



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/10/2022 TO 14/10/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	2025	03/11/2022		Bond Future	165.8487	165.8487	165.7313	165.7313	(0.071)	0.0000	0.0000	3,313
2022/10/14	2025	02/02/2023		Bond Future	167.2717	167.2717	167.1492	167.1492	(0.073)	0.0000	0.0000	3,967
2022/10/14	2025	04/05/2023		Bond Future	170.7200	170.7200	170.5935	170.5935	(0.074)	0.0000	0.0000	0
2022/10/14	2025	03/08/2023		Bond Future	172.5716	172.5716	172.4429	172.4429	(0.075)	0.0000	0.0000	0
2022/10/14	2025	02/11/2023		Bond Future	176.2441	176.2441	176.1125	176.1125	(0.075)	0.0000	0.0000	0
2022/10/14	2029	03/11/2022		Bond Future	118.8522	118.8522	118.6197	118.6197	(0.196)	0.0000	0.0000	1,086
2022/10/14	2029	02/02/2023		Bond Future	121.0964	121.0964	120.8572	120.8572	(0.198)	0.0000	0.0000	912

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
2022/10/14	2029	04/05/2023			Bond Future	122.2900	122.2900	122.0451	122.0451	(0.200)	0.0000	0.0000	0
2022/10/14	2029	03/08/2023			Bond Future	124.8804	124.8804	124.6299	124.6299	(0.201)	0.0000	0.0000	0
2022/10/14	2029	02/11/2023			Bond Future	126.1910	126.1910	125.9364	125.9364	(0.202)	0.0000	0.0000	0
2022/10/14	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/14	2030	03/11/2022	9.70	Put	Bond Future	5,478.0900	5.4781	5,378.1600	5.3782	(1.824)	0	0	0
2022/10/14	2030	03/11/2022	10.10	Call	Bond Future	5.1400	0.0051	5.1700	0.0052	0.584	0	0	0
2022/10/14	2030	03/11/2022	10.10	Put	Bond Future	3,578.1300	3.5781	3,478.2300	3.4782	(2.792)	0	0	0
2022/10/14	2030	03/11/2022	10.20	Put	Bond Future	3,122.8300	3.1228	3,023.2600	3.0233	(3.188)	0	0	0
2022/10/14	2030	03/11/2022			Bond Future	10.8802	87.9840	10.8578	88.0840	(0.206)	0.0000	0.0000	54,541
2022/10/14	2030	03/11/2022	10.08	Call	Bond Future	3.8300	0.0038	3.8400	0.0038	0.261	0	0	0
2022/10/14	2030	03/11/2022	10.08	Put	Bond Future	3,670.8700	3.6709	3,570.9500	3.5710	(2.722)	0	0	0
2022/10/14	2030	03/11/2022	10.09	Call	Bond Future	4.4400	0.0044	4.4700	0.0045	0.676	0	0	0
2022/10/14	2030	03/11/2022	10.09	Put	Bond Future	3,624.4400	3.6244	3,524.5400	3.5245	(2.756)	0	0	0
2022/10/14	2030	03/11/2022	10.20	Call	Bond Future	18.2200	0.0182	18.5800	0.0186	1.976	0	0	500
2022/10/14	2030	03/11/2022	11.57	Call	Bond Future	3,141.5400	3.1415	3,220.4500	3.2205	2.512	0	0	0
2022/10/14	2030	03/11/2022	11.57	Put	Bond Future	132.9200	0.1329	111.9000	0.1119	(15.814)	0	0	500
2022/10/14	2030	02/02/2023	11.16	Put	Bond Future	1,779.8300	1.7798	1,726.3900	1.7264	(3.003)	0	0	388
2022/10/14	2030	02/02/2023	11.35	Call	Bond Future	2,782.9000	2.7829	2,835.8300	2.8358	1.902	0	0	5,000
2022/10/14	2030	02/02/2023	11.35	Put	Bond Future	1,457.4200	1.4574	1,410.2500	1.4103	(3.237)	0	0	0
2022/10/14	2030	02/02/2023	9.99	Call	Bond Future	456.7600	0.4568	469.2000	0.4692	2.724	0	0	0
2022/10/14	2030	02/02/2023	10.00	Call	Bond Future	463.5500	0.4635	476.1800	0.4762	2.725	0	0	0
2022/10/14	2030	02/02/2023	10.01	Put	Bond Future	5,078.8900	5.0789	4,991.6200	4.9916	(1.718)	0	0	0
2022/10/14	2030	02/02/2023	9.80	Call	Bond Future	343.5500	0.3435	352.8800	0.3529	2.716	0	0	0
2022/10/14	2030	02/02/2023	9.94	Put	Bond Future	5,355.8700	5.3559	5,267.3300	5.2673	(1.653)	0	0	102
2022/10/14	2030	02/02/2023	9.20	Call	Bond Future	130.6800	0.1307	134.0600	0.1341	2.586	0	0	0
2022/10/14	2030	02/02/2023	9.20	Put	Bond Future	8,582.1400	8.5821	8,485.4200	8.4854	(1.127)	0	0	0
2022/10/14	2030	02/02/2023	9.66	Call	Bond Future	276.5800	0.2766	284.0600	0.2841	2.704	0	0	0
2022/10/14	2030	02/02/2023	9.66	Put	Bond Future	6,520.1300	6.5201	6,427.5100	6.4275	(1.421)	0	0	102
2022/10/14	2030	02/02/2023	8.81	Put	Bond Future	10,437.7000	10.4377	10,339.1200	10.3391	(0.944)	0	0	0
2022/10/14	2030	02/02/2023	9.04	Call	Bond Future	99.4300	0.0994	101.9400	0.1019	2.524	0	0	0
2022/10/14	2030	02/02/2023	9.04	Put	Bond Future	9,334.5200	9.3345	9,236.9300	9.2369	(1.045)	0	0	0
2022/10/14	2030	02/02/2023	9.08	Put	Bond Future	9,144.9500	9.1450	9,047.5500	9.0475	(1.065)	0	0	0
2022/10/14	2030	02/02/2023			Bond Future	11.0404	85.6180	11.0173	85.7181	(0.210)	0.0000	0.0000	77,767
2022/10/14	2030	02/02/2023	11.55	Call	Bond Future	3,342.6400	3.3426	3,401.8100	3.4018	1.770	0	0	5,000
2022/10/14	2030	02/02/2023	11.55	Put	Bond Future	1,174.7600	1.1748	1,133.8300	1.1338	(3.484)	0	0	0
2022/10/14	2030	02/02/2023	11.12	Call	Bond Future	2,198.5000	2.1985	2,243.8000	2.2438	2.060	0	0	0
2022/10/14	2030	02/02/2023	11.12	Put	Bond Future	1,855.2500	1.8553	1,800.4500	1.8004	(2.954)	0	0	0
2022/10/14	2030	02/02/2023	11.16	Call	Bond Future	2,294.9500	2.2950	2,341.6100	2.3416	2.033	0	0	0
2022/10/14	2030	02/02/2023	9.99	Put	Bond Future	5,156.5800	5.1566	5,068.9200	5.0689	(1.700)	0	0	0
2022/10/14	2030	02/02/2023	10.00	Put	Bond Future	5,117.1100	5.1171	5,029.6400	5.0296	(1.709)	0	0	0
2022/10/14	2030	02/02/2023	10.01	Call	Bond Future	471.5700	0.4716	484.4000	0.4844	2.721	0	0	0
2022/10/14	2030	02/02/2023	9.80	Put	Bond Future	5,928.1400	5.9281	5,837.3700	5.8374	(1.531)	0	0	0
2022/10/14	2030	02/02/2023	9.83	Call	Bond Future	359.6000	0.3596	369.3800	0.3694	2.720	0	0	388
2022/10/14	2030	02/02/2023	9.83	Put	Bond Future	5,803.7600	5.8038	5,713.4400	5.7134	(1.556)	0	0	0
2022/10/14	2030	02/02/2023	9.94	Call	Bond Future	424.2700	0.4243	435.8300	0.4358	2.725	0	0	0
2022/10/14	2030	02/02/2023	9.79	Call	Bond Future	338.3000	0.3383	347.4900	0.3475	2.717	0	0	0
2022/10/14	2030	02/02/2023	9.79	Put	Bond Future	5,969.7600	5.9698	5,878.8500	5.8788	(1.523)	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
2022/10/14	2030	02/02/2023	8.81	Call	Bond Future	61.6900	0.0617	63.2100	0.0632	2.464	0	0	102
2022/10/14	2030	02/02/2023	9.08	Call	Bond Future	106.5400	0.1065	109.2400	0.1092	2.534	0	0	388
2022/10/14	2030	04/05/2023	11.34	Call	Bond Future	3,035.6900	3.0357	3,085.5700	3.0856	1.643	0	0	0
2022/10/14	2030	04/05/2023	11.34	Put	Bond Future	2,376.2400	2.3762	2,324.7600	2.3248	(2.166)	0	0	150
2022/10/14	2030	04/05/2023	10.42	Call	Bond Future	1,269.1500	1.2692	1,296.1700	1.2962	2.129	0	0	479
2022/10/14	2030	04/05/2023	10.42	Put	Bond Future	4,544.0300	4.5440	4,469.6900	4.4697	(1.636)	0	0	0
2022/10/14	2030	04/05/2023	10.52	Call	Bond Future	1,411.0800	1.4111	1,440.4300	1.4404	2.080	0	0	0
2022/10/14	2030	04/05/2023	10.52	Put	Bond Future	4,247.2600	4.2473	4,175.2500	4.1752	(1.695)	0	0	0
2022/10/14	2030	04/05/2023	10.53	Call	Bond Future	1,426.4700	1.4265	1,456.0600	1.4561	2.074	0	0	0
2022/10/14	2030	04/05/2023	10.53	Put	Bond Future	4,218.9300	4.2189	4,147.1600	4.1472	(1.701)	0	0	0
2022/10/14	2030	04/05/2023	9.67	Call	Bond Future	546.7000	0.5467	559.7900	0.5598	2.394	0	0	479
2022/10/14	2030	04/05/2023	9.67	Put	Bond Future	7,201.1300	7.2011	7,112.8600	7.1129	(1.226)	0	0	0
2022/10/14	2030	04/05/2023	9.78	Call	Bond Future	617.4000	0.6174	632.0600	0.6321	2.374	0	0	388
2022/10/14	2030	04/05/2023	9.78	Put	Bond Future	6,766.1300	6.7661	6,679.4300	6.6794	(1.281)	0	0	0
2022/10/14	2030	04/05/2023	10.00	Call	Bond Future	781.6300	0.7816	799.8400	0.7998	2.330	0	0	1,080
2022/10/14	2030	04/05/2023	10.00	Put	Bond Future	5,929.4000	5.9294	5,846.2500	5.8463	(1.402)	0	0	0
2022/10/14	2030	04/05/2023	9.03	Call	Bond Future	258.5400	0.2585	264.9200	0.2649	2.468	0	0	388
2022/10/14	2030	04/05/2023	9.03	Put	Bond Future	9,925.9600	9.9260	9,830.9800	9.8310	(0.957)	0	0	0
2022/10/14	2030	04/05/2023	9.58	Put	Bond Future	7,565.1300	7.5651	7,475.6700	7.4757	(1.183)	0	0	0
2022/10/14	2030	04/05/2023			Bond Future	11.1821	87.3655	11.1579	87.4669	(0.216)	0.0000	0.0000	0
2022/10/14	2030	04/05/2023	12.57	Call	Bond Future	6,522.1500	6.5222	6,597.0300	6.5970	1.148	0	0	0
2022/10/14	2030	04/05/2023	12.57	Put	Bond Future	942.5700	0.9426	916.0900	0.9161	(2.809)	0	0	350
2022/10/14	2030	04/05/2023	11.62	Call	Bond Future	3,744.1900	3.7442	3,800.7300	3.8007	1.510	0	0	0
2022/10/14	2030	04/05/2023	11.62	Put	Bond Future	1,931.4700	1.9315	1,886.6500	1.8866	(2.321)	0	0	388
2022/10/14	2030	04/05/2023	12.04	Call	Bond Future	4,913.6700	4.9137	4,979.2000	4.9792	1.334	0	0	0
2022/10/14	2030	04/05/2023	12.04	Put	Bond Future	1,408.2300	1.4082	1,372.4000	1.3724	(2.544)	0	0	1,080
2022/10/14	2030	04/05/2023	12.50	Call	Bond Future	6,303.6200	6.3036	6,377.3900	6.3774	1.170	0	0	0
2022/10/14	2030	04/05/2023	12.50	Put	Bond Future	994.1000	0.9941	966.5100	0.9665	(2.775)	0	0	479
2022/10/14	2030	04/05/2023	10.54	Call	Bond Future	1,441.9500	1.4419	1,471.7900	1.4718	2.069	0	0	0
2022/10/14	2030	04/05/2023	10.54	Put	Bond Future	4,190.7200	4.1907	4,119.2000	4.1192	(1.707)	0	0	0
2022/10/14	2030	04/05/2023	10.65	Call	Bond Future	1,617.8600	1.6179	1,650.3700	1.6504	2.009	0	0	350
2022/10/14	2030	04/05/2023	10.65	Put	Bond Future	3,887.8300	3.8878	3,818.9800	3.8190	(1.771)	0	0	0
2022/10/14	2030	04/05/2023	9.58	Call	Bond Future	494.3200	0.4943	506.2200	0.5062	2.407	0	0	150
2022/10/14	2030	03/08/2023	12.89	Call	Bond Future	7,151.6900	7.1517	7,228.7900	7.2288	1.078	0	0	0
2022/10/14	2030	03/08/2023	12.89	Put	Bond Future	1,083.0100	1.0830	1,056.9600	1.0570	(2.405)	0	0	350
2022/10/14	2030	03/08/2023	11.34	Call	Bond Future	2,967.0600	2.9671	3,016.0400	3.0160	1.651	0	0	0
2022/10/14	2030	03/08/2023	11.34	Put	Bond Future	2,907.5900	2.9076	2,853.4200	2.8534	(1.863)	0	0	0
2022/10/14	2030	03/08/2023	11.35	Call	Bond Future	2,989.2700	2.9893	3,038.4700	3.0385	1.646	0	0	0
2022/10/14	2030	03/08/2023	11.36	Put	Bond Future	2,870.9200	2.8709	2,817.2000	2.8172	(1.871)	0	0	0
2022/10/14	2030	03/08/2023	10.40	Call	Bond Future	1,308.6600	1.3087	1,336.4300	1.3364	2.122	0	0	1,012
2022/10/14	2030	03/08/2023	10.65	Call	Bond Future	1,659.3000	1.6593	1,692.4700	1.6925	1.999	0	0	350
2022/10/14	2030	03/08/2023	10.65	Put	Bond Future	4,460.9000	4.4609	4,390.9200	4.3909	(1.569)	0	0	0
2022/10/14	2030	03/08/2023			Bond Future	11.3254	85.1902	11.3000	85.2933	(0.224)	0.0000	0.0000	0
2022/10/14	2030	03/08/2023	12.59	Call	Bond Future	6,259.3400	6.2593	6,332.1900	6.3322	1.164	0	0	0
2022/10/14	2030	03/08/2023	12.59	Put	Bond Future	1,310.5400	1.3105	1,280.2400	1.2802	(2.312)	0	0	1,012
2022/10/14	2030	03/08/2023	11.35	Put	Bond Future	2,889.2100	2.8892	2,835.2600	2.8353	(1.867)	0	0	0
2022/10/14	2030	03/08/2023	11.36	Call	Bond Future	3,011.5500	3.0115	3,060.9800	3.0610	1.641	0	0	0
