



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 11/08/2022 TO 11/08/2022

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
2022/08/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	2025	03/11/2022		Bond Future	166.2826	166.2826	166.1217	166.1217	(0.097)	0.0000	0.0000	7,599
2022/08/11	2025	02/02/2023		Bond Future	167.5229	167.5229	167.3580	167.3580	(0.098)	0.0000	0.0000	1,918
2022/08/11	2025	04/05/2023		Bond Future	170.8185	170.8185	170.6490	170.6490	(0.099)	0.0000	0.0000	0
2022/08/11	2025	03/08/2023		Bond Future	172.5503	172.5503	172.3765	172.3765	(0.101)	0.0000	0.0000	0
2022/08/11	2025	02/11/2023		Bond Future	175.6546	175.6546	175.4782	175.4782	(0.100)	0.0000	0.0000	0
2022/08/11	2029	03/11/2022		Bond Future	121.4883	121.4883	121.5049	121.5049	0.014	0.0000	0.0000	1,519
2022/08/11	2029	02/02/2023		Bond Future	123.6365	123.6365	123.6526	123.6526	0.013	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
2022/08/11	2029	04/05/2023			Bond Future	124.7694		124.7848		0.012	0.0000	0.0000	0
2022/08/11	2029	03/08/2023			Bond Future	127.3222		127.3372		0.012	0.0000	0.0000	0
2022/08/11	2029	02/11/2023			Bond Future	128.2684		128.2840		0.012	0.0000	0.0000	0
2022/08/11	2030	03/11/2022	9.70	Call	Bond Future	723.1000	0.7231	1,067.7100	1.0677	47.657	0	0	500
2022/08/11	2030	03/11/2022	9.70	Put	Bond Future	2,917.8400	2.9178	2,170.0200	2.1700	(25.629)	0	0	0
2022/08/11	2030	03/11/2022	10.10	Call	Bond Future	1,453.3200	1.4533	2,032.9800	2.0330	39.885	0	0	0
2022/08/11	2030	03/11/2022	10.10	Put	Bond Future	1,742.9600	1.7430	1,230.1900	1.2302	(29.419)	0	0	0
2022/08/11	2030	03/11/2022	10.20	Put	Bond Future	1,514.0200	1.5140	1,056.5800	1.0566	(30.214)	0	0	0
2022/08/11	2030	03/11/2022			Bond Future	10.1618	91.2674	9.9301	92.3598	(2.279)	0.0000	0.0000	67,557
2022/08/11	2030	03/11/2022	10.08	Call	Bond Future	1,407.8100	1.4078	1,976.2700	1.9763	40.379	0	0	0
2022/08/11	2030	03/11/2022	10.08	Put	Bond Future	1,791.5000	1.7915	1,267.5300	1.2675	(29.248)	0	0	0
2022/08/11	2030	03/11/2022	10.09	Call	Bond Future	1,430.4600	1.4305	2,004.5300	2.0045	40.132	0	0	0
2022/08/11	2030	03/11/2022	10.09	Put	Bond Future	1,767.1100	1.7671	1,248.7500	1.2488	(29.334)	0	0	0
2022/08/11	2030	03/11/2022	10.20	Call	Bond Future	1,692.7600	1.6928	2,327.7500	2.3278	37.512	0	0	500
2022/08/11	2030	03/11/2022	11.57	Call	Bond Future	6,453.3400	6.4533	7,488.5500	7.4886	16.041	0	0	0
2022/08/11	2030	03/11/2022	11.57	Put	Bond Future	161.3700	0.1614	104.1500	0.1041	(35.459)	0	0	500
2022/08/11	2030	02/02/2023	11.16	Put	Bond Future	1,004.1400	1.0041	777.7300	0.7777	(22.548)	0	0	388
2022/08/11	2030	02/02/2023	11.35	Call	Bond Future	5,390.9500	5.3910	6,311.3700	6.3114	17.073	0	0	5,000
2022/08/11	2030	02/02/2023	11.35	Put	Bond Future	829.7200	0.8297	639.3200	0.6393	(22.948)	0	0	0
2022/08/11	2030	02/02/2023	9.99	Call	Bond Future	1,612.3400	1.6123	2,129.0800	2.1291	32.049	0	0	0
2022/08/11	2030	02/02/2023	10.00	Call	Bond Future	1,631.0000	1.6310	2,152.0600	2.1521	31.947	0	0	0
2022/08/11	2030	02/02/2023	10.01	Put	Bond Future	3,022.0900	3.0221	2,436.4200	2.4364	(19.380)	0	0	0
2022/08/11	2030	02/02/2023	9.80	Call	Bond Future	1,284.9500	1.2850	1,720.2800	1.7203	33.879	0	0	0
2022/08/11	2030	02/02/2023	9.94	Put	Bond Future	3,217.3500	3.2174	2,601.7300	2.6017	(19.134)	0	0	102
2022/08/11	2030	02/02/2023	9.20	Call	Bond Future	589.5000	0.5895	797.9600	0.7980	35.362	0	0	0
2022/08/11	2030	02/02/2023	9.20	Put	Bond Future	5,805.2100	5.8052	4,902.8500	4.9029	(15.544)	0	0	0
2022/08/11	2030	02/02/2023	9.66	Call	Bond Future	1,074.1200	1.0741	1,457.4900	1.4575	35.692	0	0	0
2022/08/11	2030	02/02/2023	9.66	Put	Bond Future	4,081.9200	4.0819	3,354.4700	3.3545	(17.821)	0	0	102
2022/08/11	2030	02/02/2023	8.81	Put	Bond Future	7,485.9300	7.4859	6,506.1500	6.5062	(13.088)	0	0	0
2022/08/11	2030	02/02/2023	9.04	Call	Bond Future	476.0000	0.4760	649.4600	0.6495	36.441	0	0	0
2022/08/11	2030	02/02/2023	9.04	Put	Bond Future	6,475.3400	6.4753	5,537.9800	5.5380	(14.476)	0	0	0
2022/08/11	2030	02/02/2023	9.08	Put	Bond Future	6,305.0600	6.3051	5,376.1800	5.3762	(14.732)	0	0	0
2022/08/11	2030	02/02/2023			Bond Future	10.3096	88.8537	10.0665	89.9645	(2.358)	0.0000	0.0000	5,200
2022/08/11	2030	02/02/2023	11.55	Call	Bond Future	6,081.3300	6.0813	7,033.8500	7.0338	15.663	0	0	5,000
2022/08/11	2030	02/02/2023	11.55	Put	Bond Future	677.7000	0.6777	519.4000	0.5194	(23.358)	0	0	0
2022/08/11	2030	02/02/2023	11.12	Call	Bond Future	4,624.1700	4.6242	5,500.1100	5.5001	18.943	0	0	0
2022/08/11	2030	02/02/2023	11.12	Put	Bond Future	1,045.1700	1.0452	810.2900	0.8103	(22.473)	0	0	0
2022/08/11	2030	02/02/2023	11.16	Call	Bond Future	4,755.0100	4.7550	5,639.4200	5.6394	18.600	0	0	0
2022/08/11	2030	02/02/2023	9.99	Put	Bond Future	3,076.4100	3.0764	2,482.3300	2.4823	(19.311)	0	0	0
2022/08/11	2030	02/02/2023	10.00	Put	Bond Future	3,048.8100	3.0488	2,459.0500	2.4591	(19.344)	0	0	0
2022/08/11	2030	02/02/2023	10.01	Call	Bond Future	1,650.5200	1.6505	2,175.6700	2.1757	31.817	0	0	0
2022/08/11	2030	02/02/2023	9.80	Put	Bond Future	3,633.7900	3.6338	2,958.3000	2.9583	(18.589)	0	0	0
2022/08/11	2030	02/02/2023	9.83	Call	Bond Future	1,333.5300	1.3335	1,781.5900	1.7816	33.600	0	0	388
2022/08/11	2030	02/02/2023	9.83	Put	Bond Future	3,541.9400	3.5419	2,879.1800	2.8792	(18.712)	0	0	0
2022/08/11	2030	02/02/2023	9.94	Call	Bond Future	1,521.5000	1.5215	2,016.7000	2.0167	32.547	0	0	0
2022/08/11	2030	02/02/2023	9.79	Call	Bond Future	1,268.9500	1.2689	1,700.2800	1.7003	33.991	0	0	0
2022/08/11	2030	02/02/2023	9.79	Put	Bond Future	3,664.6600	3.6647	2,985.1700	2.9852	(18.542)	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
2022/08/11	2030	02/02/2023	8.81	Call	Bond Future	345.6700	0.3457	476.7100	0.4767	37.909	0	0	102
2022/08/11	2030	02/02/2023	9.08	Call	Bond Future	502.4000	0.5024	684.3400	0.6843	36.214	0	0	388
2022/08/11	2030	04/05/2023	11.34	Call	Bond Future	5,272.3200	5.2723	6,139.8900	6.1399	16.455	0	0	0
2022/08/11	2030	04/05/2023	11.34	Put	Bond Future	1,392.8500	1.3928	1,128.7900	1.1288	(18.958)	0	0	150
2022/08/11	2030	04/05/2023	10.42	Call	Bond Future	2,745.9400	2.7459	3,387.4300	3.3874	23.361	0	0	479
2022/08/11	2030	04/05/2023	10.42	Put	Bond Future	2,800.8000	2.8008	2,310.6600	2.3107	(17.500)	0	0	0
2022/08/11	2030	04/05/2023	10.52	Call	Bond Future	2,982.1000	2.9821	3,654.4700	3.6545	22.547	0	0	0
2022/08/11	2030	04/05/2023	10.52	Put	Bond Future	2,598.2600	2.5983	2,139.0000	2.1390	(17.676)	0	0	0
2022/08/11	2030	04/05/2023	10.53	Call	Bond Future	3,006.4500	3.0064	3,681.8200	3.6818	22.464	0	0	0
2022/08/11	2030	04/05/2023	10.53	Put	Bond Future	2,578.8900	2.5789	2,122.6300	2.1226	(17.692)	0	0	0
2022/08/11	2030	04/05/2023	9.67	Call	Bond Future	1,363.9700	1.3640	1,750.8700	1.7509	28.366	0	0	479
2022/08/11	2030	04/05/2023	9.67	Put	Bond Future	4,798.3800	4.7984	4,053.6500	4.0537	(15.520)	0	0	0
2022/08/11	2030	04/05/2023	9.78	Call	Bond Future	1,516.2900	1.5163	1,948.7000	1.9487	28.518	0	0	388
2022/08/11	2030	04/05/2023	9.78	Put	Bond Future	4,445.0000	4.4450	3,745.7800	3.7458	(15.730)	0	0	0
2022/08/11	2030	04/05/2023	10.00	Call	Bond Future	1,886.6700	1.8867	2,383.3300	2.3833	26.325	0	0	1,080
2022/08/11	2030	04/05/2023	10.00	Put	Bond Future	3,814.4200	3.8144	3,179.4500	3.1794	(16.647)	0	0	0
2022/08/11	2030	04/05/2023	9.03	Call	Bond Future	714.0600	0.7141	924.6400	0.9246	29.491	0	0	388
2022/08/11	2030	04/05/2023	9.03	Put	Bond Future	7,161.4600	7.1615	6,240.4100	6.2404	(12.861)	0	0	0
2022/08/11	2030	04/05/2023	9.58	Put	Bond Future	5,102.7700	5.1028	4,317.6000	4.3176	(15.387)	0	0	0
2022/08/11	2030	04/05/2023			Bond Future	10.4325	90.5855	10.1772	91.7172	(2.447)	0.0000	0.0000	0
2022/08/11	2030	04/05/2023	12.57	Call	Bond Future	9,344.8900	9.3449	10,355.8700	10.3559	10.819	0	0	0
2022/08/11	2030	04/05/2023	12.57	Put	Bond Future	545.2900	0.5453	424.6400	0.4246	(22.126)	0	0	350
2022/08/11	2030	04/05/2023	11.62	Call	Bond Future	6,157.4800	6.1575	7,071.0000	7.0710	14.836	0	0	0
2022/08/11	2030	04/05/2023	11.62	Put	Bond Future	1,124.7400	1.1247	906.6300	0.9066	(19.392)	0	0	388
2022/08/11	2030	04/05/2023	12.04	Call	Bond Future	7,541.1800	7.5412	8,510.3300	8.5103	12.851	0	0	0
2022/08/11	2030	04/05/2023	12.04	Put	Bond Future	815.7200	0.8157	653.2400	0.6532	(19.919)	0	0	1,080
2022/08/11	2030	04/05/2023	12.50	Call	Bond Future	9,104.4800	9.1045	10,118.7000	10.1187	11.140	0	0	0
2022/08/11	2030	04/05/2023	12.50	Put	Bond Future	574.9400	0.5749	457.5300	0.4575	(20.421)	0	0	479
2022/08/11	2030	04/05/2023	10.54	Call	Bond Future	3,030.8900	3.0309	3,709.2600	3.7093	22.382	0	0	0
2022/08/11	2030	04/05/2023	10.54	Put	Bond Future	2,559.6400	2.5596	2,106.3800	2.1064	(17.708)	0	0	0
2022/08/11	2030	04/05/2023	10.65	Call	Bond Future	3,306.3800	3.3064	4,016.4200	4.0164	21.475	0	0	350
2022/08/11	2030	04/05/2023	10.65	Put	Bond Future	2,356.3300	2.3563	1,934.7400	1.9347	(17.892)	0	0	0
2022/08/11	2030	04/05/2023	9.58	Call	Bond Future	1,251.9800	1.2520	1,598.4400	1.5984	27.673	0	0	150
2022/08/11	2030	03/08/2023	12.89	Call	Bond Future	9,990.6600	9.9907	10,978.9500	10.9789	9.892	0	0	0
2022/08/11	2030	03/08/2023	12.89	Put	Bond Future	697.7600	0.6978	532.0500	0.5320	(23.749)	0	0	350
2022/08/11	2030	03/08/2023	11.34	Call	Bond Future	5,188.5800	5.1886	6,028.0700	6.0281	16.180	0	0	0
2022/08/11	2030	03/08/2023	11.34	Put	Bond Future	1,904.8900	1.9049	1,590.3800	1.5904	(16.511)	0	0	0
2022/08/11	2030	03/08/2023	11.35	Call	Bond Future	5,217.3200	5.2173	6,058.2700	6.0583	16.118	0	0	0
2022/08/11	2030	03/08/2023	11.36	Put	Bond Future	1,881.2500	1.8813	1,569.9600	1.5700	(16.547)	0	0	0
2022/08/11	2030	03/08/2023	10.40	Call	Bond Future	2,799.5200	2.7995	3,424.2400	3.4242	22.315	0	0	1,012
2022/08/11	2030	03/08/2023	10.65	Call	Bond Future	3,367.8900	3.3679	4,058.5200	4.0585	20.506	0	0	350
2022/08/11	2030	03/08/2023	10.65	Put	Bond Future	2,945.2700	2.9453	2,481.9000	2.4819	(15.733)	0	0	0
2022/08/11	2030	03/08/2023			Bond Future	10.5505	88.4144	10.2818	89.5684	(2.547)	0.0000	0.0000	0
