



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 08/09/2022 TO 08/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	2025	03/11/2022		Bond Future	167.6584	167.6584	167.6782	167.6782	0.012	0.0000	0.0000	7,172
2022/09/08	2025	02/02/2023		Bond Future	168.9881	168.9881	169.0062	169.0062	0.011	0.0000	0.0000	1,936
2022/09/08	2025	04/05/2023		Bond Future	172.2360	172.2360	172.2534	172.2534	0.010	0.0000	0.0000	0
2022/09/08	2025	03/08/2023		Bond Future	173.8963	173.8963	173.9132	173.9132	0.010	0.0000	0.0000	0
2022/09/08	2025	02/11/2023		Bond Future	177.2133	177.2133	177.2306	177.2306	0.010	0.0000	0.0000	0
2022/09/08	2029	03/11/2022		Bond Future	122.3527	122.3527	122.3860	122.3860	0.027	0.0000	0.0000	1,519
2022/09/08	2029	02/02/2023		Bond Future	124.5759	124.5759	124.6083	124.6083	0.026	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
2022/09/08	2029	04/05/2023			Bond Future	125.6584		125.6584	125.6906	0.026	0.0000	0.0000	0
2022/09/08	2029	03/08/2023			Bond Future	128.1701		128.1701	128.2024	0.025	0.0000	0.0000	0
2022/09/08	2029	02/11/2023			Bond Future	129.2535		129.2535	129.2865	0.026	0.0000	0.0000	0
2022/09/08	2030	03/11/2022	9.70	Call	Bond Future	69.9400	0.0699	82.6100	0.0826	18.116	0	0	500
2022/09/08	2030	03/11/2022	9.70	Put	Bond Future	3,917.8900	3.9179	3,709.1400	3.7091	(5.328)	0	0	0
2022/09/08	2030	03/11/2022	10.10	Call	Bond Future	370.2800	0.3703	418.5700	0.4186	13.041	0	0	0
2022/09/08	2030	03/11/2022	10.10	Put	Bond Future	2,313.1300	2.3131	2,140.0000	2.1400	(7.485)	0	0	0
2022/09/08	2030	03/11/2022	10.20	Put	Bond Future	1,985.4500	1.9854	1,825.0900	1.8251	(8.077)	0	0	0
2022/09/08	2030	03/11/2022			Bond Future	10.5192	89.6142	10.4709	89.8356	(0.460)	0.0000	0.0000	66,891
2022/09/08	2030	03/11/2022	10.08	Call	Bond Future	345.5500	0.3455	391.4100	0.3914	13.272	0	0	0
2022/09/08	2030	03/11/2022	10.08	Put	Bond Future	2,382.4500	2.3825	2,206.8900	2.2069	(7.369)	0	0	0
2022/09/08	2030	03/11/2022	10.09	Call	Bond Future	357.8200	0.3578	404.9000	0.4049	13.157	0	0	0
2022/09/08	2030	03/11/2022	10.09	Put	Bond Future	2,347.6800	2.3477	2,173.3400	2.1733	(7.426)	0	0	0
2022/09/08	2030	03/11/2022	10.20	Call	Bond Future	510.9800	0.5110	572.0400	0.5720	11.950	0	0	500
2022/09/08	2030	03/11/2022	11.57	Call	Bond Future	4,799.3900	4.7994	4,996.4700	4.9965	4.106	0	0	0
2022/09/08	2030	03/11/2022	11.57	Put	Bond Future	160.6300	0.1606	136.2900	0.1363	(15.153)	0	0	500
2022/09/08	2030	02/02/2023	11.16	Put	Bond Future	1,197.3000	1.1973	1,118.1400	1.1181	(6.612)	0	0	388
2022/09/08	2030	02/02/2023	11.35	Call	Bond Future	3,892.5500	3.8925	4,049.5000	4.0495	4.032	0	0	5,000
2022/09/08	2030	02/02/2023	11.35	Put	Bond Future	969.9500	0.9700	902.5600	0.9026	(6.948)	0	0	0
2022/09/08	2030	02/02/2023	9.99	Call	Bond Future	797.9500	0.7980	855.6200	0.8556	7.227	0	0	0
2022/09/08	2030	02/02/2023	10.00	Call	Bond Future	810.2400	0.8102	868.6000	0.8686	7.203	0	0	0
2022/09/08	2030	02/02/2023	10.01	Put	Bond Future	3,832.8700	3.8329	3,667.5700	3.6676	(4.313)	0	0	0
2022/09/08	2030	02/02/2023	9.80	Call	Bond Future	588.3300	0.5883	633.8300	0.6338	7.734	0	0	0
2022/09/08	2030	02/02/2023	9.94	Put	Bond Future	4,072.7600	4.0728	3,902.7500	3.9027	(4.174)	0	0	102
2022/09/08	2030	02/02/2023	9.20	Call	Bond Future	230.8800	0.2309	250.9400	0.2509	8.688	0	0	0
2022/09/08	2030	02/02/2023	9.20	Put	Bond Future	7,085.2200	7.0852	6,880.9400	6.8809	(2.883)	0	0	0
2022/09/08	2030	02/02/2023	9.66	Call	Bond Future	473.4600	0.4735	511.4100	0.5114	8.015	0	0	0
2022/09/08	2030	02/02/2023	9.66	Put	Bond Future	5,119.8900	5.1199	4,933.5000	4.9335	(3.641)	0	0	102
2022/09/08	2030	02/02/2023	8.81	Put	Bond Future	8,898.6700	8.8987	8,685.3000	8.6853	(2.398)	0	0	0
2022/09/08	2030	02/02/2023	9.04	Call	Bond Future	177.2600	0.1773	193.0300	0.1930	8.897	0	0	0
2022/09/08	2030	02/02/2023	9.04	Put	Bond Future	7,815.2300	7.8152	7,606.6600	7.6067	(2.669)	0	0	0
2022/09/08	2030	02/02/2023	9.08	Put	Bond Future	7,630.7200	7.6307	7,423.1400	7.4231	(2.720)	0	0	0
2022/09/08	2030	02/02/2023			Bond Future	10.6754	87.2151	10.6248	87.4394	(0.474)	0.0000	0.0000	5,200
2022/09/08	2030	02/02/2023	11.55	Call	Bond Future	4,539.6500	4.5396	4,707.5400	4.7075	3.698	0	0	5,000
2022/09/08	2030	02/02/2023	11.55	Put	Bond Future	774.6500	0.7747	718.2000	0.7182	(7.287)	0	0	0
2022/09/08	2030	02/02/2023	11.12	Call	Bond Future	3,191.4600	3.1915	3,333.9900	3.3340	4.466	0	0	0
2022/09/08	2030	02/02/2023	11.12	Put	Bond Future	1,251.0900	1.2511	1,169.2800	1.1693	(6.539)	0	0	0
2022/09/08	2030	02/02/2023	11.16	Call	Bond Future	3,309.5400	3.3095	3,454.7200	3.4547	4.387	0	0	0
2022/09/08	2030	02/02/2023	9.99	Put	Bond Future	3,900.6500	3.9006	3,733.9800	3.7340	(4.273)	0	0	0
2022/09/08	2030	02/02/2023	10.00	Put	Bond Future	3,866.6800	3.8667	3,700.7000	3.7007	(4.293)	0	0	0
2022/09/08	2030	02/02/2023	10.01	Call	Bond Future	822.6700	0.8227	881.7100	0.8817	7.177	0	0	0
2022/09/08	2030	02/02/2023	9.80	Put	Bond Future	4,575.8000	4.5758	4,396.9600	4.3970	(3.908)	0	0	0
2022/09/08	2030	02/02/2023	9.83	Call	Bond Future	618.4500	0.6184	665.7800	0.6658	7.653	0	0	388
2022/09/08	2030	02/02/2023	9.83	Put	Bond Future	4,465.4900	4.4655	4,288.4800	4.2885	(3.964)	0	0	0
2022/09/08	2030	02/02/2023	9.94	Call	Bond Future	738.2800	0.7383	792.6100	0.7926	7.359	0	0	0
2022/09/08	2030	02/02/2023	9.79	Call	Bond Future	578.5900	0.5786	623.4900	0.6235	7.760	0	0	0
2022/09/08	2030	02/02/2023	9.79	Put	Bond Future	4,612.9300	4.6129	4,433.4900	4.4335	(3.890)	0	0	0

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2022/09/08	2030	02/02/2023	8.81	Call	Bond Future	119.7800		0.1198	130.7500	0.1307	9.158	0	0	102
2022/09/08	2030	02/02/2023	9.08	Call	Bond Future	189.4300		0.1894	206.1900	0.2062	8.848	0	0	388
2022/09/08	2030	04/05/2023	11.34	Call	Bond Future	3,814.4600		3.8145	3,957.8900	3.9579	3.760	0	0	0
2022/09/08	2030	04/05/2023	11.34	Put	Bond Future	1,647.0400		1.6470	1,562.4200	1.5624	(5.138)	0	0	150
2022/09/08	2030	04/05/2023	10.42	Call	Bond Future	1,675.2100		1.6752	1,763.1800	1.7632	5.251	0	0	479
2022/09/08	2030	04/05/2023	10.42	Put	Bond Future	3,442.1200		3.4421	3,302.0400	3.3020	(4.070)	0	0	0
2022/09/08	2030	04/05/2023	10.52	Call	Bond Future	1,855.4000		1.8554	1,949.6600	1.9497	5.080	0	0	0
2022/09/08	2030	04/05/2023	10.52	Put	Bond Future	3,183.6100		3.1836	3,049.8200	3.0498	(4.202)	0	0	0
2022/09/08	2030	04/05/2023	10.53	Call	Bond Future	1,874.7000		1.8747	1,969.6100	1.9696	5.063	0	0	0
2022/09/08	2030	04/05/2023	10.53	Put	Bond Future	3,159.1900		3.1592	3,026.0500	3.0261	(4.214)	0	0	0
2022/09/08	2030	04/05/2023	9.67	Call	Bond Future	730.2200		0.7302	776.9600	0.7770	6.401	0	0	479
2022/09/08	2030	04/05/2023	9.67	Put	Bond Future	5,876.6800		5.8767	5,695.3700	5.6954	(3.085)	0	0	0
2022/09/08	2030	04/05/2023	9.78	Call	Bond Future	825.2900		0.8253	877.0300	0.8770	6.269	0	0	388
2022/09/08	2030	04/05/2023	9.78	Put	Bond Future	5,466.0500		5.4661	5,289.7400	5.2897	(3.226)	0	0	0
2022/09/08	2030	04/05/2023	10.00	Call	Bond Future	1,045.5800		1.0456	1,108.3300	1.1083	6.001	0	0	1,080
2022/09/08	2030	04/05/2023	10.00	Put	Bond Future	4,685.3800		4.6854	4,520.0800	4.5201	(3.528)	0	0	0
2022/09/08	2030	04/05/2023	9.03	Call	Bond Future	340.2000		0.3402	364.4100	0.3644	7.116	0	0	388
2022/09/08	2030	04/05/2023	9.03	Put	Bond Future	8,499.6500		8.4997	8,295.8100	8.2958	(2.398)	0	0	0
2022/09/08	2030	04/05/2023	9.58	Put	Bond Future	6,222.2000		6.2222	6,037.0500	6.0371	(2.976)	0	0	0
2022/09/08	2030	04/05/2023			Bond Future	10.8266		88.8735	10.7736	89.1015	(0.490)	0.0000	0.0000	0
2022/09/08	2030	04/05/2023	12.57	Call	Bond Future	7,686.5000		7.6865	7,877.6400	7.8776	2.487	0	0	0
2022/09/08	2030	04/05/2023	12.57	Put	Bond Future	598.9500		0.5990	562.0400	0.5620	(6.162)	0	0	350
2022/09/08	2030	04/05/2023	11.62	Call	Bond Future	4,629.5800		4.6296	4,786.8800	4.7869	3.398	0	0	0
2022/09/08	2030	04/05/2023	11.62	Put	Bond Future	1,308.8900		1.3089	1,238.1400	1.2381	(5.405)	0	0	388
2022/09/08	2030	04/05/2023	12.04	Call	Bond Future	5,938.9200		5.9389	6,113.5900	6.1136	2.941	0	0	0
2022/09/08	2030	04/05/2023	12.04	Put	Bond Future	925.5100		0.9255	872.1300	0.8721	(5.768)	0	0	1,080
2022/09/08	2030	04/05/2023	12.50	Call	Bond Future	7,451.7900		7.4518	7,641.0600	7.6411	2.540	0	0	0
2022/09/08	2030	04/05/2023	12.50	Put	Bond Future	634.3000		0.6343	595.5200	0.5955	(6.114)	0	0	479
2022/09/08	2030	04/05/2023	10.54	Call	Bond Future	1,894.1200		1.8941	1,989.6600	1.9897	5.044	0	0	0
2022/09/08	2030	04/05/2023	10.54	Put	Bond Future	3,134.9200		3.1349	3,002.4100	3.0024	(4.227)	0	0	0
2022/09/08	2030	04/05/2023	10.65	Call	Bond Future	2,115.0500		2.1150	2,217.5900	2.2176	4.848	0	0	350
2022/09/08	2030	04/05/2023	10.65	Put	Bond Future	2,877.0500		2.8770	2,751.5400	2.7515	(4.362)	0	0	0
2022/09/08	2030	04/05/2023	9.58	Call	Bond Future	659.3600		0.6594	702.2600	0.7023	6.506	0	0	150
2022/09/08	2030	03/08/2023	12.89	Call	Bond Future	8,331.3500		8.3313	8,521.5800	8.5216	2.283	0	0	0
2022/09/08	2030	03/08/2023	12.89	Put	Bond Future	828.1800		0.8282	786.1900	0.7862	(5.070)	0	0	350
2022/09/08	2030	03/08/2023	11.34	Call	Bond Future	3,778.4400		3.7784	3,913.9100	3.9139	3.585	0	0	0
2022/09/08	2030	03/08/2023	11.34	Put	Bond Future	2,284.4800		2.2845	2,187.7300	2.1877	(4.235)	0	0	0
2022/09/08	2030	03/08/2023	11.35	Call	Bond Future	3,803.8600		3.8039	3,939.8200	3.9398	3.574	0	0	0
2022/09/08	2030	03/08/2023	11.36	Put	Bond Future	2,254.2300		2.2542	2,158.4500	2.1584	(4.249)	0	0	0
2022/09/08	2030	03/08/2023	10.40	Call	Bond Future	1,766.8300		1.7668	1,852.5900	1.8526	4.854	0	0	1,012
2022/09/08	2030	03/08/2023	10.65	Call	Bond Future	2,214.5900		2.2146	2,314.0300	2.3140	4.490	0	0	350
2022/09/08	2030	03/08/2023	10.65	Put	Bond Future	3,581.7000		3.5817	3,448.9200	3.4489	(3.707)	0	0	0
2022/09/08	2030	03/08/2023			Bond Future	10.9761		86.6247	10.9203	86.8569	(0.509)	0.0000	0.0000	0
2022/09/08	2030	03/08/2023	12.59	Call	Bond Future	7,389.1600		7.3892	7,571.7100	7.5717	2.471	0	0	0
2022/09/08	2030	03/08/2023	12.59	Put	Bond Future	1,005.8700		1.0059	956.2000	0.9562	(4.938)	0	0	1,012
2022/09/08	2030	03/08/2023	11.35	Put	Bond Future	2,269.3100		2.2693	2,173.0500	2.1731	(4.242)	0	0	0