2022/10/14	2030	03/08/2023	10.40	Put	Bond Future	5,176.7800	5.1768	5,101.4000	5.1014	(1.456)	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
2022/10/14	2030	02/11/2023	10.81	Call	Bond Future	1,622.6300	1.6226	1,658.0400	1.6580	2.182	0	0	0
2022/10/14	2030	02/11/2023	10.81	Put	Bond Future	4,257.2600	4.2573	4,187.4600	4.1875	(1.640)	0	0	0
2022/10/14	2030	02/11/2023	10.80	Call	Bond Future	1,606.8900	1.6069	1,642.0600	1.6421	2.189	0	0	0
2022/10/14	2030	02/11/2023	10.80	Put	Bond Future	4,282.4600	4.2825	4,212.4200	4.2124	(1.636)	0	0	0
2022/10/14	2030	02/11/2023			Bond Future	11.4661	86.9861	11.4394	87.0913	(0.233)	0.0000	0.0000	0
2022/10/14	2030	02/11/2023	10.82	Call	Bond Future	1,638.7900	1.6388	1,674.4400	1.6744	2.175	0	0	0
2022/10/14	2030	02/11/2023	10.82	Put	Bond Future	4,232.5000	4.2325	4,162.9400	4.1629	(1.643)	0	0	0
2022/10/14	2032	03/11/2022	9.31	Put	Bond Future	11,133.7700	11.1338	11,047.6900	11.0477	(0.773)	0	0	0
2022/10/14	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/14	2032	03/11/2022	9.36	Put	Bond Future	10,839.1000	10.8391	10,753.0200	10.7530	(0.794)	0	0	0
2022/10/14	2032	03/11/2022	9.46	Put	Bond Future	10,253.4200	10.2534	10,167.3400	10.1673	(0.840)	0	0	0
2022/10/14	2032	03/11/2022	10.56	Put	Bond Future	4,132.2200	4.1322	4,045.6500	4.0456	(2.095)	0	0	180
2022/10/14	2032	03/11/2022	9.92	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	750
2022/10/14	2032	03/11/2022	9.92	Put	Bond Future	7,620.7300	7.6207	7,534.6500	7.5347	(1.130)	0	0	0
2022/10/14	2032	03/11/2022	10.11	Put	Bond Future	6,562.1500	6.5622	6,476.0600	6.4761	(1.312)	0	0	454
2022/10/14	2032	03/11/2022	10.16	Call	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2022/10/14	2032	03/11/2022	10.16	Put	Bond Future	6,286.3400	6.2863	6,200.2400	6.2002	(1.370)	0	0	180
2022/10/14	2032	03/11/2022			Bond Future	11.3587	83.1922	11.3414	83.2783	(0.152)	0.0000	0.0000	128,644
2022/10/14	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/14	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/14	2032	03/11/2022	11.55	Call	Bond Future	1,548.0200	1.5480	1,582.5200	1.5825	2.229	0	0	0
2022/10/14	2032	03/11/2022	11.55	Put	Bond Future	600.1900	0.6002	548.6100	0.5486	(8.594)	0	0	500
2022/10/14	2032	03/11/2022	12.30	Call	Bond Future	4,589.1100	4.5891	4,664.0200	4.6640	1.632	0	0	0
2022/10/14	2032	03/11/2022	12.30	Put	Bond Future	63.9800	0.0640	52.8100	0.0528	(17.459)	0	0	750
2022/10/14	2032	03/11/2022	10.66	Call	Bond Future	31.5000	0.0315	30.8100	0.0308	(2.190)	0	0	0
2022/10/14	2032	03/11/2022	10.66	Put	Bond Future	3,620.5800	3.6206	3,533.8100	3.5338	(2.397)	0	0	0
2022/10/14	2032	03/11/2022	10.67	Call	Bond Future	34.2400	0.0342	33.5400	0.0335	(2.044)	0	0	750
2022/10/14	2032	03/11/2022	10.67	Put	Bond Future	3,570.5000	3.5705	3,483.7200	3.4837	(2.430)	0	0	0
2022/10/14	2032	03/11/2022	11.45	Call	Bond Future	1,229.1900	1.2292	1,256.4100	1.2564	2.214	0	0	0
2022/10/14	2032	03/11/2022	11.45	Put	Bond Future	774.9200	0.7749	716.0600	0.7161	(7.596)	0	0	7,500
2022/10/14	2032	03/11/2022	10.21	Call	Bond Future	0.1300	0.0001	0.1100	0.0001	(15.385)	0	0	500
2022/10/14	2032	03/11/2022	10.21	Put	Bond Future	6,011.6600	6.0117	5,925.5600	5.9256	(1.432)	0	0	0
2022/10/14	2032	03/11/2022	10.49	Call	Bond Future	5.8700	0.0059	5.5500	0.0056	(5.451)	0	0	0
2022/10/14	2032	03/11/2022	10.49	Put	Bond Future	4,499.6200	4.4996	4,413.2200	4.4132	(1.920)	0	0	454
2022/10/14	2032	03/11/2022	10.56	Call	Bond Future	12.5000	0.0125	12.0100	0.0120	(3.920)	0	0	0
2022/10/14	2032	03/11/2022	10.11	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2022/10/14	2032	02/02/2023	11.69	Call	Bond Future	2,825.3400	2.8253	2,864.0100	2.8640	1.369	0	0	0
2022/10/14	2032	02/02/2023	11.69	Put	Bond Future	1,992.6500	1.9926	1,945.2900	1.9453	(2.377)	0	0	0
2022/10/14	2032	02/02/2023	10.40	Call	Bond Future	468.1100	0.4681	476.3300	0.4763	1.756	0	0	0
2022/10/14	2032	02/02/2023	10.40	Put	Bond Future	6,159.0000	6.1590	6,081.1900	6.0812	(1.263)	0	0	0
2022/10/14	2032	02/02/2023	10.50	Call	Bond Future	550.3400	0.5503	560.0400	0.5600	1.763	0	0	0
2022/10/14	2032	02/02/2023	10.50	Put	Bond Future	5,711.1500	5.7112	5,634.8200	5.6348	(1.337)	0	0	454
2022/10/14	2032	02/02/2023	10.67	Call	Bond Future	738.8400	0.7388	751.6100	0.7516	1.728	0	0	750
2022/10/14	2032	02/02/2023	10.67	Put	Bond Future	5,008.2200	5.0082	4,934.9600	4.9350	(1.463)	0	0	0
2022/10/14	2032	02/02/2023	10.22	Call	Bond Future	345.0800	0.3451	351.0500	0.3510	1.730	0	0	500
2022/10/14	2032	02/02/2023	10.22	Put	Bond Future	7,000.8800	7.0009	6,920.8200	6.9208	(1.144)	0	0	0
2022/10/14	2032	02/02/2023	9.47	Call	Bond Future	79.5700	0.0796	80.7300	0.0807	1.458	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
2022/10/14	2032	02/02/2023	9.47	Put	Bond Future	10,909.7600	10.9098	10,824.8900	10.8249	(0.778)	0	0	0
2022/10/14	2032	02/02/2023	9.92	Call	Bond Future	199.5600	0.1996	202.8600	0.2029	1.654	0	0	750
2022/10/14	2032	02/02/2023	9.92	Put	Bond Future	8,494.8900	8.4949	8,412.1600	8.4122	(0.974)	0	0	0
2022/10/14	2032	02/02/2023			Bond Future	11.5178	84.7425	11.5001	84.8286	(0.153)	0.0000	0.0000	89,249
2022/10/14	2032	02/02/2023	11.84	Call	Bond Future	3,264.6200	3.2646	3,307.3500	3.3074	1.309	0	0	0
2022/10/14	2032	02/02/2023	11.84	Put	Bond Future	1,715.8700	1.7159	1,672.5700	1.6726	(2.524)	0	0	500
2022/10/14	2032	02/02/2023	12.75	Call	Bond Future	6,377.2800	6.3773	6,440.5800	6.4406	0.993	0	0	0
2022/10/14	2032	02/02/2023	12.75	Put	Bond Future	661.3800	0.6614	638.6500	0.6387	(3.437)	0	0	750
2022/10/14	2032	02/02/2023	10.38	Call	Bond Future	452.9300	0.4529	460.8800	0.4609	1.755	0	0	0
2022/10/14	2032	02/02/2023	10.38	Put	Bond Future	6,250.3400	6.2503	6,172.2600	6.1723	(1.249)	0	0	0
2022/10/14	2032	02/02/2023	10.39	Call	Bond Future	460.4100	0.4604	468.4900	0.4685	1.755	0	0	0
2022/10/14	2032	02/02/2023	10.39	Put	Bond Future	6,204.5400	6.2045	6,126.5900	6.1266	(1.256)	0	0	0
2022/10/14	2032	02/02/2023	10.16	Call	Bond Future	310.5600	0.3106	315.9000	0.3159	1.719	0	0	0
2022/10/14	2032	02/02/2023	10.16	Put	Bond Future	7,291.1100	7.2911	7,210.4200	7.2104	(1.107)	0	0	454
2022/10/14	2032	02/02/2023	9.31	Call	Bond Future	54.7400	0.0547	55.4900	0.0555	1.370	0	0	454
2022/10/14	2032	02/02/2023	9.31	Put	Bond Future	11,808.6800	11.8087	11,723.4000	11.7234	(0.722)	0	0	0
2022/10/14	2032	04/05/2023	10.89	Call	Bond Future	1,527.3700	1.5274	1,549.4100	1.5494	1.443	0	0	0
2022/10/14	2032	04/05/2023	10.89	Put	Bond Future	5,278.3800	5.2784	5,213.3300	5.2133	(1.232)	0	0	0
2022/10/14	2032	04/05/2023	11.37	Call	Bond Future	2,462.7100	2.4627	2,494.4100	2.4944	1.287	0	0	400
2022/10/14	2032	04/05/2023	13.43	Call	Bond Future	8,761.7900	8.7618	8,828.5200	8.8285	0.762	0	0	0
2022/10/14	2032	04/05/2023	13.43	Put	Bond Future	879.5900	0.8796	859.2300	0.8592	(2.315)	0	0	400
2022/10/14	2032	04/05/2023			Bond Future	11.6559	82.3084	11.6376	82.3955	(0.157)	0.0000	0.0000	0
2022/10/14	2032	04/05/2023	11.37	Put	Bond Future	3,836.7200	3.8367	3,781.3300	3.7813	(1.444)	0	0	0
2022/10/14	2032	04/05/2023	10.62	Call	Bond Future	1,127.1500	1.1272	1,144.3200	1.1443	1.523	0	0	400
2022/10/14	2032	04/05/2023	10.62	Put	Bond Future	6,254.8700	6.2549	6,184.9500	6.1850	(1.118)	0	0	0
2022/10/14	2032	04/05/2023	10.87	Call	Bond Future	1,495.1000	1.4951	1,516.7600	1.5168	1.449	0	0	0
2022/10/14	2032	04/05/2023	10.87	Put	Bond Future	5,347.0900	5.3471	5,281.6600	5.2817	(1.224)	0	0	0
2022/10/14	2032	04/05/2023	10.88	Call	Bond Future	1,511.1800	1.5112	1,533.0300	1.5330	1.446	0	0	0
2022/10/14	2032	04/05/2023	10.88	Put	Bond Future	5,312.6600	5.3127	5,247.4200	5.2474	(1.228)	0	0	0
2022/10/14	2032	03/08/2023	11.90	Call	Bond Future	3,734.2400	3.7342	3,776.7300	3.7767	1.138	0	0	5,000
2022/10/14	2032	03/08/2023	11.90	Put	Bond Future	3,224.2400	3.2242	3,178.1200	3.1781	(1.430)	0	0	0
2022/10/14	2032	03/08/2023	11.77	Call	Bond Future	3,402.6200	3.4026	3,442.6800	3.4427	1.177	0	0	0
2022/10/14	2032	03/08/2023	11.77	Put	Bond Future	3,494.1600	3.4942	3,445.6100	3.4456	(1.389)	0	0	0
2022/10/14	2032	03/08/2023			Bond Future	11.7897	84.0351	11.7706	84.1238	(0.162)	0.0000	0.0000	2,600
2022/10/14	2032	03/08/2023	11.75	Call	Bond Future	3,352.8700	3.3529	3,392.5500	3.3925	1.183	0	0	0
2022/10/14	2032	03/08/2023	11.75	Put	Bond Future	3,537.4800	3.5375	3,488.5500	3.4886	(1.383)	0	0	0
2022/10/14	2032	03/08/2023	11.76	Call	Bond Future	3,377.8500	3.3779	3,417.7200	3.4177	1.180	0	0	0
2022/10/14	2032	03/08/2023	11.76	Put	Bond Future	3,515.9100	3.5159	3,467.1700	3.4672	(1.386)	0	0	0
2022/10/14	2032	02/11/2023	11.24	Call	Bond Future	1,878.1800	1.8782	1,907.3700	1.9074	1.554	0	0	0
2022/10/14	2032	02/11/2023	11.24	Put	Bond Future	5,090.5100	5.0905	5,029.3400	5.0293	(1.202)	0	0	0
2022/10/14	2032	02/11/2023			Bond Future	11.9310	81.6450	11.9111	81.7353	(0.167)	0.0000	0.0000	0
2022/10/14	2032	02/11/2023	11.22	Call	Bond Future	1,843.9200	1.8439	1,872.7200	1.8727	1.562	0	0	0
2022/10/14	2032	02/11/2023	11.22	Put	Bond Future	5,151.7000	5.1517	5,090.1400	5.0901	(1.195)	0	0	0
2022/10/14	2032	02/11/2023	11.23	Call	Bond Future	1,861.0000	1.8610	1,890.0000	1.8900	1.558	0	0	0
2022/10/14	2032	02/11/2023	11.23	Put	Bond Future	5,121.0400	5.1210	5,059.6800	5.0597	(1.198)	0	0	0
2022/10/14	2033	03/11/2022			Bond Future	113.2027	113.2027	112.8411	112.8411	(0.319)	0.0000	0.0000	594
2022/10/14	2033	02/02/2023			Bond Future	115.3402	115.3402	114.9697	114.9697	(0.321)	0.0000	0.0000	6,990

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
2022/10/14	2033	04/05/2023			Bond Future	116.3274	116.3274	115.9485	115.9485	(0.326)	0.0000	0.0000	0
2022/10/14	2033	03/08/2023			Bond Future	118.7913	118.7913	118.4041	118.4041	(0.326)	0.0000	0.0000	0
2022/10/14	2033	02/11/2023			Bond Future	119.8816	119.8816	119.4872	119.4872	(0.329)	0.0000	0.0000	0
2022/10/14	2037	03/11/2022	11.30	Put	Bond Future	3,584.9100	3.5849	3,462.6700	3.4627	(3.410)	0	0	0
2022/10/14	2037	03/11/2022	11.31	Call	Bond Future	125.2800	0.1253	126.8200	0.1268	1.229	0	0	0
2022/10/14	2037	03/11/2022	11.31	Put	Bond Future	3,531.5000	3.5315	3,409.4300	3.4094	(3.457)	0	0	0
2022/10/14	2037	03/11/2022	11.32	Call	Bond Future	131.7500	0.1318	133.4800	0.1335	1.313	0	0	0
2022/10/14	2037	03/11/2022			Bond Future	11.9003	79.2222	11.8782	79.3459	(0.186)	0.0000	0.0000	27,274
