



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/07/2022 TO 04/07/2022

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
2022/07/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	2025	04/08/2022		Bond Future	162.2293	162.2293	162.2063	162.2063	(0.014)	0.0000	0.0000	10,068
2022/07/04	2025	03/11/2022		Bond Future	164.6984	164.6984	164.6730	164.6730	(0.015)	0.0000	0.0000	0
2022/07/04	2025	02/02/2023		Bond Future	165.8754	165.8754	165.8484	165.8484	(0.016)	0.0000	0.0000	0
2022/07/04	2025	04/05/2023		Bond Future	168.9800	168.9800	168.9513	168.9513	(0.017)	0.0000	0.0000	0
2022/07/04	2029	04/08/2022		Bond Future	119.4023	119.4023	119.4183	119.4183	0.013	0.0000	0.0000	2,682
2022/07/04	2029	03/11/2022		Bond Future	119.9705	119.9705	119.9855	119.9855	0.012	0.0000	0.0000	0
2022/07/04	2029	02/02/2023		Bond Future	122.0570	122.0570	122.0709	122.0709	0.011	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
2022/07/04	2029	04/05/2023			Bond Future	123.0539	123.0539	123.0678	123.0678	0.011	0.0000	0.0000	0
2022/07/04	2030	04/08/2022	9.56	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2022/07/04	2030	04/08/2022	9.56	Put	Bond Future	4,601.7200	4.6017	4,731.6500	4.7317	2.824	0	0	0
2022/07/04	2030	04/08/2022	10.95	Call	Bond Future	2,295.6000	2.2956	2,160.1400	2.1601	(5.901)	0	0	0
2022/07/04	2030	04/08/2022	10.95	Put	Bond Future	298.9700	0.2990	293.4800	0.2935	(1.836)	0	0	800
2022/07/04	2030	04/08/2022			Bond Future	10.5153	87.4137	10.5432	87.2837	0.265	0.0000	0.0000	91,082
2022/07/04	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/04	2030	04/08/2022	8.30	Put	Bond Future	11,153.5200	11.1535	11,283.4900	11.2835	1.165	0	0	0
2022/07/04	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/04	2030	04/08/2022	9.05	Put	Bond Future	7,185.0200	7.1850	7,314.9900	7.3150	1.809	0	0	0
2022/07/04	2030	04/08/2022	9.54	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/07/04	2030	04/08/2022	9.54	Put	Bond Future	4,701.3000	4.7013	4,831.2500	4.8313	2.764	0	0	0
2022/07/04	2030	04/08/2022	9.55	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2022/07/04	2030	04/08/2022	9.55	Put	Bond Future	4,651.5000	4.6515	4,781.4300	4.7814	2.793	0	0	0
2022/07/04	2030	03/11/2022	10.10	Call	Bond Future	571.6800	0.5717	524.6900	0.5247	(8.220)	0	0	0
2022/07/04	2030	03/11/2022	10.10	Put	Bond Future	3,405.0000	3.4050	3,491.0900	3.4911	2.528	0	0	0
2022/07/04	2030	03/11/2022	10.20	Put	Bond Future	3,058.8800	3.0589	3,138.6800	3.1387	2.609	0	0	0
2022/07/04	2030	03/11/2022	9.70	Call	Bond Future	239.4600	0.2395	213.9900	0.2140	(10.636)	0	0	500
2022/07/04	2030	03/11/2022	9.70	Put	Bond Future	4,977.8800	4.9779	5,085.4900	5.0855	2.162	0	0	0
2022/07/04	2030	03/11/2022			Bond Future	10.7153	88.7237	10.7449	88.5906	0.276	0.0000	0.0000	19,541
2022/07/04	2030	03/11/2022	10.20	Call	Bond Future	693.9400	0.6939	640.6600	0.6407	(7.678)	0	0	500
2022/07/04	2030	03/11/2022	11.57	Call	Bond Future	4,258.4600	4.2585	4,136.2900	4.1363	(2.869)	0	0	0
2022/07/04	2030	03/11/2022	11.57	Put	Bond Future	510.1700	0.5102	521.0800	0.5211	2.139	0	0	500
2022/07/04	2030	03/11/2022	10.08	Call	Bond Future	549.2000	0.5492	503.4400	0.5034	(8.332)	0	0	0
2022/07/04	2030	03/11/2022	10.08	Put	Bond Future	3,476.5700	3.4766	3,563.8900	3.5639	2.512	0	0	0
2022/07/04	2030	03/11/2022	10.09	Call	Bond Future	560.4400	0.5604	514.0600	0.5141	(8.276)	0	0	0
2022/07/04	2030	03/11/2022	10.09	Put	Bond Future	3,440.7700	3.4408	3,527.4700	3.5275	2.520	0	0	0
2022/07/04	2030	02/02/2023	11.16	Put	Bond Future	1,626.7500	1.6268	1,667.8000	1.6678	2.523	0	0	400
2022/07/04	2030	02/02/2023	9.99	Call	Bond Future	617.9900	0.6180	578.3000	0.5783	(6.422)	0	0	0
2022/07/04	2030	02/02/2023	10.00	Call	Bond Future	626.7200	0.6267	586.6200	0.5866	(6.398)	0	0	0
2022/07/04	2030	02/02/2023	10.01	Put	Bond Future	4,621.3700	4.6214	4,717.1200	4.7171	2.072	0	0	0
2022/07/04	2030	02/02/2023	9.80	Call	Bond Future	471.7000	0.4717	439.1100	0.4391	(6.909)	0	0	0
2022/07/04	2030	02/02/2023	9.94	Put	Bond Future	4,884.9500	4.8850	4,983.5100	4.9835	2.018	0	0	102
2022/07/04	2030	02/02/2023	9.20	Call	Bond Future	186.0800	0.1861	170.2000	0.1702	(8.534)	0	0	0
2022/07/04	2030	02/02/2023	9.20	Put	Bond Future	8,014.6500	8.0147	8,135.0700	8.1351	1.502	0	0	0
2022/07/04	2030	02/02/2023	9.66	Call	Bond Future	383.6400	0.3836	355.7200	0.3557	(7.278)	0	0	0
2022/07/04	2030	02/02/2023	9.66	Put	Bond Future	6,004.3000	6.0043	6,112.6800	6.1127	1.805	0	0	102
2022/07/04	2030	02/02/2023	8.81	Put	Bond Future	9,843.8700	9.8439	9,971.2900	9.9713	1.294	0	0	0
2022/07/04	2030	02/02/2023	9.04	Call	Bond Future	142.4900	0.1425	129.6800	0.1297	(8.990)	0	0	0
2022/07/04	2030	02/02/2023	9.04	Put	Bond Future	8,754.6900	8.7547	8,878.1800	8.8782	1.411	0	0	0
2022/07/04	2030	02/02/2023	9.08	Put	Bond Future	8,567.9900	8.5680	8,690.7600	8.6908	1.433	0	0	0
2022/07/04	2030	02/02/2023			Bond Future	10.8970	86.2409	10.9283	86.1046	0.287	0.0000	0.0000	0
2022/07/04	2030	02/02/2023	11.12	Call	Bond Future	2,658.5800	2.6586	2,564.9800	2.5650	(3.521)	0	0	0
2022/07/04	2030	02/02/2023	11.12	Put	Bond Future	1,692.4400	1.6924	1,735.1400	1.7351	2.523	0	0	0
2022/07/04	2030	02/02/2023	11.16	Call	Bond Future	2,764.7600	2.7648	2,669.5100	2.6695	(3.445)	0	0	0
2022/07/04	2030	02/02/2023	9.99	Put	Bond Future	4,694.9200	4.6949	4,791.5300	4.7915	2.058	0	0	0
2022/07/04	2030	02/02/2023	10.00	Put	Bond Future	4,657.3900	4.6574	4,753.5900	4.7536	2.066	0	0	0

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2022/07/04	2030	02/02/2023	10.01	Call	Bond Future	636.9400	0.6369	596.3900	0.5964	(6.366)	0	0	0
2022/07/04	2030	02/02/2023	9.80	Put	Bond Future	5,433.4000	5.4334	5,537.1100	5.5371	1.909	0	0	0
2022/07/04	2030	02/02/2023	9.83	Call	Bond Future	492.6900	0.4927	459.0400	0.4590	(6.830)	0	0	400
2022/07/04	2030	02/02/2023	9.83	Put	Bond Future	5,313.9600	5.3140	5,416.6100	5.4166	1.932	0	0	0
2022/07/04	2030	02/02/2023	9.94	Call	Bond Future	576.2400	0.5762	538.5000	0.5385	(6.549)	0	0	0
2022/07/04	2030	02/02/2023	9.79	Call	Bond Future	464.8100	0.4648	432.5700	0.4326	(6.936)	0	0	0
2022/07/04	2030	02/02/2023	9.79	Put	Bond Future	5,473.3800	5.4734	5,577.4400	5.5774	1.901	0	0	0
2022/07/04	2030	02/02/2023	8.81	Call	Bond Future	90.7500	0.0907	81.8700	0.0819	(9.785)	0	0	102
2022/07/04	2030	02/02/2023	9.08	Call	Bond Future	152.4700	0.1525	138.9400	0.1389	(8.874)	0	0	400
2022/07/04	2030	04/05/2023	10.53	Call	Bond Future	1,425.3500	1.4253	1,364.4500	1.3644	(4.273)	0	0	0
2022/07/04	2030	04/05/2023	10.53	Put	Bond Future	3,742.5900	3.7426	3,821.1600	3.8212	2.099	0	0	0
2022/07/04	2030	04/05/2023	11.34	Call	Bond Future	3,164.0500	3.1640	3,070.7500	3.0707	(2.949)	0	0	0
2022/07/04	2030	04/05/2023	11.34	Put	Bond Future	2,029.3800	2.0294	2,075.5500	2.0756	2.275	0	0	150
2022/07/04	2030	04/05/2023	10.00	Call	Bond Future	732.1600	0.7322	692.8400	0.6928	(5.370)	0	0	1,080
2022/07/04	2030	04/05/2023	10.00	Put	Bond Future	5,404.7100	5.4047	5,504.8600	5.5049	1.853	0	0	0
2022/07/04	2030	04/05/2023	10.42	Call	Bond Future	1,254.7500	1.2547	1,198.4900	1.1985	(4.484)	0	0	500
2022/07/04	2030	04/05/2023	10.42	Put	Bond Future	4,054.4100	4.0544	4,137.6200	4.1376	2.052	0	0	0
2022/07/04	2030	04/05/2023	10.52	Call	Bond Future	1,408.8100	1.4088	1,348.3500	1.3484	(4.292)	0	0	0
2022/07/04	2030	04/05/2023	10.52	Put	Bond Future	3,769.7700	3.7698	3,848.7800	3.8488	2.096	0	0	0
2022/07/04	2030	04/05/2023	9.58	Put	Bond Future	7,027.7800	7.0278	7,140.7000	7.1407	1.607	0	0	0
2022/07/04	2030	04/05/2023	9.67	Call	Bond Future	485.8800	0.4859	456.8600	0.4569	(5.973)	0	0	500
2022/07/04	2030	04/05/2023	9.67	Put	Bond Future	6,665.0900	6.6651	6,775.5400	6.7755	1.657	0	0	0
2022/07/04	2030	04/05/2023	9.78	Call	Bond Future	559.0700	0.5591	526.8200	0.5268	(5.769)	0	0	400
2022/07/04	2030	04/05/2023	9.78	Put	Bond Future	6,232.5800	6.2326	6,339.8000	6.3398	1.720	0	0	0
2022/07/04	2030	04/05/2023	9.03	Call	Bond Future	200.6900	0.2007	186.1900	0.1862	(7.225)	0	0	400
2022/07/04	2030	04/05/2023	9.03	Put	Bond Future	9,392.8900	9.3929	9,517.8600	9.5179	1.330	0	0	0
2022/07/04	2030	04/05/2023			Bond Future	11.0692	87.8407	11.1022	87.7013	0.298	0.0000	0.0000	0
2022/07/04	2030	04/05/2023	11.62	Call	Bond Future	3,920.7200	3.9207	3,818.4200	3.8184	(2.609)	0	0	0
2022/07/04	2030	04/05/2023	11.62	Put	Bond Future	1,632.7800	1.6328	1,669.9500	1.6700	2.276	0	0	400
2022/07/04	2030	04/05/2023	12.04	Call	Bond Future	5,156.8600	5.1569	5,043.6600	5.0437	(2.195)	0	0	0
2022/07/04	2030	04/05/2023	12.04	Put	Bond Future	1,176.2000	1.1762	1,202.4700	1.2025	2.233	0	0	1,080
2022/07/04	2030	04/05/2023	12.50	Call	Bond Future	6,606.3300	6.6063	6,484.4100	6.4844	(1.846)	0	0	0
2022/07/04	2030	04/05/2023	12.50	Put	Bond Future	821.5900	0.8216	839.1400	0.8391	2.136	0	0	500
