



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 29/09/2022 TO 29/09/2022

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
2022/09/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	2025	03/11/2022		Bond Future	165.3532	165.3532	165.4361	165.4361	0.050	0.0000	0.0000	7,182
2022/09/29	2025	02/02/2023		Bond Future	166.7716	166.7716	166.8544	166.8544	0.050	0.0000	0.0000	232
2022/09/29	2025	04/05/2023		Bond Future	170.2430	170.2430	170.3259	170.3259	0.049	0.0000	0.0000	0
2022/09/29	2025	03/08/2023		Bond Future	172.0553	172.0553	172.1425	172.1425	0.051	0.0000	0.0000	0
2022/09/29	2025	02/11/2023		Bond Future	175.6301	175.6301	175.7191	175.7191	0.051	0.0000	0.0000	0
2022/09/29	2029	03/11/2022		Bond Future	119.3889	119.3889	119.4100	119.4100	0.018	0.0000	0.0000	1,099
2022/09/29	2029	02/02/2023		Bond Future	121.6481	121.6481	121.6678	121.6678	0.016	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
2022/09/29	2029	04/05/2023			Bond Future	122.8747	122.8747	122.8949	122.8949	0.016	0.0000	0.0000	0
2022/09/29	2029	03/08/2023			Bond Future	125.4604	125.4604	125.4805	125.4805	0.016	0.0000	0.0000	0
2022/09/29	2029	02/11/2023			Bond Future	126.7151	126.7151	126.7385	126.7385	0.018	0.0000	0.0000	0
2022/09/29	2030	03/11/2022	9.70	Call	Bond Future	1.5800	0.0016	0.3100	0.0003	(80.380)	0	0	500
2022/09/29	2030	03/11/2022	9.70	Put	Bond Future	5,387.4700	5.3875	6,146.5400	6.1465	14.090	0	0	0
2022/09/29	2030	03/11/2022	10.10	Call	Bond Future	62.7800	0.0628	25.0500	0.0250	(60.099)	0	0	0
2022/09/29	2030	03/11/2022	10.10	Put	Bond Future	3,543.5700	3.5436	4,266.1800	4.2662	20.392	0	0	0
2022/09/29	2030	03/11/2022	10.20	Put	Bond Future	3,124.5800	3.1246	3,822.6600	3.8227	22.342	0	0	0
2022/09/29	2030	03/11/2022			Bond Future	10.8596	88.0762	11.0307	87.3159	1.576	0.0000	0.0000	62,294
2022/09/29	2030	03/11/2022	10.08	Call	Bond Future	55.2700	0.0553	21.5300	0.0215	(61.046)	0	0	0
2022/09/29	2030	03/11/2022	10.08	Put	Bond Future	3,630.1100	3.6301	4,356.7100	4.3567	20.016	0	0	0
2022/09/29	2030	03/11/2022	10.09	Call	Bond Future	58.9200	0.0589	23.2300	0.0232	(60.574)	0	0	0
2022/09/29	2030	03/11/2022	10.09	Put	Bond Future	3,586.7200	3.5867	4,311.3700	4.3114	20.204	0	0	0
2022/09/29	2030	03/11/2022	10.20	Call	Bond Future	112.1700	0.1122	49.9100	0.0499	(55.505)	0	0	500
2022/09/29	2030	03/11/2022	11.57	Call	Bond Future	3,377.1900	3.3772	2,748.5500	2.7486	(18.614)	0	0	0
2022/09/29	2030	03/11/2022	11.57	Put	Bond Future	276.3700	0.2764	408.0700	0.4081	47.654	0	0	500
2022/09/29	2030	02/02/2023	11.16	Put	Bond Future	1,755.9100	1.7559	2,112.9600	2.1130	20.334	0	0	388
2022/09/29	2030	02/02/2023	11.35	Call	Bond Future	2,866.2800	2.8663	2,399.8400	2.3998	(16.273)	0	0	5,000
2022/09/29	2030	02/02/2023	11.35	Put	Bond Future	1,443.0900	1.4431	1,752.4700	1.7525	21.439	0	0	0
2022/09/29	2030	02/02/2023	9.99	Call	Bond Future	454.6500	0.4547	326.3200	0.3263	(28.226)	0	0	0
2022/09/29	2030	02/02/2023	10.00	Call	Bond Future	462.6600	0.4627	332.5000	0.3325	(28.133)	0	0	0
2022/09/29	2030	02/02/2023	10.01	Put	Bond Future	4,980.3900	4.9804	5,624.2000	5.6242	12.927	0	0	0
2022/09/29	2030	02/02/2023	9.80	Call	Bond Future	321.6400	0.3216	225.1200	0.2251	(30.009)	0	0	0
2022/09/29	2030	02/02/2023	9.94	Put	Bond Future	5,250.0500	5.2500	5,906.4800	5.9065	12.503	0	0	102
2022/09/29	2030	02/02/2023	9.20	Call	Bond Future	114.6400	0.1146	75.9600	0.0760	(33.740)	0	0	0
2022/09/29	2030	02/02/2023	9.20	Put	Bond Future	8,468.3900	8.4684	9,205.5300	9.2055	8.705	0	0	0
2022/09/29	2030	02/02/2023	9.66	Call	Bond Future	252.3000	0.2523	173.9800	0.1740	(31.042)	0	0	0
2022/09/29	2030	02/02/2023	9.66	Put	Bond Future	6,398.1400	6.3981	7,095.6400	7.0956	10.902	0	0	102
2022/09/29	2030	02/02/2023	8.81	Put	Bond Future	10,334.4400	10.3344	11,090.1400	11.0901	7.312	0	0	0
2022/09/29	2030	02/02/2023	9.04	Call	Bond Future	85.9300	0.0859	56.1800	0.0562	(34.621)	0	0	0
2022/09/29	2030	02/02/2023	9.04	Put	Bond Future	9,223.3100	9.2233	9,969.3800	9.9694	8.089	0	0	0
2022/09/29	2030	02/02/2023	9.08	Put	Bond Future	9,033.0900	9.0331	9,777.1300	9.7771	8.237	0	0	0
2022/09/29	2030	02/02/2023			Bond Future	11.0178	85.7157	11.1980	84.9399	1.635	0.0000	0.0000	5,200
2022/09/29	2030	02/02/2023	11.55	Call	Bond Future	3,433.6500	3.4337	2,921.0300	2.9210	(14.929)	0	0	5,000
2022/09/29	2030	02/02/2023	11.55	Put	Bond Future	1,168.0600	1.1681	1,431.2600	1.4313	22.533	0	0	0
2022/09/29	2030	02/02/2023	11.12	Call	Bond Future	2,269.8200	2.2698	1,861.4700	1.8615	(17.990)	0	0	0
2022/09/29	2030	02/02/2023	11.12	Put	Bond Future	1,828.8600	1.8289	2,196.3300	2.1963	20.093	0	0	0
2022/09/29	2030	02/02/2023	11.16	Call	Bond Future	2,368.7400	2.3687	1,949.9700	1.9500	(17.679)	0	0	0
2022/09/29	2030	02/02/2023	9.99	Put	Bond Future	5,056.7600	5.0568	5,704.2500	5.7042	12.804	0	0	0
2022/09/29	2030	02/02/2023	10.00	Put	Bond Future	5,018.5100	5.0185	5,664.1700	5.6642	12.866	0	0	0
2022/09/29	2030	02/02/2023	10.01	Call	Bond Future	470.7800	0.4708	338.7700	0.3388	(28.041)	0	0	0
2022/09/29	2030	02/02/2023	9.80	Put	Bond Future	5,808.5200	5.8085	6,487.8200	6.4878	11.695	0	0	0
2022/09/29	2030	02/02/2023	9.83	Call	Bond Future	340.3300	0.3403	239.1700	0.2392	(29.724)	0	0	388
2022/09/29	2030	02/02/2023	9.83	Put	Bond Future	5,686.7800	5.6868	6,361.4400	6.3614	11.864	0	0	0
2022/09/29	2030	02/02/2023	9.94	Call	Bond Future	416.1600	0.4162	296.7700	0.2968	(28.688)	0	0	0
2022/09/29	2030	02/02/2023	9.79	Call	Bond Future	315.6000	0.3156	220.5900	0.2206	(30.105)	0	0	0
2022/09/29	2030	02/02/2023	9.79	Put	Bond Future	5,849.3500	5.8493	6,530.1600	6.5302	11.639	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
2022/09/29	2030	02/02/2023	8.81	Call	Bond Future	56.1400	0.0561	36.0200	0.0360	(35.839)	0	0	102
2022/09/29	2030	02/02/2023	9.08	Call	Bond Future	92.3900	0.0924	60.6100	0.0606	(34.398)	0	0	388
2022/09/29	2030	04/05/2023	11.34	Call	Bond Future	3,037.1600	3.0372	2,604.6600	2.6047	(14.240)	0	0	0
2022/09/29	2030	04/05/2023	11.34	Put	Bond Future	2,260.0400	2.2600	2,620.1600	2.6202	15.934	0	0	150
2022/09/29	2030	04/05/2023	10.42	Call	Bond Future	1,217.0900	1.2171	978.1000	0.9781	(19.636)	0	0	479
2022/09/29	2030	04/05/2023	10.42	Put	Bond Future	4,374.3000	4.3743	4,927.9300	4.9279	12.656	0	0	0
2022/09/29	2030	04/05/2023	10.52	Call	Bond Future	1,366.4900	1.3665	1,106.9200	1.1069	(18.995)	0	0	0
2022/09/29	2030	04/05/2023	10.52	Put	Bond Future	4,085.0000	4.0850	4,618.0500	4.6181	13.049	0	0	0
2022/09/29	2030	04/05/2023	10.53	Call	Bond Future	1,382.2500	1.3822	1,120.5800	1.1206	(18.931)	0	0	0
2022/09/29	2030	04/05/2023	10.53	Put	Bond Future	4,057.0400	4.0570	4,587.9900	4.5880	13.087	0	0	0
2022/09/29	2030	04/05/2023	9.67	Call	Bond Future	465.2000	0.4652	352.3900	0.3524	(24.250)	0	0	479
2022/09/29	2030	04/05/2023	9.67	Put	Bond Future	7,001.9600	7.0020	7,681.7700	7.6818	9.709	0	0	0
2022/09/29	2030	04/05/2023	9.78	Call	Bond Future	534.9500	0.5349	408.1000	0.4081	(23.712)	0	0	388
2022/09/29	2030	04/05/2023	9.78	Put	Bond Future	6,566.0100	6.5660	7,231.7800	7.2318	10.140	0	0	0
2022/09/29	2030	04/05/2023	10.00	Call	Bond Future	722.9500	0.7230	561.7800	0.5618	(22.293)	0	0	1,080
2022/09/29	2030	04/05/2023	10.00	Put	Bond Future	5,753.0500	5.7530	6,384.5000	6.3845	10.976	0	0	0
2022/09/29	2030	04/05/2023	9.03	Call	Bond Future	204.3300	0.2043	149.4100	0.1494	(26.878)	0	0	388
2022/09/29	2030	04/05/2023	9.03	Put	Bond Future	9,754.0800	9.7541	10,491.7800	10.4918	7.563	0	0	0
2022/09/29	2030	04/05/2023	9.58	Put	Bond Future	7,369.7000	7.3697	8,059.7200	8.0597	9.363	0	0	0
2022/09/29	2030	04/05/2023			Bond Future	11.1540	87.4832	11.3437	86.6906	1.701	0.0000	0.0000	0
2022/09/29	2030	04/05/2023	12.57	Call	Bond Future	6,575.4800	6.5755	5,950.2000	5.9502	(9.509)	0	0	0
2022/09/29	2030	04/05/2023	12.57	Put	Bond Future	878.2300	0.8782	1,045.5700	1.0456	19.054	0	0	350
2022/09/29	2030	04/05/2023	11.62	Call	Bond Future	3,760.9800	3.7610	3,275.1800	3.2752	(12.917)	0	0	0
2022/09/29	2030	04/05/2023	11.62	Put	Bond Future	1,830.5900	1.8306	2,137.4100	2.1374	16.761	0	0	388
2022/09/29	2030	04/05/2023	12.04	Call	Bond Future	4,949.3200	4.9493	4,393.7500	4.3938	(11.225)	0	0	0
2022/09/29	2030	04/05/2023	12.04	Put	Bond Future	1,326.2100	1.3262	1,563.2600	1.5633	17.874	0	0	1,080
2022/09/29	2030	04/05/2023	12.50	Call	Bond Future	6,354.7700	6.3548	5,737.5800	5.7376	(9.712)	0	0	0
2022/09/29	2030	04/05/2023	12.50	Put	Bond Future	927.5800	0.9276	1,103.0100	1.1030	18.913	0	0	479
2022/09/29	2030	04/05/2023	10.54	Call	Bond Future	1,398.3600	1.3984	1,134.5800	1.1346	(18.864)	0	0	0
2022/09/29	2030	04/05/2023	10.54	Put	Bond Future	4,029.4600	4.0295	4,558.3000	4.5583	13.124	0	0	0
2022/09/29	2030	04/05/2023	10.65	Call	Bond Future	1,581.5700	1.5816	1,294.4300	1.2944	(18.155)	0	0	350
2022/09/29	2030	04/05/2023	10.65	Put	Bond Future	3,733.8700	3.7339	4,239.3500	4.2394	13.538	0	0	0
2022/09/29	2030	04/05/2023	9.58	Call	Bond Future	416.5600	0.4166	313.9600	0.3140	(24.630)	0	0	150
2022/09/29	2030	03/08/2023	12.89	Call	Bond Future	7,182.7400	7.1827	6,547.2800	6.5473	(8.847)	0	0	0
2022/09/29	2030	03/08/2023	12.89	Put	Bond Future	1,005.9500	1.0059	1,179.8800	1.1799	17.290	0	0	350
2022/09/29	2030	03/08/2023	11.34	Call	Bond Future	2,939.2200	2.9392	2,527.1200	2.5271	(14.021)	0	0	0
2022/09/29	2030	03/08/2023	11.34	Put	Bond Future	2,771.6400	2.7716	3,168.9300	3.1689	14.334	0	0	0
2022/09/29	2030	03/08/2023	11.35	Call	Bond Future	2,962.0700	2.9621	2,548.1100	2.5481	(13.975)	0	0	0
2022/09/29	2030	03/08/2023	11.36	Put	Bond Future	2,736.2600	2.7363	3,129.8300	3.1298	14.384	0	0	0
2022/09/29	2030	03/08/2023	10.40	Call	Bond Future	1,234.8100	1.2348	1,002.5900	1.0026	(18.806)	0	0	1,012
2022/09/29	2030	03/08/2023	10.65	Call	Bond Future	1,595.9700	1.5960	1,317.1400	1.3171	(17.471)	0	0	350
2022/09/29	2030	03/08/2023	10.65	Put	Bond Future	4,289.4600	4.2895	4,820.0200	4.8200	12.369	0	0	0
2022/09/29	2030	03/08/2023			Bond Future	11.2988	85.2983	11.4988	84.4889	1.770	0.0000	0.0000	0
2022/09/29	2030	03/08/2023	12.59	Call	Bond Future	6,282.0100	6.2820	5,678.9900	5.6790	(9.599)	0	0	0
2022/09/29	2030	03/08/2023	12.59	Put	Bond Future	1,225.1000	1.2251	1,431.4700	1.4315	16.845	0	0	1,012
2022/09/29	2030	03/08/2023	11.35	Put	Bond Future	2,753.9000	2.7539	3,149.3300	3.1493	14.359	0	0	0
2022/09/29	2030	03/08/2023	11.36	Call	Bond Future	2,985.0000	2.9850	2,569.1800	2.5692	(13.930)	0	0	0