2022/10/14	2037	03/11/2022	11.30	Call	Bond Future	119.0800	0.1191	120.4500	0.1204	1.150	0	0	0
2022/10/14	2037	03/11/2022	11.32	Put	Bond Future	3,478.4300	3.4784	3,356.5500	3.3565	(3.504)	0	0	0
2022/10/14	2037	02/02/2023	11.97	Call	Bond Future	2,506.5300	2.5065	2,556.0800	2.5561	1.977	0	0	0
2022/10/14	2037	02/02/2023	11.03	Call	Bond Future	641.7600	0.6418	658.3100	0.6583	2.579	0	0	0
2022/10/14	2037	02/02/2023	11.03	Put	Bond Future	6,534.6200	6.5346	6,426.7700	6.4268	(1.650)	0	0	0
2022/10/14	2037	02/02/2023	11.04	Call	Bond Future	653.6900	0.6537	670.5100	0.6705	2.573	0	0	0
2022/10/14	2037	02/02/2023	11.04	Put	Bond Future	6,485.5100	6.4855	6,377.9300	6.3779	(1.659)	0	0	0
2022/10/14	2037	02/02/2023			Bond Future	12.0491	76.4425	12.0264	76.5669	(0.188)	0.0000	0.0000	116,561
2022/10/14	2037	02/02/2023	11.10	Call	Bond Future	728.2700	0.7283	746.7400	0.7467	2.536	0	0	636
2022/10/14	2037	02/02/2023	11.10	Put	Bond Future	6,195.2500	6.1952	6,089.3200	6.0893	(1.710)	0	0	0
2022/10/14	2037	02/02/2023	11.97	Put	Bond Future	2,941.1400	2.9411	2,866.2900	2.8663	(2.545)	0	0	636
2022/10/14	2037	02/02/2023	11.05	Call	Bond Future	665.7800	0.6658	682.8600	0.6829	2.565	0	0	0
2022/10/14	2037	02/02/2023	11.05	Put	Bond Future	6,436.6300	6.4366	6,329.3100	6.3293	(1.667)	0	0	0
2022/10/14	2037	04/05/2023	13.73	Put	Bond Future	1,301.3500	1.3013	1,268.4600	1.2685	(2.527)	0	0	400
2022/10/14	2037	04/05/2023	11.30	Call	Bond Future	1,627.5300	1.6275	1,659.2600	1.6593	1.950	0	0	0
2022/10/14	2037	04/05/2023	11.30	Put	Bond Future	6,595.9000	6.5959	6,501.4000	6.5014	(1.433)	0	0	0
2022/10/14	2037	04/05/2023	11.31	Call	Bond Future	1,645.4200	1.6454	1,677.4200	1.6774	1.945	0	0	0
2022/10/14	2037	04/05/2023	11.31	Put	Bond Future	6,554.8300	6.5548	6,460.6000	6.4606	(1.438)	0	0	0
2022/10/14	2037	04/05/2023	11.03	Put	Bond Future	7,772.8400	7.7728	7,671.3300	7.6713	(1.306)	0	0	0
2022/10/14	2037	04/05/2023			Bond Future	12.1823	78.0034	12.1589	78.1296	(0.193)	0.0000	0.0000	0
2022/10/14	2037	04/05/2023	11.78	Call	Bond Future	2,642.9100	2.6429	2,688.4000	2.6884	1.721	0	0	400
2022/10/14	2037	04/05/2023	11.78	Put	Bond Future	4,850.8500	4.8508	4,770.1100	4.7701	(1.664)	0	0	0
2022/10/14	2037	04/05/2023	13.73	Call	Bond Future	8,978.0000	8.9780	9,071.3400	9.0713	1.040	0	0	0
2022/10/14	2037	04/05/2023	11.32	Call	Bond Future	1,663.6400	1.6636	1,695.9100	1.6959	1.940	0	0	0
2022/10/14	2037	04/05/2023	11.32	Put	Bond Future	6,514.1500	6.5141	6,420.1900	6.4202	(1.442)	0	0	0
2022/10/14	2037	04/05/2023	11.03	Call	Bond Future	1,188.3700	1.1884	1,213.0900	1.2131	2.080	0	0	400
2022/10/14	2037	03/08/2023	12.13	Call	Bond Future	3,582.1600	3.5822	3,638.3300	3.6383	1.568	0	0	0
2022/10/14	2037	03/08/2023	12.13	Put	Bond Future	4,573.7900	4.5738	4,501.4000	4.5014	(1.583)	0	0	0
2022/10/14	2037	03/08/2023	12.12	Call	Bond Future	3,555.6000	3.5556	3,611.5100	3.6115	1.572	0	0	0
2022/10/14	2037	03/08/2023	12.12	Put	Bond Future	4,601.0000	4.6010	4,528.3500	4.5283	(1.579)	0	0	0
2022/10/14	2037	03/08/2023			Bond Future	12.3163	75.3816	12.2920	75.5102	(0.198)	0.0000	0.0000	0
2022/10/14	2037	03/08/2023	12.14	Call	Bond Future	3,608.5300	3.6085	3,664.9700	3.6650	1.564	0	0	0
2022/10/14	2037	03/08/2023	12.14	Put	Bond Future	4,546.4500	4.5464	4,474.3300	4.4743	(1.586)	0	0	0
2022/10/14	2037	02/11/2023	11.56	Put	Bond Future	6,798.5500	6.7986	6,707.2000	6.7072	(1.344)	0	0	0
2022/10/14	2037	02/11/2023	11.57	Call	Bond Future	2,017.5400	2.0175	2,057.6600	2.0577	1.989	0	0	0
2022/10/14	2037	02/11/2023	11.55	Put	Bond Future	6,837.0700	6.8371	6,745.4600	6.7455	(1.340)	0	0	0
2022/10/14	2037	02/11/2023			Bond Future	12.4452	76.9711	12.4199	77.1023	(0.203)	0.0000	0.0000	0
2022/10/14	2037	02/11/2023	11.56	Call	Bond Future	1,999.1900	1.9992	2,039.0400	2.0390	1.993	0	0	0
2022/10/14	2037	02/11/2023	11.57	Put	Bond Future	6,760.1900	6.7602	6,669.1100	6.6691	(1.347)	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
2022/10/14	2037	02/11/2023	11.55	Call	Bond Future	1,980.9400	1.9809	2,020.5300	2.0205	1.999	0	0	0
2022/10/14	2038	03/11/2022			Bond Future	126.9131	126.9131	126.2729	126.2729	(0.504)	0.0000	0.0000	1,300
2022/10/14	2038	02/02/2023			Bond Future	127.3873	127.3873	126.7330	126.7330	(0.514)	0.0000	0.0000	2,770
2022/10/14	2038	04/05/2023			Bond Future	130.0140	130.0140	129.3450	129.3450	(0.515)	0.0000	0.0000	1,718
2022/10/14	2038	03/08/2023			Bond Future	130.7831	130.7831	130.1009	130.1009	(0.522)	0.0000	0.0000	0
2022/10/14	2038	02/11/2023			Bond Future	133.5667	133.5667	132.8696	132.8696	(0.522)	0.0000	0.0000	0
2022/10/14	2040	03/11/2022	10.60	Put	Bond Future	8,974.8200	8.9748	8,782.4800	8.7825	(2.143)	0	0	0
2022/10/14	2040	03/11/2022	10.70	Call	Bond Future	1.2200	0.0012	1.1900	0.0012	(2.459)	0	0	1,078
2022/10/14	2040	03/11/2022	12.00	Call	Bond Future	1,275.3000	1.2753	1,349.3800	1.3494	5.809	0	0	0
2022/10/14	2040	03/11/2022	12.00	Put	Bond Future	1,150.6000	1.1506	1,032.3600	1.0324	(10.276)	0	0	0
2022/10/14	2040	03/11/2022	12.52	Call	Bond Future	3,399.9000	3.3999	3,545.8800	3.5459	4.294	0	0	0
2022/10/14	2040	03/11/2022	11.39	Call	Bond Future	141.4700	0.1415	149.7800	0.1498	5.874	0	0	0
2022/10/14	2040	03/11/2022	11.40	Call	Bond Future	148.6500	0.1487	157.4500	0.1574	5.920	0	0	0
2022/10/14	2040	03/11/2022	11.41	Put	Bond Future	3,676.2000	3.6762	3,493.1600	3.4932	(4.979)	0	0	0
2022/10/14	2040	03/11/2022	11.20	Call	Bond Future	50.0200	0.0500	52.4400	0.0524	4.838	0	0	1,078
2022/10/14	2040	03/11/2022	11.20	Put	Bond Future	4,932.1800	4.9322	4,742.2800	4.7423	(3.850)	0	0	0
2022/10/14	2040	03/11/2022			Bond Future	11.9791	80.8951	11.9470	81.0874	(0.268)	0.0000	0.0000	26,074
2022/10/14	2040	03/11/2022	10.10	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/10/14	2040	03/11/2022	10.10	Put	Bond Future	12,626.4900	12.6265	12,434.1700	12.4342	(1.523)	0	0	0
2022/10/14	2040	03/11/2022	10.60	Call	Bond Future	0.5500	0.0006	0.5300	0.0005	(3.636)	0	0	1,467
2022/10/14	2040	03/11/2022	10.70	Put	Bond Future	8,272.1100	8.2721	8,079.7600	8.0798	(2.325)	0	0	0
2022/10/14	2040	03/11/2022	11.50	Call	Bond Future	236.6200	0.2366	251.2600	0.2513	6.187	0	0	0
2022/10/14	2040	03/11/2022	11.50	Put	Bond Future	3,183.6600	3.1837	3,005.9800	3.0060	(5.581)	0	0	0
2022/10/14	2040	03/11/2022	12.52	Put	Bond Future	271.5000	0.2715	225.1600	0.2252	(17.068)	0	0	1,078
2022/10/14	2040	03/11/2022	11.39	Put	Bond Future	3,789.7900	3.7898	3,605.7800	3.6058	(4.855)	0	0	0
2022/10/14	2040	03/11/2022	11.40	Put	Bond Future	3,732.8300	3.7328	3,549.3100	3.5493	(4.916)	0	0	0
2022/10/14	2040	03/11/2022	11.41	Call	Bond Future	156.0900	0.1561	165.3700	0.1654	5.945	0	0	0
2022/10/14	2040	03/11/2022	10.80	Call	Bond Future	2.7700	0.0028	2.7600	0.0028	(0.361)	0	0	0
2022/10/14	2040	03/11/2022	10.80	Put	Bond Future	7,578.9900	7.5790	7,386.6600	7.3867	(2.538)	0	0	0
2022/10/14	2040	03/11/2022	11.30	Call	Bond Future	88.4800	0.0885	93.3300	0.0933	5.481	0	0	1,467
2022/10/14	2040	03/11/2022	11.30	Put	Bond Future	4,317.6600	4.3177	4,130.1900	4.1302	(4.342)	0	0	0
2022/10/14	2040	02/02/2023	12.24	Call	Bond Future	3,335.6700	3.3357	3,431.2400	3.4312	2.865	0	0	0
2022/10/14	2040	02/02/2023	12.24	Put	Bond Future	2,658.8200	2.6588	2,560.1000	2.5601	(3.713)	0	0	0
2022/10/14	2040	02/02/2023	12.27	Call	Bond Future	3,434.9700	3.4350	3,532.3200	3.5323	2.834	0	0	0
2022/10/14	2040	02/02/2023	12.27	Put	Bond Future	2,585.2700	2.5853	2,488.3300	2.4883	(3.750)	0	0	388
2022/10/14	2040	02/02/2023	11.12	Call	Bond Future	722.9700	0.7230	753.8300	0.7538	4.269	0	0	0
2022/10/14	2040	02/02/2023	11.12	Put	Bond Future	6,966.5000	6.9665	6,803.0700	6.8031	(2.346)	0	0	0
2022/10/14	2040	02/02/2023	11.19	Call	Bond Future	818.8200	0.8188	852.9800	0.8530	4.172	0	0	621
2022/10/14	2040	02/02/2023	11.19	Put	Bond Future	6,601.7400	6.6017	6,441.6100	6.4416	(2.426)	0	0	0
2022/10/14	2040	02/02/2023	12.07	Put	Bond Future	3,111.1200	3.1111	3,002.1700	3.0022	(3.502)	0	0	621
2022/10/14	2040	02/02/2023	10.96	Call	Bond Future	538.3400	0.5383	562.4100	0.5624	4.471	0	0	388
2022/10/14	2040	02/02/2023	10.96	Put	Bond Future	7,849.6300	7.8496	7,679.4100	7.6794	(2.169)	0	0	0
2022/10/14	2040	02/02/2023	10.93	Call	Bond Future	510.7200	0.5107	533.6900	0.5337	4.498	0	0	0
2022/10/14	2040	02/02/2023			Bond Future	12.1236	77.8963	12.0904	78.0906	(0.273)	0.0000	0.0000	97,543
2022/10/14	2040	02/02/2023	12.07	Call	Bond Future	2,796.7000	2.7967	2,882.0400	2.8820	3.051	0	0	0
2022/10/14	2040	02/02/2023	11.10	Call	Bond Future	697.0200	0.6970	726.9600	0.7270	4.295	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/14	2040	02/02/2023	11.10	Put	Bond Future	7,072.8800		7.0729	6,908.5300	6.9085	(2.324)	0	0	0
2022/10/14	2040	02/02/2023	11.11	Call	Bond Future	709.8600		0.7099	740.2500	0.7403	4.281	0	0	0
2022/10/14	2040	02/02/2023	11.11	Put	Bond Future	7,019.5100		7.0195	6,855.6100	6.8556	(2.335)	0	0	0
2022/10/14	2040	02/02/2023	10.18	Call	Bond Future	109.7100		0.1097	115.2600	0.1153	5.059	0	0	0
2022/10/14	2040	02/02/2023	10.18	Put	Bond Future	12,939.2200		12.9392	12,750.4800	12.7505	(1.459)	0	0	0
2022/10/14	2040	02/02/2023	10.21	Call	Bond Future	117.6700		0.1177	123.6100	0.1236	5.048	0	0	388
2022/10/14	2040	02/02/2023	10.21	Put	Bond Future	12,724.9100		12.7249	12,536.5600	12.5366	(1.480)	0	0	0
2022/10/14	2040	02/02/2023	10.93	Put	Bond Future	8,024.5600		8.0246	7,853.2400	7.8532	(2.135)	0	0	0
2022/10/14	2040	04/05/2023	12.78	Call	Bond Future	5,687.1000		5.6871	5,804.4400	5.8044	2.063	0	0	0
2022/10/14	2040	04/05/2023	12.78	Put	Bond Future	2,747.5700		2.7476	2,667.3500	2.6674	(2.920)	0	0	388
2022/10/14	2040	04/05/2023	13.45	Put	Bond Future	1,739.6000		1.7396	1,682.6300	1.6826	(3.275)	0	0	486
2022/10/14	2040	04/05/2023	11.43	Call	Bond Future	1,835.1600		1.8352	1,891.3100	1.8913	3.060	0	0	0
2022/10/14	2040	04/05/2023	11.43	Put	Bond Future	6,804.9500		6.8050	6,663.5400	6.6635	(2.078)	0	0	0
2022/10/14	2040	04/05/2023	10.73	Put	Bond Future	10,431.1000		10.4311	10,262.9200	10.2629	(1.612)	0	0	0
2022/10/14	2040	04/05/2023			Bond Future	12.2528		79.4869	12.2185	79.6845	(0.280)	0.0000	0.0000	0
2022/10/14	2040	04/05/2023	13.45	Call	Bond Future	8,163.1700		8.1632	8,303.7600	8.3038	1.722	0	0	0
2022/10/14	2040	04/05/2023	11.42	Call	Bond Future	1,815.4400		1.8154	1,871.1400	1.8711	3.068	0	0	0
2022/10/14	2040	04/05/2023	11.42	Put	Bond Future	6,848.6900		6.8487	6,706.8300	6.7068	(2.071)	0	0	0