2022/09/08	2030	03/08/2023	11.36	Call	Bond Future	3,829.3500		3.8294	3,965.7900	3.9658	3.563	0	0	0
2022/09/08	2030	03/08/2023	10.40	Put	Bond Future	4,200.4600		4.2005	4,054.0000	4.0540	(3.487)	0	0	0

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2022/09/08	2030	02/11/2023	10.81	Call	Bond Future	2,447.1100	2.4471	2,550.7300	2.5507	4.234	0	0	0
2022/09/08	2030	02/11/2023	10.81	Put	Bond Future	3,810.7000	3.8107	3,677.6500	3.6776	(3.491)	0	0	0
2022/09/08	2030	02/11/2023	10.80	Call	Bond Future	2,427.9900	2.4280	2,531.1200	2.5311	4.248	0	0	0
2022/09/08	2030	02/11/2023	10.80	Put	Bond Future	3,832.5200	3.8325	3,698.9800	3.6990	(3.484)	0	0	0
2022/09/08	2030	02/11/2023			Bond Future	11.1464	88.2571	11.0876	88.4938	(0.528)	0.0000	0.0000	0
2022/09/08	2030	02/11/2023	10.82	Call	Bond Future	2,466.6700	2.4667	2,570.8000	2.5708	4.221	0	0	0
2022/09/08	2030	02/11/2023	10.82	Put	Bond Future	3,789.3400	3.7893	3,656.8000	3.6568	(3.498)	0	0	0
2022/09/08	2032	03/11/2022	9.31	Put	Bond Future	9,197.9600	9.1980	8,949.4100	8.9494	(2.702)	0	0	0
2022/09/08	2032	03/11/2022	9.36	Call	Bond Future	1.9800	0.0020	2.3900	0.0024	20.707	0	0	454
2022/09/08	2032	03/11/2022	9.36	Put	Bond Future	8,903.8000	8.9038	8,655.3400	8.6553	(2.790)	0	0	0
2022/09/08	2032	03/11/2022	9.46	Put	Bond Future	8,319.6400	8.3196	8,071.5000	8.0715	(2.983)	0	0	0
2022/09/08	2032	03/11/2022	10.56	Put	Bond Future	2,685.0000	2.6850	2,494.2700	2.4943	(7.104)	0	0	180
2022/09/08	2032	03/11/2022	9.92	Call	Bond Future	35.3500	0.0354	41.8400	0.0418	18.359	0	0	750
2022/09/08	2032	03/11/2022	9.92	Put	Bond Future	5,718.7900	5.7188	5,476.4100	5.4764	(4.238)	0	0	0
2022/09/08	2032	03/11/2022	10.11	Put	Bond Future	4,713.2100	4.7132	4,478.8300	4.4788	(4.973)	0	0	454
2022/09/08	2032	03/11/2022	10.16	Call	Bond Future	111.9900	0.1120	129.6600	0.1297	15.778	0	0	0
2022/09/08	2032	03/11/2022	10.16	Put	Bond Future	4,460.9600	4.4610	4,229.7600	4.2298	(5.183)	0	0	180
2022/09/08	2032	03/11/2022			Bond Future	10.9766	85.1295	10.9284	85.3784	(0.439)	0.0000	0.0000	168,761
2022/09/08	2032	03/11/2022	9.31	Call	Bond Future	1.4700	0.0015	1.7900	0.0018	21.769	0	0	180
2022/09/08	2032	03/11/2022	9.46	Call	Bond Future	3.5000	0.0035	4.2300	0.0042	20.857	0	0	500
2022/09/08	2032	03/11/2022	11.55	Call	Bond Future	3,393.7600	3.3938	3,580.2900	3.5803	5.496	0	0	0
2022/09/08	2032	03/11/2022	11.55	Put	Bond Future	508.6500	0.5087	446.3100	0.4463	(12.256)	0	0	500
2022/09/08	2032	03/11/2022	12.30	Call	Bond Future	6,577.8500	6.5778	6,808.4700	6.8085	3.506	0	0	0
2022/09/08	2032	03/11/2022	12.30	Put	Bond Future	115.4400	0.1154	97.1900	0.0972	(15.809)	0	0	750
2022/09/08	2032	03/11/2022	10.66	Call	Bond Future	671.8100	0.6718	743.5500	0.7436	10.679	0	0	0
2022/09/08	2032	03/11/2022	10.66	Put	Bond Future	2,323.6100	2.3236	2,146.4800	2.1465	(7.623)	0	0	0
2022/09/08	2032	03/11/2022	10.67	Call	Bond Future	690.4600	0.6905	763.6000	0.7636	10.593	0	0	750
2022/09/08	2032	03/11/2022	10.67	Put	Bond Future	2,289.4400	2.2894	2,113.7100	2.1137	(7.676)	0	0	0
2022/09/08	2032	03/11/2022	11.45	Call	Bond Future	3,004.7000	3.0047	3,181.5000	3.1815	5.884	0	0	0
2022/09/08	2032	03/11/2022	11.45	Put	Bond Future	613.1500	0.6131	541.0800	0.5411	(11.754)	0	0	7,500
2022/09/08	2032	03/11/2022	10.21	Call	Bond Future	140.0700	0.1401	161.3400	0.1613	15.185	0	0	500
2022/09/08	2032	03/11/2022	10.21	Put	Bond Future	4,214.3200	4.2143	3,986.7200	3.9867	(5.401)	0	0	0
2022/09/08	2032	03/11/2022	10.49	Call	Bond Future	402.3700	0.4024	451.6100	0.4516	12.237	0	0	0
2022/09/08	2032	03/11/2022	10.49	Put	Bond Future	2,958.8400	2.9588	2,759.2100	2.7592	(6.747)	0	0	454
2022/09/08	2032	03/11/2022	10.56	Call	Bond Future	502.5600	0.5026	560.7000	0.5607	11.569	0	0	0
2022/09/08	2032	03/11/2022	10.11	Call	Bond Future	88.4000	0.0884	102.8900	0.1029	16.391	0	0	0
2022/09/08	2032	02/02/2023	11.69	Call	Bond Future	4,080.6700	4.0807	4,247.6900	4.2477	4.093	0	0	0
2022/09/08	2032	02/02/2023	11.69	Put	Bond Future	1,334.2400	1.3342	1,248.9900	1.2490	(6.389)	0	0	0
2022/09/08	2032	02/02/2023	10.40	Call	Bond Future	865.2300	0.8652	927.3600	0.9274	7.181	0	0	0
2022/09/08	2032	02/02/2023	10.40	Put	Bond Future	4,642.3800	4.6424	4,452.2400	4.4522	(4.096)	0	0	0
2022/09/08	2032	02/02/2023	10.50	Call	Bond Future	1,014.9500	1.0150	1,084.8900	1.0849	6.891	0	0	0
2022/09/08	2032	02/02/2023	10.50	Put	Bond Future	4,262.0200	4.2620	4,079.6900	4.0797	(4.278)	0	0	454
2022/09/08	2032	02/02/2023	10.67	Call	Bond Future	1,306.3400	1.3063	1,390.2600	1.3903	6.424	0	0	750
2022/09/08	2032	02/02/2023	10.67	Put	Bond Future	3,661.9800	3.6620	3,493.6300	3.4936	(4.597)	0	0	0
2022/09/08	2032	02/02/2023	10.22	Call	Bond Future	639.0300	0.6390	688.2400	0.6882	7.701	0	0	500
2022/09/08	2032	02/02/2023	10.22	Put	Bond Future	5,381.0900	5.3811	5,178.0300	5.1780	(3.774)	0	0	0
2022/09/08	2032	02/02/2023	9.47	Call	Bond Future	167.4200	0.1674	182.9800	0.1830	9.294	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
2022/09/08	2032	02/02/2023	9.47	Put	Bond Future	9,083.8700	9.0839	8,847.1600	8.8472	(2.606)	0	0	0
2022/09/08	2032	02/02/2023	9.92	Call	Bond Future	388.5100	0.3885	420.9500	0.4209	8.350	0	0	750
2022/09/08	2032	02/02/2023	9.92	Put	Bond Future	6,770.1000	6.7701	6,550.2700	6.5503	(3.247)	0	0	0
2022/09/08	2032	02/02/2023			Bond Future	11.1307	86.6563	11.0805	86.9085	(0.451)	0.0000	0.0000	18
2022/09/08	2032	02/02/2023	11.84	Call	Bond Future	4,602.2800	4.6023	4,779.0500	4.7790	3.841	0	0	0
2022/09/08	2032	02/02/2023	11.84	Put	Bond Future	1,139.7900	1.1398	1,064.2900	1.0643	(6.624)	0	0	500
2022/09/08	2032	02/02/2023	12.75	Call	Bond Future	8,056.5000	8.0565	8,274.9900	8.2750	2.712	0	0	0
2022/09/08	2032	02/02/2023	12.75	Put	Bond Future	426.8600	0.4269	393.0800	0.3931	(7.914)	0	0	750
2022/09/08	2032	02/02/2023	10.38	Call	Bond Future	837.1100	0.8371	897.7200	0.8977	7.240	0	0	0
2022/09/08	2032	02/02/2023	10.38	Put	Bond Future	4,720.7800	4.7208	4,529.1200	4.5291	(4.060)	0	0	0
2022/09/08	2032	02/02/2023	10.39	Call	Bond Future	851.0900	0.8511	912.4600	0.9125	7.211	0	0	0
2022/09/08	2032	02/02/2023	10.39	Put	Bond Future	4,681.4800	4.6815	4,490.5800	4.4906	(4.078)	0	0	0
2022/09/08	2032	02/02/2023	10.16	Call	Bond Future	580.8600	0.5809	626.3500	0.6263	7.831	0	0	0
2022/09/08	2032	02/02/2023	10.16	Put	Bond Future	5,647.6700	5.6477	5,440.8900	5.4409	(3.661)	0	0	454
2022/09/08	2032	02/02/2023	9.31	Call	Bond Future	120.6000	0.1206	132.2100	0.1322	9.627	0	0	454
2022/09/08	2032	02/02/2023	9.31	Put	Bond Future	9,960.8000	9.9608	9,720.1400	9.7201	(2.416)	0	0	0
2022/09/08	2032	04/05/2023	10.89	Call	Bond Future	2,059.7200	2.0597	2,161.5500	2.1616	4.944	0	0	0
2022/09/08	2032	04/05/2023	10.89	Put	Bond Future	3,975.8000	3.9758	3,821.1500	3.8212	(3.890)	0	0	0
2022/09/08	2032	04/05/2023	11.37	Call	Bond Future	3,221.6700	3.2217	3,356.2600	3.3563	4.178	0	0	400
2022/09/08	2032	04/05/2023	13.43	Call	Bond Future	10,262.7100	10.2627	10,486.2500	10.4863	2.178	0	0	0
2022/09/08	2032	04/05/2023	13.43	Put	Bond Future	545.5800	0.5456	512.6400	0.5126	(6.038)	0	0	400
2022/09/08	2032	04/05/2023			Bond Future	11.2755	84.1433	11.2232	84.3998	(0.464)	0.0000	0.0000	0
2022/09/08	2032	04/05/2023	11.37	Put	Bond Future	2,760.7500	2.7607	2,638.8600	2.6389	(4.415)	0	0	0
2022/09/08	2032	04/05/2023	10.62	Call	Bond Future	1,544.7200	1.5447	1,628.2200	1.6282	5.406	0	0	400
2022/09/08	2032	04/05/2023	10.62	Put	Bond Future	4,837.5100	4.8375	4,664.5300	4.6645	(3.576)	0	0	0
2022/09/08	2032	04/05/2023	10.87	Call	Bond Future	2,018.6700	2.0187	2,119.1300	2.1191	4.977	0	0	0
2022/09/08	2032	04/05/2023	10.87	Put	Bond Future	4,035.7300	4.0357	3,879.7100	3.8797	(3.866)	0	0	0
2022/09/08	2032	04/05/2023	10.88	Call	Bond Future	2,039.2700	2.0393	2,140.4100	2.1404	4.960	0	0	0
2022/09/08	2032	04/05/2023	10.88	Put	Bond Future	4,005.8200	4.0058	3,850.4800	3.8505	(3.878)	0	0	0
2022/09/08	2032	03/08/2023	11.90	Call	Bond Future	4,828.3300	4.8283	4,986.7500	4.9868	3.281	0	0	5,000
2022/09/08	2032	03/08/2023	11.90	Put	Bond Future	2,544.5100	2.5445	2,441.7200	2.4417	(4.040)	0	0	0
2022/09/08	2032	03/08/2023	11.77	Call	Bond Future	4,448.1900	4.4482	4,599.9400	4.5999	3.411	0	0	0
2022/09/08	2032	03/08/2023	11.77	Put	Bond Future	2,765.9100	2.7659	2,656.4500	2.6564	(3.957)	0	0	0
2022/09/08	2032	03/08/2023			Bond Future	11.4131	85.8090	11.3585	86.0702	(0.478)	0.0000	0.0000	2,600
2022/09/08	2032	03/08/2023	11.75	Call	Bond Future	4,390.4400	4.3904	4,541.1500	4.5412	3.433	0	0	0
2022/09/08	2032	03/08/2023	11.75	Put	Bond Future	2,801.2300	2.8012	2,690.7300	2.6907	(3.945)	0	0	0
2022/09/08	2032	03/08/2023	11.76	Call	Bond Future	4,419.2700	4.4193	4,570.5100	4.5705	3.422	0	0	0
2022/09/08	2032	03/08/2023	11.76	Put	Bond Future	2,783.5100	2.7835	2,673.5400	2.6735	(3.951)	0	0	0
2022/09/08	2032	02/11/2023	11.24	Call	Bond Future	2,972.8600	2.9729	3,090.9100	3.0909	3.971	0	0	0
2022/09/08	2032	02/11/2023	11.24	Put	Bond Future	4,561.3500	4.5613	4,413.1800	4.4132	(3.248)	0	0	0
2022/09/08	2032	02/11/2023			Bond Future	11.5773	83.2688	11.5202	83.5350	(0.493)	0.0000	0.0000	0
2022/09/08	2032	02/11/2023	11.22	Call	Bond Future	2,930.3100	2.9303	3,047.2800	3.0473	3.992	0	0	0
2022/09/08	2032	02/11/2023	11.22	Put	Bond Future	4,614.2500	4.6143	4,465.0000	4.4650	(3.235)	0	0	0
2022/09/08	2032	02/11/2023	11.23	Call	Bond Future	2,951.5400	2.9515	3,069.0600	3.0691	3.982	0	0	0
2022/09/08	2032	02/11/2023	11.23	Put	Bond Future	4,587.7400	4.5877	4,439.0400	4.4390	(3.241)	0	0	0
2022/09/08	2033	03/11/2022			Bond Future	114.6256	114.6256	114.5010	114.5010	(0.109)	0.0000	0.0000	1,287
2022/09/08	2033	02/02/2023			Bond Future	116.7082	116.7082	116.5799	116.5799	(0.110)	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
2022/09/08	2033	04/05/2023			Bond Future	117.5531	117.5531	117.4217	117.4217	(0.112)	0.0000	0.0000	0
2022/09/08	2033	03/08/2023			Bond Future	119.9026	119.9026	119.7682	119.7682	(0.112)	0.0000	0.0000	0
2022/09/08	2033	02/11/2023			Bond Future	120.7386	120.7386	120.6017	120.6017	(0.113)	0.0000	0.0000	0
2022/09/08	2037	03/11/2022	11.30	Put	Bond Future	1,889.4000	1.8894	1,869.7200	1.8697	(1.042)	0	0	0
