



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 07/10/2022 TO 07/10/2022

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
2022/10/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	2025	03/11/2022		Bond Future	165.7002	165.7002	165.8014	165.8014	0.061	0.0000	0.0000	3,315
2022/10/07	2025	02/02/2023		Bond Future	167.1367	167.1367	167.2372	167.2372	0.060	0.0000	0.0000	3,967
2022/10/07	2025	04/05/2023		Bond Future	170.6229	170.6229	170.7240	170.7240	0.059	0.0000	0.0000	0
2022/10/07	2025	03/08/2023		Bond Future	172.4647	172.4647	172.5682	172.5682	0.060	0.0000	0.0000	0
2022/10/07	2025	02/11/2023		Bond Future	176.1060	176.1060	176.2116	176.2116	0.060	0.0000	0.0000	0
2022/10/07	2029	03/11/2022		Bond Future	119.1498	119.1498	119.4846	119.4846	0.281	0.0000	0.0000	1,086
2022/10/07	2029	02/02/2023		Bond Future	121.4117	121.4117	121.7509	121.7509	0.279	0.0000	0.0000	912

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
2022/10/07	2029	04/05/2023			Bond Future	122.6405	122.6405	122.9859	122.9859	0.282	0.0000	0.0000	0
2022/10/07	2029	03/08/2023			Bond Future	125.2344	125.2344	125.5867	125.5867	0.281	0.0000	0.0000	0
2022/10/07	2029	02/11/2023			Bond Future	126.5290	126.5290	126.8898	126.8898	0.285	0.0000	0.0000	0
2022/10/07	2030	03/11/2022	9.70	Call	Bond Future	0.1000	0.0001	0.0800	0.0001	(20.000)	0	0	500
2022/10/07	2030	03/11/2022	9.70	Put	Bond Future	4,627.9600	4.6280	4,641.8100	4.6418	0.299	0	0	0
2022/10/07	2030	03/11/2022	10.10	Call	Bond Future	47.8500	0.0479	43.1900	0.0432	(9.739)	0	0	0
2022/10/07	2030	03/11/2022	10.10	Put	Bond Future	2,770.6100	2.7706	2,779.8200	2.7798	0.332	0	0	0
2022/10/07	2030	03/11/2022	10.20	Put	Bond Future	2,363.9100	2.3639	2,369.5200	2.3695	0.237	0	0	0
2022/10/07	2030	03/11/2022			Bond Future	10.6909	88.8343	10.6939	88.8204	0.029	0.0000	0.0000	64,278
2022/10/07	2030	03/11/2022	10.08	Call	Bond Future	39.4800	0.0395	35.4300	0.0354	(10.258)	0	0	0
2022/10/07	2030	03/11/2022	10.08	Put	Bond Future	2,856.2900	2.8563	2,866.1100	2.8661	0.344	0	0	0
2022/10/07	2030	03/11/2022	10.09	Call	Bond Future	43.5100	0.0435	39.1600	0.0392	(9.998)	0	0	0
2022/10/07	2030	03/11/2022	10.09	Put	Bond Future	2,813.2800	2.8133	2,822.8000	2.8228	0.338	0	0	0
2022/10/07	2030	03/11/2022	10.20	Call	Bond Future	109.5300	0.1095	101.2700	0.1013	(7.541)	0	0	500
2022/10/07	2030	03/11/2022	11.57	Call	Bond Future	3,980.5500	3.9806	3,959.4900	3.9595	(0.529)	0	0	0
2022/10/07	2030	03/11/2022	11.57	Put	Bond Future	121.7000	0.1217	114.5100	0.1145	(5.908)	0	0	500
2022/10/07	2030	02/02/2023	11.16	Put	Bond Future	1,551.1500	1.5512	1,548.3200	1.5483	(0.182)	0	0	388
2022/10/07	2030	02/02/2023	11.35	Call	Bond Future	3,478.1700	3.4782	3,459.2000	3.4592	(0.545)	0	0	5,000
2022/10/07	2030	02/02/2023	11.35	Put	Bond Future	1,277.4600	1.2775	1,274.0900	1.2741	(0.264)	0	0	0
2022/10/07	2030	02/02/2023	9.99	Call	Bond Future	708.3200	0.7083	697.8600	0.6979	(1.477)	0	0	0
2022/10/07	2030	02/02/2023	10.00	Call	Bond Future	719.0200	0.7190	708.4800	0.7085	(1.466)	0	0	0
2022/10/07	2030	02/02/2023	10.01	Put	Bond Future	4,461.9400	4.4619	4,466.9100	4.4669	0.111	0	0	0
2022/10/07	2030	02/02/2023	9.80	Call	Bond Future	526.9600	0.5270	518.1200	0.5181	(1.678)	0	0	0
2022/10/07	2030	02/02/2023	9.94	Put	Bond Future	4,713.0500	4.7131	4,718.6200	4.7186	0.118	0	0	102
2022/10/07	2030	02/02/2023	9.20	Call	Bond Future	214.5700	0.2146	209.6000	0.2096	(2.316)	0	0	0
2022/10/07	2030	02/02/2023	9.20	Put	Bond Future	7,790.8000	7.7908	7,801.4300	7.8014	0.136	0	0	0
2022/10/07	2030	02/02/2023	9.66	Call	Bond Future	427.2800	0.4273	419.4900	0.4195	(1.823)	0	0	0
2022/10/07	2030	02/02/2023	9.66	Put	Bond Future	5,795.6000	5.7956	5,803.4100	5.8034	0.135	0	0	102
2022/10/07	2030	02/02/2023	8.81	Put	Bond Future	9,615.6100	9.6156	9,628.0100	9.6280	0.129	0	0	0
2022/10/07	2030	02/02/2023	9.04	Call	Bond Future	166.7000	0.1667	162.5200	0.1625	(2.507)	0	0	0
2022/10/07	2030	02/02/2023	9.04	Put	Bond Future	8,526.5600	8.5266	8,537.9800	8.5380	0.134	0	0	0
2022/10/07	2030	02/02/2023	9.08	Put	Bond Future	8,340.8600	8.3409	8,352.0900	8.3521	0.135	0	0	0
2022/10/07	2030	02/02/2023			Bond Future	10.8393	86.4932	10.8429	86.4776	0.033	0.0000	0.0000	5,200
2022/10/07	2030	02/02/2023	11.55	Call	Bond Future	4,080.0300	4.0800	4,060.7100	4.0607	(0.474)	0	0	5,000
2022/10/07	2030	02/02/2023	11.55	Put	Bond Future	1,036.9200	1.0369	1,033.2000	1.0332	(0.359)	0	0	0
2022/10/07	2030	02/02/2023	11.12	Call	Bond Future	2,833.6400	2.8336	2,815.3600	2.8154	(0.645)	0	0	0
2022/10/07	2030	02/02/2023	11.12	Put	Bond Future	1,615.1600	1.6152	1,612.4800	1.6125	(0.166)	0	0	0
2022/10/07	2030	02/02/2023	11.16	Call	Bond Future	2,941.5000	2.9415	2,923.0700	2.9231	(0.627)	0	0	0
2022/10/07	2030	02/02/2023	9.99	Put	Bond Future	4,532.9100	4.5329	4,538.0500	4.5381	0.113	0	0	0
2022/10/07	2030	02/02/2023	10.00	Put	Bond Future	4,497.3500	4.4974	4,502.4100	4.5024	0.113	0	0	0
2022/10/07	2030	02/02/2023	10.01	Call	Bond Future	729.8500	0.7298	719.2200	0.7192	(1.456)	0	0	0
2022/10/07	2030	02/02/2023	9.80	Put	Bond Future	5,236.3200	5.2363	5,243.0800	5.2431	0.129	0	0	0
2022/10/07	2030	02/02/2023	9.83	Call	Bond Future	552.9200	0.5529	543.8300	0.5438	(1.644)	0	0	388
2022/10/07	2030	02/02/2023	9.83	Put	Bond Future	5,121.8500	5.1218	5,128.3600	5.1284	0.127	0	0	0
2022/10/07	2030	02/02/2023	9.94	Call	Bond Future	656.6800	0.6567	646.6500	0.6467	(1.527)	0	0	0
2022/10/07	2030	02/02/2023	9.79	Call	Bond Future	518.4600	0.5185	509.7100	0.5097	(1.688)	0	0	0
2022/10/07	2030	02/02/2023	9.79	Put	Bond Future	5,274.6900	5.2747	5,281.5400	5.2815	0.130	0	0	0

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2022/10/07	2030	02/02/2023	8.81	Call	Bond Future	114.8300	0.1148	111.6300	0.1116	(2.787)	0	0	102
2022/10/07	2030	02/02/2023	9.08	Call	Bond Future	177.6800	0.1777	173.3100	0.1733	(2.459)	0	0	388
2022/10/07	2030	04/05/2023	11.34	Call	Bond Future	3,671.1200	3.6711	3,654.4600	3.6545	(0.454)	0	0	0
2022/10/07	2030	04/05/2023	11.34	Put	Bond Future	2,097.0500	2.0971	2,097.1500	2.0972	0.005	0	0	150
2022/10/07	2030	04/05/2023	10.42	Call	Bond Future	1,687.8300	1.6878	1,675.4300	1.6754	(0.735)	0	0	479
2022/10/07	2030	04/05/2023	10.42	Put	Bond Future	4,048.0900	4.0481	4,052.4500	4.0525	0.108	0	0	0
2022/10/07	2030	04/05/2023	10.52	Call	Bond Future	1,855.0700	1.8551	1,842.1300	1.8421	(0.698)	0	0	0
2022/10/07	2030	04/05/2023	10.52	Put	Bond Future	3,776.6300	3.7766	3,780.4500	3.7805	0.101	0	0	0.10
2022/10/07	2030	04/05/2023	10.53	Call	Bond Future	1,873.0400	1.8730	1,860.0400	1.8600	(0.694)	0	0	0
2022/10/07	2030	04/05/2023	10.53	Put	Bond Future	3,750.8800	3.7509	3,754.6400	3.7546	0.100	0	0	0
2022/10/07	2030	04/05/2023	9.67	Call	Bond Future	793.5000	0.7935	785.2400	0.7852	(1.041)	0	0	479
2022/10/07	2030	04/05/2023	9.67	Put	Bond Future	6,533.3100	6.5333	6,541.8100	6.5418	0.130	0	0	0
2022/10/07	2030	04/05/2023	9.78	Call	Bond Future	885.5700	0.8856	876.7600	0.8768	(0.995)	0	0	388
2022/10/07	2030	04/05/2023	9.78	Put	Bond Future	6,119.6800	6.1197	6,127.6300	6.1276	0.130	0	0	0
2022/10/07	2030	04/05/2023	10.00	Call	Bond Future	1,096.2200	1.0962	1,086.2800	1.0863	(0.907)	0	0	1,080
2022/10/07	2030	04/05/2023	10.00	Put	Bond Future	5,329.3700	5.3294	5,336.1900	5.3362	0.128	0	0	0
2022/10/07	2030	04/05/2023	9.03	Call	Bond Future	402.0500	0.4020	396.7000	0.3967	(1.331)	0	0	388
2022/10/07	2030	04/05/2023	9.03	Put	Bond Future	9,154.8500	9.1549	9,166.2600	9.1663	0.125	0	0	0
2022/10/07	2030	04/05/2023	9.58	Put	Bond Future	6,880.2900	6.8803	6,889.2400	6.8892	0.130	0	0	0
2022/10/07	2030	04/05/2023			Bond Future	10.9656	88.2801	10.9695	88.2634	0.036	0.0000	0.0000	0
2022/10/07	2030	04/05/2023	12.57	Call	Bond Future	7,334.5300	7.3345	7,315.8200	7.3158	(0.255)	0	0	0
2022/10/07	2030	04/05/2023	12.57	Put	Bond Future	840.3300	0.8403	838.3800	0.8384	(0.232)	0	0	350
2022/10/07	2030	04/05/2023	11.62	Call	Bond Future	4,433.5500	4.4336	4,416.0900	4.4161	(0.394)	0	0	0
2022/10/07	2030	04/05/2023	11.62	Put	Bond Future	1,706.2100	1.7062	1,705.5100	1.7055	(0.041)	0	0	388
2022/10/07	2030	04/05/2023	12.04	Call	Bond Future	5,669.4000	5.6694	5,651.1400	5.6511	(0.322)	0	0	0
2022/10/07	2030	04/05/2023	12.04	Put	Bond Future	1,249.3400	1.2493	1,247.8400	1.2478	(0.120)	0	0	1,080
2022/10/07	2030	04/05/2023	12.50	Call	Bond Future	7,109.6600	7.1097	7,090.9800	7.0910	(0.263)	0	0	0
2022/10/07	2030	04/05/2023	12.50	Put	Bond Future	885.5200	0.8855	883.6000	0.8836	(0.217)	0	0	479
2022/10/07	2030	04/05/2023	10.54	Call	Bond Future	1,891.1000	1.8911	1,878.0500	1.8781	(0.690)	0	0	0
2022/10/07	2030	04/05/2023	10.54	Put	Bond Future	3,725.2500	3.7252	3,728.9600	3.7290	0.100	0	0	0
2022/10/07	2030	04/05/2023	10.65	Call	Bond Future	2,095.0700	2.0951	2,081.4200	2.0814	(0.652)	0	0	350
2022/10/07	2030	04/05/2023	10.65	Put	Bond Future	3,450.4200	3.4504	3,453.5300	3.4535	0.090	0	0	0
2022/10/07	2030	04/05/2023	9.58	Call	Bond Future	724.1000	0.7241	716.2900	0.7163	(1.079)	0	0	150
2022/10/07	2030	03/08/2023	12.89	Call	Bond Future	7,955.4200	7.9554	7,937.3400	7.9373	(0.227)	0	0	0
2022/10/07	2030	03/08/2023	12.89	Put	Bond Future	955.8100	0.9558	955.1500	0.9552	(0.069)	0	0	350
2022/10/07	2030	03/08/2023	11.34	Call	Bond Future	3,550.3100	3.5503	3,535.4100	3.5354	(0.420)	0	0	0
2022/10/07	2030	03/08/2023	11.34	Put	Bond Future	2,559.9100	2.5599	2,562.4300	2.5624	0.098	0	0	0
2022/10/07	2030	03/08/2023	11.35	Call	Bond Future	3,574.8000	3.5748	3,559.8700	3.5599	(0.418)	0	0	0
2022/10/07	2030	03/08/2023	11.36	Put	Bond Future	2,527.8100	2.5278	2,530.2500	2.5303	0.097	0	0	0
2022/10/07	2030	03/08/2023	10.40	Call	Bond Future	1,653.7300	1.6537	1,643.1000	1.6431	(0.643)	0	0	1,012
2022/10/07	2030	03/08/2023	10.65	Call	Bond Future	2,071.7500	2.0718	2,059.8500	2.0599	(0.574)	0	0	350
2022/10/07	2030	03/08/2023	10.65	Put	Bond Future	3,942.4200	3.9424	3,947.9400	3.9479	0.140	0	0	0
2022/10/07	2030	03/08/2023			Bond Future	11.0979	86.1211	11.1021	86.1037	0.038	0.0000	0.0000	0
2022/10/07	2030	03/08/2023	12.59	Call	Bond Future	7,035.7400	7.0357	7,017.9600	7.0180	(0.253)	0	0	0
2022/10/07	2030	03/08/2023	12.59	Put	Bond Future	1,156.0100	1.1560	1,155.6500	1.1556	(0.031)	0	0	1,012
2022/10/07	2030	03/08/2023	11.35	Put	Bond Future	2,543.8100	2.5438	2,546.3000	2.5463	0.098	0	0	0
2022/10/07	2030	03/08/2023	11.36	Call	Bond Future	3,599.3700	3.5994	3,584.3900	3.5844	(0.416)	0	0	0