2022/09/29	2030	03/08/2023	10.40	Put	Bond Future	4,994.8200	4.9948	5,571.9900	5.5720	11.555	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
2022/09/29	2030	02/11/2023	10.81	Call	Bond Future	1,803.4300	1.8034	1,505.8400	1.5058	(16.501)	0	0	0
2022/09/29	2030	02/11/2023	10.81	Put	Bond Future	4,371.8500	4.3719	4,900.3100	4.9003	12.088	0	0	0
2022/09/29	2030	02/11/2023	10.80	Call	Bond Future	1,787.1900	1.7872	1,491.4200	1.4914	(16.549)	0	0	0
2022/09/29	2030	02/11/2023	10.80	Put	Bond Future	4,396.5500	4.3965	4,926.8300	4.9268	12.061	0	0	0
2022/09/29	2030	02/11/2023			Bond Future	11.4493	87.0523	11.6601	86.2262	1.841	0.0000	0.0000	0
2022/09/29	2030	02/11/2023	10.82	Call	Bond Future	1,820.1000	1.8201	1,520.6700	1.5207	(16.451)	0	0	0
2022/09/29	2030	02/11/2023	10.82	Put	Bond Future	4,347.6000	4.3476	4,874.2200	4.8742	12.113	0	0	0
2022/09/29	2032	03/11/2022	9.31	Put	Bond Future	11,027.2300	11.0272	11,900.6800	11.9007	7.921	0	0	0
2022/09/29	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/09/29	2032	03/11/2022	9.36	Put	Bond Future	10,732.5600	10.7326	11,606.0100	11.6060	8.138	0	0	0
2022/09/29	2032	03/11/2022	9.46	Put	Bond Future	10,146.8900	10.1469	11,020.3300	11.0203	8.608	0	0	0
2022/09/29	2032	03/11/2022	10.56	Put	Bond Future	4,093.6900	4.0937	4,919.7500	4.9198	20.179	0	0	180
2022/09/29	2032	03/11/2022	9.92	Call	Bond Future	0.3900	0.0004	0.0700	0.0001	(82.051)	0	0	750
2022/09/29	2032	03/11/2022	9.92	Put	Bond Future	7,514.5700	7.5146	8,387.7000	8.3877	11.619	0	0	0
2022/09/29	2032	03/11/2022	10.11	Put	Bond Future	6,458.0500	6.4580	7,329.5600	7.3296	13.495	0	0	454
2022/09/29	2032	03/11/2022	10.16	Call	Bond Future	4.1300	0.0041	1.0100	0.0010	(75.545)	0	0	0
2022/09/29	2032	03/11/2022	10.16	Put	Bond Future	6,183.8400	6.1838	7,054.1700	7.0542	14.074	0	0	180
2022/09/29	2032	03/11/2022			Bond Future	11.3373	83.2988	11.5133	82.4253	1.552	0.0000	0.0000	171,115
2022/09/29	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/09/29	2032	03/11/2022	9.46	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	500
2022/09/29	2032	03/11/2022	11.55	Call	Bond Future	1,889.8600	1.8899	1,362.6400	1.3626	(27.897)	0	0	0
2022/09/29	2032	03/11/2022	11.55	Put	Bond Future	835.4900	0.8355	1,181.7200	1.1817	41.440	0	0	500
2022/09/29	2032	03/11/2022	12.30	Call	Bond Future	4,795.1600	4.7952	4,011.4900	4.0115	(16.343)	0	0	0
2022/09/29	2032	03/11/2022	12.30	Put	Bond Future	163.4900	0.1635	253.2700	0.2533	54.915	0	0	750
2022/09/29	2032	03/11/2022	10.66	Call	Bond Future	135.0600	0.1351	60.9000	0.0609	(54.909)	0	0	0
2022/09/29	2032	03/11/2022	10.66	Put	Bond Future	3,617.6000	3.6176	4,416.8900	4.4169	22.094	0	0	0
2022/09/29	2032	03/11/2022	10.67	Call	Bond Future	141.7600	0.1418	64.4800	0.0645	(54.515)	0	0	750
2022/09/29	2032	03/11/2022	10.67	Put	Bond Future	3,571.4800	3.5715	4,367.6500	4.3676	22.292	0	0	0
2022/09/29	2032	03/11/2022	11.45	Call	Bond Future	1,575.4100	1.5754	1,100.8700	1.1009	(30.122)	0	0	0
2022/09/29	2032	03/11/2022	11.45	Put	Bond Future	1,014.6000	1.0146	1,413.5100	1.4135	39.317	0	0	7,500
2022/09/29	2032	03/11/2022	10.21	Call	Bond Future	6.6100	0.0066	1.7500	0.0018	(73.525)	0	0	500
2022/09/29	2032	03/11/2022	10.21	Put	Bond Future	5,911.6000	5.9116	6,780.1900	6.7802	14.693	0	0	0
2022/09/29	2032	03/11/2022	10.49	Call	Bond Future	53.7100	0.0537	20.5700	0.0206	(61.702)	0	0	0
2022/09/29	2032	03/11/2022	10.49	Put	Bond Future	4,440.9200	4.4409	5,281.2300	5.2812	18.922	0	0	454
2022/09/29	2032	03/11/2022	10.56	Call	Bond Future	80.5100	0.0805	33.1200	0.0331	(58.862)	0	0	0
2022/09/29	2032	03/11/2022	10.11	Call	Bond Future	2.5000	0.0025	0.5600	0.0006	(77.600)	0	0	0
2022/09/29	2032	02/02/2023	11.69	Call	Bond Future	2,926.3700	2.9264	2,429.4700	2.4295	(16.980)	0	0	0
2022/09/29	2032	02/02/2023	11.69	Put	Bond Future	1,981.6700	1.9817	2,375.7600	2.3758	19.887	0	0	0
2022/09/29	2032	02/02/2023	10.40	Call	Bond Future	477.1500	0.4772	339.6300	0.3396	(28.821)	0	0	0
2022/09/29	2032	02/02/2023	10.40	Put	Bond Future	6,056.0300	6.0560	6,809.5000	6.8095	12.442	0	0	0
2022/09/29	2032	02/02/2023	10.50	Call	Bond Future	573.8700	0.5739	414.5200	0.4145	(27.768)	0	0	0
2022/09/29	2032	02/02/2023	10.50	Put	Bond Future	5,622.6700	5.6227	6,354.3100	6.3543	13.012	0	0	454
2022/09/29	2032	02/02/2023	10.67	Call	Bond Future	769.0800	0.7691	568.8000	0.5688	(26.042)	0	0	750
2022/09/29	2032	02/02/2023	10.67	Put	Bond Future	4,926.4500	4.9264	5,617.1600	5.6172	14.020	0	0	0
2022/09/29	2032	02/02/2023	10.22	Call	Bond Future	336.8300	0.3368	233.4300	0.2334	(30.698)	0	0	500
2022/09/29	2032	02/02/2023	10.22	Put	Bond Future	6,880.6200	6.8806	7,668.2100	7.6682	11.446	0	0	0
2022/09/29	2032	02/02/2023	9.47	Call	Bond Future	75.4500	0.0754	47.7700	0.0478	(36.687)	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
2022/09/29	2032	02/02/2023	9.47	Put	Bond Future	10,793.6300	10.7936	11,656.9400	11.6569	7.998	0	0	0
2022/09/29	2032	02/02/2023	9.92	Call	Bond Future	192.5600	0.1926	128.8100	0.1288	(33.107)	0	0	750
2022/09/29	2032	02/02/2023	9.92	Put	Bond Future	8,375.8800	8.3759	9,203.1200	9.2031	9.876	0	0	0
2022/09/29	2032	02/02/2023			Bond Future	11.4948	84.8545	11.6788	83.9635	1.601	0.0000	0.0000	18
2022/09/29	2032	02/02/2023	11.84	Call	Bond Future	3,371.7300	3.3717	2,834.1000	2.8341	(15.945)	0	0	0
2022/09/29	2032	02/02/2023	11.84	Put	Bond Future	1,710.9700	1.7110	2,064.3300	2.0643	20.653	0	0	500
2022/09/29	2032	02/02/2023	12.75	Call	Bond Future	6,497.4200	6.4974	5,771.5800	5.7716	(11.171)	0	0	0
2022/09/29	2032	02/02/2023	12.75	Put	Bond Future	669.5100	0.6695	834.6600	0.8347	24.667	0	0	750
2022/09/29	2032	02/02/2023	10.38	Call	Bond Future	459.3300	0.4593	325.9600	0.3260	(29.036)	0	0	0
2022/09/29	2032	02/02/2023	10.38	Put	Bond Future	6,144.7300	6.1447	6,902.3500	6.9024	12.330	0	0	0
2022/09/29	2032	02/02/2023	10.39	Call	Bond Future	468.1800	0.4682	332.7400	0.3327	(28.929)	0	0	0
2022/09/29	2032	02/02/2023	10.39	Put	Bond Future	6,100.3000	6.1003	6,855.8500	6.8559	12.385	0	0	0
2022/09/29	2032	02/02/2023	10.16	Call	Bond Future	302.4500	0.3025	208.1500	0.2082	(31.179)	0	0	0
2022/09/29	2032	02/02/2023	10.16	Put	Bond Future	7,170.9900	7.1710	7,967.6800	7.9677	11.110	0	0	454
2022/09/29	2032	02/02/2023	9.31	Call	Bond Future	52.5400	0.0525	32.6100	0.0326	(37.933)	0	0	454
2022/09/29	2032	02/02/2023	9.31	Put	Bond Future	11,694.4700	11.6945	12,565.5300	12.5655	7.448	0	0	0
2022/09/29	2032	04/05/2023	10.89	Call	Bond Future	1,486.8400	1.4868	1,203.0800	1.2031	(19.085)	0	0	0
2022/09/29	2032	04/05/2023	10.89	Put	Bond Future	5,106.5600	5.1066	5,732.9100	5.7329	12.266	0	0	0
2022/09/29	2032	04/05/2023	11.37	Call	Bond Future	2,450.0600	2.4501	2,052.7300	2.0527	(16.217)	0	0	400
2022/09/29	2032	04/05/2023	13.43	Call	Bond Future	8,797.3400	8.7973	8,038.1900	8.0382	(8.629)	0	0	0
2022/09/29	2032	04/05/2023	13.43	Put	Bond Future	783.8500	0.7839	934.8100	0.9348	19.259	0	0	400
2022/09/29	2032	04/05/2023			Bond Future	11.6283	82.4397	11.8208	81.5295	1.655	0.0000	0.0000	0
2022/09/29	2032	04/05/2023	11.37	Put	Bond Future	3,692.7800	3.6928	4,205.5600	4.2056	13.886	0	0	0
2022/09/29	2032	04/05/2023	10.62	Call	Bond Future	1,078.3300	1.0783	854.0500	0.8541	(20.799)	0	0	400
2022/09/29	2032	04/05/2023	10.62	Put	Bond Future	6,074.7600	6.0748	6,760.5900	6.7606	11.290	0	0	0
2022/09/29	2032	04/05/2023	10.87	Call	Bond Future	1,452.9700	1.4530	1,173.8100	1.1738	(19.213)	0	0	0
2022/09/29	2032	04/05/2023	10.87	Put	Bond Future	5,173.6700	5.1737	5,804.6200	5.8046	12.195	0	0	0
2022/09/29	2032	04/05/2023	10.88	Call	Bond Future	1,469.8400	1.4698	1,188.3900	1.1884	(19.148)	0	0	0
2022/09/29	2032	04/05/2023	10.88	Put	Bond Future	5,140.0300	5.1400	5,768.6900	5.7687	12.231	0	0	0
2022/09/29	2032	03/08/2023	11.90	Call	Bond Future	3,764.7000	3.7647	3,268.2600	3.2683	(13.187)	0	0	5,000
2022/09/29	2032	03/08/2023	11.90	Put	Bond Future	3,132.0900	3.1321	3,564.9800	3.5650	13.821	0	0	0
2022/09/29	2032	03/08/2023	11.77	Call	Bond Future	3,426.9600	3.4270	2,956.8400	2.9568	(13.718)	0	0	0
2022/09/29	2032	03/08/2023	11.77	Put	Bond Future	3,395.8900	3.3959	3,855.1000	3.8551	13.523	0	0	0
2022/09/29	2032	03/08/2023			Bond Future	11.7633	84.1578	11.9646	83.2284	1.711	0.0000	0.0000	2,600
2022/09/29	2032	03/08/2023	11.75	Call	Bond Future	3,376.2100	3.3762	2,910.2000	2.9102	(13.803)	0	0	0
2022/09/29	2032	03/08/2023	11.75	Put	Bond Future	3,438.2100	3.4382	3,901.5300	3.9015	13.476	0	0	0
2022/09/29	2032	03/08/2023	11.76	Call	Bond Future	3,401.5500	3.4015	2,933.4800	2.9335	(13.760)	0	0	0
2022/09/29	2032	03/08/2023	11.76	Put	Bond Future	3,417.0000	3.4170	3,878.2600	3.8783	13.499	0	0	0
2022/09/29	2032	02/11/2023	11.24	Call	Bond Future	2,219.0700	2.2191	1,870.6800	1.8707	(15.700)	0	0	0
2022/09/29	2032	02/11/2023	11.24	Put	Bond Future	5,348.5700	5.3486	5,948.6400	5.9486	11.219	0	0	0
2022/09/29	2032	02/11/2023			Bond Future	11.9128	81.7278	12.1235	80.7794	1.769	0.0000	0.0000	0
2022/09/29	2032	02/11/2023	11.22	Call	Bond Future	2,181.9300	2.1819	1,837.5000	1.8375	(15.786)	0	0	0
2022/09/29	2032	02/11/2023	11.22	Put	Bond Future	5,406.8800	5.4069	6,010.9100	6.0109	11.172	0	0	0
2022/09/29	2032	02/11/2023	11.23	Call	Bond Future	2,200.4600	2.2005	1,854.0500	1.8541	(15.743)	0	0	0
2022/09/29	2032	02/11/2023	11.23	Put	Bond Future	5,377.6700	5.3777	5,979.7200	5.9797	11.195	0	0	0
2022/09/29	2033	03/11/2022			Bond Future	111.5568	111.5568	112.2691	112.2691	0.639	0.0000	0.0000	1,415
2022/09/29	2033	02/02/2023			Bond Future	113.6678	113.6678	114.3919	114.3919	0.637	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
2022/09/29	2033	04/05/2023			Bond Future	114.6407	114.6407	115.3797	115.3797	0.645	0.0000	0.0000	0
2022/09/29	2033	03/08/2023			Bond Future	117.0530	117.0530	117.8073	117.8073	0.644	0.0000	0.0000	0
2022/09/29	2033	02/11/2023			Bond Future	118.0426	118.0426	118.8153	118.8153	0.655	0.0000	0.0000	0
2022/09/29	2037	03/11/2022	11.30	Put	Bond Future	3,242.7400	3.2427	4,007.7800	4.0078	23.592	0	0	0
2022/09/29	2037	03/11/2022	11.31	Call	Bond Future	377.3400	0.3773	210.0900	0.2101	(44.323)	0	0	0
2022/09/29	2037	03/11/2022	11.31	Put	Bond Future	3,195.8200	3.1958	3,956.3000	3.9563	23.796	0	0	0
2022/09/29	2037	03/11/2022	11.32	Call	Bond Future	390.3300	0.3903	218.4600	0.2185	(44.032)	0	0	0
2022/09/29	2037	03/11/2022			Bond Future	11.7957	79.8100	11.9614	78.8823	1.404	0.0000	0.0000	60,747