2022/09/08	2037	03/11/2022	11.31	Call	Bond Future	1,389.6500	1.3897	1,380.3300	1.3803	(0.671)	0	0	0
2022/09/08	2037	03/11/2022	11.31	Put	Bond Future	1,858.2900	1.8583	1,838.6300	1.8386	(1.058)	0	0	0
2022/09/08	2037	03/11/2022	11.32	Call	Bond Future	1,418.4600	1.4185	1,409.1700	1.4092	(0.655)	0	0	0
2022/09/08	2037	03/11/2022			Bond Future	11.3890	82.1598	11.3872	82.1702	(0.015)	0.0000	0.0000	66,092
2022/09/08	2037	03/11/2022	11.30	Call	Bond Future	1,361.1500	1.3612	1,351.8100	1.3518	(0.686)	0	0	0
2022/09/08	2037	03/11/2022	11.32	Put	Bond Future	1,827.5600	1.8276	1,807.9300	1.8079	(1.074)	0	0	0
2022/09/08	2037	02/02/2023	11.97	Call	Bond Future	4,255.0000	4.2550	4,252.2600	4.2523	(0.064)	0	0	0
2022/09/08	2037	02/02/2023	11.03	Call	Bond Future	1,438.6800	1.4387	1,433.8100	1.4338	(0.339)	0	0	0
2022/09/08	2037	02/02/2023	11.03	Put	Bond Future	4,397.2700	4.3973	4,382.8600	4.3829	(0.328)	0	0	0
2022/09/08	2037	02/02/2023	11.04	Call	Bond Future	1,460.0000	1.4600	1,455.1200	1.4551	(0.334)	0	0	0
2022/09/08	2037	02/02/2023	11.04	Put	Bond Future	4,357.5500	4.3575	4,343.1300	4.3431	(0.331)	0	0	0
2022/09/08	2037	02/02/2023			Bond Future	11.5277	79.3768	11.5260	79.3864	(0.014)	0.0000	0.0000	73,477
2022/09/08	2037	02/02/2023	11.10	Call	Bond Future	1,591.2600	1.5913	1,586.3600	1.5864	(0.308)	0	0	636
2022/09/08	2037	02/02/2023	11.10	Put	Bond Future	4,123.9700	4.1240	4,109.5300	4.1095	(0.350)	0	0	0
2022/09/08	2037	02/02/2023	11.97	Put	Bond Future	1,755.3400	1.7553	1,743.0600	1.7431	(0.700)	0	0	636
2022/09/08	2037	02/02/2023	11.05	Call	Bond Future	1,481.3100	1.4813	1,476.4300	1.4764	(0.329)	0	0	0
2022/09/08	2037	02/02/2023	11.05	Put	Bond Future	4,317.8900	4.3179	4,303.4700	4.3035	(0.334)	0	0	0
2022/09/08	2037	04/05/2023	13.73	Put	Bond Future	759.1100	0.7591	753.0700	0.7531	(0.796)	0	0	400
2022/09/08	2037	04/05/2023	11.30	Call	Bond Future	2,542.1300	2.5421	2,538.9900	2.5390	(0.124)	0	0	0
2022/09/08	2037	04/05/2023	11.30	Put	Bond Future	4,627.2700	4.6273	4,614.8700	4.6149	(0.268)	0	0	0
2022/09/08	2037	04/05/2023	11.31	Call	Bond Future	2,567.7500	2.5677	2,564.6200	2.5646	(0.122)	0	0	0
2022/09/08	2037	04/05/2023	11.31	Put	Bond Future	4,593.9300	4.5939	4,581.5400	4.5815	(0.270)	0	0	0
2022/09/08	2037	04/05/2023	11.03	Put	Bond Future	5,615.8000	5.6158	5,603.2200	5.6032	(0.224)	0	0	0
2022/09/08	2037	04/05/2023			Bond Future	11.6603	80.8866	11.6587	80.8959	(0.014)	0.0000	0.0000	0
2022/09/08	2037	04/05/2023	11.78	Call	Bond Future	3,926.5100	3.9265	3,924.1600	3.9242	(0.060)	0	0	400
2022/09/08	2037	04/05/2023	11.78	Put	Bond Future	3,251.2200	3.2512	3,239.6100	3.2396	(0.357)	0	0	0
2022/09/08	2037	04/05/2023	13.73	Call	Bond Future	11,318.9900	11.3190	11,322.2100	11.3222	0.028	0	0	0
2022/09/08	2037	04/05/2023	11.32	Call	Bond Future	2,593.4900	2.5935	2,590.3700	2.5904	(0.120)	0	0	0
2022/09/08	2037	04/05/2023	11.32	Put	Bond Future	4,560.7700	4.5608	4,548.3900	4.5484	(0.271)	0	0	0
2022/09/08	2037	04/05/2023	11.03	Call	Bond Future	1,914.5600	1.9146	1,911.2400	1.9112	(0.173)	0	0	400
2022/09/08	2037	03/08/2023	12.13	Call	Bond Future	5,177.8400	5.1778	5,177.0500	5.1771	(0.015)	0	0	0
2022/09/08	2037	03/08/2023	12.13	Put	Bond Future	3,321.3200	3.3213	3,311.3900	3.3114	(0.299)	0	0	0
2022/09/08	2037	03/08/2023	12.12	Call	Bond Future	5,145.2100	5.1452	5,144.4100	5.1444	(0.016)	0	0	0
2022/09/08	2037	03/08/2023	12.12	Put	Bond Future	3,342.4600	3.3425	3,332.5200	3.3325	(0.297)	0	0	0
2022/09/08	2037	03/08/2023			Bond Future	11.7906	78.2298	11.7890	78.2389	(0.014)	0.0000	0.0000	0
2022/09/08	2037	03/08/2023	12.14	Call	Bond Future	5,210.5300	5.2105	5,209.7700	5.2098	(0.015)	0	0	0
2022/09/08	2037	03/08/2023	12.14	Put	Bond Future	3,300.3000	3.3003	3,290.4000	3.2904	(0.300)	0	0	0
2022/09/08	2037	02/11/2023	11.56	Put	Bond Future	5,653.0800	5.6531	5,642.7000	5.6427	(0.184)	0	0	0
2022/09/08	2037	02/11/2023	11.57	Call	Bond Future	3,611.9200	3.6119	3,610.8900	3.6109	(0.029)	0	0	0
2022/09/08	2037	02/11/2023	11.55	Put	Bond Future	5,684.1100	5.6841	5,673.7200	5.6737	(0.183)	0	0	0
2022/09/08	2037	02/11/2023			Bond Future	11.9313	79.7038	11.9296	79.7132	(0.014)	0.0000	0.0000	0
2022/09/08	2037	02/11/2023	11.56	Call	Bond Future	3,586.4400	3.5864	3,585.3900	3.5854	(0.029)	0	0	0
2022/09/08	2037	02/11/2023	11.57	Put	Bond Future	5,621.8500	5.6218	5,611.4900	5.6115	(0.184)	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
2022/09/08	2037	02/11/2023	11.55	Call	Bond Future	3,560.7000	3.5607	3,559.6400	3.5596	(0.030)	0	0	0
2022/09/08	2038	03/11/2022			Bond Future	130.5325	130.5325	130.4090	130.4090	(0.095)	0.0000	0.0000	5,473
2022/09/08	2038	02/02/2023			Bond Future	130.9731	130.9731	130.8457	130.8457	(0.097)	0.0000	0.0000	0
2022/09/08	2038	04/05/2023			Bond Future	133.4909	133.4909	133.3603	133.3603	(0.098)	0.0000	0.0000	0
2022/09/08	2038	03/08/2023			Bond Future	134.1545	134.1545	134.0206	134.0206	(0.100)	0.0000	0.0000	0
2022/09/08	2038	02/11/2023			Bond Future	136.7130	136.7130	136.5768	136.5768	(0.100)	0.0000	0.0000	0
2022/09/08	2040	03/11/2022	10.60	Put	Bond Future	5,963.2800	5.9633	6,007.6800	6.0077	0.745	0	0	0
2022/09/08	2040	03/11/2022	10.70	Call	Bond Future	226.1400	0.2261	213.0500	0.2130	(5.788)	0	0	1,078
2022/09/08	2040	03/11/2022	12.00	Call	Bond Future	3,955.0200	3.9550	3,900.4700	3.9005	(1.379)	0	0	0
2022/09/08	2040	03/11/2022	12.00	Put	Bond Future	664.9200	0.6649	664.7200	0.6647	(0.030)	0	0	0
2022/09/08	2040	03/11/2022	12.52	Call	Bond Future	6,523.7800	6.5238	6,467.0200	6.4670	(0.870)	0	0	0
2022/09/08	2040	03/11/2022	11.39	Call	Bond Future	1,530.6300	1.5306	1,490.0000	1.4900	(2.654)	0	0	0
2022/09/08	2040	03/11/2022	11.40	Call	Bond Future	1,561.8100	1.5618	1,520.8100	1.5208	(2.625)	0	0	0
2022/09/08	2040	03/11/2022	11.41	Put	Bond Future	1,947.9000	1.9479	1,960.9100	1.9609	0.668	0	0	0
2022/09/08	2040	03/11/2022	11.20	Call	Bond Future	1,006.1700	1.0062	972.9600	0.9730	(3.301)	0	0	1,078
2022/09/08	2040	03/11/2022	11.20	Put	Bond Future	2,722.9300	2.7229	2,744.0700	2.7441	0.776	0	0	0
2022/09/08	2040	03/11/2022			Bond Future	11.4656	84.0605	11.4741	84.0061	0.075	0.0000	0.0000	52,377
2022/09/08	2040	03/11/2022	10.10	Call	Bond Future	18.1100	0.0181	16.2800	0.0163	(10.105)	0	0	0
2022/09/08	2040	03/11/2022	10.10	Put	Bond Future	9,479.1900	9.4792	9,531.7100	9.5317	0.554	0	0	0
2022/09/08	2040	03/11/2022	10.60	Call	Bond Future	154.4100	0.1544	144.4600	0.1445	(6.444)	0	0	1,600
2022/09/08	2040	03/11/2022	10.70	Put	Bond Future	5,331.6300	5.3316	5,372.8900	5.3729	0.774	0	0	0
2022/09/08	2040	03/11/2022	11.50	Call	Bond Future	1,891.2300	1.8912	1,846.8900	1.8469	(2.345)	0	0	0
2022/09/08	2040	03/11/2022	11.50	Put	Bond Future	1,672.8700	1.6729	1,682.8800	1.6829	0.598	0	0	0
2022/09/08	2040	03/11/2022	12.52	Put	Bond Future	229.9800	0.2300	227.5700	0.2276	(1.048)	0	0	1,078
2022/09/08	2040	03/11/2022	11.39	Put	Bond Future	2,013.5500	2.0135	2,027.2700	2.0273	0.681	0	0	0
2022/09/08	2040	03/11/2022	11.40	Put	Bond Future	1,980.5900	1.9806	1,993.9400	1.9939	0.674	0	0	0
2022/09/08	2040	03/11/2022	11.41	Call	Bond Future	1,593.1900	1.5932	1,551.8500	1.5519	(2.595)	0	0	0
2022/09/08	2040	03/11/2022	10.80	Call	Bond Future	321.0200	0.3210	304.3700	0.3044	(5.187)	0	0	0
2022/09/08	2040	03/11/2022	10.80	Put	Bond Future	4,731.8400	4.7318	4,769.5400	4.7695	0.797	0	0	0
2022/09/08	2040	03/11/2022	11.30	Call	Bond Future	1,265.8400	1.2658	1,228.5900	1.2286	(2.943)	0	0	1,600
2022/09/08	2040	03/11/2022	11.30	Put	Bond Future	2,329.6200	2.3296	2,346.7200	2.3467	0.734	0	0	0
2022/09/08	2040	02/02/2023	12.24	Call	Bond Future	5,415.9200	5.4159	5,366.9100	5.3669	(0.905)	0	0	0
2022/09/08	2040	02/02/2023	12.24	Put	Bond Future	1,574.1700	1.5742	1,581.4200	1.5814	0.461	0	0	0
2022/09/08	2040	02/02/2023	12.27	Call	Bond Future	5,541.6100	5.5416	5,492.2700	5.4923	(0.890)	0	0	0
2022/09/08	2040	02/02/2023	12.27	Put	Bond Future	1,527.0100	1.5270	1,533.9300	1.5339	0.453	0	0	388
2022/09/08	2040	02/02/2023	11.12	Call	Bond Future	1,614.1800	1.6142	1,585.5300	1.5855	(1.775)	0	0	0
2022/09/08	2040	02/02/2023	11.12	Put	Bond Future	4,692.8100	4.6928	4,720.4200	4.7204	0.588	0	0	0
2022/09/08	2040	02/02/2023	11.19	Call	Bond Future	1,782.4100	1.7824	1,752.1400	1.7521	(1.698)	0	0	621
2022/09/08	2040	02/02/2023	11.19	Put	Bond Future	4,400.4300	4.4004	4,426.4200	4.4264	0.591	0	0	0
2022/09/08	2040	02/02/2023	12.07	Put	Bond Future	1,869.4700	1.8695	1,878.8100	1.8788	0.500	0	0	621
2022/09/08	2040	02/02/2023	10.96	Call	Bond Future	1,266.7000	1.2667	1,241.8300	1.2418	(1.963)	0	0	388
2022/09/08	2040	02/02/2023	10.96	Put	Bond Future	5,413.0900	5.4131	5,444.4800	5.4445	0.580	0	0	0
2022/09/08	2040	02/02/2023	10.93	Call	Bond Future	1,207.1100	1.2071	1,182.9600	1.1830	(2.001)	0	0	0
2022/09/08	2040	02/02/2023			Bond Future	11.5996	81.0612	11.6087	81.0049	0.078	0.0000	0.0000	64,540
2022/09/08	2040	02/02/2023	12.07	Call	Bond Future	4,719.9500	4.7200	4,673.0300	4.6730	(0.994)	0	0	0
2022/09/08	2040	02/02/2023	11.10	Call	Bond Future	1,567.8800	1.5679	1,539.7100	1.5397	(1.797)	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
2022/09/08	2040	02/02/2023	11.10	Put	Bond Future	4,778.8400	4.7788	4,806.9300	4.8069	0.588	0	0	0
2022/09/08	2040	02/02/2023	11.11	Call	Bond Future	1,591.0300	1.5910	1,562.6200	1.5626	(1.786)	0	0	0
2022/09/08	2040	02/02/2023	11.11	Put	Bond Future	4,735.7800	4.7358	4,763.6300	4.7636	0.588	0	0	0
2022/09/08	2040	02/02/2023	10.18	Call	Bond Future	317.0800	0.3171	307.4200	0.3074	(3.047)	0	0	0
2022/09/08	2040	02/02/2023	10.18	Put	Bond Future	9,981.6900	9.9817	10,028.2900	10.0283	0.467	0	0	0
2022/09/08	2040	02/02/2023	10.21	Call	Bond Future	336.7400	0.3367	326.6400	0.3266	(2.999)	0	0	388
2022/09/08	2040	02/02/2023	10.21	Put	Bond Future	9,779.0800	9.7791	9,825.2400	9.8252	0.472	0	0	0
2022/09/08	2040	02/02/2023	10.93	Put	Bond Future	5,556.0500	5.5561	5,588.1600	5.5882	0.578	0	0	0
2022/09/08	2040	04/05/2023	12.78	Call	Bond Future	7,833.7300	7.8337	7,783.5500	7.7836	(0.641)	0	0	0
2022/09/08	2040	04/05/2023	12.78	Put	Bond Future	1,777.9600	1.7780	1,785.6400	1.7856	0.432	0	0	388
