



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 06/10/2022 TO 06/10/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	2025	03/11/2022		Bond Future	165.6357	165.6357	165.7002	165.7002	0.039	0.0000	0.0000	7,082
2022/10/06	2025	02/02/2023		Bond Future	167.0736	167.0736	167.1367	167.1367	0.038	0.0000	0.0000	232
2022/10/06	2025	04/05/2023		Bond Future	170.5600	170.5600	170.6229	170.6229	0.037	0.0000	0.0000	0
2022/10/06	2025	03/08/2023		Bond Future	172.4006	172.4006	172.4647	172.4647	0.037	0.0000	0.0000	0
2022/10/06	2025	02/11/2023		Bond Future	176.0406	176.0406	176.1060	176.1060	0.037	0.0000	0.0000	0
2022/10/06	2029	03/11/2022		Bond Future	119.3852	119.3852	119.1498	119.1498	(0.197)	0.0000	0.0000	1,099
2022/10/06	2029	02/02/2023		Bond Future	121.6536	121.6536	121.4117	121.4117	(0.199)	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
2022/10/06	2029	04/05/2023			Bond Future	122.8883	122.8883	122.6405	122.6405	(0.202)	0.0000	0.0000	0
2022/10/06	2029	03/08/2023			Bond Future	125.4878	125.4878	125.2344	125.2344	(0.202)	0.0000	0.0000	0
2022/10/06	2029	02/11/2023			Bond Future	126.7873	126.7873	126.5290	126.5290	(0.204)	0.0000	0.0000	0
2022/10/06	2030	03/11/2022	9.70	Call	Bond Future	0.0300	0.0000	0.1000	0.0001	233.333	0	0	500
2022/10/06	2030	03/11/2022	9.70	Put	Bond Future	5,116.9900	5.1170	4,627.9600	4.6280	(9.557)	0	0	0
2022/10/06	2030	03/11/2022	10.10	Call	Bond Future	26.6600	0.0267	47.8500	0.0479	79.482	0	0	0
2022/10/06	2030	03/11/2022	10.10	Put	Bond Future	3,238.5200	3.2385	2,770.6100	2.7706	(14.448)	0	0	0
2022/10/06	2030	03/11/2022	10.20	Put	Bond Future	2,810.6900	2.8107	2,363.9100	2.3639	(15.896)	0	0	0
2022/10/06	2030	03/11/2022			Bond Future	10.7995	88.3452	10.6909	88.8343	(1.006)	0.0000	0.0000	63,576
2022/10/06	2030	03/11/2022	10.08	Call	Bond Future	21.5100	0.0215	39.4800	0.0395	83.543	0	0	0
2022/10/06	2030	03/11/2022	10.08	Put	Bond Future	3,327.4200	3.3274	2,856.2900	2.8563	(14.159)	0	0	0
2022/10/06	2030	03/11/2022	10.09	Call	Bond Future	23.9700	0.0240	43.5100	0.0435	81.519	0	0	0
2022/10/06	2030	03/11/2022	10.09	Put	Bond Future	3,282.8400	3.2828	2,813.2800	2.8133	(14.303)	0	0	0
2022/10/06	2030	03/11/2022	10.20	Call	Bond Future	67.2100	0.0672	109.5300	0.1095	62.967	0	0	500
2022/10/06	2030	03/11/2022	11.57	Call	Bond Future	3,551.8900	3.5519	3,980.5500	3.9806	12.069	0	0	0
2022/10/06	2030	03/11/2022	11.57	Put	Bond Future	182.1400	0.1821	121.7000	0.1217	(33.183)	0	0	500
2022/10/06	2030	02/02/2023	11.16	Put	Bond Future	1,761.1600	1.7612	1,551.1500	1.5512	(11.925)	0	0	388
2022/10/06	2030	02/02/2023	11.35	Call	Bond Future	3,163.9200	3.1639	3,478.1700	3.4782	9.932	0	0	5,000
2022/10/06	2030	02/02/2023	11.35	Put	Bond Future	1,460.0400	1.4600	1,277.4600	1.2775	(12.505)	0	0	0
2022/10/06	2030	02/02/2023	9.99	Call	Bond Future	601.9200	0.6019	708.3200	0.7083	17.677	0	0	0
2022/10/06	2030	02/02/2023	10.00	Call	Bond Future	611.3400	0.6113	719.0200	0.7190	17.614	0	0	0
2022/10/06	2030	02/02/2023	10.01	Put	Bond Future	4,849.8000	4.8498	4,461.9400	4.4619	(7.997)	0	0	0
2022/10/06	2030	02/02/2023	9.80	Call	Bond Future	443.1800	0.4432	526.9600	0.5270	18.904	0	0	0
2022/10/06	2030	02/02/2023	9.94	Put	Bond Future	5,109.7300	5.1097	4,713.0500	4.7131	(7.763)	0	0	102
2022/10/06	2030	02/02/2023	9.20	Call	Bond Future	176.7700	0.1768	214.5700	0.2146	21.384	0	0	0
2022/10/06	2030	02/02/2023	9.20	Put	Bond Future	8,249.8300	8.2498	7,790.8000	7.7908	(5.564)	0	0	0
2022/10/06	2030	02/02/2023	9.66	Call	Bond Future	357.2400	0.3572	427.2800	0.4273	19.606	0	0	0
2022/10/06	2030	02/02/2023	9.66	Put	Bond Future	6,222.3900	6.2224	5,795.6000	5.7956	(6.859)	0	0	102
2022/10/06	2030	02/02/2023	8.81	Put	Bond Future	10,091.1700	10.0912	9,615.6100	9.6156	(4.713)	0	0	0
2022/10/06	2030	02/02/2023	9.04	Call	Bond Future	136.6800	0.1367	166.7000	0.1667	21.964	0	0	0
2022/10/06	2030	02/02/2023	9.04	Put	Bond Future	8,993.3700	8.9934	8,526.5600	8.5266	(5.191)	0	0	0
2022/10/06	2030	02/02/2023	9.08	Put	Bond Future	8,805.8700	8.8059	8,340.8600	8.3409	(5.281)	0	0	0
2022/10/06	2030	02/02/2023			Bond Future	10.9532	85.9964	10.8393	86.4932	(1.039)	0.0000	0.0000	5,200
2022/10/06	2030	02/02/2023	11.55	Call	Bond Future	3,739.4000	3.7394	4,080.0300	4.0800	9.109	0	0	5,000
2022/10/06	2030	02/02/2023	11.55	Put	Bond Future	1,193.1200	1.1931	1,036.9200	1.0369	(13.092)	0	0	0
2022/10/06	2030	02/02/2023	11.12	Call	Bond Future	2,552.8600	2.5529	2,833.6400	2.8336	10.999	0	0	0
2022/10/06	2030	02/02/2023	11.12	Put	Bond Future	1,831.2100	1.8312	1,615.1600	1.6152	(11.798)	0	0	0
2022/10/06	2030	02/02/2023	11.16	Call	Bond Future	2,654.6800	2.6547	2,941.5000	2.9415	10.804	0	0	0
2022/10/06	2030	02/02/2023	9.99	Put	Bond Future	4,923.3400	4.9233	4,532.9100	4.5329	(7.930)	0	0	0
2022/10/06	2030	02/02/2023	10.00	Put	Bond Future	4,886.5000	4.8865	4,497.3500	4.4974	(7.964)	0	0	0
2022/10/06	2030	02/02/2023	10.01	Call	Bond Future	620.8800	0.6209	729.8500	0.7298	17.551	0	0	0
2022/10/06	2030	02/02/2023	9.80	Put	Bond Future	5,649.3700	5.6494	5,236.3200	5.2363	(7.311)	0	0	0
2022/10/06	2030	02/02/2023	9.83	Call	Bond Future	465.7900	0.4658	552.9200	0.5529	18.706	0	0	388
2022/10/06	2030	02/02/2023	9.83	Put	Bond Future	5,531.5500	5.5315	5,121.8500	5.1218	(7.407)	0	0	0
2022/10/06	2030	02/02/2023	9.94	Call	Bond Future	556.5300	0.5565	656.6800	0.6567	17.995	0	0	0
2022/10/06	2030	02/02/2023	9.79	Call	Bond Future	435.7900	0.4358	518.4600	0.5185	18.970	0	0	0
2022/10/06	2030	02/02/2023	9.79	Put	Bond Future	5,688.8500	5.6888	5,274.6900	5.2747	(7.280)	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
2022/10/06	2030	02/02/2023	8.81	Call	Bond Future	93.5600	0.0936	114.8300	0.1148	22.734	0	0	102
2022/10/06	2030	02/02/2023	9.08	Call	Bond Future	145.8600	0.1459	177.6800	0.1777	21.815	0	0	388
2022/10/06	2030	04/05/2023	11.34	Call	Bond Future	3,378.9800	3.3790	3,671.1200	3.6711	8.646	0	0	0
2022/10/06	2030	04/05/2023	11.34	Put	Bond Future	2,311.1700	2.3112	2,097.0500	2.0971	(9.265)	0	0	150
2022/10/06	2030	04/05/2023	10.42	Call	Bond Future	1,509.4200	1.5094	1,687.8300	1.6878	11.820	0	0	479
2022/10/06	2030	04/05/2023	10.42	Put	Bond Future	4,375.9400	4.3759	4,048.0900	4.0481	(7.492)	0	0	0
2022/10/06	2030	04/05/2023	10.52	Call	Bond Future	1,664.3000	1.6643	1,855.0700	1.8551	11.462	0	0	0
2022/10/06	2030	04/05/2023	10.52	Put	Bond Future	4,092.1200	4.0921	3,776.6300	3.7766	(7.710)	0	0	0
2022/10/06	2030	04/05/2023	10.53	Call	Bond Future	1,681.0000	1.6810	1,873.0400	1.8730	11.424	0	0	0
2022/10/06	2030	04/05/2023	10.53	Put	Bond Future	4,065.1000	4.0651	3,750.8800	3.7509	(7.730)	0	0	0
2022/10/06	2030	04/05/2023	9.67	Call	Bond Future	694.5400	0.6945	793.5000	0.7935	14.248	0	0	479
2022/10/06	2030	04/05/2023	9.67	Put	Bond Future	6,940.6100	6.9406	6,533.3100	6.5333	(5.868)	0	0	0
2022/10/06	2030	04/05/2023	9.78	Call	Bond Future	777.0300	0.7770	885.5700	0.8856	13.969	0	0	388
2022/10/06	2030	04/05/2023	9.78	Put	Bond Future	6,517.4000	6.5174	6,119.6800	6.1197	(6.102)	0	0	0
2022/10/06	2030	04/05/2023	10.00	Call	Bond Future	966.6900	0.9667	1,096.2200	1.0962	13.399	0	0	1,080
2022/10/06	2030	04/05/2023	10.00	Put	Bond Future	5,706.1000	5.7061	5,329.3700	5.3294	(6.602)	0	0	0
2022/10/06	2030	04/05/2023	9.03	Call	Bond Future	347.1200	0.3471	402.0500	0.4020	15.824	0	0	388
2022/10/06	2030	04/05/2023	9.03	Put	Bond Future	9,606.1800	9.6062	9,154.8500	9.1549	(4.698)	0	0	0
2022/10/06	2030	04/05/2023	9.58	Put	Bond Future	7,294.9800	7.2950	6,880.2900	6.8803	(5.685)	0	0	0
2022/10/06	2030	04/05/2023			Bond Future	11.0850	87.7739	10.9656	88.2801	(1.078)	0.0000	0.0000	0
2022/10/06	2030	04/05/2023	12.57	Call	Bond Future	6,931.8900	6.9319	7,334.5300	7.3345	5.809	0	0	0
2022/10/06	2030	04/05/2023	12.57	Put	Bond Future	943.9500	0.9439	840.3300	0.8403	(10.977)	0	0	350
2022/10/06	2030	04/05/2023	11.62	Call	Bond Future	4,110.8100	4.1108	4,433.5500	4.4336	7.851	0	0	0
2022/10/06	2030	04/05/2023	11.62	Put	Bond Future	1,889.7300	1.8897	1,706.2100	1.7062	(9.711)	0	0	388
2022/10/06	2030	04/05/2023	12.04	Call	Bond Future	5,306.7800	5.3068	5,669.4000	5.6694	6.833	0	0	0
2022/10/06	2030	04/05/2023	12.04	Put	Bond Future	1,392.9800	1.3930	1,249.3400	1.2493	(10.312)	0	0	1,080
2022/10/06	2030	04/05/2023	12.50	Call	Bond Future	6,711.6800	6.7117	7,109.6600	7.1097	5.930	0	0	0
2022/10/06	2030	04/05/2023	12.50	Put	Bond Future	993.8000	0.9938	885.5200	0.8855	(10.896)	0	0	479
2022/10/06	2030	04/05/2023	10.54	Call	Bond Future	1,697.8100	1.6978	1,891.1000	1.8911	11.385	0	0	0
2022/10/06	2030	04/05/2023	10.54	Put	Bond Future	4,038.2200	4.0382	3,725.2500	3.7252	(7.750)	0	0	0
2022/10/06	2030	04/05/2023	10.65	Call	Bond Future	1,887.8700	1.8879	2,095.0700	2.0951	10.975	0	0	350
2022/10/06	2030	04/05/2023	10.65	Put	Bond Future	3,749.4800	3.7495	3,450.4200	3.4504	(7.976)	0	0	0
2022/10/06	2030	04/05/2023	9.58	Call	Bond Future	632.5300	0.6325	724.1000	0.7241	14.477	0	0	150
2022/10/06	2030	03/08/2023	12.89	Call	Bond Future	7,544.6800	7.5447	7,955.4200	7.9554	5.444	0	0	0
2022/10/06	2030	03/08/2023	12.89	Put	Bond Future	1,061.6100	1.0616	955.8100	0.9558	(9.966)	0	0	350
2022/10/06	2030	03/08/2023	11.34	Call	Bond Future	3,268.1200	3.2681	3,550.3100	3.5503	8.635	0	0	0
2022/10/06	2030	03/08/2023	11.34	Put	Bond Future	2,794.2600	2.7943	2,559.9100	2.5599	(8.387)	0	0	0
2022/10/06	2030	03/08/2023	11.35	Call	Bond Future	3,291.5300	3.2915	3,574.8000	3.5748	8.606	0	0	0
2022/10/06	2030	03/08/2023	11.36	Put	Bond Future	2,759.9900	2.7600	2,527.8100	2.5278	(8.412)	0	0	0
2022/10/06	2030	03/08/2023	10.40	Call	Bond Future	1,480.1200	1.4801	1,653.7300	1.6537	11.729	0	0	1,012
2022/10/06	2030	03/08/2023	10.65	Call	Bond Future	1,869.0400	1.8690	2,071.7500	2.0718	10.846	0	0	350
2022/10/06	2030	03/08/2023	10.65	Put	Bond Future	4,256.2500	4.2563	3,942.4200	3.9424	(7.373)	0	0	0
2022/10/06	2030	03/08/2023			Bond Future	11.2237	85.6046	11.0979	86.1211	(1.121)	0.0000	0.0000	0
2022/10/06	2030	03/08/2023	12.59	Call	Bond Future	6,643.6400	6.6436	7,035.7400	7.0357	5.902	0	0	0
2022/10/06	2030	03/08/2023	12.59	Put	Bond Future	1,280.4500	1.2804	1,156.0100	1.1560	(9.718)	0	0	1,012
2022/10/06	2030	03/08/2023	11.35	Put	Bond Future	2,777.0800	2.7771	2,543.8100	2.5438	(8.400)	0	0	0
2022/10/06	2030	03/08/2023	11.36	Call	Bond Future	3,315.0100	3.3150	3,599.3700	3.5994	8.578	0	0	0