2022/10/07	2030	03/08/2023	10.40	Put	Bond Future	4,590.9200	4.5909	4,597.7100	4.5977	0.148	0	0	0

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2022/10/07	2030	02/11/2023	10.81	Call	Bond Future	1,995.2500	1.9953	1,984.4000	1.9844	(0.544)	0	0	0
2022/10/07	2030	02/11/2023	10.81	Put	Bond Future	3,694.4100	3.6944	3,701.3700	3.7014	0.188	0	0	0
2022/10/07	2030	02/11/2023	10.80	Call	Bond Future	1,977.2800	1.9773	1,966.4700	1.9665	(0.547)	0	0	0
2022/10/07	2030	02/11/2023	10.80	Put	Bond Future	3,717.3800	3.7174	3,724.3800	3.7244	0.188	0	0	0
2022/10/07	2030	02/11/2023			Bond Future	11.2303	87.9216	11.2347	87.9037	0.040	0.0000	0.0000	0
2022/10/07	2030	02/11/2023	10.82	Call	Bond Future	2,013.6700	2.0137	2,002.7700	2.0028	(0.541)	0	0	0
2022/10/07	2030	02/11/2023	10.82	Put	Bond Future	3,671.9100	3.6719	3,678.8200	3.6788	0.188	0	0	0
2022/10/07	2032	03/11/2022	9.31	Put	Bond Future	10,130.0800	10.1301	10,145.9000	10.1459	0.156	0	0	0
2022/10/07	2032	03/11/2022	9.36	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	454
2022/10/07	2032	03/11/2022	9.36	Put	Bond Future	9,835.4100	9.8354	9,851.2400	9.8512	0.161	0	0	0
2022/10/07	2032	03/11/2022	9.46	Put	Bond Future	9,249.7400	9.2497	9,265.5600	9.2656	0.171	0	0	0
2022/10/07	2032	03/11/2022	10.56	Put	Bond Future	3,210.4000	3.2104	3,218.3100	3.2183	0.246	0	0	180
2022/10/07	2032	03/11/2022	9.92	Call	Bond Future	0.6300	0.0006	0.4900	0.0005	(22.222)	0	0	750
2022/10/07	2032	03/11/2022	9.92	Put	Bond Future	6,617.6500	6.6176	6,633.3400	6.6333	0.237	0	0	0
2022/10/07	2032	03/11/2022	10.11	Put	Bond Future	5,560.7700	5.5608	5,576.1500	5.5762	0.277	0	0	454
2022/10/07	2032	03/11/2022	10.16	Call	Bond Future	3.3300	0.0033	2.7400	0.0027	(17.718)	0	0	0
2022/10/07	2032	03/11/2022	10.16	Put	Bond Future	5,285.8800	5.2859	5,301.1200	5.3011	0.288	0	0	180
2022/10/07	2032	03/11/2022			Bond Future	11.1592	84.1959	11.1624	84.1801	0.028	0.0000	0.0000	171,096
2022/10/07	2032	03/11/2022	9.31	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	180
2022/10/07	2032	03/11/2022	9.46	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	500
2022/10/07	2032	03/11/2022	11.55	Call	Bond Future	2,409.5500	2.4096	2,380.4500	2.3804	(1.208)	0	0	0
2022/10/07	2032	03/11/2022	11.55	Put	Bond Future	458.0200	0.4580	444.7500	0.4448	(2.897)	0	0	500
2022/10/07	2032	03/11/2022	12.30	Call	Bond Future	5,595.2300	5.5952	5,574.2500	5.5742	(0.375)	0	0	0
2022/10/07	2032	03/11/2022	12.30	Put	Bond Future	66.4000	0.0664	61.2500	0.0613	(7.756)	0	0	750
2022/10/07	2032	03/11/2022	10.66	Call	Bond Future	172.0600	0.1721	160.3200	0.1603	(6.823)	0	0	0
2022/10/07	2032	03/11/2022	10.66	Put	Bond Future	2,757.4400	2.7574	2,761.5300	2.7615	0.148	0	0	0
2022/10/07	2032	03/11/2022	10.67	Call	Bond Future	181.7300	0.1817	169.5800	0.1696	(6.686)	0	0	750
2022/10/07	2032	03/11/2022	10.67	Put	Bond Future	2,714.2900	2.7143	2,717.9700	2.7180	0.136	0	0	0
2022/10/07	2032	03/11/2022	11.45	Call	Bond Future	2,036.9000	2.0369	2,007.3300	2.0073	(1.452)	0	0	0
2022/10/07	2032	03/11/2022	11.45	Put	Bond Future	578.9300	0.5789	565.1900	0.5652	(2.373)	0	0	7,500
2022/10/07	2032	03/11/2022	10.21	Call	Bond Future	4.6400	0.0046	3.8600	0.0039	(16.810)	0	0	500
2022/10/07	2032	03/11/2022	10.21	Put	Bond Future	5,012.4700	5.0125	5,027.5200	5.0275	0.300	0	0	0
2022/10/07	2032	03/11/2022	10.49	Call	Bond Future	57.8800	0.0579	52.2600	0.0523	(9.710)	0	0	0
2022/10/07	2032	03/11/2022	10.49	Put	Bond Future	3,547.9300	3.5479	3,558.1400	3.5581	0.288	0	0	454
2022/10/07	2032	03/11/2022	10.56	Call	Bond Future	94.3800	0.0944	86.4600	0.0865	(8.392)	0	0	0
2022/10/07	2032	03/11/2022	10.11	Call	Bond Future	2.3800	0.0024	1.9300	0.0019	(18.908)	0	0	0
2022/10/07	2032	02/02/2023	11.69	Call	Bond Future	3,623.3400	3.6233	3,601.9000	3.6019	(0.592)	0	0	0
2022/10/07	2032	02/02/2023	11.69	Put	Bond Future	1,759.6400	1.7596	1,755.7200	1.7557	(0.223)	0	0	0
2022/10/07	2032	02/02/2023	10.40	Call	Bond Future	765.6600	0.7657	754.1100	0.7541	(1.509)	0	0	0
2022/10/07	2032	02/02/2023	10.40	Put	Bond Future	5,425.5400	5.4255	5,431.5100	5.4315	0.110	0	0	0
2022/10/07	2032	02/02/2023	10.50	Call	Bond Future	895.3500	0.8953	882.7600	0.8828	(1.406)	0	0	0
2022/10/07	2032	02/02/2023	10.50	Put	Bond Future	5,025.1500	5.0251	5,030.0800	5.0301	0.098	0	0	454
2022/10/07	2032	02/02/2023	10.67	Call	Bond Future	1,148.3800	1.1484	1,134.0900	1.1341	(1.244)	0	0	750
2022/10/07	2032	02/02/2023	10.67	Put	Bond Future	4,386.7500	4.3868	4,389.9800	4.3900	0.074	0	0	0
2022/10/07	2032	02/02/2023	10.22	Call	Bond Future	569.9600	0.5700	560.2100	0.5602	(1.711)	0	0	500
2022/10/07	2032	02/02/2023	10.22	Put	Bond Future	6,194.7500	6.1948	6,202.5200	6.2025	0.125	0	0	0
2022/10/07	2032	02/02/2023	9.47	Call	Bond Future	157.9000	0.1579	153.7400	0.1537	(2.635)	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
2022/10/07	2032	02/02/2023	9.47	Put	Bond Future	9,957.0800	9.9571	9,970.4400	9.9704	0.134	0	0	0
2022/10/07	2032	02/02/2023	9.92	Call	Bond Future	352.7900	0.3528	345.5600	0.3456	(2.049)	0	0	750
2022/10/07	2032	02/02/2023	9.92	Put	Bond Future	7,617.1100	7.6171	7,627.4000	7.6274	0.135	0	0	0
2022/10/07	2032	02/02/2023			Bond Future	11.3078	85.7735	11.3113	85.7560	0.031	0.0000	0.0000	18
2022/10/07	2032	02/02/2023	11.84	Call	Bond Future	4,102.4000	4.1024	4,080.5400	4.0805	(0.533)	0	0	0
2022/10/07	2032	02/02/2023	11.84	Put	Bond Future	1,522.6400	1.5226	1,518.3000	1.5183	(0.285)	0	0	500
2022/10/07	2032	02/02/2023	12.75	Call	Bond Future	7,356.0500	7.3561	7,333.9900	7.3340	(0.300)	0	0	0
2022/10/07	2032	02/02/2023	12.75	Put	Bond Future	609.1400	0.6091	604.6000	0.6046	(0.745)	0	0	750
2022/10/07	2032	02/02/2023	10.38	Call	Bond Future	741.4400	0.7414	730.0900	0.7301	(1.531)	0	0	0
2022/10/07	2032	02/02/2023	10.38	Put	Bond Future	5,507.8400	5.5078	5,514.0100	5.5140	0.112	0	0	0
2022/10/07	2032	02/02/2023	10.39	Call	Bond Future	753.4900	0.7535	742.0300	0.7420	(1.521)	0	0	0
2022/10/07	2032	02/02/2023	10.39	Put	Bond Future	5,466.6100	5.4666	5,472.6700	5.4727	0.111	0	0	0
2022/10/07	2032	02/02/2023	10.16	Call	Bond Future	519.7200	0.5197	510.5000	0.5105	(1.774)	0	0	0
2022/10/07	2032	02/02/2023	10.16	Put	Bond Future	6,469.2600	6.4693	6,477.5600	6.4776	0.128	0	0	454
2022/10/07	2032	02/02/2023	9.31	Call	Bond Future	115.7500	0.1157	112.4400	0.1124	(2.860)	0	0	454
2022/10/07	2032	02/02/2023	9.31	Put	Bond Future	10,838.6800	10.8387	10,852.8900	10,8529	0.131	0	0	0
2022/10/07	2032	04/05/2023	10.89	Call	Bond Future	2,034.2500	2.0343	2,019.8200	2.0198	(0.709)	0	0	0
2022/10/07	2032	04/05/2023	10.89	Put	Bond Future	4,712.5300	4.7125	4,716.8200	4.7168	0.091	0	0	0
2022/10/07	2032	04/05/2023	11.37	Call	Bond Future	3,107.2200	3.1072	3,090.0300	3.0900	(0.553)	0	0	400
2022/10/07	2032	04/05/2023	13.43	Call	Bond Future	9,744.9700	9.7450	9,723.6900	9.7237	(0.218)	0	0	0
2022/10/07	2032	04/05/2023	13.43	Put	Bond Future	790.0400	0.7900	787.4800	0.7875	(0.324)	0	0	400
2022/10/07	2032	04/05/2023			Bond Future	11.4321	83.3811	11.4360	83.3624	0.034	0.0000	0.0000	0
2022/10/07	2032	04/05/2023	11.37	Put	Bond Future	3,408.5000	3.4085	3,410.0300	3.4100	0.045	0	0	0
2022/10/07	2032	04/05/2023	10.62	Call	Bond Future	1,555.5700	1.5556	1,542.9000	1.5429	(0.814)	0	0	400
2022/10/07	2032	04/05/2023	10.62	Put	Bond Future	5,610.5600	5.6106	5,616.6100	5.6166	0.108	0	0	0
2022/10/07	2032	04/05/2023	10.87	Call	Bond Future	1,996.1000	1.9961	1,981.7900	1.9818	(0.717)	0	0	0
2022/10/07	2032	04/05/2023	10.87	Put	Bond Future	4,775.3600	4.7754	4,779.7700	4.7798	0.092	0	0	0
2022/10/07	2032	04/05/2023	10.88	Call	Bond Future	2,015.1200	2.0151	2,000.7500	2.0007	(0.713)	0	0	0
2022/10/07	2032	04/05/2023	10.88	Put	Bond Future	4,743.8700	4.7439	4,748.2200	4.7482	0.092	0	0	0
2022/10/07	2032	03/08/2023	11.90	Call	Bond Future	4,463.8300	4.4638	4,446.4900	4.4465	(0.388)	0	0	5,000
2022/10/07	2032	03/08/2023	11.90	Put	Bond Future	2,861.4000	2.8614	2,863.4300	2.8634	0.071	0	0	0
2022/10/07	2032	03/08/2023	11.77	Call	Bond Future	4,101.9300	4.1019	4,085.0800	4.0851	(0.411)	0	0	0
2022/10/07	2032	03/08/2023	11.77	Put	Bond Future	3,101.0400	3.1010	3,103.5600	3.1036	0.081	0	0	0
2022/10/07	2032	03/08/2023			Bond Future	11.5565	85.1276	11.5606	85.1082	0.035	0.0000	0.0000	2,600
2022/10/07	2032	03/08/2023	11.75	Call	Bond Future	4,047.3200	4.0473	4,030.5500	4.0306	(0.414)	0	0	0
2022/10/07	2032	03/08/2023	11.75	Put	Bond Future	3,139.5000	3.1395	3,142.1000	3.1421	0.083	0	0	0
2022/10/07	2032	03/08/2023	11.76	Call	Bond Future	4,074.5900	4.0746	4,057.7800	4.0578	(0.413)	0	0	0
2022/10/07	2032	03/08/2023	11.76	Put	Bond Future	3,120.2200	3.1202	3,122.7800	3.1228	0.082	0	0	0
2022/10/07	2032	02/11/2023	11.24	Call	Bond Future	2,349.8700	2.3499	2,337.5200	2.3375	(0.526)	0	0	0
2022/10/07	2032	02/11/2023	11.24	Put	Bond Future	4,461.1600	4.4612	4,468.6400	4.4686	0.168	0	0	0
2022/10/07	2032	02/11/2023			Bond Future	11.6902	82.7460	11.6945	82.7262	0.037	0.0000	0.0000	0
2022/10/07	2032	02/11/2023	11.22	Call	Bond Future	2,310.4400	2.3104	2,298.1900	2.2982	(0.530)	0	0	0
2022/10/07	2032	02/11/2023	11.22	Put	Bond Future	4,517.1800	4.5172	4,524.7600	4.5248	0.168	0	0	0
2022/10/07	2032	02/11/2023	11.23	Call	Bond Future	2,330.1100	2.3301	2,317.8000	2.3178	(0.528)	0	0	0
2022/10/07	2032	02/11/2023	11.23	Put	Bond Future	4,489.1100	4.4891	4,496.6300	4.4966	0.168	0	0	0
2022/10/07	2033	03/11/2022			Bond Future	113.3820	113.3820	113.1215	113.1215	(0.230)	0.0000	0.0000	1,138
2022/10/07	2033	02/02/2023			Bond Future	115.5345	115.5345	115.2671	115.2671	(0.231)	0.0000	0.0000	6,442

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2022/10/07	2033	04/05/2023			Bond Future	116.5529	116.5529	116.2791	116.2791	(0.235)	0.0000	0.0000	0
2022/10/07	2033	03/08/2023			Bond Future	119.0180	119.0180	118.7380	118.7380	(0.235)	0.0000	0.0000	0
2022/10/07	2033	02/11/2023			Bond Future	120.0908	120.0908	119.8058	119.8058	(0.237)	0.0000	0.0000	0
2022/10/07	2037	03/11/2022	11.30	Put	Bond Future	2,740.3900	2.7404	2,693.0600	2.6931	(1.727)	0	0	0
2022/10/07	2037	03/11/2022	11.31	Call	Bond Future	448.4300	0.4484	440.2800	0.4403	(1.817)	0	0	0
2022/10/07	2037	03/11/2022	11.31	Put	Bond Future	2,695.6500	2.6956	2,648.3000	2.6483	(1.757)	0	0	0
2022/10/07	2037	03/11/2022	11.32	Call	Bond Future	463.6600	0.4637	455.4900	0.4555	(1.762)	0	0	0
2022/10/07	2037	03/11/2022			Bond Future	11.6952	80.3812	11.6883	80.4204	(0.059)	0.0000	0.0000	60,175