2022/10/14	2040	04/05/2023	11.48	Call	Bond Future	1,936.5400		1.9365	1,994.9700	1.9950	3.017	0	0	486
2022/10/14	2040	04/05/2023	11.48	Put	Bond Future	6,590.1500		6.5901	6,451.0200	6.4510	(2.111)	0	0	0
2022/10/14	2040	04/05/2023	10.73	Call	Bond Future	828.0100		0.8280	857.3900	0.8574	3.548	0	0	486
2022/10/14	2040	04/05/2023	10.92	Call	Bond Future	1,039.9900		1.0400	1,075.6400	1.0756	3.428	0	0	388
2022/10/14	2040	04/05/2023	10.92	Put	Bond Future	9,346.2700		9.3463	9,184.3600	9.1844	(1.732)	0	0	0
2022/10/14	2040	04/05/2023	11.41	Call	Bond Future	1,795.6300		1.7956	1,850.8800	1.8509	3.077	0	0	0
2022/10/14	2040	04/05/2023	11.41	Put	Bond Future	6,892.4300		6.8924	6,750.1200	6.7501	(2.065)	0	0	0
2022/10/14	2040	04/05/2023	10.17	Call	Bond Future	389.5600		0.3896	404.7400	0.4047	3.897	0	0	388
2022/10/14	2040	04/05/2023	10.17	Put	Bond Future	13,995.4100		13.9954	13,813.0300	13.8130	(1.303)	0	0	0
2022/10/14	2040	03/08/2023	12.23	Call	Bond Future	4,028.2200		4.0282	4,121.6800	4.1217	2.320	0	0	0
2022/10/14	2040	03/08/2023	12.23	Put	Bond Future	4,896.8100		4.8968	4,788.8300	4.7888	(2.205)	0	0	0
2022/10/14	2040	03/08/2023			Bond Future	12.3825		76.6459	12.3469	76.8473	(0.288)	0.0000	0.0000	0
2022/10/14	2040	03/08/2023	12.22	Call	Bond Future	3,999.6700		3.9997	4,092.7100	4.0927	2.326	0	0	0
2022/10/14	2040	03/08/2023	12.22	Put	Bond Future	4,925.7600		4.9258	4,817.3600	4.8174	(2.201)	0	0	0
2022/10/14	2040	03/08/2023	12.21	Call	Bond Future	3,970.9300		3.9709	4,063.5600	4.0636	2.333	0	0	0
2022/10/14	2040	03/08/2023	12.21	Put	Bond Future	4,954.5800		4.9546	4,845.7700	4.8458	(2.196)	0	0	0
2022/10/14	2040	02/11/2023	11.59	Call	Bond Future	2,251.8000		2.2518	2,317.0900	2.3171	2.899	0	0	0
2022/10/14	2040	02/11/2023	11.60	Put	Bond Future	7,580.0200		7.5800	7,440.1300	7.4401	(1.846)	0	0	0
2022/10/14	2040	02/11/2023	11.58	Call	Bond Future	2,231.8500		2.2319	2,296.7200	2.2967	2.907	0	0	0
2022/10/14	2040	02/11/2023	11.58	Put	Bond Future	7,663.8600		7.6639	7,523.1300	7.5231	(1.836)	0	0	0
2022/10/14	2040	02/11/2023			Bond Future	12.5068		78.2621	12.4698	78.4677	(0.296)	0.0000	0.0000	0
2022/10/14	2040	02/11/2023	11.59	Put	Bond Future	7,622.0000		7.6220	7,481.6900	7.4817	(1.841)	0	0	0
2022/10/14	2040	02/11/2023	11.60	Call	Bond Future	2,271.5500		2.2716	2,337.2600	2.3373	2.893	0	0	0
2022/10/14	2044	03/11/2022	10.10	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2022/10/14	2044	03/11/2022	10.10	Put	Bond Future	12,830.2300		12.8302	12,635.7900	12.6358	(1.515)	0	0	0
2022/10/14	2044	03/11/2022	10.60	Call	Bond Future	0.6200		0.0006	0.6000	0.0006	(3.226)	0	0	1,647
2022/10/14	2044	03/11/2022	10.60	Put	Bond Future	9,040.7900		9.0408	8,846.3300	8.8463	(2.151)	0	0	0
2022/10/14	2044	03/11/2022	10.80	Call	Bond Future	3.1500		0.0032	3.1500	0.0032	0.000	0	0	0
2022/10/14	2044	03/11/2022	10.80	Put	Bond Future	7,601.1000		7.6011	7,406.6600	7.4067	(2.558)	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
2022/10/14	2044	03/11/2022	11.41	Call	Bond Future	173.4300	0.1734	183.8400	0.1838	6.002	0	0	0
2022/10/14	2044	03/11/2022	11.41	Put	Bond Future	3,614.2200	3.6142	3,430.1900	3.4302	(5.092)	0	0	0
2022/10/14	2044	03/11/2022	11.30	Call	Bond Future	99.0600	0.0991	104.5700	0.1046	5.562	0	0	1,647
2022/10/14	2044	03/11/2022	11.30	Put	Bond Future	4,263.6700	4.2637	4,074.7400	4.0747	(4.431)	0	0	0
2022/10/14	2044	03/11/2022	11.40	Put	Bond Future	3,671.4200	3.6714	3,486.8500	3.4869	(5.027)	0	0	0
2022/10/14	2044	03/11/2022			Bond Future	11.9569	77.8049	11.9249	77.9993	(0.268)	0.0000	0.0000	50,644
2022/10/14	2044	03/11/2022	11.39	Call	Bond Future	157.4300	0.1574	166.7800	0.1668	5.939	0	0	0
2022/10/14	2044	03/11/2022	11.39	Put	Bond Future	3,729.0100	3.7290	3,543.9200	3.5439	(4.964)	0	0	0
2022/10/14	2044	03/11/2022	11.40	Call	Bond Future	165.2800	0.1653	175.1500	0.1752	5.972	0	0	0
2022/10/14	2044	02/02/2023	12.00	Call	Bond Future	2,708.3100	2.7083	2,792.3800	2.7924	3.104	0	0	0
2022/10/14	2044	02/02/2023	12.00	Put	Bond Future	3,264.6100	3.2646	3,152.1100	3.1521	(3.446)	0	0	4,000
2022/10/14	2044	02/02/2023	11.20	Put	Bond Future	6,522.0400	6.5220	6,361.8700	6.3619	(2.456)	0	0	0
2022/10/14	2044	02/02/2023	11.90	Call	Bond Future	2,414.8000	2.4148	2,492.5900	2.4926	3.221	0	0	1,300
2022/10/14	2044	02/02/2023	11.90	Put	Bond Future	3,576.6400	3.5766	3,457.8600	3.4579	(3.321)	0	0	0
2022/10/14	2044	02/02/2023	11.14	Call	Bond Future	794.2800	0.7943	827.6900	0.8277	4.206	0	0	0
2022/10/14	2044	02/02/2023	11.14	Put	Bond Future	6,837.8700	6.8379	6,674.7100	6.6747	(2.386)	0	0	0
2022/10/14	2044	02/02/2023	11.15	Call	Bond Future	808.5600	0.8086	842.4600	0.8425	4.193	0	0	0
2022/10/14	2044	02/02/2023	11.15	Put	Bond Future	6,784.5500	6.7846	6,621.8800	6.6219	(2.398)	0	0	0
2022/10/14	2044	02/02/2023			Bond Future	12.0931	74.8736	12.0601	75.0702	(0.273)	0.0000	0.0000	73,524
2022/10/14	2044	02/02/2023	11.16	Call	Bond Future	823.0100	0.8230	857.4000	0.8574	4.179	0	0	0
2022/10/14	2044	02/02/2023	11.16	Put	Bond Future	6,731.4900	6.7315	6,569.3100	6.5693	(2.409)	0	0	0
2022/10/14	2044	02/02/2023	11.20	Call	Bond Future	882.6400	0.8826	919.0400	0.9190	4.124	0	0	1,300
2022/10/14	2044	04/05/2023	11.75	Put	Bond Future	5,536.6800	5.5367	5,410.9600	5.4110	(2.271)	0	0	4,115
2022/10/14	2044	04/05/2023	11.41	Call	Bond Future	1,943.2700	1.9433	2,001.3600	2.0014	2.989	0	0	0
2022/10/14	2044	04/05/2023	11.41	Put	Bond Future	6,903.2300	6.9032	6,761.4300	6.7614	(2.054)	0	0	0
2022/10/14	2044	04/05/2023	11.42	Call	Bond Future	1,964.2200	1.9642	2,022.7800	2.0228	2.981	0	0	0
2022/10/14	2044	04/05/2023	11.42	Put	Bond Future	6,859.1400	6.8591	6,717.8100	6.7178	(2.060)	0	0	0
2022/10/14	2044	04/05/2023			Bond Future	12.2143	76.4026	12.1802	76.6025	(0.280)	0.0000	0.0000	0
2022/10/14	2044	04/05/2023	12.25	Call	Bond Future	4,185.6800	4.1857	4,283.3000	4.2833	2.332	0	0	0
2022/10/14	2044	04/05/2023	12.25	Put	Bond Future	3,977.8700	3.9779	3,875.6000	3.8756	(2.571)	0	0	1,500
2022/10/14	2044	04/05/2023	11.43	Call	Bond Future	1,985.1000	1.9851	2,044.1100	2.0441	2.973	0	0	0
2022/10/14	2044	04/05/2023	11.43	Put	Bond Future	6,815.0700	6.8151	6,674.1900	6.6742	(2.067)	0	0	0
2022/10/14	2044	04/05/2023	11.75	Call	Bond Future	2,739.1500	2.7392	2,813.3200	2.8133	2.708	0	0	0
2022/10/14	2044	04/05/2023	12.00	Call	Bond Future	3,425.5800	3.4256	3,511.6600	3.5117	2.513	0	0	0
2022/10/14	2044	04/05/2023	12.00	Put	Bond Future	4,695.2900	4.6953	4,581.4800	4.5815	(2.424)	0	0	4,115
2022/10/14	2044	03/08/2023	12.15	Call	Bond Future	4,029.6800	4.0297	4,123.1600	4.1232	2.320	0	0	0
2022/10/14	2044	03/08/2023	12.15	Put	Bond Future	5,108.5500	5.1086	4,998.2500	4.9982	(2.159)	0	0	0
2022/10/14	2044	03/08/2023	12.16	Call	Bond Future	4,058.5500	4.0586	4,152.4500	4.1525	2.314	0	0	0
2022/10/14	2044	03/08/2023	12.16	Put	Bond Future	5,078.6500	5.0787	4,968.7700	4.9688	(2.164)	0	0	0
2022/10/14	2044	03/08/2023			Bond Future	12.3357	73.6222	12.3003	73.8259	(0.287)	0.0000	0.0000	0
2022/10/14	2044	03/08/2023	12.17	Call	Bond Future	4,087.5000	4.0875	4,181.8200	4.1818	2.308	0	0	0
2022/10/14	2044	03/08/2023	12.17	Put	Bond Future	5,048.9100	5.0489	4,939.4500	4.9394	(2.168)	0	0	0
2022/10/14	2044	02/11/2023	11.57	Call	Bond Future	2,632.6700	2.6327	2,702.4700	2.7025	2.651	0	0	0
2022/10/14	2044	02/11/2023	11.57	Put	Bond Future	7,912.2000	7.9122	7,774.0100	7.7740	(1.747)	0	0	0
2022/10/14	2044	02/11/2023			Bond Future	12.4516	75.1746	12.4148	75.3826	(0.295)	0.0000	0.0000	0
2022/10/14	2044	02/11/2023	11.55	Call	Bond Future	2,590.5800	2.5906	2,659.5800	2.6596	2.663	0	0	0
2022/10/14	2044	02/11/2023	11.55	Put	Bond Future	7,997.2000	7.9972	7,858.2100	7.8582	(1.738)	0	0	0
2022/10/14	2044	02/11/2023	11.56	Call	Bond Future	2,611.7200	2.6117	2,681.1300	2.6811	2.658	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
2022/10/14	2044	02/11/2023	11.56	Put	Bond Future	7,954.7500	7.9548	7,816.1700	7.8162	(1.742)	0	0	0
2022/10/14	2046	03/11/2022			Bond Future	111.6302	111.6302	111.8597	111.8597	0.206	0.0000	0.0000	3,971
2022/10/14	2046	02/02/2023			Bond Future	113.7381	113.7381	113.9697	113.9697	0.204	0.0000	0.0000	9,274
2022/10/14	2046	04/05/2023			Bond Future	114.0364	114.0364	114.2724	114.2724	0.207	0.0000	0.0000	5,004
2022/10/14	2046	03/08/2023			Bond Future	116.4525	116.4525	116.6932	116.6932	0.207	0.0000	0.0000	0
2022/10/14	2046	02/11/2023			Bond Future	116.8147	116.8147	117.0624	117.0624	0.212	0.0000	0.0000	0
2022/10/14	2050	03/11/2022			Bond Future	114.2300	114.2300	113.6733	113.6733	(0.487)	0.0000	0.0000	4,885
2022/10/14	2050	02/02/2023			Bond Future	114.2462	114.2462	113.6769	113.6769	(0.498)	0.0000	0.0000	7,774
2022/10/14	2050	04/05/2023			Bond Future	116.6016	116.6016	116.0197	116.0197	(0.499)	0.0000	0.0000	3,582
2022/10/14	2050	03/08/2023			Bond Future	116.8653	116.8653	116.2713	116.2713	(0.508)	0.0000	0.0000	0
2022/10/14	2050	02/11/2023			Bond Future	119.3526	119.3526	118.7458	118.7458	(0.508)	0.0000	0.0000	0
2022/10/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	AL37	03/11/2022			Index Future	825.3140	825.3140	825.6400	825.6400	0.040	0.0000	0.0000	0
2022/10/14	AL37	02/02/2023			Index Future	840.6940	840.6940	841.0100	841.0100	0.038	0.0000	0.0000	0
2022/10/14	AL37	04/05/2023			Index Future	857.8170	857.8170	858.1330	858.1330	0.037	0.0000	0.0000	0
2022/10/14	AL37	03/08/2023			Index Future	875.7860	875.7860	876.1050	876.1050	0.036	0.0000	0.0000	0
2022/10/14	AL37	02/11/2023			Index Future	894.2290	894.2290	894.5540	894.5540	0.036	0.0000	0.0000	0
2022/10/14	AL7T	03/11/2022			Index Future	933.2880	933.2880	934.3390	934.3390	0.113	0.0000	0.0000	0
2022/10/14	AL7T	02/02/2023			Index Future	950.6790	950.6790	951.7320	951.7320	0.111	0.0000	0.0000	0
2022/10/14	AL7T	04/05/2023			Index Future	970.0430	970.0430	971.1090	971.1090	0.110	0.0000	0.0000	0
2022/10/14	AL7T	03/08/2023			Index Future	990.3630	990.3630	991.4480	991.4480	0.110	0.0000	0.0000	0
2022/10/14	AL7T	02/11/2023			Index Future	1,011.2180	1,011.2180	1,012.3250	1,012.3250	0.109	0.0000	0.0000	0
2022/10/14	ALBI	03/11/2022			Index Future	818.0370	818.0370	819.1910	819.1910	0.141	0.0000	0.0000	108
2022/10/14	ALBI	02/02/2023			Index Future	833.2810	833.2810	834.4400	834.4400	0.139	0.0000	0.0000	17
