



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 31/10/2022 TO 31/10/2022

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
2022/10/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	2025	03/11/2022		Bond Future	164.9913	164.9913	164.8813	164.8813	(0.067)	0.0000	0.0000	1,124
2022/10/31	2025	02/02/2023		Bond Future	166.3674	166.3674	166.2517	166.2517	(0.070)	0.0000	0.0000	6,088
2022/10/31	2025	04/05/2023		Bond Future	169.7894	169.7894	169.6699	169.6699	(0.070)	0.0000	0.0000	0
2022/10/31	2025	03/08/2023		Bond Future	171.6249	171.6249	171.5040	171.5040	(0.070)	0.0000	0.0000	0
2022/10/31	2025	02/11/2023		Bond Future	175.2583	175.2583	175.1347	175.1347	(0.071)	0.0000	0.0000	0
2022/10/31	2029	03/11/2022		Bond Future	117.1715	117.1715	118.7024	118.7024	1.307	0.0000	0.0000	598
2022/10/31	2029	02/02/2023		Bond Future	119.3584	119.3584	120.9151	120.9151	1.304	0.0000	0.0000	1,392

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/31	2029	04/05/2023			Bond Future	120.5199	120.5199	122.1081	122.1081	1.318	0.0000	0.0000	0
2022/10/31	2029	03/08/2023			Bond Future	123.0616	123.0616	124.6828	124.6828	1.317	0.0000	0.0000	0
2022/10/31	2029	02/11/2023			Bond Future	124.3380	124.3380	125.9950	125.9950	1.333	0.0000	0.0000	0
2022/10/31	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/31	2030	03/11/2022	9.70	Put	Bond Future	4,817.5900	4.8176	5,370.3400	5.3703	11.474	0	0	0
2022/10/31	2030	03/11/2022	10.10	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	2030	03/11/2022	10.10	Put	Bond Future	2,912.5400	2.9125	3,465.2400	3.4652	18.977	0	0	0
2022/10/31	2030	03/11/2022	10.20	Put	Bond Future	2,444.9000	2.4449	2,996.8600	2.9969	22.576	0	0	0
2022/10/31	2030	03/11/2022			Bond Future	10.7329	88.6445	10.8561	88.0918	1.148	0.0000	0.0000	45,729
2022/10/31	2030	03/11/2022	10.08	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	2030	03/11/2022	10.08	Put	Bond Future	3,006.5700	3.0066	3,559.2900	3.5593	18.384	0	0	0
2022/10/31	2030	03/11/2022	10.09	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	2030	03/11/2022	10.09	Put	Bond Future	2,959.5400	2.9595	3,512.2500	3.5123	18.676	0	0	0
2022/10/31	2030	03/11/2022	10.20	Call	Bond Future	0.7900	0.0008	0.0000	0.0000	(100.000)	0	0	500
2022/10/31	2030	03/11/2022	11.57	Call	Bond Future	3,670.3200	3.6703	3,116.4900	3.1165	(15.089)	0	0	0
2022/10/31	2030	03/11/2022	11.57	Put	Bond Future	1.2000	0.0012	0.1200	0.0001	(90.000)	0	0	500
2022/10/31	2030	02/02/2023	11.16	Put	Bond Future	1,381.8500	1.3819	1,600.9500	1.6009	15.856	0	0	388
2022/10/31	2030	02/02/2023	11.35	Call	Bond Future	3,081.5400	3.0815	2,700.1200	2.7001	(12.378)	0	0	5,000
2022/10/31	2030	02/02/2023	11.35	Put	Bond Future	1,102.7400	1.1027	1,286.2800	1.2863	16.644	0	0	0
2022/10/31	2030	02/02/2023	9.99	Call	Bond Future	500.4100	0.5004	389.5900	0.3896	(22.146)	0	0	0
2022/10/31	2030	02/02/2023	10.00	Call	Bond Future	508.0800	0.5081	395.8700	0.3959	(22.085)	0	0	0
2022/10/31	2030	02/02/2023	10.01	Put	Bond Future	4,471.1200	4.4711	4,922.1900	4.9222	10.089	0	0	0
2022/10/31	2030	02/02/2023	9.80	Call	Bond Future	371.4800	0.3715	285.2800	0.2853	(23.204)	0	0	0
2022/10/31	2030	02/02/2023	9.94	Put	Bond Future	4,741.5400	4.7415	5,202.6000	5.2026	9.724	0	0	102
2022/10/31	2030	02/02/2023	9.20	Call	Bond Future	134.0500	0.1340	98.7800	0.0988	(26.311)	0	0	0
2022/10/31	2030	02/02/2023	9.20	Put	Bond Future	7,932.1900	7.9322	8,461.8800	8.4619	6.678	0	0	0
2022/10/31	2030	02/02/2023	9.66	Call	Bond Future	295.9700	0.2960	224.9800	0.2250	(23.986)	0	0	0
2022/10/31	2030	02/02/2023	9.66	Put	Bond Future	5,886.2000	5.8862	6,380.1700	6.3802	8.392	0	0	102
2022/10/31	2030	02/02/2023	8.81	Put	Bond Future	9,783.2200	9.7832	10,330.8200	10.3308	5.597	0	0	0
2022/10/31	2030	02/02/2023	9.04	Call	Bond Future	100.2900	0.1003	73.1500	0.0732	(27.062)	0	0	0
2022/10/31	2030	02/02/2023	9.04	Put	Bond Future	8,682.0600	8.6821	9,219.8800	9.2199	6.195	0	0	0
2022/10/31	2030	02/02/2023	9.08	Put	Bond Future	8,492.9800	8.4930	9,028.9600	9.0290	6.311	0	0	0
2022/10/31	2030	02/02/2023			Bond Future	10.8901	86.2713	11.0200	85.7063	1.193	0.0000	0.0000	90,689
2022/10/31	2030	02/02/2023	11.55	Call	Bond Future	3,685.5800	3.6856	3,270.6800	3.2707	(11.257)	0	0	5,000
2022/10/31	2030	02/02/2023	11.55	Put	Bond Future	864.3800	0.8644	1,014.4400	1.0144	17.360	0	0	0
2022/10/31	2030	02/02/2023	11.12	Call	Bond Future	2,444.6500	2.4447	2,106.7000	2.1067	(13.824)	0	0	0
2022/10/31	2030	02/02/2023	11.12	Put	Bond Future	1,448.0800	1.4481	1,675.0900	1.6751	15.677	0	0	0
2022/10/31	2030	02/02/2023	11.16	Call	Bond Future	2,550.2900	2.5503	2,204.4300	2.2044	(13.562)	0	0	0
2022/10/31	2030	02/02/2023	9.99	Put	Bond Future	4,546.9100	4.5469	5,001.0500	5.0011	9.988	0	0	0
2022/10/31	2030	02/02/2023	10.00	Put	Bond Future	4,508.3200	4.5083	4,961.0700	4.9611	10.043	0	0	0
2022/10/31	2030	02/02/2023	10.01	Call	Bond Future	517.1200	0.5171	403.2300	0.4032	(22.024)	0	0	0
2022/10/31	2030	02/02/2023	9.80	Put	Bond Future	5,302.7500	5.3027	5,781.5100	5.7815	9.029	0	0	0
2022/10/31	2030	02/02/2023	9.83	Call	Bond Future	389.6800	0.3897	299.9500	0.3000	(23.027)	0	0	388
2022/10/31	2030	02/02/2023	9.83	Put	Bond Future	5,180.5200	5.1805	5,655.7500	5.6558	9.173	0	0	0
2022/10/31	2030	02/02/2023	9.94	Call	Bond Future	463.2600	0.4633	359.3600	0.3594	(22.428)	0	0	0
2022/10/31	2030	02/02/2023	9.79	Call	Bond Future	365.6200	0.3656	280.5700	0.2806	(23.262)	0	0	0
2022/10/31	2030	02/02/2023	9.79	Put	Bond Future	5,343.7600	5.3438	5,823.6700	5.8237	8.981	0	0	0

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2022/10/31	2030	02/02/2023	8.81	Call	Bond Future	60.5300	0.0605	43.1700	0.0432	(28.680)	0	0	102
2022/10/31	2030	02/02/2023	9.08	Call	Bond Future	107.8900	0.1079	78.9100	0.0789	(26.861)	0	0	388
2022/10/31	2030	04/05/2023	11.34	Call	Bond Future	3,279.6700	3.2797	3,031.0900	3.0311	(7.579)	0	0	0
2022/10/31	2030	04/05/2023	11.34	Put	Bond Future	1,958.0200	1.9580	2,286.6600	2.2867	16.784	0	0	150
2022/10/31	2030	04/05/2023	10.42	Call	Bond Future	1,404.8300	1.4048	1,258.3600	1.2584	(10.426)	0	0	479
2022/10/31	2030	04/05/2023	10.42	Put	Bond Future	4,017.5100	4.0175	4,448.2600	4.4483	10.722	0	0	0
2022/10/31	2030	04/05/2023	10.52	Call	Bond Future	1,559.3800	1.5594	1,400.2200	1.4002	(10.207)	0	0	0
2022/10/31	2030	04/05/2023	10.52	Put	Bond Future	3,733.3600	3.7334	4,151.4200	4.1514	11.198	0	0	0
2022/10/31	2030	04/05/2023	10.53	Call	Bond Future	1,575.5100	1.5755	1,415.6500	1.4156	(10.147)	0	0	0
2022/10/31	2030	04/05/2023	10.53	Put	Bond Future	3,705.7700	3.7058	4,123.1300	4.1231	11.262	0	0	0
2022/10/31	2030	04/05/2023	9.67	Call	Bond Future	635.2600	0.6353	539.3100	0.5393	(15.104)	0	0	479
2022/10/31	2030	04/05/2023	9.67	Put	Bond Future	6,627.4900	6.6275	7,108.7600	7.1088	7.262	0	0	0
2022/10/31	2030	04/05/2023	9.78	Call	Bond Future	716.4700	0.7165	609.5100	0.6095	(14.929)	0	0	388
2022/10/31	2030	04/05/2023	9.78	Put	Bond Future	6,203.0000	6.2030	6,673.2600	6.6733	7.581	0	0	0
2022/10/31	2030	04/05/2023	10.00	Call	Bond Future	904.8400	0.9048	773.0900	0.7731	(14.561)	0	0	1,080
2022/10/31	2030	04/05/2023	10.00	Put	Bond Future	5,390.4100	5.3904	5,835.8800	5.8359	8.264	0	0	0
2022/10/31	2030	04/05/2023	9.03	Call	Bond Future	289.5200	0.2895	253.8800	0.2539	(12.310)	0	0	388
2022/10/31	2030	04/05/2023	9.03	Put	Bond Future	9,294.7400	9.2947	9,836.3200	9.8363	5.827	0	0	0
2022/10/31	2030	04/05/2023	9.58	Put	Bond Future	6,983.2800	6.9833	7,473.0500	7.4730	7.013	0	0	0
2022/10/31	2030	04/05/2023			Bond Future	11.0250	88.0277	11.1618	87.4505	1.241	0.0000	0.0000	0
2022/10/31	2030	04/05/2023	12.57	Call	Bond Future	6,948.5900	6.9486	6,544.6900	6.5447	(5.813)	0	0	0
2022/10/31	2030	04/05/2023	12.57	Put	Bond Future	706.8100	0.7068	880.1300	0.8801	24.521	0	0	350
2022/10/31	2030	04/05/2023	11.62	Call	Bond Future	4,030.7400	4.0307	3,746.5000	3.7465	(7.052)	0	0	0
2022/10/31	2030	04/05/2023	11.62	Put	Bond Future	1,555.8200	1.5558	1,848.8000	1.8488	18.831	0	0	388
2022/10/31	2030	04/05/2023	12.04	Call	Bond Future	5,266.4500	5.2664	4,925.4100	4.9254	(6.476)	0	0	0
2022/10/31	2030	04/05/2023	12.04	Put	Bond Future	1,098.8100	1.0988	1,334.9900	1.3350	21.494	0	0	1,080
2022/10/31	2030	04/05/2023	12.50	Call	Bond Future	6,720.8700	6.7209	6,324.7000	6.3247	(5.895)	0	0	0
2022/10/31	2030	04/05/2023	12.50	Put	Bond Future	749.1500	0.7492	930.2000	0.9302	24.167	0	0	479
2022/10/31	2030	04/05/2023	10.54	Call	Bond Future	1,591.5000	1.5915	1,431.1800	1.4312	(10.074)	0	0	0
2022/10/31	2030	04/05/2023	10.54	Put	Bond Future	3,678.0700	3.6781	4,094.9700	4.0950	11.335	0	0	0
2022/10/31	2030	04/05/2023	10.65	Call	Bond Future	1,776.0300	1.7760	1,607.7400	1.6077	(9.476)	0	0	350
2022/10/31	2030	04/05/2023	10.65	Put	Bond Future	3,383.8000	3.3838	3,792.7300	3.7927	12.085	0	0	0
2022/10/31	2030	04/05/2023	9.58	Call	Bond Future	574.6700	0.5747	487.2200	0.4872	(15.217)	0	0	150
2022/10/31	2030	03/08/2023	12.89	Call	Bond Future	7,674.8300	7.6748	7,250.5600	7.2506	(5.528)	0	0	0
2022/10/31	2030	03/08/2023	12.89	Put	Bond Future	938.7000	0.9387	1,104.0100	1.1040	17.611	0	0	350
2022/10/31	2030	03/08/2023	11.34	Call	Bond Future	3,321.7800	3.3218	3,067.0200	3.0670	(7.669)	0	0	0
2022/10/31	2030	03/08/2023	11.34	Put	Bond Future	2,594.8600	2.5949	2,929.6800	2.9297	12.903	0	0	0
2022/10/31	2030	03/08/2023	11.35	Call	Bond Future	3,345.3900	3.3454	3,089.3000	3.0893	(7.655)	0	0	0
2022/10/31	2030	03/08/2023	11.36	Put	Bond Future	2,560.9800	2.5610	2,893.1600	2.8932	12.971	0	0	0
2022/10/31	2030	03/08/2023	10.40	Call	Bond Future	1,524.8200	1.5248	1,394.6400	1.3946	(8.537)	0	0	1,012
2022/10/31	2030	03/08/2023	10.65	Call	Bond Future	1,912.2600	1.9123	1,751.3200	1.7513	(8.416)	0	0	350
2022/10/31	2030	03/08/2023	10.65	Put	Bond Future	4,046.4100	4.0464	4,475.0500	4.4750	10.593	0	0	0
2022/10/31	2030	03/08/2023			Bond Future	11.1619	85.8576	11.3062	85.2680	1.293	0.0000	0.0000	0
2022/10/31	2030	03/08/2023	12.59	Call	Bond Future	6,758.4500	6.7585	6,361.0400	6.3610	(5.880)	0	0	0
2022/10/31	2030	03/08/2023	12.59	Put	Bond Future	1,142.2000	1.1422	1,334.3700	1.3344	16.825	0	0	1,012
2022/10/31	2030	03/08/2023	11.35	Put	Bond Future	2,577.8800	2.5779	2,911.3700	2.9114	12.937	0	0	0
2022/10/31	2030	03/08/2023	11.36	Call	Bond Future	3,369.0600	3.3691	3,111.6600	3.1117	(7.640)	0	0	0
