



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 09/09/2022 TO 09/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	2025	03/11/2022		Bond Future	167.6782	167.6782	167.6979	167.6979	0.012	0.0000	0.0000	7,172
2022/09/09	2025	02/02/2023		Bond Future	169.0062	169.0062	169.0241	169.0241	0.011	0.0000	0.0000	1,936
2022/09/09	2025	04/05/2023		Bond Future	172.2534	172.2534	172.2707	172.2707	0.010	0.0000	0.0000	0
2022/09/09	2025	03/08/2023		Bond Future	173.9132	173.9132	173.9301	173.9301	0.010	0.0000	0.0000	0
2022/09/09	2025	02/11/2023		Bond Future	177.2306	177.2306	177.2479	177.2479	0.010	0.0000	0.0000	0
2022/09/09	2029	03/11/2022		Bond Future	122.3860	122.3860	122.3449	122.3449	(0.034)	0.0000	0.0000	1,519
2022/09/09	2029	02/02/2023		Bond Future	124.6083	124.6083	124.5650	124.5650	(0.035)	0.0000	0.0000	728

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
2022/09/09	2029	04/05/2023			Bond Future	125.6906	125.6906	125.6452	125.6452	(0.036)	0.0000	0.0000	0
2022/09/09	2029	03/08/2023			Bond Future	128.2024	128.2024	128.1557	128.1557	(0.036)	0.0000	0.0000	0
2022/09/09	2029	02/11/2023			Bond Future	129.2865	129.2865	129.2385	129.2385	(0.037)	0.0000	0.0000	0
2022/09/09	2030	03/11/2022	9.70	Call	Bond Future	82.6100	0.0826	112.8300	0.1128	36.582	0	0	500
2022/09/09	2030	03/11/2022	9.70	Put	Bond Future	3,709.1400	3.7091	3,351.5000	3.3515	(9.642)	0	0	0
2022/09/09	2030	03/11/2022	10.10	Call	Bond Future	418.5700	0.4186	522.2300	0.5222	24.765	0	0	0
2022/09/09	2030	03/11/2022	10.10	Put	Bond Future	2,140.0000	2.1400	1,855.8000	1.8558	(13.280)	0	0	0
2022/09/09	2030	03/11/2022	10.20	Put	Bond Future	1,825.0900	1.8251	1,565.4100	1.5654	(14.228)	0	0	0
2022/09/09	2030	03/11/2022			Bond Future	10.4709	89.8356	10.3865	90.2234	(0.806)	0.0000	0.0000	66,878
2022/09/09	2030	03/11/2022	10.08	Call	Bond Future	391.4100	0.3914	490.3400	0.4903	25.275	0	0	0
2022/09/09	2030	03/11/2022	10.08	Put	Bond Future	2,206.8900	2.2069	1,917.9600	1.9180	(13.092)	0	0	0
2022/09/09	2030	03/11/2022	10.09	Call	Bond Future	404.9000	0.4049	506.1900	0.5062	25.016	0	0	0
2022/09/09	2030	03/11/2022	10.09	Put	Bond Future	2,173.3400	2.1733	1,886.7700	1.8868	(13.186)	0	0	0
2022/09/09	2030	03/11/2022	10.20	Call	Bond Future	572.0400	0.5720	700.2200	0.7002	22.408	0	0	500
2022/09/09	2030	03/11/2022	11.57	Call	Bond Future	4,996.4700	4.9965	5,351.6100	5.3516	7.108	0	0	0
2022/09/09	2030	03/11/2022	11.57	Put	Bond Future	136.2900	0.1363	103.5700	0.1036	(24.008)	0	0	500
2022/09/09	2030	02/02/2023	11.16	Put	Bond Future	1,118.1400	1.1181	992.5500	0.9925	(11.232)	0	0	388
2022/09/09	2030	02/02/2023	11.35	Call	Bond Future	4,049.5000	4.0495	4,337.3100	4.3373	7.107	0	0	5,000
2022/09/09	2030	02/02/2023	11.35	Put	Bond Future	902.5600	0.9026	796.6500	0.7967	(11.734)	0	0	0
2022/09/09	2030	02/02/2023	9.99	Call	Bond Future	855.6200	0.8556	969.1500	0.9692	13.269	0	0	0
2022/09/09	2030	02/02/2023	10.00	Call	Bond Future	868.6000	0.8686	983.3900	0.9834	13.216	0	0	0
2022/09/09	2030	02/02/2023	10.01	Put	Bond Future	3,667.5700	3.6676	3,389.9100	3.3899	(7.571)	0	0	0
2022/09/09	2030	02/02/2023	9.80	Call	Bond Future	633.8300	0.6338	724.5500	0.7245	14.313	0	0	0
2022/09/09	2030	02/02/2023	9.94	Put	Bond Future	3,902.7500	3.9027	3,616.3300	3.6163	(7.339)	0	0	102
2022/09/09	2030	02/02/2023	9.20	Call	Bond Future	250.9400	0.2509	292.4200	0.2924	16.530	0	0	0
2022/09/09	2030	02/02/2023	9.20	Put	Bond Future	6,880.9400	6.8809	6,528.7000	6.5287	(5.119)	0	0	0
2022/09/09	2030	02/02/2023	9.66	Call	Bond Future	511.4100	0.5114	587.7500	0.5877	14.927	0	0	0
2022/09/09	2030	02/02/2023	9.66	Put	Bond Future	4,933.5000	4.9335	4,616.1200	4.6161	(6.433)	0	0	102
2022/09/09	2030	02/02/2023	8.81	Put	Bond Future	8,685.3000	8.6853	8,314.7900	8.3148	(4.266)	0	0	0
2022/09/09	2030	02/02/2023	9.04	Call	Bond Future	193.0300	0.1930	225.9300	0.2259	17.044	0	0	0
2022/09/09	2030	02/02/2023	9.04	Put	Bond Future	7,606.6600	7.6067	7,245.8400	7.2458	(4.743)	0	0	0
2022/09/09	2030	02/02/2023	9.08	Put	Bond Future	7,423.1400	7.4231	7,064.3100	7.0643	(4.834)	0	0	0
2022/09/09	2030	02/02/2023			Bond Future	10.6248	87.4394	10.5364	87.8332	(0.832)	0.0000	0.0000	5,200
2022/09/09	2030	02/02/2023	11.55	Call	Bond Future	4,707.5400	4.7075	5,013.4200	5.0134	6.498	0	0	5,000
2022/09/09	2030	02/02/2023	11.55	Put	Bond Future	718.2000	0.7182	630.3600	0.6304	(12.231)	0	0	0
2022/09/09	2030	02/02/2023	11.12	Call	Bond Future	3,333.9900	3.3340	3,597.6700	3.5977	7.909	0	0	0
2022/09/09	2030	02/02/2023	11.12	Put	Bond Future	1,169.2800	1.1693	1,039.2400	1.0392	(11.121)	0	0	0
2022/09/09	2030	02/02/2023	11.16	Call	Bond Future	3,454.7200	3.4547	3,722.8500	3.7229	7.761	0	0	0
2022/09/09	2030	02/02/2023	9.99	Put	Bond Future	3,733.9800	3.7340	3,453.7900	3.4538	(7.504)	0	0	0
2022/09/09	2030	02/02/2023	10.00	Put	Bond Future	3,700.7000	3.7007	3,421.7700	3.4218	(7.537)	0	0	0
2022/09/09	2030	02/02/2023	10.01	Call	Bond Future	881.7100	0.8817	997.7700	0.9978	13.163	0	0	0
2022/09/09	2030	02/02/2023	9.80	Put	Bond Future	4,396.9600	4.3970	4,093.9600	4.0940	(6.891)	0	0	0
2022/09/09	2030	02/02/2023	9.83	Call	Bond Future	665.7800	0.6658	759.9400	0.7599	14.143	0	0	388
2022/09/09	2030	02/02/2023	9.83	Put	Bond Future	4,288.4800	4.2885	3,988.9200	3.9889	(6.985)	0	0	0
2022/09/09	2030	02/02/2023	9.94	Call	Bond Future	792.6100	0.7926	899.9100	0.8999	13.538	0	0	0
2022/09/09	2030	02/02/2023	9.79	Call	Bond Future	623.4900	0.6235	713.0700	0.7131	14.368	0	0	0
2022/09/09	2030	02/02/2023	9.79	Put	Bond Future	4,433.4900	4.4335	4,129.3500	4.1294	(6.860)	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
2022/09/09	2030	02/02/2023	8.81	Call	Bond Future	130.7500	0.1307	153.9600	0.1540	17.751	0	0	102
2022/09/09	2030	02/02/2023	9.08	Call	Bond Future	206.1900	0.2062	241.0800	0.2411	16.921	0	0	388
2022/09/09	2030	04/05/2023	11.34	Call	Bond Future	3,957.8900	3.9579	4,220.9000	4.2209	6.645	0	0	0
2022/09/09	2030	04/05/2023	11.34	Put	Bond Future	1,562.4200	1.5624	1,424.7800	1.4248	(8.809)	0	0	150
2022/09/09	2030	04/05/2023	10.42	Call	Bond Future	1,763.1800	1.7632	1,929.3500	1.9294	9.424	0	0	479
2022/09/09	2030	04/05/2023	10.42	Put	Bond Future	3,302.0400	3.3020	3,067.5600	3.0676	(7.101)	0	0	0
2022/09/09	2030	04/05/2023	10.52	Call	Bond Future	1,949.6600	1.9497	2,127.0900	2.1271	9.101	0	0	0
2022/09/09	2030	04/05/2023	10.52	Put	Bond Future	3,049.8200	3.0498	2,826.6000	2.8266	(7.319)	0	0	0
2022/09/09	2030	04/05/2023	10.53	Call	Bond Future	1,969.6100	1.9696	2,148.1700	2.1482	9.066	0	0	0
2022/09/09	2030	04/05/2023	10.53	Put	Bond Future	3,026.0500	3.0261	2,803.9600	2.8040	(7.339)	0	0	0
2022/09/09	2030	04/05/2023	9.67	Call	Bond Future	776.9600	0.7770	867.8200	0.8678	11.694	0	0	479
2022/09/09	2030	04/05/2023	9.67	Put	Bond Future	5,695.3700	5.6954	5,385.5800	5.3856	(5.439)	0	0	0
2022/09/09	2030	04/05/2023	9.78	Call	Bond Future	877.0300	0.8770	977.2100	0.9772	11.423	0	0	388
2022/09/09	2030	04/05/2023	9.78	Put	Bond Future	5,289.7400	5.2897	4,989.2700	4.9893	(5.680)	0	0	0
2022/09/09	2030	04/05/2023	10.00	Call	Bond Future	1,108.3300	1.1083	1,228.8600	1.2289	10.875	0	0	1,080
2022/09/09	2030	04/05/2023	10.00	Put	Bond Future	4,520.0800	4.5201	4,239.9600	4.2400	(6.197)	0	0	0
2022/09/09	2030	04/05/2023	9.03	Call	Bond Future	364.4100	0.3644	412.6000	0.4126	13.224	0	0	388
2022/09/09	2030	04/05/2023	9.03	Put	Bond Future	8,295.8100	8.2958	7,943.3500	7.9434	(4.249)	0	0	0
2022/09/09	2030	04/05/2023	9.58	Put	Bond Future	6,037.0500	6.0371	5,720.0700	5.7201	(5.251)	0	0	0
2022/09/09	2030	04/05/2023			Bond Future	10.7736	89.1015	10.6808	89.5022	(0.861)	0.0000	0.0000	0
2022/09/09	2030	04/05/2023	12.57	Call	Bond Future	7,877.6400	7.8776	8,220.2700	8.2203	4.349	0	0	0
2022/09/09	2030	04/05/2023	12.57	Put	Bond Future	562.0400	0.5620	504.0200	0.5040	(10.323)	0	0	350
2022/09/09	2030	04/05/2023	11.62	Call	Bond Future	4,786.8800	4.7869	5,073.4100	5.0734	5.986	0	0	0
2022/09/09	2030	04/05/2023	11.62	Put	Bond Future	1,238.1400	1.2381	1,124.0200	1.1240	(9.217)	0	0	388
2022/09/09	2030	04/05/2023	12.04	Call	Bond Future	6,113.5900	6.1136	6,429.1500	6.4291	5.162	0	0	0
2022/09/09	2030	04/05/2023	12.04	Put	Bond Future	872.1300	0.8721	787.0400	0.7870	(9.757)	0	0	1,080
2022/09/09	2030	04/05/2023	12.50	Call	Bond Future	7,641.0600	7.6411	7,980.6500	7.9807	4.444	0	0	0
2022/09/09	2030	04/05/2023	12.50	Put	Bond Future	595.5200	0.5955	534.4600	0.5345	(10.253)	0	0	479
2022/09/09	2030	04/05/2023	10.54	Call	Bond Future	1,989.6600	1.9897	2,169.3500	2.1694	9.031	0	0	0
2022/09/09	2030	04/05/2023	10.54	Put	Bond Future	3,002.4100	3.0024	2,781.4500	2.7814	(7.359)	0	0	0
2022/09/09	2030	04/05/2023	10.65	Call	Bond Future	2,217.5900	2.2176	2,409.6800	2.4097	8.662	0	0	350
2022/09/09	2030	04/05/2023	10.65	Put	Bond Future	2,751.5400	2.7515	2,542.9800	2.5430	(7.580)	0	0	0
2022/09/09	2030	04/05/2023	9.58	Call	Bond Future	702.2600	0.7023	785.9300	0.7859	11.914	0	0	150
2022/09/09	2030	03/08/2023	12.89	Call	Bond Future	8,521.5800	8.5216	8,862.3700	8.8624	3.999	0	0	0
2022/09/09	2030	03/08/2023	12.89	Put	Bond Future	786.1900	0.7862	718.7800	0.7188	(8.574)	0	0	350
2022/09/09	2030	03/08/2023	11.34	Call	Bond Future	3,913.9100	3.9139	4,162.1200	4.1621	6.342	0	0	0
2022/09/09	2030	03/08/2023	11.34	Put	Bond Future	2,187.7300	2.1877	2,027.7400	2.0277	(7.313)	0	0	0
2022/09/09	2030	03/08/2023	11.35	Call	Bond Future	3,939.8200	3.9398	4,188.8500	4.1888	6.321	0	0	0
2022/09/09	2030	03/08/2023	11.36	Put	Bond Future	2,158.4500	2.1584	2,000.1100	2.0001	(7.336)	0	0	0
2022/09/09	2030	03/08/2023	10.40	Call	Bond Future	1,852.5900	1.8526	2,013.4600	2.0135	8.684	0	0	1,012
2022/09/09	2030	03/08/2023	10.65	Call	Bond Future	2,314.0300	2.3140	2,499.2600	2.4993	8.005	0	0	350
2022/09/09	2030	03/08/2023	10.65	Put	Bond Future	3,448.9200	3.4489	3,225.9500	3.2260	(6.465)	0	0	0
2022/09/09	2030	03/08/2023			Bond Future	10.9203	86.8569	10.8225	87.2651	(0.895)	0.0000	0.0000	0
2022/09/09	2030	03/08/2023	12.59	Call	Bond Future	7,571.7100	7.5717	7,899.7600	7.8998	4.333	0	0	0
2022/09/09	2030	03/08/2023	12.59	Put	Bond Future	956.2000	0.9562	876.0500	0.8761	(8.382)	0	0	1,012