2022/09/08	2040	04/05/2023	13.45	Put	Bond Future	1,091.0300	1.0910	1,094.8000	1.0948	0.346	0	0	486
2022/09/08	2040	04/05/2023	11.43	Call	Bond Future	2,949.0500	2.9490	2,915.5500	2.9156	(1.136)	0	0	0
2022/09/08	2040	04/05/2023	11.43	Put	Bond Future	4,802.6000	4.8026	4,826.9600	4.8270	0.507	0	0	0
2022/09/08	2040	04/05/2023	10.73	Put	Bond Future	7,832.1600	7.8322	7,868.8900	7.8689	0.469	0	0	0
2022/09/08	2040	04/05/2023			Bond Future	11.7275	82.6032	11.7369	82.5453	0.081	0.0000	0.0000	0
2022/09/08	2040	04/05/2023	13.45	Call	Bond Future	10,630.8400	10.6308	10,576.7500	10.5767	(0.509)	0	0	0
2022/09/08	2040	04/05/2023	11.42	Call	Bond Future	2,920.5400	2.9205	2,887.2100	2.8872	(1.141)	0	0	0
2022/09/08	2040	04/05/2023	11.42	Put	Bond Future	4,837.5500	4.8375	4,862.0800	4.8621	0.507	0	0	0
2022/09/08	2040	04/05/2023	11.48	Call	Bond Future	3,093.6900	3.0937	3,059.3500	3.0594	(1.110)	0	0	486
2022/09/08	2040	04/05/2023	11.48	Put	Bond Future	4,631.0600	4.6311	4,654.5800	4.6546	0.508	0	0	0
2022/09/08	2040	04/05/2023	10.73	Call	Bond Future	1,345.3100	1.3453	1,324.1800	1.3242	(1.571)	0	0	486
2022/09/08	2040	04/05/2023	10.92	Call	Bond Future	1,702.4600	1.7025	1,677.9700	1.6780	(1.439)	0	0	388
2022/09/08	2040	04/05/2023	10.92	Put	Bond Future	6,892.5000	6.8925	6,925.8700	6.9259	0.484	0	0	0
2022/09/08	2040	04/05/2023	11.41	Call	Bond Future	2,892.1500	2.8921	2,858.9900	2.8590	(1.147)	0	0	0
2022/09/08	2040	04/05/2023	11.41	Put	Bond Future	4,872.7100	4.8727	4,897.4100	4.8974	0.507	0	0	0
2022/09/08	2040	04/05/2023	10.17	Call	Bond Future	658.9400	0.6589	646.0600	0.6461	(1.955)	0	0	388
2022/09/08	2040	04/05/2023	10.17	Put	Bond Future	11,148.5500	11.1486	11,193.5300	11.1935	0.403	0	0	0
2022/09/08	2040	03/08/2023	12.23	Call	Bond Future	5,747.5500	5.7475	5,704.9500	5.7050	(0.741)	0	0	0
2022/09/08	2040	03/08/2023	12.23	Put	Bond Future	3,532.0100	3.5320	3,548.7300	3.5487	0.473	0	0	0
2022/09/08	2040	03/08/2023			Bond Future	11.8529	79.7300	11.8628	79.6707	0.083	0.0000	0.0000	0
2022/09/08	2040	03/08/2023	12.22	Call	Bond Future	5,712.2800	5.7123	5,669.7900	5.6698	(0.744)	0	0	0
2022/09/08	2040	03/08/2023	12.22	Put	Bond Future	3,554.2400	3.5542	3,571.0700	3.5711	0.474	0	0	0
2022/09/08	2040	03/08/2023	12.21	Call	Bond Future	5,677.0900	5.6771	5,634.7100	5.6347	(0.747)	0	0	0
2022/09/08	2040	03/08/2023	12.21	Put	Bond Future	3,576.6100	3.5766	3,593.5500	3.5936	0.474	0	0	0
2022/09/08	2040	02/11/2023	11.59	Call	Bond Future	3,829.6300	3.8296	3,796.6300	3.7966	(0.862)	0	0	0
2022/09/08	2040	02/11/2023	11.60	Put	Bond Future	6,195.4600	6.1955	6,222.6700	6.2227	0.439	0	0	0
2022/09/08	2040	02/11/2023	11.58	Call	Bond Future	3,802.2300	3.8022	3,769.3600	3.7694	(0.864)	0	0	0
2022/09/08	2040	02/11/2023	11.58	Put	Bond Future	6,264.1100	6.2641	6,291.5700	6.2916	0.438	0	0	0
2022/09/08	2040	02/11/2023			Bond Future	11.9877	81.2322	11.9979	81.1719	0.085	0.0000	0.0000	0
2022/09/08	2040	02/11/2023	11.59	Put	Bond Future	6,229.7000	6.2297	6,257.0300	6.2570	0.439	0	0	0
2022/09/08	2040	02/11/2023	11.60	Call	Bond Future	3,857.1200	3.8571	3,824.0000	3.8240	(0.859)	0	0	0
2022/09/08	2044	03/11/2022	10.10	Call	Bond Future	20.1500	0.0202	17.2800	0.0173	(14.243)	0	0	0
2022/09/08	2044	03/11/2022	10.10	Put	Bond Future	9,570.0100	9.5700	9,689.8600	9.6899	1.252	0	0	0
2022/09/08	2044	03/11/2022	10.60	Call	Bond Future	172.1700	0.1722	155.5100	0.1555	(9.676)	0	0	1,900
2022/09/08	2044	03/11/2022	10.60	Put	Bond Future	5,931.9800	5.9320	6,038.0400	6.0380	1.788	0	0	0
2022/09/08	2044	03/11/2022	10.80	Call	Bond Future	355.8000	0.3558	327.2900	0.3273	(8.013)	0	0	0
2022/09/08	2044	03/11/2022	10.80	Put	Bond Future	4,673.3900	4.6734	4,767.6000	4.7676	2.016	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
2022/09/08	2044	03/11/2022	11.41	Call	Bond Future	1,720.3200	1.7203	1,644.1900	1.6442	(4.425)	0	0	0
2022/09/08	2044	03/11/2022	11.41	Put	Bond Future	1,880.7500	1.8807	1,927.3400	1.9273	2.477	0	0	0
2022/09/08	2044	03/11/2022	11.30	Call	Bond Future	1,374.0000	1.3740	1,306.3400	1.3063	(4.924)	0	0	1,900
2022/09/08	2044	03/11/2022	11.30	Put	Bond Future	2,258.2500	2.2582	2,313.3100	2.3133	2.438	0	0	0
2022/09/08	2044	03/11/2022	11.40	Put	Bond Future	1,912.9600	1.9130	1,960.3000	1.9603	2.475	0	0	0
2022/09/08	2044	03/11/2022			Bond Future	11.4346	81.0852	11.4535	80.9625	0.165	0.0000	0.0000	73,088
2022/09/08	2044	03/11/2022	11.39	Call	Bond Future	1,654.2500	1.6543	1,579.6200	1.5796	(4.511)	0	0	0
2022/09/08	2044	03/11/2022	11.39	Put	Bond Future	1,945.4700	1.9455	1,993.5600	1.9936	2.472	0	0	0
2022/09/08	2044	03/11/2022	11.40	Call	Bond Future	1,687.1800	1.6872	1,611.8000	1.6118	(4.468)	0	0	0
2022/09/08	2044	02/02/2023	12.00	Call	Bond Future	4,680.7000	4.6807	4,588.6200	4.5886	(1.967)	0	0	0
2022/09/08	2044	02/02/2023	12.00	Put	Bond Future	1,952.8000	1.9528	1,986.5900	1.9866	1.730	0	0	4,000
2022/09/08	2044	02/02/2023	11.14	Call	Bond Future	1,782.9900	1.7830	1,727.2300	1.7272	(3.127)	0	0	0
2022/09/08	2044	02/02/2023	11.14	Put	Bond Future	4,542.3800	4.5424	4,612.4900	4.6125	1.543	0	0	0
2022/09/08	2044	02/02/2023	11.15	Call	Bond Future	1,808.3900	1.8084	1,752.1600	1.7522	(3.109)	0	0	0
2022/09/08	2044	02/02/2023	11.15	Put	Bond Future	4,500.1800	4.5002	4,569.8200	4.5698	1.547	0	0	0
2022/09/08	2044	02/02/2023			Bond Future	11.5598	78.1578	11.5796	78.0319	0.171	0.0000	0.0000	33,819
2022/09/08	2044	02/02/2023	11.16	Call	Bond Future	1,833.8100	1.8338	1,777.1000	1.7771	(3.092)	0	0	0
2022/09/08	2044	02/02/2023	11.16	Put	Bond Future	4,458.0900	4.4581	4,527.2500	4.5273	1.551	0	0	0
2022/09/08	2044	04/05/2023	11.42	Call	Bond Future	3,110.0400	3.1100	3,043.6600	3.0437	(2.134)	0	0	0
2022/09/08	2044	04/05/2023	11.42	Put	Bond Future	4,763.0500	4.7631	4,825.3800	4.8254	1.309	0	0	0
2022/09/08	2044	04/05/2023	11.75	Put	Bond Future	3,730.2400	3.7302	3,781.1800	3.7812	1.366	0	0	4,115
2022/09/08	2044	04/05/2023	11.41	Call	Bond Future	3,080.2100	3.0802	3,014.1900	3.0142	(2.143)	0	0	0
2022/09/08	2044	04/05/2023	11.41	Put	Bond Future	4,798.2600	4.7983	4,860.9500	4.8610	1.307	0	0	0
2022/09/08	2044	04/05/2023			Bond Future	11.6788	79.6445	11.6994	79.5158	0.176	0.0000	0.0000	0
2022/09/08	2044	04/05/2023	12.00	Call	Bond Future	5,067.1800	5.0672	4,981.7000	4.9817	(1.687)	0	0	0
2022/09/08	2044	04/05/2023	12.00	Put	Bond Future	3,094.9800	3.0950	3,138.2100	3.1382	1.397	0	0	4,115
2022/09/08	2044	04/05/2023	11.43	Call	Bond Future	3,140.0100	3.1400	3,073.2700	3.0733	(2.125)	0	0	0
2022/09/08	2044	04/05/2023	11.43	Put	Bond Future	4,728.0700	4.7281	4,790.0400	4.7900	1.311	0	0	0
2022/09/08	2044	04/05/2023	11.75	Call	Bond Future	4,174.6200	4.1746	4,096.8500	4.0969	(1.863)	0	0	0
2022/09/08	2044	03/08/2023	12.15	Call	Bond Future	5,774.6000	5.7746	5,688.6800	5.6887	(1.488)	0	0	0
2022/09/08	2044	03/08/2023	12.15	Put	Bond Future	3,637.5600	3.6376	3,683.2100	3.6832	1.255	0	0	0
2022/09/08	2044	03/08/2023	12.16	Call	Bond Future	5,810.5000	5.8105	5,724.3200	5.7243	(1.483)	0	0	0
2022/09/08	2044	03/08/2023	12.16	Put	Bond Future	3,614.6900	3.6147	3,660.0800	3.6601	1.256	0	0	0
2022/09/08	2044	03/08/2023			Bond Future	11.7951	76.8381	11.8165	76.7065	0.181	0.0000	0.0000	0
2022/09/08	2044	03/08/2023	12.17	Call	Bond Future	5,846.1800	5.8462	5,759.7500	5.7598	(1.478)	0	0	0
2022/09/08	2044	03/08/2023	12.17	Put	Bond Future	3,591.6800	3.5917	3,636.8200	3.6368	1.257	0	0	0
2022/09/08	2044	02/11/2023	11.57	Call	Bond Future	4,033.1000	4.0331	3,965.3900	3.9654	(1.679)	0	0	0
2022/09/08	2044	02/11/2023	11.57	Put	Bond Future	6,201.4400	6.2014	6,267.7600	6.2678	1.069	0	0	0
2022/09/08	2044	02/11/2023			Bond Future	11.9197	78.2858	11.9419	78.1518	0.186	0.0000	0.0000	0
2022/09/08	2044	02/11/2023	11.55	Call	Bond Future	3,976.0600	3.9761	3,908.9000	3.9089	(1.689)	0	0	0
2022/09/08	2044	02/11/2023	11.55	Put	Bond Future	6,271.4900	6.2715	6,338.3600	6.3384	1.066	0	0	0
2022/09/08	2044	02/11/2023	11.56	Call	Bond Future	4,004.7000	4.0047	3,937.2700	3.9373	(1.684)	0	0	0
2022/09/08	2044	02/11/2023	11.56	Put	Bond Future	6,236.5400	6.2365	6,303.1400	6.3031	1.068	0	0	0
2022/09/08	2046	03/11/2022			Bond Future	116.6480	116.6480	116.4902	116.4902	(0.135)	0.0000	0.0000	16,413
2022/09/08	2046	02/02/2023			Bond Future	118.7678	118.7678	118.6057	118.6057	(0.136)	0.0000	0.0000	0
2022/09/08	2046	04/05/2023			Bond Future	118.9898	118.9898	118.8238	118.8238	(0.140)	0.0000	0.0000	0
2022/09/08	2046	03/08/2023			Bond Future	121.3688	121.3688	121.1990	121.1990	(0.140)	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
2022/09/08	2046	02/11/2023			Bond Future	121.5444	121.5444	121.3714	121.3714	(0.142)	0.0000	0.0000	0
2022/09/08	2050	03/11/2022			Bond Future	119.1982	119.1982	119.0817	119.0817	(0.098)	0.0000	0.0000	11,950
2022/09/08	2050	02/02/2023			Bond Future	119.2176	119.2176	119.0974	119.0974	(0.101)	0.0000	0.0000	0
2022/09/08	2050	04/05/2023			Bond Future	121.5093	121.5093	121.3860	121.3860	(0.101)	0.0000	0.0000	0
2022/09/08	2050	03/08/2023			Bond Future	121.7123	121.7123	121.5860	121.5860	(0.104)	0.0000	0.0000	0
2022/09/08	2050	02/11/2023			Bond Future	124.0336	124.0336	123.9050	123.9050	(0.104)	0.0000	0.0000	0
2022/09/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	AL37	03/11/2022			Index Future	830.3590	830.3590	831.9410	831.9410	0.191	0.0000	0.0000	0
2022/09/08	AL37	02/02/2023			Index Future	845.2430	845.2430	846.8430	846.8430	0.189	0.0000	0.0000	0
2022/09/08	AL37	04/05/2023			Index Future	861.2820	861.2820	862.9080	862.9080	0.189	0.0000	0.0000	0
2022/09/08	AL37	03/08/2023			Index Future	878.2960	878.2960	879.9500	879.9500	0.188	0.0000	0.0000	0
2022/09/08	AL37	02/11/2023			Index Future	894.8620	894.8620	896.5480	896.5480	0.188	0.0000	0.0000	0
2022/09/08	AL7T	03/11/2022			Index Future	953.1220	953.1220	955.5110	955.5110	0.251	0.0000	0.0000	0
2022/09/08	AL7T	02/02/2023			Index Future	970.2060	970.2060	972.6260	972.6260	0.249	0.0000	0.0000	0
2022/09/08	AL7T	04/05/2023			Index Future	988.6170	988.6170	991.0770	991.0770	0.249	0.0000	0.0000	0
2022/09/08	AL7T	03/08/2023			Index Future	1,008.1460	1,008.1460	1,010.6510	1,010.6510	0.248	0.0000	0.0000	0
2022/09/08	AL7T	02/11/2023			Index Future	1,027.1610	1,027.1610	1,029.7140	1,029.7140	0.249	0.0000	0.0000	0