2022/08/11	2030	03/08/2023	12.59	Call	Bond Future	9,041.8200	9.0418	10,023.6500	10.0237	10.859	0	0	0
2022/08/11	2030	03/08/2023	12.59	Put	Bond Future	868.8000	0.8688	696.6300	0.6966	(19.817)	0	0	1,012
2022/08/11	2030	03/08/2023	11.35	Put	Bond Future	1,893.0400	1.8930	1,579.9900	1.5800	(16.537)	0	0	0
2022/08/11	2030	03/08/2023	11.36	Call	Bond Future	5,246.1000	5.2461	6,088.8100	6.0888	16.064	0	0	0
2022/08/11	2030	03/08/2023	10.40	Put	Bond Future	3,443.4200	3.4434	2,914.1400	2.9141	(15.371)	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
2022/08/11	2030	02/11/2023	10.81	Call	Bond Future	3,571.8000	3.5718	4,265.4700	4.2655	19.421	0	0	0
2022/08/11	2030	02/11/2023	10.81	Put	Bond Future	3,211.2900	3.2113	2,730.1400	2.7301	(14.983)	0	0	0
2022/08/11	2030	02/11/2023	10.80	Call	Bond Future	3,548.6700	3.5487	4,240.1700	4.2402	19.486	0	0	0
2022/08/11	2030	02/11/2023	10.80	Put	Bond Future	3,229.1000	3.2291	2,745.7800	2.7458	(14.968)	0	0	0
2022/08/11	2030	02/11/2023			Bond Future	10.7221	89.9812	10.4390	91.1560	(2.641)	0.0000	0.0000	0
2022/08/11	2030	02/11/2023	10.82	Call	Bond Future	3,594.5900	3.5946	4,290.8400	4.2908	19.369	0	0	0
2022/08/11	2030	02/11/2023	10.82	Put	Bond Future	3,193.1600	3.1932	2,714.5900	2.7146	(14.987)	0	0	0
2022/08/11	2032	03/11/2022	9.31	Put	Bond Future	7,384.3500	7.3843	6,214.8000	6.2148	(15.838)	0	0	0
2022/08/11	2032	03/11/2022	9.36	Call	Bond Future	116.3700	0.1164	191.1100	0.1911	64.226	0	0	454
2022/08/11	2032	03/11/2022	9.36	Put	Bond Future	7,105.1700	7.1052	5,944.6600	5.9447	(16.333)	0	0	0
2022/08/11	2032	03/11/2022	9.46	Put	Bond Future	6,556.5500	6.5565	5,417.1800	5.4172	(17.378)	0	0	0
2022/08/11	2032	03/11/2022	10.56	Put	Bond Future	1,988.8000	1.9888	1,435.7200	1.4357	(27.810)	0	0	180
2022/08/11	2032	03/11/2022	9.92	Call	Bond Future	493.0600	0.4931	788.8600	0.7889	59.993	0	0	750
2022/08/11	2032	03/11/2022	9.92	Put	Bond Future	4,263.4800	4.2635	3,324.0300	3.3240	(22.035)	0	0	0
2022/08/11	2032	03/11/2022	10.11	Put	Bond Future	3,466.3400	3.4663	2,636.0400	2.6360	(23.953)	0	0	454
2022/08/11	2032	03/11/2022	10.16	Call	Bond Future	836.5300	0.8365	1,273.1100	1.2731	52.189	0	0	0
2022/08/11	2032	03/11/2022	10.16	Put	Bond Future	3,272.4800	3.2725	2,473.8100	2.4738	(24.406)	0	0	180
2022/08/11	2032	03/11/2022			Bond Future	10.6107	87.0425	10.3801	88.2778	(2.173)	0.0000	0.0000	157,106
2022/08/11	2032	03/11/2022	9.31	Call	Bond Future	100.8800	0.1009	166.5800	0.1666	65.127	0	0	180
2022/08/11	2032	03/11/2022	9.46	Call	Bond Future	153.4300	0.1534	249.3100	0.2493	62.491	0	0	500
2022/08/11	2032	03/11/2022	11.55	Call	Bond Future	5,262.6100	5.2626	6,342.2000	6.3422	20.514	0	0	0
2022/08/11	2032	03/11/2022	11.55	Put	Bond Future	464.4800	0.4645	308.8200	0.3088	(33.513)	0	0	500
2022/08/11	2032	03/11/2022	12.30	Call	Bond Future	8,511.1300	8.5111	9,697.1700	9.6972	13.935	0	0	0
2022/08/11	2032	03/11/2022	12.30	Put	Bond Future	135.7000	0.1357	86.4900	0.0865	(36.264)	0	0	750
2022/08/11	2032	03/11/2022	10.66	Call	Bond Future	2,000.7700	2.0008	2,739.0600	2.7391	36.900	0	0	0
2022/08/11	2032	03/11/2022	10.66	Put	Bond Future	1,739.5500	1.7396	1,242.5900	1.2426	(28.568)	0	0	0
2022/08/11	2032	03/11/2022	10.67	Call	Bond Future	2,030.2400	2.0302	2,773.9400	2.7739	36.631	0	0	750
2022/08/11	2032	03/11/2022	10.67	Put	Bond Future	1,716.2000	1.7162	1,224.6500	1.2247	(28.642)	0	0	0
2022/08/11	2032	03/11/2022	11.45	Call	Bond Future	4,848.2700	4.8483	5,903.8500	5.9038	21.772	0	0	0
2022/08/11	2032	03/11/2022	11.45	Put	Bond Future	543.7000	0.5437	364.0300	0.3640	(33.046)	0	0	7,500
2022/08/11	2032	03/11/2022	10.21	Call	Bond Future	924.2100	0.9242	1,392.9400	1.3929	50.717	0	0	500
2022/08/11	2032	03/11/2022	10.21	Put	Bond Future	3,085.4400	3.0854	2,318.9200	2.3189	(24.843)	0	0	0
2022/08/11	2032	03/11/2022	10.49	Call	Bond Future	1,535.7900	1.5358	2,177.2700	2.1773	41.769	0	0	0
2022/08/11	2032	03/11/2022	10.49	Put	Bond Future	2,179.2400	2.1792	1,585.4700	1.5855	(27.247)	0	0	454
2022/08/11	2032	03/11/2022	10.56	Call	Bond Future	1,719.3800	1.7194	2,401.5500	2.4016	39.675	0	0	0
2022/08/11	2032	03/11/2022	10.11	Call	Bond Future	754.5500	0.7545	1,159.5000	1.1595	53.668	0	0	0
2022/08/11	2032	02/02/2023	11.69	Call	Bond Future	5,763.9000	5.7639	6,771.8300	6.7718	17.487	0	0	0
2022/08/11	2032	02/02/2023	11.69	Put	Bond Future	1,112.0200	1.1120	863.8500	0.8639	(22.317)	0	0	0
2022/08/11	2032	02/02/2023	10.40	Call	Bond Future	1,798.3600	1.7984	2,368.7600	2.3688	31.718	0	0	0
2022/08/11	2032	02/02/2023	10.40	Put	Bond Future	3,670.0600	3.6701	2,984.3600	2.9844	(18.684)	0	0	0
2022/08/11	2032	02/02/2023	10.50	Call	Bond Future	2,020.2600	2.0203	2,637.7100	2.6377	30.563	0	0	0
2022/08/11	2032	02/02/2023	10.50	Put	Bond Future	3,361.8800	3.3619	2,723.2300	2.7232	(18.997)	0	0	454
2022/08/11	2032	02/02/2023	10.67	Call	Bond Future	2,443.1200	2.4431	3,132.6200	3.1326	28.222	0	0	750
2022/08/11	2032	02/02/2023	10.67	Put	Bond Future	2,893.3100	2.8933	2,326.7100	2.3267	(19.583)	0	0	0
2022/08/11	2032	02/02/2023	10.22	Call	Bond Future	1,437.1500	1.4372	1,924.8700	1.9249	33.937	0	0	500
2022/08/11	2032	02/02/2023	10.22	Put	Bond Future	4,273.7600	4.2738	3,505.3800	3.5054	(17.979)	0	0	0
2022/08/11	2032	02/02/2023	9.47	Call	Bond Future	503.6300	0.5036	699.6500	0.6997	38.921	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
2022/08/11	2032	02/02/2023	9.47	Put	Bond Future	7,514.6300	7.5146	6,454.5500	6.4546	(14.107)	0	0	0
2022/08/11	2032	02/02/2023	9.92	Call	Bond Future	956.7800	0.9568	1,314.6900	1.3147	37.408	0	0	750
2022/08/11	2032	02/02/2023	9.92	Put	Bond Future	5,432.9200	5.4329	4,534.7300	4.5347	(16.532)	0	0	0
2022/08/11	2032	02/02/2023			Bond Future	10.7567	88.5617	10.5162	89.8178	(2.236)	0.0000	0.0000	18
2022/08/11	2032	02/02/2023	11.84	Call	Bond Future	6,329.8600	6.3299	7,367.8000	7.3678	16.398	0	0	0
2022/08/11	2032	02/02/2023	11.84	Put	Bond Future	961.9200	0.9619	743.7600	0.7438	(22.680)	0	0	500
2022/08/11	2032	02/02/2023	12.75	Call	Bond Future	9,930.2000	9.9302	11,089.8800	11.0899	11.678	0	0	0
2022/08/11	2032	02/02/2023	12.75	Put	Bond Future	395.1100	0.3951	298.6900	0.2987	(24.403)	0	0	750
2022/08/11	2032	02/02/2023	10.38	Call	Bond Future	1,755.7400	1.7557	2,316.8500	2.3169	31.959	0	0	0
2022/08/11	2032	02/02/2023	10.38	Put	Bond Future	3,733.9600	3.7340	3,038.9700	3.0390	(18.613)	0	0	0
2022/08/11	2032	02/02/2023	10.39	Call	Bond Future	1,777.0900	1.7771	2,342.7300	2.3427	31.830	0	0	0
2022/08/11	2032	02/02/2023	10.39	Put	Bond Future	3,702.0300	3.7020	3,011.5700	3.0116	(18.651)	0	0	0
2022/08/11	2032	02/02/2023	10.16	Call	Bond Future	1,327.5400	1.3275	1,791.3600	1.7914	34.938	0	0	0
2022/08/11	2032	02/02/2023	10.16	Put	Bond Future	4,488.9000	4.4889	3,696.6200	3.6966	(17.650)	0	0	454
2022/08/11	2032	02/02/2023	9.31	Call	Bond Future	392.0600	0.3921	551.5300	0.5515	40.675	0	0	454
2022/08/11	2032	02/02/2023	9.31	Put	Bond Future	8,326.8100	8.3268	7,230.1800	7.2302	(13.170)	0	0	0
2022/08/11	2032	04/05/2023	10.89	Call	Bond Future	3,357.2300	3.3572	4,108.2600	4.1083	22.371	0	0	0
2022/08/11	2032	04/05/2023	10.89	Put	Bond Future	3,290.4500	3.2905	2,761.6900	2.7617	(16.070)	0	0	0
2022/08/11	2032	04/05/2023	11.37	Call	Bond Future	4,775.4300	4.7754	5,664.2000	5.6642	18.611	0	0	400
2022/08/11	2032	04/05/2023	13.43	Call	Bond Future	12,161.7200	12.1617	13,320.9700	13.3210	9.532	0	0	0
2022/08/11	2032	04/05/2023	13.43	Put	Bond Future	461.7300	0.4617	341.1900	0.3412	(26.106)	0	0	400
2022/08/11	2032	04/05/2023			Bond Future	10.8768	86.1262	10.6259	87.4059	(2.307)	0.0000	0.0000	0
2022/08/11	2032	04/05/2023	11.37	Put	Bond Future	2,331.6500	2.3316	1,940.6300	1.9406	(16.770)	0	0	0
2022/08/11	2032	04/05/2023	10.62	Call	Bond Future	2,666.4100	2.6664	3,327.4700	3.3275	24.792	0	0	400
2022/08/11	2032	04/05/2023	10.62	Put	Bond Future	3,976.3400	3.9763	3,357.6100	3.3576	(15.560)	0	0	0
2022/08/11	2032	04/05/2023	10.87	Call	Bond Future	3,303.0300	3.3030	4,047.7700	4.0478	22.547	0	0	0
2022/08/11	2032	04/05/2023	10.87	Put	Bond Future	3,337.2300	3.3372	2,802.1800	2.8022	(16.033)	0	0	0
2022/08/11	2032	04/05/2023	10.88	Call	Bond Future	3,329.9300	3.3299	4,077.9700	4.0780	22.464	0	0	0
2022/08/11	2032	04/05/2023	10.88	Put	Bond Future	3,313.6200	3.3136	2,781.8700	2.7819	(16.047)	0	0	0
2022/08/11	2032	03/08/2023	11.90	Call	Bond Future	6,450.1000	6.4501	7,433.4200	7.4334	15.245	0	0	5,000
2022/08/11	2032	03/08/2023	11.90	Put	Bond Future	2,101.3400	2.1013	1,779.5300	1.7795	(15.315)	0	0	0
2022/08/11	2032	03/08/2023	11.77	Call	Bond Future	6,026.4900	6.0265	6,985.8100	6.9858	15.918	0	0	0
2022/08/11	2032	03/08/2023	11.77	Put	Bond Future	2,279.2700	2.2793	1,933.4600	1.9335	(15.172)	0	0	0
2022/08/11	2032	03/08/2023			Bond Future	10.9878	87.8739	10.7260	89.1790	(2.383)	0.0000	0.0000	2,600
2022/08/11	2032	03/08/2023	11.75	Call	Bond Future	5,961.7700	5.9618	6,917.4900	6.9175	16.031	0	0	0
2022/08/11	2032	03/08/2023	11.75	Put	Bond Future	2,307.6200	2.3076	1,958.2100	1.9582	(15.142)	0	0	0
2022/08/11	2032	03/08/2023	11.76	Call	Bond Future	5,994.1000	5.9941	6,951.4800	6.9515	15.972	0	0	0
2022/08/11	2032	03/08/2023	11.76	Put	Bond Future	2,293.4000	2.2934	1,945.6500	1.9456	(15.163)	0	0	0
2022/08/11	2032	02/11/2023	11.24	Call	Bond Future	4,220.5100	4.2205	5,023.6200	5.0236	19.029	0	0	0
2022/08/11	2032	02/11/2023	11.24	Put	Bond Future	3,801.3500	3.8013	3,275.8400	3.2758	(13.824)	0	0	0
2022/08/11	2032	02/11/2023			Bond Future	11.1524	85.2765	10.8784	86.6051	(2.457)	0.0000	0.0000	0
2022/08/11	2032	02/11/2023	11.22	Call	Bond Future	4,168.3600	4.1684	4,965.9000	4.9659	19.133	0	0	0
2022/08/11	2032	02/11/2023	11.22	Put	Bond Future	3,844.6500	3.8446	3,313.5700	3.3136	(13.813)	0	0	0
2022/08/11	2032	02/11/2023	11.23	Call	Bond Future	4,194.4000	4.1944	4,994.7300	4.9947	19.081	0	0	0
2022/08/11	2032	02/11/2023	11.23	Put	Bond Future	3,822.9500	3.8230	3,294.6600	3.2947	(13.819)	0	0	0
2022/08/11	2033	03/11/2022			Bond Future	115.0155	115.0155	114.9266	114.9266	(0.077)	0.0000	0.0000	1,267