2022/10/06	2030	03/08/2023	10.40	Put	Bond Future	4,933.8500	4.9338	4,590.9200	4.5909	(6.951)	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
2022/10/06	2030	02/11/2023	10.81	Call	Bond Future	1,785.9500	1.7859	1,995.2500	1.9953	11.719	0	0	0
2022/10/06	2030	02/11/2023	10.81	Put	Bond Future	4,012.3400	4.0123	3,694.4100	3.6944	(7.924)	0	0	0
2022/10/06	2030	02/11/2023	10.80	Call	Bond Future	1,769.2200	1.7692	1,977.2800	1.9773	11.760	0	0	0
2022/10/06	2030	02/11/2023	10.80	Put	Bond Future	4,036.5500	4.0365	3,717.3800	3.7174	(7.907)	0	0	0
2022/10/06	2030	02/11/2023			Bond Future	11.3628	87.3943	11.2303	87.9216	(1.166)	0.0000	0.0000	0
2022/10/06	2030	02/11/2023	10.82	Call	Bond Future	1,803.1200	1.8031	2,013.6700	2.0137	11.677	0	0	0
2022/10/06	2030	02/11/2023	10.82	Put	Bond Future	3,988.5900	3.9886	3,671.9100	3.6719	(7.940)	0	0	0
2022/10/06	2032	03/11/2022	9.31	Put	Bond Future	10,677.6200	10.6776	10,130.0800	10.1301	(5.128)	0	0	0
2022/10/06	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	454
2022/10/06	2032	03/11/2022	9.36	Put	Bond Future	10,382.9500	10.3830	9,835.4100	9.8354	(5.273)	0	0	0
2022/10/06	2032	03/11/2022	9.46	Put	Bond Future	9,797.2800	9.7973	9,249.7400	9.2497	(5.589)	0	0	0
2022/10/06	2032	03/11/2022	10.56	Put	Bond Future	3,722.6700	3.7227	3,210.4000	3.2104	(13.761)	0	0	180
2022/10/06	2032	03/11/2022	9.92	Call	Bond Future	0.3000	0.0003	0.6300	0.0006	110.000	0	0	750
2022/10/06	2032	03/11/2022	9.92	Put	Bond Future	7,164.8700	7.1649	6,617.6500	6.6176	(7.638)	0	0	0
2022/10/06	2032	03/11/2022	10.11	Put	Bond Future	6,107.0900	6.1071	5,560.7700	5.5608	(8.946)	0	0	454
2022/10/06	2032	03/11/2022	10.16	Call	Bond Future	1.6200	0.0016	3.3300	0.0033	105.556	0	0	0
2022/10/06	2032	03/11/2022	10.16	Put	Bond Future	5,831.7200	5.8317	5,285.8800	5.2859	(9.360)	0	0	180
2022/10/06	2032	03/11/2022			Bond Future	11.2676	83.6484	11.1592	84.1959	(0.962)	0.0000	0.0000	171,147
2022/10/06	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	180
2022/10/06	2032	03/11/2022	9.46	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	500
2022/10/06	2032	03/11/2022	11.55	Call	Bond Future	2,034.2900	2.0343	2,409.5500	2.4096	18.447	0	0	0
2022/10/06	2032	03/11/2022	11.55	Put	Bond Future	630.3100	0.6303	458.0200	0.4580	(27.334)	0	0	500
2022/10/06	2032	03/11/2022	12.30	Call	Bond Future	5,085.2500	5.0852	5,595.2300	5.5952	10.029	0	0	0
2022/10/06	2032	03/11/2022	12.30	Put	Bond Future	103.9700	0.1040	66.4000	0.0664	(36.135)	0	0	750
2022/10/06	2032	03/11/2022	10.66	Call	Bond Future	113.8400	0.1138	172.0600	0.1721	51.142	0	0	0
2022/10/06	2032	03/11/2022	10.66	Put	Bond Future	3,246.7700	3.2468	2,757.4400	2.7574	(15.071)	0	0	0
2022/10/06	2032	03/11/2022	10.67	Call	Bond Future	120.8500	0.1209	181.7300	0.1817	50.376	0	0	750
2022/10/06	2032	03/11/2022	10.67	Put	Bond Future	3,200.9600	3.2010	2,714.2900	2.7143	(15.204)	0	0	0
2022/10/06	2032	03/11/2022	11.45	Call	Bond Future	1,693.0600	1.6931	2,036.9000	2.0369	20.309	0	0	0
2022/10/06	2032	03/11/2022	11.45	Put	Bond Future	782.6400	0.7826	578.9300	0.5789	(26.029)	0	0	7,500
2022/10/06	2032	03/11/2022	10.21	Call	Bond Future	2.2700	0.0023	4.6400	0.0046	104.405	0	0	500
2022/10/06	2032	03/11/2022	10.21	Put	Bond Future	5,557.6500	5.5576	5,012.4700	5.0125	(9.810)	0	0	0
2022/10/06	2032	03/11/2022	10.49	Call	Bond Future	34.6900	0.0347	57.8800	0.0579	66.849	0	0	0
2022/10/06	2032	03/11/2022	10.49	Put	Bond Future	4,072.2900	4.0723	3,547.9300	3.5479	(12.876)	0	0	454
2022/10/06	2032	03/11/2022	10.56	Call	Bond Future	59.1000	0.0591	94.3800	0.0944	59.695	0	0	0
2022/10/06	2032	03/11/2022	10.11	Call	Bond Future	1.1500	0.0012	2.3800	0.0024	106.957	0	0	0
2022/10/06	2032	02/02/2023	11.69	Call	Bond Future	3,293.7100	3.2937	3,623.3400	3.6233	10.008	0	0	0
2022/10/06	2032	02/02/2023	11.69	Put	Bond Future	1,986.4100	1.9864	1,759.6400	1.7596	(11.416)	0	0	0
2022/10/06	2032	02/02/2023	10.40	Call	Bond Future	651.9700	0.6520	765.6600	0.7657	17.438	0	0	0
2022/10/06	2032	02/02/2023	10.40	Put	Bond Future	5,868.2500	5.8683	5,425.5400	5.4255	(7.544)	0	0	0
2022/10/06	2032	02/02/2023	10.50	Call	Bond Future	766.9700	0.7670	895.3500	0.8953	16.739	0	0	0
2022/10/06	2032	02/02/2023	10.50	Put	Bond Future	5,453.1700	5.4532	5,025.1500	5.0251	(7.849)	0	0	454
2022/10/06	2032	02/02/2023	10.67	Call	Bond Future	993.3100	0.9933	1,148.3800	1.1484	15.611	0	0	750
2022/10/06	2032	02/02/2023	10.67	Put	Bond Future	4,788.0800	4.7881	4,386.7500	4.3868	(8.382)	0	0	0
2022/10/06	2032	02/02/2023	10.22	Call	Bond Future	480.1500	0.4802	569.9600	0.5700	18.705	0	0	500
2022/10/06	2032	02/02/2023	10.22	Put	Bond Future	6,661.3400	6.6613	6,194.7500	6.1948	(7.004)	0	0	0
2022/10/06	2032	02/02/2023	9.47	Call	Bond Future	128.6000	0.1286	157.9000	0.1579	22.784	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
2022/10/06	2032	02/02/2023	9.47	Put	Bond Future	10,484.1800	10.4842	9,957.0800	9.9571	(5.028)	0	0	0
2022/10/06	2032	02/02/2023	9.92	Call	Bond Future	293.1900	0.2932	352.7900	0.3528	20.328	0	0	750
2022/10/06	2032	02/02/2023	9.92	Put	Bond Future	8,113.9100	8.1139	7,617.1100	7.6171	(6.123)	0	0	0
2022/10/06	2032	02/02/2023			Bond Future	11.4207	85.2171	11.3078	85.7735	(0.989)	0.0000	0.0000	18
2022/10/06	2032	02/02/2023	11.84	Call	Bond Future	3,750.0500	3.7500	4,102.4000	4.1024	9.396	0	0	0
2022/10/06	2032	02/02/2023	11.84	Put	Bond Future	1,726.6900	1.7267	1,522.6400	1.5226	(11.817)	0	0	500
2022/10/06	2032	02/02/2023	12.75	Call	Bond Future	6,899.0300	6.8990	7,356.0500	7.3561	6.624	0	0	0
2022/10/06	2032	02/02/2023	12.75	Put	Bond Future	708.5200	0.7085	609.1400	0.6091	(14.026)	0	0	750
2022/10/06	2032	02/02/2023	10.38	Call	Bond Future	630.5800	0.6306	741.4400	0.7414	17.581	0	0	0
2022/10/06	2032	02/02/2023	10.38	Put	Bond Future	5,953.3800	5.9534	5,507.8400	5.5078	(7.484)	0	0	0
2022/10/06	2032	02/02/2023	10.39	Call	Bond Future	641.2100	0.6412	753.4900	0.7535	17.511	0	0	0
2022/10/06	2032	02/02/2023	10.39	Put	Bond Future	5,910.7300	5.9107	5,466.6100	5.4666	(7.514)	0	0	0
2022/10/06	2032	02/02/2023	10.16	Call	Bond Future	436.6500	0.4366	519.7200	0.5197	19.024	0	0	0
2022/10/06	2032	02/02/2023	10.16	Put	Bond Future	6,942.5900	6.9426	6,469.2600	6.4693	(6.818)	0	0	454
2022/10/06	2032	02/02/2023	9.31	Call	Bond Future	93.6000	0.0936	115.7500	0.1157	23.665	0	0	454
2022/10/06	2032	02/02/2023	9.31	Put	Bond Future	11,372.9300	11.3729	10,838.6800	10.8387	(4.698)	0	0	0
2022/10/06	2032	04/05/2023	10.89	Call	Bond Future	1,829.4400	1.8294	2,034.2500	2.0343	11.195	0	0	0
2022/10/06	2032	04/05/2023	10.89	Put	Bond Future	5,074.8400	5.0748	4,712.5300	4.7125	(7.139)	0	0	0
2022/10/06	2032	04/05/2023	11.37	Call	Bond Future	2,836.5000	2.8365	3,107.2200	3.1072	9.544	0	0	400
2022/10/06	2032	04/05/2023	13.43	Call	Bond Future	9,272.3600	9.2724	9,744.9700	9.7450	5.097	0	0	0
2022/10/06	2032	04/05/2023	13.43	Put	Bond Future	884.5500	0.8845	790.0400	0.7900	(10.685)	0	0	400
2022/10/06	2032	04/05/2023			Bond Future	11.5499	82.8140	11.4321	83.3811	(1.020)	0.0000	0.0000	0
2022/10/06	2032	04/05/2023	11.37	Put	Bond Future	3,704.9000	3.7049	3,408.5000	3.4085	(8.000)	0	0	0
2022/10/06	2032	04/05/2023	10.62	Call	Bond Future	1,386.5900	1.3866	1,555.5700	1.5556	12.187	0	0	400
2022/10/06	2032	04/05/2023	10.62	Put	Bond Future	6,008.7000	6.0087	5,610.5600	5.6106	(6.626)	0	0	0
2022/10/06	2032	04/05/2023	10.87	Call	Bond Future	1,794.0000	1.7940	1,996.1000	1.9961	11.265	0	0	0
2022/10/06	2032	04/05/2023	10.87	Put	Bond Future	5,140.3800	5.1404	4,775.3600	4.7754	(7.101)	0	0	0
2022/10/06	2032	04/05/2023	10.88	Call	Bond Future	1,811.6700	1.8117	2,015.1200	2.0151	11.230	0	0	0
2022/10/06	2032	04/05/2023	10.88	Put	Bond Future	5,107.5400	5.1075	4,743.8700	4.7439	(7.120)	0	0	0
2022/10/06	2032	03/08/2023	11.90	Call	Bond Future	4,134.7500	4.1348	4,463.8300	4.4638	7.959	0	0	5,000
2022/10/06	2032	03/08/2023	11.90	Put	Bond Future	3,111.0400	3.1110	2,861.4000	2.8614	(8.024)	0	0	0
2022/10/06	2032	03/08/2023	11.77	Call	Bond Future	3,788.0100	3.7880	4,101.9300	4.1019	8.287	0	0	0
2022/10/06	2032	03/08/2023	11.77	Put	Bond Future	3,365.8400	3.3658	3,101.0400	3.1010	(7.867)	0	0	0
2022/10/06	2032	03/08/2023			Bond Future	11.6795	84.5489	11.5565	85.1276	(1.053)	0.0000	0.0000	2,600
2022/10/06	2032	03/08/2023	11.75	Call	Bond Future	3,735.7800	3.7358	4,047.3200	4.0473	8.339	0	0	0
2022/10/06	2032	03/08/2023	11.75	Put	Bond Future	3,406.6800	3.4067	3,139.5000	3.1395	(7.843)	0	0	0
2022/10/06	2032	03/08/2023	11.76	Call	Bond Future	3,761.8600	3.7619	4,074.5900	4.0746	8.313	0	0	0
2022/10/06	2032	03/08/2023	11.76	Put	Bond Future	3,386.2100	3.3862	3,120.2200	3.1202	(7.855)	0	0	0
2022/10/06	2032	02/11/2023	11.24	Call	Bond Future	2,114.9800	2.1150	2,349.8700	2.3499	11.106	0	0	0
2022/10/06	2032	02/11/2023	11.24	Put	Bond Future	4,816.9900	4.8170	4,461.1600	4.4612	(7.387)	0	0	0
2022/10/06	2032	02/11/2023			Bond Future	11.8189	82.1553	11.6902	82.7460	(1.089)	0.0000	0.0000	0
2022/10/06	2032	02/11/2023	11.22	Call	Bond Future	2,078.2200	2.0782	2,310.4400	2.3104	11.174	0	0	0
2022/10/06	2032	02/11/2023	11.22	Put	Bond Future	4,875.6800	4.8757	4,517.1800	4.5172	(7.353)	0	0	0
2022/10/06	2032	02/11/2023	11.23	Call	Bond Future	2,096.5500	2.0966	2,330.1100	2.3301	11.140	0	0	0
2022/10/06	2032	02/11/2023	11.23	Put	Bond Future	4,846.2700	4.8463	4,489.1100	4.4891	(7.370)	0	0	0
2022/10/06	2033	03/11/2022			Bond Future	113.7471	113.7471	113.3820	113.3820	(0.321)	0.0000	0.0000	1,415
2022/10/06	2033	02/02/2023			Bond Future	115.9084	115.9084	115.5345	115.5345	(0.323)	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
2022/10/06	2033	04/05/2023			Bond Future	116.9354	116.9354	116.5529	116.5529	(0.327)	0.0000	0.0000	0
2022/10/06	2033	03/08/2023			Bond Future	119.4089	119.4089	119.0180	119.0180	(0.327)	0.0000	0.0000	0
2022/10/06	2033	02/11/2023			Bond Future	120.4896	120.4896	120.0908	120.0908	(0.331)	0.0000	0.0000	0
2022/10/06	2037	03/11/2022	11.30	Put	Bond Future	3,101.4100	3.1014	2,740.3900	2.7404	(11.641)	0	0	0
2022/10/06	2037	03/11/2022	11.31	Call	Bond Future	364.9500	0.3649	448.4300	0.4484	22.874	0	0	0
2022/10/06	2037	03/11/2022	11.31	Put	Bond Future	3,054.3900	3.0544	2,695.6500	2.6956	(11.745)	0	0	0
2022/10/06	2037	03/11/2022	11.32	Call	Bond Future	377.8500	0.3778	463.6600	0.4637	22.710	0	0	0
2022/10/06	2037	03/11/2022			Bond Future	11.7729	79.9390	11.6952	80.3812	(0.660)	0.0000	0.0000	60,175