2022/10/31	2030	03/08/2023	10.40	Put	Bond Future	4,725.4900	4.7255	5,184.8900	5.1849	9.722	0	0	0

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2022/10/31	2030	02/11/2023	10.81	Call	Bond Future	1,797.5500	1.7975	1,616.6500	1.6166	(10.064)	0	0	0
2022/10/31	2030	02/11/2023	10.81	Put	Bond Future	3,760.7300	3.7607	4,181.8800	4.1819	11.199	0	0	0
2022/10/31	2030	02/11/2023	10.80	Call	Bond Future	1,780.7500	1.7807	1,600.8600	1.6009	(10.102)	0	0	0
2022/10/31	2030	02/11/2023	10.80	Put	Bond Future	3,784.8700	3.7849	4,207.0300	4.2070	11.154	0	0	0
2022/10/31	2030	02/11/2023			Bond Future	11.2965	87.6575	11.4485	87.0555	1.346	0.0000	0.0000	0
2022/10/31	2030	02/11/2023	10.82	Call	Bond Future	1,814.1100	1.8141	1,632.5300	1.6325	(10.009)	0	0	0
2022/10/31	2030	02/11/2023	10.82	Put	Bond Future	3,736.3700	3.7364	4,156.8400	4.1568	11.253	0	0	0
2022/10/31	2032	03/11/2022	9.31	Put	Bond Future	10,450.0200	10.4500	11,093.9600	11.0940	6.162	0	0	0
2022/10/31	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/31	2032	03/11/2022	9.36	Put	Bond Future	10,155.3500	10.1553	10,799.2900	10.7993	6.341	0	0	0
2022/10/31	2032	03/11/2022	9.46	Put	Bond Future	9,569.6700	9.5697	10,213.6100	10.2136	6.729	0	0	0
2022/10/31	2032	03/11/2022	10.56	Put	Bond Future	3,436.1500	3.4362	4,079.9100	4.0799	18.735	0	0	180
2022/10/31	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	750
2022/10/31	2032	03/11/2022	9.92	Put	Bond Future	6,936.9700	6.9370	7,580.9100	7.5809	9.283	0	0	0
2022/10/31	2032	03/11/2022	10.11	Put	Bond Future	5,878.3400	5.8783	6,522.2800	6.5223	10.954	0	0	454
2022/10/31	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	2032	03/11/2022	10.16	Put	Bond Future	5,602.5000	5.6025	6,246.4400	6.2464	11.494	0	0	180
2022/10/31	2032	03/11/2022			Bond Future	11.2225	83.8760	11.3507	83.2320	1.143	0.0000	0.0000	111,983
2022/10/31	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/31	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/31	2032	03/11/2022	11.55	Call	Bond Future	1,708.3400	1.7083	1,064.9700	1.0650	(37.661)	0	0	0
2022/10/31	2032	03/11/2022	11.55	Put	Bond Future	76.7600	0.0768	77.3300	0.0773	0.743	0	0	500
2022/10/31	2032	03/11/2022	12.30	Call	Bond Future	5,209.0000	5.2090	4,564.9400	4.5649	(12.364)	0	0	0
2022/10/31	2032	03/11/2022	12.30	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	750
2022/10/31	2032	03/11/2022	10.66	Call	Bond Future	1.4400	0.0014	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	2032	03/11/2022	10.66	Put	Bond Future	2,906.7700	2.9068	3,549.2700	3.5493	22.104	0	0	0
2022/10/31	2032	03/11/2022	10.67	Call	Bond Future	1.7400	0.0017	0.0000	0.0000	(100.000)	0	0	750
2022/10/31	2032	03/11/2022	10.67	Put	Bond Future	2,854.2500	2.8543	3,496.4500	3.4964	22.500	0	0	0
2022/10/31	2032	03/11/2022	11.45	Call	Bond Future	1,284.8300	1.2848	676.1100	0.6761	(47.377)	0	0	0
2022/10/31	2032	03/11/2022	11.45	Put	Bond Future	146.8100	0.1468	182.0300	0.1820	23.990	0	0	7,500
2022/10/31	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/31	2032	03/11/2022	10.21	Put	Bond Future	5,327.7800	5.3278	5,971.7200	5.9717	12.086	0	0	0
2022/10/31	2032	03/11/2022	10.49	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	2032	03/11/2022	10.49	Put	Bond Future	3,810.0300	3.8100	4,453.9400	4.4539	16.900	0	0	454
2022/10/31	2032	03/11/2022	10.56	Call	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	2032	03/11/2022	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	2032	02/02/2023	11.69	Call	Bond Future	3,083.7800	3.0838	2,669.0700	2.6691	(13.448)	0	0	0
2022/10/31	2032	02/02/2023	11.69	Put	Bond Future	1,573.1000	1.5731	1,816.0800	1.8161	15.446	0	0	0
2022/10/31	2032	02/02/2023	10.40	Call	Bond Future	496.9600	0.4970	376.7400	0.3767	(24.191)	0	0	0
2022/10/31	2032	02/02/2023	10.40	Put	Bond Future	5,509.8600	5.5099	6,047.3300	6.0473	9.755	0	0	0
2022/10/31	2032	02/02/2023	10.50	Call	Bond Future	588.2100	0.5882	450.5800	0.4506	(23.398)	0	0	0
2022/10/31	2032	02/02/2023	10.50	Put	Bond Future	5,071.0300	5.0710	5,591.0900	5.5911	10.256	0	0	454
2022/10/31	2032	02/02/2023	10.67	Call	Bond Future	797.0100	0.7970	623.9600	0.6240	(21.712)	0	0	750
2022/10/31	2032	02/02/2023	10.67	Put	Bond Future	4,388.4000	4.3884	4,873.0400	4.8730	11.044	0	0	0
2022/10/31	2032	02/02/2023	10.22	Call	Bond Future	361.3500	0.3613	268.7500	0.2688	(25.626)	0	0	500
2022/10/31	2032	02/02/2023	10.22	Put	Bond Future	6,339.1600	6.3392	6,904.2500	6.9042	8.914	0	0	0
2022/10/31	2032	02/02/2023	9.47	Call	Bond Future	76.7300	0.0767	52.3800	0.0524	(31.735)	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
2022/10/31	2032	02/02/2023	9.47	Put	Bond Future	10,228.9300	10.2289	10,862.2700	10.8623	6.192	0	0	0
2022/10/31	2032	02/02/2023	9.92	Call	Bond Future	203.2100	0.2032	146.2100	0.1462	(28.050)	0	0	750
2022/10/31	2032	02/02/2023	9.92	Put	Bond Future	7,820.5500	7.8205	8,421.2400	8.4212	7.681	0	0	0
2022/10/31	2032	02/02/2023			Bond Future	11.3793	85.4205	11.5136	84.7628	1.181	0.0000	0.0000	113,303
2022/10/31	2032	02/02/2023	11.84	Call	Bond Future	3,557.1900	3.5572	3,112.2500	3.1123	(12.508)	0	0	0
2022/10/31	2032	02/02/2023	11.84	Put	Bond Future	1,330.4500	1.3304	1,543.2000	1.5432	15.991	0	0	500
2022/10/31	2032	02/02/2023	12.75	Call	Bond Future	6,850.2000	6.8502	6,275.5800	6.2756	(8.388)	0	0	0
2022/10/31	2032	02/02/2023	12.75	Put	Bond Future	456.3100	0.4563	539.3800	0.5394	18.205	0	0	750
2022/10/31	2032	02/02/2023	10.38	Call	Bond Future	480.1100	0.4801	363.1800	0.3632	(24.355)	0	0	0
2022/10/31	2032	02/02/2023	10.38	Put	Bond Future	5,599.5300	5.5995	6,140.2900	6.1403	9.657	0	0	0
2022/10/31	2032	02/02/2023	10.39	Call	Bond Future	488.4200	0.4884	369.9600	0.3700	(24.254)	0	0	0
2022/10/31	2032	02/02/2023	10.39	Put	Bond Future	5,554.5600	5.5546	6,093.7900	6.0938	9.708	0	0	0
2022/10/31	2032	02/02/2023	10.16	Call	Bond Future	323.4500	0.3234	239.0300	0.2390	(26.100)	0	0	0
2022/10/31	2032	02/02/2023	10.16	Put	Bond Future	6,626.0100	6.6260	7,199.2800	7.1993	8.652	0	0	454
2022/10/31	2032	02/02/2023	9.31	Call	Bond Future	51.5200	0.0515	34.4000	0.0344	(33.230)	0	0	454
2022/10/31	2032	02/02/2023	9.31	Put	Bond Future	11,127.4700	11.1275	11,768.0400	11.7680	5.757	0	0	0
2022/10/31	2032	04/05/2023	10.89	Call	Bond Future	1,695.8000	1.6958	1,495.0800	1.4951	(11.836)	0	0	0
2022/10/31	2032	04/05/2023	10.89	Put	Bond Future	4,759.0500	4.7590	5,230.1200	5.2301	9.898	0	0	0
2022/10/31	2032	04/05/2023	11.37	Call	Bond Future	2,709.2200	2.7092	2,426.5000	2.4265	(10.435)	0	0	400
2022/10/31	2032	04/05/2023	13.43	Call	Bond Future	9,285.5500	9.2855	8,736.2700	8.7363	(5.915)	0	0	0
2022/10/31	2032	04/05/2023	13.43	Put	Bond Future	715.5900	0.7156	838.1000	0.8381	17.120	0	0	400
2022/10/31	2032	04/05/2023			Bond Future	11.5120	82.9961	11.6525	82.3243	1.221	0.0000	0.0000	66,368
2022/10/31	2032	04/05/2023	11.37	Put	Bond Future	3,395.4700	3.3955	3,784.5400	3.7845	11.459	0	0	0
2022/10/31	2032	04/05/2023	10.62	Call	Bond Future	1,256.4800	1.2565	1,098.9500	1.0989	(12.537)	0	0	400
2022/10/31	2032	04/05/2023	10.62	Put	Bond Future	5,696.4400	5.6964	6,210.7000	6.2107	9.028	0	0	0
2022/10/31	2032	04/05/2023	10.87	Call	Bond Future	1,660.3600	1.6604	1,463.0900	1.4631	(11.881)	0	0	0
2022/10/31	2032	04/05/2023	10.87	Put	Bond Future	4,824.5900	4.8246	5,299.1100	5.2991	9.835	0	0	0
2022/10/31	2032	04/05/2023	10.88	Call	Bond Future	1,677.9100	1.6779	1,479.0300	1.4790	(11.853)	0	0	0
2022/10/31	2032	04/05/2023	10.88	Put	Bond Future	4,791.6300	4.7916	5,264.5400	5.2645	9.870	0	0	0
2022/10/31	2032	03/08/2023	11.90	Call	Bond Future	4,120.5100	4.1205	3,801.7500	3.8018	(7.736)	0	0	5,000
2022/10/31	2032	03/08/2023	11.90	Put	Bond Future	2,916.5100	2.9165	3,283.9000	3.2839	12.597	0	0	0
2022/10/31	2032	03/08/2023	11.77	Call	Bond Future	3,770.7900	3.7708	3,471.4100	3.4714	(7.939)	0	0	0
2022/10/31	2032	03/08/2023	11.77	Put	Bond Future	3,168.3300	3.1683	3,555.1000	3.5551	12.207	0	0	0
2022/10/31	2032	03/08/2023			Bond Future	11.6411	84.7292	11.7880	84.0430	1.262	0.0000	0.0000	2,600
2022/10/31	2032	03/08/2023	11.75	Call	Bond Future	3,718.2100	3.7182	3,421.8300	3.4218	(7.971)	0	0	0
2022/10/31	2032	03/08/2023	11.75	Put	Bond Future	3,208.8200	3.2088	3,598.5900	3.5986	12.147	0	0	0
2022/10/31	2032	03/08/2023	11.76	Call	Bond Future	3,744.6100	3.7446	3,446.7200	3.4467	(7.955)	0	0	0
2022/10/31	2032	03/08/2023	11.76	Put	Bond Future	3,188.6700	3.1887	3,576.9300	3.5769	12.176	0	0	0
2022/10/31	2032	02/11/2023	11.24	Call	Bond Future	2,077.1300	2.0771	1,862.2900	1.8623	(10.343)	0	0	0
2022/10/31	2032	02/11/2023	11.24	Put	Bond Future	4,590.4500	4.5905	5,076.2100	5.0762	10.582	0	0	0
2022/10/31	2032	02/11/2023			Bond Future	11.7776	82.3440	11.9314	81.6434	1.306	0.0000	0.0000	0
2022/10/31	2032	02/11/2023	11.22	Call	Bond Future	2,039.6400	2.0396	1,828.1700	1.8282	(10.368)	0	0	0
2022/10/31	2032	02/11/2023	11.22	Put	Bond Future	4,648.4100	4.6484	5,137.5400	5.1375	10.523	0	0	0
2022/10/31	2032	02/11/2023	11.23	Call	Bond Future	2,058.4900	2.0585	1,845.1800	1.8452	(10.362)	0	0	0
2022/10/31	2032	02/11/2023	11.23	Put	Bond Future	4,619.5200	4.6195	5,106.8100	5.1068	10.548	0	0	0
2022/10/31	2033	03/11/2022			Bond Future	113.0673	113.0673	110.0499	110.0499	(2.669)	0.0000	0.0000	340
2022/10/31	2033	02/02/2023			Bond Future	115.1776	115.1776	112.1013	112.1013	(2.671)	0.0000	0.0000	7,279

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/31	2033	04/05/2023			Bond Future	116.1630	116.1630	113.0227	113.0227	(2.703)	0.0000	0.0000	0
2022/10/31	2033	03/08/2023			Bond Future	118.6126	118.6126	115.4059	115.4059	(2.704)	0.0000	0.0000	0
2022/10/31	2033	02/11/2023			Bond Future	119.7035	119.7035	116.4303	116.4303	(2.734)	0.0000	0.0000	0
2022/10/31	2037	03/11/2022	11.30	Put	Bond Future	2,591.3800	2.5914	3,351.2800	3.3513	29.324	0	0	0
2022/10/31	2037	03/11/2022	11.31	Call	Bond Future	23.3500	0.0234	0.2000	0.0002	(99.143)	0	0	0
2022/10/31	2037	03/11/2022	11.31	Put	Bond Future	2,534.1600	2.5342	3,291.7100	3.2917	29.894	0	0	0
2022/10/31	2037	03/11/2022	11.32	Call	Bond Future	25.9700	0.0260	0.2400	0.0002	(99.076)	0	0	0
2022/10/31	2037	03/11/2022			Bond Future	11.7414	80.1177	11.8798	79.3369	1.179	0.0000	0.0000	19,649
2022/10/31	2037	03/11/2022	11.30	Call	Bond Future	20.9600	0.0210	0.1600	0.0002	(99.237)	0	0	0
