



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 26/10/2022 TO 26/10/2022

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
2022/10/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	2025	03/11/2022		Bond Future	165.6607	165.6607	166.6149	166.6149	0.576	0.0000	0.0000	1,204
2022/10/26	2025	02/02/2023		Bond Future	167.0673	167.0673	168.0282	168.0282	0.575	0.0000	0.0000	6,101
2022/10/26	2025	04/05/2023		Bond Future	170.5110	170.5110	171.4873	171.4873	0.573	0.0000	0.0000	0
2022/10/26	2025	03/08/2023		Bond Future	172.3588	172.3588	173.3549	173.3549	0.578	0.0000	0.0000	0
2022/10/26	2025	02/11/2023		Bond Future	176.0085	176.0085	177.0253	177.0253	0.578	0.0000	0.0000	0
2022/10/26	2029	03/11/2022		Bond Future	117.4550	117.4550	118.3025	118.3025	0.722	0.0000	0.0000	598
2022/10/26	2029	02/02/2023		Bond Future	119.6605	119.6605	120.5158	120.5158	0.715	0.0000	0.0000	1,392

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
2022/10/26	2029	04/05/2023			Bond Future	120.8316	120.8316	121.7017	121.7017	0.720	0.0000	0.0000	0
2022/10/26	2029	03/08/2023			Bond Future	123.3818	123.3818	124.2691	124.2691	0.719	0.0000	0.0000	0
2022/10/26	2029	02/11/2023			Bond Future	124.6595	124.6595	125.5662	125.5662	0.727	0.0000	0.0000	0
2022/10/26	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/26	2030	03/11/2022	9.70	Put	Bond Future	5,429.8900	5.4299	4,791.7200	4.7917	(11.753)	0	0	0
2022/10/26	2030	03/11/2022	10.10	Call	Bond Future	0.0700	0.0001	0.3700	0.0004	428.571	0	0	0
2022/10/26	2030	03/11/2022	10.10	Put	Bond Future	3,524.8600	3.5249	2,886.9900	2.8870	(18.096)	0	0	0
2022/10/26	2030	03/11/2022	10.20	Put	Bond Future	3,057.1700	3.0572	2,421.3800	2.4214	(20.797)	0	0	0
2022/10/26	2030	03/11/2022			Bond Future	10.8694	88.0322	10.7272	88.6704	(1.309)	0.0000	0.0000	45,739
2022/10/26	2030	03/11/2022	10.08	Call	Bond Future	0.0400	0.0000	0.2300	0.0002	475.000	0	0	0
2022/10/26	2030	03/11/2022	10.08	Put	Bond Future	3,618.8800	3.6189	2,980.9000	2.9809	(17.629)	0	0	0
2022/10/26	2030	03/11/2022	10.09	Call	Bond Future	0.0500	0.0001	0.2900	0.0003	480.000	0	0	0
2022/10/26	2030	03/11/2022	10.09	Put	Bond Future	3,571.8500	3.5719	2,933.9200	2.9339	(17.860)	0	0	0
2022/10/26	2030	03/11/2022	10.20	Call	Bond Future	0.7600	0.0008	3.1400	0.0031	313.158	0	0	500
2022/10/26	2030	03/11/2022	11.57	Call	Bond Future	3,075.8900	3.0759	3,699.2000	3.6992	20.264	0	0	0
2022/10/26	2030	03/11/2022	11.57	Put	Bond Future	19.0700	0.0191	4.2100	0.0042	(77.923)	0	0	500
2022/10/26	2030	02/02/2023	11.16	Put	Bond Future	1,667.0100	1.6670	1,388.9200	1.3889	(16.682)	0	0	388
2022/10/26	2030	02/02/2023	11.35	Call	Bond Future	2,713.8500	2.7138	3,120.1500	3.1201	14.971	0	0	5,000
2022/10/26	2030	02/02/2023	11.35	Put	Bond Future	1,348.4900	1.3485	1,110.9100	1.1109	(17.618)	0	0	0
2022/10/26	2030	02/02/2023	9.99	Call	Bond Future	405.7800	0.4058	519.8300	0.5198	28.106	0	0	0
2022/10/26	2030	02/02/2023	10.00	Call	Bond Future	412.1300	0.4121	527.6700	0.5277	28.035	0	0	0
2022/10/26	2030	02/02/2023	10.01	Put	Bond Future	4,987.1600	4.9872	4,460.4700	4.4605	(10.561)	0	0	0
2022/10/26	2030	02/02/2023	9.80	Call	Bond Future	299.4900	0.2995	387.8400	0.3878	29.500	0	0	0
2022/10/26	2030	02/02/2023	9.94	Put	Bond Future	5,266.7800	5.2668	4,729.7100	4.7297	(10.197)	0	0	102
2022/10/26	2030	02/02/2023	9.20	Call	Bond Future	106.6800	0.1067	142.4500	0.1424	33.530	0	0	0
2022/10/26	2030	02/02/2023	9.20	Put	Bond Future	8,518.2600	8.5183	7,910.1500	7.9101	(7.139)	0	0	0
2022/10/26	2030	02/02/2023	9.66	Call	Bond Future	237.7200	0.2377	310.1900	0.3102	30.485	0	0	0
2022/10/26	2030	02/02/2023	9.66	Put	Bond Future	6,441.3900	6.4414	5,869.9800	5.8700	(8.871)	0	0	102
2022/10/26	2030	02/02/2023	8.81	Put	Bond Future	10,383.8500	10.3838	9,757.5000	9.7575	(6.032)	0	0	0
2022/10/26	2030	02/02/2023	9.04	Call	Bond Future	79.6500	0.0796	107.1400	0.1071	34.513	0	0	0
2022/10/26	2030	02/02/2023	9.04	Put	Bond Future	9,274.8600	9.2749	8,658.4700	8.6585	(6.646)	0	0	0
2022/10/26	2030	02/02/2023	9.08	Put	Bond Future	9,084.2500	9.0842	8,469.7500	8.4698	(6.764)	0	0	0
2022/10/26	2030	02/02/2023			Bond Future	11.0312	85.6578	10.8831	86.3017	(1.343)	0.0000	0.0000	90,234
2022/10/26	2030	02/02/2023	11.55	Call	Bond Future	3,279.7400	3.2797	3,724.7500	3.7248	13.568	0	0	5,000
2022/10/26	2030	02/02/2023	11.55	Put	Bond Future	1,071.9800	1.0720	873.1100	0.8731	(18.552)	0	0	0
2022/10/26	2030	02/02/2023	11.12	Call	Bond Future	2,124.9900	2.1250	2,481.8500	2.4819	16.793	0	0	0
2022/10/26	2030	02/02/2023	11.12	Put	Bond Future	1,741.8600	1.7419	1,454.8400	1.4548	(16.478)	0	0	0
2022/10/26	2030	02/02/2023	11.16	Call	Bond Future	2,222.0100	2.2220	2,587.8000	2.5878	16.462	0	0	0
2022/10/26	2030	02/02/2023	9.99	Put	Bond Future	5,065.7200	5.0657	4,535.8900	4.5359	(10.459)	0	0	0
2022/10/26	2030	02/02/2023	10.00	Put	Bond Future	5,025.8100	5.0258	4,497.4700	4.4975	(10.513)	0	0	0
2022/10/26	2030	02/02/2023	10.01	Call	Bond Future	419.7200	0.4197	536.9100	0.5369	27.921	0	0	0
2022/10/26	2030	02/02/2023	9.80	Put	Bond Future	5,844.2000	5.8442	5,288.6700	5.2887	(9.506)	0	0	0
2022/10/26	2030	02/02/2023	9.83	Call	Bond Future	314.4300	0.3144	406.5000	0.4065	29.282	0	0	388
2022/10/26	2030	02/02/2023	9.83	Put	Bond Future	5,718.7100	5.7187	5,166.9000	5.1669	(9.649)	0	0	0
2022/10/26	2030	02/02/2023	9.94	Call	Bond Future	375.0600	0.3751	481.8700	0.4819	28.478	0	0	0
2022/10/26	2030	02/02/2023	9.79	Call	Bond Future	294.6900	0.2947	381.8200	0.3818	29.567	0	0	0
2022/10/26	2030	02/02/2023	9.79	Put	Bond Future	5,886.2700	5.8863	5,329.5200	5.3295	(9.458)	0	0	0

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2022/10/26	2030	02/02/2023	8.81	Call	Bond Future	47.7200	0.0477	65.2500	0.0653	36.735	0	0	102
2022/10/26	2030	02/02/2023	9.08	Call	Bond Future	85.7200	0.0857	115.1000	0.1151	34.274	0	0	388
2022/10/26	2030	04/05/2023	11.34	Call	Bond Future	2,940.9800	2.9410	3,312.4500	3.3125	12.631	0	0	0
2022/10/26	2030	04/05/2023	11.34	Put	Bond Future	2,241.3200	2.2413	1,958.1600	1.9582	(12.634)	0	0	150
2022/10/26	2030	04/05/2023	10.42	Call	Bond Future	1,215.2400	1.2152	1,428.4900	1.4285	17.548	0	0	479
2022/10/26	2030	04/05/2023	10.42	Put	Bond Future	4,449.9100	4.4499	4,008.5300	4.0085	(9.919)	0	0	0
2022/10/26	2030	04/05/2023	10.52	Call	Bond Future	1,354.2600	1.3543	1,584.2300	1.5842	16.981	0	0	0
2022/10/26	2030	04/05/2023	10.52	Put	Bond Future	4,150.2300	4.1502	3,725.5700	3.7256	(10.232)	0	0	0
2022/10/26	2030	04/05/2023	10.53	Call	Bond Future	1,368.8100	1.3688	1,600.4700	1.6005	16.924	0	0	0
2022/10/26	2030	04/05/2023	10.53	Put	Bond Future	4,121.0600	4.1211	3,698.0900	3.6981	(10.264)	0	0	0
2022/10/26	2030	04/05/2023	9.67	Call	Bond Future	538.0800	0.5381	650.5900	0.6506	20.910	0	0	479
2022/10/26	2030	04/05/2023	9.67	Put	Bond Future	7,152.3000	7.1523	6,610.1800	6.6102	(7.580)	0	0	0
2022/10/26	2030	04/05/2023	9.78	Call	Bond Future	608.4000	0.6084	732.9400	0.7329	20.470	0	0	388
2022/10/26	2030	04/05/2023	9.78	Put	Bond Future	6,716.9200	6.7169	6,186.8300	6.1868	(7.892)	0	0	0
2022/10/26	2030	04/05/2023	10.00	Call	Bond Future	772.4400	0.7724	923.6700	0.9237	19.578	0	0	1,080
2022/10/26	2030	04/05/2023	10.00	Put	Bond Future	5,880.0000	5.8800	5,376.6000	5.3766	(8.561)	0	0	0
2022/10/26	2030	04/05/2023	9.03	Call	Bond Future	241.3100	0.2413	298.7300	0.2987	23.795	0	0	388
2022/10/26	2030	04/05/2023	9.03	Put	Bond Future	9,868.5200	9.8685	9,271.3100	9.2713	(6.052)	0	0	0
2022/10/26	2030	04/05/2023	9.58	Put	Bond Future	7,516.3800	7.5164	6,965.0600	6.9651	(7.335)	0	0	0
2022/10/26	2030	04/05/2023			Bond Future	11.1725	87.4057	11.0173	88.0603	(1.389)	0.0000	0.0000	0
2022/10/26	2030	04/05/2023	12.57	Call	Bond Future	6,458.2500	6.4583	6,985.4200	6.9854	8.163	0	0	0
2022/10/26	2030	04/05/2023	12.57	Put	Bond Future	838.4600	0.8385	711.0000	0.7110	(15.202)	0	0	350
2022/10/26	2030	04/05/2023	11.62	Call	Bond Future	3,650.0600	3.6501	4,065.2200	4.0652	11.374	0	0	0
2022/10/26	2030	04/05/2023	11.62	Put	Bond Future	1,797.1300	1.7971	1,557.6600	1.5577	(13.325)	0	0	388
2022/10/26	2030	04/05/2023	12.04	Call	Bond Future	4,830.8100	4.8308	5,302.5100	5.3025	9.764	0	0	0
2022/10/26	2030	04/05/2023	12.04	Put	Bond Future	1,285.1600	1.2852	1,102.2300	1.1022	(14.234)	0	0	1,080
2022/10/26	2030	04/05/2023	12.50	Call	Bond Future	6,236.8400	6.2368	6,757.6500	6.7576	8.351	0	0	0
2022/10/26	2030	04/05/2023	12.50	Put	Bond Future	887.1100	0.8871	753.2900	0.7533	(15.085)	0	0	479
2022/10/26	2030	04/05/2023	10.54	Call	Bond Future	1,383.2300	1.3832	1,616.5800	1.6166	16.870	0	0	0
2022/10/26	2030	04/05/2023	10.54	Put	Bond Future	4,091.7900	4.0918	3,670.5100	3.6705	(10.296)	0	0	0
2022/10/26	2030	04/05/2023	10.65	Call	Bond Future	1,550.1700	1.5502	1,802.3600	1.8024	16.269	0	0	350
2022/10/26	2030	04/05/2023	10.65	Put	Bond Future	3,779.9300	3.7799	3,377.4900	3.3775	(10.647)	0	0	0
2022/10/26	2030	04/05/2023	9.58	Call	Bond Future	485.7800	0.4858	589.0900	0.5891	21.267	0	0	150
2022/10/26	2030	03/08/2023	12.89	Call	Bond Future	7,182.0900	7.1821	7,710.5800	7.7106	7.358	0	0	0
2022/10/26	2030	03/08/2023	12.89	Put	Bond Future	1,079.3800	1.0794	940.5000	0.9405	(12.867)	0	0	350
2022/10/26	2030	03/08/2023	11.34	Call	Bond Future	2,995.8800	2.9959	3,351.1700	3.3512	11.859	0	0	0
2022/10/26	2030	03/08/2023	11.34	Put	Bond Future	2,902.3800	2.9024	2,590.3000	2.5903	(10.753)	0	0	0
2022/10/26	2030	03/08/2023	11.35	Call	Bond Future	3,018.1100	3.0181	3,374.8500	3.3749	11.820	0	0	0
2022/10/26	2030	03/08/2023	11.36	Put	Bond Future	2,865.7500	2.8657	2,556.5700	2.5566	(10.789)	0	0	0
2022/10/26	2030	03/08/2023	10.40	Call	Bond Future	1,332.0100	1.3320	1,545.6600	1.5457	16.040	0	0	1,012
2022/10/26	2030	03/08/2023	10.65	Call	Bond Future	1,684.8600	1.6849	1,935.6000	1.9356	14.882	0	0	350
2022/10/26	2030	03/08/2023	10.65	Put	Bond Future	4,452.4300	4.4524	4,035.8000	4.0358	(9.357)	0	0	0
2022/10/26	2030	03/08/2023			Bond Future	11.3170	85.2242	11.1537	85.8916	(1.443)	0.0000	0.0000	0
2022/10/26	2030	03/08/2023	12.59	Call	Bond Future	6,290.2400	6.2902	6,793.6400	6.7936	8.003	0	0	0
2022/10/26	2030	03/08/2023	12.59	Put	Bond Future	1,307.4100	1.3074	1,143.4400	1.1434	(12.542)	0	0	1,012
2022/10/26	2030	03/08/2023	11.35	Put	Bond Future	2,884.0200	2.8840	2,573.3900	2.5734	(10.771)	0	0	0