2022/07/04	2030	04/05/2023	10.54	Call	Bond Future	1,442.3000	1.4423	1,380.9700	1.3810	(4.252)	0	0	0
2022/07/04	2030	04/05/2023	10.54	Put	Bond Future	3,715.8500	3.7158	3,793.9900	3.7940	2.103	0	0	0
2022/07/04	2030	04/05/2023	9.58	Call	Bond Future	432.1900	0.4322	405.6400	0.4056	(6.143)	0	0	150
2022/07/04	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/04	2032	04/08/2022	8.97	Put	Bond Future	11,326.6400	11.3266	11,473.2300	11.4732	1.294	0	0	0
2022/07/04	2032	04/08/2022	9.40	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/07/04	2032	04/08/2022	9.40	Put	Bond Future	8,720.2800	8.7203	8,866.8500	8.8668	1.681	0	0	0
2022/07/04	2032	04/08/2022	9.72	Call	Bond Future	0.2900	0.0003	0.1100	0.0001	(62.069)	0	0	800
2022/07/04	2032	04/08/2022	9.72	Put	Bond Future	6,841.4800	6.8415	6,987.8900	6.9879	2.140	0	0	0
2022/07/04	2032	04/08/2022	10.21	Put	Bond Future	4,082.7900	4.0828	4,220.6500	4.2206	3.377	0	0	0
2022/07/04	2032	04/08/2022	10.22	Call	Bond Future	24.6000	0.0246	15.2400	0.0152	(38.049)	0	0	0
2022/07/04	2032	04/08/2022	9.80	Call	Bond Future	0.5600	0.0006	0.2400	0.0002	(57.143)	0	0	900
2022/07/04	2032	04/08/2022	10.20	Put	Bond Future	4,136.5700	4.1366	4,275.0200	4.2750	3.347	0	0	0
2022/07/04	2032	04/08/2022			Bond Future	10.9635	87.0489	10.9916	86.9023	0.256	0.0000	0.0000	97,166

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2022/07/04	2032	04/08/2022	11.89	Call	Bond Future	4,723.3300		4.7233	4,570.0600	4.5701	(3.245)	0	0	0
2022/07/04	2032	04/08/2022	11.89	Put	Bond Future	67.2800		0.0673	60.6000	0.0606	(9.929)	0	0	0
2022/07/04	2032	04/08/2022	10.70	Call	Bond Future	412.0800		0.4121	337.5300	0.3375	(18.091)	0	0	0
2022/07/04	2032	04/08/2022	10.70	Put	Bond Future	1,803.0700		1.8031	1,875.1100	1.8751	3.995	0	0	7,500
2022/07/04	2032	04/08/2022	11.00	Call	Bond Future	1,105.8300		1.1058	983.5400	0.9835	(11.059)	0	0	0
2022/07/04	2032	04/08/2022	11.00	Put	Bond Future	915.6600		0.9157	939.9600	0.9400	2.654	0	0	7,500
2022/07/04	2032	04/08/2022	11.60	Call	Bond Future	3,406.7100		3.4067	3,252.0600	3.2521	(4.540)	0	0	0
2022/07/04	2032	04/08/2022	11.60	Put	Bond Future	169.9100		0.1699	161.8500	0.1618	(4.744)	0	0	800
2022/07/04	2032	04/08/2022	10.21	Call	Bond Future	22.6300		0.0226	13.9000	0.0139	(38.577)	0	0	0
2022/07/04	2032	04/08/2022	10.22	Put	Bond Future	4,029.1900		4.0292	4,166.4200	4.1664	3.406	0	0	0
2022/07/04	2032	04/08/2022	10.50	Call	Bond Future	161.9600		0.1620	121.5500	0.1215	(24.951)	0	0	900
2022/07/04	2032	04/08/2022	10.50	Put	Bond Future	2,629.2300		2.6292	2,735.4100	2.7354	4.038	0	0	0
2022/07/04	2032	04/08/2022	9.80	Put	Bond Future	6,379.8500		6.3799	6,526.1200	6.5261	2.293	0	0	0
2022/07/04	2032	04/08/2022	10.10	Call	Bond Future	8.2800		0.0083	4.5700	0.0046	(44.807)	0	0	0
2022/07/04	2032	04/08/2022	10.10	Put	Bond Future	4,682.8400		4.6828	4,825.7200	4.8257	3.051	0	0	0
2022/07/04	2032	04/08/2022	10.20	Call	Bond Future	20.7900		0.0208	12.6500	0.0126	(39.153)	0	0	0
2022/07/04	2032	03/11/2022	10.56	Put	Bond Future	3,756.3600		3.7564	3,852.7800	3.8528	2.567	0	0	180
2022/07/04	2032	03/11/2022	10.16	Call	Bond Future	251.2500		0.2513	223.6800	0.2237	(10.973)	0	0	0
2022/07/04	2032	03/11/2022	10.16	Put	Bond Future	5,528.5200		5.5285	5,650.7700	5.6508	2.211	0	0	180
2022/07/04	2032	03/11/2022	9.46	Put	Bond Future	9,281.1200		9.2811	9,425.0400	9.4250	1.551	0	0	0
2022/07/04	2032	03/11/2022	9.92	Call	Bond Future	137.7100		0.1377	120.3500	0.1204	(12.606)	0	0	750
2022/07/04	2032	03/11/2022	9.92	Put	Bond Future	6,749.4500		6.7495	6,881.9100	6.8819	1.963	0	0	0
2022/07/04	2032	03/11/2022	10.11	Put	Bond Future	5,775.9100		5.7759	5,900.5500	5.9005	2.158	0	0	454
2022/07/04	2032	03/11/2022	9.31	Put	Bond Future	10,147.4700		10.1475	10,293.3700	10.2934	1.438	0	0	0
2022/07/04	2032	03/11/2022	9.36	Call	Bond Future	26.6900		0.0267	22.1800	0.0222	(16.898)	0	0	454
2022/07/04	2032	03/11/2022	9.36	Put	Bond Future	9,856.8100		9.8568	10,002.1200	10.0021	1.474	0	0	0
2022/07/04	2032	03/11/2022			Bond Future	11.1582		84.2012	11.1878	84.0514	0.265	0.0000	0.0000	76,450
2022/07/04	2032	03/11/2022	11.55	Call	Bond Future	3,082.5800		3.0826	2,961.6500	2.9617	(3.923)	0	0	0
2022/07/04	2032	03/11/2022	11.55	Put	Bond Future	1,125.7700		1.1258	1,154.6600	1.1547	2.566	0	0	500
2022/07/04	2032	03/11/2022	12.30	Call	Bond Future	5,931.7900		5.9318	5,788.4100	5.7884	(2.417)	0	0	0
2022/07/04	2032	03/11/2022	12.30	Put	Bond Future	397.6800		0.3977	404.1200	0.4041	1.619	0	0	750
2022/07/04	2032	03/11/2022	10.56	Call	Bond Future	645.6200		0.6456	592.2200	0.5922	(8.271)	0	0	0
2022/07/04	2032	03/11/2022	10.66	Call	Bond Future	793.2400		0.7932	732.3300	0.7323	(7.679)	0	0	0
2022/07/04	2032	03/11/2022	10.66	Put	Bond Future	3,373.3400		3.3733	3,462.2500	3.4623	2.636	0	0	0
2022/07/04	2032	03/11/2022	10.67	Call	Bond Future	809.2000		0.8092	747.5300	0.7475	(7.621)	0	0	750
2022/07/04	2032	03/11/2022	10.67	Put	Bond Future	3,336.4800		3.3365	3,424.6300	3.4246	2.642	0	0	0
2022/07/04	2032	03/11/2022	10.21	Call	Bond Future	282.7200		0.2827	252.6200	0.2526	(10.647)	0	0	500
2022/07/04	2032	03/11/2022	10.21	Put	Bond Future	5,285.2700		5.2853	5,404.9900	5.4050	2.265	0	0	0
2022/07/04	2032	03/11/2022	10.49	Call	Bond Future	554.2900		0.5543	506.0000	0.5060	(8.712)	0	0	0
2022/07/04	2032	03/11/2022	10.49	Put	Bond Future	4,039.0600		4.0391	4,140.5900	4.1406	2.514	0	0	454
2022/07/04	2032	03/11/2022	9.46	Call	Bond Future	36.6800		0.0367	30.7800	0.0308	(16.085)	0	0	500
2022/07/04	2032	03/11/2022	10.11	Call	Bond Future	222.8000		0.2228	197.6200	0.1976	(11.302)	0	0	0
2022/07/04	2032	03/11/2022	9.31	Call	Bond Future	22.6800		0.0227	18.7600	0.0188	(17.284)	0	0	180
2022/07/04	2032	02/02/2023	11.69	Call	Bond Future	3,502.8500		3.5029	3,391.0800	3.3911	(3.191)	0	0	0
2022/07/04	2032	02/02/2023	11.69	Put	Bond Future	1,764.3600		1.7644	1,805.8800	1.8059	2.353	0	0	0
2022/07/04	2032	02/02/2023	10.40	Call	Bond Future	669.4100		0.6694	625.9200	0.6259	(6.497)	0	0	0
2022/07/04	2032	02/02/2023	10.40	Put	Bond Future	5,454.5000		5.4545	5,564.3000	5.5643	2.013	0	0	0
2022/07/04	2032	02/02/2023	10.50	Call	Bond Future	792.2400		0.7922	743.4800	0.7435	(6.155)	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
2022/07/04	2032	02/02/2023	10.50	Put	Bond Future	5,047.2500	5.0473	5,151.7800	5.1518	2.071	0	0	454
2022/07/04	2032	02/02/2023	10.67	Call	Bond Future	1,034.6500	1.0347	976.5400	0.9765	(5.616)	0	0	750
2022/07/04	2032	02/02/2023	10.67	Put	Bond Future	4,398.2300	4.3982	4,493.4100	4.4934	2.164	0	0	0
2022/07/04	2032	02/02/2023	10.22	Call	Bond Future	486.8000	0.4868	452.0700	0.4521	(7.134)	0	0	500
2022/07/04	2032	02/02/2023	10.22	Put	Bond Future	6,236.8000	6.2368	6,355.3600	6.3554	1.901	0	0	0
2022/07/04	2032	02/02/2023	9.47	Call	Bond Future	122.4100	0.1224	110.5700	0.1106	(9.672)	0	0	500
2022/07/04	2032	02/02/2023	9.47	Put	Bond Future	10,046.8000	10.0468	10,188.2500	10.1883	1.408	0	0	0
2022/07/04	2032	02/02/2023	9.92	Call	Bond Future	290.9700	0.2910	267.4200	0.2674	(8.094)	0	0	750
2022/07/04	2032	02/02/2023	9.92	Put	Bond Future	7,680.5000	7.6805	7,810.2400	7.8102	1.689	0	0	0
2022/07/04	2032	02/02/2023			Bond Future	11.3331	85.6483	11.3641	85.4950	0.274	0.0000	0.0000	0
2022/07/04	2032	02/02/2023	11.84	Call	Bond Future	3,985.3000	3.9853	3,867.6400	3.8676	(2.952)	0	0	0
2022/07/04	2032	02/02/2023	11.84	Put	Bond Future	1,530.7500	1.5307	1,566.3800	1.5664	2.328	0	0	500
2022/07/04	2032	02/02/2023	12.75	Call	Bond Future	7,259.2700	7.2593	7,118.4600	7.1185	(1.940)	0	0	0
2022/07/04	2032	02/02/2023	12.75	Put	Bond Future	637.5700	0.6376	650.0500	0.6500	1.957	0	0	750
2022/07/04	2032	02/02/2023	10.38	Call	Bond Future	646.5400	0.6465	604.0800	0.6041	(6.567)	0	0	0
2022/07/04	2032	02/02/2023	10.38	Put	Bond Future	5,538.1500	5.5382	5,648.9800	5.6490	2.001	0	0	0
2022/07/04	2032	02/02/2023	10.39	Call	Bond Future	657.9000	0.6579	614.9300	0.6149	(6.531)	0	0	0
2022/07/04	2032	02/02/2023	10.39	Put	Bond Future	5,496.2300	5.4962	5,606.5500	5.6065	2.007	0	0	0
2022/07/04	2032	02/02/2023	10.16	Call	Bond Future	440.8200	0.4408	408.5500	0.4085	(7.320)	0	0	0
2022/07/04	2032	02/02/2023	10.16	Put	Bond Future	6,515.5700	6.5156	6,636.5900	6.6366	1.857	0	0	454
2022/07/04	2032	02/02/2023	9.31	Call	Bond Future	87.4700	0.0875	78.4900	0.0785	(10.266)	0	0	454
2022/07/04	2032	02/02/2023	9.31	Put	Bond Future	10,935.6100	10.9356	11,079.9200	11.0799	1.320	0	0	0
2022/07/04	2032	04/05/2023	10.89	Call	Bond Future	1,495.4500	1.4954	1,429.7900	1.4298	(4.391)	0	0	0
2022/07/04	2032	04/05/2023	10.89	Put	Bond Future	4,477.5100	4.4775	4,568.6100	4.5686	2.035	0	0	0
2022/07/04	2032	04/05/2023			Bond Future	11.4951	83.0773	11.5277	82.9206	0.284	0.0000	0.0000	0
2022/07/04	2032	04/05/2023	10.87	Call	Bond Future	1,460.6100	1.4606	1,395.9200	1.3959	(4.429)	0	0	0