2022/09/09	2030	03/08/2023	11.35	Put	Bond Future	2,173.0500	2.1731	2,013.8800	2.0139	(7.325)	0	0	0
2022/09/09	2030	03/08/2023	11.36	Call	Bond Future	3,965.7900	3.9658	4,215.6500	4.2156	6.300	0	0	0
2022/09/09	2030	03/08/2023	10.40	Put	Bond Future	4,054.0000	4.0540	3,806.6700	3.8067	(6.101)	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
2022/09/09	2030	02/11/2023	10.81	Call	Bond Future	2,550.7300	2.5507	2,742.5600	2.7426	7.521	0	0	0
2022/09/09	2030	02/11/2023	10.81	Put	Bond Future	3,677.6500	3.6776	3,453.5100	3.4535	(6.095)	0	0	0
2022/09/09	2030	02/11/2023	10.80	Call	Bond Future	2,531.1200	2.5311	2,722.0500	2.7220	7.543	0	0	0
2022/09/09	2030	02/11/2023	10.80	Put	Bond Future	3,698.9800	3.6990	3,473.9400	3.4739	(6.084)	0	0	0
2022/09/09	2030	02/11/2023			Bond Future	11.0876	88.4938	10.9846	88.9098	(0.929)	0.0000	0.0000	0
2022/09/09	2030	02/11/2023	10.82	Call	Bond Future	2,570.8000	2.5708	2,763.5200	2.7635	7.496	0	0	0
2022/09/09	2030	02/11/2023	10.82	Put	Bond Future	3,656.8000	3.6568	3,433.5500	3.4336	(6.105)	0	0	0
2022/09/09	2032	03/11/2022	9.31	Put	Bond Future	8,949.4100	8.9494	8,514.0400	8.5140	(4.865)	0	0	0
2022/09/09	2032	03/11/2022	9.36	Call	Bond Future	2.3900	0.0024	3.5800	0.0036	49.791	0	0	454
2022/09/09	2032	03/11/2022	9.36	Put	Bond Future	8,655.3400	8.6553	8,220.2700	8.2203	(5.027)	0	0	0
2022/09/09	2032	03/11/2022	9.46	Put	Bond Future	8,071.5000	8.0715	7,637.2400	7.6372	(5.380)	0	0	0
2022/09/09	2032	03/11/2022	10.56	Put	Bond Future	2,494.2700	2.4943	2,181.4300	2.1814	(12.542)	0	0	180
2022/09/09	2032	03/11/2022	9.92	Call	Bond Future	41.8400	0.0418	57.9400	0.0579	38.480	0	0	750
2022/09/09	2032	03/11/2022	9.92	Put	Bond Future	5,476.4100	5.4764	5,056.2500	5.0563	(7.672)	0	0	0
2022/09/09	2032	03/11/2022	10.11	Put	Bond Future	4,478.8300	4.4788	4,076.8200	4.0768	(8.976)	0	0	454
2022/09/09	2032	03/11/2022	10.16	Call	Bond Future	129.6600	0.1297	170.8500	0.1709	31.768	0	0	0
2022/09/09	2032	03/11/2022	10.16	Put	Bond Future	4,229.7600	4.2298	3,834.6900	3.8347	(9.340)	0	0	180
2022/09/09	2032	03/11/2022			Bond Future	10.9284	85.3784	10.8443	85.8146	(0.769)	0.0000	0.0000	168,761
2022/09/09	2032	03/11/2022	9.31	Call	Bond Future	1.7900	0.0018	2.6800	0.0027	49.721	0	0	180
2022/09/09	2032	03/11/2022	9.46	Call	Bond Future	4.2300	0.0042	6.2300	0.0062	47.281	0	0	500
2022/09/09	2032	03/11/2022	11.55	Call	Bond Future	3,580.2900	3.5803	3,926.8900	3.9269	9.681	0	0	0
2022/09/09	2032	03/11/2022	11.55	Put	Bond Future	446.3100	0.4463	356.6500	0.3566	(20.089)	0	0	500
2022/09/09	2032	03/11/2022	12.30	Call	Bond Future	6,808.4700	6.8085	7,220.7700	7.2208	6.056	0	0	0
2022/09/09	2032	03/11/2022	12.30	Put	Bond Future	97.1900	0.0972	73.2300	0.0732	(24.653)	0	0	750
2022/09/09	2032	03/11/2022	10.66	Call	Bond Future	743.5500	0.7436	892.8900	0.8929	20.085	0	0	0
2022/09/09	2032	03/11/2022	10.66	Put	Bond Future	2,146.4800	2.1465	1,859.5600	1.8596	(13.367)	0	0	0
2022/09/09	2032	03/11/2022	10.67	Call	Bond Future	763.6000	0.7636	915.5700	0.9156	19.902	0	0	750
2022/09/09	2032	03/11/2022	10.67	Put	Bond Future	2,113.7100	2.1137	1,829.4200	1.8294	(13.450)	0	0	0
2022/09/09	2032	03/11/2022	11.45	Call	Bond Future	3,181.5000	3.1815	3,512.7400	3.5127	10.411	0	0	0
2022/09/09	2032	03/11/2022	11.45	Put	Bond Future	541.0800	0.5411	436.0600	0.4361	(19.409)	0	0	7,500
2022/09/09	2032	03/11/2022	10.21	Call	Bond Future	161.3400	0.1613	210.2700	0.2103	30.327	0	0	500
2022/09/09	2032	03/11/2022	10.21	Put	Bond Future	3,986.7200	3.9867	3,599.3900	3.5994	(9.716)	0	0	0
2022/09/09	2032	03/11/2022	10.49	Call	Bond Future	451.6100	0.4516	557.6900	0.5577	23.489	0	0	0
2022/09/09	2032	03/11/2022	10.49	Put	Bond Future	2,759.2100	2.7592	2,429.0300	2.4290	(11.966)	0	0	454
2022/09/09	2032	03/11/2022	10.56	Call	Bond Future	560.7000	0.5607	684.1200	0.6841	22.012	0	0	0
2022/09/09	2032	03/11/2022	10.11	Call	Bond Future	102.8900	0.1029	137.1400	0.1371	33.288	0	0	0
2022/09/09	2032	02/02/2023	11.69	Call	Bond Future	4,247.6900	4.2477	4,555.5400	4.5555	7.247	0	0	0
2022/09/09	2032	02/02/2023	11.69	Put	Bond Future	1,248.9900	1.2490	1,113.8200	1.1138	(10.822)	0	0	0
2022/09/09	2032	02/02/2023	10.40	Call	Bond Future	927.3600	0.9274	1,049.9300	1.0499	13.217	0	0	0
2022/09/09	2032	02/02/2023	10.40	Put	Bond Future	4,452.2400	4.4522	4,131.7900	4.1318	(7.198)	0	0	0
2022/09/09	2032	02/02/2023	10.50	Call	Bond Future	1,084.8900	1.0849	1,221.9400	1.2219	12.633	0	0	0
2022/09/09	2032	02/02/2023	10.50	Put	Bond Future	4,079.6900	4.0797	3,773.7200	3.7737	(7.500)	0	0	454
2022/09/09	2032	02/02/2023	10.67	Call	Bond Future	1,390.2600	1.3903	1,552.9300	1.5529	11.701	0	0	750
2022/09/09	2032	02/02/2023	10.67	Put	Bond Future	3,493.6300	3.4936	3,213.2800	3.2133	(8.025)	0	0	0
2022/09/09	2032	02/02/2023	10.22	Call	Bond Future	688.2400	0.6882	786.5500	0.7866	14.284	0	0	500
2022/09/09	2032	02/02/2023	10.22	Put	Bond Future	5,178.0300	5.1780	4,833.3200	4.8333	(6.657)	0	0	0
2022/09/09	2032	02/02/2023	9.47	Call	Bond Future	182.9800	0.1830	215.6600	0.2157	17.860	0	0	500

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
2022/09/09	2032	02/02/2023	9.47	Put	Bond Future	8,847.1600	8.8472	8,436.8200	8.4368	(4.638)	0	0	0
2022/09/09	2032	02/02/2023	9.92	Call	Bond Future	420.9500	0.4209	487.0300	0.4870	15.698	0	0	750
2022/09/09	2032	02/02/2023	9.92	Put	Bond Future	6,550.2700	6.5503	6,173.3300	6.1733	(5.755)	0	0	0
2022/09/09	2032	02/02/2023			Bond Future	11.0805	86.9085	10.9929	87.3516	(0.790)	0.0000	0.0000	18
2022/09/09	2032	02/02/2023	11.84	Call	Bond Future	4,779.0500	4.7790	5,103.1900	5.1032	6.783	0	0	0
2022/09/09	2032	02/02/2023	11.84	Put	Bond Future	1,064.2900	1.0643	945.4100	0.9454	(11.170)	0	0	500
2022/09/09	2032	02/02/2023	12.75	Call	Bond Future	8,274.9900	8.2750	8,666.9100	8.6669	4.736	0	0	0
2022/09/09	2032	02/02/2023	12.75	Put	Bond Future	393.0800	0.3931	341.9800	0.3420	(13.000)	0	0	750
2022/09/09	2032	02/02/2023	10.38	Call	Bond Future	897.7200	0.8977	1,017.4600	1.0175	13.338	0	0	0
2022/09/09	2032	02/02/2023	10.38	Put	Bond Future	4,529.1200	4.5291	4,205.8400	4.2058	(7.138)	0	0	0
2022/09/09	2032	02/02/2023	10.39	Call	Bond Future	912.4600	0.9125	1,033.6100	1.0336	13.277	0	0	0
2022/09/09	2032	02/02/2023	10.39	Put	Bond Future	4,490.5800	4.4906	4,168.7100	4.1687	(7.168)	0	0	0
2022/09/09	2032	02/02/2023	10.16	Call	Bond Future	626.3500	0.6263	717.5700	0.7176	14.564	0	0	0
2022/09/09	2032	02/02/2023	10.16	Put	Bond Future	5,440.8900	5.4409	5,089.0900	5.0891	(6.466)	0	0	454
2022/09/09	2032	02/02/2023	9.31	Call	Bond Future	132.2100	0.1322	156.8400	0.1568	18.629	0	0	454
2022/09/09	2032	02/02/2023	9.31	Put	Bond Future	9,720.1400	9.7201	9,301.7500	9.3017	(4.304)	0	0	0
2022/09/09	2032	04/05/2023	10.89	Call	Bond Future	2,161.5500	2.1616	2,353.5400	2.3535	8.882	0	0	0
2022/09/09	2032	04/05/2023	10.89	Put	Bond Future	3,821.1500	3.8212	3,562.2200	3.5622	(6.776)	0	0	0
2022/09/09	2032	04/05/2023	11.37	Call	Bond Future	3,356.2600	3.3563	3,606.0000	3.6060	7.441	0	0	400
2022/09/09	2032	04/05/2023	13.43	Call	Bond Future	10,486.2500	10.4863	10,885.7100	10.8857	3.809	0	0	0
2022/09/09	2032	04/05/2023	13.43	Put	Bond Future	512.6400	0.5126	461.1800	0.4612	(10.038)	0	0	400
2022/09/09	2032	04/05/2023			Bond Future	11.2232	84.3998	11.1318	84.8507	(0.814)	0.0000	0.0000	0
2022/09/09	2032	04/05/2023	11.37	Put	Bond Future	2,638.8600	2.6389	2,437.6800	2.4377	(7.624)	0	0	0
2022/09/09	2032	04/05/2023	10.62	Call	Bond Future	1,628.2200	1.6282	1,787.2300	1.7872	9.766	0	0	400
2022/09/09	2032	04/05/2023	10.62	Put	Bond Future	4,664.5300	4.6645	4,372.6200	4.3726	(6.258)	0	0	0
2022/09/09	2032	04/05/2023	10.87	Call	Bond Future	2,119.1300	2.1191	2,308.6600	2.3087	8.944	0	0	0
2022/09/09	2032	04/05/2023	10.87	Put	Bond Future	3,879.7100	3.8797	3,618.3200	3.6183	(6.737)	0	0	0
2022/09/09	2032	04/05/2023	10.88	Call	Bond Future	2,140.4100	2.1404	2,331.1800	2.3312	8.913	0	0	0
2022/09/09	2032	04/05/2023	10.88	Put	Bond Future	3,850.4800	3.8505	3,590.3300	3.5903	(6.756)	0	0	0
2022/09/09	2032	03/08/2023	11.90	Call	Bond Future	4,986.7500	4.9868	5,276.3200	5.2763	5.807	0	0	5,000
2022/09/09	2032	03/08/2023	11.90	Put	Bond Future	2,441.7200	2.4417	2,271.8100	2.2718	(6.959)	0	0	0
2022/09/09	2032	03/08/2023	11.77	Call	Bond Future	4,599.9400	4.5999	4,878.0300	4.8780	6.046	0	0	0
2022/09/09	2032	03/08/2023	11.77	Put	Bond Future	2,656.4500	2.6564	2,475.0600	2.4751	(6.828)	0	0	0
2022/09/09	2032	03/08/2023			Bond Future	11.3585	86.0702	11.2631	86.5297	(0.840)	0.0000	0.0000	2,600
2022/09/09	2032	03/08/2023	11.75	Call	Bond Future	4,541.1500	4.5412	4,817.4200	4.8174	6.084	0	0	0
2022/09/09	2032	03/08/2023	11.75	Put	Bond Future	2,690.7300	2.6907	2,507.5200	2.5075	(6.809)	0	0	0
2022/09/09	2032	03/08/2023	11.76	Call	Bond Future	4,570.5100	4.5705	4,847.6900	4.8477	6.065	0	0	0
2022/09/09	2032	03/08/2023	11.76	Put	Bond Future	2,673.5400	2.6735	2,491.2400	2.4912	(6.819)	0	0	0
2022/09/09	2032	02/11/2023	11.24	Call	Bond Future	3,090.9100	3.0909	3,309.1700	3.3092	7.061	0	0	0
2022/09/09	2032	02/11/2023	11.24	Put	Bond Future	4,413.1800	4.4132	4,163.2100	4.1632	(5.664)	0	0	0
2022/09/09	2032	02/11/2023			Bond Future	11.5202	83.5350	11.4203	84.0033	(0.867)	0.0000	0.0000	0
2022/09/09	2032	02/11/2023	11.22	Call	Bond Future	3,047.2800	3.0473	3,263.6200	3.2636	7.099	0	0	0
2022/09/09	2032	02/11/2023	11.22	Put	Bond Future	4,465.0000	4.4650	4,213.1100	4.2131	(5.641)	0	0	0
2022/09/09	2032	02/11/2023	11.23	Call	Bond Future	3,069.0600	3.0691	3,286.3500	3.2863	7.080	0	0	0
2022/09/09	2032	02/11/2023	11.23	Put	Bond Future	4,439.0400	4.4390	4,188.1000	4.1881	(5.653)	0	0	0
2022/09/09	2033	03/11/2022			Bond Future	114.5010	114.5010	114.4821	114.4821	(0.017)	0.0000	0.0000	1,287
2022/09/09	2033	02/02/2023			Bond Future	116.5799	116.5799	116.5593	116.5593	(0.018)	0.0000	0.0000	6,141

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
2022/09/09	2033	04/05/2023			Bond Future	117.4217	117.4217	117.3995	117.3995	(0.019)	0.0000	0.0000	0
2022/09/09	2033	03/08/2023			Bond Future	119.7682	119.7682	119.7452	119.7452	(0.019)	0.0000	0.0000	0
2022/09/09	2033	02/11/2023			Bond Future	120.6017	120.6017	120.5780	120.5780	(0.020)	0.0000	0.0000	0