2022/10/26	2030	03/08/2023	11.36	Call	Bond Future	3,040.4100	3.0404	3,398.6000	3.3986	11.781	0	0	0
2022/10/26	2030	03/08/2023	10.40	Put	Bond Future	5,166.1000	5.1661	4,712.3800	4.7124	(8.783)	0	0	0

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2022/10/26	2030	02/11/2023	10.81	Call	Bond Future	1,561.7900	1.5618	1,818.3700	1.8184	16.429	0	0	0
2022/10/26	2030	02/11/2023	10.81	Put	Bond Future	4,171.2900	4.1713	3,746.7400	3.7467	(10.178)	0	0	0
2022/10/26	2030	02/11/2023	10.80	Call	Bond Future	1,546.5100	1.5465	1,801.4700	1.8015	16.486	0	0	0
2022/10/26	2030	02/11/2023	10.80	Put	Bond Future	4,196.9500	4.1969	3,770.7800	3.7708	(10.154)	0	0	0
2022/10/26	2030	02/11/2023			Bond Future	11.4597	87.0112	11.2877	87.6923	(1.501)	0.0000	0.0000	0
2022/10/26	2030	02/11/2023	10.82	Call	Bond Future	1,576.8400	1.5768	1,835.0300	1.8350	16.374	0	0	0
2022/10/26	2030	02/11/2023	10.82	Put	Bond Future	4,145.4200	4.1454	3,722.4800	3.7225	(10.203)	0	0	0
2022/10/26	2032	03/11/2022	9.31	Put	Bond Future	11,133.1200	11.1331	10,420.3800	10.4204	(6.402)	0	0	0
2022/10/26	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/26	2032	03/11/2022	9.36	Put	Bond Future	10,838.4500	10.8385	10,125.7100	10.1257	(6.576)	0	0	0
2022/10/26	2032	03/11/2022	9.46	Put	Bond Future	10,252.7700	10.2528	9,540.0300	9.5400	(6.952)	0	0	0
2022/10/26	2032	03/11/2022	10.56	Put	Bond Future	4,119.3400	4.1193	3,407.3700	3.4074	(17.284)	0	0	180
2022/10/26	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/10/26	2032	03/11/2022	9.92	Put	Bond Future	7,620.0700	7.6201	6,907.3300	6.9073	(9.353)	0	0	0
2022/10/26	2032	03/11/2022	10.11	Put	Bond Future	6,561.4400	6.5614	5,848.7000	5.8487	(10.863)	0	0	454
2022/10/26	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	2032	03/11/2022	10.16	Put	Bond Future	6,285.6000	6.2856	5,572.8600	5.5729	(11.339)	0	0	180
2022/10/26	2032	03/11/2022			Bond Future	11.3585	83.1929	11.2166	83.9056	(1.250)	0.0000	0.0000	112,097
2022/10/26	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/26	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/26	2032	03/11/2022	11.55	Call	Bond Future	1,242.2100	1.2422	1,778.8900	1.7789	43.204	0	0	0
2022/10/26	2032	03/11/2022	11.55	Put	Bond Future	293.7300	0.2937	117.6700	0.1177	(59.939)	0	0	500
2022/10/26	2032	03/11/2022	12.30	Call	Bond Future	4,530.2900	4.5303	5,239.2400	5.2392	15.649	0	0	0
2022/10/26	2032	03/11/2022	12.30	Put	Bond Future	4.5100	0.0045	0.7200	0.0007	(84.035)	0	0	750
2022/10/26	2032	03/11/2022	10.66	Call	Bond Future	1.5800	0.0016	5.2700	0.0053	233.544	0	0	0
2022/10/26	2032	03/11/2022	10.66	Put	Bond Future	3,590.0100	3.5900	2,880.9600	2.8810	(19.751)	0	0	0
2022/10/26	2032	03/11/2022	10.67	Call	Bond Future	1.8600	0.0019	6.0900	0.0061	227.419	0	0	750
2022/10/26	2032	03/11/2022	10.67	Put	Bond Future	3,537.4700	3.5375	2,828.9600	2.8290	(20.029)	0	0	0
2022/10/26	2032	03/11/2022	11.45	Call	Bond Future	903.3500	0.9033	1,368.1500	1.3681	51.453	0	0	0
2022/10/26	2032	03/11/2022	11.45	Put	Bond Future	448.4300	0.4484	200.4900	0.2005	(55.291)	0	0	7,500
2022/10/26	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/26	2032	03/11/2022	10.21	Put	Bond Future	6,010.8800	6.0109	5,298.1400	5.2981	(11.857)	0	0	0
2022/10/26	2032	03/11/2022	10.49	Call	Bond Future	0.0600	0.0001	0.2600	0.0003	333.333	0	0	0
2022/10/26	2032	03/11/2022	10.49	Put	Bond Future	4,493.1600	4.4932	3,780.6200	3.7806	(15.858)	0	0	454
2022/10/26	2032	03/11/2022	10.56	Call	Bond Future	0.2700	0.0003	1.0400	0.0010	285.185	0	0	0
2022/10/26	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	2032	02/02/2023	11.69	Call	Bond Future	2,709.4800	2.7095	3,127.1000	3.1271	15.413	0	0	0
2022/10/26	2032	02/02/2023	11.69	Put	Bond Future	1,884.8800	1.8849	1,582.3500	1.5824	(16.050)	0	0	0
2022/10/26	2032	02/02/2023	10.40	Call	Bond Future	402.4200	0.4024	517.3300	0.5173	28.555	0	0	0
2022/10/26	2032	02/02/2023	10.40	Put	Bond Future	6,101.4000	6.1014	5,496.1600	5.4962	(9.920)	0	0	0
2022/10/26	2032	02/02/2023	10.50	Call	Bond Future	478.5600	0.4786	610.6300	0.6106	27.597	0	0	0
2022/10/26	2032	02/02/2023	10.50	Put	Bond Future	5,647.4600	5.6475	5,059.3800	5.0594	(10.413)	0	0	454
2022/10/26	2032	02/02/2023	10.67	Call	Bond Future	656.3400	0.6563	823.4300	0.8234	25.458	0	0	750
2022/10/26	2032	02/02/2023	10.67	Put	Bond Future	4,933.8100	4.9338	4,380.7500	4.3807	(11.210)	0	0	0
2022/10/26	2032	02/02/2023	10.22	Call	Bond Future	290.2400	0.2902	378.1900	0.3782	30.303	0	0	500
2022/10/26	2032	02/02/2023	10.22	Put	Bond Future	6,954.1300	6.9541	6,321.9300	6.3219	(9.091)	0	0	0
2022/10/26	2032	02/02/2023	9.47	Call	Bond Future	59.8600	0.0599	82.5400	0.0825	37.888	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
2022/10/26	2032	02/02/2023	9.47	Put	Bond Future	10,898.1400	10.8981	10,200.6700	10.2007	(6.400)	0	0	0
2022/10/26	2032	02/02/2023	9.92	Call	Bond Future	161.1700	0.1612	214.8000	0.2148	33.275	0	0	750
2022/10/26	2032	02/02/2023	9.92	Put	Bond Future	8,464.5900	8.4646	7,798.0700	7.7981	(7.874)	0	0	0
2022/10/26	2032	02/02/2023			Bond Future	11.5194	84.7344	11.3723	85.4546	(1.277)	0.0000	0.0000	112,747
2022/10/26	2032	02/02/2023	11.84	Call	Bond Future	3,149.9300	3.1499	3,601.4200	3.6014	14.333	0	0	0
2022/10/26	2032	02/02/2023	11.84	Put	Bond Future	1,609.2700	1.6093	1,340.6100	1.3406	(16.695)	0	0	500
2022/10/26	2032	02/02/2023	12.75	Call	Bond Future	6,291.0900	6.2911	6,893.8500	6.8938	9.581	0	0	0
2022/10/26	2032	02/02/2023	12.75	Put	Bond Future	583.2800	0.5833	465.8900	0.4659	(20.126)	0	0	750
2022/10/26	2032	02/02/2023	10.38	Call	Bond Future	388.4200	0.3884	500.0800	0.5001	28.747	0	0	0
2022/10/26	2032	02/02/2023	10.38	Put	Bond Future	6,193.9200	6.1939	5,585.4300	5.5854	(9.824)	0	0	0
2022/10/26	2032	02/02/2023	10.39	Call	Bond Future	395.3200	0.3953	508.5900	0.5086	28.653	0	0	0
2022/10/26	2032	02/02/2023	10.39	Put	Bond Future	6,147.5400	6.1475	5,540.6600	5.5407	(9.872)	0	0	0
2022/10/26	2032	02/02/2023	10.16	Call	Bond Future	259.1100	0.2591	339.1500	0.3391	30.890	0	0	0
2022/10/26	2032	02/02/2023	10.16	Put	Bond Future	7,247.7500	7.2477	6,607.6400	6.6076	(8.832)	0	0	454
2022/10/26	2032	02/02/2023	9.31	Call	Bond Future	39.9400	0.0399	55.8300	0.0558	39.785	0	0	454
2022/10/26	2032	02/02/2023	9.31	Put	Bond Future	11,801.9700	11.8020	11,097.7100	11.0977	(5.967)	0	0	0
2022/10/26	2032	04/05/2023	10.89	Call	Bond Future	1,479.9800	1.4800	1,723.3500	1.7234	16.444	0	0	0
2022/10/26	2032	04/05/2023	10.89	Put	Bond Future	5,239.5500	5.2396	4,750.3500	4.7504	(9.337)	0	0	0
2022/10/26	2032	04/05/2023	11.37	Call	Bond Future	2,409.7500	2.4097	2,742.8100	2.7428	13.821	0	0	400
2022/10/26	2032	04/05/2023	13.43	Call	Bond Future	8,715.0200	8.7150	9,327.5200	9.3275	7.028	0	0	0
2022/10/26	2032	04/05/2023	13.43	Put	Bond Future	841.3800	0.8414	721.3100	0.7213	(14.271)	0	0	400
2022/10/26	2032	04/05/2023			Bond Future	11.6577	82.2998	11.5044	83.0324	(1.314)	0.0000	0.0000	66,353
2022/10/26	2032	04/05/2023	11.37	Put	Bond Future	3,792.3200	3.7923	3,392.8100	3.3928	(10.535)	0	0	0
2022/10/26	2032	04/05/2023	10.62	Call	Bond Future	1,084.4600	1.0845	1,280.2000	1.2802	18.050	0	0	400
2022/10/26	2032	04/05/2023	10.62	Put	Bond Future	6,220.7400	6.2207	5,683.9100	5.6839	(8.630)	0	0	0
2022/10/26	2032	04/05/2023	10.87	Call	Bond Future	1,447.9000	1.4479	1,687.6400	1.6876	16.558	0	0	0
2022/10/26	2032	04/05/2023	10.87	Put	Bond Future	5,308.4500	5.3085	4,815.6200	4.8156	(9.284)	0	0	0
2022/10/26	2032	04/05/2023	10.88	Call	Bond Future	1,463.7800	1.4638	1,705.3200	1.7053	16.501	0	0	0
2022/10/26	2032	04/05/2023	10.88	Put	Bond Future	5,273.8200	5.2738	4,782.7900	4.7828	(9.311)	0	0	0
2022/10/26	2032	03/08/2023	11.90	Call	Bond Future	3,742.3000	3.7423	4,154.4900	4.1545	11.014	0	0	5,000
2022/10/26	2032	03/08/2023	11.90	Put	Bond Future	3,247.7100	3.2477	2,912.9200	2.9129	(10.308)	0	0	0
2022/10/26	2032	03/08/2023	11.77	Call	Bond Future	3,411.9600	3.4120	3,803.7600	3.8038	11.483	0	0	0
2022/10/26	2032	03/08/2023	11.77	Put	Bond Future	3,518.9100	3.5189	3,163.7300	3.1637	(10.093)	0	0	0
2022/10/26	2032	03/08/2023			Bond Future	11.7930	84.0197	11.6331	84.7667	(1.356)	0.0000	0.0000	2,600
2022/10/26	2032	03/08/2023	11.75	Call	Bond Future	3,362.4000	3.3624	3,751.0100	3.7510	11.558	0	0	0
2022/10/26	2032	03/08/2023	11.75	Put	Bond Future	3,562.4200	3.5624	3,204.0500	3.2040	(10.060)	0	0	0
2022/10/26	2032	03/08/2023	11.76	Call	Bond Future	3,387.2800	3.3873	3,777.4900	3.7775	11.520	0	0	0
2022/10/26	2032	03/08/2023	11.76	Put	Bond Future	3,540.7500	3.5407	3,183.9800	3.1840	(10.076)	0	0	0
2022/10/26	2032	02/11/2023	11.24	Call	Bond Future	1,816.1700	1.8162	2,100.5200	2.1005	15.657	0	0	0
2022/10/26	2032	02/11/2023	11.24	Put	Bond Future	5,053.3700	5.0534	4,575.3400	4.5753	(9.460)	0	0	0
2022/10/26	2032	02/11/2023			Bond Future	11.9365	81.6201	11.7692	82.3825	(1.402)	0.0000	0.0000	0
2022/10/26	2032	02/11/2023	11.22	Call	Bond Future	1,781.9900	1.7820	2,062.8200	2.0628	15.759	0	0	0
2022/10/26	2032	02/11/2023	11.22	Put	Bond Future	5,114.6400	5.1146	4,633.0900	4.6331	(9.415)	0	0	0
2022/10/26	2032	02/11/2023	11.23	Call	Bond Future	1,799.1800	1.7992	2,081.7800	2.0818	15.707	0	0	0
2022/10/26	2032	02/11/2023	11.23	Put	Bond Future	5,084.0900	5.0841	4,604.3100	4.6043	(9.437)	0	0	0
2022/10/26	2033	03/11/2022			Bond Future	111.4487	111.4487	113.3239	113.3239	1.683	0.0000	0.0000	340
2022/10/26	2033	02/02/2023			Bond Future	113.5415	113.5415	115.4442	115.4442	1.676	0.0000	0.0000	7,279

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
2022/10/26	2033	04/05/2023			Bond Future	114.4967	114.4967	116.4358	116.4358	1.694	0.0000	0.0000	0
2022/10/26	2033	03/08/2023			Bond Future	116.9132	116.9132	118.8921	118.8921	1.693	0.0000	0.0000	0
2022/10/26	2033	02/11/2023			Bond Future	117.9631	117.9631	119.9845	119.9845	1.714	0.0000	0.0000	0
2022/10/26	2037	03/11/2022	11.30	Put	Bond Future	3,134.0500	3.1340	2,421.1800	2.4212	(22.746)	0	0	0
2022/10/26	2037	03/11/2022	11.31	Call	Bond Future	29.1900	0.0292	62.6200	0.0626	114.526	0	0	0
2022/10/26	2037	03/11/2022	11.31	Put	Bond Future	3,076.9100	3.0769	2,366.5300	2.3665	(23.087)	0	0	0
2022/10/26	2037	03/11/2022	11.32	Call	Bond Future	31.8700	0.0319	67.9400	0.0679	113.179	0	0	0
2022/10/26	2037	03/11/2022			Bond Future	11.8364	79.5807	11.7051	80.3245	(1.109)	0.0000	0.0000	19,877
2022/10/26	2037	03/11/2022	11.30	Call	Bond Future	26.7200	0.0267	57.6600	0.0577	115.793	0	0	0
