



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 26/09/2022 TO 26/09/2022

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
2022/09/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	2025	03/11/2022		Bond Future	166.9854	166.9854	165.8216	165.8216	(0.697)	0.0000	0.0000	7,188
2022/09/26	2025	02/02/2023		Bond Future	168.3946	168.3946	167.2074	167.2074	(0.705)	0.0000	0.0000	232
2022/09/26	2025	04/05/2023		Bond Future	171.8938	171.8938	170.6803	170.6803	(0.706)	0.0000	0.0000	0
2022/09/26	2025	03/08/2023		Bond Future	173.7456	173.7456	172.5086	172.5086	(0.712)	0.0000	0.0000	0
2022/09/26	2025	02/11/2023		Bond Future	177.2958	177.2958	176.0335	176.0335	(0.712)	0.0000	0.0000	0
2022/09/26	2029	03/11/2022		Bond Future	121.7280	121.7280	120.1582	120.1582	(1.290)	0.0000	0.0000	1,099
2022/09/26	2029	02/02/2023		Bond Future	124.0028	124.0028	122.4021	122.4021	(1.291)	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
2022/09/26	2029	04/05/2023			Bond Future	125.2727	125.2727	123.6385	123.6385	(1.305)	0.0000	0.0000	0
2022/09/26	2029	03/08/2023			Bond Future	127.9150	127.9150	126.2459	126.2459	(1.305)	0.0000	0.0000	0
2022/09/26	2029	02/11/2023			Bond Future	129.1734	129.1734	127.4729	127.4729	(1.317)	0.0000	0.0000	0
2022/09/26	2030	03/11/2022	9.70	Call	Bond Future	3.2800	0.0033	1.0100	0.0010	(69.207)	0	0	500
2022/09/26	2030	03/11/2022	9.70	Put	Bond Future	5,328.1100	5.3281	5,794.5300	5.7945	8.754	0	0	0
2022/09/26	2030	03/11/2022	10.10	Call	Bond Future	88.1800	0.0882	46.5900	0.0466	(47.165)	0	0	0
2022/09/26	2030	03/11/2022	10.10	Put	Bond Future	3,507.9100	3.5079	3,935.0100	3.9350	12.175	0	0	0
2022/09/26	2030	03/11/2022	10.20	Put	Bond Future	3,100.2400	3.1002	3,505.4300	3.5054	13.070	0	0	0
2022/09/26	2030	03/11/2022			Bond Future	10.8459	88.1373	10.9511	87.6686	0.970	0.0000	0.0000	62,486
2022/09/26	2030	03/11/2022	10.08	Call	Bond Future	78.6200	0.0786	40.8000	0.0408	(48.105)	0	0	0
2022/09/26	2030	03/11/2022	10.08	Put	Bond Future	3,592.4000	3.5924	4,023.2700	4.0233	11.994	0	0	0
2022/09/26	2030	03/11/2022	10.09	Call	Bond Future	83.2700	0.0833	43.6100	0.0436	(47.628)	0	0	0
2022/09/26	2030	03/11/2022	10.09	Put	Bond Future	3,550.0100	3.5500	3,979.0400	3.9790	12.085	0	0	0
2022/09/26	2030	03/11/2022	10.20	Call	Bond Future	148.8900	0.1489	85.3900	0.0854	(42.649)	0	0	500
2022/09/26	2030	03/11/2022	11.57	Call	Bond Future	3,482.1300	3.4821	3,065.5900	3.0656	(11.962)	0	0	0
2022/09/26	2030	03/11/2022	11.57	Put	Bond Future	320.2500	0.3202	372.4000	0.3724	16.284	0	0	500
2022/09/26	2030	02/02/2023	11.16	Put	Bond Future	1,777.2700	1.7773	1,971.8000	1.9718	10.945	0	0	388
2022/09/26	2030	02/02/2023	11.35	Call	Bond Future	2,931.0400	2.9310	2,618.5800	2.6186	(10.660)	0	0	5,000
2022/09/26	2030	02/02/2023	11.35	Put	Bond Future	1,466.3000	1.4663	1,632.3500	1.6324	11.324	0	0	0
2022/09/26	2030	02/02/2023	9.99	Call	Bond Future	487.0000	0.4870	389.9000	0.3899	(19.938)	0	0	0
2022/09/26	2030	02/02/2023	10.00	Call	Bond Future	495.3300	0.4953	396.9600	0.3970	(19.859)	0	0	0
2022/09/26	2030	02/02/2023	10.01	Put	Bond Future	4,971.8200	4.9718	5,350.6800	5.3507	7.620	0	0	0
2022/09/26	2030	02/02/2023	9.80	Call	Bond Future	348.1000	0.3481	273.3900	0.2734	(21.462)	0	0	0
2022/09/26	2030	02/02/2023	9.94	Put	Bond Future	5,239.2800	5.2393	5,626.9100	5.6269	7.399	0	0	102
2022/09/26	2030	02/02/2023	9.20	Call	Bond Future	128.2300	0.1282	96.0800	0.0961	(25.072)	0	0	0
2022/09/26	2030	02/02/2023	9.20	Put	Bond Future	8,440.4300	8.4404	8,886.7900	8.8868	5.288	0	0	0
2022/09/26	2030	02/02/2023	9.66	Call	Bond Future	275.1200	0.2751	213.4700	0.2135	(22.408)	0	0	0
2022/09/26	2030	02/02/2023	9.66	Put	Bond Future	6,379.4100	6.3794	6,796.2700	6.7963	6.534	0	0	102
2022/09/26	2030	02/02/2023	8.81	Put	Bond Future	10,301.0500	10.3011	10,762.0400	10.7620	4.475	0	0	0
2022/09/26	2030	02/02/2023	9.04	Call	Bond Future	97.0300	0.0970	71.8300	0.0718	(25.971)	0	0	0
2022/09/26	2030	02/02/2023	9.04	Put	Bond Future	9,192.8600	9.1929	9,646.1700	9.6462	4.931	0	0	0
2022/09/26	2030	02/02/2023	9.08	Put	Bond Future	9,003.2300	9.0032	9,454.9400	9.4549	5.017	0	0	0
2022/09/26	2030	02/02/2023			Bond Future	11.0083	85.7572	11.1191	85.2787	1.007	0.0000	0.0000	5,200
2022/09/26	2030	02/02/2023	11.55	Call	Bond Future	3,499.3100	3.4993	3,159.8200	3.1598	(9.702)	0	0	5,000
2022/09/26	2030	02/02/2023	11.55	Put	Bond Future	1,192.1700	1.1922	1,331.1900	1.3312	11.661	0	0	0
2022/09/26	2030	02/02/2023	11.12	Call	Bond Future	2,332.2100	2.3322	2,054.5400	2.0545	(11.906)	0	0	0
2022/09/26	2030	02/02/2023	11.12	Put	Bond Future	1,849.7000	1.8497	2,050.5400	2.0505	10.858	0	0	0
2022/09/26	2030	02/02/2023	11.16	Call	Bond Future	2,431.6500	2.4316	2,147.6700	2.1477	(11.678)	0	0	0
2022/09/26	2030	02/02/2023	9.99	Put	Bond Future	5,047.5600	5.0476	5,428.9700	5.4290	7.556	0	0	0
2022/09/26	2030	02/02/2023	10.00	Put	Bond Future	5,009.6300	5.0096	5,389.7700	5.3898	7.588	0	0	0
2022/09/26	2030	02/02/2023	10.01	Call	Bond Future	503.7600	0.5038	404.1100	0.4041	(19.781)	0	0	0
2022/09/26	2030	02/02/2023	9.80	Put	Bond Future	5,793.4300	5.7934	6,197.2300	6.1972	6.970	0	0	0
2022/09/26	2030	02/02/2023	9.83	Call	Bond Future	367.7000	0.3677	289.6800	0.2897	(21.218)	0	0	388
2022/09/26	2030	02/02/2023	9.83	Put	Bond Future	5,672.6000	5.6726	6,073.0900	6.0731	7.060	0	0	0
2022/09/26	2030	02/02/2023	9.94	Call	Bond Future	446.9400	0.4469	356.0600	0.3561	(20.334)	0	0	0
2022/09/26	2030	02/02/2023	9.79	Call	Bond Future	341.7600	0.3418	268.1200	0.2681	(21.547)	0	0	0
2022/09/26	2030	02/02/2023	9.79	Put	Bond Future	5,833.9600	5.8340	6,238.8300	6.2388	6.940	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
2022/09/26	2030	02/02/2023	8.81	Call	Bond Future	64.3000	0.0643	46.7800	0.0468	(27.247)	0	0	102
2022/09/26	2030	02/02/2023	9.08	Call	Bond Future	104.0800	0.1041	77.2800	0.0773	(25.749)	0	0	388
2022/09/26	2030	04/05/2023	11.34	Call	Bond Future	3,089.4000	3.0894	2,802.7400	2.8027	(9.279)	0	0	0
2022/09/26	2030	04/05/2023	11.34	Put	Bond Future	2,272.3400	2.2723	2,474.9200	2.4749	8.915	0	0	150
2022/09/26	2030	04/05/2023	10.42	Call	Bond Future	1,254.8600	1.2549	1,089.4500	1.0894	(13.182)	0	0	479
2022/09/26	2030	04/05/2023	10.42	Put	Bond Future	4,372.1300	4.3721	4,695.9600	4.6960	7.407	0	0	0
2022/09/26	2030	04/05/2023	10.52	Call	Bond Future	1,406.2700	1.4063	1,227.6100	1.2276	(12.705)	0	0	0
2022/09/26	2030	04/05/2023	10.52	Put	Bond Future	4,084.8400	4.0848	4,395.4200	4.3954	7.603	0	0	0
2022/09/26	2030	04/05/2023	10.53	Call	Bond Future	1,422.2200	1.4222	1,242.2200	1.2422	(12.656)	0	0	0
2022/09/26	2030	04/05/2023	10.53	Put	Bond Future	4,057.0700	4.0571	4,366.3100	4.3663	7.622	0	0	0
2022/09/26	2030	04/05/2023	9.67	Call	Bond Future	487.7600	0.4878	405.9500	0.4059	(16.773)	0	0	479
2022/09/26	2030	04/05/2023	9.67	Put	Bond Future	6,984.5800	6.9846	7,392.0100	7.3920	5.833	0	0	0
2022/09/26	2030	04/05/2023	9.78	Call	Bond Future	559.4500	0.5595	468.1100	0.4681	(16.327)	0	0	388
2022/09/26	2030	04/05/2023	9.78	Put	Bond Future	6,550.5700	6.5506	6,948.4700	6.9485	6.074	0	0	0
2022/09/26	2030	04/05/2023	10.00	Call	Bond Future	752.0100	0.7520	637.6100	0.6376	(15.213)	0	0	1,080
2022/09/26	2030	04/05/2023	10.00	Put	Bond Future	5,742.1700	5.7422	6,117.0100	6.1170	6.528	0	0	0
2022/09/26	2030	04/05/2023	9.03	Call	Bond Future	217.6400	0.2176	176.1300	0.1761	(19.073)	0	0	388
2022/09/26	2030	04/05/2023	9.03	Put	Bond Future	9,727.4500	9.7275	10,175.1800	10.1752	4.603	0	0	0
2022/09/26	2030	04/05/2023	9.58	Put	Bond Future	7,350.8700	7.3509	7,765.2800	7.7653	5.638	0	0	0
2022/09/26	2030	04/05/2023			Bond Future	11.1445	87.5231	11.2613	87.0339	1.048	0.0000	0.0000	0
2022/09/26	2030	04/05/2023	12.57	Call	Bond Future	6,631.2800	6.6313	6,230.9500	6.2310	(6.037)	0	0	0
2022/09/26	2030	04/05/2023	12.57	Put	Bond Future	894.0900	0.8941	983.0000	0.9830	9.944	0	0	350
2022/09/26	2030	04/05/2023	11.62	Call	Bond Future	3,815.4500	3.8155	3,496.6100	3.4966	(8.357)	0	0	0
2022/09/26	2030	04/05/2023	11.62	Put	Bond Future	1,845.1200	1.8451	2,015.5200	2.0155	9.235	0	0	388
2022/09/26	2030	04/05/2023	12.04	Call	Bond Future	5,005.3500	5.0054	4,645.2300	4.6452	(7.195)	0	0	0
2022/09/26	2030	04/05/2023	12.04	Put	Bond Future	1,342.3000	1.3423	1,471.4200	1.4714	9.619	0	0	1,080
2022/09/26	2030	04/05/2023	12.50	Call	Bond Future	6,410.7100	6.4107	6,014.9800	6.0150	(6.173)	0	0	0
2022/09/26	2030	04/05/2023	12.50	Put	Bond Future	943.5800	0.9436	1,037.0900	1.0371	9.910	0	0	479
2022/09/26	2030	04/05/2023	10.54	Call	Bond Future	1,438.5400	1.4385	1,257.1800	1.2572	(12.607)	0	0	0
2022/09/26	2030	04/05/2023	10.54	Put	Bond Future	4,029.7000	4.0297	4,337.5800	4.3376	7.640	0	0	0
2022/09/26	2030	04/05/2023	10.65	Call	Bond Future	1,623.8800	1.6239	1,427.6100	1.4276	(12.086)	0	0	350
2022/09/26	2030	04/05/2023	10.65	Put	Bond Future	3,736.2400	3.7362	4,029.2100	4.0292	7.841	0	0	0
2022/09/26	2030	04/05/2023	9.58	Call	Bond Future	437.6700	0.4377	362.8400	0.3628	(17.097)	0	0	150
2022/09/26	2030	03/08/2023	12.89	Call	Bond Future	7,237.9100	7.2379	6,833.3700	6.8334	(5.589)	0	0	0
2022/09/26	2030	03/08/2023	12.89	Put	Bond Future	1,015.6300	1.0156	1,110.9100	1.1109	9.381	0	0	350
2022/09/26	2030	03/08/2023	11.34	Call	Bond Future	2,986.2000	2.9862	2,715.1500	2.7151	(9.077)	0	0	0
2022/09/26	2030	03/08/2023	11.34	Put	Bond Future	2,773.1300	2.7731	3,001.9000	3.0019	8.250	0	0	0
2022/09/26	2030	03/08/2023	11.35	Call	Bond Future	3,009.1600	3.0092	2,736.9700	2.7370	(9.045)	0	0	0
2022/09/26	2030	03/08/2023	11.36	Put	Bond Future	2,737.9800	2.7380	2,964.4700	2.9645	8.272	0	0	0
2022/09/26	2030	03/08/2023	10.40	Call	Bond Future	1,267.4900	1.2675	1,109.4900	1.1095	(12.466)	0	0	1,012
2022/09/26	2030	03/08/2023	10.65	Call	Bond Future	1,632.9500	1.6329	1,445.1500	1.4451	(11.501)	0	0	350
2022/09/26	2030	03/08/2023	10.65	Put	Bond Future	4,280.9500	4.2810	4,592.9700	4.5930	7.289	0	0	0
2022/09/26	2030	03/08/2023			Bond Future	11.2876	85.3438	11.4108	84.8440	1.091	0.0000	0.0000	0
2022/09/26	2030	03/08/2023	12.59	Call	Bond Future	6,336.8200	6.3368	5,951.1500	5.9512	(6.086)	0	0	0
2022/09/26	2030	03/08/2023	12.59	Put	Bond Future	1,234.4200	1.2344	1,348.5700	1.3486	9.247	0	0	1,012
2022/09/26	2030	03/08/2023	11.35	Put	Bond Future	2,755.5000	2.7555	2,983.1300	2.9831	8.261	0	0	0
