



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 15/09/2022 TO 15/09/2022

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
2022/09/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	2025	03/11/2022		Bond Future	167.8172	167.8172	167.6258	167.6258	(0.114)	0.0000	0.0000	7,188
2022/09/15	2025	02/02/2023		Bond Future	169.1503	169.1503	168.9535	168.9535	(0.116)	0.0000	0.0000	1,936
2022/09/15	2025	04/05/2023		Bond Future	172.3935	172.3935	172.1919	172.1919	(0.117)	0.0000	0.0000	0
2022/09/15	2025	03/08/2023		Bond Future	174.0049	174.0049	173.7990	173.7990	(0.118)	0.0000	0.0000	0
2022/09/15	2025	02/11/2023		Bond Future	177.3604	177.3604	177.1505	177.1505	(0.118)	0.0000	0.0000	0
2022/09/15	2029	03/11/2022		Bond Future	122.8090	122.8090	122.3258	122.3258	(0.393)	0.0000	0.0000	1,519
2022/09/15	2029	02/02/2023		Bond Future	125.0405	125.0405	124.5468	124.5468	(0.395)	0.0000	0.0000	728

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
2022/09/15	2029	04/05/2023			Bond Future	126.1264		125.6225		(0.400)	0.0000	0.0000	0
2022/09/15	2029	03/08/2023			Bond Future	128.6079		128.0936		(0.400)	0.0000	0.0000	0
2022/09/15	2029	02/11/2023			Bond Future	129.7280		129.2039		(0.404)	0.0000	0.0000	0
2022/09/15	2030	03/11/2022	9.70	Call	Bond Future	155.9300	0.1559	188.0500	0.1880	20.599	0	0	500
2022/09/15	2030	03/11/2022	9.70	Put	Bond Future	3,443.7800	3.4438	3,182.5300	3.1825	(7.586)	0	0	0
2022/09/15	2030	03/11/2022	10.10	Call	Bond Future	645.7300	0.6457	736.5500	0.7366	14.065	0	0	0
2022/09/15	2030	03/11/2022	10.10	Put	Bond Future	2,028.4800	2.0285	1,825.9300	1.8259	(9.985)	0	0	0
2022/09/15	2030	03/11/2022	10.20	Put	Bond Future	1,751.6600	1.7517	1,566.1300	1.5661	(10.592)	0	0	0
2022/09/15	2030	03/11/2022			Bond Future	10.3972	90.1743	10.3336	90.4676	(0.611)	0.0000	0.0000	65,669
2022/09/15	2030	03/11/2022	10.08	Call	Bond Future	610.8900	0.6109	698.3600	0.6984	14.318	0	0	0
2022/09/15	2030	03/11/2022	10.08	Put	Bond Future	2,087.6900	2.0877	1,881.7900	1.8818	(9.863)	0	0	0
2022/09/15	2030	03/11/2022	10.09	Call	Bond Future	628.1100	0.6281	717.2500	0.7172	14.192	0	0	0
2022/09/15	2030	03/11/2022	10.09	Put	Bond Future	2,057.8700	2.0579	1,853.6400	1.8536	(9.924)	0	0	0
2022/09/15	2030	03/11/2022	10.20	Call	Bond Future	837.2900	0.8373	945.1300	0.9451	12.880	0	0	500
2022/09/15	2030	03/11/2022	11.57	Call	Bond Future	5,363.0400	5.3630	5,626.7200	5.6267	4.917	0	0	0
2022/09/15	2030	03/11/2022	11.57	Put	Bond Future	164.1800	0.1642	134.4900	0.1345	(18.084)	0	0	500
2022/09/15	2030	02/02/2023	11.16	Put	Bond Future	1,167.5900	1.1676	1,072.1400	1.0721	(8.175)	0	0	388
2022/09/15	2030	02/02/2023	11.35	Call	Bond Future	4,448.8500	4.4488	4,664.6400	4.6646	4.850	0	0	5,000
2022/09/15	2030	02/02/2023	11.35	Put	Bond Future	956.0600	0.9561	874.4000	0.8744	(8.541)	0	0	0
2022/09/15	2030	02/02/2023	9.99	Call	Bond Future	1,087.0500	1.0870	1,180.5800	1.1806	8.604	0	0	0
2022/09/15	2030	02/02/2023	10.00	Call	Bond Future	1,101.6700	1.1017	1,196.1200	1.1961	8.573	0	0	0
2022/09/15	2030	02/02/2023	10.01	Put	Bond Future	3,557.0400	3.5570	3,354.9800	3.3550	(5.681)	0	0	0
2022/09/15	2030	02/02/2023	9.80	Call	Bond Future	834.0800	0.8341	910.8000	0.9108	9.198	0	0	0
2022/09/15	2030	02/02/2023	9.94	Put	Bond Future	3,780.2100	3.7802	3,571.7300	3.5717	(5.515)	0	0	102
2022/09/15	2030	02/02/2023	9.20	Call	Bond Future	339.8800	0.3399	376.5700	0.3766	10.795	0	0	0
2022/09/15	2030	02/02/2023	9.20	Put	Bond Future	6,624.0300	6.6240	6,363.2700	6.3633	(3.937)	0	0	0
2022/09/15	2030	02/02/2023	9.66	Call	Bond Future	676.7700	0.6768	742.0800	0.7421	9.650	0	0	0
2022/09/15	2030	02/02/2023	9.66	Put	Bond Future	4,753.0100	4.7530	4,520.8700	4.5209	(4.884)	0	0	102
2022/09/15	2030	02/02/2023	8.81	Put	Bond Future	8,394.8200	8.3948	8,118.7800	8.1188	(3.288)	0	0	0
2022/09/15	2030	02/02/2023	9.04	Call	Bond Future	266.7900	0.2668	296.3900	0.2964	11.095	0	0	0
2022/09/15	2030	02/02/2023	9.04	Put	Bond Future	7,334.5700	7.3346	7,066.7200	7.0667	(3.652)	0	0	0
2022/09/15	2030	02/02/2023	9.08	Put	Bond Future	7,154.7500	7.1548	6,888.5600	6.8886	(3.720)	0	0	0
2022/09/15	2030	02/02/2023			Bond Future	10.5471	87.7853	10.4807	88.0827	(0.630)	0.0000	0.0000	5,200
2022/09/15	2030	02/02/2023	11.55	Call	Bond Future	5,107.2300	5.1072	5,335.8700	5.3359	4.477	0	0	5,000
2022/09/15	2030	02/02/2023	11.55	Put	Bond Future	772.0400	0.7720	703.2300	0.7032	(8.913)	0	0	0
2022/09/15	2030	02/02/2023	11.12	Call	Bond Future	3,727.6300	3.7276	3,926.5200	3.9265	5.336	0	0	0
2022/09/15	2030	02/02/2023	11.12	Put	Bond Future	1,217.0700	1.2171	1,118.5100	1.1185	(8.098)	0	0	0
2022/09/15	2030	02/02/2023	11.16	Call	Bond Future	3,850.0200	3.8500	4,052.0200	4.0520	5.247	0	0	0
2022/09/15	2030	02/02/2023	9.99	Put	Bond Future	3,619.5600	3.6196	3,415.6400	3.4156	(5.634)	0	0	0
2022/09/15	2030	02/02/2023	10.00	Put	Bond Future	3,587.9200	3.5879	3,384.9200	3.3849	(5.658)	0	0	0
2022/09/15	2030	02/02/2023	10.01	Call	Bond Future	1,117.0300	1.1170	1,212.4200	1.2124	8.540	0	0	0
2022/09/15	2030	02/02/2023	9.80	Put	Bond Future	4,251.3600	4.2514	4,030.6300	4.0306	(5.192)	0	0	0
2022/09/15	2030	02/02/2023	9.83	Call	Bond Future	870.9400	0.8709	950.2100	0.9502	9.102	0	0	388
2022/09/15	2030	02/02/2023	9.83	Put	Bond Future	4,147.7900	4.1478	3,929.6100	3.9296	(5.260)	0	0	0
2022/09/15	2030	02/02/2023	9.94	Call	Bond Future	1,015.9200	1.0159	1,104.8900	1.1049	8.758	0	0	0
2022/09/15	2030	02/02/2023	9.79	Call	Bond Future	822.0500	0.8220	897.9200	0.8979	9.229	0	0	0
2022/09/15	2030	02/02/2023	9.79	Put	Bond Future	4,286.2000	4.2862	4,064.6200	4.0646	(5.170)	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
2022/09/15	2030	02/02/2023	8.81	Call	Bond Future	186.1200	0.1861	207.5300	0.2075	11.503	0	0	102
2022/09/15	2030	02/02/2023	9.08	Call	Bond Future	283.6500	0.2836	314.9100	0.3149	11.021	0	0	388
2022/09/15	2030	04/05/2023	11.34	Call	Bond Future	4,412.3000	4.4123	4,610.3100	4.6103	4.488	0	0	0
2022/09/15	2030	04/05/2023	11.34	Put	Bond Future	1,668.2400	1.6682	1,563.6700	1.5637	(6.268)	0	0	150
2022/09/15	2030	04/05/2023	10.42	Call	Bond Future	2,111.6200	2.1116	2,242.9600	2.2430	6.220	0	0	479
2022/09/15	2030	04/05/2023	10.42	Put	Bond Future	3,301.8900	3.3019	3,130.6500	3.1306	(5.186)	0	0	0
2022/09/15	2030	04/05/2023	10.52	Call	Bond Future	2,319.3400	2.3193	2,458.5900	2.4586	6.004	0	0	0
2022/09/15	2030	04/05/2023	10.52	Put	Bond Future	3,070.9100	3.0709	2,907.5800	2.9076	(5.319)	0	0	0
2022/09/15	2030	04/05/2023	10.53	Call	Bond Future	2,340.9300	2.3409	2,480.9800	2.4810	5.983	0	0	0
2022/09/15	2030	04/05/2023	10.53	Put	Bond Future	3,048.7800	3.0488	2,886.2500	2.8863	(5.331)	0	0	0
2022/09/15	2030	04/05/2023	9.67	Call	Bond Future	936.8800	0.9369	1,011.4200	1.0114	7.956	0	0	479
2022/09/15	2030	04/05/2023	9.67	Put	Bond Future	5,506.7000	5.5067	5,278.6600	5.2787	(4.141)	0	0	0
2022/09/15	2030	04/05/2023	9.78	Call	Bond Future	1,067.0300	1.0670	1,149.1800	1.1492	7.699	0	0	388
2022/09/15	2030	04/05/2023	9.78	Put	Bond Future	5,131.1500	5.1312	4,910.7200	4.9107	(4.296)	0	0	0
2022/09/15	2030	04/05/2023	10.00	Call	Bond Future	1,364.0000	1.3640	1,462.2400	1.4622	7.202	0	0	1,080
2022/09/15	2030	04/05/2023	10.00	Put	Bond Future	4,427.1600	4.4272	4,222.8200	4.2228	(4.616)	0	0	0
2022/09/15	2030	04/05/2023	9.03	Call	Bond Future	443.0800	0.4431	483.3700	0.4834	9.093	0	0	388
2022/09/15	2030	04/05/2023	9.03	Put	Bond Future	8,025.8900	8.0259	7,763.6000	7.7636	(3.268)	0	0	0
2022/09/15	2030	04/05/2023	9.58	Put	Bond Future	5,824.9000	5.8249	5,590.8700	5.5909	(4.018)	0	0	0
2022/09/15	2030	04/05/2023			Bond Future	10.6928	89.4501	10.6230	89.7527	(0.653)	0.0000	0.0000	0
2022/09/15	2030	04/05/2023	12.57	Call	Bond Future	8,299.5500	8.2996	8,554.8900	8.5549	3.077	0	0	0
2022/09/15	2030	04/05/2023	12.57	Put	Bond Future	635.3600	0.6354	588.1200	0.5881	(7.435)	0	0	350
2022/09/15	2030	04/05/2023	11.62	Call	Bond Future	5,244.0000	5.2440	5,458.3500	5.4584	4.088	0	0	0
2022/09/15	2030	04/05/2023	11.62	Put	Bond Future	1,346.6700	1.3467	1,258.4400	1.2584	(6.552)	0	0	388
2022/09/15	2030	04/05/2023	12.04	Call	Bond Future	6,564.0300	6.5640	6,799.0000	6.7990	3.580	0	0	0
2022/09/15	2030	04/05/2023	12.04	Put	Bond Future	973.9800	0.9740	906.3700	0.9064	(6.942)	0	0	1,080
2022/09/15	2030	04/05/2023	12.50	Call	Bond Future	8,076.5100	8.0765	8,329.1200	8.3291	3.128	0	0	0
2022/09/15	2030	04/05/2023	12.50	Put	Bond Future	682.3800	0.6824	632.4100	0.6324	(7.323)	0	0	479
2022/09/15	2030	04/05/2023	10.54	Call	Bond Future	2,362.9100	2.3629	2,503.7400	2.5037	5.960	0	0	0
2022/09/15	2030	04/05/2023	10.54	Put	Bond Future	3,027.0700	3.0271	2,865.3200	2.8653	(5.343)	0	0	0
2022/09/15	2030	04/05/2023	10.65	Call	Bond Future	2,609.3000	2.6093	2,758.7100	2.7587	5.726	0	0	350
2022/09/15	2030	04/05/2023	10.65	Put	Bond Future	2,794.6600	2.7947	2,641.4900	2.6415	(5.481)	0	0	0
2022/09/15	2030	04/05/2023	9.58	Call	Bond Future	838.7000	0.8387	907.2500	0.9072	8.173	0	0	150
2022/09/15	2030	03/08/2023	12.89	Call	Bond Future	8,805.6500	8.8057	9,064.2400	9.0642	2.937	0	0	0
2022/09/15	2030	03/08/2023	12.89	Put	Bond Future	742.9500	0.7430	693.3200	0.6933	(6.680)	0	0	350
2022/09/15	2030	03/08/2023	11.34	Call	Bond Future	4,180.6900	4.1807	4,370.5300	4.3705	4.541	0	0	0
2022/09/15	2030	03/08/2023	11.34	Put	Bond Future	2,127.2000	2.1272	2,008.8200	2.0088	(5.565)	0	0	0
2022/09/15	2030	03/08/2023	11.35	Call	Bond Future	4,207.4400	4.2074	4,397.8800	4.3979	4.526	0	0	0
2022/09/15	2030	03/08/2023	11.36	Put	Bond Future	2,099.6000	2.0996	1,982.4200	1.9824	(5.581)	0	0	0
2022/09/15	2030	03/08/2023	10.40	Call	Bond Future	2,029.4400	2.0294	2,155.0200	2.1550	6.188	0	0	1,012
2022/09/15	2030	03/08/2023	10.65	Call	Bond Future	2,521.5800	2.5216	2,665.3000	2.6653	5.700	0	0	350
2022/09/15	2030	03/08/2023	10.65	Put	Bond Future	3,329.1600	3.3292	3,164.6600	3.1647	(4.941)	0	0	0
2022/09/15	2030	03/08/2023			Bond Future	10.8419	87.1842	10.7684	87.4924	(0.678)	0.0000	0.0000	0
2022/09/15	2030	03/08/2023	12.59	Call	Bond Future	7,876.8300	7.8768	8,125.1300	8.1251	3.152	0	0	0
2022/09/15	2030	03/08/2023	12.59	Put	Bond Future	934.0100	0.9340	874.0900	0.8741	(6.415)	0	0	1,012
2022/09/15	2030	03/08/2023	11.35	Put	Bond Future	2,113.3600	2.1134	1,995.5800	1.9956	(5.573)	0	0	0