2022/10/26	2037	03/11/2022	11.32	Put	Bond Future	3,020.0500	3.0200	2,312.3100	2.3123	(23.435)	0	0	0
2022/10/26	2037	02/02/2023	11.97	Call	Bond Future	2,545.5800	2.5456	2,935.0100	2.9350	15.298	0	0	0
2022/10/26	2037	02/02/2023	11.03	Call	Bond Future	620.6300	0.6206	771.6700	0.7717	24.337	0	0	0
2022/10/26	2037	02/02/2023	11.03	Put	Bond Future	6,156.6200	6.1566	5,555.6300	5.5556	(9.762)	0	0	0
2022/10/26	2037	02/02/2023	11.04	Call	Bond Future	632.6900	0.6327	785.9100	0.7859	24.217	0	0	0
2022/10/26	2037	02/02/2023	11.04	Put	Bond Future	6,107.6400	6.1076	5,508.8300	5.5088	(9.804)	0	0	0
2022/10/26	2037	02/02/2023			Bond Future	11.9841	76.7994	11.8486	77.5514	(1.131)	0.0000	0.0000	126,398
2022/10/26	2037	02/02/2023	11.10	Call	Bond Future	708.3800	0.7084	874.9300	0.8749	23.511	0	0	636
2022/10/26	2037	02/02/2023	11.10	Put	Bond Future	5,818.4900	5.8185	5,233.0100	5.2330	(10.062)	0	0	0
2022/10/26	2037	02/02/2023	11.97	Put	Bond Future	2,623.3200	2.6233	2,260.7200	2.2607	(13.822)	0	0	636
2022/10/26	2037	02/02/2023	11.05	Call	Bond Future	644.9200	0.6449	800.3200	0.8003	24.096	0	0	0
2022/10/26	2037	02/02/2023	11.05	Put	Bond Future	6,058.9000	6.0589	5,462.2700	5.4623	(9.847)	0	0	0
2022/10/26	2037	04/05/2023	13.73	Put	Bond Future	1,162.7100	1.1627	1,017.9200	1.0179	(12.453)	0	0	400
2022/10/26	2037	04/05/2023	11.30	Call	Bond Future	1,668.2200	1.6682	1,916.3700	1.9164	14.875	0	0	0
2022/10/26	2037	04/05/2023	11.30	Put	Bond Future	6,272.9700	6.2730	5,755.9300	5.7559	(8.242)	0	0	0
2022/10/26	2037	04/05/2023	11.31	Call	Bond Future	1,686.6900	1.6867	1,936.7300	1.9367	14.824	0	0	0
2022/10/26	2037	04/05/2023	11.31	Put	Bond Future	6,232.4800	6.2325	5,717.3300	5.7173	(8.266)	0	0	0
2022/10/26	2037	04/05/2023	11.03	Put	Bond Future	7,434.9000	7.4349	6,868.2700	6.8683	(7.621)	0	0	0
2022/10/26	2037	04/05/2023			Bond Future	12.1149	78.3670	11.9745	79.1322	(1.159)	0.0000	0.0000	0
2022/10/26	2037	04/05/2023	11.78	Call	Bond Future	2,716.5100	2.7165	3,057.2400	3.0572	12.543	0	0	400
2022/10/26	2037	04/05/2023	11.78	Put	Bond Future	4,560.8300	4.5608	4,136.3700	4.1364	(9.307)	0	0	0
2022/10/26	2037	04/05/2023	13.73	Call	Bond Future	9,202.9800	9.2030	9,823.3800	9.8234	6.741	0	0	0
2022/10/26	2037	04/05/2023	11.32	Call	Bond Future	1,705.4900	1.7055	1,957.4300	1.9574	14.772	0	0	0
2022/10/26	2037	04/05/2023	11.32	Put	Bond Future	6,192.3800	6.1924	5,679.1300	5.6791	(8.288)	0	0	0
2022/10/26	2037	04/05/2023	11.03	Call	Bond Future	1,214.0500	1.2141	1,412.6100	1.4126	16.355	0	0	400
2022/10/26	2037	03/08/2023	12.13	Call	Bond Future	3,762.8900	3.7629	4,159.4700	4.1595	10.539	0	0	0
2022/10/26	2037	03/08/2023	12.13	Put	Bond Future	4,389.6000	4.3896	4,005.8800	4.0059	(8.742)	0	0	0
2022/10/26	2037	03/08/2023	12.12	Call	Bond Future	3,735.6200	3.7356	4,130.5500	4.1306	10.572	0	0	0
2022/10/26	2037	03/08/2023	12.12	Put	Bond Future	4,416.1000	4.4161	4,030.7300	4.0307	(8.726)	0	0	0
2022/10/26	2037	03/08/2023			Bond Future	12.2473	75.7465	12.1015	76.5268	(1.191)	0.0000	0.0000	0
2022/10/26	2037	03/08/2023	12.14	Call	Bond Future	3,790.2400	3.7902	4,188.4700	4.1885	10.507	0	0	0
2022/10/26	2037	03/08/2023	12.14	Put	Bond Future	4,363.2400	4.3632	3,981.1700	3.9812	(8.757)	0	0	0
2022/10/26	2037	02/11/2023	11.56	Put	Bond Future	6,480.6700	6.4807	5,967.3000	5.9673	(7.922)	0	0	0
2022/10/26	2037	02/11/2023	11.57	Call	Bond Future	2,064.2000	2.0642	2,349.0300	2.3490	13.799	0	0	0
2022/10/26	2037	02/11/2023	11.55	Put	Bond Future	6,518.6200	6.5186	6,003.5000	6.0035	(7.902)	0	0	0
2022/10/26	2037	02/11/2023			Bond Future	12.3751	77.3351	12.2236	78.1315	(1.224)	0.0000	0.0000	0
2022/10/26	2037	02/11/2023	11.56	Call	Bond Future	2,045.2900	2.0453	2,328.3500	2.3284	13.840	0	0	0
2022/10/26	2037	02/11/2023	11.57	Put	Bond Future	6,442.8700	6.4429	5,931.2700	5.9313	(7.941)	0	0	0

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2022/10/26	2037	02/11/2023	11.55	Call	Bond Future	2,026.4700	2.0265	2,307.7800	2.3078	13.882	0	0	0
2022/10/26	2038	03/11/2022			Bond Future	123.5704	123.5704	126.4656	126.4656	2.343	0.0000	0.0000	1,160
2022/10/26	2038	02/02/2023			Bond Future	123.9738	123.9738	126.9147	126.9147	2.372	0.0000	0.0000	3,986
2022/10/26	2038	04/05/2023			Bond Future	126.5297	126.5297	129.5279	129.5279	2.370	0.0000	0.0000	1,718
2022/10/26	2038	03/08/2023			Bond Future	127.2308	127.2308	130.2920	130.2920	2.406	0.0000	0.0000	0
2022/10/26	2038	02/11/2023			Bond Future	129.9249	129.9249	133.0508	133.0508	2.406	0.0000	0.0000	0
2022/10/26	2040	03/11/2022	10.60	Put	Bond Future	8,382.0000	8.3820	7,521.7400	7.5217	(10.263)	0	0	0
2022/10/26	2040	03/11/2022	10.70	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	1,078
2022/10/26	2040	03/11/2022	12.00	Call	Bond Future	1,186.6500	1.1867	1,778.0000	1.7780	49.834	0	0	0
2022/10/26	2040	03/11/2022	12.00	Put	Bond Future	469.6800	0.4697	200.7600	0.2008	(57.256)	0	0	0
2022/10/26	2040	03/11/2022	12.52	Call	Bond Future	3,747.6100	3.7476	4,586.5700	4.5866	22.387	0	0	0
2022/10/26	2040	03/11/2022	11.39	Call	Bond Future	38.6100	0.0386	89.2800	0.0893	131.235	0	0	0
2022/10/26	2040	03/11/2022	11.40	Call	Bond Future	42.0300	0.0420	96.4700	0.0965	129.527	0	0	0
2022/10/26	2040	03/11/2022	11.41	Put	Bond Future	2,973.5300	2.9735	2,171.6900	2.1717	(26.966)	0	0	0
2022/10/26	2040	03/11/2022	11.20	Call	Bond Future	6.0800	0.0061	16.0500	0.0161	163.980	0	0	1,078
2022/10/26	2040	03/11/2022	11.20	Put	Bond Future	4,295.9700	4.2960	3,445.6700	3.4457	(19.793)	0	0	0
2022/10/26	2040	03/11/2022			Bond Future	11.8806	81.4873	11.7395	82.3476	(1.187)	0.0000	0.0000	12,785
2022/10/26	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	2040	03/11/2022	10.10	Put	Bond Future	12,034.2100	12.0342	11,173.9400	11.1739	(7.149)	0	0	0
2022/10/26	2040	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	1,467
2022/10/26	2040	03/11/2022	10.70	Put	Bond Future	7,678.6300	7.6786	6,818.3800	6.8184	(11.203)	0	0	0
2022/10/26	2040	03/11/2022	11.50	Call	Bond Future	92.1700	0.0922	196.3700	0.1964	113.052	0	0	0
2022/10/26	2040	03/11/2022	11.50	Put	Bond Future	2,446.9400	2.4469	1,690.8700	1.6909	(30.899)	0	0	0
2022/10/26	2040	03/11/2022	12.52	Put	Bond Future	26.9400	0.0269	5.6300	0.0056	(79.102)	0	0	1,078
2022/10/26	2040	03/11/2022	11.39	Put	Bond Future	3,094.6600	3.0947	2,285.0600	2.2851	(26.161)	0	0	0
2022/10/26	2040	03/11/2022	11.40	Put	Bond Future	3,033.9400	3.0339	2,228.1100	2.2281	(26.561)	0	0	0
2022/10/26	2040	03/11/2022	11.41	Call	Bond Future	45.6900	0.0457	104.1200	0.1041	127.884	0	0	0
2022/10/26	2040	03/11/2022	10.80	Call	Bond Future	0.0400	0.0000	0.1200	0.0001	200.000	0	0	0
2022/10/26	2040	03/11/2022	10.80	Put	Bond Future	6,983.9900	6.9840	6,123.8000	6.1238	(12.317)	0	0	0
2022/10/26	2040	03/11/2022	11.30	Call	Bond Future	17.0500	0.0171	42.0500	0.0421	146.628	0	0	1,467
2022/10/26	2040	03/11/2022	11.30	Put	Bond Future	3,653.9600	3.6540	2,818.6900	2.8187	(22.859)	0	0	0
2022/10/26	2040	02/02/2023	12.24	Call	Bond Future	3,520.4200	3.5204	4,039.4900	4.0395	14.745	0	0	0
2022/10/26	2040	02/02/2023	12.24	Put	Bond Future	2,248.8500	2.2488	1,897.4400	1.8974	(15.626)	0	0	0
2022/10/26	2040	02/02/2023	12.27	Call	Bond Future	3,625.5500	3.6256	4,152.6100	4.1526	14.537	0	0	0
2022/10/26	2040	02/02/2023	12.27	Put	Bond Future	2,181.1300	2.1811	1,837.7100	1.8377	(15.745)	0	0	388
2022/10/26	2040	02/02/2023	11.12	Call	Bond Future	741.0700	0.7411	931.5600	0.9316	25.705	0	0	0
2022/10/26	2040	02/02/2023	11.12	Put	Bond Future	6,389.8800	6.3899	5,709.8900	5.7099	(10.642)	0	0	0
2022/10/26	2040	02/02/2023	11.19	Call	Bond Future	842.7800	0.8428	1,051.9800	1.0520	24.823	0	0	621
2022/10/26	2040	02/02/2023	11.19	Put	Bond Future	6,030.9800	6.0310	5,369.7000	5.3697	(10.965)	0	0	0
2022/10/26	2040	02/02/2023	12.07	Put	Bond Future	2,668.5100	2.6685	2,269.8800	2.2699	(14.938)	0	0	621
2022/10/26	2040	02/02/2023	10.96	Call	Bond Future	545.9000	0.5459	697.2300	0.6972	27.721	0	0	388
2022/10/26	2040	02/02/2023	10.96	Put	Bond Future	7,262.4700	7.2625	6,543.3200	6.5433	(9.902)	0	0	0
2022/10/26	2040	02/02/2023	10.93	Call	Bond Future	516.6800	0.5167	661.5500	0.6616	28.039	0	0	0
2022/10/26	2040	02/02/2023			Bond Future	12.0226	78.4910	11.8769	79.3615	(1.212)	0.0000	0.0000	115,884
2022/10/26	2040	02/02/2023	12.07	Call	Bond Future	2,948.8100	2.9488	3,420.6600	3.4207	16.001	0	0	0
2022/10/26	2040	02/02/2023	11.10	Call	Bond Future	713.6400	0.7136	898.9200	0.8989	25.963	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
2022/10/26	2040	02/02/2023	11.10	Put	Bond Future	6,494.7800	6.4948	5,809.5800	5.8096	(10.550)	0	0	0
2022/10/26	2040	02/02/2023	11.11	Call	Bond Future	727.2100	0.7272	915.0800	0.9151	25.834	0	0	0
2022/10/26	2040	02/02/2023	11.11	Put	Bond Future	6,442.1400	6.4421	5,759.5300	5.7595	(10.596)	0	0	0
2022/10/26	2040	02/02/2023	10.18	Call	Bond Future	102.2700	0.1023	139.8400	0.1398	36.736	0	0	0
2022/10/26	2040	02/02/2023	10.18	Put	Bond Future	12,337.0600	12.3371	11,504.1500	11.5041	(6.751)	0	0	0
2022/10/26	2040	02/02/2023	10.21	Call	Bond Future	110.1600	0.1102	150.2200	0.1502	36.365	0	0	388
2022/10/26	2040	02/02/2023	10.21	Put	Bond Future	12,122.6800	12.1227	11,292.2600	11.2923	(6.850)	0	0	0
2022/10/26	2040	02/02/2023	10.93	Put	Bond Future	7,435.8000	7.4358	6,710.1900	6.7102	(9.758)	0	0	0
2022/10/26	2040	04/05/2023	12.78	Call	Bond Future	5,989.9300	5.9899	6,581.5000	6.5815	9.876	0	0	0
2022/10/26	2040	04/05/2023	12.78	Put	Bond Future	2,444.0600	2.4441	2,149.6100	2.1496	(12.048)	0	0	388
2022/10/26	2040	04/05/2023	13.45	Put	Bond Future	1,515.2700	1.5153	1,316.9500	1.3169	(13.088)	0	0	486
2022/10/26	2040	04/05/2023	11.43	Call	Bond Future	1,952.4600	1.9525	2,261.6400	2.2616	15.835	0	0	0
2022/10/26	2040	04/05/2023	11.43	Put	Bond Future	6,315.9100	6.3159	5,739.0700	5.7391	(9.133)	0	0	0
2022/10/26	2040	04/05/2023	10.73	Put	Bond Future	9,874.0700	9.8741	9,158.7200	9.1587	(7.245)	0	0	0
2022/10/26	2040	04/05/2023			Bond Future	12.1480	80.0933	11.9971	80.9793	(1.242)	0.0000	0.0000	0
2022/10/26	2040	04/05/2023	13.45	Call	Bond Future	8,545.1800	8.5452	9,232.8800	9.2329	8.048	0	0	0
2022/10/26	2040	04/05/2023	11.42	Call	Bond Future	1,931.3300	1.9313	2,238.2600	2.2383	15.892	0	0	0
2022/10/26	2040	04/05/2023	11.42	Put	Bond Future	6,358.2400	6.3582	5,779.1500	5.7791	(9.108)	0	0	0