2022/09/26	2030	03/08/2023	11.36	Call	Bond Future	3,032.2100	3.0322	2,758.8800	2.7589	(9.014)	0	0	0
2022/09/26	2030	03/08/2023	10.40	Put	Bond Future	4,982.0100	4.9820	5,323.8300	5.3238	6.861	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
2022/09/26	2030	02/11/2023	10.81	Call	Bond Future	1,826.6800		1.8267	1,629.9400	1.6299	(10.770)	0	0	0
2022/09/26	2030	02/11/2023	10.81	Put	Bond Future	4,378.7000		4.3787	4,691.8500	4.6919	7.152	0	0	0
2022/09/26	2030	02/11/2023	10.80	Call	Bond Future	1,810.3600		1.8104	1,614.7700	1.6148	(10.804)	0	0	0
2022/09/26	2030	02/11/2023	10.80	Put	Bond Future	4,403.3200		4.4033	4,717.6200	4.7176	7.138	0	0	0
2022/09/26	2030	02/11/2023			Bond Future	11.4452		87.0687	11.5749	86.5588	1.134	0.0000	0.0000	0
2022/09/26	2030	02/11/2023	10.82	Call	Bond Future	1,843.4300		1.8434	1,645.5300	1.6455	(10.735)	0	0	0
2022/09/26	2030	02/11/2023	10.82	Put	Bond Future	4,354.5300		4.3545	4,666.5200	4.6665	7.165	0	0	0
2022/09/26	2032	03/11/2022	9.31	Put	Bond Future	10,905.2000		10.9052	11,378.4100	11.3784	4.339	0	0	0
2022/09/26	2032	03/11/2022	9.36	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	454
2022/09/26	2032	03/11/2022	9.36	Put	Bond Future	10,610.5400		10.6105	11,083.7400	11.0837	4.460	0	0	0
2022/09/26	2032	03/11/2022	9.46	Put	Bond Future	10,024.8700		10.0249	10,498.0700	10.4981	4.720	0	0	0
2022/09/26	2032	03/11/2022	10.56	Put	Bond Future	4,007.7700		4.0078	4,431.3400	4.4313	10.569	0	0	180
2022/09/26	2032	03/11/2022	9.92	Call	Bond Future	1.0500		0.0011	0.3100	0.0003	(70.476)	0	0	750
2022/09/26	2032	03/11/2022	9.92	Put	Bond Future	7,393.1900		7.3932	7,865.6700	7.8657	6.391	0	0	0
2022/09/26	2032	03/11/2022	10.11	Put	Bond Future	6,338.8800		6.3389	6,808.7200	6.8087	7.412	0	0	454
2022/09/26	2032	03/11/2022	10.16	Call	Bond Future	8.3700		0.0084	3.3000	0.0033	(60.573)	0	0	0
2022/09/26	2032	03/11/2022	10.16	Put	Bond Future	6,066.0400		6.0660	6,534.1900	6.5342	7.718	0	0	180
2022/09/26	2032	03/11/2022			Bond Future	11.3130		83.4208	11.4078	82.9476	0.838	0.0000	0.0000	161,714
2022/09/26	2032	03/11/2022	9.31	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	180
2022/09/26	2032	03/11/2022	9.46	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	500
2022/09/26	2032	03/11/2022	11.55	Call	Bond Future	2,050.0500		2.0500	1,708.7500	1.7088	(16.648)	0	0	0
2022/09/26	2032	03/11/2022	11.55	Put	Bond Future	873.6400		0.8736	1,005.5600	1.0056	15.100	0	0	500
2022/09/26	2032	03/11/2022	12.30	Call	Bond Future	4,947.9200		4.9479	4,499.0500	4.4990	(9.072)	0	0	0
2022/09/26	2032	03/11/2022	12.30	Put	Bond Future	194.2100		0.1942	218.5600	0.2186	12.538	0	0	750
2022/09/26	2032	03/11/2022	10.66	Call	Bond Future	185.3000		0.1853	113.4700	0.1135	(38.764)	0	0	0
2022/09/26	2032	03/11/2022	10.66	Put	Bond Future	3,545.8000		3.5458	3,947.1900	3.9472	11.320	0	0	0
2022/09/26	2032	03/11/2022	10.67	Call	Bond Future	193.5300		0.1935	119.2200	0.1192	(38.397)	0	0	750
2022/09/26	2032	03/11/2022	10.67	Put	Bond Future	3,501.2100		3.5012	3,900.1200	3.9001	11.393	0	0	0
2022/09/26	2032	03/11/2022	11.45	Call	Bond Future	1,730.6800		1.7307	1,415.1000	1.4151	(18.234)	0	0	0
2022/09/26	2032	03/11/2022	11.45	Put	Bond Future	1,047.8300		1.0478	1,205.4700	1.2055	15.044	0	0	7,500
2022/09/26	2032	03/11/2022	10.21	Call	Bond Future	12.6700		0.0127	5.3000	0.0053	(58.169)	0	0	500
2022/09/26	2032	03/11/2022	10.21	Put	Bond Future	5,795.6200		5.7956	6,261.4700	6.2615	8.038	0	0	0
2022/09/26	2032	03/11/2022	10.49	Call	Bond Future	81.2600		0.0813	44.3700	0.0444	(45.397)	0	0	0
2022/09/26	2032	03/11/2022	10.49	Put	Bond Future	4,346.4300		4.3464	4,782.7600	4.7828	10.039	0	0	454
2022/09/26	2032	03/11/2022	10.56	Call	Bond Future	116.6300		0.1166	66.9800	0.0670	(42.571)	0	0	0
2022/09/26	2032	03/11/2022	10.11	Call	Bond Future	5.3700		0.0054	1.9900	0.0020	(62.942)	0	0	0
2022/09/26	2032	02/02/2023	11.69	Call	Bond Future	3,033.6400		3.0336	2,731.9800	2.7320	(9.944)	0	0	0
2022/09/26	2032	02/02/2023	11.69	Put	Bond Future	1,984.1900		1.9842	2,165.6300	2.1656	9.144	0	0	0
2022/09/26	2032	02/02/2023	10.40	Call	Bond Future	522.6600		0.5227	426.5600	0.4266	(18.387)	0	0	0
2022/09/26	2032	02/02/2023	10.40	Put	Bond Future	5,996.7900		5.9968	6,383.7900	6.3838	6.453	0	0	0
2022/09/26	2032	02/02/2023	10.50	Call	Bond Future	624.7200		0.6247	514.9200	0.5149	(17.576)	0	0	0
2022/09/26	2032	02/02/2023	10.50	Put	Bond Future	5,568.7700		5.5688	5,942.0700	5.9421	6.703	0	0	454
2022/09/26	2032	02/02/2023	10.67	Call	Bond Future	829.2300		0.8292	694.2800	0.6943	(16.274)	0	0	750
2022/09/26	2032	02/02/2023	10.67	Put	Bond Future	4,881.8500		4.8819	5,230.0000	5.2300	7.132	0	0	0
2022/09/26	2032	02/02/2023	10.22	Call	Bond Future	373.3600		0.3734	299.2000	0.2992	(19.863)	0	0	500
2022/09/26	2032	02/02/2023	10.22	Put	Bond Future	6,812.4000		6.8124	7,221.3400	7.2213	6.003	0	0	0
2022/09/26	2032	02/02/2023	9.47	Call	Bond Future	88.1800		0.0882	66.0000	0.0660	(25.153)	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
2022/09/26	2032	02/02/2023	9.47	Put	Bond Future	10,701.6100	10.7016	11,162.5300	11.1625	4.307	0	0	0
2022/09/26	2032	02/02/2023	9.92	Call	Bond Future	217.6400	0.2176	169.9200	0.1699	(21.926)	0	0	750
2022/09/26	2032	02/02/2023	9.92	Put	Bond Future	8,296.2100	8.2962	8,731.5900	8.7316	5.248	0	0	0
2022/09/26	2032	02/02/2023			Bond Future	11.4733	84.9593	11.5726	84.4762	0.865	0.0000	0.0000	18
2022/09/26	2032	02/02/2023	11.84	Call	Bond Future	3,482.9800	3.4830	3,160.1700	3.1602	(9.268)	0	0	0
2022/09/26	2032	02/02/2023	11.84	Put	Bond Future	1,717.4700	1.7175	1,877.7600	1.8778	9.333	0	0	500
2022/09/26	2032	02/02/2023	12.75	Call	Bond Future	6,617.9800	6.6180	6,202.9900	6.2030	(6.271)	0	0	0
2022/09/26	2032	02/02/2023	12.75	Put	Bond Future	685.3200	0.6853	753.4300	0.7534	9.938	0	0	750
2022/09/26	2032	02/02/2023	10.38	Call	Bond Future	503.7800	0.5038	410.3200	0.4103	(18.552)	0	0	0
2022/09/26	2032	02/02/2023	10.38	Put	Bond Future	6,084.4300	6.0844	6,474.0700	6.4741	6.404	0	0	0
2022/09/26	2032	02/02/2023	10.39	Call	Bond Future	513.1600	0.5132	418.3800	0.4184	(18.470)	0	0	0
2022/09/26	2032	02/02/2023	10.39	Put	Bond Future	6,040.5300	6.0405	6,428.8500	6.4288	6.429	0	0	0
2022/09/26	2032	02/02/2023	10.16	Call	Bond Future	336.5000	0.3365	268.2900	0.2683	(20.270)	0	0	0
2022/09/26	2032	02/02/2023	10.16	Put	Bond Future	7,100.2900	7.1003	7,515.1800	7.5152	5.843	0	0	454
2022/09/26	2032	02/02/2023	9.31	Call	Bond Future	62.2200	0.0622	45.8400	0.0458	(26.326)	0	0	454
2022/09/26	2032	02/02/2023	9.31	Put	Bond Future	11,599.4000	11.5994	12,066.1200	12.0661	4.024	0	0	0
2022/09/26	2032	04/05/2023	10.89	Call	Bond Future	1,551.3700	1.5514	1,374.4100	1.3744	(11.407)	0	0	0
2022/09/26	2032	04/05/2023	10.89	Put	Bond Future	5,066.9200	5.0669	5,383.8000	5.3838	6.254	0	0	0
2022/09/26	2032	04/05/2023	11.37	Call	Bond Future	2,531.7200	2.5317	2,290.9900	2.2910	(9.509)	0	0	400
2022/09/26	2032	04/05/2023	13.43	Call	Bond Future	8,909.6200	8.9096	8,482.0200	8.4820	(4.799)	0	0	0
2022/09/26	2032	04/05/2023	13.43	Put	Bond Future	791.9600	0.7920	858.2000	0.8582	8.364	0	0	400
2022/09/26	2032	04/05/2023			Bond Future	11.6064	82.5438	11.7103	82.0500	0.895	0.0000	0.0000	0
2022/09/26	2032	04/05/2023	11.37	Put	Bond Future	3,670.2700	3.6703	3,923.3800	3.9234	6.896	0	0	0
2022/09/26	2032	04/05/2023	10.62	Call	Bond Future	1,132.5400	1.1325	990.0600	0.9901	(12.581)	0	0	400
2022/09/26	2032	04/05/2023	10.62	Put	Bond Future	6,024.8000	6.0248	6,376.1600	6.3762	5.832	0	0	0
2022/09/26	2032	04/05/2023	10.87	Call	Bond Future	1,516.7300	1.5167	1,342.4100	1.3424	(11.493)	0	0	0
2022/09/26	2032	04/05/2023	10.87	Put	Bond Future	5,133.2600	5.1333	5,452.7800	5.4528	6.225	0	0	0
2022/09/26	2032	04/05/2023	10.88	Call	Bond Future	1,533.9900	1.5340	1,358.3500	1.3584	(11.450)	0	0	0
2022/09/26	2032	04/05/2023	10.88	Put	Bond Future	5,100.0100	5.1000	5,418.2100	5.4182	6.239	0	0	0
2022/09/26	2032	03/08/2023	11.90	Call	Bond Future	3,853.5500	3.8536	3,563.0000	3.5630	(7.540)	0	0	5,000
2022/09/26	2032	03/08/2023	11.90	Put	Bond Future	3,110.0200	3.1100	3,323.9700	3.3240	6.879	0	0	0
2022/09/26	2032	03/08/2023	11.77	Call	Bond Future	3,512.6000	3.5126	3,236.2100	3.2362	(7.869)	0	0	0
2022/09/26	2032	03/08/2023	11.77	Put	Bond Future	3,370.6100	3.3706	3,598.7200	3.5987	6.768	0	0	0
2022/09/26	2032	03/08/2023			Bond Future	11.7395	84.2687	11.8482	83.7642	0.926	0.0000	0.0000	2,600
2022/09/26	2032	03/08/2023	11.75	Call	Bond Future	3,461.3300	3.4613	3,187.1700	3.1872	(7.921)	0	0	0
2022/09/26	2032	03/08/2023	11.75	Put	Bond Future	3,412.4100	3.4124	3,642.7500	3.6427	6.750	0	0	0
2022/09/26	2032	03/08/2023	11.76	Call	Bond Future	3,486.9200	3.4869	3,211.6500	3.2117	(7.894)	0	0	0
2022/09/26	2032	03/08/2023	11.76	Put	Bond Future	3,391.4500	3.3914	3,620.6800	3.6207	6.759	0	0	0
2022/09/26	2032	02/11/2023	11.24	Call	Bond Future	2,272.5800	2.2726	2,066.2300	2.0662	(9.080)	0	0	0
2022/09/26	2032	02/11/2023	11.24	Put	Bond Future	5,317.6800	5.3177	5,626.0300	5.6260	5.799	0	0	0
2022/09/26	2032	02/11/2023			Bond Future	11.8942	81.8122	12.0079	81.2975	0.957	0.0000	0.0000	0
2022/09/26	2032	02/11/2023	11.22	Call	Bond Future	2,234.9800	2.2350	2,030.8400	2.0308	(9.134)	0	0	0
2022/09/26	2032	02/11/2023	11.22	Put	Bond Future	5,375.5300	5.3755	5,686.0900	5.6861	5.777	0	0	0
2022/09/26	2032	02/11/2023	11.23	Call	Bond Future	2,253.7400	2.2537	2,048.4900	2.0485	(9.107)	0	0	0
2022/09/26	2032	02/11/2023	11.23	Put	Bond Future	5,346.5500	5.3465	5,656.0000	5.6560	5.788	0	0	0
2022/09/26	2033	03/11/2022			Bond Future	113.7190	113.7190	112.8192	112.8192	(0.791)	0.0000	0.0000	1,415
2022/09/26	2033	02/02/2023			Bond Future	115.8442	115.8442	114.9260	114.9260	(0.793)	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
2022/09/26	2033	04/05/2023			Bond Future	116.8572	116.8572	115.9197	115.9197	(0.802)	0.0000	0.0000	0
2022/09/26	2033	03/08/2023			Bond Future	119.3219	119.3219	118.3642	118.3642	(0.803)	0.0000	0.0000	0
2022/09/26	2033	02/11/2023			Bond Future	120.3146	120.3146	119.3399	119.3399	(0.810)	0.0000	0.0000	0
2022/09/26	2037	03/11/2022	11.30	Put	Bond Future	3,128.6800	3.1287	3,467.3200	3.4673	10.824	0	0	0
2022/09/26	2037	03/11/2022	11.31	Call	Bond Future	495.6400	0.4956	353.1100	0.3531	(28.757)	0	0	0