2022/09/09	2037	03/11/2022	11.30	Put	Bond Future	1,869.7200	1.8697	1,644.2100	1.6442	(12.061)	0	0	0
2022/09/09	2037	03/11/2022	11.31	Call	Bond Future	1,380.3300	1.3803	1,561.9800	1.5620	13.160	0	0	0
2022/09/09	2037	03/11/2022	11.31	Put	Bond Future	1,838.6300	1.8386	1,615.5100	1.6155	(12.135)	0	0	0
2022/09/09	2037	03/11/2022	11.32	Call	Bond Future	1,409.1700	1.4092	1,593.2100	1.5932	13.060	0	0	0
2022/09/09	2037	03/11/2022			Bond Future	11.3872	82.1702	11.3190	82.5749	(0.599)	0.0000	0.0000	66,092
2022/09/09	2037	03/11/2022	11.30	Call	Bond Future	1,351.8100	1.3518	1,531.0700	1.5311	13.261	0	0	0
2022/09/09	2037	03/11/2022	11.32	Put	Bond Future	1,807.9300	1.8079	1,587.2000	1.5872	(12.209)	0	0	0
2022/09/09	2037	02/02/2023	11.97	Call	Bond Future	4,252.2600	4.2523	4,517.0800	4.5171	6.228	0	0	0
2022/09/09	2037	02/02/2023	11.03	Call	Bond Future	1,433.8100	1.4338	1,571.4400	1.5714	9.599	0	0	0
2022/09/09	2037	02/02/2023	11.03	Put	Bond Future	4,382.8600	4.3829	4,109.4500	4.1094	(6.238)	0	0	0
2022/09/09	2037	02/02/2023	11.04	Call	Bond Future	1,455.1200	1.4551	1,594.1600	1.5942	9.555	0	0	0
2022/09/09	2037	02/02/2023	11.04	Put	Bond Future	4,343.1300	4.3431	4,071.1300	4.0711	(6.263)	0	0	0
2022/09/09	2037	02/02/2023			Bond Future	11.5260	79.3864	11.4553	79.7974	(0.614)	0.0000	0.0000	73,477
2022/09/09	2037	02/02/2023	11.10	Call	Bond Future	1,586.3600	1.5864	1,733.8900	1.7339	9.300	0	0	636
2022/09/09	2037	02/02/2023	11.10	Put	Bond Future	4,109.5300	4.1095	3,846.0200	3.8460	(6.412)	0	0	0
2022/09/09	2037	02/02/2023	11.97	Put	Bond Future	1,743.0600	1.7431	1,596.8400	1.5968	(8.389)	0	0	636
2022/09/09	2037	02/02/2023	11.05	Call	Bond Future	1,476.4300	1.4764	1,616.8700	1.6169	9.512	0	0	0
2022/09/09	2037	02/02/2023	11.05	Put	Bond Future	4,303.4700	4.3035	4,032.8700	4.0329	(6.288)	0	0	0
2022/09/09	2037	04/05/2023	13.73	Put	Bond Future	753.0700	0.7531	695.1700	0.6952	(7.689)	0	0	400
2022/09/09	2037	04/05/2023	11.30	Call	Bond Future	2,538.9900	2.5390	2,714.3000	2.7143	6.905	0	0	0
2022/09/09	2037	04/05/2023	11.30	Put	Bond Future	4,614.8700	4.6149	4,371.8400	4.3718	(5.266)	0	0	0
2022/09/09	2037	04/05/2023	11.31	Call	Bond Future	2,564.6200	2.5646	2,741.0500	2.7411	6.879	0	0	0
2022/09/09	2037	04/05/2023	11.31	Put	Bond Future	4,581.5400	4.5815	4,339.6300	4.3396	(5.280)	0	0	0
2022/09/09	2037	04/05/2023	11.03	Put	Bond Future	5,603.2200	5.6032	5,330.0300	5.3300	(4.876)	0	0	0
2022/09/09	2037	04/05/2023			Bond Future	11.6587	80.8959	11.5853	81.3142	(0.629)	0.0000	0.0000	0
2022/09/09	2037	04/05/2023	11.78	Call	Bond Future	3,924.1600	3.9242	4,151.6600	4.1517	5.797	0	0	400
2022/09/09	2037	04/05/2023	11.78	Put	Bond Future	3,239.6100	3.2396	3,048.7700	3.0488	(5.891)	0	0	0
2022/09/09	2037	04/05/2023	13.73	Call	Bond Future	11,322.2100	11.3222	11,682.6500	11.6827	3.183	0	0	0
2022/09/09	2037	04/05/2023	11.32	Call	Bond Future	2,590.3700	2.5904	2,767.9300	2.7679	6.855	0	0	0
2022/09/09	2037	04/05/2023	11.32	Put	Bond Future	4,548.3900	4.5484	4,307.6100	4.3076	(5.294)	0	0	0
2022/09/09	2037	04/05/2023	11.03	Call	Bond Future	1,911.2400	1.9112	2,056.3900	2.0564	7.595	0	0	400
2022/09/09	2037	03/08/2023	12.13	Call	Bond Future	5,177.0500	5.1771	5,428.6500	5.4287	4.860	0	0	0
2022/09/09	2037	03/08/2023	12.13	Put	Bond Future	3,311.3900	3.3114	3,136.7400	3.1367	(5.274)	0	0	0
2022/09/09	2037	03/08/2023	12.12	Call	Bond Future	5,144.4100	5.1444	5,395.1600	5.3952	4.874	0	0	0
2022/09/09	2037	03/08/2023	12.12	Put	Bond Future	3,332.5200	3.3325	3,157.0200	3.1570	(5.266)	0	0	0
2022/09/09	2037	03/08/2023			Bond Future	11.7890	78.2389	11.7127	78.6652	(0.647)	0.0000	0.0000	0
2022/09/09	2037	03/08/2023	12.14	Call	Bond Future	5,209.7700	5.2098	5,462.2000	5.4622	4.845	0	0	0
2022/09/09	2037	03/08/2023	12.14	Put	Bond Future	3,290.4000	3.2904	3,116.5800	3.1166	(5.283)	0	0	0
2022/09/09	2037	02/11/2023	11.56	Put	Bond Future	5,642.7000	5.6427	5,404.4300	5.4044	(4.223)	0	0	0
2022/09/09	2037	02/11/2023	11.57	Call	Bond Future	3,610.8900	3.6109	3,807.8700	3.8079	5.455	0	0	0
2022/09/09	2037	02/11/2023	11.55	Put	Bond Future	5,673.7200	5.6737	5,434.5800	5.4346	(4.215)	0	0	0
2022/09/09	2037	02/11/2023			Bond Future	11.9296	79.7132	11.8504	80.1476	(0.664)	0.0000	0.0000	0
2022/09/09	2037	02/11/2023	11.56	Call	Bond Future	3,585.3900	3.5854	3,781.5000	3.7815	5.470	0	0	0
2022/09/09	2037	02/11/2023	11.57	Put	Bond Future	5,611.4900	5.6115	5,374.0900	5.3741	(4.231)	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
2022/09/09	2037	02/11/2023	11.55	Call	Bond Future	3,559.6400	3.5596	3,754.8800	3.7549	5.485	0	0	0
2022/09/09	2038	03/11/2022			Bond Future	130.4090	130.4090	130.1244	130.1244	(0.218)	0.0000	0.0000	5,473
2022/09/09	2038	02/02/2023			Bond Future	130.8457	130.8457	130.5542	130.5542	(0.223)	0.0000	0.0000	0
2022/09/09	2038	04/05/2023			Bond Future	133.3603	133.3603	133.0625	133.0625	(0.223)	0.0000	0.0000	0
2022/09/09	2038	03/08/2023			Bond Future	134.0206	134.0206	133.7161	133.7161	(0.227)	0.0000	0.0000	0
2022/09/09	2038	02/11/2023			Bond Future	136.5768	136.5768	136.2666	136.2666	(0.227)	0.0000	0.0000	0
2022/09/09	2040	03/11/2022	10.60	Put	Bond Future	6,007.6800	6.0077	5,664.7800	5.6648	(5.708)	0	0	0
2022/09/09	2040	03/11/2022	10.70	Call	Bond Future	213.0500	0.2130	249.9300	0.2499	17.310	0	0	1,078
2022/09/09	2040	03/11/2022	12.00	Call	Bond Future	3,900.4700	3.9005	4,175.6100	4.1756	7.054	0	0	0
2022/09/09	2040	03/11/2022	12.00	Put	Bond Future	664.7200	0.6647	570.3500	0.5703	(14.197)	0	0	0
2022/09/09	2040	03/11/2022	12.52	Call	Bond Future	6,467.0200	6.4670	6,797.1000	6.7971	5.104	0	0	0
2022/09/09	2040	03/11/2022	11.39	Call	Bond Future	1,490.0000	1.4900	1,651.0500	1.6510	10.809	0	0	0
2022/09/09	2040	03/11/2022	11.40	Call	Bond Future	1,520.8100	1.5208	1,684.0200	1.6840	10.732	0	0	0
2022/09/09	2040	03/11/2022	11.41	Put	Bond Future	1,960.9100	1.9609	1,756.7500	1.7568	(10.411)	0	0	0
2022/09/09	2040	03/11/2022	11.20	Call	Bond Future	972.9600	0.9730	1,093.4900	1.0935	12.388	0	0	1,078
2022/09/09	2040	03/11/2022	11.20	Put	Bond Future	2,744.0700	2.7441	2,495.0900	2.4951	(9.073)	0	0	0
2022/09/09	2040	03/11/2022			Bond Future	11.4741	84.0061	11.4162	84.3756	(0.505)	0.0000	0.0000	52,377
2022/09/09	2040	03/11/2022	10.10	Call	Bond Future	16.2800	0.0163	19.9800	0.0200	22.727	0	0	0
2022/09/09	2040	03/11/2022	10.10	Put	Bond Future	9,531.7100	9.5317	9,165.9000	9.1659	(3.838)	0	0	0
2022/09/09	2040	03/11/2022	10.60	Call	Bond Future	144.4600	0.1445	171.0700	0.1711	18.420	0	0	1,600
2022/09/09	2040	03/11/2022	10.70	Put	Bond Future	5,372.8900	5.3729	5,040.2600	5.0403	(6.191)	0	0	0
2022/09/09	2040	03/11/2022	11.50	Call	Bond Future	1,846.8900	1.8469	2,031.3700	2.0314	9.989	0	0	0
2022/09/09	2040	03/11/2022	11.50	Put	Bond Future	1,682.8800	1.6829	1,497.8500	1.4978	(10.995)	0	0	0
2022/09/09	2040	03/11/2022	12.52	Put	Bond Future	227.5700	0.2276	188.1400	0.1881	(17.327)	0	0	1,078
2022/09/09	2040	03/11/2022	11.39	Put	Bond Future	2,027.2700	2.0273	1,818.8100	1.8188	(10.283)	0	0	0
2022/09/09	2040	03/11/2022	11.40	Put	Bond Future	1,993.9400	1.9939	1,787.6400	1.7876	(10.346)	0	0	0
2022/09/09	2040	03/11/2022	11.41	Call	Bond Future	1,551.8500	1.5519	1,717.2000	1.7172	10.655	0	0	0
2022/09/09	2040	03/11/2022	10.80	Call	Bond Future	304.3700	0.3044	353.8200	0.3538	16.247	0	0	0
2022/09/09	2040	03/11/2022	10.80	Put	Bond Future	4,769.5400	4.7695	4,449.4800	4.4495	(6.711)	0	0	0
2022/09/09	2040	03/11/2022	11.30	Call	Bond Future	1,228.5900	1.2286	1,370.3000	1.3703	11.534	0	0	1,600
2022/09/09	2040	03/11/2022	11.30	Put	Bond Future	2,346.7200	2.3467	2,118.9200	2.1189	(9.707)	0	0	0
2022/09/09	2040	02/02/2023	12.24	Call	Bond Future	5,366.9100	5.3669	5,624.5100	5.6245	4.800	0	0	0
2022/09/09	2040	02/02/2023	12.24	Put	Bond Future	1,581.4200	1.5814	1,463.9300	1.4639	(7.429)	0	0	0
2022/09/09	2040	02/02/2023	12.27	Call	Bond Future	5,492.2700	5.4923	5,752.6400	5.7526	4.741	0	0	0
2022/09/09	2040	02/02/2023	12.27	Put	Bond Future	1,533.9300	1.5339	1,419.2100	1.4192	(7.479)	0	0	388
2022/09/09	2040	02/02/2023	11.12	Call	Bond Future	1,585.5300	1.5855	1,710.7800	1.7108	7.900	0	0	0
2022/09/09	2040	02/02/2023	11.12	Put	Bond Future	4,720.4200	4.7204	4,470.5800	4.4706	(5.293)	0	0	0
2022/09/09	2040	02/02/2023	11.19	Call	Bond Future	1,752.1400	1.7521	1,886.3300	1.8863	7.659	0	0	621
2022/09/09	2040	02/02/2023	11.19	Put	Bond Future	4,426.4200	4.4264	4,185.5200	4.1855	(5.442)	0	0	0
2022/09/09	2040	02/02/2023	12.07	Put	Bond Future	1,878.8100	1.8788	1,744.6400	1.7446	(7.141)	0	0	621
2022/09/09	2040	02/02/2023	10.96	Call	Bond Future	1,241.8300	1.2418	1,347.1400	1.3471	8.480	0	0	388
2022/09/09	2040	02/02/2023	10.96	Put	Bond Future	5,444.4800	5.4445	5,174.7000	5.1747	(4.955)	0	0	0
2022/09/09	2040	02/02/2023	10.93	Call	Bond Future	1,182.9600	1.1830	1,284.6300	1.2846	8.595	0	0	0
2022/09/09	2040	02/02/2023			Bond Future	11.6087	81.0049	11.5486	81.3800	(0.517)	0.0000	0.0000	64,540
2022/09/09	2040	02/02/2023	12.07	Call	Bond Future	4,673.0300	4.6730	4,913.9500	4.9139	5.156	0	0	0
2022/09/09	2040	02/02/2023	11.10	Call	Bond Future	1,539.7100	1.5397	1,662.4200	1.6624	7.970	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
2022/09/09	2040	02/02/2023	11.10	Put	Bond Future	4,806.9300	4.8069	4,554.5500	4.5545	(5.250)	0	0	0
2022/09/09	2040	02/02/2023	11.11	Call	Bond Future	1,562.6200	1.5626	1,686.5900	1.6866	7.933	0	0	0
2022/09/09	2040	02/02/2023	11.11	Put	Bond Future	4,763.6300	4.7636	4,512.5100	4.5125	(5.272)	0	0	0
2022/09/09	2040	02/02/2023	10.18	Call	Bond Future	307.4200	0.3074	341.6800	0.3417	11.144	0	0	0
2022/09/09	2040	02/02/2023	10.18	Put	Bond Future	10,028.2900	10.0283	9,687.4600	9.6875	(3.399)	0	0	0
2022/09/09	2040	02/02/2023	10.21	Call	Bond Future	326.6400	0.3266	362.7200	0.3627	11.046	0	0	388
2022/09/09	2040	02/02/2023	10.21	Put	Bond Future	9,825.2400	9.8252	9,486.2300	9.4862	(3.450)	0	0	0
2022/09/09	2040	02/02/2023	10.93	Put	Bond Future	5,588.1600	5.5882	5,314.7400	5.3147	(4.893)	0	0	0
2022/09/09	2040	04/05/2023	12.78	Call	Bond Future	7,783.5500	7.7836	8,061.5700	8.0616	3.572	0	0	0
2022/09/09	2040	04/05/2023	12.78	Put	Bond Future	1,785.6400	1.7856	1,681.8800	1.6819	(5.811)	0	0	388