2022/10/26	2040	04/05/2023	11.48	Call	Bond Future	2,059.8800	2.0599	2,380.3700	2.3804	15.559	0	0	486
2022/10/26	2040	04/05/2023	11.48	Put	Bond Future	6,107.1500	6.1072	5,541.6200	5.5416	(9.260)	0	0	0
2022/10/26	2040	04/05/2023	10.73	Call	Bond Future	877.3200	0.8773	1,047.9900	1.0480	19.454	0	0	486
2022/10/26	2040	04/05/2023	10.92	Call	Bond Future	1,104.0900	1.1041	1,308.1700	1.3082	18.484	0	0	388
2022/10/26	2040	04/05/2023	10.92	Put	Bond Future	8,804.0300	8.8040	8,122.0900	8.1221	(7.746)	0	0	0
2022/10/26	2040	04/05/2023	11.41	Call	Bond Future	1,910.3400	1.9103	2,215.0200	2.2150	15.949	0	0	0
2022/10/26	2040	04/05/2023	11.41	Put	Bond Future	6,400.8000	6.4008	5,819.4600	5.8195	(9.082)	0	0	0
2022/10/26	2040	04/05/2023	10.17	Call	Bond Future	409.0400	0.4090	501.1100	0.5011	22.509	0	0	388
2022/10/26	2040	04/05/2023	10.17	Put	Bond Future	13,408.5500	13.4086	12,614.6000	12.6146	(5.921)	0	0	0
2022/10/26	2040	03/08/2023	12.23	Call	Bond Future	4,315.3900	4.3154	4,791.5300	4.7915	11.034	0	0	0
2022/10/26	2040	03/08/2023	12.23	Put	Bond Future	4,571.3700	4.5714	4,143.8400	4.1438	(9.352)	0	0	0
2022/10/26	2040	03/08/2023			Bond Future	12.2747	77.2585	12.1180	78.1621	(1.276)	0.0000	0.0000	0
2022/10/26	2040	03/08/2023	12.22	Call	Bond Future	4,285.6200	4.2856	4,759.9000	4.7599	11.067	0	0	0
2022/10/26	2040	03/08/2023	12.22	Put	Bond Future	4,599.1000	4.5991	4,169.7100	4.1697	(9.336)	0	0	0
2022/10/26	2040	03/08/2023	12.21	Call	Bond Future	4,255.6800	4.2557	4,728.0900	4.7281	11.101	0	0	0
2022/10/26	2040	03/08/2023	12.21	Put	Bond Future	4,626.7200	4.6267	4,195.4600	4.1955	(9.321)	0	0	0
2022/10/26	2040	02/11/2023	11.59	Call	Bond Future	2,428.0200	2.4280	2,768.0000	2.7680	14.002	0	0	0
2022/10/26	2040	02/11/2023	11.60	Put	Bond Future	7,141.0200	7.1410	6,560.6300	6.5606	(8.128)	0	0	0
2022/10/26	2040	02/11/2023	11.58	Call	Bond Future	2,407.1900	2.4072	2,745.2100	2.7452	14.042	0	0	0
2022/10/26	2040	02/11/2023	11.58	Put	Bond Future	7,222.5000	7.2225	6,638.1800	6.6382	(8.090)	0	0	0
2022/10/26	2040	02/11/2023			Bond Future	12.3964	78.8788	12.2339	79.8011	(1.311)	0.0000	0.0000	0
2022/10/26	2040	02/11/2023	11.59	Put	Bond Future	7,181.5200	7.1815	6,599.1600	6.5992	(8.109)	0	0	0
2022/10/26	2040	02/11/2023	11.60	Call	Bond Future	2,449.2500	2.4493	2,791.2000	2.7912	13.961	0	0	0
2022/10/26	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	2044	03/11/2022	10.10	Put	Bond Future	12,235.2700	12.2353	11,299.8300	11.2998	(7.645)	0	0	0
2022/10/26	2044	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	1,647
2022/10/26	2044	03/11/2022	10.60	Put	Bond Future	8,445.2200	8.4452	7,509.7900	7.5098	(11.076)	0	0	0
2022/10/26	2044	03/11/2022	10.80	Call	Bond Future	0.0400	0.0000	0.1400	0.0001	250.000	0	0	0
2022/10/26	2044	03/11/2022	10.80	Put	Bond Future	7,003.0400	7.0030	6,067.7000	6.0677	(13.356)	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
2022/10/26	2044	03/11/2022	11.41	Call	Bond Future	60.5900	0.0606	141.3100	0.1413	133.223	0	0	0
2022/10/26	2044	03/11/2022	11.41	Put	Bond Future	2,906.4300	2.9064	2,051.7100	2.0517	(29.408)	0	0	0
2022/10/26	2044	03/11/2022	11.30	Call	Bond Future	23.4900	0.0235	60.0200	0.0600	155.513	0	0	1,647
2022/10/26	2044	03/11/2022	11.30	Put	Bond Future	3,593.1500	3.5931	2,694.2400	2.6942	(25.017)	0	0	0
2022/10/26	2044	03/11/2022	11.40	Put	Bond Future	2,967.1200	2.9671	2,107.2800	2.1073	(28.979)	0	0	0
2022/10/26	2044	03/11/2022			Bond Future	11.8594	78.3998	11.7086	79.3353	(1.271)	0.0000	0.0000	44,236
2022/10/26	2044	03/11/2022	11.39	Call	Bond Future	51.5700	0.0516	122.2800	0.1223	137.115	0	0	0
2022/10/26	2044	03/11/2022	11.39	Put	Bond Future	3,028.2000	3.0282	2,163.4700	2.1635	(28.556)	0	0	0
2022/10/26	2044	03/11/2022	11.40	Call	Bond Future	55.9300	0.0559	131.5300	0.1315	135.169	0	0	0
2022/10/26	2044	02/02/2023	12.00	Call	Bond Future	2,851.0000	2.8510	3,355.4500	3.3555	17.694	0	0	0
2022/10/26	2044	02/02/2023	12.00	Put	Bond Future	2,809.4800	2.8095	2,366.6500	2.3666	(15.762)	0	0	4,000
2022/10/26	2044	02/02/2023	11.20	Put	Bond Future	5,948.7600	5.9488	5,242.1000	5.2421	(11.879)	0	0	0
2022/10/26	2044	02/02/2023	11.90	Call	Bond Future	2,539.4400	2.5394	3,011.6500	3.0117	18.595	0	0	1,300
2022/10/26	2044	02/02/2023	11.90	Put	Bond Future	3,103.4600	3.1035	2,628.3900	2.6284	(15.308)	0	0	0
2022/10/26	2044	02/02/2023	11.14	Call	Bond Future	813.6800	0.8137	1,036.1700	1.0362	27.344	0	0	0
2022/10/26	2044	02/02/2023	11.14	Put	Bond Future	6,259.4500	6.2595	5,534.6600	5.5347	(11.579)	0	0	0
2022/10/26	2044	02/02/2023	11.15	Call	Bond Future	828.7700	0.8288	1,054.2400	1.0542	27.205	0	0	0
2022/10/26	2044	02/02/2023	11.15	Put	Bond Future	6,206.9400	6.2069	5,485.1300	5.4851	(11.629)	0	0	0
2022/10/26	2044	02/02/2023			Bond Future	11.9931	75.4714	11.8374	76.4187	(1.298)	0.0000	0.0000	82,130
2022/10/26	2044	02/02/2023	11.16	Call	Bond Future	844.0600	0.8441	1,072.5200	1.0725	27.067	0	0	0
2022/10/26	2044	02/02/2023	11.16	Put	Bond Future	6,154.7200	6.1547	5,435.9000	5.4359	(11.679)	0	0	0
2022/10/26	2044	02/02/2023	11.20	Call	Bond Future	907.1800	0.9072	1,147.8000	1.1478	26.524	0	0	1,300
2022/10/26	2044	04/05/2023	11.75	Put	Bond Future	5,087.8800	5.0879	4,552.6700	4.5527	(10.519)	0	0	4,115
2022/10/26	2044	04/05/2023	11.41	Call	Bond Future	2,060.5600	2.0606	2,405.5900	2.4056	16.744	0	0	0
2022/10/26	2044	04/05/2023	11.41	Put	Bond Future	6,411.0200	6.4110	5,791.5800	5.7916	(9.662)	0	0	0
2022/10/26	2044	04/05/2023	11.42	Call	Bond Future	2,082.5100	2.0825	2,429.9900	2.4300	16.686	0	0	0
2022/10/26	2044	04/05/2023	11.42	Put	Bond Future	6,367.9300	6.3679	5,750.9400	5.7509	(9.689)	0	0	0
2022/10/26	2044	04/05/2023			Bond Future	12.1107	77.0121	11.9495	77.9766	(1.331)	0.0000	0.0000	0
2022/10/26	2044	04/05/2023	12.25	Call	Bond Future	4,416.2300	4.4162	4,962.5000	4.9625	12.370	0	0	0
2022/10/26	2044	04/05/2023	12.25	Put	Bond Future	3,598.9200	3.5989	3,180.7200	3.1807	(11.620)	0	0	1,500
2022/10/26	2044	04/05/2023	11.43	Call	Bond Future	2,104.8000	2.1048	2,454.7500	2.4547	16.626	0	0	0
2022/10/26	2044	04/05/2023	11.43	Put	Bond Future	6,325.2700	6.3253	5,710.7500	5.7108	(9.715)	0	0	0
2022/10/26	2044	04/05/2023	11.75	Call	Bond Future	2,899.8500	2.8999	3,329.1100	3.3291	14.803	0	0	0
2022/10/26	2044	04/05/2023	12.00	Call	Bond Future	3,622.1800	3.6222	4,111.7100	4.1117	13.515	0	0	0
2022/10/26	2044	04/05/2023	12.00	Put	Bond Future	4,282.3900	4.2824	3,807.4500	3.8075	(11.091)	0	0	4,115
2022/10/26	2044	03/08/2023	12.15	Call	Bond Future	4,292.9300	4.2929	4,807.6000	4.8076	11.989	0	0	0
2022/10/26	2044	03/08/2023	12.15	Put	Bond Future	4,755.7900	4.7558	4,286.6900	4.2867	(9.864)	0	0	0
2022/10/26	2044	03/08/2023	12.16	Call	Bond Future	4,323.0200	4.3230	4,839.7300	4.8397	11.953	0	0	0
2022/10/26	2044	03/08/2023	12.16	Put	Bond Future	4,727.1100	4.7271	4,260.0500	4.2600	(9.880)	0	0	0
2022/10/26	2044	03/08/2023			Bond Future	12.2291	74.2382	12.0619	75.2219	(1.367)	0.0000	0.0000	0
2022/10/26	2044	03/08/2023	12.17	Call	Bond Future	4,353.2000	4.3532	4,871.9300	4.8719	11.916	0	0	0
2022/10/26	2044	03/08/2023	12.17	Put	Bond Future	4,698.6000	4.6986	4,233.5600	4.2336	(9.897)	0	0	0
2022/10/26	2044	02/11/2023	11.57	Call	Bond Future	2,808.3300	2.8083	3,197.9500	3.1980	13.874	0	0	0
2022/10/26	2044	02/11/2023	11.57	Put	Bond Future	7,467.3900	7.4674	6,852.8300	6.8528	(8.230)	0	0	0
2022/10/26	2044	02/11/2023			Bond Future	12.3425	75.7951	12.1692	76.7993	(1.404)	0.0000	0.0000	0
2022/10/26	2044	02/11/2023	11.55	Call	Bond Future	2,763.7200	2.7637	3,149.2400	3.1492	13.949	0	0	0
2022/10/26	2044	02/11/2023	11.55	Put	Bond Future	7,549.8700	7.5499	6,931.2100	6.9312	(8.194)	0	0	0
2022/10/26	2044	02/11/2023	11.56	Call	Bond Future	2,785.9800	2.7860	3,173.5500	3.1736	13.911	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
2022/10/26	2044	02/11/2023	11.56	Put	Bond Future	7,508.5400	7.5085	6,891.9300	6.8919	(8.212)	0	0	0
2022/10/26	2046	03/11/2022			Bond Future	107.7022	107.7022	111.3586	111.3586	3.395	0.0000	0.0000	2,360
2022/10/26	2046	02/02/2023			Bond Future	109.7247	109.7247	113.4419	113.4419	3.388	0.0000	0.0000	11,674
2022/10/26	2046	04/05/2023			Bond Future	109.9515	109.9515	113.7429	113.7429	3.448	0.0000	0.0000	5,677
2022/10/26	2046	03/08/2023			Bond Future	112.2725	112.2725	116.1427	116.1427	3.447	0.0000	0.0000	0
2022/10/26	2046	02/11/2023			Bond Future	112.5525	112.5525	116.5059	116.5059	3.513	0.0000	0.0000	0
2022/10/26	2050	03/11/2022			Bond Future	108.6455	108.6455	113.8604	113.8604	4.800	0.0000	0.0000	1,108
2022/10/26	2050	02/02/2023			Bond Future	108.5489	108.5489	113.8540	113.8540	4.887	0.0000	0.0000	9,251
2022/10/26	2050	04/05/2023			Bond Future	110.7867	110.7867	116.1980	116.1980	4.884	0.0000	0.0000	3,582
2022/10/26	2050	03/08/2023			Bond Future	110.9344	110.9344	116.4599	116.4599	4.981	0.0000	0.0000	0
2022/10/26	2050	02/11/2023			Bond Future	113.2837	113.2837	118.9257	118.9257	4.980	0.0000	0.0000	0
2022/10/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	AL37	03/11/2022			Index Future	825.6260	825.6260	831.2810	831.2810	0.685	0.0000	0.0000	0
2022/10/26	AL37	02/02/2023			Index Future	840.8870	840.8870	846.6270	846.6270	0.683	0.0000	0.0000	0
2022/10/26	AL37	04/05/2023			Index Future	857.9980	857.9980	863.8460	863.8460	0.682	0.0000	0.0000	0
2022/10/26	AL37	03/08/2023			Index Future	875.8990	875.8990	881.8670	881.8670	0.681	0.0000	0.0000	0
2022/10/26	AL37	02/11/2023			Index Future	894.2500	894.2500	900.3420	900.3420	0.681	0.0000	0.0000	0
2022/10/26	AL7T	03/11/2022			Index Future	933.9300	933.9300	941.1060	941.1060	0.768	0.0000	0.0000	0
2022/10/26	AL7T	02/02/2023			Index Future	951.1930	951.1930	958.4790	958.4790	0.766	0.0000	0.0000	0
2022/10/26	AL7T	04/05/2023			Index Future	970.5480	970.5480	977.9740	977.9740	0.765	0.0000	0.0000	0
2022/10/26	AL7T	03/08/2023			Index Future	990.7980	990.7980	998.3760	998.3760	0.765	0.0000	0.0000	0
2022/10/26	AL7T	02/11/2023			Index Future	1,011.5560	1,011.5560	1,019.2920	1,019.2920	0.765	0.0000	0.0000	0
2022/10/26	ALBI	03/11/2022			Index Future	820.8560	820.8560	828.3190	828.3190	0.909	0.0000	0.0000	106
2022/10/26	ALBI	02/02/2023			Index Future	836.0290	836.0290	843.6110	843.6110	0.907	0.0000	0.0000	92
2022/10/26	ALBI	04/05/2023			Index Future	853.0400	853.0400	860.7690	860.7690	0.906	0.0000	0.0000	0