2022/07/04	2032	04/05/2023	10.87	Put	Bond Future	4,543.6500	4.5437	4,635.7200	4.6357	2.026	0	0	0
2022/07/04	2032	04/05/2023	10.88	Call	Bond Future	1,477.8300	1.4778	1,412.6500	1.4126	(4.411)	0	0	0
2022/07/04	2032	04/05/2023	10.88	Put	Bond Future	4,510.3600	4.5104	4,601.9400	4.6019	2.030	0	0	0
2022/07/04	2033	04/08/2022			Bond Future	114.3225	114.3225	114.0211	114.0211	(0.264)	0.0000	0.0000	8,488
2022/07/04	2033	03/11/2022			Bond Future	114.7291	114.7291	114.4217	114.4217	(0.268)	0.0000	0.0000	0
2022/07/04	2033	02/02/2023			Bond Future	116.7241	116.7241	116.4102	116.4102	(0.269)	0.0000	0.0000	0
2022/07/04	2033	04/05/2023			Bond Future	117.5361	117.5361	117.2161	117.2161	(0.272)	0.0000	0.0000	0
2022/07/04	2037	04/08/2022	10.89	Call	Bond Future	114.2500	0.1143	86.6200	0.0866	(24.184)	0	0	0
2022/07/04	2037	04/08/2022	10.89	Put	Bond Future	3,772.8900	3.7729	3,850.8500	3.8508	2.066	0	0	0
2022/07/04	2037	04/08/2022	10.90	Call	Bond Future	120.3500	0.1204	91.6500	0.0916	(23.847)	0	0	0
2022/07/04	2037	04/08/2022	11.95	Call	Bond Future	2,944.5800	2.9446	2,821.1100	2.8211	(4.193)	0	0	0
2022/07/04	2037	04/08/2022	11.95	Put	Bond Future	330.7800	0.3308	312.9000	0.3129	(5.405)	0	0	1,050
2022/07/04	2037	04/08/2022	10.91	Put	Bond Future	3,660.0700	3.6601	3,735.8800	3.7359	2.071	0	0	0
2022/07/04	2037	04/08/2022			Bond Future	11.4931	79.3499	11.5111	79.2443	0.157	0.0000	0.0000	140,356
2022/07/04	2037	04/08/2022	10.10	Call	Bond Future	0.3600	0.0004	0.1600	0.0002	(55.556)	0	0	50
2022/07/04	2037	04/08/2022	10.10	Put	Bond Future	8,840.5500	8.8405	8,945.9400	8.9459	1.192	0	0	0
2022/07/04	2037	04/08/2022	10.90	Put	Bond Future	3,716.3000	3.7163	3,793.1900	3.7932	2.069	0	0	50
2022/07/04	2037	04/08/2022	10.91	Call	Bond Future	126.7400	0.1267	96.9600	0.0970	(23.497)	0	0	0
2022/07/04	2037	04/08/2022	11.21	Call	Bond Future	474.8100	0.4748	404.9700	0.4050	(14.709)	0	0	1,050
2022/07/04	2037	04/08/2022	11.21	Put	Bond Future	2,161.6700	2.1617	2,197.4200	2.1974	1.654	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
2022/07/04	2037	04/08/2022	11.42	Call	Bond Future	945.7100	0.9457	848.3600	0.8484	(10.294)	0	0	0
2022/07/04	2037	04/08/2022	11.42	Put	Bond Future	1,376.1900	1.3762	1,384.4300	1.3844	0.599	0	0	50
2022/07/04	2037	03/11/2022	11.32	Call	Bond Future	1,233.5700	1.2336	1,171.6500	1.1717	(5.020)	0	0	0
2022/07/04	2037	03/11/2022	11.30	Put	Bond Future	3,337.6700	3.3377	3,385.2100	3.3852	1.424	0	0	0
2022/07/04	2037	03/11/2022	11.31	Call	Bond Future	1,211.1300	1.2111	1,149.8200	1.1498	(5.062)	0	0	0
2022/07/04	2037	03/11/2022	11.31	Put	Bond Future	3,300.2700	3.3003	3,347.2000	3.3472	1.422	0	0	0
2022/07/04	2037	03/11/2022			Bond Future	11.6676	80.5393	11.6865	80.4311	0.162	0.0000	0.0000	2,000
2022/07/04	2037	03/11/2022	11.32	Put	Bond Future	3,263.1700	3.2632	3,309.4900	3.3095	1.419	0	0	0
2022/07/04	2037	03/11/2022	11.30	Call	Bond Future	1,188.9200	1.1889	1,128.2200	1.1282	(5.105)	0	0	0
2022/07/04	2037	02/02/2023	11.03	Call	Bond Future	973.6200	0.9736	930.8400	0.9308	(4.394)	0	0	0
2022/07/04	2037	02/02/2023	11.03	Put	Bond Future	5,643.0900	5.6431	5,711.2300	5.7112	1.207	0	0	0
2022/07/04	2037	02/02/2023	11.04	Call	Bond Future	989.5500	0.9895	946.3400	0.9463	(4.367)	0	0	0
2022/07/04	2037	02/02/2023	11.04	Put	Bond Future	5,597.9800	5.5980	5,665.6900	5.6657	1.210	0	0	0
2022/07/04	2037	02/02/2023			Bond Future	11.8281	77.6659	11.8480	77.5550	0.168	0.0000	0.0000	0
2022/07/04	2037	02/02/2023	11.05	Call	Bond Future	1,005.6600	1.0057	962.0000	0.9620	(4.341)	0	0	0
2022/07/04	2037	02/02/2023	11.05	Put	Bond Future	5,553.1200	5.5531	5,620.3800	5.6204	1.211	0	0	0
2022/07/04	2037	04/05/2023	11.30	Call	Bond Future	1,595.7400	1.5957	1,544.9100	1.5449	(3.185)	0	0	0
2022/07/04	2037	04/05/2023	11.30	Put	Bond Future	5,459.6700	5.4597	5,522.4400	5.5224	1.150	0	0	0
2022/07/04	2037	04/05/2023	11.31	Call	Bond Future	1,615.1000	1.6151	1,563.8900	1.5639	(3.171)	0	0	0
2022/07/04	2037	04/05/2023	11.31	Put	Bond Future	5,420.0700	5.4201	5,482.4600	5.4825	1.151	0	0	0
2022/07/04	2037	04/05/2023			Bond Future	11.9789	79.1078	11.9997	78.9942	0.173	0.0000	0.0000	0
2022/07/04	2037	04/05/2023	11.32	Call	Bond Future	1,634.6000	1.6346	1,583.0200	1.5830	(3.156)	0	0	0
2022/07/04	2037	04/05/2023	11.32	Put	Bond Future	5,380.6700	5.3807	5,442.6900	5.4427	1.153	0	0	0
2022/07/04	2038	04/08/2022			Bond Future	128.6598	128.6598	128.8424	128.8424	0.142	0.0000	0.0000	4,602
2022/07/04	2038	03/11/2022			Bond Future	130.6182	130.6182	130.8018	130.8018	0.141	0.0000	0.0000	0
2022/07/04	2038	02/02/2023			Bond Future	130.9921	130.9921	131.1781	131.1781	0.142	0.0000	0.0000	0
2022/07/04	2038	04/05/2023			Bond Future	133.4448	133.4448	133.6333	133.6333	0.141	0.0000	0.0000	0
2022/07/04	2040	04/08/2022	9.70	Put	Bond Future	13,426.1900	13.4262	13,571.4000	13.5714	1.082	0	0	0
2022/07/04	2040	04/08/2022	11.05	Call	Bond Future	173.5100	0.1735	132.2600	0.1323	(23.774)	0	0	0
2022/07/04	2040	04/08/2022	11.05	Put	Bond Future	3,717.3200	3.7173	3,821.2800	3.8213	2.797	0	0	0
2022/07/04	2040	04/08/2022	12.24	Put	Bond Future	211.2900	0.2113	197.3900	0.1974	(6.579)	0	0	460
2022/07/04	2040	04/08/2022			Bond Future	11.5958	80.9754	11.6190	80.8302	0.200	0.0000	0.0000	124,827
2022/07/04	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/04	2040	04/08/2022	10.70	Call	Bond Future	22.2100	0.0222	13.9500	0.0140	(37.190)	0	0	460
2022/07/04	2040	04/08/2022	10.70	Put	Bond Future	5,968.4600	5.9685	6,105.4100	6.1054	2.295	0	0	0
2022/07/04	2040	04/08/2022	11.03	Call	Bond Future	157.0900	0.1571	118.6700	0.1187	(24.457)	0	0	0
2022/07/04	2040	04/08/2022	11.03	Put	Bond Future	3,835.3700	3.8354	3,942.1600	3.9422	2.784	0	0	0
2022/07/04	2040	04/08/2022	11.04	Call	Bond Future	165.1200	0.1651	125.3000	0.1253	(24.116)	0	0	0
2022/07/04	2040	04/08/2022	11.04	Put	Bond Future	3,776.1200	3.7761	3,881.5100	3.8815	2.791	0	0	0
2022/07/04	2040	04/08/2022	12.24	Call	Bond Future	4,098.5700	4.0986	3,939.4600	3.9395	(3.882)	0	0	0
2022/07/04	2040	03/11/2022	12.52	Call	Bond Future	5,339.7000	5.3397	5,201.7900	5.2018	(2.583)	0	0	0
2022/07/04	2040	03/11/2022	11.39	Call	Bond Future	1,290.1200	1.2901	1,213.6300	1.2136	(5.929)	0	0	0
2022/07/04	2040	03/11/2022	11.40	Call	Bond Future	1,313.9500	1.3140	1,236.6600	1.2367	(5.882)	0	0	0
2022/07/04	2040	03/11/2022	11.41	Put	Bond Future	3,563.9000	3.5639	3,634.2300	3.6342	1.973	0	0	0
2022/07/04	2040	03/11/2022	10.70	Call	Bond Future	262.4400	0.2624	235.8200	0.2358	(10.143)	0	0	1,100
2022/07/04	2040	03/11/2022	11.20	Call	Bond Future	889.2700	0.8893	827.9000	0.8279	(6.901)	0	0	1,100

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2022/07/04	2040	03/11/2022	11.20	Put	Bond Future	4,477.3700	4.4774	4,564.4000	4.5644	1.944	0	0	0
2022/07/04	2040	03/11/2022			Bond Future	11.7653	82.1891	11.7895	82.0407	0.206	0.0000	0.0000	4,465
2022/07/04	2040	03/11/2022	11.50	Call	Bond Future	1,565.5400	1.5655	1,480.4900	1.4805	(5.433)	0	0	1,500
2022/07/04	2040	03/11/2022	11.50	Put	Bond Future	3,218.5200	3.2185	3,281.8700	3.2819	1.968	0	0	0
2022/07/04	2040	03/11/2022	12.52	Put	Bond Future	917.2400	0.9172	927.7300	0.9277	1.144	0	0	1,100
2022/07/04	2040	03/11/2022	11.39	Put	Bond Future	3,644.3800	3.6444	3,716.2900	3.7163	1.973	0	0	0
2022/07/04	2040	03/11/2022	11.40	Put	Bond Future	3,604.0700	3.6041	3,675.1800	3.6752	1.973	0	0	0
2022/07/04	2040	03/11/2022	11.41	Call	Bond Future	1,337.8500	1.3378	1,259.7800	1.2598	(5.835)	0	0	0
2022/07/04	2040	03/11/2022	10.70	Put	Bond Future	7,239.2700	7.2393	7,361.0500	7.3611	1.682	0	0	0
2022/07/04	2040	03/11/2022	10.80	Call	Bond Future	342.4100	0.3424	310.0800	0.3101	(9.442)	0	0	1,500
2022/07/04	2040	03/11/2022	10.80	Put	Bond Future	6,624.5700	6.6246	6,740.6400	6.7406	1.752	0	0	0
2022/07/04	2040	02/02/2023	12.24	Call	Bond Future	4,104.7900	4.1048	3,991.1400	3.9911	(2.769)	0	0	0
2022/07/04	2040	02/02/2023	12.24	Put	Bond Future	2,230.4200	2.2304	2,268.5400	2.2685	1.709	0	0	0
2022/07/04	2040	02/02/2023	12.27	Call	Bond Future	4,216.1000	4.2161	4,101.2400	4.1012	(2.724)	0	0	0
2022/07/04	2040	02/02/2023	12.27	Put	Bond Future	2,168.8800	2.1689	2,205.7900	2.2058	1.702	0	0	400
2022/07/04	2040	02/02/2023	11.12	Call	Bond Future	1,017.5100	1.0175	964.1200	0.9641	(5.247)	0	0	0
2022/07/04	2040	02/02/2023	11.12	Put	Bond Future	6,063.5200	6.0635	6,161.9000	6.1619	1.622	0	0	0
2022/07/04	2040	02/02/2023	10.93	Call	Bond Future	741.0200	0.7410	697.8800	0.6979	(5.822)	0	0	0
2022/07/04	2040	02/02/2023	10.96	Call	Bond Future	777.2700	0.7773	732.6800	0.7327	(5.737)	0	0	400
2022/07/04	2040	02/02/2023	10.96	Put	Bond Future	6,891.0400	6.8910	6,998.2200	6.9982	1.555	0	0	0
2022/07/04	2040	02/02/2023			Bond Future	11.9214	79.0938	11.9468	78.9420	0.213	0.0000	0.0000	0
2022/07/04	2040	02/02/2023	11.10	Call	Bond Future	984.1200	0.9841	931.8700	0.9319	(5.309)	0	0	0
