



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 26/08/2022 TO 26/08/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	2025	03/11/2022		Bond Future	167.1581	167.1581	167.2535	167.2535	0.057	0.0000	0.0000	7,366
2022/08/26	2025	02/02/2023		Bond Future	168.3297	168.3297	168.4254	168.4254	0.057	0.0000	0.0000	1,918
2022/08/26	2025	04/05/2023		Bond Future	171.5808	171.5808	171.6769	171.6769	0.056	0.0000	0.0000	0
2022/08/26	2025	03/08/2023		Bond Future	173.3484	173.3484	173.4446	173.4446	0.055	0.0000	0.0000	0
2022/08/26	2025	02/11/2023		Bond Future	176.5666	176.5666	176.6648	176.6648	0.056	0.0000	0.0000	0
2022/08/26	2029	03/11/2022		Bond Future	121.7031	121.7031	121.9435	121.9435	0.198	0.0000	0.0000	1,519
2022/08/26	2029	02/02/2023		Bond Future	123.8063	123.8063	124.0499	124.0499	0.197	0.0000	0.0000	728

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	2029	04/05/2023			Bond Future	124.8857	124.8857	125.1329	125.1329	0.198	0.0000	0.0000	0
2022/08/26	2029	03/08/2023			Bond Future	127.4686	127.4686	127.7201	127.7201	0.197	0.0000	0.0000	0
2022/08/26	2029	02/11/2023			Bond Future	128.4764	128.4764	128.7316	128.7316	0.199	0.0000	0.0000	0
2022/08/26	2030	03/11/2022	9.70	Call	Bond Future	293.8200	0.2938	289.6600	0.2897	(1.416)	0	0	500
2022/08/26	2030	03/11/2022	9.70	Put	Bond Future	3,256.5500	3.2565	3,243.2700	3.2433	(0.408)	0	0	0
2022/08/26	2030	03/11/2022	10.10	Call	Bond Future	842.5500	0.8425	837.1400	0.8371	(0.642)	0	0	0
2022/08/26	2030	03/11/2022	10.10	Put	Bond Future	1,900.1800	1.9002	1,885.6500	1.8856	(0.765)	0	0	0
2022/08/26	2030	03/11/2022	10.20	Put	Bond Future	1,636.1200	1.6361	1,621.6600	1.6217	(0.884)	0	0	0
2022/08/26	2030	03/11/2022			Bond Future	10.3268	90.4994	10.3248	90.5085	(0.019)	0.0000	0.0000	66,735
2022/08/26	2030	03/11/2022	10.08	Call	Bond Future	804.7100	0.8047	799.3200	0.7993	(0.670)	0	0	0
2022/08/26	2030	03/11/2022	10.08	Put	Bond Future	1,956.3900	1.9564	1,941.8800	1.9419	(0.742)	0	0	0
2022/08/26	2030	03/11/2022	10.09	Call	Bond Future	823.5000	0.8235	818.1000	0.8181	(0.656)	0	0	0
2022/08/26	2030	03/11/2022	10.09	Put	Bond Future	1,928.1400	1.9281	1,913.6200	1.9136	(0.753)	0	0	0
2022/08/26	2030	03/11/2022	10.20	Call	Bond Future	1,046.8700	1.0469	1,041.5300	1.0415	(0.510)	0	0	500
2022/08/26	2030	03/11/2022	11.57	Call	Bond Future	5,674.2600	5.6743	5,678.3500	5.6784	0.072	0	0	0
2022/08/26	2030	03/11/2022	11.57	Put	Bond Future	150.2800	0.1503	145.2500	0.1453	(3.347)	0	0	500
2022/08/26	2030	02/02/2023	11.16	Put	Bond Future	1,072.0100	1.0720	1,063.4500	1.0634	(0.799)	0	0	388
2022/08/26	2030	02/02/2023	11.35	Call	Bond Future	4,619.2900	4.6193	4,620.1000	4.6201	0.018	0	0	5,000
2022/08/26	2030	02/02/2023	11.35	Put	Bond Future	875.7500	0.8758	867.9500	0.8680	(0.891)	0	0	0
2022/08/26	2030	02/02/2023	9.99	Call	Bond Future	1,133.7300	1.1337	1,130.8000	1.1308	(0.258)	0	0	0
2022/08/26	2030	02/02/2023	10.00	Call	Bond Future	1,149.0500	1.1491	1,146.1200	1.1461	(0.255)	0	0	0
2022/08/26	2030	02/02/2023	10.01	Put	Bond Future	3,354.6300	3.3546	3,343.1000	3.3431	(0.344)	0	0	0
2022/08/26	2030	02/02/2023	9.80	Call	Bond Future	867.8400	0.8678	864.8900	0.8649	(0.340)	0	0	0
2022/08/26	2030	02/02/2023	9.94	Put	Bond Future	3,572.5500	3.5725	3,560.9800	3.5610	(0.324)	0	0	102
2022/08/26	2030	02/02/2023	9.20	Call	Bond Future	348.6400	0.3486	346.2900	0.3463	(0.674)	0	0	0
2022/08/26	2030	02/02/2023	9.20	Put	Bond Future	6,382.0400	6.3820	6,371.0800	6.3711	(0.172)	0	0	0
2022/08/26	2030	02/02/2023	9.66	Call	Bond Future	702.3900	0.7024	699.5200	0.6995	(0.409)	0	0	0
2022/08/26	2030	02/02/2023	9.66	Put	Bond Future	4,527.8800	4.5279	4,516.4000	4.5164	(0.254)	0	0	102
2022/08/26	2030	02/02/2023	8.81	Put	Bond Future	8,146.2500	8.1463	8,135.8700	8.1359	(0.127)	0	0	0
2022/08/26	2030	02/02/2023	9.04	Call	Bond Future	272.2200	0.2722	270.1000	0.2701	(0.779)	0	0	0
2022/08/26	2030	02/02/2023	9.04	Put	Bond Future	7,089.2500	7.0892	7,078.5200	7.0785	(0.151)	0	0	0
2022/08/26	2030	02/02/2023	9.08	Put	Bond Future	6,910.1100	6.9101	6,899.3300	6.8993	(0.156)	0	0	0
2022/08/26	2030	02/02/2023			Bond Future	10.4911	88.0360	10.4892	88.0446	(0.018)	0.0000	0.0000	5,200
2022/08/26	2030	02/02/2023	11.55	Call	Bond Future	5,291.9400	5.2919	5,293.5600	5.2936	0.031	0	0	5,000
2022/08/26	2030	02/02/2023	11.55	Put	Bond Future	706.0000	0.7060	699.0100	0.6990	(0.990)	0	0	0
2022/08/26	2030	02/02/2023	11.12	Call	Bond Future	3,879.3700	3.8794	3,879.2700	3.8793	(0.003)	0	0	0
2022/08/26	2030	02/02/2023	11.12	Put	Bond Future	1,118.0600	1.1181	1,109.3500	1.1094	(0.779)	0	0	0
2022/08/26	2030	02/02/2023	11.16	Call	Bond Future	4,005.1900	4.0052	4,005.2400	4.0052	0.001	0	0	0
2022/08/26	2030	02/02/2023	9.99	Put	Bond Future	3,415.4900	3.4155	3,403.9500	3.4039	(0.338)	0	0	0
2022/08/26	2030	02/02/2023	10.00	Put	Bond Future	3,384.5500	3.3845	3,373.0100	3.3730	(0.341)	0	0	0
2022/08/26	2030	02/02/2023	10.01	Call	Bond Future	1,165.3700	1.1654	1,162.4500	1.1625	(0.251)	0	0	0
2022/08/26	2030	02/02/2023	9.80	Put	Bond Future	4,034.3700	4.0344	4,022.8100	4.0228	(0.287)	0	0	0
2022/08/26	2030	02/02/2023	9.83	Call	Bond Future	906.6700	0.9067	903.7100	0.9037	(0.326)	0	0	388
2022/08/26	2030	02/02/2023	9.83	Put	Bond Future	3,932.7700	3.9328	3,921.2000	3.9212	(0.294)	0	0	0
2022/08/26	2030	02/02/2023	9.94	Call	Bond Future	1,059.0100	1.0590	1,056.0500	1.0561	(0.280)	0	0	0
2022/08/26	2030	02/02/2023	9.79	Call	Bond Future	855.2300	0.8552	852.2800	0.8523	(0.345)	0	0	0
2022/08/26	2030	02/02/2023	9.79	Put	Bond Future	4,068.6300	4.0686	4,057.0700	4.0571	(0.284)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	2030	02/02/2023	8.81	Call	Bond Future	188.3000	0.1883	186.5300	0.1865	(0.940)	0	0	102
2022/08/26	2030	02/02/2023	9.08	Call	Bond Future	289.7600	0.2898	287.5900	0.2876	(0.749)	0	0	388
2022/08/26	2030	04/05/2023	11.34	Call	Bond Future	4,487.9400	4.4879	4,488.5300	4.4885	0.013	0	0	0
2022/08/26	2030	04/05/2023	11.34	Put	Bond Future	1,473.9700	1.4740	1,466.5600	1.4666	(0.503)	0	0	150
2022/08/26	2030	04/05/2023	10.42	Call	Bond Future	2,125.0200	2.1250	2,123.6500	2.1237	(0.064)	0	0	479
2022/08/26	2030	04/05/2023	10.42	Put	Bond Future	3,045.3800	3.0454	3,036.0100	3.0360	(0.308)	0	0	0
2022/08/26	2030	04/05/2023	10.52	Call	Bond Future	2,337.8200	2.3378	2,336.6100	2.3366	(0.052)	0	0	0
2022/08/26	2030	04/05/2023	10.52	Put	Bond Future	2,819.4800	2.8195	2,810.2700	2.8103	(0.327)	0	0	0
2022/08/26	2030	04/05/2023	10.53	Call	Bond Future	2,359.9000	2.3599	2,358.7000	2.3587	(0.051)	0	0	0
2022/08/26	2030	04/05/2023	10.53	Put	Bond Future	2,797.8400	2.7978	2,788.6400	2.7886	(0.329)	0	0	0
2022/08/26	2030	04/05/2023	9.67	Call	Bond Future	944.6800	0.9447	942.7600	0.9428	(0.203)	0	0	479
2022/08/26	2030	04/05/2023	9.67	Put	Bond Future	5,244.5900	5.2446	5,234.6700	5.2347	(0.189)	0	0	0
2022/08/26	2030	04/05/2023	9.78	Call	Bond Future	1,066.7000	1.0667	1,064.8000	1.0648	(0.178)	0	0	388
2022/08/26	2030	04/05/2023	9.78	Put	Bond Future	4,860.9100	4.8609	4,851.0100	4.8510	(0.204)	0	0	0
2022/08/26	2030	04/05/2023	10.00	Call	Bond Future	1,375.2300	1.3752	1,373.4100	1.3734	(0.132)	0	0	1,080
2022/08/26	2030	04/05/2023	10.00	Put	Bond Future	4,168.4800	4.1685	4,158.6600	4.1587	(0.236)	0	0	0
2022/08/26	2030	04/05/2023	9.03	Call	Bond Future	453.5400	0.4535	451.8200	0.4518	(0.379)	0	0	388
2022/08/26	2030	04/05/2023	9.03	Put	Bond Future	7,766.4400	7.7664	7,756.7200	7.7567	(0.125)	0	0	0
2022/08/26	2030	04/05/2023	9.58	Put	Bond Future	5,573.1300	5.5731	5,563.2000	5.5632	(0.178)	0	0	0
2022/08/26	2030	04/05/2023			Bond Future	10.6305	89.7200	10.6287	89.7280	(0.017)	0.0000	0.0000	0
2022/08/26	2030	04/05/2023	12.57	Call	Bond Future	8,481.9600	8.4820	8,485.5500	8.4855	0.042	0	0	0
2022/08/26	2030	04/05/2023	12.57	Put	Bond Future	547.8600	0.5479	543.4500	0.5434	(0.805)	0	0	350
2022/08/26	2030	04/05/2023	11.62	Call	Bond Future	5,343.2700	5.3433	5,344.5800	5.3446	0.025	0	0	0
2022/08/26	2030	04/05/2023	11.62	Put	Bond Future	1,176.0300	1.1760	1,169.3400	1.1693	(0.569)	0	0	388
2022/08/26	2030	04/05/2023	12.04	Call	Bond Future	6,697.9300	6.6979	6,700.3000	6.7003	0.035	0	0	0
2022/08/26	2030	04/05/2023	12.04	Put	Bond Future	837.9700	0.8380	832.3400	0.8323	(0.672)	0	0	1,080
2022/08/26	2030	04/05/2023	12.50	Call	Bond Future	8,243.2500	8.2433	8,246.6900	8.2467	0.042	0	0	0
2022/08/26	2030	04/05/2023	12.50	Put	Bond Future	579.2100	0.5792	574.6500	0.5747	(0.787)	0	0	479
2022/08/26	2030	04/05/2023	10.54	Call	Bond Future	2,382.0800	2.3821	2,380.9000	2.3809	(0.050)	0	0	0
2022/08/26	2030	04/05/2023	10.54	Put	Bond Future	2,776.3300	2.7763	2,767.1500	2.7671	(0.331)	0	0	0
2022/08/26	2030	04/05/2023	10.65	Call	Bond Future	2,633.5200	2.6335	2,632.5400	2.6325	(0.037)	0	0	350
2022/08/26	2030	04/05/2023	10.65	Put	Bond Future	2,548.9700	2.5490	2,539.9900	2.5400	(0.352)	0	0	0
2022/08/26	2030	04/05/2023	9.58	Call	Bond Future	856.8400	0.8568	854.9100	0.8549	(0.225)	0	0	150
2022/08/26	2030	03/08/2023	12.89	Call	Bond Future	9,115.7900	9.1158	9,119.3100	9.1193	0.039	0	0	0
2022/08/26	2030	03/08/2023	12.89	Put	Bond Future	685.5300	0.6855	681.5200	0.6815	(0.585)	0	0	350
2022/08/26	2030	03/08/2023	11.34	Call	Bond Future	4,367.2400	4.3672	4,367.9300	4.3679	0.016	0	0	0
2022/08/26	2030	03/08/2023	11.34	Put	Bond Future	1,946.1900	1.9462	1,939.3500	1.9394	(0.351)	0	0	0
2022/08/26	2030	03/08/2023	11.35	Call	Bond Future	4,394.5500	4.3945	4,395.2600	4.3953	0.016	0	0	0
2022/08/26	2030	03/08/2023	11.36	Put	Bond Future	1,919.7200	1.9197	1,912.9100	1.9129	(0.355)	0	0	0
2022/08/26	2030	03/08/2023	10.40	Call	Bond Future	2,156.5600	2.1566	2,155.7500	2.1557	(0.038)	0	0	1,012
2022/08/26	2030	03/08/2023	10.65	Call	Bond Future	2,659.6100	2.6596	2,659.1300	2.6591	(0.018)	0	0	350
2022/08/26	2030	03/08/2023	10.65	Put	Bond Future	3,099.6300	3.0996	3,091.6200	3.0916	(0.258)	0	0	0
2022/08/26	2030	03/08/2023			Bond Future	10.7543	87.5517	10.7525	87.5593	(0.017)	0.0000	0.0000	0
2022/08/26	2030	03/08/2023	12.59	Call	Bond Future	8,147.2600	8.1473	8,150.2800	8.1503	0.037	0	0	0
2022/08/26	2030	03/08/2023	12.59	Put	Bond Future	836.8800	0.8369	832.3700	0.8324	(0.539)	0	0	1,012
2022/08/26	2030	03/08/2023	11.35	Put	Bond Future	1,932.9100	1.9329	1,926.0900	1.9261	(0.353)	0	0	0