2022/10/26	ALBI	03/08/2023			Index Future	870.8380	870.8380	878.7260	878.7260	0.906	0.0000	0.0000	0
2022/10/26	ALBI	02/11/2023			Index Future	889.0830	889.0830	897.1350	897.1350	0.906	0.0000	0.0000	0
2022/10/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	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
2022/10/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/26	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
2022/10/26	ES33	03/11/2022			Bond Future	12.6427	71.1736	12.5096	71.7827	(1.052)	0.0000	0.0000	0
2022/10/26	ES33	02/02/2023			Bond Future	12.8415	72.5102	12.7038	73.1257	(1.073)	0.0000	0.0000	350
2022/10/26	ES33	04/05/2023			Bond Future	13.0155	70.2095	12.8722	70.8358	(1.101)	0.0000	0.0000	0
2022/10/26	ES33	03/08/2023			Bond Future	13.1884	71.6927	13.0391	72.3315	(1.132)	0.0000	0.0000	0
2022/10/26	ES33	02/11/2023			Bond Future	13.3727	69.4152	13.2169	70.0674	(1.166)	0.0000	0.0000	0
2022/10/26	ES42	03/11/2022			Bond Future	12.8439	69.4963	12.6868	70.3284	(1.223)	0.0000	0.0000	0
2022/10/26	ES42	02/02/2023			Bond Future	13.0159	70.8013	12.8532	71.6442	(1.250)	0.0000	0.0000	4,715
2022/10/26	ES42	04/05/2023			Bond Future	13.1734	67.9972	13.0043	68.8556	(1.283)	0.0000	0.0000	0
2022/10/26	ES42	03/08/2023			Bond Future	13.3249	69.4346	13.1492	70.3104	(1.319)	0.0000	0.0000	0
2022/10/26	ES42	02/11/2023			Bond Future	13.4860	66.6425	13.3029	67.5367	(1.358)	0.0000	0.0000	0
2022/10/26	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	03/11/2022	820.41	Put	GOVI	112,590.0000	11.2590	39,000.0000	3.9000	(65.361)	0	0	0
2022/10/26	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	03/11/2022	820.42	Put	GOVI	112,690.0000	11.2690	39,100.0000	3.9100	(65.303)	0	0	0
2022/10/26	GOVI	03/11/2022			GOVI	809.1510	809.1510	816.5100	816.5100	0.909	0.0000	0.0000	48
2022/10/26	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	03/11/2022	820.43	Put	GOVI	112,790.0000	11.2790	39,200.0000	3.9200	(65.245)	0	0	0
2022/10/26	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	02/02/2023	850.82	Put	GOVI	267,130.0000	26.7130	192,370.0000	19.2370	(27.986)	0	0	0
2022/10/26	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	02/02/2023	850.83	Put	GOVI	267,230.0000	26.7230	192,470.0000	19.2470	(27.976)	0	0	0
2022/10/26	GOVI	02/02/2023			GOVI	824.1070	824.1070	831.5830	831.5830	0.907	0.0000	0.0000	818
2022/10/26	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	02/02/2023	850.84	Put	GOVI	267,330.0000	26.7330	192,570.0000	19.2570	(27.965)	0	0	0
2022/10/26	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	04/05/2023	852.86	Put	GOVI	119,840.0000	11.9840	43,630.0000	4.3630	(63.593)	0	0	0
2022/10/26	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	04/05/2023	852.87	Put	GOVI	119,940.0000	11.9940	43,730.0000	4.3730	(63.540)	0	0	0
2022/10/26	GOVI	04/05/2023			GOVI	840.8760	840.8760	848.4970	848.4970	0.906	0.0000	0.0000	0
2022/10/26	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	04/05/2023	852.88	Put	GOVI	120,040.0000	12.0040	43,830.0000	4.3830	(63.487)	0	0	0
2022/10/26	GOVI	03/08/2023	837.21	Call	GOVI	212,100.0000	21.2100	289,880.0000	28.9880	36.671	0	0	0
2022/10/26	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	03/08/2023	837.22	Call	GOVI	212,000.0000	21.2000	289,780.0000	28.9780	36.689	0	0	0
2022/10/26	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	03/08/2023			GOVI	858.4200	858.4200	866.1980	866.1980	0.906	0.0000	0.0000	0
2022/10/26	GOVI	03/08/2023	837.23	Call	GOVI	211,900.0000	21.1900	289,680.0000	28.9680	36.706	0	0	0
2022/10/26	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	02/11/2023	885.81	Put	GOVI	94,050.0000	9.4050	14,650.0000	1.4650	(84.423)	0	0	0
2022/10/26	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	02/11/2023			GOVI	876.4050	876.4050	884.3450	884.3450	0.906	0.0000	0.0000	0
2022/10/26	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	02/11/2023	885.80	Put	GOVI	93,950.0000	9.3950	14,550.0000	1.4550	(84.513)	0	0	0
2022/10/26	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	GOVI	02/11/2023	885.82	Put	GOVI	94,150.0000	9.4150	14,750.0000	1.4750	(84.334)	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
2022/10/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/26	IGOV	03/11/2022			Index Future	312.1100	312.1100	317.2670	317.2670	1.652	0.0000	0.0000	17
2022/10/26	IGOV	02/02/2023			Index Future	317.9560	317.9560	323.2030	323.2030	1.650	0.0000	0.0000	684
2022/10/26	IGOV	04/05/2023			Index Future	324.5020	324.5020	329.8540	329.8540	1.649	0.0000	0.0000	16
2022/10/26	IGOV	03/08/2023			Index Future	331.3470	331.3470	336.8110	336.8110	1.649	0.0000	0.0000	0
2022/10/26	IGOV	02/11/2023			Index Future	338.3610	338.3610	343.9410	343.9410	1.649	0.0000	0.0000	0
2022/10/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/26	JBAF	16/11/2022			Jibar Tradeable Future	6.5900	93.4100	6.5700	93.4300	(0.303)	0.0000	0.0000	0
2022/10/26	JBAF	21/12/2022			Jibar Tradeable Future	7.2600	92.7400	7.2400	92.7600	(0.275)	0.0000	0.0000	68
2022/10/26	JBAF	18/01/2023			Jibar Tradeable Future	7.3300	92.6700	7.2950	92.7050	(0.477)	0.0000	0.0000	0
2022/10/26	JBAF	15/02/2023			Jibar Tradeable Future	7.7500	92.2500	7.6800	92.3200	(0.903)	0.0000	0.0000	0
2022/10/26	JBAF	15/03/2023			Jibar Tradeable Future	7.8150	92.1850	7.7350	92.2650	(1.024)	0.0000	0.0000	0
2022/10/26	JBAF	19/04/2023			Jibar Tradeable Future	8.0050	91.9950	7.9100	92.0900	(1.187)	0.0000	0.0000	0
2022/10/26	JBAF	21/06/2023			Jibar Tradeable Future	8.1650	91.8350	8.0450	91.9550	(1.470)	0.0000	0.0000	0
2022/10/26	JBAF	20/09/2023			Jibar Tradeable Future	8.3100	91.6900	8.2050	91.7950	(1.264)	0.0000	0.0000	75
2022/10/26	JBAF	20/12/2023			Jibar Tradeable Future	8.3350	91.6650	8.2300	91.7700	(1.260)	0.0000	0.0000	272
2022/10/26	JBAF	20/03/2024			Jibar Tradeable Future	8.3800	91.6200	8.2550	91.7450	(1.492)	0.0000	0.0000	0
2022/10/26	JBAF	19/06/2024			Jibar Tradeable Future	8.3150	91.6850	8.2100	91.7900	(1.263)	0.0000	0.0000	0
2022/10/26	JBAF	18/09/2024			Jibar Tradeable Future	8.3450	91.6550	8.2400	91.7600	(1.258)	0.0000	0.0000	0
2022/10/26	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	R023	03/11/2022	6.25	Put	Bond Future	272.7400	0.2727	313.7600	0.3138	15.040	0	0	0
2022/10/26	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	R023	03/11/2022	6.26	Put	Bond Future	269.6800	0.2697	310.7000	0.3107	15.211	0	0	0
2022/10/26	R023	03/11/2022			Bond Future	7.1412	101.6476	7.2757	101.6066	1.883	0.0000	0.0000	8,432

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
2022/10/26	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	R023	03/11/2022	6.27	Put	Bond Future	266.6100	0.2666	307.6300	0.3076	15.386	0	0	0
2022/10/26	R035	03/11/2022	10.57	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2022/10/26	R035	03/11/2022	10.57	Put	Bond Future	6,685.0100	6.6850	5,917.2800	5.9173	(11.484)	0	0	582
2022/10/26	R035	03/11/2022	11.15	Call	Bond Future	20.4400	0.0204	47.8100	0.0478	133.904	0	0	0
2022/10/26	R035	03/11/2022	11.15	Put	Bond Future	3,189.5500	3.1895	2,449.1700	2.4492	(23.213)	0	0	0
2022/10/26	R035	03/11/2022	12.68	Call	Bond Future	5,200.3100	5.2003	5,966.2200	5.9662	14.728	0	0	0
2022/10/26	R035	03/11/2022	12.68	Put	Bond Future	2.1100	0.0021	0.2700	0.0003	(87.204)	0	0	976
2022/10/26	R035	03/11/2022	10.99	Call	Bond Future	3.9500	0.0040	10.2100	0.0102	158.481	0	0	0
2022/10/26	R035	03/11/2022	10.99	Put	Bond Future	4,122.8500	4.1229	3,361.3600	3.3614	(18.470)	0	0	582
2022/10/26	R035	03/11/2022	11.05	Call	Bond Future	7.6100	0.0076	18.9800	0.0190	149.409	0	0	976
2022/10/26	R035	03/11/2022			Bond Future	11.7029	83.4567	11.5662	84.2245	(1.168)	0.0000	0.0000	19,424
2022/10/26	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/26	R035	03/11/2022	9.82	Put	Bond Future	11,543.5300	11.5435	10,775.7800	10.7758	(6.651)	0	0	0
2022/10/26	R035	03/11/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/10/26	R035	03/11/2022	10.30	Put	Bond Future	8,392.1800	8.3922	7,624.4300	7.6244	(9.148)	0	0	0
2022/10/26	R035	03/11/2022	11.14	Call	Bond Future	18.6300	0.0186	43.8600	0.0439	135.427	0	0	0
2022/10/26	R035	03/11/2022	11.14	Put	Bond Future	3,246.6700	3.2467	2,504.1500	2.5041	(22.870)	0	0	0
2022/10/26	R035	03/11/2022	11.05	Put	Bond Future	3,768.5800	3.7686	3,012.2000	3.0122	(20.071)	0	0	0
2022/10/26	R035	03/11/2022	11.13	Call	Bond Future	16.9500	0.0170	40.1700	0.0402	136.991	0	0	0
2022/10/26	R035	03/11/2022	11.13	Put	Bond Future	3,303.9700	3.3040	2,559.4400	2.5594	(22.534)	0	0	0
2022/10/26	R035	02/02/2023	11.94	Call	Bond Future	2,804.8500	2.8049	3,230.3500	3.2304	15.170	0	0	0
2022/10/26	R035	02/02/2023	13.22	Put	Bond Future	609.1200	0.6091	492.0800	0.4921	(19.215)	0	0	976
2022/10/26	R035	02/02/2023	10.88	Call	Bond Future	584.9200	0.5849	735.4700	0.7355	25.739	0	0	0
2022/10/26	R035	02/02/2023	10.88	Put	Bond Future	6,200.6800	6.2007	5,575.0700	5.5751	(10.089)	0	0	0
2022/10/26	R035	02/02/2023	10.66	Call	Bond Future	378.9600	0.3790	486.5900	0.4866	28.401	0	0	0
2022/10/26	R035	02/02/2023	10.66	Put	Bond Future	7,328.1600	7.3282	6,659.6300	6.6596	(9.123)	0	0	582
2022/10/26	R035	02/02/2023	10.30	Put	Bond Future	9,373.7700	9.3738	8,655.6900	8.6557	(7.661)	0	0	0
2022/10/26	R035	02/02/2023	10.60	Call	Bond Future	337.0500	0.3370	434.9200	0.4349	29.037	0	0	0
2022/10/26	R035	02/02/2023	10.60	Put	Bond Future	7,654.9300	7.6549	6,976.6400	6.9766	(8.861)	0	0	0
2022/10/26	R035	02/02/2023	10.64	Put	Bond Future	7,436.4700	7.4365	6,764.6300	6.7646	(9.034)	0	0	0
2022/10/26	R035	02/02/2023	9.81	Call	Bond Future	54.4000	0.0544	75.1600	0.0752	38.162	0	0	582
2022/10/26	R035	02/02/2023	9.81	Put	Bond Future	12,435.2700	12.4353	11,679.8700	11.6799	(6.075)	0	0	0
2022/10/26	R035	02/02/2023	9.85	Call	Bond Future	60.4600	0.0605	83.2500	0.0832	37.694	0	0	0
2022/10/26	R035	02/02/2023	9.89	Call	Bond Future	67.1100	0.0671	92.0600	0.0921	37.178	0	0	388
2022/10/26	R035	02/02/2023	9.89	Put	Bond Future	11,917.1000	11.9171	11,165.8900	11.1659	(6.304)	0	0	0
2022/10/26	R035	02/02/2023			Bond Future	11.8620	85.0032	11.7206	85.7793	(1.192)	0.0000	0.0000	161,660
2022/10/26	R035	02/02/2023	11.94	Put	Bond Future	2,381.3700	2.3814	2,030.7100	2.0307	(14.725)	0	0	0
2022/10/26	R035	02/02/2023	11.98	Call	Bond Future	2,927.3400	2.9273	3,362.9100	3.3629	14.879	0	0	0