2022/09/09	2040	04/05/2023	13.45	Put	Bond Future	1,094.8000	1.0948	1,025.8700	1.0259	(6.296)	0	0	486
2022/09/09	2040	04/05/2023	11.43	Call	Bond Future	2,915.5500	2.9156	3,079.7800	3.0798	5.633	0	0	0
2022/09/09	2040	04/05/2023	11.43	Put	Bond Future	4,826.9600	4.8270	4,609.4100	4.6094	(4.507)	0	0	0
2022/09/09	2040	04/05/2023	10.73	Put	Bond Future	7,868.8900	7.8689	7,582.1400	7.5821	(3.644)	0	0	0
2022/09/09	2040	04/05/2023			Bond Future	11.7369	82.5453	11.6747	82.9271	(0.530)	0.0000	0.0000	0
2022/09/09	2040	04/05/2023	13.45	Call	Bond Future	10,576.7500	10.5767	10,889.6000	10.8896	2.958	0	0	0
2022/09/09	2040	04/05/2023	11.42	Call	Bond Future	2,887.2100	2.8872	3,050.4200	3.0504	5.653	0	0	0
2022/09/09	2040	04/05/2023	11.42	Put	Bond Future	4,862.0800	4.8621	4,643.5100	4.6435	(4.495)	0	0	0
2022/09/09	2040	04/05/2023	11.48	Call	Bond Future	3,059.3500	3.0594	3,228.6400	3.2286	5.534	0	0	486
2022/09/09	2040	04/05/2023	11.48	Put	Bond Future	4,654.5800	4.6546	4,442.0900	4.4421	(4.565)	0	0	0
2022/09/09	2040	04/05/2023	10.73	Call	Bond Future	1,324.1800	1.3242	1,419.2100	1.4192	7.177	0	0	486
2022/09/09	2040	04/05/2023	10.92	Call	Bond Future	1,677.9700	1.6780	1,790.9000	1.7909	6.730	0	0	388
2022/09/09	2040	04/05/2023	10.92	Put	Bond Future	6,925.8700	6.9259	6,657.0200	6.6570	(3.882)	0	0	0
2022/09/09	2040	04/05/2023	11.41	Call	Bond Future	2,858.9900	2.8590	3,021.1900	3.0212	5.673	0	0	0
2022/09/09	2040	04/05/2023	11.41	Put	Bond Future	4,897.4100	4.8974	4,677.8300	4.6778	(4.484)	0	0	0
2022/09/09	2040	04/05/2023	10.17	Call	Bond Future	646.0600	0.6461	699.3500	0.6994	8.248	0	0	388
2022/09/09	2040	04/05/2023	10.17	Put	Bond Future	11,193.5300	11.1935	10,865.0400	10.8650	(2.935)	0	0	0
2022/09/09	2040	03/08/2023	12.23	Call	Bond Future	5,704.9500	5.7050	5,935.3100	5.9353	4.038	0	0	0
2022/09/09	2040	03/08/2023	12.23	Put	Bond Future	3,548.7300	3.5487	3,390.1600	3.3902	(4.468)	0	0	0
2022/09/09	2040	03/08/2023			Bond Future	11.8628	79.6707	11.7983	80.0596	(0.544)	0.0000	0.0000	0
2022/09/09	2040	03/08/2023	12.22	Call	Bond Future	5,669.7900	5.6698	5,899.4000	5.8994	4.050	0	0	0
2022/09/09	2040	03/08/2023	12.22	Put	Bond Future	3,571.0700	3.5711	3,411.7500	3.4118	(4.461)	0	0	0
2022/09/09	2040	03/08/2023	12.21	Call	Bond Future	5,634.7100	5.6347	5,863.5700	5.8636	4.062	0	0	0
2022/09/09	2040	03/08/2023	12.21	Put	Bond Future	3,593.5500	3.5936	3,433.4800	3.4335	(4.454)	0	0	0
2022/09/09	2040	02/11/2023	11.59	Call	Bond Future	3,796.6300	3.7966	3,972.0200	3.9720	4.620	0	0	0
2022/09/09	2040	02/11/2023	11.60	Put	Bond Future	6,222.6700	6.2227	6,002.5100	6.0025	(3.538)	0	0	0
2022/09/09	2040	02/11/2023	11.58	Call	Bond Future	3,769.3600	3.7694	3,943.9500	3.9439	4.632	0	0	0
2022/09/09	2040	02/11/2023	11.58	Put	Bond Future	6,291.5700	6.2916	6,069.8300	6.0698	(3.524)	0	0	0
2022/09/09	2040	02/11/2023			Bond Future	11.9979	81.1719	11.9309	81.5682	(0.559)	0.0000	0.0000	0
2022/09/09	2040	02/11/2023	11.59	Put	Bond Future	6,257.0300	6.2570	6,036.0900	6.0361	(3.531)	0	0	0
2022/09/09	2040	02/11/2023	11.60	Call	Bond Future	3,824.0000	3.8240	4,000.1700	4.0002	4.607	0	0	0
2022/09/09	2044	03/11/2022	10.10	Call	Bond Future	17.2800	0.0173	21.7100	0.0217	25.637	0	0	0
2022/09/09	2044	03/11/2022	10.10	Put	Bond Future	9,689.8600	9.6899	9,283.8900	9.2839	(4.190)	0	0	0
2022/09/09	2044	03/11/2022	10.60	Call	Bond Future	155.5100	0.1555	187.3400	0.1873	20.468	0	0	1,900
2022/09/09	2044	03/11/2022	10.60	Put	Bond Future	6,038.0400	6.0380	5,659.4700	5.6595	(6.270)	0	0	0
2022/09/09	2044	03/11/2022	10.80	Call	Bond Future	327.2900	0.3273	386.0100	0.3860	17.941	0	0	0
2022/09/09	2044	03/11/2022	10.80	Put	Bond Future	4,767.6000	4.7676	4,415.9200	4.4159	(7.376)	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
2022/09/09	2044	03/11/2022	11.41	Call	Bond Future	1,644.1900	1.6442	1,835.0400	1.8350	11.608	0	0	0
2022/09/09	2044	03/11/2022	11.41	Put	Bond Future	1,927.3400	1.9273	1,707.7900	1.7078	(11.391)	0	0	0
2022/09/09	2044	03/11/2022	11.30	Call	Bond Future	1,306.3400	1.3063	1,470.7300	1.4707	12.584	0	0	1,900
2022/09/09	2044	03/11/2022	11.30	Put	Bond Future	2,313.3100	2.3133	2,067.3000	2.0673	(10.635)	0	0	0
2022/09/09	2044	03/11/2022	11.40	Put	Bond Future	1,960.3000	1.9603	1,738.3500	1.7384	(11.322)	0	0	0
2022/09/09	2044	03/11/2022			Bond Future	11.4535	80.9625	11.3905	81.3729	(0.550)	0.0000	0.0000	73,308
2022/09/09	2044	03/11/2022	11.39	Call	Bond Future	1,579.6200	1.5796	1,765.6800	1.7657	11.779	0	0	0
2022/09/09	2044	03/11/2022	11.39	Put	Bond Future	1,993.5600	1.9936	1,769.2200	1.7692	(11.253)	0	0	0
2022/09/09	2044	03/11/2022	11.40	Call	Bond Future	1,611.8000	1.6118	1,800.2500	1.8003	11.692	0	0	0
2022/09/09	2044	02/02/2023	12.00	Call	Bond Future	4,588.6200	4.5886	4,853.4500	4.8535	5.771	0	0	0
2022/09/09	2044	02/02/2023	12.00	Put	Bond Future	1,986.5900	1.9866	1,834.6400	1.8346	(7.649)	0	0	4,000
2022/09/09	2044	02/02/2023	11.14	Call	Bond Future	1,727.2300	1.7272	1,874.5700	1.8746	8.530	0	0	0
2022/09/09	2044	02/02/2023	11.14	Put	Bond Future	4,612.4900	4.6125	4,343.0500	4.3431	(5.842)	0	0	0
2022/09/09	2044	02/02/2023	11.15	Call	Bond Future	1,752.1600	1.7522	1,900.9300	1.9009	8.491	0	0	0
2022/09/09	2044	02/02/2023	11.15	Put	Bond Future	4,569.8200	4.5698	4,301.8100	4.3018	(5.865)	0	0	0
2022/09/09	2044	02/02/2023			Bond Future	11.5796	78.0319	11.5144	78.4487	(0.563)	0.0000	0.0000	33,819
2022/09/09	2044	02/02/2023	11.16	Call	Bond Future	1,777.1000	1.7771	1,927.3200	1.9273	8.453	0	0	0
2022/09/09	2044	02/02/2023	11.16	Put	Bond Future	4,527.2500	4.5273	4,260.6900	4.2607	(5.888)	0	0	0
2022/09/09	2044	04/05/2023	11.42	Call	Bond Future	3,043.6600	3.0437	3,230.6200	3.2306	6.143	0	0	0
2022/09/09	2044	04/05/2023	11.42	Put	Bond Future	4,825.3800	4.8254	4,588.0900	4.5881	(4.918)	0	0	0
2022/09/09	2044	04/05/2023	11.75	Put	Bond Future	3,781.1800	3.7812	3,580.3000	3.5803	(5.313)	0	0	4,115
2022/09/09	2044	04/05/2023	11.41	Call	Bond Future	3,014.1900	3.0142	3,200.0100	3.2000	6.165	0	0	0
2022/09/09	2044	04/05/2023	11.41	Put	Bond Future	4,860.9500	4.8610	4,622.5200	4.6225	(4.905)	0	0	0
2022/09/09	2044	04/05/2023			Bond Future	11.6994	79.5158	11.6319	79.9401	(0.577)	0.0000	0.0000	0
2022/09/09	2044	04/05/2023	12.00	Call	Bond Future	4,981.7000	4.9817	5,230.5600	5.2306	4.995	0	0	0
2022/09/09	2044	04/05/2023	12.00	Put	Bond Future	3,138.2100	3.1382	2,962.8200	2.9628	(5.589)	0	0	4,115
2022/09/09	2044	04/05/2023	11.43	Call	Bond Future	3,073.2700	3.0733	3,261.3600	3.2614	6.120	0	0	0
2022/09/09	2044	04/05/2023	11.43	Put	Bond Future	4,790.0400	4.7900	4,553.8800	4.5539	(4.930)	0	0	0
2022/09/09	2044	04/05/2023	11.75	Call	Bond Future	4,096.8500	4.0969	4,320.2200	4.3202	5.452	0	0	0
2022/09/09	2044	03/08/2023	12.15	Call	Bond Future	5,688.6800	5.6887	5,943.6000	5.9436	4.481	0	0	0
2022/09/09	2044	03/08/2023	12.15	Put	Bond Future	3,683.2100	3.6832	3,505.8700	3.5059	(4.815)	0	0	0
2022/09/09	2044	03/08/2023	12.16	Call	Bond Future	5,724.3200	5.7243	5,980.0900	5.9801	4.468	0	0	0
2022/09/09	2044	03/08/2023	12.16	Put	Bond Future	3,660.0800	3.6601	3,483.5900	3.4836	(4.822)	0	0	0
2022/09/09	2044	03/08/2023			Bond Future	11.8165	76.7065	11.7465	77.1388	(0.592)	0.0000	0.0000	0
2022/09/09	2044	03/08/2023	12.17	Call	Bond Future	5,759.7500	5.7598	6,016.3600	6.0164	4.455	0	0	0
2022/09/09	2044	03/08/2023	12.17	Put	Bond Future	3,636.8200	3.6368	3,461.1700	3.4612	(4.830)	0	0	0
2022/09/09	2044	02/11/2023	11.57	Call	Bond Future	3,965.3900	3.9654	4,164.8000	4.1648	5.029	0	0	0
2022/09/09	2044	02/11/2023	11.57	Put	Bond Future	6,267.7600	6.2678	6,026.6500	6.0266	(3.847)	0	0	0
2022/09/09	2044	02/11/2023			Bond Future	11.9419	78.1518	11.8693	78.5923	(0.608)	0.0000	0.0000	0
2022/09/09	2044	02/11/2023	11.55	Call	Bond Future	3,908.9000	3.9089	4,106.5300	4.1065	5.056	0	0	0
2022/09/09	2044	02/11/2023	11.55	Put	Bond Future	6,338.3600	6.3384	6,095.4700	6.0955	(3.832)	0	0	0
2022/09/09	2044	02/11/2023	11.56	Call	Bond Future	3,937.2700	3.9373	4,135.7900	4.1358	5.042	0	0	0
2022/09/09	2044	02/11/2023	11.56	Put	Bond Future	6,303.1400	6.3031	6,061.1400	6.0611	(3.839)	0	0	0
2022/09/09	2046	03/11/2022			Bond Future	116.4902	116.4902	116.4290	116.4290	(0.053)	0.0000	0.0000	16,413
2022/09/09	2046	02/02/2023			Bond Future	118.6057	118.6057	118.5419	118.5419	(0.054)	0.0000	0.0000	0
2022/09/09	2046	04/05/2023			Bond Future	118.8238	118.8238	118.7572	118.7572	(0.056)	0.0000	0.0000	0
2022/09/09	2046	03/08/2023			Bond Future	121.1990	121.1990	121.1306	121.1306	(0.056)	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
2022/09/09	2046	02/11/2023			Bond Future	121.3714	121.3714	121.3010	121.3010	(0.058)	0.0000	0.0000	0
2022/09/09	2050	03/11/2022			Bond Future	119.0817	119.0817	119.7032	119.7032	0.522	0.0000	0.0000	11,950
2022/09/09	2050	02/02/2023			Bond Future	119.0974	119.0974	119.7288	119.7288	0.530	0.0000	0.0000	0
2022/09/09	2050	04/05/2023			Bond Future	121.3860	121.3860	122.0288	122.0288	0.530	0.0000	0.0000	0
2022/09/09	2050	03/08/2023			Bond Future	121.5860	121.5860	122.2406	122.2406	0.538	0.0000	0.0000	0
2022/09/09	2050	02/11/2023			Bond Future	123.9050	123.9050	124.5723	124.5723	0.539	0.0000	0.0000	0
2022/09/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	AL37	03/11/2022			Index Future	831.9410	831.9410	834.0800	834.0800	0.257	0.0000	0.0000	0
2022/09/09	AL37	02/02/2023			Index Future	846.8430	846.8430	849.0100	849.0100	0.256	0.0000	0.0000	0
2022/09/09	AL37	04/05/2023			Index Future	862.9080	862.9080	865.1110	865.1110	0.255	0.0000	0.0000	0
2022/09/09	AL37	03/08/2023			Index Future	879.9500	879.9500	882.1940	882.1940	0.255	0.0000	0.0000	0
2022/09/09	AL37	02/11/2023			Index Future	896.5480	896.5480	898.8340	898.8340	0.255	0.0000	0.0000	0
2022/09/09	AL7T	03/11/2022			Index Future	955.5110	955.5110	959.9010	959.9010	0.459	0.0000	0.0000	0
2022/09/09	AL7T	02/02/2023			Index Future	972.6260	972.6260	977.0830	977.0830	0.458	0.0000	0.0000	0
2022/09/09	AL7T	04/05/2023			Index Future	991.0770	991.0770	995.6130	995.6130	0.458	0.0000	0.0000	0
2022/09/09	AL7T	03/08/2023			Index Future	1,010.6510	1,010.6510	1,015.2730	1,015.2730	0.457	0.0000	0.0000	0
2022/09/09	AL7T	02/11/2023			Index Future	1,029.7140	1,029.7140	1,034.4240	1,034.4240	0.457	0.0000	0.0000	0