2022/10/06	2037	03/11/2022	11.30	Call	Bond Future	352.3600	0.3524	433.5600	0.4336	23.045	0	0	0
2022/10/06	2037	03/11/2022	11.32	Put	Bond Future	3,007.7500	3.0077	2,651.3400	2.6513	(11.850)	0	0	0
2022/10/06	2037	02/02/2023	11.97	Call	Bond Future	3,129.7600	3.1298	3,363.2600	3.3633	7.461	0	0	0
2022/10/06	2037	02/02/2023	11.03	Call	Bond Future	965.1700	0.9652	1,071.4600	1.0715	11.013	0	0	0
2022/10/06	2037	02/02/2023	11.03	Put	Bond Future	6,118.3300	6.1183	5,775.4800	5.7755	(5.604)	0	0	0
2022/10/06	2037	02/02/2023	11.04	Call	Bond Future	980.3700	0.9804	1,087.8900	1.0879	10.967	0	0	0
2022/10/06	2037	02/02/2023	11.04	Put	Bond Future	6,072.4900	6.0725	5,730.8700	5.7309	(5.626)	0	0	0
2022/10/06	2037	02/02/2023			Bond Future	11.9149	77.1822	11.8343	77.6314	(0.676)	0.0000	0.0000	76,247
2022/10/06	2037	02/02/2023	11.10	Call	Bond Future	1,074.4100	1.0744	1,189.4600	1.1895	10.708	0	0	636
2022/10/06	2037	02/02/2023	11.10	Put	Bond Future	5,801.6900	5.8017	5,467.6000	5.4676	(5.758)	0	0	0
2022/10/06	2037	02/02/2023	11.97	Put	Bond Future	2,824.6700	2.8247	2,609.0300	2.6090	(7.634)	0	0	636
2022/10/06	2037	02/02/2023	11.05	Call	Bond Future	995.5800	0.9956	1,104.3400	1.1043	10.924	0	0	0
2022/10/06	2037	02/02/2023	11.05	Put	Bond Future	6,026.7300	6.0267	5,686.3500	5.6863	(5.648)	0	0	0
2022/10/06	2037	04/05/2023	13.73	Put	Bond Future	1,248.8300	1.2488	1,157.1500	1.1572	(7.341)	0	0	400
2022/10/06	2037	04/05/2023	11.30	Call	Bond Future	2,011.7900	2.0118	2,167.3900	2.1674	7.734	0	0	0
2022/10/06	2037	04/05/2023	11.30	Put	Bond Future	6,205.2900	6.2053	5,903.2300	5.9032	(4.868)	0	0	0
2022/10/06	2037	04/05/2023	11.31	Call	Bond Future	2,031.9400	2.0319	2,188.6100	2.1886	7.710	0	0	0
2022/10/06	2037	04/05/2023	11.31	Put	Bond Future	6,166.4800	6.1665	5,865.4900	5.8655	(4.881)	0	0	0
2022/10/06	2037	04/05/2023	11.03	Put	Bond Future	7,321.9200	7.3219	6,991.4900	6.9915	(4.513)	0	0	0
2022/10/06	2037	04/05/2023			Bond Future	12.0392	78.7783	11.9556	79.2359	(0.694)	0.0000	0.0000	0
2022/10/06	2037	04/05/2023	11.78	Call	Bond Future	3,128.7000	3.1287	3,336.4800	3.3365	6.641	0	0	400
2022/10/06	2037	04/05/2023	11.78	Put	Bond Future	4,561.7700	4.5618	4,311.8900	4.3119	(5.478)	0	0	0
2022/10/06	2037	04/05/2023	13.73	Call	Bond Future	9,700.3500	9.7003	10,066.3300	10.0663	3.773	0	0	0
2022/10/06	2037	04/05/2023	11.32	Call	Bond Future	2,052.2100	2.0522	2,209.9500	2.2100	7.686	0	0	0
2022/10/06	2037	04/05/2023	11.32	Put	Bond Future	6,127.8500	6.1278	5,827.9300	5.8279	(4.894)	0	0	0
2022/10/06	2037	04/05/2023	11.03	Call	Bond Future	1,512.3200	1.5123	1,639.5500	1.6396	8.413	0	0	400
2022/10/06	2037	03/08/2023	12.13	Call	Bond Future	4,114.3600	4.1144	4,354.3000	4.3543	5.832	0	0	0
2022/10/06	2037	03/08/2023	12.13	Put	Bond Future	4,317.1900	4.3172	4,090.1500	4.0901	(5.259)	0	0	0
2022/10/06	2037	03/08/2023	12.12	Call	Bond Future	4,086.1200	4.0861	4,325.1000	4.3251	5.849	0	0	0
2022/10/06	2037	03/08/2023	12.12	Put	Bond Future	4,342.7200	4.3427	4,114.7200	4.1147	(5.250)	0	0	0
2022/10/06	2037	03/08/2023			Bond Future	12.1678	76.1704	12.0810	76.6374	(0.714)	0.0000	0.0000	0
2022/10/06	2037	03/08/2023	12.14	Call	Bond Future	4,142.9700	4.1430	4,383.8500	4.3838	5.814	0	0	0
2022/10/06	2037	03/08/2023	12.14	Put	Bond Future	4,292.0900	4.2921	4,065.9900	4.0660	(5.268)	0	0	0
2022/10/06	2037	02/11/2023	11.56	Put	Bond Future	6,343.8600	6.3439	6,042.8200	6.0428	(4.745)	0	0	0
2022/10/06	2037	02/11/2023	11.57	Call	Bond Future	2,356.6800	2.3567	2,533.3200	2.5333	7.495	0	0	0
2022/10/06	2037	02/11/2023	11.55	Put	Bond Future	6,380.5400	6.3805	6,078.4800	6.0785	(4.734)	0	0	0
2022/10/06	2037	02/11/2023			Bond Future	12.2934	77.7631	12.2032	78.2398	(0.734)	0.0000	0.0000	0
2022/10/06	2037	02/11/2023	11.56	Call	Bond Future	2,336.4900	2.3365	2,512.1100	2.5121	7.516	0	0	0
2022/10/06	2037	02/11/2023	11.57	Put	Bond Future	6,307.3400	6.3073	6,007.3200	6.0073	(4.757)	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
2022/10/06	2037	02/11/2023	11.55	Call	Bond Future	2,316.4000	2.3164	2,491.0000	2.4910	7.538	0	0	0
2022/10/06	2038	03/11/2022			Bond Future	127.8052	127.8052	127.5475	127.5475	(0.202)	0.0000	0.0000	5,628
2022/10/06	2038	02/02/2023			Bond Future	128.3105	128.3105	128.0460	128.0460	(0.206)	0.0000	0.0000	0
2022/10/06	2038	04/05/2023			Bond Future	130.9886	130.9886	130.7174	130.7174	(0.207)	0.0000	0.0000	0
2022/10/06	2038	03/08/2023			Bond Future	131.7716	131.7716	131.4948	131.4948	(0.210)	0.0000	0.0000	0
2022/10/06	2038	02/11/2023			Bond Future	134.5540	134.5540	134.2711	134.2711	(0.210)	0.0000	0.0000	0
2022/10/06	2040	03/11/2022	10.60	Put	Bond Future	8,213.7800	8.2138	7,682.1900	7.6822	(6.472)	0	0	0
2022/10/06	2040	03/11/2022	10.70	Call	Bond Future	16.0800	0.0161	22.7000	0.0227	41.169	0	0	1,078
2022/10/06	2040	03/11/2022	12.00	Call	Bond Future	1,960.4400	1.9604	2,275.1000	2.2751	16.050	0	0	0
2022/10/06	2040	03/11/2022	12.00	Put	Bond Future	1,066.0800	1.0661	845.2500	0.8453	(20.714)	0	0	0
2022/10/06	2040	03/11/2022	12.52	Call	Bond Future	4,209.0600	4.2091	4,658.9600	4.6590	10.689	0	0	0
2022/10/06	2040	03/11/2022	11.39	Call	Bond Future	406.4400	0.4064	512.9900	0.5130	26.215	0	0	0
2022/10/06	2040	03/11/2022	11.40	Call	Bond Future	420.5800	0.4206	529.9900	0.5300	26.014	0	0	0
2022/10/06	2040	03/11/2022	11.41	Put	Bond Future	3,185.4500	3.1855	2,762.2500	2.7623	(13.285)	0	0	0
2022/10/06	2040	03/11/2022	11.20	Call	Bond Future	199.1700	0.1992	259.3300	0.2593	30.205	0	0	1,078
2022/10/06	2040	03/11/2022	11.20	Put	Bond Future	4,311.6700	4.3117	3,836.3400	3.8363	(11.024)	0	0	0
2022/10/06	2040	03/11/2022			Bond Future	11.8513	81.6647	11.7635	82.2002	(0.741)	0.0000	0.0000	55,431
2022/10/06	2040	03/11/2022	10.10	Call	Bond Future	0.3400	0.0003	0.5000	0.0005	47.059	0	0	0
2022/10/06	2040	03/11/2022	10.10	Put	Bond Future	11,857.1600	11.8572	11,321.8300	11.3218	(4.515)	0	0	0
2022/10/06	2040	03/11/2022	10.60	Call	Bond Future	9.1700	0.0092	13.0700	0.0131	42.530	0	0	1,467
2022/10/06	2040	03/11/2022	10.70	Put	Bond Future	7,517.3100	7.5173	6,988.4400	6.9884	(7.035)	0	0	0
2022/10/06	2040	03/11/2022	11.50	Call	Bond Future	581.2700	0.5813	721.1700	0.7212	24.068	0	0	0
2022/10/06	2040	03/11/2022	11.50	Put	Bond Future	2,758.6500	2.7587	2,363.0600	2.3631	(14.340)	0	0	0
2022/10/06	2040	03/11/2022	12.52	Put	Bond Future	311.0000	0.3110	225.4100	0.2254	(27.521)	0	0	1,078
2022/10/06	2040	03/11/2022	11.39	Put	Bond Future	3,285.1000	3.2851	2,856.1600	2.8562	(13.057)	0	0	0
2022/10/06	2040	03/11/2022	11.40	Put	Bond Future	3,235.1000	3.2351	2,809.0200	2.8090	(13.171)	0	0	0
2022/10/06	2040	03/11/2022	11.41	Call	Bond Future	435.0000	0.4350	547.2900	0.5473	25.814	0	0	0
2022/10/06	2040	03/11/2022	10.80	Call	Bond Future	28.3000	0.0283	39.4000	0.0394	39.223	0	0	0
2022/10/06	2040	03/11/2022	10.80	Put	Bond Future	6,834.8600	6.8349	6,310.4700	6.3105	(7.672)	0	0	0
2022/10/06	2040	03/11/2022	11.30	Call	Bond Future	294.2000	0.2942	376.8100	0.3768	28.080	0	0	1,467
2022/10/06	2040	03/11/2022	11.30	Put	Bond Future	3,753.7200	3.7537	3,300.8400	3.3008	(12.065)	0	0	0
2022/10/06	2040	02/02/2023	12.24	Call	Bond Future	4,054.9500	4.0550	4,370.5900	4.3706	7.784	0	0	0
2022/10/06	2040	02/02/2023	12.24	Put	Bond Future	2,584.4100	2.5844	2,355.8800	2.3559	(8.843)	0	0	0
2022/10/06	2040	02/02/2023	12.27	Call	Bond Future	4,160.2500	4.1602	4,480.2800	4.4803	7.693	0	0	0
2022/10/06	2040	02/02/2023	12.27	Put	Bond Future	2,516.8600	2.5169	2,292.7200	2.2927	(8.906)	0	0	388
2022/10/06	2040	02/02/2023	11.12	Call	Bond Future	1,082.1500	1.0822	1,216.4700	1.2165	12.412	0	0	0
2022/10/06	2040	02/02/2023	11.12	Put	Bond Future	6,531.9900	6.5320	6,122.1400	6.1221	(6.275)	0	0	0
2022/10/06	2040	02/02/2023	11.19	Call	Bond Future	1,202.5700	1.2026	1,347.6500	1.3476	12.064	0	0	621
2022/10/06	2040	02/02/2023	11.19	Put	Bond Future	6,191.8000	6.1918	5,792.7100	5.7927	(6.445)	0	0	0
2022/10/06	2040	02/02/2023	12.07	Put	Bond Future	2,999.2000	2.9992	2,744.8600	2.7449	(8.480)	0	0	621
2022/10/06	2040	02/02/2023	10.96	Call	Bond Future	837.0900	0.8371	948.0100	0.9480	13.251	0	0	388
2022/10/06	2040	02/02/2023	10.96	Put	Bond Future	7,354.6900	7.3547	6,921.4400	6.9214	(5.891)	0	0	0
2022/10/06	2040	02/02/2023	10.93	Call	Bond Future	795.8500	0.7958	902.6000	0.9026	13.413	0	0	0
2022/10/06	2040	02/02/2023			Bond Future	11.9890	78.6900	11.8980	79.2341	(0.759)	0.0000	0.0000	64,691
2022/10/06	2040	02/02/2023	12.07	Call	Bond Future	3,478.4700	3.4785	3,768.3000	3.7683	8.332	0	0	0
2022/10/06	2040	02/02/2023	11.10	Call	Bond Future	1,049.1500	1.0492	1,180.4400	1.1804	12.514	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
2022/10/06	2040	02/02/2023	11.10	Put	Bond Future	6,631.3200	6.6313	6,218.4400	6.2184	(6.226)	0	0	0
2022/10/06	2040	02/02/2023	11.11	Call	Bond Future	1,065.6400	1.0656	1,198.4500	1.1984	12.463	0	0	0
2022/10/06	2040	02/02/2023	11.11	Put	Bond Future	6,581.6000	6.5816	6,170.2400	6.1702	(6.250)	0	0	0
2022/10/06	2040	02/02/2023	10.18	Call	Bond Future	202.1100	0.2021	236.5100	0.2365	17.020	0	0	0
2022/10/06	2040	02/02/2023	10.18	Put	Bond Future	12,237.9300	12.2379	11,728.1600	11.7282	(4.165)	0	0	0
2022/10/06	2040	02/02/2023	10.21	Call	Bond Future	214.7700	0.2148	251.0300	0.2510	16.883	0	0	388
2022/10/06	2040	02/02/2023	10.21	Put	Bond Future	12,028.3200	12.0283	11,520.4100	11.5204	(4.223)	0	0	0
2022/10/06	2040	02/02/2023	10.93	Put	Bond Future	7,516.0000	7.5160	7,078.5800	7.0786	(5.820)	0	0	0
2022/10/06	2040	04/05/2023	12.78	Call	Bond Future	6,462.0100	6.4620	6,824.5600	6.8246	5.610	0	0	0
2022/10/06	2040	04/05/2023	12.78	Put	Bond Future	2,692.0900	2.6921	2,500.0000	2.5000	(7.135)	0	0	388
2022/10/06	2040	04/05/2023	13.45	Put	Bond Future	1,736.6600	1.7367	1,601.8900	1.6019	(7.760)	0	0	486
2022/10/06	2040	04/05/2023	11.43	Call	Bond Future	2,319.9000	2.3199	2,519.1700	2.5192	8.590	0	0	0
2022/10/06	2040	04/05/2023	11.43	Put	Bond Future	6,459.3000	6.4593	6,103.9300	6.1039	(5.502)	0	0	0
2022/10/06	2040	04/05/2023	10.73	Put	Bond Future	9,870.9100	9.8709	9,431.3900	9.4314	(4.453)	0	0	0
2022/10/06	2040	04/05/2023			Bond Future	12.1095	80.3173	12.0152	80.8720	(0.779)	0.0000	0.0000	0
2022/10/06	2040	04/05/2023	13.45	Call	Bond Future	8,990.6200	8.9906	9,410.4900	9.4105	4.670	0	0	0
2022/10/06	2040	04/05/2023	11.42	Call	Bond Future	2,297.3900	2.2974	2,495.3500	2.4953	8.617	0	0	0
2022/10/06	2040	04/05/2023	11.42	Put	Bond Future	6,500.2500	6.5002	6,143.5700	6.1436	(5.487)	0	0	0