2022/10/26	R035	02/02/2023	11.98	Put	Bond Future	2,287.8700	2.2879	1,947.2800	1.9473	(14.887)	0	0	388
2022/10/26	R035	02/02/2023	13.22	Call	Bond Future	7,550.4700	7.5505	8,209.5900	8.2096	8.730	0	0	0
2022/10/26	R035	02/02/2023	11.05	Call	Bond Future	802.1100	0.8021	991.9100	0.9919	23.663	0	0	976
2022/10/26	R035	02/02/2023	11.05	Put	Bond Future	5,406.9500	5.4070	4,820.5900	4.8206	(10.845)	0	0	0
2022/10/26	R035	02/02/2023	11.06	Call	Bond Future	816.4300	0.8164	1,008.6700	1.0087	23.546	0	0	0
2022/10/26	R035	02/02/2023	11.06	Put	Bond Future	5,362.3200	5.3623	4,778.4000	4.7784	(10.889)	0	0	582
2022/10/26	R035	02/02/2023	10.86	Call	Bond Future	562.4500	0.5624	708.6500	0.7086	25.993	0	0	0
2022/10/26	R035	02/02/2023	10.86	Put	Bond Future	6,298.2500	6.2983	5,668.2900	5.6683	(10.002)	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
2022/10/26	R035	02/02/2023	10.87	Call	Bond Future	573.5500	0.5735	721.9100	0.7219	25.867	0	0	0
2022/10/26	R035	02/02/2023	10.87	Put	Bond Future	6,249.3000	6.2493	5,621.5000	5.6215	(10.046)	0	0	0
2022/10/26	R035	02/02/2023	10.30	Call	Bond Future	179.5400	0.1795	237.6200	0.2376	32.349	0	0	976
2022/10/26	R035	02/02/2023	10.64	Call	Bond Future	364.6200	0.3646	468.9400	0.4689	28.611	0	0	388
2022/10/26	R035	02/02/2023	9.85	Put	Bond Future	12,175.3700	12.1754	11,422.0000	11.4220	(6.188)	0	0	0
2022/10/26	R035	04/05/2023	11.22	Put	Bond Future	5,967.1400	5.9671	5,440.0700	5.4401	(8.833)	0	0	0
2022/10/26	R035	04/05/2023	12.46	Call	Bond Future	4,963.2400	4.9632	5,462.6400	5.4626	10.062	0	0	0
2022/10/26	R035	04/05/2023	12.46	Put	Bond Future	2,520.1700	2.5202	2,229.8900	2.2299	(11.518)	0	0	388
2022/10/26	R035	04/05/2023	13.18	Call	Bond Future	7,498.9200	7.4989	8,098.7700	8.0988	7.999	0	0	0
2022/10/26	R035	04/05/2023	13.18	Put	Bond Future	1,494.7200	1.4947	1,304.8900	1.3049	(12.700)	0	0	491
2022/10/26	R035	04/05/2023	11.17	Call	Bond Future	1,588.8300	1.5888	1,841.5900	1.8416	15.909	0	0	491
2022/10/26	R035	04/05/2023	11.20	Call	Bond Future	1,643.3800	1.6434	1,902.0500	1.9021	15.740	0	0	0
2022/10/26	R035	04/05/2023	11.21	Call	Bond Future	1,661.8200	1.6618	1,922.4600	1.9225	15.684	0	0	0
2022/10/26	R035	04/05/2023	10.60	Call	Bond Future	820.3300	0.8203	974.7800	0.9748	18.828	0	0	388
2022/10/26	R035	04/05/2023	10.60	Put	Bond Future	8,783.0000	8.7830	8,147.7700	8.1478	(7.232)	0	0	0
2022/10/26	R035	04/05/2023			Bond Future	11.9928	82.2304	11.8461	83.0201	(1.223)	0.0000	0.0000	0
2022/10/26	R035	04/05/2023	11.22	Call	Bond Future	1,680.3800	1.6804	1,942.9900	1.9430	15.628	0	0	0
2022/10/26	R035	04/05/2023	11.17	Put	Bond Future	6,163.9800	6.1640	5,627.0600	5.6271	(8.711)	0	0	0
2022/10/26	R035	04/05/2023	11.20	Put	Bond Future	6,045.3300	6.0453	5,514.3200	5.5143	(8.784)	0	0	0
2022/10/26	R035	04/05/2023	11.21	Put	Bond Future	6,006.1500	6.0062	5,477.1100	5.4771	(8.808)	0	0	0
2022/10/26	R035	04/05/2023	9.85	Call	Bond Future	293.8100	0.2938	360.7600	0.3608	22.787	0	0	388
2022/10/26	R035	04/05/2023	9.85	Put	Bond Future	13,007.9000	13.0079	12,285.1700	12.2852	(5.556)	0	0	0
2022/10/26	R035	04/05/2023	10.42	Call	Bond Future	653.9500	0.6539	783.0200	0.7830	19.737	0	0	491
2022/10/26	R035	04/05/2023	10.42	Put	Bond Future	9,725.6300	9.7256	9,065.0200	9.0650	(6.792)	0	0	0
2022/10/26	R035	03/08/2023	12.00	Call	Bond Future	3,689.8000	3.6898	4,096.6500	4.0967	11.026	0	0	0
2022/10/26	R035	03/08/2023	12.00	Put	Bond Future	4,336.2400	4.3362	3,937.8300	3.9378	(9.188)	0	0	0
2022/10/26	R035	03/08/2023			Bond Future	12.1227	83.9486	11.9701	84.7539	(1.259)	0.0000	0.0000	0
2022/10/26	R035	03/08/2023	11.98	Call	Bond Future	3,636.0100	3.6360	4,039.4500	4.0394	11.096	0	0	0
2022/10/26	R035	03/08/2023	11.98	Put	Bond Future	4,388.5600	4.3886	3,986.7400	3.9867	(9.156)	0	0	0
2022/10/26	R035	03/08/2023	11.99	Call	Bond Future	3,663.0100	3.6630	4,068.1600	4.0682	11.061	0	0	0
2022/10/26	R035	03/08/2023	11.99	Put	Bond Future	4,362.4800	4.3625	3,962.3700	3.9624	(9.172)	0	0	0
2022/10/26	R035	02/11/2023	11.41	Call	Bond Future	1,874.3600	1.8744	2,156.8000	2.1568	15.069	0	0	0
2022/10/26	R035	02/11/2023	11.41	Put	Bond Future	6,425.5000	6.4255	5,885.9800	5.8860	(8.397)	0	0	0
2022/10/26	R035	02/11/2023	11.42	Call	Bond Future	1,892.1800	1.8922	2,176.4500	2.1765	15.023	0	0	0
2022/10/26	R035	02/11/2023	11.42	Put	Bond Future	6,387.8100	6.3878	5,850.1200	5.8501	(8.417)	0	0	0
2022/10/26	R035	02/11/2023			Bond Future	12.2620	81.2019	12.1031	82.0239	(1.296)	0.0000	0.0000	0
2022/10/26	R035	02/11/2023	11.43	Call	Bond Future	1,910.4100	1.9104	2,196.5100	2.1965	14.976	0	0	0
2022/10/26	R035	02/11/2023	11.43	Put	Bond Future	6,350.5700	6.3506	5,814.7100	5.8147	(8.438)	0	0	0
2022/10/26	R186	03/11/2022	8.53	Call	Bond Future	0.1300	0.0001	2.2900	0.0023	1661.538	0	0	0
2022/10/26	R186	03/11/2022	8.53	Put	Bond Future	2,451.8300	2.4518	1,697.2100	1.6972	(30.778)	0	0	0
2022/10/26	R186	03/11/2022	8.54	Call	Bond Future	0.1700	0.0002	2.7600	0.0028	1523.529	0	0	0
2022/10/26	R186	03/11/2022	8.54	Put	Bond Future	2,416.3200	2.4163	1,662.1300	1.6621	(31.212)	0	0	0
2022/10/26	R186	03/11/2022	8.91	Put	Bond Future	1,158.0600	1.1581	545.6000	0.5456	(52.887)	0	0	4,310
2022/10/26	R186	03/11/2022			Bond Future	9.2296	108.2662	9.0115	109.0230	(2.363)	0.0000	0.0000	26,365
2022/10/26	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/10/26	R186	03/11/2022	8.23	Put	Bond Future	3,525.0200	3.5250	2,768.2400	2.7682	(21.469)	0	0	0
2022/10/26	R186	03/11/2022	8.55	Call	Bond Future	0.2100	0.0002	3.3000	0.0033	1471.429	0	0	0

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2022/10/26	R186	03/11/2022	8.55	Put	Bond Future	2,380.8300	2.3808	1,627.1400	1.6271	(31.657)	0	0	0
2022/10/26	R186	03/11/2022	8.91	Call	Bond Future	46.8100	0.0468	191.1300	0.1911	308.310	0	0	0
2022/10/26	R186	02/02/2023	8.33	Call	Bond Future	296.3000	0.2963	439.9100	0.4399	48.468	0	0	0
2022/10/26	R186	02/02/2023	8.33	Put	Bond Future	3,740.5900	3.7406	3,120.9100	3.1209	(16.566)	0	0	0
2022/10/26	R186	02/02/2023	8.32	Call	Bond Future	291.2700	0.2913	432.9700	0.4330	48.649	0	0	0
2022/10/26	R186	02/02/2023	8.32	Put	Bond Future	3,769.5000	3.7695	3,147.9100	3.1479	(16.490)	0	0	0
2022/10/26	R186	02/02/2023			Bond Future	9.3659	104.9717	9.1327	105.7350	(2.490)	0.0000	0.0000	71,172
2022/10/26	R186	02/02/2023	8.34	Call	Bond Future	301.5400	0.3015	447.1100	0.4471	48.276	0	0	0
2022/10/26	R186	02/02/2023	8.34	Put	Bond Future	3,711.9000	3.7119	3,094.1800	3.0942	(16.642)	0	0	0
2022/10/26	R186	04/05/2023	8.83	Put	Bond Future	2,738.9200	2.7389	2,232.6900	2.2327	(18.483)	0	0	0
2022/10/26	R186	04/05/2023	8.84	Call	Bond Future	794.0600	0.7941	1,066.0500	1.0661	34.253	0	0	0
2022/10/26	R186	04/05/2023			Bond Future	9.4602	107.1120	9.2083	107.8880	(2.663)	0.0000	0.0000	12,188
2022/10/26	R186	04/05/2023	8.83	Call	Bond Future	784.2100	0.7842	1,053.9200	1.0539	34.393	0	0	0
2022/10/26	R186	04/05/2023	8.84	Put	Bond Future	2,717.4000	2.7174	2,213.4500	2.2134	(18.545)	0	0	0
2022/10/26	R186	04/05/2023	8.82	Call	Bond Future	774.1800	0.7742	1,041.5800	1.0416	34.540	0	0	0
2022/10/26	R186	04/05/2023	8.82	Put	Bond Future	2,760.2800	2.7603	2,251.7400	2.2517	(18.423)	0	0	0
2022/10/26	R186	03/08/2023	9.74	Call	Bond Future	2,268.2500	2.2682	2,727.3100	2.7273	20.239	0	0	0
2022/10/26	R186	03/08/2023	9.74	Put	Bond Future	1,717.5500	1.7175	1,385.6200	1.3856	(19.326)	0	0	0
2022/10/26	R186	03/08/2023	9.73	Put	Bond Future	1,729.0500	1.7291	1,395.4000	1.3954	(19.297)	0	0	0
2022/10/26	R186	03/08/2023			Bond Future	9.5477	104.0427	9.2738	104.8337	(2.869)	0.0000	0.0000	0
2022/10/26	R186	03/08/2023	9.75	Call	Bond Future	2,285.7000	2.2857	2,746.4900	2.7465	20.160	0	0	0
2022/10/26	R186	03/08/2023	9.75	Put	Bond Future	1,706.4600	1.7065	1,376.2600	1.3763	(19.350)	0	0	0
2022/10/26	R186	03/08/2023	9.73	Call	Bond Future	2,251.2000	2.2512	2,708.5400	2.7085	20.315	0	0	0
2022/10/26	R186	02/11/2023	9.40	Call	Bond Future	1,528.0200	1.5280	1,918.4200	1.9184	25.549	0	0	0
2022/10/26	R186	02/11/2023	9.40	Put	Bond Future	2,185.7300	2.1857	1,768.8800	1.7689	(19.071)	0	0	0
2022/10/26	R186	02/11/2023	9.15	Call	Bond Future	1,205.4600	1.2055	1,547.2600	1.5473	28.354	0	0	1,715
2022/10/26	R186	02/11/2023			Bond Future	9.6444	106.2241	9.3447	107.0313	(3.108)	0.0000	0.0000	0
2022/10/26	R186	02/11/2023	10.42	Call	Bond Future	3,239.5900	3.2396	3,795.5100	3.7955	17.160	0	0	0
2022/10/26	R186	02/11/2023	10.42	Put	Bond Future	1,187.3100	1.1873	935.9800	0.9360	(21.168)	0	0	1,715
2022/10/26	R186	02/11/2023	9.38	Call	Bond Future	1,500.4000	1.5004	1,886.9800	1.8870	25.765	0	0	0
2022/10/26	R186	02/11/2023	9.38	Put	Bond Future	2,212.1600	2.2122	1,791.4900	1.7915	(19.016)	0	0	0
2022/10/26	R186	02/11/2023	9.39	Call	Bond Future	1,514.1800	1.5142	1,902.6700	1.9027	25.657	0	0	0
2022/10/26	R186	02/11/2023	9.39	Put	Bond Future	2,198.9100	2.1989	1,780.1500	1.7801	(19.044)	0	0	0
2022/10/26	R186	02/11/2023	9.15	Put	Bond Future	2,541.4100	2.5414	2,075.9600	2.0760	(18.315)	0	0	0
2022/10/26	R197	03/11/2022			Bond Future	334.9945	334.9945	335.0359	335.0359	0.012	0.0000	0.0000	108
2022/10/26	R197	02/02/2023			Bond Future	332.3791	332.3791	332.3983	332.3983	0.006	0.0000	0.0000	724
2022/10/26	R197	04/05/2023			Bond Future	339.2306	339.2306	339.2413	339.2413	0.003	0.0000	0.0000	0
2022/10/26	R197	03/08/2023			Bond Future	337.2876	337.2876	337.2989	337.2989	0.003	0.0000	0.0000	0
2022/10/26	R197	02/11/2023			Bond Future	344.4304	344.4304	344.4412	344.4412	0.003	0.0000	0.0000	0
2022/10/26	R202	03/11/2022			Bond Future	243.6070	243.6070	246.9676	246.9676	1.380	0.0000	0.0000	5,616
2022/10/26	R202	02/02/2023			Bond Future	243.4511	243.4511	246.8578	246.8578	1.399	0.0000	0.0000	6,660
2022/10/26	R202	04/05/2023			Bond Future	248.4688	248.4688	251.9394	251.9394	1.397	0.0000	0.0000	0
2022/10/26	R202	03/08/2023			Bond Future	248.8777	248.8777	252.4208	252.4208	1.424	0.0000	0.0000	0
2022/10/26	R202	02/11/2023			Bond Future	254.1478	254.1478	257.7654	257.7654	1.423	0.0000	0.0000	0
2022/10/26	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/26	R209	03/11/2022	9.25	Put	Bond Future	13,629.5800	13.6296	12,989.1700	12.9892	(4.699)	0	0	0
2022/10/26	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	R209	03/11/2022	9.50	Put	Bond Future	12,060.0700	12.0601	11,419.6600	11.4197	(5.310)	0	0	0