2022/08/11	2033	02/02/2023			Bond Future	117.0491	117.0491	116.9578	116.9578	(0.078)	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
2022/08/11	2033	04/05/2023			Bond Future	117.9665	117.9665	117.8725	117.8725	(0.080)	0.0000	0.0000	0
2022/08/11	2033	03/08/2023			Bond Future	120.3799	120.3799	120.2834	120.2834	(0.080)	0.0000	0.0000	0
2022/08/11	2033	02/11/2023			Bond Future	121.1121	121.1121	121.0143	121.0143	(0.081)	0.0000	0.0000	0
2022/08/11	2037	03/11/2022	11.30	Put	Bond Future	1,323.3100	1.3233	977.1600	0.9772	(26.158)	0	0	0
2022/08/11	2037	03/11/2022	11.31	Call	Bond Future	3,423.9100	3.4239	4,256.2700	4.2563	24.310	0	0	0
2022/08/11	2037	03/11/2022	11.31	Put	Bond Future	1,304.1100	1.3041	962.1200	0.9621	(26.224)	0	0	0
2022/08/11	2037	03/11/2022	11.32	Call	Bond Future	3,464.5000	3.4645	4,300.9800	4.3010	24.144	0	0	0
2022/08/11	2037	03/11/2022			Bond Future	10.9610	84.7483	10.7733	85.9226	(1.713)	0.0000	0.0000	66,983
2022/08/11	2037	03/11/2022	11.30	Call	Bond Future	3,383.5000	3.3835	4,211.7000	4.2117	24.478	0	0	0
2022/08/11	2037	03/11/2022	11.32	Put	Bond Future	1,285.1600	1.2852	947.2900	0.9473	(26.290)	0	0	0
2022/08/11	2037	02/02/2023	11.97	Call	Bond Future	6,508.6800	6.5087	7,472.7900	7.4728	14.813	0	0	0
2022/08/11	2037	02/02/2023	11.03	Call	Bond Future	2,985.8700	2.9859	3,683.6300	3.6836	23.369	0	0	0
2022/08/11	2037	02/02/2023	11.03	Put	Bond Future	3,350.6800	3.3507	2,854.2600	2.8543	(14.816)	0	0	0
2022/08/11	2037	02/02/2023	11.04	Call	Bond Future	3,017.3700	3.0174	3,718.9200	3.7189	23.250	0	0	0
2022/08/11	2037	02/02/2023	11.04	Put	Bond Future	3,321.1400	3.3211	2,828.5100	2.8285	(14.833)	0	0	0
2022/08/11	2037	02/02/2023			Bond Future	11.0899	81.9706	10.8952	83.1648	(1.756)	0.0000	0.0000	71,477
2022/08/11	2037	02/02/2023	11.10	Call	Bond Future	3,209.5800	3.2096	3,932.6500	3.9326	22.528	0	0	636
2022/08/11	2037	02/02/2023	11.10	Put	Bond Future	3,148.5100	3.1485	2,677.4000	2.6774	(14.963)	0	0	0
2022/08/11	2037	02/02/2023	11.97	Put	Bond Future	1,415.2400	1.4152	1,185.1700	1.1852	(16.257)	0	0	636
2022/08/11	2037	02/02/2023	11.05	Call	Bond Future	3,049.0300	3.0490	3,754.1200	3.7541	23.125	0	0	0
2022/08/11	2037	02/02/2023	11.05	Put	Bond Future	3,291.8300	3.2918	2,802.7400	2.8027	(14.858)	0	0	0
2022/08/11	2037	04/05/2023	13.73	Put	Bond Future	578.5000	0.5785	462.9700	0.4630	(19.971)	0	0	400
2022/08/11	2037	04/05/2023	11.30	Call	Bond Future	4,184.3200	4.1843	4,952.7900	4.9528	18.365	0	0	0
2022/08/11	2037	04/05/2023	11.30	Put	Bond Future	3,587.0400	3.5870	3,138.8600	3.1389	(12.494)	0	0	0
2022/08/11	2037	04/05/2023	11.31	Call	Bond Future	4,217.0500	4.2170	4,988.5700	4.9886	18.295	0	0	0
2022/08/11	2037	04/05/2023	11.31	Put	Bond Future	3,560.8100	3.5608	3,115.6800	3.1157	(12.501)	0	0	0
2022/08/11	2037	04/05/2023	11.03	Put	Bond Future	4,364.7000	4.3647	3,829.3500	3.8294	(12.265)	0	0	0
2022/08/11	2037	04/05/2023			Bond Future	11.1993	83.5691	10.9975	84.7857	(1.802)	0.0000	0.0000	0
2022/08/11	2037	04/05/2023	11.78	Call	Bond Future	5,878.0000	5.8780	6,772.5800	6.7726	15.219	0	0	400
2022/08/11	2037	04/05/2023	11.78	Put	Bond Future	2,520.2900	2.5203	2,198.2200	2.1982	(12.779)	0	0	0
2022/08/11	2037	04/05/2023	13.73	Call	Bond Future	13,820.8000	13.8208	14,921.9200	14.9219	7.967	0	0	0
2022/08/11	2037	04/05/2023	11.32	Call	Bond Future	4,250.1800	4.2502	5,024.7200	5.0247	18.224	0	0	0
2022/08/11	2037	04/05/2023	11.32	Put	Bond Future	3,535.0400	3.5350	3,092.9300	3.0929	(12.507)	0	0	0
2022/08/11	2037	04/05/2023	11.03	Call	Bond Future	3,345.8800	3.3459	4,027.1800	4.0272	20.362	0	0	400
2022/08/11	2037	03/08/2023	12.13	Call	Bond Future	7,326.3600	7.3264	8,260.6600	8.2607	12.753	0	0	0
2022/08/11	2037	03/08/2023	12.13	Put	Bond Future	2,693.7700	2.6938	2,387.2100	2.3872	(11.380)	0	0	0
2022/08/11	2037	03/08/2023	12.12	Call	Bond Future	7,289.2600	7.2893	8,222.0900	8.2221	12.797	0	0	0
2022/08/11	2037	03/08/2023	12.12	Put	Bond Future	2,710.4400	2.7104	2,402.4100	2.4024	(11.365)	0	0	0
2022/08/11	2037	03/08/2023			Bond Future	11.3046	81.0058	11.0952	82.2467	(1.853)	0.0000	0.0000	0
2022/08/11	2037	03/08/2023	12.14	Call	Bond Future	7,363.5000	7.3635	8,299.5400	8.2995	12.712	0	0	0
2022/08/11	2037	03/08/2023	12.14	Put	Bond Future	2,677.2000	2.6772	2,372.3800	2.3724	(11.386)	0	0	0
2022/08/11	2037	02/11/2023	11.56	Put	Bond Future	4,538.8800	4.5389	4,068.7000	4.0687	(10.359)	0	0	0
2022/08/11	2037	02/11/2023	11.57	Call	Bond Future	5,240.1100	5.2401	6,035.6500	6.0357	15.182	0	0	0
2022/08/11	2037	02/11/2023	11.55	Put	Bond Future	4,564.1400	4.5641	4,091.7300	4.0917	(10.350)	0	0	0
2022/08/11	2037	02/11/2023			Bond Future	11.4426	82.4405	11.2252	83.7036	(1.900)	0.0000	0.0000	0
2022/08/11	2037	02/11/2023	11.56	Call	Bond Future	5,208.8900	5.2089	6,001.8500	6.0018	15.223	0	0	0
2022/08/11	2037	02/11/2023	11.57	Put	Bond Future	4,513.3900	4.5134	4,045.7900	4.0458	(10.360)	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
2022/08/11	2037	02/11/2023	11.55	Call	Bond Future	5,177.3800	5.1774	5,968.1100	5.9681	15.273	0	0	0
2022/08/11	2038	03/11/2022			Bond Future	131.0727	131.0727	131.0933	131.0933	0.016	0.0000	0.0000	5,346
2022/08/11	2038	02/02/2023			Bond Future	131.4781	131.4781	131.4981	131.4981	0.015	0.0000	0.0000	0
2022/08/11	2038	04/05/2023			Bond Future	134.0654	134.0654	134.0847	134.0847	0.014	0.0000	0.0000	0
2022/08/11	2038	03/08/2023			Bond Future	134.8257	134.8257	134.8447	134.8447	0.014	0.0000	0.0000	0
2022/08/11	2038	02/11/2023			Bond Future	137.2504	137.2504	137.2700	137.2700	0.014	0.0000	0.0000	0
2022/08/11	2040	03/11/2022	10.70	Call	Bond Future	1,307.0900	1.3071	1,794.4800	1.7945	37.288	0	0	1,078
2022/08/11	2040	03/11/2022	12.00	Call	Bond Future	6,636.5000	6.6365	7,681.2100	7.6812	15.742	0	0	0
2022/08/11	2040	03/11/2022	12.00	Put	Bond Future	576.9700	0.5770	421.1800	0.4212	(27.001)	0	0	0
2022/08/11	2040	03/11/2022	12.52	Call	Bond Future	9,318.6000	9.3186	10,443.8200	10.4438	12.075	0	0	0
2022/08/11	2040	03/11/2022	11.40	Call	Bond Future	3,769.3700	3.7694	4,628.7700	4.6288	22.800	0	0	0
2022/08/11	2040	03/11/2022	11.41	Put	Bond Future	1,398.3900	1.3984	1,061.3900	1.0614	(24.099)	0	0	0
2022/08/11	2040	03/11/2022	11.20	Call	Bond Future	2,938.1500	2.9381	3,706.6500	3.7067	26.156	0	0	1,078
2022/08/11	2040	03/11/2022	11.20	Put	Bond Future	1,885.4800	1.8855	1,453.4800	1.4535	(22.912)	0	0	0
2022/08/11	2040	03/11/2022	11.39	Call	Bond Future	3,725.9700	3.7260	4,581.0900	4.5811	22.950	0	0	0
2022/08/11	2040	03/11/2022			Bond Future	11.0413	86.8299	10.8641	88.0304	(1.605)	0.0000	0.0000	62,312
2022/08/11	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	485.8700	0.4859	100.000	0	0	2,250
2022/08/11	2040	03/11/2022	10.10	Put	Bond Future	0.0000	0.0000	5,977.0200	5.9770	100.000	0	0	0
2022/08/11	2040	03/11/2022	10.70	Put	Bond Future	3,643.1500	3.6431	2,930.0400	2.9300	(19.574)	0	0	0
2022/08/11	2040	03/11/2022	10.80	Call	Bond Future	1,574.1600	1.5742	2,122.2600	2.1223	34.819	0	0	848
2022/08/11	2040	03/11/2022	10.80	Put	Bond Future	3,215.5500	3.2156	2,563.1500	2.5631	(20.289)	0	0	0
2022/08/11	2040	03/11/2022	12.52	Put	Bond Future	255.3700	0.2554	180.0900	0.1801	(29.479)	0	0	1,078
2022/08/11	2040	03/11/2022	11.40	Put	Bond Future	1,418.7200	1.4187	1,077.6200	1.0776	(24.043)	0	0	0
2022/08/11	2040	03/11/2022	11.41	Call	Bond Future	3,813.1100	3.8131	4,676.6100	4.6766	22.646	0	0	0
2022/08/11	2040	03/11/2022	11.50	Call	Bond Future	4,214.0400	4.2140	5,113.2200	5.1132	21.338	0	0	1,500
2022/08/11	2040	03/11/2022	11.50	Put	Bond Future	1,226.2500	1.2263	924.9300	0.9249	(24.572)	0	0	0
2022/08/11	2040	03/11/2022	11.30	Call	Bond Future	3,343.0800	3.3431	4,158.9700	4.1590	24.405	0	0	0
2022/08/11	2040	03/11/2022	11.30	Put	Bond Future	1,637.4300	1.6374	1,252.8200	1.2528	(23.489)	0	0	0
2022/08/11	2040	03/11/2022	11.39	Put	Bond Future	1,439.4600	1.4395	1,094.0800	1.0941	(23.994)	0	0	0
2022/08/11	2040	02/02/2023	12.27	Call	Bond Future	8,066.1500	8.0662	9,038.4900	9.0385	12.055	0	0	0
2022/08/11	2040	02/02/2023	12.27	Put	Bond Future	1,274.5400	1.2745	1,026.0400	1.0260	(19.497)	0	0	388
2022/08/11	2040	02/02/2023	11.19	Call	Bond Future	3,559.2400	3.5592	4,231.7800	4.2318	18.896	0	0	621
2022/08/11	2040	02/02/2023	11.19	Put	Bond Future	3,400.2500	3.4002	2,851.9500	2.8519	(16.125)	0	0	0
2022/08/11	2040	02/02/2023	12.07	Put	Bond Future	1,531.4400	1.5314	1,240.9000	1.2409	(18.972)	0	0	621
2022/08/11	2040	02/02/2023	12.24	Call	Bond Future	7,928.9000	7.9289	8,895.4300	8.8954	12.190	0	0	0
2022/08/11	2040	02/02/2023	12.24	Put	Bond Future	1,310.1400	1.3101	1,055.8300	1.0558	(19.411)	0	0	0
2022/08/11	2040	02/02/2023	11.12	Call	Bond Future	3,315.8400	3.3158	3,962.1700	3.9622	19.492	0	0	0
2022/08/11	2040	02/02/2023	11.12	Put	Bond Future	3,617.4600	3.6175	3,042.9500	3.0430	(15.882)	0	0	0
2022/08/11	2040	02/02/2023	10.93	Call	Bond Future	2,697.9900	2.6980	3,271.4100	3.2714	21.254	0	0	0
2022/08/11	2040	02/02/2023	10.96	Call	Bond Future	2,790.9400	2.7909	3,375.8900	3.3759	20.959	0	0	388
2022/08/11	2040	02/02/2023	10.96	Put	Bond Future	4,160.3200	4.1603	3,524.4300	3.5244	(15.285)	0	0	0
2022/08/11	2040	02/02/2023			Bond Future	11.1658	83.8382	10.9821	85.0590	(1.645)	0.0000	0.0000	64,040
2022/08/11	2040	02/02/2023	12.07	Call	Bond Future	7,158.9300	7.1589	8,089.2300	8.0892	12.995	0	0	0
2022/08/11	2040	02/02/2023	11.10	Call	Bond Future	3,247.8900	3.2479	3,886.6100	3.8866	19.666	0	0	0
2022/08/11	2040	02/02/2023	11.10	Put	Bond Future	3,681.8400	3.6818	3,099.7200	3.0997	(15.811)	0	0	0
2022/08/11	2040	02/02/2023	11.11	Call	Bond Future	3,281.9000	3.2819	3,924.3200	3.9243	19.575	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
2022/08/11	2040	02/02/2023	11.11	Put	Bond Future	3,649.6400	3.6496	3,071.2200	3.0712	(15.849)	0	0	0
2022/08/11	2040	02/02/2023	10.21	Call	Bond Future	1,016.2300	1.0162	1,317.0700	1.3171	29.604	0	0	388
2022/08/11	2040	02/02/2023	10.21	Put	Bond Future	7,681.5600	7.6816	6,761.5600	6.7616	(11.977)	0	0	0