2022/09/29	2037	03/11/2022	11.30	Call	Bond Future	364.6500	0.3647	201.9600	0.2020	(44.615)	0	0	0
2022/09/29	2037	03/11/2022	11.32	Put	Bond Future	3,149.2700	3.1493	3,905.1300	3.9051	24.001	0	0	0
2022/09/29	2037	02/02/2023	11.97	Call	Bond Future	2,933.9700	2.9340	2,448.4300	2.4484	(16.549)	0	0	0
2022/09/29	2037	02/02/2023	11.03	Call	Bond Future	821.4300	0.8214	619.4700	0.6195	(24.586)	0	0	0
2022/09/29	2037	02/02/2023	11.03	Put	Bond Future	6,112.1700	6.1122	6,856.4600	6.8565	12.177	0	0	0
2022/09/29	2037	02/02/2023	11.04	Call	Bond Future	835.8300	0.8358	631.1800	0.6312	(24.485)	0	0	0
2022/09/29	2037	02/02/2023	11.04	Put	Bond Future	6,065.5300	6.0655	6,807.1300	6.8071	12.226	0	0	0
2022/09/29	2037	02/02/2023			Bond Future	11.9397	77.0447	12.1122	76.0984	1.445	0.0000	0.0000	76,247
2022/09/29	2037	02/02/2023	11.10	Call	Bond Future	925.7200	0.9257	704.6500	0.7047	(23.881)	0	0	636
2022/09/29	2037	02/02/2023	11.10	Put	Bond Future	5,790.5800	5.7906	6,515.7600	6.5158	12.523	0	0	0
2022/09/29	2037	02/02/2023	11.97	Put	Bond Future	2,766.4600	2.7665	3,227.1700	3.2272	16.653	0	0	636
2022/09/29	2037	02/02/2023	11.05	Call	Bond Future	850.4000	0.8504	643.0500	0.6431	(24.383)	0	0	0
2022/09/29	2037	02/02/2023	11.05	Put	Bond Future	6,019.1300	6.0191	6,758.0300	6.7580	12.276	0	0	0
2022/09/29	2037	04/05/2023	13.73	Put	Bond Future	1,102.6200	1.1026	1,284.0900	1.2841	16.458	0	0	400
2022/09/29	2037	04/05/2023	11.30	Call	Bond Future	1,710.8000	1.7108	1,407.5500	1.4075	(17.726)	0	0	0
2022/09/29	2037	04/05/2023	11.30	Put	Bond Future	6,048.5100	6.0485	6,711.6800	6.7117	10.964	0	0	0
2022/09/29	2037	04/05/2023	11.31	Call	Bond Future	1,730.3700	1.7304	1,424.6700	1.4247	(17.667)	0	0	0
2022/09/29	2037	04/05/2023	11.31	Put	Bond Future	6,009.1200	6.0091	6,669.8400	6.6698	10.995	0	0	0
2022/09/29	2037	04/05/2023	11.03	Put	Bond Future	7,195.3500	7.1953	7,921.8100	7.9218	10.096	0	0	0
2022/09/29	2037	04/05/2023			Bond Future	12.0657	78.6341	12.2451	77.6676	1.487	0.0000	0.0000	0
2022/09/29	2037	04/05/2023	11.78	Call	Bond Future	2,808.4300	2.8084	2,385.2800	2.3853	(15.067)	0	0	400
2022/09/29	2037	04/05/2023	11.78	Put	Bond Future	4,385.7100	4.3857	4,928.9800	4.9290	12.387	0	0	0
2022/09/29	2037	04/05/2023	13.73	Call	Bond Future	9,409.9300	9.4099	8,624.9800	8.6250	(8.342)	0	0	0
2022/09/29	2037	04/05/2023	11.32	Call	Bond Future	1,750.2900	1.7503	1,442.1200	1.4421	(17.607)	0	0	0
2022/09/29	2037	04/05/2023	11.32	Put	Bond Future	5,970.1400	5.9701	6,628.3900	6.6284	11.026	0	0	0
2022/09/29	2037	04/05/2023	11.03	Call	Bond Future	1,241.5400	1.2415	1,001.5800	1.0016	(19.328)	0	0	400
2022/09/29	2037	03/08/2023	12.13	Call	Bond Future	3,912.1500	3.9121	3,418.5600	3.4186	(12.617)	0	0	0
2022/09/29	2037	03/08/2023	12.13	Put	Bond Future	4,270.7200	4.2707	4,763.9100	4.7639	11.548	0	0	0
2022/09/29	2037	03/08/2023	12.12	Call	Bond Future	3,883.8800	3.8839	3,392.4100	3.3924	(12.654)	0	0	0
2022/09/29	2037	03/08/2023	12.12	Put	Bond Future	4,296.2200	4.2962	4,791.5300	4.7915	11.529	0	0	0
2022/09/29	2037	03/08/2023			Bond Future	12.1970	76.0147	12.3837	75.0279	1.531	0.0000	0.0000	0
2022/09/29	2037	03/08/2023	12.14	Call	Bond Future	3,940.2200	3.9402	3,444.5100	3.4445	(12.581)	0	0	0
2022/09/29	2037	03/08/2023	12.14	Put	Bond Future	4,245.0800	4.2451	4,736.1500	4.7362	11.568	0	0	0
2022/09/29	2037	02/11/2023	11.56	Put	Bond Future	6,703.8300	6.7038	7,348.2900	7.3483	9.613	0	0	0
2022/09/29	2037	02/11/2023	11.57	Call	Bond Future	2,532.0900	2.5321	2,167.3500	2.1674	(14.405)	0	0	0
2022/09/29	2037	02/11/2023	11.55	Put	Bond Future	6,739.5100	6.7395	7,386.0500	7.3861	9.593	0	0	0
2022/09/29	2037	02/11/2023			Bond Future	12.3287	77.5779	12.5228	76.5707	1.574	0.0000	0.0000	0
2022/09/29	2037	02/11/2023	11.56	Call	Bond Future	2,511.2200	2.5112	2,148.5400	2.1485	(14.442)	0	0	0
2022/09/29	2037	02/11/2023	11.57	Put	Bond Future	6,667.9900	6.6680	7,310.3900	7.3104	9.634	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
2022/09/29	2037	02/11/2023	11.55	Call	Bond Future	2,490.1300	2.4901	2,129.5300	2.1295	(14.481)	0	0	0
2022/09/29	2038	03/11/2022			Bond Future	126.3315	126.3315	126.0772	126.0772	(0.201)	0.0000	0.0000	5,628
2022/09/29	2038	02/02/2023			Bond Future	126.7978	126.7978	126.5375	126.5375	(0.205)	0.0000	0.0000	0
2022/09/29	2038	04/05/2023			Bond Future	129.4376	129.4376	129.1709	129.1709	(0.206)	0.0000	0.0000	0
2022/09/29	2038	03/08/2023			Bond Future	130.1705	130.1705	129.9011	129.9011	(0.207)	0.0000	0.0000	0
2022/09/29	2038	02/11/2023			Bond Future	132.8750	132.8750	132.6001	132.6001	(0.207)	0.0000	0.0000	0
2022/09/29	2040	03/11/2022	10.60	Put	Bond Future	8,349.7500	8.3498	9,366.3200	9.3663	12.175	0	0	0
2022/09/29	2040	03/11/2022	10.70	Call	Bond Future	17.5600	0.0176	6.1700	0.0062	(64.863)	0	0	1,078
2022/09/29	2040	03/11/2022	12.00	Call	Bond Future	1,955.0500	1.9550	1,386.5400	1.3865	(29.079)	0	0	0
2022/09/29	2040	03/11/2022	12.00	Put	Bond Future	1,196.5300	1.1965	1,650.8900	1.6509	37.973	0	0	0
2022/09/29	2040	03/11/2022	12.52	Call	Bond Future	4,147.0700	4.1471	3,314.7200	3.3147	(20.071)	0	0	0
2022/09/29	2040	03/11/2022	11.39	Call	Bond Future	424.4800	0.4245	235.6600	0.2357	(44.483)	0	0	0
2022/09/29	2040	03/11/2022	11.40	Call	Bond Future	438.7800	0.4388	244.8700	0.2449	(44.193)	0	0	0
2022/09/29	2040	03/11/2022	11.41	Put	Bond Future	3,339.7100	3.3397	4,163.5000	4.1635	24.667	0	0	0
2022/09/29	2040	03/11/2022	11.20	Call	Bond Future	211.8200	0.2118	105.6700	0.1057	(50.113)	0	0	1,078
2022/09/29	2040	03/11/2022	11.20	Put	Bond Future	4,460.1600	4.4602	5,376.8800	5.3769	20.554	0	0	0
2022/09/29	2040	03/11/2022			Bond Future	11.8737	81.5289	12.0445	80.5060	1.438	0.0000	0.0000	61,195
2022/09/29	2040	03/11/2022	10.10	Call	Bond Future	0.2900	0.0003	0.0600	0.0001	(79.310)	0	0	0
2022/09/29	2040	03/11/2022	10.10	Put	Bond Future	11,992.9500	11.9930	13,015.5900	13.0156	8.527	0	0	0
2022/09/29	2040	03/11/2022	10.60	Call	Bond Future	9.3000	0.0093	3.0000	0.0030	(67.742)	0	0	1,467
2022/09/29	2040	03/11/2022	10.70	Put	Bond Future	7,654.6300	7.6546	8,666.1100	8.6661	13.214	0	0	0
2022/09/29	2040	03/11/2022	11.50	Call	Bond Future	600.5700	0.6006	352.1200	0.3521	(41.369)	0	0	0
2022/09/29	2040	03/11/2022	11.50	Put	Bond Future	2,913.7900	2.9138	3,688.2100	3.6882	26.578	0	0	0
2022/09/29	2040	03/11/2022	12.52	Put	Bond Future	384.8500	0.3848	575.3700	0.5754	49.505	0	0	1,078
2022/09/29	2040	03/11/2022	11.39	Put	Bond Future	3,438.9800	3.4390	4,273.0300	4.2730	24.253	0	0	0
2022/09/29	2040	03/11/2022	11.40	Put	Bond Future	3,389.1400	3.3891	4,218.1000	4.2181	24.459	0	0	0
2022/09/29	2040	03/11/2022	11.41	Call	Bond Future	453.4200	0.4534	254.3400	0.2543	(43.906)	0	0	0
2022/09/29	2040	03/11/2022	10.80	Call	Bond Future	31.4800	0.0315	11.9600	0.0120	(62.008)	0	0	0
2022/09/29	2040	03/11/2022	10.80	Put	Bond Future	6,973.8800	6.9739	7,977.2300	7.9772	14.387	0	0	0
2022/09/29	2040	03/11/2022	11.30	Call	Bond Future	310.1700	0.3102	164.0100	0.1640	(47.123)	0	0	1,467
2022/09/29	2040	03/11/2022	11.30	Put	Bond Future	3,905.5300	3.9055	4,782.2400	4.7822	22.448	0	0	0
2022/09/29	2040	02/02/2023	12.24	Call	Bond Future	3,768.1400	3.7681	3,170.6800	3.1707	(15.856)	0	0	0
2022/09/29	2040	02/02/2023	12.24	Put	Bond Future	2,442.2200	2.4422	2,887.8900	2.8879	18.249	0	0	0
2022/09/29	2040	02/02/2023	12.27	Call	Bond Future	3,873.3500	3.8733	3,266.6400	3.2666	(15.664)	0	0	0
2022/09/29	2040	02/02/2023	12.27	Put	Bond Future	2,374.5800	2.3746	2,811.0000	2.8110	18.379	0	0	388
2022/09/29	2040	02/02/2023	11.12	Call	Bond Future	885.6600	0.8857	661.5400	0.6615	(25.305)	0	0	0
2022/09/29	2040	02/02/2023	11.12	Put	Bond Future	6,480.1200	6.4801	7,299.1300	7.2991	12.639	0	0	0
2022/09/29	2040	02/02/2023	11.19	Call	Bond Future	996.1200	0.9961	750.9600	0.7510	(24.611)	0	0	621
2022/09/29	2040	02/02/2023	11.19	Put	Bond Future	6,129.9700	6.1300	6,927.9400	6.9279	13.018	0	0	0
2022/09/29	2040	02/02/2023	12.07	Put	Bond Future	2,859.8400	2.8598	3,359.8100	3.3598	17.482	0	0	621
2022/09/29	2040	02/02/2023	10.96	Call	Bond Future	664.8700	0.6649	485.6500	0.4856	(26.956)	0	0	388
2022/09/29	2040	02/02/2023	10.96	Put	Bond Future	7,327.0900	7.3271	8,191.0000	8.1910	11.791	0	0	0
2022/09/29	2040	02/02/2023	10.93	Call	Bond Future	628.2500	0.6283	456.9000	0.4569	(27.274)	0	0	0
2022/09/29	2040	02/02/2023			Bond Future	12.0134	78.5453	12.1912	77.5022	1.480	0.0000	0.0000	64,691
2022/09/29	2040	02/02/2023	12.07	Call	Bond Future	3,194.4900	3.1945	2,651.3300	2.6513	(17.003)	0	0	0
2022/09/29	2040	02/02/2023	11.10	Call	Bond Future	855.6300	0.8556	637.3800	0.6374	(25.508)	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
2022/09/29	2040	02/02/2023	11.10	Put	Bond Future	6,582.4200	6.5824	7,407.3000	7.4073	12.532	0	0	0
2022/09/29	2040	02/02/2023	11.11	Call	Bond Future	870.5500	0.8706	649.3800	0.6494	(25.406)	0	0	0
2022/09/29	2040	02/02/2023	11.11	Put	Bond Future	6,531.1300	6.5311	7,353.0900	7.3531	12.585	0	0	0
2022/09/29	2040	02/02/2023	10.18	Call	Bond Future	134.4300	0.1344	88.3100	0.0883	(34.308)	0	0	0
2022/09/29	2040	02/02/2023	10.18	Put	Bond Future	12,314.8700	12.3149	13,311.8800	13.3119	8.096	0	0	0
2022/09/29	2040	02/02/2023	10.21	Call	Bond Future	143.9900	0.1440	94.9800	0.0950	(34.037)	0	0	388
2022/09/29	2040	02/02/2023	10.21	Put	Bond Future	12,102.1600	12.1022	13,096.2800	13.0963	8.214	0	0	0
2022/09/29	2040	02/02/2023	10.93	Put	Bond Future	7,493.0200	7.4930	8,364.8000	8.3648	11.635	0	0	0
2022/09/29	2040	04/05/2023	12.78	Call	Bond Future	6,121.7000	6.1217	5,426.7800	5.4268	(11.352)	0	0	0
2022/09/29	2040	04/05/2023	12.78	Put	Bond Future	2,503.2400	2.5032	2,873.6500	2.8737	14.797	0	0	388
2022/09/29	2040	04/05/2023	13.45	Put	Bond Future	1,568.3100	1.5683	1,819.8600	1.8199	16.040	0	0	486
2022/09/29	2040	04/05/2023	11.43	Call	Bond Future	2,005.9500	2.0059	1,652.6300	1.6526	(17.614)	0	0	0
2022/09/29	2040	04/05/2023	11.43	Put	Bond Future	6,296.8100	6.2968	7,008.8200	7.0088	11.307	0	0	0
2022/09/29	2040	04/05/2023	10.73	Put	Bond Future	9,750.6500	9.7507	10,634.0900	10.6341	9.060	0	0	0
2022/09/29	2040	04/05/2023			Bond Future	12.1355	80.1659	12.3202	79.1006	1.522	0.0000	0.0000	0
2022/09/29	2040	04/05/2023	13.45	Call	Bond Future	8,670.8100	8.6708	7,857.0300	7.8570	(9.385)	0	0	0
2022/09/29	2040	04/05/2023	11.42	Call	Bond Future	1,983.7300	1.9837	1,633.1400	1.6331	(17.673)	0	0	0