2022/10/26	R209	03/11/2022	12.00	Call	Bond Future	1,610.4000	1.6104	2,153.2300	2.1532	33.708	0	0	0
2022/10/26	R209	03/11/2022	12.00	Put	Bond Future	152.4100	0.1524	54.8300	0.0548	(64.025)	0	0	3,250
2022/10/26	R209	03/11/2022	11.03	Call	Bond Future	5.6900	0.0057	13.6000	0.0136	139.016	0	0	0
2022/10/26	R209	03/11/2022	11.03	Put	Bond Future	3,356.7800	3.3568	2,724.2800	2.7243	(18.842)	0	0	0
2022/10/26	R209	03/11/2022	10.50	Put	Bond Future	6,202.4500	6.2025	5,562.0400	5.5620	(10.325)	0	0	0
2022/10/26	R209	03/11/2022	10.90	Put	Bond Future	4,036.4200	4.0364	3,397.9400	3.3979	(15.818)	0	0	0
2022/10/26	R209	03/11/2022			Bond Future	11.6950	64.2569	11.5641	64.8974	(1.119)	0.0000	0.0000	15,753
2022/10/26	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/10/26	R209	03/11/2022	10.00	Put	Bond Future	9,049.8000	9.0498	8,409.3900	8.4094	(7.077)	0	0	6,000
2022/10/26	R209	03/11/2022	11.50	Call	Bond Future	242.3900	0.2424	427.9100	0.4279	76.538	0	0	1,136
2022/10/26	R209	03/11/2022	11.50	Put	Bond Future	1,199.8900	1.1999	745.0000	0.7450	(37.911)	0	0	0
2022/10/26	R209	03/11/2022	11.01	Call	Bond Future	4.5700	0.0046	11.0500	0.0110	141.794	0	0	0
2022/10/26	R209	03/11/2022	11.01	Put	Bond Future	3,460.2700	3.4603	2,826.3400	2.8263	(18.320)	0	0	0
2022/10/26	R209	03/11/2022	11.02	Call	Bond Future	5.1000	0.0051	12.2700	0.0123	140.588	0	0	0
2022/10/26	R209	03/11/2022	11.02	Put	Bond Future	3,408.4700	3.4085	2,775.2300	2.7752	(18.578)	0	0	0
2022/10/26	R209	03/11/2022	10.50	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/10/26	R209	03/11/2022	10.90	Call	Bond Future	1.2500	0.0013	3.1800	0.0032	154.400	0	0	1,136
2022/10/26	R209	03/11/2022	11.00	Call	Bond Future	4.0900	0.0041	9.9400	0.0099	143.032	0	0	0
2022/10/26	R209	03/11/2022	11.00	Put	Bond Future	3,512.1800	3.5122	2,877.6200	2.8776	(18.067)	0	0	5,000
2022/10/26	R209	02/02/2023	10.79	Call	Bond Future	447.5300	0.4475	561.2000	0.5612	25.399	0	0	0
2022/10/26	R209	02/02/2023	10.80	Put	Bond Future	5,667.9500	5.6679	5,135.5900	5.1356	(9.392)	0	0	0
2022/10/26	R209	02/02/2023	10.78	Call	Bond Future	438.4900	0.4385	550.4100	0.5504	25.524	0	0	0
2022/10/26	R209	02/02/2023			Bond Future	11.8325	65.4476	11.6978	66.0954	(1.139)	0.0000	0.0000	24,565
2022/10/26	R209	02/02/2023	10.79	Put	Bond Future	5,712.1400	5.7121	5,178.0200	5.1780	(9.351)	0	0	0
2022/10/26	R209	02/02/2023	10.80	Call	Bond Future	456.7000	0.4567	572.1300	0.5721	25.275	0	0	0
2022/10/26	R209	02/02/2023	10.78	Put	Bond Future	5,756.5300	5.7565	5,220.6600	5.2207	(9.309)	0	0	0
2022/10/26	R209	04/05/2023	11.09	Call	Bond Future	1,321.5900	1.3216	1,526.0200	1.5260	15.468	0	0	0
2022/10/26	R209	04/05/2023	11.09	Put	Bond Future	5,554.2800	5.5543	5,099.5100	5.0995	(8.188)	0	0	0
2022/10/26	R209	04/05/2023	11.10	Call	Bond Future	1,336.9500	1.3369	1,543.0200	1.5430	15.413	0	0	0
2022/10/26	R209	04/05/2023	11.10	Put	Bond Future	5,518.2100	5.5182	5,065.0800	5.0651	(8.212)	0	0	0
2022/10/26	R209	04/05/2023	10.00	Call	Bond Future	337.9300	0.3379	408.0400	0.4080	20.747	0	0	8,500
2022/10/26	R209	04/05/2023	10.00	Put	Bond Future	10,519.1500	10.5191	9,930.0600	9.9301	(5.600)	0	0	0
2022/10/26	R209	04/05/2023			Bond Future	11.9508	63.6288	11.8115	64.2880	(1.166)	0.0000	0.0000	3,450
2022/10/26	R209	04/05/2023	11.11	Call	Bond Future	1,352.4100	1.3524	1,560.1200	1.5601	15.359	0	0	0
2022/10/26	R209	04/05/2023	11.11	Put	Bond Future	5,482.3100	5.4823	5,030.8200	5.0308	(8.235)	0	0	0
2022/10/26	R209	04/05/2023	12.50	Call	Bond Future	4,563.4300	4.5634	4,992.8900	4.9929	9.411	0	0	0
2022/10/26	R209	04/05/2023	12.50	Put	Bond Future	2,056.8000	2.0568	1,827.0600	1.8271	(11.170)	0	0	8,500
2022/10/26	R209	04/05/2023	11.00	Call	Bond Future	1,188.3400	1.1883	1,378.1500	1.3781	15.973	0	0	0
2022/10/26	R209	04/05/2023	11.00	Put	Bond Future	5,886.3100	5.8863	5,416.9200	5.4169	(7.974)	0	0	11,000
2022/10/26	R209	03/08/2023	11.94	Call	Bond Future	3,220.2600	3.2203	3,560.7100	3.5607	10.572	0	0	0
2022/10/26	R209	03/08/2023	11.95	Put	Bond Future	3,781.1000	3.7811	3,450.6500	3.4506	(8.740)	0	0	0
2022/10/26	R209	03/08/2023	11.93	Call	Bond Future	3,196.6300	3.1966	3,535.6400	3.5356	10.605	0	0	0
2022/10/26	R209	03/08/2023			Bond Future	12.0654	64.9585	11.9212	65.6308	(1.196)	0.0000	0.0000	0
2022/10/26	R209	03/08/2023	11.94	Put	Bond Future	3,804.2200	3.8042	3,472.3300	3.4723	(8.724)	0	0	0
2022/10/26	R209	03/08/2023	11.95	Call	Bond Future	3,243.9700	3.2440	3,585.8600	3.5859	10.539	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
2022/10/26	R209	03/08/2023	11.93	Put	Bond Future	3,827.4800	3.8275	3,494.1500	3.4942	(8.709)	0	0	0
2022/10/26	R209	02/11/2023	11.34	Call	Bond Future	1,663.5900	1.6636	1,900.8400	1.9008	14.261	0	0	0
2022/10/26	R209	02/11/2023	11.34	Put	Bond Future	5,681.3400	5.6813	5,232.3800	5.2324	(7.902)	0	0	0
2022/10/26	R209	02/11/2023	11.33	Call	Bond Future	1,647.7900	1.6478	1,883.5000	1.8835	14.305	0	0	0
2022/10/26	R209	02/11/2023	11.33	Put	Bond Future	5,715.2100	5.7152	5,264.7100	5.2647	(7.882)	0	0	0
2022/10/26	R209	02/11/2023			Bond Future	12.1849	63.1680	12.0353	63.8542	(1.228)	0.0000	0.0000	0
2022/10/26	R209	02/11/2023	11.35	Call	Bond Future	1,679.7200	1.6797	1,918.5100	1.9185	14.216	0	0	0
2022/10/26	R209	02/11/2023	11.35	Put	Bond Future	5,647.8500	5.6478	5,200.4300	5.2004	(7.922)	0	0	0
2022/10/26	R210	03/11/2022			Bond Future	223.3122	223.3122	223.9183	223.9183	0.271	0.0000	0.0000	103
2022/10/26	R210	02/02/2023			Bond Future	227.5055	227.5055	228.1076	228.1076	0.265	0.0000	0.0000	372
2022/10/26	R210	04/05/2023			Bond Future	229.1097	229.1097	229.7190	229.7190	0.266	0.0000	0.0000	0
2022/10/26	R210	03/08/2023			Bond Future	233.9455	233.9455	234.5654	234.5654	0.265	0.0000	0.0000	0
2022/10/26	R210	02/11/2023			Bond Future	235.7196	235.7196	236.3544	236.3544	0.269	0.0000	0.0000	0
2022/10/26	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/26	R213	03/11/2022	9.19	Put	Bond Future	9,961.4700	9.9615	9,317.0900	9.3171	(6.469)	0	0	0
2022/10/26	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/10/26	R213	03/11/2022	10.38	Put	Bond Future	3,977.2000	3.9772	3,332.8300	3.3328	(16.202)	0	0	0
2022/10/26	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2022/10/26	R213	03/11/2022	10.39	Put	Bond Future	3,929.1600	3.9292	3,284.8000	3.2848	(16.399)	0	0	0
2022/10/26	R213	03/11/2022	10.37	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/10/26	R213	03/11/2022	10.37	Put	Bond Future	4,025.2800	4.0253	3,380.9100	3.3809	(16.008)	0	0	200
2022/10/26	R213	03/11/2022			Bond Future	11.2344	78.8189	11.0922	79.4633	(1.266)	0.0000	0.0000	33,027
2022/10/26	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/26	R213	03/11/2022	9.13	Put	Bond Future	10,277.7400	10.2777	9,633.3600	9.6334	(6.270)	0	0	0
2022/10/26	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	R213	03/11/2022	9.84	Put	Bond Future	6,626.0400	6.6260	5,981.6600	5.9817	(9.725)	0	0	476
2022/10/26	R213	03/11/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2022/10/26	R213	03/11/2022	10.40	Put	Bond Future	3,881.1500	3.8812	3,236.8000	3.2368	(16.602)	0	0	0
2022/10/26	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	R213	03/11/2022	9.98	Put	Bond Future	5,928.8900	5.9289	5,284.5100	5.2845	(10.868)	0	0	200
2022/10/26	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	R213	03/11/2022	10.19	Put	Bond Future	4,896.9100	4.8969	4,252.5300	4.2525	(13.159)	0	0	476
2022/10/26	R213	02/02/2023	10.43	Put	Bond Future	4,903.3900	4.9034	4,382.4400	4.3824	(10.624)	0	0	0
2022/10/26	R213	02/02/2023	12.20	Call	Bond Future	4,265.0700	4.2651	4,755.4500	4.7555	11.498	0	0	0
2022/10/26	R213	02/02/2023	12.20	Put	Bond Future	859.9200	0.8599	699.4700	0.6995	(18.659)	0	0	912
2022/10/26	R213	02/02/2023	10.22	Put	Bond Future	5,743.1400	5.7431	5,188.4500	5.1885	(9.658)	0	0	0
2022/10/26	R213	02/02/2023	10.23	Call	Bond Future	338.1500	0.3381	435.6400	0.4356	28.830	0	0	0
2022/10/26	R213	02/02/2023	10.35	Call	Bond Future	422.9100	0.4229	539.0800	0.5391	27.469	0	0	0
2022/10/26	R213	02/02/2023	10.35	Put	Bond Future	5,214.8100	5.2148	4,680.1500	4.6801	(10.253)	0	0	476
2022/10/26	R213	02/02/2023	10.01	Call	Bond Future	230.8900	0.2309	301.6600	0.3017	30.651	0	0	0
2022/10/26	R213	02/02/2023			Bond Future	11.4010	80.2794	11.2534	80.9302	(1.294)	0.0000	0.0000	31,813
2022/10/26	R213	02/02/2023	10.43	Call	Bond Future	489.3700	0.4894	619.2500	0.6192	26.540	0	0	912
2022/10/26	R213	02/02/2023	10.22	Call	Bond Future	332.4400	0.3324	428.5800	0.4286	28.920	0	0	0
2022/10/26	R213	02/02/2023	10.23	Put	Bond Future	5,701.0400	5.7010	5,147.7000	5.1477	(9.706)	0	0	0
2022/10/26	R213	02/02/2023	9.16	Call	Bond Future	42.3500	0.0424	58.3000	0.0583	37.662	0	0	476
2022/10/26	R213	02/02/2023	9.16	Put	Bond Future	10,726.4000	10.7264	10,091.5200	10.0915	(5.919)	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
2022/10/26	R213	02/02/2023	10.01	Put	Bond Future	6,653.7800	6.6538	6,073.7200	6.0737	(8.718)	0	0	476
2022/10/26	R213	02/02/2023	10.21	Call	Bond Future	326.9100	0.3269	421.7100	0.4217	28.999	0	0	0
2022/10/26	R213	02/02/2023	10.21	Put	Bond Future	5,785.4600	5.7855	5,229.4300	5.2294	(9.611)	0	0	0
2022/10/26	R213	04/05/2023	10.75	Call	Bond Future	1,270.8300	1.2708	1,485.5900	1.4856	16.899	0	0	0
2022/10/26	R213	04/05/2023	10.75	Put	Bond Future	4,733.3900	4.7334	4,286.1900	4.2862	(9.448)	0	0	0
2022/10/26	R213	04/05/2023			Bond Future	11.5365	78.3619	11.3827	79.0239	(1.333)	0.0000	0.0000	0
2022/10/26	R213	04/05/2023	10.74	Call	Bond Future	1,257.0800	1.2571	1,470.2200	1.4702	16.955	0	0	0
2022/10/26	R213	04/05/2023	10.74	Put	Bond Future	4,764.9300	4.7649	4,316.1100	4.3161	(9.419)	0	0	0
2022/10/26	R213	04/05/2023	10.73	Call	Bond Future	1,243.2400	1.2432	1,454.7400	1.4547	17.012	0	0	0
2022/10/26	R213	04/05/2023	10.73	Put	Bond Future	4,796.4000	4.7964	4,345.9400	4.3459	(9.392)	0	0	0
2022/10/26	R213	03/08/2023	11.62	Put	Bond Future	3,159.1300	3.1591	2,833.3100	2.8333	(10.314)	0	0	0
2022/10/26	R213	03/08/2023	11.63	Call	Bond Future	2,964.7800	2.9648	3,315.3800	3.3154	11.825	0	0	0
2022/10/26	R213	03/08/2023			Bond Future	11.6717	79.9990	11.5109	80.6739	(1.378)	0.0000	0.0000	0
2022/10/26	R213	03/08/2023	11.62	Call	Bond Future	2,942.8300	2.9428	3,291.9600	3.2920	11.864	0	0	0