2022/08/11	2040	02/02/2023	10.93	Put	Bond Future	4,269.9200	4.2699	3,622.5000	3.6225	(15.162)	0	0	0
2022/08/11	2040	02/02/2023	10.18	Call	Bond Future	972.6500	0.9727	1,263.5600	1.2636	29.909	0	0	0
2022/08/11	2040	02/02/2023	10.18	Put	Bond Future	7,860.2500	7.8602	6,930.3200	6.9303	(11.831)	0	0	0
2022/08/11	2040	04/05/2023	13.45	Put	Bond Future	889.0500	0.8891	748.9200	0.7489	(15.762)	0	0	486
2022/08/11	2040	04/05/2023	11.43	Call	Bond Future	4,773.6600	4.7737	5,599.8400	5.5998	17.307	0	0	0
2022/08/11	2040	04/05/2023	11.43	Put	Bond Future	3,757.1400	3.7571	3,339.5200	3.3395	(11.115)	0	0	0
2022/08/11	2040	04/05/2023	12.78	Call	Bond Future	10,343.5600	10.3436	11,426.8700	11.4269	10.473	0	0	0
2022/08/11	2040	04/05/2023	12.78	Put	Bond Future	1,417.7200	1.4177	1,257.2300	1.2572	(11.320)	0	0	388
2022/08/11	2040	04/05/2023	10.73	Put	Bond Future	6,206.3900	6.2064	5,537.7100	5.5377	(10.774)	0	0	0
2022/08/11	2040	04/05/2023			Bond Future	11.2713	85.4733	11.0811	86.7171	(1.687)	0.0000	0.0000	0
2022/08/11	2040	04/05/2023	13.45	Call	Bond Future	13,298.9300	13.2989	14,402.6000	14.4026	8.299	0	0	0
2022/08/11	2040	04/05/2023	11.48	Call	Bond Future	4,954.9600	4.9550	5,796.2200	5.7962	16.978	0	0	486
2022/08/11	2040	04/05/2023	11.48	Put	Bond Future	3,622.2600	3.6223	3,219.7200	3.2197	(11.113)	0	0	0
2022/08/11	2040	04/05/2023	10.92	Call	Bond Future	3,106.4500	3.1064	3,759.8500	3.7599	21.034	0	0	388
2022/08/11	2040	04/05/2023	10.92	Put	Bond Future	5,426.4200	5.4264	4,836.0200	4.8360	(10.880)	0	0	0
2022/08/11	2040	04/05/2023	11.41	Call	Bond Future	4,701.8800	4.7019	5,521.7600	5.5218	17.437	0	0	0
2022/08/11	2040	04/05/2023	11.41	Put	Bond Future	3,812.3700	3.8124	3,388.4500	3.3885	(11.120)	0	0	0
2022/08/11	2040	04/05/2023	11.42	Call	Bond Future	4,737.7200	4.7377	5,560.9000	5.5609	17.375	0	0	0
2022/08/11	2040	04/05/2023	11.42	Put	Bond Future	3,784.6600	3.7847	3,364.0400	3.3640	(11.114)	0	0	0
2022/08/11	2040	04/05/2023	10.17	Call	Bond Future	1,439.2300	1.4392	1,778.5500	1.7785	23.576	0	0	388
2022/08/11	2040	04/05/2023	10.17	Put	Bond Future	9,058.7700	9.0588	8,154.2900	8.1543	(9.985)	0	0	0
2022/08/11	2040	04/05/2023	10.73	Call	Bond Future	2,589.6100	2.5896	3,164.7300	3.1647	22.209	0	0	486
2022/08/11	2040	03/08/2023	12.23	Call	Bond Future	8,083.1200	8.0831	9,066.1500	9.0662	12.162	0	0	0
2022/08/11	2040	03/08/2023	12.23	Put	Bond Future	2,899.1700	2.8992	2,613.6600	2.6137	(9.848)	0	0	0
2022/08/11	2040	03/08/2023			Bond Future	11.3728	82.6984	11.1756	83.9669	(1.733)	0.0000	0.0000	0
2022/08/11	2040	03/08/2023	12.21	Call	Bond Future	8,003.7300	8.0037	8,983.3800	8.9834	12.240	0	0	0
2022/08/11	2040	03/08/2023	12.21	Put	Bond Future	2,934.8400	2.9348	2,645.9500	2.6460	(9.843)	0	0	0
2022/08/11	2040	03/08/2023	12.22	Call	Bond Future	8,043.5500	8.0436	9,024.6100	9.0246	12.197	0	0	0
2022/08/11	2040	03/08/2023	12.22	Put	Bond Future	2,917.1000	2.9171	2,629.6200	2.6296	(9.855)	0	0	0
2022/08/11	2040	02/11/2023	11.60	Put	Bond Future	5,019.7300	5.0197	4,560.2500	4.5602	(9.153)	0	0	0
2022/08/11	2040	02/11/2023	11.58	Call	Bond Future	5,545.1300	5.5451	6,371.6900	6.3717	14.906	0	0	0
2022/08/11	2040	02/11/2023	11.58	Put	Bond Future	5,076.4300	5.0764	4,611.6900	4.6117	(9.155)	0	0	0
2022/08/11	2040	02/11/2023	11.59	Call	Bond Future	5,578.7000	5.5787	6,407.5300	6.4075	14.857	0	0	0
2022/08/11	2040	02/11/2023			Bond Future	11.5045	84.1628	11.3001	85.4541	(1.777)	0.0000	0.0000	0
2022/08/11	2040	02/11/2023	11.60	Call	Bond Future	5,611.9700	5.6120	6,443.7900	6.4438	14.822	0	0	0
2022/08/11	2040	02/11/2023	11.59	Put	Bond Future	5,048.1900	5.0482	4,585.7200	4.5857	(9.161)	0	0	0
2022/08/11	2044	03/11/2022	10.60	Call	Bond Future	1,135.3200	1.1353	1,601.3000	1.6013	41.044	0	0	1,600
2022/08/11	2044	03/11/2022	10.60	Put	Bond Future	4,140.5400	4.1405	3,335.2500	3.3352	(19.449)	0	0	0
2022/08/11	2044	03/11/2022	11.30	Call	Bond Future	3,500.9100	3.5009	4,380.2400	4.3802	25.117	0	0	1,600
2022/08/11	2044	03/11/2022	11.30	Put	Bond Future	1,630.5700	1.6306	1,238.6300	1.2386	(24.037)	0	0	0
2022/08/11	2044	03/11/2022	11.40	Put	Bond Future	1,411.7200	1.4117	1,064.2200	1.0642	(24.615)	0	0	0
2022/08/11	2044	03/11/2022	11.41	Call	Bond Future	3,985.5400	3.9855	4,913.4100	4.9134	23.281	0	0	0
2022/08/11	2044	03/11/2022	11.41	Put	Bond Future	1,391.3800	1.3914	1,047.9800	1.0480	(24.681)	0	0	0
2022/08/11	2044	03/11/2022			Bond Future	11.0233	83.8398	10.8412	85.1111	(1.652)	0.0000	0.0000	66,588



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
2022/08/11	2044	03/11/2022	11.39	Call	Bond Future	3,895.7000	3.8957	4,815.2000	4.8152	23.603	0	0	0
2022/08/11	2044	03/11/2022	11.39	Put	Bond Future	1,432.3300	1.4323	1,080.5600	1.0806	(24.559)	0	0	0
2022/08/11	2044	03/11/2022	11.40	Call	Bond Future	3,940.5300	3.9405	4,864.3000	4.8643	23.443	0	0	0
2022/08/11	2044	02/02/2023	11.15	Call	Bond Future	3,597.7700	3.5978	4,312.4500	4.3125	19.865	0	0	0
2022/08/11	2044	02/02/2023	11.15	Put	Bond Future	3,526.1800	3.5262	2,947.9900	2.9480	(16.397)	0	0	0
2022/08/11	2044	02/02/2023	11.14	Call	Bond Future	3,561.7700	3.5618	4,272.5900	4.2726	19.957	0	0	0
2022/08/11	2044	02/02/2023	11.14	Put	Bond Future	3,557.7800	3.5578	2,975.7300	2.9757	(16.360)	0	0	0
2022/08/11	2044	02/02/2023			Bond Future	11.1394	80.9212	10.9508	82.2141	(1.693)	0.0000	0.0000	30,170
2022/08/11	2044	02/02/2023	11.16	Call	Bond Future	3,633.7100	3.6337	4,352.2300	4.3522	19.774	0	0	0
2022/08/11	2044	02/02/2023	11.16	Put	Bond Future	3,494.6100	3.4946	2,920.2600	2.9203	(16.435)	0	0	0
2022/08/11	2044	04/05/2023	11.42	Call	Bond Future	4,984.4000	4.9844	5,873.8500	5.8738	17.845	0	0	0
2022/08/11	2044	04/05/2023	11.42	Put	Bond Future	3,782.5700	3.7826	3,354.7600	3.3548	(11.310)	0	0	0
2022/08/11	2044	04/05/2023	11.41	Call	Bond Future	4,947.2300	4.9472	5,833.5800	5.8336	17.916	0	0	0
2022/08/11	2044	04/05/2023	11.41	Put	Bond Future	3,810.4400	3.8104	3,379.5300	3.3795	(11.309)	0	0	0
2022/08/11	2044	04/05/2023			Bond Future	11.2374	82.4994	11.0423	83.8167	(1.736)	0.0000	0.0000	0
2022/08/11	2044	04/05/2023	11.43	Call	Bond Future	5,021.6700	5.0217	5,914.2200	5.9142	17.774	0	0	0
2022/08/11	2044	04/05/2023	11.43	Put	Bond Future	3,754.8900	3.7549	3,330.1800	3.3302	(11.311)	0	0	0
2022/08/11	2044	03/08/2023	12.16	Call	Bond Future	8,166.1700	8.1662	9,209.4400	9.2094	12.776	0	0	0
2022/08/11	2044	03/08/2023	12.16	Put	Bond Future	3,018.9500	3.0189	2,718.7400	2.7187	(9.944)	0	0	0
2022/08/11	2044	03/08/2023	12.15	Call	Bond Future	8,126.0000	8.1260	9,167.4800	9.1675	12.817	0	0	0
2022/08/11	2044	03/08/2023	12.15	Put	Bond Future	3,037.5500	3.0375	2,735.5500	2.7356	(9.942)	0	0	0
2022/08/11	2044	03/08/2023			Bond Future	11.3312	79.7895	11.1294	81.1330	(1.782)	0.0000	0.0000	0
2022/08/11	2044	03/08/2023	12.17	Call	Bond Future	8,206.3700	8.2064	9,251.6900	9.2517	12.738	0	0	0
2022/08/11	2044	03/08/2023	12.17	Put	Bond Future	3,000.4600	3.0005	2,702.3000	2.7023	(9.937)	0	0	0
2022/08/11	2044	02/11/2023	11.57	Call	Bond Future	5,834.3900	5.8344	6,734.4200	6.7344	15.426	0	0	0
2022/08/11	2044	02/11/2023	11.57	Put	Bond Future	5,086.2700	5.0863	4,618.6900	4.6187	(9.193)	0	0	0
2022/08/11	2044	02/11/2023			Bond Future	11.4530	81.2023	11.2439	82.5699	(1.826)	0.0000	0.0000	0
2022/08/11	2044	02/11/2023	11.56	Call	Bond Future	5,799.9000	5.7999	6,697.2000	6.6972	15.471	0	0	0
2022/08/11	2044	02/11/2023	11.56	Put	Bond Future	5,115.2800	5.1153	4,644.9700	4.6450	(9.194)	0	0	0
2022/08/11	2044	02/11/2023	11.55	Call	Bond Future	5,765.1200	5.7651	6,659.6900	6.6597	15.517	0	0	0
2022/08/11	2044	02/11/2023	11.55	Put	Bond Future	5,144.0900	5.1441	4,671.0500	4.6711	(9.196)	0	0	0
2022/08/11	2046	03/11/2022			Bond Future	117.7005	117.7005	117.3278	117.3278	(0.317)	0.0000	0.0000	15,983
2022/08/11	2046	02/02/2023			Bond Future	119.7820	119.7820	119.4019	119.4019	(0.317)	0.0000	0.0000	0
2022/08/11	2046	04/05/2023			Bond Future	120.0978	120.0978	119.7093	119.7093	(0.323)	0.0000	0.0000	0
2022/08/11	2046	03/08/2023			Bond Future	122.5561	122.5561	122.1590	122.1590	(0.324)	0.0000	0.0000	0
2022/08/11	2046	02/11/2023			Bond Future	122.6471	122.6471	122.2431	122.2431	(0.329)	0.0000	0.0000	0
2022/08/11	2050	03/11/2022			Bond Future	121.1326	121.1326	121.1517	121.1517	0.016	0.0000	0.0000	9,910
2022/08/11	2050	02/02/2023			Bond Future	121.1509	121.1509	121.1695	121.1695	0.015	0.0000	0.0000	0
2022/08/11	2050	04/05/2023			Bond Future	123.5350	123.5350	123.5529	123.5529	0.014	0.0000	0.0000	0
2022/08/11	2050	03/08/2023			Bond Future	123.8606	123.8606	123.8781	123.8781	0.014	0.0000	0.0000	0
2022/08/11	2050	02/11/2023			Bond Future	126.0877	126.0877	126.1062	126.1062	0.015	0.0000	0.0000	0
2022/08/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	8608	21/12/2026			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
2022/08/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	AL37	03/11/2022			Index Future	837.9360	837.9360	841.8260	841.8260	0.464	0.0000	0.0000	0
2022/08/11	AL37	02/02/2023			Index Future	852.5480	852.5480	856.5000	856.5000	0.464	0.0000	0.0000	0
2022/08/11	AL37	04/05/2023			Index Future	869.1100	869.1100	873.1320	873.1320	0.463	0.0000	0.0000	0
2022/08/11	AL37	03/08/2023			Index Future	886.6850	886.6850	890.7840	890.7840	0.462	0.0000	0.0000	0
2022/08/11	AL37	02/11/2023			Index Future	902.4610	902.4610	906.6350	906.6350	0.463	0.0000	0.0000	0
2022/08/11	AL7T	03/11/2022			Index Future	972.5160	972.5160	972.9630	972.9630	0.046	0.0000	0.0000	0
2022/08/11	AL7T	02/02/2023			Index Future	989.4750	989.4750	989.9230	989.9230	0.045	0.0000	0.0000	0
2022/08/11	AL7T	04/05/2023			Index Future	1,008.6960	1,008.6960	1,009.1450	1,009.1450	0.045	0.0000	0.0000	0
2022/08/11	AL7T	03/08/2023			Index Future	1,029.0950	1,029.0950	1,029.5480	1,029.5480	0.044	0.0000	0.0000	0
2022/08/11	AL7T	02/11/2023			Index Future	1,047.4040	1,047.4040	1,047.8670	1,047.8670	0.044	0.0000	0.0000	0
2022/08/11	ALBI	03/11/2022			Index Future	860.4790	860.4790	870.5870	870.5870	1.175	0.0000	0.0000	138
2022/08/11	ALBI	02/02/2023			Index Future	875.4840	875.4840	885.7620	885.7620	1.174	0.0000	0.0000	0