2022/07/04	2040	02/02/2023	11.10	Put	Bond Future	6,162.4600	6.1625	6,261.9800	6.2620	1.615	0	0	0
2022/07/04	2040	02/02/2023	11.11	Call	Bond Future	1,000.6300	1.0006	947.8100	0.9478	(5.279)	0	0	0
2022/07/04	2040	02/02/2023	11.11	Put	Bond Future	6,112.7600	6.1128	6,211.7100	6.2117	1.619	0	0	0
2022/07/04	2040	02/02/2023	10.21	Call	Bond Future	195.7700	0.1958	179.8700	0.1799	(8.122)	0	0	400
2022/07/04	2040	02/02/2023	10.21	Put	Bond Future	11,605.4900	11.6055	11,741.3600	11.7414	1.171	0	0	0
2022/07/04	2040	02/02/2023	10.93	Put	Bond Future	7,057.3400	7.0573	7,165.9700	7.1660	1.539	0	0	0
2022/07/04	2040	02/02/2023	10.18	Call	Bond Future	183.7600	0.1838	168.6500	0.1686	(8.223)	0	0	0
2022/07/04	2040	02/02/2023	10.18	Put	Bond Future	11,815.7500	11.8158	11,952.4100	11.9524	1.157	0	0	0
2022/07/04	2040	04/05/2023	12.78	Call	Bond Future	6,080.9600	6.0810	5,957.9300	5.9579	(2.023)	0	0	0
2022/07/04	2040	04/05/2023	12.78	Put	Bond Future	2,065.8000	2.0658	2,098.0400	2.0980	1.561	0	0	400
2022/07/04	2040	04/05/2023	13.45	Put	Bond Future	1,249.9000	1.2499	1,267.4500	1.2675	1.404	0	0	500
2022/07/04	2040	04/05/2023	11.43	Call	Bond Future	1,828.5000	1.8285	1,760.5700	1.7606	(3.715)	0	0	0
2022/07/04	2040	04/05/2023	11.43	Put	Bond Future	5,722.6600	5.7227	5,810.0000	5.8100	1.526	0	0	0
2022/07/04	2040	04/05/2023	10.73	Put	Bond Future	9,256.5500	9.2565	9,375.1900	9.3752	1.282	0	0	0
2022/07/04	2040	04/05/2023			Bond Future	12.0677	80.5626	12.0942	80.4073	0.219	0.0000	0.0000	0
2022/07/04	2040	04/05/2023	13.45	Call	Bond Future	8,749.1000	8.7491	8,611.3800	8.6114	(1.574)	0	0	0
2022/07/04	2040	04/05/2023	11.42	Call	Bond Future	1,807.2100	1.8072	1,739.7600	1.7398	(3.732)	0	0	0
2022/07/04	2040	04/05/2023	11.42	Put	Bond Future	5,764.8300	5.7648	5,852.6500	5.8526	1.523	0	0	0
2022/07/04	2040	04/05/2023	11.48	Call	Bond Future	1,937.7200	1.9377	1,867.3600	1.8674	(3.631)	0	0	500
2022/07/04	2040	04/05/2023	11.48	Put	Bond Future	5,515.7000	5.5157	5,600.6100	5.6006	1.539	0	0	0
2022/07/04	2040	04/05/2023	10.73	Call	Bond Future	729.0900	0.7291	692.4600	0.6925	(5.024)	0	0	500
2022/07/04	2040	04/05/2023	10.92	Call	Bond Future	941.2000	0.9412	897.1900	0.8972	(4.676)	0	0	400
2022/07/04	2040	04/05/2023	10.92	Put	Bond Future	8,171.8500	8.1718	8,283.1100	8.2831	1.362	0	0	0
2022/07/04	2040	04/05/2023	11.41	Call	Bond Future	1,786.0700	1.7861	1,719.1000	1.7191	(3.750)	0	0	0
2022/07/04	2040	04/05/2023	11.41	Put	Bond Future	5,807.2400	5.8072	5,895.5400	5.8955	1.521	0	0	0
2022/07/04	2040	04/05/2023	10.17	Call	Bond Future	311.8500	0.3118	292.6100	0.2926	(6.170)	0	0	400

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
2022/07/04	2040	04/05/2023	10.17	Put	Bond Future	12,842.0700	12.8421	12,978.1000	12.9781	1.059	0	0	0
2022/07/04	2044	04/08/2022	11.08	Call	Bond Future	233.1000	0.2331	173.7200	0.1737	(25.474)	0	0	0
2022/07/04	2044	04/08/2022	11.08	Put	Bond Future	3,420.4100	3.4204	3,574.6400	3.5746	4.509	0	0	0
2022/07/04	2044	04/08/2022	11.09	Call	Bond Future	244.1300	0.2441	182.7800	0.1828	(25.130)	0	0	0
2022/07/04	2044	04/08/2022	11.09	Put	Bond Future	3,363.0200	3.3630	3,515.2800	3.5153	4.527	0	0	0
2022/07/04	2044	04/08/2022			Bond Future	11.5613	78.0912	11.5948	77.8776	0.289	0.0000	0.0000	88,736
2022/07/04	2044	04/08/2022	11.10	Call	Bond Future	255.5500	0.2555	192.2000	0.1922	(24.790)	0	0	0
2022/07/04	2044	04/08/2022	11.10	Put	Bond Future	3,306.1200	3.3061	3,456.3800	3.4564	4.545	0	0	0
2022/07/04	2044	03/11/2022	11.40	Put	Bond Future	3,482.6400	3.4826	3,594.4100	3.5944	3.209	0	0	0
2022/07/04	2044	03/11/2022	11.41	Call	Bond Future	1,459.0000	1.4590	1,351.8000	1.3518	(7.347)	0	0	0
2022/07/04	2044	03/11/2022	11.41	Put	Bond Future	3,442.8600	3.4429	3,553.5300	3.5535	3.214	0	0	0
2022/07/04	2044	03/11/2022	10.60	Call	Bond Future	225.0400	0.2250	195.5400	0.1955	(13.109)	0	0	1,600
2022/07/04	2044	03/11/2022	10.60	Put	Bond Future	7,808.2800	7.8083	7,996.6500	7.9966	2.412	0	0	0
2022/07/04	2044	03/11/2022	11.30	Call	Bond Future	1,191.0100	1.1910	1,095.9600	1.0960	(7.981)	0	0	1,600
2022/07/04	2044	03/11/2022	11.30	Put	Bond Future	3,898.6900	3.8987	4,021.5100	4.0215	3.150	0	0	0
2022/07/04	2044	03/11/2022			Bond Future	11.7203	79.2618	11.7552	79.0439	0.298	0.0000	0.0000	0
2022/07/04	2044	03/11/2022	11.40	Call	Bond Future	1,433.4300	1.4334	1,327.3300	1.3273	(7.402)	0	0	0
2022/07/04	2044	03/11/2022	11.39	Call	Bond Future	1,407.9500	1.4079	1,302.9500	1.3029	(7.458)	0	0	0
2022/07/04	2044	03/11/2022	11.39	Put	Bond Future	3,522.6000	3.5226	3,635.4700	3.6355	3.204	0	0	0
2022/07/04	2044	02/02/2023	11.15	Call	Bond Future	1,170.0300	1.1700	1,092.8200	1.0928	(6.599)	0	0	0
2022/07/04	2044	02/02/2023	11.15	Put	Bond Future	5,778.2600	5.7783	5,923.4200	5.9234	2.512	0	0	0
2022/07/04	2044	02/02/2023	11.14	Call	Bond Future	1,151.3300	1.1513	1,074.9400	1.0749	(6.635)	0	0	0
2022/07/04	2044	02/02/2023	11.14	Put	Bond Future	5,827.1600	5.8272	5,973.1400	5.9731	2.505	0	0	0
2022/07/04	2044	02/02/2023			Bond Future	11.8663	76.2414	11.9027	76.0190	0.307	0.0000	0.0000	0
2022/07/04	2044	02/02/2023	11.16	Call	Bond Future	1,188.9300	1.1889	1,110.9000	1.1109	(6.563)	0	0	0
2022/07/04	2044	02/02/2023	11.16	Put	Bond Future	5,729.6500	5.7297	5,873.9900	5.8740	2.519	0	0	0
2022/07/04	2044	04/05/2023	11.42	Call	Bond Future	1,964.5100	1.9645	1,868.6600	1.8687	(4.879)	0	0	0
2022/07/04	2044	04/05/2023	11.42	Put	Bond Future	5,604.8600	5.6049	5,736.1700	5.7362	2.343	0	0	0
2022/07/04	2044	04/05/2023	11.41	Call	Bond Future	1,941.7400	1.9417	1,846.5900	1.8466	(4.900)	0	0	0
2022/07/04	2044	04/05/2023	11.41	Put	Bond Future	5,647.1300	5.6471	5,779.1400	5.7791	2.338	0	0	0
2022/07/04	2044	04/05/2023			Bond Future	12.0025	77.6572	12.0404	77.4301	0.316	0.0000	0.0000	0
2022/07/04	2044	04/05/2023	11.43	Call	Bond Future	1,987.4300	1.9874	1,890.8900	1.8909	(4.858)	0	0	0
2022/07/04	2044	04/05/2023	11.43	Put	Bond Future	5,562.8300	5.5628	5,693.4500	5.6935	2.348	0	0	0
2022/07/04	2046	04/08/2022			Bond Future	118.2049	118.2049	118.2227	118.2227	0.015	0.0000	0.0000	16,569
2022/07/04	2046	03/11/2022			Bond Future	118.0415	118.0415	118.0584	118.0584	0.014	0.0000	0.0000	1,566
2022/07/04	2046	02/02/2023			Bond Future	120.0950	120.0950	120.1110	120.1110	0.013	0.0000	0.0000	0
2022/07/04	2046	04/05/2023			Bond Future	120.3208	120.3208	120.3370	120.3370	0.013	0.0000	0.0000	0
2022/07/04	2050	04/08/2022			Bond Future	119.3445	119.3445	119.6955	119.6955	0.294	0.0000	0.0000	11,310
2022/07/04	2050	03/11/2022			Bond Future	121.1607	121.1607	121.5152	121.5152	0.293	0.0000	0.0000	0
2022/07/04	2050	02/02/2023			Bond Future	121.1603	121.1603	121.5204	121.5204	0.297	0.0000	0.0000	0
2022/07/04	2050	04/05/2023			Bond Future	123.4285	123.4285	123.7946	123.7946	0.297	0.0000	0.0000	0
2022/07/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2022/07/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	AL37	04/08/2022			Index Future	816.8910	816.8910	817.1190	817.1190	0.028	0.0000	0.0000	0
2022/07/04	AL37	03/11/2022			Index Future	829.2420	829.2420	829.4430	829.4430	0.024	0.0000	0.0000	0
2022/07/04	AL37	02/02/2023			Index Future	843.4590	843.4590	843.6380	843.6380	0.021	0.0000	0.0000	0
2022/07/04	AL37	04/05/2023			Index Future	859.0370	859.0370	859.2010	859.2010	0.019	0.0000	0.0000	0
2022/07/04	AL7T	04/08/2022			Index Future	917.9560	917.9560	916.7460	916.7460	(0.132)	0.0000	0.0000	0
2022/07/04	AL7T	03/11/2022			Index Future	931.8360	931.8360	930.5720	930.5720	(0.136)	0.0000	0.0000	0
2022/07/04	AL7T	02/02/2023			Index Future	947.8110	947.8110	946.4980	946.4980	(0.139)	0.0000	0.0000	0
2022/07/04	AL7T	04/05/2023			Index Future	965.3160	965.3160	963.9590	963.9590	(0.141)	0.0000	0.0000	0
2022/07/04	ALBI	04/08/2022			Index Future	816.2840	816.2840	815.3350	815.3350	(0.116)	0.0000	0.0000	138
2022/07/04	ALBI	03/11/2022			Index Future	828.6260	828.6260	827.6320	827.6320	(0.120)	0.0000	0.0000	0
2022/07/04	ALBI	02/02/2023			Index Future	842.8320	842.8320	841.7960	841.7960	(0.123)	0.0000	0.0000	0
2022/07/04	ALBI	04/05/2023			Index Future	858.3980	858.3980	857.3250	857.3250	(0.125)	0.0000	0.0000	0
2022/07/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/07/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/04	ES33	04/08/2022			Bond Future	12.3001	74.3494	12.3228	74.2424	0.184	0.0000	0.0000	350
2022/07/04	ES33	03/11/2022			Bond Future	12.5281	71.6975	12.5520	71.5878	0.191	0.0000	0.0000	0
2022/07/04	ES33	02/02/2023			Bond Future	12.7437	72.9464	12.7688	72.8341	0.197	0.0000	0.0000	0
2022/07/04	ES33	04/05/2023			Bond Future	12.9434	70.5236	12.9697	70.4087	0.203	0.0000	0.0000	0
2022/07/04	ES42	04/08/2022			Bond Future	12.7279	72.1546	12.7559	72.0058	0.220	0.0000	0.0000	4,769
2022/07/04	ES42	03/11/2022			Bond Future	12.9405	68.9927	12.9699	68.8408	0.227	0.0000	0.0000	0