2022/09/15	2030	03/08/2023	11.36	Call	Bond Future	4,234.2500	4.2343	4,425.2900	4.4253	4.512	0	0	0
2022/09/15	2030	03/08/2023	10.40	Put	Bond Future	3,903.5400	3.9035	3,720.9000	3.7209	(4.679)	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
2022/09/15	2030	02/11/2023	10.81	Call	Bond Future	2,783.5300	2.7835	2,932.5600	2.9326	5.354	0	0	0
2022/09/15	2030	02/11/2023	10.81	Put	Bond Future	3,557.9000	3.5579	3,392.8400	3.3928	(4.639)	0	0	0
2022/09/15	2030	02/11/2023	10.80	Call	Bond Future	2,762.4000	2.7624	2,910.7700	2.9108	5.371	0	0	0
2022/09/15	2030	02/11/2023	10.80	Put	Bond Future	3,577.7100	3.5777	3,411.9900	3.4120	(4.632)	0	0	0
2022/09/15	2030	02/11/2023			Bond Future	11.0002	88.8463	10.9228	89.1604	(0.704)	0.0000	0.0000	0
2022/09/15	2030	02/11/2023	10.82	Call	Bond Future	2,804.3600	2.8044	2,954.0400	2.9540	5.337	0	0	0
2022/09/15	2030	02/11/2023	10.82	Put	Bond Future	3,537.8100	3.5378	3,373.4000	3.3734	(4.647)	0	0	0
2022/09/15	2032	03/11/2022	9.31	Put	Bond Future	8,622.0200	8.6220	8,287.9800	8.2880	(3.874)	0	0	0
2022/09/15	2032	03/11/2022	9.36	Call	Bond Future	3.0900	0.0031	4.0700	0.0041	31.715	0	0	454
2022/09/15	2032	03/11/2022	9.36	Put	Bond Future	8,328.1300	8.3281	7,994.3300	7.9943	(4.008)	0	0	0
2022/09/15	2032	03/11/2022	9.46	Put	Bond Future	7,744.7900	7.7448	7,411.7000	7.4117	(4.301)	0	0	0
2022/09/15	2032	03/11/2022	10.56	Put	Bond Future	2,350.7600	2.3508	2,119.6100	2.1196	(9.833)	0	0	180
2022/09/15	2032	03/11/2022	9.92	Call	Bond Future	65.8700	0.0659	81.6800	0.0817	24.002	0	0	750
2022/09/15	2032	03/11/2022	9.92	Put	Bond Future	5,172.5300	5.1725	4,853.5600	4.8536	(6.167)	0	0	0
2022/09/15	2032	03/11/2022	10.11	Put	Bond Future	4,211.5100	4.2115	3,909.9400	3.9099	(7.161)	0	0	454
2022/09/15	2032	03/11/2022	10.16	Call	Bond Future	201.3100	0.2013	240.4800	0.2405	19.458	0	0	0
2022/09/15	2032	03/11/2022	10.16	Put	Bond Future	3,973.5000	3.9735	3,677.8900	3.6779	(7.440)	0	0	180
2022/09/15	2032	03/11/2022			Bond Future	10.8651	85.7063	10.8009	86.0411	(0.591)	0.0000	0.0000	170,395
2022/09/15	2032	03/11/2022	9.31	Call	Bond Future	2.3100	0.0023	3.0500	0.0031	32.035	0	0	180
2022/09/15	2032	03/11/2022	9.46	Call	Bond Future	5.4300	0.0054	7.1200	0.0071	31.123	0	0	500
2022/09/15	2032	03/11/2022	11.55	Call	Bond Future	3,908.3000	3.9083	4,172.2700	4.1723	6.754	0	0	0
2022/09/15	2032	03/11/2022	11.55	Put	Bond Future	446.4100	0.4464	375.6000	0.3756	(15.862)	0	0	500
2022/09/15	2032	03/11/2022	12.30	Call	Bond Future	7,141.1200	7.1411	7,455.5100	7.4555	4.403	0	0	0
2022/09/15	2032	03/11/2022	12.30	Put	Bond Future	101.9300	0.1019	81.5400	0.0815	(20.004)	0	0	750
2022/09/15	2032	03/11/2022	10.66	Call	Bond Future	954.9300	0.9549	1,077.4800	1.0775	12.833	0	0	0
2022/09/15	2032	03/11/2022	10.66	Put	Bond Future	2,029.9500	2.0300	1,817.7200	1.8177	(10.455)	0	0	0
2022/09/15	2032	03/11/2022	10.67	Call	Bond Future	977.5300	0.9775	1,101.9900	1.1020	12.732	0	0	750
2022/09/15	2032	03/11/2022	10.67	Put	Bond Future	1,999.7300	1.9997	1,789.4100	1.7894	(10.517)	0	0	0
2022/09/15	2032	03/11/2022	11.45	Call	Bond Future	3,505.4500	3.5055	3,758.1500	3.7581	7.209	0	0	0
2022/09/15	2032	03/11/2022	11.45	Put	Bond Future	537.1200	0.5371	455.0400	0.4550	(15.282)	0	0	7,500
2022/09/15	2032	03/11/2022	10.21	Call	Bond Future	245.0800	0.2451	290.7700	0.2908	18.643	0	0	500
2022/09/15	2032	03/11/2022	10.21	Put	Bond Future	3,742.5500	3.7425	3,453.4600	3.4535	(7.724)	0	0	0
2022/09/15	2032	03/11/2022	10.49	Call	Bond Future	616.3300	0.6163	707.0900	0.7071	14.726	0	0	0
2022/09/15	2032	03/11/2022	10.49	Put	Bond Future	2,596.0200	2.5960	2,352.0000	2.3520	(9.400)	0	0	454
2022/09/15	2032	03/11/2022	10.56	Call	Bond Future	745.1000	0.7451	848.7300	0.8487	13.908	0	0	0
2022/09/15	2032	03/11/2022	10.11	Call	Bond Future	163.4800	0.1635	196.6900	0.1967	20.314	0	0	0
2022/09/15	2032	02/02/2023	11.69	Call	Bond Future	4,673.6800	4.6737	4,906.9000	4.9069	4.990	0	0	0
2022/09/15	2032	02/02/2023	11.69	Put	Bond Future	1,340.4400	1.3404	1,234.5400	1.2345	(7.900)	0	0	0
2022/09/15	2032	02/02/2023	10.40	Call	Bond Future	1,200.9800	1.2010	1,303.5900	1.3036	8.544	0	0	0
2022/09/15	2032	02/02/2023	10.40	Put	Bond Future	4,391.3200	4.3913	4,154.8100	4.1548	(5.386)	0	0	0
2022/09/15	2032	02/02/2023	10.50	Call	Bond Future	1,376.5000	1.3765	1,489.5700	1.4896	8.214	0	0	0
2022/09/15	2032	02/02/2023	10.50	Put	Bond Future	4,036.7600	4.0368	3,810.7100	3.8107	(5.600)	0	0	454
2022/09/15	2032	02/02/2023	10.67	Call	Bond Future	1,720.7000	1.7207	1,852.2300	1.8522	7.644	0	0	750
2022/09/15	2032	02/02/2023	10.67	Put	Bond Future	3,489.5300	3.4895	3,281.9400	3.2819	(5.949)	0	0	0
2022/09/15	2032	02/02/2023	10.22	Call	Bond Future	923.0700	0.9231	1,007.6900	1.0077	9.167	0	0	500
2022/09/15	2032	02/02/2023	10.22	Put	Bond Future	5,078.3200	5.0783	4,823.8200	4.8238	(5.011)	0	0	0
2022/09/15	2032	02/02/2023	9.47	Call	Bond Future	272.3500	0.2723	303.5400	0.3035	11.452	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
2022/09/15	2032	02/02/2023	9.47	Put	Bond Future	8,601.9900	8.6020	8,294.0600	8.2941	(3.580)	0	0	0
2022/09/15	2032	02/02/2023	9.92	Call	Bond Future	573.1200	0.5731	631.6200	0.6316	10.207	0	0	750
2022/09/15	2032	02/02/2023	9.92	Put	Bond Future	6,367.9000	6.3679	6,087.2800	6.0873	(4.407)	0	0	0
2022/09/15	2032	02/02/2023			Bond Future	11.0143	87.2431	10.9476	87.5822	(0.606)	0.0000	0.0000	18
2022/09/15	2032	02/02/2023	11.84	Call	Bond Future	5,204.1400	5.2041	5,449.0400	5.4490	4.706	0	0	0
2022/09/15	2032	02/02/2023	11.84	Put	Bond Future	1,154.8400	1.1548	1,060.6200	1.0606	(8.159)	0	0	500
2022/09/15	2032	02/02/2023	12.75	Call	Bond Future	8,671.3800	8.6714	8,966.8700	8.9669	3.408	0	0	0
2022/09/15	2032	02/02/2023	12.75	Put	Bond Future	454.9300	0.4549	411.3000	0.4113	(9.590)	0	0	750
2022/09/15	2032	02/02/2023	10.38	Call	Bond Future	1,167.7500	1.1678	1,268.3000	1.2683	8.611	0	0	0
2022/09/15	2032	02/02/2023	10.38	Put	Bond Future	4,464.6100	4.4646	4,226.0400	4.2260	(5.344)	0	0	0
2022/09/15	2032	02/02/2023	10.39	Call	Bond Future	1,184.3800	1.1844	1,285.9600	1.2860	8.577	0	0	0
2022/09/15	2032	02/02/2023	10.39	Put	Bond Future	4,427.9600	4.4280	4,190.4200	4.1904	(5.365)	0	0	0
2022/09/15	2032	02/02/2023	10.16	Call	Bond Future	841.1600	0.8412	920.0900	0.9201	9.383	0	0	0
2022/09/15	2032	02/02/2023	10.16	Put	Bond Future	5,321.1600	5.3212	5,060.9700	5.0610	(4.890)	0	0	454
2022/09/15	2032	02/02/2023	9.31	Call	Bond Future	203.8800	0.2039	228.1100	0.2281	11.884	0	0	454
2022/09/15	2032	02/02/2023	9.31	Put	Bond Future	9,457.2700	9.4573	9,142.3800	9.1424	(3.330)	0	0	0
2022/09/15	2032	04/05/2023	10.89	Call	Bond Future	2,562.9400	2.5629	2,715.1600	2.7152	5.939	0	0	0
2022/09/15	2032	04/05/2023	10.89	Put	Bond Future	3,885.3400	3.8853	3,692.7500	3.6927	(4.957)	0	0	0
2022/09/15	2032	04/05/2023	11.37	Call	Bond Future	3,825.9300	3.8259	4,018.4500	4.0185	5.032	0	0	400
2022/09/15	2032	04/05/2023	13.43	Call	Bond Future	10,853.5300	10.8535	11,157.0400	11.1570	2.796	0	0	0
2022/09/15	2032	04/05/2023	13.43	Put	Bond Future	542.7200	0.5427	501.4200	0.5014	(7.610)	0	0	400
2022/09/15	2032	04/05/2023			Bond Future	11.1548	84.7370	11.0852	85.0818	(0.624)	0.0000	0.0000	0
2022/09/15	2032	04/05/2023	11.37	Put	Bond Future	2,771.3300	2.7713	2,619.0400	2.6190	(5.495)	0	0	0
2022/09/15	2032	04/05/2023	10.62	Call	Bond Future	1,972.7900	1.9728	2,101.3700	2.1014	6.518	0	0	400
2022/09/15	2032	04/05/2023	10.62	Put	Bond Future	4,671.9000	4.6719	4,455.6700	4.4557	(4.628)	0	0	0
2022/09/15	2032	04/05/2023	10.87	Call	Bond Future	2,516.1200	2.5161	2,666.5900	2.6666	5.980	0	0	0
2022/09/15	2032	04/05/2023	10.87	Put	Bond Future	3,939.5000	3.9395	3,745.1600	3.7452	(4.933)	0	0	0
2022/09/15	2032	04/05/2023	10.88	Call	Bond Future	2,539.6100	2.5396	2,690.9600	2.6910	5.960	0	0	0
2022/09/15	2032	04/05/2023	10.88	Put	Bond Future	3,912.4800	3.9125	3,719.0200	3.7190	(4.945)	0	0	0
2022/09/15	2032	03/08/2023	11.90	Call	Bond Future	5,277.7900	5.2778	5,500.4900	5.5005	4.220	0	0	5,000
2022/09/15	2032	03/08/2023	11.90	Put	Bond Future	2,416.0100	2.4160	2,287.5500	2.2875	(5.317)	0	0	0
2022/09/15	2032	03/08/2023	11.77	Call	Bond Future	4,883.5400	4.8835	5,097.7600	5.0978	4.387	0	0	0
2022/09/15	2032	03/08/2023	11.77	Put	Bond Future	2,623.3000	2.6233	2,486.3600	2.4864	(5.220)	0	0	0
2022/09/15	2032	03/08/2023			Bond Future	11.2927	86.3869	11.2200	86.7381	(0.643)	0.0000	0.0000	2,600
2022/09/15	2032	03/08/2023	11.75	Call	Bond Future	4,823.8200	4.8238	5,036.7100	5.0367	4.413	0	0	0
2022/09/15	2032	03/08/2023	11.75	Put	Bond Future	2,656.6500	2.6567	2,518.3800	2.5184	(5.205)	0	0	0
2022/09/15	2032	03/08/2023	11.76	Call	Bond Future	4,853.6400	4.8536	5,067.2000	5.0672	4.400	0	0	0
2022/09/15	2032	03/08/2023	11.76	Put	Bond Future	2,639.9200	2.6399	2,502.3200	2.5023	(5.212)	0	0	0
2022/09/15	2032	02/11/2023	11.24	Call	Bond Future	3,324.2300	3.3242	3,494.6100	3.4946	5.125	0	0	0
2022/09/15	2032	02/11/2023	11.24	Put	Bond Future	4,305.5100	4.3055	4,118.0400	4.1180	(4.354)	0	0	0
2022/09/15	2032	02/11/2023			Bond Future	11.4474	83.8760	11.3714	84.2339	(0.664)	0.0000	0.0000	0
2022/09/15	2032	02/11/2023	11.22	Call	Bond Future	3,277.0500	3.2770	3,445.9800	3.4460	5.155	0	0	0
2022/09/15	2032	02/11/2023	11.22	Put	Bond Future	4,353.7800	4.3538	4,164.8600	4.1649	(4.339)	0	0	0
2022/09/15	2032	02/11/2023	11.23	Call	Bond Future	3,300.6000	3.3006	3,470.2600	3.4703	5.140	0	0	0
2022/09/15	2032	02/11/2023	11.23	Put	Bond Future	4,329.5900	4.3296	4,141.4000	4.1414	(4.347)	0	0	0
2022/09/15	2033	03/11/2022			Bond Future	114.9680	114.9680	114.5796	114.5796	(0.338)	0.0000	0.0000	1,287
2022/09/15	2033	02/02/2023			Bond Future	117.0568	117.0568	116.6600	116.6600	(0.339)	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
2022/09/15	2033	04/05/2023			Bond Future	117.9035	117.9035	117.4984	117.4984	(0.344)	0.0000	0.0000	0
2022/09/15	2033	03/08/2023			Bond Future	120.2231	120.2231	119.8097	119.8097	(0.344)	0.0000	0.0000	0
2022/09/15	2033	02/11/2023			Bond Future	121.0918	121.0918	120.6706	120.6706	(0.348)	0.0000	0.0000	0
2022/09/15	2037	03/11/2022	11.30	Put	Bond Future	1,659.8900	1.6599	1,454.1700	1.4542	(12.394)	0	0	0