2022/08/26	2030	03/08/2023	11.36	Call	Bond Future	4,421.9300	4.4219	4,422.6500	4.4226	0.016	0	0	0
2022/08/26	2030	03/08/2023	10.40	Put	Bond Future	3,663.1000	3.6631	3,654.7600	3.6548	(0.228)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	2030	02/11/2023	10.81	Call	Bond Future	2,926.8300	2.9268	2,927.0700	2.9271	0.008	0	0	0
2022/08/26	2030	02/11/2023	10.81	Put	Bond Future	3,391.5800	3.3916	3,384.0100	3.3840	(0.223)	0	0	0
2022/08/26	2030	02/11/2023	10.80	Call	Bond Future	2,905.3700	2.9054	2,905.5900	2.9056	0.008	0	0	0
2022/08/26	2030	02/11/2023	10.80	Put	Bond Future	3,411.0600	3.4111	3,403.4700	3.4035	(0.223)	0	0	0
2022/08/26	2030	02/11/2023			Bond Future	10.9239	89.1560	10.9220	89.1638	(0.018)	0.0000	0.0000	0
2022/08/26	2030	02/11/2023	10.82	Call	Bond Future	2,948.3700	2.9484	2,948.6200	2.9486	0.008	0	0	0
2022/08/26	2030	02/11/2023	10.82	Put	Bond Future	3,372.2000	3.3722	3,364.6400	3.3646	(0.224)	0	0	0
2022/08/26	2032	03/11/2022	9.31	Put	Bond Future	8,189.0700	8.1891	8,178.0000	8.1780	(0.135)	0	0	0
2022/08/26	2032	03/11/2022	9.36	Call	Bond Future	21.5900	0.0216	20.7100	0.0207	(4.076)	0	0	454
2022/08/26	2032	03/11/2022	9.36	Put	Bond Future	7,898.4900	7.8985	7,887.3000	7.8873	(0.142)	0	0	0
2022/08/26	2032	03/11/2022	9.46	Put	Bond Future	7,323.6400	7.3236	7,312.1300	7.3121	(0.157)	0	0	0
2022/08/26	2032	03/11/2022	10.56	Put	Bond Future	2,164.3200	2.1643	2,147.6500	2.1476	(0.770)	0	0	180
2022/08/26	2032	03/11/2022	9.92	Call	Bond Future	166.3100	0.1663	162.9100	0.1629	(2.044)	0	0	750
2022/08/26	2032	03/11/2022	9.92	Put	Bond Future	4,824.8300	4.8248	4,811.1200	4.8111	(0.284)	0	0	0
2022/08/26	2032	03/11/2022	10.11	Put	Bond Future	3,907.1100	3.9071	3,892.1700	3.8922	(0.382)	0	0	454
2022/08/26	2032	03/11/2022	10.16	Call	Bond Future	359.0500	0.3591	354.0900	0.3541	(1.381)	0	0	0
2022/08/26	2032	03/11/2022	10.16	Put	Bond Future	3,683.1000	3.6831	3,667.8300	3.6678	(0.415)	0	0	180
2022/08/26	2032	03/11/2022			Bond Future	10.7792	86.1544	10.7772	86.1647	(0.018)	0.0000	0.0000	157,145
2022/08/26	2032	03/11/2022	9.31	Call	Bond Future	17.5000	0.0175	16.7400	0.0167	(4.343)	0	0	180
2022/08/26	2032	03/11/2022	9.46	Call	Bond Future	32.4200	0.0324	31.2200	0.0312	(3.701)	0	0	500
2022/08/26	2032	03/11/2022	11.55	Call	Bond Future	4,334.3800	4.3344	4,334.8000	4.3348	0.010	0	0	0
2022/08/26	2032	03/11/2022	11.55	Put	Bond Future	424.3500	0.4244	414.4600	0.4145	(2.331)	0	0	500
2022/08/26	2032	03/11/2022	12.30	Call	Bond Future	7,592.4400	7.5924	7,598.6500	7.5987	0.082	0	0	0
2022/08/26	2032	03/11/2022	12.30	Put	Bond Future	105.1100	0.1051	101.0100	0.1010	(3.901)	0	0	750
2022/08/26	2032	03/11/2022	10.66	Call	Bond Future	1,241.5900	1.2416	1,235.3100	1.2353	(0.506)	0	0	0
2022/08/26	2032	03/11/2022	10.66	Put	Bond Future	1,868.4700	1.8685	1,851.8800	1.8519	(0.888)	0	0	0
2022/08/26	2032	03/11/2022	10.67	Call	Bond Future	1,266.5000	1.2665	1,260.2400	1.2602	(0.494)	0	0	750
2022/08/26	2032	03/11/2022	10.67	Put	Bond Future	1,840.5600	1.8406	1,823.9900	1.8240	(0.900)	0	0	0
2022/08/26	2032	03/11/2022	11.45	Call	Bond Future	3,923.6500	3.9237	3,923.1100	3.9231	(0.014)	0	0	0
2022/08/26	2032	03/11/2022	11.45	Put	Bond Future	507.1800	0.5072	496.3300	0.4963	(2.139)	0	0	7,500
2022/08/26	2032	03/11/2022	10.21	Call	Bond Future	416.7100	0.4167	411.4500	0.4115	(1.262)	0	0	500
2022/08/26	2032	03/11/2022	10.21	Put	Bond Future	3,466.0400	3.4660	3,450.4700	3.4505	(0.449)	0	0	0
2022/08/26	2032	03/11/2022	10.49	Call	Bond Future	859.6600	0.8597	853.3500	0.8533	(0.734)	0	0	0
2022/08/26	2032	03/11/2022	10.49	Put	Bond Future	2,391.2100	2.3912	2,374.5900	2.3746	(0.695)	0	0	454
2022/08/26	2032	03/11/2022	10.56	Call	Bond Future	1,006.8000	1.0068	1,000.4400	1.0004	(0.632)	0	0	0
2022/08/26	2032	03/11/2022	10.11	Call	Bond Future	307.2200	0.3072	302.5900	0.3026	(1.507)	0	0	0
2022/08/26	2032	02/02/2023	11.69	Call	Bond Future	4,937.2200	4.9372	4,937.1900	4.9372	(0.001)	0	0	0
2022/08/26	2032	02/02/2023	11.69	Put	Bond Future	1,223.9900	1.2240	1,214.1200	1.2141	(0.806)	0	0	0
2022/08/26	2032	02/02/2023	10.40	Call	Bond Future	1,302.2300	1.3022	1,298.6700	1.2987	(0.273)	0	0	0
2022/08/26	2032	02/02/2023	10.40	Put	Bond Future	4,112.5800	4.1126	4,099.1800	4.0992	(0.326)	0	0	0
2022/08/26	2032	02/02/2023	10.50	Call	Bond Future	1,490.0100	1.4900	1,486.4900	1.4865	(0.236)	0	0	0
2022/08/26	2032	02/02/2023	10.50	Put	Bond Future	3,770.2800	3.7703	3,756.9200	3.7569	(0.354)	0	0	454
2022/08/26	2032	02/02/2023	10.67	Call	Bond Future	1,855.3100	1.8553	1,851.9500	1.8519	(0.181)	0	0	750
2022/08/26	2032	02/02/2023	10.67	Put	Bond Future	3,244.1500	3.2442	3,230.9500	3.2310	(0.407)	0	0	0
2022/08/26	2032	02/02/2023	10.22	Call	Bond Future	1,003.6300	1.0036	1,000.1100	1.0001	(0.351)	0	0	500
2022/08/26	2032	02/02/2023	10.22	Put	Bond Future	4,778.8900	4.7789	4,765.5300	4.7655	(0.280)	0	0	0
2022/08/26	2032	02/02/2023	9.47	Call	Bond Future	298.5900	0.2986	296.2200	0.2962	(0.794)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	2032	02/02/2023	9.47	Put	Bond Future	8,248.2400	8.2482	8,236.0300	8.2360	(0.148)	0	0	0
2022/08/26	2032	02/02/2023	9.92	Call	Bond Future	625.3300	0.6253	622.1700	0.6222	(0.505)	0	0	750
2022/08/26	2032	02/02/2023	9.92	Put	Bond Future	6,040.1200	6.0401	6,027.1200	6.0271	(0.215)	0	0	0
2022/08/26	2032	02/02/2023			Bond Future	10.9395	87.6231	10.9376	87.6329	(0.018)	0.0000	0.0000	18
2022/08/26	2032	02/02/2023	11.84	Call	Bond Future	5,482.9300	5.4829	5,483.5600	5.4836	0.011	0	0	0
2022/08/26	2032	02/02/2023	11.84	Put	Bond Future	1,053.6400	1.0536	1,044.4300	1.0444	(0.874)	0	0	500
2022/08/26	2032	02/02/2023	12.75	Call	Bond Future	9,012.3500	9.0124	9,016.7000	9.0167	0.048	0	0	0
2022/08/26	2032	02/02/2023	12.75	Put	Bond Future	415.9100	0.4159	410.4200	0.4104	(1.320)	0	0	750
2022/08/26	2032	02/02/2023	10.38	Call	Bond Future	1,266.6100	1.2666	1,263.0400	1.2630	(0.282)	0	0	0
2022/08/26	2032	02/02/2023	10.38	Put	Bond Future	4,183.4800	4.1835	4,170.0700	4.1701	(0.321)	0	0	0
2022/08/26	2032	02/02/2023	10.39	Call	Bond Future	1,284.4500	1.2844	1,280.8800	1.2809	(0.278)	0	0	0
2022/08/26	2032	02/02/2023	10.39	Put	Bond Future	4,148.0400	4.1480	4,134.6300	4.1346	(0.323)	0	0	0
2022/08/26	2032	02/02/2023	10.16	Call	Bond Future	915.3100	0.9153	911.8400	0.9118	(0.379)	0	0	0
2022/08/26	2032	02/02/2023	10.16	Put	Bond Future	5,015.3200	5.0153	5,002.0100	5.0020	(0.265)	0	0	454
2022/08/26	2032	02/02/2023	9.31	Call	Bond Future	223.7600	0.2238	221.7200	0.2217	(0.912)	0	0	454
2022/08/26	2032	02/02/2023	9.31	Put	Bond Future	9,097.1600	9.0972	9,085.2800	9.0853	(0.131)	0	0	0
2022/08/26	2032	04/05/2023	10.89	Call	Bond Future	2,643.5300	2.6435	2,641.8100	2.6418	(0.065)	0	0	0
2022/08/26	2032	04/05/2023	10.89	Put	Bond Future	3,565.0400	3.5650	3,554.0700	3.5541	(0.308)	0	0	0
2022/08/26	2032	04/05/2023	11.37	Call	Bond Future	3,948.3800	3.9484	3,947.6700	3.9477	(0.018)	0	0	400
2022/08/26	2032	04/05/2023	13.43	Call	Bond Future	11,201.9200	11.2019	11,206.8400	11.2068	0.044	0	0	0
2022/08/26	2032	04/05/2023	13.43	Put	Bond Future	490.2200	0.4902	485.8900	0.4859	(0.883)	0	0	400
2022/08/26	2032	04/05/2023			Bond Future	11.0740	85.1379	11.0721	85.1471	(0.017)	0.0000	0.0000	0
2022/08/26	2032	04/05/2023	11.37	Put	Bond Future	2,492.8900	2.4929	2,482.9300	2.4829	(0.400)	0	0	0
2022/08/26	2032	04/05/2023	10.62	Call	Bond Future	2,039.4700	2.0395	2,037.3700	2.0374	(0.103)	0	0	400
2022/08/26	2032	04/05/2023	10.62	Put	Bond Future	4,337.6900	4.3377	4,326.3400	4.3263	(0.262)	0	0	0
2022/08/26	2032	04/05/2023	10.87	Call	Bond Future	2,595.1100	2.5951	2,593.3600	2.5934	(0.067)	0	0	0
2022/08/26	2032	04/05/2023	10.87	Put	Bond Future	3,617.6000	3.6176	3,606.6000	3.6066	(0.304)	0	0	0
2022/08/26	2032	04/05/2023	10.88	Call	Bond Future	2,619.4100	2.6194	2,617.6700	2.6177	(0.066)	0	0	0
2022/08/26	2032	04/05/2023	10.88	Put	Bond Future	3,591.3900	3.5914	3,580.4000	3.5804	(0.306)	0	0	0
2022/08/26	2032	03/08/2023	11.90	Call	Bond Future	5,655.5300	5.6555	5,656.2300	5.6562	0.012	0	0	5,000
2022/08/26	2032	03/08/2023	11.90	Put	Bond Future	2,295.4300	2.2954	2,287.3300	2.2873	(0.353)	0	0	0
2022/08/26	2032	03/08/2023	11.77	Call	Bond Future	5,249.4700	5.2495	5,249.9100	5.2499	0.008	0	0	0
2022/08/26	2032	03/08/2023	11.77	Put	Bond Future	2,490.9100	2.4909	2,482.5500	2.4825	(0.336)	0	0	0
2022/08/26	2032	03/08/2023			Bond Future	11.1897	86.8852	11.1879	86.8941	(0.016)	0.0000	0.0000	2,600
2022/08/26	2032	03/08/2023	11.75	Call	Bond Future	5,187.8700	5.1879	5,188.2700	5.1883	0.008	0	0	0
2022/08/26	2032	03/08/2023	11.75	Put	Bond Future	2,522.3800	2.5224	2,513.9800	2.5140	(0.333)	0	0	0
2022/08/26	2032	03/08/2023	11.76	Call	Bond Future	5,218.6400	5.2186	5,219.0600	5.2191	0.008	0	0	0
2022/08/26	2032	03/08/2023	11.76	Put	Bond Future	2,506.6000	2.5066	2,498.2200	2.4982	(0.334)	0	0	0
2022/08/26	2032	02/11/2023	11.24	Call	Bond Future	3,582.2700	3.5823	3,582.4000	3.5824	0.004	0	0	0
2022/08/26	2032	02/11/2023	11.24	Put	Bond Future	4,118.4200	4.1184	4,109.4700	4.1095	(0.217)	0	0	0
2022/08/26	2032	02/11/2023			Bond Future	11.3529	84.3212	11.3510	84.3302	(0.017)	0.0000	0.0000	0
2022/08/26	2032	02/11/2023	11.22	Call	Bond Future	3,533.8800	3.5339	3,533.9700	3.5340	0.003	0	0	0
2022/08/26	2032	02/11/2023	11.22	Put	Bond Future	4,165.4800	4.1655	4,156.4900	4.1565	(0.216)	0	0	0
2022/08/26	2032	02/11/2023	11.23	Call	Bond Future	3,558.0400	3.5580	3,558.1500	3.5581	0.003	0	0	0
2022/08/26	2032	02/11/2023	11.23	Put	Bond Future	4,141.9000	4.1419	4,132.9300	4.1329	(0.217)	0	0	0
2022/08/26	2033	03/11/2022			Bond Future	114.5101	114.5101	114.6344	114.6344	0.109	0.0000	0.0000	1,287
2022/08/26	2033	02/02/2023			Bond Future	116.4887	116.4887	116.6144	116.6144	0.108	0.0000	0.0000	6,141

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	2033	04/05/2023			Bond Future	117.3403	117.3403	117.4673	117.4673	0.108	0.0000	0.0000	0
2022/08/26	2033	03/08/2023			Bond Future	119.7668	119.7668	119.8957	119.8957	0.108	0.0000	0.0000	0
2022/08/26	2033	02/11/2023			Bond Future	120.5416	120.5416	120.6722	120.6722	0.108	0.0000	0.0000	0
2022/08/26	2037	03/11/2022	11.30	Put	Bond Future	1,586.4800	1.5865	1,528.5000	1.5285	(3.655)	0	0	0
2022/08/26	2037	03/11/2022	11.31	Call	Bond Future	2,260.3300	2.2603	2,306.4100	2.3064	2.039	0	0	0