2022/10/14	ALBI	04/05/2023			Index Future	850.2530	850.2530	851.4290	851.4290	0.138	0.0000	0.0000	0
2022/10/14	ALBI	03/08/2023			Index Future	868.0640	868.0640	869.2610	869.2610	0.138	0.0000	0.0000	0
2022/10/14	ALBI	02/11/2023			Index Future	886.3440	886.3440	887.5660	887.5660	0.138	0.0000	0.0000	0
2022/10/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/14	ES33	03/11/2022			Bond Future	12.7072	70.8808	12.6895	70.9606	(0.139)	0.0000	0.0000	0
2022/10/14	ES33	02/02/2023			Bond Future	12.9072	72.2192	12.8891	72.2992	(0.140)	0.0000	0.0000	350
2022/10/14	ES33	04/05/2023			Bond Future	13.0840	69.9128	13.0652	69.9938	(0.143)	0.0000	0.0000	0
2022/10/14	ES33	03/08/2023			Bond Future	13.2585	71.3953	13.2390	71.4778	(0.147)	0.0000	0.0000	0
2022/10/14	ES33	02/11/2023			Bond Future	13.4441	69.1193	13.4238	69.2034	(0.151)	0.0000	0.0000	0
2022/10/14	ES42	03/11/2022			Bond Future	12.9757	68.8109	12.9433	68.9785	(0.250)	0.0000	0.0000	0
2022/10/14	ES42	02/02/2023			Bond Future	13.1518	70.1101	13.1182	70.2796	(0.255)	0.0000	0.0000	4,769
2022/10/14	ES42	04/05/2023			Bond Future	13.3150	67.2919	13.2801	67.4643	(0.262)	0.0000	0.0000	0
2022/10/14	ES42	03/08/2023			Bond Future	13.4712	68.7199	13.4350	68.8957	(0.269)	0.0000	0.0000	0
2022/10/14	ES42	02/11/2023			Bond Future	13.6370	65.9202	13.5992	66.0997	(0.277)	0.0000	0.0000	0
2022/10/14	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	03/11/2022	820.41	Put	GOVI	139,570.0000	13.9570	128,250.0000	12.8250	(8.111)	0	0	0
2022/10/14	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	03/11/2022	820.42	Put	GOVI	139,670.0000	13.9670	128,350.0000	12.8350	(8.105)	0	0	0
2022/10/14	GOVI	03/11/2022			GOVI	806.4530	806.4530	807.5850	807.5850	0.140	0.0000	0.0000	277
2022/10/14	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	03/11/2022	820.43	Put	GOVI	139,770.0000	13.9770	128,450.0000	12.8450	(8.099)	0	0	0
2022/10/14	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	02/02/2023	850.82	Put	GOVI	293,390.0000	29.3390	282,010.0000	28.2010	(3.879)	0	0	0
2022/10/14	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	02/02/2023	850.83	Put	GOVI	293,490.0000	29.3490	282,110.0000	28.2110	(3.877)	0	0	0
2022/10/14	GOVI	02/02/2023			GOVI	821.4810	821.4810	822.6190	822.6190	0.139	0.0000	0.0000	575
2022/10/14	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	02/02/2023	850.84	Put	GOVI	293,590.0000	29.3590	282,210.0000	28.2210	(3.876)	0	0	0
2022/10/14	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	04/05/2023	852.86	Put	GOVI	146,470.0000	14.6470	134,930.0000	13.4930	(7.879)	0	0	0
2022/10/14	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	04/05/2023	852.87	Put	GOVI	146,570.0000	14.6570	135,030.0000	13.5030	(7.873)	0	0	0
2022/10/14	GOVI	04/05/2023			GOVI	838.2130	838.2130	839.3670	839.3670	0.138	0.0000	0.0000	0
2022/10/14	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	04/05/2023	852.88	Put	GOVI	146,670.0000	14.6670	135,130.0000	13.5130	(7.868)	0	0	0
2022/10/14	GOVI	03/08/2023	837.21	Call	GOVI	185,610.0000	18.5610	197,370.0000	19.7370	6.336	0	0	0
2022/10/14	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	03/08/2023	837.22	Call	GOVI	185,510.0000	18.5510	197,270.0000	19.7270	6.339	0	0	0
2022/10/14	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	03/08/2023			GOVI	855.7710	855.7710	856.9470	856.9470	0.137	0.0000	0.0000	0
2022/10/14	GOVI	03/08/2023	837.23	Call	GOVI	185,410.0000	18.5410	197,170.0000	19.7170	6.343	0	0	0
2022/10/14	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	02/11/2023	885.81	Put	GOVI	120,170.0000	12.0170	108,180.0000	10.8180	(9.978)	0	0	0
2022/10/14	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	02/11/2023			GOVI	873.7930	873.7930	874.9920	874.9920	0.137	0.0000	0.0000	0
2022/10/14	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	02/11/2023	885.80	Put	GOVI	120,070.0000	12.0070	108,080.0000	10.8080	(9.986)	0	0	0
2022/10/14	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	GOVI	02/11/2023	885.82	Put	GOVI	120,270.0000	12.0270	108,280.0000	10.8280	(9.969)	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
2022/10/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/14	IGOV	03/11/2022			Index Future	318.1260	318.1260	317.3920	317.3920	(0.231)	0.0000	0.0000	702
2022/10/14	IGOV	02/02/2023			Index Future	324.1330	324.1330	323.3790	323.3790	(0.233)	0.0000	0.0000	0
2022/10/14	IGOV	04/05/2023			Index Future	330.8110	330.8110	330.0390	330.0390	(0.233)	0.0000	0.0000	0
2022/10/14	IGOV	03/08/2023			Index Future	337.8160	337.8160	337.0270	337.0270	(0.234)	0.0000	0.0000	0
2022/10/14	IGOV	02/11/2023			Index Future	345.0040	345.0040	344.1970	344.1970	(0.234)	0.0000	0.0000	0
2022/10/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/14	JBAF	19/10/2022			Jibar Tradeable Future	6.4700	93.5300	6.4650	93.5350	(0.077)	0.0000	0.0000	0
2022/10/14	JBAF	16/11/2022			Jibar Tradeable Future	6.5350	93.4650	6.5500	93.4500	0.230	0.0000	0.0000	0
2022/10/14	JBAF	21/12/2022			Jibar Tradeable Future	7.3400	92.6600	7.3650	92.6350	0.341	0.0000	0.0000	68
2022/10/14	JBAF	18/01/2023			Jibar Tradeable Future	7.3900	92.6100	7.4100	92.5900	0.271	0.0000	0.0000	0
2022/10/14	JBAF	15/02/2023			Jibar Tradeable Future	7.8800	92.1200	7.9000	92.1000	0.254	0.0000	0.0000	0
2022/10/14	JBAF	15/03/2023			Jibar Tradeable Future	7.9400	92.0600	7.9450	92.0550	0.063	0.0000	0.0000	0
2022/10/14	JBAF	21/06/2023			Jibar Tradeable Future	8.2400	91.7600	8.2300	91.7700	(0.121)	0.0000	0.0000	0
2022/10/14	JBAF	20/09/2023			Jibar Tradeable Future	8.3450	91.6550	8.2850	91.7150	(0.719)	0.0000	0.0000	75
2022/10/14	JBAF	20/12/2023			Jibar Tradeable Future	8.3850	91.6150	8.3450	91.6550	(0.477)	0.0000	0.0000	272
2022/10/14	JBAF	20/03/2024			Jibar Tradeable Future	8.3950	91.6050	8.3500	91.6500	(0.536)	0.0000	0.0000	0
2022/10/14	JBAF	19/06/2024			Jibar Tradeable Future	8.3750	91.6250	8.3100	91.6900	(0.776)	0.0000	0.0000	0
2022/10/14	JBAF	18/09/2024			Jibar Tradeable Future	8.4100	91.5900	8.4000	91.6000	(0.119)	0.0000	0.0000	0
2022/10/14	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	R023	03/11/2022	6.25	Put	Bond Future	339.0900	0.3391	328.5000	0.3285	(3.123)	0	0	0
2022/10/14	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	R023	03/11/2022	6.26	Put	Bond Future	336.0300	0.3360	325.4400	0.3254	(3.152)	0	0	0
2022/10/14	R023	03/11/2022			Bond Future	7.3587	101.5813	7.3240	101.5919	(0.472)	0.0000	0.0000	8,432

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
2022/10/14	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	R023	03/11/2022	6.27	Put	Bond Future	332.9600	0.3330	322.3700	0.3224	(3.181)	0	0	0
2022/10/14	R035	03/11/2022	10.57	Call	Bond Future	2.8000	0.0028	2.6100	0.0026	(6.786)	0	0	0
2022/10/14	R035	03/11/2022	10.57	Put	Bond Future	6,882.6100	6.8826	6,758.7200	6.7587	(1.800)	0	0	582
2022/10/14	R035	03/11/2022	11.15	Call	Bond Future	115.5100	0.1155	117.1800	0.1172	1.446	0	0	0
2022/10/14	R035	03/11/2022	11.15	Put	Bond Future	3,479.4400	3.4794	3,357.4100	3.3574	(3.507)	0	0	0
2022/10/14	R035	03/11/2022	12.68	Call	Bond Future	5,055.9600	5.0560	5,168.7700	5.1688	2.231	0	0	0
2022/10/14	R035	03/11/2022	12.68	Put	Bond Future	52.5800	0.0526	41.6900	0.0417	(20.711)	0	0	976
2022/10/14	R035	03/11/2022	10.99	Call	Bond Future	47.6900	0.0477	47.6200	0.0476	(0.147)	0	0	0
2022/10/14	R035	03/11/2022	10.99	Put	Bond Future	4,361.4100	4.3614	4,237.6400	4.2376	(2.838)	0	0	582
2022/10/14	R035	03/11/2022	11.05	Call	Bond Future	67.5800	0.0676	67.9300	0.0679	0.518	0	0	976
2022/10/14	R035	03/11/2022			Bond Future	11.7379	83.2619	11.7157	83.3856	(0.189)	0.0000	0.0000	25,200
2022/10/14	R035	03/11/2022	9.82	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	582
2022/10/14	R035	03/11/2022	9.82	Put	Bond Future	11,738.3600	11.7384	11,614.6500	11.6146	(1.054)	0	0	0
2022/10/14	R035	03/11/2022	10.30	Call	Bond Future	0.3700	0.0004	0.3200	0.0003	(13.514)	0	0	976
2022/10/14	R035	03/11/2022	10.30	Put	Bond Future	8,587.3700	8.5874	8,463.6200	8.4636	(1.441)	0	0	0
2022/10/14	R035	03/11/2022	11.14	Call	Bond Future	109.7600	0.1098	111.2600	0.1113	1.367	0	0	0
2022/10/14	R035	03/11/2022	11.14	Put	Bond Future	3,532.6200	3.5326	3,410.4200	3.4104	(3.459)	0	0	0
2022/10/14	R035	03/11/2022	11.05	Put	Bond Future	4,023.3700	4.0234	3,900.0200	3.9000	(3.066)	0	0	0
2022/10/14	R035	03/11/2022	11.13	Call	Bond Future	104.2400	0.1042	105.5800	0.1056	1.285	0	0	0
2022/10/14	R035	03/11/2022	11.13	Put	Bond Future	3,586.0800	3.5861	3,463.7200	3.4637	(3.412)	0	0	0
2022/10/14	R035	02/02/2023	11.94	Call	Bond Future	2,845.0200	2.8450	2,899.1700	2.8992	1.903	0	0	0
2022/10/14	R035	02/02/2023	13.22	Put	Bond Future	736.8200	0.7368	707.2400	0.7072	(4.015)	0	0	976
2022/10/14	R035	02/02/2023	10.88	Call	Bond Future	637.7300	0.6377	654.3000	0.6543	2.598	0	0	0
2022/10/14	R035	02/02/2023	10.88	Put	Bond Future	6,443.1900	6.4432	6,335.3800	6.3354	(1.673)	0	0	0
2022/10/14	R035	02/02/2023	10.66	Call	Bond Future	424.3200	0.4243	435.7800	0.4358	2.701	0	0	0
2022/10/14	R035	02/02/2023	10.66	Put	Bond Future	7,563.2200	7.5632	7,450.3000	7.4503	(1.493)	0	0	582
2022/10/14	R035	02/02/2023	10.30	Put	Bond Future	9,595.4800	9.5955	9,476.9300	9.4769	(1.235)	0	0	0
2022/10/14	R035	02/02/2023	10.60	Call	Bond Future	380.2700	0.3803	390.5800	0.3906	2.711	0	0	0
2022/10/14	R035	02/02/2023	10.60	Put	Bond Future	7,887.8500	7.8878	7,773.7800	7.7738	(1.446)	0	0	0
2022/10/14	R035	02/02/2023	10.64	Put	Bond Future	7,670.8300	7.6708	7,557.5200	7.5575	(1.477)	0	0	0
2022/10/14	R035	02/02/2023	9.81	Call	Bond Future	70.1200	0.0701	72.0300	0.0720	2.724	0	0	582
2022/10/14	R035	02/02/2023	9.81	Put	Bond Future	12,640.6900	12.6407	12,518.2200	12.5182	(0.969)	0	0	0
2022/10/14	R035	02/02/2023	9.85	Call	Bond Future	77.2800	0.0773	79.4000	0.0794	2.743	0	0	0
2022/10/14	R035	02/02/2023	9.89	Call	Bond Future	85.0600	0.0851	87.4000	0.0874	2.751	0	0	388
2022/10/14	R035	02/02/2023	9.89	Put	Bond Future	12,124.7500	12.1247	12,002.7100	12.0027	(1.007)	0	0	0
2022/10/14	R035	02/02/2023			Bond Future	11.8969	84.8135	11.8740	84.9379	(0.192)	0.0000	0.0000	154,926
2022/10/14	R035	02/02/2023	11.94	Put	Bond Future	2,611.2400	2.6112	2,541.0100	2.5410	(2.690)	0	0	0
2022/10/14	R035	02/02/2023	11.98	Call	Bond Future	2,964.8400	2.9648	3,020.5300	3.0205	1.878	0	0	0