2022/09/15	2037	03/11/2022	11.31	Call	Bond Future	1,782.8000	1.7828	1,987.4300	1.9874	11.478	0	0	0
2022/09/15	2037	03/11/2022	11.31	Put	Bond Future	1,632.3300	1.6323	1,428.8800	1.4289	(12.464)	0	0	0
2022/09/15	2037	03/11/2022	11.32	Call	Bond Future	1,815.0300	1.8150	2,021.9200	2.0219	11.399	0	0	0
2022/09/15	2037	03/11/2022			Bond Future	11.2848	82.7789	11.2167	83.1870	(0.603)	0.0000	0.0000	65,201
2022/09/15	2037	03/11/2022	11.30	Call	Bond Future	1,750.7500	1.7507	1,953.1100	1.9531	11.558	0	0	0
2022/09/15	2037	03/11/2022	11.32	Put	Bond Future	1,605.0200	1.6050	1,403.8300	1.4038	(12.535)	0	0	0
2022/09/15	2037	02/02/2023	11.97	Call	Bond Future	4,998.3700	4.9984	5,269.7500	5.2698	5.429	0	0	0
2022/09/15	2037	02/02/2023	11.03	Call	Bond Future	1,982.9200	1.9829	2,141.2800	2.1413	7.986	0	0	0
2022/09/15	2037	02/02/2023	11.03	Put	Bond Future	4,311.2800	4.3113	4,055.3200	4.0553	(5.937)	0	0	0
2022/09/15	2037	02/02/2023	11.04	Call	Bond Future	2,007.9400	2.0079	2,167.6000	2.1676	7.951	0	0	0
2022/09/15	2037	02/02/2023	11.04	Put	Bond Future	4,275.2600	4.2753	4,020.6000	4.0206	(5.957)	0	0	0
2022/09/15	2037	02/02/2023			Bond Future	11.4194	80.0070	11.3489	80.4214	(0.617)	0.0000	0.0000	73,477
2022/09/15	2037	02/02/2023	11.10	Call	Bond Future	2,161.9800	2.1620	2,329.5000	2.3295	7.748	0	0	636
2022/09/15	2037	02/02/2023	11.10	Put	Bond Future	4,064.4600	4.0645	3,817.6600	3.8177	(6.072)	0	0	0
2022/09/15	2037	02/02/2023	11.97	Put	Bond Future	1,868.4800	1.8685	1,725.5400	1.7255	(7.650)	0	0	636
2022/09/15	2037	02/02/2023	11.05	Call	Bond Future	2,033.3200	2.0333	2,194.2900	2.1943	7.917	0	0	0
2022/09/15	2037	02/02/2023	11.05	Put	Bond Future	4,239.6700	4.2397	3,986.3200	3.9863	(5.976)	0	0	0
2022/09/15	2037	04/05/2023	13.73	Put	Bond Future	770.6900	0.7707	713.3000	0.7133	(7.447)	0	0	400
2022/09/15	2037	04/05/2023	11.30	Call	Bond Future	3,091.2100	3.0912	3,281.6600	3.2817	6.161	0	0	0
2022/09/15	2037	04/05/2023	11.30	Put	Bond Future	4,538.1600	4.5382	4,306.9500	4.3069	(5.095)	0	0	0
2022/09/15	2037	04/05/2023	11.31	Call	Bond Future	3,118.9500	3.1189	3,310.4500	3.3105	6.140	0	0	0
2022/09/15	2037	04/05/2023	11.31	Put	Bond Future	4,506.9400	4.5069	4,276.7800	4.2768	(5.107)	0	0	0
2022/09/15	2037	04/05/2023	11.03	Put	Bond Future	5,456.2100	5.4562	5,196.2500	5.1963	(4.764)	0	0	0
2022/09/15	2037	04/05/2023			Bond Future	11.5485	81.5248	11.4754	81.9465	(0.633)	0.0000	0.0000	0
2022/09/15	2037	04/05/2023	11.78	Call	Bond Future	4,558.4500	4.5585	4,797.2700	4.7973	5.239	0	0	400
2022/09/15	2037	04/05/2023	11.78	Put	Bond Future	3,244.9700	3.2450	3,062.1300	3.0621	(5.635)	0	0	0
2022/09/15	2037	04/05/2023	13.73	Call	Bond Future	11,968.7600	11.9688	12,333.0300	12.3330	3.044	0	0	0
2022/09/15	2037	04/05/2023	11.32	Call	Bond Future	3,146.8000	3.1468	3,339.3600	3.3394	6.119	0	0	0
2022/09/15	2037	04/05/2023	11.32	Put	Bond Future	4,475.8900	4.4759	4,246.7900	4.2468	(5.119)	0	0	0
2022/09/15	2037	04/05/2023	11.03	Call	Bond Future	2,393.1600	2.3932	2,554.8600	2.5549	6.757	0	0	400
2022/09/15	2037	03/08/2023	12.13	Call	Bond Future	5,760.8500	5.7609	6,022.1300	6.0221	4.535	0	0	0
2022/09/15	2037	03/08/2023	12.13	Put	Bond Future	3,279.6000	3.2796	3,111.2200	3.1112	(5.134)	0	0	0
2022/09/15	2037	03/08/2023	12.12	Call	Bond Future	5,727.3400	5.7273	5,987.8300	5.9878	4.548	0	0	0
2022/09/15	2037	03/08/2023	12.12	Put	Bond Future	3,299.8600	3.2999	3,130.6900	3.1307	(5.127)	0	0	0
2022/09/15	2037	03/08/2023			Bond Future	11.6790	78.8545	11.6031	79.2842	(0.650)	0.0000	0.0000	0
2022/09/15	2037	03/08/2023	12.14	Call	Bond Future	5,794.7000	5.7947	6,056.7700	6.0568	4.523	0	0	0
2022/09/15	2037	03/08/2023	12.14	Put	Bond Future	3,259.7400	3.2597	3,092.1500	3.0921	(5.141)	0	0	0
2022/09/15	2037	02/11/2023	11.56	Put	Bond Future	5,347.8600	5.3479	5,117.8300	5.1178	(4.301)	0	0	0
2022/09/15	2037	02/11/2023	11.57	Call	Bond Future	3,962.3500	3.9624	4,171.0200	4.1710	5.266	0	0	0
2022/09/15	2037	02/11/2023	11.55	Put	Bond Future	5,377.2500	5.3773	5,146.3500	5.1463	(4.294)	0	0	0
2022/09/15	2037	02/11/2023			Bond Future	11.8122	80.3578	11.7334	80.7957	(0.668)	0.0000	0.0000	0
2022/09/15	2037	02/11/2023	11.56	Call	Bond Future	3,935.2200	3.9352	4,143.0200	4.1430	5.281	0	0	0
2022/09/15	2037	02/11/2023	11.57	Put	Bond Future	5,318.2800	5.3183	5,089.1200	5.0891	(4.309)	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
2022/09/15	2037	02/11/2023	11.55	Call	Bond Future	3,907.8400	3.9078	4,114.7700	4.1148	5.295	0	0	0
2022/09/15	2038	03/11/2022			Bond Future	130.1548	130.1548	129.7110	129.7110	(0.341)	0.0000	0.0000	5,473
2022/09/15	2038	02/02/2023			Bond Future	130.5892	130.5892	130.1358	130.1358	(0.347)	0.0000	0.0000	0
2022/09/15	2038	04/05/2023			Bond Future	133.0935	133.0935	132.6306	132.6306	(0.348)	0.0000	0.0000	0
2022/09/15	2038	03/08/2023			Bond Future	133.7095	133.7095	133.2371	133.2371	(0.353)	0.0000	0.0000	0
2022/09/15	2038	02/11/2023			Bond Future	136.2880	136.2880	135.8064	135.8064	(0.353)	0.0000	0.0000	0
2022/09/15	2040	03/11/2022	10.60	Put	Bond Future	5,497.0300	5.4970	5,050.3100	5.0503	(8.127)	0	0	0
2022/09/15	2040	03/11/2022	10.70	Call	Bond Future	353.3700	0.3534	429.4000	0.4294	21.516	0	0	1,078
2022/09/15	2040	03/11/2022	12.00	Call	Bond Future	4,465.7600	4.4658	4,859.2400	4.8592	8.811	0	0	0
2022/09/15	2040	03/11/2022	12.00	Put	Bond Future	610.0000	0.6100	498.5400	0.4985	(18.272)	0	0	0
2022/09/15	2040	03/11/2022	12.52	Call	Bond Future	7,072.4300	7.0724	7,530.7900	7.5308	6.481	0	0	0
2022/09/15	2040	03/11/2022	11.39	Call	Bond Future	1,910.8400	1.9108	2,164.5300	2.1645	13.276	0	0	0
2022/09/15	2040	03/11/2022	11.40	Call	Bond Future	1,945.0700	1.9451	2,201.5100	2.2015	13.184	0	0	0
2022/09/15	2040	03/11/2022	11.41	Put	Bond Future	1,768.7900	1.7688	1,523.0300	1.5230	(13.894)	0	0	0
2022/09/15	2040	03/11/2022	11.20	Call	Bond Future	1,320.7400	1.3207	1,521.2800	1.5213	15.184	0	0	1,078
2022/09/15	2040	03/11/2022	11.20	Put	Bond Future	2,471.8400	2.4718	2,167.4400	2.1674	(12.315)	0	0	0
2022/09/15	2040	03/11/2022			Bond Future	11.3771	84.6261	11.2989	85.1311	(0.687)	0.0000	0.0000	52,281
2022/09/15	2040	03/11/2022	10.10	Call	Bond Future	33.4100	0.0334	43.5300	0.0435	30.290	0	0	0
2022/09/15	2040	03/11/2022	10.10	Put	Bond Future	8,928.8300	8.9288	8,434.0100	8.4340	(5.542)	0	0	0
2022/09/15	2040	03/11/2022	10.60	Call	Bond Future	253.8200	0.2538	312.0400	0.3120	22.938	0	0	1,600
2022/09/15	2040	03/11/2022	10.70	Put	Bond Future	4,893.2000	4.8932	4,464.2900	4.4643	(8.765)	0	0	0
2022/09/15	2040	03/11/2022	11.50	Call	Bond Future	2,304.4000	2.3044	2,587.7600	2.5878	12.296	0	0	0
2022/09/15	2040	03/11/2022	11.50	Put	Bond Future	1,520.3800	1.5204	1,298.8000	1.2988	(14.574)	0	0	0
2022/09/15	2040	03/11/2022	12.52	Put	Bond Future	212.9700	0.2130	166.3900	0.1664	(21.872)	0	0	1,078
2022/09/15	2040	03/11/2022	11.39	Put	Bond Future	1,828.1000	1.8281	1,576.8500	1.5769	(13.744)	0	0	0
2022/09/15	2040	03/11/2022	11.40	Put	Bond Future	1,798.1900	1.7982	1,549.6900	1.5497	(13.819)	0	0	0
2022/09/15	2040	03/11/2022	11.41	Call	Bond Future	1,979.7400	1.9797	2,238.9200	2.2389	13.092	0	0	0
2022/09/15	2040	03/11/2022	10.80	Call	Bond Future	481.1000	0.4811	577.8800	0.5779	20.116	0	0	0
2022/09/15	2040	03/11/2022	10.80	Put	Bond Future	4,326.2600	4.3263	3,918.1000	3.9181	(9.434)	0	0	0
2022/09/15	2040	03/11/2022	11.30	Call	Bond Future	1,616.3600	1.6164	1,845.0400	1.8450	14.148	0	0	1,600
2022/09/15	2040	03/11/2022	11.30	Put	Bond Future	2,114.4800	2.1145	1,838.2200	1.8382	(13.065)	0	0	0
2022/09/15	2040	02/02/2023	12.24	Call	Bond Future	6,090.9800	6.0910	6,452.0200	6.4520	5.927	0	0	0
2022/09/15	2040	02/02/2023	12.24	Put	Bond Future	1,673.4200	1.6734	1,521.5000	1.5215	(9.078)	0	0	0
2022/09/15	2040	02/02/2023	12.27	Call	Bond Future	6,217.4000	6.2174	6,581.7900	6.5818	5.861	0	0	0
2022/09/15	2040	02/02/2023	12.27	Put	Bond Future	1,626.9900	1.6270	1,478.4200	1.4784	(9.132)	0	0	388
2022/09/15	2040	02/02/2023	11.12	Call	Bond Future	2,114.8300	2.1148	2,313.6000	2.3136	9.399	0	0	0
2022/09/15	2040	02/02/2023	11.12	Put	Bond Future	4,617.6500	4.6176	4,303.4600	4.3035	(6.804)	0	0	0
2022/09/15	2040	02/02/2023	11.19	Call	Bond Future	2,306.0100	2.3060	2,516.2800	2.5163	9.118	0	0	621
2022/09/15	2040	02/02/2023	11.19	Put	Bond Future	4,348.2200	4.3482	4,045.5300	4.0455	(6.961)	0	0	0
2022/09/15	2040	02/02/2023	12.07	Put	Bond Future	1,962.1200	1.9621	1,790.0600	1.7901	(8.769)	0	0	621
2022/09/15	2040	02/02/2023	10.96	Call	Bond Future	1,714.7500	1.7147	1,887.4000	1.8874	10.069	0	0	388
2022/09/15	2040	02/02/2023	10.96	Put	Bond Future	5,285.3300	5.2853	4,945.0200	4.9450	(6.439)	0	0	0
2022/09/15	2040	02/02/2023	10.93	Call	Bond Future	1,646.4700	1.6465	1,814.3100	1.8143	10.194	0	0	0
2022/09/15	2040	02/02/2023			Bond Future	11.5078	81.6370	11.4268	82.1500	(0.704)	0.0000	0.0000	64,540
2022/09/15	2040	02/02/2023	12.07	Call	Bond Future	5,388.4100	5.3884	5,729.3100	5.7293	6.327	0	0	0
2022/09/15	2040	02/02/2023	11.10	Call	Bond Future	2,061.9900	2.0620	2,257.4700	2.2575	9.480	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
2022/09/15	2040	02/02/2023	11.10	Put	Bond Future	4,697.1400		4.6971	4,379.6600	4.3797	(6.759)	0	0	0
2022/09/15	2040	02/02/2023	11.11	Call	Bond Future	2,088.4200		2.0884	2,285.5400	2.2855	9.439	0	0	0
2022/09/15	2040	02/02/2023	11.11	Put	Bond Future	4,657.3600		4.6574	4,341.5200	4.3415	(6.782)	0	0	0
2022/09/15	2040	02/02/2023	10.18	Call	Bond Future	502.2500		0.5023	569.9300	0.5699	13.475	0	0	0
2022/09/15	2040	02/02/2023	10.18	Put	Bond Future	9,591.0500		9.5911	9,145.7700	9.1458	(4.643)	0	0	0
2022/09/15	2040	02/02/2023	10.21	Call	Bond Future	529.0600		0.5291	599.7000	0.5997	13.352	0	0	388
2022/09/15	2040	02/02/2023	10.21	Put	Bond Future	9,395.5900		9.3956	8,953.2700	8.9533	(4.708)	0	0	0
2022/09/15	2040	02/02/2023	10.93	Put	Bond Future	5,419.6000		5.4196	5,074.4800	5.0745	(6.368)	0	0	0
2022/09/15	2040	04/05/2023	12.78	Call	Bond Future	8,516.4700		8.5165	8,902.8000	8.9028	4.536	0	0	0
2022/09/15	2040	04/05/2023	12.78	Put	Bond Future	1,878.0700		1.8781	1,742.2500	1.7422	(7.232)	0	0	388
2022/09/15	2040	04/05/2023	13.45	Put	Bond Future	1,184.3400		1.1843	1,092.2500	1.0922	(7.776)	0	0	486