2022/10/06	2040	04/05/2023	11.48	Call	Bond Future	2,433.8500	2.4338	2,639.6900	2.6397	8.457	0	0	486
2022/10/06	2040	04/05/2023	11.48	Put	Bond Future	6,257.0700	6.2571	5,908.2700	5.9083	(5.574)	0	0	0
2022/10/06	2040	04/05/2023	10.73	Call	Bond Future	1,098.2100	1.0982	1,213.3300	1.2133	10.483	0	0	486
2022/10/06	2040	04/05/2023	10.92	Call	Bond Future	1,350.7300	1.3507	1,486.1400	1.4861	10.025	0	0	388
2022/10/06	2040	04/05/2023	10.92	Put	Bond Future	8,826.6200	8.8266	8,407.3900	8.4074	(4.750)	0	0	0
2022/10/06	2040	04/05/2023	11.41	Call	Bond Future	2,275.2300	2.2752	2,471.8800	2.4719	8.643	0	0	0
2022/10/06	2040	04/05/2023	11.41	Put	Bond Future	6,541.6400	6.5416	6,183.6500	6.1837	(5.472)	0	0	0
2022/10/06	2040	04/05/2023	10.17	Call	Bond Future	554.4600	0.5545	620.4500	0.6205	11.902	0	0	388
2022/10/06	2040	04/05/2023	10.17	Put	Bond Future	13,329.9200	13.3299	12,841.2700	12.8413	(3.666)	0	0	0
2022/10/06	2040	03/08/2023	12.23	Call	Bond Future	4,645.4200	4.6454	4,942.6700	4.9427	6.399	0	0	0
2022/10/06	2040	03/08/2023	12.23	Put	Bond Future	4,668.5200	4.6685	4,399.7900	4.3998	(5.756)	0	0	0
2022/10/06	2040	03/08/2023			Bond Future	12.2340	77.4914	12.1361	78.0573	(0.801)	0.0000	0.0000	0
2022/10/06	2040	03/08/2023	12.22	Call	Bond Future	4,614.8500	4.6149	4,910.9900	4.9110	6.417	0	0	0
2022/10/06	2040	03/08/2023	12.22	Put	Bond Future	4,695.4500	4.6955	4,425.6100	4.4256	(5.747)	0	0	0
2022/10/06	2040	03/08/2023	12.21	Call	Bond Future	4,584.3600	4.5844	4,879.3900	4.8794	6.436	0	0	0
2022/10/06	2040	03/08/2023	12.21	Put	Bond Future	4,722.5200	4.7225	4,451.5700	4.4516	(5.737)	0	0	0
2022/10/06	2040	02/11/2023	11.59	Call	Bond Future	2,700.0000	2.7000	2,916.5100	2.9165	8.019	0	0	0
2022/10/06	2040	02/11/2023	11.60	Put	Bond Future	7,180.9600	7.1810	6,820.9600	6.8210	(5.013)	0	0	0
2022/10/06	2040	02/11/2023	11.58	Call	Bond Future	2,678.2800	2.6783	2,893.6200	2.8936	8.040	0	0	0
2022/10/06	2040	02/11/2023	11.58	Put	Bond Future	7,260.6600	7.2607	6,898.3000	6.8983	(4.991)	0	0	0
2022/10/06	2040	02/11/2023			Bond Future	12.3551	79.1117	12.2534	79.6894	(0.823)	0.0000	0.0000	0
2022/10/06	2040	02/11/2023	11.59	Put	Bond Future	7,220.5700	7.2206	6,859.3800	6.8594	(5.002)	0	0	0
2022/10/06	2040	02/11/2023	11.60	Call	Bond Future	2,722.1200	2.7221	2,939.8200	2.9398	7.997	0	0	0
2022/10/06	2044	03/11/2022	10.10	Call	Bond Future	0.3400	0.0003	0.5000	0.0005	47.059	0	0	0
2022/10/06	2044	03/11/2022	10.10	Put	Bond Future	12,106.9800	12.1070	11,563.9400	11.5639	(4.485)	0	0	0
2022/10/06	2044	03/11/2022	10.60	Call	Bond Future	9.6700	0.0097	13.7700	0.0138	42.399	0	0	1,647
2022/10/06	2044	03/11/2022	10.60	Put	Bond Future	8,326.2600	8.3263	7,787.1600	7.7872	(6.475)	0	0	0
2022/10/06	2044	03/11/2022	10.80	Call	Bond Future	30.0800	0.0301	41.8100	0.0418	38.996	0	0	0
2022/10/06	2044	03/11/2022	10.80	Put	Bond Future	6,904.4500	6.9045	6,372.9800	6.3730	(7.697)	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
2022/10/06	2044	03/11/2022	11.41	Call	Bond Future	459.0100	0.4590	576.5400	0.5765	25.605	0	0	0
2022/10/06	2044	03/11/2022	11.41	Put	Bond Future	3,176.2200	3.1762	2,750.5500	2.7506	(13.402)	0	0	0
2022/10/06	2044	03/11/2022	11.30	Call	Bond Future	311.2800	0.3113	398.0100	0.3980	27.862	0	0	1,647
2022/10/06	2044	03/11/2022	11.30	Put	Bond Future	3,752.3100	3.7523	3,295.8400	3.2958	(12.165)	0	0	0
2022/10/06	2044	03/11/2022	11.40	Put	Bond Future	3,226.4500	3.2264	2,797.7900	2.7978	(13.286)	0	0	0
2022/10/06	2044	03/11/2022			Bond Future	11.8385	78.5285	11.7508	79.0717	(0.741)	0.0000	0.0000	74,214
2022/10/06	2044	03/11/2022	11.39	Call	Bond Future	429.0700	0.4291	540.6500	0.5406	26.005	0	0	0
2022/10/06	2044	03/11/2022	11.39	Put	Bond Future	3,277.0700	3.2771	2,845.4500	2.8455	(13.171)	0	0	0
2022/10/06	2044	03/11/2022	11.40	Call	Bond Future	443.8900	0.4439	558.4300	0.5584	25.804	0	0	0
2022/10/06	2044	02/02/2023	12.00	Call	Bond Future	3,364.5600	3.3646	3,651.3500	3.6513	8.524	0	0	0
2022/10/06	2044	02/02/2023	12.00	Put	Bond Future	3,174.3900	3.1744	2,909.1000	2.9091	(8.357)	0	0	4,000
2022/10/06	2044	02/02/2023	11.20	Put	Bond Future	6,165.5900	6.1656	5,765.5000	5.7655	(6.489)	0	0	0
2022/10/06	2044	02/02/2023	11.90	Call	Bond Future	3,045.8300	3.0458	3,316.3400	3.3163	8.881	0	0	1,300
2022/10/06	2044	02/02/2023	11.90	Put	Bond Future	3,461.2000	3.4612	3,179.6300	3.1796	(8.135)	0	0	0
2022/10/06	2044	02/02/2023	11.14	Call	Bond Future	1,163.7300	1.1637	1,306.1500	1.3062	12.238	0	0	0
2022/10/06	2044	02/02/2023	11.14	Put	Bond Future	6,460.8500	6.4609	6,051.1900	6.0512	(6.341)	0	0	0
2022/10/06	2044	02/02/2023	11.15	Call	Bond Future	1,181.4800	1.1815	1,325.4800	1.3255	12.188	0	0	0
2022/10/06	2044	02/02/2023	11.15	Put	Bond Future	6,411.0000	6.4110	6,002.9200	6.0029	(6.365)	0	0	0
2022/10/06	2044	02/02/2023			Bond Future	11.9685	75.6201	11.8776	76.1722	(0.759)	0.0000	0.0000	31,719
2022/10/06	2044	02/02/2023	11.16	Call	Bond Future	1,199.2600	1.1993	1,344.8400	1.3448	12.139	0	0	0
2022/10/06	2044	02/02/2023	11.16	Put	Bond Future	6,361.2700	6.3613	5,954.7700	5.9548	(6.390)	0	0	0
2022/10/06	2044	02/02/2023	11.20	Call	Bond Future	1,272.6600	1.2727	1,424.6500	1.4247	11.943	0	0	1,300
2022/10/06	2044	04/05/2023	11.75	Put	Bond Future	5,260.7300	5.2607	4,947.5200	4.9475	(5.954)	0	0	4,115
2022/10/06	2044	04/05/2023	11.41	Call	Bond Future	2,372.1900	2.3722	2,575.7600	2.5758	8.582	0	0	0
2022/10/06	2044	04/05/2023	11.41	Put	Bond Future	6,550.7900	6.5508	6,191.6800	6.1917	(5.482)	0	0	0
2022/10/06	2044	04/05/2023	11.42	Call	Bond Future	2,395.2600	2.3953	2,600.1800	2.6002	8.555	0	0	0
2022/10/06	2044	04/05/2023	11.42	Put	Bond Future	6,508.8200	6.5088	6,151.0600	6.1511	(5.497)	0	0	0
2022/10/06	2044	04/05/2023			Bond Future	12.0817	77.1840	11.9876	77.7467	(0.779)	0.0000	0.0000	0
2022/10/06	2044	04/05/2023	12.25	Call	Bond Future	4,782.6700	4.7827	5,095.9600	5.0960	6.551	0	0	0
2022/10/06	2044	04/05/2023	12.25	Put	Bond Future	3,793.5000	3.7935	3,544.1100	3.5441	(6.574)	0	0	1,500
2022/10/06	2044	04/05/2023	11.43	Call	Bond Future	2,418.4600	2.4185	2,624.7200	2.6247	8.529	0	0	0
2022/10/06	2044	04/05/2023	11.43	Put	Bond Future	6,467.0700	6.4671	6,110.6500	6.1107	(5.511)	0	0	0
2022/10/06	2044	04/05/2023	11.75	Call	Bond Future	3,244.5600	3.2446	3,494.0300	3.4940	7.689	0	0	0
2022/10/06	2044	04/05/2023	12.00	Call	Bond Future	3,979.7600	3.9798	4,262.0300	4.2620	7.093	0	0	0
2022/10/06	2044	04/05/2023	12.00	Put	Bond Future	4,468.1100	4.4681	4,187.7000	4.1877	(6.276)	0	0	4,115
2022/10/06	2044	03/08/2023	12.15	Call	Bond Future	4,652.6300	4.6526	4,950.2900	4.9503	6.398	0	0	0
2022/10/06	2044	03/08/2023	12.15	Put	Bond Future	4,936.0000	4.9360	4,659.4700	4.6595	(5.602)	0	0	0
2022/10/06	2044	03/08/2023	12.16	Call	Bond Future	4,683.4000	4.6834	4,982.1900	4.9822	6.380	0	0	0
2022/10/06	2044	03/08/2023	12.16	Put	Bond Future	4,908.0000	4.9080	4,632.6000	4.6326	(5.611)	0	0	0
2022/10/06	2044	03/08/2023			Bond Future	12.1983	74.4177	12.1007	74.9918	(0.800)	0.0000	0.0000	0
2022/10/06	2044	03/08/2023	12.17	Call	Bond Future	4,714.2500	4.7143	5,014.1600	5.0142	6.362	0	0	0
2022/10/06	2044	03/08/2023	12.17	Put	Bond Future	4,880.1600	4.8802	4,605.8800	4.6059	(5.620)	0	0	0
2022/10/06	2044	02/11/2023	11.57	Call	Bond Future	3,070.9000	3.0709	3,299.2900	3.2993	7.437	0	0	0
2022/10/06	2044	02/11/2023	11.57	Put	Bond Future	7,551.3200	7.5513	7,193.5800	7.1936	(4.737)	0	0	0
2022/10/06	2044	02/11/2023			Bond Future	12.3114	75.9738	12.2102	76.5599	(0.822)	0.0000	0.0000	0
2022/10/06	2044	02/11/2023	11.55	Call	Bond Future	3,025.1600	3.0252	3,251.2600	3.2513	7.474	0	0	0
2022/10/06	2044	02/11/2023	11.55	Put	Bond Future	7,632.6700	7.6327	7,272.6400	7.2726	(4.717)	0	0	0
2022/10/06	2044	02/11/2023	11.56	Call	Bond Future	3,048.1400	3.0481	3,275.3800	3.2754	7.455	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
2022/10/06	2044	02/11/2023	11.56	Put	Bond Future	7,592.0600	7.5921	7,233.1700	7.2332	(4.727)	0	0	0
2022/10/06	2046	03/11/2022			Bond Future	112.4280	112.4280	111.4779	111.4779	(0.845)	0.0000	0.0000	16,546
2022/10/06	2046	02/02/2023			Bond Future	114.5642	114.5642	113.5942	113.5942	(0.847)	0.0000	0.0000	0
2022/10/06	2046	04/05/2023			Bond Future	114.9068	114.9068	113.9159	113.9159	(0.862)	0.0000	0.0000	0
2022/10/06	2046	03/08/2023			Bond Future	117.3379	117.3379	116.3257	116.3257	(0.863)	0.0000	0.0000	0
2022/10/06	2046	02/11/2023			Bond Future	117.6943	117.6943	116.6615	116.6615	(0.878)	0.0000	0.0000	0
2022/10/06	2050	03/11/2022			Bond Future	115.6822	115.6822	115.7323	115.7323	0.043	0.0000	0.0000	12,564
2022/10/06	2050	02/02/2023			Bond Future	115.7389	115.7389	115.7882	115.7882	0.043	0.0000	0.0000	0
2022/10/06	2050	04/05/2023			Bond Future	118.1545	118.1545	118.2037	118.2037	0.042	0.0000	0.0000	0
2022/10/06	2050	03/08/2023			Bond Future	118.4451	118.4451	118.4955	118.4955	0.043	0.0000	0.0000	0
2022/10/06	2050	02/11/2023			Bond Future	120.9461	120.9461	120.9973	120.9973	0.042	0.0000	0.0000	0
2022/10/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	AL37	03/11/2022			Index Future	823.3460	823.3460	826.0960	826.0960	0.334	0.0000	0.0000	0
2022/10/06	AL37	02/02/2023			Index Future	838.7880	838.7880	841.5750	841.5750	0.332	0.0000	0.0000	0
2022/10/06	AL37	04/05/2023			Index Future	856.0830	856.0830	858.9210	858.9210	0.332	0.0000	0.0000	0
2022/10/06	AL37	03/08/2023			Index Future	873.9930	873.9930	876.8870	876.8870	0.331	0.0000	0.0000	0
2022/10/06	AL37	02/11/2023			Index Future	892.2550	892.2550	895.2090	895.2090	0.331	0.0000	0.0000	0
2022/10/06	AL7T	03/11/2022			Index Future	937.9690	937.9690	943.5620	943.5620	0.596	0.0000	0.0000	0
2022/10/06	AL7T	02/02/2023			Index Future	955.5600	955.5600	961.2420	961.2420	0.595	0.0000	0.0000	0
2022/10/06	AL7T	04/05/2023			Index Future	975.2640	975.2640	981.0540	981.0540	0.594	0.0000	0.0000	0
2022/10/06	AL7T	03/08/2023			Index Future	995.6670	995.6670	1,001.5750	1,001.5750	0.593	0.0000	0.0000	0
2022/10/06	AL7T	02/11/2023			Index Future	1,016.4710	1,016.4710	1,022.5020	1,022.5020	0.593	0.0000	0.0000	0
2022/10/06	ALBI	03/11/2022			Index Future	822.5100	822.5100	827.1710	827.1710	0.567	0.0000	0.0000	123
2022/10/06	ALBI	02/02/2023			Index Future	837.9360	837.9360	842.6710	842.6710	0.565	0.0000	0.0000	0
2022/10/06	ALBI	04/05/2023			Index Future	855.2140	855.2140	860.0390	860.0390	0.564	0.0000	0.0000	0