2022/09/26	2037	03/11/2022	11.31	Put	Bond Future	3,083.9800	3.0840	3,419.5600	3.4196	10.881	0	0	0
2022/09/26	2037	03/11/2022	11.32	Call	Bond Future	510.8500	0.5109	365.2500	0.3652	(28.502)	0	0	0
2022/09/26	2037	03/11/2022			Bond Future	11.7551	80.0401	11.8397	79.5620	0.720	0.0000	0.0000	64,972
2022/09/26	2037	03/11/2022	11.30	Call	Bond Future	480.7300	0.4807	341.2600	0.3413	(29.012)	0	0	0
2022/09/26	2037	03/11/2022	11.32	Put	Bond Future	3,039.6500	3.0396	3,372.1600	3.3722	10.939	0	0	0
2022/09/26	2037	02/02/2023	11.97	Call	Bond Future	3,104.6400	3.1046	2,814.5900	2.8146	(9.342)	0	0	0
2022/09/26	2037	02/02/2023	11.03	Call	Bond Future	911.0500	0.9111	776.0300	0.7760	(14.820)	0	0	0
2022/09/26	2037	02/02/2023	11.03	Put	Bond Future	5,986.0500	5.9861	6,339.0700	6.3391	5.897	0	0	0
2022/09/26	2037	02/02/2023	11.04	Call	Bond Future	926.3900	0.9264	789.7700	0.7898	(14.748)	0	0	0
2022/09/26	2037	02/02/2023	11.04	Put	Bond Future	5,940.3500	5.9403	6,291.7700	6.2918	5.916	0	0	0
2022/09/26	2037	02/02/2023			Bond Future	11.9008	77.2604	11.9890	76.7724	0.741	0.0000	0.0000	76,247
2022/09/26	2037	02/02/2023	11.10	Call	Bond Future	1,021.9200	1.0219	875.6300	0.8756	(14.315)	0	0	636
2022/09/26	2037	02/02/2023	11.10	Put	Bond Future	5,671.0400	5.6710	6,012.7900	6.0128	6.026	0	0	0
2022/09/26	2037	02/02/2023	11.97	Put	Bond Future	2,721.3900	2.7214	2,919.3800	2.9194	7.275	0	0	636
2022/09/26	2037	02/02/2023	11.05	Call	Bond Future	941.8900	0.9419	803.6800	0.8037	(14.674)	0	0	0
2022/09/26	2037	02/02/2023	11.05	Put	Bond Future	5,894.8800	5.8949	6,244.7100	6.2447	5.934	0	0	0
2022/09/26	2037	04/05/2023	13.73	Put	Bond Future	1,094.6000	1.0946	1,167.6900	1.1677	6.677	0	0	400
2022/09/26	2037	04/05/2023	11.30	Call	Bond Future	1,818.4700	1.8185	1,634.2200	1.6342	(10.132)	0	0	0
2022/09/26	2037	04/05/2023	11.30	Put	Bond Future	5,938.1400	5.9381	6,252.7100	6.2527	5.297	0	0	0
2022/09/26	2037	04/05/2023	11.31	Call	Bond Future	1,838.7300	1.8387	1,653.1400	1.6531	(10.093)	0	0	0
2022/09/26	2037	04/05/2023	11.31	Put	Bond Future	5,899.4400	5.8994	6,212.6700	6.2127	5.309	0	0	0
2022/09/26	2037	04/05/2023	11.03	Put	Bond Future	7,066.5400	7.0665	7,416.4000	7.4164	4.951	0	0	0
2022/09/26	2037	04/05/2023			Bond Future	12.0257	78.8521	12.1174	78.3533	0.763	0.0000	0.0000	0
2022/09/26	2037	04/05/2023	11.78	Call	Bond Future	2,947.8900	2.9479	2,699.2200	2.6992	(8.436)	0	0	400
2022/09/26	2037	04/05/2023	11.78	Put	Bond Future	4,307.1300	4.3071	4,557.2800	4.5573	5.808	0	0	0
2022/09/26	2037	04/05/2023	13.73	Call	Bond Future	9,619.9500	9.6200	9,194.2200	9.1942	(4.425)	0	0	0
2022/09/26	2037	04/05/2023	11.32	Call	Bond Future	1,859.3500	1.8594	1,672.4000	1.6724	(10.055)	0	0	0
2022/09/26	2037	04/05/2023	11.32	Put	Bond Future	5,861.1600	5.8612	6,173.0300	6.1730	5.321	0	0	0
2022/09/26	2037	04/05/2023	11.03	Call	Bond Future	1,330.7700	1.3308	1,181.8100	1.1818	(11.194)	0	0	400
2022/09/26	2037	03/08/2023	12.13	Call	Bond Future	4,062.4800	4.0625	3,781.8600	3.7819	(6.908)	0	0	0
2022/09/26	2037	03/08/2023	12.13	Put	Bond Future	4,194.1300	4.1941	4,423.1100	4.4231	5.460	0	0	0
2022/09/26	2037	03/08/2023	12.12	Call	Bond Future	4,033.7200	4.0337	3,754.1800	3.7542	(6.930)	0	0	0
2022/09/26	2037	03/08/2023	12.12	Put	Bond Future	4,219.1400	4.2191	4,449.2000	4.4492	5.453	0	0	0
2022/09/26	2037	03/08/2023			Bond Future	12.1545	76.2416	12.2501	75.7320	0.786	0.0000	0.0000	0
2022/09/26	2037	03/08/2023	12.14	Call	Bond Future	4,091.0500	4.0911	3,809.3400	3.8093	(6.886)	0	0	0
2022/09/26	2037	03/08/2023	12.14	Put	Bond Future	4,168.9900	4.1690	4,396.8800	4.3969	5.466	0	0	0
2022/09/26	2037	02/11/2023	11.56	Put	Bond Future	6,601.3400	6.6013	6,912.9000	6.9129	4.720	0	0	0
2022/09/26	2037	02/11/2023	11.57	Call	Bond Future	2,634.6800	2.6347	2,425.2700	2.4253	(7.948)	0	0	0
2022/09/26	2037	02/11/2023	11.55	Put	Bond Future	6,636.5400	6.6365	6,949.2100	6.9492	4.711	0	0	0
2022/09/26	2037	02/11/2023			Bond Future	12.2897	77.7825	12.3890	77.2626	0.808	0.0000	0.0000	0
2022/09/26	2037	02/11/2023	11.56	Call	Bond Future	2,613.3300	2.6133	2,405.0200	2.4050	(7.971)	0	0	0
2022/09/26	2037	02/11/2023	11.57	Put	Bond Future	6,565.9800	6.5660	6,876.4400	6.8764	4.728	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
2022/09/26	2037	02/11/2023	11.55	Call	Bond Future	2,591.7600	2.5918	2,384.5600	2.3846	(7.995)	0	0	0
2022/09/26	2038	03/11/2022			Bond Future	128.0532	128.0532	128.0904	128.0904	0.029	0.0000	0.0000	5,587
2022/09/26	2038	02/02/2023			Bond Future	128.5207	128.5207	128.5577	128.5577	0.029	0.0000	0.0000	0
2022/09/26	2038	04/05/2023			Bond Future	131.1923	131.1923	131.2287	131.2287	0.028	0.0000	0.0000	0
2022/09/26	2038	03/08/2023			Bond Future	131.9642	131.9642	132.0041	132.0041	0.030	0.0000	0.0000	0
2022/09/26	2038	02/11/2023			Bond Future	134.6606	134.6606	134.7013	134.7013	0.030	0.0000	0.0000	0
2022/09/26	2040	03/11/2022	10.60	Put	Bond Future	8,141.4200	8.1414	8,552.6500	8.5526	5.051	0	0	0
2022/09/26	2040	03/11/2022	10.70	Call	Bond Future	32.4500	0.0325	17.9800	0.0180	(44.592)	0	0	1,078
2022/09/26	2040	03/11/2022	12.00	Call	Bond Future	2,186.0600	2.1861	1,880.1300	1.8801	(13.995)	0	0	0
2022/09/26	2040	03/11/2022	12.00	Put	Bond Future	1,209.9700	1.2100	1,324.1400	1.3241	9.436	0	0	0
2022/09/26	2040	03/11/2022	12.52	Call	Bond Future	4,398.2400	4.3982	4,010.4900	4.0105	(8.816)	0	0	0
2022/09/26	2040	03/11/2022	11.39	Call	Bond Future	547.5900	0.5476	410.6900	0.4107	(25.000)	0	0	0
2022/09/26	2040	03/11/2022	11.40	Call	Bond Future	564.1000	0.5641	424.3900	0.4244	(24.767)	0	0	0
2022/09/26	2040	03/11/2022	11.41	Put	Bond Future	3,249.6700	3.2497	3,527.2300	3.5272	8.541	0	0	0
2022/09/26	2040	03/11/2022	11.20	Call	Bond Future	294.1900	0.2942	206.6400	0.2066	(29.760)	0	0	1,078
2022/09/26	2040	03/11/2022	11.20	Put	Bond Future	4,324.9600	4.3250	4,657.5100	4.6575	7.689	0	0	0
2022/09/26	2040	03/11/2022			Bond Future	11.8378	81.7465	11.9072	81.3264	0.586	0.0000	0.0000	60,846
2022/09/26	2040	03/11/2022	10.10	Call	Bond Future	0.8800	0.0009	0.3400	0.0003	(61.364)	0	0	0
2022/09/26	2040	03/11/2022	10.10	Put	Bond Future	11,775.9700	11.7760	12,195.5300	12.1955	3.563	0	0	0
2022/09/26	2040	03/11/2022	10.60	Call	Bond Future	18.5400	0.0185	9.6700	0.0097	(47.843)	0	0	1,600
2022/09/26	2040	03/11/2022	10.70	Put	Bond Future	7,451.9500	7.4520	7,857.5800	7.8576	5.443	0	0	0
2022/09/26	2040	03/11/2022	11.50	Call	Bond Future	747.9000	0.7479	579.3000	0.5793	(22.543)	0	0	0
2022/09/26	2040	03/11/2022	11.50	Put	Bond Future	2,843.5500	2.8436	3,095.0500	3.0950	8.845	0	0	0
2022/09/26	2040	03/11/2022	12.52	Put	Bond Future	418.4500	0.4184	450.8000	0.4508	7.731	0	0	1,078
2022/09/26	2040	03/11/2022	11.39	Put	Bond Future	3,344.5200	3.3445	3,627.7200	3.6277	8.468	0	0	0
2022/09/26	2040	03/11/2022	11.40	Put	Bond Future	3,296.8900	3.2969	3,577.2800	3.5773	8.505	0	0	0
2022/09/26	2040	03/11/2022	11.41	Call	Bond Future	580.9500	0.5809	438.4100	0.4384	(24.536)	0	0	0
2022/09/26	2040	03/11/2022	10.80	Call	Bond Future	54.3000	0.0543	31.8000	0.0318	(41.436)	0	0	0
2022/09/26	2040	03/11/2022	10.80	Put	Bond Future	6,779.1300	6.7791	7,176.7300	7.1767	5.865	0	0	0
2022/09/26	2040	03/11/2022	11.30	Call	Bond Future	413.4900	0.4135	301.1200	0.3011	(27.176)	0	0	1,600
2022/09/26	2040	03/11/2022	11.30	Put	Bond Future	3,791.2800	3.7913	4,099.0100	4.0990	8.117	0	0	0
2022/09/26	2040	02/02/2023	12.24	Call	Bond Future	3,946.7600	3.9468	3,660.0200	3.6600	(7.265)	0	0	0
2022/09/26	2040	02/02/2023	12.24	Put	Bond Future	2,418.3100	2.4183	2,560.5400	2.5605	5.881	0	0	0
2022/09/26	2040	02/02/2023	12.27	Call	Bond Future	4,053.5700	4.0536	3,763.2200	3.7632	(7.163)	0	0	0
2022/09/26	2040	02/02/2023	12.27	Put	Bond Future	2,352.2700	2.3523	2,490.8900	2.4909	5.893	0	0	388
2022/09/26	2040	02/02/2023	11.12	Call	Bond Future	975.2700	0.9753	850.7100	0.8507	(12.772)	0	0	0
2022/09/26	2040	02/02/2023	11.12	Put	Bond Future	6,367.2000	6.3672	6,671.6100	6.6716	4.781	0	0	0
2022/09/26	2040	02/02/2023	11.19	Call	Bond Future	1,092.1100	1.0921	957.4300	0.9574	(12.332)	0	0	621
2022/09/26	2040	02/02/2023	11.19	Put	Bond Future	6,023.4300	6.0234	6,317.7200	6.3177	4.886	0	0	0
2022/09/26	2040	02/02/2023	12.07	Put	Bond Future	2,825.9500	2.8260	2,989.7300	2.9897	5.796	0	0	621
2022/09/26	2040	02/02/2023	10.96	Call	Bond Future	740.1400	0.7401	637.7300	0.6377	(13.837)	0	0	388
2022/09/26	2040	02/02/2023	10.96	Put	Bond Future	7,199.8300	7.1998	7,526.3900	7.5264	4.536	0	0	0
2022/09/26	2040	02/02/2023	10.93	Call	Bond Future	700.8900	0.7009	602.4500	0.6024	(14.045)	0	0	0
2022/09/26	2040	02/02/2023			Bond Future	11.9793	78.7479	12.0516	78.3189	0.604	0.0000	0.0000	64,691
2022/09/26	2040	02/02/2023	12.07	Call	Bond Future	3,363.1300	3.3631	3,097.9400	3.0979	(7.885)	0	0	0
2022/09/26	2040	02/02/2023	11.10	Call	Bond Future	943.4300	0.9434	821.7200	0.8217	(12.901)	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
2022/09/26	2040	02/02/2023	11.10	Put	Bond Future	6,467.6900	6.4677	6,774.9500	6.7750	4.751	0	0	0
2022/09/26	2040	02/02/2023	11.11	Call	Bond Future	959.2600	0.9593	836.1300	0.8361	(12.836)	0	0	0
2022/09/26	2040	02/02/2023	11.11	Put	Bond Future	6,417.3100	6.4173	6,723.1500	6.7232	4.766	0	0	0
2022/09/26	2040	02/02/2023	10.18	Call	Bond Future	159.2800	0.1593	128.7100	0.1287	(19.193)	0	0	0
2022/09/26	2040	02/02/2023	10.18	Put	Bond Future	12,137.1900	12.1372	12,535.5900	12.5356	3.282	0	0	0
2022/09/26	2040	02/02/2023	10.21	Call	Bond Future	170.1500	0.1702	137.8600	0.1379	(18.977)	0	0	388
2022/09/26	2040	02/02/2023	10.21	Put	Bond Future	11,925.7900	11.9258	12,322.4700	12.3225	3.326	0	0	0
2022/09/26	2040	02/02/2023	10.93	Put	Bond Future	7,363.1300	7.3631	7,693.6600	7.6937	4.489	0	0	0
2022/09/26	2040	04/05/2023	12.78	Call	Bond Future	6,301.2200	6.3012	5,985.0800	5.9851	(5.017)	0	0	0
2022/09/26	2040	04/05/2023	12.78	Put	Bond Future	2,478.1700	2.4782	2,600.6100	2.6006	4.941	0	0	388
2022/09/26	2040	04/05/2023	13.45	Put	Bond Future	1,559.8200	1.5598	1,638.0600	1.6381	5.016	0	0	486
2022/09/26	2040	04/05/2023	11.43	Call	Bond Future	2,116.7500	2.1168	1,941.4600	1.9415	(8.281)	0	0	0
2022/09/26	2040	04/05/2023	11.43	Put	Bond Future	6,203.0200	6.2030	6,466.3100	6.4663	4.245	0	0	0