2022/09/15	2040	04/05/2023	11.43	Call	Bond Future	3,527.0800		3.5271	3,771.8600	3.7719	6.940	0	0	0
2022/09/15	2040	04/05/2023	11.43	Put	Bond Future	4,798.0000		4.7980	4,520.6300	4.5206	(5.781)	0	0	0
2022/09/15	2040	04/05/2023	10.73	Put	Bond Future	7,652.2400		7.6522	7,283.8900	7.2839	(4.814)	0	0	0
2022/09/15	2040	04/05/2023			Bond Future	11.6328		83.1858	11.5489	83.7080	(0.721)	0.0000	0.0000	0
2022/09/15	2040	04/05/2023	13.45	Call	Bond Future	11,306.7800		11.3068	11,736.8400	11.7368	3.804	0	0	0
2022/09/15	2040	04/05/2023	11.42	Call	Bond Future	3,496.6400		3.4966	3,740.1300	3.7401	6.964	0	0	0
2022/09/15	2040	04/05/2023	11.42	Put	Bond Future	4,831.0200		4.8310	4,552.3600	4.5524	(5.768)	0	0	0
2022/09/15	2040	04/05/2023	11.48	Call	Bond Future	3,681.6400		3.6816	3,932.8200	3.9328	6.823	0	0	486
2022/09/15	2040	04/05/2023	11.48	Put	Bond Future	4,636.3800		4.6364	4,365.4100	4.3654	(5.844)	0	0	0
2022/09/15	2040	04/05/2023	10.73	Call	Bond Future	1,748.0200		1.7480	1,901.8200	1.9018	8.799	0	0	486
2022/09/15	2040	04/05/2023	10.92	Call	Bond Future	2,154.1500		2.1541	2,332.1800	2.3322	8.265	0	0	388
2022/09/15	2040	04/05/2023	10.92	Put	Bond Future	6,761.5600		6.7616	6,417.4400	6.4174	(5.089)	0	0	0
2022/09/15	2040	04/05/2023	11.41	Call	Bond Future	3,466.3100		3.4663	3,708.5200	3.7085	6.988	0	0	0
2022/09/15	2040	04/05/2023	11.41	Put	Bond Future	4,864.2400		4.8642	4,584.3000	4.5843	(5.755)	0	0	0
2022/09/15	2040	04/05/2023	10.17	Call	Bond Future	895.7700		0.8958	988.0300	0.9880	10.300	0	0	388
2022/09/15	2040	04/05/2023	10.17	Put	Bond Future	10,802.7500		10.8028	10,372.8600	10.3729	(3.979)	0	0	0
2022/09/15	2040	03/08/2023	12.23	Call	Bond Future	6,240.9600		6.2410	6,569.1700	6.5692	5.259	0	0	0
2022/09/15	2040	03/08/2023	12.23	Put	Bond Future	3,457.9400		3.4579	3,254.0700	3.2541	(5.896)	0	0	0
2022/09/15	2040	03/08/2023			Bond Future	11.7590		80.2975	11.6719	80.8295	(0.741)	0.0000	0.0000	0
2022/09/15	2040	03/08/2023	12.22	Call	Bond Future	6,204.8700		6.2049	6,532.1100	6.5321	5.274	0	0	0
2022/09/15	2040	03/08/2023	12.22	Put	Bond Future	3,479.3500		3.4794	3,274.5100	3.2745	(5.887)	0	0	0
2022/09/15	2040	03/08/2023	12.21	Call	Bond Future	6,168.8500		6.1688	6,495.1200	6.4951	5.289	0	0	0
2022/09/15	2040	03/08/2023	12.21	Put	Bond Future	3,500.8900		3.5009	3,295.0800	3.2951	(5.879)	0	0	0
2022/09/15	2040	02/11/2023	11.59	Call	Bond Future	4,174.3800		4.1744	4,429.7000	4.4297	6.116	0	0	0
2022/09/15	2040	02/11/2023	11.60	Put	Bond Future	5,945.6800		5.9457	5,659.8000	5.6598	(4.808)	0	0	0
2022/09/15	2040	02/11/2023	11.58	Call	Bond Future	4,145.4300		4.1454	4,399.6700	4.3997	6.133	0	0	0
2022/09/15	2040	02/11/2023	11.58	Put	Bond Future	6,011.2300		6.0112	5,723.2100	5.7232	(4.791)	0	0	0
2022/09/15	2040	02/11/2023			Bond Future	11.8872		81.8283	11.7967	82.3706	(0.761)	0.0000	0.0000	0
2022/09/15	2040	02/11/2023	11.59	Put	Bond Future	5,978.3700		5.9784	5,691.4300	5.6914	(4.800)	0	0	0
2022/09/15	2040	02/11/2023	11.60	Call	Bond Future	4,203.4200		4.2034	4,459.8000	4.4598	6.099	0	0	0
2022/09/15	2044	03/11/2022	10.10	Call	Bond Future	35.1200		0.0351	45.7400	0.0457	30.239	0	0	0
2022/09/15	2044	03/11/2022	10.10	Put	Bond Future	9,111.5000		9.1115	8,606.2800	8.6063	(5.545)	0	0	0
2022/09/15	2044	03/11/2022	10.60	Call	Bond Future	269.7600		0.2698	331.2500	0.3313	22.794	0	0	1,900
2022/09/15	2044	03/11/2022	10.60	Put	Bond Future	5,556.0900		5.5561	5,101.7400	5.1017	(8.178)	0	0	0
2022/09/15	2044	03/11/2022	10.80	Call	Bond Future	510.5800		0.5106	612.5300	0.6125	19.967	0	0	0
2022/09/15	2044	03/11/2022	10.80	Put	Bond Future	4,354.6900		4.3547	3,940.8000	3.9408	(9.504)	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
2022/09/15	2044	03/11/2022	11.41	Call	Bond Future	2,073.1000	2.0731	2,342.4200	2.3424	12.991	0	0	0
2022/09/15	2044	03/11/2022	11.41	Put	Bond Future	1,760.0500	1.7600	1,513.5300	1.5135	(14.006)	0	0	0
2022/09/15	2044	03/11/2022	11.30	Call	Bond Future	1,696.6300	1.6966	1,934.8200	1.9348	14.039	0	0	1,900
2022/09/15	2044	03/11/2022	11.30	Put	Bond Future	2,107.4000	2.1074	1,829.7500	1.8297	(13.175)	0	0	0
2022/09/15	2044	03/11/2022	11.40	Put	Bond Future	1,789.5700	1.7896	1,540.2600	1.5403	(13.931)	0	0	0
2022/09/15	2044	03/11/2022			Bond Future	11.3622	81.5587	11.2842	82.0746	(0.687)	0.0000	0.0000	73,454
2022/09/15	2044	03/11/2022	11.39	Call	Bond Future	2,001.8600	2.0019	2,265.6000	2.2656	13.175	0	0	0
2022/09/15	2044	03/11/2022	11.39	Put	Bond Future	1,819.6000	1.8196	1,567.5000	1.5675	(13.855)	0	0	0
2022/09/15	2044	03/11/2022	11.40	Call	Bond Future	2,037.2700	2.0373	2,303.8000	2.3038	13.083	0	0	0
2022/09/15	2044	02/02/2023	12.00	Call	Bond Future	5,301.6900	5.3017	5,644.5000	5.6445	6.466	0	0	0
2022/09/15	2044	02/02/2023	12.00	Put	Bond Future	2,091.8100	2.0918	1,910.5600	1.9106	(8.665)	0	0	4,000
2022/09/15	2044	02/02/2023	11.14	Call	Bond Future	2,277.4300	2.2774	2,488.1000	2.4881	9.250	0	0	0
2022/09/15	2044	02/02/2023	11.14	Put	Bond Future	4,554.8400	4.5548	4,241.4500	4.2414	(6.880)	0	0	0
2022/09/15	2044	02/02/2023	11.15	Call	Bond Future	2,305.7000	2.3057	2,518.0600	2.5181	9.210	0	0	0
2022/09/15	2044	02/02/2023	11.15	Put	Bond Future	4,515.5100	4.5155	4,203.8100	4.2038	(6.903)	0	0	0
2022/09/15	2044	02/02/2023			Bond Future	11.4847	78.6398	11.4039	79.1639	(0.703)	0.0000	0.0000	33,819
2022/09/15	2044	02/02/2023	11.16	Call	Bond Future	2,333.9600	2.3340	2,548.0100	2.5480	9.171	0	0	0
2022/09/15	2044	02/02/2023	11.16	Put	Bond Future	4,476.2600	4.4763	4,166.2500	4.1663	(6.926)	0	0	0
2022/09/15	2044	04/05/2023	11.42	Call	Bond Future	3,669.7700	3.6698	3,923.4000	3.9234	6.911	0	0	0
2022/09/15	2044	04/05/2023	11.42	Put	Bond Future	4,835.5800	4.8356	4,555.6500	4.5556	(5.789)	0	0	0
2022/09/15	2044	04/05/2023	11.75	Put	Bond Future	3,844.6200	3.8446	3,606.4600	3.6065	(6.195)	0	0	4,115
2022/09/15	2044	04/05/2023	11.41	Call	Bond Future	3,638.3000	3.6383	3,890.6100	3.8906	6.935	0	0	0
2022/09/15	2044	04/05/2023	11.41	Put	Bond Future	4,869.1500	4.8692	4,587.9000	4.5879	(5.776)	0	0	0
2022/09/15	2044	04/05/2023			Bond Future	11.6016	80.1318	11.5179	80.6653	(0.721)	0.0000	0.0000	0
2022/09/15	2044	04/05/2023	12.00	Call	Bond Future	5,690.1200	5.6901	6,014.5200	6.0145	5.701	0	0	0
2022/09/15	2044	04/05/2023	12.00	Put	Bond Future	3,230.7200	3.2307	3,021.5600	3.0216	(6.474)	0	0	4,115
2022/09/15	2044	04/05/2023	11.43	Call	Bond Future	3,701.3600	3.7014	3,956.3100	3.9563	6.888	0	0	0
2022/09/15	2044	04/05/2023	11.43	Put	Bond Future	4,802.2200	4.8022	4,523.6100	4.5236	(5.802)	0	0	0
2022/09/15	2044	04/05/2023	11.75	Call	Bond Future	4,776.2000	4.7762	5,071.6000	5.0716	6.185	0	0	0
2022/09/15	2044	03/08/2023	12.15	Call	Bond Future	6,225.2400	6.2252	6,557.6000	6.5576	5.339	0	0	0
2022/09/15	2044	03/08/2023	12.15	Put	Bond Future	3,617.0300	3.6170	3,405.7400	3.4057	(5.842)	0	0	0
2022/09/15	2044	03/08/2023	12.16	Call	Bond Future	6,261.7600	6.2618	6,595.1200	6.5951	5.324	0	0	0
2022/09/15	2044	03/08/2023	12.16	Put	Bond Future	3,594.7800	3.5948	3,384.4900	3.3845	(5.850)	0	0	0
2022/09/15	2044	03/08/2023			Bond Future	11.7191	77.3092	11.6323	77.8529	(0.740)	0.0000	0.0000	0
2022/09/15	2044	03/08/2023	12.17	Call	Bond Future	6,298.3400	6.2983	6,632.7000	6.6327	5.309	0	0	0
2022/09/15	2044	03/08/2023	12.17	Put	Bond Future	3,572.6700	3.5727	3,363.3800	3.3634	(5.858)	0	0	0
2022/09/15	2044	02/11/2023	11.57	Call	Bond Future	4,352.4100	4.3524	4,617.3500	4.6174	6.087	0	0	0
2022/09/15	2044	02/11/2023	11.57	Put	Bond Future	6,023.5500	6.0236	5,734.4000	5.7344	(4.800)	0	0	0
2022/09/15	2044	02/11/2023			Bond Future	11.8381	78.7830	11.7481	79.3371	(0.760)	0.0000	0.0000	0
2022/09/15	2044	02/11/2023	11.55	Call	Bond Future	4,292.3500	4.2924	4,555.0800	4.5551	6.121	0	0	0
2022/09/15	2044	02/11/2023	11.55	Put	Bond Future	6,090.5800	6.0906	5,799.2200	5.7992	(4.784)	0	0	0
2022/09/15	2044	02/11/2023	11.56	Call	Bond Future	4,322.3300	4.3223	4,586.1700	4.5862	6.104	0	0	0
2022/09/15	2044	02/11/2023	11.56	Put	Bond Future	6,056.9700	6.0570	5,766.7200	5.7667	(4.792)	0	0	0
2022/09/15	2046	03/11/2022			Bond Future	116.1239	116.1239	116.0688	116.0688	(0.047)	0.0000	0.0000	16,413
2022/09/15	2046	02/02/2023			Bond Future	118.2341	118.2341	118.1762	118.1762	(0.049)	0.0000	0.0000	0
2022/09/15	2046	04/05/2023			Bond Future	118.4408	118.4408	118.3812	118.3812	(0.050)	0.0000	0.0000	0
2022/09/15	2046	03/08/2023			Bond Future	120.7715	120.7715	120.7103	120.7103	(0.051)	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
2022/09/15	2046	02/11/2023			Bond Future	120.9634	120.9634	120.9010	120.9010	(0.052)	0.0000	0.0000	0
2022/09/15	2050	03/11/2022			Bond Future	120.0980	120.0980	119.0461	119.0461	(0.876)	0.0000	0.0000	12,412
2022/09/15	2050	02/02/2023			Bond Future	120.1341	120.1341	119.0617	119.0617	(0.893)	0.0000	0.0000	0
2022/09/15	2050	04/05/2023			Bond Future	122.4379	122.4379	121.3442	121.3442	(0.893)	0.0000	0.0000	0
2022/09/15	2050	03/08/2023			Bond Future	122.6228	122.6228	121.5076	121.5076	(0.909)	0.0000	0.0000	0
2022/09/15	2050	02/11/2023			Bond Future	124.9874	124.9874	123.8506	123.8506	(0.910)	0.0000	0.0000	0
2022/09/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	AL37	03/11/2022			Index Future	829.7980	829.7980	830.6810	830.6810	0.106	0.0000	0.0000	0
2022/09/15	AL37	02/02/2023			Index Future	844.6720	844.6720	845.5600	845.5600	0.105	0.0000	0.0000	0
2022/09/15	AL37	04/05/2023			Index Future	860.6610	860.6610	861.5620	861.5620	0.105	0.0000	0.0000	0
2022/09/15	AL37	03/08/2023			Index Future	877.3950	877.3950	878.3110	878.3110	0.104	0.0000	0.0000	0
2022/09/15	AL37	02/11/2023			Index Future	894.1240	894.1240	895.0580	895.0580	0.104	0.0000	0.0000	0
2022/09/15	AL7T	03/11/2022			Index Future	959.1920	959.1920	962.5480	962.5480	0.350	0.0000	0.0000	0
2022/09/15	AL7T	02/02/2023			Index Future	976.3850	976.3850	979.7890	979.7890	0.349	0.0000	0.0000	0
2022/09/15	AL7T	04/05/2023			Index Future	994.8680	994.8680	998.3310	998.3310	0.348	0.0000	0.0000	0
2022/09/15	AL7T	03/08/2023			Index Future	1,014.2110	1,014.2110	1,017.7380	1,017.7380	0.348	0.0000	0.0000	0
2022/09/15	AL7T	02/11/2023			Index Future	1,033.5490	1,033.5490	1,037.1440	1,037.1440	0.348	0.0000	0.0000	0