2022/08/11	ALBI	04/05/2023			Index Future	892.4910	892.4910	902.9610	902.9610	1.173	0.0000	0.0000	0
2022/08/11	ALBI	03/08/2023			Index Future	910.5390	910.5390	921.2170	921.2170	1.173	0.0000	0.0000	0
2022/08/11	ALBI	02/11/2023			Index Future	926.7390	926.7390	937.6090	937.6090	1.173	0.0000	0.0000	0
2022/08/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C197	07/12/2023			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
2022/08/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/11	ES33	03/11/2022			Bond Future	11.7966	75.1751	11.6128	76.0860	(1.558)	0.0000	0.0000	0
2022/08/11	ES33	02/02/2023			Bond Future	11.9761	76.5050	11.7845	77.4315	(1.599)	0.0000	0.0000	350
2022/08/11	ES33	04/05/2023			Bond Future	12.1280	74.2187	11.9286	75.1627	(1.644)	0.0000	0.0000	0
2022/08/11	ES33	03/08/2023			Bond Future	12.2729	75.7409	12.0653	76.7038	(1.692)	0.0000	0.0000	0
2022/08/11	ES33	02/11/2023			Bond Future	12.4706	73.3102	12.2539	74.2907	(1.738)	0.0000	0.0000	0
2022/08/11	ES42	03/11/2022			Bond Future	12.0888	73.6548	11.9157	74.6664	(1.432)	0.0000	0.0000	0
2022/08/11	ES42	02/02/2023			Bond Future	12.2443	74.9590	12.0646	75.9880	(1.468)	0.0000	0.0000	4,769
2022/08/11	ES42	04/05/2023			Bond Future	12.3828	72.1732	12.1961	73.2218	(1.508)	0.0000	0.0000	0
2022/08/11	ES42	03/08/2023			Bond Future	12.5111	73.6561	12.3174	74.7256	(1.548)	0.0000	0.0000	0
2022/08/11	ES42	02/11/2023			Bond Future	12.6832	70.7166	12.4814	71.8056	(1.591)	0.0000	0.0000	0
2022/08/11	GOVI	03/11/2022	820.41	Call	GOVI	281,110.0000	28.1110	382,090.0000	38.2090	35.922	0	0	0
2022/08/11	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	03/11/2022	820.42	Call	GOVI	281,010.0000	28.1010	381,990.0000	38.1990	35.935	0	0	0
2022/08/11	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	03/11/2022			GOVI	848.5210	848.5210	858.6190	858.6190	1.190	0.0000	0.0000	866
2022/08/11	GOVI	03/11/2022	820.43	Call	GOVI	280,910.0000	28.0910	381,890.0000	38.1890	35.947	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
2022/08/11	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	02/02/2023	850.82	Call	GOVI	124,980.0000	12.4980	227,650.0000	22.7650	82.149	0	0	0
2022/08/11	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	02/02/2023	850.83	Call	GOVI	124,880.0000	12.4880	227,550.0000	22.7550	82.215	0	0	0
2022/08/11	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	02/02/2023			GOVI	863.3180	863.3180	873.5850	873.5850	1.189	0.0000	0.0000	0
2022/08/11	GOVI	02/02/2023	850.84	Call	GOVI	124,780.0000	12.4780	227,450.0000	22.7450	82.281	0	0	0
2022/08/11	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	04/05/2023	852.86	Call	GOVI	272,290.0000	27.2290	376,880.0000	37.6880	38.411	0	0	0
2022/08/11	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	04/05/2023	852.87	Call	GOVI	272,190.0000	27.2190	376,780.0000	37.6780	38.425	0	0	0
2022/08/11	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	04/05/2023			GOVI	880.0890	880.0890	890.5480	890.5480	1.188	0.0000	0.0000	0
2022/08/11	GOVI	04/05/2023	852.88	Call	GOVI	272,090.0000	27.2090	376,680.0000	37.6680	38.439	0	0	0
2022/08/11	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	03/08/2023	837.21	Call	GOVI	606,760.0000	60.6760	713,430.0000	71.3430	17.580	0	0	0
2022/08/11	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	03/08/2023	837.22	Call	GOVI	606,660.0000	60.6660	713,330.0000	71.3330	17.583	0	0	0
2022/08/11	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	03/08/2023			GOVI	897.8860	897.8860	908.5530	908.5530	1.188	0.0000	0.0000	0
2022/08/11	GOVI	03/08/2023	837.23	Call	GOVI	606,560.0000	60.6560	713,230.0000	71.3230	17.586	0	0	0
2022/08/11	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	02/11/2023	885.82	Call	GOVI	280,410.0000	28.0410	389,000.0000	38.9000	38.725	0	0	0
2022/08/11	GOVI	02/11/2023			GOVI	913.8610	913.8610	924.7200	924.7200	1.188	0.0000	0.0000	0
2022/08/11	GOVI	02/11/2023	885.80	Call	GOVI	280,610.0000	28.0610	389,200.0000	38.9200	38.698	0	0	0
2022/08/11	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GOVI	02/11/2023	885.81	Call	GOVI	280,510.0000	28.0510	389,100.0000	38.9100	38.712	0	0	0
2022/08/11	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/11	IGOV	03/11/2022			Index Future	325.9150	325.9150	325.7340	325.7340	(0.056)	0.0000	0.0000	703
2022/08/11	IGOV	02/02/2023			Index Future	331.6770	331.6770	331.4910	331.4910	(0.056)	0.0000	0.0000	0
2022/08/11	IGOV	04/05/2023			Index Future	338.1970	338.1970	338.0050	338.0050	(0.057)	0.0000	0.0000	0
2022/08/11	IGOV	03/08/2023			Index Future	345.1110	345.1110	344.9140	344.9140	(0.057)	0.0000	0.0000	0
2022/08/11	IGOV	02/11/2023			Index Future	351.3260	351.3260	351.1260	351.1260	(0.057)	0.0000	0.0000	0
2022/08/11	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	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
2022/08/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/11	JBAF	17/08/2022			Jibar Tradeable Future	5.7450	94.2550	5.7450	94.2550	0.000	0.0000	0.0000	0
2022/08/11	JBAF	21/09/2022			Jibar Tradeable Future	5.8150	94.1850	5.7950	94.2050	(0.344)	0.0000	0.0000	0
2022/08/11	JBAF	19/10/2022			Jibar Tradeable Future	6.3700	93.6300	6.3400	93.6600	(0.471)	0.0000	0.0000	0
2022/08/11	JBAF	16/11/2022			Jibar Tradeable Future	6.4700	93.5300	6.4200	93.5800	(0.773)	0.0000	0.0000	0
2022/08/11	JBAF	21/12/2022			Jibar Tradeable Future	6.9150	93.0850	6.7950	93.2050	(1.735)	0.0000	0.0000	68
2022/08/11	JBAF	18/01/2023			Jibar Tradeable Future	7.0000	93.0000	6.8600	93.1400	(2.000)	0.0000	0.0000	0
2022/08/11	JBAF	15/03/2023			Jibar Tradeable Future	7.2900	92.7100	7.1300	92.8700	(2.195)	0.0000	0.0000	0
2022/08/11	JBAF	21/06/2023			Jibar Tradeable Future	7.5000	92.5000	7.3100	92.6900	(2.533)	0.0000	0.0000	0
2022/08/11	JBAF	20/09/2023			Jibar Tradeable Future	7.6650	92.3350	7.4250	92.5750	(3.131)	0.0000	0.0000	75
2022/08/11	JBAF	20/12/2023			Jibar Tradeable Future	7.5600	92.4400	7.3600	92.6400	(2.646)	0.0000	0.0000	272
2022/08/11	JBAF	20/03/2024			Jibar Tradeable Future	7.6700	92.3300	7.4400	92.5600	(2.999)	0.0000	0.0000	0
2022/08/11	JBAF	19/06/2024			Jibar Tradeable Future	7.6100	92.3900	7.4100	92.5900	(2.628)	0.0000	0.0000	0
2022/08/11	R023	03/11/2022	6.25	Call	Bond Future	1.2900	0.0013	3.0300	0.0030	134.884	0	0	0
2022/08/11	R023	03/11/2022	6.25	Put	Bond Future	317.6200	0.3176	264.8100	0.2648	(16.627)	0	0	0
2022/08/11	R023	03/11/2022	6.26	Call	Bond Future	1.3800	0.0014	3.2800	0.0033	137.681	0	0	0
2022/08/11	R023	03/11/2022	6.26	Put	Bond Future	314.6500	0.3146	262.0000	0.2620	(16.733)	0	0	0
2022/08/11	R023	03/11/2022			Bond Future	7.2841	101.6040	7.1053	101.6586	(2.455)	0.0000	0.0000	24,229
2022/08/11	R023	03/11/2022	6.27	Call	Bond Future	1.5200	0.0015	3.4900	0.0035	129.605	0	0	0
2022/08/11	R023	03/11/2022	6.27	Put	Bond Future	311.7200	0.3117	259.1400	0.2591	(16.868)	0	0	0
2022/08/11	R035	03/11/2022	10.57	Call	Bond Future	1,359.1200	1.3591	1,896.9800	1.8970	39.574	0	0	0
2022/08/11	R035	03/11/2022	10.57	Put	Bond Future	2,997.5000	2.9975	2,316.7100	2.3167	(22.712)	0	0	582
2022/08/11	R035	03/11/2022	11.15	Call	Bond Future	3,244.5400	3.2445	4,092.2600	4.0923	26.128	0	0	0
2022/08/11	R035	03/11/2022	11.15	Put	Bond Future	1,367.0400	1.3670	996.1100	0.9961	(27.134)	0	0	0
2022/08/11	R035	03/11/2022	12.68	Call	Bond Future	10,365.9100	10.3659	11,541.1100	11.5411	11.337	0	0	0
2022/08/11	R035	03/11/2022	12.68	Put	Bond Future	121.1000	0.1211	77.6500	0.0776	(35.879)	0	0	976
2022/08/11	R035	03/11/2022	10.99	Call	Bond Future	2,643.6200	2.6436	3,416.4000	3.4164	29.232	0	0	0
2022/08/11	R035	03/11/2022	10.99	Put	Bond Future	1,715.9100	1.7159	1,270.0400	1.2700	(25.984)	0	0	582
2022/08/11	R035	03/11/2022	11.05	Call	Bond Future	2,862.7500	2.8627	3,664.5900	3.6646	28.009	0	0	976
2022/08/11	R035	03/11/2022			Bond Future	10.8361	88.5033	10.6375	89.7220	(1.833)	0.0000	0.0000	59,698
2022/08/11	R035	03/11/2022	9.82	Call	Bond Future	238.3900	0.2384	375.7800	0.3758	57.632	0	0	582
2022/08/11	R035	03/11/2022	9.82	Put	Bond Future	6,735.3100	6.7353	5,654.0500	5.6540	(16.054)	0	0	0
2022/08/11	R035	03/11/2022	10.30	Call	Bond Future	790.3500	0.7903	1,164.0200	1.1640	47.279	0	0	976
2022/08/11	R035	03/11/2022	10.30	Put	Bond Future	4,135.9200	4.1359	3,290.9400	3.2909	(20.430)	0	0	0
2022/08/11	R035	03/11/2022	11.14	Call	Bond Future	3,205.5800	3.2056	4,048.7200	4.0487	26.302	0	0	0
2022/08/11	R035	03/11/2022	11.14	Put	Bond Future	1,387.0100	1.3870	1,011.5000	1.0115	(27.073)	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
2022/08/11	R035	03/11/2022	11.05	Put	Bond Future	1,577.1100	1.5771	1,160.3000	1.1603	(26.429)	0	0	0
2022/08/11	R035	03/11/2022	11.13	Call	Bond Future	3,166.6500	3.1667	4,005.4900	4.0055	26.490	0	0	0
2022/08/11	R035	03/11/2022	11.13	Put	Bond Future	1,407.0600	1.4071	1,027.2500	1.0272	(26.993)	0	0	0
2022/08/11	R035	02/02/2023	11.94	Call	Bond Future	6,703.5300	6.7035	7,722.7700	7.7228	15.205	0	0	0
2022/08/11	R035	02/02/2023	13.22	Put	Bond Future	360.9000	0.3609	269.5000	0.2695	(25.326)	0	0	976
2022/08/11	R035	02/02/2023	10.88	Call	Bond Future	2,762.2200	2.7622	3,464.8100	3.4648	25.436	0	0	0
2022/08/11	R035	02/02/2023	10.88	Put	Bond Future	3,334.0300	3.3340	2,797.3800	2.7974	(16.096)	0	0	0
2022/08/11	R035	02/02/2023	10.66	Call	Bond Future	2,147.4900	2.1475	2,754.8200	2.7548	28.281	0	0	0
2022/08/11	R035	02/02/2023	10.66	Put	Bond Future	4,052.7400	4.0527	3,420.8300	3.4208	(15.592)	0	0	582
2022/08/11	R035	02/02/2023	10.30	Put	Bond Future	5,488.5300	5.4885	4,699.8000	4.6998	(14.371)	0	0	0
2022/08/11	R035	02/02/2023	10.60	Call	Bond Future	1,996.9100	1.9969	2,575.9600	2.5760	28.997	0	0	0
2022/08/11	R035	02/02/2023	10.60	Put	Bond Future	4,270.8400	4.2708	3,610.6500	3.6106	(15.458)	0	0	0
2022/08/11	R035	02/02/2023	10.64	Put	Bond Future	4,124.5000	4.1245	3,483.2700	3.4833	(15.547)	0	0	0
2022/08/11	R035	02/02/2023	9.81	Call	Bond Future	656.9700	0.6570	892.1000	0.8921	35.790	0	0	582