2022/10/31	2037	03/11/2022	11.32	Put	Bond Future	2,477.2400	2.4772	3,232.2100	3.2322	30.476	0	0	0
2022/10/31	2037	02/02/2023	11.97	Call	Bond Future	2,790.6500	2.7906	2,388.9500	2.3890	(14.394)	0	0	0
2022/10/31	2037	02/02/2023	11.03	Call	Bond Future	705.6000	0.7056	555.7700	0.5558	(21.234)	0	0	0
2022/10/31	2037	02/02/2023	11.03	Put	Bond Future	5,703.9500	5.7039	6,351.0900	6.3511	11.345	0	0	0
2022/10/31	2037	02/02/2023	11.04	Call	Bond Future	719.0200	0.7190	566.9100	0.5669	(21.155)	0	0	0
2022/10/31	2037	02/02/2023	11.04	Put	Bond Future	5,656.3300	5.6563	6,301.1900	6.3012	11.401	0	0	0
2022/10/31	2037	02/02/2023			Bond Future	11.8870	77.3370	12.0313	76.5401	1.214	0.0000	0.0000	128,938
2022/10/31	2037	02/02/2023	11.10	Call	Bond Future	803.0600	0.8031	637.3300	0.6373	(20.637)	0	0	636
2022/10/31	2037	02/02/2023	11.10	Put	Bond Future	5,375.5300	5.3755	6,006.7700	6.0068	11.743	0	0	0
2022/10/31	2037	02/02/2023	11.97	Put	Bond Future	2,330.7500	2.3307	2,726.0200	2.7260	16.959	0	0	636
2022/10/31	2037	02/02/2023	11.05	Call	Bond Future	732.6100	0.7326	578.3200	0.5783	(21.060)	0	0	0
2022/10/31	2037	02/02/2023	11.05	Put	Bond Future	5,608.9500	5.6089	6,251.6300	6.2516	11.458	0	0	0
2022/10/31	2037	04/05/2023	13.73	Put	Bond Future	1,041.6800	1.0417	1,234.8400	1.2348	18.543	0	0	400
2022/10/31	2037	04/05/2023	11.30	Call	Bond Future	1,823.5600	1.8236	1,615.3100	1.6153	(11.420)	0	0	0
2022/10/31	2037	04/05/2023	11.30	Put	Bond Future	5,883.2200	5.8832	6,488.8300	6.4888	10.294	0	0	0
2022/10/31	2037	04/05/2023	11.31	Call	Bond Future	1,843.3000	1.8433	1,633.4100	1.6334	(11.387)	0	0	0
2022/10/31	2037	04/05/2023	11.31	Put	Bond Future	5,844.0000	5.8440	6,447.9700	6.4480	10.335	0	0	0
2022/10/31	2037	04/05/2023	11.03	Put	Bond Future	7,012.0500	7.0121	7,663.4500	7.6635	9.290	0	0	0
2022/10/31	2037	04/05/2023			Bond Future	12.0147	78.9121	12.1647	78.0982	1.249	0.0000	0.0000	0
2022/10/31	2037	04/05/2023	11.78	Call	Bond Future	2,935.3200	2.9353	2,634.5500	2.6345	(10.247)	0	0	400
2022/10/31	2037	04/05/2023	11.78	Put	Bond Future	4,234.5500	4.2345	4,747.6400	4.7476	12.117	0	0	0
2022/10/31	2037	04/05/2023	13.73	Call	Bond Future	9,627.0400	9.6270	9,006.3400	9.0063	(6.447)	0	0	0
2022/10/31	2037	04/05/2023	11.32	Call	Bond Future	1,863.3900	1.8634	1,651.6200	1.6516	(11.365)	0	0	0
2022/10/31	2037	04/05/2023	11.32	Put	Bond Future	5,805.1900	5.8052	6,407.2800	6.4073	10.372	0	0	0
2022/10/31	2037	04/05/2023	11.03	Call	Bond Future	1,336.2900	1.3363	1,173.8300	1.1738	(12.158)	0	0	400
2022/10/31	2037	03/08/2023	12.13	Call	Bond Future	4,025.9500	4.0260	3,726.4900	3.7265	(7.438)	0	0	0
2022/10/31	2037	03/08/2023	12.13	Put	Bond Future	4,097.6400	4.0976	4,629.2800	4.6293	12.974	0	0	0
2022/10/31	2037	03/08/2023	12.12	Call	Bond Future	3,997.5100	3.9975	3,699.8300	3.6998	(7.447)	0	0	0
2022/10/31	2037	03/08/2023	12.12	Put	Bond Future	4,122.9700	4.1230	4,656.3900	4.6564	12.938	0	0	0
2022/10/31	2037	03/08/2023			Bond Future	12.1434	76.3016	12.2995	75.4705	1.286	0.0000	0.0000	0
2022/10/31	2037	03/08/2023	12.14	Call	Bond Future	4,054.4700	4.0545	3,753.2200	3.7532	(7.430)	0	0	0
2022/10/31	2037	03/08/2023	12.14	Put	Bond Future	4,072.4500	4.0725	4,602.3000	4.6023	13.011	0	0	0
2022/10/31	2037	02/11/2023	11.56	Put	Bond Future	6,102.1400	6.1021	6,733.7200	6.7337	10.350	0	0	0
2022/10/31	2037	02/11/2023	11.57	Call	Bond Future	2,253.1200	2.2531	2,034.4600	2.0345	(9.705)	0	0	0
2022/10/31	2037	02/11/2023	11.55	Put	Bond Future	6,138.8800	6.1389	6,772.1400	6.7721	10.316	0	0	0
2022/10/31	2037	02/11/2023			Bond Future	12.2672	77.9013	12.4294	77.0528	1.322	0.0000	0.0000	0
2022/10/31	2037	02/11/2023	11.56	Call	Bond Future	2,232.9800	2.2330	2,016.0000	2.0160	(9.717)	0	0	0
2022/10/31	2037	02/11/2023	11.57	Put	Bond Future	6,065.5700	6.0656	6,695.4700	6.6955	10.385	0	0	0

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2022/10/31	2037	02/11/2023	11.55	Call	Bond Future	2,212.9500	2.2129	1,997.6500	1.9976	(9.729)	0	0	0
2022/10/31	2038	03/11/2022			Bond Future	122.0081	122.0081	126.2164	126.2164	3.449	0.0000	0.0000	1,160
2022/10/31	2038	02/02/2023			Bond Future	122.3690	122.3690	126.6532	126.6532	3.501	0.0000	0.0000	3,986
2022/10/31	2038	04/05/2023			Bond Future	124.8865	124.8865	129.2578	129.2578	3.500	0.0000	0.0000	1,718
2022/10/31	2038	03/08/2023			Bond Future	125.5574	125.5574	130.0220	130.0220	3.556	0.0000	0.0000	0
2022/10/31	2038	02/11/2023			Bond Future	128.2156	128.2156	132.7747	132.7747	3.556	0.0000	0.0000	0
2022/10/31	2040	03/11/2022	10.60	Put	Bond Future	7,837.5900	7.8376	8,676.8300	8.6768	10.708	0	0	0
2022/10/31	2040	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,078
2022/10/31	2040	03/11/2022	12.00	Call	Bond Future	1,455.8200	1.4558	710.9800	0.7110	(51.163)	0	0	0
2022/10/31	2040	03/11/2022	12.00	Put	Bond Future	194.4400	0.1944	288.8400	0.2888	48.550	0	0	0
2022/10/31	2040	03/11/2022	12.52	Call	Bond Future	4,267.8500	4.2679	3,426.8100	3.4268	(19.706)	0	0	0
2022/10/31	2040	03/11/2022	11.39	Call	Bond Future	31.2300	0.0312	0.4400	0.0004	(98.591)	0	0	0
2022/10/31	2040	03/11/2022	11.40	Call	Bond Future	34.6200	0.0346	0.5400	0.0005	(98.440)	0	0	0
2022/10/31	2040	03/11/2022	11.41	Put	Bond Future	2,421.7400	2.4217	3,223.3400	3.2233	33.100	0	0	0
2022/10/31	2040	03/11/2022	11.20	Call	Bond Future	3.1300	0.0031	0.0000	0.0000	(100.000)	0	0	1,078
2022/10/31	2040	03/11/2022	11.20	Put	Bond Future	3,748.6100	3.7486	4,584.7200	4.5847	22.305	0	0	0
2022/10/31	2040	03/11/2022			Bond Future	11.7910	82.0318	11.9295	81.1925	1.174	0.0000	0.0000	8,831
2022/10/31	2040	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	2040	03/11/2022	10.10	Put	Bond Future	11,489.8000	11.4898	12,329.0400	12.3290	7.304	0	0	0
2022/10/31	2040	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,467
2022/10/31	2040	03/11/2022	10.70	Put	Bond Future	7,134.2100	7.1342	7,973.4500	7.9735	11.764	0	0	0
2022/10/31	2040	03/11/2022	11.50	Call	Bond Future	88.6600	0.8867	3.6200	0.0036	(95.917)	0	0	0
2022/10/31	2040	03/11/2022	11.50	Put	Bond Future	1,899.0200	1.8990	2,653.2200	2.6532	39.715	0	0	0
2022/10/31	2040	03/11/2022	12.52	Put	Bond Future	2.7700	0.0028	0.9700	0.0010	(64.982)	0	0	1,078
2022/10/31	2040	03/11/2022	11.39	Put	Bond Future	2,542.8700	2.5429	3,351.3200	3.3513	31.793	0	0	0
2022/10/31	2040	03/11/2022	11.40	Put	Bond Future	2,482.1200	2.4821	3,287.2800	3.2873	32.438	0	0	0
2022/10/31	2040	03/11/2022	11.41	Call	Bond Future	38.3100	0.0383	0.6700	0.0007	(98.251)	0	0	0
2022/10/31	2040	03/11/2022	10.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	2040	03/11/2022	10.80	Put	Bond Future	6,439.5400	6.4395	7,278.7800	7.2788	13.033	0	0	0
2022/10/31	2040	03/11/2022	11.30	Call	Bond Future	11.4200	0.0114	0.0600	0.0001	(99.475)	0	0	1,467
2022/10/31	2040	03/11/2022	11.30	Put	Bond Future	3,103.9200	3.1039	3,931.8000	3.9318	26.672	0	0	0
2022/10/31	2040	02/02/2023	12.24	Call	Bond Future	3,807.6400	3.8076	3,311.7900	3.3118	(13.023)	0	0	0
2022/10/31	2040	02/02/2023	12.24	Put	Bond Future	1,991.0400	1.9910	2,351.7300	2.3517	18.116	0	0	0
2022/10/31	2040	02/02/2023	12.27	Call	Bond Future	3,917.9600	3.9180	3,414.0200	3.4140	(12.862)	0	0	0
2022/10/31	2040	02/02/2023	12.27	Put	Bond Future	1,928.5100	1.9285	2,281.1100	2.2811	18.284	0	0	388
2022/10/31	2040	02/02/2023	11.12	Call	Bond Future	832.5800	0.8326	661.2700	0.6613	(20.576)	0	0	0
2022/10/31	2040	02/02/2023	11.12	Put	Bond Future	5,936.3600	5.9364	6,621.5900	6.6216	11.543	0	0	0
2022/10/31	2040	02/02/2023	11.19	Call	Bond Future	944.4600	0.9445	755.5300	0.7555	(20.004)	0	0	621
2022/10/31	2040	02/02/2023	11.19	Put	Bond Future	5,587.6300	5.5876	6,255.2400	6.2552	11.948	0	0	0
2022/10/31	2040	02/02/2023	12.07	Put	Bond Future	2,380.4700	2.3805	2,789.7400	2.7897	17.193	0	0	621
2022/10/31	2040	02/02/2023	10.96	Call	Bond Future	616.5600	0.6166	481.8800	0.4819	(21.844)	0	0	388
2022/10/31	2040	02/02/2023	10.96	Put	Bond Future	6,788.1000	6.7881	7,509.9600	7.5100	10.634	0	0	0
2022/10/31	2040	02/02/2023	10.93	Call	Bond Future	583.9400	0.5839	455.1800	0.4552	(22.050)	0	0	0
2022/10/31	2040	02/02/2023			Bond Future	11.9311	79.0360	12.0753	78.1795	1.209	0.0000	0.0000	119,337
2022/10/31	2040	02/02/2023	12.07	Call	Bond Future	3,205.8000	3.2058	2,758.5300	2.7585	(13.952)	0	0	0
2022/10/31	2040	02/02/2023	11.10	Call	Bond Future	802.3500	0.8023	635.9200	0.6359	(20.743)	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
2022/10/31	2040	02/02/2023	11.10	Put	Bond Future	6,038.4600	6.0385	6,728.5700	6.7286	11.429	0	0	0
2022/10/31	2040	02/02/2023	11.11	Call	Bond Future	817.3100	0.8173	648.5100	0.6485	(20.653)	0	0	0
2022/10/31	2040	02/02/2023	11.11	Put	Bond Future	5,987.2100	5.9872	6,674.9500	6.6750	11.487	0	0	0
2022/10/31	2040	02/02/2023	10.18	Call	Bond Future	117.0200	0.1170	85.3300	0.0853	(27.081)	0	0	0
2022/10/31	2040	02/02/2023	10.18	Put	Bond Future	11,806.7800	11.8068	12,631.6300	12.6316	6.986	0	0	0
2022/10/31	2040	02/02/2023	10.21	Call	Bond Future	126.0100	0.1260	92.1600	0.0922	(26.863)	0	0	388
2022/10/31	2040	02/02/2023	10.21	Put	Bond Future	11,593.5000	11.5935	12,416.1900	12.4162	7.096	0	0	0
2022/10/31	2040	02/02/2023	10.93	Put	Bond Future	6,958.0300	6.9580	7,685.8100	7.6858	10.460	0	0	0
2022/10/31	2040	04/05/2023	12.78	Call	Bond Future	6,332.7200	6.3327	5,897.7200	5.8977	(6.869)	0	0	0
2022/10/31	2040	04/05/2023	12.78	Put	Bond Future	2,234.3300	2.2343	2,674.0100	2.6740	19.678	0	0	388
2022/10/31	2040	04/05/2023	13.45	Put	Bond Future	1,369.4100	1.3694	1,686.6500	1.6866	23.166	0	0	486
2022/10/31	2040	04/05/2023	11.43	Call	Bond Future	2,120.0600	2.1201	1,933.0600	1.9331	(8.821)	0	0	0
2022/10/31	2040	04/05/2023	11.43	Put	Bond Future	5,930.9900	5.9310	6,618.6700	6.6187	11.595	0	0	0
2022/10/31	2040	04/05/2023	10.73	Put	Bond Future	9,409.2600	9.4093	10,162.7100	10.1627	8.008	0	0	0
2022/10/31	2040	04/05/2023			Bond Future	12.0536	80.6458	12.2035	79.7711	1.244	0.0000	0.0000	300
2022/10/31	2040	04/05/2023	13.45	Call	Bond Future	8,951.8400	8.9518	8,394.4000	8.3944	(6.227)	0	0	0
2022/10/31	2040	04/05/2023	11.42	Call	Bond Future	2,097.6000	2.0976	1,912.5200	1.9125	(8.823)	0	0	0
2022/10/31	2040	04/05/2023	11.42	Put	Bond Future	5,971.9900	5.9720	6,661.5900	6.6616	11.547	0	0	0