2022/09/15	ALBI	03/11/2022			Index Future	844.5540	844.5540	848.0550	848.0550	0.415	0.0000	0.0000	135
2022/09/15	ALBI	02/02/2023			Index Future	859.6920	859.6920	863.2460	863.2460	0.413	0.0000	0.0000	0
2022/09/15	ALBI	04/05/2023			Index Future	875.9660	875.9660	879.5820	879.5820	0.413	0.0000	0.0000	0
2022/09/15	ALBI	03/08/2023			Index Future	892.9960	892.9960	896.6810	896.6810	0.413	0.0000	0.0000	0
2022/09/15	ALBI	02/11/2023			Index Future	910.0230	910.0230	913.7780	913.7780	0.413	0.0000	0.0000	0
2022/09/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	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
2022/09/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/15	ES33	03/11/2022			Bond Future	12.1224	73.5978	12.0486	73.9512	(0.609)	0.0000	0.0000	0
2022/09/15	ES33	02/02/2023			Bond Future	12.3083	74.9350	12.2315	75.2939	(0.624)	0.0000	0.0000	350
2022/09/15	ES33	04/05/2023			Bond Future	12.4826	72.5796	12.4026	72.9449	(0.641)	0.0000	0.0000	0
2022/09/15	ES33	03/08/2023			Bond Future	12.6558	74.0090	12.5724	74.3814	(0.659)	0.0000	0.0000	0
2022/09/15	ES33	02/11/2023			Bond Future	12.8483	71.6438	12.7612	72.0234	(0.678)	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
2022/09/15	ES42	03/11/2022			Bond Future	12.4063	71.8566	12.3276	72.2956	(0.635)	0.0000	0.0000	0
2022/09/15	ES42	02/02/2023			Bond Future	12.5682	73.1641	12.4864	73.6101	(0.650)	0.0000	0.0000	4,769
2022/09/15	ES42	04/05/2023			Bond Future	12.7267	70.3051	12.6417	70.7594	(0.668)	0.0000	0.0000	0
2022/09/15	ES42	03/08/2023			Bond Future	12.8797	71.6910	12.7913	72.1540	(0.686)	0.0000	0.0000	0
2022/09/15	ES42	02/11/2023			Bond Future	13.0487	68.8116	12.9566	69.2835	(0.706)	0.0000	0.0000	0
2022/09/15	GOVI	03/11/2022	820.41	Call	GOVI	123,580.0000	12.3580	158,130.0000	15.8130	27.958	0	0	0
2022/09/15	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	03/11/2022	820.42	Call	GOVI	123,480.0000	12.3480	158,030.0000	15.8030	27.980	0	0	0
2022/09/15	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	03/11/2022			GOVI	832.7680	832.7680	836.2230	836.2230	0.415	0.0000	0.0000	876
2022/09/15	GOVI	03/11/2022	820.43	Call	GOVI	123,380.0000	12.3380	157,930.0000	15.7930	28.003	0	0	0
2022/09/15	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	3,820.0000	0.3820	100.000	0	0	0
2022/09/15	GOVI	02/02/2023	850.82	Put	GOVI	31,260.0000	3.1260	0.0000	0.0000	(100.000)	0	0	0
2022/09/15	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	3,720.0000	0.3720	100.000	0	0	0
2022/09/15	GOVI	02/02/2023	850.83	Put	GOVI	31,360.0000	3.1360	0.0000	0.0000	(100.000)	0	0	0
2022/09/15	GOVI	02/02/2023			GOVI	847.6940	847.6940	851.2020	851.2020	0.414	0.0000	0.0000	0
2022/09/15	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	3,620.0000	0.3620	100.000	0	0	0
2022/09/15	GOVI	02/02/2023	850.84	Put	GOVI	31,460.0000	3.1460	0.0000	0.0000	(100.000)	0	0	0
2022/09/15	GOVI	04/05/2023	852.86	Call	GOVI	108,820.0000	10.8820	144,500.0000	14.4500	32.788	0	0	0
2022/09/15	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	04/05/2023	852.87	Call	GOVI	108,720.0000	10.8720	144,400.0000	14.4400	32.818	0	0	0
2022/09/15	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	04/05/2023			GOVI	863.7420	863.7420	867.3100	867.3100	0.413	0.0000	0.0000	0
2022/09/15	GOVI	04/05/2023	852.88	Call	GOVI	108,620.0000	10.8620	144,300.0000	14.4300	32.848	0	0	0
2022/09/15	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	03/08/2023	837.21	Call	GOVI	433,250.0000	43.3250	469,600.0000	46.9600	8.390	0	0	0
2022/09/15	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	03/08/2023	837.22	Call	GOVI	433,150.0000	43.3150	469,500.0000	46.9500	8.392	0	0	0
2022/09/15	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	03/08/2023			GOVI	880.5350	880.5350	884.1700	884.1700	0.413	0.0000	0.0000	0
2022/09/15	GOVI	03/08/2023	837.23	Call	GOVI	433,050.0000	43.3050	469,400.0000	46.9400	8.394	0	0	0
2022/09/15	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	02/11/2023	885.82	Call	GOVI	115,040.0000	11.5040	152,090.0000	15.2090	32.206	0	0	0
2022/09/15	GOVI	02/11/2023			GOVI	897.3240	897.3240	901.0290	901.0290	0.413	0.0000	0.0000	0
2022/09/15	GOVI	02/11/2023	885.80	Call	GOVI	115,240.0000	11.5240	152,290.0000	15.2290	32.150	0	0	0
2022/09/15	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GOVI	02/11/2023	885.81	Call	GOVI	115,140.0000	11.5140	152,190.0000	15.2190	32.178	0	0	0
2022/09/15	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/15	IGOV	03/11/2022			Index Future	325.9760	325.9760	325.1060	325.1060	(0.267)	0.0000	0.0000	702
2022/09/15	IGOV	02/02/2023			Index Future	331.8980	331.8980	331.0090	331.0090	(0.268)	0.0000	0.0000	0
2022/09/15	IGOV	04/05/2023			Index Future	338.2590	338.2590	337.3510	337.3510	(0.268)	0.0000	0.0000	0
2022/09/15	IGOV	03/08/2023			Index Future	344.9120	344.9120	343.9860	343.9860	(0.268)	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
2022/09/15	IGOV	02/11/2023			Index Future	351.5640	351.5640	350.6200	350.6200	(0.269)	0.0000	0.0000	0
2022/09/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/15	JBAF	21/09/2022			Jibar Tradeable Future	5.8250	94.1750	5.8450	94.1550	0.343	0.0000	0.0000	0
2022/09/15	JBAF	19/10/2022			Jibar Tradeable Future	6.6050	93.3950	6.6250	93.3750	0.303	0.0000	0.0000	0
2022/09/15	JBAF	16/11/2022			Jibar Tradeable Future	6.6800	93.3200	6.7300	93.2700	0.749	0.0000	0.0000	0
2022/09/15	JBAF	21/12/2022			Jibar Tradeable Future	7.3350	92.6650	7.4150	92.5850	1.091	0.0000	0.0000	68
2022/09/15	JBAF	18/01/2023			Jibar Tradeable Future	7.4100	92.5900	7.5000	92.5000	1.215	0.0000	0.0000	0
2022/09/15	JBAF	15/02/2023			Jibar Tradeable Future	7.8500	92.1500	7.9800	92.0200	1.656	0.0000	0.0000	0
2022/09/15	JBAF	15/03/2023			Jibar Tradeable Future	7.9400	92.0600	8.0800	91.9200	1.763	0.0000	0.0000	0
2022/09/15	JBAF	21/06/2023			Jibar Tradeable Future	8.2350	91.7650	8.3550	91.6450	1.457	0.0000	0.0000	0
2022/09/15	JBAF	20/09/2023			Jibar Tradeable Future	8.2850	91.7150	8.4150	91.5850	1.569	0.0000	0.0000	75
2022/09/15	JBAF	20/12/2023			Jibar Tradeable Future	8.2900	91.7100	8.4100	91.5900	1.448	0.0000	0.0000	272
2022/09/15	JBAF	20/03/2024			Jibar Tradeable Future	8.2800	91.7200	8.4000	91.6000	1.449	0.0000	0.0000	0
2022/09/15	JBAF	19/06/2024			Jibar Tradeable Future	8.2650	91.7350	8.3750	91.6250	1.331	0.0000	0.0000	0
2022/09/15	R023	03/11/2022	6.25	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2022/09/15	R023	03/11/2022	6.25	Put	Bond Future	271.0300	0.2710	274.2000	0.2742	1.170	0	0	0
2022/09/15	R023	03/11/2022	6.26	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2022/09/15	R023	03/11/2022	6.26	Put	Bond Future	267.9800	0.2680	271.1400	0.2711	1.179	0	0	0
2022/09/15	R023	03/11/2022			Bond Future	7.1355	101.6494	7.1459	101.6462	0.145	0.0000	0.0000	23,874
2022/09/15	R023	03/11/2022	6.27	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2022/09/15	R023	03/11/2022	6.27	Put	Bond Future	264.9200	0.2649	268.0800	0.2681	1.193	0	0	0
2022/09/15	R035	03/11/2022	10.57	Call	Bond Future	426.1900	0.4262	499.7800	0.4998	17.267	0	0	0
2022/09/15	R035	03/11/2022	10.57	Put	Bond Future	3,947.5400	3.9475	3,617.9800	3.6180	(8.348)	0	0	582
2022/09/15	R035	03/11/2022	11.15	Call	Bond Future	1,689.2700	1.6893	1,885.2200	1.8852	11.600	0	0	0
2022/09/15	R035	03/11/2022	11.15	Put	Bond Future	1,694.7400	1.6947	1,487.5400	1.4875	(12.226)	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
2022/09/15	R035	03/11/2022	12.68	Call	Bond Future	8,438.7400	8.4387	8,824.5100	8.8245	4.571	0	0	0
2022/09/15	R035	03/11/2022	12.68	Put	Bond Future	76.9000	0.0769	59.5200	0.0595	(22.601)	0	0	976
2022/09/15	R035	03/11/2022	10.99	Call	Bond Future	1,234.0500	1.2341	1,393.9800	1.3940	12.960	0	0	0
2022/09/15	R035	03/11/2022	10.99	Put	Bond Future	2,189.3100	2.1893	1,946.0900	1.9461	(11.109)	0	0	582
2022/09/15	R035	03/11/2022	11.05	Call	Bond Future	1,395.4700	1.3955	1,568.9600	1.5690	12.432	0	0	976
2022/09/15	R035	03/11/2022			Bond Future	11.1509	86.6204	11.0827	87.0235	(0.612)	0.0000	0.0000	61,647
2022/09/15	R035	03/11/2022	9.82	Call	Bond Future	23.3700	0.0234	29.4200	0.0294	25.888	0	0	582
2022/09/15	R035	03/11/2022	9.82	Put	Bond Future	8,403.2600	8.4033	8,006.1600	8.0062	(4.726)	0	0	0
2022/09/15	R035	03/11/2022	10.30	Call	Bond Future	174.2600	0.1743	209.8600	0.2099	20.429	0	0	976
2022/09/15	R035	03/11/2022	10.30	Put	Bond Future	5,402.8000	5.4028	5,035.2500	5.0352	(6.803)	0	0	0
2022/09/15	R035	03/11/2022	11.14	Call	Bond Future	1,658.5300	1.6585	1,852.2400	1.8522	11.680	0	0	0
2022/09/15	R035	03/11/2022	11.14	Put	Bond Future	1,722.9300	1.7229	1,513.4900	1.5135	(12.156)	0	0	0
2022/09/15	R035	03/11/2022	11.05	Put	Bond Future	1,992.8000	1.9928	1,763.1400	1.7631	(11.524)	0	0	0
2022/09/15	R035	03/11/2022	11.13	Call	Bond Future	1,628.0800	1.6281	1,819.5700	1.8196	11.762	0	0	0
2022/09/15	R035	03/11/2022	11.13	Put	Bond Future	1,751.4600	1.7515	1,539.8000	1.5398	(12.085)	0	0	0
2022/09/15	R035	02/02/2023	11.94	Call	Bond Future	5,230.5600	5.2306	5,508.3900	5.5084	5.312	0	0	0
2022/09/15	R035	02/02/2023	13.22	Put	Bond Future	468.8600	0.4689	422.0600	0.4221	(9.982)	0	0	976
2022/09/15	R035	02/02/2023	10.88	Call	Bond Future	1,836.2300	1.8362	1,987.7800	1.9878	8.253	0	0	0
2022/09/15	R035	02/02/2023	10.88	Put	Bond Future	4,282.1700	4.2822	4,024.4400	4.0244	(6.019)	0	0	0
2022/09/15	R035	02/02/2023	10.66	Call	Bond Future	1,360.8700	1.3609	1,484.2000	1.4842	9.063	0	0	0
2022/09/15	R035	02/02/2023	10.66	Put	Bond Future	5,140.2500	5.1402	4,854.3000	4.8543	(5.563)	0	0	582
2022/09/15	R035	02/02/2023	10.30	Put	Bond Future	6,798.2700	6.7983	6,470.3600	6.4704	(4.823)	0	0	0
2022/09/15	R035	02/02/2023	10.60	Call	Bond Future	1,247.9400	1.2479	1,363.8500	1.3638	9.288	0	0	0
2022/09/15	R035	02/02/2023	10.60	Put	Bond Future	5,396.0000	5.3960	5,102.6300	5.1026	(5.437)	0	0	0
2022/09/15	R035	02/02/2023	10.64	Put	Bond Future	5,224.5700	5.2246	4,936.1300	4.9361	(5.521)	0	0	0
2022/09/15	R035	02/02/2023	9.81	Call	Bond Future	334.5900	0.3346	375.4700	0.3755	12.218	0	0	582
2022/09/15	R035	02/02/2023	9.81	Put	Bond Future	9,545.6400	9.5456	9,177.2400	9.1772	(3.859)	0	0	0
2022/09/15	R035	02/02/2023	9.85	Call	Bond Future	360.0800	0.3601	403.5800	0.4036	12.081	0	0	0