2022/09/29	2040	04/05/2023	11.42	Put	Bond Future	6,338.0500	6.3380	7,052.7900	7.0528	11.277	0	0	0
2022/09/29	2040	04/05/2023	11.48	Call	Bond Future	2,118.4100	2.1184	1,751.4600	1.7515	(17.322)	0	0	486
2022/09/29	2040	04/05/2023	11.48	Put	Bond Future	6,093.0900	6.0931	6,791.4700	6.7915	11.462	0	0	0
2022/09/29	2040	04/05/2023	10.73	Call	Bond Future	826.4900	0.8265	644.6000	0.6446	(22.008)	0	0	486
2022/09/29	2040	04/05/2023	10.92	Call	Bond Future	1,077.0100	1.0770	853.4100	0.8534	(20.761)	0	0	388
2022/09/29	2040	04/05/2023	10.92	Put	Bond Future	8,704.3600	8.7044	9,546.0900	9.5461	9.670	0	0	0
2022/09/29	2040	04/05/2023	11.41	Call	Bond Future	1,961.8800	1.9619	1,614.0000	1.6140	(17.732)	0	0	0
2022/09/29	2040	04/05/2023	11.41	Put	Bond Future	6,379.7500	6.3798	7,097.2000	7.0972	11.246	0	0	0
2022/09/29	2040	04/05/2023	10.17	Call	Bond Future	376.2900	0.3763	282.2200	0.2822	(24.999)	0	0	388
2022/09/29	2040	04/05/2023	10.17	Put	Bond Future	13,303.2100	13.3032	14,274.4700	14.2745	7.301	0	0	0
2022/09/29	2040	03/08/2023	12.23	Call	Bond Future	4,264.6600	4.2647	3,712.3000	3.7123	(12.952)	0	0	0
2022/09/29	2040	03/08/2023	12.23	Put	Bond Future	4,451.0700	4.4511	4,986.4700	4.9865	12.029	0	0	0
2022/09/29	2040	03/08/2023			Bond Future	12.2625	77.3280	12.4546	76.2403	1.567	0.0000	0.0000	0
2022/09/29	2040	03/08/2023	12.22	Call	Bond Future	4,234.2900	4.2343	3,684.2700	3.6843	(12.990)	0	0	0
2022/09/29	2040	03/08/2023	12.22	Put	Bond Future	4,478.2000	4.4782	5,015.9400	5.0159	12.008	0	0	0
2022/09/29	2040	03/08/2023	12.21	Call	Bond Future	4,204.0100	4.2040	3,656.3400	3.6563	(13.027)	0	0	0
2022/09/29	2040	03/08/2023	12.21	Put	Bond Future	4,505.4800	4.5055	5,045.5700	5.0456	11.987	0	0	0
2022/09/29	2040	02/11/2023	11.59	Call	Bond Future	2,673.7900	2.6738	2,278.2500	2.2782	(14.793)	0	0	0
2022/09/29	2040	02/11/2023	11.60	Put	Bond Future	7,348.5800	7.3486	8,060.8800	8.0609	9.693	0	0	0
2022/09/29	2040	02/11/2023	11.58	Call	Bond Future	2,651.4300	2.6514	2,258.1700	2.2582	(14.832)	0	0	0
2022/09/29	2040	02/11/2023	11.58	Put	Bond Future	7,427.3100	7.4273	8,144.1600	8.1442	9.652	0	0	0
2022/09/29	2040	02/11/2023			Bond Future	12.3894	78.9182	12.5890	77.8081	1.611	0.0000	0.0000	0
2022/09/29	2040	02/11/2023	11.59	Put	Bond Future	7,387.8600	7.3879	8,102.4300	8.1024	9.672	0	0	0
2022/09/29	2040	02/11/2023	11.60	Call	Bond Future	2,696.2400	2.6962	2,298.4300	2.2984	(14.754)	0	0	0
2022/09/29	2044	03/11/2022	10.10	Call	Bond Future	0.3000	0.0003	0.0600	0.0001	(80.000)	0	0	0
2022/09/29	2044	03/11/2022	10.10	Put	Bond Future	12,240.6700	12.2407	13,338.1700	13.3382	8.966	0	0	0
2022/09/29	2044	03/11/2022	10.60	Call	Bond Future	10.0000	0.0100	3.0700	0.0031	(69.300)	0	0	1,647
2022/09/29	2044	03/11/2022	10.60	Put	Bond Future	8,460.3200	8.4603	9,551.1300	9.5511	12.893	0	0	0
2022/09/29	2044	03/11/2022	10.80	Call	Bond Future	33.9400	0.0339	12.3400	0.0123	(63.642)	0	0	0
2022/09/29	2044	03/11/2022	10.80	Put	Bond Future	7,042.0400	7.0420	8,118.1800	8.1182	15.282	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
2022/09/29	2044	03/11/2022	11.41	Call	Bond Future	480.5800	0.4806	262.5000	0.2625	(45.379)	0	0	0
2022/09/29	2044	03/11/2022	11.41	Put	Bond Future	3,331.5200	3.3315	4,211.1800	4.2112	26.404	0	0	0
2022/09/29	2044	03/11/2022	11.30	Call	Bond Future	329.7900	0.3298	169.3400	0.1693	(48.652)	0	0	1,647
2022/09/29	2044	03/11/2022	11.30	Put	Bond Future	3,904.5500	3.9045	4,841.8400	4.8418	24.005	0	0	0
2022/09/29	2044	03/11/2022	11.40	Put	Bond Future	3,381.5100	3.3815	4,266.7900	4.2668	26.180	0	0	0
2022/09/29	2044	03/11/2022			Bond Future	11.8602	78.3947	12.0412	77.2970	1.526	0.0000	0.0000	73,709
2022/09/29	2044	03/11/2022	11.39	Call	Bond Future	450.1300	0.4501	243.2200	0.2432	(45.967)	0	0	0
2022/09/29	2044	03/11/2022	11.39	Put	Bond Future	3,431.8600	3.4319	4,322.6900	4.3227	25.958	0	0	0
2022/09/29	2044	03/11/2022	11.40	Call	Bond Future	465.2200	0.4652	252.7600	0.2528	(45.669)	0	0	0
2022/09/29	2044	02/02/2023	12.00	Call	Bond Future	3,085.6500	3.0856	2,521.2300	2.5212	(18.292)	0	0	0
2022/09/29	2044	02/02/2023	12.00	Put	Bond Future	3,037.6900	3.0377	3,592.7600	3.5928	18.273	0	0	4,000
2022/09/29	2044	02/02/2023	11.20	Put	Bond Future	6,100.6700	6.1007	6,948.2500	6.9483	13.893	0	0	0
2022/09/29	2044	02/02/2023	11.90	Call	Bond Future	2,771.1700	2.7712	2,242.9200	2.2429	(19.062)	0	0	1,300
2022/09/29	2044	02/02/2023	11.90	Put	Bond Future	3,328.7500	3.3288	3,919.9900	3.9200	17.762	0	0	0
2022/09/29	2044	02/02/2023	11.14	Call	Bond Future	964.7600	0.9648	712.6500	0.7127	(26.132)	0	0	0
2022/09/29	2044	02/02/2023	11.14	Put	Bond Future	6,404.0900	6.4041	7,271.4700	7.2715	13.544	0	0	0
2022/09/29	2044	02/02/2023	11.15	Call	Bond Future	981.1500	0.9811	725.7700	0.7258	(26.029)	0	0	0
2022/09/29	2044	02/02/2023	11.15	Put	Bond Future	6,352.8800	6.3529	7,216.9900	7.2170	13.602	0	0	0
2022/09/29	2044	02/02/2023			Bond Future	11.9920	75.4779	12.1803	74.3584	1.570	0.0000	0.0000	31,719
2022/09/29	2044	02/02/2023	11.16	Call	Bond Future	997.5800	0.9976	738.9400	0.7389	(25.927)	0	0	0
2022/09/29	2044	02/02/2023	11.16	Put	Bond Future	6,301.8000	6.3018	7,162.6500	7.1626	13.660	0	0	0
2022/09/29	2044	02/02/2023	11.20	Call	Bond Future	1,065.5300	1.0655	793.6200	0.7936	(25.519)	0	0	1,300
2022/09/29	2044	04/05/2023	11.75	Put	Bond Future	5,081.3800	5.0814	5,743.1600	5.7432	13.024	0	0	4,115
2022/09/29	2044	04/05/2023	11.41	Call	Bond Future	2,059.1300	2.0591	1,678.3300	1.6783	(18.493)	0	0	0
2022/09/29	2044	04/05/2023	11.41	Put	Bond Future	6,386.5500	6.3865	7,148.9700	7.1490	11.938	0	0	0
2022/09/29	2044	04/05/2023	11.42	Call	Bond Future	2,081.9200	2.0819	1,698.1800	1.6982	(18.432)	0	0	0
2022/09/29	2044	04/05/2023	11.42	Put	Bond Future	6,344.3000	6.3443	7,103.7800	7.1038	11.971	0	0	0
2022/09/29	2044	04/05/2023			Bond Future	12.1068	77.0352	12.3023	75.8920	1.615	0.0000	0.0000	0
2022/09/29	2044	04/05/2023	11.43	Call	Bond Future	2,104.8400	2.1048	1,718.1600	1.7182	(18.371)	0	0	0
2022/09/29	2044	04/05/2023	11.43	Put	Bond Future	6,302.2700	6.3023	7,058.8100	7.0588	12.004	0	0	0
2022/09/29	2044	04/05/2023	11.75	Call	Bond Future	2,916.3900	2.9164	2,434.9500	2.4350	(16.508)	0	0	0
2022/09/29	2044	04/05/2023	12.00	Call	Bond Future	3,645.8100	3.6458	3,091.8400	3.0918	(15.195)	0	0	0
2022/09/29	2044	04/05/2023	12.00	Put	Bond Future	4,282.9800	4.2830	4,872.2300	4.8722	13.758	0	0	4,115
2022/09/29	2044	03/08/2023	12.15	Call	Bond Future	4,205.9400	4.2059	3,623.8700	3.6239	(13.839)	0	0	0
2022/09/29	2044	03/08/2023	12.15	Put	Bond Future	4,649.5900	4.6496	5,234.7800	5.2348	12.586	0	0	0
2022/09/29	2044	03/08/2023	12.16	Call	Bond Future	4,236.5200	4.2365	3,651.9200	3.6519	(13.799)	0	0	0
2022/09/29	2044	03/08/2023	12.16	Put	Bond Future	4,621.4000	4.6214	5,204.0600	5.2041	12.608	0	0	0
2022/09/29	2044	03/08/2023			Bond Future	12.2258	74.2574	12.4290	73.0901	1.662	0.0000	0.0000	0
2022/09/29	2044	03/08/2023	12.17	Call	Bond Future	4,266.9100	4.2669	3,679.7900	3.6798	(13.760)	0	0	0
2022/09/29	2044	03/08/2023	12.17	Put	Bond Future	4,593.1000	4.5931	5,173.2400	5.1732	12.631	0	0	0
2022/09/29	2044	02/11/2023	11.57	Call	Bond Future	2,778.6100	2.7786	2,348.2600	2.3483	(15.488)	0	0	0
2022/09/29	2044	02/11/2023	11.57	Put	Bond Future	7,448.3800	7.4484	8,209.3000	8.2093	10.216	0	0	0
2022/09/29	2044	02/11/2023			Bond Future	12.3444	75.7844	12.5552	74.5931	1.708	0.0000	0.0000	0
2022/09/29	2044	02/11/2023	11.55	Call	Bond Future	2,732.4800	2.7325	2,307.0500	2.3071	(15.569)	0	0	0
2022/09/29	2044	02/11/2023	11.55	Put	Bond Future	7,529.3400	7.5293	8,295.1800	8.2952	10.171	0	0	0
2022/09/29	2044	02/11/2023	11.56	Call	Bond Future	2,755.6400	2.7556	2,327.7500	2.3278	(15.528)	0	0	0
2022/09/29	2044	02/11/2023	11.56	Put	Bond Future	7,488.9100	7.4889	8,252.2900	8.2523	10.193	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
2022/09/29	2046	03/11/2022			Bond Future	110.9109	110.9109	111.4103	111.4103	0.450	0.0000	0.0000	16,546
2022/09/29	2046	02/02/2023			Bond Future	113.0098	113.0098	113.5169	113.5169	0.449	0.0000	0.0000	0
2022/09/29	2046	04/05/2023			Bond Future	113.3117	113.3117	113.8301	113.8301	0.457	0.0000	0.0000	0
2022/09/29	2046	03/08/2023			Bond Future	115.6966	115.6966	116.2255	116.2255	0.457	0.0000	0.0000	0
2022/09/29	2046	02/11/2023			Bond Future	115.9760	115.9760	116.5204	116.5204	0.469	0.0000	0.0000	0
2022/09/29	2050	03/11/2022			Bond Future	113.4963	113.4963	113.9507	113.9507	0.400	0.0000	0.0000	12,564
2022/09/29	2050	02/02/2023			Bond Future	113.5020	113.5020	113.9640	113.9640	0.407	0.0000	0.0000	0
2022/09/29	2050	04/05/2023			Bond Future	115.8651	115.8651	116.3354	116.3354	0.406	0.0000	0.0000	0
2022/09/29	2050	03/08/2023			Bond Future	116.0913	116.0913	116.5745	116.5745	0.416	0.0000	0.0000	0
2022/09/29	2050	02/11/2023			Bond Future	118.5034	118.5034	118.9966	118.9966	0.416	0.0000	0.0000	0
2022/09/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	AL37	03/11/2022			Index Future	819.1820	819.1820	815.7620	815.7620	(0.417)	0.0000	0.0000	0
2022/09/29	AL37	02/02/2023			Index Future	834.4820	834.4820	830.9860	830.9860	(0.419)	0.0000	0.0000	0
2022/09/29	AL37	04/05/2023			Index Future	851.6450	851.6450	848.0690	848.0690	(0.420)	0.0000	0.0000	0
2022/09/29	AL37	03/08/2023			Index Future	869.3680	869.3680	865.7150	865.7150	(0.420)	0.0000	0.0000	0
2022/09/29	AL37	02/11/2023			Index Future	887.2420	887.2420	883.5140	883.5140	(0.420)	0.0000	0.0000	0
2022/09/29	AL7T	03/11/2022			Index Future	934.5590	934.5590	925.5590	925.5590	(0.963)	0.0000	0.0000	0
2022/09/29	AL7T	02/02/2023			Index Future	952.0140	952.0140	942.8320	942.8320	(0.964)	0.0000	0.0000	0
2022/09/29	AL7T	04/05/2023			Index Future	971.5940	971.5940	962.2140	962.2140	(0.965)	0.0000	0.0000	0
2022/09/29	AL7T	03/08/2023			Index Future	991.8140	991.8140	982.2360	982.2360	(0.966)	0.0000	0.0000	0
2022/09/29	AL7T	02/11/2023			Index Future	1,012.2050	1,012.2050	1,002.4300	1,002.4300	(0.966)	0.0000	0.0000	0
2022/09/29	ALBI	03/11/2022			Index Future	820.0860	820.0860	811.7100	811.7100	(1.021)	0.0000	0.0000	123
2022/09/29	ALBI	02/02/2023			Index Future	835.4030	835.4030	826.8590	826.8590	(1.023)	0.0000	0.0000	0
2022/09/29	ALBI	04/05/2023			Index Future	852.5850	852.5850	843.8570	843.8570	(1.024)	0.0000	0.0000	0
2022/09/29	ALBI	03/08/2023			Index Future	870.3280	870.3280	861.4160	861.4160	(1.024)	0.0000	0.0000	0