2022/10/06	ALBI	03/08/2023			Index Future	873.1050	873.1050	878.0290	878.0290	0.564	0.0000	0.0000	0
2022/10/06	ALBI	02/11/2023			Index Future	891.3490	891.3490	896.3740	896.3740	0.564	0.0000	0.0000	0
2022/10/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/06	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/06	ES33	03/11/2022			Bond Future	12.5992	71.3717	12.5107	71.7777	(0.703)	0.0000	0.0000	0
2022/10/06	ES33	02/02/2023			Bond Future	12.7926	72.7278	12.7005	73.1403	(0.720)	0.0000	0.0000	350
2022/10/06	ES33	04/05/2023			Bond Future	12.9603	70.4499	12.8644	70.8704	(0.740)	0.0000	0.0000	0
2022/10/06	ES33	03/08/2023			Bond Future	13.1299	71.9417	13.0299	72.3708	(0.762)	0.0000	0.0000	0
2022/10/06	ES33	02/11/2023			Bond Future	13.3128	69.6651	13.2084	70.1032	(0.784)	0.0000	0.0000	0
2022/10/06	ES42	03/11/2022			Bond Future	12.8724	69.3473	12.7840	69.8115	(0.686)	0.0000	0.0000	0
2022/10/06	ES42	02/02/2023			Bond Future	13.0423	70.6661	12.9506	71.1378	(0.703)	0.0000	0.0000	4,769
2022/10/06	ES42	04/05/2023			Bond Future	13.1972	67.8776	13.1018	68.3585	(0.723)	0.0000	0.0000	0
2022/10/06	ES42	03/08/2023			Bond Future	13.3490	69.3160	13.2498	69.8068	(0.744)	0.0000	0.0000	0
2022/10/06	ES42	02/11/2023			Bond Future	13.5120	66.5172	13.4086	67.0183	(0.766)	0.0000	0.0000	0
2022/10/06	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	03/11/2022	820.41	Put	GOVI	94,890.0000	9.4890	48,640.0000	4.8640	(48.741)	0	0	0
2022/10/06	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	03/11/2022	820.42	Put	GOVI	94,990.0000	9.4990	48,740.0000	4.8740	(48.689)	0	0	0
2022/10/06	GOVI	03/11/2022			GOVI	810.9210	810.9210	815.5460	815.5460	0.570	0.0000	0.0000	854
2022/10/06	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	03/11/2022	820.43	Put	GOVI	95,090.0000	9.5090	48,840.0000	4.8840	(48.638)	0	0	0
2022/10/06	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	02/02/2023	850.82	Put	GOVI	246,910.0000	24.6910	199,930.0000	19.9930	(19.027)	0	0	0
2022/10/06	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	02/02/2023	850.83	Put	GOVI	247,010.0000	24.7010	200,030.0000	20.0030	(19.019)	0	0	0
2022/10/06	GOVI	02/02/2023			GOVI	826.1290	826.1290	830.8270	830.8270	0.569	0.0000	0.0000	0
2022/10/06	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	02/02/2023	850.84	Put	GOVI	247,110.0000	24.7110	200,130.0000	20.0130	(19.012)	0	0	0
2022/10/06	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	04/05/2023	852.86	Put	GOVI	96,960.0000	9.6960	49,090.0000	4.9090	(49.371)	0	0	0
2022/10/06	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	04/05/2023	852.87	Put	GOVI	97,060.0000	9.7060	49,190.0000	4.9190	(49.320)	0	0	0
2022/10/06	GOVI	04/05/2023			GOVI	843.1640	843.1640	847.9510	847.9510	0.568	0.0000	0.0000	0
2022/10/06	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	04/05/2023	852.88	Put	GOVI	97,160.0000	9.7160	49,290.0000	4.9290	(49.269)	0	0	0
2022/10/06	GOVI	03/08/2023	837.21	Call	GOVI	235,930.0000	23.5930	284,780.0000	28.4780	20.705	0	0	0
2022/10/06	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	03/08/2023	837.22	Call	GOVI	235,830.0000	23.5830	284,680.0000	28.4680	20.714	0	0	0
2022/10/06	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	03/08/2023			GOVI	860.8030	860.8030	865.6880	865.6880	0.567	0.0000	0.0000	0
2022/10/06	GOVI	03/08/2023	837.23	Call	GOVI	235,730.0000	23.5730	284,580.0000	28.4580	20.723	0	0	0
2022/10/06	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	02/11/2023	885.81	Put	GOVI	70,210.0000	7.0210	20,340.0000	2.0340	(71.030)	0	0	0
2022/10/06	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	02/11/2023			GOVI	878.7890	878.7890	883.7760	883.7760	0.567	0.0000	0.0000	0
2022/10/06	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	02/11/2023	885.80	Put	GOVI	70,110.0000	7.0110	20,240.0000	2.0240	(71.131)	0	0	0
2022/10/06	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	GOVI	02/11/2023	885.82	Put	GOVI	70,310.0000	7.0310	20,440.0000	2.0440	(70.929)	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
2022/10/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/06	IGOV	03/11/2022			Index Future	319.2630	319.2630	318.7040	318.7040	(0.175)	0.0000	0.0000	702
2022/10/06	IGOV	02/02/2023			Index Future	325.3290	325.3290	324.7540	324.7540	(0.177)	0.0000	0.0000	0
2022/10/06	IGOV	04/05/2023			Index Future	332.1140	332.1140	331.5250	331.5250	(0.177)	0.0000	0.0000	0
2022/10/06	IGOV	03/08/2023			Index Future	339.1380	339.1380	338.5350	338.5350	(0.178)	0.0000	0.0000	0
2022/10/06	IGOV	02/11/2023			Index Future	346.2970	346.2970	345.6810	345.6810	(0.178)	0.0000	0.0000	0
2022/10/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/06	JBAF	19/10/2022			Jibar Tradeable Future	6.4900	93.5100	6.4750	93.5250	(0.231)	0.0000	0.0000	0
2022/10/06	JBAF	16/11/2022			Jibar Tradeable Future	6.5450	93.4550	6.5200	93.4800	(0.382)	0.0000	0.0000	0
2022/10/06	JBAF	21/12/2022			Jibar Tradeable Future	7.3550	92.6450	6.4550	93.5450	(12.237)	0.0000	0.0000	68
2022/10/06	JBAF	18/01/2023			Jibar Tradeable Future	7.4150	92.5850	7.3500	92.6500	(0.877)	0.0000	0.0000	0
2022/10/06	JBAF	15/02/2023			Jibar Tradeable Future	7.8850	92.1150	7.8100	92.1900	(0.951)	0.0000	0.0000	0
2022/10/06	JBAF	15/03/2023			Jibar Tradeable Future	7.9500	92.0500	7.8550	92.1450	(1.195)	0.0000	0.0000	0
2022/10/06	JBAF	21/06/2023			Jibar Tradeable Future	8.2050	91.7950	8.1000	91.9000	(1.280)	0.0000	0.0000	0
2022/10/06	JBAF	20/09/2023			Jibar Tradeable Future	8.3200	91.6800	8.2050	91.7950	(1.382)	0.0000	0.0000	75
2022/10/06	JBAF	20/12/2023			Jibar Tradeable Future	8.3050	91.6950	8.1850	91.8150	(1.445)	0.0000	0.0000	272
2022/10/06	JBAF	20/03/2024			Jibar Tradeable Future	8.3500	91.6500	8.2450	91.7550	(1.257)	0.0000	0.0000	0
2022/10/06	JBAF	19/06/2024			Jibar Tradeable Future	8.2600	91.7400	8.1400	91.8600	(1.453)	0.0000	0.0000	0
2022/10/06	JBAF	18/09/2024			Jibar Tradeable Future	8.3900	91.6100	8.2650	91.7350	(1.490)	0.0000	0.0000	0
2022/10/06	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	R023	03/11/2022	6.25	Put	Bond Future	315.7300	0.3157	305.0800	0.3051	(3.373)	0	0	0
2022/10/06	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	R023	03/11/2022	6.26	Put	Bond Future	312.6700	0.3127	302.0200	0.3020	(3.406)	0	0	0
2022/10/06	R023	03/11/2022			Bond Future	7.2821	101.6046	7.2472	101.6153	(0.479)	0.0000	0.0000	11,802

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
2022/10/06	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/06	R023	03/11/2022	6.27	Put	Bond Future	309.6000	0.3096	298.9500	0.2989	(3.440)	0	0	0
2022/10/06	R035	03/11/2022	10.57	Call	Bond Future	23.5900	0.0236	33.9300	0.0339	43.832	0	0	0
2022/10/06	R035	03/11/2022	10.57	Put	Bond Future	6,337.8100	6.3378	5,823.1100	5.8231	(8.121)	0	0	582
2022/10/06	R035	03/11/2022	11.15	Call	Bond Future	337.9600	0.3380	436.4600	0.4365	29.145	0	0	0
2022/10/06	R035	03/11/2022	11.15	Put	Bond Future	3,136.3000	3.1363	2,709.7600	2.7098	(13.600)	0	0	0
2022/10/06	R035	03/11/2022	12.68	Call	Bond Future	5,667.2800	5.6673	6,158.9100	6.1589	8.675	0	0	0
2022/10/06	R035	03/11/2022	12.68	Put	Bond Future	98.3100	0.0983	64.9000	0.0649	(33.984)	0	0	976
2022/10/06	R035	03/11/2022	10.99	Call	Bond Future	183.5900	0.1836	244.1500	0.2441	32.987	0	0	0
2022/10/06	R035	03/11/2022	10.99	Put	Bond Future	3,931.7200	3.9317	3,467.2400	3.4672	(11.814)	0	0	582
2022/10/06	R035	03/11/2022	11.05	Call	Bond Future	233.2400	0.2332	306.7400	0.3067	31.513	0	0	976
2022/10/06	R035	03/11/2022			Bond Future	11.6366	83.8275	11.5435	84.3525	(0.800)	0.0000	0.0000	63,733
2022/10/06	R035	03/11/2022	9.82	Call	Bond Future	0.1900	0.0002	0.3000	0.0003	57.895	0	0	582
2022/10/06	R035	03/11/2022	9.82	Put	Bond Future	11,172.9500	11.1730	10,648.0200	10.6480	(4.698)	0	0	0
2022/10/06	R035	03/11/2022	10.30	Call	Bond Future	4.9500	0.0050	7.3800	0.0074	49.091	0	0	976
2022/10/06	R035	03/11/2022	10.30	Put	Bond Future	8,026.3600	8.0264	7,503.7500	7.5038	(6.511)	0	0	0
2022/10/06	R035	03/11/2022	11.14	Call	Bond Future	326.1700	0.3262	421.9800	0.4220	29.374	0	0	0
2022/10/06	R035	03/11/2022	11.14	Put	Bond Future	3,183.4400	3.1834	2,754.2100	2.7542	(13.483)	0	0	0
2022/10/06	R035	03/11/2022	11.05	Put	Bond Future	3,623.4400	3.6234	3,171.9000	3.1719	(12.462)	0	0	0
2022/10/06	R035	03/11/2022	11.13	Call	Bond Future	314.6700	0.3147	407.8400	0.4078	29.609	0	0	0
2022/10/06	R035	03/11/2022	11.13	Put	Bond Future	3,230.9200	3.2309	2,799.0500	2.7990	(13.367)	0	0	0
2022/10/06	R035	02/02/2023	11.94	Call	Bond Future	3,334.0900	3.3341	3,629.4100	3.6294	8.858	0	0	0
2022/10/06	R035	02/02/2023	13.22	Put	Bond Future	748.8700	0.7489	657.5700	0.6576	(12.192)	0	0	976
2022/10/06	R035	02/02/2023	10.88	Call	Bond Future	884.8100	0.8848	1,008.0100	1.0080	13.924	0	0	0
2022/10/06	R035	02/02/2023	10.88	Put	Bond Future	6,104.1000	6.1041	5,693.8400	5.6938	(6.721)	0	0	0
2022/10/06	R035	02/02/2023	10.66	Call	Bond Future	618.8500	0.6188	712.4900	0.7125	15.131	0	0	0
2022/10/06	R035	02/02/2023	10.66	Put	Bond Future	7,171.5800	7.1716	6,731.7600	6.7318	(6.133)	0	0	582
2022/10/06	R035	02/02/2023	10.30	Put	Bond Future	9,133.6000	9.1336	8,656.8200	8.6568	(5.220)	0	0	0
2022/10/06	R035	02/02/2023	10.60	Call	Bond Future	561.9800	0.5620	648.6100	0.6486	15.415	0	0	0
2022/10/06	R035	02/02/2023	10.60	Put	Bond Future	7,483.3900	7.4834	7,036.5600	7.0366	(5.971)	0	0	0
2022/10/06	R035	02/02/2023	10.64	Put	Bond Future	7,274.8900	7.2749	6,832.7000	6.8327	(6.078)	0	0	0
2022/10/06	R035	02/02/2023	9.81	Call	Bond Future	127.7700	0.1278	152.5200	0.1525	19.371	0	0	582
2022/10/06	R035	02/02/2023	9.81	Put	Bond Future	12,112.1700	12.1122	11,603.4600	11.6035	(4.200)	0	0	0
2022/10/06	R035	02/02/2023	9.85	Call	Bond Future	139.1000	0.1391	165.7600	0.1658	19.166	0	0	0
2022/10/06	R035	02/02/2023	9.89	Call	Bond Future	151.2700	0.1513	179.9500	0.1800	18.959	0	0	388
2022/10/06	R035	02/02/2023	9.89	Put	Bond Future	11,604.7900	11.6048	11,100.0100	11.1000	(4.350)	0	0	0
2022/10/06	R035	02/02/2023			Bond Future	11.7895	85.3997	11.6928	85.9331	(0.820)	0.0000	0.0000	108,831
2022/10/06	R035	02/02/2023	11.94	Put	Bond Future	2,514.1400	2.5141	2,276.0000	2.2760	(9.472)	0	0	0
2022/10/06	R035	02/02/2023	11.98	Call	Bond Future	3,460.6900	3.4607	3,762.1600	3.7622	8.711	0	0	0
2022/10/06	R035	02/02/2023	11.98	Put	Bond Future	2,424.7500	2.4247	2,192.7600	2.1928	(9.568)	0	0	388