2022/09/08	ALBI	03/11/2022			Index Future	840.1910	840.1910	840.9020	840.9020	0.085	0.0000	0.0000	135
2022/09/08	ALBI	02/02/2023			Index Future	855.2510	855.2510	855.9650	855.9650	0.083	0.0000	0.0000	0
2022/09/08	ALBI	04/05/2023			Index Future	871.4800	871.4800	872.2030	872.2030	0.083	0.0000	0.0000	0
2022/09/08	ALBI	03/08/2023			Index Future	888.6950	888.6950	889.4290	889.4290	0.083	0.0000	0.0000	0
2022/09/08	ALBI	02/11/2023			Index Future	905.4570	905.4570	906.2050	906.2050	0.083	0.0000	0.0000	0
2022/09/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/09/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/08	ES33	03/11/2022			Bond Future	12.2099	73.1819	12.2129	73.1681	0.024	0.0000	0.0000	0
2022/09/08	ES33	02/02/2023			Bond Future	12.3996	74.5115	12.4029	74.4965	0.026	0.0000	0.0000	350
2022/09/08	ES33	04/05/2023			Bond Future	12.5770	72.1513	12.5805	72.1357	0.028	0.0000	0.0000	0
2022/09/08	ES33	03/08/2023			Bond Future	12.7491	73.5955	12.7528	73.5793	0.029	0.0000	0.0000	0
2022/09/08	ES33	02/11/2023			Bond Future	12.9494	71.2067	12.9532	71.1903	0.029	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
2022/09/08	ES42	03/11/2022			Bond Future	12.4979	71.3517	12.5112	71.2789	0.106	0.0000	0.0000	0
2022/09/08	ES42	02/02/2023			Bond Future	12.6634	72.6502	12.6774	72.5752	0.110	0.0000	0.0000	4,769
2022/09/08	ES42	04/05/2023			Bond Future	12.8253	69.7849	12.8399	69.7081	0.114	0.0000	0.0000	0
2022/09/08	ES42	03/08/2023			Bond Future	12.9777	71.1836	12.9930	71.1049	0.118	0.0000	0.0000	0
2022/09/08	ES42	02/11/2023			Bond Future	13.1540	68.2789	13.1699	68.1989	0.121	0.0000	0.0000	0
2022/09/08	GOVI	03/11/2022	820.41	Call	GOVI	79,830.0000	7.9830	87,420.0000	8.7420	9.508	0	0	0
2022/09/08	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	03/11/2022	820.42	Call	GOVI	79,730.0000	7.9730	87,320.0000	8.7320	9.520	0	0	0
2022/09/08	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	03/11/2022			GOVI	828.3930	828.3930	829.1520	829.1520	0.092	0.0000	0.0000	869
2022/09/08	GOVI	03/11/2022	820.43	Call	GOVI	79,630.0000	7.9630	87,220.0000	8.7220	9.532	0	0	0
2022/09/08	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	02/02/2023	850.82	Put	GOVI	75,790.0000	7.5790	68,160.0000	6.8160	(10.067)	0	0	0
2022/09/08	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	02/02/2023	850.83	Put	GOVI	75,890.0000	7.5890	68,260.0000	6.8260	(10.054)	0	0	0
2022/09/08	GOVI	02/02/2023			GOVI	843.2410	843.2410	844.0040	844.0040	0.090	0.0000	0.0000	0
2022/09/08	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	02/02/2023	850.84	Put	GOVI	75,990.0000	7.5990	68,360.0000	6.8360	(10.041)	0	0	0
2022/09/08	GOVI	04/05/2023	852.86	Call	GOVI	63,830.0000	6.3830	71,550.0000	7.1550	12.095	0	0	0
2022/09/08	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	04/05/2023	852.87	Call	GOVI	63,730.0000	6.3730	71,450.0000	7.1450	12.114	0	0	0
2022/09/08	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	04/05/2023			GOVI	859.2430	859.2430	860.0150	860.0150	0.090	0.0000	0.0000	0
2022/09/08	GOVI	04/05/2023	852.88	Call	GOVI	63,630.0000	6.3630	71,350.0000	7.1350	12.133	0	0	0
2022/09/08	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	03/08/2023	837.21	Call	GOVI	390,060.0000	39.0060	397,900.0000	39.7900	2.010	0	0	0
2022/09/08	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	03/08/2023	837.22	Call	GOVI	389,960.0000	38.9960	397,800.0000	39.7800	2.010	0	0	0
2022/09/08	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	03/08/2023			GOVI	876.2160	876.2160	877.0000	877.0000	0.089	0.0000	0.0000	0
2022/09/08	GOVI	03/08/2023	837.23	Call	GOVI	389,860.0000	38.9860	397,700.0000	39.7700	2.011	0	0	0
2022/09/08	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	02/11/2023	885.82	Call	GOVI	69,220.0000	6.9220	77,220.0000	7.7220	11.557	0	0	0
2022/09/08	GOVI	02/11/2023			GOVI	892.7420	892.7420	893.5420	893.5420	0.090	0.0000	0.0000	0
2022/09/08	GOVI	02/11/2023	885.80	Call	GOVI	69,420.0000	6.9420	77,420.0000	7.7420	11.524	0	0	0
2022/09/08	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GOVI	02/11/2023	885.81	Call	GOVI	69,320.0000	6.9320	77,320.0000	7.7320	11.541	0	0	0
2022/09/08	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/09/08	IGOV	03/11/2022			Index Future	325.9000	325.9000	325.5930	325.5930	(0.094)	0.0000	0.0000	704
2022/09/08	IGOV	02/02/2023			Index Future	331.8210	331.8210	331.5040	331.5040	(0.096)	0.0000	0.0000	0
2022/09/08	IGOV	04/05/2023			Index Future	338.1950	338.1950	337.8710	337.8710	(0.096)	0.0000	0.0000	0
2022/09/08	IGOV	03/08/2023			Index Future	344.9520	344.9520	344.6200	344.6200	(0.096)	0.0000	0.0000	0

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2022/09/08	IGOV	02/11/2023			Index Future	351.5330	351.5330	351.1950	351.1950	(0.096)	0.0000	0.0000	0
2022/09/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/09/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/08	JBAF	21/09/2022			Jibar Tradeable Future	5.8150	94.1850	5.7700	94.2300	(0.774)	0.0000	0.0000	0
2022/09/08	JBAF	19/10/2022			Jibar Tradeable Future	6.4550	93.5450	6.4550	93.5450	0.000	0.0000	0.0000	0
2022/09/08	JBAF	16/11/2022			Jibar Tradeable Future	6.5300	93.4700	6.5400	93.4600	0.153	0.0000	0.0000	0
2022/09/08	JBAF	21/12/2022			Jibar Tradeable Future	7.0650	92.9350	7.0800	92.9200	0.212	0.0000	0.0000	68
2022/09/08	JBAF	18/01/2023			Jibar Tradeable Future	7.1500	92.8500	7.1700	92.8300	0.280	0.0000	0.0000	0
2022/09/08	JBAF	15/02/2023			Jibar Tradeable Future	7.5700	92.4300	7.5950	92.4050	0.330	0.0000	0.0000	0
2022/09/08	JBAF	15/03/2023			Jibar Tradeable Future	7.6600	92.3400	7.6650	92.3350	0.065	0.0000	0.0000	0
2022/09/08	JBAF	21/06/2023			Jibar Tradeable Future	8.0950	91.9050	8.0850	91.9150	(0.124)	0.0000	0.0000	0
2022/09/08	JBAF	20/09/2023			Jibar Tradeable Future	8.1950	91.8050	8.1800	91.8200	(0.183)	0.0000	0.0000	75
2022/09/08	JBAF	20/12/2023			Jibar Tradeable Future	8.2000	91.8000	8.1900	91.8100	(0.122)	0.0000	0.0000	272
2022/09/08	JBAF	20/03/2024			Jibar Tradeable Future	8.2000	91.8000	8.1900	91.8100	(0.122)	0.0000	0.0000	0
2022/09/08	JBAF	19/06/2024			Jibar Tradeable Future	8.1950	91.8050	8.1850	91.8150	(0.122)	0.0000	0.0000	0
2022/09/08	R023	03/11/2022	6.25	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2022/09/08	R023	03/11/2022	6.25	Put	Bond Future	284.5200	0.2845	283.3000	0.2833	(0.429)	0	0	0
2022/09/08	R023	03/11/2022	6.26	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2022/09/08	R023	03/11/2022	6.26	Put	Bond Future	281.4700	0.2815	280.2500	0.2802	(0.433)	0	0	0
2022/09/08	R023	03/11/2022			Bond Future	7.1797	101.6359	7.1757	101.6371	(0.056)	0.0000	0.0000	23,874
2022/09/08	R023	03/11/2022	6.27	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2022/09/08	R023	03/11/2022	6.27	Put	Bond Future	278.4200	0.2784	277.1900	0.2772	(0.442)	0	0	0
2022/09/08	R035	03/11/2022	10.57	Call	Bond Future	273.0200	0.2730	267.1100	0.2671	(2.165)	0	0	0
2022/09/08	R035	03/11/2022	10.57	Put	Bond Future	4,410.6700	4.4107	4,393.8600	4.3939	(0.381)	0	0	582
2022/09/08	R035	03/11/2022	11.15	Call	Bond Future	1,311.6500	1.3116	1,302.5700	1.3026	(0.692)	0	0	0
2022/09/08	R035	03/11/2022	11.15	Put	Bond Future	1,933.4200	1.9334	1,913.4400	1.9134	(1.033)	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
2022/09/08	R035	03/11/2022	12.68	Call	Bond Future	7,834.5100	7.8345	7,841.0300	7.8410	0.083	0	0	0
2022/09/08	R035	03/11/2022	12.68	Put	Bond Future	88.9700	0.0890	84.5900	0.0846	(4.923)	0	0	976
2022/09/08	R035	03/11/2022	10.99	Call	Bond Future	915.3900	0.9154	906.4000	0.9064	(0.982)	0	0	0
2022/09/08	R035	03/11/2022	10.99	Put	Bond Future	2,486.9500	2.4869	2,467.0600	2.4671	(0.800)	0	0	582
2022/09/08	R035	03/11/2022	11.05	Call	Bond Future	1,054.0200	1.0540	1,044.9100	1.0449	(0.864)	0	0	976
2022/09/08	R035	03/11/2022			Bond Future	11.2561	86.0041	11.2543	86.0150	(0.017)	0.0000	0.0000	61,488
2022/09/08	R035	03/11/2022	9.82	Call	Bond Future	11.8500	0.0119	11.1300	0.0111	(6.076)	0	0	582
2022/09/08	R035	03/11/2022	9.82	Put	Bond Future	9,008.0400	9.0080	8,996.4200	8.9964	(0.129)	0	0	0
2022/09/08	R035	03/11/2022	10.30	Call	Bond Future	97.6200	0.0976	94.3700	0.0944	(3.329)	0	0	976
2022/09/08	R035	03/11/2022	10.30	Put	Bond Future	5,942.4600	5.9425	5,928.3100	5.9283	(0.238)	0	0	0
2022/09/08	R035	03/11/2022	11.14	Call	Bond Future	1,284.3700	1.2844	1,275.2800	1.2753	(0.708)	0	0	0
2022/09/08	R035	03/11/2022	11.14	Put	Bond Future	1,965.0700	1.9651	1,945.0800	1.9451	(1.017)	0	0	0
2022/09/08	R035	03/11/2022	11.05	Put	Bond Future	2,267.6500	2.2676	2,247.6400	2.2476	(0.882)	0	0	0
2022/09/08	R035	03/11/2022	11.13	Call	Bond Future	1,257.5500	1.2575	1,248.4400	1.2484	(0.724)	0	0	0
2022/09/08	R035	03/11/2022	11.13	Put	Bond Future	1,997.2300	1.9972	1,977.2200	1.9772	(1.002)	0	0	0
2022/09/08	R035	02/02/2023	11.94	Call	Bond Future	4,563.5600	4.5636	4,561.5900	4.5616	(0.043)	0	0	0
2022/09/08	R035	02/02/2023	13.22	Put	Bond Future	421.1600	0.4212	415.1300	0.4151	(1.432)	0	0	976
2022/09/08	R035	02/02/2023	10.88	Call	Bond Future	1,367.8900	1.3679	1,363.2900	1.3633	(0.336)	0	0	0
2022/09/08	R035	02/02/2023	10.88	Put	Bond Future	4,441.1900	4.4412	4,426.5100	4.4265	(0.331)	0	0	0
2022/09/08	R035	02/02/2023	10.66	Call	Bond Future	964.8900	0.9649	960.5400	0.9605	(0.451)	0	0	0
2022/09/08	R035	02/02/2023	10.66	Put	Bond Future	5,371.6300	5.3716	5,357.2000	5.3572	(0.269)	0	0	582
2022/09/08	R035	02/02/2023	10.30	Put	Bond Future	7,167.9500	7.1679	7,154.3200	7.1543	(0.190)	0	0	0
2022/09/08	R035	02/02/2023	10.60	Call	Bond Future	870.2500	0.8703	866.0200	0.8660	(0.486)	0	0	0
2022/09/08	R035	02/02/2023	10.60	Put	Bond Future	5,645.6700	5.6457	5,631.3600	5.6314	(0.253)	0	0	0
2022/09/08	R035	02/02/2023	10.64	Put	Bond Future	5,462.0700	5.4621	5,447.6800	5.4477	(0.263)	0	0	0
2022/09/08	R035	02/02/2023	9.81	Call	Bond Future	197.6300	0.1976	195.4300	0.1954	(1.113)	0	0	582
2022/09/08	R035	02/02/2023	9.81	Put	Bond Future	10,036.0400	10.0360	10,023.7600	10.0238	(0.122)	0	0	0
2022/09/08	R035	02/02/2023	9.85	Call	Bond Future	215.2400	0.2152	212.9400	0.2129	(1.069)	0	0	0