2022/08/11	R035	02/02/2023	9.81	Put	Bond Future	7,993.8900	7.9939	6,989.7800	6.9898	(12.561)	0	0	0
2022/08/11	R035	02/02/2023	9.85	Call	Bond Future	699.2900	0.6993	946.0500	0.9461	35.287	0	0	0
2022/08/11	R035	02/02/2023	9.89	Call	Bond Future	743.6700	0.7437	1,002.5800	1.0026	34.815	0	0	388
2022/08/11	R035	02/02/2023	9.89	Put	Bond Future	7,549.7100	7.5497	6,569.3800	6.5694	(12.985)	0	0	0
2022/08/11	R035	02/02/2023			Bond Future	10.9758	90.0471	10.7693	91.2864	(1.882)	0.0000	0.0000	95,400
2022/08/11	R035	02/02/2023	11.94	Put	Bond Future	1,236.1000	1.2361	1,016.1000	1.0161	(17.798)	0	0	0
2022/08/11	R035	02/02/2023	11.98	Call	Bond Future	6,872.9400	6.8729	7,900.1100	7.9001	14.945	0	0	0
2022/08/11	R035	02/02/2023	11.98	Put	Bond Future	1,189.5200	1.1895	977.4500	0.9775	(17.828)	0	0	388
2022/08/11	R035	02/02/2023	13.22	Call	Bond Future	12,346.2000	12.3462	13,494.0400	13.4940	9.297	0	0	0
2022/08/11	R035	02/02/2023	11.05	Call	Bond Future	3,296.8400	3.2968	4,065.9300	4.0659	23.328	0	0	976
2022/08/11	R035	02/02/2023	11.05	Put	Bond Future	2,857.7300	2.8577	2,387.5800	2.3876	(16.452)	0	0	0
2022/08/11	R035	02/02/2023	11.06	Call	Bond Future	3,329.7200	3.3297	4,102.6000	4.1026	23.212	0	0	0
2022/08/11	R035	02/02/2023	11.06	Put	Bond Future	2,831.6600	2.8317	2,365.3000	2.3653	(16.469)	0	0	582
2022/08/11	R035	02/02/2023	10.86	Call	Bond Future	2,702.4400	2.7024	3,396.8700	3.3969	25.696	0	0	0
2022/08/11	R035	02/02/2023	10.86	Put	Bond Future	3,394.2900	3.3943	2,849.4800	2.8495	(16.051)	0	0	0
2022/08/11	R035	02/02/2023	10.87	Call	Bond Future	2,732.3800	2.7324	3,430.8900	3.4309	25.564	0	0	0
2022/08/11	R035	02/02/2023	10.87	Put	Bond Future	3,364.1800	3.3642	2,823.4500	2.8235	(16.073)	0	0	0
2022/08/11	R035	02/02/2023	10.30	Call	Bond Future	1,338.2500	1.3382	1,788.7600	1.7888	33.664	0	0	976
2022/08/11	R035	02/02/2023	10.64	Call	Bond Future	2,096.6000	2.0966	2,694.6100	2.6946	28.523	0	0	388
2022/08/11	R035	02/02/2023	9.85	Put	Bond Future	7,770.2500	7.7702	6,777.7700	6.7778	(12.773)	0	0	0
2022/08/11	R035	04/05/2023	11.22	Put	Bond Future	3,439.0000	3.4390	2,982.6300	2.9826	(13.270)	0	0	0
2022/08/11	R035	04/05/2023	12.46	Call	Bond Future	8,898.0600	8.8981	9,961.8300	9.9618	11.955	0	0	0
2022/08/11	R035	04/05/2023	12.46	Put	Bond Future	1,387.1400	1.3871	1,188.4000	1.1884	(14.327)	0	0	388
2022/08/11	R035	04/05/2023	13.18	Call	Bond Future	11,891.3600	11.8914	13,002.3500	13.0023	9.343	0	0	0
2022/08/11	R035	04/05/2023	13.18	Put	Bond Future	819.3100	0.8193	667.7900	0.6678	(18.494)	0	0	491
2022/08/11	R035	04/05/2023	11.17	Call	Bond Future	4,058.6000	4.0586	4,849.0300	4.8490	19.475	0	0	491
2022/08/11	R035	04/05/2023	11.20	Call	Bond Future	4,155.0600	4.1551	4,954.9500	4.9550	19.251	0	0	0
2022/08/11	R035	04/05/2023	11.21	Call	Bond Future	4,187.5200	4.1875	4,990.5400	4.9905	19.177	0	0	0
2022/08/11	R035	04/05/2023	10.60	Call	Bond Future	2,451.3500	2.4513	3,038.2200	3.0382	23.941	0	0	388
2022/08/11	R035	04/05/2023	10.60	Put	Bond Future	5,346.1700	5.3462	4,670.5300	4.6705	(12.638)	0	0	0
2022/08/11	R035	04/05/2023			Bond Future	11.0851	87.2983	10.8708	88.5608	(1.934)	0.0000	0.0000	0
2022/08/11	R035	04/05/2023	11.22	Call	Bond Future	4,220.0900	4.2201	5,026.2300	5.0262	19.102	0	0	0
2022/08/11	R035	04/05/2023	11.17	Put	Bond Future	3,565.9000	3.5659	3,093.8200	3.0938	(13.239)	0	0	0
2022/08/11	R035	04/05/2023	11.20	Put	Bond Future	3,489.1600	3.4892	3,026.5400	3.0265	(13.259)	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
2022/08/11	R035	04/05/2023	11.21	Put	Bond Future	3,464.0000	3.4640	3,004.5100	3.0045	(13.265)	0	0	0
2022/08/11	R035	04/05/2023	9.85	Call	Bond Future	1,102.5900	1.1026	1,400.3600	1.4004	27.006	0	0	388
2022/08/11	R035	04/05/2023	9.85	Put	Bond Future	8,748.8300	8.7488	7,784.0900	7.7841	(11.027)	0	0	0
2022/08/11	R035	04/05/2023	10.42	Call	Bond Future	2,042.7100	2.0427	2,562.2300	2.5622	25.433	0	0	491
2022/08/11	R035	04/05/2023	10.42	Put	Bond Future	6,046.5400	6.0465	5,303.5500	5.3036	(12.288)	0	0	0
2022/08/11	R035	03/08/2023	12.00	Call	Bond Future	7,064.3900	7.0644	8,030.1900	8.0302	13.671	0	0	0
2022/08/11	R035	03/08/2023	12.00	Put	Bond Future	2,590.7200	2.5907	2,268.9500	2.2690	(12.420)	0	0	0
2022/08/11	R035	03/08/2023			Bond Future	11.1878	89.0687	10.9650	90.3563	(1.991)	0.0000	0.0000	0
2022/08/11	R035	03/08/2023	11.98	Call	Bond Future	6,990.9900	6.9910	7,953.0600	7.9531	13.762	0	0	0
2022/08/11	R035	03/08/2023	11.98	Put	Bond Future	2,623.4300	2.6234	2,297.9300	2.2979	(12.407)	0	0	0
2022/08/11	R035	03/08/2023	11.99	Call	Bond Future	7,027.5000	7.0275	7,991.7600	7.9918	13.721	0	0	0
2022/08/11	R035	03/08/2023	11.99	Put	Bond Future	2,606.8600	2.6069	2,283.5500	2.2835	(12.402)	0	0	0
2022/08/11	R035	02/11/2023	11.41	Call	Bond Future	4,960.6100	4.9606	5,769.2700	5.7693	16.302	0	0	0
2022/08/11	R035	02/11/2023	11.41	Put	Bond Future	4,563.1100	4.5631	4,061.0400	4.0610	(11.003)	0	0	0
2022/08/11	R035	02/11/2023	11.42	Call	Bond Future	4,991.0300	4.9910	5,802.3900	5.8024	16.256	0	0	0
2022/08/11	R035	02/11/2023	11.42	Put	Bond Future	4,538.0200	4.5380	4,038.6500	4.0387	(11.004)	0	0	0
2022/08/11	R035	02/11/2023			Bond Future	11.3387	86.1506	11.1067	87.4613	(2.045)	0.0000	0.0000	0
2022/08/11	R035	02/11/2023	11.43	Call	Bond Future	5,021.1500	5.0212	5,835.2000	5.8352	16.212	0	0	0
2022/08/11	R035	02/11/2023	11.43	Put	Bond Future	4,512.6700	4.5127	4,015.9900	4.0160	(11.006)	0	0	0
2022/08/11	R186	03/11/2022	8.53	Call	Bond Future	817.7400	0.8177	1,016.0900	1.0161	24.256	0	0	0
2022/08/11	R186	03/11/2022	8.53	Put	Bond Future	1,593.6200	1.5936	1,275.1700	1.2752	(19.983)	0	0	0
2022/08/11	R186	03/11/2022	8.54	Call	Bond Future	831.9000	0.8319	1,033.1300	1.0331	24.189	0	0	0
2022/08/11	R186	03/11/2022	8.54	Put	Bond Future	1,572.2300	1.5722	1,256.6600	1.2567	(20.071)	0	0	0
2022/08/11	R186	03/11/2022	8.91	Put	Bond Future	913.2300	0.9132	706.2000	0.7062	(22.670)	0	0	4,310
2022/08/11	R186	03/11/2022			Bond Future	8.7492	109.9420	8.6030	110.4588	(1.671)	0.0000	0.0000	64,504
2022/08/11	R186	03/11/2022	8.23	Call	Bond Future	475.8300	0.4758	587.8100	0.5878	23.534	0	0	4,310
2022/08/11	R186	03/11/2022	8.23	Put	Bond Future	2,325.0300	2.3250	1,920.2100	1.9202	(17.411)	0	0	0
2022/08/11	R186	03/11/2022	8.55	Call	Bond Future	846.2200	0.8462	1,050.5300	1.0505	24.144	0	0	0
2022/08/11	R186	03/11/2022	8.55	Put	Bond Future	1,551.0200	1.5510	1,238.5300	1.2385	(20.147)	0	0	0
2022/08/11	R186	03/11/2022	8.91	Call	Bond Future	1,477.8000	1.4778	1,787.5700	1.7876	20.962	0	0	0
2022/08/11	R186	02/02/2023	8.33	Call	Bond Future	847.1100	0.8471	1,015.4800	1.0155	19.876	0	0	0
2022/08/11	R186	02/02/2023	8.33	Put	Bond Future	2,700.6500	2.7006	2,343.9400	2.3439	(13.208)	0	0	0
2022/08/11	R186	02/02/2023	8.32	Call	Bond Future	836.4300	0.8364	1,002.9500	1.0030	19.908	0	0	0
2022/08/11	R186	02/02/2023	8.32	Put	Bond Future	2,723.9100	2.7239	2,365.3500	2.3653	(13.163)	0	0	0
2022/08/11	R186	02/02/2023			Bond Future	8.8822	106.5625	8.7246	107.0876	(1.775)	0.0000	0.0000	0
2022/08/11	R186	02/02/2023	8.34	Call	Bond Future	858.1500	0.8581	1,027.8400	1.0278	19.774	0	0	0
2022/08/11	R186	02/02/2023	8.34	Put	Bond Future	2,677.7600	2.6778	2,322.3700	2.3224	(13.272)	0	0	0
2022/08/11	R186	04/05/2023	8.83	Put	Bond Future	2,127.8600	2.1279	1,851.9900	1.8520	(12.965)	0	0	0
2022/08/11	R186	04/05/2023	8.84	Call	Bond Future	1,715.1500	1.7151	1,975.4200	1.9754	15.175	0	0	0
2022/08/11	R186	04/05/2023			Bond Future	8.9669	108.6382	8.7963	109.1726	(1.902)	0.0000	0.0000	0
2022/08/11	R186	04/05/2023	8.83	Call	Bond Future	1,699.3400	1.6993	1,957.8300	1.9578	15.211	0	0	0
2022/08/11	R186	04/05/2023	8.84	Put	Bond Future	2,112.3000	2.1123	1,838.2100	1.8382	(12.976)	0	0	0
2022/08/11	R186	04/05/2023	8.82	Call	Bond Future	1,683.6000	1.6836	1,940.6900	1.9407	15.270	0	0	0
2022/08/11	R186	04/05/2023	8.82	Put	Bond Future	2,143.5100	2.1435	1,866.2400	1.8662	(12.935)	0	0	0
2022/08/11	R186	03/08/2023	9.74	Call	Bond Future	3,362.4700	3.3625	3,791.0500	3.7911	12.746	0	0	0
2022/08/11	R186	03/08/2023	9.74	Put	Bond Future	1,317.7000	1.3177	1,201.7100	1.2017	(8.802)	0	0	0
2022/08/11	R186	03/08/2023	9.73	Put	Bond Future	1,326.2100	1.3262	1,209.0300	1.2090	(8.836)	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
2022/08/11	R186	03/08/2023			Bond Future	9.0325	105.5368	8.8471	106.0813	(2.053)	0.0000	0.0000	0
2022/08/11	R186	03/08/2023	9.75	Call	Bond Future	3,382.9400	3.3829	3,812.3200	3.8123	12.693	0	0	0
2022/08/11	R186	03/08/2023	9.75	Put	Bond Future	1,309.6300	1.3096	1,194.4400	1.1944	(8.796)	0	0	0
2022/08/11	R186	03/08/2023	9.73	Call	Bond Future	3,342.4300	3.3424	3,769.8200	3.7698	12.787	0	0	0
2022/08/11	R186	02/11/2023	9.40	Call	Bond Future	2,542.2400	2.5422	2,853.9100	2.8539	12.260	0	0	0
2022/08/11	R186	02/11/2023	9.40	Put	Bond Future	2,016.4400	2.0164	1,773.5300	1.7735	(12.046)	0	0	0
2022/08/11	R186	02/11/2023			Bond Future	9.2060	107.4076	9.0027	107.9622	(2.208)	0.0000	0.0000	0
2022/08/11	R186	02/11/2023	9.39	Call	Bond Future	2,525.6800	2.5257	2,836.3400	2.8363	12.300	0	0	0
2022/08/11	R186	02/11/2023	9.39	Put	Bond Future	2,026.9000	2.0269	1,782.9800	1.7830	(12.034)	0	0	0
2022/08/11	R186	02/11/2023	9.38	Call	Bond Future	2,509.1700	2.5092	2,818.8100	2.8188	12.340	0	0	0
2022/08/11	R186	02/11/2023	9.38	Put	Bond Future	2,037.4200	2.0374	1,792.4800	1.7925	(12.022)	0	0	0
2022/08/11	R197	03/11/2022			Bond Future	336.9538	336.9538	336.9763	336.9763	0.007	0.0000	0.0000	831
2022/08/11	R197	02/02/2023			Bond Future	334.0885	334.0885	334.1092	334.1092	0.006	0.0000	0.0000	0
2022/08/11	R197	04/05/2023			Bond Future	340.6643	340.6643	340.6827	340.6827	0.005	0.0000	0.0000	0
2022/08/11	R197	03/08/2023			Bond Future	338.4917	338.4917	338.5087	338.5087	0.005	0.0000	0.0000	0
2022/08/11	R197	02/11/2023			Bond Future	344.5757	344.5757	344.5940	344.5940	0.005	0.0000	0.0000	0
2022/08/11	R202	03/11/2022			Bond Future	251.2467	251.2467	251.1713	251.1713	(0.030)	0.0000	0.0000	6,140
2022/08/11	R202	02/02/2023			Bond Future	251.0024	251.0024	250.9242	250.9242	(0.031)	0.0000	0.0000	460