2022/08/26	2037	03/11/2022	11.31	Put	Bond Future	1,561.7800	1.5618	1,504.3300	1.5043	(3.678)	0	0	0
2022/08/26	2037	03/11/2022	11.32	Call	Bond Future	2,295.6400	2.2956	2,342.2300	2.3422	2.029	0	0	0
2022/08/26	2037	03/11/2022			Bond Future	11.1935	83.3270	11.1764	83.4305	(0.153)	0.0000	0.0000	66,092
2022/08/26	2037	03/11/2022	11.30	Call	Bond Future	2,225.4200	2.2254	2,270.9700	2.2710	2.047	0	0	0
2022/08/26	2037	03/11/2022	11.32	Put	Bond Future	1,537.5500	1.5375	1,480.6100	1.4806	(3.703)	0	0	0
2022/08/26	2037	02/02/2023	11.97	Call	Bond Future	5,246.4100	5.2464	5,310.8900	5.3109	1.229	0	0	0
2022/08/26	2037	02/02/2023	11.03	Call	Bond Future	2,087.8200	2.0878	2,123.0600	2.1231	1.688	0	0	0
2022/08/26	2037	02/02/2023	11.03	Put	Bond Future	3,932.0800	3.9321	3,862.6100	3.8626	(1.767)	0	0	0
2022/08/26	2037	02/02/2023	11.04	Call	Bond Future	2,114.2400	2.1142	2,149.8000	2.1498	1.682	0	0	0
2022/08/26	2037	02/02/2023	11.04	Put	Bond Future	3,897.4600	3.8975	3,828.3100	3.8283	(1.774)	0	0	0
2022/08/26	2037	02/02/2023			Bond Future	11.3370	80.4911	11.3193	80.5959	(0.156)	0.0000	0.0000	71,477
2022/08/26	2037	02/02/2023	11.10	Call	Bond Future	2,275.7800	2.2758	2,313.3100	2.3133	1.649	0	0	636
2022/08/26	2037	02/02/2023	11.10	Put	Bond Future	3,694.1600	3.6942	3,626.9800	3.6270	(1.819)	0	0	0
2022/08/26	2037	02/02/2023	11.97	Put	Bond Future	1,632.4200	1.6324	1,592.1900	1.5922	(2.464)	0	0	636
2022/08/26	2037	02/02/2023	11.05	Call	Bond Future	2,140.6200	2.1406	2,176.5100	2.1765	1.677	0	0	0
2022/08/26	2037	02/02/2023	11.05	Put	Bond Future	3,862.8700	3.8629	3,794.0500	3.7940	(1.782)	0	0	0
2022/08/26	2037	04/05/2023	13.73	Put	Bond Future	698.2300	0.6982	681.3900	0.6814	(2.412)	0	0	400
2022/08/26	2037	04/05/2023	11.30	Call	Bond Future	3,221.3200	3.2213	3,265.3100	3.2653	1.366	0	0	0
2022/08/26	2037	04/05/2023	11.30	Put	Bond Future	4,161.4900	4.1615	4,099.5500	4.0995	(1.488)	0	0	0
2022/08/26	2037	04/05/2023	11.31	Call	Bond Future	3,249.8900	3.2499	3,294.1500	3.2942	1.362	0	0	0
2022/08/26	2037	04/05/2023	11.31	Put	Bond Future	4,131.1000	4.1311	4,069.4300	4.0694	(1.493)	0	0	0
2022/08/26	2037	04/05/2023	11.03	Put	Bond Future	5,063.1300	5.0631	4,994.0000	4.9940	(1.365)	0	0	0
2022/08/26	2037	04/05/2023			Bond Future	11.4607	82.0316	11.4425	82.1375	(0.159)	0.0000	0.0000	0
2022/08/26	2037	04/05/2023	11.78	Call	Bond Future	4,741.8600	4.7419	4,798.2400	4.7982	1.189	0	0	400
2022/08/26	2037	04/05/2023	11.78	Put	Bond Future	2,921.6000	2.9216	2,872.0500	2.8720	(1.696)	0	0	0
2022/08/26	2037	04/05/2023	13.73	Call	Bond Future	12,403.0800	12.4031	12,492.1700	12.4922	0.718	0	0	0
2022/08/26	2037	04/05/2023	11.32	Call	Bond Future	3,278.8600	3.2789	3,323.3800	3.3234	1.358	0	0	0
2022/08/26	2037	04/05/2023	11.32	Put	Bond Future	4,101.1700	4.1012	4,039.7600	4.0398	(1.497)	0	0	0
2022/08/26	2037	04/05/2023	11.03	Call	Bond Future	2,506.8600	2.5069	2,543.6600	2.5437	1.468	0	0	400
2022/08/26	2037	03/08/2023	12.13	Call	Bond Future	6,152.2100	6.1522	6,214.6000	6.2146	1.014	0	0	0
2022/08/26	2037	03/08/2023	12.13	Put	Bond Future	3,069.4200	3.0694	3,024.2700	3.0243	(1.471)	0	0	0
2022/08/26	2037	03/08/2023	12.12	Call	Bond Future	6,117.8200	6.1178	6,180.0100	6.1800	1.017	0	0	0
2022/08/26	2037	03/08/2023	12.12	Put	Bond Future	3,088.8000	3.0888	3,043.4500	3.0435	(1.468)	0	0	0
2022/08/26	2037	03/08/2023			Bond Future	11.5729	79.4560	11.5540	79.5636	(0.163)	0.0000	0.0000	0
2022/08/26	2037	03/08/2023	12.14	Call	Bond Future	6,186.9500	6.1870	6,249.5300	6.2495	1.011	0	0	0
2022/08/26	2037	03/08/2023	12.14	Put	Bond Future	3,050.4500	3.0505	3,005.4900	3.0055	(1.474)	0	0	0
2022/08/26	2037	02/11/2023	11.56	Put	Bond Future	5,143.3000	5.1433	5,083.2500	5.0832	(1.168)	0	0	0
2022/08/26	2037	02/11/2023	11.57	Call	Bond Future	4,312.2600	4.3123	4,362.1000	4.3621	1.156	0	0	0
2022/08/26	2037	02/11/2023	11.55	Put	Bond Future	5,172.2000	5.1722	5,111.9400	5.1119	(1.165)	0	0	0
2022/08/26	2037	02/11/2023			Bond Future	11.7126	80.9115	11.6930	81.0212	(0.168)	0.0000	0.0000	0
2022/08/26	2037	02/11/2023	11.56	Call	Bond Future	4,284.3100	4.2843	4,333.9400	4.3339	1.158	0	0	0
2022/08/26	2037	02/11/2023	11.57	Put	Bond Future	5,114.5400	5.1145	5,054.7000	5.0547	(1.170)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	2037	02/11/2023	11.55	Call	Bond Future	4,256.4400	4.2564	4,305.8600	4.3059	1.161	0	0	0
2022/08/26	2038	03/11/2022			Bond Future	129.7192	129.7192	129.7402	129.7402	0.016	0.0000	0.0000	5,518
2022/08/26	2038	02/02/2023			Bond Future	130.0294	130.0294	130.0496	130.0496	0.016	0.0000	0.0000	0
2022/08/26	2038	04/05/2023			Bond Future	132.5415	132.5415	132.5610	132.5610	0.015	0.0000	0.0000	0
2022/08/26	2038	03/08/2023			Bond Future	133.2802	133.2802	133.2983	133.2983	0.014	0.0000	0.0000	0
2022/08/26	2038	02/11/2023			Bond Future	135.7540	135.7540	135.7727	135.7727	0.014	0.0000	0.0000	0
2022/08/26	2040	03/11/2022	10.60	Put	Bond Future	4,973.8900	4.9739	4,928.8500	4.9288	(0.906)	0	0	0
2022/08/26	2040	03/11/2022	10.70	Call	Bond Future	569.2600	0.5693	569.0600	0.5691	(0.035)	0	0	1,078
2022/08/26	2040	03/11/2022	12.00	Call	Bond Future	5,130.2300	5.1302	5,155.8400	5.1558	0.499	0	0	0
2022/08/26	2040	03/11/2022	12.00	Put	Bond Future	576.3500	0.5763	557.7100	0.5577	(3.234)	0	0	0
2022/08/26	2040	03/11/2022	12.52	Call	Bond Future	7,778.7700	7.7788	7,813.2800	7.8133	0.444	0	0	0
2022/08/26	2040	03/11/2022	11.39	Call	Bond Future	2,418.3900	2.4184	2,429.6700	2.4297	0.466	0	0	0
2022/08/26	2040	03/11/2022	11.40	Call	Bond Future	2,456.4700	2.4565	2,467.9800	2.4680	0.469	0	0	0
2022/08/26	2040	03/11/2022	11.41	Put	Bond Future	1,585.6000	1.5856	1,553.1000	1.5531	(2.050)	0	0	0
2022/08/26	2040	03/11/2022	11.20	Call	Bond Future	1,751.4500	1.7515	1,758.4700	1.7585	0.401	0	0	1,078
2022/08/26	2040	03/11/2022	11.20	Put	Bond Future	2,204.4300	2.2044	2,167.2000	2.1672	(1.689)	0	0	0
2022/08/26	2040	03/11/2022			Bond Future	11.2692	85.3243	11.2624	85.3685	(0.060)	0.0000	0.0000	61,912
2022/08/26	2040	03/11/2022	10.10	Call	Bond Future	86.7400	0.0867	85.6000	0.0856	(1.314)	0	0	0
2022/08/26	2040	03/11/2022	10.10	Put	Bond Future	8,284.0400	8.2840	8,238.6500	8.2387	(0.548)	0	0	0
2022/08/26	2040	03/11/2022	10.60	Call	Bond Future	428.8000	0.4288	428.0100	0.4280	(0.184)	0	0	1,600
2022/08/26	2040	03/11/2022	10.70	Put	Bond Future	4,410.9700	4.4110	4,366.5200	4.3665	(1.008)	0	0	0
2022/08/26	2040	03/11/2022	11.50	Call	Bond Future	2,850.9700	2.8510	2,864.8900	2.8649	0.488	0	0	0
2022/08/26	2040	03/11/2022	11.50	Put	Bond Future	1,368.8300	1.3688	1,338.5000	1.3385	(2.216)	0	0	0
2022/08/26	2040	03/11/2022	12.52	Put	Bond Future	221.1900	0.2212	211.4500	0.2114	(4.403)	0	0	1,078
2022/08/26	2040	03/11/2022	11.39	Put	Bond Future	1,637.5300	1.6375	1,604.5600	1.6046	(2.013)	0	0	0
2022/08/26	2040	03/11/2022	11.40	Put	Bond Future	1,611.4700	1.6115	1,578.7300	1.5787	(2.032)	0	0	0
2022/08/26	2040	03/11/2022	11.41	Call	Bond Future	2,494.6700	2.4947	2,506.4200	2.5064	0.471	0	0	0
2022/08/26	2040	03/11/2022	10.80	Call	Bond Future	739.2900	0.7393	739.9600	0.7400	0.091	0	0	0
2022/08/26	2040	03/11/2022	10.80	Put	Bond Future	3,886.3300	3.8863	3,842.7500	3.8427	(1.121)	0	0	0
2022/08/26	2040	03/11/2022	11.30	Call	Bond Future	2,088.6000	2.0886	2,097.8000	2.0978	0.440	0	0	1,600
2022/08/26	2040	03/11/2022	11.30	Put	Bond Future	1,888.6000	1.8886	1,853.5500	1.8535	(1.856)	0	0	0
2022/08/26	2040	02/02/2023	12.24	Call	Bond Future	6,539.3300	6.5393	6,563.1800	6.5632	0.365	0	0	0
2022/08/26	2040	02/02/2023	12.24	Put	Bond Future	1,486.6300	1.4866	1,466.1200	1.4661	(1.380)	0	0	0
2022/08/26	2040	02/02/2023	12.27	Call	Bond Future	6,670.3300	6.6703	6,694.5300	6.6945	0.363	0	0	0
2022/08/26	2040	02/02/2023	12.27	Put	Bond Future	1,444.7800	1.4448	1,424.6200	1.4246	(1.395)	0	0	388
2022/08/26	2040	02/02/2023	11.12	Call	Bond Future	2,342.1600	2.3422	2,351.4700	2.3515	0.397	0	0	0
2022/08/26	2040	02/02/2023	11.12	Put	Bond Future	4,209.8400	4.2098	4,174.7900	4.1748	(0.833)	0	0	0
2022/08/26	2040	02/02/2023	11.19	Call	Bond Future	2,548.0800	2.5481	2,558.2600	2.5583	0.400	0	0	621
2022/08/26	2040	02/02/2023	11.19	Put	Bond Future	3,955.1500	3.9551	3,920.9700	3.9210	(0.864)	0	0	0
2022/08/26	2040	02/02/2023	12.07	Put	Bond Future	1,747.4600	1.7475	1,724.8700	1.7249	(1.293)	0	0	621
2022/08/26	2040	02/02/2023	10.96	Call	Bond Future	1,908.2700	1.9083	1,915.6900	1.9157	0.389	0	0	388
2022/08/26	2040	02/02/2023	10.96	Put	Bond Future	4,843.7100	4.8437	4,806.7700	4.8068	(0.763)	0	0	0
2022/08/26	2040	02/02/2023	10.93	Call	Bond Future	1,833.9400	1.8339	1,841.0200	1.8410	0.386	0	0	0
2022/08/26	2040	02/02/2023			Bond Future	11.4076	82.2721	11.4007	82.3165	(0.061)	0.0000	0.0000	64,040
2022/08/26	2040	02/02/2023	12.07	Call	Bond Future	5,808.8900	5.8089	5,830.6600	5.8307	0.375	0	0	0
2022/08/26	2040	02/02/2023	11.10	Call	Bond Future	2,284.8900	2.2849	2,293.9500	2.2940	0.397	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	2040	02/02/2023	11.10	Put	Bond Future	4,284.9000	4.2849	4,249.6000	4.2496	(0.824)	0	0	0
2022/08/26	2040	02/02/2023	11.11	Call	Bond Future	2,313.3300	2.3133	2,322.5100	2.3225	0.397	0	0	0
2022/08/26	2040	02/02/2023	11.11	Put	Bond Future	4,247.1300	4.2471	4,211.9500	4.2119	(0.828)	0	0	0
2022/08/26	2040	02/02/2023	10.18	Call	Bond Future	572.3200	0.5723	573.5900	0.5736	0.222	0	0	0
2022/08/26	2040	02/02/2023	10.18	Put	Bond Future	9,025.9800	9.0260	8,982.8900	8.9829	(0.477)	0	0	0
2022/08/26	2040	02/02/2023	10.21	Call	Bond Future	602.3100	0.6023	603.7100	0.6037	0.232	0	0	388
2022/08/26	2040	02/02/2023	10.21	Put	Bond Future	8,833.7000	8.8337	8,790.7400	8.7907	(0.486)	0	0	0
2022/08/26	2040	02/02/2023	10.93	Put	Bond Future	4,971.9300	4.9719	4,934.6500	4.9346	(0.750)	0	0	0
2022/08/26	2040	04/05/2023	12.78	Call	Bond Future	8,915.5100	8.9155	8,943.0000	8.9430	0.308	0	0	0
2022/08/26	2040	04/05/2023	12.78	Put	Bond Future	1,616.0300	1.6160	1,599.0500	1.5991	(1.051)	0	0	388
2022/08/26	2040	04/05/2023	13.45	Put	Bond Future	1,002.4700	1.0025	990.2300	0.9902	(1.221)	0	0	486
2022/08/26	2040	04/05/2023	11.43	Call	Bond Future	3,716.6500	3.7167	3,730.9600	3.7310	0.385	0	0	0
2022/08/26	2040	04/05/2023	11.43	Put	Bond Future	4,326.4900	4.3265	4,296.3300	4.2963	(0.697)	0	0	0
2022/08/26	2040	04/05/2023	10.73	Put	Bond Future	7,104.9600	7.1050	7,067.8600	7.0679	(0.522)	0	0	0