2022/09/08	R035	02/02/2023	9.89	Call	Bond Future	234.0500	0.2341	231.6300	0.2316	(1.034)	0	0	388
2022/09/08	R035	02/02/2023	9.89	Put	Bond Future	9,541.5800	9.5416	9,529.0800	9.5291	(0.131)	0	0	0
2022/09/08	R035	02/02/2023			Bond Future	11.4058	87.5456	11.4040	87.5557	(0.016)	0.0000	0.0000	106,331
2022/09/08	R035	02/02/2023	11.94	Put	Bond Future	1,597.6200	1.5976	1,585.5700	1.5856	(0.754)	0	0	0
2022/09/08	R035	02/02/2023	11.98	Call	Bond Future	4,715.8500	4.7158	4,714.0700	4.7141	(0.038)	0	0	0
2022/09/08	R035	02/02/2023	11.98	Put	Bond Future	1,533.9200	1.5339	1,522.0600	1.5221	(0.773)	0	0	388
2022/09/08	R035	02/02/2023	13.22	Call	Bond Future	9,904.9700	9.9050	9,909.0200	9.9090	0.041	0	0	0
2022/09/08	R035	02/02/2023	11.05	Call	Bond Future	1,743.7600	1.7438	1,739.1800	1.7392	(0.263)	0	0	976
2022/09/08	R035	02/02/2023	11.05	Put	Bond Future	3,806.1400	3.8061	3,791.4800	3.7915	(0.385)	0	0	0
2022/09/08	R035	02/02/2023	11.06	Call	Bond Future	1,768.1000	1.7681	1,763.5300	1.7635	(0.258)	0	0	0
2022/09/08	R035	02/02/2023	11.06	Put	Bond Future	3,771.5300	3.7715	3,756.8800	3.7569	(0.388)	0	0	582
2022/09/08	R035	02/02/2023	10.86	Call	Bond Future	1,327.5900	1.3276	1,323.0000	1.3230	(0.346)	0	0	0
2022/09/08	R035	02/02/2023	10.86	Put	Bond Future	4,520.9300	4.5209	4,506.2600	4.5063	(0.324)	0	0	0
2022/09/08	R035	02/02/2023	10.87	Call	Bond Future	1,347.7500	1.3478	1,343.1600	1.3432	(0.341)	0	0	0
2022/09/08	R035	02/02/2023	10.87	Put	Bond Future	4,481.0400	4.4810	4,466.3700	4.4664	(0.327)	0	0	0
2022/09/08	R035	02/02/2023	10.30	Call	Bond Future	516.1800	0.5162	512.6300	0.5126	(0.688)	0	0	976
2022/09/08	R035	02/02/2023	10.64	Call	Bond Future	932.6800	0.9327	928.3700	0.9284	(0.462)	0	0	388
2022/09/08	R035	02/02/2023	9.85	Put	Bond Future	9,787.6900	9.7877	9,775.3100	9.7753	(0.126)	0	0	0
2022/09/08	R035	04/05/2023	11.22	Put	Bond Future	4,356.7000	4.3567	4,344.2400	4.3442	(0.286)	0	0	0
2022/09/08	R035	04/05/2023	12.46	Call	Bond Future	6,613.8100	6.6138	6,614.3500	6.6143	0.008	0	0	0

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2022/09/08	R035	04/05/2023	12.46	Put	Bond Future	1,693.5900	1.6936	1,684.3100	1.6843	(0.548)	0	0	388
2022/09/08	R035	04/05/2023	13.18	Call	Bond Future	9,453.8900	9.4539	9,456.7000	9.4567	0.030	0	0	0
2022/09/08	R035	04/05/2023	13.18	Put	Bond Future	972.5400	0.9725	965.5300	0.9655	(0.721)	0	0	491
2022/09/08	R035	04/05/2023	11.17	Call	Bond Future	2,424.2400	2.4242	2,421.5400	2.4215	(0.111)	0	0	491
2022/09/08	R035	04/05/2023	11.20	Call	Bond Future	2,497.4400	2.4974	2,494.7800	2.4948	(0.107)	0	0	0
2022/09/08	R035	04/05/2023	11.21	Call	Bond Future	2,522.2000	2.5222	2,519.5500	2.5196	(0.105)	0	0	0
2022/09/08	R035	04/05/2023	10.60	Call	Bond Future	1,293.3600	1.2934	1,290.3800	1.2904	(0.230)	0	0	388
2022/09/08	R035	04/05/2023	10.60	Put	Bond Future	6,778.8800	6.7789	6,766.0800	6.7661	(0.189)	0	0	0
2022/09/08	R035	04/05/2023			Bond Future	11.5393	84.7076	11.5376	84.7174	(0.015)	0.0000	0.0000	0
2022/09/08	R035	04/05/2023	11.22	Call	Bond Future	2,547.0900	2.5471	2,544.4500	2.5444	(0.104)	0	0	0
2022/09/08	R035	04/05/2023	11.17	Put	Bond Future	4,522.2400	4.5222	4,509.7200	4.5097	(0.277)	0	0	0
2022/09/08	R035	04/05/2023	11.20	Put	Bond Future	4,422.2400	4.4222	4,409.7600	4.4098	(0.282)	0	0	0
2022/09/08	R035	04/05/2023	11.21	Put	Bond Future	4,389.3800	4.3894	4,376.9100	4.3769	(0.284)	0	0	0
2022/09/08	R035	04/05/2023	9.85	Call	Bond Future	497.4000	0.4974	495.0900	0.4951	(0.464)	0	0	388
2022/09/08	R035	04/05/2023	9.85	Put	Bond Future	10,734.3400	10.7343	10,722.2100	10.7222	(0.113)	0	0	0
2022/09/08	R035	04/05/2023	10.42	Call	Bond Future	1,048.5700	1.0486	1,045.6500	1.0456	(0.278)	0	0	491
2022/09/08	R035	04/05/2023	10.42	Put	Bond Future	7,643.1000	7.6431	7,630.3600	7.6304	(0.167)	0	0	0
2022/09/08	R035	03/08/2023	12.00	Call	Bond Future	5,084.6800	5.0847	5,084.2500	5.0843	(0.008)	0	0	0
2022/09/08	R035	03/08/2023	12.00	Put	Bond Future	3,295.9000	3.2959	3,285.7900	3.2858	(0.307)	0	0	0
2022/09/08	R035	03/08/2023			Bond Future	11.6678	86.3839	11.6660	86.3935	(0.015)	0.0000	0.0000	0
2022/09/08	R035	03/08/2023	11.98	Call	Bond Future	5,020.3900	5.0204	5,019.9200	5.0199	(0.009)	0	0	0
2022/09/08	R035	03/08/2023	11.98	Put	Bond Future	3,337.7200	3.3377	3,327.5700	3.3276	(0.304)	0	0	0
2022/09/08	R035	03/08/2023	11.99	Call	Bond Future	5,052.3400	5.0523	5,051.8900	5.0519	(0.009)	0	0	0
2022/09/08	R035	03/08/2023	11.99	Put	Bond Future	3,316.5900	3.3166	3,306.4600	3.3065	(0.305)	0	0	0
2022/09/08	R035	02/11/2023	11.41	Call	Bond Future	3,369.3400	3.3693	3,368.6300	3.3686	(0.021)	0	0	0
2022/09/08	R035	02/11/2023	11.41	Put	Bond Future	5,610.6600	5.6107	5,600.0500	5.6000	(0.189)	0	0	0
2022/09/08	R035	02/11/2023	11.42	Call	Bond Future	3,393.0500	3.3931	3,392.3600	3.3924	(0.020)	0	0	0
2022/09/08	R035	02/11/2023	11.42	Put	Bond Future	5,578.8600	5.5789	5,568.2700	5.5683	(0.190)	0	0	0
2022/09/08	R035	02/11/2023			Bond Future	11.8213	83.5117	11.8194	83.5216	(0.016)	0.0000	0.0000	0
2022/09/08	R035	02/11/2023	11.43	Call	Bond Future	3,416.8500	3.4169	3,416.1700	3.4162	(0.020)	0	0	0
2022/09/08	R035	02/11/2023	11.43	Put	Bond Future	5,547.1900	5.5472	5,536.6100	5.5366	(0.191)	0	0	0
2022/09/08	R186	03/11/2022	8.53	Call	Bond Future	180.5800	0.1806	215.6100	0.2156	19.399	0	0	0
2022/09/08	R186	03/11/2022	8.53	Put	Bond Future	1,979.1800	1.9792	1,806.3300	1.8063	(8.733)	0	0	0
2022/09/08	R186	03/11/2022	8.54	Call	Bond Future	187.4800	0.1875	223.5300	0.2235	19.229	0	0	0
2022/09/08	R186	03/11/2022	8.54	Put	Bond Future	1,950.5300	1.9505	1,778.7000	1.7787	(8.809)	0	0	0
2022/09/08	R186	03/11/2022	8.91	Put	Bond Future	1,057.3700	1.0574	932.7000	0.9327	(11.791)	0	0	4,310
2022/09/08	R186	03/11/2022			Bond Future	9.0413	108.9193	8.9816	109.1272	(0.660)	0.0000	0.0000	63,832
2022/09/08	R186	03/11/2022	8.23	Call	Bond Future	49.5600	0.0496	61.7600	0.0618	24.617	0	0	4,310
2022/09/08	R186	03/11/2022	8.23	Put	Bond Future	2,921.4800	2.9215	2,725.8000	2.7258	(6.698)	0	0	0
2022/09/08	R186	03/11/2022	8.55	Call	Bond Future	194.5600	0.1946	231.6700	0.2317	19.074	0	0	0
2022/09/08	R186	03/11/2022	8.55	Put	Bond Future	1,922.0800	1.9221	1,751.3100	1.7513	(8.885)	0	0	0
2022/09/08	R186	03/11/2022	8.91	Call	Bond Future	599.2200	0.5992	682.4300	0.6824	13.886	0	0	0
2022/09/08	R186	02/02/2023	8.33	Call	Bond Future	401.9900	0.4020	444.6900	0.4447	10.622	0	0	0
2022/09/08	R186	02/02/2023	8.33	Put	Bond Future	3,244.1800	3.2442	3,076.5900	3.0766	(5.166)	0	0	0
2022/09/08	R186	02/02/2023	8.32	Call	Bond Future	395.2000	0.3952	437.3300	0.4373	10.660	0	0	0
2022/09/08	R186	02/02/2023	8.32	Put	Bond Future	3,271.3300	3.2713	3,103.1700	3.1032	(5.140)	0	0	0
2022/09/08	R186	02/02/2023			Bond Future	9.1817	105.5738	9.1177	105.7841	(0.697)	0.0000	0.0000	0

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2022/09/08	R186	02/02/2023	8.34	Call	Bond Future	408.6800	0.4087	451.9500	0.4520	10.588	0	0	0
2022/09/08	R186	02/02/2023	8.34	Put	Bond Future	3,216.9400	3.2169	3,049.9200	3.0499	(5.192)	0	0	0
2022/09/08	R186	04/05/2023	8.83	Put	Bond Future	2,513.1500	2.5131	2,376.9000	2.3769	(5.421)	0	0	0
2022/09/08	R186	04/05/2023	8.84	Call	Bond Future	1,038.1700	1.0382	1,116.1800	1.1162	7.514	0	0	0
2022/09/08	R186	04/05/2023			Bond Future	9.3079	107.5803	9.2387	107.7940	(0.744)	0.0000	0.0000	0
2022/09/08	R186	04/05/2023	8.83	Call	Bond Future	1,026.7100	1.0267	1,104.1100	1.1041	7.539	0	0	0
2022/09/08	R186	04/05/2023	8.84	Put	Bond Future	2,493.2400	2.4932	2,357.6000	2.3576	(5.440)	0	0	0
2022/09/08	R186	04/05/2023	8.82	Call	Bond Future	1,014.9900	1.0150	1,091.7900	1.0918	7.567	0	0	0
2022/09/08	R186	04/05/2023	8.82	Put	Bond Future	2,532.8200	2.5328	2,395.9700	2.3960	(5.403)	0	0	0
2022/09/08	R186	03/08/2023	9.74	Call	Bond Future	2,482.5800	2.4826	2,608.0100	2.6080	5.052	0	0	0
2022/09/08	R186	03/08/2023	9.74	Put	Bond Future	1,569.1600	1.5692	1,477.1500	1.4772	(5.864)	0	0	0
2022/09/08	R186	03/08/2023	9.73	Put	Bond Future	1,579.7300	1.5797	1,487.2400	1.4872	(5.855)	0	0	0
2022/09/08	R186	03/08/2023			Bond Future	9.4218	104.4054	9.3466	104.6229	(0.798)	0.0000	0.0000	0
2022/09/08	R186	03/08/2023	9.75	Call	Bond Future	2,501.0100	2.5010	2,626.9000	2.6269	5.034	0	0	0
2022/09/08	R186	03/08/2023	9.75	Put	Bond Future	1,559.0500	1.5591	1,467.5000	1.4675	(5.872)	0	0	0
2022/09/08	R186	03/08/2023	9.73	Call	Bond Future	2,464.6000	2.4646	2,589.5500	2.5895	5.070	0	0	0
2022/09/08	R186	02/11/2023	9.40	Call	Bond Future	1,775.8700	1.7759	1,879.4300	1.8794	5.832	0	0	0
2022/09/08	R186	02/11/2023	9.40	Put	Bond Future	2,284.4900	2.2845	2,166.4500	2.1665	(5.167)	0	0	0
2022/09/08	R186	02/11/2023			Bond Future	9.5888	106.3732	9.5064	106.5948	(0.860)	0.0000	0.0000	0
2022/09/08	R186	02/11/2023	9.39	Call	Bond Future	1,761.4500	1.7615	1,864.5400	1.8645	5.853	0	0	0
2022/09/08	R186	02/11/2023	9.39	Put	Bond Future	2,297.0900	2.2971	2,178.5800	2.1786	(5.159)	0	0	0
2022/09/08	R186	02/11/2023	9.38	Call	Bond Future	1,747.0900	1.7471	1,849.7000	1.8497	5.873	0	0	0
2022/09/08	R186	02/11/2023	9.38	Put	Bond Future	2,309.7600	2.3098	2,190.7700	2.1908	(5.152)	0	0	0
2022/09/08	R197	03/11/2022			Bond Future	339.0354	339.0354	339.1621	339.1621	0.037	0.0000	0.0000	831
2022/09/08	R197	02/02/2023			Bond Future	336.2719	336.2719	336.3967	336.3967	0.037	0.0000	0.0000	0
2022/09/08	R197	04/05/2023			Bond Future	342.7365	342.7365	342.8617	342.8617	0.037	0.0000	0.0000	0
2022/09/08	R197	03/08/2023			Bond Future	340.3476	340.3476	340.4732	340.4732	0.037	0.0000	0.0000	0
2022/09/08	R197	02/11/2023			Bond Future	346.8382	346.8382	346.9665	346.9665	0.037	0.0000	0.0000	0
2022/09/08	R202	03/11/2022			Bond Future	252.2550	252.2550	250.9626	250.9626	(0.512)	0.0000	0.0000	6,148
2022/09/08	R202	02/02/2023			Bond Future	252.0985	252.0985	250.7796	250.7796	(0.523)	0.0000	0.0000	460
2022/09/08	R202	04/05/2023			Bond Future	256.9441	256.9441	255.5983	255.5983	(0.524)	0.0000	0.0000	0
2022/09/08	R202	03/08/2023			Bond Future	257.1716	257.1716	255.7975	255.7975	(0.534)	0.0000	0.0000	0
2022/09/08	R202	02/11/2023			Bond Future	262.0765	262.0765	260.6767	260.6767	(0.534)	0.0000	0.0000	0