2022/10/06	R035	02/02/2023	13.22	Call	Bond Future	8,086.6900	8.0867	8,528.8500	8.5288	5.468	0	0	0
2022/10/06	R035	02/02/2023	11.05	Call	Bond Future	1,149.7600	1.1498	1,298.8300	1.2988	12.965	0	0	976
2022/10/06	R035	02/02/2023	11.05	Put	Bond Future	5,358.1300	5.3581	4,973.7400	4.9737	(7.174)	0	0	0
2022/10/06	R035	02/02/2023	11.06	Call	Bond Future	1,166.9100	1.1669	1,317.5700	1.3176	12.911	0	0	0
2022/10/06	R035	02/02/2023	11.06	Put	Bond Future	5,316.3300	5.3163	4,933.5300	4.9335	(7.200)	0	0	582
2022/10/06	R035	02/02/2023	10.86	Call	Bond Future	856.5200	0.8565	976.7900	0.9768	14.042	0	0	0
2022/10/06	R035	02/02/2023	10.86	Put	Bond Future	6,195.8500	6.1959	5,782.6600	5.7827	(6.669)	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
2022/10/06	R035	02/02/2023	10.87	Call	Bond Future	870.5100	0.8705	992.2400	0.9922	13.984	0	0	0
2022/10/06	R035	02/02/2023	10.87	Put	Bond Future	6,149.7900	6.1498	5,738.0600	5.7381	(6.695)	0	0	0
2022/10/06	R035	02/02/2023	10.30	Call	Bond Future	335.8400	0.3358	392.5200	0.3925	16.877	0	0	976
2022/10/06	R035	02/02/2023	10.64	Call	Bond Future	599.5100	0.5995	690.7800	0.6908	15.224	0	0	388
2022/10/06	R035	02/02/2023	9.85	Put	Bond Future	11,857.5400	11.8575	11,350.7400	11.3507	(4.274)	0	0	0
2022/10/06	R035	04/05/2023	11.22	Put	Bond Future	5,940.3100	5.9403	5,589.5200	5.5895	(5.905)	0	0	0
2022/10/06	R035	04/05/2023	12.46	Call	Bond Future	5,528.1200	5.5281	5,871.4200	5.8714	6.210	0	0	0
2022/10/06	R035	04/05/2023	12.46	Put	Bond Future	2,658.9500	2.6589	2,458.5800	2.4586	(7.536)	0	0	388
2022/10/06	R035	04/05/2023	13.18	Call	Bond Future	8,069.9700	8.0700	8,477.6500	8.4776	5.052	0	0	0
2022/10/06	R035	04/05/2023	13.18	Put	Bond Future	1,639.6700	1.6397	1,503.6800	1.5037	(8.294)	0	0	491
2022/10/06	R035	04/05/2023	11.17	Call	Bond Future	1,979.5800	1.9796	2,166.0800	2.1661	9.421	0	0	491
2022/10/06	R035	04/05/2023	11.20	Call	Bond Future	2,039.2300	2.0392	2,229.5500	2.2296	9.333	0	0	0
2022/10/06	R035	04/05/2023	11.21	Call	Bond Future	2,059.5000	2.0595	2,251.1000	2.2511	9.303	0	0	0
2022/10/06	R035	04/05/2023	10.60	Call	Bond Future	1,068.1700	1.0682	1,187.3300	1.1873	11.156	0	0	388
2022/10/06	R035	04/05/2023	10.60	Put	Bond Future	8,604.7400	8.6047	8,180.2300	8.1802	(4.933)	0	0	0
2022/10/06	R035	04/05/2023			Bond Future	11.9134	82.6565	11.8129	83.2002	(0.843)	0.0000	0.0000	0
2022/10/06	R035	04/05/2023	11.22	Call	Bond Future	2,079.6500	2.0797	2,272.5300	2.2725	9.275	0	0	0
2022/10/06	R035	04/05/2023	11.17	Put	Bond Future	6,128.6300	6.1286	5,771.4600	5.7715	(5.828)	0	0	0
2022/10/06	R035	04/05/2023	11.20	Put	Bond Future	6,015.0800	6.0151	5,661.7300	5.6617	(5.874)	0	0	0
2022/10/06	R035	04/05/2023	11.21	Put	Bond Future	5,977.7300	5.9777	5,625.6600	5.6257	(5.890)	0	0	0
2022/10/06	R035	04/05/2023	9.85	Call	Bond Future	429.1900	0.4292	485.9200	0.4859	13.218	0	0	388
2022/10/06	R035	04/05/2023	9.85	Put	Bond Future	12,717.1800	12.7172	12,230.2400	12.2302	(3.829)	0	0	0
2022/10/06	R035	04/05/2023	10.42	Call	Bond Future	872.7400	0.8727	974.2900	0.9743	11.636	0	0	491
2022/10/06	R035	04/05/2023	10.42	Put	Bond Future	9,518.3200	9.5183	9,076.2000	9.0762	(4.645)	0	0	0
2022/10/06	R035	03/08/2023	12.00	Call	Bond Future	3,951.2200	3.9512	4,236.6800	4.2367	7.225	0	0	0
2022/10/06	R035	03/08/2023	12.00	Put	Bond Future	4,158.3700	4.1584	3,889.1100	3.8891	(6.475)	0	0	0
2022/10/06	R035	03/08/2023			Bond Future	12.0391	84.3879	11.9346	84.9426	(0.868)	0.0000	0.0000	0
2022/10/06	R035	03/08/2023	11.98	Call	Bond Future	3,895.6700	3.8957	4,178.8100	4.1788	7.268	0	0	0
2022/10/06	R035	03/08/2023	11.98	Put	Bond Future	4,208.9300	4.2089	3,937.3500	3.9374	(6.452)	0	0	0
2022/10/06	R035	03/08/2023	11.99	Call	Bond Future	3,923.4000	3.9234	4,207.7000	4.2077	7.246	0	0	0
2022/10/06	R035	03/08/2023	11.99	Put	Bond Future	4,183.5800	4.1836	3,913.1600	3.9132	(6.464)	0	0	0
2022/10/06	R035	02/11/2023	11.41	Call	Bond Future	2,152.3900	2.1524	2,356.4000	2.3564	9.478	0	0	0
2022/10/06	R035	02/11/2023	11.41	Put	Bond Future	6,260.0000	6.2600	5,897.7500	5.8977	(5.787)	0	0	0
2022/10/06	R035	02/11/2023	11.42	Call	Bond Future	2,171.5200	2.1715	2,376.7500	2.3768	9.451	0	0	0
2022/10/06	R035	02/11/2023	11.42	Put	Bond Future	6,223.6200	6.2236	5,862.5900	5.8626	(5.801)	0	0	0
2022/10/06	R035	02/11/2023			Bond Future	12.1760	81.6455	12.0671	82.2117	(0.894)	0.0000	0.0000	0
2022/10/06	R035	02/11/2023	11.43	Call	Bond Future	2,191.0600	2.1911	2,397.5300	2.3975	9.423	0	0	0
2022/10/06	R035	02/11/2023	11.43	Put	Bond Future	6,187.6900	6.1877	5,827.9000	5.8279	(5.815)	0	0	0
2022/10/06	R186	03/11/2022	8.53	Call	Bond Future	13.4100	0.0134	23.7600	0.0238	77.181	0	0	0
2022/10/06	R186	03/11/2022	8.53	Put	Bond Future	2,745.4100	2.7454	2,395.4000	2.3954	(12.749)	0	0	0
2022/10/06	R186	03/11/2022	8.54	Call	Bond Future	14.8100	0.0148	26.0100	0.0260	75.625	0	0	0
2022/10/06	R186	03/11/2022	8.54	Put	Bond Future	2,711.2600	2.7113	2,362.1000	2.3621	(12.878)	0	0	0
2022/10/06	R186	03/11/2022	8.91	Put	Bond Future	1,576.7000	1.5767	1,291.6200	1.2916	(18.081)	0	0	4,310
2022/10/06	R186	03/11/2022			Bond Future	9.3109	107.9859	9.2065	108.3462	(1.122)	0.0000	0.0000	63,222
2022/10/06	R186	03/11/2022	8.23	Call	Bond Future	0.2200	0.0002	0.5500	0.0006	150.000	0	0	4,310
2022/10/06	R186	03/11/2022	8.23	Put	Bond Future	3,805.5400	3.8055	3,445.5100	3.4455	(9.461)	0	0	0
2022/10/06	R186	03/11/2022	8.55	Call	Bond Future	16.3400	0.0163	28.4500	0.0285	74.113	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
2022/10/06	R186	03/11/2022	8.55	Put	Bond Future	2,677.2600	2.6773	2,329.0100	2.3290	(13.008)	0	0	0
2022/10/06	R186	03/11/2022	8.91	Call	Bond Future	185.1500	0.1852	260.4300	0.2604	40.659	0	0	0
2022/10/06	R186	02/02/2023	8.33	Call	Bond Future	344.3500	0.3444	407.5900	0.4076	18.365	0	0	0
2022/10/06	R186	02/02/2023	8.33	Put	Bond Future	4,049.8900	4.0499	3,747.8300	3.7478	(7.458)	0	0	0
2022/10/06	R186	02/02/2023	8.32	Call	Bond Future	338.9900	0.3390	401.4400	0.4014	18.422	0	0	0
2022/10/06	R186	02/02/2023	8.32	Put	Bond Future	4,078.4700	4.0785	3,775.6200	3.7756	(7.426)	0	0	0
2022/10/06	R186	02/02/2023			Bond Future	9.4463	104.7105	9.3340	105.0758	(1.188)	0.0000	0.0000	0
2022/10/06	R186	02/02/2023	8.34	Call	Bond Future	349.7800	0.3498	413.8200	0.4138	18.309	0	0	0
2022/10/06	R186	02/02/2023	8.34	Put	Bond Future	4,021.3900	4.0214	3,720.1300	3.7201	(7.491)	0	0	0
2022/10/06	R186	04/05/2023	8.83	Put	Bond Future	3,076.1700	3.0762	2,824.2300	2.8242	(8.190)	0	0	0
2022/10/06	R186	04/05/2023	8.84	Call	Bond Future	892.7000	0.8927	1,013.5400	1.0135	13.536	0	0	0
2022/10/06	R186	04/05/2023			Bond Future	9.5382	106.8732	9.4168	107.2450	(1.272)	0.0000	0.0000	0
2022/10/06	R186	04/05/2023	8.83	Call	Bond Future	882.5800	0.8826	1,002.4600	1.0025	13.583	0	0	0
2022/10/06	R186	04/05/2023	8.84	Put	Bond Future	3,054.9200	3.0549	2,803.9400	2.8039	(8.216)	0	0	0
2022/10/06	R186	04/05/2023	8.82	Call	Bond Future	872.8200	0.8728	991.7500	0.9917	13.626	0	0	0
2022/10/06	R186	04/05/2023	8.82	Put	Bond Future	3,097.8000	3.0978	2,844.9100	2.8449	(8.164)	0	0	0
2022/10/06	R186	03/08/2023	9.74	Call	Bond Future	2,259.9100	2.2599	2,464.2700	2.4643	9.043	0	0	0
2022/10/06	R186	03/08/2023	9.74	Put	Bond Future	1,947.5600	1.9476	1,772.6800	1.7727	(8.979)	0	0	0
2022/10/06	R186	03/08/2023	9.73	Put	Bond Future	1,959.6000	1.9596	1,783.9200	1.7839	(8.965)	0	0	0
2022/10/06	R186	03/08/2023			Bond Future	9.6308	103.8043	9.4988	104.1836	(1.371)	0.0000	0.0000	0
2022/10/06	R186	03/08/2023	9.75	Call	Bond Future	2,276.8500	2.2769	2,482.0100	2.4820	9.011	0	0	0
2022/10/06	R186	03/08/2023	9.75	Put	Bond Future	1,935.9600	1.9360	1,761.8800	1.7619	(8.992)	0	0	0
2022/10/06	R186	03/08/2023	9.73	Call	Bond Future	2,243.4000	2.2434	2,446.9600	2.4470	9.074	0	0	0
2022/10/06	R186	02/11/2023	9.40	Call	Bond Future	1,615.3900	1.6154	1,788.5300	1.7885	10.718	0	0	0
2022/10/06	R186	02/11/2023	9.40	Put	Bond Future	2,522.7400	2.5227	2,308.8000	2.3088	(8.480)	0	0	0
2022/10/06	R186	02/11/2023	9.15	Call	Bond Future	1,292.2800	1.2923	1,444.2400	1.4442	11.759	0	0	1,715
2022/10/06	R186	02/11/2023			Bond Future	9.7377	105.9744	9.5932	106.3615	(1.484)	0.0000	0.0000	0
2022/10/06	R186	02/11/2023	10.42	Call	Bond Future	3,274.1200	3.2741	3,522.1400	3.5221	7.575	0	0	0
2022/10/06	R186	02/11/2023	10.42	Put	Bond Future	1,471.4800	1.4715	1,332.4200	1.3324	(9.450)	0	0	1,715
2022/10/06	R186	02/11/2023	9.38	Call	Bond Future	1,588.0400	1.5880	1,759.5100	1.7595	10.798	0	0	0
2022/10/06	R186	02/11/2023	9.38	Put	Bond Future	2,549.4400	2.5494	2,333.8300	2.3338	(8.457)	0	0	0
2022/10/06	R186	02/11/2023	9.39	Call	Bond Future	1,601.4700	1.6015	1,773.7700	1.7738	10.759	0	0	0
2022/10/06	R186	02/11/2023	9.39	Put	Bond Future	2,535.8400	2.5358	2,321.0600	2.3211	(8.470)	0	0	0
2022/10/06	R186	02/11/2023	9.15	Put	Bond Future	2,877.8700	2.8779	2,642.7500	2.6427	(8.170)	0	0	0
2022/10/06	R197	03/11/2022			Bond Future	335.8328	335.8328	335.7702	335.7702	(0.019)	0.0000	0.0000	831
2022/10/06	R197	02/02/2023			Bond Future	333.3040	333.3040	333.2348	333.2348	(0.021)	0.0000	0.0000	0
2022/10/06	R197	04/05/2023			Bond Future	340.2604	340.2604	340.1866	340.1866	(0.022)	0.0000	0.0000	0
2022/10/06	R197	03/08/2023			Bond Future	338.2820	338.2820	338.2078	338.2078	(0.022)	0.0000	0.0000	0
2022/10/06	R197	02/11/2023			Bond Future	345.4251	345.4251	345.3492	345.3492	(0.022)	0.0000	0.0000	0
2022/10/06	R202	03/11/2022			Bond Future	247.8212	247.8212	247.9283	247.9283	0.043	0.0000	0.0000	6,206
2022/10/06	R202	02/02/2023			Bond Future	247.7976	247.7976	247.9025	247.9025	0.042	0.0000	0.0000	460
2022/10/06	R202	04/05/2023			Bond Future	252.9683	252.9683	253.0732	253.0732	0.041	0.0000	0.0000	0
2022/10/06	R202	03/08/2023			Bond Future	253.4451	253.4451	253.5526	253.5526	0.042	0.0000	0.0000	0
2022/10/06	R202	02/11/2023			Bond Future	258.7966	258.7966	258.9062	258.9062	0.042	0.0000	0.0000	0
2022/10/06	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
2022/10/06	R209	03/11/2022	9.25	Put	Bond Future	13,309.8300	13.3098	12,878.7800	12.8788	(3.239)	0	0	0
2022/10/06	R209	03/11/2022	9.50	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2022/10/06	R209	03/11/2022	9.50	Put	Bond Future	11,740.3300	11.7403	11,309.2900	11.3093	(3.671)	0	0	0
2022/10/06	R209	03/11/2022	12.00	Call	Bond Future	2,285.4500	2.2854	2,594.9500	2.5950	13.542	0	0	0