2022/09/15	R035	02/02/2023	9.89	Call	Bond Future	387.1100	0.3871	433.3500	0.4334	11.945	0	0	388
2022/09/15	R035	02/02/2023	9.89	Put	Bond Future	9,067.2800	9.0673	8,704.2400	8.7042	(4.004)	0	0	0
2022/09/15	R035	02/02/2023			Bond Future	11.2963	88.1730	11.2254	88.5823	(0.627)	0.0000	0.0000	106,331
2022/09/15	R035	02/02/2023	11.94	Put	Bond Future	1,637.2600	1.6373	1,505.8100	1.5058	(8.029)	0	0	0
2022/09/15	R035	02/02/2023	11.98	Call	Bond Future	5,385.4900	5.3855	5,667.1500	5.6672	5.230	0	0	0
2022/09/15	R035	02/02/2023	11.98	Put	Bond Future	1,576.2000	1.5762	1,448.5800	1.4486	(8.097)	0	0	388
2022/09/15	R035	02/02/2023	13.22	Call	Bond Future	10,580.0300	10.5800	10,942.5100	10.9425	3.426	0	0	0
2022/09/15	R035	02/02/2023	11.05	Call	Bond Future	2,265.7400	2.2657	2,439.5200	2.4395	7.670	0	0	976
2022/09/15	R035	02/02/2023	11.05	Put	Bond Future	3,700.7600	3.7008	3,465.2600	3.4653	(6.364)	0	0	0
2022/09/15	R035	02/02/2023	11.06	Call	Bond Future	2,292.6000	2.2926	2,467.6900	2.4677	7.637	0	0	0
2022/09/15	R035	02/02/2023	11.06	Put	Bond Future	3,668.6700	3.6687	3,434.4800	3.4345	(6.384)	0	0	582
2022/09/15	R035	02/02/2023	10.86	Call	Bond Future	1,789.0200	1.7890	1,937.9600	1.9380	8.325	0	0	0
2022/09/15	R035	02/02/2023	10.86	Put	Bond Future	4,355.0000	4.3550	4,094.6600	4.0947	(5.978)	0	0	0
2022/09/15	R035	02/02/2023	10.87	Call	Bond Future	1,812.4400	1.8124	1,962.6800	1.9627	8.289	0	0	0
2022/09/15	R035	02/02/2023	10.87	Put	Bond Future	4,318.3700	4.3184	4,059.3300	4.0593	(5.999)	0	0	0
2022/09/15	R035	02/02/2023	10.30	Call	Bond Future	773.8600	0.7739	855.2300	0.8552	10.515	0	0	976
2022/09/15	R035	02/02/2023	10.64	Call	Bond Future	1,322.5400	1.3225	1,443.3800	1.4434	9.137	0	0	388
2022/09/15	R035	02/02/2023	9.85	Put	Bond Future	9,305.1700	9.3052	8,939.3900	8.9394	(3.931)	0	0	0
2022/09/15	R035	04/05/2023	11.22	Put	Bond Future	4,341.3200	4.3413	4,116.8800	4.1169	(5.170)	0	0	0
2022/09/15	R035	04/05/2023	12.46	Call	Bond Future	7,366.7500	7.3667	7,666.8100	7.6668	4.073	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
2022/09/15	R035	04/05/2023	12.46	Put	Bond Future	1,811.3800		1.8114	1,694.8600	1.6949	(6.433)	0	0	388
2022/09/15	R035	04/05/2023	13.18	Call	Bond Future	10,195.2500		10.1952	10,536.0500	10.5361	3.343	0	0	0
2022/09/15	R035	04/05/2023	13.18	Put	Bond Future	1,078.7500		1.0788	1,002.9700	1.0030	(7.025)	0	0	491
2022/09/15	R035	04/05/2023	11.17	Call	Bond Future	3,029.3400		3.0293	3,216.3100	3.2163	6.172	0	0	491
2022/09/15	R035	04/05/2023	11.20	Call	Bond Future	3,111.5500		3.1115	3,301.6200	3.3016	6.109	0	0	0
2022/09/15	R035	04/05/2023	11.21	Call	Bond Future	3,139.2800		3.1393	3,330.3900	3.3304	6.088	0	0	0
2022/09/15	R035	04/05/2023	10.60	Call	Bond Future	1,706.3400		1.7063	1,834.1500	1.8341	7.490	0	0	388
2022/09/15	R035	04/05/2023	10.60	Put	Bond Future	6,556.7100		6.5567	6,267.9400	6.2679	(4.404)	0	0	0
2022/09/15	R035	04/05/2023			Bond Future	11.4261		85.3427	11.3526	85.7593	(0.644)	0.0000	0.0000	0
2022/09/15	R035	04/05/2023	11.22	Call	Bond Future	3,166.8600		3.1669	3,359.0000	3.3590	6.067	0	0	0
2022/09/15	R035	04/05/2023	11.17	Put	Bond Future	4,492.1900		4.4922	4,262.5800	4.2626	(5.111)	0	0	0
2022/09/15	R035	04/05/2023	11.20	Put	Bond Future	4,401.2000		4.4012	4,174.6900	4.1747	(5.147)	0	0	0
2022/09/15	R035	04/05/2023	11.21	Put	Bond Future	4,371.3100		4.3713	4,145.8400	4.1458	(5.158)	0	0	0
2022/09/15	R035	04/05/2023	9.85	Call	Bond Future	691.4400		0.6914	755.3300	0.7553	9.240	0	0	388
2022/09/15	R035	04/05/2023	9.85	Put	Bond Future	10,293.2300		10.2932	9,940.5400	9.9405	(3.426)	0	0	0
2022/09/15	R035	04/05/2023	10.42	Call	Bond Future	1,386.4500		1.3865	1,496.5900	1.4966	7.944	0	0	491
2022/09/15	R035	04/05/2023	10.42	Put	Bond Future	7,345.8300		7.3458	7,039.3900	7.0394	(4.172)	0	0	0
2022/09/15	R035	03/08/2023	12.00	Call	Bond Future	5,569.5100		5.5695	5,826.5800	5.8266	4.616	0	0	0
2022/09/15	R035	03/08/2023	12.00	Put	Bond Future	3,160.4800		3.1605	2,993.1400	2.9931	(5.295)	0	0	0
2022/09/15	R035	03/08/2023			Bond Future	11.5549		87.0041	11.4784	87.4285	(0.662)	0.0000	0.0000	0
2022/09/15	R035	03/08/2023	11.98	Call	Bond Future	5,503.1800		5.5032	5,758.6600	5.7587	4.642	0	0	0
2022/09/15	R035	03/08/2023	11.98	Put	Bond Future	3,200.2600		3.2003	3,031.3300	3.0313	(5.279)	0	0	0
2022/09/15	R035	03/08/2023	11.99	Call	Bond Future	5,536.1600		5.5362	5,792.4300	5.7924	4.629	0	0	0
2022/09/15	R035	03/08/2023	11.99	Put	Bond Future	3,180.1600		3.1802	3,012.0200	3.0120	(5.287)	0	0	0
2022/09/15	R035	02/11/2023	11.41	Call	Bond Future	3,768.7600		3.7688	3,970.2200	3.9702	5.346	0	0	0
2022/09/15	R035	02/11/2023	11.41	Put	Bond Future	5,359.7600		5.3598	5,128.6800	5.1287	(4.311)	0	0	0
2022/09/15	R035	02/11/2023	11.42	Call	Bond Future	3,794.8700		3.7949	3,997.1800	3.9972	5.331	0	0	0
2022/09/15	R035	02/11/2023	11.42	Put	Bond Future	5,330.3600		5.3304	5,100.1300	5.1001	(4.319)	0	0	0
2022/09/15	R035	02/11/2023			Bond Future	11.7003		84.1621	11.6206	84.5946	(0.681)	0.0000	0.0000	0
2022/09/15	R035	02/11/2023	11.43	Call	Bond Future	3,821.4200		3.8214	4,024.5900	4.0246	5.317	0	0	0
2022/09/15	R035	02/11/2023	11.43	Put	Bond Future	5,301.4400		5.3014	5,072.0700	5.0721	(4.327)	0	0	0
2022/09/15	R186	03/11/2022	8.53	Call	Bond Future	183.5000		0.1835	199.3000	0.1993	8.610	0	0	0
2022/09/15	R186	03/11/2022	8.53	Put	Bond Future	2,058.0800		2.0581	1,957.9300	1.9579	(4.866)	0	0	0
2022/09/15	R186	03/11/2022	8.54	Call	Bond Future	190.7900		0.1908	207.0900	0.2071	8.543	0	0	0
2022/09/15	R186	03/11/2022	8.54	Put	Bond Future	2,029.8200		2.0298	1,930.1700	1.9302	(4.909)	0	0	0
2022/09/15	R186	03/11/2022	8.91	Put	Bond Future	1,148.7700		1.1488	1,072.6200	1.0726	(6.629)	0	0	4,310
2022/09/15	R186	03/11/2022			Bond Future	9.0631		108.8433	9.0298	108.9592	(0.368)	0.0000	0.0000	63,582
2022/09/15	R186	03/11/2022	8.23	Call	Bond Future	44.4300		0.0444	49.1900	0.0492	10.713	0	0	4,310
2022/09/15	R186	03/11/2022	8.23	Put	Bond Future	2,992.3300		2.9923	2,881.1400	2.8811	(3.716)	0	0	0
2022/09/15	R186	03/11/2022	8.55	Call	Bond Future	198.2700		0.1983	215.1000	0.2151	8.488	0	0	0
2022/09/15	R186	03/11/2022	8.55	Put	Bond Future	2,001.7700		2.0018	1,902.6500	1.9026	(4.952)	0	0	0
2022/09/15	R186	03/11/2022	8.91	Call	Bond Future	614.6400		0.6146	654.4400	0.6544	6.475	0	0	0
2022/09/15	R186	02/02/2023	8.33	Call	Bond Future	451.5300		0.4515	473.7900	0.4738	4.930	0	0	0
2022/09/15	R186	02/02/2023	8.33	Put	Bond Future	3,371.2200		3.3712	3,276.8300	3.2768	(2.800)	0	0	0
2022/09/15	R186	02/02/2023	8.32	Call	Bond Future	444.4600		0.4445	466.4300	0.4664	4.943	0	0	0
2022/09/15	R186	02/02/2023	8.32	Put	Bond Future	3,398.0900		3.3981	3,303.4100	3.3034	(2.786)	0	0	0
2022/09/15	R186	02/02/2023			Bond Future	9.2054		105.4963	9.1698	105.6130	(0.386)	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
2022/09/15	R186	02/02/2023	8.34	Call	Bond Future	458.4900	0.4585	481.0400	0.4810	4.918	0	0	0
2022/09/15	R186	02/02/2023	8.34	Put	Bond Future	3,344.2500	3.3443	3,250.1500	3.2501	(2.814)	0	0	0
2022/09/15	R186	04/05/2023	8.83	Put	Bond Future	2,680.9600	2.6810	2,603.4800	2.6035	(2.890)	0	0	0
2022/09/15	R186	04/05/2023	8.84	Call	Bond Future	1,122.5300	1.1225	1,163.6200	1.1636	3.660	0	0	0
2022/09/15	R186	04/05/2023			Bond Future	9.3352	107.4962	9.2968	107.6144	(0.411)	0.0000	0.0000	0
2022/09/15	R186	04/05/2023	8.83	Call	Bond Future	1,110.3700	1.1104	1,151.1500	1.1511	3.673	0	0	0
2022/09/15	R186	04/05/2023	8.84	Put	Bond Future	2,661.7500	2.6618	2,584.5800	2.5846	(2.899)	0	0	0
2022/09/15	R186	04/05/2023	8.82	Call	Bond Future	1,097.9700	1.0980	1,138.4400	1.1384	3.686	0	0	0
2022/09/15	R186	04/05/2023	8.82	Put	Bond Future	2,699.9500	2.7000	2,622.1600	2.6222	(2.881)	0	0	0
2022/09/15	R186	03/08/2023	9.74	Call	Bond Future	2,538.8000	2.5388	2,604.5800	2.6046	2.591	0	0	0
2022/09/15	R186	03/08/2023	9.74	Put	Bond Future	1,745.1800	1.7452	1,690.7000	1.6907	(3.122)	0	0	0
2022/09/15	R186	03/08/2023	9.73	Put	Bond Future	1,755.7700	1.7558	1,701.0400	1.7010	(3.117)	0	0	0
2022/09/15	R186	03/08/2023			Bond Future	9.4633	104.2856	9.4216	104.4059	(0.441)	0.0000	0.0000	0
2022/09/15	R186	03/08/2023	9.75	Call	Bond Future	2,556.8200	2.5568	2,622.8500	2.6229	2.583	0	0	0
2022/09/15	R186	03/08/2023	9.75	Put	Bond Future	1,734.6600	1.7347	1,680.4300	1.6804	(3.126)	0	0	0
2022/09/15	R186	03/08/2023	9.73	Call	Bond Future	2,520.8400	2.5208	2,586.3700	2.5864	2.600	0	0	0
2022/09/15	R186	02/11/2023	9.40	Call	Bond Future	1,832.4800	1.8325	1,887.4100	1.8874	2.998	0	0	0
2022/09/15	R186	02/11/2023	9.40	Put	Bond Future	2,440.4400	2.4404	2,372.8000	2.3728	(2.772)	0	0	0
2022/09/15	R186	02/11/2023			Bond Future	9.6259	106.2738	9.5802	106.3964	(0.474)	0.0000	0.0000	0
2022/09/15	R186	02/11/2023	9.39	Call	Bond Future	1,818.2400	1.8182	1,872.9200	1.8729	3.007	0	0	0
2022/09/15	R186	02/11/2023	9.39	Put	Bond Future	2,453.2200	2.4532	2,385.3300	2.3853	(2.767)	0	0	0
2022/09/15	R186	02/11/2023	9.38	Call	Bond Future	1,804.0600	1.8041	1,858.4900	1.8585	3.017	0	0	0
2022/09/15	R186	02/11/2023	9.38	Put	Bond Future	2,466.0700	2.4661	2,397.9300	2.3979	(2.763)	0	0	0
2022/09/15	R197	03/11/2022			Bond Future	338.7427	338.7427	338.8101	338.8101	0.020	0.0000	0.0000	831
2022/09/15	R197	02/02/2023			Bond Future	335.9752	335.9752	336.0396	336.0396	0.019	0.0000	0.0000	0
2022/09/15	R197	04/05/2023			Bond Future	342.4183	342.4183	342.4820	342.4820	0.019	0.0000	0.0000	0
2022/09/15	R197	03/08/2023			Bond Future	339.9208	339.9208	339.9849	339.9849	0.019	0.0000	0.0000	0
2022/09/15	R197	02/11/2023			Bond Future	346.4754	346.4754	346.5408	346.5408	0.019	0.0000	0.0000	0
2022/09/15	R202	03/11/2022			Bond Future	251.5192	251.5192	251.1390	251.1390	(0.151)	0.0000	0.0000	6,148
2022/09/15	R202	02/02/2023			Bond Future	251.3498	251.3498	250.9598	250.9598	(0.155)	0.0000	0.0000	460
2022/09/15	R202	04/05/2023			Bond Future	256.1694	256.1694	255.7704	255.7704	(0.156)	0.0000	0.0000	0
2022/09/15	R202	03/08/2023			Bond Future	256.3040	256.3040	255.8965	255.8965	(0.159)	0.0000	0.0000	0
2022/09/15	R202	02/11/2023			Bond Future	261.2464	261.2464	260.8312	260.8312	(0.159)	0.0000	0.0000	0
2022/09/15	R209	03/11/2022	9.25	Call	Bond Future	1.0900	0.0011	1.4700	0.0015	34.862	0	0	6,000