2022/07/04	ES42	02/02/2023			Bond Future	13.1346	70.1968	13.1654	70.0414	0.234	0.0000	0.0000	0
2022/07/04	ES42	04/05/2023			Bond Future	13.3231	67.2517	13.3554	67.0929	0.242	0.0000	0.0000	0
2022/07/04	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	04/08/2022	819.28	Put	GOVI	142,550.0000	14.2550	152,080.0000	15.2080	6.685	0	0	0
2022/07/04	GOVI	04/08/2022			GOVI	805.0250	805.0250	804.0720	804.0720	(0.118)	0.0000	0.0000	1,110
2022/07/04	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	04/08/2022	819.26	Put	GOVI	142,350.0000	14.2350	151,880.0000	15.1880	6.695	0	0	0
2022/07/04	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	04/08/2022	819.27	Put	GOVI	142,450.0000	14.2450	151,980.0000	15.1980	6.690	0	0	0
2022/07/04	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	03/11/2022	820.41	Put	GOVI	32,130.0000	3.2130	42,110.0000	4.2110	31.061	0	0	0
2022/07/04	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/04	GOVI	03/11/2022	820.42	Put	GOVI	32,230.0000	3.2230	42,210.0000	4.2210	30.965	0	0	0
2022/07/04	GOVI	03/11/2022			GOVI	817.1970	817.1970	816.1990	816.1990	(0.122)	0.0000	0.0000	0
2022/07/04	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	03/11/2022	820.43	Put	GOVI	32,330.0000	3.2330	42,310.0000	4.2310	30.869	0	0	0
2022/07/04	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	02/02/2023	850.82	Put	GOVI	196,130.0000	19.6130	206,520.0000	20.6520	5.298	0	0	0
2022/07/04	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	02/02/2023	850.83	Put	GOVI	196,230.0000	19.6230	206,620.0000	20.6620	5.295	0	0	0
2022/07/04	GOVI	02/02/2023			GOVI	831.2070	831.2070	830.1680	830.1680	(0.125)	0.0000	0.0000	0
2022/07/04	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	02/02/2023	850.84	Put	GOVI	196,330.0000	19.6330	206,720.0000	20.6720	5.292	0	0	0
2022/07/04	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	04/05/2023	852.86	Put	GOVI	63,010.0000	6.3010	73,780.0000	7.3780	17.093	0	0	0
2022/07/04	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	04/05/2023	852.87	Put	GOVI	63,110.0000	6.3110	73,880.0000	7.3880	17.065	0	0	0
2022/07/04	GOVI	04/05/2023			GOVI	846.5590	846.5590	845.4820	845.4820	(0.127)	0.0000	0.0000	0
2022/07/04	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	GOVI	04/05/2023	852.88	Put	GOVI	63,210.0000	6.3210	73,980.0000	7.3980	17.038	0	0	0
2022/07/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/04	IGOV	04/08/2022			Index Future	319.8570	319.8570	319.7670	319.7670	(0.028)	0.0000	0.0000	727
2022/07/04	IGOV	03/11/2022			Index Future	324.7720	324.7720	324.6690	324.6690	(0.032)	0.0000	0.0000	16
2022/07/04	IGOV	02/02/2023			Index Future	330.4170	330.4170	330.3030	330.3030	(0.035)	0.0000	0.0000	0
2022/07/04	IGOV	04/05/2023			Index Future	336.5960	336.5960	336.4720	336.4720	(0.037)	0.0000	0.0000	0
2022/07/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/04	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0800	94.9200	(0.098)	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
2022/07/04	JBAF	17/08/2022			Jibar Tradeable Future	5.6400	94.3600	5.6250	94.3750	(0.266)	0.0000	0.0000	0
2022/07/04	JBAF	21/09/2022			Jibar Tradeable Future	5.7850	94.2150	5.7800	94.2200	(0.086)	0.0000	0.0000	0
2022/07/04	JBAF	19/10/2022			Jibar Tradeable Future	6.3300	93.6700	6.3100	93.6900	(0.316)	0.0000	0.0000	0
2022/07/04	JBAF	16/11/2022			Jibar Tradeable Future	6.4300	93.5700	6.4200	93.5800	(0.156)	0.0000	0.0000	0
2022/07/04	JBAF	21/12/2022			Jibar Tradeable Future	6.9550	93.0450	6.9500	93.0500	(0.072)	0.0000	0.0000	68
2022/07/04	JBAF	15/03/2023			Jibar Tradeable Future	7.4900	92.5100	7.4750	92.5250	(0.200)	0.0000	0.0000	0
2022/07/04	JBAF	21/06/2023			Jibar Tradeable Future	7.9350	92.0650	7.8150	92.1850	(1.512)	0.0000	0.0000	0
2022/07/04	JBAF	20/09/2023			Jibar Tradeable Future	8.1350	91.8650	8.0000	92.0000	(1.659)	0.0000	0.0000	75
2022/07/04	JBAF	20/12/2023			Jibar Tradeable Future	8.1900	91.8100	8.0850	91.9150	(1.282)	0.0000	0.0000	172
2022/07/04	JBAF	20/03/2024			Jibar Tradeable Future	8.3800	91.6200	8.2350	91.7650	(1.730)	0.0000	0.0000	0
2022/07/04	JBAF	19/06/2024			Jibar Tradeable Future	8.4650	91.5350	8.3400	91.6600	(1.477)	0.0000	0.0000	0
2022/07/04	R023	04/08/2022	6.05	Call	Bond Future	2.7300	0.0027	1.6300	0.0016	(40.293)	0	0	0
2022/07/04	R023	04/08/2022	6.05	Put	Bond Future	300.3200	0.3003	315.6000	0.3156	5.088	0	0	0
2022/07/04	R023	04/08/2022			Bond Future	6.5971	104.0469	6.6273	104.0306	0.458	0.0000	0.0000	26,742
2022/07/04	R023	04/08/2022	6.03	Call	Bond Future	2.1800	0.0022	1.2700	0.0013	(41.743)	0	0	0
2022/07/04	R023	04/08/2022	6.03	Put	Bond Future	310.6800	0.3107	326.1500	0.3262	4.979	0	0	0
2022/07/04	R023	04/08/2022	6.04	Call	Bond Future	2.4400	0.0024	1.4400	0.0014	(40.984)	0	0	0
2022/07/04	R023	04/08/2022	6.04	Put	Bond Future	305.4800	0.3055	320.8600	0.3209	5.035	0	0	0
2022/07/04	R023	03/11/2022	6.25	Call	Bond Future	10.1300	0.0101	7.9300	0.0079	(21.718)	0	0	0
2022/07/04	R023	03/11/2022	6.25	Put	Bond Future	243.8900	0.2439	259.6300	0.2596	6.454	0	0	0
2022/07/04	R023	03/11/2022	6.26	Call	Bond Future	10.5900	0.0106	8.3100	0.0083	(21.530)	0	0	0
2022/07/04	R023	03/11/2022	6.26	Put	Bond Future	241.2900	0.2413	256.9500	0.2570	6.490	0	0	0
2022/07/04	R023	03/11/2022			Bond Future	7.0136	101.6866	7.0723	101.6687	0.837	0.0000	0.0000	0
2022/07/04	R023	03/11/2022	6.27	Call	Bond Future	11.0600	0.0111	8.7000	0.0087	(21.338)	0	0	0
2022/07/04	R023	03/11/2022	6.27	Put	Bond Future	238.6900	0.2387	254.2700	0.2543	6.527	0	0	0
2022/07/04	R035	04/08/2022	9.53	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	400
2022/07/04	R035	04/08/2022	9.53	Put	Bond Future	11,291.7000	11.2917	11,456.4400	11.4564	1.459	0	0	0
2022/07/04	R035	04/08/2022	9.84	Call	Bond Future	0.1700	0.0002	0.0600	0.0001	(64.706)	0	0	100
2022/07/04	R035	04/08/2022	9.84	Put	Bond Future	9,158.0400	9.1580	9,322.6800	9.3227	1.798	0	0	0
2022/07/04	R035	04/08/2022	10.53	Put	Bond Future	4,687.6500	4.6876	4,837.2600	4.8373	3.192	0	0	0
2022/07/04	R035	04/08/2022	11.13	Put	Bond Future	1,675.0600	1.6751	1,733.6600	1.7337	3.498	0	0	100
2022/07/04	R035	04/08/2022	10.64	Call	Bond Future	84.0900	0.0841	58.7000	0.0587	(30.194)	0	0	0
2022/07/04	R035	04/08/2022	10.64	Put	Bond Future	4,037.0500	4.0370	4,176.4100	4.1764	3.452	0	0	100
2022/07/04	R035	04/08/2022	10.72	Call	Bond Future	128.9500	0.1289	93.8300	0.0938	(27.235)	0	0	0
2022/07/04	R035	04/08/2022	10.72	Put	Bond Future	3,584.2600	3.5843	3,713.8900	3.7139	3.617	0	0	0
2022/07/04	R035	04/08/2022	10.73	Call	Bond Future	135.6800	0.1357	99.2200	0.0992	(26.872)	0	0	0
2022/07/04	R035	04/08/2022	10.73	Put	Bond Future	3,529.0600	3.5291	3,657.3500	3.6574	3.635	0	0	0
2022/07/04	R035	04/08/2022			Bond Future	11.2940	87.8910	11.3222	87.7263	0.250	0.0000	0.0000	129,029
2022/07/04	R035	04/08/2022	10.53	Call	Bond Future	43.8200	0.0438	28.6800	0.0287	(34.550)	0	0	400
2022/07/04	R035	04/08/2022	10.74	Call	Bond Future	142.6900	0.1427	104.8500	0.1048	(26.519)	0	0	0
2022/07/04	R035	04/08/2022	10.74	Put	Bond Future	3,474.2100	3.4742	3,601.1200	3.6011	3.653	0	0	0
2022/07/04	R035	04/08/2022	11.13	Call	Bond Future	708.2300	0.7082	602.0800	0.6021	(14.988)	0	0	0
2022/07/04	R035	04/08/2022	12.18	Call	Bond Future	5,039.2200	5.0392	4,867.1800	4.8672	(3.414)	0	0	0
2022/07/04	R035	04/08/2022	12.18	Put	Bond Future	79.2300	0.0792	71.9400	0.0719	(9.201)	0	0	400
2022/07/04	R035	03/11/2022	11.15	Call	Bond Future	1,260.1600	1.2602	1,176.1000	1.1761	(6.671)	0	0	0
2022/07/04	R035	03/11/2022	11.15	Put	Bond Future	3,166.0200	3.1660	3,250.2500	3.2502	2.660	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/04	R035	03/11/2022	12.68	Call	Bond Future	6,901.1500		6.9012	6,739.1900	6.7392	(2.347)	0	0	0
2022/07/04	R035	03/11/2022	12.68	Put	Bond Future	439.7000		0.4397	446.0300	0.4460	1.440	0	0	1,000
2022/07/04	R035	03/11/2022	10.99	Call	Bond Future	926.4900		0.9265	856.4700	0.8565	(7.558)	0	0	0
2022/07/04	R035	03/11/2022	10.99	Put	Bond Future	3,782.1400		3.7821	3,880.4100	3.8804	2.598	0	0	582
2022/07/04	R035	03/11/2022	11.05	Call	Bond Future	1,043.9700		1.0440	968.6800	0.9687	(7.212)	0	0	1,000
2022/07/04	R035	03/11/2022	10.57	Call	Bond Future	350.8200		0.3508	314.4200	0.3144	(10.376)	0	0	0
2022/07/04	R035	03/11/2022	10.57	Put	Bond Future	5,772.5600		5.7726	5,904.4500	5.9045	2.285	0	0	582
2022/07/04	R035	03/11/2022			Bond Future	11.4789		84.7200	11.5085	84.5517	0.258	0.0000	0.0000	3,720
2022/07/04	R035	03/11/2022	11.14	Call	Bond Future	1,237.4800		1.2375	1,154.3000	1.1543	(6.722)	0	0	0
2022/07/04	R035	03/11/2022	11.14	Put	Bond Future	3,202.2700		3.2023	3,287.3800	3.2874	2.658	0	0	0
2022/07/04	R035	03/11/2022	11.05	Put	Bond Future	3,541.6900		3.5417	3,634.6900	3.6347	2.626	0	0	0
2022/07/04	R035	03/11/2022	11.13	Call	Bond Future	1,214.8700		1.2149	1,132.5600	1.1326	(6.775)	0	0	0