2022/10/07	2037	03/11/2022	11.30	Call	Bond Future	433.5600	0.4336	425.4300	0.4254	(1.875)	0	0	0
2022/10/07	2037	03/11/2022	11.32	Put	Bond Future	2,651.3400	2.6513	2,603.9700	2.6040	(1.787)	0	0	0
2022/10/07	2037	02/02/2023	11.97	Call	Bond Future	3,363.2600	3.3633	3,372.4600	3.3725	0.274	0	0	0
2022/10/07	2037	02/02/2023	11.03	Call	Bond Future	1,071.4600	1.0715	1,072.2700	1.0723	0.076	0	0	0
2022/10/07	2037	02/02/2023	11.03	Put	Bond Future	5,775.4800	5.7755	5,737.7000	5.7377	(0.654)	0	0	0
2022/10/07	2037	02/02/2023	11.04	Call	Bond Future	1,087.8900	1.0879	1,088.7600	1.0888	0.080	0	0	0
2022/10/07	2037	02/02/2023	11.04	Put	Bond Future	5,730.8700	5.7309	5,693.1500	5.6932	(0.658)	0	0	0
2022/10/07	2037	02/02/2023			Bond Future	11.8343	77.6314	11.8274	77.6700	(0.058)	0.0000	0.0000	76,247
2022/10/07	2037	02/02/2023	11.10	Call	Bond Future	1,189.4600	1.1895	1,190.6600	1.1907	0.101	0	0	636
2022/10/07	2037	02/02/2023	11.10	Put	Bond Future	5,467.6000	5.4676	5,430.2100	5.4302	(0.684)	0	0	0
2022/10/07	2037	02/02/2023	11.97	Put	Bond Future	2,609.0300	2.6090	2,579.6400	2.5796	(1.126)	0	0	636
2022/10/07	2037	02/02/2023	11.05	Call	Bond Future	1,104.3400	1.1043	1,105.2600	1.1053	0.083	0	0	0
2022/10/07	2037	02/02/2023	11.05	Put	Bond Future	5,686.3500	5.6863	5,648.6800	5.6487	(0.662)	0	0	0
2022/10/07	2037	04/05/2023	13.73	Put	Bond Future	1,157.1500	1.1572	1,143.3100	1.1433	(1.196)	0	0	400
2022/10/07	2037	04/05/2023	11.30	Call	Bond Future	2,167.3900	2.1674	2,173.3500	2.1734	0.275	0	0	0
2022/10/07	2037	04/05/2023	11.30	Put	Bond Future	5,903.2300	5.9032	5,870.5500	5.8705	(0.554)	0	0	0
2022/10/07	2037	04/05/2023	11.31	Call	Bond Future	2,188.6100	2.1886	2,194.6400	2.1946	0.276	0	0	0
2022/10/07	2037	04/05/2023	11.31	Put	Bond Future	5,865.4900	5.8655	5,832.8800	5.8329	(0.556)	0	0	0
2022/10/07	2037	04/05/2023	11.03	Put	Bond Future	6,991.4900	6.9915	6,957.0400	6.9570	(0.493)	0	0	0
2022/10/07	2037	04/05/2023			Bond Future	11.9556	79.2359	11.9486	79.2746	(0.059)	0.0000	0.0000	0
2022/10/07	2037	04/05/2023	11.78	Call	Bond Future	3,336.4800	3.3365	3,346.1600	3.3462	0.290	0	0	400
2022/10/07	2037	04/05/2023	11.78	Put	Bond Future	4,311.8900	4.3119	4,282.9300	4.2829	(0.672)	0	0	0
2022/10/07	2037	04/05/2023	13.73	Call	Bond Future	10,066.3300	10.0663	10,091.1300	10,091.1300	0.246	0	0	0
2022/10/07	2037	04/05/2023	11.32	Call	Bond Future	2,209.9500	2.2100	2,216.0600	2.2161	0.276	0	0	0
2022/10/07	2037	04/05/2023	11.32	Put	Bond Future	5,827.9300	5.8279	5,795.4000	5.7954	(0.558)	0	0	0
2022/10/07	2037	04/05/2023	11.03	Call	Bond Future	1,639.5500	1.6396	1,643.7400	1.6437	0.256	0	0	400
2022/10/07	2037	03/08/2023	12.13	Call	Bond Future	4,354.3000	4.3543	4,368.3800	4.3684	0.323	0	0	0
2022/10/07	2037	03/08/2023	12.13	Put	Bond Future	4,090.1500	4.0901	4,065.0600	4.0651	(0.613)	0	0	0
2022/10/07	2037	03/08/2023	12.12	Call	Bond Future	4,325.1000	4.3251	4,339.1000	4.3391	0.324	0	0	0
2022/10/07	2037	03/08/2023	12.12	Put	Bond Future	4,114.7200	4.1147	4,089.5500	4.0895	(0.612)	0	0	0
2022/10/07	2037	03/08/2023			Bond Future	12.0810	76.6374	12.0737	76.6766	(0.060)	0.0000	0.0000	0
2022/10/07	2037	03/08/2023	12.14	Call	Bond Future	4,383.8500	4.3838	4,398.0100	4.3980	0.323	0	0	0
2022/10/07	2037	03/08/2023	12.14	Put	Bond Future	4,065.9900	4.0660	4,040.9800	4.0410	(0.615)	0	0	0
2022/10/07	2037	02/11/2023	11.56	Put	Bond Future	6,042.8200	6.0428	6,013.5400	6.0135	(0.485)	0	0	0
2022/10/07	2037	02/11/2023	11.57	Call	Bond Future	2,533.3200	2.5333	2,544.0600	2.5441	0.424	0	0	0
2022/10/07	2037	02/11/2023	11.55	Put	Bond Future	6,078.4800	6.0785	6,049.1200	6.0491	(0.483)	0	0	0
2022/10/07	2037	02/11/2023			Bond Future	12.2032	78.2398	12.1957	78.2797	(0.062)	0.0000	0.0000	0
2022/10/07	2037	02/11/2023	11.56	Call	Bond Future	2,512.1100	2.5121	2,522.7700	2.5228	0.424	0	0	0
2022/10/07	2037	02/11/2023	11.57	Put	Bond Future	6,007.3200	6.0073	5,978.1200	5.9781	(0.486)	0	0	0

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2022/10/07	2037	02/11/2023	11.55	Call	Bond Future	2,491.0000	2.4910	2,501.5800	2.5016	0.425	0	0	0
2022/10/07	2038	03/11/2022			Bond Future	127.5475	127.5475	126.9793	126.9793	(0.445)	0.0000	0.0000	3,892
2022/10/07	2038	02/02/2023			Bond Future	128.0460	128.0460	127.4650	127.4650	(0.454)	0.0000	0.0000	1,875
2022/10/07	2038	04/05/2023			Bond Future	130.7174	130.7174	130.1234	130.1234	(0.454)	0.0000	0.0000	0
2022/10/07	2038	03/08/2023			Bond Future	131.4948	131.4948	130.8886	130.8886	(0.461)	0.0000	0.0000	0
2022/10/07	2038	02/11/2023			Bond Future	134.2711	134.2711	133.6520	133.6520	(0.461)	0.0000	0.0000	0
2022/10/07	2040	03/11/2022	10.60	Put	Bond Future	7,682.1900	7.6822	7,700.6100	7.7006	0.240	0	0	0
2022/10/07	2040	03/11/2022	10.70	Call	Bond Future	22.7000	0.0227	19.7000	0.0197	(13.216)	0	0	1,078
2022/10/07	2040	03/11/2022	12.00	Call	Bond Future	2,275.1000	2.2751	2,237.4900	2.2375	(1.653)	0	0	0
2022/10/07	2040	03/11/2022	12.00	Put	Bond Future	845.2500	0.8453	827.9900	0.8280	(2.042)	0	0	0
2022/10/07	2040	03/11/2022	12.52	Call	Bond Future	4,658.9600	4.6590	4,627.3600	4.6274	(0.678)	0	0	0
2022/10/07	2040	03/11/2022	11.39	Call	Bond Future	512.9900	0.5130	488.2200	0.4882	(4.829)	0	0	0
2022/10/07	2040	03/11/2022	11.40	Call	Bond Future	529.9900	0.5300	504.8200	0.5048	(4.749)	0	0	0
2022/10/07	2040	03/11/2022	11.41	Put	Bond Future	2,762.2500	2.7623	2,757.0400	2.7570	(0.189)	0	0	0
2022/10/07	2040	03/11/2022	11.20	Call	Bond Future	259.3300	0.2593	242.3100	0.2423	(6.563)	0	0	1,078
2022/10/07	2040	03/11/2022	11.20	Put	Bond Future	3,836.3400	3.8363	3,839.6700	3.8397	0.087	0	0	0
2022/10/07	2040	03/11/2022			Bond Future	11.7635	82.2002	11.7668	82.1799	0.028	0.0000	0.0000	53,931
2022/10/07	2040	03/11/2022	10.10	Call	Bond Future	0.5000	0.0005	0.3800	0.0004	(24.000)	0	0	0
2022/10/07	2040	03/11/2022	10.10	Put	Bond Future	11,321.8300	11.3218	11,342.0600	11.3421	0.179	0	0	0
2022/10/07	2040	03/11/2022	10.60	Call	Bond Future	13.0700	0.0131	11.1400	0.0111	(14.767)	0	0	1,467
2022/10/07	2040	03/11/2022	10.70	Put	Bond Future	6,988.4400	6.9884	7,005.7900	7.0058	0.248	0	0	0
2022/10/07	2040	03/11/2022	11.50	Call	Bond Future	721.1700	0.7212	692.2300	0.6922	(4.013)	0	0	0
2022/10/07	2040	03/11/2022	11.50	Put	Bond Future	2,363.0600	2.3631	2,354.4700	2.3545	(0.364)	0	0	0
2022/10/07	2040	03/11/2022	12.52	Put	Bond Future	225.4100	0.2254	214.1600	0.2142	(4.991)	0	0	1,078
2022/10/07	2040	03/11/2022	11.39	Put	Bond Future	2,856.1600	2.8562	2,851.7400	2.8517	(0.155)	0	0	0
2022/10/07	2040	03/11/2022	11.40	Put	Bond Future	2,809.0200	2.8090	2,804.2000	2.8042	(0.172)	0	0	0
2022/10/07	2040	03/11/2022	11.41	Call	Bond Future	547.2900	0.5473	521.7300	0.5217	(4.670)	0	0	0
2022/10/07	2040	03/11/2022	10.80	Call	Bond Future	39.4000	0.0394	34.7900	0.0348	(11.701)	0	0	0
2022/10/07	2040	03/11/2022	10.80	Put	Bond Future	6,310.4700	6.3105	6,326.2100	6.3262	0.249	0	0	0
2022/10/07	2040	03/11/2022	11.30	Call	Bond Future	376.8100	0.3768	355.7200	0.3557	(5.597)	0	0	1,467
2022/10/07	2040	03/11/2022	11.30	Put	Bond Future	3,300.8400	3.3008	3,300.1000	3.3001	(0.022)	0	0	0
2022/10/07	2040	02/02/2023	12.24	Call	Bond Future	4,370.5900	4.3706	4,343.6500	4.3437	(0.616)	0	0	0
2022/10/07	2040	02/02/2023	12.24	Put	Bond Future	2,355.8800	2.3559	2,351.0100	2.3510	(0.207)	0	0	0
2022/10/07	2040	02/02/2023	12.27	Call	Bond Future	4,480.2800	4.4803	4,453.2100	4.4532	(0.604)	0	0	0
2022/10/07	2040	02/02/2023	12.27	Put	Bond Future	2,292.7200	2.2927	2,287.7200	2.2877	(0.218)	0	0	388
2022/10/07	2040	02/02/2023	11.12	Call	Bond Future	1,216.4700	1.2165	1,199.8800	1.1999	(1.364)	0	0	0
2022/10/07	2040	02/02/2023	11.12	Put	Bond Future	6,122.1400	6.1221	6,127.6200	6.1276	0.090	0	0	0
2022/10/07	2040	02/02/2023	11.19	Call	Bond Future	1,347.6500	1.3476	1,330.1700	1.3302	(1.297)	0	0	621
2022/10/07	2040	02/02/2023	11.19	Put	Bond Future	5,792.7100	5.7927	5,797.3000	5.7973	0.079	0	0	0
2022/10/07	2040	02/02/2023	12.07	Put	Bond Future	2,744.8600	2.7449	2,740.8700	2.7409	(0.145)	0	0	621
2022/10/07	2040	02/02/2023	10.96	Call	Bond Future	948.0100	0.9480	933.5100	0.9335	(1.530)	0	0	388
2022/10/07	2040	02/02/2023	10.96	Put	Bond Future	6,921.4400	6.9214	6,929.0100	6.9290	0.109	0	0	0
2022/10/07	2040	02/02/2023	10.93	Call	Bond Future	902.6000	0.9026	888.4900	0.8885	(1.563)	0	0	0
2022/10/07	2040	02/02/2023			Bond Future	11.8980	79.2341	11.9017	79.2121	0.031	0.0000	0.0000	65,233
2022/10/07	2040	02/02/2023	12.07	Call	Bond Future	3,768.3000	3.7683	3,742.2400	3.7422	(0.692)	0	0	0
2022/10/07	2040	02/02/2023	11.10	Call	Bond Future	1,180.4400	1.1804	1,164.1100	1.1641	(1.383)	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
2022/10/07	2040	02/02/2023	11.10	Put	Bond Future	6,218.4400	6.2184	6,224.1800	6.2242	0.092	0	0	0
2022/10/07	2040	02/02/2023	11.11	Call	Bond Future	1,198.4500	1.1984	1,181.9800	1.1820	(1.374)	0	0	0
2022/10/07	2040	02/02/2023	11.11	Put	Bond Future	6,170.2400	6.1702	6,175.8400	6.1758	0.091	0	0	0
2022/10/07	2040	02/02/2023	10.18	Call	Bond Future	236.5100	0.2365	230.5600	0.2306	(2.516)	0	0	0
2022/10/07	2040	02/02/2023	10.18	Put	Bond Future	11,728.1600	11.7282	11,744.2800	11.7443	0.137	0	0	0
2022/10/07	2040	02/02/2023	10.21	Call	Bond Future	251.0300	0.2510	244.8200	0.2448	(2.474)	0	0	388
2022/10/07	2040	02/02/2023	10.21	Put	Bond Future	11,520.4100	11.5204	11,536.2700	11.5363	0.138	0	0	0
2022/10/07	2040	02/02/2023	10.93	Put	Bond Future	7,078.5800	7.0786	7,086.5400	7.0865	0.112	0	0	0
2022/10/07	2040	04/05/2023	12.78	Call	Bond Future	6,824.5600	6.8246	6,799.1800	6.7992	(0.372)	0	0	0
2022/10/07	2040	04/05/2023	12.78	Put	Bond Future	2,500.0000	2.5000	2,497.9800	2.4980	(0.081)	0	0	388
2022/10/07	2040	04/05/2023	13.45	Put	Bond Future	1,601.8900	1.6019	1,598.7300	1.5987	(0.197)	0	0	486
2022/10/07	2040	04/05/2023	11.43	Call	Bond Future	2,519.1700	2.5192	2,501.0900	2.5011	(0.718)	0	0	0
2022/10/07	2040	04/05/2023	11.43	Put	Bond Future	6,103.9300	6.1039	6,109.2100	6.1092	0.087	0	0	0
2022/10/07	2040	04/05/2023	10.73	Put	Bond Future	9,431.3900	9.4314	9,442.4500	9.4425	0.117	0	0	0
2022/10/07	2040	04/05/2023			Bond Future	12.0152	80.8720	12.0192	80.8486	0.033	0.0000	0.0000	0
2022/10/07	2040	04/05/2023	13.45	Call	Bond Future	9,410.4900	9.4105	9,383.9700	9.3840	(0.282)	0	0	0
2022/10/07	2040	04/05/2023	11.42	Call	Bond Future	2,495.3500	2.4953	2,477.3500	2.4774	(0.721)	0	0	0
2022/10/07	2040	04/05/2023	11.42	Put	Bond Future	6,143.5700	6.1436	6,148.9300	6.1489	0.087	0	0	0