2022/10/31	2040	04/05/2023	11.48	Call	Bond Future	2,234.1700	2.2342	2,037.9300	2.0379	(8.784)	0	0	486
2022/10/31	2040	04/05/2023	11.48	Put	Bond Future	5,728.9200	5.7289	6,407.3600	6.4074	11.842	0	0	0
2022/10/31	2040	04/05/2023	10.73	Call	Bond Future	965.0300	0.9650	843.8000	0.8438	(12.562)	0	0	486
2022/10/31	2040	04/05/2023	10.92	Call	Bond Future	1,210.6300	1.2106	1,061.9300	1.0619	(12.283)	0	0	388
2022/10/31	2040	04/05/2023	10.92	Put	Bond Future	8,358.0500	8.3580	9,084.0300	9.0840	8.686	0	0	0
2022/10/31	2040	04/05/2023	11.41	Call	Bond Future	2,075.2800	2.0753	1,891.8900	1.8919	(8.837)	0	0	0
2022/10/31	2040	04/05/2023	11.41	Put	Bond Future	6,013.2200	6.0132	6,704.5100	6.7045	11.496	0	0	0
2022/10/31	2040	04/05/2023	10.17	Call	Bond Future	454.0000	0.4540	393.3900	0.3934	(13.350)	0	0	388
2022/10/31	2040	04/05/2023	10.17	Put	Bond Future	12,900.9900	12.9010	13,715.0600	13.7151	6.310	0	0	0
2022/10/31	2040	03/08/2023	12.23	Call	Bond Future	4,589.6000	4.5896	4,234.3900	4.2344	(7.739)	0	0	0
2022/10/31	2040	03/08/2023	12.23	Put	Bond Future	4,282.9900	4.2830	4,820.9800	4.8210	12.561	0	0	0
2022/10/31	2040	03/08/2023			Bond Future	12.1768	77.8211	12.3327	76.9279	1.280	0.0000	0.0000	0
2022/10/31	2040	03/08/2023	12.22	Call	Bond Future	4,558.6800	4.5587	4,205.3600	4.2054	(7.750)	0	0	0
2022/10/31	2040	03/08/2023	12.22	Put	Bond Future	4,309.5700	4.3096	4,849.4500	4.8494	12.527	0	0	0
2022/10/31	2040	03/08/2023	12.21	Call	Bond Future	4,527.5700	4.5276	4,176.1500	4.1762	(7.762)	0	0	0
2022/10/31	2040	03/08/2023	12.21	Put	Bond Future	4,336.0200	4.3360	4,877.8000	4.8778	12.495	0	0	0
2022/10/31	2040	02/11/2023	11.59	Call	Bond Future	2,623.0000	2.6230	2,351.1700	2.3512	(10.363)	0	0	0
2022/10/31	2040	02/11/2023	11.60	Put	Bond Future	6,763.2100	6.7632	7,401.5400	7.4015	9.438	0	0	0
2022/10/31	2040	02/11/2023	11.58	Call	Bond Future	2,600.9900	2.6010	2,330.9700	2.3310	(10.381)	0	0	0
2022/10/31	2040	02/11/2023	11.58	Put	Bond Future	6,842.3200	6.8423	7,484.2900	7.4843	9.382	0	0	0
2022/10/31	2040	02/11/2023			Bond Future	12.2949	79.4528	12.4567	78.5408	1.316	0.0000	0.0000	0
2022/10/31	2040	02/11/2023	11.59	Put	Bond Future	6,802.5200	6.8025	7,442.6800	7.4427	9.411	0	0	0
2022/10/31	2040	02/11/2023	11.60	Call	Bond Future	2,645.4200	2.6454	2,371.7600	2.3718	(10.345)	0	0	0
2022/10/31	2044	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	2044	03/11/2022	10.10	Put	Bond Future	11,560.5100	11.5605	12,416.0400	12.4160	7.400	0	0	0
2022/10/31	2044	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,647
2022/10/31	2044	03/11/2022	10.60	Put	Bond Future	7,770.4600	7.7705	8,625.9900	8.6260	11.010	0	0	0
2022/10/31	2044	03/11/2022	10.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	2044	03/11/2022	10.80	Put	Bond Future	6,328.2500	6.3283	7,183.7700	7.1838	13.519	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
2022/10/31	2044	03/11/2022	11.41	Call	Bond Future	62.3500	0.0624	1.3900	0.0014	(97.771)	0	0	0
2022/10/31	2044	03/11/2022	11.41	Put	Bond Future	2,233.4300	2.2334	3,028.0000	3.0280	35.576	0	0	0
2022/10/31	2044	03/11/2022	11.30	Call	Bond Future	20.2900	0.0203	0.1300	0.0001	(99.359)	0	0	1,647
2022/10/31	2044	03/11/2022	11.30	Put	Bond Future	2,915.1900	2.9152	3,750.5600	3.7506	28.656	0	0	0
2022/10/31	2044	03/11/2022	11.40	Put	Bond Future	2,293.2200	2.2932	3,093.1000	3.0931	34.880	0	0	0
2022/10/31	2044	03/11/2022			Bond Future	11.7503	79.0746	11.8889	78.2191	1.179	0.0000	0.0000	29,136
2022/10/31	2044	03/11/2022	11.39	Call	Bond Future	51.6300	0.0516	0.9400	0.0009	(98.179)	0	0	0
2022/10/31	2044	03/11/2022	11.39	Put	Bond Future	2,353.5000	2.3535	3,158.3400	3.1583	34.198	0	0	0
2022/10/31	2044	03/11/2022	11.40	Call	Bond Future	56.7900	0.0568	1.1400	0.0011	(97.993)	0	0	0
2022/10/31	2044	02/02/2023	12.00	Call	Bond Future	3,174.4900	3.1745	2,725.4100	2.7254	(14.147)	0	0	0
2022/10/31	2044	02/02/2023	12.00	Put	Bond Future	2,454.8000	2.4548	2,878.8200	2.8788	17.273	0	0	4,000
2022/10/31	2044	02/02/2023	11.20	Put	Bond Future	5,413.0000	5.4130	6,080.1500	6.0801	12.325	0	0	0
2022/10/31	2044	02/02/2023	11.90	Call	Bond Future	2,839.8400	2.8398	2,420.8800	2.4209	(14.753)	0	0	1,300
2022/10/31	2044	02/02/2023	11.90	Put	Bond Future	2,725.6900	2.7257	3,179.8300	3.1798	16.661	0	0	0
2022/10/31	2044	02/02/2023	11.14	Call	Bond Future	944.3600	0.9444	754.4900	0.7545	(20.106)	0	0	0
2022/10/31	2044	02/02/2023	11.14	Put	Bond Future	5,711.9600	5.7120	6,395.1900	6.3952	11.961	0	0	0
2022/10/31	2044	02/02/2023	11.15	Call	Bond Future	961.3800	0.9614	768.9300	0.7689	(20.018)	0	0	0
2022/10/31	2044	02/02/2023	11.15	Put	Bond Future	5,661.3800	5.6614	6,342.0300	6.3420	12.023	0	0	0
2022/10/31	2044	02/02/2023			Bond Future	11.8813	76.1496	12.0256	75.2765	1.214	0.0000	0.0000	95,172
2022/10/31	2044	02/02/2023	11.16	Call	Bond Future	978.5900	0.9786	783.4300	0.7834	(19.943)	0	0	0
2022/10/31	2044	02/02/2023	11.16	Put	Bond Future	5,611.0800	5.6111	6,289.0200	6.2890	12.082	0	0	0
2022/10/31	2044	02/02/2023	11.20	Call	Bond Future	1,049.5900	1.0496	843.6400	0.8436	(19.622)	0	0	1,300
2022/10/31	2044	04/05/2023	11.75	Put	Bond Future	4,678.7600	4.6788	5,248.6900	5.2487	12.181	0	0	4,115
2022/10/31	2044	04/05/2023	11.41	Call	Bond Future	2,281.5200	2.2815	2,031.7000	2.0317	(10.950)	0	0	0
2022/10/31	2044	04/05/2023	11.41	Put	Bond Future	5,943.5200	5.9435	6,585.2000	6.5852	10.796	0	0	0
2022/10/31	2044	04/05/2023	11.42	Call	Bond Future	2,305.1600	2.3052	2,053.4100	2.0534	(10.921)	0	0	0
2022/10/31	2044	04/05/2023	11.42	Put	Bond Future	5,902.1200	5.9021	6,541.8700	6.5419	10.839	0	0	0
2022/10/31	2044	04/05/2023			Bond Future	11.9953	77.7006	12.1451	76.8091	1.248	0.0000	0.0000	0
2022/10/31	2044	04/05/2023	12.25	Call	Bond Future	4,778.6600	4.7787	4,346.7500	4.3468	(9.038)	0	0	0
2022/10/31	2044	04/05/2023	12.25	Put	Bond Future	3,272.8900	3.2729	3,732.4800	3.7325	14.042	0	0	1,500
2022/10/31	2044	04/05/2023	11.43	Call	Bond Future	2,329.1400	2.3291	2,075.2600	2.0753	(10.900)	0	0	0
2022/10/31	2044	04/05/2023	11.43	Put	Bond Future	5,861.1500	5.8612	6,498.7700	6.4988	10.879	0	0	0
2022/10/31	2044	04/05/2023	11.75	Call	Bond Future	3,179.1900	3.1792	2,857.6200	2.8576	(10.115)	0	0	0
2022/10/31	2044	04/05/2023	12.00	Call	Bond Future	3,944.0300	3.9440	3,566.5600	3.5666	(9.571)	0	0	0
2022/10/31	2044	04/05/2023	12.00	Put	Bond Future	3,915.7800	3.9158	4,429.8100	4.4298	13.127	0	0	4,115
2022/10/31	2044	03/08/2023	12.15	Call	Bond Future	4,638.0100	4.6380	4,358.4900	4.3585	(6.027)	0	0	0
2022/10/31	2044	03/08/2023	12.15	Put	Bond Future	4,399.4300	4.3994	5,030.2900	5.0303	14.340	0	0	0
2022/10/31	2044	03/08/2023	12.16	Call	Bond Future	4,669.5500	4.6695	4,388.6000	4.3886	(6.017)	0	0	0
2022/10/31	2044	03/08/2023	12.16	Put	Bond Future	4,372.2000	4.3722	5,001.6300	5.0016	14.396	0	0	0
2022/10/31	2044	03/08/2023			Bond Future	12.1095	74.9396	12.2651	74.0292	1.285	0.0000	0.0000	0
2022/10/31	2044	03/08/2023	12.17	Call	Bond Future	4,701.1800	4.7012	4,418.5300	4.4185	(6.012)	0	0	0
2022/10/31	2044	03/08/2023	12.17	Put	Bond Future	4,345.1400	4.3451	4,972.8700	4.9729	14.447	0	0	0
2022/10/31	2044	02/11/2023	11.57	Call	Bond Future	3,068.7500	3.0688	2,923.5200	2.9235	(4.733)	0	0	0
2022/10/31	2044	02/11/2023	11.57	Put	Bond Future	7,012.0300	7.0120	7,796.3200	7.7963	11.185	0	0	0
2022/10/31	2044	02/11/2023			Bond Future	12.2186	76.5109	12.3799	75.5814	1.320	0.0000	0.0000	0
2022/10/31	2044	02/11/2023	11.55	Call	Bond Future	3,021.2700	3.0213	2,879.4300	2.8794	(4.695)	0	0	0
2022/10/31	2044	02/11/2023	11.55	Put	Bond Future	7,091.6400	7.0916	7,879.3200	7.8793	11.107	0	0	0
2022/10/31	2044	02/11/2023	11.56	Call	Bond Future	3,044.9600	3.0450	2,901.5700	2.9016	(4.709)	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
2022/10/31	2044	02/11/2023	11.56	Put	Bond Future	7,051.7400	7.0517	7,837.8700	7.8379	11.148	0	0	0
2022/10/31	2046	03/11/2022			Bond Future	106.1918	106.1918	106.7011	106.7011	0.480	0.0000	0.0000	2,360
2022/10/31	2046	02/02/2023			Bond Future	108.1739	108.1739	108.6902	108.6902	0.477	0.0000	0.0000	11,674
2022/10/31	2046	04/05/2023			Bond Future	108.3669	108.3669	108.8938	108.8938	0.486	0.0000	0.0000	5,677
2022/10/31	2046	03/08/2023			Bond Future	110.6527	110.6527	111.1904	111.1904	0.486	0.0000	0.0000	0
2022/10/31	2046	02/11/2023			Bond Future	110.9074	110.9074	111.4587	111.4587	0.497	0.0000	0.0000	0
2022/10/31	2050	03/11/2022			Bond Future	108.0873	108.0873	109.4112	109.4112	1.225	0.0000	0.0000	1,108
2022/10/31	2050	02/02/2023			Bond Future	107.9681	107.9681	109.3140	109.3140	1.247	0.0000	0.0000	9,251
2022/10/31	2050	04/05/2023			Bond Future	110.1891	110.1891	111.5617	111.5617	1.246	0.0000	0.0000	3,582
2022/10/31	2050	03/08/2023			Bond Future	110.3283	110.3283	111.7315	111.7315	1.272	0.0000	0.0000	0
2022/10/31	2050	02/11/2023			Bond Future	112.6643	112.6643	114.0970	114.0970	1.272	0.0000	0.0000	0
2022/10/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	AL37	03/11/2022			Index Future	832.7310	832.7310	829.7030	829.7030	(0.364)	0.0000	0.0000	0
2022/10/31	AL37	02/02/2023			Index Future	848.0660	848.0660	844.9250	844.9250	(0.370)	0.0000	0.0000	0
2022/10/31	AL37	04/05/2023			Index Future	865.3000	865.3000	862.0730	862.0730	(0.373)	0.0000	0.0000	0
2022/10/31	AL37	03/08/2023			Index Future	883.3460	883.3460	880.0420	880.0420	(0.374)	0.0000	0.0000	0
2022/10/31	AL37	02/11/2023			Index Future	901.8500	901.8500	898.4750	898.4750	(0.374)	0.0000	0.0000	0
2022/10/31	AL7T	03/11/2022			Index Future	940.7940	940.7940	934.3820	934.3820	(0.682)	0.0000	0.0000	0
2022/10/31	AL7T	02/02/2023			Index Future	958.1180	958.1180	951.5240	951.5240	(0.688)	0.0000	0.0000	0
2022/10/31	AL7T	04/05/2023			Index Future	977.5890	977.5890	970.8360	970.8360	(0.691)	0.0000	0.0000	0
2022/10/31	AL7T	03/08/2023			Index Future	997.9760	997.9760	991.0720	991.0720	(0.692)	0.0000	0.0000	0
2022/10/31	AL7T	02/11/2023			Index Future	1,018.8820	1,018.8820	1,011.8310	1,011.8310	(0.692)	0.0000	0.0000	0
2022/10/31	ALBI	03/11/2022			Index Future	827.2170	827.2170	820.7730	820.7730	(0.779)	0.0000	0.0000	105
2022/10/31	ALBI	02/02/2023			Index Future	842.4500	842.4500	835.8310	835.8310	(0.786)	0.0000	0.0000	108
2022/10/31	ALBI	04/05/2023			Index Future	859.5700	859.5700	852.7940	852.7940	(0.788)	0.0000	0.0000	0