2022/07/04	R035	03/11/2022	11.13	Put	Bond Future	3,238.6400		3.2386	3,324.6200	3.3246	2.655	0	0	0
2022/07/04	R035	03/11/2022	9.82	Call	Bond Future	40.3100		0.0403	33.7500	0.0338	(16.274)	0	0	582
2022/07/04	R035	03/11/2022	9.82	Put	Bond Future	10,320.5900		10.3206	10,482.3200	10.4823	1.567	0	0	0
2022/07/04	R035	03/11/2022	10.30	Call	Bond Future	172.5500		0.1725	151.2200	0.1512	(12.362)	0	0	1,000
2022/07/04	R035	03/11/2022	10.30	Put	Bond Future	7,301.4800		7.3015	7,448.4400	7.4484	2.013	0	0	0
2022/07/04	R035	02/02/2023	11.94	Call	Bond Future	3,749.1300		3.7491	3,626.3700	3.6264	(3.274)	0	0	0
2022/07/04	R035	02/02/2023	13.22	Put	Bond Future	648.2800		0.6483	659.9500	0.6600	1.800	0	0	1,000
2022/07/04	R035	02/02/2023	10.88	Call	Bond Future	998.0100		0.9980	938.9400	0.9389	(5.919)	0	0	0
2022/07/04	R035	02/02/2023	10.88	Put	Bond Future	5,442.0300		5.4420	5,555.0200	5.5550	2.076	0	0	0
2022/07/04	R035	02/02/2023	10.66	Call	Bond Future	683.8900		0.6839	638.1500	0.6381	(6.688)	0	0	0
2022/07/04	R035	02/02/2023	10.66	Put	Bond Future	6,461.3500		6.4613	6,587.6700	6.5877	1.955	0	0	582
2022/07/04	R035	02/02/2023	10.30	Put	Bond Future	8,374.0800		8.3741	8,518.0300	8.5180	1.719	0	0	0
2022/07/04	R035	02/02/2023	10.60	Call	Bond Future	611.7700		0.6118	569.4500	0.5695	(6.918)	0	0	0
2022/07/04	R035	02/02/2023	10.60	Put	Bond Future	6,757.9100		6.7579	6,887.6500	6.8876	1.920	0	0	0
2022/07/04	R035	02/02/2023	10.64	Put	Bond Future	6,559.3400		6.5593	6,686.8100	6.6868	1.943	0	0	0
2022/07/04	R035	02/02/2023	9.81	Call	Bond Future	129.7500		0.1297	116.9700	0.1170	(9.850)	0	0	582
2022/07/04	R035	02/02/2023	9.81	Put	Bond Future	11,338.8800		11.3389	11,498.1600	11.4982	1.405	0	0	0
2022/07/04	R035	02/02/2023	9.85	Call	Bond Future	141.6300		0.1416	127.9100	0.1279	(9.687)	0	0	0
2022/07/04	R035	02/02/2023	9.89	Call	Bond Future	154.4200		0.1544	139.7000	0.1397	(9.532)	0	0	400
2022/07/04	R035	02/02/2023	9.89	Put	Bond Future	10,832.6700		10.8327	10,990.0100	10.9900	1.452	0	0	0
2022/07/04	R035	02/02/2023			Bond Future	11.6493		86.1749	11.6802	86.0029	0.266	0.0000	0.0000	0
2022/07/04	R035	02/02/2023	11.94	Put	Bond Future	2,153.9100		2.1539	2,203.2100	2.2032	2.289	0	0	0
2022/07/04	R035	02/02/2023	11.98	Call	Bond Future	3,886.8700		3.8869	3,762.2300	3.7622	(3.207)	0	0	0
2022/07/04	R035	02/02/2023	11.98	Put	Bond Future	2,075.6600		2.0757	2,123.0800	2.1231	2.285	0	0	400
2022/07/04	R035	02/02/2023	13.22	Call	Bond Future	8,761.3700		8.7614	8,600.9800	8.6010	(1.831)	0	0	0
2022/07/04	R035	02/02/2023	11.05	Call	Bond Future	1,300.0000		1.3000	1,230.0600	1.2301	(5.380)	0	0	1,000
2022/07/04	R035	02/02/2023	11.05	Put	Bond Future	4,733.1000		4.7331	4,835.2200	4.8352	2.158	0	0	0
2022/07/04	R035	02/02/2023	11.06	Call	Bond Future	1,319.8600		1.3199	1,249.2600	1.2493	(5.349)	0	0	0
2022/07/04	R035	02/02/2023	11.06	Put	Bond Future	4,694.0100		4.6940	4,795.4700	4.7955	2.161	0	0	582
2022/07/04	R035	02/02/2023	10.86	Call	Bond Future	966.1300		0.9661	908.3100	0.9083	(5.985)	0	0	0
2022/07/04	R035	02/02/2023	10.86	Put	Bond Future	5,530.1900		5.5302	5,644.4300	5.6444	2.066	0	0	0
2022/07/04	R035	02/02/2023	10.87	Call	Bond Future	981.9800		0.9820	923.5400	0.9235	(5.951)	0	0	0
2022/07/04	R035	02/02/2023	10.87	Put	Bond Future	5,485.9900		5.4860	5,599.6100	5.5996	2.071	0	0	0
2022/07/04	R035	02/02/2023	10.30	Call	Bond Future	351.5900		0.3516	323.4800	0.3235	(7.995)	0	0	1,000
2022/07/04	R035	02/02/2023	10.64	Call	Bond Future	659.2300		0.6592	614.6400	0.6146	(6.764)	0	0	400
2022/07/04	R035	02/02/2023	9.85	Put	Bond Future	11,084.8000		11.0848	11,243.1400	11.2431	1.428	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
2022/07/04	R035	04/05/2023	11.22	Put	Bond Future	4,998.3900	4.9984	5,098.6700	5.0987	2.006	0	0	0
2022/07/04	R035	04/05/2023	12.46	Call	Bond Future	5,409.0600	5.4091	5,275.0600	5.2751	(2.477)	0	0	0
2022/07/04	R035	04/05/2023	12.46	Put	Bond Future	1,923.0400	1.9230	1,964.9600	1.9650	2.180	0	0	400
2022/07/04	R035	04/05/2023	13.18	Call	Bond Future	8,139.5900	8.1396	7,986.2300	7.9862	(1.884)	0	0	0
2022/07/04	R035	04/05/2023	13.18	Put	Bond Future	1,092.4400	1.0924	1,115.0000	1.1150	2.065	0	0	500
2022/07/04	R035	04/05/2023	11.17	Call	Bond Future	1,654.5700	1.6546	1,581.6400	1.5816	(4.408)	0	0	500
2022/07/04	R035	04/05/2023	11.20	Call	Bond Future	1,714.1000	1.7141	1,639.5400	1.6395	(4.350)	0	0	0
2022/07/04	R035	04/05/2023	11.21	Call	Bond Future	1,734.4100	1.7344	1,659.3100	1.6593	(4.330)	0	0	0
2022/07/04	R035	04/05/2023	10.60	Call	Bond Future	784.4400	0.7844	740.3500	0.7403	(5.621)	0	0	400
2022/07/04	R035	04/05/2023	10.60	Put	Bond Future	7,704.1600	7.7042	7,835.9900	7.8360	1.711	0	0	0
2022/07/04	R035	04/05/2023			Bond Future	11.7995	83.2734	11.8318	83.0975	0.274	0.0000	0.0000	0
2022/07/04	R035	04/05/2023	11.22	Call	Bond Future	1,754.5800	1.7546	1,678.9400	1.6789	(4.311)	0	0	0
2022/07/04	R035	04/05/2023	11.17	Put	Bond Future	5,186.7700	5.1868	5,289.7600	5.2898	1.986	0	0	0
2022/07/04	R035	04/05/2023	11.20	Put	Bond Future	5,073.1000	5.0731	5,174.4600	5.1745	1.998	0	0	0
2022/07/04	R035	04/05/2023	11.21	Put	Bond Future	5,035.7900	5.0358	5,136.6100	5.1366	2.002	0	0	0
2022/07/04	R035	04/05/2023	9.85	Call	Bond Future	255.6900	0.2557	237.0500	0.2370	(7.290)	0	0	400
2022/07/04	R035	04/05/2023	9.85	Put	Bond Future	11,926.8300	11.9268	12,084.1100	12.0841	1.319	0	0	0
2022/07/04	R035	04/05/2023	10.42	Call	Bond Future	612.9300	0.6129	576.1800	0.5762	(5.996)	0	0	500
2022/07/04	R035	04/05/2023	10.42	Put	Bond Future	8,641.6600	8.6417	8,780.8300	8.7808	1.610	0	0	0
2022/07/04	R186	04/08/2022	7.96	Call	Bond Future	1.4500	0.0014	0.9400	0.0009	(35.172)	0	0	3,600
2022/07/04	R186	04/08/2022	8.15	Call	Bond Future	12.3300	0.0123	9.3300	0.0093	(24.331)	0	0	0
2022/07/04	R186	04/08/2022	8.15	Put	Bond Future	2,707.5200	2.7075	2,694.9800	2.6950	(0.463)	0	0	0
2022/07/04	R186	04/08/2022	9.78	Call	Bond Future	3,323.0700	3.3231	3,324.3300	3.3243	0.038	0	0	0
2022/07/04	R186	04/08/2022	9.78	Put	Bond Future	36.8400	0.0368	28.5600	0.0286	(22.476)	0	0	3,600
2022/07/04	R186	04/08/2022			Bond Future	8.8702	107.2044	8.8676	107.2139	(0.029)	0.0000	0.0000	86,455
2022/07/04	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/07/04	R186	04/08/2022	6.96	Put	Bond Future	7,339.2700	7.3393	7,329.7300	7.3297	(0.130)	0	0	0
2022/07/04	R186	04/08/2022	7.96	Put	Bond Future	3,421.9600	3.4220	3,411.9100	3.4119	(0.294)	0	0	0
2022/07/04	R186	04/08/2022	8.13	Call	Bond Future	10.1600	0.0102	7.5800	0.0076	(25.394)	0	0	0
2022/07/04	R186	04/08/2022	8.13	Put	Bond Future	2,781.4200	2.7814	2,769.3000	2.7693	(0.436)	0	0	0
2022/07/04	R186	04/08/2022	8.14	Call	Bond Future	11.1900	0.0112	8.4100	0.0084	(24.844)	0	0	0
2022/07/04	R186	04/08/2022	8.14	Put	Bond Future	2,744.4100	2.7444	2,732.0900	2.7321	(0.449)	0	0	0
2022/07/04	R186	03/11/2022	8.91	Put	Bond Future	1,492.6200	1.4926	1,473.8100	1.4738	(1.260)	0	0	4,310
2022/07/04	R186	03/11/2022	8.53	Call	Bond Future	457.0000	0.4570	447.7300	0.4477	(2.028)	0	0	0
2022/07/04	R186	03/11/2022	8.53	Put	Bond Future	2,365.4100	2.3654	2,347.8300	2.3478	(0.743)	0	0	0
2022/07/04	R186	03/11/2022	8.54	Call	Bond Future	466.3000	0.4663	456.9700	0.4570	(2.001)	0	0	0
2022/07/04	R186	03/11/2022	8.54	Put	Bond Future	2,339.1600	2.3392	2,321.5200	2.3215	(0.754)	0	0	0
2022/07/04	R186	03/11/2022			Bond Future	9.0728	108.8095	9.0704	108.8178	(0.026)	0.0000	0.0000	12,945
2022/07/04	R186	03/11/2022	8.55	Call	Bond Future	475.9400	0.4759	466.5500	0.4666	(1.973)	0	0	0
2022/07/04	R186	03/11/2022	8.55	Put	Bond Future	2,313.2700	2.3133	2,295.5700	2.2956	(0.765)	0	0	0
2022/07/04	R186	03/11/2022	8.91	Call	Bond Future	924.6600	0.9247	914.1600	0.9142	(1.136)	0	0	0
2022/07/04	R186	03/11/2022	8.23	Call	Bond Future	245.6500	0.2457	238.3800	0.2384	(2.959)	0	0	4,310
2022/07/04	R186	03/11/2022	8.23	Put	Bond Future	3,227.3800	3.2274	3,211.8000	3.2118	(0.483)	0	0	0
2022/07/04	R186	02/02/2023	8.33	Call	Bond Future	436.1400	0.4361	430.2900	0.4303	(1.341)	0	0	0
2022/07/04	R186	02/02/2023	8.33	Put	Bond Future	3,471.3000	3.4713	3,458.0500	3.4581	(0.382)	0	0	0
2022/07/04	R186	02/02/2023	8.32	Call	Bond Future	428.8300	0.4288	423.0200	0.4230	(1.355)	0	0	0
2022/07/04	R186	02/02/2023	8.32	Put	Bond Future	3,497.9300	3.4979	3,484.7200	3.4847	(0.378)	0	0	0

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2022/07/04	R186	02/02/2023			Bond Future	9.2406	105.3809	9.2384	105.3883	(0.024)	0.0000	0.0000	0
2022/07/04	R186	02/02/2023	8.34	Call	Bond Future	443.2900	0.4433	437.4100	0.4374	(1.326)	0	0	0
2022/07/04	R186	02/02/2023	8.34	Put	Bond Future	3,444.5200	3.4445	3,431.2400	3.4312	(0.386)	0	0	0
2022/07/04	R186	04/05/2023	8.83	Put	Bond Future	2,760.0800	2.7601	2,747.7800	2.7478	(0.446)	0	0	0