2022/09/26	2040	04/05/2023	10.73	Put	Bond Future	9,611.1100	9.6111	9,953.2600	9.9533	3.560	0	0	0
2022/09/26	2040	04/05/2023			Bond Future	12.1005	80.3705	12.1757	79.9319	0.622	0.0000	0.0000	0
2022/09/26	2040	04/05/2023	13.45	Call	Bond Future	8,866.9100	8.8669	8,506.5700	8.5066	(4.064)	0	0	0
2022/09/26	2040	04/05/2023	11.42	Call	Bond Future	2,093.8700	2.0939	1,919.7800	1.9198	(8.314)	0	0	0
2022/09/26	2040	04/05/2023	11.42	Put	Bond Future	6,243.6000	6.2436	6,508.0900	6.5081	4.236	0	0	0
2022/09/26	2040	04/05/2023	11.48	Call	Bond Future	2,232.4900	2.2325	2,051.1900	2.0512	(8.121)	0	0	486
2022/09/26	2040	04/05/2023	11.48	Put	Bond Future	6,002.5800	6.0026	6,259.8600	6.2599	4.286	0	0	0
2022/09/26	2040	04/05/2023	10.73	Call	Bond Future	891.5400	0.8915	795.1100	0.7951	(10.816)	0	0	486
2022/09/26	2040	04/05/2023	10.92	Call	Bond Future	1,154.0400	1.1540	1,037.7800	1.0378	(10.074)	0	0	388
2022/09/26	2040	04/05/2023	10.92	Put	Bond Future	8,576.8000	8.5768	8,899.1200	8.8991	3.758	0	0	0
2022/09/26	2040	04/05/2023	11.41	Call	Bond Future	2,071.3500	2.0713	1,898.4600	1.8985	(8.347)	0	0	0
2022/09/26	2040	04/05/2023	11.41	Put	Bond Future	6,284.6300	6.2846	6,550.3200	6.5503	4.228	0	0	0
2022/09/26	2040	04/05/2023	10.17	Call	Bond Future	413.9600	0.4140	361.0900	0.3611	(12.772)	0	0	388
2022/09/26	2040	04/05/2023	10.17	Put	Bond Future	13,136.2900	13.1363	13,522.0000	13.5220	2.936	0	0	0
2022/09/26	2040	03/08/2023	12.23	Call	Bond Future	4,411.7600	4.4118	4,157.2500	4.1573	(5.769)	0	0	0
2022/09/26	2040	03/08/2023	12.23	Put	Bond Future	4,384.9200	4.3849	4,578.5000	4.5785	4.415	0	0	0
2022/09/26	2040	03/08/2023			Bond Future	12.2253	77.5413	12.3036	77.0932	0.640	0.0000	0.0000	0
2022/09/26	2040	03/08/2023	12.22	Call	Bond Future	4,380.9300	4.3809	4,127.3700	4.1274	(5.788)	0	0	0
2022/09/26	2040	03/08/2023	12.22	Put	Bond Future	4,411.5900	4.4116	4,606.1200	4.6061	4.410	0	0	0
2022/09/26	2040	03/08/2023	12.21	Call	Bond Future	4,350.1800	4.3502	4,097.5900	4.0976	(5.806)	0	0	0
2022/09/26	2040	03/08/2023	12.21	Put	Bond Future	4,438.4000	4.4384	4,633.9000	4.6339	4.405	0	0	0
2022/09/26	2040	02/11/2023	11.59	Call	Bond Future	2,771.6800	2.7717	2,586.7700	2.5868	(6.671)	0	0	0
2022/09/26	2040	02/11/2023	11.60	Put	Bond Future	7,256.7500	7.2567	7,527.9700	7.5280	3.737	0	0	0
2022/09/26	2040	02/11/2023	11.58	Call	Bond Future	2,748.8700	2.7489	2,564.9300	2.5649	(6.691)	0	0	0
2022/09/26	2040	02/11/2023	11.58	Put	Bond Future	7,334.5800	7.3346	7,607.7400	7.6077	3.724	0	0	0
2022/09/26	2040	02/11/2023			Bond Future	12.3557	79.1084	12.4370	78.6513	0.658	0.0000	0.0000	0
2022/09/26	2040	02/11/2023	11.59	Put	Bond Future	7,295.5800	7.2956	7,567.7700	7.5678	3.731	0	0	0
2022/09/26	2040	02/11/2023	11.60	Call	Bond Future	2,794.5800	2.7946	2,608.7000	2.6087	(6.651)	0	0	0
2022/09/26	2044	03/11/2022	10.10	Call	Bond Future	0.9800	0.0010	0.3400	0.0003	(65.306)	0	0	0
2022/09/26	2044	03/11/2022	10.10	Put	Bond Future	11,954.4600	11.9545	12,474.5000	12.4745	4.350	0	0	0
2022/09/26	2044	03/11/2022	10.60	Call	Bond Future	20.8700	0.0209	10.1400	0.0101	(51.414)	0	0	1,900
2022/09/26	2044	03/11/2022	10.60	Put	Bond Future	8,184.3000	8.1843	8,694.2500	8.6942	6.231	0	0	0
2022/09/26	2044	03/11/2022	10.80	Call	Bond Future	60.8300	0.0608	33.5200	0.0335	(44.896)	0	0	0
2022/09/26	2044	03/11/2022	10.80	Put	Bond Future	6,782.0400	6.7820	7,275.4100	7.2754	7.275	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
2022/09/26	2044	03/11/2022	11.41	Call	Bond Future	630.7200	0.6307	458.3100	0.4583	(27.335)	0	0	0
2022/09/26	2044	03/11/2022	11.41	Put	Bond Future	3,194.7700	3.1948	3,543.0400	3.5430	10.901	0	0	0
2022/09/26	2044	03/11/2022	11.30	Call	Bond Future	451.3000	0.4513	315.3300	0.3153	(30.129)	0	0	1,900
2022/09/26	2044	03/11/2022	11.30	Put	Bond Future	3,739.1700	3.7392	4,123.8800	4.1239	10.289	0	0	0
2022/09/26	2044	03/11/2022	11.40	Put	Bond Future	3,242.1300	3.2421	3,593.8300	3.5938	10.848	0	0	0
2022/09/26	2044	03/11/2022			Bond Future	11.8136	78.6816	11.8984	78.1609	0.717	0.0000	0.0000	73,707
2022/09/26	2044	03/11/2022	11.39	Call	Bond Future	595.0100	0.5950	429.4400	0.4294	(27.826)	0	0	0
2022/09/26	2044	03/11/2022	11.39	Put	Bond Future	3,289.8500	3.2899	3,644.9600	3.6450	10.794	0	0	0
2022/09/26	2044	03/11/2022	11.40	Call	Bond Future	612.7300	0.6127	443.7500	0.4438	(27.578)	0	0	0
2022/09/26	2044	02/02/2023	12.00	Call	Bond Future	3,290.4400	3.2904	2,976.6700	2.9767	(9.536)	0	0	0
2022/09/26	2044	02/02/2023	12.00	Put	Bond Future	2,968.6400	2.9686	3,186.2700	3.1863	7.331	0	0	4,000
2022/09/26	2044	02/02/2023	11.20	Put	Bond Future	0.0000	0.0000	6,310.1900	6.3102	100.000	0	0	0
2022/09/26	2044	02/02/2023	11.90	Call	Bond Future	0.0000	0.0000	2,670.1200	2.6701	100.000	0	0	1,300
2022/09/26	2044	02/02/2023	11.90	Put	Bond Future	0.0000	0.0000	3,485.2600	3.4853	100.000	0	0	0
2022/09/26	2044	02/02/2023	11.14	Call	Bond Future	1,077.3000	1.0773	920.5900	0.9206	(14.547)	0	0	0
2022/09/26	2044	02/02/2023	11.14	Put	Bond Future	6,242.7900	6.2428	6,617.4800	6.6175	6.002	0	0	0
2022/09/26	2044	02/02/2023	11.15	Call	Bond Future	1,094.8300	1.0948	936.3400	0.9363	(14.476)	0	0	0
2022/09/26	2044	02/02/2023	11.15	Put	Bond Future	6,192.7200	6.1927	6,565.6300	6.5656	6.022	0	0	0
2022/09/26	2044	02/02/2023			Bond Future	11.9467	75.7517	12.0349	75.2203	0.739	0.0000	0.0000	31,719
2022/09/26	2044	02/02/2023	11.16	Call	Bond Future	1,112.4000	1.1124	952.1400	0.9521	(14.407)	0	0	0
2022/09/26	2044	02/02/2023	11.16	Put	Bond Future	6,142.7800	6.1428	6,513.9200	6.5139	6.042	0	0	0
2022/09/26	2044	02/02/2023	11.20	Call	Bond Future	0.0000	0.0000	1,017.4900	1.0175	100.000	0	0	1,300
2022/09/26	2044	04/05/2023	11.75	Put	Bond Future	4,970.4800	4.9705	5,249.6200	5.2496	5.616	0	0	4,115
2022/09/26	2044	04/05/2023	11.41	Call	Bond Future	2,197.6300	2.1976	1,983.5000	1.9835	(9.744)	0	0	0
2022/09/26	2044	04/05/2023	11.41	Put	Bond Future	6,247.5900	6.2476	6,576.5300	6.5765	5.265	0	0	0
2022/09/26	2044	04/05/2023	11.42	Call	Bond Future	2,221.2700	2.2213	2,005.6600	2.0057	(9.707)	0	0	0
2022/09/26	2044	04/05/2023	11.42	Put	Bond Future	6,206.1900	6.2062	6,533.6500	6.5337	5.276	0	0	0
2022/09/26	2044	04/05/2023			Bond Future	12.0601	77.3126	12.1518	76.7696	0.760	0.0000	0.0000	0
2022/09/26	2044	04/05/2023	11.43	Call	Bond Future	2,245.0400	2.2450	2,027.9500	2.0279	(9.670)	0	0	0
2022/09/26	2044	04/05/2023	11.43	Put	Bond Future	6,165.0100	6.1650	6,490.9900	6.4910	5.288	0	0	0
2022/09/26	2044	04/05/2023	11.75	Call	Bond Future	3,082.9500	3.0830	2,819.0200	2.8190	(8.561)	0	0	0
2022/09/26	2044	04/05/2023	12.00	Call	Bond Future	3,831.1900	3.8312	3,532.4100	3.5324	(7.799)	0	0	0
2022/09/26	2044	04/05/2023	12.00	Put	Bond Future	4,190.9000	4.1909	4,435.1900	4.4352	5.829	0	0	4,115
2022/09/26	2044	03/08/2023	12.15	Call	Bond Future	4,390.7600	4.3908	4,084.1100	4.0841	(6.984)	0	0	0
2022/09/26	2044	03/08/2023	12.15	Put	Bond Future	4,546.9700	4.5470	4,795.0500	4.7950	5.456	0	0	0
2022/09/26	2044	03/08/2023	12.16	Call	Bond Future	4,421.9700	4.4220	4,114.1300	4.1141	(6.962)	0	0	0
2022/09/26	2044	03/08/2023	12.16	Put	Bond Future	4,519.4100	4.5194	4,766.3000	4.7663	5.463	0	0	0
2022/09/26	2044	03/08/2023			Bond Future	12.1766	74.5448	12.2719	73.9901	0.782	0.0000	0.0000	0
2022/09/26	2044	03/08/2023	12.17	Call	Bond Future	4,452.9900	4.4530	4,143.9600	4.1440	(6.940)	0	0	0
2022/09/26	2044	03/08/2023	12.17	Put	Bond Future	4,491.7400	4.4917	4,737.4400	4.7374	5.470	0	0	0
2022/09/26	2044	02/11/2023	11.57	Call	Bond Future	2,907.9000	2.9079	2,678.4200	2.6784	(7.892)	0	0	0
2022/09/26	2044	02/11/2023	11.57	Put	Bond Future	7,310.7100	7.3107	7,647.1200	7.6471	4.602	0	0	0
2022/09/26	2044	02/11/2023			Bond Future	12.2979	76.0514	12.3967	75.4855	0.804	0.0000	0.0000	0
2022/09/26	2044	02/11/2023	11.55	Call	Bond Future	2,860.5400	2.8605	2,633.4800	2.6335	(7.938)	0	0	0
2022/09/26	2044	02/11/2023	11.55	Put	Bond Future	7,390.4400	7.3904	7,729.2700	7.7293	4.585	0	0	0
2022/09/26	2044	02/11/2023	11.56	Call	Bond Future	2,884.3300	2.8843	2,656.0500	2.6561	(7.914)	0	0	0
2022/09/26	2044	02/11/2023	11.56	Put	Bond Future	7,350.6400	7.3506	7,688.2500	7.6883	4.593	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
2022/09/26	2046	03/11/2022			Bond Future	113.2597	113.2597	112.9237	112.9237	(0.297)	0.0000	0.0000	16,541
2022/09/26	2046	02/02/2023			Bond Future	115.3761	115.3761	115.0323	115.0323	(0.298)	0.0000	0.0000	0
2022/09/26	2046	04/05/2023			Bond Future	115.7212	115.7212	115.3707	115.3707	(0.303)	0.0000	0.0000	0
2022/09/26	2046	03/08/2023			Bond Future	118.1626	118.1626	117.8043	117.8043	(0.303)	0.0000	0.0000	0
2022/09/26	2046	02/11/2023			Bond Future	118.4472	118.4472	118.0859	118.0859	(0.305)	0.0000	0.0000	0
2022/09/26	2050	03/11/2022			Bond Future	117.4226	117.4226	114.5419	114.5419	(2.453)	0.0000	0.0000	12,536
2022/09/26	2050	02/02/2023			Bond Future	117.4748	117.4748	114.5391	114.5391	(2.499)	0.0000	0.0000	0
2022/09/26	2050	04/05/2023			Bond Future	119.9164	119.9164	116.9187	116.9187	(2.500)	0.0000	0.0000	0
2022/09/26	2050	03/08/2023			Bond Future	120.2299	120.2299	117.1715	117.1715	(2.544)	0.0000	0.0000	0
2022/09/26	2050	02/11/2023			Bond Future	122.6863	122.6863	119.5655	119.5655	(2.544)	0.0000	0.0000	0
2022/09/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	AL37	03/11/2022			Index Future	820.2990	820.2990	817.7990	817.7990	(0.305)	0.0000	0.0000	0
2022/09/26	AL37	02/02/2023			Index Future	835.4270	835.4270	832.8470	832.8470	(0.309)	0.0000	0.0000	0
2022/09/26	AL37	04/05/2023			Index Future	852.5790	852.5790	849.9220	849.9220	(0.312)	0.0000	0.0000	0
2022/09/26	AL37	03/08/2023			Index Future	870.3630	870.3630	867.6400	867.6400	(0.313)	0.0000	0.0000	0
2022/09/26	AL37	02/11/2023			Index Future	887.9600	887.9600	885.1830	885.1830	(0.313)	0.0000	0.0000	0
2022/09/26	AL7T	03/11/2022			Index Future	935.6060	935.6060	930.7850	930.7850	(0.515)	0.0000	0.0000	0
2022/09/26	AL7T	02/02/2023			Index Future	952.8610	952.8610	947.9120	947.9120	(0.519)	0.0000	0.0000	0
2022/09/26	AL7T	04/05/2023			Index Future	972.4250	972.4250	967.3450	967.3450	(0.522)	0.0000	0.0000	0
2022/09/26	AL7T	03/08/2023			Index Future	992.7080	992.7080	987.5120	987.5120	(0.523)	0.0000	0.0000	0