2022/09/08	R209	03/11/2022	9.25	Call	Bond Future	0.4700	0.0005	0.4100	0.0004	(12.766)	0	0	6,000
2022/09/08	R209	03/11/2022	9.25	Put	Bond Future	11,276.9100	11.2769	11,294.3900	11.2944	0.155	0	0	0
2022/09/08	R209	03/11/2022	9.50	Call	Bond Future	2.1300	0.0021	1.9000	0.0019	(10.798)	0	0	0
2022/09/08	R209	03/11/2022	9.50	Put	Bond Future	9,709.0600	9.7091	9,726.3700	9.7264	0.178	0	0	0
2022/09/08	R209	03/11/2022	12.00	Call	Bond Future	4,123.6400	4.1236	4,100.7100	4.1007	(0.556)	0	0	0
2022/09/08	R209	03/11/2022	12.00	Put	Bond Future	312.5100	0.3125	307.1200	0.3071	(1.725)	0	0	7,750
2022/09/08	R209	03/11/2022	11.03	Call	Bond Future	940.6700	0.9407	922.0700	0.9221	(1.977)	0	0	0
2022/09/08	R209	03/11/2022	11.03	Put	Bond Future	1,938.6200	1.9386	1,937.5600	1.9376	(0.055)	0	0	0
2022/09/08	R209	03/11/2022	10.50	Put	Bond Future	4,053.9300	4.0539	4,063.2800	4.0633	0.231	0	0	0
2022/09/08	R209	03/11/2022			Bond Future	11.2230	66.6101	11.2265	66.5926	0.031	0.0000	0.0000	20,285
2022/09/08	R209	03/11/2022	10.00	Call	Bond Future	26.8900	0.0269	25.0100	0.0250	(6.991)	0	0	7,750
2022/09/08	R209	03/11/2022	10.00	Put	Bond Future	6,723.5500	6.7236	6,739.2100	6.7392	0.233	0	0	6,000



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/08	R209	03/11/2022	11.02	Call	Bond Future	919.4000	0.9194	900.9600	0.9010	(2.006)	0	0	0
2022/09/08	R209	03/11/2022	11.02	Put	Bond Future	1,969.6300	1.9696	1,968.7300	1.9687	(0.046)	0	0	0
2022/09/08	R209	03/11/2022	11.50	Call	Bond Future	2,248.9500	2.2490	2,225.5600	2.2256	(1.040)	0	0	0
2022/09/08	R209	03/11/2022	11.50	Put	Bond Future	853.3100	0.8533	847.4600	0.8475	(0.686)	0	0	0
2022/09/08	R209	03/11/2022	10.50	Call	Bond Future	204.6300	0.2046	196.4400	0.1964	(4.002)	0	0	0
2022/09/08	R209	03/11/2022	11.00	Call	Bond Future	877.7300	0.8777	859.6400	0.8596	(2.061)	0	0	0
2022/09/08	R209	03/11/2022	11.00	Put	Bond Future	2,032.6800	2.0327	2,032.1300	2.0321	(0.027)	0	0	6,000
2022/09/08	R209	03/11/2022	11.01	Call	Bond Future	898.4200	0.8984	880.1600	0.8802	(2.032)	0	0	0
2022/09/08	R209	03/11/2022	11.01	Put	Bond Future	2,000.9800	2.0010	2,000.2600	2.0003	(0.036)	0	0	0
2022/09/08	R209	02/02/2023	10.80	Put	Bond Future	3,994.1500	3.9942	3,999.9300	3.9999	0.145	0	0	0
2022/09/08	R209	02/02/2023	10.78	Call	Bond Future	1,105.5300	1.1055	1,092.8700	1.0929	(1.145)	0	0	0
2022/09/08	R209	02/02/2023	10.79	Call	Bond Future	1,122.7300	1.1227	1,109.9700	1.1100	(1.137)	0	0	0
2022/09/08	R209	02/02/2023			Bond Future	11.3513	67.8047	11.3550	67.7860	0.033	0.0000	0.0000	2,066
2022/09/08	R209	02/02/2023	10.80	Call	Bond Future	1,139.9400	1.1399	1,127.0800	1.1271	(1.128)	0	0	0
2022/09/08	R209	02/02/2023	10.78	Put	Bond Future	4,066.5300	4.0665	4,072.5100	4.0725	0.147	0	0	0
2022/09/08	R209	02/02/2023	10.79	Put	Bond Future	4,030.3000	4.0303	4,036.1800	4.0362	0.146	0	0	0
2022/09/08	R209	04/05/2023	11.09	Call	Bond Future	2,141.3700	2.1414	2,127.1200	2.1271	(0.665)	0	0	0
2022/09/08	R209	04/05/2023	11.09	Put	Bond Future	4,061.0500	4.0611	4,066.2100	4.0662	0.127	0	0	0
2022/09/08	R209	04/05/2023	11.10	Call	Bond Future	2,163.3700	2.1634	2,149.0600	2.1491	(0.661)	0	0	0
2022/09/08	R209	04/05/2023	11.10	Put	Bond Future	4,031.6200	4.0316	4,036.7200	4.0367	0.127	0	0	0
2022/09/08	R209	04/05/2023	10.00	Call	Bond Future	582.3300	0.5823	575.5300	0.5755	(1.168)	0	0	7,500
2022/09/08	R209	04/05/2023	10.00	Put	Bond Future	8,450.5400	8.4505	8,463.1500	8.4632	0.149	0	0	0
2022/09/08	R209	04/05/2023			Bond Future	11.4707	65.9418	11.4746	65.9224	0.034	0.0000	0.0000	1,250
2022/09/08	R209	04/05/2023	12.50	Call	Bond Future	6,218.4400	6.2184	6,198.2900	6.1983	(0.324)	0	0	0
2022/09/08	R209	04/05/2023	12.50	Put	Bond Future	1,398.8000	1.3988	1,398.0600	1.3981	(0.053)	0	0	7,500
2022/09/08	R209	04/05/2023	11.11	Call	Bond Future	2,185.4900	2.1855	2,171.1100	2.1711	(0.658)	0	0	0
2022/09/08	R209	04/05/2023	11.11	Put	Bond Future	4,002.3800	4.0024	4,007.4100	4.0074	0.126	0	0	0
2022/09/08	R209	04/05/2023	11.00	Call	Bond Future	1,948.6700	1.9487	1,935.0400	1.9350	(0.699)	0	0	0
2022/09/08	R209	04/05/2023	11.00	Put	Bond Future	4,333.6300	4.3336	4,339.4100	4.3394	0.133	0	0	7,500
2022/09/08	R209	03/08/2023	11.95	Put	Bond Future	2,802.0300	2.8020	2,804.6400	2.8046	0.093	0	0	0
2022/09/08	R209	03/08/2023	11.93	Call	Bond Future	4,496.4800	4.4965	4,479.0900	4.4791	(0.387)	0	0	0
2022/09/08	R209	03/08/2023	11.94	Call	Bond Future	4,524.8400	4.5248	4,507.4100	4.5074	(0.385)	0	0	0
2022/09/08	R209	03/08/2023			Bond Future	11.5829	67.2471	11.5871	67.2270	0.036	0.0000	0.0000	0
2022/09/08	R209	03/08/2023	11.95	Call	Bond Future	4,553.5000	4.5535	4,536.0300	4.5360	(0.384)	0	0	0
2022/09/08	R209	03/08/2023	11.93	Put	Bond Future	2,838.7300	2.8387	2,841.4200	2.8414	0.095	0	0	0
2022/09/08	R209	03/08/2023	11.94	Put	Bond Future	2,820.2000	2.8202	2,822.8500	2.8229	0.094	0	0	0
2022/09/08	R209	02/11/2023	11.33	Call	Bond Future	3,057.7800	3.0578	3,043.9400	3.0439	(0.453)	0	0	0
2022/09/08	R209	02/11/2023	11.33	Put	Bond Future	4,928.1800	4.9282	4,934.7800	4.9348	0.134	0	0	0
2022/09/08	R209	02/11/2023	11.34	Call	Bond Future	3,079.9900	3.0800	3,066.1000	3.0661	(0.451)	0	0	0
2022/09/08	R209	02/11/2023	11.34	Put	Bond Future	4,900.7200	4.9007	4,907.2700	4.9073	0.134	0	0	0
2022/09/08	R209	02/11/2023			Bond Future	11.7138	65.3650	11.7181	65.3446	0.037	0.0000	0.0000	0
2022/09/08	R209	02/11/2023	11.35	Call	Bond Future	3,102.0000	3.1020	3,088.0700	3.0881	(0.449)	0	0	0
2022/09/08	R209	02/11/2023	11.35	Put	Bond Future	4,873.1100	4.8731	4,879.6200	4.8796	0.134	0	0	0
2022/09/08	R210	03/11/2022			Bond Future	231.1529	231.1529	231.3294	231.3294	0.076	0.0000	0.0000	732
2022/09/08	R210	02/02/2023			Bond Future	235.3532	235.3532	235.5302	235.5302	0.075	0.0000	0.0000	300
2022/09/08	R210	04/05/2023			Bond Future	236.7524	236.7524	236.9313	236.9313	0.076	0.0000	0.0000	0
2022/09/08	R210	03/08/2023			Bond Future	241.4851	241.4851	241.6666	241.6666	0.075	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
2022/09/08	R210	02/11/2023			Bond Future	242.8483	242.8483	243.0332	243.0332	0.076	0.0000	0.0000	0
2022/09/08	R213	03/11/2022	9.19	Call	Bond Future	1.0500	0.0011	1.2800	0.0013	21.905	0	0	476
2022/09/08	R213	03/11/2022	9.19	Put	Bond Future	8,201.2000	8.2012	7,977.1200	7.9771	(2.732)	0	0	0
2022/09/08	R213	03/11/2022	10.38	Call	Bond Future	336.0200	0.3360	380.0500	0.3801	13.103	0	0	0
2022/09/08	R213	03/11/2022	10.38	Put	Bond Future	2,551.9000	2.5519	2,371.6200	2.3716	(7.065)	0	0	0
2022/09/08	R213	03/11/2022	10.39	Call	Bond Future	348.0200	0.3480	393.2200	0.3932	12.988	0	0	0
2022/09/08	R213	03/11/2022	10.39	Put	Bond Future	2,515.8600	2.5159	2,336.7500	2.3368	(7.119)	0	0	0
2022/09/08	R213	03/11/2022	10.37	Call	Bond Future	324.2000	0.3242	367.0700	0.3671	13.223	0	0	0
2022/09/08	R213	03/11/2022	10.37	Put	Bond Future	2,588.1600	2.5882	2,406.7200	2.4067	(7.010)	0	0	200
2022/09/08	R213	03/11/2022			Bond Future	10.8492	80.5802	10.8010	80.8045	(0.445)	0.0000	0.0000	34,054
2022/09/08	R213	03/11/2022	9.13	Call	Bond Future	0.7400	0.0007	0.9000	0.0009	21.622	0	0	200
2022/09/08	R213	03/11/2022	9.13	Put	Bond Future	8,517.1600	8.5172	8,293.0100	8.2930	(2.632)	0	0	0
2022/09/08	R213	03/11/2022	9.84	Call	Bond Future	30.3100	0.0303	36.2600	0.0363	19.630	0	0	0
2022/09/08	R213	03/11/2022	9.84	Put	Bond Future	4,895.0300	4.8950	4,676.6700	4.6767	(4.461)	0	0	476
2022/09/08	R213	03/11/2022	10.40	Call	Bond Future	360.4000	0.3604	406.8000	0.4068	12.875	0	0	0
2022/09/08	R213	03/11/2022	10.40	Put	Bond Future	2,480.2300	2.4802	2,302.3200	2.3023	(7.173)	0	0	0
2022/09/08	R213	03/11/2022	9.98	Call	Bond Future	55.7000	0.0557	66.1000	0.0661	18.671	0	0	0
2022/09/08	R213	03/11/2022	9.98	Put	Bond Future	4,223.2700	4.2233	4,009.3600	4.0094	(5.065)	0	0	200
2022/09/08	R213	03/11/2022	10.19	Call	Bond Future	157.5700	0.1576	182.0900	0.1821	15.561	0	0	0
2022/09/08	R213	03/11/2022	10.19	Put	Bond Future	3,293.1600	3.2932	3,093.3700	3.0934	(6.067)	0	0	476
2022/09/08	R213	02/02/2023	10.43	Put	Bond Future	3,635.6400	3.6356	3,474.6100	3.4746	(4.429)	0	0	0
2022/09/08	R213	02/02/2023	12.20	Call	Bond Future	5,715.9500	5.7160	5,900.0800	5.9001	3.221	0	0	0
2022/09/08	R213	02/02/2023	12.20	Put	Bond Future	565.6200	0.5656	522.4100	0.5224	(7.639)	0	0	912
2022/09/08	R213	02/02/2023	10.22	Put	Bond Future	4,364.8200	4.3648	4,189.2900	4.1893	(4.021)	0	0	0
2022/09/08	R213	02/02/2023	10.23	Call	Bond Future	709.3400	0.7093	761.7800	0.7618	7.393	0	0	0
2022/09/08	R213	02/02/2023	10.35	Call	Bond Future	855.9300	0.8559	916.4900	0.9165	7.075	0	0	0
2022/09/08	R213	02/02/2023	10.35	Put	Bond Future	3,902.6500	3.9026	3,735.8700	3.7359	(4.274)	0	0	476
2022/09/08	R213	02/02/2023	10.01	Call	Bond Future	512.1500	0.5122	552.0900	0.5521	7.798	0	0	0
2022/09/08	R213	02/02/2023			Bond Future	11.0088	82.0246	10.9585	82.2519	(0.457)	0.0000	0.0000	0
2022/09/08	R213	02/02/2023	10.43	Call	Bond Future	966.8000	0.9668	1,033.1100	1.0331	6.859	0	0	912
2022/09/08	R213	02/02/2023	10.22	Call	Bond Future	699.3000	0.6993	751.1100	0.7511	7.409	0	0	0
2022/09/08	R213	02/02/2023	10.23	Put	Bond Future	4,327.0500	4.3270	4,152.1500	4.1521	(4.042)	0	0	0
2022/09/08	R213	02/02/2023	9.16	Call	Bond Future	118.2800	0.1183	129.2300	0.1292	9.258	0	0	476
2022/09/08	R213	02/02/2023	9.16	Put	Bond Future	9,057.1500	9.0572	8,840.7600	8.8408	(2.389)	0	0	0
2022/09/08	R213	02/02/2023	10.01	Put	Bond Future	5,189.8600	5.1899	5,002.4600	5.0025	(3.611)	0	0	476
2022/09/08	R213	02/02/2023	10.21	Call	Bond Future	689.2000	0.6892	740.4000	0.7404	7.429	0	0	0
2022/09/08	R213	02/02/2023	10.21	Put	Bond Future	4,402.5700	4.4026	4,226.4300	4.2264	(4.001)	0	0	0
2022/09/08	R213	04/05/2023	10.75	Call	Bond Future	1,790.2700	1.7903	1,880.6400	1.8806	5.048	0	0	0
2022/09/08	R213	04/05/2023	10.75	Put	Bond Future	3,582.4500	3.5825	3,441.6200	3.4416	(3.931)	0	0	0
2022/09/08	R213	04/05/2023			Bond Future	11.1516	80.0323	11.0991	80.2635	(0.470)	0.0000	0.0000	0
2022/09/08	R213	04/05/2023	10.74	Call	Bond Future	1,772.0500	1.7721	1,861.8000	1.8618	5.065	0	0	0
2022/09/08	R213	04/05/2023	10.74	Put	Bond Future	3,609.5200	3.6095	3,468.0700	3.4681	(3.919)	0	0	0