2022/09/15	R209	03/11/2022	9.25	Put	Bond Future	10,849.8700	10.8499	10,468.1500	10.4682	(3.518)	0	0	0
2022/09/15	R209	03/11/2022	9.50	Call	Bond Future	4.3800	0.0044	5.8100	0.0058	32.648	0	0	0
2022/09/15	R209	03/11/2022	9.50	Put	Bond Future	9,283.6500	9.2837	8,902.9800	8.9030	(4.100)	0	0	0
2022/09/15	R209	03/11/2022	12.00	Call	Bond Future	4,526.8300	4.5268	4,852.8600	4.8529	7.202	0	0	0
2022/09/15	R209	03/11/2022	12.00	Put	Bond Future	288.0400	0.2880	231.9700	0.2320	(19.466)	0	0	7,750
2022/09/15	R209	03/11/2022	11.03	Call	Bond Future	1,194.0000	1.1940	1,358.7500	1.3588	13.798	0	0	0
2022/09/15	R209	03/11/2022	11.03	Put	Bond Future	1,764.2900	1.7643	1,546.9400	1.5469	(12.319)	0	0	0
2022/09/15	R209	03/11/2022	10.50	Put	Bond Future	3,729.1400	3.7291	3,408.4600	3.4085	(8.599)	0	0	0
2022/09/15	R209	03/11/2022			Bond Future	11.1398	67.0377	11.0661	67.4198	(0.662)	0.0000	0.0000	19,019
2022/09/15	R209	03/11/2022	10.00	Call	Bond Future	45.1400	0.0451	57.4100	0.0574	27.182	0	0	7,750
2022/09/15	R209	03/11/2022	10.00	Put	Bond Future	6,314.1400	6.3141	5,944.3100	5.9443	(5.857)	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
2022/09/15	R209	03/11/2022	11.02	Call	Bond Future	1,170.0300	1.1700	1,332.6200	1.3326	13.896	0	0	0
2022/09/15	R209	03/11/2022	11.02	Put	Bond Future	1,792.6000	1.7926	1,573.0900	1.5731	(12.245)	0	0	0
2022/09/15	R209	03/11/2022	11.50	Call	Bond Future	2,602.3000	2.6023	2,861.0500	2.8611	9.943	0	0	0
2022/09/15	R209	03/11/2022	11.50	Put	Bond Future	779.0000	0.7790	655.6500	0.6556	(15.834)	0	0	0
2022/09/15	R209	03/11/2022	10.50	Call	Bond Future	307.5000	0.3075	368.9200	0.3689	19.974	0	0	0
2022/09/15	R209	03/11/2022	11.00	Call	Bond Future	1,122.9300	1.1229	1,281.2000	1.2812	14.094	0	0	0
2022/09/15	R209	03/11/2022	11.00	Put	Bond Future	1,850.2200	1.8502	1,626.3900	1.6264	(12.097)	0	0	6,000
2022/09/15	R209	03/11/2022	11.01	Call	Bond Future	1,146.3400	1.1463	1,306.7800	1.3068	13.996	0	0	0
2022/09/15	R209	03/11/2022	11.01	Put	Bond Future	1,821.2400	1.8212	1,599.5800	1.5996	(12.171)	0	0	0
2022/09/15	R209	02/02/2023	10.80	Put	Bond Future	3,917.9600	3.9180	3,669.1100	3.6691	(6.352)	0	0	0
2022/09/15	R209	02/02/2023	10.78	Call	Bond Future	1,459.1900	1.4592	1,595.5200	1.5955	9.343	0	0	0
2022/09/15	R209	02/02/2023	10.79	Call	Bond Future	1,479.0400	1.4790	1,616.6200	1.6166	9.302	0	0	0
2022/09/15	R209	02/02/2023			Bond Future	11.2651	68.2398	11.1889	68.6275	(0.676)	0.0000	0.0000	2,066
2022/09/15	R209	02/02/2023	10.80	Call	Bond Future	1,498.8800	1.4989	1,637.7000	1.6377	9.262	0	0	0
2022/09/15	R209	02/02/2023	10.78	Put	Bond Future	3,985.0600	3.9851	3,733.7200	3.7337	(6.307)	0	0	0
2022/09/15	R209	02/02/2023	10.79	Put	Bond Future	3,951.4800	3.9515	3,701.3900	3.7014	(6.329)	0	0	0
2022/09/15	R209	04/05/2023	11.09	Call	Bond Future	2,562.7100	2.5627	2,737.8200	2.7378	6.833	0	0	0
2022/09/15	R209	04/05/2023	11.09	Put	Bond Future	4,042.3400	4.0423	3,823.0100	3.8230	(5.426)	0	0	0
2022/09/15	R209	04/05/2023	11.10	Call	Bond Future	2,586.2900	2.5863	2,762.4000	2.7624	6.809	0	0	0
2022/09/15	R209	04/05/2023	11.10	Put	Bond Future	4,014.4900	4.0145	3,796.1600	3.7962	(5.439)	0	0	0
2022/09/15	R209	04/05/2023	10.00	Call	Bond Future	768.1700	0.7682	842.2900	0.8423	9.649	0	0	7,500
2022/09/15	R209	04/05/2023	10.00	Put	Bond Future	8,196.3300	8.1963	7,876.0100	7.8760	(3.908)	0	0	0
2022/09/15	R209	04/05/2023			Bond Future	11.3821	66.3819	11.3033	66.7763	(0.692)	0.0000	0.0000	1,250
2022/09/15	R209	04/05/2023	12.50	Call	Bond Future	6,730.9500	6.7310	7,022.7500	7.0227	4.335	0	0	0
2022/09/15	R209	04/05/2023	12.50	Put	Bond Future	1,471.2600	1.4713	1,368.6200	1.3686	(6.976)	0	0	7,500
2022/09/15	R209	04/05/2023	11.11	Call	Bond Future	2,609.9700	2.6100	2,787.0800	2.7871	6.786	0	0	0
2022/09/15	R209	04/05/2023	11.11	Put	Bond Future	3,986.8100	3.9868	3,769.4800	3.7695	(5.451)	0	0	0
2022/09/15	R209	04/05/2023	11.00	Call	Bond Future	2,354.9300	2.3549	2,521.0200	2.5210	7.053	0	0	0
2022/09/15	R209	04/05/2023	11.00	Put	Bond Future	4,299.8400	4.2998	4,071.4900	4.0715	(5.311)	0	0	7,500
2022/09/15	R209	03/08/2023	11.95	Put	Bond Future	2,738.9000	2.7389	2,583.5300	2.5835	(5.673)	0	0	0
2022/09/15	R209	03/08/2023	11.93	Call	Bond Future	4,859.0900	4.8591	5,103.9700	5.1040	5.040	0	0	0
2022/09/15	R209	03/08/2023	11.94	Call	Bond Future	4,888.3500	4.8883	5,133.9900	5.1340	5.025	0	0	0
2022/09/15	R209	03/08/2023			Bond Future	11.4955	67.6744	11.4140	68.0761	(0.709)	0.0000	0.0000	0
2022/09/15	R209	03/08/2023	11.95	Call	Bond Future	4,917.6700	4.9177	5,164.0600	5.1641	5.010	0	0	0
2022/09/15	R209	03/08/2023	11.93	Put	Bond Future	2,774.0400	2.7740	2,617.1600	2.6172	(5.655)	0	0	0
2022/09/15	R209	03/08/2023	11.94	Put	Bond Future	2,756.4100	2.7564	2,600.2900	2.6003	(5.664)	0	0	0
2022/09/15	R209	02/11/2023	11.33	Call	Bond Future	3,300.2300	3.3002	3,492.5100	3.4925	5.826	0	0	0
2022/09/15	R209	02/11/2023	11.33	Put	Bond Future	4,720.9300	4.7209	4,503.7400	4.5037	(4.601)	0	0	0
2022/09/15	R209	02/11/2023	11.34	Call	Bond Future	3,323.6300	3.3236	3,516.7300	3.5167	5.810	0	0	0
2022/09/15	R209	02/11/2023	11.34	Put	Bond Future	4,694.6600	4.6947	4,478.2900	4.4783	(4.609)	0	0	0
2022/09/15	R209	02/11/2023			Bond Future	11.6202	65.8147	11.5356	66.2242	(0.727)	0.0000	0.0000	0
2022/09/15	R209	02/11/2023	11.35	Call	Bond Future	3,347.1000	3.3471	3,541.0300	3.5410	5.794	0	0	0
2022/09/15	R209	02/11/2023	11.35	Put	Bond Future	4,668.5100	4.6685	4,452.9700	4.4530	(4.617)	0	0	0
2022/09/15	R210	03/11/2022			Bond Future	231.0822	231.0822	230.5555	230.5555	(0.228)	0.0000	0.0000	732
2022/09/15	R210	02/02/2023			Bond Future	235.2811	235.2811	234.7417	234.7417	(0.229)	0.0000	0.0000	300
2022/09/15	R210	04/05/2023			Bond Future	236.6686	236.6686	236.1174	236.1174	(0.233)	0.0000	0.0000	0
2022/09/15	R210	03/08/2023			Bond Future	241.3253	241.3253	240.7625	240.7625	(0.233)	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
2022/09/15	R210	02/11/2023			Bond Future	242.7394	242.7394	242.1659	242.1659	(0.236)	0.0000	0.0000	0
2022/09/15	R213	03/11/2022	9.19	Call	Bond Future	0.8700	0.0009	1.1600	0.0012	33.333	0	0	476
2022/09/15	R213	03/11/2022	9.19	Put	Bond Future	7,657.3100	7.6573	7,384.2400	7.3842	(3.566)	0	0	0
2022/09/15	R213	03/11/2022	10.38	Call	Bond Future	602.3200	0.6023	678.6300	0.6786	12.669	0	0	0
2022/09/15	R213	03/11/2022	10.38	Put	Bond Future	2,274.4900	2.2745	2,077.4400	2.0774	(8.663)	0	0	0
2022/09/15	R213	03/11/2022	10.39	Call	Bond Future	619.3700	0.6194	697.1600	0.6972	12.560	0	0	0
2022/09/15	R213	03/11/2022	10.39	Put	Bond Future	2,243.5000	2.2435	2,047.9300	2.0479	(8.717)	0	0	0
2022/09/15	R213	03/11/2022	10.37	Call	Bond Future	585.5600	0.5856	660.3900	0.6604	12.779	0	0	0
2022/09/15	R213	03/11/2022	10.37	Put	Bond Future	2,305.8100	2.3058	2,107.2800	2.1073	(8.610)	0	0	200
2022/09/15	R213	03/11/2022			Bond Future	10.7326	81.1239	10.6743	81.3973	(0.543)	0.0000	0.0000	34,070
2022/09/15	R213	03/11/2022	9.13	Call	Bond Future	0.5900	0.0006	0.7900	0.0008	33.898	0	0	200
2022/09/15	R213	03/11/2022	9.13	Put	Bond Future	7,973.3000	7.9733	7,700.1400	7.7001	(3.426)	0	0	0
2022/09/15	R213	03/11/2022	9.84	Call	Bond Future	68.9200	0.0689	83.4300	0.0834	21.053	0	0	0
2022/09/15	R213	03/11/2022	9.84	Put	Bond Future	4,389.9300	4.3899	4,131.0800	4.1311	(5.896)	0	0	476
2022/09/15	R213	03/11/2022	10.40	Call	Bond Future	636.6900	0.6367	715.9800	0.7160	12.453	0	0	0
2022/09/15	R213	03/11/2022	10.40	Put	Bond Future	2,212.8100	2.2128	2,018.7400	2.0187	(8.770)	0	0	0
2022/09/15	R213	03/11/2022	9.98	Call	Bond Future	141.7900	0.1418	167.6800	0.1677	18.259	0	0	0
2022/09/15	R213	03/11/2022	9.98	Put	Bond Future	3,765.6500	3.7656	3,518.1800	3.5182	(6.572)	0	0	200
2022/09/15	R213	03/11/2022	10.19	Call	Bond Future	331.4900	0.3315	381.1600	0.3812	14.984	0	0	0
2022/09/15	R213	03/11/2022	10.19	Put	Bond Future	2,923.3700	2.9234	2,699.6800	2.6997	(7.652)	0	0	476
2022/09/15	R213	02/02/2023	10.43	Put	Bond Future	3,451.5200	3.4515	3,270.6900	3.2707	(5.239)	0	0	0
2022/09/15	R213	02/02/2023	12.20	Call	Bond Future	6,330.2200	6.3302	6,555.4600	6.5555	3.558	0	0	0
2022/09/15	R213	02/02/2023	12.20	Put	Bond Future	626.4400	0.6264	574.4300	0.5744	(8.302)	0	0	912
2022/09/15	R213	02/02/2023	10.22	Put	Bond Future	4,113.0400	4.1130	3,914.3000	3.9143	(4.832)	0	0	0
2022/09/15	R213	02/02/2023	10.23	Call	Bond Future	1,014.9900	1.0150	1,094.3100	1.0943	7.815	0	0	0
2022/09/15	R213	02/02/2023	10.35	Call	Bond Future	1,200.5000	1.2005	1,289.9700	1.2900	7.453	0	0	0
2022/09/15	R213	02/02/2023	10.35	Put	Bond Future	3,693.7700	3.6938	3,505.9900	3.5060	(5.084)	0	0	476
2022/09/15	R213	02/02/2023	10.01	Call	Bond Future	735.0900	0.7351	797.2700	0.7973	8.459	0	0	0
2022/09/15	R213	02/02/2023			Bond Future	10.8867	82.5780	10.8260	82.8553	(0.558)	0.0000	0.0000	0
2022/09/15	R213	02/02/2023	10.43	Call	Bond Future	1,336.1300	1.3361	1,432.5500	1.4325	7.216	0	0	912
2022/09/15	R213	02/02/2023	10.22	Call	Bond Future	1,000.9700	1.0010	1,079.4800	1.0795	7.843	0	0	0
2022/09/15	R213	02/02/2023	10.23	Put	Bond Future	4,079.2500	4.0793	3,881.3200	3.8813	(4.852)	0	0	0
2022/09/15	R213	02/02/2023	9.16	Call	Bond Future	187.4100	0.1874	206.9500	0.2070	10.426	0	0	476
2022/09/15	R213	02/02/2023	9.16	Put	Bond Future	8,572.8300	8.5728	8,315.1200	8.3151	(3.006)	0	0	0
2022/09/15	R213	02/02/2023	10.01	Put	Bond Future	4,859.3500	4.8594	4,644.2800	4.6443	(4.426)	0	0	476
2022/09/15	R213	02/02/2023	10.21	Call	Bond Future	986.9100	0.9869	1,064.6000	1.0646	7.872	0	0	0
2022/09/15	R213	02/02/2023	10.21	Put	Bond Future	4,146.8300	4.1468	3,947.2700	3.9473	(4.812)	0	0	0
2022/09/15	R213	04/05/2023	10.75	Call	Bond Future	2,203.0800	2.2031	2,325.3800	2.3254	5.551	0	0	0
2022/09/15	R213	04/05/2023	10.75	Put	Bond Future	3,435.1700	3.4352	3,275.4500	3.2755	(4.650)	0	0	0
2022/09/15	R213	04/05/2023			Bond Future	11.0249	80.5924	10.9615	80.8744	(0.575)	0.0000	0.0000	0
2022/09/15	R213	04/05/2023	10.74	Call	Bond Future	2,182.6600	2.1827	2,304.2200	2.3042	5.569	0	0	0
2022/09/15	R213	04/05/2023	10.74	Put	Bond Future	3,460.0400	3.4600	3,299.5800	3.2996	(4.638)	0	0	0
2022/09/15	R213	04/05/2023	10.73	Call	Bond Future	2,162.0900	2.1621	2,282.9300	2.2829	5.589	0	0	0