2022/10/06	R209	03/11/2022	12.00	Put	Bond Future	507.7100	0.5077	386.1600	0.3862	(23.941)	0	0	6,750
2022/10/06	R209	03/11/2022	11.03	Call	Bond Future	190.9700	0.1910	247.5800	0.2476	29.643	0	0	0
2022/10/06	R209	03/11/2022	11.03	Put	Bond Future	3,222.3100	3.2223	2,847.8700	2.8479	(11.620)	0	0	0
2022/10/06	R209	03/11/2022	10.50	Put	Bond Future	5,896.3800	5.8964	5,471.0700	5.4711	(7.213)	0	0	0
2022/10/06	R209	03/11/2022	10.90	Put	Bond Future	3,826.7800	3.8268	3,431.9300	3.4319	(10.318)	0	0	0
2022/10/06	R209	03/11/2022			Bond Future	11.6294	64.5767	11.5417	65.0077	(0.754)	0.0000	0.0000	18,144
2022/10/06	R209	03/11/2022	10.00	Call	Bond Future	0.6100	0.0006	0.9100	0.0009	49.180	0	0	6,750
2022/10/06	R209	03/11/2022	10.00	Put	Bond Future	8,730.6600	8.7307	8,299.9100	8.2999	(4.934)	0	0	6,000
2022/10/06	R209	03/11/2022	11.50	Call	Bond Future	853.4500	0.8534	1,027.6600	1.0277	20.412	0	0	1,136
2022/10/06	R209	03/11/2022	11.50	Put	Bond Future	1,491.2000	1.4912	1,234.3600	1.2344	(17.224)	0	0	0
2022/10/06	R209	03/11/2022	11.01	Call	Bond Future	176.2500	0.1763	229.2900	0.2293	30.094	0	0	0
2022/10/06	R209	03/11/2022	11.01	Put	Bond Future	3,312.2000	3.3122	2,934.1900	2.9342	(11.413)	0	0	0
2022/10/06	R209	03/11/2022	11.02	Call	Bond Future	183.4900	0.1835	238.3100	0.2383	29.876	0	0	0
2022/10/06	R209	03/11/2022	11.02	Put	Bond Future	3,267.1100	3.2671	2,890.8800	2.8909	(11.516)	0	0	0
2022/10/06	R209	03/11/2022	10.50	Call	Bond Future	13.6900	0.0137	19.4300	0.0194	41.928	0	0	0
2022/10/06	R209	03/11/2022	10.90	Call	Bond Future	111.3600	0.1114	147.5600	0.1476	32.507	0	0	1,136
2022/10/06	R209	03/11/2022	11.00	Call	Bond Future	169.1800	0.1692	220.4900	0.2205	30.329	0	0	0
2022/10/06	R209	03/11/2022	11.00	Put	Bond Future	3,357.5200	3.3575	2,977.7800	2.9778	(11.310)	0	0	5,000
2022/10/06	R209	02/02/2023	10.79	Call	Bond Future	689.9400	0.6899	782.8400	0.7828	13.465	0	0	0
2022/10/06	R209	02/02/2023	10.80	Put	Bond Future	5,572.7100	5.5727	5,228.7600	5.2288	(6.172)	0	0	0
2022/10/06	R209	02/02/2023	10.78	Call	Bond Future	678.4700	0.6785	770.2100	0.7702	13.522	0	0	0
2022/10/06	R209	02/02/2023			Bond Future	11.7615	65.7878	11.6709	66.2258	(0.771)	0.0000	0.0000	2,066
2022/10/06	R209	02/02/2023	10.79	Put	Bond Future	5,614.3700	5.6144	5,269.2400	5.2692	(6.147)	0	0	0
2022/10/06	R209	02/02/2023	10.80	Call	Bond Future	701.6400	0.7016	795.7200	0.7957	13.409	0	0	0
2022/10/06	R209	02/02/2023	10.78	Put	Bond Future	5,656.3300	5.6563	5,310.0400	5.3100	(6.122)	0	0	0
2022/10/06	R209	04/05/2023	11.09	Call	Bond Future	1,652.1000	1.6521	1,800.7900	1.8008	9.000	0	0	0
2022/10/06	R209	04/05/2023	11.09	Put	Bond Future	5,521.0400	5.5210	5,223.2700	5.2233	(5.393)	0	0	0
2022/10/06	R209	04/05/2023	11.10	Call	Bond Future	1,668.9100	1.6689	1,818.6600	1.8187	8.973	0	0	0
2022/10/06	R209	04/05/2023	11.10	Put	Bond Future	5,486.4200	5.4864	5,189.7100	5.1897	(5.408)	0	0	0
2022/10/06	R209	04/05/2023	10.00	Call	Bond Future	475.8700	0.4759	532.5400	0.5325	11.909	0	0	8,500
2022/10/06	R209	04/05/2023	10.00	Put	Bond Future	10,293.3400	10.2933	9,903.5500	9.9036	(3.787)	0	0	0
2022/10/06	R209	04/05/2023			Bond Future	11.8737	63.9926	11.7798	64.4390	(0.790)	0.0000	0.0000	3,450
2022/10/06	R209	04/05/2023	11.11	Call	Bond Future	1,686.0100	1.6860	1,836.8000	1.8368	8.944	0	0	0
2022/10/06	R209	04/05/2023	11.11	Put	Bond Future	5,452.1600	5.4522	5,156.4900	5.1565	(5.423)	0	0	0
2022/10/06	R209	04/05/2023	12.50	Call	Bond Future	5,053.0100	5.0530	5,342.6100	5.3426	5.731	0	0	0
2022/10/06	R209	04/05/2023	12.50	Put	Bond Future	2,182.6300	2.1826	2,025.7700	2.0258	(7.187)	0	0	8,500
2022/10/06	R209	04/05/2023	11.00	Call	Bond Future	1,504.3300	1.5043	1,643.6400	1.6436	9.261	0	0	0
2022/10/06	R209	04/05/2023	11.00	Put	Bond Future	5,838.5500	5.8386	5,531.4000	5.5314	(5.261)	0	0	11,000
2022/10/06	R209	03/08/2023	11.94	Call	Bond Future	3,518.9900	3.5190	3,753.7400	3.7537	6.671	0	0	0
2022/10/06	R209	03/08/2023	11.95	Put	Bond Future	3,706.0400	3.7060	3,486.1600	3.4862	(5.933)	0	0	0
2022/10/06	R209	03/08/2023	11.93	Call	Bond Future	3,494.4800	3.4945	3,728.2800	3.7283	6.691	0	0	0
2022/10/06	R209	03/08/2023			Bond Future	11.9848	65.3331	11.8876	65.7887	(0.811)	0.0000	0.0000	0
2022/10/06	R209	03/08/2023	11.94	Put	Bond Future	3,728.2900	3.7283	3,507.4700	3.5075	(5.923)	0	0	0
2022/10/06	R209	03/08/2023	11.95	Call	Bond Future	3,543.5700	3.5436	3,779.2600	3.7793	6.651	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
2022/10/06	R209	03/08/2023	11.93	Put	Bond Future	3,750.6700	3.7507	3,528.9000	3.5289	(5.913)	0	0	0
2022/10/06	R209	02/11/2023	11.34	Call	Bond Future	1,905.6700	1.9057	2,073.9000	2.0739	8.828	0	0	0
2022/10/06	R209	02/11/2023	11.34	Put	Bond Future	5,544.8200	5.5448	5,248.0000	5.2480	(5.353)	0	0	0
2022/10/06	R209	02/11/2023	11.33	Call	Bond Future	1,888.4900	1.8885	2,055.7000	2.0557	8.854	0	0	0
2022/10/06	R209	02/11/2023	11.33	Put	Bond Future	5,577.3100	5.5773	5,279.4700	5.2795	(5.340)	0	0	0
2022/10/06	R209	02/11/2023			Bond Future	12.1021	63.5466	12.0013	64.0116	(0.833)	0.0000	0.0000	0
2022/10/06	R209	02/11/2023	11.35	Call	Bond Future	1,922.7000	1.9227	2,091.9500	2.0919	8.803	0	0	0
2022/10/06	R209	02/11/2023	11.35	Put	Bond Future	5,512.2300	5.5122	5,216.4300	5.2164	(5.366)	0	0	0
2022/10/06	R210	03/11/2022			Bond Future	226.5771	226.5771	225.7526	225.7526	(0.364)	0.0000	0.0000	430
2022/10/06	R210	02/02/2023			Bond Future	230.8822	230.8822	230.0384	230.0384	(0.365)	0.0000	0.0000	300
2022/10/06	R210	04/05/2023			Bond Future	232.5949	232.5949	231.7318	231.7318	(0.371)	0.0000	0.0000	0
2022/10/06	R210	03/08/2023			Bond Future	237.5154	237.5154	236.6334	236.6334	(0.371)	0.0000	0.0000	0
2022/10/06	R210	02/11/2023			Bond Future	239.3145	239.3145	238.4151	238.4151	(0.376)	0.0000	0.0000	0
2022/10/06	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/06	R213	03/11/2022	9.19	Put	Bond Future	9,509.7200	9.5097	9,038.1400	9.0381	(4.959)	0	0	0
2022/10/06	R213	03/11/2022	10.38	Call	Bond Future	26.2500	0.0263	44.3400	0.0443	68.914	0	0	0
2022/10/06	R213	03/11/2022	10.38	Put	Bond Future	3,551.7000	3.5517	3,098.2100	3.0982	(12.768)	0	0	0
2022/10/06	R213	03/11/2022	10.39	Call	Bond Future	29.0100	0.0290	48.5500	0.0486	67.356	0	0	0
2022/10/06	R213	03/11/2022	10.39	Put	Bond Future	3,506.4200	3.5064	3,054.3800	3.0544	(12.892)	0	0	0
2022/10/06	R213	03/11/2022	10.37	Call	Bond Future	23.6900	0.0237	40.3900	0.0404	70.494	0	0	0
2022/10/06	R213	03/11/2022	10.37	Put	Bond Future	3,597.2200	3.5972	3,142.3400	3.1423	(12.645)	0	0	200
2022/10/06	R213	03/11/2022			Bond Future	11.1345	79.2706	11.0311	79.7422	(0.929)	0.0000	0.0000	33,626
2022/10/06	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/06	R213	03/11/2022	9.13	Put	Bond Future	9,825.9900	9.8260	9,354.4100	9.3544	(4.799)	0	0	0
2022/10/06	R213	03/11/2022	9.84	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2022/10/06	R213	03/11/2022	9.84	Put	Bond Future	6,174.3000	6.1743	5,702.7300	5.7027	(7.638)	0	0	476
2022/10/06	R213	03/11/2022	10.40	Call	Bond Future	31.9700	0.0320	53.0400	0.0530	65.906	0	0	0
2022/10/06	R213	03/11/2022	10.40	Put	Bond Future	3,461.3700	3.4614	3,010.8600	3.0109	(13.015)	0	0	0
2022/10/06	R213	03/11/2022	9.98	Call	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	0
2022/10/06	R213	03/11/2022	9.98	Put	Bond Future	5,477.1600	5.4772	5,005.6300	5.0056	(8.609)	0	0	200
2022/10/06	R213	03/11/2022	10.19	Call	Bond Future	2.1800	0.0022	4.6000	0.0046	111.009	0	0	0
2022/10/06	R213	03/11/2022	10.19	Put	Bond Future	4,447.3400	4.4473	3,978.1800	3.9782	(10.549)	0	0	476
2022/10/06	R213	02/02/2023	10.43	Put	Bond Future	4,674.5500	4.6745	4,311.8300	4.3118	(7.759)	0	0	0
2022/10/06	R213	02/02/2023	12.20	Call	Bond Future	4,797.1300	4.7971	5,157.3600	5.1574	7.509	0	0	0
2022/10/06	R213	02/02/2023	12.20	Put	Bond Future	914.0600	0.9141	795.2400	0.7952	(12.999)	0	0	912
2022/10/06	R213	02/02/2023	10.22	Put	Bond Future	5,466.1600	5.4662	5,077.7300	5.0777	(7.106)	0	0	0
2022/10/06	R213	02/02/2023	10.23	Call	Bond Future	541.0600	0.5411	632.7500	0.6327	16.946	0	0	0
2022/10/06	R213	02/02/2023	10.35	Call	Bond Future	653.0100	0.6530	759.0400	0.7590	16.237	0	0	0
2022/10/06	R213	02/02/2023	10.35	Put	Bond Future	4,966.9900	4.9670	4,593.9700	4.5940	(7.510)	0	0	476
2022/10/06	R213	02/02/2023	10.01	Call	Bond Future	392.3000	0.3923	462.4500	0.4624	17.882	0	0	0
2022/10/06	R213	02/02/2023			Bond Future	11.2925	80.7573	11.1845	81.2364	(0.956)	0.0000	0.0000	0
2022/10/06	R213	02/02/2023	10.43	Call	Bond Future	738.4500	0.7384	854.7800	0.8548	15.753	0	0	912
2022/10/06	R213	02/02/2023	10.22	Call	Bond Future	533.3800	0.5334	624.0000	0.6240	16.990	0	0	0
2022/10/06	R213	02/02/2023	10.23	Put	Bond Future	5,426.0300	5.4260	5,038.6700	5.0387	(7.139)	0	0	0
2022/10/06	R213	02/02/2023	9.16	Call	Bond Future	94.6400	0.0946	114.9200	0.1149	21.429	0	0	476
2022/10/06	R213	02/02/2023	9.16	Put	Bond Future	10,300.7700	10.3008	9,842.0000	9.8420	(4.454)	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
2022/10/06	R213	02/02/2023	10.01	Put	Bond Future	6,337.2700	6.3373	5,928.3700	5.9284	(6.452)	0	0	476
2022/10/06	R213	02/02/2023	10.21	Call	Bond Future	525.7900	0.5258	615.3500	0.6153	17.033	0	0	0
2022/10/06	R213	02/02/2023	10.21	Put	Bond Future	5,506.4200	5.5064	5,116.9300	5.1169	(7.073)	0	0	0
2022/10/06	R213	04/05/2023	10.75	Call	Bond Future	1,610.9800	1.6110	1,784.7600	1.7848	10.787	0	0	0
2022/10/06	R213	04/05/2023	10.75	Put	Bond Future	4,565.4800	4.5655	4,251.0300	4.2510	(6.888)	0	0	0
2022/10/06	R213	04/05/2023			Bond Future	11.4184	78.8700	11.3057	79.3582	(0.987)	0.0000	0.0000	0
2022/10/06	R213	04/05/2023	10.74	Call	Bond Future	1,595.2700	1.5953	1,767.8800	1.7679	10.820	0	0	0
2022/10/06	R213	04/05/2023	10.74	Put	Bond Future	4,595.0600	4.5951	4,279.4400	4.2794	(6.869)	0	0	0
2022/10/06	R213	04/05/2023	10.73	Call	Bond Future	1,579.8900	1.5799	1,751.3400	1.7513	10.852	0	0	0
2022/10/06	R213	04/05/2023	10.73	Put	Bond Future	4,624.9900	4.6250	4,308.2100	4.3082	(6.849)	0	0	0
2022/10/06	R213	03/08/2023	11.62	Put	Bond Future	2,980.4600	2.9805	2,749.8900	2.7499	(7.736)	0	0	0
2022/10/06	R213	03/08/2023	11.63	Call	Bond Future	3,310.3500	3.3104	3,578.9600	3.5790	8.114	0	0	0
2022/10/06	R213	03/08/2023			Bond Future	11.5470	80.5217	11.4291	81.0198	(1.021)	0.0000	0.0000	0