2022/08/26	2040	04/05/2023			Bond Future	11.5267	83.8469	11.5196	83.8914	(0.062)	0.0000	0.0000	0
2022/08/26	2040	04/05/2023	13.45	Call	Bond Future	11,785.9900	11.7860	11,818.2200	11.8182	0.273	0	0	0
2022/08/26	2040	04/05/2023	11.42	Call	Bond Future	3,684.9800	3.6850	3,699.1900	3.6992	0.386	0	0	0
2022/08/26	2040	04/05/2023	11.42	Put	Bond Future	4,358.2800	4.3583	4,328.0200	4.3280	(0.694)	0	0	0
2022/08/26	2040	04/05/2023	11.48	Call	Bond Future	3,877.6800	3.8777	3,892.5200	3.8925	0.383	0	0	486
2022/08/26	2040	04/05/2023	11.48	Put	Bond Future	4,171.3400	4.1713	4,141.7100	4.1417	(0.710)	0	0	0
2022/08/26	2040	04/05/2023	10.73	Call	Bond Future	1,861.8200	1.8618	1,869.1900	1.8692	0.396	0	0	486
2022/08/26	2040	04/05/2023	10.92	Call	Bond Future	2,289.3500	2.2894	2,298.4500	2.2984	0.397	0	0	388
2022/08/26	2040	04/05/2023	10.92	Put	Bond Future	6,235.6800	6.2357	6,200.3100	6.2003	(0.567)	0	0	0
2022/08/26	2040	04/05/2023	11.41	Call	Bond Future	3,653.1500	3.6531	3,667.2500	3.6673	0.386	0	0	0
2022/08/26	2040	04/05/2023	11.41	Put	Bond Future	4,390.0000	4.3900	4,359.6300	4.3596	(0.692)	0	0	0
2022/08/26	2040	04/05/2023	10.17	Call	Bond Future	990.4900	0.9905	993.9400	0.9939	0.348	0	0	388
2022/08/26	2040	04/05/2023	10.17	Put	Bond Future	10,236.3900	10.2364	10,195.3700	10.1954	(0.401)	0	0	0
2022/08/26	2040	03/08/2023	12.23	Call	Bond Future	6,823.4800	6.8235	6,845.5600	6.8456	0.324	0	0	0
2022/08/26	2040	03/08/2023	12.23	Put	Bond Future	3,279.6200	3.2796	3,256.9300	3.2569	(0.692)	0	0	0
2022/08/26	2040	03/08/2023			Bond Future	11.6347	81.0583	11.6274	81.1031	(0.062)	0.0000	0.0000	0
2022/08/26	2040	03/08/2023	12.22	Call	Bond Future	6,786.0800	6.7861	6,808.0800	6.8081	0.324	0	0	0
2022/08/26	2040	03/08/2023	12.22	Put	Bond Future	3,299.7200	3.2997	3,276.9500	3.2769	(0.690)	0	0	0
2022/08/26	2040	03/08/2023	12.21	Call	Bond Future	6,749.0300	6.7490	6,770.9500	6.7710	0.325	0	0	0
2022/08/26	2040	03/08/2023	12.21	Put	Bond Future	3,320.2300	3.3202	3,297.3800	3.2974	(0.688)	0	0	0
2022/08/26	2040	02/11/2023	11.59	Call	Bond Future	4,593.5600	4.5936	4,610.4600	4.6105	0.368	0	0	0
2022/08/26	2040	02/11/2023	11.60	Put	Bond Future	5,651.3300	5.6513	5,622.5600	5.6226	(0.509)	0	0	0
2022/08/26	2040	02/11/2023	11.58	Call	Bond Future	4,563.8200	4.5638	4,580.6400	4.5806	0.369	0	0	0
2022/08/26	2040	02/11/2023	11.58	Put	Bond Future	5,714.9500	5.7150	5,686.0100	5.6860	(0.506)	0	0	0
2022/08/26	2040	02/11/2023			Bond Future	11.7682	82.5430	11.7606	82.5887	(0.064)	0.0000	0.0000	0
2022/08/26	2040	02/11/2023	11.59	Put	Bond Future	5,682.8800	5.6829	5,654.0200	5.6540	(0.508)	0	0	0
2022/08/26	2040	02/11/2023	11.60	Call	Bond Future	4,623.7400	4.6237	4,640.7300	4.6407	0.367	0	0	0
2022/08/26	2044	03/11/2022	10.10	Call	Bond Future	91.1300	0.0911	89.9200	0.0899	(1.328)	0	0	420
2022/08/26	2044	03/11/2022	10.10	Put	Bond Future	8,439.1600	8.4392	8,393.2800	8.3933	(0.544)	0	0	0
2022/08/26	2044	03/11/2022	10.60	Call	Bond Future	454.2800	0.4543	453.4500	0.4534	(0.183)	0	0	1,600
2022/08/26	2044	03/11/2022	10.60	Put	Bond Future	5,012.2600	5.0123	4,966.7600	4.9668	(0.908)	0	0	0
2022/08/26	2044	03/11/2022	10.80	Call	Bond Future	782.4000	0.7824	783.1200	0.7831	0.092	0	0	420
2022/08/26	2044	03/11/2022	10.80	Put	Bond Future	3,898.1600	3.8982	3,854.2100	3.8542	(1.127)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	2044	03/11/2022	11.41	Call	Bond Future	2,611.3900	2.6114	2,623.5700	2.6236	0.466	0	0	0
2022/08/26	2044	03/11/2022	11.41	Put	Bond Future	1,569.9900	1.5700	1,537.5000	1.5375	(2.069)	0	0	0
2022/08/26	2044	03/11/2022	11.30	Call	Bond Future	2,191.4400	2.1914	2,201.0000	2.2010	0.436	0	0	1,600
2022/08/26	2044	03/11/2022	11.30	Put	Bond Future	1,873.8600	1.8739	1,838.7500	1.8388	(1.874)	0	0	0
2022/08/26	2044	03/11/2022	11.40	Put	Bond Future	1,595.8600	1.5959	1,563.1300	1.5631	(2.051)	0	0	0
2022/08/26	2044	03/11/2022			Bond Future	11.2523	82.2871	11.2456	82.3317	(0.059)	0.0000	0.0000	72,331
2022/08/26	2044	03/11/2022	11.39	Call	Bond Future	2,532.5500	2.5325	2,544.2500	2.5443	0.462	0	0	0
2022/08/26	2044	03/11/2022	11.39	Put	Bond Future	1,621.9400	1.6219	1,588.9700	1.5890	(2.033)	0	0	0
2022/08/26	2044	03/11/2022	11.40	Call	Bond Future	2,571.9100	2.5719	2,583.8500	2.5838	0.464	0	0	0
2022/08/26	2044	02/02/2023	11.14	Call	Bond Future	2,524.2700	2.5243	2,534.1800	2.5342	0.393	0	0	0
2022/08/26	2044	02/02/2023	11.14	Put	Bond Future	4,133.1800	4.1332	4,098.2500	4.0982	(0.845)	0	0	0
2022/08/26	2044	02/02/2023	11.15	Call	Bond Future	2,554.6900	2.5547	2,564.7300	2.5647	0.393	0	0	0
2022/08/26	2044	02/02/2023	11.15	Put	Bond Future	4,096.0000	4.0960	4,061.2000	4.0612	(0.850)	0	0	0
2022/08/26	2044	02/02/2023			Bond Future	11.3818	79.3083	11.3750	79.3531	(0.060)	0.0000	0.0000	33,819
2022/08/26	2044	02/02/2023	11.16	Call	Bond Future	2,585.3000	2.5853	2,595.4600	2.5955	0.393	0	0	0
2022/08/26	2044	02/02/2023	11.16	Put	Bond Future	4,059.1000	4.0591	4,024.4200	4.0244	(0.854)	0	0	0
2022/08/26	2044	04/05/2023	11.75	Put	Bond Future	3,403.6200	3.4036	3,376.9500	3.3769	(0.784)	0	0	4,000
2022/08/26	2044	04/05/2023	11.41	Call	Bond Future	3,839.2800	3.8393	3,853.8700	3.8539	0.380	0	0	0
2022/08/26	2044	04/05/2023	11.41	Put	Bond Future	4,375.4500	4.3755	4,345.1000	4.3451	(0.694)	0	0	0
2022/08/26	2044	04/05/2023	11.42	Call	Bond Future	3,872.1100	3.8721	3,886.8000	3.8868	0.379	0	0	0
2022/08/26	2044	04/05/2023	11.42	Put	Bond Future	4,343.2400	4.3432	4,312.9900	4.3130	(0.696)	0	0	0
2022/08/26	2044	04/05/2023			Bond Future	11.4929	80.8264	11.4859	80.8714	(0.061)	0.0000	0.0000	0
2022/08/26	2044	04/05/2023	11.43	Call	Bond Future	3,905.3200	3.9053	3,920.1300	3.9201	0.379	0	0	0
2022/08/26	2044	04/05/2023	11.43	Put	Bond Future	4,311.5000	4.3115	4,281.3700	4.2814	(0.699)	0	0	0
2022/08/26	2044	04/05/2023	11.75	Call	Bond Future	5,029.8800	5.0299	5,048.1500	5.0481	0.363	0	0	0
2022/08/26	2044	04/05/2023	12.00	Call	Bond Future	5,986.2600	5.9863	6,007.1500	6.0072	0.349	0	0	0
2022/08/26	2044	04/05/2023	12.00	Put	Bond Future	2,832.1800	2.8322	2,808.1300	2.8081	(0.849)	0	0	4,000
2022/08/26	2044	03/08/2023	12.15	Call	Bond Future	6,820.2000	6.8202	6,842.2800	6.8423	0.324	0	0	0
2022/08/26	2044	03/08/2023	12.15	Put	Bond Future	3,420.0800	3.4201	3,396.8400	3.3968	(0.680)	0	0	0
2022/08/26	2044	03/08/2023	12.16	Call	Bond Future	6,858.1200	6.8581	6,880.2800	6.8803	0.323	0	0	0
2022/08/26	2044	03/08/2023	12.16	Put	Bond Future	3,399.2300	3.3992	3,376.0700	3.3761	(0.681)	0	0	0
2022/08/26	2044	03/08/2023			Bond Future	11.5930	78.1011	11.5859	78.1465	(0.062)	0.0000	0.0000	0
2022/08/26	2044	03/08/2023	12.17	Call	Bond Future	6,896.0800	6.8961	6,918.3300	6.9183	0.323	0	0	0
2022/08/26	2044	03/08/2023	12.17	Put	Bond Future	3,378.5000	3.3785	3,355.4300	3.3554	(0.683)	0	0	0
2022/08/26	2044	02/11/2023	11.57	Call	Bond Future	4,788.7900	4.7888	4,806.1600	4.8062	0.363	0	0	0
2022/08/26	2044	02/11/2023	11.57	Put	Bond Future	5,711.3400	5.7113	5,682.4500	5.6825	(0.506)	0	0	0
2022/08/26	2044	02/11/2023			Bond Future	11.7168	79.5316	11.7094	79.5779	(0.063)	0.0000	0.0000	0
2022/08/26	2044	02/11/2023	11.55	Call	Bond Future	4,726.6000	4.7266	4,743.8000	4.7438	0.364	0	0	0
2022/08/26	2044	02/11/2023	11.55	Put	Bond Future	5,776.2400	5.7762	5,747.1800	5.7472	(0.503)	0	0	0
2022/08/26	2044	02/11/2023	11.56	Call	Bond Future	4,757.8300	4.7578	4,775.1100	4.7751	0.363	0	0	0
2022/08/26	2044	02/11/2023	11.56	Put	Bond Future	5,743.8800	5.7439	5,714.9000	5.7149	(0.505)	0	0	0
2022/08/26	2046	03/11/2022			Bond Future	115.8167	115.8167	115.8359	115.8359	0.017	0.0000	0.0000	15,983
2022/08/26	2046	02/02/2023			Bond Future	117.8182	117.8182	117.8369	117.8369	0.016	0.0000	0.0000	0
2022/08/26	2046	04/05/2023			Bond Future	118.0337	118.0337	118.0517	118.0517	0.015	0.0000	0.0000	0
2022/08/26	2046	03/08/2023			Bond Future	120.4763	120.4763	120.4939	120.4939	0.015	0.0000	0.0000	0
2022/08/26	2046	02/11/2023			Bond Future	120.5774	120.5774	120.5939	120.5939	0.014	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	2050	03/11/2022			Bond Future	118.9647	118.9647	119.8560	119.8560	0.749	0.0000	0.0000	11,715
2022/08/26	2050	02/02/2023			Bond Future	118.8743	118.8743	119.7801	119.7801	0.762	0.0000	0.0000	0
2022/08/26	2050	04/05/2023			Bond Future	121.1707	121.1707	122.0930	122.0930	0.761	0.0000	0.0000	0
2022/08/26	2050	03/08/2023			Bond Future	121.4531	121.4531	122.3929	122.3929	0.774	0.0000	0.0000	0
2022/08/26	2050	02/11/2023			Bond Future	123.7072	123.7072	124.6648	124.6648	0.774	0.0000	0.0000	0
2022/08/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	AL37	03/11/2022			Index Future	834.9190	834.9190	834.8240	834.8240	(0.011)	0.0000	0.0000	0
2022/08/26	AL37	02/02/2023			Index Future	849.1420	849.1420	849.0400	849.0400	(0.012)	0.0000	0.0000	0
2022/08/26	AL37	04/05/2023			Index Future	865.3320	865.3320	865.2210	865.2210	(0.013)	0.0000	0.0000	0
2022/08/26	AL37	03/08/2023			Index Future	883.0200	883.0200	882.9000	882.9000	(0.014)	0.0000	0.0000	0
2022/08/26	AL37	02/11/2023			Index Future	899.2280	899.2280	899.1080	899.1080	(0.013)	0.0000	0.0000	0
2022/08/26	AL7T	03/11/2022			Index Future	951.8890	951.8890	963.6400	963.6400	1.234	0.0000	0.0000	0
2022/08/26	AL7T	02/02/2023			Index Future	968.1050	968.1050	980.0490	980.0490	1.234	0.0000	0.0000	0
2022/08/26	AL7T	04/05/2023			Index Future	986.5630	986.5630	998.7270	998.7270	1.233	0.0000	0.0000	0
2022/08/26	AL7T	03/08/2023			Index Future	1,006.7290	1,006.7290	1,019.1340	1,019.1340	1.232	0.0000	0.0000	0
2022/08/26	AL7T	02/11/2023			Index Future	1,025.2080	1,025.2080	1,037.8430	1,037.8430	1.232	0.0000	0.0000	0
2022/08/26	ALBI	03/11/2022			Index Future	850.1730	850.1730	850.4850	850.4850	0.037	0.0000	0.0000	135
2022/08/26	ALBI	02/02/2023			Index Future	864.6570	864.6570	864.9680	864.9680	0.036	0.0000	0.0000	0
2022/08/26	ALBI	04/05/2023			Index Future	881.1420	881.1420	881.4520	881.4520	0.035	0.0000	0.0000	0
2022/08/26	ALBI	03/08/2023			Index Future	899.1530	899.1530	899.4630	899.4630	0.034	0.0000	0.0000	0
2022/08/26	ALBI	02/11/2023			Index Future	915.6580	915.6580	915.9740	915.9740	0.035	0.0000	0.0000	0
2022/08/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C040	31/01/2040			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/08/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/08/26	ES33	03/11/2022			Bond Future	12.0118	74.1282	12.0043	74.1641	(0.062)	0.0000	0.0000	0