2022/09/26	AL7T	02/11/2023			Index Future	1,012.7790	1,012.7790	1,007.4780	1,007.4780	(0.523)	0.0000	0.0000	0
2022/09/26	ALBI	03/11/2022			Index Future	821.8480	821.8480	817.7410	817.7410	(0.500)	0.0000	0.0000	123
2022/09/26	ALBI	02/02/2023			Index Future	837.0050	837.0050	832.7880	832.7880	(0.504)	0.0000	0.0000	0
2022/09/26	ALBI	04/05/2023			Index Future	854.1900	854.1900	849.8610	849.8610	(0.507)	0.0000	0.0000	0
2022/09/26	ALBI	03/08/2023			Index Future	872.0070	872.0070	867.5780	867.5780	(0.508)	0.0000	0.0000	0
2022/09/26	ALBI	02/11/2023			Index Future	889.6370	889.6370	885.1200	885.1200	(0.508)	0.0000	0.0000	0
2022/09/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C035	28/02/2035			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/26	ES33	03/11/2022			Bond Future	12.5831	71.4454	12.6724	71.0385	0.710	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
2022/09/26	ES33	02/02/2023			Bond Future	12.7808	72.7806	12.8742	72.3651	0.731	0.0000	0.0000	350
2022/09/26	ES33	04/05/2023			Bond Future	12.9493	70.4980	13.0469	70.0732	0.754	0.0000	0.0000	0
2022/09/26	ES33	03/08/2023			Bond Future	13.1194	71.9869	13.2213	71.5528	0.777	0.0000	0.0000	0
2022/09/26	ES33	02/11/2023			Bond Future	13.3133	69.6628	13.4198	69.2199	0.800	0.0000	0.0000	0
2022/09/26	ES42	03/11/2022			Bond Future	12.8641	69.3906	12.9434	68.9778	0.616	0.0000	0.0000	0
2022/09/26	ES42	02/02/2023			Bond Future	13.0378	70.6890	13.1206	70.2675	0.635	0.0000	0.0000	4,769
2022/09/26	ES42	04/05/2023			Bond Future	13.1937	67.8954	13.2801	67.4645	0.655	0.0000	0.0000	0
2022/09/26	ES42	03/08/2023			Bond Future	13.3460	69.3310	13.4360	68.8906	0.675	0.0000	0.0000	0
2022/09/26	ES42	02/11/2023			Bond Future	13.5187	66.4848	13.6127	66.0355	0.695	0.0000	0.0000	0
2022/09/26	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	03/11/2022	820.41	Put	GOVI	101,190.0000	10.1190	142,270.0000	14.2270	40.597	0	0	0
2022/09/26	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	03/11/2022	820.42	Put	GOVI	101,290.0000	10.1290	142,370.0000	14.2370	40.557	0	0	0
2022/09/26	GOVI	03/11/2022			GOVI	810.2910	810.2910	806.1830	806.1830	(0.507)	0.0000	0.0000	867
2022/09/26	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	03/11/2022	820.43	Put	GOVI	101,390.0000	10.1390	142,470.0000	14.2470	40.517	0	0	0
2022/09/26	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	02/02/2023	850.82	Put	GOVI	255,860.0000	25.5860	298,030.0000	29.8030	16.482	0	0	0
2022/09/26	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	02/02/2023	850.83	Put	GOVI	255,960.0000	25.5960	298,130.0000	29.8130	16.475	0	0	0
2022/09/26	GOVI	02/02/2023			GOVI	825.2340	825.2340	821.0170	821.0170	(0.511)	0.0000	0.0000	0
2022/09/26	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	02/02/2023	850.84	Put	GOVI	256,060.0000	25.6060	298,230.0000	29.8230	16.469	0	0	0
2022/09/26	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	04/05/2023	852.86	Put	GOVI	106,820.0000	10.6820	150,110.0000	15.0110	40.526	0	0	0
2022/09/26	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	04/05/2023	852.87	Put	GOVI	106,920.0000	10.6920	150,210.0000	15.0210	40.488	0	0	0
2022/09/26	GOVI	04/05/2023			GOVI	842.1780	842.1780	837.8490	837.8490	(0.514)	0.0000	0.0000	0
2022/09/26	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	04/05/2023	852.88	Put	GOVI	107,020.0000	10.7020	150,310.0000	15.0310	40.450	0	0	0
2022/09/26	GOVI	03/08/2023	837.21	Call	GOVI	225,340.0000	22.5340	181,060.0000	18.1060	(19.650)	0	0	0
2022/09/26	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	03/08/2023	837.22	Call	GOVI	225,240.0000	22.5240	180,960.0000	18.0960	(19.659)	0	0	0
2022/09/26	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	03/08/2023			GOVI	859.7440	859.7440	855.3160	855.3160	(0.515)	0.0000	0.0000	0
2022/09/26	GOVI	03/08/2023	837.23	Call	GOVI	225,140.0000	22.5140	180,860.0000	18.0860	(19.668)	0	0	0
2022/09/26	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	02/11/2023	885.81	Put	GOVI	86,830.0000	8.6830	132,010.0000	13.2010	52.033	0	0	0
2022/09/26	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	02/11/2023			GOVI	877.1270	877.1270	872.6090	872.6090	(0.515)	0.0000	0.0000	0
2022/09/26	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	02/11/2023	885.80	Put	GOVI	86,730.0000	8.6730	131,910.0000	13.1910	52.093	0	0	0
2022/09/26	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	GOVI	02/11/2023	885.82	Put	GOVI	86,930.0000	8.6930	132,110.0000	13.2110	51.973	0	0	0
2022/09/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2022/09/26	IGOV	03/11/2022			Index Future	321.9830	321.9830	319.7290	319.7290	(0.700)	0.0000	0.0000	702
2022/09/26	IGOV	02/02/2023			Index Future	328.0000	328.0000	325.6910	325.6910	(0.704)	0.0000	0.0000	0
2022/09/26	IGOV	04/05/2023			Index Future	334.8120	334.8120	332.4450	332.4450	(0.707)	0.0000	0.0000	0
2022/09/26	IGOV	03/08/2023			Index Future	341.8710	341.8710	339.4500	339.4500	(0.708)	0.0000	0.0000	0
2022/09/26	IGOV	02/11/2023			Index Future	348.8580	348.8580	346.3880	346.3880	(0.708)	0.0000	0.0000	0
2022/09/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/26	JBAF	19/10/2022			Jibar Tradeable Future	6.5850	93.4150	6.5950	93.4050	0.152	0.0000	0.0000	0
2022/09/26	JBAF	16/11/2022			Jibar Tradeable Future	6.7800	93.2200	6.7000	93.3000	(1.180)	0.0000	0.0000	0
2022/09/26	JBAF	21/12/2022			Jibar Tradeable Future	7.4150	92.5850	7.4750	92.5250	0.809	0.0000	0.0000	68
2022/09/26	JBAF	18/01/2023			Jibar Tradeable Future	7.5500	92.4500	7.6300	92.3700	1.060	0.0000	0.0000	0
2022/09/26	JBAF	15/02/2023			Jibar Tradeable Future	8.0300	91.9700	8.1100	91.8900	0.996	0.0000	0.0000	0
2022/09/26	JBAF	15/03/2023			Jibar Tradeable Future	8.1350	91.8650	8.2350	91.7650	1.229	0.0000	0.0000	0
2022/09/26	JBAF	21/06/2023			Jibar Tradeable Future	8.4900	91.5100	8.6500	91.3500	1.885	0.0000	0.0000	0
2022/09/26	JBAF	20/09/2023			Jibar Tradeable Future	8.5450	91.4550	8.7300	91.2700	2.165	0.0000	0.0000	75
2022/09/26	JBAF	20/12/2023			Jibar Tradeable Future	8.5950	91.4050	8.7650	91.2350	1.978	0.0000	0.0000	272
2022/09/26	JBAF	20/03/2024			Jibar Tradeable Future	8.6000	91.4000	8.7800	91.2200	2.093	0.0000	0.0000	0
2022/09/26	JBAF	19/06/2024			Jibar Tradeable Future	8.5700	91.4300	8.7400	91.2600	1.984	0.0000	0.0000	0
2022/09/26	JBAF	18/09/2024			Jibar Tradeable Future	8.7000	91.3000	8.8650	91.1350	1.897	0.0000	0.0000	0
2022/09/26	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	R023	03/11/2022	6.25	Put	Bond Future	383.3700	0.3834	346.8600	0.3469	(9.523)	0	0	0
2022/09/26	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	R023	03/11/2022	6.26	Put	Bond Future	380.3100	0.3803	343.8000	0.3438	(9.600)	0	0	0
2022/09/26	R023	03/11/2022			Bond Future	7.5041	101.5370	7.3842	101.5735	(1.597)	0.0000	0.0000	23,773
2022/09/26	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/26	R023	03/11/2022	6.27	Put	Bond Future	377.2400	0.3772	340.7300	0.3407	(9.678)	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
2022/09/26	R035	03/11/2022	10.57	Call	Bond Future	44.9600	0.0450	25.3600	0.0254	(43.594)	0	0	0
2022/09/26	R035	03/11/2022	10.57	Put	Bond Future	6,296.4400	6.2964	6,693.3400	6.6933	6.304	0	0	582
2022/09/26	R035	03/11/2022	11.15	Call	Bond Future	456.4700	0.4565	333.2800	0.3333	(26.988)	0	0	0
2022/09/26	R035	03/11/2022	11.15	Put	Bond Future	3,192.0700	3.1921	3,485.3800	3.4854	9.189	0	0	0
2022/09/26	R035	03/11/2022	12.68	Call	Bond Future	5,787.4300	5.7874	5,381.6200	5.3816	(7.012)	0	0	0
2022/09/26	R035	03/11/2022	12.68	Put	Bond Future	155.7200	0.1557	166.4100	0.1664	6.865	0	0	976
2022/09/26	R035	03/11/2022	10.99	Call	Bond Future	268.0800	0.2681	184.5900	0.1846	(31.144)	0	0	0
2022/09/26	R035	03/11/2022	10.99	Put	Bond Future	3,953.4700	3.9535	4,286.4800	4.2865	8.423	0	0	582
2022/09/26	R035	03/11/2022	11.05	Call	Bond Future	330.3600	0.3304	232.8000	0.2328	(29.531)	0	0	976
2022/09/26	R035	03/11/2022			Bond Future	11.6255	83.8902	11.6998	83.4738	0.640	0.0000	0.0000	61,202
2022/09/26	R035	03/11/2022	9.82	Call	Bond Future	0.5100	0.0005	0.1800	0.0002	(64.706)	0	0	582
2022/09/26	R035	03/11/2022	9.82	Put	Bond Future	11,110.5300	11.1105	11,526.7000	11.5267	3.746	0	0	0
2022/09/26	R035	03/11/2022	10.30	Call	Bond Future	9.9600	0.0100	4.7500	0.0048	(52.309)	0	0	976
2022/09/26	R035	03/11/2022	10.30	Put	Bond Future	7,968.6300	7.9686	8,379.9200	8.3799	5.161	0	0	0
2022/09/26	R035	03/11/2022	11.14	Call	Bond Future	442.5400	0.4425	322.0300	0.3220	(27.231)	0	0	0
2022/09/26	R035	03/11/2022	11.14	Put	Bond Future	3,237.0700	3.2371	3,533.0600	3.5331	9.144	0	0	0
2022/09/26	R035	03/11/2022	11.05	Put	Bond Future	3,657.8200	3.6578	3,976.7600	3.9768	8.719	0	0	0
2022/09/26	R035	03/11/2022	11.13	Call	Bond Future	428.9200	0.4289	311.0500	0.3111	(27.481)	0	0	0
2022/09/26	R035	03/11/2022	11.13	Put	Bond Future	3,282.4300	3.2824	3,581.0600	3.5811	9.098	0	0	0
2022/09/26	R035	02/02/2023	11.94	Call	Bond Future	3,289.7500	3.2898	3,022.3400	3.0223	(8.129)	0	0	0
2022/09/26	R035	02/02/2023	13.22	Put	Bond Future	705.7000	0.7057	752.6300	0.7526	6.650	0	0	976
2022/09/26	R035	02/02/2023	10.88	Call	Bond Future	822.0400	0.8220	708.1400	0.7081	(13.856)	0	0	0
2022/09/26	R035	02/02/2023	10.88	Put	Bond Future	6,003.5500	6.0036	6,315.0200	6.3150	5.188	0	0	0
2022/09/26	R035	02/02/2023	10.66	Call	Bond Future	553.7100	0.5537	468.2400	0.4682	(15.436)	0	0	0
2022/09/26	R035	02/02/2023	10.66	Put	Bond Future	7,068.6600	7.0687	7,408.5600	7.4086	4.809	0	0	582
2022/09/26	R035	02/02/2023	10.30	Put	Bond Future	9,035.6900	9.0357	9,411.3300	9.4113	4.157	0	0	0
2022/09/26	R035	02/02/2023	10.60	Call	Bond Future	492.9000	0.4929	414.5500	0.4145	(15.896)	0	0	0
2022/09/26	R035	02/02/2023	10.60	Put	Bond Future	7,376.5300	7.3765	7,723.5500	7.7236	4.704	0	0	0
2022/09/26	R035	02/02/2023	10.64	Put	Bond Future	7,170.5600	7.1706	7,512.8600	7.5129	4.774	0	0	0
2022/09/26	R035	02/02/2023	9.81	Call	Bond Future	96.3000	0.0963	75.5000	0.0755	(21.599)	0	0	582
2022/09/26	R035	02/02/2023	9.81	Put	Bond Future	12,042.9200	12.0429	12,447.4900	12.4475	3.359	0	0	0
2022/09/26	R035	02/02/2023	9.85	Call	Bond Future	105.7000	0.1057	83.2000	0.0832	(21.287)	0	0	0
2022/09/26	R035	02/02/2023	9.89	Call	Bond Future	115.8200	0.1158	91.5100	0.0915	(20.989)	0	0	388