2022/07/04	R186	04/05/2023	8.84	Call	Bond Future	1,039.6900	1.0397	1,034.0800	1.0341	(0.540)	0	0	0
2022/07/04	R186	04/05/2023			Bond Future	9.3879	107.3338	9.3858	107.3405	(0.023)	0.0000	0.0000	0
2022/07/04	R186	04/05/2023	8.83	Call	Bond Future	1,027.1600	1.0272	1,021.5600	1.0216	(0.545)	0	0	0
2022/07/04	R186	04/05/2023	8.84	Put	Bond Future	2,741.2400	2.7412	2,728.9300	2.7289	(0.449)	0	0	0
2022/07/04	R186	04/05/2023	8.82	Call	Bond Future	1,015.0700	1.0151	1,009.4800	1.0095	(0.551)	0	0	0
2022/07/04	R186	04/05/2023	8.82	Put	Bond Future	2,779.3800	2.7794	2,767.0900	2.7671	(0.442)	0	0	0
2022/07/04	R197	04/08/2022			Bond Future	330.4415	330.4415	330.1456	330.1456	(0.090)	0.0000	0.0000	809
2022/07/04	R197	03/11/2022			Bond Future	335.4695	335.4695	335.1649	335.1649	(0.091)	0.0000	0.0000	6
2022/07/04	R197	02/02/2023			Bond Future	332.5517	332.5517	332.2400	332.2400	(0.094)	0.0000	0.0000	0
2022/07/04	R197	04/05/2023			Bond Future	338.7799	338.7799	338.4600	338.4600	(0.094)	0.0000	0.0000	0
2022/07/04	R202	04/08/2022			Bond Future	248.3356	248.3356	246.9981	246.9981	(0.539)	0.0000	0.0000	6,793
2022/07/04	R202	03/11/2022			Bond Future	252.1142	252.1142	250.7536	250.7536	(0.540)	0.0000	0.0000	0
2022/07/04	R202	02/02/2023			Bond Future	251.8495	251.8495	250.4634	250.4634	(0.550)	0.0000	0.0000	0
2022/07/04	R202	04/05/2023			Bond Future	256.5641	256.5641	255.1501	255.1501	(0.551)	0.0000	0.0000	0
2022/07/04	R209	04/08/2022	10.57	Put	Bond Future	4,044.6000	4.0446	4,149.6900	4.1497	2.598	0	0	0
2022/07/04	R209	04/08/2022	10.58	Call	Bond Future	43.5800	0.0436	29.7600	0.0298	(31.712)	0	0	0
2022/07/04	R209	04/08/2022	10.58	Put	Bond Future	3,992.0200	3.9920	4,096.4500	4.0964	2.616	0	0	0
2022/07/04	R209	04/08/2022			Bond Future	11.3260	67.3934	11.3493	67.2751	0.206	0.0000	0.0000	23,295
2022/07/04	R209	04/08/2022	10.57	Call	Bond Future	40.9700	0.0410	27.8100	0.0278	(32.121)	0	0	0
2022/07/04	R209	04/08/2022	10.59	Call	Bond Future	46.3000	0.0463	31.8100	0.0318	(31.296)	0	0	0
2022/07/04	R209	04/08/2022	10.59	Put	Bond Future	3,939.6200	3.9396	4,043.3800	4.0434	2.634	0	0	0
2022/07/04	R209	03/11/2022	12.00	Call	Bond Future	3,434.2100	3.4342	3,328.4300	3.3284	(3.080)	0	0	0
2022/07/04	R209	03/11/2022	12.00	Put	Bond Future	975.4700	0.9755	990.5500	0.9906	1.546	0	0	3,500
2022/07/04	R209	03/11/2022	11.03	Call	Bond Future	856.3500	0.8564	800.6700	0.8007	(6.502)	0	0	0
2022/07/04	R209	03/11/2022	11.03	Put	Bond Future	3,206.6900	3.2067	3,271.8700	3.2719	2.033	0	0	0
2022/07/04	R209	03/11/2022	10.50	Put	Bond Future	5,446.2800	5.4463	5,543.0100	5.5430	1.776	0	0	0
2022/07/04	R209	03/11/2022	9.25	Call	Bond Future	3.8500	0.0039	3.0700	0.0031	(20.260)	0	0	6,000
2022/07/04	R209	03/11/2022	9.25	Put	Bond Future	12,632.6800	12.6327	12,752.7600	12.7528	0.951	0	0	0
2022/07/04	R209	03/11/2022	9.50	Call	Bond Future	10.5400	0.0105	8.6700	0.0087	(17.742)	0	0	0
2022/07/04	R209	03/11/2022	9.50	Put	Bond Future	11,069.8600	11.0699	11,188.8500	11.1888	1.075	0	0	0
2022/07/04	R209	03/11/2022			Bond Future	11.4913	65.2577	11.5157	65.1368	0.212	0.0000	0.0000	4,520
2022/07/04	R209	03/11/2022	11.02	Call	Bond Future	839.3500	0.8394	784.3200	0.7843	(6.556)	0	0	0
2022/07/04	R209	03/11/2022	11.02	Put	Bond Future	3,241.9700	3.2420	3,307.8000	3.3078	2.031	0	0	0
2022/07/04	R209	03/11/2022	11.50	Call	Bond Future	1,893.1000	1.8931	1,808.5600	1.8086	(4.466)	0	0	0
2022/07/04	R209	03/11/2022	11.50	Put	Bond Future	1,849.8500	1.8499	1,886.1700	1.8862	1.963	0	0	0
2022/07/04	R209	03/11/2022	10.50	Call	Bond Future	244.5900	0.2446	220.4600	0.2205	(9.865)	0	0	0
2022/07/04	R209	03/11/2022	11.00	Call	Bond Future	805.9600	0.8060	752.2600	0.7523	(6.663)	0	0	0
2022/07/04	R209	03/11/2022	11.00	Put	Bond Future	3,313.3000	3.3133	3,380.4600	3.3805	2.027	0	0	7,000
2022/07/04	R209	03/11/2022	11.01	Call	Bond Future	822.5500	0.8225	768.1800	0.7682	(6.610)	0	0	0
2022/07/04	R209	03/11/2022	11.01	Put	Bond Future	3,277.5000	3.2775	3,343.9900	3.3440	2.029	0	0	0
2022/07/04	R209	03/11/2022	10.00	Call	Bond Future	60.2700	0.0603	52.1500	0.0521	(13.473)	0	0	3,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/07/04	R209	03/11/2022	10.00	Put	Bond Future	8,109.3200		8.1093	8,222.0600	8.2221	1.390	0	0	6,000
2022/07/04	R209	02/02/2023	10.80	Put	Bond Future	5,054.8300		5.0548	5,136.8000	5.1368	1.622	0	0	0
2022/07/04	R209	02/02/2023	10.78	Call	Bond Future	749.3600		0.7494	708.6200	0.7086	(5.437)	0	0	0
2022/07/04	R209	02/02/2023	10.79	Call	Bond Future	762.1900		0.7622	720.9800	0.7210	(5.407)	0	0	0
2022/07/04	R209	02/02/2023			Bond Future	11.6393		66.3792	11.6647	66.2556	0.218	0.0000	0.0000	0
2022/07/04	R209	02/02/2023	10.80	Call	Bond Future	775.1500		0.7752	733.4900	0.7335	(5.374)	0	0	0
2022/07/04	R209	02/02/2023	10.78	Put	Bond Future	5,135.8300		5.1358	5,218.7200	5.2187	1.614	0	0	0
2022/07/04	R209	02/02/2023	10.79	Put	Bond Future	5,095.2300		5.0952	5,177.6500	5.1776	1.618	0	0	0
2022/07/04	R209	04/05/2023	11.09	Call	Bond Future	1,352.2800		1.3523	1,299.6900	1.2997	(3.889)	0	0	0
2022/07/04	R209	04/05/2023	11.09	Put	Bond Future	4,754.7600		4.7548	4,828.5400	4.8285	1.552	0	0	0
2022/07/04	R209	04/05/2023	11.10	Call	Bond Future	1,368.8100		1.3688	1,315.8300	1.3158	(3.871)	0	0	0
2022/07/04	R209	04/05/2023	11.10	Put	Bond Future	4,719.8600		4.7199	4,793.2500	4.7932	1.555	0	0	0
2022/07/04	R209	04/05/2023			Bond Future	11.7757		64.4590	11.8021	64.3326	0.225	0.0000	0.0000	0
2022/07/04	R209	04/05/2023	11.11	Call	Bond Future	1,385.6800		1.3857	1,332.3000	1.3323	(3.852)	0	0	0
2022/07/04	R209	04/05/2023	11.11	Put	Bond Future	4,685.3700		4.6854	4,758.3600	4.7584	1.558	0	0	0
2022/07/04	R210	04/08/2022			Bond Future	223.6135		223.6135	223.2297	223.2297	(0.172)	0.0000	0.0000	1,068
2022/07/04	R210	03/11/2022			Bond Future	224.0419		224.0419	223.6497	223.6497	(0.175)	0.0000	0.0000	0
2022/07/04	R210	02/02/2023			Bond Future	227.9387		227.9387	227.5375	227.5375	(0.176)	0.0000	0.0000	0
2022/07/04	R210	04/05/2023			Bond Future	229.1391		229.1391	228.7300	228.7300	(0.179)	0.0000	0.0000	0
2022/07/04	R213	04/08/2022	9.88	Call	Bond Future	0.2900		0.0003	0.1000	0.0001	(65.517)	0	0	0
2022/07/04	R213	04/08/2022	9.89	Call	Bond Future	0.3700		0.0004	0.1300	0.0001	(64.865)	0	0	0
2022/07/04	R213	04/08/2022	9.90	Put	Bond Future	4,468.4500		4.4685	4,624.5300	4.6245	3.493	0	0	0
2022/07/04	R213	04/08/2022			Bond Future	10.8139		82.1445	10.8471	81.9881	0.307	0.0000	0.0000	30,133
2022/07/04	R213	04/08/2022	9.88	Put	Bond Future	4,569.6300		4.5696	4,725.8100	4.7258	3.418	0	0	0
2022/07/04	R213	04/08/2022	9.89	Put	Bond Future	4,519.0100		4.5190	4,675.1400	4.6751	3.455	0	0	0
2022/07/04	R213	04/08/2022	9.90	Call	Bond Future	0.4600		0.0005	0.1700	0.0002	(63.043)	0	0	0
2022/07/04	R213	03/11/2022	10.38	Call	Bond Future	568.9000		0.5689	516.1300	0.5161	(9.276)	0	0	0
2022/07/04	R213	03/11/2022	10.38	Put	Bond Future	3,529.5700		3.5296	3,636.5600	3.6366	3.031	0	0	0
2022/07/04	R213	03/11/2022	10.39	Call	Bond Future	580.6800		0.5807	527.1900	0.5272	(9.212)	0	0	0
2022/07/04	R213	03/11/2022	10.39	Put	Bond Future	3,493.3100		3.4933	3,599.5800	3.5996	3.042	0	0	0
2022/07/04	R213	03/11/2022	10.37	Call	Bond Future	557.2800		0.5573	505.2400	0.5052	(9.338)	0	0	0
2022/07/04	R213	03/11/2022	10.37	Put	Bond Future	3,566.0300		3.5660	3,673.7500	3.6738	3.021	0	0	200
2022/07/04	R213	03/11/2022	9.19	Call	Bond Future	30.9200		0.0309	25.5300	0.0255	(17.432)	0	0	476
2022/07/04	R213	03/11/2022	9.19	Put	Bond Future	8,975.8600		8.9759	9,130.2300	9.1302	1.720	0	0	0
2022/07/04	R213	03/11/2022			Bond Future	11.0108		79.8354	11.0457	79.6756	0.317	0.0000	0.0000	0
2022/07/04	R213	03/11/2022	10.40	Call	Bond Future	592.6400		0.5926	538.4200	0.5384	(9.149)	0	0	0
2022/07/04	R213	03/11/2022	10.40	Put	Bond Future	3,457.2600		3.4573	3,562.8000	3.5628	3.053	0	0	0
2022/07/04	R213	03/11/2022	9.98	Call	Bond Future	226.3200		0.2263	199.0000	0.1990	(12.071)	0	0	0
2022/07/04	R213	03/11/2022	9.98	Put	Bond Future	5,138.6800		5.1387	5,271.1200	5.2711	2.577	0	0	200
2022/07/04	R213	03/11/2022	10.19	Call	Bond Future	376.0600		0.3761	336.4300	0.3364	(10.538)	0	0	0
2022/07/04	R213	03/11/2022	10.19	Put	Bond Future	4,256.4400		4.2564	4,376.5700	4.3766	2.822	0	0	476
2022/07/04	R213	03/11/2022	9.13	Call	Bond Future	26.1000		0.0261	21.4400	0.0214	(17.854)	0	0	200
2022/07/04	R213	03/11/2022	9.13	Put	Bond Future	9,287.3100		9.2873	9,442.4100	9.4424	1.670	0	0	0
2022/07/04	R213	03/11/2022	9.84	Call	Bond Future	164.5400		0.1645	143.2100	0.1432	(12.963)	0	0	0
2022/07/04	R213	03/11/2022	9.84	Put	Bond Future	5,774.0500		5.7740	5,912.4800	5.9125	2.397	0	0	476
2022/07/04	R213	02/02/2023	10.43	Put	Bond Future	4,286.5800		4.2866	4,396.2100	4.3962	2.558	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
2022/07/04	R213	02/02/2023	12.20	Call	Bond Future	5,152.1100	5.1521	5,012.8600	5.0129	(2.703)	0	0	0