2022/08/26	ES33	02/02/2023			Bond Future	12.2068	75.4095	12.1992	75.4455	(0.063)	0.0000	0.0000	350
2022/08/26	ES33	04/05/2023			Bond Future	12.3742	73.0749	12.3664	73.1109	(0.063)	0.0000	0.0000	0
2022/08/26	ES33	03/08/2023			Bond Future	12.5258	74.5906	12.5178	74.6267	(0.064)	0.0000	0.0000	0
2022/08/26	ES33	02/11/2023			Bond Future	12.7248	72.1830	12.7164	72.2199	(0.066)	0.0000	0.0000	0
2022/08/26	ES42	03/11/2022			Bond Future	12.3270	72.2988	12.3198	72.3393	(0.059)	0.0000	0.0000	0
2022/08/26	ES42	02/02/2023			Bond Future	12.4974	73.5498	12.4900	73.5905	(0.059)	0.0000	0.0000	4,769

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	ES42	04/05/2023			Bond Future	12.6510	70.7097	12.6434	70.7505	(0.060)	0.0000	0.0000	0
2022/08/26	ES42	03/08/2023			Bond Future	12.7864	72.1797	12.7786	72.2207	(0.061)	0.0000	0.0000	0
2022/08/26	ES42	02/11/2023			Bond Future	12.9618	69.2567	12.9537	69.2987	(0.063)	0.0000	0.0000	0
2022/08/26	GOVI	03/11/2022	820.41	Call	GOVI	179,480.0000	17.9480	182,550.0000	18.2550	1.710	0	0	0
2022/08/26	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	03/11/2022	820.42	Call	GOVI	179,380.0000	17.9380	182,450.0000	18.2450	1.711	0	0	0
2022/08/26	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	03/11/2022			GOVI	838.3580	838.3580	838.6650	838.6650	0.037	0.0000	0.0000	870
2022/08/26	GOVI	03/11/2022	820.43	Call	GOVI	179,280.0000	17.9280	182,350.0000	18.2350	1.712	0	0	0
2022/08/26	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	02/02/2023	850.82	Call	GOVI	18,200.0000	1.8200	21,260.0000	2.1260	16.813	0	0	0
2022/08/26	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	02/02/2023	850.83	Call	GOVI	18,100.0000	1.8100	21,160.0000	2.1160	16.906	0	0	0
2022/08/26	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	02/02/2023			GOVI	852.6400	852.6400	852.9460	852.9460	0.036	0.0000	0.0000	0
2022/08/26	GOVI	02/02/2023	850.84	Call	GOVI	18,000.0000	1.8000	21,060.0000	2.1060	17.000	0	0	0
2022/08/26	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	04/05/2023	852.86	Call	GOVI	160,370.0000	16.0370	163,410.0000	16.3410	1.896	0	0	0
2022/08/26	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	04/05/2023	852.87	Call	GOVI	160,270.0000	16.0270	163,310.0000	16.3310	1.897	0	0	0
2022/08/26	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	04/05/2023			GOVI	868.8970	868.8970	869.2010	869.2010	0.035	0.0000	0.0000	0
2022/08/26	GOVI	04/05/2023	852.88	Call	GOVI	160,170.0000	16.0170	163,210.0000	16.3210	1.898	0	0	0
2022/08/26	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	03/08/2023	837.21	Call	GOVI	494,470.0000	49.4470	497,520.0000	49.7520	0.617	0	0	0
2022/08/26	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	03/08/2023	837.22	Call	GOVI	494,370.0000	49.4370	497,420.0000	49.7420	0.617	0	0	0
2022/08/26	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	03/08/2023			GOVI	886.6570	886.6570	886.9620	886.9620	0.034	0.0000	0.0000	0
2022/08/26	GOVI	03/08/2023	837.23	Call	GOVI	494,270.0000	49.4270	497,320.0000	49.7320	0.617	0	0	0
2022/08/26	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	02/11/2023	885.81	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	02/11/2023	885.82	Call	GOVI	171,130.0000	17.1130	174,240.0000	17.4240	1.817	0	0	0
2022/08/26	GOVI	02/11/2023			GOVI	902.9330	902.9330	903.2440	903.2440	0.034	0.0000	0.0000	0
2022/08/26	GOVI	02/11/2023	885.80	Call	GOVI	171,330.0000	17.1330	174,440.0000	17.4440	1.815	0	0	0
2022/08/26	GOVI	02/11/2023	885.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GOVI	02/11/2023	885.81	Call	GOVI	171,230.0000	17.1230	174,340.0000	17.4340	1.816	0	0	0
2022/08/26	GOVI	02/11/2023	885.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/08/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/08/26	IGOV	03/11/2022			Index Future	324.7660	324.7660	325.3290	325.3290	0.173	0.0000	0.0000	703
2022/08/26	IGOV	02/02/2023			Index Future	330.3780	330.3780	330.9480	330.9480	0.173	0.0000	0.0000	0
2022/08/26	IGOV	04/05/2023			Index Future	336.7540	336.7540	337.3320	337.3320	0.172	0.0000	0.0000	0
2022/08/26	IGOV	03/08/2023			Index Future	343.7130	343.7130	344.3010	344.3010	0.171	0.0000	0.0000	0
2022/08/26	IGOV	02/11/2023			Index Future	350.0960	350.0960	350.6960	350.6960	0.171	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/08/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/08/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/08/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/08/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/08/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/08/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/08/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/08/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/08/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/08/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/08/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/08/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/08/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/08/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/08/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/08/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/08/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/08/26	JBAF	21/09/2022			Jibar Tradeable Future	5.8350	94.1650	5.8250	94.1750	(0.171)	0.0000	0.0000	0
2022/08/26	JBAF	19/10/2022			Jibar Tradeable Future	6.4650	93.5350	6.4750	93.5250	0.155	0.0000	0.0000	0
2022/08/26	JBAF	16/11/2022			Jibar Tradeable Future	6.5500	93.4500	6.5600	93.4400	0.153	0.0000	0.0000	0
2022/08/26	JBAF	21/12/2022			Jibar Tradeable Future	6.9650	93.0350	7.0150	92.9850	0.718	0.0000	0.0000	68
2022/08/26	JBAF	18/01/2023			Jibar Tradeable Future	7.0500	92.9500	7.1000	92.9000	0.709	0.0000	0.0000	0
2022/08/26	JBAF	15/02/2023			Jibar Tradeable Future	7.2900	92.7100	7.3500	92.6500	0.823	0.0000	0.0000	0
2022/08/26	JBAF	15/03/2023			Jibar Tradeable Future	7.4300	92.5700	7.5000	92.5000	0.942	0.0000	0.0000	0
2022/08/26	JBAF	21/06/2023			Jibar Tradeable Future	7.8550	92.1450	7.9350	92.0650	1.018	0.0000	0.0000	0
2022/08/26	JBAF	20/09/2023			Jibar Tradeable Future	7.9650	92.0350	8.0350	91.9650	0.879	0.0000	0.0000	75
2022/08/26	JBAF	20/12/2023			Jibar Tradeable Future	7.9700	92.0300	8.0500	91.9500	1.004	0.0000	0.0000	272
2022/08/26	JBAF	20/03/2024			Jibar Tradeable Future	7.9800	92.0200	8.0500	91.9500	0.877	0.0000	0.0000	0
2022/08/26	JBAF	19/06/2024			Jibar Tradeable Future	7.9750	92.0250	8.0450	91.9550	0.878	0.0000	0.0000	0
2022/08/26	R023	03/11/2022	6.25	Call	Bond Future	0.0100	0.0000	0.0800	0.0001	700.000	0	0	0
2022/08/26	R023	03/11/2022	6.25	Put	Bond Future	321.0100	0.3210	269.8100	0.2698	(15.950)	0	0	0
2022/08/26	R023	03/11/2022	6.26	Call	Bond Future	0.0200	0.0000	0.0900	0.0001	350.000	0	0	0
2022/08/26	R023	03/11/2022	6.26	Put	Bond Future	317.9600	0.3180	266.7600	0.2668	(16.103)	0	0	0
2022/08/26	R023	03/11/2022			Bond Future	7.2994	101.5994	7.1313	101.6506	(2.303)	0.0000	0.0000	23,960
2022/08/26	R023	03/11/2022	6.27	Call	Bond Future	0.0200	0.0000	0.1100	0.0001	450.000	0	0	0
2022/08/26	R023	03/11/2022	6.27	Put	Bond Future	314.8900	0.3149	263.7100	0.2637	(16.253)	0	0	0
2022/08/26	R035	03/11/2022	10.57	Call	Bond Future	679.7900	0.6798	672.4800	0.6725	(1.075)	0	0	0
2022/08/26	R035	03/11/2022	10.57	Put	Bond Future	3,491.5900	3.4916	3,473.8500	3.4738	(0.508)	0	0	582
2022/08/26	R035	03/11/2022	11.15	Call	Bond Future	2,192.0900	2.1921	2,185.1900	2.1852	(0.315)	0	0	0
2022/08/26	R035	03/11/2022	11.15	Put	Bond Future	1,488.0100	1.4880	1,470.6800	1.4707	(1.165)	0	0	0
2022/08/26	R035	03/11/2022	12.68	Call	Bond Future	9,157.4200	9.1574	9,164.2400	9.1642	0.074	0	0	0
2022/08/26	R035	03/11/2022	12.68	Put	Bond Future	86.0300	0.0860	82.4200	0.0824	(4.196)	0	0	976

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	R035	03/11/2022	10.99	Call	Bond Future	1,671.2100	1.6712	1,663.4900	1.6635	(0.462)	0	0	0
2022/08/26	R035	03/11/2022	10.99	Put	Bond Future	1,916.9200	1.9169	1,898.7700	1.8988	(0.947)	0	0	582
2022/08/26	R035	03/11/2022	11.05	Call	Bond Future	1,858.1100	1.8581	1,850.6300	1.8506	(0.403)	0	0	976
2022/08/26	R035	03/11/2022			Bond Future	11.0312	87.3299	11.0294	87.3404	(0.016)	0.0000	0.0000	59,459
2022/08/26	R035	03/11/2022	9.82	Call	Bond Future	67.1600	0.0672	65.0000	0.0650	(3.216)	0	0	582
2022/08/26	R035	03/11/2022	9.82	Put	Bond Future	7,737.5000	7.7375	7,724.9100	7.7249	(0.163)	0	0	0
2022/08/26	R035	03/11/2022	10.30	Call	Bond Future	319.5100	0.3195	314.1000	0.3141	(1.693)	0	0	976
2022/08/26	R035	03/11/2022	10.30	Put	Bond Future	4,838.5000	4.8385	4,822.6600	4.8227	(0.327)	0	0	0
2022/08/26	R035	03/11/2022	11.14	Call	Bond Future	2,157.5200	2.1575	2,150.5500	2.1506	(0.323)	0	0	0
2022/08/26	R035	03/11/2022	11.14	Put	Bond Future	1,512.3700	1.5124	1,494.9700	1.4950	(1.151)	0	0	0
2022/08/26	R035	03/11/2022	11.05	Put	Bond Future	1,745.8900	1.7459	1,727.9800	1.7280	(1.026)	0	0	0
2022/08/26	R035	03/11/2022	11.13	Call	Bond Future	2,123.0600	2.1231	2,116.0200	2.1160	(0.332)	0	0	0
2022/08/26	R035	03/11/2022	11.13	Put	Bond Future	1,536.8900	1.5369	1,519.4200	1.5194	(1.137)	0	0	0
2022/08/26	R035	02/02/2023	11.94	Call	Bond Future	5,679.5700	5.6796	5,678.4300	5.6784	(0.020)	0	0	0
2022/08/26	R035	02/02/2023	13.22	Put	Bond Future	409.7000	0.4097	404.1200	0.4041	(1.362)	0	0	976
2022/08/26	R035	02/02/2023	10.88	Call	Bond Future	2,070.1600	2.0702	2,065.6300	2.0656	(0.219)	0	0	0
2022/08/26	R035	02/02/2023	10.88	Put	Bond Future	3,871.4400	3.8714	3,856.9500	3.8569	(0.374)	0	0	0
2022/08/26	R035	02/02/2023	10.66	Call	Bond Future	1,548.7900	1.5488	1,544.1900	1.5442	(0.297)	0	0	0
2022/08/26	R035	02/02/2023	10.66	Put	Bond Future	4,683.5100	4.6835	4,668.9500	4.6689	(0.311)	0	0	582
2022/08/26	R035	02/02/2023	10.30	Put	Bond Future	6,274.6300	6.2746	6,260.5100	6.2605	(0.225)	0	0	0
2022/08/26	R035	02/02/2023	10.60	Call	Bond Future	1,423.8900	1.4239	1,419.3100	1.4193	(0.322)	0	0	0
2022/08/26	R035	02/02/2023	10.60	Put	Bond Future	4,927.2900	4.9273	4,912.7500	4.9127	(0.295)	0	0	0