2022/10/07	2040	04/05/2023	11.48	Call	Bond Future	2,639.6900	2.6397	2,621.2100	2.6212	(0.700)	0	0	486
2022/10/07	2040	04/05/2023	11.48	Put	Bond Future	5,908.2700	5.9083	5,913.1500	5.9132	0.083	0	0	0
2022/10/07	2040	04/05/2023	10.73	Call	Bond Future	1,213.3300	1.2133	1,201.0300	1.2010	(1.014)	0	0	486
2022/10/07	2040	04/05/2023	10.92	Call	Bond Future	1,486.1400	1.4861	1,472.3300	1.4723	(0.929)	0	0	388
2022/10/07	2040	04/05/2023	10.92	Put	Bond Future	8,407.3900	8.4074	8,416.9400	8.4169	0.114	0	0	0
2022/10/07	2040	04/05/2023	11.41	Call	Bond Future	2,471.8800	2.4719	2,453.9500	2.4540	(0.725)	0	0	0
2022/10/07	2040	04/05/2023	11.41	Put	Bond Future	6,183.6500	6.1837	6,189.0800	6.1891	0.088	0	0	0
2022/10/07	2040	04/05/2023	10.17	Call	Bond Future	620.4500	0.6205	612.3700	0.6124	(1.302)	0	0	388
2022/10/07	2040	04/05/2023	10.17	Put	Bond Future	12,841.2700	12.8413	12,856.5500	12.8565	0.119	0	0	0
2022/10/07	2040	03/08/2023	12.23	Call	Bond Future	4,942.6700	4.9427	4,921.7300	4.9217	(0.424)	0	0	0
2022/10/07	2040	03/08/2023	12.23	Put	Bond Future	4,399.7900	4.3998	4,402.9600	4.4030	0.072	0	0	0
2022/10/07	2040	03/08/2023			Bond Future	12.1361	78.0573	12.1402	78.0332	0.034	0.0000	0.0000	0
2022/10/07	2040	03/08/2023	12.22	Call	Bond Future	4,910.9900	4.9110	4,890.1000	4.8901	(0.425)	0	0	0
2022/10/07	2040	03/08/2023	12.22	Put	Bond Future	4,425.6100	4.4256	4,428.8300	4.4288	0.073	0	0	0
2022/10/07	2040	03/08/2023	12.21	Call	Bond Future	4,879.3900	4.8794	4,858.5400	4.8585	(0.427)	0	0	0
2022/10/07	2040	03/08/2023	12.21	Put	Bond Future	4,451.5700	4.4516	4,454.8300	4.4548	0.073	0	0	0
2022/10/07	2040	02/11/2023	11.59	Call	Bond Future	2,916.5100	2.9165	2,901.2700	2.9013	(0.523)	0	0	0
2022/10/07	2040	02/11/2023	11.60	Put	Bond Future	6,820.9600	6.8210	6,830.2800	6.8303	0.137	0	0	0
2022/10/07	2040	02/11/2023	11.58	Call	Bond Future	2,893.6200	2.8936	2,878.4400	2.8784	(0.525)	0	0	0
2022/10/07	2040	02/11/2023	11.58	Put	Bond Future	6,898.3000	6.8983	6,907.7500	6.9077	0.137	0	0	0
2022/10/07	2040	02/11/2023			Bond Future	12.2534	79.6894	12.2577	79.6648	0.035	0.0000	0.0000	0
2022/10/07	2040	02/11/2023	11.59	Put	Bond Future	6,859.3800	6.8594	6,868.7700	6.8688	0.137	0	0	0
2022/10/07	2040	02/11/2023	11.60	Call	Bond Future	2,939.8200	2.9398	2,924.5100	2.9245	(0.521)	0	0	0
2022/10/07	2044	03/11/2022	10.10	Call	Bond Future	0.5000	0.0005	0.4100	0.0004	(18.000)	0	0	0
2022/10/07	2044	03/11/2022	10.10	Put	Bond Future	11,563.9400	11.5639	11,522.0700	11.5221	(0.362)	0	0	0
2022/10/07	2044	03/11/2022	10.60	Call	Bond Future	13.7700	0.0138	12.4400	0.0124	(9.659)	0	0	1,647
2022/10/07	2044	03/11/2022	10.60	Put	Bond Future	7,787.1600	7.7872	7,744.0500	7.7440	(0.554)	0	0	0
2022/10/07	2044	03/11/2022	10.80	Call	Bond Future	41.8100	0.0418	38.8900	0.0389	(6.984)	0	0	0
2022/10/07	2044	03/11/2022	10.80	Put	Bond Future	6,372.9800	6.3730	6,328.2800	6.3283	(0.701)	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
2022/10/07	2044	03/11/2022	11.41	Call	Bond Future	576.5400	0.5765	567.1500	0.5672	(1.629)	0	0	0
2022/10/07	2044	03/11/2022	11.41	Put	Bond Future	2,750.5500	2.7506	2,699.3800	2.6994	(1.860)	0	0	0
2022/10/07	2044	03/11/2022	11.30	Call	Bond Future	398.0100	0.3980	388.9800	0.3890	(2.269)	0	0	1,647
2022/10/07	2044	03/11/2022	11.30	Put	Bond Future	3,295.8400	3.2958	3,245.0300	3.2450	(1.542)	0	0	0
2022/10/07	2044	03/11/2022	11.40	Put	Bond Future	2,797.7900	2.7978	2,746.6200	2.7466	(1.829)	0	0	0
2022/10/07	2044	03/11/2022			Bond Future	11.7508	79.0717	11.7441	79.1134	(0.057)	0.0000	0.0000	74,214
2022/10/07	2044	03/11/2022	11.39	Call	Bond Future	540.6500	0.5406	531.2700	0.5313	(1.735)	0	0	0
2022/10/07	2044	03/11/2022	11.39	Put	Bond Future	2,845.4500	2.8455	2,794.2900	2.7943	(1.798)	0	0	0
2022/10/07	2044	03/11/2022	11.40	Call	Bond Future	558.4300	0.5584	549.0400	0.5490	(1.681)	0	0	0
2022/10/07	2044	02/02/2023	12.00	Call	Bond Future	3,651.3500	3.6513	3,660.6600	3.6607	0.255	0	0	0
2022/10/07	2044	02/02/2023	12.00	Put	Bond Future	2,909.1000	2.9091	2,877.2400	2.8772	(1.095)	0	0	4,000
2022/10/07	2044	02/02/2023	11.20	Put	Bond Future	5,765.5000	5.7655	5,725.7000	5.7257	(0.690)	0	0	0
2022/10/07	2044	02/02/2023	11.90	Call	Bond Future	3,316.3400	3.3163	3,324.4600	3.3245	0.245	0	0	1,300
2022/10/07	2044	02/02/2023	11.90	Put	Bond Future	3,179.6300	3.1796	3,146.5800	3.1466	(1.039)	0	0	0
2022/10/07	2044	02/02/2023	11.14	Call	Bond Future	1,306.1500	1.3062	1,307.1300	1.3071	0.075	0	0	0
2022/10/07	2044	02/02/2023	11.14	Put	Bond Future	6,051.1900	6.0512	6,011.0000	6.0110	(0.664)	0	0	0
2022/10/07	2044	02/02/2023	11.15	Call	Bond Future	1,325.4800	1.3255	1,326.5200	1.3265	0.078	0	0	0
2022/10/07	2044	02/02/2023	11.15	Put	Bond Future	6,002.9200	6.0029	5,962.7900	5.9628	(0.669)	0	0	0
2022/10/07	2044	02/02/2023			Bond Future	11.8776	76.1722	11.8709	76.2133	(0.057)	0.0000	0.0000	31,719
2022/10/07	2044	02/02/2023	11.16	Call	Bond Future	1,344.8400	1.3448	1,345.9500	1.3459	0.083	0	0	0
2022/10/07	2044	02/02/2023	11.16	Put	Bond Future	5,954.7700	5.9548	5,914.7100	5.9147	(0.673)	0	0	0
2022/10/07	2044	02/02/2023	11.20	Call	Bond Future	1,424.6500	1.4247	1,426.0200	1.4260	0.096	0	0	1,300
2022/10/07	2044	04/05/2023	11.75	Put	Bond Future	4,947.5200	4.9475	4,915.8100	4.9158	(0.641)	0	0	4,115
2022/10/07	2044	04/05/2023	11.41	Call	Bond Future	2,575.7600	2.5758	2,582.5900	2.5826	0.265	0	0	0
2022/10/07	2044	04/05/2023	11.41	Put	Bond Future	6,191.6800	6.1917	6,157.1300	6.1571	(0.558)	0	0	0
2022/10/07	2044	04/05/2023	11.42	Call	Bond Future	2,600.1800	2.6002	2,607.0800	2.6071	0.265	0	0	0
2022/10/07	2044	04/05/2023	11.42	Put	Bond Future	6,151.0600	6.1511	6,116.5800	6.1166	(0.561)	0	0	0
2022/10/07	2044	04/05/2023			Bond Future	11.9876	77.7467	11.9808	77.7881	(0.057)	0.0000	0.0000	0
2022/10/07	2044	04/05/2023	12.25	Call	Bond Future	5,095.9600	5.0960	5,110.1200	5.1101	0.278	0	0	0
2022/10/07	2044	04/05/2023	12.25	Put	Bond Future	3,544.1100	3.5441	3,516.8900	3.5169	(0.768)	0	0	1,500
2022/10/07	2044	04/05/2023	11.43	Call	Bond Future	2,624.7200	2.6247	2,631.7000	2.6317	0.266	0	0	0
2022/10/07	2044	04/05/2023	11.43	Put	Bond Future	6,110.6500	6.1107	6,076.2500	6.0763	(0.563)	0	0	0
2022/10/07	2044	04/05/2023	11.75	Call	Bond Future	3,494.0300	3.4940	3,503.7000	3.5037	0.277	0	0	0
2022/10/07	2044	04/05/2023	12.00	Call	Bond Future	4,262.0300	4.2620	4,273.9300	4.2739	0.279	0	0	0
2022/10/07	2044	04/05/2023	12.00	Put	Bond Future	4,187.7000	4.1877	4,158.2200	4.1582	(0.704)	0	0	4,115
2022/10/07	2044	03/08/2023	12.15	Call	Bond Future	4,950.2900	4.9503	4,965.0600	4.9651	0.298	0	0	0
2022/10/07	2044	03/08/2023	12.15	Put	Bond Future	4,659.4700	4.6595	4,632.3100	4.6323	(0.583)	0	0	0
2022/10/07	2044	03/08/2023	12.16	Call	Bond Future	4,982.1900	4.9822	4,997.0400	4.9970	0.298	0	0	0
2022/10/07	2044	03/08/2023	12.16	Put	Bond Future	4,632.6000	4.6326	4,605.5200	4.6055	(0.585)	0	0	0
2022/10/07	2044	03/08/2023			Bond Future	12.1007	74.9918	12.0936	75.0338	(0.059)	0.0000	0.0000	0
2022/10/07	2044	03/08/2023	12.17	Call	Bond Future	5,014.1600	5.0142	5,029.1000	5.0291	0.298	0	0	0
2022/10/07	2044	03/08/2023	12.17	Put	Bond Future	4,605.8800	4.6059	4,578.8900	4.5789	(0.586)	0	0	0
2022/10/07	2044	02/11/2023	11.57	Call	Bond Future	3,299.2900	3.2993	3,310.7200	3.3107	0.346	0	0	0
2022/10/07	2044	02/11/2023	11.57	Put	Bond Future	7,193.5800	7.1936	7,162.2600	7.1623	(0.435)	0	0	0
2022/10/07	2044	02/11/2023			Bond Future	12.2102	76.5599	12.2028	76.6026	(0.060)	0.0000	0.0000	0
2022/10/07	2044	02/11/2023	11.55	Call	Bond Future	3,251.2600	3.2513	3,262.5400	3.2625	0.347	0	0	0
2022/10/07	2044	02/11/2023	11.55	Put	Bond Future	7,272.6400	7.2726	7,241.1700	7.2412	(0.433)	0	0	0
2022/10/07	2044	02/11/2023	11.56	Call	Bond Future	3,275.3800	3.2754	3,286.7400	3.2867	0.347	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/07	2044	02/11/2023	11.56	Put	Bond Future	7,233.1700	7.2332	7,201.7800	7.2018	(0.434)	0	0	0
2022/10/07	2046	03/11/2022			Bond Future	111.4779	111.4779	111.8885	111.8885	0.368	0.0000	0.0000	16,138
2022/10/07	2046	02/02/2023			Bond Future	113.5942	113.5942	114.0107	114.0107	0.367	0.0000	0.0000	400
2022/10/07	2046	04/05/2023			Bond Future	113.9159	113.9159	114.3404	114.3404	0.373	0.0000	0.0000	0
2022/10/07	2046	03/08/2023			Bond Future	116.3257	116.3257	116.7588	116.7588	0.372	0.0000	0.0000	0
2022/10/07	2046	02/11/2023			Bond Future	116.6615	116.6615	117.1053	117.1053	0.380	0.0000	0.0000	0
2022/10/07	2050	03/11/2022			Bond Future	115.7323	115.7323	117.2427	117.2427	1.305	0.0000	0.0000	11,145
2022/10/07	2050	02/02/2023			Bond Future	115.7882	115.7882	117.3256	117.3256	1.328	0.0000	0.0000	1,434
2022/10/07	2050	04/05/2023			Bond Future	118.2037	118.2037	119.7720	119.7720	1.327	0.0000	0.0000	0
2022/10/07	2050	03/08/2023			Bond Future	118.4955	118.4955	120.0969	120.0969	1.352	0.0000	0.0000	0
2022/10/07	2050	02/11/2023			Bond Future	120.9973	120.9973	122.6327	122.6327	1.352	0.0000	0.0000	0
2022/10/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	AL37	03/11/2022			Index Future	826.0960	826.0960	825.2090	825.2090	(0.107)	0.0000	0.0000	0
2022/10/07	AL37	02/02/2023			Index Future	841.5750	841.5750	840.6580	840.6580	(0.109)	0.0000	0.0000	0
2022/10/07	AL37	04/05/2023			Index Future	858.9210	858.9210	857.9770	857.9770	(0.110)	0.0000	0.0000	0
2022/10/07	AL37	03/08/2023			Index Future	876.8870	876.8870	875.9210	875.9210	(0.110)	0.0000	0.0000	0
2022/10/07	AL37	02/11/2023			Index Future	895.2090	895.2090	894.2210	894.2210	(0.110)	0.0000	0.0000	0
2022/10/07	AL7T	03/11/2022			Index Future	943.5620	943.5620	943.4650	943.4650	(0.010)	0.0000	0.0000	0
2022/10/07	AL7T	02/02/2023			Index Future	961.2420	961.2420	961.1270	961.1270	(0.012)	0.0000	0.0000	0
2022/10/07	AL7T	04/05/2023			Index Future	981.0540	981.0540	980.9280	980.9280	(0.013)	0.0000	0.0000	0
2022/10/07	AL7T	03/08/2023			Index Future	1,001.5750	1,001.5750	1,001.4430	1,001.4430	(0.013)	0.0000	0.0000	0
2022/10/07	AL7T	02/11/2023			Index Future	1,022.5020	1,022.5020	1,022.3670	1,022.3670	(0.013)	0.0000	0.0000	0
2022/10/07	ALBI	03/11/2022			Index Future	827.1710	827.1710	827.1810	827.1810	0.001	0.0000	0.0000	123
2022/10/07	ALBI	02/02/2023			Index Future	842.6710	842.6710	842.6660	842.6660	(0.001)	0.0000	0.0000	0
2022/10/07	ALBI	04/05/2023			Index Future	860.0390	860.0390	860.0260	860.0260	(0.002)	0.0000	0.0000	0