2022/09/09	ALBI	03/11/2022			Index Future	840.9020	840.9020	844.5950	844.5950	0.439	0.0000	0.0000	135
2022/09/09	ALBI	02/02/2023			Index Future	855.9650	855.9650	859.7130	859.7130	0.438	0.0000	0.0000	0
2022/09/09	ALBI	04/05/2023			Index Future	872.2030	872.2030	876.0170	876.0170	0.437	0.0000	0.0000	0
2022/09/09	ALBI	03/08/2023			Index Future	889.4290	889.4290	893.3150	893.3150	0.437	0.0000	0.0000	0
2022/09/09	ALBI	02/11/2023			Index Future	906.2050	906.2050	910.1660	910.1660	0.437	0.0000	0.0000	0
2022/09/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C040	06/10/2015			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
2022/09/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/09	ES33	03/11/2022			Bond Future	12.2129	73.1681	12.1491	73.4706	(0.522)	0.0000	0.0000	0
2022/09/09	ES33	02/02/2023			Bond Future	12.4029	74.4965	12.3365	74.8036	(0.535)	0.0000	0.0000	350
2022/09/09	ES33	04/05/2023			Bond Future	12.5805	72.1357	12.5115	72.4482	(0.549)	0.0000	0.0000	0
2022/09/09	ES33	03/08/2023			Bond Future	12.7528	73.5793	12.6809	73.8978	(0.564)	0.0000	0.0000	0
2022/09/09	ES33	02/11/2023			Bond Future	12.9532	71.1903	12.8780	71.5149	(0.580)	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
2022/09/09	ES42	03/11/2022			Bond Future	12.5112	71.2789	12.4476	71.6286	(0.509)	0.0000	0.0000	0
2022/09/09	ES42	02/02/2023			Bond Future	12.6774	72.5752	12.6113	72.9304	(0.521)	0.0000	0.0000	4,769
2022/09/09	ES42	04/05/2023			Bond Future	12.8399	69.7081	12.7712	70.0697	(0.535)	0.0000	0.0000	0
2022/09/09	ES42	03/08/2023			Bond Future	12.9930	71.1049	12.9215	71.4734	(0.550)	0.0000	0.0000	0
2022/09/09	ES42	02/11/2023			Bond Future	13.1699	68.1989	13.0954	68.5744	(0.566)	0.0000	0.0000	0
2022/09/09	GOVI	03/11/2022	820.41	Call	GOVI	87,420.0000	8.7420	124,230.0000	12.4230	42.107	0	0	0
2022/09/09	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	03/11/2022	820.42	Call	GOVI	87,320.0000	8.7320	124,130.0000	12.4130	42.155	0	0	0
2022/09/09	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	03/11/2022			GOVI	829.1520	829.1520	832.8330	832.8330	0.444	0.0000	0.0000	869
2022/09/09	GOVI	03/11/2022	820.43	Call	GOVI	87,220.0000	8.7220	124,030.0000	12.4030	42.204	0	0	0
2022/09/09	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	02/02/2023	850.82	Put	GOVI	68,160.0000	6.8160	30,790.0000	3.0790	(54.827)	0	0	0
2022/09/09	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	02/02/2023	850.83	Put	GOVI	68,260.0000	6.8260	30,890.0000	3.0890	(54.747)	0	0	0
2022/09/09	GOVI	02/02/2023			GOVI	844.0040	844.0040	847.7410	847.7410	0.443	0.0000	0.0000	0
2022/09/09	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	02/02/2023	850.84	Put	GOVI	68,360.0000	6.8360	30,990.0000	3.0990	(54.666)	0	0	0
2022/09/09	GOVI	04/05/2023	852.86	Call	GOVI	71,550.0000	7.1550	109,580.0000	10.9580	53.152	0	0	0
2022/09/09	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	04/05/2023	852.87	Call	GOVI	71,450.0000	7.1450	109,480.0000	10.9480	53.226	0	0	0
2022/09/09	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	04/05/2023			GOVI	860.0150	860.0150	863.8180	863.8180	0.442	0.0000	0.0000	0
2022/09/09	GOVI	04/05/2023	852.88	Call	GOVI	71,350.0000	7.1350	109,380.0000	10.9380	53.301	0	0	0
2022/09/09	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	03/08/2023	837.21	Call	GOVI	397,900.0000	39.7900	436,650.0000	43.6650	9.739	0	0	0
2022/09/09	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	03/08/2023	837.22	Call	GOVI	397,800.0000	39.7800	436,550.0000	43.6550	9.741	0	0	0
2022/09/09	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	03/08/2023			GOVI	877.0000	877.0000	880.8750	880.8750	0.442	0.0000	0.0000	0
2022/09/09	GOVI	03/08/2023	837.23	Call	GOVI	397,700.0000	39.7700	436,450.0000	43.6450	9.744	0	0	0
2022/09/09	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	02/11/2023	885.82	Call	GOVI	77,220.0000	7.7220	116,710.0000	11.6710	51.140	0	0	0
2022/09/09	GOVI	02/11/2023			GOVI	893.5420	893.5420	897.4910	897.4910	0.442	0.0000	0.0000	0
2022/09/09	GOVI	02/11/2023	885.80	Call	GOVI	77,420.0000	7.7420	116,910.0000	11.6910	51.007	0	0	0
2022/09/09	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GOVI	02/11/2023	885.81	Call	GOVI	77,320.0000	7.7320	116,810.0000	11.6810	51.073	0	0	0
2022/09/09	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/09	IGOV	03/11/2022			Index Future	325.5930	325.5930	325.6720	325.6720	0.024	0.0000	0.0000	704
2022/09/09	IGOV	02/02/2023			Index Future	331.5040	331.5040	331.5810	331.5810	0.023	0.0000	0.0000	0
2022/09/09	IGOV	04/05/2023			Index Future	337.8710	337.8710	337.9480	337.9480	0.023	0.0000	0.0000	0
2022/09/09	IGOV	03/08/2023			Index Future	344.6200	344.6200	344.6970	344.6970	0.022	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
2022/09/09	IGOV	02/11/2023			Index Future	351.1950	351.1950	351.2740	351.2740	0.022	0.0000	0.0000	0
2022/09/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/09	JBAF	21/09/2022			Jibar Tradeable Future	5.7700	94.2300	5.8150	94.1850	0.780	0.0000	0.0000	0
2022/09/09	JBAF	19/10/2022			Jibar Tradeable Future	6.4550	93.5450	6.4850	93.5150	0.465	0.0000	0.0000	0
2022/09/09	JBAF	16/11/2022			Jibar Tradeable Future	6.5400	93.4600	6.5700	93.4300	0.459	0.0000	0.0000	0
2022/09/09	JBAF	21/12/2022			Jibar Tradeable Future	7.0800	92.9200	7.1450	92.8550	0.918	0.0000	0.0000	68
2022/09/09	JBAF	18/01/2023			Jibar Tradeable Future	7.1700	92.8300	7.2200	92.7800	0.697	0.0000	0.0000	0
2022/09/09	JBAF	15/02/2023			Jibar Tradeable Future	7.5950	92.4050	7.6300	92.3700	0.461	0.0000	0.0000	0
2022/09/09	JBAF	15/03/2023			Jibar Tradeable Future	7.6650	92.3350	7.7300	92.2700	0.848	0.0000	0.0000	0
2022/09/09	JBAF	21/06/2023			Jibar Tradeable Future	8.0850	91.9150	8.0950	91.9050	0.124	0.0000	0.0000	0
2022/09/09	JBAF	20/09/2023			Jibar Tradeable Future	8.1800	91.8200	8.1450	91.8550	(0.428)	0.0000	0.0000	75
2022/09/09	JBAF	20/12/2023			Jibar Tradeable Future	8.1900	91.8100	8.1400	91.8600	(0.611)	0.0000	0.0000	272
2022/09/09	JBAF	20/03/2024			Jibar Tradeable Future	8.1900	91.8100	8.1300	91.8700	(0.733)	0.0000	0.0000	0
2022/09/09	JBAF	19/06/2024			Jibar Tradeable Future	8.1850	91.8150	8.1250	91.8750	(0.733)	0.0000	0.0000	0
2022/09/09	R023	03/11/2022	6.25	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2022/09/09	R023	03/11/2022	6.25	Put	Bond Future	283.3000	0.2833	286.5800	0.2866	1.158	0	0	0
2022/09/09	R023	03/11/2022	6.26	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2022/09/09	R023	03/11/2022	6.26	Put	Bond Future	280.2500	0.2802	283.5300	0.2835	1.170	0	0	0
2022/09/09	R023	03/11/2022			Bond Future	7.1757	101.6371	7.1865	101.6338	0.150	0.0000	0.0000	23,874
2022/09/09	R023	03/11/2022	6.27	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2022/09/09	R023	03/11/2022	6.27	Put	Bond Future	277.1900	0.2772	280.4700	0.2805	1.183	0	0	0
2022/09/09	R035	03/11/2022	10.57	Call	Bond Future	267.1100	0.2671	321.1700	0.3212	20.239	0	0	0
2022/09/09	R035	03/11/2022	10.57	Put	Bond Future	4,393.8600	4.3939	4,047.5100	4.0475	(7.883)	0	0	582
2022/09/09	R035	03/11/2022	11.15	Call	Bond Future	1,302.5700	1.3026	1,475.7700	1.4758	13.297	0	0	0
2022/09/09	R035	03/11/2022	11.15	Put	Bond Future	1,913.4400	1.9134	1,686.2300	1.6862	(11.874)	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
2022/09/09	R035	03/11/2022	12.68	Call	Bond Future	7,841.0300	7.8410	8,222.5700	8.2226	4.866	0	0	0
2022/09/09	R035	03/11/2022	12.68	Put	Bond Future	84.5900	0.0846	65.7200	0.0657	(22.308)	0	0	976
2022/09/09	R035	03/11/2022	10.99	Call	Bond Future	906.4000	0.9064	1,042.3200	1.0423	14.996	0	0	0
2022/09/09	R035	03/11/2022	10.99	Put	Bond Future	2,467.0600	2.4671	2,202.5700	2.2026	(10.721)	0	0	582
2022/09/09	R035	03/11/2022	11.05	Call	Bond Future	1,044.9100	1.0449	1,194.6900	1.1947	14.334	0	0	976
2022/09/09	R035	03/11/2022			Bond Future	11.2543	86.0150	11.1858	86.4154	(0.608)	0.0000	0.0000	61,488
2022/09/09	R035	03/11/2022	9.82	Call	Bond Future	11.1300	0.0111	14.4500	0.0145	29.829	0	0	582
2022/09/09	R035	03/11/2022	9.82	Put	Bond Future	8,996.4200	8.9964	8,599.3300	8.5993	(4.414)	0	0	0
2022/09/09	R035	03/11/2022	10.30	Call	Bond Future	94.3700	0.0944	117.2200	0.1172	24.213	0	0	976
2022/09/09	R035	03/11/2022	10.30	Put	Bond Future	5,928.3100	5.9283	5,550.7500	5.5508	(6.369)	0	0	0
2022/09/09	R035	03/11/2022	11.14	Call	Bond Future	1,275.2800	1.2753	1,446.1300	1.4461	13.397	0	0	0
2022/09/09	R035	03/11/2022	11.14	Put	Bond Future	1,945.0800	1.9451	1,715.5200	1.7155	(11.802)	0	0	0
2022/09/09	R035	03/11/2022	11.05	Put	Bond Future	2,247.6400	2.2476	1,997.0100	1.9970	(11.151)	0	0	0
2022/09/09	R035	03/11/2022	11.13	Call	Bond Future	1,248.4400	1.2484	1,416.9500	1.4169	13.498	0	0	0
2022/09/09	R035	03/11/2022	11.13	Put	Bond Future	1,977.2200	1.9772	1,745.3200	1.7453	(11.729)	0	0	0
2022/09/09	R035	02/02/2023	11.94	Call	Bond Future	4,561.5900	4.5616	4,832.4900	4.8325	5.939	0	0	0
2022/09/09	R035	02/02/2023	13.22	Put	Bond Future	415.1300	0.4151	370.6900	0.3707	(10.705)	0	0	976
2022/09/09	R035	02/02/2023	10.88	Call	Bond Future	1,363.2900	1.3633	1,495.3100	1.4953	9.684	0	0	0
2022/09/09	R035	02/02/2023	10.88	Put	Bond Future	4,426.5100	4.4265	4,152.0100	4.1520	(6.201)	0	0	0
2022/09/09	R035	02/02/2023	10.66	Call	Bond Future	960.5400	0.9605	1,063.3900	1.0634	10.708	0	0	0
2022/09/09	R035	02/02/2023	10.66	Put	Bond Future	5,357.2000	5.3572	5,053.5300	5.0535	(5.668)	0	0	582
2022/09/09	R035	02/02/2023	10.30	Put	Bond Future	7,154.3200	7.1543	6,810.9900	6.8110	(4.799)	0	0	0
2022/09/09	R035	02/02/2023	10.60	Call	Bond Future	866.0200	0.8660	961.3500	0.9614	11.008	0	0	0
2022/09/09	R035	02/02/2023	10.60	Put	Bond Future	5,631.3600	5.6314	5,320.1700	5.3202	(5.526)	0	0	0
2022/09/09	R035	02/02/2023	10.64	Put	Bond Future	5,447.6800	5.4477	5,141.4800	5.1415	(5.621)	0	0	0
2022/09/09	R035	02/02/2023	9.81	Call	Bond Future	195.4300	0.1954	223.5300	0.2235	14.379	0	0	582
2022/09/09	R035	02/02/2023	9.81	Put	Bond Future	10,023.7600	10.0238	9,645.3400	9.6453	(3.775)	0	0	0
2022/09/09	R035	02/02/2023	9.85	Call	Bond Future	212.9400	0.2129	243.1900	0.2432	14.206	0	0	0