2022/09/26	R035	02/02/2023	9.89	Put	Bond Future	11,531.5600	11.5316	11,932.6200	11.9326	3.478	0	0	0
2022/09/26	R035	02/02/2023			Bond Future	11.7827	85.4374	11.8604	85.0121	0.660	0.0000	0.0000	106,331
2022/09/26	R035	02/02/2023	11.94	Put	Bond Future	2,432.0200	2.4320	2,589.9800	2.5900	6.495	0	0	0
2022/09/26	R035	02/02/2023	11.98	Call	Bond Future	3,417.6900	3.4177	3,145.1900	3.1452	(7.973)	0	0	0
2022/09/26	R035	02/02/2023	11.98	Put	Bond Future	2,343.9700	2.3440	2,496.8400	2.4968	6.522	0	0	388
2022/09/26	R035	02/02/2023	13.22	Call	Bond Future	8,081.3000	8.0813	7,702.8600	7.7029	(4.683)	0	0	0
2022/09/26	R035	02/02/2023	11.05	Call	Bond Future	1,083.6600	1.0837	945.6900	0.9457	(12.732)	0	0	976
2022/09/26	R035	02/02/2023	11.05	Put	Bond Future	5,254.2500	5.2542	5,541.6500	5.5416	5.470	0	0	0
2022/09/26	R035	02/02/2023	11.06	Call	Bond Future	1,100.9600	1.1010	961.5100	0.9615	(12.666)	0	0	0
2022/09/26	R035	02/02/2023	11.06	Put	Bond Future	5,212.6000	5.2126	5,498.5200	5.4985	5.485	0	0	582
2022/09/26	R035	02/02/2023	10.86	Call	Bond Future	794.5100	0.7945	683.3400	0.6833	(13.992)	0	0	0
2022/09/26	R035	02/02/2023	10.86	Put	Bond Future	6,096.0600	6.0961	6,410.2600	6.4103	5.154	0	0	0
2022/09/26	R035	02/02/2023	10.87	Call	Bond Future	808.2000	0.8082	695.6700	0.6957	(13.924)	0	0	0
2022/09/26	R035	02/02/2023	10.87	Put	Bond Future	6,049.7000	6.0497	6,362.5400	6.3625	5.171	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
2022/09/26	R035	02/02/2023	10.30	Call	Bond Future	275.7100	0.2757	225.9800	0.2260	(18.037)	0	0	976
2022/09/26	R035	02/02/2023	10.64	Call	Bond Future	532.9600	0.5330	449.8900	0.4499	(15.587)	0	0	388
2022/09/26	R035	02/02/2023	9.85	Put	Bond Future	11,786.3600	11.7864	12,189.2300	12.1892	3.418	0	0	0
2022/09/26	R035	04/05/2023	11.22	Put	Bond Future	5,709.3300	5.7093	5,976.1900	5.9762	4.674	0	0	0
2022/09/26	R035	04/05/2023	12.46	Call	Bond Future	5,354.4600	5.3545	5,054.0900	5.0541	(5.610)	0	0	0
2022/09/26	R035	04/05/2023	12.46	Put	Bond Future	2,453.1800	2.4532	2,587.7600	2.5878	5.486	0	0	388
2022/09/26	R035	04/05/2023	13.18	Call	Bond Future	7,931.4200	7.9314	7,579.6200	7.5796	(4.436)	0	0	0
2022/09/26	R035	04/05/2023	13.18	Put	Bond Future	1,469.0100	1.4690	1,552.1600	1.5522	5.660	0	0	491
2022/09/26	R035	04/05/2023	11.17	Call	Bond Future	1,779.9100	1.7799	1,617.7100	1.6177	(9.113)	0	0	491
2022/09/26	R035	04/05/2023	11.20	Call	Bond Future	1,840.1900	1.8402	1,674.4500	1.6744	(9.007)	0	0	0
2022/09/26	R035	04/05/2023	11.21	Call	Bond Future	1,860.3000	1.8603	1,693.3900	1.6934	(8.972)	0	0	0
2022/09/26	R035	04/05/2023	10.60	Call	Bond Future	876.8900	0.8769	777.6900	0.7777	(11.313)	0	0	388
2022/09/26	R035	04/05/2023	10.60	Put	Bond Future	8,381.3500	8.3813	8,717.1000	8.7171	4.006	0	0	0
2022/09/26	R035	04/05/2023			Bond Future	11.9074	82.6886	11.9885	82.2537	0.680	0.0000	0.0000	0
2022/09/26	R035	04/05/2023	11.22	Call	Bond Future	1,880.7800	1.8808	1,712.6900	1.7127	(8.937)	0	0	0
2022/09/26	R035	04/05/2023	11.17	Put	Bond Future	5,896.8500	5.8968	6,169.6000	6.1696	4.625	0	0	0
2022/09/26	R035	04/05/2023	11.20	Put	Bond Future	5,783.9300	5.7839	6,053.1400	6.0531	4.654	0	0	0
2022/09/26	R035	04/05/2023	11.21	Put	Bond Future	5,746.4200	5.7464	6,014.4600	6.0145	4.664	0	0	0
2022/09/26	R035	04/05/2023	9.85	Call	Bond Future	308.0400	0.3080	264.5000	0.2645	(14.135)	0	0	388
2022/09/26	R035	04/05/2023	9.85	Put	Bond Future	12,563.9200	12.5639	12,955.3300	12.9553	3.115	0	0	0
2022/09/26	R035	04/05/2023	10.42	Call	Bond Future	686.5700	0.6866	604.0100	0.6040	(12.025)	0	0	491
2022/09/26	R035	04/05/2023	10.42	Put	Bond Future	9,300.0400	9.3000	9,652.4300	9.6524	3.789	0	0	0
2022/09/26	R035	03/08/2023	12.00	Call	Bond Future	3,908.1600	3.9082	3,663.5500	3.6636	(6.259)	0	0	0
2022/09/26	R035	03/08/2023	12.00	Put	Bond Future	4,087.0500	4.0870	4,286.7700	4.2868	4.887	0	0	0
2022/09/26	R035	03/08/2023			Bond Future	12.0338	84.4162	12.1182	83.9718	0.702	0.0000	0.0000	0
2022/09/26	R035	03/08/2023	11.98	Call	Bond Future	3,851.7300	3.8517	3,609.0500	3.6090	(6.301)	0	0	0
2022/09/26	R035	03/08/2023	11.98	Put	Bond Future	4,136.7300	4.1367	4,338.3800	4.3384	4.875	0	0	0
2022/09/26	R035	03/08/2023	11.99	Call	Bond Future	3,879.9000	3.8799	3,636.2600	3.6363	(6.280)	0	0	0
2022/09/26	R035	03/08/2023	11.99	Put	Bond Future	4,111.8200	4.1118	4,312.5100	4.3125	4.881	0	0	0
2022/09/26	R035	02/11/2023	11.41	Call	Bond Future	2,492.8600	2.4929	2,313.3900	2.3134	(7.199)	0	0	0
2022/09/26	R035	02/11/2023	11.41	Put	Bond Future	6,628.1000	6.6281	6,901.9500	6.9020	4.132	0	0	0
2022/09/26	R035	02/11/2023	11.42	Call	Bond Future	2,513.5900	2.5136	2,333.1600	2.3332	(7.178)	0	0	0
2022/09/26	R035	02/11/2023	11.42	Put	Bond Future	6,593.3200	6.5933	6,866.2100	6.8662	4.139	0	0	0
2022/09/26	R035	02/11/2023			Bond Future	12.1813	81.6178	12.2693	81.1645	0.722	0.0000	0.0000	0
2022/09/26	R035	02/11/2023	11.43	Call	Bond Future	2,534.4200	2.5344	2,353.0400	2.3530	(7.157)	0	0	0
2022/09/26	R035	02/11/2023	11.43	Put	Bond Future	6,558.6800	6.5587	6,830.6200	6.8306	4.146	0	0	0
2022/09/26	R186	03/11/2022	8.53	Call	Bond Future	12.7300	0.0127	5.0600	0.0051	(60.251)	0	0	0
2022/09/26	R186	03/11/2022	8.53	Put	Bond Future	3,140.5400	3.1405	3,478.5700	3.4786	10.763	0	0	0
2022/09/26	R186	03/11/2022	8.54	Call	Bond Future	13.8400	0.0138	5.5800	0.0056	(59.682)	0	0	0
2022/09/26	R186	03/11/2022	8.54	Put	Bond Future	3,106.1000	3.1061	3,443.5400	3.4435	10.864	0	0	0
2022/09/26	R186	03/11/2022	8.91	Put	Bond Future	1,927.3900	1.9274	2,215.0200	2.2150	14.923	0	0	4,310
2022/09/26	R186	03/11/2022			Bond Future	9.4262	107.5901	9.5273	107.2444	1.073	0.0000	0.0000	63,064
2022/09/26	R186	03/11/2022	8.23	Call	Bond Future	0.5600	0.0006	0.1300	0.0001	(76.786)	0	0	4,310
2022/09/26	R186	03/11/2022	8.23	Put	Bond Future	4,201.6900	4.2017	4,546.9600	4.5470	8.217	0	0	0
2022/09/26	R186	03/11/2022	8.55	Call	Bond Future	15.0200	0.0150	6.1400	0.0061	(59.121)	0	0	0
2022/09/26	R186	03/11/2022	8.55	Put	Bond Future	3,071.7500	3.0718	3,408.5700	3.4086	10.965	0	0	0
2022/09/26	R186	03/11/2022	8.91	Call	Bond Future	140.0300	0.1400	81.9600	0.0820	(41.470)	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
2022/09/26	R186	02/02/2023	8.33	Call	Bond Future	202.1100	0.2021	155.9000	0.1559	(22.864)	0	0	0
2022/09/26	R186	02/02/2023	8.33	Put	Bond Future	4,343.3300	4.3433	4,650.6900	4.6507	7.077	0	0	0
2022/09/26	R186	02/02/2023	8.32	Call	Bond Future	198.3700	0.1984	152.8600	0.1529	(22.942)	0	0	0
2022/09/26	R186	02/02/2023	8.32	Put	Bond Future	4,373.5300	4.3735	4,681.5900	4.6816	7.044	0	0	0
2022/09/26	R186	02/02/2023			Bond Future	9.5808	104.2748	9.6905	103.9212	1.145	0.0000	0.0000	0
2022/09/26	R186	02/02/2023	8.34	Call	Bond Future	206.0400	0.2060	159.1000	0.1591	(22.782)	0	0	0
2022/09/26	R186	02/02/2023	8.34	Put	Bond Future	4,313.3300	4.3133	4,619.9600	4.6200	7.109	0	0	0
2022/09/26	R186	04/05/2023	8.83	Put	Bond Future	3,333.3600	3.3334	3,592.8800	3.5929	7.786	0	0	0
2022/09/26	R186	04/05/2023	8.84	Call	Bond Future	695.3200	0.6953	591.9900	0.5920	(14.861)	0	0	0
2022/09/26	R186	04/05/2023			Bond Future	9.6868	106.4203	9.8061	106.0583	1.232	0.0000	0.0000	0
2022/09/26	R186	04/05/2023	8.83	Call	Bond Future	686.8600	0.6869	584.4500	0.5845	(14.910)	0	0	0
2022/09/26	R186	04/05/2023	8.84	Put	Bond Future	3,310.4500	3.3105	3,569.0500	3.5690	7.812	0	0	0
2022/09/26	R186	04/05/2023	8.82	Call	Bond Future	678.1900	0.6782	576.7200	0.5767	(14.962)	0	0	0
2022/09/26	R186	04/05/2023	8.82	Put	Bond Future	3,356.0800	3.3561	3,616.5400	3.6165	7.761	0	0	0
2022/09/26	R186	03/08/2023	9.74	Call	Bond Future	1,902.9600	1.9030	1,715.1700	1.7152	(9.868)	0	0	0
2022/09/26	R186	03/08/2023	9.74	Put	Bond Future	2,058.3500	2.0584	2,240.4800	2.2405	8.848	0	0	0
2022/09/26	R186	03/08/2023	9.73	Put	Bond Future	2,071.3700	2.0714	2,254.3800	2.2544	8.835	0	0	0
2022/09/26	R186	03/08/2023			Bond Future	9.7945	103.3366	9.9246	102.9667	1.329	0.0000	0.0000	0
2022/09/26	R186	03/08/2023	9.75	Call	Bond Future	1,918.9200	1.9189	1,730.2600	1.7303	(9.832)	0	0	0
2022/09/26	R186	03/08/2023	9.75	Put	Bond Future	2,045.7700	2.0458	2,227.0300	2.2270	8.860	0	0	0
2022/09/26	R186	03/08/2023	9.73	Call	Bond Future	1,887.4300	1.8874	1,700.5200	1.7005	(9.903)	0	0	0
2022/09/26	R186	02/11/2023	9.40	Call	Bond Future	1,333.4100	1.3334	1,183.6700	1.1837	(11.230)	0	0	0
2022/09/26	R186	02/11/2023	9.40	Put	Bond Future	2,789.9100	2.7899	3,017.5200	3.0175	8.158	0	0	0
2022/09/26	R186	02/11/2023			Bond Future	9.9439	105.4253	10.0865	105.0479	1.433	0.0000	0.0000	0
2022/09/26	R186	02/11/2023	9.39	Call	Bond Future	1,321.1600	1.3212	1,172.2800	1.1723	(11.269)	0	0	0
2022/09/26	R186	02/11/2023	9.39	Put	Bond Future	2,804.6800	2.8047	3,033.1500	3.0331	8.146	0	0	0
2022/09/26	R186	02/11/2023	9.38	Call	Bond Future	1,308.9700	1.3090	1,160.9400	1.1609	(11.309)	0	0	0
2022/09/26	R186	02/11/2023	9.38	Put	Bond Future	2,819.5200	2.8195	3,048.8400	3.0488	8.133	0	0	0
2022/09/26	R197	03/11/2022			Bond Future	337.1630	337.1630	336.2723	336.2723	(0.264)	0.0000	0.0000	831
2022/09/26	R197	02/02/2023			Bond Future	334.5553	334.5553	333.6436	333.6436	(0.272)	0.0000	0.0000	0
2022/09/26	R197	04/05/2023			Bond Future	341.5093	341.5093	340.5753	340.5753	(0.273)	0.0000	0.0000	0
2022/09/26	R197	03/08/2023			Bond Future	339.5108	339.5108	338.5670	338.5670	(0.278)	0.0000	0.0000	0
2022/09/26	R197	02/11/2023			Bond Future	346.4474	346.4474	345.4845	345.4845	(0.278)	0.0000	0.0000	0
2022/09/26	R202	03/11/2022			Bond Future	249.5211	249.5211	248.2525	248.2525	(0.508)	0.0000	0.0000	6,206
2022/09/26	R202	02/02/2023			Bond Future	249.4522	249.4522	248.1567	248.1567	(0.519)	0.0000	0.0000	460
2022/09/26	R202	04/05/2023			Bond Future	254.6360	254.6360	253.3111	253.3111	(0.520)	0.0000	0.0000	0
2022/09/26	R202	03/08/2023			Bond Future	255.1187	255.1187	253.7708	253.7708	(0.528)	0.0000	0.0000	0
2022/09/26	R202	02/11/2023			Bond Future	260.3314	260.3314	258.9562	258.9562	(0.528)	0.0000	0.0000	0
2022/09/26	R209	03/11/2022	9.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	6,000
2022/09/26	R209	03/11/2022	9.25	Put	Bond Future	13,190.1200	13.1901	13,628.3700	13.6284	3.323	0	0	0
2022/09/26	R209	03/11/2022	9.50	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2022/09/26	R209	03/11/2022	9.50	Put	Bond Future	11,620.6500	11.6207	12,058.8700	12.0589	3.771	0	0	0