2022/10/07	ALBI	03/08/2023			Index Future	878.0290	878.0290	878.0130	878.0130	(0.002)	0.0000	0.0000	0
2022/10/07	ALBI	02/11/2023			Index Future	896.3740	896.3740	896.3580	896.3580	(0.002)	0.0000	0.0000	0
2022/10/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	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
2022/10/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/07	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
2022/10/07	ES33	03/11/2022			Bond Future	12.5107	71.7777	12.5084	71.7885	(0.019)	0.0000	0.0000	0
2022/10/07	ES33	02/02/2023			Bond Future	12.7005	73.1403	12.6983	73.1502	(0.017)	0.0000	0.0000	350
2022/10/07	ES33	04/05/2023			Bond Future	12.8644	70.8704	12.8622	70.8798	(0.017)	0.0000	0.0000	0
2022/10/07	ES33	03/08/2023			Bond Future	13.0299	72.3708	13.0278	72.3802	(0.017)	0.0000	0.0000	0
2022/10/07	ES33	02/11/2023			Bond Future	13.2084	70.1032	13.2061	70.1128	(0.017)	0.0000	0.0000	0
2022/10/07	ES42	03/11/2022			Bond Future	12.7840	69.8115	12.7768	69.8497	(0.057)	0.0000	0.0000	0
2022/10/07	ES42	02/02/2023			Bond Future	12.9506	71.1378	12.9433	71.1755	(0.056)	0.0000	0.0000	4,769
2022/10/07	ES42	04/05/2023			Bond Future	13.1018	68.3585	13.0943	68.3963	(0.057)	0.0000	0.0000	0
2022/10/07	ES42	03/08/2023			Bond Future	13.2498	69.8068	13.2420	69.8452	(0.058)	0.0000	0.0000	0
2022/10/07	ES42	02/11/2023			Bond Future	13.4086	67.0183	13.4005	67.0574	(0.060)	0.0000	0.0000	0
2022/10/07	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	03/11/2022	820.41	Put	GOVI	48,640.0000	4.8640	48,540.0000	4.8540	(0.206)	0	0	0
2022/10/07	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	03/11/2022	820.42	Put	GOVI	48,740.0000	4.8740	48,640.0000	4.8640	(0.205)	0	0	0
2022/10/07	GOVI	03/11/2022			GOVI	815.5460	815.5460	815.5560	815.5560	0.001	0.0000	0.0000	854
2022/10/07	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	03/11/2022	820.43	Put	GOVI	48,840.0000	4.8840	48,740.0000	4.8740	(0.205)	0	0	0
2022/10/07	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	02/02/2023	850.82	Put	GOVI	199,930.0000	19.9930	199,960.0000	19.9960	0.015	0	0	0
2022/10/07	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	02/02/2023	850.83	Put	GOVI	200,030.0000	20.0030	200,060.0000	20.0060	0.015	0	0	0
2022/10/07	GOVI	02/02/2023			GOVI	830.8270	830.8270	830.8240	830.8240	0.000	0.0000	0.0000	0
2022/10/07	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	02/02/2023	850.84	Put	GOVI	200,130.0000	20.0130	200,160.0000	20.0160	0.015	0	0	0
2022/10/07	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	04/05/2023	852.86	Put	GOVI	49,090.0000	4.9090	49,190.0000	4.9190	0.204	0	0	0
2022/10/07	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	04/05/2023	852.87	Put	GOVI	49,190.0000	4.9190	49,290.0000	4.9290	0.203	0	0	0
2022/10/07	GOVI	04/05/2023			GOVI	847.9510	847.9510	847.9410	847.9410	(0.001)	0.0000	0.0000	0
2022/10/07	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	04/05/2023	852.88	Put	GOVI	49,290.0000	4.9290	49,390.0000	4.9390	0.203	0	0	0
2022/10/07	GOVI	03/08/2023	837.21	Call	GOVI	284,780.0000	28.4780	284,650.0000	28.4650	(0.046)	0	0	0
2022/10/07	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	03/08/2023	837.22	Call	GOVI	284,680.0000	28.4680	284,550.0000	28.4550	(0.046)	0	0	0
2022/10/07	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	03/08/2023			GOVI	865.6880	865.6880	865.6750	865.6750	(0.002)	0.0000	0.0000	0
2022/10/07	GOVI	03/08/2023	837.23	Call	GOVI	284,580.0000	28.4580	284,450.0000	28.4450	(0.046)	0	0	0
2022/10/07	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	02/11/2023	885.81	Put	GOVI	20,340.0000	2.0340	20,490.0000	2.0490	0.737	0	0	0
2022/10/07	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	02/11/2023			GOVI	883.7760	883.7760	883.7610	883.7610	(0.002)	0.0000	0.0000	0
2022/10/07	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	02/11/2023	885.80	Put	GOVI	20,240.0000	2.0240	20,390.0000	2.0390	0.741	0	0	0
2022/10/07	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	GOVI	02/11/2023	885.82	Put	GOVI	20,440.0000	2.0440	20,590.0000	2.0590	0.734	0	0	0

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2022/10/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/07	IGOV	03/11/2022			Index Future	318.7040	318.7040	319.4590	319.4590	0.237	0.0000	0.0000	702
2022/10/07	IGOV	02/02/2023			Index Future	324.7540	324.7540	325.5190	325.5190	0.236	0.0000	0.0000	0
2022/10/07	IGOV	04/05/2023			Index Future	331.5250	331.5250	332.3020	332.3020	0.234	0.0000	0.0000	0
2022/10/07	IGOV	03/08/2023			Index Future	338.5350	338.5350	339.3280	339.3280	0.234	0.0000	0.0000	0
2022/10/07	IGOV	02/11/2023			Index Future	345.6810	345.6810	346.4910	346.4910	0.234	0.0000	0.0000	0
2022/10/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/07	JBAF	19/10/2022			Jibar Tradeable Future	6.4750	93.5250	6.4750	93.5250	0.000	0.0000	0.0000	0
2022/10/07	JBAF	16/11/2022			Jibar Tradeable Future	6.5200	93.4800	6.5300	93.4700	0.153	0.0000	0.0000	0
2022/10/07	JBAF	21/12/2022			Jibar Tradeable Future	6.4550	93.5450	7.3400	92.6600	13.710	0.0000	0.0000	68
2022/10/07	JBAF	18/01/2023			Jibar Tradeable Future	7.3500	92.6500	7.3800	92.6200	0.408	0.0000	0.0000	0
2022/10/07	JBAF	15/02/2023			Jibar Tradeable Future	7.8100	92.1900	7.8600	92.1400	0.640	0.0000	0.0000	0
2022/10/07	JBAF	15/03/2023			Jibar Tradeable Future	7.8550	92.1450	7.9150	92.0850	0.764	0.0000	0.0000	0
2022/10/07	JBAF	21/06/2023			Jibar Tradeable Future	8.1000	91.9000	8.1800	91.8200	0.988	0.0000	0.0000	0
2022/10/07	JBAF	20/09/2023			Jibar Tradeable Future	8.2050	91.7950	8.2700	91.7300	0.792	0.0000	0.0000	75
2022/10/07	JBAF	20/12/2023			Jibar Tradeable Future	8.1850	91.8150	8.2450	91.7550	0.733	0.0000	0.0000	272
2022/10/07	JBAF	20/03/2024			Jibar Tradeable Future	8.2450	91.7550	8.3550	91.6450	1.334	0.0000	0.0000	0
2022/10/07	JBAF	19/06/2024			Jibar Tradeable Future	8.1400	91.8600	8.3200	91.6800	2.211	0.0000	0.0000	0
2022/10/07	JBAF	18/09/2024			Jibar Tradeable Future	8.2650	91.7350	8.3650	91.6350	1.210	0.0000	0.0000	0
2022/10/07	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	R023	03/11/2022	6.25	Put	Bond Future	305.0800	0.3051	300.2000	0.3002	(1.600)	0	0	0
2022/10/07	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	R023	03/11/2022	6.26	Put	Bond Future	302.0200	0.3020	297.1400	0.2971	(1.616)	0	0	0
2022/10/07	R023	03/11/2022			Bond Future	7.2472	101.6153	7.2312	101.6202	(0.221)	0.0000	0.0000	11,802

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/07	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/07	R023	03/11/2022	6.27	Put	Bond Future	298.9500	0.2989	294.0700	0.2941	(1.632)	0	0	0
2022/10/07	R035	03/11/2022	10.57	Call	Bond Future	33.9300	0.0339	33.2200	0.0332	(2.093)	0	0	0
2022/10/07	R035	03/11/2022	10.57	Put	Bond Future	5,823.1100	5.8231	5,725.4400	5.7254	(1.677)	0	0	582
2022/10/07	R035	03/11/2022	11.15	Call	Bond Future	436.4600	0.4365	442.5200	0.4425	1.388	0	0	0
2022/10/07	R035	03/11/2022	11.15	Put	Bond Future	2,709.7600	2.7098	2,618.8600	2.6189	(3.355)	0	0	0
2022/10/07	R035	03/11/2022	12.68	Call	Bond Future	6,158.9100	6.1589	6,246.2700	6.2463	1.418	0	0	0
2022/10/07	R035	03/11/2022	12.68	Put	Bond Future	64.9000	0.0649	55.3000	0.0553	(14.792)	0	0	976
2022/10/07	R035	03/11/2022	10.99	Call	Bond Future	244.1500	0.2441	246.0900	0.2461	0.795	0	0	0
2022/10/07	R035	03/11/2022	10.99	Put	Bond Future	3,467.2400	3.4672	3,372.2200	3.3722	(2.741)	0	0	582
2022/10/07	R035	03/11/2022	11.05	Call	Bond Future	306.7400	0.3067	309.9500	0.3100	1.046	0	0	976
2022/10/07	R035	03/11/2022			Bond Future	11.5435	84.3525	11.5264	84.4495	(0.148)	0.0000	0.0000	63,733
2022/10/07	R035	03/11/2022	9.82	Call	Bond Future	0.3000	0.0003	0.2600	0.0003	(13.333)	0	0	582
2022/10/07	R035	03/11/2022	9.82	Put	Bond Future	10,648.0200	10.6480	10,551.0200	10.5510	(0.911)	0	0	0
2022/10/07	R035	03/11/2022	10.30	Call	Bond Future	7.3800	0.0074	7.0100	0.0070	(5.014)	0	0	976
2022/10/07	R035	03/11/2022	10.30	Put	Bond Future	7,503.7500	7.5038	7,406.4200	7.4064	(1.297)	0	0	0
2022/10/07	R035	03/11/2022	11.14	Call	Bond Future	421.9800	0.4220	427.7100	0.4277	1.358	0	0	0
2022/10/07	R035	03/11/2022	11.14	Put	Bond Future	2,754.2100	2.7542	2,662.9800	2.6630	(3.312)	0	0	0
2022/10/07	R035	03/11/2022	11.05	Put	Bond Future	3,171.9000	3.1719	3,078.1500	3.0781	(2.956)	0	0	0
2022/10/07	R035	03/11/2022	11.13	Call	Bond Future	407.8400	0.4078	413.2500	0.4133	1.327	0	0	0
2022/10/07	R035	03/11/2022	11.13	Put	Bond Future	2,799.0500	2.7990	2,707.5000	2.7075	(3.271)	0	0	0
2022/10/07	R035	02/02/2023	11.94	Call	Bond Future	3,629.4100	3.6294	3,675.1800	3.6752	1.261	0	0	0
2022/10/07	R035	02/02/2023	13.22	Put	Bond Future	657.5700	0.6576	635.4000	0.6354	(3.372)	0	0	976
2022/10/07	R035	02/02/2023	10.88	Call	Bond Future	1,008.0100	1.0080	1,024.3300	1.0243	1.619	0	0	0
2022/10/07	R035	02/02/2023	10.88	Put	Bond Future	5,693.8400	5.6938	5,612.7800	5.6128	(1.424)	0	0	0
2022/10/07	R035	02/02/2023	10.66	Call	Bond Future	712.4900	0.7125	724.2800	0.7243	1.655	0	0	0
2022/10/07	R035	02/02/2023	10.66	Put	Bond Future	6,731.7600	6.7318	6,646.1700	6.6462	(1.271)	0	0	582
2022/10/07	R035	02/02/2023	10.30	Put	Bond Future	8,656.8200	8.6568	8,565.8800	8.5659	(1.051)	0	0	0
2022/10/07	R035	02/02/2023	10.60	Call	Bond Future	648.6100	0.6486	659.3500	0.6594	1.656	0	0	0
2022/10/07	R035	02/02/2023	10.60	Put	Bond Future	7,036.5600	7.0366	6,949.9200	6.9499	(1.231)	0	0	0
2022/10/07	R035	02/02/2023	10.64	Put	Bond Future	6,832.7000	6.8327	6,746.7600	6.7468	(1.258)	0	0	0
2022/10/07	R035	02/02/2023	9.81	Call	Bond Future	152.5200	0.1525	154.8600	0.1549	1.534	0	0	582
2022/10/07	R035	02/02/2023	9.81	Put	Bond Future	11,603.4600	11.6035	11,508.4200	11.5084	(0.819)	0	0	0
2022/10/07	R035	02/02/2023	9.85	Call	Bond Future	165.7600	0.1658	168.3200	0.1683	1.544	0	0	0
2022/10/07	R035	02/02/2023	9.89	Call	Bond Future	179.9500	0.1800	182.7500	0.1827	1.556	0	0	388
2022/10/07	R035	02/02/2023	9.89	Put	Bond Future	11,100.0100	11.1000	11,005.4300	11.0054	(0.852)	0	0	0
2022/10/07	R035	02/02/2023			Bond Future	11.6928	85.9331	11.6753	86.0305	(0.150)	0.0000	0.0000	108,831
2022/10/07	R035	02/02/2023	11.94	Put	Bond Future	2,276.0000	2.2760	2,224.3900	2.2244	(2.268)	0	0	0
2022/10/07	R035	02/02/2023	11.98	Call	Bond Future	3,762.1600	3.7622	3,809.0700	3.8091	1.247	0	0	0