2022/09/09	R035	02/02/2023	9.89	Call	Bond Future	231.6300	0.2316	264.1400	0.2641	14.035	0	0	388
2022/09/09	R035	02/02/2023	9.89	Put	Bond Future	9,529.0800	9.5291	9,155.0700	9.1551	(3.925)	0	0	0
2022/09/09	R035	02/02/2023			Bond Future	11.4040	87.5557	11.3329	87.9622	(0.623)	0.0000	0.0000	106,331
2022/09/09	R035	02/02/2023	11.94	Put	Bond Future	1,585.5700	1.5856	1,449.9500	1.4500	(8.553)	0	0	0
2022/09/09	R035	02/02/2023	11.98	Call	Bond Future	4,714.0700	4.7141	4,989.2200	4.9892	5.837	0	0	0
2022/09/09	R035	02/02/2023	11.98	Put	Bond Future	1,522.0600	1.5221	1,390.6900	1.3907	(8.631)	0	0	388
2022/09/09	R035	02/02/2023	13.22	Call	Bond Future	9,909.0200	9.9090	10,271.1000	10.2711	3.654	0	0	0
2022/09/09	R035	02/02/2023	11.05	Call	Bond Future	1,739.1800	1.7392	1,894.8800	1.8949	8.952	0	0	976
2022/09/09	R035	02/02/2023	11.05	Put	Bond Future	3,791.4800	3.7915	3,540.6600	3.5407	(6.615)	0	0	0
2022/09/09	R035	02/02/2023	11.06	Call	Bond Future	1,763.5300	1.7635	1,920.6400	1.9206	8.909	0	0	0
2022/09/09	R035	02/02/2023	11.06	Put	Bond Future	3,756.8800	3.7569	3,507.4700	3.5075	(6.639)	0	0	582
2022/09/09	R035	02/02/2023	10.86	Call	Bond Future	1,323.0000	1.3230	1,452.2800	1.4523	9.772	0	0	0
2022/09/09	R035	02/02/2023	10.86	Put	Bond Future	4,506.2600	4.5063	4,229.0200	4.2290	(6.152)	0	0	0
2022/09/09	R035	02/02/2023	10.87	Call	Bond Future	1,343.1600	1.3432	1,473.8000	1.4738	9.726	0	0	0
2022/09/09	R035	02/02/2023	10.87	Put	Bond Future	4,466.3700	4.4664	4,190.4900	4.1905	(6.177)	0	0	0
2022/09/09	R035	02/02/2023	10.30	Call	Bond Future	512.6300	0.5126	575.8200	0.5758	12.327	0	0	976
2022/09/09	R035	02/02/2023	10.64	Call	Bond Future	928.3700	0.9284	1,028.6900	1.0287	10.806	0	0	388
2022/09/09	R035	02/02/2023	9.85	Put	Bond Future	9,775.3100	9.7753	9,399.0400	9.3990	(3.849)	0	0	0
2022/09/09	R035	04/05/2023	11.22	Put	Bond Future	4,344.2400	4.3442	4,107.4900	4.1075	(5.450)	0	0	0
2022/09/09	R035	04/05/2023	12.46	Call	Bond Future	6,614.3500	6.6143	6,910.8000	6.9108	4.482	0	0	0

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
2022/09/09	R035	04/05/2023	12.46	Put	Bond Future	1,684.3100		1.6843	1,567.0100	1.5670	(6.964)	0	0	388
2022/09/09	R035	04/05/2023	13.18	Call	Bond Future	9,456.7000		9.4567	9,796.8900	9.7969	3.597	0	0	0
2022/09/09	R035	04/05/2023	13.18	Put	Bond Future	965.5300		0.9655	891.9700	0.8920	(7.619)	0	0	491
2022/09/09	R035	04/05/2023	11.17	Call	Bond Future	2,421.5400		2.4215	2,592.9500	2.5930	7.079	0	0	491
2022/09/09	R035	04/05/2023	11.20	Call	Bond Future	2,494.7800		2.4948	2,669.5400	2.6695	7.005	0	0	0
2022/09/09	R035	04/05/2023	11.21	Call	Bond Future	2,519.5500		2.5196	2,695.4300	2.6954	6.981	0	0	0
2022/09/09	R035	04/05/2023	10.60	Call	Bond Future	1,290.3800		1.2904	1,400.6600	1.4007	8.546	0	0	388
2022/09/09	R035	04/05/2023	10.60	Put	Bond Future	6,766.0800		6.7661	6,462.6100	6.4626	(4.485)	0	0	0
2022/09/09	R035	04/05/2023			Bond Future	11.5376		84.7174	11.4637	85.1311	(0.640)	0.0000	0.0000	0
2022/09/09	R035	04/05/2023	11.22	Call	Bond Future	2,544.4500		2.5444	2,721.4500	2.7214	6.956	0	0	0
2022/09/09	R035	04/05/2023	11.17	Put	Bond Future	4,509.7200		4.5097	4,267.3800	4.2674	(5.374)	0	0	0
2022/09/09	R035	04/05/2023	11.20	Put	Bond Future	4,409.7600		4.4098	4,170.7700	4.1708	(5.420)	0	0	0
2022/09/09	R035	04/05/2023	11.21	Put	Bond Future	4,376.9100		4.3769	4,139.0400	4.1390	(5.435)	0	0	0
2022/09/09	R035	04/05/2023	9.85	Call	Bond Future	495.0900		0.4951	546.1900	0.5462	10.321	0	0	388
2022/09/09	R035	04/05/2023	9.85	Put	Bond Future	10,722.2100		10.7222	10,359.5600	10.3596	(3.382)	0	0	0
2022/09/09	R035	04/05/2023	10.42	Call	Bond Future	1,045.6500		1.0456	1,139.3200	1.1393	8.958	0	0	491
2022/09/09	R035	04/05/2023	10.42	Put	Bond Future	7,630.3600		7.6304	7,310.2800	7.3103	(4.195)	0	0	0
2022/09/09	R035	03/08/2023	12.00	Call	Bond Future	5,084.2500		5.0843	5,331.2300	5.3312	4.858	0	0	0
2022/09/09	R035	03/08/2023	12.00	Put	Bond Future	3,285.7900		3.2858	3,111.2300	3.1112	(5.313)	0	0	0
2022/09/09	R035	03/08/2023			Bond Future	11.6660		86.3935	11.5892	86.8151	(0.658)	0.0000	0.0000	0
2022/09/09	R035	03/08/2023	11.98	Call	Bond Future	5,019.9200		5.0199	5,265.2400	5.2652	4.887	0	0	0
2022/09/09	R035	03/08/2023	11.98	Put	Bond Future	3,327.5700		3.3276	3,151.3500	3.1513	(5.296)	0	0	0
2022/09/09	R035	03/08/2023	11.99	Call	Bond Future	5,051.8900		5.0519	5,298.0400	5.2980	4.872	0	0	0
2022/09/09	R035	03/08/2023	11.99	Put	Bond Future	3,306.4600		3.3065	3,131.0700	3.1311	(5.304)	0	0	0
2022/09/09	R035	02/11/2023	11.41	Call	Bond Future	3,368.6300		3.3686	3,558.1500	3.5581	5.626	0	0	0
2022/09/09	R035	02/11/2023	11.41	Put	Bond Future	5,600.0500		5.6000	5,359.9700	5.3600	(4.287)	0	0	0
2022/09/09	R035	02/11/2023	11.42	Call	Bond Future	3,392.3600		3.3924	3,582.7400	3.5827	5.612	0	0	0
2022/09/09	R035	02/11/2023	11.42	Put	Bond Future	5,568.2700		5.5683	5,329.0500	5.3290	(4.296)	0	0	0
2022/09/09	R035	02/11/2023			Bond Future	11.8194		83.5216	11.7394	83.9512	(0.677)	0.0000	0.0000	0
2022/09/09	R035	02/11/2023	11.43	Call	Bond Future	3,416.1700		3.4162	3,607.4100	3.6074	5.598	0	0	0
2022/09/09	R035	02/11/2023	11.43	Put	Bond Future	5,536.6100		5.5366	5,298.2500	5.2983	(4.305)	0	0	0
2022/09/09	R186	03/11/2022	8.53	Call	Bond Future	215.6100		0.2156	273.8900	0.2739	27.030	0	0	0
2022/09/09	R186	03/11/2022	8.53	Put	Bond Future	1,806.3300		1.8063	1,583.3600	1.5834	(12.344)	0	0	0
2022/09/09	R186	03/11/2022	8.54	Call	Bond Future	223.5300		0.2235	283.4100	0.2834	26.788	0	0	0
2022/09/09	R186	03/11/2022	8.54	Put	Bond Future	1,778.7000		1.7787	1,557.3300	1.5573	(12.446)	0	0	0
2022/09/09	R186	03/11/2022	8.91	Put	Bond Future	932.7000		0.9327	779.8000	0.7798	(16.393)	0	0	4,310
2022/09/09	R186	03/11/2022			Bond Future	8.9816		109.1272	8.9012	109.4084	(0.896)	0.0000	0.0000	63,832
2022/09/09	R186	03/11/2022	8.23	Call	Bond Future	61.7600		0.0618	83.5600	0.0836	35.298	0	0	4,310
2022/09/09	R186	03/11/2022	8.23	Put	Bond Future	2,725.8000		2.7258	2,466.3500	2.4663	(9.518)	0	0	0
2022/09/09	R186	03/11/2022	8.55	Call	Bond Future	231.6700		0.2317	293.1500	0.2932	26.538	0	0	0
2022/09/09	R186	03/11/2022	8.55	Put	Bond Future	1,751.3100		1.7513	1,531.5400	1.5315	(12.549)	0	0	0
2022/09/09	R186	03/11/2022	8.91	Call	Bond Future	682.4300		0.6824	810.7800	0.8108	18.808	0	0	0
2022/09/09	R186	02/02/2023	8.33	Call	Bond Future	444.6900		0.4447	509.6300	0.5096	14.603	0	0	0
2022/09/09	R186	02/02/2023	8.33	Put	Bond Future	3,076.5900		3.0766	2,856.5400	2.8565	(7.152)	0	0	0
2022/09/09	R186	02/02/2023	8.32	Call	Bond Future	437.3300		0.4373	501.4300	0.5014	14.657	0	0	0
2022/09/09	R186	02/02/2023	8.32	Put	Bond Future	3,103.1700		3.1032	2,882.2800	2.8823	(7.118)	0	0	0
2022/09/09	R186	02/02/2023			Bond Future	9.1177		105.7841	9.0313	106.0691	(0.949)	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
2022/09/09	R186	02/02/2023	8.34	Call	Bond Future	451.9500	0.4520	517.7100	0.5177	14.550	0	0	0
2022/09/09	R186	02/02/2023	8.34	Put	Bond Future	3,049.9200	3.0499	2,830.6900	2.8307	(7.188)	0	0	0
2022/09/09	R186	04/05/2023	8.83	Put	Bond Future	2,376.9000	2.3769	2,199.9000	2.1999	(7.447)	0	0	0
2022/09/09	R186	04/05/2023	8.84	Call	Bond Future	1,116.1800	1.1162	1,229.7800	1.2298	10.178	0	0	0
2022/09/09	R186	04/05/2023			Bond Future	9.2387	107.7940	9.1451	108.0837	(1.013)	0.0000	0.0000	0
2022/09/09	R186	04/05/2023	8.83	Call	Bond Future	1,104.1100	1.1041	1,216.8700	1.2169	10.213	0	0	0
2022/09/09	R186	04/05/2023	8.84	Put	Bond Future	2,357.6000	2.3576	2,181.4400	2.1814	(7.472)	0	0	0
2022/09/09	R186	04/05/2023	8.82	Call	Bond Future	1,091.7900	1.0918	1,203.7000	1.2037	10.250	0	0	0
2022/09/09	R186	04/05/2023	8.82	Put	Bond Future	2,395.9700	2.3960	2,218.1200	2.2181	(7.423)	0	0	0
2022/09/09	R186	03/08/2023	9.74	Call	Bond Future	2,608.0100	2.6080	2,785.1300	2.7851	6.791	0	0	0
2022/09/09	R186	03/08/2023	9.74	Put	Bond Future	1,477.1500	1.4772	1,359.2200	1.3592	(7.984)	0	0	0
2022/09/09	R186	03/08/2023	9.73	Put	Bond Future	1,487.2400	1.4872	1,368.6900	1.3687	(7.971)	0	0	0
2022/09/09	R186	03/08/2023			Bond Future	9.3466	104.6229	9.2448	104.9179	(1.089)	0.0000	0.0000	0
2022/09/09	R186	03/08/2023	9.75	Call	Bond Future	2,626.9000	2.6269	2,804.6400	2.8046	6.766	0	0	0
2022/09/09	R186	03/08/2023	9.75	Put	Bond Future	1,467.5000	1.4675	1,350.1900	1.3502	(7.994)	0	0	0
2022/09/09	R186	03/08/2023	9.73	Call	Bond Future	2,589.5500	2.5895	2,766.0500	2.7661	6.816	0	0	0
2022/09/09	R186	02/11/2023	9.40	Call	Bond Future	1,879.4300	1.8794	2,027.0000	2.0270	7.852	0	0	0
2022/09/09	R186	02/11/2023	9.40	Put	Bond Future	2,166.4500	2.1665	2,013.3100	2.0133	(7.069)	0	0	0
2022/09/09	R186	02/11/2023			Bond Future	9.5064	106.5948	9.3949	106.8955	(1.173)	0.0000	0.0000	0
2022/09/09	R186	02/11/2023	9.39	Call	Bond Future	1,864.5400	1.8645	2,011.4600	2.0115	7.880	0	0	0
2022/09/09	R186	02/11/2023	9.39	Put	Bond Future	2,178.5800	2.1786	2,024.7900	2.0248	(7.059)	0	0	0
2022/09/09	R186	02/11/2023	9.38	Call	Bond Future	1,849.7000	1.8497	1,995.9700	1.9960	7.908	0	0	0
2022/09/09	R186	02/11/2023	9.38	Put	Bond Future	2,190.7700	2.1908	2,036.3300	2.0363	(7.050)	0	0	0
2022/09/09	R197	03/11/2022			Bond Future	339.1621	339.1621	339.1272	339.1272	(0.010)	0.0000	0.0000	831
2022/09/09	R197	02/02/2023			Bond Future	336.3967	336.3967	336.3572	336.3572	(0.012)	0.0000	0.0000	0
2022/09/09	R197	04/05/2023			Bond Future	342.8617	342.8617	342.8195	342.8195	(0.012)	0.0000	0.0000	0
2022/09/09	R197	03/08/2023			Bond Future	340.4732	340.4732	340.4251	340.4251	(0.014)	0.0000	0.0000	0
2022/09/09	R197	02/11/2023			Bond Future	346.9665	346.9665	346.9177	346.9177	(0.014)	0.0000	0.0000	0
2022/09/09	R202	03/11/2022			Bond Future	250.9626	250.9626	250.6961	250.6961	(0.106)	0.0000	0.0000	6,148
2022/09/09	R202	02/02/2023			Bond Future	250.7796	250.7796	250.5053	250.5053	(0.109)	0.0000	0.0000	460
2022/09/09	R202	04/05/2023			Bond Future	255.5983	255.5983	255.3172	255.3172	(0.110)	0.0000	0.0000	0
2022/09/09	R202	03/08/2023			Bond Future	255.7975	255.7975	255.5080	255.5080	(0.113)	0.0000	0.0000	0
2022/09/09	R202	02/11/2023			Bond Future	260.6767	260.6767	260.3817	260.3817	(0.113)	0.0000	0.0000	0