2022/10/31	ALBI	03/08/2023			Index Future	877.4960	877.4960	870.5700	870.5700	(0.789)	0.0000	0.0000	0
2022/10/31	ALBI	02/11/2023			Index Future	895.8780	895.8780	888.8050	888.8050	(0.790)	0.0000	0.0000	0
2022/10/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	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
2022/10/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/31	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
2022/10/31	ES33	03/11/2022			Bond Future	12.5348	71.6669	12.6777	71.0145	1.140	0.0000	0.0000	0
2022/10/31	ES33	02/02/2023			Bond Future	12.7308	73.0044	12.8803	72.3383	1.174	0.0000	0.0000	350
2022/10/31	ES33	04/05/2023			Bond Future	12.9007	70.7108	13.0568	70.0303	1.210	0.0000	0.0000	0
2022/10/31	ES33	03/08/2023			Bond Future	13.0689	72.2034	13.2318	71.5083	1.247	0.0000	0.0000	0
2022/10/31	ES33	02/11/2023			Bond Future	13.2480	69.9364	13.4182	69.2265	1.285	0.0000	0.0000	0
2022/10/31	ES42	03/11/2022			Bond Future	12.7227	70.1368	12.8609	69.4071	1.086	0.0000	0.0000	0
2022/10/31	ES42	02/02/2023			Bond Future	12.8912	71.4458	13.0355	70.7009	1.119	0.0000	0.0000	4,715
2022/10/31	ES42	04/05/2023			Bond Future	13.0441	68.6519	13.1945	67.8911	1.153	0.0000	0.0000	0
2022/10/31	ES42	03/08/2023			Bond Future	13.1907	70.1018	13.3472	69.3248	1.187	0.0000	0.0000	0
2022/10/31	ES42	02/11/2023			Bond Future	13.3462	67.3236	13.5093	66.5301	1.223	0.0000	0.0000	0
2022/10/31	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	03/11/2022	820.41	Put	GOVI	50,030.0000	5.0030	113,820.0000	11.3820	127.503	0	0	0
2022/10/31	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	03/11/2022	820.42	Put	GOVI	50,130.0000	5.0130	113,920.0000	11.3920	127.249	0	0	0
2022/10/31	GOVI	03/11/2022			GOVI	815.4070	815.4070	809.0280	809.0280	(0.782)	0.0000	0.0000	17
2022/10/31	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	03/11/2022	820.43	Put	GOVI	50,230.0000	5.0230	114,020.0000	11.4020	126.996	0	0	0
2022/10/31	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	02/02/2023	850.82	Put	GOVI	203,970.0000	20.3970	269,500.0000	26.9500	32.127	0	0	0
2022/10/31	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	02/02/2023	850.83	Put	GOVI	204,070.0000	20.4070	269,600.0000	26.9600	32.112	0	0	0
2022/10/31	GOVI	02/02/2023			GOVI	830.4230	830.4230	823.8700	823.8700	(0.789)	0.0000	0.0000	849
2022/10/31	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	02/02/2023	850.84	Put	GOVI	204,170.0000	20.4170	269,700.0000	26.9700	32.096	0	0	0
2022/10/31	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	04/05/2023	852.86	Put	GOVI	55,610.0000	5.5610	122,690.0000	12.2690	120.626	0	0	0
2022/10/31	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	04/05/2023	852.87	Put	GOVI	55,710.0000	5.5710	122,790.0000	12.2790	120.409	0	0	0
2022/10/31	GOVI	04/05/2023			GOVI	847.2990	847.2990	840.5910	840.5910	(0.792)	0.0000	0.0000	0
2022/10/31	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	04/05/2023	852.88	Put	GOVI	55,810.0000	5.5810	122,890.0000	12.2890	120.194	0	0	0
2022/10/31	GOVI	03/08/2023	837.21	Call	GOVI	277,580.0000	27.7580	209,020.0000	20.9020	(24.699)	0	0	0
2022/10/31	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	03/08/2023	837.22	Call	GOVI	277,480.0000	27.7480	208,920.0000	20.8920	(24.708)	0	0	0
2022/10/31	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	03/08/2023			GOVI	864.9680	864.9680	858.1120	858.1120	(0.793)	0.0000	0.0000	0
2022/10/31	GOVI	03/08/2023	837.23	Call	GOVI	277,380.0000	27.7380	208,820.0000	20.8820	(24.717)	0	0	0
2022/10/31	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	02/11/2023	885.81	Put	GOVI	27,220.0000	2.7220	97,240.0000	9.7240	257.237	0	0	0
2022/10/31	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	02/11/2023			GOVI	883.0880	883.0880	876.0860	876.0860	(0.793)	0.0000	0.0000	0
2022/10/31	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	02/11/2023	885.80	Put	GOVI	27,120.0000	2.7120	97,140.0000	9.7140	258.186	0	0	0
2022/10/31	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	GOVI	02/11/2023	885.82	Put	GOVI	27,320.0000	2.7320	97,340.0000	9.7340	256.296	0	0	0

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2022/10/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/31	IGOV	03/11/2022			Index Future	311.5010	311.5010	312.3200	312.3200	0.263	0.0000	0.0000	17
2022/10/31	IGOV	02/02/2023			Index Future	317.3140	317.3140	318.1270	318.1270	0.256	0.0000	0.0000	685
2022/10/31	IGOV	04/05/2023			Index Future	323.8390	323.8390	324.6600	324.6600	0.254	0.0000	0.0000	16
2022/10/31	IGOV	03/08/2023			Index Future	330.6660	330.6660	331.5020	331.5020	0.253	0.0000	0.0000	0
2022/10/31	IGOV	02/11/2023			Index Future	337.6660	337.6660	338.5180	338.5180	0.252	0.0000	0.0000	0
2022/10/31	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/31	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/31	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/31	JBAF	16/11/2022			Jibar Tradeable Future	6.5050	93.4950	6.5050	93.4950	0.000	0.0000	0.0000	0
2022/10/31	JBAF	21/12/2022			Jibar Tradeable Future	7.2150	92.7850	7.2150	92.7850	0.000	0.0000	0.0000	68
2022/10/31	JBAF	18/01/2023			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2022/10/31	JBAF	15/02/2023			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2022/10/31	JBAF	15/03/2023			Jibar Tradeable Future	7.6950	92.3050	7.6950	92.3050	0.000	0.0000	0.0000	0
2022/10/31	JBAF	19/04/2023			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2022/10/31	JBAF	21/06/2023			Jibar Tradeable Future	7.9200	92.0800	7.9200	92.0800	0.000	0.0000	0.0000	0
2022/10/31	JBAF	20/09/2023			Jibar Tradeable Future	7.9950	92.0050	7.9950	92.0050	0.000	0.0000	0.0000	75
2022/10/31	JBAF	20/12/2023			Jibar Tradeable Future	7.9950	92.0050	7.9950	92.0050	0.000	0.0000	0.0000	272
2022/10/31	JBAF	20/03/2024			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2022/10/31	JBAF	19/06/2024			Jibar Tradeable Future	7.9700	92.0300	7.9700	92.0300	0.000	0.0000	0.0000	0
2022/10/31	JBAF	18/09/2024			Jibar Tradeable Future	8.0350	91.9650	8.0350	91.9650	0.000	0.0000	0.0000	0
2022/10/31	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R023	03/11/2022	6.25	Put	Bond Future	301.8800	0.3019	300.0200	0.3000	(0.616)	0	0	0
2022/10/31	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R023	03/11/2022	6.26	Put	Bond Future	298.8200	0.2988	296.9600	0.2970	(0.622)	0	0	0
2022/10/31	R023	03/11/2022			Bond Future	7.2367	101.6185	7.2306	101.6203	(0.084)	0.0000	0.0000	8,432

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/31	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R023	03/11/2022	6.27	Put	Bond Future	295.7500	0.2957	293.8900	0.2939	(0.629)	0	0	0
2022/10/31	R035	03/11/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R035	03/11/2022	10.57	Put	Bond Future	6,092.4900	6.0925	6,866.5300	6.8665	12.705	0	0	582
2022/10/31	R035	03/11/2022	11.15	Call	Bond Future	17.3800	0.0174	0.1500	0.0002	(99.137)	0	0	0
2022/10/31	R035	03/11/2022	11.15	Put	Bond Future	2,593.9900	2.5940	3,350.8000	3.3508	29.176	0	0	0
2022/10/31	R035	03/11/2022	12.68	Call	Bond Future	5,790.7500	5.7908	5,016.6600	5.0167	(13.368)	0	0	0
2022/10/31	R035	03/11/2022	12.68	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	976
2022/10/31	R035	03/11/2022	10.99	Call	Bond Future	2.3000	0.0023	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	R035	03/11/2022	10.99	Put	Bond Future	3,528.7000	3.5287	4,300.4400	4.3004	21.870	0	0	582
2022/10/31	R035	03/11/2022	11.05	Call	Bond Future	5.2000	0.0052	0.0100	0.0000	(99.808)	0	0	976
2022/10/31	R035	03/11/2022			Bond Future	11.5972	84.0492	11.7355	83.2752	1.192	0.0000	0.0000	19,424
2022/10/31	R035	03/11/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	582
2022/10/31	R035	03/11/2022	9.82	Put	Bond Future	10,951.0300	10.9510	11,725.0700	11.7251	7.068	0	0	0
2022/10/31	R035	03/11/2022	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	976
2022/10/31	R035	03/11/2022	10.30	Put	Bond Future	7,799.6800	7.7997	8,573.7200	8.5737	9.924	0	0	0
2022/10/31	R035	03/11/2022	11.14	Call	Bond Future	15.5400	0.0155	0.1200	0.0001	(99.228)	0	0	0
2022/10/31	R035	03/11/2022	11.14	Put	Bond Future	2,651.0800	2.6511	3,409.7000	3.4097	28.616	0	0	0
2022/10/31	R035	03/11/2022	11.05	Put	Bond Future	3,173.6700	3.1737	3,942.5200	3.9425	24.226	0	0	0
2022/10/31	R035	03/11/2022	11.13	Call	Bond Future	13.8600	0.0139	0.0900	0.0001	(99.351)	0	0	0
2022/10/31	R035	03/11/2022	11.13	Put	Bond Future	2,708.3800	2.7084	3,468.6500	3.4687	28.071	0	0	0
2022/10/31	R035	02/02/2023	11.94	Call	Bond Future	3,098.1900	3.0982	2,675.5500	2.6756	(13.642)	0	0	0
2022/10/31	R035	02/02/2023	13.22	Put	Bond Future	499.8600	0.4999	619.9100	0.6199	24.017	0	0	976
2022/10/31	R035	02/02/2023	10.88	Call	Bond Future	678.2100	0.6782	534.0800	0.5341	(21.252)	0	0	0
2022/10/31	R035	02/02/2023	10.88	Put	Bond Future	5,700.1500	5.7001	6,346.2300	6.3462	11.334	0	0	0
2022/10/31	R035	02/02/2023	10.66	Call	Bond Future	443.6400	0.4436	341.9900	0.3420	(22.913)	0	0	0
2022/10/31	R035	02/02/2023	10.66	Put	Bond Future	6,799.0200	6.7990	7,487.5800	7.4876	10.127	0	0	582
2022/10/31	R035	02/02/2023	10.30	Put	Bond Future	8,812.9200	8.8129	9,549.5800	9.5496	8.359	0	0	0
2022/10/31	R035	02/02/2023	10.60	Call	Bond Future	395.3400	0.3953	303.2100	0.3032	(23.304)	0	0	0
2022/10/31	R035	02/02/2023	10.60	Put	Bond Future	7,119.4000	7.1194	7,817.4800	7.8175	9.805	0	0	0
2022/10/31	R035	02/02/2023	10.64	Put	Bond Future	6,905.1500	6.9051	7,596.9400	7.5969	10.018	0	0	0
2022/10/31	R035	02/02/2023	9.81	Call	Bond Future	65.1700	0.0652	46.8100	0.0468	(28.172)	0	0	582
2022/10/31	R035	02/02/2023	9.81	Put	Bond Future	11,852.2200	11.8522	12,624.0700	12.6241	6.512	0	0	0
2022/10/31	R035	02/02/2023	9.85	Call	Bond Future	72.3800	0.0724	52.1400	0.0521	(27.964)	0	0	0
2022/10/31	R035	02/02/2023	9.89	Call	Bond Future	80.2600	0.0803	58.0000	0.0580	(27.735)	0	0	388
2022/10/31	R035	02/02/2023	9.89	Put	Bond Future	11,336.4300	11.3364	12,104.3800	12.1044	6.774	0	0	0
2022/10/31	R035	02/02/2023			Bond Future	11.7537	85.5970	11.8981	84.8068	1.229	0.0000	0.0000	160,773
2022/10/31	R035	02/02/2023	11.94	Put	Bond Future	2,080.8900	2.0809	2,448.4600	2.4485	17.664	0	0	0
2022/10/31	R035	02/02/2023	11.98	Call	Bond Future	3,228.4900	3.2285	2,795.3500	2.7954	(13.416)	0	0	0