2022/09/29	ALBI	02/11/2023			Index Future	888.2220	888.2220	879.1260	879.1260	(1.024)	0.0000	0.0000	0
2022/09/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C035	28/02/2035			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
2022/09/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/29	ES33	03/11/2022			Bond Future	12.6260	71.2496	12.8014	70.4561	1.390	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
2022/09/29	ES33	02/02/2023			Bond Future	12.8218	72.5979	13.0052	71.7882	1.431	0.0000	0.0000	350
2022/09/29	ES33	04/05/2023			Bond Future	12.9915	70.3137	13.1831	69.4866	1.474	0.0000	0.0000	0
2022/09/29	ES33	03/08/2023			Bond Future	13.1644	71.7948	13.3643	70.9501	1.519	0.0000	0.0000	0
2022/09/29	ES33	02/11/2023			Bond Future	13.3545	69.4912	13.5634	68.6289	1.564	0.0000	0.0000	0
2022/09/29	ES42	03/11/2022			Bond Future	12.9029	69.1879	13.0786	68.2834	1.362	0.0000	0.0000	0
2022/09/29	ES42	02/02/2023			Bond Future	13.0751	70.4985	13.2584	69.5759	1.402	0.0000	0.0000	4,769
2022/09/29	ES42	04/05/2023			Bond Future	13.2321	67.7032	13.4233	66.7606	1.445	0.0000	0.0000	0
2022/09/29	ES42	03/08/2023			Bond Future	13.3868	69.1306	13.5860	68.1679	1.488	0.0000	0.0000	0
2022/09/29	ES42	02/11/2023			Bond Future	13.5563	66.3044	13.7642	65.3217	1.533	0.0000	0.0000	0
2022/09/29	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	03/11/2022	820.41	Put	GOVI	118,820.0000	11.8820	201,880.0000	20.1880	69.904	0	0	0
2022/09/29	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	03/11/2022	820.42	Put	GOVI	118,920.0000	11.8920	201,980.0000	20.1980	69.845	0	0	0
2022/09/29	GOVI	03/11/2022			GOVI	808.5280	808.5280	800.2220	800.2220	(1.027)	0.0000	0.0000	870
2022/09/29	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	03/11/2022	820.43	Put	GOVI	119,020.0000	11.9020	202,080.0000	20.2080	69.787	0	0	0
2022/09/29	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	02/02/2023	850.82	Put	GOVI	271,910.0000	27.1910	356,640.0000	35.6640	31.161	0	0	0
2022/09/29	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	02/02/2023	850.83	Put	GOVI	272,010.0000	27.2010	356,740.0000	35.6740	31.150	0	0	0
2022/09/29	GOVI	02/02/2023			GOVI	823.6290	823.6290	815.1560	815.1560	(1.029)	0.0000	0.0000	0
2022/09/29	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	02/02/2023	850.84	Put	GOVI	272,110.0000	27.2110	356,840.0000	35.6840	31.138	0	0	0
2022/09/29	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	04/05/2023	852.86	Put	GOVI	122,920.0000	12.2920	209,460.0000	20.9460	70.404	0	0	0
2022/09/29	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	04/05/2023	852.87	Put	GOVI	123,020.0000	12.3020	209,560.0000	20.9560	70.346	0	0	0
2022/09/29	GOVI	04/05/2023			GOVI	840.5680	840.5680	831.9140	831.9140	(1.030)	0.0000	0.0000	0
2022/09/29	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	04/05/2023	852.88	Put	GOVI	123,120.0000	12.3120	209,660.0000	20.9660	70.289	0	0	0
2022/09/29	GOVI	03/08/2023	837.21	Call	GOVI	208,510.0000	20.8510	120,140.0000	12.0140	(42.382)	0	0	0
2022/09/29	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	03/08/2023	837.22	Call	GOVI	208,410.0000	20.8410	120,040.0000	12.0040	(42.402)	0	0	0
2022/09/29	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	03/08/2023			GOVI	858.0610	858.0610	849.2240	849.2240	(1.030)	0.0000	0.0000	0
2022/09/29	GOVI	03/08/2023	837.23	Call	GOVI	208,310.0000	20.8310	119,940.0000	11.9940	(42.422)	0	0	0
2022/09/29	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	02/11/2023	885.81	Put	GOVI	101,070.0000	10.1070	191,260.0000	19.1260	89.235	0	0	0
2022/09/29	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	02/11/2023			GOVI	875.7030	875.7030	866.6840	866.6840	(1.030)	0.0000	0.0000	0
2022/09/29	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	02/11/2023	885.80	Put	GOVI	100,970.0000	10.0970	191,160.0000	19.1160	89.324	0	0	0
2022/09/29	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	GOVI	02/11/2023	885.82	Put	GOVI	101,170.0000	10.1170	191,360.0000	19.1360	89.147	0	0	0
2022/09/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2022/09/29	IGOV	03/11/2022			Index Future	317.0640	317.0640	317.0820	317.0820	0.006	0.0000	0.0000	702
2022/09/29	IGOV	02/02/2023			Index Future	323.0640	323.0640	323.0780	323.0780	0.004	0.0000	0.0000	0
2022/09/29	IGOV	04/05/2023			Index Future	329.7840	329.7840	329.7960	329.7960	0.004	0.0000	0.0000	0
2022/09/29	IGOV	03/08/2023			Index Future	336.7220	336.7220	336.7330	336.7330	0.003	0.0000	0.0000	0
2022/09/29	IGOV	02/11/2023			Index Future	343.7180	343.7180	343.7290	343.7290	0.003	0.0000	0.0000	0
2022/09/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/29	JBAF	19/10/2022			Jibar Tradeable Future	6.5550	93.4450	6.5500	93.4500	(0.076)	0.0000	0.0000	0
2022/09/29	JBAF	16/11/2022			Jibar Tradeable Future	6.6500	93.3500	6.6350	93.3650	(0.226)	0.0000	0.0000	0
2022/09/29	JBAF	21/12/2022			Jibar Tradeable Future	7.4650	92.5350	7.4550	92.5450	(0.134)	0.0000	0.0000	68
2022/09/29	JBAF	18/01/2023			Jibar Tradeable Future	7.5100	92.4900	7.4950	92.5050	(0.200)	0.0000	0.0000	0
2022/09/29	JBAF	15/02/2023			Jibar Tradeable Future	8.1200	91.8800	8.0850	91.9150	(0.431)	0.0000	0.0000	0
2022/09/29	JBAF	15/03/2023			Jibar Tradeable Future	8.2050	91.7950	8.1600	91.8400	(0.548)	0.0000	0.0000	0
2022/09/29	JBAF	21/06/2023			Jibar Tradeable Future	8.5900	91.4100	8.5300	91.4700	(0.698)	0.0000	0.0000	0
2022/09/29	JBAF	20/09/2023			Jibar Tradeable Future	8.6750	91.3250	8.6150	91.3850	(0.692)	0.0000	0.0000	75
2022/09/29	JBAF	20/12/2023			Jibar Tradeable Future	8.7150	91.2850	8.6600	91.3400	(0.631)	0.0000	0.0000	272
2022/09/29	JBAF	20/03/2024			Jibar Tradeable Future	8.7400	91.2600	8.6850	91.3150	(0.629)	0.0000	0.0000	0
2022/09/29	JBAF	19/06/2024			Jibar Tradeable Future	8.7300	91.2700	8.6650	91.3350	(0.745)	0.0000	0.0000	0
2022/09/29	JBAF	18/09/2024			Jibar Tradeable Future	8.8350	91.1650	8.7800	91.2200	(0.623)	0.0000	0.0000	0
2022/09/29	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	R023	03/11/2022	6.25	Put	Bond Future	346.6100	0.3466	333.3900	0.3334	(3.814)	0	0	0
2022/09/29	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	R023	03/11/2022	6.26	Put	Bond Future	343.5500	0.3435	330.3300	0.3303	(3.848)	0	0	0
2022/09/29	R023	03/11/2022			Bond Future	7.3834	101.5738	7.3401	101.5870	(0.587)	0.0000	0.0000	14,112
2022/09/29	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/29	R023	03/11/2022	6.27	Put	Bond Future	340.4800	0.3405	327.2600	0.3273	(3.883)	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
2022/09/29	R035	03/11/2022	10.57	Call	Bond Future	25.8200	0.0258	9.3000	0.0093	(63.981)	0	0	0
2022/09/29	R035	03/11/2022	10.57	Put	Bond Future	6,472.9900	6.4730	7,432.7200	7.4327	14.827	0	0	582
2022/09/29	R035	03/11/2022	11.15	Call	Bond Future	350.8400	0.3508	187.1800	0.1872	(46.648)	0	0	0
2022/09/29	R035	03/11/2022	11.15	Put	Bond Future	3,282.1300	3.2821	4,094.7200	4.0947	24.758	0	0	0
2022/09/29	R035	03/11/2022	12.68	Call	Bond Future	5,568.5100	5.5685	4,672.8800	4.6729	(16.084)	0	0	0
2022/09/29	R035	03/11/2022	12.68	Put	Bond Future	132.4900	0.1325	213.1100	0.2131	60.850	0	0	976
2022/09/29	R035	03/11/2022	10.99	Call	Bond Future	193.4300	0.1934	93.8600	0.0939	(51.476)	0	0	0
2022/09/29	R035	03/11/2022	10.99	Put	Bond Future	4,074.5100	4.0745	4,951.1900	4.9512	21.516	0	0	582
2022/09/29	R035	03/11/2022	11.05	Call	Bond Future	244.4400	0.2444	123.0900	0.1231	(49.644)	0	0	976
2022/09/29	R035	03/11/2022			Bond Future	11.6604	83.6946	11.8362	82.7183	1.508	0.0000	0.0000	60,933
2022/09/29	R035	03/11/2022	9.82	Call	Bond Future	0.1600	0.0002	0.0300	0.0000	(81.250)	0	0	582
2022/09/29	R035	03/11/2022	9.82	Put	Bond Future	11,305.8700	11.3059	12,281.9900	12.2820	8.634	0	0	0
2022/09/29	R035	03/11/2022	10.30	Call	Bond Future	4.6600	0.0047	1.3300	0.0013	(71.459)	0	0	976
2022/09/29	R035	03/11/2022	10.30	Put	Bond Future	8,159.0200	8.1590	9,131.9400	9.1319	11.924	0	0	0
2022/09/29	R035	03/11/2022	11.14	Call	Bond Future	338.9200	0.3389	179.8100	0.1798	(46.946)	0	0	0
2022/09/29	R035	03/11/2022	11.14	Put	Bond Future	3,329.1400	3.3291	4,146.2800	4.1463	24.545	0	0	0
2022/09/29	R035	03/11/2022	11.05	Put	Bond Future	3,767.5900	3.7676	4,622.4900	4.6225	22.691	0	0	0
2022/09/29	R035	03/11/2022	11.13	Call	Bond Future	327.2900	0.3273	172.6700	0.1727	(47.243)	0	0	0
2022/09/29	R035	03/11/2022	11.13	Put	Bond Future	3,376.4900	3.3765	4,198.1200	4.1981	24.334	0	0	0
2022/09/29	R035	02/02/2023	11.94	Call	Bond Future	3,135.2600	3.1353	2,599.9700	2.6000	(17.073)	0	0	0
2022/09/29	R035	02/02/2023	13.22	Put	Bond Future	696.7800	0.6968	863.5300	0.8635	23.932	0	0	976
2022/09/29	R035	02/02/2023	10.88	Call	Bond Future	745.6300	0.7456	547.2700	0.5473	(26.603)	0	0	0
2022/09/29	R035	02/02/2023	10.88	Put	Bond Future	6,106.8000	6.1068	6,904.1600	6.9042	13.057	0	0	0
2022/09/29	R035	02/02/2023	10.66	Call	Bond Future	494.5300	0.4945	351.2100	0.3512	(28.981)	0	0	0
2022/09/29	R035	02/02/2023	10.66	Put	Bond Future	7,189.1400	7.1891	8,041.5400	8.0415	11.857	0	0	582
2022/09/29	R035	02/02/2023	10.30	Put	Bond Future	9,179.1100	9.1791	10,096.7300	10.0967	9.997	0	0	0
2022/09/29	R035	02/02/2023	10.60	Call	Bond Future	438.1800	0.4382	308.2200	0.3082	(29.659)	0	0	0
2022/09/29	R035	02/02/2023	10.60	Put	Bond Future	7,501.4700	7.5015	8,367.2300	8.3672	11.541	0	0	0
2022/09/29	R035	02/02/2023	10.64	Put	Bond Future	7,292.5400	7.2925	8,149.4500	8.1495	11.751	0	0	0
2022/09/29	R035	02/02/2023	9.81	Call	Bond Future	80.1300	0.0801	50.4100	0.0504	(37.090)	0	0	582
2022/09/29	R035	02/02/2023	9.81	Put	Bond Future	12,206.4100	12.2064	13,172.4100	13.1724	7.914	0	0	0
2022/09/29	R035	02/02/2023	9.85	Call	Bond Future	88.2900	0.0883	55.8700	0.0559	(36.720)	0	0	0
2022/09/29	R035	02/02/2023	9.89	Call	Bond Future	97.1100	0.0971	61.8000	0.0618	(36.361)	0	0	388
2022/09/29	R035	02/02/2023	9.89	Put	Bond Future	11,692.5100	11.6925	12,652.9200	12.6529	8.214	0	0	0
2022/09/29	R035	02/02/2023			Bond Future	11.8154	85.2578	11.9989	84.2620	1.553	0.0000	0.0000	107,331
2022/09/29	R035	02/02/2023	11.94	Put	Bond Future	2,457.1900	2.4572	2,917.6200	2.9176	18.738	0	0	0
2022/09/29	R035	02/02/2023	11.98	Call	Bond Future	3,261.0800	3.2611	2,713.4800	2.7135	(16.792)	0	0	0
2022/09/29	R035	02/02/2023	11.98	Put	Bond Future	2,367.0200	2.3670	2,815.1400	2.8151	18.932	0	0	388