2022/10/14	R035	02/02/2023	11.98	Put	Bond Future	2,515.0700	2.5151	2,446.3800	2.4464	(2.731)	0	0	388
2022/10/14	R035	02/02/2023	13.22	Call	Bond Future	7,488.4700	7.4885	7,583.2700	7.5833	1.266	0	0	0
2022/10/14	R035	02/02/2023	11.05	Call	Bond Future	859.3400	0.8593	880.7600	0.8808	2.493	0	0	976
2022/10/14	R035	02/02/2023	11.05	Put	Bond Future	5,653.8800	5.6539	5,550.9200	5.5509	(1.821)	0	0	0
2022/10/14	R035	02/02/2023	11.06	Call	Bond Future	873.8900	0.8739	895.6100	0.8956	2.485	0	0	0
2022/10/14	R035	02/02/2023	11.06	Put	Bond Future	5,609.4800	5.6095	5,506.8200	5.5068	(1.830)	0	0	582
2022/10/14	R035	02/02/2023	10.86	Call	Bond Future	614.5700	0.6146	630.6100	0.6306	2.610	0	0	0
2022/10/14	R035	02/02/2023	10.86	Put	Bond Future	6,540.0700	6.5401	6,431.7300	6.4317	(1.657)	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
2022/10/14	R035	02/02/2023	10.87	Call	Bond Future	626.1400	0.6261	642.4400	0.6424	2.603	0	0	0
2022/10/14	R035	02/02/2023	10.87	Put	Bond Future	6,491.5900	6.4916	6,383.5100	6.3835	(1.665)	0	0	0
2022/10/14	R035	02/02/2023	10.30	Call	Bond Future	211.5500	0.2116	217.3800	0.2174	2.756	0	0	976
2022/10/14	R035	02/02/2023	10.64	Call	Bond Future	409.2800	0.4093	420.3500	0.4203	2.705	0	0	388
2022/10/14	R035	02/02/2023	9.85	Put	Bond Future	12,381.8900	12.3819	12,259.6300	12.2596	(0.987)	0	0	0
2022/10/14	R035	04/05/2023	11.22	Put	Bond Future	6,170.3400	6.1703	6,077.5400	6.0775	(1.504)	0	0	0
2022/10/14	R035	04/05/2023	12.46	Call	Bond Future	4,925.2100	4.9252	4,994.7400	4.9947	1.412	0	0	0
2022/10/14	R035	04/05/2023	12.46	Put	Bond Future	2,675.3700	2.6754	2,618.6600	2.6187	(2.120)	0	0	388
2022/10/14	R035	04/05/2023	13.18	Call	Bond Future	7,427.5000	7.4275	7,514.1700	7.5142	1.167	0	0	0
2022/10/14	R035	04/05/2023	13.18	Put	Bond Future	1,616.5300	1.6165	1,576.9600	1.5770	(2.448)	0	0	491
2022/10/14	R035	04/05/2023	11.17	Call	Bond Future	1,599.7000	1.5997	1,631.7500	1.6318	2.004	0	0	491
2022/10/14	R035	04/05/2023	11.20	Call	Bond Future	1,653.7200	1.6537	1,686.6100	1.6866	1.989	0	0	0
2022/10/14	R035	04/05/2023	11.21	Call	Bond Future	1,671.9700	1.6720	1,705.1400	1.7051	1.984	0	0	0
2022/10/14	R035	04/05/2023	10.60	Call	Bond Future	838.0800	0.8381	856.6800	0.8567	2.219	0	0	388
2022/10/14	R035	04/05/2023	10.60	Put	Bond Future	8,993.9800	8.9940	8,886.3400	8.8863	(1.197)	0	0	0
2022/10/14	R035	04/05/2023			Bond Future	12.0290	82.0372	12.0054	82.1634	(0.197)	0.0000	0.0000	0
2022/10/14	R035	04/05/2023	11.22	Call	Bond Future	1,690.3500	1.6903	1,723.7900	1.7238	1.978	0	0	0
2022/10/14	R035	04/05/2023	11.17	Put	Bond Future	6,368.0800	6.3681	6,273.8900	6.2739	(1.479)	0	0	0
2022/10/14	R035	04/05/2023	11.20	Put	Bond Future	6,248.9000	6.2489	6,155.5500	6.1555	(1.494)	0	0	0
2022/10/14	R035	04/05/2023	11.21	Put	Bond Future	6,209.5300	6.2095	6,116.4600	6.1165	(1.499)	0	0	0
2022/10/14	R035	04/05/2023	9.85	Call	Bond Future	308.9900	0.3090	316.4800	0.3165	2.424	0	0	388
2022/10/14	R035	04/05/2023	9.85	Put	Bond Future	13,216.3100	13.2163	13,097.5600	13.0976	(0.899)	0	0	0
2022/10/14	R035	04/05/2023	10.42	Call	Bond Future	672.1500	0.6722	687.4300	0.6874	2.273	0	0	491
2022/10/14	R035	04/05/2023	10.42	Put	Bond Future	9,937.0600	9.9371	9,826.1000	9.8261	(1.117)	0	0	0
2022/10/14	R035	03/08/2023	12.00	Call	Bond Future	3,592.4700	3.5925	3,649.0500	3.6490	1.575	0	0	0
2022/10/14	R035	03/08/2023	12.00	Put	Bond Future	4,429.5000	4.4295	4,357.5600	4.3576	(1.624)	0	0	0
2022/10/14	R035	03/08/2023			Bond Future	12.1591	83.7580	12.1345	83.8866	(0.202)	0.0000	0.0000	0
2022/10/14	R035	03/08/2023	11.98	Call	Bond Future	3,539.3700	3.5394	3,595.4200	3.5954	1.584	0	0	0
2022/10/14	R035	03/08/2023	11.98	Put	Bond Future	4,482.5100	4.4825	4,410.0400	4.4100	(1.617)	0	0	0
2022/10/14	R035	03/08/2023	11.99	Call	Bond Future	3,566.0300	3.5660	3,622.3400	3.6223	1.579	0	0	0
2022/10/14	R035	03/08/2023	11.99	Put	Bond Future	4,456.0900	4.4561	4,383.8800	4.3839	(1.620)	0	0	0
2022/10/14	R035	02/11/2023	11.41	Call	Bond Future	1,849.1900	1.8492	1,888.1600	1.8882	2.107	0	0	0
2022/10/14	R035	02/11/2023	11.41	Put	Bond Future	6,585.8100	6.5858	6,493.6000	6.4936	(1.400)	0	0	0
2022/10/14	R035	02/11/2023	11.42	Call	Bond Future	1,867.0200	1.8670	1,906.2700	1.9063	2.102	0	0	0
2022/10/14	R035	02/11/2023	11.42	Put	Bond Future	6,548.1300	6.5481	6,456.2000	6.4562	(1.404)	0	0	0
2022/10/14	R035	02/11/2023			Bond Future	12.2982	81.0164	12.2726	81.1476	(0.208)	0.0000	0.0000	0
2022/10/14	R035	02/11/2023	11.43	Call	Bond Future	1,884.9700	1.8850	1,924.4800	1.9245	2.096	0	0	0
2022/10/14	R035	02/11/2023	11.43	Put	Bond Future	6,510.6100	6.5106	6,418.9400	6.4189	(1.408)	0	0	0
2022/10/14	R186	03/11/2022	8.53	Call	Bond Future	6.9500	0.0070	6.5100	0.0065	(6.331)	0	0	0
2022/10/14	R186	03/11/2022	8.53	Put	Bond Future	2,476.2600	2.4763	2,433.3000	2.4333	(1.735)	0	0	0
2022/10/14	R186	03/11/2022	8.54	Call	Bond Future	7.8500	0.0079	7.3700	0.0074	(6.115)	0	0	0
2022/10/14	R186	03/11/2022	8.54	Put	Bond Future	2,441.6100	2.4416	2,398.6100	2.3986	(1.761)	0	0	0
2022/10/14	R186	03/11/2022	8.91	Put	Bond Future	1,288.0300	1.2880	1,244.9200	1.2449	(3.347)	0	0	4,310
2022/10/14	R186	03/11/2022			Bond Future	9.2347	108.2486	9.2224	108.2911	(0.133)	0.0000	0.0000	40,810
2022/10/14	R186	03/11/2022	8.23	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	4,310
2022/10/14	R186	03/11/2022	8.23	Put	Bond Future	3,542.6700	3.5427	3,500.1500	3.5001	(1.200)	0	0	0
2022/10/14	R186	03/11/2022	8.55	Call	Bond Future	8.8400	0.0088	8.3300	0.0083	(5.769)	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
2022/10/14	R186	03/11/2022	8.55	Put	Bond Future	2,407.0700	2.4071	2,364.0400	2.3640	(1.788)	0	0	0
2022/10/14	R186	03/11/2022	8.91	Call	Bond Future	159.1700	0.1592	158.5800	0.1586	(0.371)	0	0	0
2022/10/14	R186	02/02/2023	8.33	Call	Bond Future	338.8900	0.3389	342.0300	0.3420	0.927	0	0	0
2022/10/14	R186	02/02/2023	8.33	Put	Bond Future	3,789.6600	3.7897	3,751.5800	3.7516	(1.005)	0	0	0
2022/10/14	R186	02/02/2023	8.32	Call	Bond Future	333.3700	0.3334	336.4500	0.3365	0.924	0	0	0
2022/10/14	R186	02/02/2023	8.32	Put	Bond Future	3,818.0800	3.8181	3,779.9400	3.7799	(0.999)	0	0	0
2022/10/14	R186	02/02/2023			Bond Future	9.3679	104.9653	9.3553	105.0065	(0.135)	0.0000	0.0000	65,484
2022/10/14	R186	02/02/2023	8.34	Call	Bond Future	344.3400	0.3443	347.5400	0.3475	0.929	0	0	0
2022/10/14	R186	02/02/2023	8.34	Put	Bond Future	3,761.1800	3.7612	3,723.1600	3.7232	(1.011)	0	0	0
2022/10/14	R186	04/05/2023	8.83	Put	Bond Future	2,817.6800	2.8177	2,786.3300	2.7863	(1.113)	0	0	0
2022/10/14	R186	04/05/2023	8.84	Call	Bond Future	867.1100	0.8671	876.9900	0.8770	1.139	0	0	0
2022/10/14	R186	04/05/2023			Bond Future	9.4621	107.1061	9.4487	107.1472	(0.142)	0.0000	0.0000	0
2022/10/14	R186	04/05/2023	8.83	Call	Bond Future	857.0000	0.8570	866.7900	0.8668	1.142	0	0	0
2022/10/14	R186	04/05/2023	8.84	Put	Bond Future	2,796.4200	2.7964	2,765.1600	2.7652	(1.118)	0	0	0
2022/10/14	R186	04/05/2023	8.82	Call	Bond Future	846.6900	0.8467	856.3800	0.8564	1.144	0	0	0
2022/10/14	R186	04/05/2023	8.82	Put	Bond Future	2,838.7600	2.8388	2,807.3100	2.8073	(1.108)	0	0	0
2022/10/14	R186	03/08/2023	9.74	Call	Bond Future	2,307.4000	2.3074	2,327.0500	2.3271	0.852	0	0	0
2022/10/14	R186	03/08/2023	9.74	Put	Bond Future	1,754.1700	1.7542	1,732.2500	1.7322	(1.250)	0	0	0
2022/10/14	R186	03/08/2023	9.73	Put	Bond Future	1,765.6600	1.7657	1,743.6500	1.7437	(1.247)	0	0	0
2022/10/14	R186	03/08/2023			Bond Future	9.5468	104.0452	9.5324	104.0868	(0.151)	0.0000	0.0000	0
2022/10/14	R186	03/08/2023	9.75	Call	Bond Future	2,324.8800	2.3249	2,344.6200	2.3446	0.849	0	0	0
2022/10/14	R186	03/08/2023	9.75	Put	Bond Future	1,743.1100	1.7431	1,721.2800	1.7213	(1.252)	0	0	0
2022/10/14	R186	03/08/2023	9.73	Call	Bond Future	2,290.3400	2.2903	2,309.9000	2.3099	0.854	0	0	0
2022/10/14	R186	02/11/2023	9.40	Call	Bond Future	1,599.8200	1.5998	1,616.7200	1.6167	1.056	0	0	0
2022/10/14	R186	02/11/2023	9.40	Put	Bond Future	2,243.3300	2.2433	2,217.8900	2.2179	(1.134)	0	0	0
2022/10/14	R186	02/11/2023	9.15	Call	Bond Future	1,276.3100	1.2763	1,290.8600	1.2909	1.140	0	0	1,715
2022/10/14	R186	02/11/2023			Bond Future	9.6391	106.2383	9.6233	106.2806	(0.164)	0.0000	0.0000	0
2022/10/14	R186	02/11/2023	10.42	Call	Bond Future	3,311.2000	3.3112	3,336.6800	3.3367	0.770	0	0	0
2022/10/14	R186	02/11/2023	10.42	Put	Bond Future	1,244.7200	1.2447	1,227.8600	1.2279	(1.355)	0	0	1,715
2022/10/14	R186	02/11/2023	9.38	Call	Bond Future	1,571.9800	1.5720	1,588.6800	1.5887	1.062	0	0	0
2022/10/14	R186	02/11/2023	9.38	Put	Bond Future	2,269.5400	2.2695	2,243.9000	2.2439	(1.130)	0	0	0
2022/10/14	R186	02/11/2023	9.39	Call	Bond Future	1,585.8700	1.5859	1,602.6700	1.6027	1.059	0	0	0
2022/10/14	R186	02/11/2023	9.39	Put	Bond Future	2,256.4000	2.2564	2,230.8600	2.2309	(1.132)	0	0	0
2022/10/14	R186	02/11/2023	9.15	Put	Bond Future	2,598.0600	2.5981	2,570.2700	2.5703	(1.070)	0	0	0
2022/10/14	R197	03/11/2022			Bond Future	335.8840	335.8840	335.6460	335.6460	(0.071)	0.0000	0.0000	549
2022/10/14	R197	02/02/2023			Bond Future	333.3169	333.3169	333.0682	333.0682	(0.075)	0.0000	0.0000	294
2022/10/14	R197	04/05/2023			Bond Future	340.1888	340.1888	339.9321	339.9321	(0.075)	0.0000	0.0000	0
2022/10/14	R197	03/08/2023			Bond Future	338.2280	338.2280	337.9666	337.9666	(0.077)	0.0000	0.0000	0
2022/10/14	R197	02/11/2023			Bond Future	345.4272	345.4272	345.1598	345.1598	(0.077)	0.0000	0.0000	0
2022/10/14	R202	03/11/2022			Bond Future	248.6849	248.6849	247.8858	247.8858	(0.321)	0.0000	0.0000	5,616
2022/10/14	R202	02/02/2023			Bond Future	248.6484	248.6484	247.8295	247.8295	(0.329)	0.0000	0.0000	6,655
2022/10/14	R202	04/05/2023			Bond Future	253.7740	253.7740	252.9361	252.9361	(0.330)	0.0000	0.0000	0
2022/10/14	R202	03/08/2023			Bond Future	254.2800	254.2800	253.4246	253.4246	(0.336)	0.0000	0.0000	0
2022/10/14	R202	02/11/2023			Bond Future	259.6918	259.6918	258.8176	258.8176	(0.337)	0.0000	0.0000	0
2022/10/14	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2022/10/14	R209	03/11/2022	9.25	Put	Bond Future	13,860.0500	13.8601	13,778.2200	13.7782	(0.590)	0	0	0
2022/10/14	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	R209	03/11/2022	9.50	Put	Bond Future	12,290.5400	12.2905	12,208.7100	12.2087	(0.666)	0	0	0