2022/09/26	R209	03/11/2022	12.00	Call	Bond Future	2,495.2800	2.4953	2,143.0700	2.1431	(14.115)	0	0	0
2022/09/26	R209	03/11/2022	12.00	Put	Bond Future	597.8200	0.5978	683.8700	0.6839	14.394	0	0	7,750
2022/09/26	R209	03/11/2022	11.03	Call	Bond Future	283.8200	0.2838	189.1900	0.1892	(33.342)	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
2022/09/26	R209	03/11/2022	11.03	Put	Bond Future	3,195.4400	3.1954	3,539.0700	3.5391	10.754	0	0	0
2022/09/26	R209	03/11/2022	10.50	Put	Bond Future	5,792.2800	5.7923	6,216.0000	6.2160	7.315	0	0	0
2022/09/26	R209	03/11/2022	10.90	Put	Bond Future	3,773.2200	3.7732	4,145.6300	4.1456	9.870	0	0	0
2022/09/26	R209	03/11/2022			Bond Future	11.6050	64.6964	11.6947	64.2582	0.773	0.0000	0.0000	19,159
2022/09/26	R209	03/11/2022	10.00	Call	Bond Future	1.5500	0.0016	0.5500	0.0006	(64.516)	0	0	7,750
2022/09/26	R209	03/11/2022	10.00	Put	Bond Future	8,611.8800	8.6119	9,049.1400	9.0491	5.077	0	0	6,000
2022/09/26	R209	03/11/2022	11.50	Call	Bond Future	1,038.5200	1.0385	809.5800	0.8096	(22.045)	0	0	1,300
2022/09/26	R209	03/11/2022	11.50	Put	Bond Future	1,556.5500	1.5566	1,765.8700	1.7659	13.448	0	0	0
2022/09/26	R209	03/11/2022	11.01	Call	Bond Future	264.8900	0.2649	175.0700	0.1751	(33.908)	0	0	0
2022/09/26	R209	03/11/2022	11.01	Put	Bond Future	3,281.1200	3.2811	3,629.5600	3.6296	10.620	0	0	0
2022/09/26	R209	03/11/2022	11.02	Call	Bond Future	274.2300	0.2742	182.0200	0.1820	(33.625)	0	0	0
2022/09/26	R209	03/11/2022	11.02	Put	Bond Future	3,238.1300	3.2381	3,584.1800	3.5842	10.687	0	0	0
2022/09/26	R209	03/11/2022	10.50	Call	Bond Future	29.3100	0.0293	14.7700	0.0148	(49.608)	0	0	0
2022/09/26	R209	03/11/2022	10.90	Call	Bond Future	177.5200	0.1775	111.6700	0.1117	(37.094)	0	0	1,300
2022/09/26	R209	03/11/2022	11.00	Call	Bond Future	255.7800	0.2558	168.3200	0.1683	(34.193)	0	0	0
2022/09/26	R209	03/11/2022	11.00	Put	Bond Future	3,324.4000	3.3244	3,675.2000	3.6752	10.552	0	0	6,000
2022/09/26	R209	02/02/2023	10.79	Call	Bond Future	651.0100	0.6510	543.3700	0.5434	(16.534)	0	0	0
2022/09/26	R209	02/02/2023	10.80	Put	Bond Future	5,431.7900	5.4318	5,769.9800	5.7700	6.226	0	0	0
2022/09/26	R209	02/02/2023	10.78	Call	Bond Future	639.6600	0.6397	533.4000	0.5334	(16.612)	0	0	0
2022/09/26	R209	02/02/2023			Bond Future	11.7404	65.8896	11.8336	65.4424	0.794	0.0000	0.0000	2,066
2022/09/26	R209	02/02/2023	10.79	Put	Bond Future	5,473.6700	5.4737	5,813.2300	5.8132	6.204	0	0	0
2022/09/26	R209	02/02/2023	10.80	Call	Bond Future	662.4900	0.6625	553.4800	0.5535	(16.455)	0	0	0
2022/09/26	R209	02/02/2023	10.78	Put	Bond Future	5,515.7500	5.5158	5,856.6900	5.8567	6.181	0	0	0
2022/09/26	R209	04/05/2023	11.09	Call	Bond Future	1,498.3200	1.4983	1,335.5200	1.3355	(10.866)	0	0	0
2022/09/26	R209	04/05/2023	11.09	Put	Bond Future	5,268.8000	5.2688	5,562.9900	5.5630	5.584	0	0	0
2022/09/26	R209	04/05/2023	11.10	Call	Bond Future	1,515.4300	1.5154	1,351.4000	1.3514	(10.824)	0	0	0
2022/09/26	R209	04/05/2023	11.10	Put	Bond Future	5,234.4800	5.2345	5,527.4400	5.5274	5.597	0	0	0
2022/09/26	R209	04/05/2023	10.00	Call	Bond Future	360.7300	0.3607	304.7800	0.3048	(15.510)	0	0	7,500
2022/09/26	R209	04/05/2023	10.00	Put	Bond Future	10,079.7400	10.0797	10,480.7800	10.4808	3.979	0	0	0
2022/09/26	R209	04/05/2023			Bond Future	11.8529	64.0910	11.9497	63.6340	0.817	0.0000	0.0000	1,250
2022/09/26	R209	04/05/2023	11.11	Call	Bond Future	1,532.6500	1.5326	1,367.3900	1.3674	(10.783)	0	0	0
2022/09/26	R209	04/05/2023	11.11	Put	Bond Future	5,200.3400	5.2003	5,492.0700	5.4921	5.610	0	0	0
2022/09/26	R209	04/05/2023	12.50	Call	Bond Future	4,949.1000	4.9491	4,628.4800	4.6285	(6.478)	0	0	0
2022/09/26	R209	04/05/2023	12.50	Put	Bond Future	1,980.2600	1.9803	2,116.6300	2.1166	6.886	0	0	7,500
2022/09/26	R209	04/05/2023	11.00	Call	Bond Future	1,348.7400	1.3487	1,197.0200	1.1970	(11.249)	0	0	0
2022/09/26	R209	04/05/2023	11.00	Put	Bond Future	5,584.5000	5.5845	5,889.7700	5.8898	5.466	0	0	7,500
2022/09/26	R209	03/08/2023	11.94	Call	Bond Future	3,433.3300	3.4333	3,178.2500	3.1782	(7.430)	0	0	0
2022/09/26	R209	03/08/2023	11.95	Put	Bond Future	3,523.6100	3.5236	3,734.3400	3.7343	5.981	0	0	0
2022/09/26	R209	03/08/2023	11.93	Call	Bond Future	3,408.7700	3.4088	3,154.7100	3.1547	(7.453)	0	0	0
2022/09/26	R209	03/08/2023			Bond Future	11.9640	65.4302	12.0644	64.9634	0.839	0.0000	0.0000	0
2022/09/26	R209	03/08/2023	11.94	Put	Bond Future	3,545.5600	3.5456	3,757.3100	3.7573	5.972	0	0	0
2022/09/26	R209	03/08/2023	11.95	Call	Bond Future	3,458.2100	3.4582	3,202.1100	3.2021	(7.406)	0	0	0
2022/09/26	R209	03/08/2023	11.93	Put	Bond Future	3,567.8900	3.5679	3,780.6600	3.7807	5.963	0	0	0
2022/09/26	R209	02/11/2023	11.34	Call	Bond Future	2,204.7500	2.2047	2,017.1800	2.0172	(8.508)	0	0	0
2022/09/26	R209	02/11/2023	11.34	Put	Bond Future	5,789.0900	5.7891	6,077.7600	6.0778	4.986	0	0	0
2022/09/26	R209	02/11/2023	11.33	Call	Bond Future	2,186.3900	2.1864	1,999.8400	1.9998	(8.532)	0	0	0
2022/09/26	R209	02/11/2023	11.33	Put	Bond Future	5,820.4000	5.8204	6,110.0900	6.1101	4.977	0	0	0
2022/09/26	R209	02/11/2023			Bond Future	12.0902	63.6014	12.1943	63.1252	0.861	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
2022/09/26	R209	02/11/2023	11.35	Call	Bond Future	2,223.1900	2.2232	2,034.6100	2.0346	(8.482)	0	0	0
2022/09/26	R209	02/11/2023	11.35	Put	Bond Future	5,757.9100	5.7579	6,045.5700	6.0456	4.996	0	0	0
2022/09/26	R210	03/11/2022			Bond Future	229.0611	229.0611	227.6063	227.6063	(0.635)	0.0000	0.0000	430
2022/09/26	R210	02/02/2023			Bond Future	233.3417	233.3417	231.8566	231.8566	(0.636)	0.0000	0.0000	300
2022/09/26	R210	04/05/2023			Bond Future	235.0784	235.0784	233.5626	233.5626	(0.645)	0.0000	0.0000	0
2022/09/26	R210	03/08/2023			Bond Future	240.0371	240.0371	238.4885	238.4885	(0.645)	0.0000	0.0000	0
2022/09/26	R210	02/11/2023			Bond Future	241.7134	241.7134	240.1395	240.1395	(0.651)	0.0000	0.0000	0
2022/09/26	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/09/26	R213	03/11/2022	9.19	Put	Bond Future	9,788.5900	9.7886	10,215.4700	10.2155	4.361	0	0	0
2022/09/26	R213	03/11/2022	10.38	Call	Bond Future	46.5300	0.0465	23.1300	0.0231	(50.290)	0	0	0
2022/09/26	R213	03/11/2022	10.38	Put	Bond Future	3,850.8500	3.8508	4,254.3300	4.2543	10.478	0	0	0
2022/09/26	R213	03/11/2022	10.39	Call	Bond Future	49.9700	0.0500	25.1100	0.0251	(49.750)	0	0	0
2022/09/26	R213	03/11/2022	10.39	Put	Bond Future	3,806.2500	3.8063	4,208.2700	4.2083	10.562	0	0	0
2022/09/26	R213	03/11/2022	10.37	Call	Bond Future	43.3100	0.0433	21.2900	0.0213	(50.843)	0	0	0
2022/09/26	R213	03/11/2022	10.37	Put	Bond Future	3,895.7100	3.8957	4,300.5700	4.3006	10.392	0	0	200
2022/09/26	R213	03/11/2022			Bond Future	11.1961	78.9918	11.2909	78.5649	0.846	0.0000	0.0000	33,632
2022/09/26	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/09/26	R213	03/11/2022	9.13	Put	Bond Future	10,104.8600	10.1049	10,531.7400	10.5317	4.225	0	0	0
2022/09/26	R213	03/11/2022	9.84	Call	Bond Future	0.2800	0.0003	0.0600	0.0001	(78.571)	0	0	0
2022/09/26	R213	03/11/2022	9.84	Put	Bond Future	6,453.4400	6.4534	6,880.1000	6.8801	6.611	0	0	476
2022/09/26	R213	03/11/2022	10.40	Call	Bond Future	53.5600	0.0536	27.2100	0.0272	(49.197)	0	0	0
2022/09/26	R213	03/11/2022	10.40	Put	Bond Future	3,761.8300	3.7618	4,162.3600	4.1624	10.647	0	0	0
2022/09/26	R213	03/11/2022	9.98	Call	Bond Future	0.7600	0.0008	0.2000	0.0002	(73.684)	0	0	0
2022/09/26	R213	03/11/2022	9.98	Put	Bond Future	5,756.7700	5.7568	6,183.0900	6.1831	7.406	0	0	200
2022/09/26	R213	03/11/2022	10.19	Call	Bond Future	9.1600	0.0092	3.5300	0.0035	(61.463)	0	0	0
2022/09/26	R213	03/11/2022	10.19	Put	Bond Future	4,733.1900	4.7332	5,154.4400	5.1544	8.900	0	0	476
2022/09/26	R213	02/02/2023	10.43	Put	Bond Future	4,845.4800	4.8455	5,177.3900	5.1774	6.850	0	0	0
2022/09/26	R213	02/02/2023	12.20	Call	Bond Future	4,533.8900	4.5339	4,192.7100	4.1927	(7.525)	0	0	0
2022/09/26	R213	02/02/2023	12.20	Put	Bond Future	959.5800	0.9596	1,054.2500	1.0542	9.866	0	0	912
2022/09/26	R213	02/02/2023	10.22	Put	Bond Future	5,658.9800	5.6590	6,015.8700	6.0159	6.307	0	0	0
2022/09/26	R213	02/02/2023	10.23	Call	Bond Future	425.0300	0.4250	344.9700	0.3450	(18.836)	0	0	0
2022/09/26	R213	02/02/2023	10.35	Call	Bond Future	525.0400	0.5250	431.0300	0.4310	(17.905)	0	0	0
2022/09/26	R213	02/02/2023	10.35	Put	Bond Future	5,147.7800	5.1478	5,489.6200	5.4896	6.641	0	0	476
2022/09/26	R213	02/02/2023	10.01	Call	Bond Future	279.6600	0.2797	221.9400	0.2219	(20.639)	0	0	0
2022/09/26	R213	02/02/2023			Bond Future	11.3625	80.4485	11.4619	80.0127	0.875	0.0000	0.0000	0
2022/09/26	R213	02/02/2023	10.43	Call	Bond Future	600.6200	0.6006	496.6800	0.4967	(17.305)	0	0	912
2022/09/26	R213	02/02/2023	10.22	Call	Bond Future	417.4400	0.4174	338.4800	0.3385	(18.915)	0	0	0
2022/09/26	R213	02/02/2023	10.23	Put	Bond Future	5,618.7600	5.6188	5,974.5500	5.9746	6.332	0	0	0
2022/09/26	R213	02/02/2023	9.16	Call	Bond Future	58.0900	0.0581	43.0100	0.0430	(25.960)	0	0	476
2022/09/26	R213	02/02/2023	9.16	Put	Bond Future	10,572.9800	10.5730	10,993.7500	10.9938	3.980	0	0	0
2022/09/26	R213	02/02/2023	10.01	Put	Bond Future	6,533.3900	6.5334	6,911.5200	6.9115	5.788	0	0	476
2022/09/26	R213	02/02/2023	10.21	Call	Bond Future	409.8400	0.4098	331.9800	0.3320	(18.998)	0	0	0
2022/09/26	R213	02/02/2023	10.21	Put	Bond Future	5,699.2300	5.6992	6,057.2200	6.0572	6.281	0	0	0
2022/09/26	R213	04/05/2023	10.75	Call	Bond Future	1,289.8500	1.2899	1,136.7300	1.1367	(11.871)	0	0	0
2022/09/26	R213	04/05/2023	10.75	Put	Bond Future	4,565.7100	4.5657	4,858.1600	4.8582	6.405	0	0	0
2022/09/26	R213	04/05/2023			Bond Future	11.4930	78.5486	11.5972	78.1031	0.906	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
2022/09/26	R213	04/05/2023	10.74	Call	Bond Future	1,275.4900	1.2755	1,123.5500	1.1236	(11.912)	0	0	0
2022/09/26	R213	04/05/2023	10.74	Put	Bond Future	4,596.6400	4.5966	4,890.2700	4.8903	6.388	0	0	0
2022/09/26	R213	04/05/2023	10.73	Call	Bond Future	1,261.4600	1.2615	1,110.6700	1.1107	(11.954)	0	0	0
2022/09/26	R213	04/05/2023	10.73	Put	Bond Future	4,627.9200	4.6279	4,922.7000	4.9227	6.370	0	0	0