2022/10/26	R213	03/08/2023	11.63	Put	Bond Future	3,139.2200	3.1392	2,814.8700	2.8149	(10.332)	0	0	0
2022/10/26	R213	03/08/2023	11.61	Call	Bond Future	2,920.9500	2.9210	3,268.6100	3.2686	11.902	0	0	0
2022/10/26	R213	03/08/2023	11.61	Put	Bond Future	3,179.1500	3.1792	2,851.8600	2.8519	(10.295)	0	0	0
2022/10/26	R213	02/11/2023	11.13	Call	Bond Future	1,630.6000	1.6306	1,887.6700	1.8877	15.765	0	0	0
2022/10/26	R213	02/11/2023	11.13	Put	Bond Future	4,502.0700	4.5021	4,070.2500	4.0702	(9.592)	0	0	0
2022/10/26	R213	02/11/2023			Bond Future	11.8203	78.1214	11.6517	78.8103	(1.426)	0.0000	0.0000	0
2022/10/26	R213	02/11/2023	11.12	Call	Bond Future	1,615.2400	1.6152	1,870.7300	1.8707	15.817	0	0	0
2022/10/26	R213	02/11/2023	11.12	Put	Bond Future	4,529.3000	4.5293	4,095.9000	4.0959	(9.569)	0	0	0
2022/10/26	R213	02/11/2023	11.11	Call	Bond Future	1,599.9700	1.6000	1,853.8700	1.8539	15.869	0	0	0
2022/10/26	R213	02/11/2023	11.11	Put	Bond Future	4,556.6500	4.5567	4,121.6600	4.1217	(9.546)	0	0	0
2022/10/26	R214	03/11/2022	11.34	Call	Bond Future	50.9300	0.0509	124.1900	0.1242	143.844	0	0	0
2022/10/26	R214	03/11/2022	11.36	Put	Bond Future	2,241.1300	2.2411	1,527.8400	1.5278	(31.827)	0	0	0
2022/10/26	R214	03/11/2022			Bond Future	11.7790	61.9127	11.6233	62.7091	(1.322)	0.0000	0.0000	15,325
2022/10/26	R214	03/11/2022	11.34	Put	Bond Future	2,339.6400	2.3396	1,616.4900	1.6165	(30.909)	0	0	0
2022/10/26	R214	03/11/2022	11.35	Call	Bond Future	55.1300	0.0551	133.2200	0.1332	141.647	0	0	0
2022/10/26	R214	03/11/2022	11.35	Put	Bond Future	2,290.2100	2.2902	1,571.8900	1.5719	(31.365)	0	0	0
2022/10/26	R214	03/11/2022	11.36	Call	Bond Future	59.6200	0.0596	142.7400	0.1427	139.416	0	0	0
2022/10/26	R214	02/02/2023	11.10	Call	Bond Future	703.7900	0.7038	902.6700	0.9027	28.258	0	0	1,600
2022/10/26	R214	02/02/2023	11.07	Call	Bond Future	665.8800	0.6659	856.9900	0.8570	28.700	0	0	0
2022/10/26	R214	02/02/2023	11.07	Put	Bond Future	5,086.0700	5.0861	4,470.3400	4.4703	(12.106)	0	0	0
2022/10/26	R214	02/02/2023	11.08	Call	Bond Future	678.3600	0.6784	872.0400	0.8720	28.551	0	0	0
2022/10/26	R214	02/02/2023	11.08	Put	Bond Future	5,043.0300	5.0430	4,429.8700	4.4299	(12.159)	0	0	0
2022/10/26	R214	02/02/2023			Bond Future	11.9105	63.0600	11.7500	63.8668	(1.348)	0.0000	0.0000	71,030
2022/10/26	R214	02/02/2023	11.10	Put	Bond Future	4,957.6200	4.9576	4,349.6600	4.3497	(12.263)	0	0	0
2022/10/26	R214	02/02/2023	11.80	Call	Bond Future	2,016.9600	2.0170	2,414.9800	2.4150	19.734	0	0	1,600
2022/10/26	R214	02/02/2023	11.80	Put	Bond Future	2,570.7100	2.5707	2,161.8900	2.1619	(15.903)	0	0	0
2022/10/26	R214	02/02/2023	11.09	Call	Bond Future	691.0000	0.6910	887.2700	0.8873	28.404	0	0	0
2022/10/26	R214	02/02/2023	11.09	Put	Bond Future	5,000.2100	5.0002	4,389.6400	4.3896	(12.211)	0	0	0
2022/10/26	R214	04/05/2023	11.37	Call	Bond Future	1,767.0800	1.7671	2,072.1400	2.0721	17.264	0	0	0
2022/10/26	R214	04/05/2023	11.37	Put	Bond Future	5,080.9500	5.0810	4,564.4400	4.5644	(10.166)	0	0	0
2022/10/26	R214	04/05/2023	11.36	Call	Bond Future	1,748.5300	1.7485	2,051.4600	2.0515	17.325	0	0	0
2022/10/26	R214	04/05/2023	11.36	Put	Bond Future	5,115.7900	5.1158	4,597.1500	4.5971	(10.138)	0	0	0
2022/10/26	R214	04/05/2023			Bond Future	12.0177	61.0456	11.8520	61.8672	(1.379)	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
2022/10/26	R214	04/05/2023	11.38	Call	Bond Future	1,785.7500	1.7857	2,092.9400	2.0929	17.202	0	0	0
2022/10/26	R214	04/05/2023	11.38	Put	Bond Future	5,046.3000	5.0463	4,531.9200	4.5319	(10.193)	0	0	0
2022/10/26	R214	03/08/2023	12.15	Call	Bond Future	3,754.5100	3.7545	4,211.5000	4.2115	12.172	0	0	0
2022/10/26	R214	03/08/2023	12.15	Put	Bond Future	3,623.4400	3.6234	3,242.3400	3.2423	(10.518)	0	0	0
2022/10/26	R214	03/08/2023	12.14	Call	Bond Future	3,728.7700	3.7288	4,184.0200	4.1840	12.209	0	0	0
2022/10/26	R214	03/08/2023	12.14	Put	Bond Future	3,645.9300	3.6459	3,263.0900	3.2631	(10.500)	0	0	0
2022/10/26	R214	03/08/2023			Bond Future	12.1229	62.3211	11.9514	63.1592	(1.414)	0.0000	0.0000	0
2022/10/26	R214	03/08/2023	12.16	Call	Bond Future	3,780.3100	3.7803	4,239.0300	4.2390	12.134	0	0	0
2022/10/26	R214	03/08/2023	12.16	Put	Bond Future	3,601.0800	3.6011	3,221.7100	3.2217	(10.535)	0	0	0
2022/10/26	R214	02/11/2023	11.46	Call	Bond Future	2,154.0200	2.1540	2,480.5300	2.4805	15.158	0	0	0
2022/10/26	R214	02/11/2023	11.46	Put	Bond Future	6,032.9600	6.0330	5,503.9900	5.5040	(8.768)	0	0	0
2022/10/26	R214	02/11/2023	11.45	Put	Bond Future	6,067.5300	6.0675	5,536.7400	5.5367	(8.748)	0	0	0
2022/10/26	R214	02/11/2023			Bond Future	12.2343	60.3270	12.0568	61.1825	(1.450)	0.0000	0.0000	0
2022/10/26	R214	02/11/2023	11.47	Call	Bond Future	2,172.1800	2.1722	2,500.5200	2.5005	15.116	0	0	0
2022/10/26	R214	02/11/2023	11.47	Put	Bond Future	5,998.5300	5.9985	5,471.3900	5.4714	(8.788)	0	0	0
2022/10/26	R214	02/11/2023	11.45	Call	Bond Future	2,135.9400	2.1359	2,460.6300	2.4606	15.201	0	0	0
2022/10/26	R248	03/11/2022	10.60	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	874
2022/10/26	R248	03/11/2022	10.60	Put	Bond Future	8,151.5300	8.1515	7,096.3200	7.0963	(12.945)	0	0	0
2022/10/26	R248	03/11/2022	10.70	Call	Bond Future	0.0200	0.0000	0.1100	0.0001	450.000	0	0	0
2022/10/26	R248	03/11/2022	10.70	Put	Bond Future	7,404.6300	7.4046	6,349.5000	6.3495	(14.250)	0	0	0
2022/10/26	R248	03/11/2022	11.32	Call	Bond Future	51.8900	0.0519	138.3900	0.1384	166.699	0	0	0
2022/10/26	R248	03/11/2022	11.20	Call	Bond Future	17.5800	0.0176	52.9000	0.0529	200.910	0	0	0
2022/10/26	R248	03/11/2022	11.20	Put	Bond Future	3,854.4600	3.8545	2,834.5600	2.8346	(26.460)	0	0	0
2022/10/26	R248	03/11/2022	11.30	Put	Bond Future	3,199.0500	3.1990	2,219.3000	2.2193	(30.626)	0	0	0
2022/10/26	R248	03/11/2022	11.31	Put	Bond Future	3,135.3300	3.1353	2,160.9600	2.1610	(31.077)	0	0	0
2022/10/26	R248	03/11/2022			Bond Future	11.7834	77.3150	11.6178	78.3702	(1.405)	0.0000	0.0000	84,671
2022/10/26	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/26	R248	03/11/2022	10.00	Put	Bond Future	12,885.3300	12.8853	11,830.1100	11.8301	(8.189)	0	0	0
2022/10/26	R248	03/11/2022	11.32	Put	Bond Future	3,072.0100	3.0720	2,103.2900	2.1033	(31.534)	0	0	0
2022/10/26	R248	03/11/2022	11.90	Call	Bond Future	1,232.4100	1.2324	1,972.5000	1.9725	60.052	0	0	0
2022/10/26	R248	03/11/2022	11.90	Put	Bond Future	504.5500	0.5045	189.4200	0.1894	(62.458)	0	0	0
2022/10/26	R248	03/11/2022	11.30	Call	Bond Future	43.8300	0.0438	119.3000	0.1193	172.188	0	0	874
2022/10/26	R248	03/11/2022	11.31	Call	Bond Future	47.7100	0.0477	128.5600	0.1286	169.461	0	0	0
2022/10/26	R248	02/02/2023	11.08	Call	Bond Future	841.5200	0.8415	1,099.7300	1.0997	30.684	0	0	0
2022/10/26	R248	02/02/2023	11.08	Put	Bond Future	6,293.4300	6.2934	5,482.2800	5.4823	(12.889)	0	0	0
2022/10/26	R248	02/02/2023	11.10	Put	Bond Future	6,185.8300	6.1858	5,381.6500	5.3816	(13.000)	0	0	0
2022/10/26	R248	02/02/2023	11.70	Call	Bond Future	2,216.0600	2.2161	2,708.6600	2.7087	22.229	0	0	2,542
2022/10/26	R248	02/02/2023	11.70	Put	Bond Future	3,532.0100	3.5320	2,955.2500	2.9552	(16.330)	0	0	0
2022/10/26	R248	02/02/2023	11.00	Call	Bond Future	721.7200	0.7217	952.7600	0.9528	32.012	0	0	2,542
2022/10/26	R248	02/02/2023	11.00	Put	Bond Future	6,735.8400	6.7358	5,897.5200	5.8975	(12.446)	0	0	0
2022/10/26	R248	02/02/2023			Bond Future	11.9098	78.7845	11.7388	79.8539	(1.436)	0.0000	0.0000	249,744
2022/10/26	R248	02/02/2023	11.10	Call	Bond Future	873.4200	0.8734	1,138.6000	1.1386	30.361	0	0	0
2022/10/26	R248	02/02/2023	11.06	Call	Bond Future	810.4000	0.8104	1,061.7100	1.0617	31.011	0	0	0
2022/10/26	R248	02/02/2023	11.06	Put	Bond Future	6,402.2300	6.4022	5,584.1800	5.5842	(12.778)	0	0	0
2022/10/26	R248	02/02/2023	11.07	Call	Bond Future	825.8700	0.8259	1,080.6200	1.0806	30.846	0	0	0
2022/10/26	R248	02/02/2023	11.07	Put	Bond Future	6,347.6800	6.3477	5,533.0700	5.5331	(12.833)	0	0	0
2022/10/26	R248	02/02/2023	10.40	Call	Bond Future	213.0500	0.2130	299.9000	0.2999	40.765	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
2022/10/26	R248	02/02/2023	10.40	Put	Bond Future	10,669.6800	10.6697	9,687.1700	9.6872	(9.208)	0	0	0
2022/10/26	R248	04/05/2023	11.35	Call	Bond Future	2,144.1000	2.1441	2,543.8900	2.5439	18.646	0	0	0
2022/10/26	R248	04/05/2023	11.35	Put	Bond Future	6,424.0400	6.4240	5,734.7700	5.7348	(10.730)	0	0	0
2022/10/26	R248	04/05/2023			Bond Future	12.0206	75.9293	11.8436	77.0184	(1.472)	0.0000	0.0000	10,943
2022/10/26	R248	04/05/2023	11.33	Call	Bond Future	2,098.4400	2.0984	2,492.5700	2.4926	18.782	0	0	0
2022/10/26	R248	04/05/2023	11.33	Put	Bond Future	6,512.6500	6.5126	5,817.7200	5.8177	(10.670)	0	0	0
2022/10/26	R248	04/05/2023	11.34	Call	Bond Future	2,121.2000	2.1212	2,518.1600	2.5182	18.714	0	0	0
2022/10/26	R248	04/05/2023	11.34	Put	Bond Future	6,468.2300	6.4682	5,776.1300	5.7761	(10.700)	0	0	0
2022/10/26	R248	03/08/2023	12.11	Call	Bond Future	4,453.8000	4.4538	5,049.9100	5.0499	13.384	0	0	0
2022/10/26	R248	03/08/2023	12.11	Put	Bond Future	4,588.9700	4.5890	4,074.0400	4.0740	(11.221)	0	0	0
2022/10/26	R248	03/08/2023			Bond Future	12.1326	77.4783	11.9490	78.5893	(1.513)	0.0000	0.0000	0
2022/10/26	R248	03/08/2023	12.09	Call	Bond Future	4,391.0500	4.3911	4,982.4700	4.9825	13.469	0	0	0
2022/10/26	R248	03/08/2023	12.09	Put	Bond Future	4,646.2500	4.6463	4,126.6300	4.1266	(11.184)	0	0	0
2022/10/26	R248	03/08/2023	12.10	Call	Bond Future	4,422.3800	4.4224	5,016.1500	5.0162	13.426	0	0	0
2022/10/26	R248	03/08/2023	12.10	Put	Bond Future	4,617.5200	4.6175	4,100.2500	4.1002	(11.202)	0	0	0
2022/10/26	R248	02/11/2023	11.47	Call	Bond Future	2,383.6000	2.3836	2,805.6000	2.8056	17.704	0	0	0
2022/10/26	R248	02/11/2023	11.48	Call	Bond Future	2,405.7100	2.4057	2,830.3000	2.8303	17.649	0	0	0
2022/10/26	R248	02/11/2023	11.49	Put	Bond Future	7,094.1000	7.0941	6,387.2500	6.3873	(9.964)	0	0	0
2022/10/26	R248	02/11/2023			Bond Future	12.2414	74.6790	12.0512	75.8130	(1.554)	0.0000	0.0000	13,000
2022/10/26	R248	02/11/2023	11.47	Put	Bond Future	7,181.0600	7.1811	6,469.0300	6.4690	(9.915)	0	0	0
2022/10/26	R248	02/11/2023	11.48	Put	Bond Future	7,137.4800	7.1375	6,428.0400	6.4280	(9.940)	0	0	0
2022/10/26	R248	02/11/2023	11.49	Call	Bond Future	2,427.9300	2.4279	2,855.1100	2.8551	17.594	0	0	0

Total

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