2022/10/14	R209	03/11/2022	12.00	Call	Bond Future	1,692.6700	1.6927	1,730.8300	1.7308	2.254	0	0	0
2022/10/14	R209	03/11/2022	12.00	Put	Bond Future	465.1500	0.4652	421.4800	0.4215	(9.388)	0	0	3,250
2022/10/14	R209	03/11/2022	11.03	Call	Bond Future	50.6500	0.0507	49.3400	0.0493	(2.586)	0	0	0
2022/10/14	R209	03/11/2022	11.03	Put	Bond Future	3,632.2100	3.6322	3,549.0700	3.5491	(2.289)	0	0	0
2022/10/14	R209	03/11/2022	10.50	Put	Bond Future	6,434.2900	6.4343	6,352.2900	6.3523	(1.274)	0	0	0
2022/10/14	R209	03/11/2022	10.90	Put	Bond Future	4,288.2500	4.2882	4,205.4000	4.2054	(1.932)	0	0	0
2022/10/14	R209	03/11/2022			Bond Future	11.7425	64.0265	11.7256	64.1083	(0.144)	0.0000	0.0000	15,753
2022/10/14	R209	03/11/2022	10.00	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	3,250
2022/10/14	R209	03/11/2022	10.00	Put	Bond Future	9,280.2900	9.2803	9,198.4600	9.1985	(0.882)	0	0	6,000
2022/10/14	R209	03/11/2022	11.50	Call	Bond Future	441.7700	0.4418	447.9400	0.4479	1.397	0	0	1,136
2022/10/14	R209	03/11/2022	11.50	Put	Bond Future	1,629.7400	1.6297	1,554.0800	1.5541	(4.642)	0	0	0
2022/10/14	R209	03/11/2022	11.01	Call	Bond Future	45.0400	0.0450	43.7600	0.0438	(2.842)	0	0	0
2022/10/14	R209	03/11/2022	11.01	Put	Bond Future	3,731.2100	3.7312	3,648.1000	3.6481	(2.227)	0	0	0
2022/10/14	R209	03/11/2022	11.02	Call	Bond Future	47.7800	0.0478	46.4800	0.0465	(2.721)	0	0	0
2022/10/14	R209	03/11/2022	11.02	Put	Bond Future	3,681.6200	3.6816	3,598.4900	3.5985	(2.258)	0	0	0
2022/10/14	R209	03/11/2022	10.50	Call	Bond Future	1.3800	0.0014	1.2100	0.0012	(12.319)	0	0	0
2022/10/14	R209	03/11/2022	10.90	Call	Bond Future	22.6100	0.0226	21.5900	0.0216	(4.511)	0	0	1,136
2022/10/14	R209	03/11/2022	11.00	Call	Bond Future	42.4400	0.0424	41.1700	0.0412	(2.992)	0	0	0
2022/10/14	R209	03/11/2022	11.00	Put	Bond Future	3,781.0000	3.7810	3,697.9000	3.6979	(2.198)	0	0	5,000
2022/10/14	R209	02/02/2023	10.79	Call	Bond Future	480.1900	0.4802	488.3400	0.4883	1.697	0	0	0
2022/10/14	R209	02/02/2023	10.80	Put	Bond Future	5,928.7800	5.9288	5,854.9600	5.8550	(1.245)	0	0	0
2022/10/14	R209	02/02/2023	10.78	Call	Bond Future	470.9800	0.4710	478.9800	0.4790	1.699	0	0	0
2022/10/14	R209	02/02/2023			Bond Future	11.8804	65.2196	11.8632	65.3017	(0.145)	0.0000	0.0000	18,655
2022/10/14	R209	02/02/2023	10.79	Put	Bond Future	5,972.8100	5.9728	5,898.8400	5.8988	(1.238)	0	0	0
2022/10/14	R209	02/02/2023	10.80	Call	Bond Future	489.5200	0.4895	497.8200	0.4978	1.696	0	0	0
2022/10/14	R209	02/02/2023	10.78	Put	Bond Future	6,017.0300	6.0170	5,942.9100	5.9429	(1.232)	0	0	0
2022/10/14	R209	04/05/2023	11.09	Call	Bond Future	1,313.9100	1.3139	1,332.6100	1.3326	1.423	0	0	0
2022/10/14	R209	04/05/2023	11.09	Put	Bond Future	5,779.0500	5.7790	5,714.5100	5.7145	(1.117)	0	0	0
2022/10/14	R209	04/05/2023	11.10	Call	Bond Future	1,328.9800	1.3290	1,347.8400	1.3478	1.419	0	0	0
2022/10/14	R209	04/05/2023	11.10	Put	Bond Future	5,742.6900	5.7427	5,678.3100	5.6783	(1.121)	0	0	0
2022/10/14	R209	04/05/2023	10.00	Call	Bond Future	346.0200	0.3460	351.4600	0.3515	1.572	0	0	8,500
2022/10/14	R209	04/05/2023	10.00	Put	Bond Future	10,759.6900	10.7597	10,681.8900	10.6819	(0.723)	0	0	0
2022/10/14	R209	04/05/2023			Bond Future	12.0004	63.3964	11.9826	63.4796	(0.148)	0.0000	0.0000	3,450
2022/10/14	R209	04/05/2023	11.11	Call	Bond Future	1,344.1400	1.3441	1,363.1800	1.3632	1.417	0	0	0
2022/10/14	R209	04/05/2023	11.11	Put	Bond Future	5,706.4900	5.7065	5,642.2900	5.6423	(1.125)	0	0	0
2022/10/14	R209	04/05/2023	12.50	Call	Bond Future	4,486.0600	4.4861	4,531.5100	4.5315	1.013	0	0	0
2022/10/14	R209	04/05/2023	12.50	Put	Bond Future	2,211.8800	2.2119	2,174.0900	2.1741	(1.709)	0	0	8,500
2022/10/14	R209	04/05/2023	11.00	Call	Bond Future	1,183.4600	1.1835	1,200.6100	1.2006	1.449	0	0	0
2022/10/14	R209	04/05/2023	11.00	Put	Bond Future	6,113.8800	6.1139	6,047.7900	6.0478	(1.081)	0	0	11,000
2022/10/14	R209	03/08/2023	11.94	Call	Bond Future	3,102.5600	3.1026	3,138.3100	3.1383	1.152	0	0	0
2022/10/14	R209	03/08/2023	11.95	Put	Bond Future	3,895.1000	3.8951	3,846.2800	3.8463	(1.253)	0	0	0
2022/10/14	R209	03/08/2023	11.93	Call	Bond Future	3,079.6100	3.0796	3,115.1700	3.1152	1.155	0	0	0
2022/10/14	R209	03/08/2023			Bond Future	12.1158	64.7263	12.0973	64.8111	(0.152)	0.0000	0.0000	0
2022/10/14	R209	03/08/2023	11.94	Put	Bond Future	3,918.6700	3.9187	3,869.6700	3.8697	(1.250)	0	0	0
2022/10/14	R209	03/08/2023	11.95	Call	Bond Future	3,125.8200	3.1258	3,161.7500	3.1618	1.149	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
2022/10/14	R209	03/08/2023	11.93	Put	Bond Future	3,942.6100	3.9426	3,893.4200	3.8934	(1.248)	0	0	0
2022/10/14	R209	02/11/2023	11.34	Call	Bond Future	1,617.0800	1.6171	1,641.7700	1.6418	1.527	0	0	0
2022/10/14	R209	02/11/2023	11.34	Put	Bond Future	5,864.8300	5.8648	5,803.0700	5.8031	(1.053)	0	0	0
2022/10/14	R209	02/11/2023	11.33	Call	Bond Future	1,601.6900	1.6017	1,626.2000	1.6262	1.530	0	0	0
2022/10/14	R209	02/11/2023	11.33	Put	Bond Future	5,899.1100	5.8991	5,837.1700	5.8372	(1.050)	0	0	0
2022/10/14	R209	02/11/2023			Bond Future	12.2356	62.9380	12.2165	63.0244	(0.156)	0.0000	0.0000	0
2022/10/14	R209	02/11/2023	11.35	Call	Bond Future	1,632.8100	1.6328	1,657.6700	1.6577	1.523	0	0	0
2022/10/14	R209	02/11/2023	11.35	Put	Bond Future	5,830.9400	5.8309	5,769.3500	5.7693	(1.056)	0	0	0
2022/10/14	R210	03/11/2022			Bond Future	226.0792	226.0792	225.2054	225.2054	(0.386)	0.0000	0.0000	103
2022/10/14	R210	02/02/2023			Bond Future	230.3481	230.3481	229.4535	229.4535	(0.388)	0.0000	0.0000	372
2022/10/14	R210	04/05/2023			Bond Future	231.9941	231.9941	231.0798	231.0798	(0.394)	0.0000	0.0000	0
2022/10/14	R210	03/08/2023			Bond Future	236.9086	236.9086	235.9740	235.9740	(0.394)	0.0000	0.0000	0
2022/10/14	R210	02/11/2023			Bond Future	238.7421	238.7421	237.7907	237.7907	(0.398)	0.0000	0.0000	0
2022/10/14	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/14	R213	03/11/2022	9.19	Put	Bond Future	9,965.2600	9.9653	9,864.3900	9.8644	(1.012)	0	0	0
2022/10/14	R213	03/11/2022	10.38	Call	Bond Future	0.6900	0.0007	0.6900	0.0007	0.000	0	0	0
2022/10/14	R213	03/11/2022	10.38	Put	Bond Future	3,981.6800	3.9817	3,880.8100	3.8808	(2.533)	0	0	0
2022/10/14	R213	03/11/2022	10.39	Call	Bond Future	0.8500	0.0009	0.8500	0.0009	0.000	0	0	0
2022/10/14	R213	03/11/2022	10.39	Put	Bond Future	3,933.8000	3.9338	3,832.9300	3.8329	(2.564)	0	0	0
2022/10/14	R213	03/11/2022	10.37	Call	Bond Future	0.5600	0.0006	0.5600	0.0006	0.000	0	0	0
2022/10/14	R213	03/11/2022	10.37	Put	Bond Future	4,029.6300	4.0296	3,928.7600	3.9288	(2.503)	0	0	200
2022/10/14	R213	03/11/2022			Bond Future	11.2352	78.8151	11.2129	78.9160	(0.199)	0.0000	0.0000	33,027
2022/10/14	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/14	R213	03/11/2022	9.13	Put	Bond Future	10,281.5300	10.2815	10,180.6600	10.1807	(0.981)	0	0	0
2022/10/14	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	R213	03/11/2022	9.84	Put	Bond Future	6,629.8300	6.6298	6,528.9600	6.5290	(1.521)	0	0	476
2022/10/14	R213	03/11/2022	10.40	Call	Bond Future	1.0400	0.0010	1.0400	0.0010	0.000	0	0	0
2022/10/14	R213	03/11/2022	10.40	Put	Bond Future	3,885.9800	3.8860	3,785.1100	3.7851	(2.596)	0	0	0
2022/10/14	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	R213	03/11/2022	9.98	Put	Bond Future	5,932.6800	5.9327	5,831.8100	5.8318	(1.700)	0	0	200
2022/10/14	R213	03/11/2022	10.19	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2022/10/14	R213	03/11/2022	10.19	Put	Bond Future	4,900.7200	4.9007	4,799.8400	4.7998	(2.058)	0	0	476
2022/10/14	R213	02/02/2023	10.43	Put	Bond Future	4,963.8300	4.9638	4,877.0800	4.8771	(1.748)	0	0	0
2022/10/14	R213	02/02/2023	12.20	Call	Bond Future	4,353.1500	4.3531	4,419.9800	4.4200	1.535	0	0	0
2022/10/14	R213	02/02/2023	12.20	Put	Bond Future	943.6100	0.9436	909.2000	0.9092	(3.647)	0	0	912
2022/10/14	R213	02/02/2023	10.22	Put	Bond Future	5,791.7300	5.7917	5,700.8900	5.7009	(1.568)	0	0	0
2022/10/14	R213	02/02/2023	10.23	Call	Bond Future	391.5800	0.3916	402.1500	0.4022	2.699	0	0	0
2022/10/14	R213	02/02/2023	10.35	Call	Bond Future	483.1300	0.4831	495.9400	0.4959	2.651	0	0	0
2022/10/14	R213	02/02/2023	10.35	Put	Bond Future	5,270.6400	5.2706	5,182.2100	5.1822	(1.678)	0	0	476
2022/10/14	R213	02/02/2023	10.01	Call	Bond Future	274.0600	0.2741	281.4500	0.2814	2.696	0	0	0
2022/10/14	R213	02/02/2023			Bond Future	11.4000	80.2838	11.3769	80.3850	(0.202)	0.0000	0.0000	22,720
2022/10/14	R213	02/02/2023	10.43	Call	Bond Future	554.2000	0.5542	568.6900	0.5687	2.615	0	0	912
2022/10/14	R213	02/02/2023	10.22	Call	Bond Future	385.4200	0.3854	395.8200	0.3958	2.698	0	0	0
2022/10/14	R213	02/02/2023	10.23	Put	Bond Future	5,750.0800	5.7501	5,659.4100	5.6594	(1.577)	0	0	0
2022/10/14	R213	02/02/2023	9.16	Call	Bond Future	56.4500	0.0564	57.8600	0.0579	2.498	0	0	476
2022/10/14	R213	02/02/2023	9.16	Put	Bond Future	10,736.1100	10.7361	10,636.2800	10.6363	(0.930)	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
2022/10/14	R213	02/02/2023	10.01	Put	Bond Future	6,692.5600	6.6926	6,598.7100	6.5987	(1.402)	0	0	476
2022/10/14	R213	02/02/2023	10.21	Call	Bond Future	379.3300	0.3793	389.5700	0.3896	2.699	0	0	0
2022/10/14	R213	02/02/2023	10.21	Put	Bond Future	5,833.4900	5.8335	5,742.4900	5.7425	(1.560)	0	0	0
2022/10/14	R213	04/05/2023	10.75	Call	Bond Future	1,306.5400	1.3065	1,333.6900	1.3337	2.078	0	0	0
2022/10/14	R213	04/05/2023	10.75	Put	Bond Future	4,764.3000	4.7643	4,688.8500	4.6888	(1.584)	0	0	0
2022/10/14	R213	04/05/2023			Bond Future	11.5354	78.3668	11.5115	78.4694	(0.208)	0.0000	0.0000	0
2022/10/14	R213	04/05/2023	10.74	Call	Bond Future	1,292.6500	1.2926	1,319.5700	1.3196	2.083	0	0	0
2022/10/14	R213	04/05/2023	10.74	Put	Bond Future	4,795.7000	4.7957	4,720.0200	4.7200	(1.578)	0	0	0
2022/10/14	R213	04/05/2023	10.73	Call	Bond Future	1,278.6500	1.2786	1,305.3400	1.3053	2.087	0	0	0
2022/10/14	R213	04/05/2023	10.73	Put	Bond Future	4,827.0100	4.8270	4,751.1000	4.7511	(1.573)	0	0	0
2022/10/14	R213	03/08/2023	11.62	Put	Bond Future	3,197.7000	3.1977	3,141.4200	3.1414	(1.760)	0	0	0
2022/10/14	R213	03/08/2023	11.63	Call	Bond Future	3,014.9300	3.0149	3,063.3000	3.0633	1.604	0	0	0
2022/10/14	R213	03/08/2023			Bond Future	11.6690	80.0102	11.6440	80.1146	(0.214)	0.0000	0.0000	0