2022/09/29	R035	02/02/2023	13.22	Call	Bond Future	7,892.7200	7.8927	7,063.7500	7.0638	(10.503)	0	0	0
2022/09/29	R035	02/02/2023	11.05	Call	Bond Future	993.3600	0.9934	746.4500	0.7464	(24.856)	0	0	976
2022/09/29	R035	02/02/2023	11.05	Put	Bond Future	5,343.6100	5.3436	6,092.4200	6.0924	14.013	0	0	0
2022/09/29	R035	02/02/2023	11.06	Call	Bond Future	1,009.8300	1.0098	759.8800	0.7599	(24.752)	0	0	0
2022/09/29	R035	02/02/2023	11.06	Put	Bond Future	5,301.1300	5.3011	6,046.9000	6.0469	14.068	0	0	582
2022/09/29	R035	02/02/2023	10.86	Call	Bond Future	719.7200	0.7197	526.7400	0.5267	(26.813)	0	0	0
2022/09/29	R035	02/02/2023	10.86	Put	Bond Future	6,200.9300	6.2009	7,003.6700	7.0037	12.945	0	0	0
2022/09/29	R035	02/02/2023	10.87	Call	Bond Future	732.6000	0.7326	536.9300	0.5369	(26.709)	0	0	0
2022/09/29	R035	02/02/2023	10.87	Put	Bond Future	6,153.7600	6.1538	6,953.8100	6.9538	13.001	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
2022/09/29	R035	02/02/2023	10.30	Call	Bond Future	239.4700	0.2395	161.3700	0.1614	(32.614)	0	0	976
2022/09/29	R035	02/02/2023	10.64	Call	Bond Future	475.2800	0.4753	336.4700	0.3365	(29.206)	0	0	388
2022/09/29	R035	02/02/2023	9.85	Put	Bond Future	11,948.6100	11.9486	12,911.9100	12.9119	8.062	0	0	0
2022/09/29	R035	04/05/2023	11.22	Put	Bond Future	5,792.9900	5.7930	6,481.4500	6.4814	11.884	0	0	0
2022/09/29	R035	04/05/2023	12.46	Call	Bond Future	5,198.4700	5.1985	4,562.9600	4.5630	(12.225)	0	0	0
2022/09/29	R035	04/05/2023	12.46	Put	Bond Future	2,478.1900	2.4782	2,859.6500	2.8596	15.393	0	0	388
2022/09/29	R035	04/05/2023	13.18	Call	Bond Future	7,758.0000	7.7580	6,991.2500	6.9913	(9.883)	0	0	0
2022/09/29	R035	04/05/2023	13.18	Put	Bond Future	1,476.5900	1.4766	1,726.8100	1.7268	16.946	0	0	491
2022/09/29	R035	04/05/2023	11.17	Call	Bond Future	1,685.5200	1.6855	1,369.8300	1.3698	(18.730)	0	0	491
2022/09/29	R035	04/05/2023	11.20	Call	Bond Future	1,744.0200	1.7440	1,420.6400	1.4206	(18.542)	0	0	0
2022/09/29	R035	04/05/2023	11.21	Call	Bond Future	1,763.5500	1.7635	1,437.6200	1.4376	(18.481)	0	0	0
2022/09/29	R035	04/05/2023	10.60	Call	Bond Future	815.7800	0.8158	632.4900	0.6325	(22.468)	0	0	388
2022/09/29	R035	04/05/2023	10.60	Put	Bond Future	8,501.2400	8.5012	9,334.9200	9.3349	9.807	0	0	0
2022/09/29	R035	04/05/2023			Bond Future	11.9411	82.5076	12.1321	81.4907	1.600	0.0000	0.0000	0
2022/09/29	R035	04/05/2023	11.22	Call	Bond Future	1,783.4400	1.7834	1,454.9300	1.4549	(18.420)	0	0	0
2022/09/29	R035	04/05/2023	11.17	Put	Bond Future	5,983.4600	5.9835	6,684.7400	6.6847	11.720	0	0	0
2022/09/29	R035	04/05/2023	11.20	Put	Bond Future	5,868.7600	5.8688	6,562.3500	6.5624	11.818	0	0	0
2022/09/29	R035	04/05/2023	11.21	Put	Bond Future	5,830.6700	5.8307	6,521.7100	6.5217	11.852	0	0	0
2022/09/29	R035	04/05/2023	9.85	Call	Bond Future	279.0600	0.2791	204.4400	0.2044	(26.740)	0	0	388
2022/09/29	R035	04/05/2023	9.85	Put	Bond Future	12,715.9400	12.7159	13,658.2900	13.6583	7.411	0	0	0
2022/09/29	R035	04/05/2023	10.42	Call	Bond Future	634.7500	0.6348	484.8900	0.4849	(23.609)	0	0	491
2022/09/29	R035	04/05/2023	10.42	Put	Bond Future	9,429.2200	9.4292	10,296.3300	10.2963	9.196	0	0	0
2022/09/29	R035	03/08/2023	12.00	Call	Bond Future	3,779.2500	3.7793	3,266.4800	3.2665	(13.568)	0	0	0
2022/09/29	R035	03/08/2023	12.00	Put	Bond Future	4,147.4200	4.1474	4,673.0700	4.6731	12.674	0	0	0
2022/09/29	R035	03/08/2023			Bond Future	12.0697	84.2269	12.2687	83.1885	1.649	0.0000	0.0000	0
2022/09/29	R035	03/08/2023	11.98	Call	Bond Future	3,723.6700	3.7237	3,215.4400	3.2154	(13.649)	0	0	0
2022/09/29	R035	03/08/2023	11.98	Put	Bond Future	4,197.9500	4.1980	4,728.1400	4.7281	12.630	0	0	0
2022/09/29	R035	03/08/2023	11.99	Call	Bond Future	3,751.4100	3.7514	3,240.9100	3.2409	(13.608)	0	0	0
2022/09/29	R035	03/08/2023	11.99	Put	Bond Future	4,172.6100	4.1726	4,700.5300	4.7005	12.652	0	0	0
2022/09/29	R035	02/11/2023	11.41	Call	Bond Future	2,407.8600	2.4079	2,036.2000	2.0362	(15.435)	0	0	0
2022/09/29	R035	02/11/2023	11.41	Put	Bond Future	6,707.7300	6.7077	7,395.8500	7.3959	10.259	0	0	0
2022/09/29	R035	02/11/2023	11.42	Call	Bond Future	2,428.2000	2.4282	2,054.3900	2.0544	(15.395)	0	0	0
2022/09/29	R035	02/11/2023	11.42	Put	Bond Future	6,672.5600	6.6726	7,358.5300	7.3585	10.280	0	0	0
2022/09/29	R035	02/11/2023			Bond Future	12.2132	81.4532	12.4206	80.3934	1.698	0.0000	0.0000	0
2022/09/29	R035	02/11/2023	11.43	Call	Bond Future	2,448.6300	2.4486	2,072.6700	2.0727	(15.354)	0	0	0
2022/09/29	R035	02/11/2023	11.43	Put	Bond Future	6,637.5200	6.6375	7,321.3400	7.3213	10.302	0	0	0
2022/09/29	R186	03/11/2022	8.53	Call	Bond Future	6.1200	0.0061	2.0800	0.0021	(66.013)	0	0	0
2022/09/29	R186	03/11/2022	8.53	Put	Bond Future	3,282.4300	3.2824	3,727.1700	3.7272	13.549	0	0	0
2022/09/29	R186	03/11/2022	8.54	Call	Bond Future	6.7500	0.0068	2.3300	0.0023	(65.481)	0	0	0
2022/09/29	R186	03/11/2022	8.54	Put	Bond Future	3,247.5100	3.2475	3,691.8700	3.6919	13.683	0	0	0
2022/09/29	R186	03/11/2022	8.91	Put	Bond Future	2,031.4200	2.0314	2,434.2400	2.4342	19.829	0	0	4,310
2022/09/29	R186	03/11/2022			Bond Future	9.4696	107.4416	9.6012	106.9928	1.390	0.0000	0.0000	63,214
2022/09/29	R186	03/11/2022	8.23	Call	Bond Future	0.1700	0.0002	0.0300	0.0000	(82.353)	0	0	4,310
2022/09/29	R186	03/11/2022	8.23	Put	Bond Future	4,349.8000	4.3498	4,798.4400	4.7984	10.314	0	0	0
2022/09/29	R186	03/11/2022	8.55	Call	Bond Future	7.4100	0.0074	2.5900	0.0026	(65.047)	0	0	0
2022/09/29	R186	03/11/2022	8.55	Put	Bond Future	3,212.6400	3.2126	3,656.6000	3.6566	13.819	0	0	0
2022/09/29	R186	03/11/2022	8.91	Call	Bond Future	95.5600	0.0956	49.6000	0.0496	(48.095)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/29	R186	02/02/2023	8.33	Call	Bond Future	174.7700	0.1748	128.0800	0.1281	(26.715)	0	0	0
2022/09/29	R186	02/02/2023	8.33	Put	Bond Future	4,442.7400	4.4427	4,854.8100	4.8548	9.275	0	0	0
2022/09/29	R186	02/02/2023	8.32	Call	Bond Future	171.4000	0.1714	125.4700	0.1255	(26.797)	0	0	0
2022/09/29	R186	02/02/2023	8.32	Put	Bond Future	4,473.3100	4.4733	4,886.1400	4.8861	9.229	0	0	0
2022/09/29	R186	02/02/2023			Bond Future	9.6200	104.1481	9.7627	103.6893	1.483	0.0000	0.0000	0
2022/09/29	R186	02/02/2023	8.34	Call	Bond Future	178.3100	0.1783	130.8200	0.1308	(26.633)	0	0	0
2022/09/29	R186	02/02/2023	8.34	Put	Bond Future	4,412.3500	4.4124	4,823.6200	4.8236	9.321	0	0	0
2022/09/29	R186	04/05/2023	8.83	Put	Bond Future	3,410.4800	3.4105	3,763.1700	3.7632	10.341	0	0	0
2022/09/29	R186	04/05/2023	8.84	Call	Bond Future	645.8000	0.6458	528.1800	0.5282	(18.213)	0	0	0
2022/09/29	R186	04/05/2023			Bond Future	9.7284	106.2940	9.8834	105.8248	1.594	0.0000	0.0000	0
2022/09/29	R186	04/05/2023	8.83	Call	Bond Future	637.7200	0.6377	521.2300	0.5212	(18.267)	0	0	0
2022/09/29	R186	04/05/2023	8.84	Put	Bond Future	3,387.1900	3.3872	3,738.7500	3.7388	10.379	0	0	0
2022/09/29	R186	04/05/2023	8.82	Call	Bond Future	629.4500	0.6295	514.1000	0.5141	(18.326)	0	0	0
2022/09/29	R186	04/05/2023	8.82	Put	Bond Future	3,433.6000	3.4336	3,787.4300	3.7874	10.305	0	0	0
2022/09/29	R186	03/08/2023	9.74	Call	Bond Future	1,820.9100	1.8209	1,594.1600	1.5942	(12.453)	0	0	0
2022/09/29	R186	03/08/2023	9.74	Put	Bond Future	2,111.0700	2.1111	2,363.6300	2.3636	11.964	0	0	0
2022/09/29	R186	03/08/2023	9.73	Put	Bond Future	2,124.4200	2.1244	2,378.1200	2.3781	11.942	0	0	0
2022/09/29	R186	03/08/2023			Bond Future	9.8418	103.2018	10.0108	102.7225	1.717	0.0000	0.0000	0
2022/09/29	R186	03/08/2023	9.75	Call	Bond Future	1,836.5400	1.8365	1,608.6500	1.6087	(12.409)	0	0	0
2022/09/29	R186	03/08/2023	9.75	Put	Bond Future	2,098.1600	2.0982	2,349.5800	2.3496	11.983	0	0	0
2022/09/29	R186	03/08/2023	9.73	Call	Bond Future	1,805.7100	1.8057	1,580.1000	1.5801	(12.494)	0	0	0
2022/09/29	R186	02/11/2023	9.40	Call	Bond Future	1,282.3100	1.2823	1,101.1700	1.1012	(14.126)	0	0	0
2022/09/29	R186	02/11/2023	9.40	Put	Bond Future	2,840.1400	2.8401	3,148.1800	3.1482	10.846	0	0	0
2022/09/29	R186	02/11/2023	9.15	Call	Bond Future	1,006.4900	1.0065	852.3000	0.8523	(15.320)	0	0	1,715
2022/09/29	R186	02/11/2023			Bond Future	9.9822	105.3240	10.1673	104.8348	1.855	0.0000	0.0000	0
2022/09/29	R186	02/11/2023	10.42	Call	Bond Future	2,804.8200	2.8048	2,520.2400	2.5202	(10.146)	0	0	0
2022/09/29	R186	02/11/2023	10.42	Put	Bond Future	1,652.6600	1.6527	1,857.2600	1.8573	12.380	0	0	1,715
2022/09/29	R186	02/11/2023	9.38	Call	Bond Future	1,258.3800	1.2584	1,079.4300	1.0794	(14.221)	0	0	0
2022/09/29	R186	02/11/2023	9.38	Put	Bond Future	2,870.2600	2.8703	3,180.4900	3.1805	10.808	0	0	0
2022/09/29	R186	02/11/2023	9.39	Call	Bond Future	1,270.3200	1.2703	1,090.2700	1.0903	(14.174)	0	0	0
2022/09/29	R186	02/11/2023	9.39	Put	Bond Future	2,855.1700	2.8552	3,164.3000	3.1643	10.827	0	0	0
2022/09/29	R186	02/11/2023	9.15	Put	Bond Future	3,242.5600	3.2426	3,577.5500	3.5775	10.331	0	0	0
2022/09/29	R197	03/11/2022			Bond Future	336.3568	336.3568	335.4748	335.4748	(0.262)	0.0000	0.0000	831
2022/09/29	R197	02/02/2023			Bond Future	333.8121	333.8121	332.9088	332.9088	(0.271)	0.0000	0.0000	0
2022/09/29	R197	04/05/2023			Bond Future	340.7618	340.7618	339.8366	339.8366	(0.272)	0.0000	0.0000	0
2022/09/29	R197	03/08/2023			Bond Future	338.7450	338.7450	337.8115	337.8115	(0.276)	0.0000	0.0000	0
2022/09/29	R197	02/11/2023			Bond Future	345.7832	345.7832	344.8303	344.8303	(0.276)	0.0000	0.0000	0
2022/09/29	R202	03/11/2022			Bond Future	246.4124	246.4124	246.2991	246.2991	(0.046)	0.0000	0.0000	6,206
2022/09/29	R202	02/02/2023			Bond Future	246.3429	246.3429	246.2239	246.2239	(0.048)	0.0000	0.0000	460
2022/09/29	R202	04/05/2023			Bond Future	251.4704	251.4704	251.3467	251.3467	(0.049)	0.0000	0.0000	0
2022/09/29	R202	03/08/2023			Bond Future	251.8817	251.8817	251.7612	251.7612	(0.048)	0.0000	0.0000	0
2022/09/29	R202	02/11/2023			Bond Future	257.1151	257.1151	256.9921	256.9921	(0.048)	0.0000	0.0000	0
2022/09/29	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2022/09/29	R209	03/11/2022	9.25	Put	Bond Future	13,417.1700	13.4172	14,267.0600	14.2671	6.334	0	0	0
2022/09/29	R209	03/11/2022	9.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/29	R209	03/11/2022	9.50	Put	Bond Future	11,847.6700	11.8477	12,697.5500	12.6976	7.173	0	0	0
2022/09/29	R209	03/11/2022	12.00	Call	Bond Future	2,260.0600	2.2601	1,679.5300	1.6795	(25.686)	0	0	0