2022/08/26	R035	02/02/2023	10.64	Put	Bond Future	4,763.6700	4.7637	4,749.1200	4.7491	(0.305)	0	0	0
2022/08/26	R035	02/02/2023	9.81	Call	Bond Future	394.9900	0.3950	391.9400	0.3919	(0.772)	0	0	582
2022/08/26	R035	02/02/2023	9.81	Put	Bond Future	8,961.3800	8.9614	8,948.3700	8.9484	(0.145)	0	0	0
2022/08/26	R035	02/02/2023	9.85	Call	Bond Future	424.3300	0.4243	421.1700	0.4212	(0.745)	0	0	0
2022/08/26	R035	02/02/2023	9.89	Call	Bond Future	455.3800	0.4554	452.1200	0.4521	(0.716)	0	0	388
2022/08/26	R035	02/02/2023	9.89	Put	Bond Future	8,490.8900	8.4909	8,477.6700	8.4777	(0.156)	0	0	0
2022/08/26	R035	02/02/2023			Bond Future	11.1849	88.8177	11.1832	88.8276	(0.015)	0.0000	0.0000	106,331
2022/08/26	R035	02/02/2023	11.94	Put	Bond Future	1,441.6100	1.4416	1,430.5100	1.4305	(0.770)	0	0	0
2022/08/26	R035	02/02/2023	11.98	Call	Bond Future	5,840.7500	5.8408	5,839.7900	5.8398	(0.016)	0	0	0
2022/08/26	R035	02/02/2023	11.98	Put	Bond Future	1,386.8000	1.3868	1,375.8800	1.3759	(0.787)	0	0	388
2022/08/26	R035	02/02/2023	13.22	Call	Bond Future	11,165.5300	11.1655	11,169.9100	11.1699	0.039	0	0	0
2022/08/26	R035	02/02/2023	11.05	Call	Bond Future	2,536.4900	2.5365	2,532.1900	2.5322	(0.170)	0	0	976
2022/08/26	R035	02/02/2023	11.05	Put	Bond Future	3,326.8500	3.3269	3,312.5900	3.3126	(0.429)	0	0	0
2022/08/26	R035	02/02/2023	11.06	Call	Bond Future	2,565.6100	2.5656	2,561.3400	2.5613	(0.166)	0	0	0
2022/08/26	R035	02/02/2023	11.06	Put	Bond Future	3,297.0200	3.2970	3,282.7900	3.2828	(0.432)	0	0	582
2022/08/26	R035	02/02/2023	10.86	Call	Bond Future	2,018.6900	2.0187	2,014.1400	2.0141	(0.225)	0	0	0
2022/08/26	R035	02/02/2023	10.86	Put	Bond Future	3,940.0100	3.9400	3,925.5000	3.9255	(0.368)	0	0	0
2022/08/26	R035	02/02/2023	10.87	Call	Bond Future	2,044.3400	2.0443	2,039.8000	2.0398	(0.222)	0	0	0
2022/08/26	R035	02/02/2023	10.87	Put	Bond Future	3,905.6100	3.9056	3,891.1100	3.8911	(0.371)	0	0	0
2022/08/26	R035	02/02/2023	10.30	Call	Bond Future	894.8800	0.8949	890.7200	0.8907	(0.465)	0	0	976
2022/08/26	R035	02/02/2023	10.64	Call	Bond Future	1,506.3000	1.5063	1,501.7100	1.5017	(0.305)	0	0	388
2022/08/26	R035	02/02/2023	9.85	Put	Bond Future	8,724.7600	8.7248	8,711.6400	8.7116	(0.150)	0	0	0
2022/08/26	R035	04/05/2023	11.22	Put	Bond Future	3,884.0100	3.8840	3,872.1100	3.8721	(0.306)	0	0	0
2022/08/26	R035	04/05/2023	12.46	Call	Bond Future	7,776.2500	7.7763	7,777.0700	7.7771	0.011	0	0	0
2022/08/26	R035	04/05/2023	12.46	Put	Bond Future	1,550.2500	1.5503	1,541.6600	1.5417	(0.554)	0	0	388
2022/08/26	R035	04/05/2023	13.18	Call	Bond Future	10,694.1600	10.6942	10,697.0900	10.6971	0.027	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	R035	04/05/2023	13.18	Put	Bond Future	907.0300	0.9070	900.5500	0.9006	(0.714)	0	0	491
2022/08/26	R035	04/05/2023	11.17	Call	Bond Future	3,235.6700	3.2357	3,233.0900	3.2331	(0.080)	0	0	491
2022/08/26	R035	04/05/2023	11.20	Call	Bond Future	3,322.1300	3.3221	3,319.6100	3.3196	(0.076)	0	0	0
2022/08/26	R035	04/05/2023	11.21	Call	Bond Future	3,351.1000	3.3511	3,348.5900	3.3486	(0.075)	0	0	0
2022/08/26	R035	04/05/2023	10.60	Call	Bond Future	1,844.9800	1.8450	1,841.8500	1.8419	(0.170)	0	0	388
2022/08/26	R035	04/05/2023	10.60	Put	Bond Future	6,024.7200	6.0247	6,012.1800	6.0122	(0.208)	0	0	0
2022/08/26	R035	04/05/2023			Bond Future	11.3079	86.0134	11.3063	86.0228	(0.015)	0.0000	0.0000	0
2022/08/26	R035	04/05/2023	11.22	Call	Bond Future	3,380.1800	3.3802	3,377.6900	3.3777	(0.074)	0	0	0
2022/08/26	R035	04/05/2023	11.17	Put	Bond Future	4,027.8900	4.0279	4,015.9000	4.0159	(0.298)	0	0	0
2022/08/26	R035	04/05/2023	11.20	Put	Bond Future	3,941.1500	3.9412	3,929.2200	3.9292	(0.303)	0	0	0
2022/08/26	R035	04/05/2023	11.21	Put	Bond Future	3,912.5000	3.9125	3,900.5800	3.9006	(0.305)	0	0	0
2022/08/26	R035	04/05/2023	9.85	Call	Bond Future	784.7300	0.7847	781.9400	0.7819	(0.356)	0	0	388
2022/08/26	R035	04/05/2023	9.85	Put	Bond Future	9,715.8900	9.7159	9,703.6900	9.7037	(0.126)	0	0	0
2022/08/26	R035	04/05/2023	10.42	Call	Bond Future	1,516.0000	1.5160	1,512.8500	1.5128	(0.208)	0	0	491
2022/08/26	R035	04/05/2023	10.42	Put	Bond Future	6,804.7500	6.8048	6,792.1900	6.7922	(0.185)	0	0	0
2022/08/26	R035	03/08/2023	12.00	Call	Bond Future	6,153.3700	6.1534	6,153.0100	6.1530	(0.006)	0	0	0
2022/08/26	R035	03/08/2023	12.00	Put	Bond Future	2,971.1800	2.9712	2,961.8100	2.9618	(0.315)	0	0	0
2022/08/26	R035	03/08/2023			Bond Future	11.4159	87.7773	11.4143	87.7863	(0.014)	0.0000	0.0000	0
2022/08/26	R035	03/08/2023	11.98	Call	Bond Future	6,084.3200	6.0843	6,083.9100	6.0839	(0.007)	0	0	0
2022/08/26	R035	03/08/2023	11.98	Put	Bond Future	3,008.2400	3.0082	2,998.8200	2.9988	(0.313)	0	0	0
2022/08/26	R035	03/08/2023	11.99	Call	Bond Future	6,118.6600	6.1187	6,118.2700	6.1183	(0.006)	0	0	0
2022/08/26	R035	03/08/2023	11.99	Put	Bond Future	2,989.5000	2.9895	2,980.1000	2.9801	(0.314)	0	0	0
2022/08/26	R035	02/11/2023	11.41	Call	Bond Future	4,190.7300	4.1907	4,190.0400	4.1900	(0.016)	0	0	0
2022/08/26	R035	02/11/2023	11.41	Put	Bond Future	5,056.5000	5.0565	5,046.5500	5.0465	(0.197)	0	0	0
2022/08/26	R035	02/11/2023	11.42	Call	Bond Future	4,217.9700	4.2180	4,217.3000	4.2173	(0.016)	0	0	0
2022/08/26	R035	02/11/2023	11.42	Put	Bond Future	5,028.2300	5.0282	5,018.3000	5.0183	(0.197)	0	0	0
2022/08/26	R035	02/11/2023			Bond Future	11.5670	84.8873	11.5653	84.8966	(0.015)	0.0000	0.0000	0
2022/08/26	R035	02/11/2023	11.43	Call	Bond Future	4,245.6800	4.2457	4,245.0200	4.2450	(0.016)	0	0	0
2022/08/26	R035	02/11/2023	11.43	Put	Bond Future	5,000.4700	5.0005	4,990.5500	4.9906	(0.198)	0	0	0
2022/08/26	R186	03/11/2022	8.53	Call	Bond Future	435.2700	0.4353	426.1300	0.4261	(2.100)	0	0	0
2022/08/26	R186	03/11/2022	8.53	Put	Bond Future	1,630.7400	1.6307	1,633.0600	1.6331	0.142	0	0	0
2022/08/26	R186	03/11/2022	8.54	Call	Bond Future	446.5900	0.4466	437.3300	0.4373	(2.073)	0	0	0
2022/08/26	R186	03/11/2022	8.54	Put	Bond Future	1,606.5100	1.6065	1,608.7100	1.6087	0.137	0	0	0
2022/08/26	R186	03/11/2022	8.91	Put	Bond Future	874.2600	0.8743	872.9100	0.8729	(0.154)	0	0	4,310
2022/08/26	R186	03/11/2022			Bond Future	8.8686	109.5224	8.8719	109.5109	0.037	0.0000	0.0000	64,280
2022/08/26	R186	03/11/2022	8.23	Call	Bond Future	188.4300	0.1884	182.7000	0.1827	(3.041)	0	0	4,310
2022/08/26	R186	03/11/2022	8.23	Put	Bond Future	2,457.2200	2.4572	2,462.9500	2.4629	0.233	0	0	0
2022/08/26	R186	03/11/2022	8.55	Call	Bond Future	458.2800	0.4583	448.9000	0.4489	(2.047)	0	0	0
2022/08/26	R186	03/11/2022	8.55	Put	Bond Future	1,582.6700	1.5827	1,584.7500	1.5847	0.131	0	0	0
2022/08/26	R186	03/11/2022	8.91	Call	Bond Future	1,019.2400	1.0192	1,006.4300	1.0064	(1.257)	0	0	0
2022/08/26	R186	02/02/2023	8.33	Call	Bond Future	567.6900	0.5677	560.7500	0.5608	(1.222)	0	0	0
2022/08/26	R186	02/02/2023	8.33	Put	Bond Future	2,891.2300	2.8912	2,896.7700	2.8968	0.192	0	0	0
2022/08/26	R186	02/02/2023	8.32	Call	Bond Future	558.8700	0.5589	551.9900	0.5520	(1.231)	0	0	0
2022/08/26	R186	02/02/2023	8.32	Put	Bond Future	2,916.3500	2.9163	2,921.9500	2.9219	0.192	0	0	0
2022/08/26	R186	02/02/2023			Bond Future	9.0242	106.0925	9.0279	106.0800	0.042	0.0000	0.0000	0
2022/08/26	R186	02/02/2023	8.34	Call	Bond Future	576.3800	0.5764	569.3800	0.5694	(1.214)	0	0	0
2022/08/26	R186	02/02/2023	8.34	Put	Bond Future	2,865.9900	2.8660	2,871.4700	2.8715	0.191	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	R186	04/05/2023	8.83	Put	Bond Future	2,255.6400	2.2556	2,260.1800	2.2602	0.201	0	0	0
2022/08/26	R186	04/05/2023	8.84	Call	Bond Future	1,323.2500	1.3232	1,314.0600	1.3141	(0.695)	0	0	0
2022/08/26	R186	04/05/2023			Bond Future	9.1332	108.1205	9.1376	108.1068	0.048	0.0000	0.0000	0
2022/08/26	R186	04/05/2023	8.83	Call	Bond Future	1,309.4000	1.3094	1,300.2600	1.3003	(0.698)	0	0	0
2022/08/26	R186	04/05/2023	8.84	Put	Bond Future	2,238.1200	2.2381	2,242.6100	2.2426	0.201	0	0	0
2022/08/26	R186	04/05/2023	8.82	Call	Bond Future	1,295.2800	1.2953	1,286.1900	1.2862	(0.702)	0	0	0
2022/08/26	R186	04/05/2023	8.82	Put	Bond Future	2,272.9100	2.2729	2,277.5000	2.2775	0.202	0	0	0
2022/08/26	R186	03/08/2023	9.74	Call	Bond Future	2,923.3800	2.9234	2,911.2800	2.9113	(0.414)	0	0	0
2022/08/26	R186	03/08/2023	9.74	Put	Bond Future	1,382.2200	1.3822	1,384.8600	1.3849	0.191	0	0	0
2022/08/26	R186	03/08/2023	9.73	Put	Bond Future	1,391.5200	1.3915	1,394.1800	1.3942	0.191	0	0	0
2022/08/26	R186	03/08/2023			Bond Future	9.2052	105.0332	9.2102	105.0184	0.055	0.0000	0.0000	0
2022/08/26	R186	03/08/2023	9.75	Call	Bond Future	2,943.0700	2.9431	2,930.9300	2.9309	(0.412)	0	0	0
2022/08/26	R186	03/08/2023	9.75	Put	Bond Future	1,373.3700	1.3734	1,375.9700	1.3760	0.189	0	0	0
2022/08/26	R186	03/08/2023	9.73	Call	Bond Future	2,904.1300	2.9041	2,892.0500	2.8920	(0.416)	0	0	0
2022/08/26	R186	02/11/2023	9.40	Call	Bond Future	2,132.1100	2.1321	2,122.0500	2.1221	(0.472)	0	0	0
2022/08/26	R186	02/11/2023	9.40	Put	Bond Future	2,055.8900	2.0559	2,060.6700	2.0607	0.233	0	0	0
2022/08/26	R186	02/11/2023			Bond Future	9.3718	106.9580	9.3773	106.9432	0.059	0.0000	0.0000	0
2022/08/26	R186	02/11/2023	9.39	Call	Bond Future	2,116.4100	2.1164	2,106.3900	2.1064	(0.473)	0	0	0
2022/08/26	R186	02/11/2023	9.39	Put	Bond Future	2,067.2100	2.0672	2,072.0300	2.0720	0.233	0	0	0
2022/08/26	R186	02/11/2023	9.38	Call	Bond Future	2,100.7600	2.1008	2,090.7700	2.0908	(0.476)	0	0	0
2022/08/26	R186	02/11/2023	9.38	Put	Bond Future	2,078.5900	2.0786	2,083.4400	2.0834	0.233	0	0	0
2022/08/26	R197	03/11/2022			Bond Future	337.9841	337.9841	338.2132	338.2132	0.068	0.0000	0.0000	831
2022/08/26	R197	02/02/2023			Bond Future	334.9047	334.9047	335.1349	335.1349	0.069	0.0000	0.0000	0
2022/08/26	R197	04/05/2023			Bond Future	341.3760	341.3760	341.6078	341.6078	0.068	0.0000	0.0000	0
2022/08/26	R197	03/08/2023			Bond Future	339.2046	339.2046	339.4372	339.4372	0.069	0.0000	0.0000	0
2022/08/26	R197	02/11/2023			Bond Future	345.4990	345.4990	345.7366	345.7366	0.069	0.0000	0.0000	0
2022/08/26	R202	03/11/2022			Bond Future	250.9678	250.9678	251.1220	251.1220	0.061	0.0000	0.0000	6,148
2022/08/26	R202	02/02/2023			Bond Future	250.5666	250.5666	250.7217	250.7217	0.062	0.0000	0.0000	460
2022/08/26	R202	04/05/2023			Bond Future	255.4066	255.4066	255.5625	255.5625	0.061	0.0000	0.0000	0