2022/10/31	R035	02/02/2023	11.98	Put	Bond Future	1,995.2000	1.9952	2,352.2700	2.3523	17.896	0	0	388
2022/10/31	R035	02/02/2023	13.22	Call	Bond Future	8,035.0300	8.0350	7,364.8700	7.3649	(8.340)	0	0	0
2022/10/31	R035	02/02/2023	11.05	Call	Bond Future	922.2700	0.9223	739.0200	0.7390	(19.869)	0	0	976
2022/10/31	R035	02/02/2023	11.05	Put	Bond Future	4,933.2900	4.9333	5,540.2500	5.5402	12.303	0	0	0
2022/10/31	R035	02/02/2023	11.06	Call	Bond Future	938.2800	0.9383	752.5700	0.7526	(19.793)	0	0	0
2022/10/31	R035	02/02/2023	11.06	Put	Bond Future	4,890.3500	4.8904	5,494.8500	5.4949	12.361	0	0	582
2022/10/31	R035	02/02/2023	10.86	Call	Bond Future	652.8100	0.6528	513.0400	0.5130	(21.411)	0	0	0
2022/10/31	R035	02/02/2023	10.86	Put	Bond Future	5,794.7900	5.7948	6,445.2300	6.4452	11.225	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
2022/10/31	R035	02/02/2023	10.87	Call	Bond Future	665.3700	0.6654	523.5400	0.5235	(21.316)	0	0	0
2022/10/31	R035	02/02/2023	10.87	Put	Bond Future	5,747.3000	5.7473	6,395.6800	6.3957	11.281	0	0	0
2022/10/31	R035	02/02/2023	10.30	Call	Bond Future	212.5100	0.2125	158.9600	0.1590	(25.199)	0	0	976
2022/10/31	R035	02/02/2023	10.64	Call	Bond Future	427.1200	0.4271	328.7000	0.3287	(23.043)	0	0	388
2022/10/31	R035	02/02/2023	9.85	Put	Bond Future	11,593.4700	11.5935	12,363.4400	12.3634	6.641	0	0	0
2022/10/31	R035	04/05/2023	11.22	Put	Bond Future	5,544.5500	5.5446	6,137.2500	6.1373	10.690	0	0	0
2022/10/31	R035	04/05/2023	12.46	Call	Bond Future	5,321.5800	5.3216	4,868.9600	4.8690	(8.505)	0	0	0
2022/10/31	R035	04/05/2023	12.46	Put	Bond Future	2,276.3900	2.2764	2,630.7900	2.6308	15.569	0	0	388
2022/10/31	R035	04/05/2023	13.18	Call	Bond Future	7,937.1600	7.9372	7,370.0000	7.3700	(7.146)	0	0	0
2022/10/31	R035	04/05/2023	13.18	Put	Bond Future	1,330.8400	1.3308	1,570.7000	1.5707	18.023	0	0	491
2022/10/31	R035	04/05/2023	11.17	Call	Bond Future	1,761.1900	1.7612	1,556.1900	1.5562	(11.640)	0	0	491
2022/10/31	R035	04/05/2023	11.20	Call	Bond Future	1,820.0300	1.8200	1,609.4600	1.6095	(11.570)	0	0	0
2022/10/31	R035	04/05/2023	11.21	Call	Bond Future	1,839.9000	1.8399	1,627.4600	1.6275	(11.546)	0	0	0
2022/10/31	R035	04/05/2023	10.60	Call	Bond Future	922.2500	0.9222	805.1400	0.8051	(12.698)	0	0	388
2022/10/31	R035	04/05/2023	10.60	Put	Bond Future	8,282.8000	8.2828	8,972.7100	8.9727	8.329	0	0	0
2022/10/31	R035	04/05/2023			Bond Future	11.8808	82.8325	12.0312	82.0255	1.266	0.0000	0.0000	0
2022/10/31	R035	04/05/2023	11.22	Call	Bond Future	1,859.9100	1.8599	1,645.5900	1.6456	(11.523)	0	0	0
2022/10/31	R035	04/05/2023	11.17	Put	Bond Future	5,734.2200	5.7342	6,336.2400	6.3362	10.499	0	0	0
2022/10/31	R035	04/05/2023	11.20	Put	Bond Future	5,619.8600	5.6199	6,216.3100	6.2163	10.613	0	0	0
2022/10/31	R035	04/05/2023	11.21	Put	Bond Future	5,582.1100	5.5821	6,176.6900	6.1767	10.652	0	0	0
2022/10/31	R035	04/05/2023	9.85	Call	Bond Future	335.7800	0.3358	290.2100	0.2902	(13.571)	0	0	388
2022/10/31	R035	04/05/2023	9.85	Put	Bond Future	12,447.7500	12.4478	13,209.2000	13.2092	6.117	0	0	0
2022/10/31	R035	04/05/2023	10.42	Call	Bond Future	738.1500	0.7381	642.6000	0.6426	(12.945)	0	0	491
2022/10/31	R035	04/05/2023	10.42	Put	Bond Future	9,207.7100	9.2077	9,919.1800	9.9192	7.727	0	0	0
2022/10/31	R035	03/08/2023	12.00	Call	Bond Future	3,981.3100	3.9813	3,702.7800	3.7028	(6.996)	0	0	0
2022/10/31	R035	03/08/2023	12.00	Put	Bond Future	4,014.5400	4.0145	4,560.1300	4.5601	13.590	0	0	0
2022/10/31	R035	03/08/2023			Bond Future	12.0063	84.5618	12.1630	83.7377	1.305	0.0000	0.0000	0
2022/10/31	R035	03/08/2023	11.98	Call	Bond Future	3,924.9400	3.9249	3,649.6400	3.6496	(7.014)	0	0	0
2022/10/31	R035	03/08/2023	11.98	Put	Bond Future	4,064.2800	4.0643	4,613.1000	4.6131	13.503	0	0	0
2022/10/31	R035	03/08/2023	11.99	Call	Bond Future	3,953.2300	3.9532	3,676.1600	3.6762	(7.009)	0	0	0
2022/10/31	R035	03/08/2023	11.99	Put	Bond Future	4,039.4900	4.0395	4,586.5400	4.5865	13.543	0	0	0
2022/10/31	R035	02/11/2023	11.41	Call	Bond Future	2,076.6400	2.0766	1,894.3600	1.8944	(8.778)	0	0	0
2022/10/31	R035	02/11/2023	11.41	Put	Bond Future	6,002.0800	6.0021	6,661.2700	6.6613	10.983	0	0	0
2022/10/31	R035	02/11/2023	11.42	Call	Bond Future	2,095.8200	2.0958	1,911.9400	1.9119	(8.774)	0	0	0
2022/10/31	R035	02/11/2023	11.42	Put	Bond Future	5,965.7500	5.9658	6,623.3400	6.6233	11.023	0	0	0
2022/10/31	R035	02/11/2023			Bond Future	12.1409	81.8276	12.3041	80.9861	1.345	0.0000	0.0000	0
2022/10/31	R035	02/11/2023	11.43	Call	Bond Future	2,115.4100	2.1154	1,929.9200	1.9299	(8.769)	0	0	0
2022/10/31	R035	02/11/2023	11.43	Put	Bond Future	5,929.8700	5.9299	6,585.8500	6.5859	11.062	0	0	0
2022/10/31	R186	03/11/2022	8.53	Call	Bond Future	1.6700	0.0017	0.0100	0.0000	(99.401)	0	0	0
2022/10/31	R186	03/11/2022	8.53	Put	Bond Future	1,506.8600	1.5069	1,918.0200	1.9180	27.286	0	0	0
2022/10/31	R186	03/11/2022	8.54	Call	Bond Future	2.0600	0.0021	0.0100	0.0000	(99.515)	0	0	0
2022/10/31	R186	03/11/2022	8.54	Put	Bond Future	1,471.7000	1.4717	1,882.4700	1.8825	27.911	0	0	0
2022/10/31	R186	03/11/2022	8.91	Put	Bond Future	383.7900	0.3838	622.5800	0.6226	62.219	0	0	4,310
2022/10/31	R186	03/11/2022			Bond Future	8.9571	109.2127	9.0756	108.7999	1.323	0.0000	0.0000	26,040
2022/10/31	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,310
2022/10/31	R186	03/11/2022	8.23	Put	Bond Future	2,578.5100	2.5785	2,991.3300	2.9913	16.010	0	0	0
2022/10/31	R186	03/11/2022	8.55	Call	Bond Future	2.5400	0.0025	0.0200	0.0000	(99.213)	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
2022/10/31	R186	03/11/2022	8.55	Put	Bond Future	1,436.6500	1.4366	1,846.9500	1.8469	28.559	0	0	0
2022/10/31	R186	03/11/2022	8.91	Call	Bond Future	219.0500	0.2191	45.0200	0.0450	(79.448)	0	0	0
2022/10/31	R186	02/02/2023	8.33	Call	Bond Future	472.9900	0.4730	374.3200	0.3743	(20.861)	0	0	0
2022/10/31	R186	02/02/2023	8.33	Put	Bond Future	2,965.8000	2.9658	3,290.0400	3.2900	10.933	0	0	0
2022/10/31	R186	02/02/2023	8.32	Call	Bond Future	465.5800	0.4656	367.9700	0.3680	(20.965)	0	0	0
2022/10/31	R186	02/02/2023	8.32	Put	Bond Future	2,992.3300	2.9923	3,317.6300	3.3176	10.871	0	0	0
2022/10/31	R186	02/02/2023			Bond Future	9.0755	105.9232	9.2042	105.5003	1.418	0.0000	0.0000	77,670
2022/10/31	R186	02/02/2023	8.34	Call	Bond Future	480.6600	0.4807	380.5900	0.3806	(20.819)	0	0	0
2022/10/31	R186	02/02/2023	8.34	Put	Bond Future	2,939.5400	2.9395	3,262.3800	3.2624	10.983	0	0	0
2022/10/31	R186	04/05/2023	8.83	Put	Bond Future	2,110.3600	2.1104	2,513.4900	2.5135	19.102	0	0	0
2022/10/31	R186	04/05/2023	8.84	Call	Bond Future	1,134.3800	1.1344	1,104.6000	1.1046	(2.625)	0	0	0
2022/10/31	R186	04/05/2023			Bond Future	9.1469	108.0781	9.2867	107.6456	1.528	0.0000	0.0000	12,188
2022/10/31	R186	04/05/2023	8.83	Call	Bond Future	1,121.6800	1.1217	1,092.3100	1.0923	(2.618)	0	0	0
2022/10/31	R186	04/05/2023	8.84	Put	Bond Future	2,091.6900	2.0917	2,494.4100	2.4944	19.253	0	0	0
2022/10/31	R186	04/05/2023	8.82	Call	Bond Future	1,108.7700	1.1088	1,079.8000	1.0798	(2.613)	0	0	0
2022/10/31	R186	04/05/2023	8.82	Put	Bond Future	2,128.8400	2.1288	2,532.3700	2.5324	18.955	0	0	0
2022/10/31	R186	03/08/2023	9.74	Call	Bond Future	2,840.9300	2.8409	2,622.8000	2.6228	(7.678)	0	0	0
2022/10/31	R186	03/08/2023	9.74	Put	Bond Future	1,305.9600	1.3060	1,529.7300	1.5297	17.135	0	0	0
2022/10/31	R186	03/08/2023	9.73	Put	Bond Future	1,315.3300	1.3153	1,540.1100	1.5401	17.089	0	0	0
2022/10/31	R186	03/08/2023			Bond Future	9.2073	105.0270	9.3596	104.5851	1.655	0.0000	0.0000	0
2022/10/31	R186	03/08/2023	9.75	Call	Bond Future	2,860.5200	2.8605	2,641.3700	2.6414	(7.661)	0	0	0
2022/10/31	R186	03/08/2023	9.75	Put	Bond Future	1,297.0100	1.2970	1,519.7600	1.5198	17.174	0	0	0
2022/10/31	R186	03/08/2023	9.73	Call	Bond Future	2,821.7500	2.8218	2,604.6300	2.6046	(7.695)	0	0	0
2022/10/31	R186	02/11/2023	9.40	Call	Bond Future	2,017.9400	2.0179	2,024.0200	2.0240	0.301	0	0	0
2022/10/31	R186	02/11/2023	9.40	Put	Bond Future	1,671.2800	1.6713	2,128.6000	2.1286	27.363	0	0	0
2022/10/31	R186	02/11/2023	9.15	Call	Bond Future	1,635.1500	1.6351	1,659.3400	1.6593	1.479	0	0	1,715
2022/10/31	R186	02/11/2023			Bond Future	9.2720	107.2284	9.4387	106.7772	1.799	0.0000	0.0000	0
2022/10/31	R186	02/11/2023	10.42	Call	Bond Future	3,933.7700	3.9338	3,816.8900	3.8169	(2.971)	0	0	0
2022/10/31	R186	02/11/2023	10.42	Put	Bond Future	877.1200	0.8771	1,211.4800	1.2115	38.120	0	0	1,715
2022/10/31	R186	02/11/2023	9.38	Call	Bond Future	1,985.5900	1.9856	1,993.7900	1.9938	0.413	0	0	0
2022/10/31	R186	02/11/2023	9.38	Put	Bond Future	1,692.9800	1.6930	2,152.4200	2.1524	27.138	0	0	0
2022/10/31	R186	02/11/2023	9.39	Call	Bond Future	2,001.7400	2.0017	2,008.8800	2.0089	0.357	0	0	0
2022/10/31	R186	02/11/2023	9.39	Put	Bond Future	1,682.1000	1.6821	2,140.4800	2.1405	27.250	0	0	0
2022/10/31	R186	02/11/2023	9.15	Put	Bond Future	1,966.7300	1.9667	2,442.1600	2.4422	24.174	0	0	0
2022/10/31	R197	03/11/2022			Bond Future	333.4186	333.4186	332.8949	332.8949	(0.157)	0.0000	0.0000	98
2022/10/31	R197	02/02/2023			Bond Future	330.7355	330.7355	330.1943	330.1943	(0.164)	0.0000	0.0000	720
2022/10/31	R197	04/05/2023			Bond Future	337.5385	337.5385	336.9832	336.9832	(0.164)	0.0000	0.0000	0
2022/10/31	R197	03/08/2023			Bond Future	335.5758	335.5758	335.0155	335.0155	(0.167)	0.0000	0.0000	0
2022/10/31	R197	02/11/2023			Bond Future	342.6811	342.6811	342.1086	342.1086	(0.167)	0.0000	0.0000	0
2022/10/31	R202	03/11/2022			Bond Future	249.0552	249.0552	243.1834	243.1834	(2.358)	0.0000	0.0000	5,616
2022/10/31	R202	02/02/2023			Bond Future	248.9730	248.9730	242.9861	242.9861	(2.405)	0.0000	0.0000	5,970
2022/10/31	R202	04/05/2023			Bond Future	254.0935	254.0935	247.9815	247.9815	(2.405)	0.0000	0.0000	0
2022/10/31	R202	03/08/2023			Bond Future	254.6284	254.6284	248.3908	248.3908	(2.450)	0.0000	0.0000	0
2022/10/31	R202	02/11/2023			Bond Future	260.0192	260.0192	253.6494	253.6494	(2.450)	0.0000	0.0000	0
2022/10/31	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
2022/10/31	R209	03/11/2022	9.25	Put	Bond Future	13,119.7900	13.1198	13,819.6600	13.8197	5.334	0	0	0
2022/10/31	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R209	03/11/2022	9.50	Put	Bond Future	11,550.2800	11.5503	12,250.1500	12.2502	6.059	0	0	0