2022/10/07	R035	02/02/2023	11.98	Put	Bond Future	2,192.7600	2.1928	2,142.2900	2.1423	(2.302)	0	0	388
2022/10/07	R035	02/02/2023	13.22	Call	Bond Future	8,528.8500	8.5288	8,604.0600	8.6041	0.882	0	0	0
2022/10/07	R035	02/02/2023	11.05	Call	Bond Future	1,298.8300	1.2988	1,319.2400	1.3192	1.571	0	0	976
2022/10/07	R035	02/02/2023	11.05	Put	Bond Future	4,973.7400	4.9737	4,896.7700	4.8968	(1.548)	0	0	0
2022/10/07	R035	02/02/2023	11.06	Call	Bond Future	1,317.5700	1.3176	1,338.2300	1.3382	1.568	0	0	0
2022/10/07	R035	02/02/2023	11.06	Put	Bond Future	4,933.5300	4.9335	4,856.8100	4.8568	(1.555)	0	0	582
2022/10/07	R035	02/02/2023	10.86	Call	Bond Future	976.7900	0.9768	992.6600	0.9927	1.625	0	0	0
2022/10/07	R035	02/02/2023	10.86	Put	Bond Future	5,782.6600	5.7827	5,701.1500	5.7012	(1.410)	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
2022/10/07	R035	02/02/2023	10.87	Call	Bond Future	992.2400	0.9922	1,008.3400	1.0083	1.623	0	0	0
2022/10/07	R035	02/02/2023	10.87	Put	Bond Future	5,738.0600	5.7381	5,656.7800	5.6568	(1.417)	0	0	0
2022/10/07	R035	02/02/2023	10.30	Call	Bond Future	392.5200	0.3925	398.9600	0.3990	1.641	0	0	976
2022/10/07	R035	02/02/2023	10.64	Call	Bond Future	690.7800	0.6908	702.2200	0.7022	1.656	0	0	388
2022/10/07	R035	02/02/2023	9.85	Put	Bond Future	11,350.7400	11.3507	11,255.9200	11.2559	(0.835)	0	0	0
2022/10/07	R035	04/05/2023	11.22	Put	Bond Future	5,589.5200	5.5895	5,520.3800	5.5204	(1.237)	0	0	0
2022/10/07	R035	04/05/2023	12.46	Call	Bond Future	5,871.4200	5.8714	5,927.6800	5.9277	0.958	0	0	0
2022/10/07	R035	04/05/2023	12.46	Put	Bond Future	2,458.5800	2.4586	2,416.2300	2.4162	(1.723)	0	0	388
2022/10/07	R035	04/05/2023	13.18	Call	Bond Future	8,477.6500	8.4776	8,546.3000	8.5463	0.810	0	0	0
2022/10/07	R035	04/05/2023	13.18	Put	Bond Future	1,503.6800	1.5037	1,473.7200	1.4737	(1.992)	0	0	491
2022/10/07	R035	04/05/2023	11.17	Call	Bond Future	2,166.0800	2.1661	2,194.4700	2.1945	1.311	0	0	491
2022/10/07	R035	04/05/2023	11.20	Call	Bond Future	2,229.5500	2.2296	2,258.5900	2.2586	1.303	0	0	0
2022/10/07	R035	04/05/2023	11.21	Call	Bond Future	2,251.1000	2.2511	2,280.3600	2.2804	1.300	0	0	0
2022/10/07	R035	04/05/2023	10.60	Call	Bond Future	1,187.3300	1.1873	1,204.5600	1.2046	1.451	0	0	388
2022/10/07	R035	04/05/2023	10.60	Put	Bond Future	8,180.2300	8.1802	8,098.8500	8.0988	(0.995)	0	0	0
2022/10/07	R035	04/05/2023			Bond Future	11.8129	83.2002	11.7948	83.2988	(0.153)	0.0000	0.0000	0
2022/10/07	R035	04/05/2023	11.22	Call	Bond Future	2,272.5300	2.2725	2,302.0000	2.3020	1.297	0	0	0
2022/10/07	R035	04/05/2023	11.17	Put	Bond Future	5,771.4600	5.7715	5,701.2400	5.7012	(1.217)	0	0	0
2022/10/07	R035	04/05/2023	11.20	Put	Bond Future	5,661.7300	5.6617	5,592.1600	5.5922	(1.229)	0	0	0
2022/10/07	R035	04/05/2023	11.21	Put	Bond Future	5,625.6600	5.6257	5,556.3100	5.5563	(1.233)	0	0	0
2022/10/07	R035	04/05/2023	9.85	Call	Bond Future	485.9200	0.4859	493.3900	0.4934	1.537	0	0	388
2022/10/07	R035	04/05/2023	9.85	Put	Bond Future	12,230.2400	12.2302	12,139.1000	12.1391	(0.745)	0	0	0
2022/10/07	R035	04/05/2023	10.42	Call	Bond Future	974.2900	0.9743	988.6800	0.9887	1.477	0	0	491
2022/10/07	R035	04/05/2023	10.42	Put	Bond Future	9,076.2000	9.0762	8,991.9800	8.9920	(0.928)	0	0	0
2022/10/07	R035	03/08/2023	12.00	Call	Bond Future	4,236.6800	4.2367	4,284.0800	4.2841	1.119	0	0	0
2022/10/07	R035	03/08/2023	12.00	Put	Bond Future	3,889.1100	3.8891	3,836.1500	3.8362	(1.362)	0	0	0
2022/10/07	R035	03/08/2023			Bond Future	11.9346	84.9426	11.9158	85.0430	(0.158)	0.0000	0.0000	0
2022/10/07	R035	03/08/2023	11.98	Call	Bond Future	4,178.8100	4.1788	4,225.8000	4.2258	1.124	0	0	0
2022/10/07	R035	03/08/2023	11.98	Put	Bond Future	3,937.3500	3.9374	3,883.9800	3.8840	(1.355)	0	0	0
2022/10/07	R035	03/08/2023	11.99	Call	Bond Future	4,207.7000	4.2077	4,254.9000	4.2549	1.122	0	0	0
2022/10/07	R035	03/08/2023	11.99	Put	Bond Future	3,913.1600	3.9132	3,860.0000	3.8600	(1.358)	0	0	0
2022/10/07	R035	02/11/2023	11.41	Call	Bond Future	2,356.4000	2.3564	2,390.8300	2.3908	1.461	0	0	0
2022/10/07	R035	02/11/2023	11.41	Put	Bond Future	5,897.7500	5.8977	5,829.7800	5.8298	(1.152)	0	0	0
2022/10/07	R035	02/11/2023	11.42	Call	Bond Future	2,376.7500	2.3768	2,411.3900	2.4114	1.457	0	0	0
2022/10/07	R035	02/11/2023	11.42	Put	Bond Future	5,862.5900	5.8626	5,794.8300	5.7948	(1.156)	0	0	0
2022/10/07	R035	02/11/2023			Bond Future	12.0671	82.2117	12.0476	82.3141	(0.162)	0.0000	0.0000	0
2022/10/07	R035	02/11/2023	11.43	Call	Bond Future	2,397.5300	2.3975	2,432.3900	2.4324	1.454	0	0	0
2022/10/07	R035	02/11/2023	11.43	Put	Bond Future	5,827.9000	5.8279	5,760.3600	5.7604	(1.159)	0	0	0
2022/10/07	R186	03/11/2022	8.53	Call	Bond Future	23.7600	0.0238	17.3100	0.0173	(27.146)	0	0	0
2022/10/07	R186	03/11/2022	8.53	Put	Bond Future	2,395.4000	2.3954	2,505.5700	2.5056	4.599	0	0	0
2022/10/07	R186	03/11/2022	8.54	Call	Bond Future	26.0100	0.0260	19.0700	0.0191	(26.682)	0	0	0
2022/10/07	R186	03/11/2022	8.54	Put	Bond Future	2,362.1000	2.3621	2,471.7800	2.4718	4.643	0	0	0
2022/10/07	R186	03/11/2022	8.91	Put	Bond Future	1,291.6200	1.2916	1,369.5000	1.3695	6.030	0	0	4,310
2022/10/07	R186	03/11/2022			Bond Future	9.2065	108.3462	9.2402	108.2296	0.367	0.0000	0.0000	64,222
2022/10/07	R186	03/11/2022	8.23	Call	Bond Future	0.5500	0.0006	0.3100	0.0003	(43.636)	0	0	4,310
2022/10/07	R186	03/11/2022	8.23	Put	Bond Future	3,445.5100	3.4455	3,561.8900	3.5619	3.378	0	0	0
2022/10/07	R186	03/11/2022	8.55	Call	Bond Future	28.4500	0.0285	20.9800	0.0210	(26.257)	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
2022/10/07	R186	03/11/2022	8.55	Put	Bond Future	2,329.0100	2.3290	2,438.1600	2.4382	4.687	0	0	0
2022/10/07	R186	03/11/2022	8.91	Call	Bond Future	260.4300	0.2604	221.6900	0.2217	(14.875)	0	0	0
2022/10/07	R186	02/02/2023	8.33	Call	Bond Future	407.5900	0.4076	380.0500	0.3801	(6.757)	0	0	0
2022/10/07	R186	02/02/2023	8.33	Put	Bond Future	3,747.8300	3.7478	3,840.9100	3.8409	2.484	0	0	0
2022/10/07	R186	02/02/2023	8.32	Call	Bond Future	401.4400	0.4014	374.2100	0.3742	(6.783)	0	0	0
2022/10/07	R186	02/02/2023	8.32	Put	Bond Future	3,775.6200	3.7756	3,869.0100	3.8690	2.474	0	0	0
2022/10/07	R186	02/02/2023			Bond Future	9.3340	105.0758	9.3710	104.9552	0.397	0.0000	0.0000	3,142
2022/10/07	R186	02/02/2023	8.34	Call	Bond Future	413.8200	0.4138	385.9600	0.3860	(6.732)	0	0	0
2022/10/07	R186	02/02/2023	8.34	Put	Bond Future	3,720.1300	3.7201	3,812.8900	3.8129	2.493	0	0	0
2022/10/07	R186	04/05/2023	8.83	Put	Bond Future	2,824.2300	2.8242	2,901.9900	2.9020	2.753	0	0	0
2022/10/07	R186	04/05/2023	8.84	Call	Bond Future	1,013.5400	1.0135	966.8600	0.9669	(4.606)	0	0	0
2022/10/07	R186	04/05/2023			Bond Future	9.4168	107.2450	9.4573	107.1209	0.430	0.0000	0.0000	0
2022/10/07	R186	04/05/2023	8.83	Call	Bond Future	1,002.4600	1.0025	956.1100	0.9561	(4.624)	0	0	0
2022/10/07	R186	04/05/2023	8.84	Put	Bond Future	2,803.9400	2.8039	2,881.3700	2.8814	2.761	0	0	0
2022/10/07	R186	04/05/2023	8.82	Call	Bond Future	991.7500	0.9917	945.7400	0.9457	(4.639)	0	0	0
2022/10/07	R186	04/05/2023	8.82	Put	Bond Future	2,844.9100	2.8449	2,923.0100	2.9230	2.745	0	0	0
2022/10/07	R186	03/08/2023	9.74	Call	Bond Future	2,464.2700	2.4643	2,389.9500	2.3900	(3.016)	0	0	0
2022/10/07	R186	03/08/2023	9.74	Put	Bond Future	1,772.6800	1.7727	1,825.4500	1.8254	2.977	0	0	0
2022/10/07	R186	03/08/2023	9.73	Put	Bond Future	1,783.9200	1.7839	1,836.9600	1.8370	2.973	0	0	0
2022/10/07	R186	03/08/2023			Bond Future	9.4988	104.1836	9.5429	104.0565	0.465	0.0000	0.0000	0
2022/10/07	R186	03/08/2023	9.75	Call	Bond Future	2,482.0100	2.4820	2,407.4200	2.4074	(3.005)	0	0	0
2022/10/07	R186	03/08/2023	9.75	Put	Bond Future	1,761.8800	1.7619	1,814.3800	1.8144	2.980	0	0	0
2022/10/07	R186	03/08/2023	9.73	Call	Bond Future	2,446.9600	2.4470	2,372.9100	2.3729	(3.026)	0	0	0
2022/10/07	R186	02/11/2023	9.40	Call	Bond Future	1,788.5300	1.7885	1,725.7300	1.7257	(3.511)	0	0	0
2022/10/07	R186	02/11/2023	9.40	Put	Bond Future	2,308.8000	2.3088	2,375.8100	2.3758	2.902	0	0	0
2022/10/07	R186	02/11/2023	9.15	Call	Bond Future	1,444.2400	1.4442	1,388.7200	1.3887	(3.844)	0	0	1,715
2022/10/07	R186	02/11/2023			Bond Future	9.5932	106.3615	9.6416	106.2317	0.504	0.0000	0.0000	0
2022/10/07	R186	02/11/2023	10.42	Call	Bond Future	3,522.1400	3.5221	3,434.2700	3.4343	(2.495)	0	0	0
2022/10/07	R186	02/11/2023	10.42	Put	Bond Future	1,332.4200	1.3324	1,374.3600	1.3744	3.148	0	0	1,715
2022/10/07	R186	02/11/2023	9.38	Call	Bond Future	1,759.5100	1.7595	1,697.2800	1.6973	(3.537)	0	0	0
2022/10/07	R186	02/11/2023	9.38	Put	Bond Future	2,333.8300	2.3338	2,401.4100	2.4014	2.896	0	0	0
2022/10/07	R186	02/11/2023	9.39	Call	Bond Future	1,773.7700	1.7738	1,711.2600	1.7113	(3.524)	0	0	0
2022/10/07	R186	02/11/2023	9.39	Put	Bond Future	2,321.0600	2.3211	2,388.3600	2.3884	2.900	0	0	0
2022/10/07	R186	02/11/2023	9.15	Put	Bond Future	2,642.7500	2.6427	2,717.0400	2.7170	2.811	0	0	0
2022/10/07	R197	03/11/2022			Bond Future	335.7702	335.7702	335.7085	335.7085	(0.018)	0.0000	0.0000	753
2022/10/07	R197	02/02/2023			Bond Future	333.2348	333.2348	333.1664	333.1664	(0.021)	0.0000	0.0000	79
2022/10/07	R197	04/05/2023			Bond Future	340.1866	340.1866	340.1137	340.1137	(0.021)	0.0000	0.0000	0
2022/10/07	R197	03/08/2023			Bond Future	338.2078	338.2078	338.1336	338.1336	(0.022)	0.0000	0.0000	0
2022/10/07	R197	02/11/2023			Bond Future	345.3492	345.3492	345.2733	345.2733	(0.022)	0.0000	0.0000	0
2022/10/07	R202	03/11/2022			Bond Future	247.9283	247.9283	248.5895	248.5895	0.267	0.0000	0.0000	6,133
2022/10/07	R202	02/02/2023			Bond Future	247.9025	247.9025	248.5724	248.5724	0.270	0.0000	0.0000	541
2022/10/07	R202	04/05/2023			Bond Future	253.0732	253.0732	253.7546	253.7546	0.269	0.0000	0.0000	0
2022/10/07	R202	03/08/2023			Bond Future	253.5526	253.5526	254.2484	254.2484	0.274	0.0000	0.0000	0
2022/10/07	R202	02/11/2023			Bond Future	258.9062	258.9062	259.6165	259.6165	0.274	0.0000	0.0000	0
2022/10/07	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/07	R209	03/11/2022	9.25	Put	Bond Future	12,878.7800	12.8788	12,870.4700	12.8705	(0.065)	0	0	0
2022/10/07	R209	03/11/2022	9.50	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2022/10/07	R209	03/11/2022	9.50	Put	Bond Future	11,309.2900	11.3093	11,300.9700	11.3010	(0.074)	0	0	0
2022/10/07	R209	03/11/2022	12.00	Call	Bond Future	2,594.9500	2.5950	2,585.5800	2.5856	(0.361)	0	0	0