2022/10/06	R213	03/08/2023	11.62	Call	Bond Future	3,286.9200	3.2869	3,554.4800	3.5545	8.140	0	0	0
2022/10/06	R213	03/08/2023	11.63	Put	Bond Future	2,962.0300	2.9620	2,732.5100	2.7325	(7.749)	0	0	0
2022/10/06	R213	03/08/2023	11.61	Call	Bond Future	3,263.2700	3.2633	3,529.7800	3.5298	8.167	0	0	0
2022/10/06	R213	03/08/2023	11.61	Put	Bond Future	2,998.7100	2.9987	2,767.0900	2.7671	(7.724)	0	0	0
2022/10/06	R213	02/11/2023	11.13	Call	Bond Future	1,905.5900	1.9056	2,108.4200	2.1084	10.644	0	0	0
2022/10/06	R213	02/11/2023	11.13	Put	Bond Future	4,248.1100	4.2481	3,942.4200	3.9424	(7.196)	0	0	0
2022/10/06	R213	02/11/2023			Bond Future	11.6907	78.6504	11.5671	79.1589	(1.057)	0.0000	0.0000	0
2022/10/06	R213	02/11/2023	11.12	Call	Bond Future	1,888.5300	1.8885	2,090.2000	2.0902	10.679	0	0	0
2022/10/06	R213	02/11/2023	11.12	Put	Bond Future	4,273.6400	4.2736	3,966.7900	3.9668	(7.180)	0	0	0
2022/10/06	R213	02/11/2023	11.11	Call	Bond Future	1,871.2400	1.8712	2,071.7400	2.0717	10.715	0	0	0
2022/10/06	R213	02/11/2023	11.11	Put	Bond Future	4,298.9700	4.2990	3,990.9500	3.9910	(7.165)	0	0	0
2022/10/06	R214	03/11/2022	11.34	Call	Bond Future	378.2900	0.3783	476.7400	0.4767	26.025	0	0	0
2022/10/06	R214	03/11/2022	11.36	Put	Bond Future	2,476.9700	2.4770	2,133.2000	2.1332	(13.879)	0	0	0
2022/10/06	R214	03/11/2022			Bond Future	11.7575	62.0216	11.6699	62.4690	(0.745)	0.0000	0.0000	24,788
2022/10/06	R214	03/11/2022	11.34	Put	Bond Future	2,558.0800	2.5581	2,209.1700	2.2092	(13.640)	0	0	0
2022/10/06	R214	03/11/2022	11.35	Call	Bond Future	391.2100	0.3912	492.2200	0.4922	25.820	0	0	0
2022/10/06	R214	03/11/2022	11.35	Put	Bond Future	2,517.3700	2.5174	2,171.0200	2.1710	(13.758)	0	0	0
2022/10/06	R214	03/11/2022	11.36	Call	Bond Future	404.3800	0.4044	507.9700	0.5080	25.617	0	0	0
2022/10/06	R214	02/02/2023	11.10	Call	Bond Future	996.6000	0.9966	1,118.2600	1.1183	12.208	0	0	1,600
2022/10/06	R214	02/02/2023	11.07	Call	Bond Future	952.3700	0.9524	1,070.0700	1.0701	12.359	0	0	0
2022/10/06	R214	02/02/2023	11.07	Put	Bond Future	5,247.7100	5.2477	4,910.6700	4.9107	(6.423)	0	0	0
2022/10/06	R214	02/02/2023	11.08	Call	Bond Future	966.9300	0.9669	1,085.9400	1.0859	12.308	0	0	0
2022/10/06	R214	02/02/2023	11.08	Put	Bond Future	5,206.7500	5.2067	4,871.0200	4.8710	(6.448)	0	0	0
2022/10/06	R214	02/02/2023			Bond Future	11.8855	63.1848	11.7949	63.6396	(0.762)	0.0000	0.0000	64,507
2022/10/06	R214	02/02/2023	11.10	Put	Bond Future	5,125.5800	5.1256	4,792.5000	4.7925	(6.498)	0	0	0
2022/10/06	R214	02/02/2023	11.80	Call	Bond Future	2,428.1600	2.4282	2,648.4400	2.6484	9.072	0	0	1,600
2022/10/06	R214	02/02/2023	11.80	Put	Bond Future	2,857.0600	2.8571	2,622.6000	2.6226	(8.206)	0	0	0
2022/10/06	R214	02/02/2023	11.09	Call	Bond Future	981.7500	0.9817	1,102.0900	1.1021	12.258	0	0	0
2022/10/06	R214	02/02/2023	11.09	Put	Bond Future	5,166.1100	5.1661	4,831.7100	4.8317	(6.473)	0	0	0
2022/10/06	R214	04/05/2023	11.37	Call	Bond Future	2,076.6300	2.0766	2,250.9100	2.2509	8.392	0	0	0
2022/10/06	R214	04/05/2023	11.37	Put	Bond Future	5,247.1200	5.2471	4,957.8700	4.9579	(5.513)	0	0	0
2022/10/06	R214	04/05/2023	11.36	Call	Bond Future	2,056.5300	2.0565	2,229.7000	2.2297	8.420	0	0	0
2022/10/06	R214	04/05/2023	11.36	Put	Bond Future	5,280.4100	5.2804	4,990.0500	4.9900	(5.499)	0	0	0
2022/10/06	R214	04/05/2023			Bond Future	11.9885	61.1890	11.8949	61.6525	(0.781)	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
2022/10/06	R214	04/05/2023	11.38	Call	Bond Future	2,096.8300	2.0968	2,272.2300	2.2722	8.365	0	0	0
2022/10/06	R214	04/05/2023	11.38	Put	Bond Future	5,214.0000	5.2140	4,925.8700	4.9259	(5.526)	0	0	0
2022/10/06	R214	03/08/2023	12.15	Call	Bond Future	4,027.9100	4.0279	4,282.6400	4.2826	6.324	0	0	0
2022/10/06	R214	03/08/2023	12.15	Put	Bond Future	3,747.3000	3.7473	3,529.0400	3.5290	(5.824)	0	0	0
2022/10/06	R214	03/08/2023	12.14	Call	Bond Future	4,001.8600	4.0019	4,255.6600	4.2557	6.342	0	0	0
2022/10/06	R214	03/08/2023	12.14	Put	Bond Future	3,769.4800	3.7695	3,550.2900	3.5503	(5.815)	0	0	0
2022/10/06	R214	03/08/2023			Bond Future	12.0920	62.4706	11.9952	62.9436	(0.801)	0.0000	0.0000	0
2022/10/06	R214	03/08/2023	12.16	Call	Bond Future	4,054.2400	4.0542	4,309.9000	4.3099	6.306	0	0	0
2022/10/06	R214	03/08/2023	12.16	Put	Bond Future	3,725.4700	3.7255	3,508.1400	3.5081	(5.834)	0	0	0
2022/10/06	R214	02/11/2023	11.46	Call	Bond Future	2,382.4500	2.3825	2,567.8000	2.5678	7.780	0	0	0
2022/10/06	R214	02/11/2023	11.46	Put	Bond Future	6,112.4500	6.1125	5,814.9400	5.8149	(4.867)	0	0	0
2022/10/06	R214	02/11/2023	11.45	Put	Bond Future	6,146.3700	6.1464	5,847.8800	5.8479	(4.856)	0	0	0
2022/10/06	R214	02/11/2023			Bond Future	12.2031	60.4759	12.1029	60.9588	(0.822)	0.0000	0.0000	0
2022/10/06	R214	02/11/2023	11.47	Call	Bond Future	2,401.2600	2.4013	2,587.6000	2.5876	7.760	0	0	0
2022/10/06	R214	02/11/2023	11.47	Put	Bond Future	6,078.6700	6.0787	5,782.1500	5.7822	(4.878)	0	0	0
2022/10/06	R214	02/11/2023	11.45	Call	Bond Future	2,363.7200	2.3637	2,548.0900	2.5481	7.800	0	0	0
2022/10/06	R248	03/11/2022	10.60	Call	Bond Future	14.6700	0.0147	20.2100	0.0202	37.764	0	0	874
2022/10/06	R248	03/11/2022	10.60	Put	Bond Future	8,024.5400	8.0245	7,505.5600	7.5056	(6.467)	0	0	0
2022/10/06	R248	03/11/2022	10.70	Call	Bond Future	25.4200	0.0254	34.7000	0.0347	36.507	0	0	0
2022/10/06	R248	03/11/2022	10.70	Put	Bond Future	7,288.3800	7.2884	6,773.1400	6.7731	(7.069)	0	0	0
2022/10/06	R248	03/11/2022	11.32	Call	Bond Future	436.9900	0.4370	543.7300	0.5437	24.426	0	0	0
2022/10/06	R248	03/11/2022	11.20	Call	Bond Future	282.0800	0.2821	357.4100	0.3574	26.705	0	0	0
2022/10/06	R248	03/11/2022	11.20	Put	Bond Future	3,977.3100	3.9773	3,528.1200	3.5281	(11.294)	0	0	0
2022/10/06	R248	03/11/2022	11.30	Put	Bond Future	3,421.0700	3.4211	2,997.6300	2.9976	(12.377)	0	0	0
2022/10/06	R248	03/11/2022	11.31	Put	Bond Future	3,368.0600	3.3681	2,947.4400	2.9474	(12.488)	0	0	0
2022/10/06	R248	03/11/2022			Bond Future	11.7609	77.4566	11.6784	77.9812	(0.702)	0.0000	0.0000	248,049
2022/10/06	R248	03/11/2022	10.00	Call	Bond Future	0.2500	0.0003	0.3600	0.0004	44.000	0	0	0
2022/10/06	R248	03/11/2022	10.00	Put	Bond Future	12,743.9300	12.7439	12,219.5200	12.2195	(4.115)	0	0	0
2022/10/06	R248	03/11/2022	11.32	Put	Bond Future	3,315.4600	3.3155	2,897.6800	2.8977	(12.601)	0	0	0
2022/10/06	R248	03/11/2022	11.90	Call	Bond Future	1,981.5500	1.9816	2,285.7600	2.2858	15.352	0	0	0
2022/10/06	R248	03/11/2022	11.90	Put	Bond Future	1,112.0400	1.1120	891.7300	0.8917	(19.811)	0	0	0
2022/10/06	R248	03/11/2022	11.30	Call	Bond Future	407.5000	0.4075	508.5800	0.5086	24.805	0	0	874
2022/10/06	R248	03/11/2022	11.31	Call	Bond Future	422.0900	0.4221	525.9900	0.5260	24.616	0	0	0
2022/10/06	R248	02/02/2023	11.08	Call	Bond Future	1,208.3500	1.2083	1,346.8800	1.3469	11.464	0	0	0
2022/10/06	R248	02/02/2023	11.08	Put	Bond Future	6,498.5800	6.4986	6,104.0600	6.1041	(6.071)	0	0	0
2022/10/06	R248	02/02/2023	11.10	Put	Bond Future	6,396.4200	6.3964	6,005.0200	6.0050	(6.119)	0	0	0
2022/10/06	R248	02/02/2023	11.70	Call	Bond Future	2,728.3700	2.7284	2,969.2600	2.9693	8.829	0	0	2,542
2022/10/06	R248	02/02/2023	11.70	Put	Bond Future	3,882.6400	3.8826	3,590.4800	3.5905	(7.525)	0	0	0
2022/10/06	R248	02/02/2023	11.00	Call	Bond Future	1,065.9700	1.0660	1,192.2800	1.1923	11.849	0	0	2,542
2022/10/06	R248	02/02/2023	11.00	Put	Bond Future	6,918.4100	6.9184	6,511.6700	6.5117	(5.879)	0	0	0
2022/10/06	R248	02/02/2023			Bond Future	11.8837	78.9462	11.7983	79.4793	(0.719)	0.0000	0.0000	0
2022/10/06	R248	02/02/2023	11.10	Call	Bond Future	1,245.6900	1.2457	1,387.3400	1.3873	11.371	0	0	0
2022/10/06	R248	02/02/2023	11.06	Call	Bond Future	1,171.7200	1.1717	1,307.1600	1.3072	11.559	0	0	0
2022/10/06	R248	02/02/2023	11.06	Put	Bond Future	6,601.8700	6.6019	6,204.2600	6.2043	(6.023)	0	0	0
2022/10/06	R248	02/02/2023	11.07	Call	Bond Future	1,190.0200	1.1900	1,327.0100	1.3270	11.512	0	0	0
2022/10/06	R248	02/02/2023	11.07	Put	Bond Future	6,550.1500	6.5501	6,154.0900	6.1541	(6.047)	0	0	0
2022/10/06	R248	02/02/2023	10.40	Call	Bond Future	373.4700	0.3735	428.0400	0.4280	14.612	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
2022/10/06	R248	02/02/2023	10.40	Put	Bond Future	10,668.4200	10.6684	10,189.9400	10.1899	(4.485)	0	0	0
2022/10/06	R248	04/05/2023	11.35	Call	Bond Future	2,538.3400	2.5383	2,739.0100	2.7390	7.906	0	0	0
2022/10/06	R248	04/05/2023	11.35	Put	Bond Future	6,633.3100	6.6333	6,290.6500	6.2907	(5.166)	0	0	0
2022/10/06	R248	04/05/2023			Bond Future	11.9902	76.1143	11.9017	76.6576	(0.738)	0.0000	0.0000	0
2022/10/06	R248	04/05/2023	11.33	Call	Bond Future	2,488.7000	2.4887	2,686.7500	2.6868	7.958	0	0	0
2022/10/06	R248	04/05/2023	11.33	Put	Bond Future	6,717.9400	6.7179	6,372.6600	6.3727	(5.140)	0	0	0
2022/10/06	R248	04/05/2023	11.34	Call	Bond Future	2,513.4500	2.5134	2,712.8100	2.7128	7.932	0	0	0
2022/10/06	R248	04/05/2023	11.34	Put	Bond Future	6,675.5100	6.6755	6,331.5400	6.3315	(5.153)	0	0	0
2022/10/06	R248	03/08/2023	12.11	Call	Bond Future	4,729.6000	4.7296	5,022.0300	5.0220	6.183	0	0	0
2022/10/06	R248	03/08/2023	12.11	Put	Bond Future	4,671.9700	4.6720	4,409.9900	4.4100	(5.607)	0	0	0
2022/10/06	R248	03/08/2023			Bond Future	12.1004	77.6711	12.0086	78.2255	(0.758)	0.0000	0.0000	0
2022/10/06	R248	03/08/2023	12.09	Call	Bond Future	4,665.6400	4.6656	4,955.8100	4.9558	6.219	0	0	0
2022/10/06	R248	03/08/2023	12.09	Put	Bond Future	4,728.0400	4.7280	4,463.8000	4.4638	(5.589)	0	0	0
2022/10/06	R248	03/08/2023	12.10	Call	Bond Future	4,697.4400	4.6974	4,988.7500	4.9888	6.201	0	0	0
2022/10/06	R248	03/08/2023	12.10	Put	Bond Future	4,699.7800	4.6998	4,436.6800	4.4367	(5.598)	0	0	0
2022/10/06	R248	02/11/2023	11.47	Call	Bond Future	2,639.6100	2.6396	2,850.1100	2.8501	7.975	0	0	0
2022/10/06	R248	02/11/2023	11.48	Call	Bond Future	2,662.5700	2.6626	2,874.3200	2.8743	7.953	0	0	0
2022/10/06	R248	02/11/2023	11.49	Put	Bond Future	7,159.6200	7.1596	6,806.6600	6.8067	(4.930)	0	0	0
2022/10/06	R248	02/11/2023			Bond Future	12.2088	74.8712	12.1137	75.4371	(0.779)	0.0000	0.0000	0
2022/10/06	R248	02/11/2023	11.47	Put	Bond Future	7,244.8700	7.2449	6,889.4300	6.8894	(4.906)	0	0	0
2022/10/06	R248	02/11/2023	11.48	Put	Bond Future	7,202.1400	7.2021	6,847.9500	6.8479	(4.918)	0	0	0
2022/10/06	R248	02/11/2023	11.49	Call	Bond Future	2,685.6500	2.6856	2,898.6300	2.8986	7.930	0	0	0

Total

1494605