2022/10/31	R209	03/11/2022	12.00	Call	Bond Future	2,004.2000	2.0042	1,309.0200	1.3090	(34.686)	0	0	0
2022/10/31	R209	03/11/2022	12.00	Put	Bond Future	36.4200	0.0364	41.1100	0.0411	12.878	0	0	3,250
2022/10/31	R209	03/11/2022	11.03	Call	Bond Future	3.7000	0.0037	0.0100	0.0000	(99.730)	0	0	0
2022/10/31	R209	03/11/2022	11.03	Put	Bond Future	2,845.0000	2.8450	3,541.1800	3.5412	24.470	0	0	0
2022/10/31	R209	03/11/2022	10.50	Put	Bond Future	5,692.6500	5.6926	6,392.5200	6.3925	12.294	0	0	0
2022/10/31	R209	03/11/2022	10.90	Put	Bond Future	3,525.9300	3.5259	4,225.2500	4.2252	19.834	0	0	0
2022/10/31	R209	03/11/2022			Bond Future	11.5907	64.7667	11.7342	64.0669	1.238	0.0000	0.0000	14,413
2022/10/31	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2022/10/31	R209	03/11/2022	10.00	Put	Bond Future	8,540.0100	8.5400	9,239.8800	9.2399	8.195	0	0	6,000
2022/10/31	R209	03/11/2022	11.50	Call	Bond Future	303.3400	0.3033	46.2700	0.0463	(84.746)	0	0	1,136
2022/10/31	R209	03/11/2022	11.50	Put	Bond Future	751.0500	0.7511	1,193.8500	1.1939	58.957	0	0	0
2022/10/31	R209	03/11/2022	11.01	Call	Bond Future	2.8200	0.0028	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	R209	03/11/2022	11.01	Put	Bond Future	2,948.7300	2.9487	3,645.7800	3.6458	23.639	0	0	0
2022/10/31	R209	03/11/2022	11.02	Call	Bond Future	3.2400	0.0032	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	R209	03/11/2022	11.02	Put	Bond Future	2,896.8200	2.8968	3,593.4500	3.5935	24.048	0	0	0
2022/10/31	R209	03/11/2022	10.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R209	03/11/2022	10.90	Call	Bond Future	0.5500	0.0006	0.0000	0.0000	(100.000)	0	0	1,136
2022/10/31	R209	03/11/2022	11.00	Call	Bond Future	2.4600	0.0025	0.0000	0.0000	(100.000)	0	0	0
2022/10/31	R209	03/11/2022	11.00	Put	Bond Future	3,000.7600	3.0008	3,698.1700	3.6982	23.241	0	0	5,000
2022/10/31	R209	02/02/2023	10.79	Call	Bond Future	519.8700	0.5199	401.5400	0.4015	(22.761)	0	0	0
2022/10/31	R209	02/02/2023	10.80	Put	Bond Future	5,229.7200	5.2297	5,823.6700	5.8237	11.357	0	0	0
2022/10/31	R209	02/02/2023	10.78	Call	Bond Future	509.6200	0.5096	393.1900	0.3932	(22.846)	0	0	0
2022/10/31	R209	02/02/2023			Bond Future	11.7259	65.9594	11.8750	65.2452	1.272	0.0000	0.0000	24,565
2022/10/31	R209	02/02/2023	10.79	Put	Bond Future	5,272.6900	5.2727	5,868.5600	5.8686	11.301	0	0	0
2022/10/31	R209	02/02/2023	10.80	Call	Bond Future	530.2600	0.5303	410.0100	0.4100	(22.678)	0	0	0
2022/10/31	R209	02/02/2023	10.78	Put	Bond Future	5,315.8700	5.3159	5,913.6400	5.9136	11.245	0	0	0
2022/10/31	R209	04/05/2023	11.09	Call	Bond Future	1,465.5800	1.4656	1,323.5700	1.3236	(9.690)	0	0	0
2022/10/31	R209	04/05/2023	11.09	Put	Bond Future	5,178.9800	5.1790	5,766.2800	5.7663	11.340	0	0	0
2022/10/31	R209	04/05/2023	11.10	Call	Bond Future	1,482.1700	1.4822	1,338.6200	1.3386	(9.685)	0	0	0
2022/10/31	R209	04/05/2023	11.10	Put	Bond Future	5,144.1400	5.1441	5,729.9000	5.7299	11.387	0	0	0
2022/10/31	R209	04/05/2023	10.00	Call	Bond Future	384.0600	0.3841	328.9400	0.3289	(14.352)	0	0	8,500
2022/10/31	R209	04/05/2023	10.00	Put	Bond Future	10,045.9900	10.0460	10,720.1800	10.7202	6.711	0	0	0
2022/10/31	R209	04/05/2023			Bond Future	11.8409	64.1481	11.9956	63.4188	1.307	0.0000	0.0000	5,950
2022/10/31	R209	04/05/2023	11.11	Call	Bond Future	1,498.8600	1.4989	1,353.9400	1.3539	(9.669)	0	0	0
2022/10/31	R209	04/05/2023	11.11	Put	Bond Future	5,109.4700	5.1095	5,693.8600	5.6939	11.437	0	0	0
2022/10/31	R209	04/05/2023	12.50	Call	Bond Future	4,882.9800	4.8830	4,521.3000	4.5213	(7.407)	0	0	0
2022/10/31	R209	04/05/2023	12.50	Put	Bond Future	1,857.0600	1.8571	2,224.6900	2.2247	19.796	0	0	8,500
2022/10/31	R209	04/05/2023	11.00	Call	Bond Future	1,321.4100	1.3214	1,192.5600	1.1926	(9.751)	0	0	0
2022/10/31	R209	04/05/2023	11.00	Put	Bond Future	5,500.0900	5.5001	6,100.5500	6.1005	10.917	0	0	11,000
2022/10/31	R209	03/08/2023	11.94	Call	Bond Future	3,472.5800	3.4726	3,206.4100	3.2064	(7.665)	0	0	0
2022/10/31	R209	03/08/2023	11.95	Put	Bond Future	3,505.5600	3.5056	3,982.4800	3.9825	13.605	0	0	0
2022/10/31	R209	03/08/2023	11.93	Call	Bond Future	3,447.8200	3.4478	3,183.2600	3.1833	(7.673)	0	0	0
2022/10/31	R209	03/08/2023			Bond Future	11.9517	65.4875	12.1122	64.7428	1.342	0.0000	0.0000	0
2022/10/31	R209	03/08/2023	11.94	Put	Bond Future	3,527.5600	3.5276	4,006.0900	4.0061	13.565	0	0	0
2022/10/31	R209	03/08/2023	11.95	Call	Bond Future	3,497.4100	3.4974	3,229.6300	3.2296	(7.657)	0	0	0

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2022/10/31	R209	03/08/2023	11.93	Put	Bond Future	3,549.6900	3.5497	4,029.8300	4.0298	13.526	0	0	0
2022/10/31	R209	02/11/2023	11.34	Call	Bond Future	1,839.4300	1.8394	1,677.1200	1.6771	(8.824)	0	0	0
2022/10/31	R209	02/11/2023	11.34	Put	Bond Future	5,317.4100	5.3174	5,915.5000	5.9155	11.248	0	0	0
2022/10/31	R209	02/11/2023	11.33	Call	Bond Future	1,822.4500	1.8225	1,661.3500	1.6613	(8.840)	0	0	0
2022/10/31	R209	02/11/2023	11.33	Put	Bond Future	5,350.1000	5.3501	5,949.4000	5.9494	11.202	0	0	0
2022/10/31	R209	02/11/2023			Bond Future	12.0670	63.7078	12.2335	62.9474	1.379	0.0000	0.0000	0
2022/10/31	R209	02/11/2023	11.35	Call	Bond Future	1,856.7500	1.8568	1,692.7400	1.6927	(8.833)	0	0	0
2022/10/31	R209	02/11/2023	11.35	Put	Bond Future	5,285.1100	5.2851	5,881.5000	5.8815	11.284	0	0	0
2022/10/31	R210	03/11/2022			Bond Future	223.1144	223.1144	222.0044	222.0044	(0.497)	0.0000	0.0000	103
2022/10/31	R210	02/02/2023			Bond Future	227.2785	227.2785	226.1427	226.1427	(0.500)	0.0000	0.0000	372
2022/10/31	R210	04/05/2023			Bond Future	228.8727	228.8727	227.7129	227.7129	(0.507)	0.0000	0.0000	0
2022/10/31	R210	03/08/2023			Bond Future	233.6997	233.6997	232.5146	232.5146	(0.507)	0.0000	0.0000	0
2022/10/31	R210	02/11/2023			Bond Future	235.4821	235.4821	234.2754	234.2754	(0.512)	0.0000	0.0000	0
2022/10/31	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/31	R213	03/11/2022	9.19	Put	Bond Future	9,320.3200	9.3203	9,901.4000	9.9014	6.235	0	0	0
2022/10/31	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R213	03/11/2022	10.38	Put	Bond Future	3,336.0500	3.3361	3,917.1300	3.9171	17.418	0	0	0
2022/10/31	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R213	03/11/2022	10.39	Put	Bond Future	3,288.0100	3.2880	3,869.0900	3.8691	17.673	0	0	0
2022/10/31	R213	03/11/2022	10.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R213	03/11/2022	10.37	Put	Bond Future	3,384.1300	3.3841	3,965.2100	3.9652	17.171	0	0	200
2022/10/31	R213	03/11/2022			Bond Future	11.0929	79.4600	11.2211	78.8790	1.155	0.0000	0.0000	33,009
2022/10/31	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/31	R213	03/11/2022	9.13	Put	Bond Future	9,636.5900	9.6366	10,217.6700	10,2177	6.030	0	0	0
2022/10/31	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R213	03/11/2022	9.84	Put	Bond Future	5,984.8900	5.9849	6,565.9700	6.5660	9.709	0	0	476
2022/10/31	R213	03/11/2022	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R213	03/11/2022	10.40	Put	Bond Future	3,240.0000	3.2400	3,821.0800	3.8211	17.935	0	0	0
2022/10/31	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R213	03/11/2022	9.98	Put	Bond Future	5,287.7400	5.2877	5,868.8200	5.8688	10.989	0	0	200
2022/10/31	R213	03/11/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R213	03/11/2022	10.19	Put	Bond Future	4,255.7600	4.2558	4,836.8400	4.8368	13.654	0	0	476
2022/10/31	R213	02/02/2023	10.43	Put	Bond Future	4,373.1600	4.3732	4,831.0200	4.8310	10.470	0	0	0
2022/10/31	R213	02/02/2023	12.20	Call	Bond Future	4,733.6400	4.7336	4,257.5500	4.2575	(10.058)	0	0	0
2022/10/31	R213	02/02/2023	12.20	Put	Bond Future	684.6300	0.6846	802.1100	0.8021	17.160	0	0	912
2022/10/31	R213	02/02/2023	10.22	Put	Bond Future	5,181.9600	5.1820	5,674.2600	5.6743	9.500	0	0	0
2022/10/31	R213	02/02/2023	10.23	Call	Bond Future	422.0700	0.4221	319.4200	0.3194	(24.321)	0	0	0
2022/10/31	R213	02/02/2023	10.35	Call	Bond Future	523.9100	0.5239	402.1100	0.4021	(23.248)	0	0	0
2022/10/31	R213	02/02/2023	10.35	Put	Bond Future	4,671.9500	4.6719	5,143.7200	5.1437	10.098	0	0	476
2022/10/31	R213	02/02/2023	10.01	Call	Bond Future	290.6000	0.2906	215.6600	0.2157	(25.788)	0	0	0
2022/10/31	R213	02/02/2023			Bond Future	11.2550	80.9232	11.3895	80.3297	1.195	0.0000	0.0000	32,960
2022/10/31	R213	02/02/2023	10.43	Call	Bond Future	603.0000	0.6030	467.2900	0.4673	(22.506)	0	0	912
2022/10/31	R213	02/02/2023	10.22	Call	Bond Future	415.1200	0.4151	313.8500	0.3139	(24.395)	0	0	0
2022/10/31	R213	02/02/2023	10.23	Put	Bond Future	5,141.1000	5.1411	5,632.0200	5.6320	9.549	0	0	0
2022/10/31	R213	02/02/2023	9.16	Call	Bond Future	54.6400	0.0546	37.6000	0.0376	(31.186)	0	0	476
2022/10/31	R213	02/02/2023	9.16	Put	Bond Future	10,094.8300	10.0948	10,671.3600	10.6714	5.711	0	0	0

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2022/10/31	R213	02/02/2023	10.01	Put	Bond Future	6,069.6300	6.0696	6,588.2600	6.5883	8.545	0	0	476
2022/10/31	R213	02/02/2023	10.21	Call	Bond Future	408.3700	0.4084	308.4500	0.3084	(24.468)	0	0	0
2022/10/31	R213	02/02/2023	10.21	Put	Bond Future	5,223.0600	5.2231	5,716.7100	5.7167	9.451	0	0	0
2022/10/31	R213	04/05/2023	10.75	Call	Bond Future	1,469.7900	1.4698	1,310.7900	1.3108	(10.818)	0	0	0
2022/10/31	R213	04/05/2023	10.75	Put	Bond Future	4,278.9200	4.2789	4,726.2500	4.7263	10.454	0	0	0
2022/10/31	R213	04/05/2023			Bond Future	11.3847	79.0154	11.5256	78.4090	1.237	0.0000	0.0000	0
2022/10/31	R213	04/05/2023	10.74	Call	Bond Future	1,454.4800	1.4545	1,296.8600	1.2969	(10.837)	0	0	0
2022/10/31	R213	04/05/2023	10.74	Put	Bond Future	4,308.9000	4.3089	4,757.6100	4.7576	10.414	0	0	0
2022/10/31	R213	04/05/2023	10.73	Call	Bond Future	1,439.0600	1.4391	1,282.8400	1.2828	(10.856)	0	0	0
2022/10/31	R213	04/05/2023	10.73	Put	Bond Future	4,338.7900	4.3388	4,788.9000	4.7889	10.374	0	0	0
2022/10/31	R213	03/08/2023	11.62	Put	Bond Future	2,826.6700	2.8267	3,242.5300	3.2425	14.712	0	0	0
2022/10/31	R213	03/08/2023	11.63	Call	Bond Future	3,299.4800	3.2995	3,094.9400	3.0949	(6.199)	0	0	0
2022/10/31	R213	03/08/2023			Bond Future	11.5131	80.6647	11.6606	80.0454	1.281	0.0000	0.0000	0
2022/10/31	R213	03/08/2023	11.62	Call	Bond Future	3,276.0800	3.2761	3,072.6500	3.0726	(6.210)	0	0	0