2022/09/26	R213	03/08/2023	11.62	Put	Bond Future	3,073.3100	3.0733	3,283.6600	3.2837	6.844	0	0	0
2022/09/26	R213	03/08/2023	11.63	Call	Bond Future	3,070.0900	3.0701	2,824.2100	2.8242	(8.009)	0	0	0
2022/09/26	R213	03/08/2023			Bond Future	11.6262	80.1893	11.7354	79.7340	0.939	0.0000	0.0000	0
2022/09/26	R213	03/08/2023	11.62	Call	Bond Future	3,047.3100	3.0473	2,802.4400	2.8024	(8.036)	0	0	0
2022/09/26	R213	03/08/2023	11.63	Put	Bond Future	3,054.2300	3.0542	3,263.5700	3.2636	6.854	0	0	0
2022/09/26	R213	03/08/2023	11.61	Call	Bond Future	3,024.2900	3.0243	2,780.4500	2.7805	(8.063)	0	0	0
2022/09/26	R213	03/08/2023	11.61	Put	Bond Future	3,092.1900	3.0922	3,303.5700	3.3036	6.836	0	0	0
2022/09/26	R213	02/11/2023	11.13	Call	Bond Future	1,953.4200	1.9534	1,770.4400	1.7704	(9.367)	0	0	0
2022/09/26	R213	02/11/2023	11.13	Put	Bond Future	4,689.0700	4.6891	4,970.4700	4.9705	6.001	0	0	0
2022/09/26	R213	02/11/2023			Bond Future	11.7869	78.2572	11.9013	77.7928	0.971	0.0000	0.0000	0
2022/09/26	R213	02/11/2023	11.12	Call	Bond Future	1,936.8600	1.9369	1,754.8900	1.7549	(9.395)	0	0	0
2022/09/26	R213	02/11/2023	11.12	Put	Bond Future	4,715.1000	4.7151	4,997.5100	4.9975	5.989	0	0	0
2022/09/26	R213	02/11/2023	11.11	Call	Bond Future	1,920.0700	1.9201	1,739.1300	1.7391	(9.424)	0	0	0
2022/09/26	R213	02/11/2023	11.11	Put	Bond Future	4,740.9300	4.7409	5,024.3700	5.0244	5.979	0	0	0
2022/09/26	R214	03/11/2022	11.34	Call	Bond Future	503.7400	0.5037	369.4200	0.3694	(26.665)	0	0	0
2022/09/26	R214	03/11/2022	11.36	Put	Bond Future	2,529.8900	2.5299	2,793.1700	2.7932	10.407	0	0	0
2022/09/26	R214	03/11/2022			Bond Future	11.7425	62.0981	11.8221	61.6951	0.678	0.0000	0.0000	24,771
2022/09/26	R214	03/11/2022	11.34	Put	Bond Future	2,607.0300	2.6070	2,875.7500	2.8757	10.308	0	0	0
2022/09/26	R214	03/11/2022	11.35	Call	Bond Future	518.5900	0.5186	381.5600	0.3816	(26.424)	0	0	0
2022/09/26	R214	03/11/2022	11.35	Put	Bond Future	2,568.2500	2.5682	2,834.2600	2.8343	10.358	0	0	0
2022/09/26	R214	03/11/2022	11.36	Call	Bond Future	533.8000	0.5338	394.0400	0.3940	(26.182)	0	0	0
2022/09/26	R214	02/02/2023	11.10	Call	Bond Future	0.0000	0.0000	824.5100	0.8245	100.000	0	0	1,600
2022/09/26	R214	02/02/2023	11.07	Call	Bond Future	907.8900	0.9079	783.5100	0.7835	(13.700)	0	0	0
2022/09/26	R214	02/02/2023	11.07	Put	Bond Future	5,144.6500	5.1447	5,431.6200	5.4316	5.578	0	0	0
2022/09/26	R214	02/02/2023	11.08	Call	Bond Future	922.8500	0.9228	797.0600	0.7971	(13.631)	0	0	0
2022/09/26	R214	02/02/2023	11.08	Put	Bond Future	5,104.0900	5.1041	5,389.6500	5.3897	5.595	0	0	0
2022/09/26	R214	02/02/2023			Bond Future	11.8737	63.2434	11.9565	62.8320	0.697	0.0000	0.0000	64,507
2022/09/26	R214	02/02/2023	11.10	Put	Bond Future	0.0000	0.0000	5,306.2600	5.3063	100.000	0	0	0
2022/09/26	R214	02/02/2023	11.80	Call	Bond Future	0.0000	0.0000	2,176.6200	2.1766	100.000	0	0	1,600
2022/09/26	R214	02/02/2023	11.80	Put	Bond Future	0.0000	0.0000	2,958.2900	2.9583	100.000	0	0	0
2022/09/26	R214	02/02/2023	11.09	Call	Bond Future	937.8400	0.9378	810.6500	0.8106	(13.562)	0	0	0
2022/09/26	R214	02/02/2023	11.09	Put	Bond Future	5,063.6200	5.0636	5,347.7800	5.3478	5.612	0	0	0
2022/09/26	R214	04/05/2023	11.37	Call	Bond Future	1,851.5100	1.8515	1,680.5000	1.6805	(9.236)	0	0	0
2022/09/26	R214	04/05/2023	11.37	Put	Bond Future	4,967.0200	4.9670	5,216.4300	5.2164	5.021	0	0	0
2022/09/26	R214	04/05/2023	11.36	Call	Bond Future	1,831.7200	1.8317	1,661.8700	1.6619	(9.273)	0	0	0
2022/09/26	R214	04/05/2023	11.36	Put	Bond Future	5,000.6200	5.0006	5,251.1900	5.2512	5.011	0	0	0
2022/09/26	R214	04/05/2023			Bond Future	11.9774	61.2439	12.0631	60.8235	0.716	0.0000	0.0000	0
2022/09/26	R214	04/05/2023	11.38	Call	Bond Future	1,871.2300	1.8712	1,699.0600	1.6991	(9.201)	0	0	0
2022/09/26	R214	04/05/2023	11.38	Put	Bond Future	4,933.4200	4.9334	5,181.6700	5.1817	5.032	0	0	0
2022/09/26	R214	03/08/2023	12.15	Call	Bond Future	3,897.2500	3.8973	3,649.7700	3.6498	(6.350)	0	0	0
2022/09/26	R214	03/08/2023	12.15	Put	Bond Future	3,563.8300	3.5638	3,745.7900	3.7458	5.106	0	0	0
2022/09/26	R214	03/08/2023	12.14	Call	Bond Future	3,870.9500	3.8710	3,624.3700	3.6244	(6.370)	0	0	0
2022/09/26	R214	03/08/2023	12.14	Put	Bond Future	3,585.7600	3.5858	3,768.6200	3.7686	5.100	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
2022/09/26	R214	03/08/2023			Bond Future	12.0811	62.5234	12.1699	62.0940	0.735	0.0000	0.0000	0
2022/09/26	R214	03/08/2023	12.16	Call	Bond Future	3,923.8400	3.9238	3,675.4600	3.6755	(6.330)	0	0	0
2022/09/26	R214	03/08/2023	12.16	Put	Bond Future	3,542.2600	3.5423	3,723.3200	3.7233	5.111	0	0	0
2022/09/26	R214	02/11/2023	11.46	Call	Bond Future	2,331.1700	2.3312	2,154.4200	2.1544	(7.582)	0	0	0
2022/09/26	R214	02/11/2023	11.46	Put	Bond Future	6,049.0600	6.0491	6,310.4200	6.3104	4.321	0	0	0
2022/09/26	R214	02/11/2023	11.45	Put	Bond Future	6,083.0200	6.0830	6,345.3100	6.3453	4.312	0	0	0
2022/09/26	R214	02/11/2023			Bond Future	12.2006	60.4880	12.2926	60.0499	0.754	0.0000	0.0000	0
2022/09/26	R214	02/11/2023	11.47	Call	Bond Future	2,349.9400	2.3499	2,172.2600	2.1723	(7.561)	0	0	0
2022/09/26	R214	02/11/2023	11.47	Put	Bond Future	6,015.2400	6.0152	6,275.6700	6.2757	4.330	0	0	0
2022/09/26	R214	02/11/2023	11.45	Call	Bond Future	2,312.4800	2.3125	2,136.6600	2.1367	(7.603)	0	0	0
2022/09/26	R248	03/11/2022	10.60	Call	Bond Future	30.3400	0.0303	15.3000	0.0153	(49.572)	0	0	950
2022/09/26	R248	03/11/2022	10.60	Put	Bond Future	7,876.2900	7.8763	8,395.8200	8.3958	6.596	0	0	0
2022/09/26	R248	03/11/2022	10.70	Call	Bond Future	51.8800	0.0519	27.8800	0.0279	(46.261)	0	0	0
2022/09/26	R248	03/11/2022	10.70	Put	Bond Future	7,150.9200	7.1509	7,661.4900	7.6615	7.140	0	0	0
2022/09/26	R248	03/11/2022	11.32	Call	Bond Future	607.8100	0.6078	437.5600	0.4376	(28.010)	0	0	0
2022/09/26	R248	03/11/2022	11.20	Call	Bond Future	416.7600	0.4168	286.9600	0.2870	(31.145)	0	0	0
2022/09/26	R248	03/11/2022	11.20	Put	Bond Future	3,948.0700	3.9481	4,352.8400	4.3528	10.252	0	0	0
2022/09/26	R248	03/11/2022	11.30	Put	Bond Future	3,422.0000	3.4220	3,793.3500	3.7933	10.852	0	0	0
2022/09/26	R248	03/11/2022	11.31	Put	Bond Future	3,371.9500	3.3719	3,739.8000	3.7398	10.909	0	0	0
2022/09/26	R248	03/11/2022			Bond Future	11.7350	77.6206	11.8199	77.0860	0.723	0.0000	0.0000	248,802
2022/09/26	R248	03/11/2022	10.00	Call	Bond Future	0.7700	0.0008	0.2600	0.0003	(66.234)	0	0	0
2022/09/26	R248	03/11/2022	10.00	Put	Bond Future	12,580.5300	12.5805	13,114.5900	13.1146	4.245	0	0	0
2022/09/26	R248	03/11/2022	11.32	Put	Bond Future	3,322.3600	3.3224	3,686.6800	3.6867	10.966	0	0	0
2022/09/26	R248	03/11/2022	11.90	Call	Bond Future	2,265.4400	2.2654	1,891.5400	1.8915	(16.505)	0	0	0
2022/09/26	R248	03/11/2022	11.90	Put	Bond Future	1,232.0100	1.2320	1,392.6800	1.3927	13.041	0	0	0
2022/09/26	R248	03/11/2022	11.30	Call	Bond Future	572.3500	0.5723	409.1300	0.4091	(28.518)	0	0	950
2022/09/26	R248	03/11/2022	11.31	Call	Bond Future	589.9000	0.5899	423.1800	0.4232	(28.262)	0	0	0
2022/09/26	R248	02/02/2023	11.10	Put	Bond Future	6,222.9900	6.2230	6,597.8300	6.5978	6.023	0	0	0
2022/09/26	R248	02/02/2023	11.08	Call	Bond Future	1,176.4600	1.1765	1,009.5100	1.0095	(14.191)	0	0	0
2022/09/26	R248	02/02/2023	11.08	Put	Bond Future	6,323.9300	6.3239	6,702.5100	6.7025	5.986	0	0	0
2022/09/26	R248	02/02/2023			Bond Future	11.8607	79.0890	11.9490	78.5434	0.744	0.0000	0.0000	0
2022/09/26	R248	02/02/2023	11.10	Call	Bond Future	1,215.0200	1.2150	1,044.3300	1.0443	(14.048)	0	0	2,700
2022/09/26	R248	02/02/2023	11.06	Call	Bond Future	1,138.6700	1.1387	975.4400	0.9754	(14.335)	0	0	0
2022/09/26	R248	02/02/2023	11.06	Put	Bond Future	6,426.0600	6.4261	6,808.3600	6.8084	5.949	0	0	0
2022/09/26	R248	02/02/2023	11.07	Call	Bond Future	1,157.3900	1.1574	992.3100	0.9923	(14.263)	0	0	0
2022/09/26	R248	02/02/2023	11.07	Put	Bond Future	6,374.7600	6.3748	6,755.2100	6.7552	5.968	0	0	0
2022/09/26	R248	02/02/2023	10.40	Call	Bond Future	321.9800	0.3220	258.9700	0.2590	(19.570)	0	0	2,700
2022/09/26	R248	02/02/2023	10.40	Put	Bond Future	10,474.1700	10.4742	10,956.6900	10.9567	4.607	0	0	0
2022/09/26	R248	04/05/2023	11.35	Call	Bond Future	2,294.8600	2.2949	2,071.1800	2.0712	(9.747)	0	0	0
2022/09/26	R248	04/05/2023	11.35	Put	Bond Future	6,250.0400	6.2500	6,583.8900	6.5839	5.342	0	0	0
2022/09/26	R248	04/05/2023			Bond Future	11.9673	76.2541	12.0590	75.6966	0.766	0.0000	0.0000	0
2022/09/26	R248	04/05/2023	11.33	Call	Bond Future	2,245.6500	2.2456	2,025.0500	2.0250	(9.823)	0	0	0
2022/09/26	R248	04/05/2023	11.33	Put	Bond Future	6,335.1000	6.3351	6,672.0300	6.6720	5.318	0	0	0
2022/09/26	R248	04/05/2023	11.34	Call	Bond Future	2,270.1800	2.2702	2,048.0400	2.0480	(9.785)	0	0	0
2022/09/26	R248	04/05/2023	11.34	Put	Bond Future	6,292.4500	6.2925	6,627.8400	6.6278	5.330	0	0	0
2022/09/26	R248	03/08/2023	12.11	Call	Bond Future	4,750.7300	4.7507	4,428.5100	4.4285	(6.783)	0	0	0
2022/09/26	R248	03/08/2023	12.11	Put	Bond Future	4,554.4700	4.5545	4,801.7700	4.8018	5.430	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
2022/09/26	R248	03/08/2023			Bond Future	12.0773	77.8097	12.1726	77.2402	0.789	0.0000	0.0000	0
2022/09/26	R248	03/08/2023	12.09	Call	Bond Future	4,685.7200	4.6857	4,365.8900	4.3659	(6.826)	0	0	0
2022/09/26	R248	03/08/2023	12.09	Put	Bond Future	4,609.4900	4.6095	4,859.1800	4.8592	5.417	0	0	0
2022/09/26	R248	03/08/2023	12.10	Call	Bond Future	4,718.1900	4.7182	4,397.1600	4.3972	(6.804)	0	0	0
2022/09/26	R248	03/08/2023	12.10	Put	Bond Future	4,581.9000	4.5819	4,830.3900	4.8304	5.423	0	0	0
2022/09/26	R248	02/11/2023	11.49	Put	Bond Future	7,385.9700	7.3860	7,728.9800	7.7290	4.644	0	0	0
2022/09/26	R248	02/11/2023	11.47	Call	Bond Future	2,954.0500	2.9540	2,718.5900	2.7186	(7.971)	0	0	0
2022/09/26	R248	02/11/2023	11.48	Call	Bond Future	2,977.7200	2.9777	2,741.0200	2.7410	(7.949)	0	0	0
2022/09/26	R248	02/11/2023			Bond Future	12.1937	74.9607	12.2925	74.3797	0.810	0.0000	0.0000	0
2022/09/26	R248	02/11/2023	11.49	Call	Bond Future	3,001.4800	3.0015	2,763.5500	2.7636	(7.927)	0	0	0
2022/09/26	R248	02/11/2023	11.47	Put	Bond Future	7,469.8300	7.4698	7,815.3100	7.8153	4.625	0	0	0
2022/09/26	R248	02/11/2023	11.48	Put	Bond Future	7,427.8100	7.4278	7,772.0500	7.7721	4.634	0	0	0

Total **1494309**