2022/09/09	R209	03/11/2022	9.25	Call	Bond Future	0.4100	0.0004	0.5400	0.0005	31.707	0	0	6,000
2022/09/09	R209	03/11/2022	9.25	Put	Bond Future	11,294.3900	11.2944	10,971.3000	10.9713	(2.861)	0	0	0
2022/09/09	R209	03/11/2022	9.50	Call	Bond Future	1.9000	0.0019	2.4600	0.0025	29.474	0	0	0
2022/09/09	R209	03/11/2022	9.50	Put	Bond Future	9,726.3700	9.7264	9,403.7100	9.4037	(3.317)	0	0	0
2022/09/09	R209	03/11/2022	12.00	Call	Bond Future	4,100.7100	4.1007	4,371.3000	4.3713	6.599	0	0	0
2022/09/09	R209	03/11/2022	12.00	Put	Bond Future	307.1200	0.3071	254.4900	0.2545	(17.137)	0	0	7,750
2022/09/09	R209	03/11/2022	11.03	Call	Bond Future	922.0700	0.9221	1,043.1400	1.0431	13.130	0	0	0
2022/09/09	R209	03/11/2022	11.03	Put	Bond Future	1,937.5600	1.9376	1,735.4100	1.7354	(10.433)	0	0	0
2022/09/09	R209	03/11/2022	10.50	Put	Bond Future	4,063.2800	4.0633	3,777.5400	3.7775	(7.032)	0	0	0
2022/09/09	R209	03/11/2022			Bond Future	11.2265	66.5926	11.1635	66.9158	(0.561)	0.0000	0.0000	20,285
2022/09/09	R209	03/11/2022	10.00	Call	Bond Future	25.0100	0.0250	31.2200	0.0312	24.830	0	0	7,750
2022/09/09	R209	03/11/2022	10.00	Put	Bond Future	6,739.2100	6.7392	6,422.2000	6.4222	(4.704)	0	0	6,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/09	R209	03/11/2022	11.02	Call	Bond Future	900.9600	0.9010	1,020.1400	1.0201	13.228	0	0	0
2022/09/09	R209	03/11/2022	11.02	Put	Bond Future	1,968.7300	1.9687	1,764.6900	1.7647	(10.364)	0	0	0
2022/09/09	R209	03/11/2022	11.50	Call	Bond Future	2,225.5600	2.2256	2,432.4200	2.4324	9.295	0	0	0
2022/09/09	R209	03/11/2022	11.50	Put	Bond Future	847.4600	0.8475	731.1000	0.7311	(13.730)	0	0	0
2022/09/09	R209	03/11/2022	10.50	Call	Bond Future	196.4400	0.1964	233.9200	0.2339	19.080	0	0	0
2022/09/09	R209	03/11/2022	11.00	Call	Bond Future	859.6400	0.8596	975.0500	0.9750	13.425	0	0	0
2022/09/09	R209	03/11/2022	11.00	Put	Bond Future	2,032.1300	2.0321	1,824.3200	1.8243	(10.226)	0	0	6,000
2022/09/09	R209	03/11/2022	11.01	Call	Bond Future	880.1600	0.8802	997.4500	0.9975	13.326	0	0	0
2022/09/09	R209	03/11/2022	11.01	Put	Bond Future	2,000.2600	2.0003	1,794.3300	1.7943	(10.295)	0	0	0
2022/09/09	R209	02/02/2023	10.80	Put	Bond Future	3,999.9300	3.9999	3,774.0000	3.7740	(5.648)	0	0	0
2022/09/09	R209	02/02/2023	10.78	Call	Bond Future	1,092.8700	1.0929	1,192.8900	1.1929	9.152	0	0	0
2022/09/09	R209	02/02/2023	10.79	Call	Bond Future	1,109.9700	1.1100	1,211.1000	1.2111	9.111	0	0	0
2022/09/09	R209	02/02/2023			Bond Future	11.3550	67.7860	11.2899	68.1142	(0.573)	0.0000	0.0000	2,066
2022/09/09	R209	02/02/2023	10.80	Call	Bond Future	1,127.0800	1.1271	1,229.3100	1.2293	9.070	0	0	0
2022/09/09	R209	02/02/2023	10.78	Put	Bond Future	4,072.5100	4.0725	3,844.3700	3.8444	(5.602)	0	0	0
2022/09/09	R209	02/02/2023	10.79	Put	Bond Future	4,036.1800	4.0362	3,809.1500	3.8092	(5.625)	0	0	0
2022/09/09	R209	04/05/2023	11.09	Call	Bond Future	2,127.1200	2.1271	2,264.1900	2.2642	6.444	0	0	0
2022/09/09	R209	04/05/2023	11.09	Put	Bond Future	4,066.2100	4.0662	3,869.2900	3.8693	(4.843)	0	0	0
2022/09/09	R209	04/05/2023	11.10	Call	Bond Future	2,149.0600	2.1491	2,287.0300	2.2870	6.420	0	0	0
2022/09/09	R209	04/05/2023	11.10	Put	Bond Future	4,036.7200	4.0367	3,840.7000	3.8407	(4.856)	0	0	0
2022/09/09	R209	04/05/2023	10.00	Call	Bond Future	575.5300	0.5755	627.3300	0.6273	9.000	0	0	7,500
2022/09/09	R209	04/05/2023	10.00	Put	Bond Future	8,463.1500	8.4632	8,180.9600	8.1810	(3.334)	0	0	0
2022/09/09	R209	04/05/2023			Bond Future	11.4746	65.9224	11.4073	66.2564	(0.587)	0.0000	0.0000	1,250
2022/09/09	R209	04/05/2023	12.50	Call	Bond Future	6,198.2900	6.1983	6,442.9800	6.4430	3.948	0	0	0
2022/09/09	R209	04/05/2023	12.50	Put	Bond Future	1,398.0600	1.3981	1,308.7600	1.3088	(6.387)	0	0	7,500
2022/09/09	R209	04/05/2023	11.11	Call	Bond Future	2,171.1100	2.1711	2,309.9900	2.3100	6.397	0	0	0
2022/09/09	R209	04/05/2023	11.11	Put	Bond Future	4,007.4100	4.0074	3,812.3000	3.8123	(4.869)	0	0	0
2022/09/09	R209	04/05/2023	11.00	Call	Bond Future	1,935.0400	1.9350	2,063.9500	2.0640	6.662	0	0	0
2022/09/09	R209	04/05/2023	11.00	Put	Bond Future	4,339.4100	4.3394	4,134.3300	4.1343	(4.726)	0	0	7,500
2022/09/09	R209	03/08/2023	11.95	Put	Bond Future	2,804.6400	2.8046	2,666.4200	2.6664	(4.928)	0	0	0
2022/09/09	R209	03/08/2023	11.93	Call	Bond Future	4,479.0900	4.4791	4,679.8300	4.6798	4.482	0	0	0
2022/09/09	R209	03/08/2023	11.94	Call	Bond Future	4,507.4100	4.5074	4,708.8300	4.7088	4.469	0	0	0
2022/09/09	R209	03/08/2023			Bond Future	11.5871	67.2270	11.5173	67.5673	(0.602)	0.0000	0.0000	0
2022/09/09	R209	03/08/2023	11.95	Call	Bond Future	4,536.0300	4.5360	4,738.1200	4.7381	4.455	0	0	0
2022/09/09	R209	03/08/2023	11.93	Put	Bond Future	2,841.4200	2.8414	2,701.8500	2.7019	(4.912)	0	0	0
2022/09/09	R209	03/08/2023	11.94	Put	Bond Future	2,822.8500	2.8229	2,683.9600	2.6840	(4.920)	0	0	0
2022/09/09	R209	02/11/2023	11.33	Call	Bond Future	3,043.9400	3.0439	3,198.8700	3.1989	5.090	0	0	0
2022/09/09	R209	02/11/2023	11.33	Put	Bond Future	4,934.7800	4.9348	4,742.8900	4.7429	(3.889)	0	0	0
2022/09/09	R209	02/11/2023	11.34	Call	Bond Future	3,066.1000	3.0661	3,221.7400	3.2217	5.076	0	0	0
2022/09/09	R209	02/11/2023	11.34	Put	Bond Future	4,907.2700	4.9073	4,716.0900	4.7161	(3.896)	0	0	0
2022/09/09	R209	02/11/2023			Bond Future	11.7181	65.3446	11.6458	65.6914	(0.618)	0.0000	0.0000	0
2022/09/09	R209	02/11/2023	11.35	Call	Bond Future	3,088.0700	3.0881	3,244.4000	3.2444	5.062	0	0	0
2022/09/09	R209	02/11/2023	11.35	Put	Bond Future	4,879.6200	4.8796	4,689.1300	4.6891	(3.904)	0	0	0
2022/09/09	R210	03/11/2022			Bond Future	231.3294	231.3294	231.3870	231.3870	0.025	0.0000	0.0000	732
2022/09/09	R210	02/02/2023			Bond Future	235.5302	235.5302	235.5860	235.5860	0.024	0.0000	0.0000	300
2022/09/09	R210	04/05/2023			Bond Future	236.9313	236.9313	236.9853	236.9853	0.023	0.0000	0.0000	0
2022/09/09	R210	03/08/2023			Bond Future	241.6666	241.6666	241.7209	241.7209	0.022	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
2022/09/09	R210	02/11/2023			Bond Future	243.0332	243.0332	243.0877	243.0877	0.022	0.0000	0.0000	0
2022/09/09	R213	03/11/2022	9.19	Call	Bond Future	1.2800	0.0013	1.9700	0.0020	53.906	0	0	476
2022/09/09	R213	03/11/2022	9.19	Put	Bond Future	7,977.1200	7.9771	7,584.7500	7.5848	(4.919)	0	0	0
2022/09/09	R213	03/11/2022	10.38	Call	Bond Future	380.0500	0.3801	475.3000	0.4753	25.062	0	0	0
2022/09/09	R213	03/11/2022	10.38	Put	Bond Future	2,371.6200	2.3716	2,073.8100	2.0738	(12.557)	0	0	0
2022/09/09	R213	03/11/2022	10.39	Call	Bond Future	393.2200	0.3932	490.7800	0.4908	24.811	0	0	0
2022/09/09	R213	03/11/2022	10.39	Put	Bond Future	2,336.7500	2.3368	2,041.2500	2.0413	(12.646)	0	0	0
2022/09/09	R213	03/11/2022	10.37	Call	Bond Future	367.0700	0.3671	460.0200	0.4600	25.322	0	0	0
2022/09/09	R213	03/11/2022	10.37	Put	Bond Future	2,406.7200	2.4067	2,106.6100	2.1066	(12.470)	0	0	200
2022/09/09	R213	03/11/2022			Bond Future	10.8010	80.8045	10.7168	81.1976	(0.779)	0.0000	0.0000	34,071
2022/09/09	R213	03/11/2022	9.13	Call	Bond Future	0.9000	0.0009	1.3900	0.0014	54.444	0	0	200
2022/09/09	R213	03/11/2022	9.13	Put	Bond Future	8,293.0100	8.2930	7,900.4400	7.9004	(4.734)	0	0	0
2022/09/09	R213	03/11/2022	9.84	Call	Bond Future	36.2600	0.0363	51.1000	0.0511	40.927	0	0	0
2022/09/09	R213	03/11/2022	9.84	Put	Bond Future	4,676.6700	4.6767	4,298.4500	4.2985	(8.087)	0	0	476
2022/09/09	R213	03/11/2022	10.40	Call	Bond Future	406.8000	0.4068	506.6900	0.5067	24.555	0	0	0
2022/09/09	R213	03/11/2022	10.40	Put	Bond Future	2,302.3200	2.3023	2,009.1500	2.0091	(12.734)	0	0	0
2022/09/09	R213	03/11/2022	9.98	Call	Bond Future	66.1000	0.0661	91.2700	0.0913	38.079	0	0	0
2022/09/09	R213	03/11/2022	9.98	Put	Bond Future	4,009.3600	4.0094	3,641.4700	3.6415	(9.176)	0	0	200
2022/09/09	R213	03/11/2022	10.19	Call	Bond Future	182.0900	0.1821	237.7900	0.2378	30.589	0	0	0
2022/09/09	R213	03/11/2022	10.19	Put	Bond Future	3,093.3700	3.0934	2,756.0100	2.7560	(10.906)	0	0	476
2022/09/09	R213	02/02/2023	10.43	Put	Bond Future	3,474.6100	3.4746	3,205.0600	3.2051	(7.758)	0	0	0
2022/09/09	R213	02/02/2023	12.20	Call	Bond Future	5,900.0800	5.9001	6,232.8400	6.2328	5.640	0	0	0
2022/09/09	R213	02/02/2023	12.20	Put	Bond Future	522.4100	0.5224	456.0600	0.4561	(12.701)	0	0	912
2022/09/09	R213	02/02/2023	10.22	Put	Bond Future	4,189.2900	4.1893	3,892.8400	3.8928	(7.076)	0	0	0
2022/09/09	R213	02/02/2023	10.23	Call	Bond Future	761.7800	0.7618	865.5900	0.8656	13.627	0	0	0
2022/09/09	R213	02/02/2023	10.35	Call	Bond Future	916.4900	0.9165	1,035.4400	1.0354	12.979	0	0	0
2022/09/09	R213	02/02/2023	10.35	Put	Bond Future	3,735.8700	3.7359	3,455.7100	3.4557	(7.499)	0	0	476
2022/09/09	R213	02/02/2023	10.01	Call	Bond Future	552.0900	0.5521	632.2400	0.6322	14.518	0	0	0
2022/09/09	R213	02/02/2023			Bond Future	10.9585	82.2519	10.8707	82.6510	(0.801)	0.0000	0.0000	0
2022/09/09	R213	02/02/2023	10.43	Call	Bond Future	1,033.1100	1.0331	1,162.6700	1.1627	12.541	0	0	912
2022/09/09	R213	02/02/2023	10.22	Call	Bond Future	751.1100	0.7511	853.7700	0.8538	13.668	0	0	0
2022/09/09	R213	02/02/2023	10.23	Put	Bond Future	4,152.1500	4.1521	3,856.8500	3.8569	(7.112)	0	0	0
2022/09/09	R213	02/02/2023	9.16	Call	Bond Future	129.2300	0.1292	152.4100	0.1524	17.937	0	0	476
2022/09/09	R213	02/02/2023	9.16	Put	Bond Future	8,840.7600	8.8408	8,464.8300	8.4648	(4.252)	0	0	0
2022/09/09	R213	02/02/2023	10.01	Put	Bond Future	5,002.4600	5.0025	4,683.5000	4.6835	(6.376)	0	0	476
2022/09/09	R213	02/02/2023	10.21	Call	Bond Future	740.4000	0.7404	841.9000	0.8419	13.709	0	0	0
2022/09/09	R213	02/02/2023	10.21	Put	Bond Future	4,226.4300	4.2264	3,928.8200	3.9288	(7.042)	0	0	0
2022/09/09	R213	04/05/2023	10.75	Call	Bond Future	1,880.6400	1.8806	2,051.1100	2.0511	9.064	0	0	0
2022/09/09	R213	04/05/2023	10.75	Put	Bond Future	3,441.6200	3.4416	3,205.8700	3.2059	(6.850)	0	0	0
2022/09/09	R213	04/05/2023			Bond Future	11.0991	80.2635	11.0074	80.6698	(0.826)	0.0000	0.0000	0
2022/09/09	R213	04/05/2023	10.74	Call	Bond Future	1,861.8000	1.8618	2,031.1500	2.0312	9.096	0	0	0
2022/09/09	R213	04/05/2023	10.74	Put	Bond Future	3,468.0700	3.4681	3,231.2000	3.2312	(6.830)	0	0	0