2022/09/29	R209	03/11/2022	12.00	Put	Bond Future	589.6600	0.5897	859.0200	0.8590	45.681	0	0	7,750
2022/09/29	R209	03/11/2022	11.03	Call	Bond Future	201.3600	0.2014	100.1500	0.1002	(50.263)	0	0	0
2022/09/29	R209	03/11/2022	11.03	Put	Bond Future	3,340.0400	3.3400	4,088.7200	4.0887	22.415	0	0	0
2022/09/29	R209	03/11/2022	10.50	Put	Bond Future	6,005.2600	6.0053	6,845.0900	6.8451	13.985	0	0	0
2022/09/29	R209	03/11/2022	10.90	Put	Bond Future	3,941.1600	3.9412	4,726.8500	4.7269	19.936	0	0	0
2022/09/29	R209	03/11/2022			Bond Future	11.6514	64.4694	11.8271	63.6195	1.508	0.0000	0.0000	19,096
2022/09/29	R209	03/11/2022	10.00	Call	Bond Future	0.5300	0.0005	0.1200	0.0001	(77.358)	0	0	7,750
2022/09/29	R209	03/11/2022	10.00	Put	Bond Future	8,837.9200	8.8379	9,687.4000	9.6874	9.612	0	0	6,000
2022/09/29	R209	03/11/2022	11.50	Call	Bond Future	862.3100	0.8623	544.5300	0.5445	(36.852)	0	0	1,136
2022/09/29	R209	03/11/2022	11.50	Put	Bond Future	1,607.4000	1.6074	2,139.5100	2.1395	33.104	0	0	0
2022/09/29	R209	03/11/2022	11.01	Call	Bond Future	186.2500	0.1863	91.5000	0.0915	(50.872)	0	0	0
2022/09/29	R209	03/11/2022	11.01	Put	Bond Future	3,429.5400	3.4295	4,184.6800	4.1847	22.019	0	0	0
2022/09/29	R209	03/11/2022	11.02	Call	Bond Future	193.6900	0.1937	95.7500	0.0957	(50.565)	0	0	0
2022/09/29	R209	03/11/2022	11.02	Put	Bond Future	3,384.6500	3.3846	4,136.6000	4.1366	22.216	0	0	0
2022/09/29	R209	03/11/2022	10.50	Call	Bond Future	15.2300	0.0152	5.1700	0.0052	(66.054)	0	0	0
2022/09/29	R209	03/11/2022	10.90	Call	Bond Future	118.4000	0.1184	54.2000	0.0542	(54.223)	0	0	1,136
2022/09/29	R209	03/11/2022	11.00	Call	Bond Future	179.0200	0.1790	87.4000	0.0874	(51.179)	0	0	0
2022/09/29	R209	03/11/2022	11.00	Put	Bond Future	3,474.7000	3.4747	4,232.9700	4.2330	21.823	0	0	6,000
2022/09/29	R209	02/02/2023	10.79	Call	Bond Future	576.2700	0.5763	418.2400	0.4182	(27.423)	0	0	0
2022/09/29	R209	02/02/2023	10.80	Put	Bond Future	5,572.2600	5.5723	6,278.7100	6.2787	12.678	0	0	0
2022/09/29	R209	02/02/2023	10.78	Call	Bond Future	565.7900	0.5658	410.0200	0.4100	(27.531)	0	0	0
2022/09/29	R209	02/02/2023			Bond Future	11.7853	65.6735	11.9678	64.8067	1.548	0.0000	0.0000	2,066
2022/09/29	R209	02/02/2023	10.79	Put	Bond Future	5,615.0000	5.6150	6,323.7300	6.3237	12.622	0	0	0
2022/09/29	R209	02/02/2023	10.80	Call	Bond Future	586.8900	0.5869	426.5800	0.4266	(27.315)	0	0	0
2022/09/29	R209	02/02/2023	10.78	Put	Bond Future	5,657.9500	5.6579	6,368.9400	6.3689	12.566	0	0	0
2022/09/29	R209	04/05/2023	11.09	Call	Bond Future	1,398.0600	1.3981	1,131.4100	1.1314	(19.073)	0	0	0
2022/09/29	R209	04/05/2023	11.09	Put	Bond Future	5,386.9700	5.3870	6,005.4700	6.0055	11.481	0	0	0
2022/09/29	R209	04/05/2023	11.10	Call	Bond Future	1,414.4900	1.4145	1,145.6100	1.1456	(19.009)	0	0	0
2022/09/29	R209	04/05/2023	11.10	Put	Bond Future	5,351.9700	5.3520	5,968.2400	5.9682	11.515	0	0	0
2022/09/29	R209	04/05/2023	10.00	Call	Bond Future	322.9500	0.3230	239.8700	0.2399	(25.725)	0	0	7,500
2022/09/29	R209	04/05/2023	10.00	Put	Bond Future	10,260.3900	10.2604	11,062.4600	11.0625	7.817	0	0	0
2022/09/29	R209	04/05/2023			Bond Future	11.8990	63.8726	12.0883	62.9874	1.591	0.0000	0.0000	1,250
2022/09/29	R209	04/05/2023	11.11	Call	Bond Future	1,431.0300	1.4310	1,159.9100	1.1599	(18.946)	0	0	0
2022/09/29	R209	04/05/2023	11.11	Put	Bond Future	5,317.1500	5.3172	5,931.1800	5.9312	11.548	0	0	0
2022/09/29	R209	04/05/2023	12.50	Call	Bond Future	4,770.1500	4.7701	4,198.7200	4.1987	(11.979)	0	0	0
2022/09/29	R209	04/05/2023	12.50	Put	Bond Future	2,019.7400	2.0197	2,333.4600	2.3335	15.533	0	0	7,500
2022/09/29	R209	04/05/2023	11.00	Call	Bond Future	1,254.6300	1.2546	1,007.9400	1.0079	(19.662)	0	0	0
2022/09/29	R209	04/05/2023	11.00	Put	Bond Future	5,708.8200	5.7088	6,347.2800	6.3473	11.184	0	0	7,500
2022/09/29	R209	03/08/2023	11.94	Call	Bond Future	3,288.5900	3.2886	2,840.3000	2.8403	(13.632)	0	0	0
2022/09/29	R209	03/08/2023	11.95	Put	Bond Future	3,604.8700	3.6049	4,058.3900	4.0584	12.581	0	0	0
2022/09/29	R209	03/08/2023	11.93	Call	Bond Future	3,264.5300	3.2645	2,818.2400	2.8182	(13.671)	0	0	0
2022/09/29	R209	03/08/2023			Bond Future	12.0126	65.2037	12.2089	64.2999	1.634	0.0000	0.0000	0
2022/09/29	R209	03/08/2023	11.94	Put	Bond Future	3,627.3300	3.6273	4,082.8400	4.0828	12.558	0	0	0
2022/09/29	R209	03/08/2023	11.95	Call	Bond Future	3,312.9600	3.3130	2,862.6800	2.8627	(13.591)	0	0	0
2022/09/29	R209	03/08/2023	11.93	Put	Bond Future	3,650.1600	3.6502	4,107.6700	4.1077	12.534	0	0	0
2022/09/29	R209	02/11/2023	11.34	Call	Bond Future	2,105.6700	2.1057	1,780.1700	1.7802	(15.458)	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
2022/09/29	R209	02/11/2023	11.34	Put	Bond Future	5,898.8200	5.8988	6,495.6700	6.4957	10.118	0	0	0
2022/09/29	R209	02/11/2023	11.33	Call	Bond Future	2,087.7900	2.0878	1,764.1900	1.7642	(15.500)	0	0	0
2022/09/29	R209	02/11/2023	11.33	Put	Bond Future	5,930.6100	5.9306	6,529.3600	6.5294	10.096	0	0	0
2022/09/29	R209	02/11/2023			Bond Future	12.1357	63.3926	12.3394	62.4702	1.678	0.0000	0.0000	0
2022/09/29	R209	02/11/2023	11.35	Call	Bond Future	2,123.6300	2.1236	1,796.2200	1.7962	(15.417)	0	0	0
2022/09/29	R209	02/11/2023	11.35	Put	Bond Future	5,867.1600	5.8672	6,462.1000	6.4621	10.140	0	0	0
2022/09/29	R210	03/11/2022			Bond Future	227.3356	227.3356	225.4730	225.4730	(0.819)	0.0000	0.0000	430
2022/09/29	R210	02/02/2023			Bond Future	231.6374	231.6374	229.7363	229.7363	(0.821)	0.0000	0.0000	300
2022/09/29	R210	04/05/2023			Bond Future	233.3500	233.3500	231.4098	231.4098	(0.831)	0.0000	0.0000	0
2022/09/29	R210	03/08/2023			Bond Future	238.2608	238.2608	236.2790	236.2790	(0.832)	0.0000	0.0000	0
2022/09/29	R210	02/11/2023			Bond Future	239.9908	239.9908	237.9746	237.9746	(0.840)	0.0000	0.0000	0
2022/09/29	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/09/29	R213	03/11/2022	9.19	Put	Bond Future	9,873.6500	9.8737	10,662.6500	10.6627	7.991	0	0	0
2022/09/29	R213	03/11/2022	10.38	Call	Bond Future	29.9800	0.0300	9.7900	0.0098	(67.345)	0	0	0
2022/09/29	R213	03/11/2022	10.38	Put	Bond Future	3,919.3600	3.9194	4,688.1700	4.6882	19.616	0	0	0
2022/09/29	R213	03/11/2022	10.39	Call	Bond Future	32.4700	0.0325	10.7700	0.0108	(66.831)	0	0	0
2022/09/29	R213	03/11/2022	10.39	Put	Bond Future	3,873.8100	3.8738	4,641.1100	4.6411	19.807	0	0	0
2022/09/29	R213	03/11/2022	10.37	Call	Bond Future	27.6600	0.0277	8.8800	0.0089	(67.896)	0	0	0
2022/09/29	R213	03/11/2022	10.37	Put	Bond Future	3,965.1200	3.9651	4,735.3400	4.7353	19.425	0	0	200
2022/09/29	R213	03/11/2022			Bond Future	11.2149	78.9067	11.3909	78.1177	1.569	0.0000	0.0000	33,626
2022/09/29	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/09/29	R213	03/11/2022	9.13	Put	Bond Future	10,189.9200	10.1899	10,978.9200	10.9789	7.743	0	0	0
2022/09/29	R213	03/11/2022	9.84	Call	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2022/09/29	R213	03/11/2022	9.84	Put	Bond Future	6,538.3100	6.5383	7,327.2300	7.3272	12.066	0	0	476
2022/09/29	R213	03/11/2022	10.40	Call	Bond Future	35.0900	0.0351	11.8300	0.0118	(66.287)	0	0	0
2022/09/29	R213	03/11/2022	10.40	Put	Bond Future	3,828.4200	3.8284	4,594.1600	4.5942	20.001	0	0	0
2022/09/29	R213	03/11/2022	9.98	Call	Bond Future	0.2900	0.0003	0.0400	0.0000	(86.207)	0	0	0
2022/09/29	R213	03/11/2022	9.98	Put	Bond Future	5,841.3600	5.8414	6,630.1100	6.6301	13.503	0	0	200
2022/09/29	R213	03/11/2022	10.19	Call	Bond Future	4.8200	0.0048	1.0900	0.0011	(77.386)	0	0	0
2022/09/29	R213	03/11/2022	10.19	Put	Bond Future	4,813.9100	4.8139	5,599.1800	5.5992	16.313	0	0	476
2022/09/29	R213	02/02/2023	10.43	Put	Bond Future	4,871.3600	4.8714	5,523.2800	5.5233	13.383	0	0	0
2022/09/29	R213	02/02/2023	12.20	Call	Bond Future	4,446.5800	4.4466	3,859.6000	3.8596	(13.201)	0	0	0
2022/09/29	R213	02/02/2023	12.20	Put	Bond Future	940.3700	0.9404	1,158.3100	1.1583	23.176	0	0	912
2022/09/29	R213	02/02/2023	10.22	Put	Bond Future	5,693.2000	5.6932	6,385.0900	6.3851	12.153	0	0	0
2022/09/29	R213	02/02/2023	10.23	Call	Bond Future	390.7600	0.3908	276.0000	0.2760	(29.368)	0	0	0
2022/09/29	R213	02/02/2023	10.35	Call	Bond Future	486.0400	0.4860	349.0900	0.3491	(28.177)	0	0	0
2022/09/29	R213	02/02/2023	10.35	Put	Bond Future	5,176.8800	5.1769	5,844.8500	5.8449	12.903	0	0	476
2022/09/29	R213	02/02/2023	10.01	Call	Bond Future	253.5500	0.2536	173.3600	0.1734	(31.627)	0	0	0
2022/09/29	R213	02/02/2023			Bond Future	11.3780	80.3805	11.5624	79.5755	1.621	0.0000	0.0000	0
2022/09/29	R213	02/02/2023	10.43	Call	Bond Future	558.4000	0.5584	405.4000	0.4054	(27.400)	0	0	912
2022/09/29	R213	02/02/2023	10.22	Call	Bond Future	383.5600	0.3836	270.5300	0.2705	(29.469)	0	0	0
2022/09/29	R213	02/02/2023	10.23	Put	Bond Future	5,652.5900	5.6526	6,342.7500	6.3427	12.210	0	0	0
2022/09/29	R213	02/02/2023	9.16	Call	Bond Future	49.8300	0.0498	31.2200	0.0312	(37.347)	0	0	476
2022/09/29	R213	02/02/2023	9.16	Put	Bond Future	10,632.8200	10.6328	11,419.1300	11.4191	7.395	0	0	0
2022/09/29	R213	02/02/2023	10.01	Put	Bond Future	6,575.3800	6.5754	7,300.1100	7.3001	11.022	0	0	476
2022/09/29	R213	02/02/2023	10.21	Call	Bond Future	376.3400	0.3763	265.0500	0.2650	(29.572)	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
2022/09/29	R213	02/02/2023	10.21	Put	Bond Future	5,733.8300	5.7338	6,427.4600	6.4275	12.097	0	0	0
2022/09/29	R213	04/05/2023	10.75	Call	Bond Future	1,242.6000	1.2426	996.1800	0.9962	(19.831)	0	0	0
2022/09/29	R213	04/05/2023	10.75	Put	Bond Future	4,585.5800	4.5856	5,161.3800	5.1614	12.557	0	0	0
2022/09/29	R213	04/05/2023			Bond Future	11.5086	78.4815	11.7017	77.6593	1.677	0.0000	0.0000	0
2022/09/29	R213	04/05/2023	10.74	Call	Bond Future	1,228.5100	1.2285	984.1400	0.9841	(19.892)	0	0	0
2022/09/29	R213	04/05/2023	10.74	Put	Bond Future	4,616.7800	4.6168	5,194.6300	5.1946	12.516	0	0	0
2022/09/29	R213	04/05/2023	10.73	Call	Bond Future	1,214.7400	1.2147	972.4000	0.9724	(19.950)	0	0	0
2022/09/29	R213	04/05/2023	10.73	Put	Bond Future	4,648.3200	4.6483	5,228.2000	5.2282	12.475	0	0	0
2022/09/29	R213	03/08/2023	11.62	Put	Bond Future	3,084.1000	3.0841	3,506.0300	3.5060	13.681	0	0	0
2022/09/29	R213	03/08/2023	11.63	Call	Bond Future	3,007.9500	3.0080	2,588.4200	2.5884	(13.947)	0	0	0
2022/09/29	R213	03/08/2023			Bond Future	11.6436	80.1165	11.8458	79.2769	1.737	0.0000	0.0000	0
2022/09/29	R213	03/08/2023	11.62	Call	Bond Future	2,985.3400	2.9853	2,567.6900	2.5677	(13.990)	0	0	0