2022/07/04	R213	02/02/2023	12.20	Put	Bond Future	820.2900	0.8203	844.3800	0.8444	2.937	0	0	912
2022/07/04	R213	02/02/2023	10.22	Put	Bond Future	5,055.0700	5.0551	5,175.8700	5.1759	2.390	0	0	0
2022/07/04	R213	02/02/2023	10.23	Call	Bond Future	579.3600	0.5794	536.3600	0.5364	(7.422)	0	0	0
2022/07/04	R213	02/02/2023	10.35	Call	Bond Future	704.0700	0.7041	654.7900	0.6548	(6.999)	0	0	0
2022/07/04	R213	02/02/2023	10.35	Put	Bond Future	4,569.3000	4.5693	4,683.3600	4.6834	2.496	0	0	476
2022/07/04	R213	02/02/2023	10.01	Call	Bond Future	415.2700	0.4153	381.7100	0.3817	(8.081)	0	0	0
2022/07/04	R213	02/02/2023			Bond Future	11.1913	81.2061	11.2281	81.0427	0.328	0.0000	0.0000	0
2022/07/04	R213	02/02/2023	10.43	Call	Bond Future	799.2300	0.7992	745.5200	0.7455	(6.720)	0	0	912
2022/07/04	R213	02/02/2023	10.22	Call	Bond Future	571.0400	0.5710	528.5000	0.5285	(7.450)	0	0	0
2022/07/04	R213	02/02/2023	10.23	Put	Bond Future	5,015.5800	5.0156	5,135.9200	5.1359	2.399	0	0	0
2022/07/04	R213	02/02/2023	9.16	Call	Bond Future	93.0600	0.0931	82.9000	0.0829	(10.918)	0	0	476
2022/07/04	R213	02/02/2023	9.16	Put	Bond Future	9,850.4400	9.8504	10,003.6200	10.0036	1.555	0	0	0
2022/07/04	R213	02/02/2023	10.01	Put	Bond Future	5,911.4900	5.9115	6,041.2700	6.0413	2.195	0	0	476
2022/07/04	R213	02/02/2023	10.21	Call	Bond Future	562.6500	0.5627	520.5600	0.5206	(7.481)	0	0	0
2022/07/04	R213	02/02/2023	10.21	Put	Bond Future	5,094.5300	5.0945	5,215.7800	5.2158	2.380	0	0	0
2022/07/04	R213	04/05/2023	10.75	Call	Bond Future	1,382.5400	1.3825	1,314.0900	1.3141	(4.951)	0	0	0
2022/07/04	R213	04/05/2023	10.75	Put	Bond Future	4,045.0300	4.0450	4,143.5500	4.1436	2.436	0	0	0
2022/07/04	R213	04/05/2023			Bond Future	11.3509	79.1620	11.3894	78.9951	0.340	0.0000	0.0000	0
2022/07/04	R213	04/05/2023	10.74	Call	Bond Future	1,366.7200	1.3667	1,298.7700	1.2988	(4.972)	0	0	0
2022/07/04	R213	04/05/2023	10.74	Put	Bond Future	4,074.5000	4.0745	4,173.5200	4.1735	2.430	0	0	0
2022/07/04	R213	04/05/2023	10.73	Call	Bond Future	1,351.2900	1.3513	1,283.8300	1.2838	(4.992)	0	0	0
2022/07/04	R213	04/05/2023	10.73	Put	Bond Future	4,104.3800	4.1044	4,203.8900	4.2039	2.424	0	0	0
2022/07/04	R214	04/08/2022	10.98	Put	Bond Future	3,253.7500	3.2538	3,369.8300	3.3698	3.568	0	0	0
2022/07/04	R214	04/08/2022	10.99	Call	Bond Future	124.6900	0.1247	91.3400	0.0913	(26.746)	0	0	0
2022/07/04	R214	04/08/2022			Bond Future	11.5581	64.5468	11.5865	64.3986	0.246	0.0000	0.0000	77,056
2022/07/04	R214	04/08/2022	10.97	Call	Bond Future	112.6500	0.1127	81.7200	0.0817	(27.457)	0	0	0
2022/07/04	R214	04/08/2022	10.97	Put	Bond Future	3,304.2400	3.3042	3,421.5300	3.4215	3.550	0	0	0
2022/07/04	R214	04/08/2022	10.98	Call	Bond Future	118.5700	0.1186	86.4300	0.0864	(27.106)	0	0	0
2022/07/04	R214	04/08/2022	10.99	Put	Bond Future	3,203.5200	3.2035	3,318.3900	3.3184	3.586	0	0	0
2022/07/04	R214	03/11/2022	11.34	Call	Bond Future	1,056.1400	1.0561	983.4400	0.9834	(6.884)	0	0	0
2022/07/04	R214	03/11/2022	11.36	Put	Bond Future	2,963.0700	2.9631	3,040.0700	3.0401	2.599	0	0	0
2022/07/04	R214	03/11/2022			Bond Future	11.7172	62.2270	11.7469	62.0757	0.253	0.0000	0.0000	80
2022/07/04	R214	03/11/2022	11.34	Put	Bond Future	3,030.5900	3.0306	3,109.1600	3.1092	2.593	0	0	0
2022/07/04	R214	03/11/2022	11.35	Call	Bond Future	1,075.9400	1.0759	1,002.4500	1.0025	(6.830)	0	0	0
2022/07/04	R214	03/11/2022	11.35	Put	Bond Future	2,996.7600	2.9968	3,074.5400	3.0745	2.595	0	0	0
2022/07/04	R214	03/11/2022	11.36	Call	Bond Future	1,095.8200	1.0958	1,021.5500	1.0216	(6.778)	0	0	0
2022/07/04	R214	02/02/2023	11.07	Call	Bond Future	844.0300	0.8440	792.6400	0.7926	(6.089)	0	0	0
2022/07/04	R214	02/02/2023	11.07	Put	Bond Future	5,028.5300	5.0285	5,131.6700	5.1317	2.051	0	0	0
2022/07/04	R214	02/02/2023	11.08	Call	Bond Future	858.2800	0.8583	806.3200	0.8063	(6.054)	0	0	0
2022/07/04	R214	02/02/2023	11.08	Put	Bond Future	4,987.2600	4.9873	5,089.8300	5.0898	2.057	0	0	0
2022/07/04	R214	02/02/2023			Bond Future	11.8633	63.2957	11.8942	63.1411	0.261	0.0000	0.0000	0
2022/07/04	R214	02/02/2023	11.09	Call	Bond Future	872.6900	0.8727	820.1500	0.8202	(6.020)	0	0	0
2022/07/04	R214	02/02/2023	11.09	Put	Bond Future	4,946.2100	4.9462	5,048.2000	5.0482	2.062	0	0	0
2022/07/04	R214	04/05/2023	11.36	Call	Bond Future	1,517.2100	1.5172	1,450.8400	1.4508	(4.374)	0	0	0
2022/07/04	R214	04/05/2023	11.36	Put	Bond Future	4,756.1000	4.7561	4,847.6100	4.8476	1.924	0	0	0
2022/07/04	R214	04/05/2023	11.37	Call	Bond Future	1,535.2200	1.5352	1,468.3600	1.4684	(4.355)	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
2022/07/04	R214	04/05/2023	11.37	Put	Bond Future	4,720.7200	4.7207	4,811.7400	4.8117	1.928	0	0	0
2022/07/04	R214	04/05/2023			Bond Future	11.9916	61.1740	12.0237	61.0161	0.268	0.0000	0.0000	0
2022/07/04	R214	04/05/2023	11.38	Call	Bond Future	1,553.3500	1.5534	1,486.0100	1.4860	(4.335)	0	0	0
2022/07/04	R214	04/05/2023	11.38	Put	Bond Future	4,685.5300	4.6855	4,776.0700	4.7761	1.932	0	0	0
2022/07/04	R248	04/08/2022	10.20	Call	Bond Future	0.6000	0.0006	0.2500	0.0003	(58.333)	0	0	1,700
2022/07/04	R248	04/08/2022	10.99	Call	Bond Future	183.1600	0.1832	136.1100	0.1361	(25.688)	0	0	0
2022/07/04	R248	04/08/2022	10.99	Put	Bond Future	3,781.4900	3.7815	3,920.9100	3.9209	3.687	0	0	0
2022/07/04	R248	04/08/2022	10.40	Put	Bond Future	7,984.4000	7.9844	8,169.1400	8.1691	2.314	0	0	0
2022/07/04	R248	04/08/2022	10.98	Call	Bond Future	174.3400	0.1743	128.9500	0.1289	(26.035)	0	0	0
2022/07/04	R248	04/08/2022	10.98	Put	Bond Future	3,843.6800	3.8437	3,984.7600	3.9848	3.670	0	0	0
2022/07/04	R248	04/08/2022			Bond Future	11.5177	81.2069	11.5462	81.0205	0.248	0.0000	0.0000	202,341
2022/07/04	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/04	R248	04/08/2022	9.70	Put	Bond Future	13,734.5900	13.7346	13,921.0600	13.9211	1.358	0	0	0
2022/07/04	R248	04/08/2022	10.20	Put	Bond Future	9,560.9100	9.5609	9,747.0300	9.7470	1.947	0	0	0
2022/07/04	R248	04/08/2022	10.30	Call	Bond Future	1.4900	0.0015	0.6800	0.0007	(54.362)	0	0	1,200
2022/07/04	R248	04/08/2022	10.30	Put	Bond Future	8,765.9200	8.7659	8,951.5800	8.9516	2.118	0	0	0
2022/07/04	R248	04/08/2022	11.00	Call	Bond Future	192.3100	0.1923	143.5800	0.1436	(25.339)	0	0	1,200
2022/07/04	R248	04/08/2022	11.00	Put	Bond Future	3,719.7300	3.7197	3,857.4700	3.8575	3.703	0	0	50
2022/07/04	R248	04/08/2022	10.40	Call	Bond Future	3.4400	0.0034	1.7100	0.0017	(50.291)	0	0	0
2022/07/04	R248	04/08/2022	10.90	Call	Bond Future	115.0200	0.1150	81.7200	0.0817	(28.951)	0	0	1,700
2022/07/04	R248	04/08/2022	10.90	Put	Bond Future	4,356.3900	4.3564	4,509.5600	4.5096	3.516	0	0	0
2022/07/04	R248	03/11/2022	11.31	Put	Bond Future	3,731.8400	3.7318	3,830.3500	3.8304	2.640	0	0	0
2022/07/04	R248	03/11/2022	11.32	Call	Bond Future	1,353.1900	1.3532	1,260.4300	1.2604	(6.855)	0	0	0
2022/07/04	R248	03/11/2022	11.30	Put	Bond Future	3,774.7400	3.7747	3,874.2600	3.8743	2.636	0	0	0
2022/07/04	R248	03/11/2022			Bond Future	11.6756	77.9990	11.7054	77.8087	0.255	0.0000	0.0000	0
2022/07/04	R248	03/11/2022	11.31	Call	Bond Future	1,328.2300	1.3282	1,236.4700	1.2365	(6.908)	0	0	0
2022/07/04	R248	03/11/2022	11.32	Put	Bond Future	3,689.3000	3.6893	3,786.8100	3.7868	2.643	0	0	0
2022/07/04	R248	03/11/2022	11.30	Call	Bond Future	1,303.5300	1.3035	1,212.7800	1.2128	(6.962)	0	0	0
2022/07/04	R248	02/02/2023	11.08	Call	Bond Future	1,174.8100	1.1748	1,105.8900	1.1059	(5.866)	0	0	0
2022/07/04	R248	02/02/2023	11.08	Put	Bond Future	6,072.5600	6.0726	6,197.9600	6.1980	2.065	0	0	0
2022/07/04	R248	02/02/2023			Bond Future	11.8207	79.3387	11.8518	79.1444	0.263	0.0000	0.0000	0
2022/07/04	R248	02/02/2023	11.07	Call	Bond Future	1,155.8600	1.1559	1,087.6700	1.0877	(5.900)	0	0	0
2022/07/04	R248	02/02/2023	11.07	Put	Bond Future	6,123.5100	6.1235	6,249.6400	6.2496	2.060	0	0	0
2022/07/04	R248	02/02/2023	11.06	Call	Bond Future	1,137.1000	1.1371	1,069.6400	1.0696	(5.933)	0	0	0
2022/07/04	R248	02/02/2023	11.06	Put	Bond Future	6,174.7700	6.1748	6,301.6300	6.3016	2.054	0	0	0
2022/07/04	R248	04/05/2023	11.35	Call	Bond Future	1,948.7500	1.9488	1,863.7500	1.8638	(4.362)	0	0	0
2022/07/04	R248	04/05/2023	11.35	Put	Bond Future	5,783.8200	5.7838	5,897.4100	5.8974	1.964	0	0	0
2022/07/04	R248	04/05/2023			Bond Future	11.9477	76.3742	11.9801	76.1756	0.271	0.0000	0.0000	0
2022/07/04	R248	04/05/2023	11.34	Call	Bond Future	1,925.7900	1.9258	1,841.4100	1.8414	(4.382)	0	0	0
2022/07/04	R248	04/05/2023	11.34	Put	Bond Future	5,827.9500	5.8279	5,942.1600	5.9422	1.960	0	0	0
2022/07/04	R248	04/05/2023	11.33	Call	Bond Future	1,902.9900	1.9030	1,819.2300	1.8192	(4.401)	0	0	0
2022/07/04	R248	04/05/2023	11.33	Put	Bond Future	5,872.3300	5.8723	5,987.1600	5.9872	1.955	0	0	0

**Total**

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