2022/09/08	R213	04/05/2023	10.73	Call	Bond Future	1,754.2000	1.7542	1,843.3200	1.8433	5.080	0	0	0
2022/09/08	R213	04/05/2023	10.73	Put	Bond Future	3,636.9800	3.6370	3,494.9000	3.4949	(3.907)	0	0	0
2022/09/08	R213	03/08/2023	11.62	Put	Bond Future	2,435.5800	2.4356	2,335.9700	2.3360	(4.090)	0	0	0
2022/09/08	R213	03/08/2023	11.63	Call	Bond Future	3,861.8400	3.8618	3,998.1500	3.9981	3.530	0	0	0
2022/09/08	R213	03/08/2023			Bond Future	11.2894	81.6156	11.2346	81.8510	(0.486)	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
2022/09/08	R213	03/08/2023	11.62	Call	Bond Future	3,835.9400	3.8359	3,971.7600	3.9718	3.541	0	0	0
2022/09/08	R213	03/08/2023	11.63	Put	Bond Future	2,419.6200	2.4196	2,320.5000	2.3205	(4.097)	0	0	0
2022/09/08	R213	03/08/2023	11.61	Call	Bond Future	3,810.1000	3.8101	3,945.4300	3.9454	3.552	0	0	0
2022/09/08	R213	03/08/2023	11.61	Put	Bond Future	2,451.6400	2.4516	2,351.5400	2.3515	(4.083)	0	0	0
2022/09/08	R213	02/11/2023	11.13	Call	Bond Future	2,649.3900	2.6494	2,755.7500	2.7557	4.015	0	0	0
2022/09/08	R213	02/11/2023	11.13	Put	Bond Future	4,037.7100	4.0377	3,904.1400	3.9041	(3.308)	0	0	0
2022/09/08	R213	02/11/2023			Bond Future	11.4597	79.6046	11.4022	79.8445	(0.502)	0.0000	0.0000	0
2022/09/08	R213	02/11/2023	11.12	Call	Bond Future	2,629.8100	2.6298	2,735.6700	2.7357	4.025	0	0	0
2022/09/08	R213	02/11/2023	11.12	Put	Bond Future	4,060.7200	4.0607	3,926.6500	3.9267	(3.302)	0	0	0
2022/09/08	R213	02/11/2023	11.11	Call	Bond Future	2,609.9600	2.6100	2,715.3200	2.7153	4.037	0	0	0
2022/09/08	R213	02/11/2023	11.11	Put	Bond Future	4,083.4900	4.0835	3,948.9200	3.9489	(3.295)	0	0	0
2022/09/08	R214	03/11/2022	11.34	Call	Bond Future	1,381.9300	1.3819	1,333.0600	1.3331	(3.536)	0	0	0
2022/09/08	R214	03/11/2022	11.36	Put	Bond Future	1,482.1400	1.4821	1,505.8700	1.5059	1.601	0	0	0
2022/09/08	R214	03/11/2022			Bond Future	11.3684	64.0492	11.3822	63.9757	0.121	0.0000	0.0000	25,440
2022/09/08	R214	03/11/2022	11.34	Put	Bond Future	1,534.1700	1.5342	1,558.8100	1.5588	1.606	0	0	0
2022/09/08	R214	03/11/2022	11.35	Call	Bond Future	1,409.3300	1.4093	1,360.0000	1.3600	(3.500)	0	0	0
2022/09/08	R214	03/11/2022	11.35	Put	Bond Future	1,507.9400	1.5079	1,532.1200	1.5321	1.604	0	0	0
2022/09/08	R214	03/11/2022	11.36	Call	Bond Future	1,437.1000	1.4371	1,387.3200	1.3873	(3.464)	0	0	0
2022/09/08	R214	02/02/2023	11.07	Call	Bond Future	1,485.5300	1.4855	1,449.7700	1.4498	(2.407)	0	0	0
2022/09/08	R214	02/02/2023	11.07	Put	Bond Future	3,768.4900	3.7685	3,808.3200	3.8083	1.057	0	0	0
2022/09/08	R214	02/02/2023	11.08	Call	Bond Future	1,506.9300	1.5069	1,470.8800	1.4709	(2.392)	0	0	0
2022/09/08	R214	02/02/2023	11.08	Put	Bond Future	3,734.3700	3.7344	3,773.9100	3.7739	1.059	0	0	0
2022/09/08	R214	02/02/2023			Bond Future	11.4925	65.1972	11.5069	65.1216	0.125	0.0000	0.0000	64,507
2022/09/08	R214	02/02/2023	11.09	Call	Bond Future	1,528.3500	1.5284	1,492.0100	1.4920	(2.378)	0	0	0
2022/09/08	R214	02/02/2023	11.09	Put	Bond Future	3,700.3300	3.7003	3,739.5800	3.7396	1.061	0	0	0
2022/09/08	R214	04/05/2023	11.36	Call	Bond Future	2,563.3200	2.5633	2,521.3000	2.5213	(1.639)	0	0	0
2022/09/08	R214	04/05/2023	11.36	Put	Bond Future	3,837.0000	3.8370	3,872.3900	3.8724	0.922	0	0	0
2022/09/08	R214	04/05/2023	11.37	Call	Bond Future	2,588.0200	2.5880	2,545.7800	2.5458	(1.632)	0	0	0
2022/09/08	R214	04/05/2023	11.37	Put	Bond Future	3,808.3100	3.8083	3,843.4800	3.8435	0.924	0	0	0
2022/09/08	R214	04/05/2023			Bond Future	11.6022	63.1392	11.6172	63.0618	0.129	0.0000	0.0000	0
2022/09/08	R214	04/05/2023	11.38	Call	Bond Future	2,612.8300	2.6128	2,570.3600	2.5704	(1.625)	0	0	0
2022/09/08	R214	04/05/2023	11.38	Put	Bond Future	3,779.8000	3.7798	3,814.7400	3.8147	0.924	0	0	0
2022/09/08	R214	03/08/2023	12.14	Call	Bond Future	5,027.9100	5.0279	4,973.4400	4.9734	(1.083)	0	0	0
2022/09/08	R214	03/08/2023	12.14	Put	Bond Future	2,877.6100	2.8776	2,902.3300	2.9023	0.859	0	0	0
2022/09/08	R214	03/08/2023	12.15	Call	Bond Future	5,057.9000	5.0579	5,003.2900	5.0033	(1.080)	0	0	0
2022/09/08	R214	03/08/2023	12.15	Put	Bond Future	2,859.3700	2.8594	2,883.9500	2.8839	0.860	0	0	0
2022/09/08	R214	03/08/2023			Bond Future	11.7066	64.3885	11.7222	64.3093	0.133	0.0000	0.0000	0
2022/09/08	R214	03/08/2023	12.16	Call	Bond Future	5,088.1700	5.0882	5,033.4100	5.0334	(1.076)	0	0	0
2022/09/08	R214	03/08/2023	12.16	Put	Bond Future	2,841.4800	2.8415	2,865.9100	2.8659	0.860	0	0	0
2022/09/08	R214	02/11/2023	11.45	Put	Bond Future	5,172.6700	5.1727	5,211.7400	5.2117	0.755	0	0	0
2022/09/08	R214	02/11/2023	11.46	Call	Bond Future	3,242.8900	3.2429	3,201.1900	3.2012	(1.286)	0	0	0
2022/09/08	R214	02/11/2023	11.46	Put	Bond Future	5,142.6400	5.1426	5,181.5500	5.1815	0.757	0	0	0
2022/09/08	R214	02/11/2023			Bond Future	11.8297	62.3062	11.8458	62.2256	0.136	0.0000	0.0000	0
2022/09/08	R214	02/11/2023	11.45	Call	Bond Future	3,220.2700	3.2203	3,178.7300	3.1787	(1.290)	0	0	0
2022/09/08	R214	02/11/2023	11.47	Call	Bond Future	3,265.6000	3.2656	3,223.7200	3.2237	(1.282)	0	0	0
2022/09/08	R214	02/11/2023	11.47	Put	Bond Future	5,112.7600	5.1128	5,151.4900	5.1515	0.758	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
2022/09/08	R248	03/11/2022	10.60	Call	Bond Future	220.3500	0.2204	207.1200	0.2071	(6.004)	0	0	950
2022/09/08	R248	03/11/2022	10.60	Put	Bond Future	5,652.9900	5.6530	5,698.2100	5.6982	0.800	0	0	0
2022/09/08	R248	03/11/2022	10.70	Call	Bond Future	317.4000	0.3174	300.3500	0.3004	(5.372)	0	0	0
2022/09/08	R248	03/11/2022	10.70	Put	Bond Future	5,003.1300	5.0031	5,044.5300	5.0445	0.827	0	0	0
2022/09/08	R248	03/11/2022	11.32	Call	Bond Future	1,675.2100	1.6752	1,631.0100	1.6310	(2.638)	0	0	0
2022/09/08	R248	03/11/2022	11.20	Call	Bond Future	1,298.6900	1.2987	1,259.3500	1.2594	(3.029)	0	0	0
2022/09/08	R248	03/11/2022	11.20	Put	Bond Future	2,416.6900	2.4167	2,435.8000	2.4358	0.791	0	0	0
2022/09/08	R248	03/11/2022	11.30	Put	Bond Future	2,044.9600	2.0450	2,059.9900	2.0600	0.735	0	0	0
2022/09/08	R248	03/11/2022	11.31	Put	Bond Future	2,010.5400	2.0105	2,025.1800	2.0252	0.728	0	0	0
2022/09/08	R248	03/11/2022			Bond Future	11.3648	80.0339	11.3735	79.9754	0.077	0.0000	0.0000	246,512
2022/09/08	R248	03/11/2022	10.00	Call	Bond Future	16.6300	0.0166	14.8900	0.0149	(10.463)	0	0	0
2022/09/08	R248	03/11/2022	10.00	Put	Bond Future	10,183.0800	10.1831	10,239.7900	10.2398	0.557	0	0	0
2022/09/08	R248	03/11/2022	11.32	Put	Bond Future	1,976.4500	1.9765	1,990.7000	1.9907	0.721	0	0	0
2022/09/08	R248	03/11/2022	11.90	Call	Bond Future	4,116.0500	4.1161	4,057.8500	4.0579	(1.414)	0	0	0
2022/09/08	R248	03/11/2022	11.90	Put	Bond Future	669.3100	0.6693	669.5600	0.6696	0.037	0	0	0
2022/09/08	R248	03/11/2022	11.30	Call	Bond Future	1,608.6200	1.6086	1,565.2000	1.5652	(2.699)	0	0	950
2022/09/08	R248	03/11/2022	11.31	Call	Bond Future	1,641.8000	1.6418	1,597.9900	1.5980	(2.668)	0	0	0
2022/09/08	R248	02/02/2023	11.10	Put	Bond Future	4,552.3200	4.5523	4,579.6300	4.5796	0.600	0	0	0
2022/09/08	R248	02/02/2023	11.08	Call	Bond Future	1,906.1400	1.9061	1,873.5600	1.8736	(1.709)	0	0	0
2022/09/08	R248	02/02/2023	11.08	Put	Bond Future	4,637.3500	4.6374	4,665.1600	4.6652	0.600	0	0	0
2022/09/08	R248	02/02/2023			Bond Future	11.4829	81.5052	11.4921	81.4448	0.080	0.0000	0.0000	0
2022/09/08	R248	02/02/2023	11.10	Call	Bond Future	1,960.6100	1.9606	1,927.5300	1.9275	(1.687)	0	0	2,700
2022/09/08	R248	02/02/2023	11.06	Call	Bond Future	1,852.3000	1.8523	1,820.2300	1.8202	(1.731)	0	0	0
2022/09/08	R248	02/02/2023	11.06	Put	Bond Future	4,723.4300	4.7234	4,751.7500	4.7518	0.600	0	0	0
2022/09/08	R248	02/02/2023	11.07	Call	Bond Future	1,879.0200	1.8790	1,846.6900	1.8467	(1.721)	0	0	0
2022/09/08	R248	02/02/2023	11.07	Put	Bond Future	4,680.1300	4.6801	4,708.1900	4.7082	0.600	0	0	0
2022/09/08	R248	02/02/2023	10.40	Call	Bond Future	603.4000	0.6034	587.5700	0.5876	(2.623)	0	0	2,700
2022/09/08	R248	02/02/2023	10.40	Put	Bond Future	8,339.3300	8.3393	8,383.8900	8.3839	0.534	0	0	0
2022/09/08	R248	04/05/2023	11.35	Call	Bond Future	3,199.2200	3.1992	3,162.5900	3.1626	(1.145)	0	0	0
2022/09/08	R248	04/05/2023	11.35	Put	Bond Future	4,811.6800	4.8117	4,837.1300	4.8371	0.529	0	0	0
2022/09/08	R248	04/05/2023			Bond Future	11.5949	78.5968	11.6045	78.5347	0.083	0.0000	0.0000	0
2022/09/08	R248	04/05/2023	11.33	Call	Bond Future	3,137.5900	3.1376	3,101.3200	3.1013	(1.156)	0	0	0
2022/09/08	R248	04/05/2023	11.33	Put	Bond Future	4,884.3200	4.8843	4,910.1300	4.9101	0.528	0	0	0
2022/09/08	R248	04/05/2023	11.34	Call	Bond Future	3,168.2100	3.1682	3,131.7600	3.1318	(1.150)	0	0	0
2022/09/08	R248	04/05/2023	11.34	Put	Bond Future	4,847.7600	4.8478	4,873.3900	4.8734	0.529	0	0	0
2022/09/08	R248	03/08/2023	12.11	Call	Bond Future	6,167.6500	6.1676	6,121.6900	6.1217	(0.745)	0	0	0
2022/09/08	R248	03/08/2023	12.11	Put	Bond Future	3,666.4500	3.6664	3,684.0700	3.6841	0.481	0	0	0
2022/09/08	R248	03/08/2023			Bond Future	11.7048	80.1147	11.7148	80.0511	0.086	0.0000	0.0000	0
2022/09/08	R248	03/08/2023	12.09	Call	Bond Future	6,093.7400	6.0937	6,048.0200	6.0480	(0.750)	0	0	0
2022/09/08	R248	03/08/2023	12.09	Put	Bond Future	3,712.5700	3.7126	3,730.4300	3.7304	0.481	0	0	0
2022/09/08	R248	03/08/2023	12.10	Call	Bond Future	6,130.5200	6.1305	6,084.6800	6.0847	(0.748)	0	0	0
2022/09/08	R248	03/08/2023	12.10	Put	Bond Future	3,689.2900	3.6893	3,707.0300	3.7070	0.481	0	0	0
2022/09/08	R248	02/11/2023	11.49	Put	Bond Future	6,282.4600	6.2825	6,311.0100	6.3110	0.454	0	0	0
2022/09/08	R248	02/11/2023	11.47	Call	Bond Future	4,087.3300	4.0873	4,051.4700	4.0515	(0.877)	0	0	0
2022/09/08	R248	02/11/2023	11.48	Call	Bond Future	4,115.8500	4.1158	4,079.8500	4.0799	(0.875)	0	0	0
2022/09/08	R248	02/11/2023			Bond Future	11.8242	77.2072	11.8346	77.1425	0.088	0.0000	0.0000	0
2022/09/08	R248	02/11/2023	11.49	Call	Bond Future	4,144.4700	4.1445	4,108.3300	4.1083	(0.872)	0	0	0
2022/09/08	R248	02/11/2023	11.47	Put	Bond Future	6,356.6100	6.3566	6,385.4400	6.3854	0.454	0	0	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
2022/09/08	R248 02/11/2023	11.48	Put	Bond Future	6,319.4400	6.3194	6,348.1300	6.3481	0.454	0	0	0
<b>Total</b>											<b>1491066</b>	