2022/10/14	R213	03/08/2023	11.62	Call	Bond Future	2,992.6200	2.9926	3,040.7800	3.0408	1.609	0	0	0
2022/10/14	R213	03/08/2023	11.63	Put	Bond Future	3,178.1500	3.1781	3,122.0800	3.1221	(1.764)	0	0	0
2022/10/14	R213	03/08/2023	11.61	Call	Bond Future	2,970.1000	2.9701	3,018.0300	3.0180	1.614	0	0	0
2022/10/14	R213	03/08/2023	11.61	Put	Bond Future	3,217.0800	3.2171	3,160.5700	3.1606	(1.757)	0	0	0
2022/10/14	R213	02/11/2023	11.13	Call	Bond Future	1,640.5600	1.6406	1,675.9200	1.6759	2.155	0	0	0
2022/10/14	R213	02/11/2023	11.13	Put	Bond Future	4,491.9100	4.4919	4,420.6900	4.4207	(1.586)	0	0	0
2022/10/14	R213	02/11/2023			Bond Future	11.8153	78.1415	11.7891	78.2481	(0.222)	0.0000	0.0000	0
2022/10/14	R213	02/11/2023	11.12	Call	Bond Future	1,625.1300	1.6251	1,660.2600	1.6603	2.162	0	0	0
2022/10/14	R213	02/11/2023	11.12	Put	Bond Future	4,519.0700	4.5191	4,447.6200	4.4476	(1.581)	0	0	0
2022/10/14	R213	02/11/2023	11.11	Call	Bond Future	1,609.7800	1.6098	1,644.6800	1.6447	2.168	0	0	0
2022/10/14	R213	02/11/2023	11.11	Put	Bond Future	4,546.3400	4.5463	4,474.6600	4.4747	(1.577)	0	0	0
2022/10/14	R214	03/11/2022	11.34	Call	Bond Future	149.2400	0.1492	158.6300	0.1586	6.292	0	0	0
2022/10/14	R214	03/11/2022	11.36	Put	Bond Future	2,784.0000	2.7840	2,634.0200	2.6340	(5.387)	0	0	0
2022/10/14	R214	03/11/2022			Bond Future	11.8661	61.4743	11.8341	61.6347	(0.269)	0.0000	0.0000	16,475
2022/10/14	R214	03/11/2022	11.34	Put	Bond Future	2,876.3700	2.8764	2,725.3800	2.7254	(5.249)	0	0	0
2022/10/14	R214	03/11/2022	11.35	Call	Bond Future	156.5200	0.1565	166.4100	0.1664	6.319	0	0	0
2022/10/14	R214	03/11/2022	11.35	Put	Bond Future	2,830.0200	2.8300	2,679.5300	2.6795	(5.318)	0	0	0
2022/10/14	R214	03/11/2022	11.36	Call	Bond Future	164.0700	0.1641	174.4700	0.1745	6.339	0	0	0
2022/10/14	R214	02/02/2023	11.10	Call	Bond Future	696.1000	0.6961	725.4000	0.7254	4.209	0	0	1,600
2022/10/14	R214	02/02/2023	11.07	Call	Bond Future	659.8500	0.6598	687.9000	0.6879	4.251	0	0	0
2022/10/14	R214	02/02/2023	11.07	Put	Bond Future	5,520.1200	5.5201	5,386.0200	5.3860	(2.429)	0	0	0
2022/10/14	R214	02/02/2023	11.08	Call	Bond Future	671.7900	0.6718	700.2500	0.7003	4.236	0	0	0
2022/10/14	R214	02/02/2023	11.08	Put	Bond Future	5,476.5400	5.4765	5,342.8500	5.3428	(2.441)	0	0	0
2022/10/14	R214	02/02/2023			Bond Future	11.9995	62.6199	11.9666	62.7820	(0.274)	0.0000	0.0000	70,946
2022/10/14	R214	02/02/2023	11.10	Put	Bond Future	5,390.0100	5.3900	5,257.1600	5.2572	(2.465)	0	0	0
2022/10/14	R214	02/02/2023	11.80	Call	Bond Future	1,939.2700	1.9393	2,003.0000	2.0030	3.286	0	0	1,600
2022/10/14	R214	02/02/2023	11.80	Put	Bond Future	2,933.1000	2.9331	2,834.6800	2.8347	(3.355)	0	0	0
2022/10/14	R214	02/02/2023	11.09	Call	Bond Future	683.8700	0.6839	712.7600	0.7128	4.224	0	0	0
2022/10/14	R214	02/02/2023	11.09	Put	Bond Future	5,433.1600	5.4332	5,299.9000	5.2999	(2.453)	0	0	0
2022/10/14	R214	04/05/2023	11.37	Call	Bond Future	1,682.3500	1.6824	1,732.5700	1.7326	2.985	0	0	0
2022/10/14	R214	04/05/2023	11.37	Put	Bond Future	5,445.0000	5.4450	5,330.2700	5.3303	(2.107)	0	0	0
2022/10/14	R214	04/05/2023	11.36	Call	Bond Future	1,664.6800	1.6647	1,714.5100	1.7145	2.993	0	0	0
2022/10/14	R214	04/05/2023	11.36	Put	Bond Future	5,480.7200	5.4807	5,365.6000	5.3656	(2.100)	0	0	0
2022/10/14	R214	04/05/2023			Bond Future	12.1098	60.5968	12.0758	60.7618	(0.280)	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
2022/10/14	R214	04/05/2023	11.38	Call	Bond Future	1,700.1300	1.7001	1,750.7300	1.7507	2.976	0	0	0
2022/10/14	R214	04/05/2023	11.38	Put	Bond Future	5,409.4600	5.4095	5,295.1100	5.2951	(2.114)	0	0	0
2022/10/14	R214	03/08/2023	12.15	Call	Bond Future	3,618.3300	3.6183	3,699.4100	3.6994	2.241	0	0	0
2022/10/14	R214	03/08/2023	12.15	Put	Bond Future	3,940.4600	3.9405	3,853.4000	3.8534	(2.209)	0	0	0
2022/10/14	R214	03/08/2023	12.14	Call	Bond Future	3,593.5000	3.5935	3,674.2500	3.6743	2.247	0	0	0
2022/10/14	R214	03/08/2023	12.14	Put	Bond Future	3,963.8600	3.9639	3,876.4700	3.8765	(2.205)	0	0	0
2022/10/14	R214	03/08/2023			Bond Future	12.2171	61.8679	12.1820	62.0360	(0.287)	0.0000	0.0000	0
2022/10/14	R214	03/08/2023	12.16	Call	Bond Future	3,643.4400	3.6434	3,724.8700	3.7249	2.235	0	0	0
2022/10/14	R214	03/08/2023	12.16	Put	Bond Future	3,917.4100	3.9174	3,830.7000	3.8307	(2.213)	0	0	0
2022/10/14	R214	02/11/2023	11.46	Call	Bond Future	2,025.4900	2.0255	2,082.1900	2.0822	2.799	0	0	0
2022/10/14	R214	02/11/2023	11.46	Put	Bond Future	6,360.4200	6.3604	6,245.5200	6.2455	(1.806)	0	0	0
2022/10/14	R214	02/11/2023	11.45	Put	Bond Future	6,395.8500	6.3959	6,280.6000	6.2806	(1.802)	0	0	0
2022/10/14	R214	02/11/2023			Bond Future	12.3305	59.8710	12.2942	60.0426	(0.295)	0.0000	0.0000	0
2022/10/14	R214	02/11/2023	11.47	Call	Bond Future	2,042.8000	2.0428	2,099.8400	2.0998	2.792	0	0	0
2022/10/14	R214	02/11/2023	11.47	Put	Bond Future	6,325.1400	6.3251	6,210.5800	6.2106	(1.811)	0	0	0
2022/10/14	R214	02/11/2023	11.45	Call	Bond Future	2,008.2700	2.0083	2,064.6200	2.0646	2.806	0	0	0
2022/10/14	R248	03/11/2022	10.60	Call	Bond Future	1.0800	0.0011	1.0100	0.0010	(6.481)	0	0	874
2022/10/14	R248	03/11/2022	10.60	Put	Bond Future	8,788.2000	8.7882	8,621.0100	8.6210	(1.902)	0	0	0
2022/10/14	R248	03/11/2022	10.70	Call	Bond Future	2.3500	0.0024	2.2500	0.0023	(4.255)	0	0	0
2022/10/14	R248	03/11/2022	10.70	Put	Bond Future	8,042.5600	8.0426	7,875.3400	7.8753	(2.079)	0	0	0
2022/10/14	R248	03/11/2022	11.32	Call	Bond Future	155.0900	0.1551	160.7400	0.1607	3.643	0	0	0
2022/10/14	R248	03/11/2022	11.20	Call	Bond Future	82.1700	0.0822	84.4800	0.0845	2.811	0	0	0
2022/10/14	R248	03/11/2022	11.20	Put	Bond Future	4,554.6500	4.5546	4,389.8400	4.3898	(3.618)	0	0	0
2022/10/14	R248	03/11/2022	11.30	Put	Bond Future	3,931.0100	3.9310	3,768.8300	3.7688	(4.126)	0	0	0
2022/10/14	R248	03/11/2022	11.31	Put	Bond Future	3,870.6900	3.8707	3,708.8700	3.7089	(4.181)	0	0	0
2022/10/14	R248	03/11/2022			Bond Future	11.8851	76.6794	11.8582	76.8465	(0.226)	0.0000	0.0000	86,316
2022/10/14	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/14	R248	03/11/2022	10.00	Put	Bond Future	13,520.9300	13.5209	13,353.8100	13.3538	(1.236)	0	0	0
2022/10/14	R248	03/11/2022	11.32	Put	Bond Future	3,810.8100	3.8108	3,649.3400	3.6493	(4.237)	0	0	0
2022/10/14	R248	03/11/2022	11.90	Call	Bond Future	1,285.3100	1.2853	1,344.2100	1.3442	4.583	0	0	0
2022/10/14	R248	03/11/2022	11.90	Put	Bond Future	1,193.0500	1.1931	1,084.8300	1.0848	(9.071)	0	0	0
2022/10/14	R248	03/11/2022	11.30	Call	Bond Future	140.1900	0.1402	145.1300	0.1451	3.524	0	0	874
2022/10/14	R248	03/11/2022	11.31	Call	Bond Future	147.4700	0.1475	152.7700	0.1528	3.594	0	0	0
2022/10/14	R248	02/02/2023	11.08	Call	Bond Future	815.1300	0.8151	842.5000	0.8425	3.358	0	0	0
2022/10/14	R248	02/02/2023	11.08	Put	Bond Future	6,906.3500	6.9063	6,764.9500	6.7650	(2.047)	0	0	0
2022/10/14	R248	02/02/2023	11.10	Put	Bond Future	6,796.8300	6.7968	6,656.2700	6.6563	(2.068)	0	0	0
2022/10/14	R248	02/02/2023	11.70	Call	Bond Future	2,100.1600	2.1002	2,158.0000	2.1580	2.754	0	0	2,542
2022/10/14	R248	02/02/2023	11.70	Put	Bond Future	4,055.4200	4.0554	3,944.4900	3.9445	(2.735)	0	0	0
2022/10/14	R248	02/02/2023	11.00	Call	Bond Future	702.5700	0.7026	726.7300	0.7267	3.439	0	0	2,542
2022/10/14	R248	02/02/2023	11.00	Put	Bond Future	7,356.0000	7.3560	7,211.3900	7.2114	(1.966)	0	0	0
2022/10/14	R248	02/02/2023			Bond Future	12.0141	78.1452	11.9864	78.3140	(0.230)	0.0000	0.0000	229,916
2022/10/14	R248	02/02/2023	11.10	Call	Bond Future	845.1100	0.8451	873.3200	0.8733	3.338	0	0	0
2022/10/14	R248	02/02/2023	11.06	Call	Bond Future	785.8600	0.7859	812.4100	0.8124	3.378	0	0	0
2022/10/14	R248	02/02/2023	11.06	Put	Bond Future	7,017.0000	7.0170	6,874.7800	6.8748	(2.027)	0	0	0
2022/10/14	R248	02/02/2023	11.07	Call	Bond Future	800.4000	0.8004	827.3600	0.8274	3.368	0	0	0
2022/10/14	R248	02/02/2023	11.07	Put	Bond Future	6,961.5200	6.9615	6,819.7100	6.8197	(2.037)	0	0	0
2022/10/14	R248	02/02/2023	10.40	Call	Bond Future	219.5300	0.2195	227.7400	0.2277	3.740	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
2022/10/14	R248	02/02/2023	10.40	Put	Bond Future	11,315.4700	11.3155	11,154.9100	11.1549	(1.419)	0	0	0
2022/10/14	R248	04/05/2023	11.35	Call	Bond Future	2,012.4500	2.0125	2,061.6300	2.0616	2.444	0	0	0
2022/10/14	R248	04/05/2023	11.35	Put	Bond Future	6,944.3200	6.9443	6,821.9700	6.8220	(1.762)	0	0	0
2022/10/14	R248	04/05/2023			Bond Future	12.1287	75.2774	12.1001	75.4489	(0.236)	0.0000	0.0000	10,943
2022/10/14	R248	04/05/2023	11.33	Call	Bond Future	1,969.6400	1.9696	2,018.0300	2.0180	2.457	0	0	0
2022/10/14	R248	04/05/2023	11.33	Put	Bond Future	7,035.7800	7.0358	6,912.6400	6.9126	(1.750)	0	0	0
2022/10/14	R248	04/05/2023	11.34	Call	Bond Future	1,991.0800	1.9911	2,039.8600	2.0399	2.450	0	0	0
2022/10/14	R248	04/05/2023	11.34	Put	Bond Future	6,990.0400	6.9900	6,867.2900	6.8673	(1.756)	0	0	0
2022/10/14	R248	03/08/2023	12.11	Call	Bond Future	4,124.7600	4.1248	4,205.3000	4.2053	1.953	0	0	0
2022/10/14	R248	03/08/2023	12.11	Put	Bond Future	4,919.3600	4.9194	4,825.0300	4.8250	(1.918)	0	0	0
2022/10/14	R248	03/08/2023			Bond Future	12.2439	76.8189	12.2142	76.9937	(0.242)	0.0000	0.0000	0
2022/10/14	R248	03/08/2023	12.09	Call	Bond Future	4,064.6900	4.0647	4,144.4900	4.1445	1.963	0	0	0
2022/10/14	R248	03/08/2023	12.09	Put	Bond Future	4,979.3200	4.9793	4,884.2500	4.8843	(1.909)	0	0	0
2022/10/14	R248	03/08/2023	12.10	Call	Bond Future	4,094.6900	4.0947	4,174.8500	4.1749	1.958	0	0	0
2022/10/14	R248	03/08/2023	12.10	Put	Bond Future	4,949.2600	4.9493	4,854.5500	4.8545	(1.914)	0	0	0
2022/10/14	R248	02/11/2023	11.47	Call	Bond Future	2,206.8900	2.2069	2,262.3900	2.2624	2.515	0	0	0
2022/10/14	R248	02/11/2023	11.48	Call	Bond Future	2,227.6800	2.2277	2,283.5600	2.2836	2.508	0	0	0
2022/10/14	R248	02/11/2023	11.49	Put	Bond Future	7,579.6100	7.5796	7,457.4600	7.4575	(1.612)	0	0	0
2022/10/14	R248	02/11/2023			Bond Future	12.3554	74.0141	12.3247	74.1925	(0.249)	0.0000	0.0000	0
2022/10/14	R248	02/11/2023	11.47	Put	Bond Future	7,669.2200	7.6692	7,546.3100	7.5463	(1.603)	0	0	0
2022/10/14	R248	02/11/2023	11.48	Put	Bond Future	7,624.3200	7.6243	7,501.7900	7.5018	(1.607)	0	0	0
2022/10/14	R248	02/11/2023	11.49	Call	Bond Future	2,248.5700	2.2486	2,304.8300	2.3048	2.502	0	0	0

Total

1798910