2022/08/26	R202	03/08/2023			Bond Future	255.7841	255.7841	255.9406	255.9406	0.061	0.0000	0.0000	0
2022/08/26	R202	02/11/2023			Bond Future	260.5319	260.5319	260.6916	260.6916	0.061	0.0000	0.0000	0
2022/08/26	R209	03/11/2022	9.25	Call	Bond Future	5.5300	0.0055	5.3400	0.0053	(3.436)	0	0	6,000
2022/08/26	R209	03/11/2022	9.25	Put	Bond Future	10,213.7500	10.2138	10,178.0700	10.1781	(0.349)	0	0	0
2022/08/26	R209	03/11/2022	9.50	Call	Bond Future	17.0600	0.0171	16.6400	0.0166	(2.462)	0	0	0
2022/08/26	R209	03/11/2022	9.50	Put	Bond Future	8,655.7700	8.6558	8,619.8600	8.6199	(0.415)	0	0	0
2022/08/26	R209	03/11/2022	12.00	Call	Bond Future	5,151.9900	5.1520	5,176.8900	5.1769	0.483	0	0	0
2022/08/26	R209	03/11/2022	12.00	Put	Bond Future	272.6400	0.2726	262.0500	0.2620	(3.884)	0	0	7,750
2022/08/26	R209	03/11/2022	11.03	Call	Bond Future	1,604.6900	1.6047	1,611.9200	1.6119	0.451	0	0	0
2022/08/26	R209	03/11/2022	11.03	Put	Bond Future	1,534.4200	1.5344	1,506.1600	1.5062	(1.842)	0	0	0
2022/08/26	R209	03/11/2022	10.50	Put	Bond Future	3,291.5000	3.2915	3,256.2600	3.2563	(1.071)	0	0	0
2022/08/26	R209	03/11/2022			Bond Future	11.0166	67.6783	11.0098	67.7138	(0.062)	0.0000	0.0000	20,217
2022/08/26	R209	03/11/2022	10.00	Call	Bond Future	112.9500	0.1129	111.9400	0.1119	(0.894)	0	0	7,750
2022/08/26	R209	03/11/2022	10.00	Put	Bond Future	5,741.3900	5.7414	5,704.8900	5.7049	(0.636)	0	0	6,000
2022/08/26	R209	03/11/2022	11.02	Call	Bond Future	1,576.9200	1.5769	1,583.9600	1.5840	0.446	0	0	0
2022/08/26	R209	03/11/2022	11.02	Put	Bond Future	1,558.9300	1.5589	1,530.4800	1.5305	(1.825)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	R209	03/11/2022	11.50	Call	Bond Future	3,155.9300	3.1559	3,172.3600	3.1724	0.521	0	0	0
2022/08/26	R209	03/11/2022	11.50	Put	Bond Future	692.0700	0.6921	673.0100	0.6730	(2.754)	0	0	0
2022/08/26	R209	03/11/2022	10.50	Call	Bond Future	510.4200	0.5104	510.6700	0.5107	0.049	0	0	0
2022/08/26	R209	03/11/2022	11.00	Call	Bond Future	1,522.1100	1.5221	1,528.8000	1.5288	0.440	0	0	0
2022/08/26	R209	03/11/2022	11.00	Put	Bond Future	1,608.8400	1.6088	1,580.0400	1.5800	(1.790)	0	0	6,000
2022/08/26	R209	03/11/2022	11.01	Call	Bond Future	1,549.3900	1.5494	1,556.2600	1.5563	0.443	0	0	0
2022/08/26	R209	03/11/2022	11.01	Put	Bond Future	1,583.7300	1.5837	1,555.1100	1.5551	(1.807)	0	0	0
2022/08/26	R209	02/02/2023	10.80	Put	Bond Future	3,530.1200	3.5301	3,501.4400	3.5014	(0.812)	0	0	0
2022/08/26	R209	02/02/2023	10.78	Call	Bond Future	1,659.4400	1.6594	1,666.1300	1.6661	0.403	0	0	0
2022/08/26	R209	02/02/2023	10.79	Call	Bond Future	1,681.3500	1.6813	1,688.1300	1.6881	0.403	0	0	0
2022/08/26	R209	02/02/2023			Bond Future	11.1490	68.8320	11.1421	68.8676	(0.062)	0.0000	0.0000	2,066
2022/08/26	R209	02/02/2023	10.80	Call	Bond Future	1,703.2400	1.7032	1,710.1200	1.7101	0.404	0	0	0
2022/08/26	R209	02/02/2023	10.78	Put	Bond Future	3,593.1100	3.5931	3,564.2400	3.5642	(0.803)	0	0	0
2022/08/26	R209	02/02/2023	10.79	Put	Bond Future	3,561.5900	3.5616	3,532.8100	3.5328	(0.808)	0	0	0
2022/08/26	R209	04/05/2023	11.09	Call	Bond Future	2,750.0900	2.7501	2,760.9600	2.7610	0.395	0	0	0
2022/08/26	R209	04/05/2023	11.09	Put	Bond Future	3,615.5800	3.6156	3,590.8600	3.5909	(0.684)	0	0	0
2022/08/26	R209	04/05/2023	11.10	Call	Bond Future	2,775.1000	2.7751	2,786.0600	2.7861	0.395	0	0	0
2022/08/26	R209	04/05/2023	11.10	Put	Bond Future	3,589.1600	3.5892	3,564.5300	3.5645	(0.686)	0	0	0
2022/08/26	R209	04/05/2023	10.00	Call	Bond Future	870.7500	0.8708	873.9500	0.8739	0.367	0	0	7,500
2022/08/26	R209	04/05/2023	10.00	Put	Bond Future	7,684.7700	7.6848	7,652.3800	7.6524	(0.421)	0	0	0
2022/08/26	R209	04/05/2023			Bond Future	11.2597	66.9960	11.2527	67.0316	(0.063)	0.0000	0.0000	1,250
2022/08/26	R209	04/05/2023	12.50	Call	Bond Future	7,121.3400	7.1213	7,143.6000	7.1436	0.313	0	0	0
2022/08/26	R209	04/05/2023	12.50	Put	Bond Future	1,247.5100	1.2475	1,234.1800	1.2342	(1.069)	0	0	7,500
2022/08/26	R209	04/05/2023	11.11	Call	Bond Future	2,800.2200	2.8002	2,811.2600	2.8113	0.394	0	0	0
2022/08/26	R209	04/05/2023	11.11	Put	Bond Future	3,562.9200	3.5629	3,538.3700	3.5384	(0.689)	0	0	0
2022/08/26	R209	04/05/2023	11.00	Call	Bond Future	2,530.8100	2.5308	2,540.9000	2.5409	0.399	0	0	0
2022/08/26	R209	04/05/2023	11.00	Put	Bond Future	3,861.5800	3.8616	3,836.0800	3.8361	(0.660)	0	0	7,500
2022/08/26	R209	03/08/2023	11.95	Put	Bond Future	2,565.5800	2.5656	2,547.5400	2.5475	(0.703)	0	0	0
2022/08/26	R209	03/08/2023	11.93	Call	Bond Future	5,380.0000	5.3800	5,397.6500	5.3976	0.328	0	0	0
2022/08/26	R209	03/08/2023	11.94	Call	Bond Future	5,410.2600	5.4103	5,427.9800	5.4280	0.328	0	0	0
2022/08/26	R209	03/08/2023			Bond Future	11.3546	68.3708	11.3474	68.4067	(0.063)	0.0000	0.0000	0
2022/08/26	R209	03/08/2023	11.95	Call	Bond Future	5,440.8000	5.4408	5,458.5900	5.4586	0.327	0	0	0
2022/08/26	R209	03/08/2023	11.93	Put	Bond Future	2,598.5000	2.5985	2,580.3200	2.5803	(0.700)	0	0	0
2022/08/26	R209	03/08/2023	11.94	Put	Bond Future	2,581.8700	2.5819	2,563.7600	2.5638	(0.701)	0	0	0
2022/08/26	R209	02/11/2023	11.33	Call	Bond Future	3,684.6700	3.6847	3,698.3300	3.6983	0.371	0	0	0
2022/08/26	R209	02/11/2023	11.33	Put	Bond Future	4,444.9500	4.4450	4,422.0600	4.4221	(0.515)	0	0	0
2022/08/26	R209	02/11/2023	11.34	Call	Bond Future	3,709.1800	3.7092	3,722.9100	3.7229	0.370	0	0	0
2022/08/26	R209	02/11/2023	11.34	Put	Bond Future	4,419.7900	4.4198	4,396.9700	4.3970	(0.516)	0	0	0
2022/08/26	R209	02/11/2023			Bond Future	11.4842	66.4751	11.4767	66.5117	(0.065)	0.0000	0.0000	0
2022/08/26	R209	02/11/2023	11.35	Call	Bond Future	3,733.4700	3.7335	3,747.2800	3.7473	0.370	0	0	0
2022/08/26	R209	02/11/2023	11.35	Put	Bond Future	4,394.4600	4.3945	4,371.7200	4.3717	(0.517)	0	0	0
2022/08/26	R210	03/11/2022			Bond Future	229.9387	229.9387	230.5620	230.5620	0.271	0.0000	0.0000	732
2022/08/26	R210	02/02/2023			Bond Future	233.9124	233.9124	234.5449	234.5449	0.270	0.0000	0.0000	300
2022/08/26	R210	04/05/2023			Bond Future	235.3066	235.3066	235.9490	235.9490	0.273	0.0000	0.0000	0
2022/08/26	R210	03/08/2023			Bond Future	240.1743	240.1743	240.8284	240.8284	0.272	0.0000	0.0000	0
2022/08/26	R210	02/11/2023			Bond Future	241.3961	241.3961	242.0604	242.0604	0.275	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	R213	03/11/2022	9.19	Call	Bond Future	15.9400	0.0159	15.2500	0.0152	(4.329)	0	0	476
2022/08/26	R213	03/11/2022	9.19	Put	Bond Future	7,268.5300	7.2685	7,258.9400	7.2589	(0.132)	0	0	0
2022/08/26	R213	03/11/2022	10.38	Call	Bond Future	820.0500	0.8200	814.1800	0.8142	(0.716)	0	0	0
2022/08/26	R213	03/11/2022	10.38	Put	Bond Future	2,088.3700	2.0884	2,073.6000	2.0736	(0.707)	0	0	0
2022/08/26	R213	03/11/2022	10.39	Call	Bond Future	839.0200	0.8390	833.1300	0.8331	(0.702)	0	0	0
2022/08/26	R213	03/11/2022	10.39	Put	Bond Future	2,059.3000	2.0593	2,044.5100	2.0445	(0.718)	0	0	0
2022/08/26	R213	03/11/2022	10.37	Call	Bond Future	801.2100	0.8012	795.3500	0.7953	(0.731)	0	0	0
2022/08/26	R213	03/11/2022	10.37	Put	Bond Future	2,117.6100	2.1176	2,102.8500	2.1028	(0.697)	0	0	200
2022/08/26	R213	03/11/2022			Bond Future	10.6466	81.5278	10.6447	81.5367	(0.018)	0.0000	0.0000	34,268
2022/08/26	R213	03/11/2022	9.13	Call	Bond Future	12.4300	0.0124	11.8500	0.0119	(4.666)	0	0	200
2022/08/26	R213	03/11/2022	9.13	Put	Bond Future	7,581.2900	7.5813	7,571.8100	7.5718	(0.125)	0	0	0
2022/08/26	R213	03/11/2022	9.84	Call	Bond Future	172.4400	0.1724	169.1200	0.1691	(1.925)	0	0	0
2022/08/26	R213	03/11/2022	9.84	Put	Bond Future	4,089.6000	4.0896	4,077.3800	4.0774	(0.299)	0	0	476
2022/08/26	R213	03/11/2022	10.40	Call	Bond Future	858.2400	0.8582	852.3400	0.8523	(0.687)	0	0	0
2022/08/26	R213	03/11/2022	10.40	Put	Bond Future	2,030.5100	2.0305	2,015.7100	2.0157	(0.729)	0	0	0
2022/08/26	R213	03/11/2022	9.98	Call	Bond Future	277.1500	0.2771	272.9200	0.2729	(1.526)	0	0	0
2022/08/26	R213	03/11/2022	9.98	Put	Bond Future	3,497.1600	3.4972	3,484.0300	3.4840	(0.375)	0	0	200
2022/08/26	R213	03/11/2022	10.19	Call	Bond Future	510.5900	0.5106	505.2600	0.5053	(1.044)	0	0	0
2022/08/26	R213	03/11/2022	10.19	Put	Bond Future	2,698.6200	2.6986	2,684.3900	2.6844	(0.527)	0	0	476
2022/08/26	R213	02/02/2023	10.43	Put	Bond Future	3,167.7100	3.1677	3,156.1500	3.1562	(0.365)	0	0	0
2022/08/26	R213	02/02/2023	12.20	Call	Bond Future	6,566.0400	6.5660	6,568.5200	6.5685	0.038	0	0	0
2022/08/26	R213	02/02/2023	12.20	Put	Bond Future	523.6300	0.5236	517.6900	0.5177	(1.134)	0	0	912
2022/08/26	R213	02/02/2023	10.22	Put	Bond Future	3,821.0000	3.8210	3,809.3600	3.8094	(0.305)	0	0	0
2022/08/26	R213	02/02/2023	10.23	Call	Bond Future	1,062.4200	1.0624	1,059.2000	1.0592	(0.303)	0	0	0
2022/08/26	R213	02/02/2023	10.35	Call	Bond Future	1,252.7400	1.2527	1,249.5400	1.2495	(0.255)	0	0	0
2022/08/26	R213	02/02/2023	10.35	Put	Bond Future	3,407.3800	3.4074	3,395.7600	3.3958	(0.341)	0	0	476
2022/08/26	R213	02/02/2023	10.01	Call	Bond Future	765.5900	0.7656	762.4800	0.7625	(0.406)	0	0	0
2022/08/26	R213	02/02/2023			Bond Future	10.8126	82.9167	10.8108	82.9251	(0.017)	0.0000	0.0000	0
2022/08/26	R213	02/02/2023	10.43	Call	Bond Future	1,390.9500	1.3909	1,387.8100	1.3878	(0.226)	0	0	912
2022/08/26	R213	02/02/2023	10.22	Call	Bond Future	1,047.5600	1.0476	1,044.3400	1.0443	(0.307)	0	0	0
2022/08/26	R213	02/02/2023	10.23	Put	Bond Future	3,788.0500	3.7881	3,776.4100	3.7764	(0.307)	0	0	0
2022/08/26	R213	02/02/2023	9.16	Call	Bond Future	206.4500	0.2064	204.5300	0.2045	(0.930)	0	0	476
2022/08/26	R213	02/02/2023	9.16	Put	Bond Future	8,253.2400	8.2532	8,242.9000	8.2429	(0.125)	0	0	0
2022/08/26	R213	02/02/2023	10.01	Put	Bond Future	4,551.2200	4.5512	4,539.6900	4.5397	(0.253)	0	0	476
2022/08/26	R213	02/02/2023	10.21	Call	Bond Future	1,032.6500	1.0327	1,029.4200	1.0294	(0.313)	0	0	0
2022/08/26	R213	02/02/2023	10.21	Put	Bond Future	3,853.9400	3.8539	3,842.2900	3.8423	(0.302)	0	0	0
2022/08/26	R213	04/05/2023	10.75	Call	Bond Future	2,311.7700	2.3118	2,310.0800	2.3101	(0.073)	0	0	0
2022/08/26	R213	04/05/2023	10.75	Put	Bond Future	3,186.2200	3.1862	3,176.6300	3.1766	(0.301)	0	0	0
2022/08/26	R213	04/05/2023			Bond Future	10.9445	80.9501	10.9428	80.9580	(0.016)	0.0000	0.0000	0
2022/08/26	R213	04/05/2023	10.74	Call	Bond Future	2,290.3700	2.2904	2,288.6700	2.2887	(0.074)	0	0	0