2022/09/09	R213	04/05/2023	10.73	Call	Bond Future	1,843.3200	1.8433	2,011.5700	2.0116	9.128	0	0	0
2022/09/09	R213	04/05/2023	10.73	Put	Bond Future	3,494.9000	3.4949	3,256.9300	3.2569	(6.809)	0	0	0
2022/09/09	R213	03/08/2023	11.62	Put	Bond Future	2,335.9700	2.3360	2,171.0000	2.1710	(7.062)	0	0	0
2022/09/09	R213	03/08/2023	11.63	Call	Bond Future	3,998.1500	3.9981	4,247.9400	4.2479	6.248	0	0	0
2022/09/09	R213	03/08/2023			Bond Future	11.2346	81.8510	11.1387	82.2650	(0.854)	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
2022/09/09	R213	03/08/2023	11.62	Call	Bond Future	3,971.7600	3.9718	4,220.7000	4.2207	6.268	0	0	0
2022/09/09	R213	03/08/2023	11.63	Put	Bond Future	2,320.5000	2.3205	2,156.3800	2.1564	(7.073)	0	0	0
2022/09/09	R213	03/08/2023	11.61	Call	Bond Future	3,945.4300	3.9454	4,193.5300	4.1935	6.288	0	0	0
2022/09/09	R213	03/08/2023	11.61	Put	Bond Future	2,351.5400	2.3515	2,185.7300	2.1857	(7.051)	0	0	0
2022/09/09	R213	02/11/2023	11.13	Call	Bond Future	2,755.7500	2.7557	2,952.3500	2.9524	7.134	0	0	0
2022/09/09	R213	02/11/2023	11.13	Put	Bond Future	3,904.1400	3.9041	3,678.9200	3.6789	(5.769)	0	0	0
2022/09/09	R213	02/11/2023			Bond Future	11.4022	79.8445	11.3016	80.2663	(0.882)	0.0000	0.0000	0
2022/09/09	R213	02/11/2023	11.12	Call	Bond Future	2,735.6700	2.7357	2,931.4000	2.9314	7.155	0	0	0
2022/09/09	R213	02/11/2023	11.12	Put	Bond Future	3,926.6500	3.9267	3,700.5600	3.7006	(5.758)	0	0	0
2022/09/09	R213	02/11/2023	11.11	Call	Bond Future	2,715.3200	2.7153	2,910.1800	2.9102	7.176	0	0	0
2022/09/09	R213	02/11/2023	11.11	Put	Bond Future	3,948.9200	3.9489	3,721.9600	3.7220	(5.747)	0	0	0
2022/09/09	R214	03/11/2022	11.34	Call	Bond Future	1,333.0600	1.3331	1,490.1800	1.4902	11.786	0	0	0
2022/09/09	R214	03/11/2022	11.36	Put	Bond Future	1,505.8700	1.5059	1,330.1200	1.3301	(11.671)	0	0	0
2022/09/09	R214	03/11/2022			Bond Future	11.3822	63.9757	11.3193	64.3125	(0.552)	0.0000	0.0000	25,440
2022/09/09	R214	03/11/2022	11.34	Put	Bond Future	1,558.8100	1.5588	1,379.0900	1.3791	(11.529)	0	0	0
2022/09/09	R214	03/11/2022	11.35	Call	Bond Future	1,360.0000	1.3600	1,519.1000	1.5191	11.699	0	0	0
2022/09/09	R214	03/11/2022	11.35	Put	Bond Future	1,532.1200	1.5321	1,354.3800	1.3544	(11.601)	0	0	0
2022/09/09	R214	03/11/2022	11.36	Call	Bond Future	1,387.3200	1.3873	1,548.4100	1.5484	11.612	0	0	0
2022/09/09	R214	02/02/2023	11.07	Call	Bond Future	1,449.7700	1.4498	1,571.3700	1.5714	8.388	0	0	0
2022/09/09	R214	02/02/2023	11.07	Put	Bond Future	3,808.3200	3.8083	3,587.8000	3.5878	(5.790)	0	0	0
2022/09/09	R214	02/02/2023	11.08	Call	Bond Future	1,470.8800	1.4709	1,593.6600	1.5937	8.347	0	0	0
2022/09/09	R214	02/02/2023	11.08	Put	Bond Future	3,773.9100	3.7739	3,554.5700	3.5546	(5.812)	0	0	0
2022/09/09	R214	02/02/2023			Bond Future	11.5069	65.1216	11.4419	65.4637	(0.565)	0.0000	0.0000	64,507
2022/09/09	R214	02/02/2023	11.09	Call	Bond Future	1,492.0100	1.4920	1,615.9700	1.6160	8.308	0	0	0
2022/09/09	R214	02/02/2023	11.09	Put	Bond Future	3,739.5800	3.7396	3,521.4200	3.5214	(5.834)	0	0	0
2022/09/09	R214	04/05/2023	11.36	Call	Bond Future	2,521.3000	2.5213	2,676.8100	2.6768	6.168	0	0	0
2022/09/09	R214	04/05/2023	11.36	Put	Bond Future	3,872.3900	3.8724	3,679.6500	3.6796	(4.977)	0	0	0
2022/09/09	R214	04/05/2023	11.37	Call	Bond Future	2,545.7800	2.5458	2,702.2300	2.7022	6.145	0	0	0
2022/09/09	R214	04/05/2023	11.37	Put	Bond Future	3,843.4800	3.8435	3,651.6800	3.6517	(4.990)	0	0	0
2022/09/09	R214	04/05/2023			Bond Future	11.6172	63.0618	11.5501	63.4100	(0.578)	0.0000	0.0000	0
2022/09/09	R214	04/05/2023	11.38	Call	Bond Future	2,570.3600	2.5704	2,727.7600	2.7278	6.124	0	0	0
2022/09/09	R214	04/05/2023	11.38	Put	Bond Future	3,814.7400	3.8147	3,623.8900	3.6239	(5.003)	0	0	0
2022/09/09	R214	03/08/2023	12.14	Call	Bond Future	4,973.4400	4.9734	5,188.2600	5.1883	4.319	0	0	0
2022/09/09	R214	03/08/2023	12.14	Put	Bond Future	2,902.3300	2.9023	2,762.2400	2.7622	(4.827)	0	0	0
2022/09/09	R214	03/08/2023	12.15	Call	Bond Future	5,003.2900	5.0033	5,218.7700	5.2188	4.307	0	0	0
2022/09/09	R214	03/08/2023	12.15	Put	Bond Future	2,883.9500	2.8839	2,744.5200	2.7445	(4.835)	0	0	0
2022/09/09	R214	03/08/2023			Bond Future	11.7222	64.3093	11.6528	64.6643	(0.592)	0.0000	0.0000	0
2022/09/09	R214	03/08/2023	12.16	Call	Bond Future	5,033.4100	5.0334	5,249.5600	5.2496	4.294	0	0	0
2022/09/09	R214	03/08/2023	12.16	Put	Bond Future	2,865.9100	2.8659	2,727.1500	2.7271	(4.842)	0	0	0
2022/09/09	R214	02/11/2023	11.45	Put	Bond Future	5,211.7400	5.2117	5,012.0700	5.0121	(3.831)	0	0	0
2022/09/09	R214	02/11/2023	11.46	Call	Bond Future	3,201.1900	3.2012	3,363.8400	3.3638	5.081	0	0	0
2022/09/09	R214	02/11/2023	11.46	Put	Bond Future	5,181.5500	5.1815	4,982.6100	4.9826	(3.839)	0	0	0
2022/09/09	R214	02/11/2023			Bond Future	11.8458	62.2256	11.7739	62.5872	(0.607)	0.0000	0.0000	0
2022/09/09	R214	02/11/2023	11.45	Call	Bond Future	3,178.7300	3.1787	3,340.6500	3.3406	5.094	0	0	0
2022/09/09	R214	02/11/2023	11.47	Call	Bond Future	3,223.7200	3.2237	3,387.1100	3.3871	5.068	0	0	0
2022/09/09	R214	02/11/2023	11.47	Put	Bond Future	5,151.4900	5.1515	4,953.2900	4.9533	(3.847)	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
2022/09/09	R248	03/11/2022	10.60	Call	Bond Future	207.1200	0.2071	252.5600	0.2526	21.939	0	0	950
2022/09/09	R248	03/11/2022	10.60	Put	Bond Future	5,698.2100	5.6982	5,286.5900	5.2866	(7.224)	0	0	0
2022/09/09	R248	03/11/2022	10.70	Call	Bond Future	300.3500	0.3004	361.8400	0.3618	20.473	0	0	0
2022/09/09	R248	03/11/2022	10.70	Put	Bond Future	5,044.5300	5.0445	4,648.9600	4.6490	(7.842)	0	0	0
2022/09/09	R248	03/11/2022	11.32	Call	Bond Future	1,631.0100	1.6310	1,843.1900	1.8432	13.009	0	0	0
2022/09/09	R248	03/11/2022	11.20	Call	Bond Future	1,259.3500	1.2594	1,438.7400	1.4387	14.245	0	0	0
2022/09/09	R248	03/11/2022	11.20	Put	Bond Future	2,435.8000	2.4358	2,158.1300	2.1581	(11.400)	0	0	0
2022/09/09	R248	03/11/2022	11.30	Put	Bond Future	2,059.9900	2.0600	1,809.6600	1.8097	(12.152)	0	0	0
2022/09/09	R248	03/11/2022	11.31	Put	Bond Future	2,025.1800	2.0252	1,777.5800	1.7776	(12.226)	0	0	0
2022/09/09	R248	03/11/2022			Bond Future	11.3735	79.9754	11.3056	80.4325	(0.598)	0.0000	0.0000	246,473
2022/09/09	R248	03/11/2022	10.00	Call	Bond Future	14.8900	0.0149	19.2500	0.0193	29.281	0	0	0
2022/09/09	R248	03/11/2022	10.00	Put	Bond Future	10,239.7900	10.2398	9,787.0900	9.7871	(4.421)	0	0	0
2022/09/09	R248	03/11/2022	11.32	Put	Bond Future	1,990.7000	1.9907	1,745.8200	1.7458	(12.301)	0	0	0
2022/09/09	R248	03/11/2022	11.90	Call	Bond Future	4,057.8500	4.0579	4,404.0300	4.4040	8.531	0	0	0
2022/09/09	R248	03/11/2022	11.90	Put	Bond Future	669.5600	0.6696	558.6800	0.5587	(16.560)	0	0	0
2022/09/09	R248	03/11/2022	11.30	Call	Bond Future	1,565.2000	1.5652	1,771.9300	1.7719	13.208	0	0	950
2022/09/09	R248	03/11/2022	11.31	Call	Bond Future	1,597.9900	1.5980	1,807.4500	1.8075	13.108	0	0	0
2022/09/09	R248	02/02/2023	11.10	Put	Bond Future	4,579.6300	4.5796	4,288.5700	4.2886	(6.356)	0	0	0
2022/09/09	R248	02/02/2023	11.08	Call	Bond Future	1,873.5600	1.8736	2,043.4800	2.0435	9.069	0	0	0
2022/09/09	R248	02/02/2023	11.08	Put	Bond Future	4,665.1600	4.6652	4,370.8500	4.3708	(6.309)	0	0	0
2022/09/09	R248	02/02/2023			Bond Future	11.4921	81.4448	11.4218	81.9091	(0.612)	0.0000	0.0000	0
2022/09/09	R248	02/02/2023	11.10	Call	Bond Future	1,927.5300	1.9275	2,100.7000	2.1007	8.984	0	0	2,700
2022/09/09	R248	02/02/2023	11.06	Call	Bond Future	1,820.2300	1.8202	1,986.9100	1.9869	9.157	0	0	0
2022/09/09	R248	02/02/2023	11.06	Put	Bond Future	4,751.7500	4.7518	4,454.2000	4.4542	(6.262)	0	0	0
2022/09/09	R248	02/02/2023	11.07	Call	Bond Future	1,846.6900	1.8467	2,014.9900	2.0150	9.114	0	0	0
2022/09/09	R248	02/02/2023	11.07	Put	Bond Future	4,708.1900	4.7082	4,412.2600	4.4123	(6.285)	0	0	0
2022/09/09	R248	02/02/2023	10.40	Call	Bond Future	587.5700	0.5876	659.6800	0.6597	12.273	0	0	2,700
2022/09/09	R248	02/02/2023	10.40	Put	Bond Future	8,383.8900	8.3839	7,991.7700	7.9918	(4.677)	0	0	0
2022/09/09	R248	04/05/2023	11.35	Call	Bond Future	3,162.5900	3.1626	3,375.0200	3.3750	6.717	0	0	0
2022/09/09	R248	04/05/2023	11.35	Put	Bond Future	4,837.1300	4.8371	4,577.0000	4.5770	(5.378)	0	0	0
2022/09/09	R248	04/05/2023			Bond Future	11.6045	78.5347	11.5317	79.0073	(0.627)	0.0000	0.0000	0
2022/09/09	R248	04/05/2023	11.33	Call	Bond Future	3,101.3200	3.1013	3,311.1800	3.3112	6.767	0	0	0
2022/09/09	R248	04/05/2023	11.33	Put	Bond Future	4,910.1300	4.9101	4,647.4300	4.6474	(5.350)	0	0	0
2022/09/09	R248	04/05/2023	11.34	Call	Bond Future	3,131.7600	3.1318	3,342.9000	3.3429	6.742	0	0	0
2022/09/09	R248	04/05/2023	11.34	Put	Bond Future	4,873.3900	4.8734	4,611.9700	4.6120	(5.364)	0	0	0
2022/09/09	R248	03/08/2023	12.11	Call	Bond Future	6,121.6900	6.1217	6,411.8700	6.4119	4.740	0	0	0
2022/09/09	R248	03/08/2023	12.11	Put	Bond Future	3,684.0700	3.6841	3,492.6400	3.4926	(5.196)	0	0	0
2022/09/09	R248	03/08/2023			Bond Future	11.7148	80.0511	11.6393	80.5327	(0.644)	0.0000	0.0000	0
2022/09/09	R248	03/08/2023	12.09	Call	Bond Future	6,048.0200	6.0480	6,336.3600	6.3364	4.768	0	0	0
2022/09/09	R248	03/08/2023	12.09	Put	Bond Future	3,730.4300	3.7304	3,537.1600	3.5372	(5.181)	0	0	0
2022/09/09	R248	03/08/2023	12.10	Call	Bond Future	6,084.6800	6.0847	6,373.9400	6.3739	4.754	0	0	0
2022/09/09	R248	03/08/2023	12.10	Put	Bond Future	3,707.0300	3.7070	3,514.6800	3.5147	(5.189)	0	0	0
2022/09/09	R248	02/11/2023	11.49	Put	Bond Future	6,311.0100	6.3110	6,046.0400	6.0460	(4.199)	0	0	0
2022/09/09	R248	02/11/2023	11.47	Call	Bond Future	4,051.4700	4.0515	4,275.1800	4.2752	5.522	0	0	0
2022/09/09	R248	02/11/2023	11.48	Call	Bond Future	4,079.8500	4.0799	4,304.5700	4.3046	5.508	0	0	0
2022/09/09	R248	02/11/2023			Bond Future	11.8346	77.1425	11.7563	77.6332	(0.661)	0.0000	0.0000	0
2022/09/09	R248	02/11/2023	11.49	Call	Bond Future	4,108.3300	4.1083	4,334.0400	4.3340	5.494	0	0	0
2022/09/09	R248	02/11/2023	11.47	Put	Bond Future	6,385.4400	6.3854	6,118.4700	6.1185	(4.181)	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
2022/09/09	R248 02/11/2023	11.48	Put	Bond Future	6,348.1300	6.3481	6,082.1700	6.0822	(4.190)	0	0	0
Total											1491251	