2022/09/15	R213	04/05/2023	10.73	Put	Bond Future	3,484.7800	3.4848	3,323.6000	3.3236	(4.625)	0	0	0
2022/09/15	R213	03/08/2023	11.62	Put	Bond Future	2,355.6300	2.3556	2,241.8200	2.2418	(4.831)	0	0	0
2022/09/15	R213	03/08/2023	11.63	Call	Bond Future	4,328.1000	4.3281	4,502.1400	4.5021	4.021	0	0	0
2022/09/15	R213	03/08/2023			Bond Future	11.1627	82.1609	11.0964	82.4483	(0.594)	0.0000	0.0000	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
2022/09/15	R213	03/08/2023	11.62	Call	Bond Future	4,301.3200		4.3013	4,474.8100	4.4748	4.033	0	0	0
2022/09/15	R213	03/08/2023	11.63	Put	Bond Future	2,340.5500		2.3406	2,227.2900	2.2273	(4.839)	0	0	0
2022/09/15	R213	03/08/2023	11.61	Call	Bond Future	4,274.3000		4.2743	4,447.2300	4.4472	4.046	0	0	0
2022/09/15	R213	03/08/2023	11.61	Put	Bond Future	2,370.5100		2.3705	2,256.1400	2.2561	(4.825)	0	0	0
2022/09/15	R213	02/11/2023	11.13	Call	Bond Future	2,908.8300		2.9088	3,047.8200	3.0478	4.778	0	0	0
2022/09/15	R213	02/11/2023	11.13	Put	Bond Future	3,724.2200		3.7242	3,570.4100	3.5704	(4.130)	0	0	0
2022/09/15	R213	02/11/2023			Bond Future	11.3228		80.1775	11.2533	80.4703	(0.614)	0.0000	0.0000	0
2022/09/15	R213	02/11/2023	11.12	Call	Bond Future	2,887.4000		2.8874	3,025.7800	3.0258	4.793	0	0	0
2022/09/15	R213	02/11/2023	11.12	Put	Bond Future	3,745.3800		3.7454	3,590.9600	3.5910	(4.123)	0	0	0
2022/09/15	R213	02/11/2023	11.11	Call	Bond Future	2,866.0300		2.8660	3,003.8000	3.0038	4.807	0	0	0
2022/09/15	R213	02/11/2023	11.11	Put	Bond Future	3,766.6300		3.7666	3,611.6000	3.6116	(4.116)	0	0	0
2022/09/15	R214	03/11/2022	11.34	Call	Bond Future	1,711.5500		1.7116	1,936.1600	1.9362	13.123	0	0	0
2022/09/15	R214	03/11/2022	11.36	Put	Bond Future	1,346.4500		1.3465	1,151.8500	1.1519	(14.453)	0	0	0
2022/09/15	R214	03/11/2022			Bond Future	11.2810		64.5196	11.2030	64.9434	(0.691)	0.0000	0.0000	25,440
2022/09/15	R214	03/11/2022	11.34	Put	Bond Future	1,393.3700		1.3934	1,194.1600	1.1942	(14.297)	0	0	0
2022/09/15	R214	03/11/2022	11.35	Call	Bond Future	1,741.5100		1.7415	1,968.4400	1.9684	13.031	0	0	0
2022/09/15	R214	03/11/2022	11.35	Put	Bond Future	1,369.7000		1.3697	1,172.8100	1.1728	(14.375)	0	0	0
2022/09/15	R214	03/11/2022	11.36	Call	Bond Future	1,771.8300		1.7718	2,001.0500	2.0010	12.937	0	0	0
2022/09/15	R214	02/02/2023	11.07	Call	Bond Future	1,927.0000		1.9270	2,102.0600	2.1021	9.085	0	0	0
2022/09/15	R214	02/02/2023	11.07	Put	Bond Future	3,731.0900		3.7311	3,475.5000	3.4755	(6.850)	0	0	0
2022/09/15	R214	02/02/2023	11.08	Call	Bond Future	1,950.5400		1.9505	2,126.9800	2.1270	9.046	0	0	0
2022/09/15	R214	02/02/2023	11.08	Put	Bond Future	3,699.1100		3.6991	3,444.9000	3.4449	(6.872)	0	0	0
2022/09/15	R214	02/02/2023			Bond Future	11.4019		65.6761	11.3213	66.1067	(0.707)	0.0000	0.0000	64,507
2022/09/15	R214	02/02/2023	11.09	Call	Bond Future	1,974.2400		1.9742	2,152.0500	2.1521	9.007	0	0	0
2022/09/15	R214	02/02/2023	11.09	Put	Bond Future	3,667.3500		3.6674	3,414.5100	3.4145	(6.894)	0	0	0
2022/09/15	R214	04/05/2023	11.36	Call	Bond Future	3,053.9700		3.0540	3,266.0300	3.2660	6.944	0	0	0
2022/09/15	R214	04/05/2023	11.36	Put	Bond Future	3,842.8400		3.8428	3,616.4200	3.6164	(5.892)	0	0	0
2022/09/15	R214	04/05/2023	11.37	Call	Bond Future	3,080.2000		3.0802	3,293.3400	3.2933	6.920	0	0	0
2022/09/15	R214	04/05/2023	11.37	Put	Bond Future	3,815.6800		3.8157	3,590.3400	3.5903	(5.906)	0	0	0
2022/09/15	R214	04/05/2023			Bond Future	11.5091		63.6240	11.4259	64.0624	(0.723)	0.0000	0.0000	0
2022/09/15	R214	04/05/2023	11.38	Call	Bond Future	3,106.7200		3.1067	3,320.9600	3.3210	6.896	0	0	0
2022/09/15	R214	04/05/2023	11.38	Put	Bond Future	3,788.8800		3.7889	3,564.6400	3.5646	(5.918)	0	0	0
2022/09/15	R214	03/08/2023	12.14	Call	Bond Future	5,451.7000		5.4517	5,732.3200	5.7323	5.147	0	0	0
2022/09/15	R214	03/08/2023	12.14	Put	Bond Future	2,827.4200		2.8274	2,661.2300	2.6612	(5.878)	0	0	0
2022/09/15	R214	03/08/2023	12.15	Call	Bond Future	5,482.5500		5.4825	5,763.9700	5.7640	5.133	0	0	0
2022/09/15	R214	03/08/2023	12.15	Put	Bond Future	2,810.0400		2.8100	2,644.6500	2.6446	(5.886)	0	0	0
2022/09/15	R214	03/08/2023			Bond Future	11.6143		64.8625	11.5282	65.3093	(0.741)	0.0000	0.0000	0
2022/09/15	R214	03/08/2023	12.16	Call	Bond Future	5,513.4500		5.5135	5,795.6600	5.7957	5.119	0	0	0
2022/09/15	R214	03/08/2023	12.16	Put	Bond Future	2,792.7800		2.7928	2,628.1800	2.6282	(5.894)	0	0	0
2022/09/15	R214	02/11/2023	11.45	Put	Bond Future	4,958.3100		4.9583	4,719.4600	4.7195	(4.817)	0	0	0
2022/09/15	R214	02/11/2023	11.46	Call	Bond Future	3,526.9700		3.5270	3,744.3600	3.7444	6.164	0	0	0
2022/09/15	R214	02/11/2023	11.46	Put	Bond Future	4,930.1000		4.9301	4,692.1600	4.6922	(4.826)	0	0	0
2022/09/15	R214	02/11/2023			Bond Future	11.7313		62.8028	11.6422	63.2581	(0.759)	0.0000	0.0000	0
2022/09/15	R214	02/11/2023	11.45	Call	Bond Future	3,502.5300		3.5025	3,719.0100	3.7190	6.181	0	0	0
2022/09/15	R214	02/11/2023	11.47	Call	Bond Future	3,551.2100		3.5512	3,769.5200	3.7695	6.147	0	0	0
2022/09/15	R214	02/11/2023	11.47	Put	Bond Future	4,901.7500		4.9018	4,664.7300	4.6647	(4.835)	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
2022/09/15	R248	03/11/2022	10.60	Call	Bond Future	347.6700	0.3477	424.4800	0.4245	22.093	0	0	950
2022/09/15	R248	03/11/2022	10.60	Put	Bond Future	5,227.6500	5.2276	4,772.6900	4.7727	(8.703)	0	0	0
2022/09/15	R248	03/11/2022	10.70	Call	Bond Future	477.0000	0.4770	575.6000	0.5756	20.671	0	0	0
2022/09/15	R248	03/11/2022	10.70	Put	Bond Future	4,610.0700	4.6101	4,176.9000	4.1769	(9.396)	0	0	0
2022/09/15	R248	03/11/2022	11.32	Call	Bond Future	2,070.8100	2.0708	2,346.1700	2.3462	13.297	0	0	0
2022/09/15	R248	03/11/2022	11.20	Call	Bond Future	1,654.3700	1.6544	1,894.0500	1.8941	14.488	0	0	0
2022/09/15	R248	03/11/2022	11.20	Put	Bond Future	2,219.7100	2.2197	1,927.6200	1.9276	(13.159)	0	0	0
2022/09/15	R248	03/11/2022	11.30	Put	Bond Future	1,881.6700	1.8817	1,619.3900	1.6194	(13.939)	0	0	0
2022/09/15	R248	03/11/2022	11.31	Put	Bond Future	1,850.3800	1.8504	1,591.0400	1.5910	(14.015)	0	0	0
2022/09/15	R248	03/11/2022			Bond Future	11.2828	80.5865	11.2049	81.1183	(0.691)	0.0000	0.0000	254,347
2022/09/15	R248	03/11/2022	10.00	Call	Bond Future	31.1400	0.0311	40.7300	0.0407	30.796	0	0	0
2022/09/15	R248	03/11/2022	10.00	Put	Bond Future	9,644.9300	9.6449	9,122.7500	9.1227	(5.414)	0	0	0
2022/09/15	R248	03/11/2022	11.32	Put	Bond Future	1,819.3900	1.8194	1,562.9800	1.5630	(14.093)	0	0	0
2022/09/15	R248	03/11/2022	11.90	Call	Bond Future	4,629.3800	4.6294	5,044.7500	5.0448	8.972	0	0	0
2022/09/15	R248	03/11/2022	11.90	Put	Bond Future	629.9800	0.6300	513.5800	0.5136	(18.477)	0	0	0
2022/09/15	R248	03/11/2022	11.30	Call	Bond Future	1,997.9900	1.9980	2,267.4800	2.2675	13.488	0	0	950
2022/09/15	R248	03/11/2022	11.31	Call	Bond Future	2,034.3000	2.0343	2,306.7300	2.3067	13.392	0	0	0
2022/09/15	R248	02/02/2023	11.10	Put	Bond Future	4,551.6000	4.5516	4,236.8400	4.2368	(6.915)	0	0	0
2022/09/15	R248	02/02/2023	11.08	Call	Bond Future	2,462.1400	2.4621	2,684.2300	2.6842	9.020	0	0	0
2022/09/15	R248	02/02/2023	11.08	Put	Bond Future	4,630.7500	4.6307	4,312.5300	4.3125	(6.872)	0	0	0
2022/09/15	R248	02/02/2023			Bond Future	11.3979	82.0678	11.3173	82.6081	(0.707)	0.0000	0.0000	0
2022/09/15	R248	02/02/2023	11.10	Call	Bond Future	2,522.4900	2.5225	2,748.0400	2.7480	8.942	0	0	2,700
2022/09/15	R248	02/02/2023	11.06	Call	Bond Future	2,402.5300	2.4025	2,621.1500	2.6212	9.100	0	0	0
2022/09/15	R248	02/02/2023	11.06	Put	Bond Future	4,711.0600	4.7111	4,389.3700	4.3894	(6.828)	0	0	0
2022/09/15	R248	02/02/2023	11.07	Call	Bond Future	2,432.2400	2.4322	2,652.6000	2.6526	9.060	0	0	0
2022/09/15	R248	02/02/2023	11.07	Put	Bond Future	4,670.7500	4.6707	4,350.8000	4.3508	(6.850)	0	0	0
2022/09/15	R248	02/02/2023	10.40	Call	Bond Future	910.7100	0.9107	1,020.6800	1.0207	12.075	0	0	2,700
2022/09/15	R248	02/02/2023	10.40	Put	Bond Future	8,084.0400	8.0840	7,653.7000	7.6537	(5.323)	0	0	0
2022/09/15	R248	04/05/2023	11.35	Call	Bond Future	3,812.4700	3.8125	4,077.5600	4.0776	6.953	0	0	0
2022/09/15	R248	04/05/2023	11.35	Put	Bond Future	4,855.5400	4.8555	4,570.5500	4.5706	(5.869)	0	0	0
2022/09/15	R248	04/05/2023			Bond Future	11.5074	79.1662	11.4239	79.7163	(0.725)	0.0000	0.0000	0
2022/09/15	R248	04/05/2023	11.33	Call	Bond Future	3,747.1300	3.7471	4,009.4700	4.0095	7.001	0	0	0
2022/09/15	R248	04/05/2023	11.33	Put	Bond Future	4,924.4700	4.9245	4,636.7300	4.6367	(5.843)	0	0	0
2022/09/15	R248	04/05/2023	11.34	Call	Bond Future	3,779.6100	3.7796	4,043.3300	4.0433	6.977	0	0	0
2022/09/15	R248	04/05/2023	11.34	Put	Bond Future	4,889.7700	4.8898	4,603.4100	4.6034	(5.856)	0	0	0
2022/09/15	R248	03/08/2023	12.11	Call	Bond Future	6,696.1800	6.6962	7,044.3900	7.0444	5.200	0	0	0
2022/09/15	R248	03/08/2023	12.11	Put	Bond Future	3,639.8000	3.6398	3,427.4900	3.4275	(5.833)	0	0	0
2022/09/15	R248	03/08/2023			Bond Future	11.6180	80.6698	11.5314	81.2304	(0.745)	0.0000	0.0000	0
2022/09/15	R248	03/08/2023	12.09	Call	Bond Future	6,620.5500	6.6205	6,966.7600	6.9668	5.229	0	0	0
2022/09/15	R248	03/08/2023	12.09	Put	Bond Future	3,684.2000	3.6842	3,469.8900	3.4699	(5.817)	0	0	0
2022/09/15	R248	03/08/2023	12.10	Call	Bond Future	6,658.3400	6.6583	7,005.5500	7.0055	5.215	0	0	0
2022/09/15	R248	03/08/2023	12.10	Put	Bond Future	3,661.9300	3.6619	3,448.6200	3.4486	(5.825)	0	0	0
2022/09/15	R248	02/11/2023	11.49	Put	Bond Future	6,069.1600	6.0692	5,774.4300	5.7744	(4.856)	0	0	0
2022/09/15	R248	02/11/2023	11.47	Call	Bond Future	4,452.3700	4.4524	4,726.5800	4.7266	6.159	0	0	0
2022/09/15	R248	02/11/2023	11.48	Call	Bond Future	4,483.0700	4.4831	4,758.4300	4.7584	6.142	0	0	0
2022/09/15	R248	02/11/2023			Bond Future	11.7315	77.7899	11.6418	78.3611	(0.765)	0.0000	0.0000	0
2022/09/15	R248	02/11/2023	11.49	Call	Bond Future	4,513.8700	4.5139	4,790.3700	4.7904	6.126	0	0	0
2022/09/15	R248	02/11/2023	11.47	Put	Bond Future	6,138.9500	6.1389	5,841.9300	5.8419	(4.838)	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
2022/09/15	R248 02/11/2023	11.48	Put	Bond Future	6,103.9600	6.1040	5,808.0900	5.8081	(4.847)	0	0	0
<b>Total</b>											<b>1497834</b>	