2022/08/26	R213	04/05/2023	10.74	Put	Bond Future	3,210.1100	3.2101	3,200.5100	3.2005	(0.299)	0	0	0
2022/08/26	R213	04/05/2023	10.73	Call	Bond Future	2,268.8100	2.2688	2,267.1000	2.2671	(0.075)	0	0	0
2022/08/26	R213	04/05/2023	10.73	Put	Bond Future	3,233.8600	3.2339	3,224.2500	3.2243	(0.297)	0	0	0
2022/08/26	R213	03/08/2023	11.62	Put	Bond Future	2,148.2500	2.1482	2,141.0400	2.1410	(0.336)	0	0	0
2022/08/26	R213	03/08/2023	11.63	Call	Bond Future	4,570.0000	4.5700	4,570.3400	4.5703	0.007	0	0	0
2022/08/26	R213	03/08/2023			Bond Future	11.0594	82.6092	11.0577	82.6168	(0.016)	0.0000	0.0000	0
2022/08/26	R213	03/08/2023	11.62	Call	Bond Future	4,542.2100	4.5422	4,542.5400	4.5425	0.007	0	0	0
2022/08/26	R213	03/08/2023	11.63	Put	Bond Future	2,134.1800	2.1342	2,126.9800	2.1270	(0.337)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/08/26	R213	03/08/2023	11.61	Call	Bond Future	4,514.4800	4.5145	4,514.7900	4.5148	0.007	0	0	0
2022/08/26	R213	03/08/2023	11.61	Put	Bond Future	2,162.4200	2.1624	2,155.1900	2.1552	(0.334)	0	0	0
2022/08/26	R213	02/11/2023	11.13	Call	Bond Future	3,184.6700	3.1847	3,184.6700	3.1847	0.000	0	0	0
2022/08/26	R213	02/11/2023	11.13	Put	Bond Future	3,602.2100	3.6022	3,594.4300	3.5944	(0.216)	0	0	0
2022/08/26	R213	02/11/2023			Bond Future	11.2284	80.5753	11.2266	80.5831	(0.016)	0.0000	0.0000	0
2022/08/26	R213	02/11/2023	11.12	Call	Bond Future	3,162.3400	3.1623	3,162.3300	3.1623	0.000	0	0	0
2022/08/26	R213	02/11/2023	11.12	Put	Bond Future	3,622.4700	3.6225	3,614.6800	3.6147	(0.215)	0	0	0
2022/08/26	R213	02/11/2023	11.11	Call	Bond Future	3,140.0800	3.1401	3,140.0500	3.1400	(0.001)	0	0	0
2022/08/26	R213	02/11/2023	11.11	Put	Bond Future	3,642.8300	3.6428	3,635.0200	3.6350	(0.214)	0	0	0
2022/08/26	R214	03/11/2022	11.34	Call	Bond Future	2,146.9400	2.1469	2,156.2300	2.1562	0.433	0	0	0
2022/08/26	R214	03/11/2022	11.36	Put	Bond Future	1,297.4500	1.2975	1,270.9200	1.2709	(2.045)	0	0	0
2022/08/26	R214	03/11/2022			Bond Future	11.1911	65.0089	11.1844	65.0451	(0.059)	0.0000	0.0000	25,384
2022/08/26	R214	03/11/2022	11.34	Put	Bond Future	1,339.5200	1.3395	1,312.6000	1.3126	(2.010)	0	0	0
2022/08/26	R214	03/11/2022	11.35	Call	Bond Future	2,179.3900	2.1794	2,188.8800	2.1889	0.435	0	0	0
2022/08/26	R214	03/11/2022	11.35	Put	Bond Future	1,318.3400	1.3183	1,291.6200	1.2916	(2.027)	0	0	0
2022/08/26	R214	03/11/2022	11.36	Call	Bond Future	2,212.0700	2.2121	2,221.7500	2.2218	0.438	0	0	0
2022/08/26	R214	02/02/2023	11.07	Call	Bond Future	2,022.7900	2.0228	2,030.6800	2.0307	0.390	0	0	0
2022/08/26	R214	02/02/2023	11.07	Put	Bond Future	3,386.6100	3.3866	3,358.1500	3.3581	(0.840)	0	0	0
2022/08/26	R214	02/02/2023	11.08	Call	Bond Future	2,047.4700	2.0475	2,055.4700	2.0555	0.391	0	0	0
2022/08/26	R214	02/02/2023	11.08	Put	Bond Future	3,355.7700	3.3558	3,327.4200	3.3274	(0.845)	0	0	0
2022/08/26	R214	02/02/2023			Bond Future	11.3195	66.1163	11.3128	66.1527	(0.060)	0.0000	0.0000	64,507
2022/08/26	R214	02/02/2023	11.09	Call	Bond Future	2,072.4900	2.0725	2,080.6000	2.0806	0.391	0	0	0
2022/08/26	R214	02/02/2023	11.09	Put	Bond Future	3,325.3300	3.3253	3,297.0900	3.2971	(0.849)	0	0	0
2022/08/26	R214	04/05/2023	11.36	Call	Bond Future	3,246.4200	3.2464	3,258.3000	3.2583	0.366	0	0	0
2022/08/26	R214	04/05/2023	11.36	Put	Bond Future	3,576.4100	3.5764	3,551.8700	3.5519	(0.686)	0	0	0
2022/08/26	R214	04/05/2023	11.37	Call	Bond Future	3,273.9100	3.2739	3,285.8900	3.2859	0.366	0	0	0
2022/08/26	R214	04/05/2023	11.37	Put	Bond Future	3,550.5100	3.5505	3,526.0700	3.5261	(0.688)	0	0	0
2022/08/26	R214	04/05/2023			Bond Future	11.4220	64.0828	11.4152	64.1193	(0.060)	0.0000	0.0000	0
2022/08/26	R214	04/05/2023	11.38	Call	Bond Future	3,301.7200	3.3017	3,313.7900	3.3138	0.366	0	0	0
2022/08/26	R214	04/05/2023	11.38	Put	Bond Future	3,525.0000	3.5250	3,500.6500	3.5006	(0.691)	0	0	0
2022/08/26	R214	03/08/2023	12.14	Call	Bond Future	5,801.2000	5.8012	5,819.6200	5.8196	0.318	0	0	0
2022/08/26	R214	03/08/2023	12.14	Put	Bond Future	2,642.5200	2.6425	2,624.2000	2.6242	(0.693)	0	0	0
2022/08/26	R214	03/08/2023	12.15	Call	Bond Future	5,832.8500	5.8328	5,851.3400	5.8513	0.317	0	0	0
2022/08/26	R214	03/08/2023	12.15	Put	Bond Future	2,625.9400	2.6259	2,607.6900	2.6077	(0.695)	0	0	0
2022/08/26	R214	03/08/2023			Bond Future	11.5114	65.3969	11.5044	65.4336	(0.061)	0.0000	0.0000	0
2022/08/26	R214	03/08/2023	12.16	Call	Bond Future	5,864.7700	5.8648	5,883.3300	5.8833	0.316	0	0	0
2022/08/26	R214	03/08/2023	12.16	Put	Bond Future	2,609.7000	2.6097	2,591.5200	2.5915	(0.697)	0	0	0
2022/08/26	R214	02/11/2023	11.45	Put	Bond Future	4,835.8700	4.8359	4,812.1400	4.8121	(0.491)	0	0	0
2022/08/26	R214	02/11/2023	11.46	Call	Bond Future	3,903.5100	3.9035	3,917.3300	3.9173	0.354	0	0	0
2022/08/26	R214	02/11/2023	11.46	Put	Bond Future	4,808.7300	4.8087	4,785.0700	4.7851	(0.492)	0	0	0
2022/08/26	R214	02/11/2023			Bond Future	11.6340	63.3007	11.6267	63.3382	(0.063)	0.0000	0.0000	0
2022/08/26	R214	02/11/2023	11.45	Call	Bond Future	3,878.0000	3.8780	3,891.7500	3.8918	0.355	0	0	0
2022/08/26	R214	02/11/2023	11.47	Call	Bond Future	3,928.8100	3.9288	3,942.7100	3.9427	0.354	0	0	0
2022/08/26	R214	02/11/2023	11.47	Put	Bond Future	4,781.4400	4.7814	4,757.8600	4.7579	(0.493)	0	0	0
2022/08/26	R248	03/11/2022	10.60	Call	Bond Future	595.9700	0.5960	603.1300	0.6031	1.201	0	0	950
2022/08/26	R248	03/11/2022	10.60	Put	Bond Future	4,746.7900	4.7468	4,672.9600	4.6730	(1.555)	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
2022/08/26	R248	03/11/2022	10.70	Call	Bond Future	775.5000	0.7755	785.1800	0.7852	1.248	0	0	0
2022/08/26	R248	03/11/2022	10.70	Put	Bond Future	4,179.4100	4.1794	4,108.1000	4.1081	(1.706)	0	0	0
2022/08/26	R248	03/11/2022	11.32	Call	Bond Future	2,671.7900	2.6718	2,704.3400	2.7043	1.218	0	0	0
2022/08/26	R248	03/11/2022	11.20	Call	Bond Future	2,206.5400	2.2065	2,234.1200	2.2341	1.250	0	0	0
2022/08/26	R248	03/11/2022	11.20	Put	Bond Future	2,042.7200	2.0427	1,989.3100	1.9893	(2.615)	0	0	0
2022/08/26	R248	03/11/2022	11.30	Put	Bond Future	1,745.8500	1.7459	1,696.5900	1.6966	(2.822)	0	0	0
2022/08/26	R248	03/11/2022	11.31	Put	Bond Future	1,718.3500	1.7184	1,669.5000	1.6695	(2.843)	0	0	0
2022/08/26	R248	03/11/2022			Bond Future	11.1762	81.3157	11.1644	81.3967	(0.105)	0.0000	0.0000	256,864
2022/08/26	R248	03/11/2022	10.00	Call	Bond Future	80.9700	0.0810	81.2900	0.0813	0.395	0	0	0
2022/08/26	R248	03/11/2022	10.00	Put	Bond Future	8,965.6000	8.9656	8,884.9300	8.8849	(0.900)	0	0	0
2022/08/26	R248	03/11/2022	11.32	Put	Bond Future	1,691.2100	1.6912	1,642.7700	1.6428	(2.864)	0	0	0
2022/08/26	R248	03/11/2022	11.90	Call	Bond Future	5,366.0400	5.3660	5,420.4200	5.4204	1.013	0	0	0
2022/08/26	R248	03/11/2022	11.90	Put	Bond Future	637.4800	0.6375	610.8700	0.6109	(4.174)	0	0	0
2022/08/26	R248	03/11/2022	11.30	Call	Bond Future	2,591.3300	2.5913	2,623.0600	2.6231	1.224	0	0	950
2022/08/26	R248	03/11/2022	11.31	Call	Bond Future	2,631.4300	2.6314	2,663.5700	2.6636	1.221	0	0	0
2022/08/26	R248	02/02/2023	11.10	Put	Bond Future	4,052.5000	4.0525	3,997.8900	3.9979	(1.348)	0	0	0
2022/08/26	R248	02/02/2023	11.08	Call	Bond Future	2,629.3000	2.6293	2,655.9200	2.6559	1.012	0	0	0
2022/08/26	R248	02/02/2023	11.08	Put	Bond Future	4,127.9300	4.1279	4,072.8100	4.0728	(1.335)	0	0	0
2022/08/26	R248	02/02/2023			Bond Future	11.2981	82.7378	11.2860	82.8195	(0.107)	0.0000	0.0000	0
2022/08/26	R248	02/02/2023	11.10	Call	Bond Future	2,693.3700	2.6934	2,720.5000	2.7205	1.007	0	0	2,700
2022/08/26	R248	02/02/2023	11.06	Call	Bond Future	2,566.2100	2.5662	2,592.3200	2.5923	1.017	0	0	0
2022/08/26	R248	02/02/2023	11.06	Put	Bond Future	4,204.7600	4.2048	4,149.1300	4.1491	(1.323)	0	0	0
2022/08/26	R248	02/02/2023	11.07	Call	Bond Future	2,597.7700	2.5978	2,624.1400	2.6241	1.015	0	0	0
2022/08/26	R248	02/02/2023	11.07	Put	Bond Future	4,166.3000	4.1663	4,110.9300	4.1109	(1.329)	0	0	0
2022/08/26	R248	02/02/2023	10.40	Call	Bond Future	992.5200	0.9925	1,003.7900	1.0038	1.135	0	0	2,700
2022/08/26	R248	02/02/2023	10.40	Put	Bond Future	7,495.8700	7.4959	7,425.4000	7.4254	(0.940)	0	0	0
2022/08/26	R248	04/05/2023	11.35	Call	Bond Future	4,102.0000	4.1020	4,136.1100	4.1361	0.832	0	0	0
2022/08/26	R248	04/05/2023	11.35	Put	Bond Future	4,449.5600	4.4496	4,401.0400	4.4010	(1.090)	0	0	0
2022/08/26	R248	04/05/2023			Bond Future	11.4020	79.8617	11.3896	79.9443	(0.109)	0.0000	0.0000	0
2022/08/26	R248	04/05/2023	11.33	Call	Bond Future	4,033.1000	4.0331	4,066.8000	4.0668	0.836	0	0	0
2022/08/26	R248	04/05/2023	11.33	Put	Bond Future	4,514.9300	4.5149	4,466.0000	4.4660	(1.084)	0	0	0
2022/08/26	R248	04/05/2023	11.34	Call	Bond Future	4,067.4900	4.0675	4,101.3900	4.1014	0.833	0	0	0
2022/08/26	R248	04/05/2023	11.34	Put	Bond Future	4,482.1400	4.4821	4,433.4100	4.4334	(1.087)	0	0	0
2022/08/26	R248	03/08/2023	12.11	Call	Bond Future	7,193.4400	7.1934	7,240.9100	7.2409	0.660	0	0	0
2022/08/26	R248	03/08/2023	12.11	Put	Bond Future	3,344.6400	3.3446	3,308.4100	3.3084	(1.083)	0	0	0
2022/08/26	R248	03/08/2023			Bond Future	11.4960	81.4623	11.4832	81.5460	(0.111)	0.0000	0.0000	0
2022/08/26	R248	03/08/2023	12.09	Call	Bond Future	7,115.0300	7.1150	7,162.2000	7.1622	0.663	0	0	0
2022/08/26	R248	03/08/2023	12.09	Put	Bond Future	3,386.2600	3.3863	3,349.7300	3.3497	(1.079)	0	0	0
2022/08/26	R248	03/08/2023	12.10	Call	Bond Future	7,154.0700	7.1541	7,201.3900	7.2014	0.661	0	0	0
2022/08/26	R248	03/08/2023	12.10	Put	Bond Future	3,365.2400	3.3652	3,328.8600	3.3289	(1.081)	0	0	0
2022/08/26	R248	02/11/2023	11.49	Put	Bond Future	5,845.3900	5.8454	5,797.5000	5.7975	(0.819)	0	0	0
2022/08/26	R248	02/11/2023	11.47	Call	Bond Future	4,974.7500	4.9748	5,011.9000	5.0119	0.747	0	0	0
2022/08/26	R248	02/11/2023	11.48	Call	Bond Future	5,007.0300	5.0070	5,044.3400	5.0443	0.745	0	0	0
2022/08/26	R248	02/11/2023			Bond Future	11.6141	78.5392	11.6008	78.6245	(0.114)	0.0000	0.0000	0
2022/08/26	R248	02/11/2023	11.49	Call	Bond Future	5,039.3900	5.0394	5,076.8700	5.0769	0.744	0	0	0
2022/08/26	R248	02/11/2023	11.47	Put	Bond Future	5,912.0400	5.9120	5,863.8200	5.8638	(0.816)	0	0	0
2022/08/26	R248	02/11/2023	11.48	Put	Bond Future	5,878.6300	5.8786	5,830.5700	5.8306	(0.818)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
<b>Total</b>											<b>1490085</b>	