2022/10/31	R213	03/08/2023	11.63	Put	Bond Future	2,808.2100	2.8082	3,222.9600	3.2230	14.769	0	0	0
2022/10/31	R213	03/08/2023	11.61	Call	Bond Future	3,252.7400	3.2527	3,050.1500	3.0501	(6.228)	0	0	0
2022/10/31	R213	03/08/2023	11.61	Put	Bond Future	2,845.2300	2.8452	3,261.9300	3.2619	14.646	0	0	0
2022/10/31	R213	02/11/2023	11.13	Call	Bond Future	1,876.5700	1.8766	1,636.0800	1.6361	(12.815)	0	0	0
2022/10/31	R213	02/11/2023	11.13	Put	Bond Future	4,068.7300	4.0687	4,460.5900	4.4606	9.631	0	0	0
2022/10/31	R213	02/11/2023			Bond Future	11.6540	78.8007	11.8087	78.1684	1.327	0.0000	0.0000	0
2022/10/31	R213	02/11/2023	11.12	Call	Bond Future	1,859.6600	1.8597	1,620.6600	1.6207	(12.852)	0	0	0
2022/10/31	R213	02/11/2023	11.12	Put	Bond Future	4,094.4100	4.0944	4,487.7600	4.4878	9.607	0	0	0
2022/10/31	R213	02/11/2023	11.11	Call	Bond Future	1,842.8500	1.8428	1,605.3200	1.6053	(12.889)	0	0	0
2022/10/31	R213	02/11/2023	11.11	Put	Bond Future	4,120.2200	4.1202	4,515.0400	4.5150	9.582	0	0	0
2022/10/31	R214	03/11/2022	11.34	Call	Bond Future	58.2500	0.0583	1.4300	0.0014	(97.545)	0	0	0
2022/10/31	R214	03/11/2022	11.36	Put	Bond Future	1,644.3700	1.6444	2,283.1600	2.2832	38.847	0	0	0
2022/10/31	R214	03/11/2022			Bond Future	11.6601	62.5196	11.7987	61.8131	1.189	0.0000	0.0000	15,325
2022/10/31	R214	03/11/2022	11.34	Put	Bond Future	1,740.1000	1.7401	2,389.7100	2.3897	37.332	0	0	0
2022/10/31	R214	03/11/2022	11.35	Call	Bond Future	63.7800	0.0638	1.7300	0.0017	(97.288)	0	0	0
2022/10/31	R214	03/11/2022	11.35	Put	Bond Future	1,692.0000	1.6920	2,336.3800	2.3364	38.084	0	0	0
2022/10/31	R214	03/11/2022	11.36	Call	Bond Future	69.7200	0.0697	2.0800	0.0021	(97.017)	0	0	0
2022/10/31	R214	02/02/2023	11.10	Call	Bond Future	830.7600	0.8308	695.7000	0.6957	(16.257)	0	0	1,600
2022/10/31	R214	02/02/2023	11.07	Call	Bond Future	787.4700	0.7875	658.4300	0.6584	(16.387)	0	0	0
2022/10/31	R214	02/02/2023	11.07	Put	Bond Future	4,596.7400	4.5967	5,188.5900	5.1886	12.875	0	0	0
2022/10/31	R214	02/02/2023	11.08	Call	Bond Future	801.7300	0.8017	670.7600	0.6708	(16.336)	0	0	0
2022/10/31	R214	02/02/2023	11.08	Put	Bond Future	4,555.4800	4.5555	5,145.4000	5.1454	12.950	0	0	0
2022/10/31	R214	02/02/2023			Bond Future	11.7887	63.6709	11.9327	62.9500	1.221	0.0000	0.0000	71,370
2022/10/31	R214	02/02/2023	11.10	Put	Bond Future	4,473.6700	4.4737	5,059.5000	5.0595	13.095	0	0	0
2022/10/31	R214	02/02/2023	11.80	Call	Bond Future	2,288.2400	2.2882	2,002.0900	2.0021	(12.505)	0	0	1,600
2022/10/31	R214	02/02/2023	11.80	Put	Bond Future	2,231.0700	2.2311	2,665.8100	2.6658	19.486	0	0	0
2022/10/31	R214	02/02/2023	11.09	Call	Bond Future	816.1600	0.8162	683.1500	0.6831	(16.297)	0	0	0
2022/10/31	R214	02/02/2023	11.09	Put	Bond Future	4,514.4500	4.5144	5,102.3300	5.1023	13.022	0	0	0
2022/10/31	R214	04/05/2023	11.37	Call	Bond Future	1,976.8800	1.9769	1,754.7700	1.7548	(11.235)	0	0	0
2022/10/31	R214	04/05/2023	11.37	Put	Bond Future	4,670.1800	4.6702	5,184.1600	5.1842	11.006	0	0	0
2022/10/31	R214	04/05/2023	11.36	Call	Bond Future	1,956.7700	1.9568	1,736.4700	1.7365	(11.258)	0	0	0
2022/10/31	R214	04/05/2023	11.36	Put	Bond Future	4,703.4600	4.7035	5,219.2500	5.2192	10.966	0	0	0
2022/10/31	R214	04/05/2023			Bond Future	11.8922	61.6661	12.0413	60.9301	1.254	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
2022/10/31	R214	04/05/2023	11.38	Call	Bond Future	1,997.1100	1.9971	1,773.1900	1.7732	(11.212)	0	0	0
2022/10/31	R214	04/05/2023	11.38	Put	Bond Future	4,637.0900	4.6371	5,149.2600	5.1493	11.045	0	0	0
2022/10/31	R214	03/08/2023	12.15	Call	Bond Future	4,081.8600	4.0819	3,834.1200	3.8341	(6.069)	0	0	0
2022/10/31	R214	03/08/2023	12.15	Put	Bond Future	3,318.3800	3.3184	3,822.2600	3.8223	15.185	0	0	0
2022/10/31	R214	03/08/2023	12.14	Call	Bond Future	4,054.8100	4.0548	3,808.5000	3.8085	(6.075)	0	0	0
2022/10/31	R214	03/08/2023	12.14	Put	Bond Future	3,339.5600	3.3396	3,844.8700	3.8449	15.131	0	0	0
2022/10/31	R214	03/08/2023			Bond Future	11.9932	62.9535	12.1475	62.2019	1.287	0.0000	0.0000	0
2022/10/31	R214	03/08/2023	12.16	Call	Bond Future	4,108.9700	4.1090	3,859.8000	3.8598	(6.064)	0	0	0
2022/10/31	R214	03/08/2023	12.16	Put	Bond Future	3,297.3300	3.2973	3,799.7800	3.7998	15.238	0	0	0
2022/10/31	R214	02/11/2023	11.46	Call	Bond Future	2,386.7600	2.3868	2,182.2000	2.1822	(8.571)	0	0	0
2022/10/31	R214	02/11/2023	11.46	Put	Bond Future	5,620.3200	5.6203	6,183.2200	6.1832	10.015	0	0	0
2022/10/31	R214	02/11/2023	11.45	Put	Bond Future	5,653.5500	5.6536	6,217.9200	6.2179	9.983	0	0	0
2022/10/31	R214	02/11/2023			Bond Future	12.1001	60.9724	12.2599	60.2049	1.321	0.0000	0.0000	0
2022/10/31	R214	02/11/2023	11.47	Call	Bond Future	2,406.2800	2.4063	2,200.4600	2.2005	(8.553)	0	0	0
2022/10/31	R214	02/11/2023	11.47	Put	Bond Future	5,587.2500	5.5873	6,148.8900	6.1489	10.052	0	0	0
2022/10/31	R214	02/11/2023	11.45	Call	Bond Future	2,367.3400	2.3673	2,164.2500	2.1643	(8.579)	0	0	0
2022/10/31	R248	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	874
2022/10/31	R248	03/11/2022	10.60	Put	Bond Future	7,430.0000	7.4300	8,308.8200	8.3088	11.828	0	0	0
2022/10/31	R248	03/11/2022	10.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R248	03/11/2022	10.70	Put	Bond Future	6,683.0900	6.6831	7,561.9100	7.5619	13.150	0	0	0
2022/10/31	R248	03/11/2022	11.32	Call	Bond Future	54.8100	0.0548	1.0200	0.0010	(98.139)	0	0	0
2022/10/31	R248	03/11/2022	11.20	Call	Bond Future	15.2100	0.0152	0.0700	0.0001	(99.540)	0	0	0
2022/10/31	R248	03/11/2022	11.20	Put	Bond Future	3,130.5700	3.1306	3,994.2500	3.9943	27.589	0	0	0
2022/10/31	R248	03/11/2022	11.30	Put	Bond Future	2,478.7100	2.4787	3,313.1900	3.3132	33.666	0	0	0
2022/10/31	R248	03/11/2022	11.31	Put	Bond Future	2,415.8000	2.4158	3,245.7500	3.2457	34.355	0	0	0
2022/10/31	R248	03/11/2022			Bond Future	11.6698	78.0365	11.8084	77.1577	1.188	0.0000	0.0000	84,121
2022/10/31	R248	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/31	R248	03/11/2022	10.00	Put	Bond Future	12,163.8100	12.1638	13,042.6300	13.0426	7.225	0	0	0
2022/10/31	R248	03/11/2022	11.32	Put	Bond Future	2,353.4100	2.3534	3,178.4400	3.1784	35.057	0	0	0
2022/10/31	R248	03/11/2022	11.90	Call	Bond Future	1,630.1800	1.6302	819.1900	0.8192	(49.748)	0	0	0
2022/10/31	R248	03/11/2022	11.90	Put	Bond Future	180.8000	0.1808	248.6300	0.2486	37.517	0	0	0
2022/10/31	R248	03/11/2022	11.30	Call	Bond Future	45.0100	0.0450	0.6700	0.0007	(98.511)	0	0	874
2022/10/31	R248	03/11/2022	11.31	Call	Bond Future	49.7000	0.0497	0.8300	0.0008	(98.330)	0	0	0
2022/10/31	R248	02/02/2023	11.08	Call	Bond Future	985.6100	0.9856	827.1800	0.8272	(16.074)	0	0	0
2022/10/31	R248	02/02/2023	11.08	Put	Bond Future	5,711.6400	5.7116	6,449.9900	6.4500	12.927	0	0	0
2022/10/31	R248	02/02/2023	11.10	Put	Bond Future	5,608.3100	5.6083	6,341.6000	6.3416	13.075	0	0	0
2022/10/31	R248	02/02/2023	11.70	Call	Bond Future	2,510.3700	2.5104	2,190.4400	2.1904	(12.744)	0	0	2,542
2022/10/31	R248	02/02/2023	11.70	Put	Bond Future	3,100.4400	3.1004	3,677.2900	3.6773	18.605	0	0	0
2022/10/31	R248	02/02/2023	11.00	Call	Bond Future	849.2800	0.8493	709.9100	0.7099	(16.410)	0	0	2,542
2022/10/31	R248	02/02/2023	11.00	Put	Bond Future	6,137.5200	6.1375	6,894.9300	6.8949	12.341	0	0	0
2022/10/31	R248	02/02/2023			Bond Future	11.7933	79.5104	11.9376	78.6136	1.223	0.0000	0.0000	250,294
2022/10/31	R248	02/02/2023	11.10	Call	Bond Future	1,021.7800	1.0218	858.2900	0.8583	(16.001)	0	0	0
2022/10/31	R248	02/02/2023	11.06	Call	Bond Future	950.2700	0.9503	796.7300	0.7967	(16.158)	0	0	0
2022/10/31	R248	02/02/2023	11.06	Put	Bond Future	5,816.2200	5.8162	6,559.4600	6.5595	12.779	0	0	0
2022/10/31	R248	02/02/2023	11.07	Call	Bond Future	967.8400	0.9678	811.8000	0.8118	(16.122)	0	0	0
2022/10/31	R248	02/02/2023	11.07	Put	Bond Future	5,763.7700	5.7638	6,504.5100	6.5045	12.852	0	0	0
2022/10/31	R248	02/02/2023	10.40	Call	Bond Future	256.7100	0.2567	194.3200	0.1943	(24.304)	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
2022/10/31	R248	02/02/2023	10.40	Put	Bond Future	9,987.4600	9.9875	10,821.8500	10.8218	8.354	0	0	0
2022/10/31	R248	04/05/2023	11.35	Call	Bond Future	2,387.2000	2.3872	2,124.7100	2.1247	(10.996)	0	0	0
2022/10/31	R248	04/05/2023	11.35	Put	Bond Future	5,929.9400	5.9299	6,583.1300	6.5831	11.015	0	0	0
2022/10/31	R248	04/05/2023			Bond Future	11.9003	76.6665	12.0500	75.7509	1.258	0.0000	0.0000	10,943
2022/10/31	R248	04/05/2023	11.33	Call	Bond Future	2,337.8400	2.3378	2,079.8000	2.0798	(11.038)	0	0	0
2022/10/31	R248	04/05/2023	11.33	Put	Bond Future	6,014.8500	6.0149	6,672.4900	6.6725	10.934	0	0	0
2022/10/31	R248	04/05/2023	11.34	Call	Bond Future	2,362.4500	2.3625	2,102.1800	2.1022	(11.017)	0	0	0
2022/10/31	R248	04/05/2023	11.34	Put	Bond Future	5,972.2800	5.9723	6,627.6900	6.6277	10.974	0	0	0
2022/10/31	R248	03/08/2023	12.11	Call	Bond Future	4,833.4600	4.8335	4,610.5800	4.6106	(4.611)	0	0	0
2022/10/31	R248	03/08/2023	12.11	Put	Bond Future	4,217.4000	4.2174	4,929.5800	4.9296	16.887	0	0	0
2022/10/31	R248	03/08/2023			Bond Future	12.0080	78.2295	12.1634	77.2945	1.295	0.0000	0.0000	0
2022/10/31	R248	03/08/2023	12.09	Call	Bond Future	4,767.5300	4.7675	4,548.2700	4.5483	(4.599)	0	0	0
2022/10/31	R248	03/08/2023	12.09	Put	Bond Future	4,271.5000	4.2715	4,987.3000	4.9873	16.758	0	0	0
2022/10/31	R248	03/08/2023	12.10	Call	Bond Future	4,800.4600	4.8005	4,579.3900	4.5794	(4.605)	0	0	0
2022/10/31	R248	03/08/2023	12.10	Put	Bond Future	4,244.3700	4.2444	4,958.3600	4.9584	16.822	0	0	0
2022/10/31	R248	02/11/2023	11.47	Call	Bond Future	2,651.1200	2.6511	3,025.3500	3.0254	14.116	0	0	0
2022/10/31	R248	02/11/2023	11.48	Call	Bond Future	2,674.9400	2.6749	3,048.3600	3.0484	13.960	0	0	0
2022/10/31	R248	02/11/2023	11.49	Put	Bond Future	6,598.4700	6.5985	7,925.7700	7.9258	20.115	0	0	0
2022/10/31	R248	02/11/2023			Bond Future	12.1123	75.4456	12.2735	74.4909	1.331	0.0000	0.0000	13,000
2022/10/31	R248	02/11/2023	11.47	Put	Bond Future	6,682.0000	6.6820	8,010.9500	8.0110	19.889	0	0	0
2022/10/31	R248	02/11/2023	11.48	Put	Bond Future	6,640.1300	6.6401	7,968.2700	7.9683	20.002	0	0	0
2022/10/31	R248	02/11/2023	11.49	Call	Bond Future	2,698.8800	2.6989	3,071.4600	3.0715	13.805	0	0	0

Total

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