2022/10/07	R209	03/11/2022	12.00	Put	Bond Future	386.1600	0.3862	368.4800	0.3685	(4.578)	0	0	6,750
2022/10/07	R209	03/11/2022	11.03	Call	Bond Future	247.5800	0.2476	236.6800	0.2367	(4.403)	0	0	0
2022/10/07	R209	03/11/2022	11.03	Put	Bond Future	2,847.8700	2.8479	2,828.6600	2.8287	(0.675)	0	0	0
2022/10/07	R209	03/11/2022	10.50	Put	Bond Future	5,471.0700	5.4711	5,460.6900	5.4607	(0.190)	0	0	0
2022/10/07	R209	03/11/2022	10.90	Put	Bond Future	3,431.9300	3.4319	3,415.3700	3.4154	(0.483)	0	0	0
2022/10/07	R209	03/11/2022			Bond Future	11.5417	65.0077	11.5401	65.0161	(0.015)	0.0000	0.0000	18,269
2022/10/07	R209	03/11/2022	10.00	Call	Bond Future	0.9100	0.0009	0.7400	0.0007	(18.681)	0	0	6,750
2022/10/07	R209	03/11/2022	10.00	Put	Bond Future	8,299.9100	8.2999	8,291.4300	8.2914	(0.102)	0	0	6,000
2022/10/07	R209	03/11/2022	11.50	Call	Bond Future	1,027.6600	1.0277	1,011.3800	1.0114	(1.584)	0	0	1,136
2022/10/07	R209	03/11/2022	11.50	Put	Bond Future	1,234.3600	1.2344	1,209.7700	1.2098	(1.992)	0	0	0
2022/10/07	R209	03/11/2022	11.01	Call	Bond Future	229.2900	0.2293	218.8000	0.2188	(4.575)	0	0	0
2022/10/07	R209	03/11/2022	11.01	Put	Bond Future	2,934.1900	2.9342	2,915.3900	2.9154	(0.641)	0	0	0
2022/10/07	R209	03/11/2022	11.02	Call	Bond Future	238.3100	0.2383	227.6100	0.2276	(4.490)	0	0	0
2022/10/07	R209	03/11/2022	11.02	Put	Bond Future	2,890.8800	2.8909	2,871.8700	2.8719	(0.658)	0	0	0
2022/10/07	R209	03/11/2022	10.50	Call	Bond Future	19.4300	0.0194	17.3600	0.0174	(10.654)	0	0	0
2022/10/07	R209	03/11/2022	10.90	Call	Bond Future	147.5600	0.1476	139.3100	0.1393	(5.591)	0	0	1,136
2022/10/07	R209	03/11/2022	11.00	Call	Bond Future	220.4900	0.2205	210.2100	0.2102	(4.662)	0	0	0
2022/10/07	R209	03/11/2022	11.00	Put	Bond Future	2,977.7800	2.9778	2,959.1900	2.9592	(0.624)	0	0	5,000
2022/10/07	R209	02/02/2023	10.79	Call	Bond Future	787.8400	0.7828	777.0400	0.7770	(0.741)	0	0	0
2022/10/07	R209	02/02/2023	10.80	Put	Bond Future	5,228.7600	5.2288	5,215.5400	5.2155	(0.253)	0	0	0
2022/10/07	R209	02/02/2023	10.78	Call	Bond Future	770.2100	0.7702	764.4500	0.7644	(0.748)	0	0	0
2022/10/07	R209	02/02/2023			Bond Future	11.6709	66.2258	11.6693	66.2332	(0.013)	0.0000	0.0000	2,066
2022/10/07	R209	02/02/2023	10.79	Put	Bond Future	5,269.2400	5.2692	5,256.0500	5.2561	(0.250)	0	0	0
2022/10/07	R209	02/02/2023	10.80	Call	Bond Future	795.7200	0.7957	789.8900	0.7899	(0.733)	0	0	0
2022/10/07	R209	02/02/2023	10.78	Put	Bond Future	5,310.0400	5.3100	5,296.8900	5.2969	(0.248)	0	0	0
2022/10/07	R209	04/05/2023	11.09	Call	Bond Future	1,800.7900	1.8008	1,796.2600	1.7963	(0.252)	0	0	0
2022/10/07	R209	04/05/2023	11.09	Put	Bond Future	5,223.2700	5.2233	5,211.8000	5.2118	(0.220)	0	0	0
2022/10/07	R209	04/05/2023	11.10	Call	Bond Future	1,818.6600	1.8187	1,814.1200	1.8141	(0.250)	0	0	0
2022/10/07	R209	04/05/2023	11.10	Put	Bond Future	5,189.7100	5.1897	5,178.2300	5.1782	(0.221)	0	0	0
2022/10/07	R209	04/05/2023	10.00	Call	Bond Future	532.5400	0.5325	529.3900	0.5294	(0.592)	0	0	8,500
2022/10/07	R209	04/05/2023	10.00	Put	Bond Future	9,903.5500	9.9036	9,893.4600	9.8935	(0.102)	0	0	0
2022/10/07	R209	04/05/2023			Bond Future	11.7798	64.4390	11.7784	64.4460	(0.012)	0.0000	0.0000	3,450
2022/10/07	R209	04/05/2023	11.11	Call	Bond Future	1,836.8000	1.8368	1,832.2600	1.8323	(0.247)	0	0	0
2022/10/07	R209	04/05/2023	11.11	Put	Bond Future	5,156.4900	5.1565	5,145.0100	5.1450	(0.223)	0	0	0
2022/10/07	R209	04/05/2023	12.50	Call	Bond Future	5,342.6100	5.3426	5,339.7100	5.3397	(0.054)	0	0	0
2022/10/07	R209	04/05/2023	12.50	Put	Bond Future	2,025.7700	2.0258	2,015.9300	2.0159	(0.486)	0	0	8,500
2022/10/07	R209	04/05/2023	11.00	Call	Bond Future	1,643.6400	1.6436	1,639.1400	1.6391	(0.274)	0	0	0
2022/10/07	R209	04/05/2023	11.00	Put	Bond Future	5,531.4000	5.5314	5,519.9600	5.5200	(0.207)	0	0	11,000
2022/10/07	R209	03/08/2023	11.94	Call	Bond Future	3,753.7400	3.7537	3,751.3900	3.7514	(0.063)	0	0	0
2022/10/07	R209	03/08/2023	11.95	Put	Bond Future	3,486.1600	3.4862	3,476.9900	3.4770	(0.263)	0	0	0
2022/10/07	R209	03/08/2023	11.93	Call	Bond Future	3,728.2800	3.7283	3,725.9300	3.7259	(0.063)	0	0	0
2022/10/07	R209	03/08/2023			Bond Future	11.8876	65.7887	11.8861	65.7956	(0.012)	0.0000	0.0000	0
2022/10/07	R209	03/08/2023	11.94	Put	Bond Future	3,507.4700	3.5075	3,498.2900	3.4983	(0.262)	0	0	0
2022/10/07	R209	03/08/2023	11.95	Call	Bond Future	3,779.2600	3.7793	3,776.9200	3.7769	(0.062)	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
2022/10/07	R209	03/08/2023	11.93	Put	Bond Future	3,528.9000	3.5289	3,519.7200	3.5197	(0.260)	0	0	0
2022/10/07	R209	02/11/2023	11.34	Call	Bond Future	2,073.9000	2.0739	2,072.4500	2.0725	(0.070)	0	0	0
2022/10/07	R209	02/11/2023	11.34	Put	Bond Future	5,248.0000	5.2480	5,239.6400	5.2396	(0.159)	0	0	0
2022/10/07	R209	02/11/2023	11.33	Call	Bond Future	2,055.7000	2.0557	2,054.2400	2.0542	(0.071)	0	0	0
2022/10/07	R209	02/11/2023	11.33	Put	Bond Future	5,279.4700	5.2795	5,271.1000	5.2711	(0.159)	0	0	0
2022/10/07	R209	02/11/2023			Bond Future	12.0013	64.0116	11.9998	64.0185	(0.012)	0.0000	0.0000	0
2022/10/07	R209	02/11/2023	11.35	Call	Bond Future	2,091.9500	2.0919	2,090.5000	2.0905	(0.069)	0	0	0
2022/10/07	R209	02/11/2023	11.35	Put	Bond Future	5,216.4300	5.2164	5,208.0700	5.2081	(0.160)	0	0	0
2022/10/07	R210	03/11/2022			Bond Future	225.7526	225.7526	226.6408	226.6408	0.393	0.0000	0.0000	357
2022/10/07	R210	02/02/2023			Bond Future	230.0384	230.0384	230.9397	230.9397	0.392	0.0000	0.0000	372
2022/10/07	R210	04/05/2023			Bond Future	231.7318	231.7318	232.6502	232.6502	0.396	0.0000	0.0000	0
2022/10/07	R210	03/08/2023			Bond Future	236.6334	236.6334	237.5706	237.5706	0.396	0.0000	0.0000	0
2022/10/07	R210	02/11/2023			Bond Future	238.4151	238.4151	239.3746	239.3746	0.402	0.0000	0.0000	0
2022/10/07	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/07	R213	03/11/2022	9.19	Put	Bond Future	9,038.1400	9.0381	9,028.9400	9.0289	(0.102)	0	0	0
2022/10/07	R213	03/11/2022	10.38	Call	Bond Future	44.3400	0.0443	41.1100	0.0411	(7.285)	0	0	0
2022/10/07	R213	03/11/2022	10.38	Put	Bond Future	3,098.2100	3.0982	3,085.7800	3.0858	(0.401)	0	0	0
2022/10/07	R213	03/11/2022	10.39	Call	Bond Future	48.5500	0.0486	45.1000	0.0451	(7.106)	0	0	0
2022/10/07	R213	03/11/2022	10.39	Put	Bond Future	3,054.3800	3.0544	3,041.7300	3.0417	(0.414)	0	0	0
2022/10/07	R213	03/11/2022	10.37	Call	Bond Future	40.3900	0.0404	37.3500	0.0373	(7.527)	0	0	0
2022/10/07	R213	03/11/2022	10.37	Put	Bond Future	3,142.3400	3.1423	3,130.1000	3.1301	(0.390)	0	0	200
2022/10/07	R213	03/11/2022			Bond Future	11.0311	79.7422	11.0291	79.7514	(0.018)	0.0000	0.0000	33,626
2022/10/07	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/07	R213	03/11/2022	9.13	Put	Bond Future	9,354.4100	9.3544	9,345.2100	9.3452	(0.098)	0	0	0
2022/10/07	R213	03/11/2022	9.84	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2022/10/07	R213	03/11/2022	9.84	Put	Bond Future	5,702.7300	5.7027	5,693.5300	5.6935	(0.161)	0	0	476
2022/10/07	R213	03/11/2022	10.40	Call	Bond Future	53.0400	0.0530	49.3700	0.0494	(6.919)	0	0	0
2022/10/07	R213	03/11/2022	10.40	Put	Bond Future	3,010.8600	3.0109	2,997.9900	2.9980	(0.427)	0	0	0
2022/10/07	R213	03/11/2022	9.98	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2022/10/07	R213	03/11/2022	9.98	Put	Bond Future	5,005.6300	5.0056	4,996.4200	4.9964	(0.184)	0	0	200
2022/10/07	R213	03/11/2022	10.19	Call	Bond Future	4.6000	0.0046	4.0300	0.0040	(12.391)	0	0	0
2022/10/07	R213	03/11/2022	10.19	Put	Bond Future	3,978.1800	3.9782	3,968.4100	3.9684	(0.246)	0	0	476
2022/10/07	R213	02/02/2023	10.43	Put	Bond Future	4,311.8300	4.3118	4,298.5600	4.2986	(0.308)	0	0	0
2022/10/07	R213	02/02/2023	12.20	Call	Bond Future	5,157.3600	5.1574	5,156.0900	5.1561	(0.025)	0	0	0
2022/10/07	R213	02/02/2023	12.20	Put	Bond Future	795.2400	0.7952	785.9000	0.7859	(1.174)	0	0	912
2022/10/07	R213	02/02/2023	10.22	Put	Bond Future	5,077.7300	5.0777	5,064.9200	5.0649	(0.252)	0	0	0
2022/10/07	R213	02/02/2023	10.23	Call	Bond Future	632.7500	0.6327	628.0000	0.6280	(0.751)	0	0	0
2022/10/07	R213	02/02/2023	10.35	Call	Bond Future	759.0400	0.7590	754.0000	0.7540	(0.664)	0	0	0
2022/10/07	R213	02/02/2023	10.35	Put	Bond Future	4,593.9700	4.5940	4,580.8600	4.5809	(0.285)	0	0	476
2022/10/07	R213	02/02/2023	10.01	Call	Bond Future	462.4500	0.4624	458.1800	0.4582	(0.923)	0	0	0
2022/10/07	R213	02/02/2023			Bond Future	11.1845	81.2364	11.1827	81.2444	(0.016)	0.0000	0.0000	0
2022/10/07	R213	02/02/2023	10.43	Call	Bond Future	854.7800	0.8548	849.5800	0.8496	(0.608)	0	0	912
2022/10/07	R213	02/02/2023	10.22	Call	Bond Future	624.0000	0.6240	619.2600	0.6193	(0.760)	0	0	0
2022/10/07	R213	02/02/2023	10.23	Put	Bond Future	5,038.6700	5.0387	5,025.8500	5.0258	(0.254)	0	0	0
2022/10/07	R213	02/02/2023	9.16	Call	Bond Future	114.9200	0.1149	112.9100	0.1129	(1.749)	0	0	476
2022/10/07	R213	02/02/2023	9.16	Put	Bond Future	9,842.0000	9.8420	9,831.9200	9.8319	(0.102)	0	0	0

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
2022/10/07	R213	02/02/2023	10.01	Put	Bond Future	5,928.3700	5.9284	5,916.0300	5.9160	(0.208)	0	0	476
2022/10/07	R213	02/02/2023	10.21	Call	Bond Future	615.3500	0.6153	610.6300	0.6106	(0.767)	0	0	0
2022/10/07	R213	02/02/2023	10.21	Put	Bond Future	5,116.9300	5.1169	5,104.1400	5.1041	(0.250)	0	0	0
2022/10/07	R213	04/05/2023	10.75	Call	Bond Future	1,784.7600	1.7848	1,781.2200	1.7812	(0.198)	0	0	0
2022/10/07	R213	04/05/2023	10.75	Put	Bond Future	4,251.0300	4.2510	4,240.0100	4.2400	(0.259)	0	0	0
2022/10/07	R213	04/05/2023			Bond Future	11.3057	79.3582	11.3040	79.3657	(0.015)	0.0000	0.0000	0
2022/10/07	R213	04/05/2023	10.74	Call	Bond Future	1,767.8800	1.7679	1,764.3400	1.7643	(0.200)	0	0	0
2022/10/07	R213	04/05/2023	10.74	Put	Bond Future	4,279.4400	4.2794	4,268.4200	4.2684	(0.258)	0	0	0
2022/10/07	R213	04/05/2023	10.73	Call	Bond Future	1,751.3400	1.7513	1,747.7900	1.7478	(0.203)	0	0	0
2022/10/07	R213	04/05/2023	10.73	Put	Bond Future	4,308.2100	4.3082	4,297.1800	4.2972	(0.256)	0	0	0
2022/10/07	R213	03/08/2023	11.62	Put	Bond Future	2,749.8900	2.7499	2,741.4600	2.7415	(0.307)	0	0	0
2022/10/07	R213	03/08/2023	11.63	Call	Bond Future	3,578.9600	3.5790	3,577.9400	3.5779	(0.028)	0	0	0
2022/10/07	R213	03/08/2023			Bond Future	11.4291	81.0198	11.4274	81.0272	(0.015)	0.0000	0.0000	0
2022/10/07	R213	03/08/2023	11.62	Call	Bond Future	3,554.4800	3.5545	3,553.4400	3.5534	(0.029)	0	0	0