2022/09/29	R213	03/08/2023	11.63	Put	Bond Future	3,064.8500	3.0649	3,484.9000	3.4849	13.705	0	0	0
2022/09/29	R213	03/08/2023	11.61	Call	Bond Future	2,962.5100	2.9625	2,546.7400	2.5467	(14.034)	0	0	0
2022/09/29	R213	03/08/2023	11.61	Put	Bond Future	3,103.1700	3.1032	3,526.9800	3.5270	13.657	0	0	0
2022/09/29	R213	02/11/2023	11.13	Call	Bond Future	1,917.2800	1.9173	1,606.9000	1.6069	(16.189)	0	0	0
2022/09/29	R213	02/11/2023	11.13	Put	Bond Future	4,700.0000	4.7000	5,246.5000	5.2465	11.628	0	0	0
2022/09/29	R213	02/11/2023			Bond Future	11.7984	78.2102	12.0105	77.3533	1.797	0.0000	0.0000	0
2022/09/29	R213	02/11/2023	11.12	Call	Bond Future	1,900.8700	1.9009	1,592.3100	1.5923	(16.233)	0	0	0
2022/09/29	R213	02/11/2023	11.12	Put	Bond Future	4,726.1800	4.7262	5,274.5000	5.2745	11.602	0	0	0
2022/09/29	R213	02/11/2023	11.11	Call	Bond Future	1,884.2200	1.8842	1,577.5000	1.5775	(16.278)	0	0	0
2022/09/29	R213	02/11/2023	11.11	Put	Bond Future	4,752.1500	4.7521	5,302.3100	5.3023	11.577	0	0	0
2022/09/29	R214	03/11/2022	11.34	Call	Bond Future	387.9400	0.3879	213.0700	0.2131	(45.077)	0	0	0
2022/09/29	R214	03/11/2022	11.36	Put	Bond Future	2,621.3200	2.6213	3,316.6600	3.3167	26.526	0	0	0
2022/09/29	R214	03/11/2022			Bond Future	11.7841	61.8869	11.9599	61.0073	1.492	0.0000	0.0000	24,788
2022/09/29	R214	03/11/2022	11.34	Put	Bond Future	2,702.5200	2.7025	3,407.1600	3.4072	26.073	0	0	0
2022/09/29	R214	03/11/2022	11.35	Call	Bond Future	400.7600	0.4008	221.2800	0.2213	(44.785)	0	0	0
2022/09/29	R214	03/11/2022	11.35	Put	Bond Future	2,661.7100	2.6617	3,361.7400	3.3617	26.300	0	0	0
2022/09/29	R214	03/11/2022	11.36	Call	Bond Future	413.9400	0.4139	229.7700	0.2298	(44.492)	0	0	0
2022/09/29	R214	02/02/2023	11.10	Call	Bond Future	862.7200	0.8627	648.1400	0.6481	(24.872)	0	0	1,600
2022/09/29	R214	02/02/2023	11.07	Call	Bond Future	820.1500	0.8202	613.5800	0.6136	(25.187)	0	0	0
2022/09/29	R214	02/02/2023	11.07	Put	Bond Future	5,257.6000	5.2576	5,947.8600	5.9479	13.129	0	0	0
2022/09/29	R214	02/02/2023	11.08	Call	Bond Future	834.2300	0.8342	624.9900	0.6250	(25.082)	0	0	0
2022/09/29	R214	02/02/2023	11.08	Put	Bond Future	5,216.1600	5.2162	5,903.7500	5.9038	13.182	0	0	0
2022/09/29	R214	02/02/2023			Bond Future	11.9140	63.0427	12.0965	62.1459	1.532	0.0000	0.0000	64,507
2022/09/29	R214	02/02/2023	11.10	Put	Bond Future	5,133.8100	5.1338	5,816.0600	5.8161	13.289	0	0	0
2022/09/29	R214	02/02/2023	11.80	Call	Bond Future	2,257.5400	2.2575	1,839.0900	1.8391	(18.536)	0	0	1,600
2022/09/29	R214	02/02/2023	11.80	Put	Bond Future	2,828.5500	2.8286	3,306.9300	3.3069	16.913	0	0	0
2022/09/29	R214	02/02/2023	11.09	Call	Bond Future	848.3400	0.8483	636.4400	0.6364	(24.978)	0	0	0
2022/09/29	R214	02/02/2023	11.09	Put	Bond Future	5,174.8100	5.1748	5,859.7400	5.8597	13.236	0	0	0
2022/09/29	R214	04/05/2023	11.37	Call	Bond Future	1,744.5500	1.7446	1,429.6900	1.4297	(18.048)	0	0	0
2022/09/29	R214	04/05/2023	11.37	Put	Bond Future	5,063.0800	5.0631	5,664.0800	5.6641	11.870	0	0	0
2022/09/29	R214	04/05/2023	11.36	Call	Bond Future	1,725.4100	1.7254	1,412.9400	1.4129	(18.110)	0	0	0
2022/09/29	R214	04/05/2023	11.36	Put	Bond Future	5,097.3300	5.0973	5,700.7200	5.7007	11.837	0	0	0
2022/09/29	R214	04/05/2023			Bond Future	12.0187	61.0409	12.2077	60.1251	1.573	0.0000	0.0000	0
2022/09/29	R214	04/05/2023	11.38	Call	Bond Future	1,763.6400	1.7636	1,446.3900	1.4464	(17.988)	0	0	0
2022/09/29	R214	04/05/2023	11.38	Put	Bond Future	5,028.8500	5.0288	5,627.4600	5.6275	11.904	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
2022/09/29	R214	03/08/2023	12.15	Call	Bond Future	3,753.9100	3.7539	3,266.6600	3.2667	(12.980)	0	0	0
2022/09/29	R214	03/08/2023	12.15	Put	Bond Future	3,631.1100	3.6311	4,078.9600	4.0790	12.334	0	0	0
2022/09/29	R214	03/08/2023	12.14	Call	Bond Future	3,728.0500	3.7281	3,242.7900	3.2428	(13.016)	0	0	0
2022/09/29	R214	03/08/2023	12.14	Put	Bond Future	3,653.4800	3.6535	4,103.3200	4.1033	12.313	0	0	0
2022/09/29	R214	03/08/2023			Bond Future	12.1246	62.3128	12.3204	61.3777	1.615	0.0000	0.0000	0
2022/09/29	R214	03/08/2023	12.16	Call	Bond Future	3,780.0500	3.7800	3,290.8200	3.2908	(12.942)	0	0	0
2022/09/29	R214	03/08/2023	12.16	Put	Bond Future	3,609.0900	3.6091	4,054.9600	4.0550	12.354	0	0	0
2022/09/29	R214	02/11/2023	11.46	Call	Bond Future	2,235.6000	2.2356	1,893.3300	1.8933	(15.310)	0	0	0
2022/09/29	R214	02/11/2023	11.46	Put	Bond Future	6,147.2800	6.1473	6,759.3500	6.7593	9.957	0	0	0
2022/09/29	R214	02/11/2023	11.45	Put	Bond Future	6,181.6900	6.1817	6,795.7200	6.7957	9.933	0	0	0
2022/09/29	R214	02/11/2023			Bond Future	12.2412	60.2943	12.4441	59.3399	1.658	0.0000	0.0000	0
2022/09/29	R214	02/11/2023	11.47	Call	Bond Future	2,253.9200	2.2539	1,909.7000	1.9097	(15.272)	0	0	0
2022/09/29	R214	02/11/2023	11.47	Put	Bond Future	6,113.0100	6.1130	6,723.1300	6.7231	9.981	0	0	0
2022/09/29	R214	02/11/2023	11.45	Call	Bond Future	2,217.3600	2.2174	1,877.0500	1.8771	(15.348)	0	0	0
2022/09/29	R248	03/11/2022	10.60	Call	Bond Future	15.2300	0.0152	4.8900	0.0049	(67.892)	0	0	874
2022/09/29	R248	03/11/2022	10.60	Put	Bond Future	8,158.4300	8.1584	9,273.3700	9.2734	13.666	0	0	0
2022/09/29	R248	03/11/2022	10.70	Call	Bond Future	28.1100	0.0281	9.8300	0.0098	(65.030)	0	0	0
2022/09/29	R248	03/11/2022	10.70	Put	Bond Future	7,424.4000	7.4244	8,531.4000	8.5314	14.910	0	0	0
2022/09/29	R248	03/11/2022	11.32	Call	Bond Future	458.7800	0.4588	246.2500	0.2463	(46.325)	0	0	0
2022/09/29	R248	03/11/2022	11.20	Call	Bond Future	299.8900	0.2999	150.1000	0.1501	(49.948)	0	0	0
2022/09/29	R248	03/11/2022	11.20	Put	Bond Future	4,128.4500	4.1285	5,103.9400	5.1039	23.628	0	0	0
2022/09/29	R248	03/11/2022	11.30	Put	Bond Future	3,575.6800	3.5757	4,499.7500	4.4998	25.843	0	0	0
2022/09/29	R248	03/11/2022	11.31	Put	Bond Future	3,522.9000	3.5229	4,441.3500	4.4413	26.071	0	0	0
2022/09/29	R248	03/11/2022			Bond Future	11.7821	77.3233	11.9632	76.1980	1.537	0.0000	0.0000	247,809
2022/09/29	R248	03/11/2022	10.00	Call	Bond Future	0.2300	0.0002	0.0500	0.0001	(78.261)	0	0	0
2022/09/29	R248	03/11/2022	10.00	Put	Bond Future	12,877.2400	12.8772	14,002.3400	14.0023	8.737	0	0	0
2022/09/29	R248	03/11/2022	11.32	Put	Bond Future	3,470.5800	3.4706	4,383.3300	4.3833	26.300	0	0	0
2022/09/29	R248	03/11/2022	11.90	Call	Bond Future	1,984.1100	1.9841	1,368.4800	1.3685	(31.028)	0	0	0
2022/09/29	R248	03/11/2022	11.90	Put	Bond Future	1,247.9300	1.2479	1,757.5800	1.7576	40.840	0	0	0
2022/09/29	R248	03/11/2022	11.30	Call	Bond Future	428.7800	0.4288	227.5700	0.2276	(46.926)	0	0	874
2022/09/29	R248	03/11/2022	11.31	Call	Bond Future	443.6000	0.4436	236.7700	0.2368	(46.625)	0	0	0
2022/09/29	R248	02/02/2023	11.08	Call	Bond Future	1,055.8300	1.0558	786.5600	0.7866	(25.503)	0	0	0
2022/09/29	R248	02/02/2023	11.08	Put	Bond Future	6,487.9100	6.4879	7,366.0100	7.3660	13.534	0	0	0
2022/09/29	R248	02/02/2023	11.10	Put	Bond Future	6,384.5500	6.3846	7,255.7300	7.2557	13.645	0	0	0
2022/09/29	R248	02/02/2023	11.70	Call	Bond Future	2,541.7200	2.5417	2,041.8700	2.0419	(19.666)	0	0	2,542
2022/09/29	R248	02/02/2023	11.70	Put	Bond Future	3,837.8400	3.8378	4,485.3600	4.4854	16.872	0	0	0
2022/09/29	R248	02/02/2023	11.00	Call	Bond Future	918.7500	0.9188	676.4800	0.6765	(26.370)	0	0	2,542
2022/09/29	R248	02/02/2023	11.00	Put	Bond Future	6,913.0400	6.9130	7,818.1400	7.8181	13.093	0	0	0
2022/09/29	R248	02/02/2023			Bond Future	11.9066	78.8044	12.0949	77.6570	1.581	0.0000	0.0000	0
2022/09/29	R248	02/02/2023	11.10	Call	Bond Future	1,091.9700	1.0920	815.7800	0.8158	(25.293)	0	0	0
2022/09/29	R248	02/02/2023	11.06	Call	Bond Future	1,020.4600	1.0205	758.0300	0.7580	(25.717)	0	0	0
2022/09/29	R248	02/02/2023	11.06	Put	Bond Future	6,592.4600	6.5925	7,477.4000	7.4774	13.424	0	0	0
2022/09/29	R248	02/02/2023	11.07	Call	Bond Future	1,037.9800	1.0380	772.1400	0.7721	(25.611)	0	0	0
2022/09/29	R248	02/02/2023	11.07	Put	Bond Future	6,539.9600	6.5400	7,421.4900	7.4215	13.479	0	0	0
2022/09/29	R248	02/02/2023	10.40	Call	Bond Future	272.7100	0.2727	182.8000	0.1828	(32.969)	0	0	0
2022/09/29	R248	02/02/2023	10.40	Put	Bond Future	10,709.5100	10.7095	11,766.9700	11.7670	9.874	0	0	0
2022/09/29	R248	04/05/2023	11.35	Call	Bond Future	2,149.5000	2.1495	1,751.5300	1.7515	(18.515)	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
2022/09/29	R248	04/05/2023	11.35	Put	Bond Future	6,392.9700	6.3930	7,166.7200	7.1667	12.103	0	0	0
2022/09/29	R248	04/05/2023			Bond Future	12.0145	75.9658	12.2100	74.7941	1.627	0.0000	0.0000	0
2022/09/29	R248	04/05/2023	11.33	Call	Bond Future	2,102.0800	2.1021	1,710.2400	1.7102	(18.641)	0	0	0
2022/09/29	R248	04/05/2023	11.33	Put	Bond Future	6,479.8200	6.4798	7,259.7000	7.2597	12.036	0	0	0
2022/09/29	R248	04/05/2023	11.34	Call	Bond Future	2,125.7200	2.1257	1,730.8200	1.7308	(18.577)	0	0	0
2022/09/29	R248	04/05/2023	11.34	Put	Bond Future	6,436.2800	6.4363	7,213.1000	7.2131	12.069	0	0	0
2022/09/29	R248	03/08/2023	12.11	Call	Bond Future	4,555.0200	4.5550	3,942.9800	3.9430	(13.437)	0	0	0
2022/09/29	R248	03/08/2023	12.11	Put	Bond Future	4,657.2600	4.6573	5,241.6300	5.2416	12.548	0	0	0
2022/09/29	R248	03/08/2023			Bond Future	12.1271	77.5112	12.3301	76.3148	1.674	0.0000	0.0000	0
2022/09/29	R248	03/08/2023	12.09	Call	Bond Future	4,491.2900	4.4913	3,884.3300	3.8843	(13.514)	0	0	0
2022/09/29	R248	03/08/2023	12.09	Put	Bond Future	4,713.5600	4.7136	5,303.0100	5.3030	12.505	0	0	0
2022/09/29	R248	03/08/2023	12.10	Call	Bond Future	4,523.1200	4.5231	3,913.6200	3.9136	(13.475)	0	0	0
2022/09/29	R248	03/08/2023	12.10	Put	Bond Future	4,685.3300	4.6853	5,272.2400	5.2722	12.527	0	0	0
2022/09/29	R248	02/11/2023	11.47	Call	Bond Future	2,819.9200	2.8199	2,379.1800	2.3792	(15.630)	0	0	0
2022/09/29	R248	02/11/2023	11.48	Call	Bond Future	2,842.9600	2.8430	2,399.7000	2.3997	(15.591)	0	0	0
2022/09/29	R248	02/11/2023	11.49	Put	Bond Future	7,528.9000	7.5289	8,304.1200	8.3041	10.297	0	0	0
2022/09/29	R248	02/11/2023			Bond Future	12.2409	74.6823	12.4516	73.4614	1.722	0.0000	0.0000	0
2022/09/29	R248	02/11/2023	11.47	Put	Bond Future	7,614.0200	7.6140	8,394.2700	8.3943	10.248	0	0	0
2022/09/29	R248	02/11/2023	11.48	Put	Bond Future	7,571.3700	7.5714	8,349.1000	8.3491	10.272	0	0	0
2022/09/29	R248	02/11/2023	11.49	Call	Bond Future	2,866.0900	2.8661	2,420.3200	2.4203	(15.553)	0	0	0

Total

1491752