2022/08/11	R202	04/05/2023			Bond Future	255.9411	255.9411	255.8592	255.8592	(0.032)	0.0000	0.0000	0
2022/08/11	R202	03/08/2023			Bond Future	256.3204	256.3204	256.2356	256.2356	(0.033)	0.0000	0.0000	0
2022/08/11	R202	02/11/2023			Bond Future	260.9302	260.9302	260.8445	260.8445	(0.033)	0.0000	0.0000	0
2022/08/11	R209	03/11/2022	9.25	Call	Bond Future	40.3100	0.0403	64.4200	0.0644	59.811	0	0	6,000
2022/08/11	R209	03/11/2022	9.25	Put	Bond Future	9,068.9600	9.0690	8,106.1400	8.1061	(10.617)	0	0	0
2022/08/11	R209	03/11/2022	9.50	Call	Bond Future	91.9000	0.0919	141.8600	0.1419	54.363	0	0	0
2022/08/11	R209	03/11/2022	9.50	Put	Bond Future	7,551.0400	7.5510	6,614.0700	6.6141	(12.408)	0	0	0
2022/08/11	R209	03/11/2022	12.00	Call	Bond Future	6,352.7800	6.3528	7,248.8400	7.2488	14.105	0	0	0
2022/08/11	R209	03/11/2022	12.00	Put	Bond Future	293.8600	0.2939	202.9900	0.2030	(30.923)	0	0	9,500
2022/08/11	R209	03/11/2022	11.03	Call	Bond Future	2,576.6200	2.5766	3,233.8900	3.2339	25.509	0	0	0
2022/08/11	R209	03/11/2022	11.03	Put	Bond Future	1,326.7800	1.3268	997.1200	0.9971	(24.847)	0	0	0
2022/08/11	R209	03/11/2022	10.50	Put	Bond Future	2,722.5200	2.7225	2,153.4400	2.1534	(20.903)	0	0	0
2022/08/11	R209	03/11/2022			Bond Future	10.7939	68.8579	10.6116	69.8448	(1.688)	0.0000	0.0000	18,858
2022/08/11	R209	03/11/2022	10.00	Call	Bond Future	364.3800	0.3644	554.0400	0.5540	52.050	0	0	9,500
2022/08/11	R209	03/11/2022	10.00	Put	Bond Future	4,813.2500	4.8132	4,015.9800	4.0160	(16.564)	0	0	6,000
2022/08/11	R209	03/11/2022	11.02	Call	Bond Future	2,543.5600	2.5436	3,196.9800	3.1970	25.689	0	0	0
2022/08/11	R209	03/11/2022	11.02	Put	Bond Future	1,346.0000	1.3460	1,012.4900	1.0125	(24.778)	0	0	0
2022/08/11	R209	03/11/2022	11.50	Call	Bond Future	4,296.7600	4.2968	5,101.9500	5.1019	18.739	0	0	0
2022/08/11	R209	03/11/2022	11.50	Put	Bond Future	653.3300	0.6533	471.5900	0.4716	(27.817)	0	0	0
2022/08/11	R209	03/11/2022	10.50	Call	Bond Future	1,121.0100	1.1210	1,538.8600	1.5389	37.274	0	0	0
2022/08/11	R209	03/11/2022	11.00	Call	Bond Future	2,478.2300	2.4782	3,123.7500	3.1238	26.048	0	0	0
2022/08/11	R209	03/11/2022	11.00	Put	Bond Future	1,385.3900	1.3854	1,043.9800	1.0440	(24.644)	0	0	8,750
2022/08/11	R209	03/11/2022	11.01	Call	Bond Future	2,510.8100	2.5108	3,160.3500	3.1604	25.870	0	0	0
2022/08/11	R209	03/11/2022	11.01	Put	Bond Future	1,365.5800	1.3656	1,028.1900	1.0282	(24.707)	0	0	0
2022/08/11	R209	02/02/2023	10.80	Put	Bond Future	2,968.5700	2.9686	2,528.2400	2.5282	(14.833)	0	0	0
2022/08/11	R209	02/02/2023	10.78	Call	Bond Future	2,317.2200	2.3172	2,873.6300	2.8736	24.012	0	0	0
2022/08/11	R209	02/02/2023	10.79	Call	Bond Future	2,343.2800	2.3433	2,903.0700	2.9031	23.889	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
2022/08/11	R209	02/02/2023			Bond Future	10.9131	70.0596	10.7245	71.0633	(1.728)	0.0000	0.0000	2,066
2022/08/11	R209	02/02/2023	10.80	Call	Bond Future	2,369.2900	2.3693	2,932.6300	2.9326	23.777	0	0	0
2022/08/11	R209	02/02/2023	10.78	Put	Bond Future	3,023.2900	3.0233	2,576.0300	2.5760	(14.794)	0	0	0
2022/08/11	R209	02/02/2023	10.79	Put	Bond Future	2,995.9200	2.9959	2,552.0400	2.5520	(14.816)	0	0	0
2022/08/11	R209	04/05/2023	11.09	Call	Bond Future	3,546.5300	3.5465	4,187.8900	4.1879	18.084	0	0	0
2022/08/11	R209	04/05/2023	11.09	Put	Bond Future	3,135.8600	3.1359	2,754.6800	2.7547	(12.156)	0	0	0
2022/08/11	R209	04/05/2023	11.10	Call	Bond Future	3,574.8300	3.5748	4,218.7900	4.2188	18.014	0	0	0
2022/08/11	R209	04/05/2023	11.10	Put	Bond Future	3,112.7300	3.1127	2,734.1500	2.7342	(12.162)	0	0	0
2022/08/11	R209	04/05/2023			Bond Future	11.0105	68.2722	10.8155	69.2947	(1.771)	0.0000	0.0000	0
2022/08/11	R209	04/05/2023	11.11	Call	Bond Future	3,603.2200	3.6032	4,249.7600	4.2498	17.943	0	0	0
2022/08/11	R209	04/05/2023	11.11	Put	Bond Future	3,089.7600	3.0898	2,713.7600	2.7138	(12.169)	0	0	0
2022/08/11	R209	03/08/2023	11.95	Put	Bond Future	2,262.7100	2.2627	2,012.3000	2.0123	(11.067)	0	0	0
2022/08/11	R209	03/08/2023	11.93	Call	Bond Future	6,359.6700	6.3597	7,148.9000	7.1489	12.410	0	0	0
2022/08/11	R209	03/08/2023	11.94	Call	Bond Future	6,392.1700	6.3922	7,182.8800	7.1829	12.370	0	0	0
2022/08/11	R209	03/08/2023			Bond Future	11.0997	69.6574	10.8981	70.7002	(1.817)	0.0000	0.0000	0
2022/08/11	R209	03/08/2023	11.95	Call	Bond Future	6,424.4700	6.4245	7,216.8900	7.2169	12.334	0	0	0
2022/08/11	R209	03/08/2023	11.93	Put	Bond Future	2,291.6300	2.2916	2,038.0300	2.0380	(11.066)	0	0	0
2022/08/11	R209	03/08/2023	11.94	Put	Bond Future	2,277.2400	2.2772	2,025.1200	2.0251	(11.071)	0	0	0
2022/08/11	R209	02/11/2023	11.33	Call	Bond Future	4,450.0000	4.4500	5,112.3700	5.1124	14.885	0	0	0
2022/08/11	R209	02/11/2023	11.33	Put	Bond Future	3,940.9000	3.9409	3,541.6700	3.5417	(10.130)	0	0	0
2022/08/11	R209	02/11/2023	11.34	Call	Bond Future	4,476.9700	4.4770	5,141.8500	5.1418	14.851	0	0	0
2022/08/11	R209	02/11/2023	11.34	Put	Bond Future	3,918.2000	3.9182	3,521.4800	3.5215	(10.125)	0	0	0
2022/08/11	R209	02/11/2023			Bond Future	11.2281	67.7445	11.0190	68.8061	(1.862)	0.0000	0.0000	0
2022/08/11	R209	02/11/2023	11.35	Call	Bond Future	4,504.3100	4.5043	5,171.3700	5.1714	14.809	0	0	0
2022/08/11	R209	02/11/2023	11.35	Put	Bond Future	3,895.9200	3.8959	3,501.3800	3.5014	(10.127)	0	0	0
2022/08/11	R210	03/11/2022			Bond Future	226.7531	226.7531	226.7213	226.7213	(0.014)	0.0000	0.0000	732
2022/08/11	R210	02/02/2023			Bond Future	230.7628	230.7628	230.7290	230.7290	(0.015)	0.0000	0.0000	300
2022/08/11	R210	04/05/2023			Bond Future	232.2083	232.2083	232.1719	232.1719	(0.016)	0.0000	0.0000	0
2022/08/11	R210	03/08/2023			Bond Future	236.9604	236.9604	236.9220	236.9220	(0.016)	0.0000	0.0000	0
2022/08/11	R210	02/11/2023			Bond Future	238.0198	238.0198	237.9814	237.9814	(0.016)	0.0000	0.0000	0
2022/08/11	R213	03/11/2022	9.19	Call	Bond Future	110.8000	0.1108	168.1000	0.1681	51.715	0	0	476
2022/08/11	R213	03/11/2022	9.19	Put	Bond Future	6,588.1800	6.5882	5,535.2000	5.5352	(15.983)	0	0	0
2022/08/11	R213	03/11/2022	10.38	Call	Bond Future	1,405.9300	1.4059	1,984.8800	1.9849	41.179	0	0	0
2022/08/11	R213	03/11/2022	10.38	Put	Bond Future	1,899.0400	1.8990	1,367.7100	1.3677	(27.979)	0	0	0
2022/08/11	R213	03/11/2022	10.39	Call	Bond Future	1,428.8700	1.4289	2,013.4200	2.0134	40.910	0	0	0
2022/08/11	R213	03/11/2022	10.39	Put	Bond Future	1,873.9400	1.8739	1,348.2100	1.3482	(28.055)	0	0	0
2022/08/11	R213	03/11/2022	10.37	Call	Bond Future	1,383.1900	1.3832	1,956.7000	1.9567	41.463	0	0	0
2022/08/11	R213	03/11/2022	10.37	Put	Bond Future	1,924.3800	1.9244	1,387.6100	1.3876	(27.893)	0	0	200
2022/08/11	R213	03/11/2022			Bond Future	10.4830	82.3030	10.2522	83.4133	(2.202)	0.0000	0.0000	33,851
2022/08/11	R213	03/11/2022	9.13	Call	Bond Future	94.8600	0.0949	143.8100	0.1438	51.602	0	0	200
2022/08/11	R213	03/11/2022	9.13	Put	Bond Future	6,888.5100	6.8885	5,827.1800	5.8272	(15.407)	0	0	0
2022/08/11	R213	03/11/2022	9.84	Call	Bond Future	502.4400	0.5024	778.7300	0.7787	54.990	0	0	0
2022/08/11	R213	03/11/2022	9.84	Put	Bond Future	3,644.3900	3.6444	2,810.4000	2.8104	(22.884)	0	0	476
2022/08/11	R213	03/11/2022	10.40	Call	Bond Future	1,451.8700	1.4519	2,042.1400	2.0421	40.656	0	0	0
2022/08/11	R213	03/11/2022	10.40	Put	Bond Future	1,848.9300	1.8489	1,328.9200	1.3289	(28.125)	0	0	0
2022/08/11	R213	03/11/2022	9.98	Call	Bond Future	678.2000	0.6782	1,023.6700	1.0237	50.939	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
2022/08/11	R213	03/11/2022	9.98	Put	Bond Future	3,123.0000	3.1230	2,358.1900	2.3582	(24.490)	0	0	200
2022/08/11	R213	03/11/2022	10.19	Call	Bond Future	1,014.6700	1.0147	1,483.1800	1.4832	46.174	0	0	0
2022/08/11	R213	03/11/2022	10.19	Put	Bond Future	2,427.4900	2.4275	1,785.7200	1.7857	(26.438)	0	0	476
2022/08/11	R213	02/02/2023	10.43	Put	Bond Future	2,890.8900	2.8909	2,295.2200	2.2952	(20.605)	0	0	0
2022/08/11	R213	02/02/2023	12.20	Call	Bond Future	7,407.1600	7.4072	8,380.7600	8.3808	13.144	0	0	0
2022/08/11	R213	02/02/2023	12.20	Put	Bond Future	542.8300	0.5428	387.4300	0.3874	(28.628)	0	0	912
2022/08/11	R213	02/02/2023	10.22	Put	Bond Future	3,464.6400	3.4646	2,795.3700	2.7954	(19.317)	0	0	0
2022/08/11	R213	02/02/2023	10.23	Call	Bond Future	1,531.4100	1.5314	1,994.7000	1.9947	30.253	0	0	0
2022/08/11	R213	02/02/2023	10.35	Call	Bond Future	1,767.0900	1.7671	2,272.5100	2.2725	28.602	0	0	0
2022/08/11	R213	02/02/2023	10.35	Put	Bond Future	3,099.8100	3.0998	2,476.2300	2.4762	(20.117)	0	0	476
2022/08/11	R213	02/02/2023	10.01	Call	Bond Future	1,162.1400	1.1621	1,548.1600	1.5482	33.216	0	0	0
2022/08/11	R213	02/02/2023			Bond Future	10.6343	83.7386	10.3931	84.8676	(2.268)	0.0000	0.0000	0
2022/08/11	R213	02/02/2023	10.43	Call	Bond Future	1,936.0500	1.9360	2,469.3800	2.4694	27.547	0	0	912
2022/08/11	R213	02/02/2023	10.22	Call	Bond Future	1,513.1200	1.5131	1,972.8500	1.9728	30.383	0	0	0
2022/08/11	R213	02/02/2023	10.23	Put	Bond Future	3,435.1200	3.4351	2,769.4100	2.7694	(19.380)	0	0	0
2022/08/11	R213	02/02/2023	9.16	Call	Bond Future	353.7500	0.3538	509.0900	0.5091	43.912	0	0	476
2022/08/11	R213	02/02/2023	9.16	Put	Bond Future	7,578.6200	7.5786	6,604.9600	6.6050	(12.847)	0	0	0
2022/08/11	R213	02/02/2023	10.01	Put	Bond Future	4,125.8500	4.1258	3,382.8700	3.3829	(18.008)	0	0	476
2022/08/11	R213	02/02/2023	10.21	Call	Bond Future	1,495.1900	1.4952	1,951.3700	1.9514	30.510	0	0	0
2022/08/11	R213	02/02/2023	10.21	Put	Bond Future	3,494.5600	3.4946	2,821.7400	2.8217	(19.253)	0	0	0
2022/08/11	R213	04/05/2023	10.75	Call	Bond Future	2,918.5200	2.9185	3,579.9500	3.5800	22.663	0	0	0
2022/08/11	R213	04/05/2023	10.75	Put	Bond Future	2,925.5800	2.9256	2,436.7700	2.4368	(16.708)	0	0	0
2022/08/11	R213	04/05/2023			Bond Future	10.7516	81.8174	10.4997	82.9677	(2.342)	0.0000	0.0000	0
2022/08/11	R213	04/05/2023	10.74	Call	Bond Future	2,894.8000	2.8948	3,553.1900	3.5532	22.744	0	0	0
2022/08/11	R213	04/05/2023	10.74	Put	Bond Future	2,947.1500	2.9471	2,455.3000	2.4553	(16.689)	0	0	0