2022/10/07	R213	03/08/2023	11.63	Put	Bond Future	2,732.5100	2.7325	2,724.1000	2.7241	(0.308)	0	0	0
2022/10/07	R213	03/08/2023	11.61	Call	Bond Future	3,529.7800	3.5298	3,528.7200	3.5287	(0.030)	0	0	0
2022/10/07	R213	03/08/2023	11.61	Put	Bond Future	2,767.0900	2.7671	2,758.6400	2.7586	(0.305)	0	0	0
2022/10/07	R213	02/11/2023	11.13	Call	Bond Future	2,108.4200	2.1084	2,107.9300	2.1079	(0.023)	0	0	0
2022/10/07	R213	02/11/2023	11.13	Put	Bond Future	3,942.4200	3.9424	3,934.4500	3.9344	(0.202)	0	0	0
2022/10/07	R213	02/11/2023			Bond Future	11.5671	79.1589	11.5653	79.1664	(0.016)	0.0000	0.0000	0
2022/10/07	R213	02/11/2023	11.12	Call	Bond Future	2,090.2000	2.0902	2,089.7000	2.0897	(0.024)	0	0	0
2022/10/07	R213	02/11/2023	11.12	Put	Bond Future	3,966.7900	3.9668	3,958.8100	3.9588	(0.201)	0	0	0
2022/10/07	R213	02/11/2023	11.11	Call	Bond Future	2,071.7400	2.0717	2,071.2300	2.0712	(0.025)	0	0	0
2022/10/07	R213	02/11/2023	11.11	Put	Bond Future	3,990.9500	3.9910	3,982.9600	3.9830	(0.200)	0	0	0
2022/10/07	R214	03/11/2022	11.34	Call	Bond Future	476.7400	0.4767	469.2400	0.4692	(1.573)	0	0	0
2022/10/07	R214	03/11/2022	11.36	Put	Bond Future	2,133.2000	2.1332	2,091.4500	2.0915	(1.957)	0	0	0
2022/10/07	R214	03/11/2022			Bond Future	11.6699	62.4690	11.6633	62.5033	(0.057)	0.0000	0.0000	24,788
2022/10/07	R214	03/11/2022	11.34	Put	Bond Future	2,209.1700	2.2092	2,167.3900	2.1674	(1.891)	0	0	0
2022/10/07	R214	03/11/2022	11.35	Call	Bond Future	492.2200	0.4922	484.7300	0.4847	(1.522)	0	0	0
2022/10/07	R214	03/11/2022	11.35	Put	Bond Future	2,171.0200	2.1710	2,129.2500	2.1293	(1.924)	0	0	0
2022/10/07	R214	03/11/2022	11.36	Call	Bond Future	507.9700	0.5080	500.5000	0.5005	(1.471)	0	0	0
2022/10/07	R214	02/02/2023	11.10	Call	Bond Future	1,118.2600	1.1183	1,119.3200	1.1193	0.095	0	0	1,600
2022/10/07	R214	02/02/2023	11.07	Call	Bond Future	1,070.0700	1.0701	1,070.9700	1.0710	0.084	0	0	0
2022/10/07	R214	02/02/2023	11.07	Put	Bond Future	4,910.6700	4.9107	4,877.7200	4.8777	(0.671)	0	0	0
2022/10/07	R214	02/02/2023	11.08	Call	Bond Future	1,085.9400	1.0859	1,086.9000	1.0869	0.088	0	0	0
2022/10/07	R214	02/02/2023	11.08	Put	Bond Future	4,871.0200	4.8710	4,838.1300	4.8381	(0.675)	0	0	0
2022/10/07	R214	02/02/2023			Bond Future	11.7949	63.6396	11.7882	63.6734	(0.057)	0.0000	0.0000	64,507
2022/10/07	R214	02/02/2023	11.10	Put	Bond Future	4,792.5000	4.7925	4,759.7100	4.7597	(0.684)	0	0	0
2022/10/07	R214	02/02/2023	11.80	Call	Bond Future	2,648.4400	2.6484	2,655.0600	2.6551	0.250	0	0	1,600
2022/10/07	R214	02/02/2023	11.80	Put	Bond Future	2,622.6000	2.6226	2,595.3700	2.5954	(1.038)	0	0	0
2022/10/07	R214	02/02/2023	11.09	Call	Bond Future	1,102.0900	1.1021	1,103.1000	1.1031	0.092	0	0	0
2022/10/07	R214	02/02/2023	11.09	Put	Bond Future	4,831.7100	4.8317	4,798.8700	4.7989	(0.680)	0	0	0
2022/10/07	R214	04/05/2023	11.37	Call	Bond Future	2,250.9100	2.2509	2,256.8200	2.2568	0.263	0	0	0
2022/10/07	R214	04/05/2023	11.37	Put	Bond Future	4,957.8700	4.9579	4,929.8300	4.9298	(0.566)	0	0	0
2022/10/07	R214	04/05/2023	11.36	Call	Bond Future	2,229.7000	2.2297	2,235.5400	2.2355	0.262	0	0	0
2022/10/07	R214	04/05/2023	11.36	Put	Bond Future	4,990.0500	4.9900	4,961.9400	4.9619	(0.563)	0	0	0
2022/10/07	R214	04/05/2023			Bond Future	11.8949	61.6525	11.8881	61.6864	(0.057)	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
2022/10/07	R214	04/05/2023	11.38	Call	Bond Future	2,272.2300	2.2722	2,278.2000	2.2782	0.263	0	0	0
2022/10/07	R214	04/05/2023	11.38	Put	Bond Future	4,925.8700	4.9259	4,897.8900	4.8979	(0.568)	0	0	0
2022/10/07	R214	03/08/2023	12.15	Call	Bond Future	4,282.6400	4.2826	4,295.5800	4.2956	0.302	0	0	0
2022/10/07	R214	03/08/2023	12.15	Put	Bond Future	3,529.0400	3.5290	3,507.5100	3.5075	(0.610)	0	0	0
2022/10/07	R214	03/08/2023	12.14	Call	Bond Future	4,255.6600	4.2557	4,268.5300	4.2685	0.302	0	0	0
2022/10/07	R214	03/08/2023	12.14	Put	Bond Future	3,550.2900	3.5503	3,528.6900	3.5287	(0.608)	0	0	0
2022/10/07	R214	03/08/2023			Bond Future	11.9952	62.9436	11.9882	62.9781	(0.058)	0.0000	0.0000	0
2022/10/07	R214	03/08/2023	12.16	Call	Bond Future	4,309.9000	4.3099	4,322.9100	4.3229	0.302	0	0	0
2022/10/07	R214	03/08/2023	12.16	Put	Bond Future	3,508.1400	3.5081	3,486.6800	3.4867	(0.612)	0	0	0
2022/10/07	R214	02/11/2023	11.46	Call	Bond Future	2,567.8000	2.5678	2,577.1900	2.5772	0.366	0	0	0
2022/10/07	R214	02/11/2023	11.46	Put	Bond Future	5,814.9400	5.8149	5,789.1700	5.7892	(0.443)	0	0	0
2022/10/07	R214	02/11/2023	11.45	Put	Bond Future	5,847.8800	5.8479	5,822.0400	5.8220	(0.442)	0	0	0
2022/10/07	R214	02/11/2023			Bond Future	12.1029	60.9588	12.0956	60.9940	(0.060)	0.0000	0.0000	0
2022/10/07	R214	02/11/2023	11.47	Call	Bond Future	2,587.6000	2.5876	2,597.0400	2.5970	0.365	0	0	0
2022/10/07	R214	02/11/2023	11.47	Put	Bond Future	5,782.1500	5.7822	5,756.4300	5.7564	(0.445)	0	0	0
2022/10/07	R214	02/11/2023	11.45	Call	Bond Future	2,548.0900	2.5481	2,557.4100	2.5574	0.366	0	0	0
2022/10/07	R248	03/11/2022	10.60	Call	Bond Future	20.2100	0.0202	18.4300	0.0184	(8.808)	0	0	874
2022/10/07	R248	03/11/2022	10.60	Put	Bond Future	7,505.5600	7.5056	7,461.4300	7.4614	(0.588)	0	0	0
2022/10/07	R248	03/11/2022	10.70	Call	Bond Future	34.7000	0.0347	32.1100	0.0321	(7.464)	0	0	0
2022/10/07	R248	03/11/2022	10.70	Put	Bond Future	6,773.1400	6.7731	6,728.2000	6.7282	(0.664)	0	0	0
2022/10/07	R248	03/11/2022	11.32	Call	Bond Future	543.7300	0.5437	534.2200	0.5342	(1.749)	0	0	0
2022/10/07	R248	03/11/2022	11.20	Call	Bond Future	357.4100	0.3574	348.4900	0.3485	(2.496)	0	0	0
2022/10/07	R248	03/11/2022	11.20	Put	Bond Future	3,528.1200	3.5281	3,476.8500	3.4769	(1.453)	0	0	0
2022/10/07	R248	03/11/2022	11.30	Put	Bond Future	2,997.6300	2.9976	2,945.8100	2.9458	(1.729)	0	0	0
2022/10/07	R248	03/11/2022	11.31	Put	Bond Future	2,947.4400	2.9474	2,895.5900	2.8956	(1.759)	0	0	0
2022/10/07	R248	03/11/2022			Bond Future	11.6784	77.9812	11.6718	78.0235	(0.057)	0.0000	0.0000	248,049
2022/10/07	R248	03/11/2022	10.00	Call	Bond Future	0.3600	0.0004	0.2900	0.0003	(19.444)	0	0	0
2022/10/07	R248	03/11/2022	10.00	Put	Bond Future	12,219.5200	12.2195	12,177.1000	12.1771	(0.347)	0	0	0
2022/10/07	R248	03/11/2022	11.32	Put	Bond Future	2,897.6800	2.8977	2,845.8200	2.8458	(1.790)	0	0	0
2022/10/07	R248	03/11/2022	11.90	Call	Bond Future	2,285.7600	2.2858	2,288.7500	2.2888	0.131	0	0	0
2022/10/07	R248	03/11/2022	11.90	Put	Bond Future	891.7300	0.8917	852.3700	0.8524	(4.414)	0	0	0
2022/10/07	R248	03/11/2022	11.30	Call	Bond Future	508.5800	0.5086	499.1100	0.4991	(1.862)	0	0	874
2022/10/07	R248	03/11/2022	11.31	Call	Bond Future	525.9900	0.5260	516.4900	0.5165	(1.806)	0	0	0
2022/10/07	R248	02/02/2023	11.08	Call	Bond Future	1,346.8800	1.3469	1,347.8900	1.3479	0.075	0	0	0
2022/10/07	R248	02/02/2023	11.08	Put	Bond Future	6,104.0600	6.1041	6,063.3000	6.0633	(0.668)	0	0	0
2022/10/07	R248	02/02/2023	11.10	Put	Bond Future	6,005.0200	6.0050	5,964.3900	5.9644	(0.677)	0	0	0
2022/10/07	R248	02/02/2023	11.70	Call	Bond Future	2,969.2600	2.9693	2,976.0600	2.9761	0.229	0	0	2,542
2022/10/07	R248	02/02/2023	11.70	Put	Bond Future	3,590.4800	3.5905	3,555.5100	3.5555	(0.974)	0	0	0
2022/10/07	R248	02/02/2023	11.00	Call	Bond Future	1,192.2800	1.1923	1,192.8000	1.1928	0.044	0	0	2,542
2022/10/07	R248	02/02/2023	11.00	Put	Bond Future	6,511.6700	6.5117	6,470.4200	6.4704	(0.633)	0	0	0
2022/10/07	R248	02/02/2023			Bond Future	11.7983	79.4793	11.7916	79.5210	(0.056)	0.0000	0.0000	945
2022/10/07	R248	02/02/2023	11.10	Call	Bond Future	1,387.3400	1.3873	1,388.4800	1.3885	0.082	0	0	0
2022/10/07	R248	02/02/2023	11.06	Call	Bond Future	1,307.1600	1.3072	1,308.0500	1.3081	0.068	0	0	0
2022/10/07	R248	02/02/2023	11.06	Put	Bond Future	6,204.2600	6.2043	6,163.3800	6.1634	(0.659)	0	0	0
2022/10/07	R248	02/02/2023	11.07	Call	Bond Future	1,327.0100	1.3270	1,327.9600	1.3280	0.072	0	0	0
2022/10/07	R248	02/02/2023	11.07	Put	Bond Future	6,154.0900	6.1541	6,113.2700	6.1133	(0.663)	0	0	0
2022/10/07	R248	02/02/2023	10.40	Call	Bond Future	428.0400	0.4280	426.7000	0.4267	(0.313)	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
2022/10/07	R248	02/02/2023	10.40	Put	Bond Future	10,189.9400	10.1899	10,146.8300	10.1468	(0.423)	0	0	0
2022/10/07	R248	04/05/2023	11.35	Call	Bond Future	2,739.0100	2.7390	2,746.0100	2.7460	0.256	0	0	0
2022/10/07	R248	04/05/2023	11.35	Put	Bond Future	6,290.6500	6.2907	6,255.7200	6.2557	(0.555)	0	0	0
2022/10/07	R248	04/05/2023			Bond Future	11.9017	76.6576	11.8949	76.6996	(0.057)	0.0000	0.0000	0
2022/10/07	R248	04/05/2023	11.33	Call	Bond Future	2,686.7500	2.6868	2,693.5900	2.6936	0.255	0	0	0
2022/10/07	R248	04/05/2023	11.33	Put	Bond Future	6,372.6600	6.3727	6,337.5700	6.3376	(0.551)	0	0	0
2022/10/07	R248	04/05/2023	11.34	Call	Bond Future	2,712.8100	2.7128	2,719.7300	2.7197	0.255	0	0	0
2022/10/07	R248	04/05/2023	11.34	Put	Bond Future	6,331.5400	6.3315	6,296.5300	6.2965	(0.553)	0	0	0
2022/10/07	R248	03/08/2023	12.11	Call	Bond Future	5,022.0300	5.0220	5,037.6800	5.0377	0.312	0	0	0
2022/10/07	R248	03/08/2023	12.11	Put	Bond Future	4,409.9900	4.4100	4,383.1100	4.3831	(0.610)	0	0	0
2022/10/07	R248	03/08/2023			Bond Future	12.0086	78.2255	12.0016	78.2680	(0.058)	0.0000	0.0000	0
2022/10/07	R248	03/08/2023	12.09	Call	Bond Future	4,955.8100	4.9558	4,971.2900	4.9713	0.312	0	0	0
2022/10/07	R248	03/08/2023	12.09	Put	Bond Future	4,463.8000	4.4638	4,436.7500	4.4368	(0.606)	0	0	0
2022/10/07	R248	03/08/2023	12.10	Call	Bond Future	4,988.7500	4.9888	5,004.3100	5.0043	0.312	0	0	0
2022/10/07	R248	03/08/2023	12.10	Put	Bond Future	4,436.6800	4.4367	4,409.7100	4.4097	(0.608)	0	0	0
2022/10/07	R248	02/11/2023	11.47	Call	Bond Future	2,850.1100	2.8501	2,861.6000	2.8616	0.403	0	0	0
2022/10/07	R248	02/11/2023	11.48	Call	Bond Future	2,874.3200	2.8743	2,885.8900	2.8859	0.403	0	0	0
2022/10/07	R248	02/11/2023	11.49	Put	Bond Future	6,806.6600	6.8067	6,774.9500	6.7750	(0.466)	0	0	0
2022/10/07	R248	02/11/2023			Bond Future	12.1137	75.4371	12.1064	75.4805	(0.060)	0.0000	0.0000	0
2022/10/07	R248	02/11/2023	11.47	Put	Bond Future	6,889.4300	6.8894	6,857.5500	6.8575	(0.463)	0	0	0
2022/10/07	R248	02/11/2023	11.48	Put	Bond Future	6,847.9500	6.8479	6,816.1500	6.8162	(0.464)	0	0	0
2022/10/07	R248	02/11/2023	11.49	Call	Bond Future	2,898.6300	2.8986	2,910.2900	2.9103	0.402	0	0	0

Total

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