2022/08/11	R213	04/05/2023	10.73	Call	Bond Future	2,870.9100	2.8709	3,526.2500	3.5263	22.827	0	0	0
2022/08/11	R213	04/05/2023	10.73	Put	Bond Future	2,968.5700	2.9686	2,473.6700	2.4737	(16.671)	0	0	0
2022/08/11	R213	03/08/2023	11.62	Put	Bond Future	2,079.0900	2.0791	1,758.5200	1.7585	(15.419)	0	0	0
2022/08/11	R213	03/08/2023	11.63	Call	Bond Future	5,369.0700	5.3691	6,223.0300	6.2230	15.905	0	0	0
2022/08/11	R213	03/08/2023			Bond Future	10.8617	83.4760	10.5984	84.6490	(2.424)	0.0000	0.0000	0
2022/08/11	R213	03/08/2023	11.62	Call	Bond Future	5,339.8200	5.3398	6,192.2900	6.1923	15.964	0	0	0
2022/08/11	R213	03/08/2023	11.63	Put	Bond Future	2,066.4800	2.0665	1,747.4000	1.7474	(15.441)	0	0	0
2022/08/11	R213	03/08/2023	11.61	Call	Bond Future	5,310.9100	5.3109	6,161.3100	6.1613	16.012	0	0	0
2022/08/11	R213	03/08/2023	11.61	Put	Bond Future	2,092.0800	2.0921	1,769.4400	1.7694	(15.422)	0	0	0
2022/08/11	R213	02/11/2023	11.13	Call	Bond Future	3,801.1600	3.8012	4,518.0900	4.5181	18.861	0	0	0
2022/08/11	R213	02/11/2023	11.13	Put	Bond Future	3,384.4300	3.3844	2,907.1900	2.9072	(14.101)	0	0	0
2022/08/11	R213	02/11/2023			Bond Future	11.0324	81.4096	10.7564	82.6038	(2.502)	0.0000	0.0000	0
2022/08/11	R213	02/11/2023	11.12	Call	Bond Future	3,777.1900	3.7772	4,491.9600	4.4920	18.923	0	0	0
2022/08/11	R213	02/11/2023	11.12	Put	Bond Future	3,403.0500	3.4031	2,923.6500	2.9237	(14.087)	0	0	0
2022/08/11	R213	02/11/2023	11.11	Call	Bond Future	3,753.2900	3.7533	4,465.8900	4.4659	18.986	0	0	0
2022/08/11	R213	02/11/2023	11.11	Put	Bond Future	3,421.7700	3.4218	2,940.2000	2.9402	(14.074)	0	0	0
2022/08/11	R214	03/11/2022	11.34	Call	Bond Future	3,267.9400	3.2679	3,985.4900	3.9855	21.957	0	0	0
2022/08/11	R214	03/11/2022	11.36	Put	Bond Future	1,070.3000	1.0703	812.4000	0.8124	(24.096)	0	0	0
2022/08/11	R214	03/11/2022			Bond Future	10.9471	66.3666	10.7755	67.3487	(1.568)	0.0000	0.0000	25,368
2022/08/11	R214	03/11/2022	11.34	Put	Bond Future	1,102.7900	1.1028	838.2200	0.8382	(23.991)	0	0	0
2022/08/11	R214	03/11/2022	11.35	Call	Bond Future	3,305.2200	3.3052	4,026.1700	4.0262	21.812	0	0	0
2022/08/11	R214	03/11/2022	11.35	Put	Bond Future	1,086.4400	1.0864	825.2700	0.8253	(24.039)	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
2022/08/11	R214	03/11/2022	11.36	Call	Bond Future	3,342.6500	3.3426	4,066.8700	4.0669	21.666	0	0	0
2022/08/11	R214	02/02/2023	11.07	Call	Bond Future	2,905.9300	2.9059	3,527.1800	3.5272	21.379	0	0	0
2022/08/11	R214	02/02/2023	11.07	Put	Bond Future	2,861.8400	2.8618	2,484.3500	2.4844	(13.190)	0	0	0
2022/08/11	R214	02/02/2023	11.08	Call	Bond Future	2,935.7100	2.9357	3,559.8600	3.5599	21.261	0	0	0
2022/08/11	R214	02/02/2023	11.08	Put	Bond Future	2,836.1000	2.8361	2,461.5100	2.4615	(13.208)	0	0	0
2022/08/11	R214	02/02/2023			Bond Future	11.0621	67.5243	10.8846	68.5230	(1.604)	0.0000	0.0000	64,507
2022/08/11	R214	02/02/2023	11.09	Call	Bond Future	2,965.4400	2.9654	3,592.8600	3.5929	21.158	0	0	0
2022/08/11	R214	02/02/2023	11.09	Put	Bond Future	2,810.3700	2.8104	2,439.0500	2.4391	(13.212)	0	0	0
2022/08/11	R214	04/05/2023	11.36	Call	Bond Future	4,207.3800	4.2074	4,820.5700	4.8206	14.574	0	0	0
2022/08/11	R214	04/05/2023	11.36	Put	Bond Future	3,078.6700	3.0787	2,674.2900	2.6743	(13.135)	0	0	0
2022/08/11	R214	04/05/2023	11.37	Call	Bond Future	4,238.3700	4.2384	4,853.8500	4.8538	14.522	0	0	0
2022/08/11	R214	04/05/2023	11.37	Put	Bond Future	3,056.2700	3.0563	2,654.1800	2.6542	(13.156)	0	0	0
2022/08/11	R214	04/05/2023			Bond Future	11.1516	65.5415	10.9685	66.5591	(1.642)	0.0000	0.0000	0
2022/08/11	R214	04/05/2023	11.38	Call	Bond Future	4,269.4400	4.2694	4,887.2000	4.8872	14.469	0	0	0
2022/08/11	R214	04/05/2023	11.38	Put	Bond Future	3,034.0200	3.0340	2,634.2100	2.6342	(13.178)	0	0	0
2022/08/11	R214	03/08/2023	12.14	Call	Bond Future	6,942.1300	6.9421	7,761.1500	7.7612	11.798	0	0	0
2022/08/11	R214	03/08/2023	12.14	Put	Bond Future	2,309.6700	2.3097	2,090.9200	2.0909	(9.471)	0	0	0
2022/08/11	R214	03/08/2023	12.15	Call	Bond Future	6,976.1900	6.9762	7,796.3200	7.7963	11.756	0	0	0
2022/08/11	R214	03/08/2023	12.15	Put	Bond Future	2,295.5000	2.2955	2,077.8600	2.0779	(9.481)	0	0	0
2022/08/11	R214	03/08/2023			Bond Future	11.2348	66.8707	11.0458	67.9085	(1.682)	0.0000	0.0000	0
2022/08/11	R214	03/08/2023	12.16	Call	Bond Future	7,010.0400	7.0100	7,831.5100	7.8315	11.718	0	0	0
2022/08/11	R214	03/08/2023	12.16	Put	Bond Future	2,281.1900	2.2812	2,064.8900	2.0649	(9.482)	0	0	0
2022/08/11	R214	02/11/2023	11.45	Put	Bond Future	4,266.3500	4.2663	3,900.3900	3.9004	(8.578)	0	0	0
2022/08/11	R214	02/11/2023	11.46	Call	Bond Future	4,798.9300	4.7989	5,491.5400	5.4915	14.433	0	0	0
2022/08/11	R214	02/11/2023	11.46	Put	Bond Future	4,242.2900	4.2423	3,878.4500	3.8785	(8.576)	0	0	0
2022/08/11	R214	02/11/2023			Bond Future	11.3549	64.7626	11.1593	65.8190	(1.723)	0.0000	0.0000	0
2022/08/11	R214	02/11/2023	11.45	Call	Bond Future	4,770.3400	4.7703	5,460.8300	5.4608	14.475	0	0	0
2022/08/11	R214	02/11/2023	11.47	Call	Bond Future	4,827.5800	4.8276	5,522.3100	5.5223	14.391	0	0	0
2022/08/11	R214	02/11/2023	11.47	Put	Bond Future	4,218.3500	4.2183	3,856.6300	3.8566	(8.575)	0	0	0
2022/08/11	R248	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	2,150.9200	2.1509	100.000	0	0	1,350
2022/08/11	R248	03/11/2022	10.70	Put	Bond Future	0.0000	0.0000	2,772.3500	2.7724	100.000	0	0	0
2022/08/11	R248	03/11/2022	11.20	Call	Bond Future	3,438.2200	3.4382	4,285.1400	4.2851	24.633	0	0	0
2022/08/11	R248	03/11/2022	11.20	Put	Bond Future	1,733.0300	1.7330	1,338.8400	1.3388	(22.746)	0	0	0
2022/08/11	R248	03/11/2022	11.30	Put	Bond Future	1,497.6600	1.4977	1,149.3000	1.1493	(23.260)	0	0	0
2022/08/11	R248	03/11/2022	11.31	Put	Bond Future	1,475.9200	1.4759	1,131.8300	1.1318	(23.314)	0	0	0
2022/08/11	R248	03/11/2022	11.32	Call	Bond Future	3,976.2600	3.9763	4,877.5200	4.8775	22.666	0	0	0
2022/08/11	R248	03/11/2022			Bond Future	10.9563	82.8571	10.7844	84.0982	(1.569)	0.0000	0.0000	258,923
2022/08/11	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	463.1800	0.4632	100.000	0	0	1,350
2022/08/11	R248	03/11/2022	10.00	Put	Bond Future	0.0000	0.0000	6,565.3300	6.5653	100.000	0	0	0
2022/08/11	R248	03/11/2022	11.90	Call	Bond Future	6,874.0900	6.8741	7,958.6100	7.9586	15.777	0	0	0
2022/08/11	R248	03/11/2022	11.90	Put	Bond Future	604.1600	0.6042	447.5700	0.4476	(25.919)	0	0	0
2022/08/11	R248	03/11/2022	11.30	Call	Bond Future	3,884.5100	3.8845	4,777.2600	4.7773	22.982	0	0	0
2022/08/11	R248	03/11/2022	11.31	Call	Bond Future	3,930.3700	3.9304	4,827.3900	4.8274	22.823	0	0	0
2022/08/11	R248	03/11/2022	11.32	Put	Bond Future	1,454.3100	1.4543	1,114.4600	1.1145	(23.368)	0	0	0
2022/08/11	R248	02/02/2023	11.08	Call	Bond Future	3,664.9500	3.6650	4,461.3700	4.4614	21.731	0	0	0
2022/08/11	R248	02/02/2023	11.08	Put	Bond Future	3,598.9600	3.5990	3,133.2300	3.1332	(12.941)	0	0	0
2022/08/11	R248	02/02/2023	11.10	Put	Bond Future	3,534.2500	3.5343	3,076.2600	3.0763	(12.959)	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
2022/08/11	R248	02/02/2023			Bond Future	11.0706	84.3024	10.8926	85.5646	(1.608)	0.0000	0.0000	0
2022/08/11	R248	02/02/2023	11.07	Call	Bond Future	3,627.6800	3.6277	4,420.4400	4.4204	21.853	0	0	0
2022/08/11	R248	02/02/2023	11.07	Put	Bond Future	3,631.5900	3.6316	3,162.2000	3.1622	(12.925)	0	0	0
2022/08/11	R248	02/02/2023	11.10	Call	Bond Future	3,739.7400	3.7397	4,543.9000	4.5439	21.503	0	0	2,700
2022/08/11	R248	02/02/2023	10.40	Call	Bond Future	1,600.0600	1.6001	2,085.4400	2.0854	30.335	0	0	2,700
2022/08/11	R248	02/02/2023	10.40	Put	Bond Future	6,538.7900	6.5388	5,762.0200	5.7620	(11.879)	0	0	0
2022/08/11	R248	02/02/2023	11.06	Call	Bond Future	3,590.5600	3.5906	4,379.6300	4.3796	21.976	0	0	0
2022/08/11	R248	02/02/2023	11.06	Put	Bond Future	3,664.4900	3.6645	3,191.4100	3.1914	(12.910)	0	0	0
2022/08/11	R248	04/05/2023	11.35	Call	Bond Future	5,128.9300	5.1289	6,011.1800	6.0112	17.201	0	0	0
2022/08/11	R248	04/05/2023	11.35	Put	Bond Future	3,832.8800	3.8329	3,429.2900	3.4293	(10.530)	0	0	0
2022/08/11	R248	04/05/2023			Bond Future	11.1594	81.5053	10.9755	82.7912	(1.648)	0.0000	0.0000	0
2022/08/11	R248	04/05/2023	11.33	Call	Bond Future	5,051.9300	5.0519	5,928.3600	5.9284	17.348	0	0	0
2022/08/11	R248	04/05/2023	11.33	Put	Bond Future	3,890.1500	3.8901	3,480.7400	3.4807	(10.524)	0	0	0
2022/08/11	R248	04/05/2023	11.34	Call	Bond Future	5,090.3800	5.0904	5,969.5900	5.9696	17.272	0	0	0
2022/08/11	R248	04/05/2023	11.34	Put	Bond Future	3,861.4200	3.8614	3,454.7900	3.4548	(10.531)	0	0	0
2022/08/11	R248	03/08/2023	12.11	Call	Bond Future	8,537.4400	8.5374	9,583.4500	9.5835	12.252	0	0	0
2022/08/11	R248	03/08/2023	12.11	Put	Bond Future	2,992.3700	2.9924	2,726.9700	2.7270	(8.869)	0	0	0
2022/08/11	R248	03/08/2023			Bond Future	11.2419	83.1585	11.0519	84.4700	(1.690)	0.0000	0.0000	0
2022/08/11	R248	03/08/2023	12.09	Call	Bond Future	8,454.1100	8.4541	9,497.0600	9.4971	12.337	0	0	0
2022/08/11	R248	03/08/2023	12.09	Put	Bond Future	3,029.0700	3.0291	2,760.6100	2.7606	(8.863)	0	0	0
2022/08/11	R248	03/08/2023	12.10	Call	Bond Future	8,495.9000	8.4959	9,540.2400	9.5402	12.292	0	0	0
2022/08/11	R248	03/08/2023	12.10	Put	Bond Future	3,010.8000	3.0108	2,743.7300	2.7437	(8.870)	0	0	0
2022/08/11	R248	02/11/2023	11.47	Call	Bond Future	6,037.0500	6.0371	6,935.7800	6.9358	14.887	0	0	0
2022/08/11	R248	02/11/2023	11.48	Call	Bond Future	6,072.4600	6.0725	6,974.1700	6.9742	14.849	0	0	0
2022/08/11	R248	02/11/2023	11.49	Put	Bond Future	5,254.8300	5.2548	4,824.1600	4.8242	(8.196)	0	0	0
2022/08/11	R248	02/11/2023			Bond Future	11.3610	80.1986	11.1641	81.5336	(1.734)	0.0000	0.0000	0
2022/08/11	R248	02/11/2023	11.47	Put	Bond Future	5,314.8800	5.3149	4,878.6100	4.8786	(8.208)	0	0	0
2022/08/11	R248	02/11/2023	11.48	Put	Bond Future	5,284.6000	5.2846	4,851.3100	4.8513	(8.199)	0	0	0
2022/08/11	R248	02/11/2023	11.49	Call	Bond Future	6,108.2900	6.1083	7,012.6200	7.0126	14.805	0	0	0

**Total**

**1446920**