



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 28/09/2022 TO 28/09/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	2025	03/11/2022		Bond Future	166.1358	166.1358	165.3532	165.3532	(0.471)	0.0000	0.0000	7,182
2022/09/28	2025	02/02/2023		Bond Future	167.5763	167.5763	166.7716	166.7716	(0.480)	0.0000	0.0000	232
2022/09/28	2025	04/05/2023		Bond Future	171.0690	171.0690	170.2430	170.2430	(0.483)	0.0000	0.0000	0
2022/09/28	2025	03/08/2023		Bond Future	172.9000	172.9000	172.0553	172.0553	(0.489)	0.0000	0.0000	0
2022/09/28	2025	02/11/2023		Bond Future	176.4924	176.4924	175.6301	175.6301	(0.489)	0.0000	0.0000	0
2022/09/28	2029	03/11/2022		Bond Future	120.0550	120.0550	119.3889	119.3889	(0.555)	0.0000	0.0000	1,099
2022/09/28	2029	02/02/2023		Bond Future	122.3321	122.3321	121.6481	121.6481	(0.559)	0.0000	0.0000	728

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2022/09/28	2029	04/05/2023			Bond Future	123.5762	123.5762	122.8747	122.8747	(0.568)	0.0000	0.0000	0
2022/09/28	2029	03/08/2023			Bond Future	126.1777	126.1777	125.4604	125.4604	(0.569)	0.0000	0.0000	0
2022/09/28	2029	02/11/2023			Bond Future	127.4470	127.4470	126.7151	126.7151	(0.574)	0.0000	0.0000	0
2022/09/28	2030	03/11/2022	9.70	Call	Bond Future	2.1100	0.0021	1.5800	0.0016	(25.118)	0	0	500
2022/09/28	2030	03/11/2022	9.70	Put	Bond Future	5,301.8000	5.3018	5,387.4700	5.3875	1.616	0	0	0
2022/09/28	2030	03/11/2022	10.10	Call	Bond Future	72.8100	0.0728	62.7800	0.0628	(13.776)	0	0	0
2022/09/28	2030	03/11/2022	10.10	Put	Bond Future	3,467.4000	3.4674	3,543.5700	3.5436	2.197	0	0	0
2022/09/28	2030	03/11/2022	10.20	Put	Bond Future	3,053.6000	3.0536	3,124.5800	3.1246	2.324	0	0	0
2022/09/28	2030	03/11/2022			Bond Future	10.8403	88.1624	10.8596	88.0762	0.178	0.0000	0.0000	62,343
2022/09/28	2030	03/11/2022	10.08	Call	Bond Future	64.3900	0.0644	55.2700	0.0553	(14.164)	0	0	0
2022/09/28	2030	03/11/2022	10.08	Put	Bond Future	3,553.0300	3.5530	3,630.1100	3.6301	2.169	0	0	0
2022/09/28	2030	03/11/2022	10.09	Call	Bond Future	68.4800	0.0685	58.9200	0.0589	(13.960)	0	0	0
2022/09/28	2030	03/11/2022	10.09	Put	Bond Future	3,510.0800	3.5101	3,586.7200	3.5867	2.183	0	0	0
2022/09/28	2030	03/11/2022	10.20	Call	Bond Future	127.3900	0.1274	112.1700	0.1122	(11.948)	0	0	500
2022/09/28	2030	03/11/2022	11.57	Call	Bond Future	3,460.5300	3.4605	3,377.1900	3.3772	(2.408)	0	0	0
2022/09/28	2030	03/11/2022	11.57	Put	Bond Future	273.5100	0.2735	276.3700	0.2764	1.046	0	0	500
2022/09/28	2030	02/02/2023	11.16	Put	Bond Future	1,723.7800	1.7238	1,755.9100	1.7559	1.864	0	0	388
2022/09/28	2030	02/02/2023	11.35	Call	Bond Future	2,931.2400	2.9312	2,866.2800	2.8663	(2.216)	0	0	5,000
2022/09/28	2030	02/02/2023	11.35	Put	Bond Future	1,416.3100	1.4163	1,443.0900	1.4431	1.891	0	0	0
2022/09/28	2030	02/02/2023	9.99	Call	Bond Future	476.4500	0.4765	454.6500	0.4547	(4.576)	0	0	0
2022/09/28	2030	02/02/2023	10.00	Call	Bond Future	484.7400	0.4847	462.6600	0.4627	(4.555)	0	0	0
2022/09/28	2030	02/02/2023	10.01	Put	Bond Future	4,911.0000	4.9110	4,980.3900	4.9804	1.413	0	0	0
2022/09/28	2030	02/02/2023	9.80	Call	Bond Future	338.6000	0.3386	321.6400	0.3216	(5.009)	0	0	0
2022/09/28	2030	02/02/2023	9.94	Put	Bond Future	5,178.7800	5.1788	5,250.0500	5.2500	1.376	0	0	102
2022/09/28	2030	02/02/2023	9.20	Call	Bond Future	122.1200	0.1221	114.6400	0.1146	(6.125)	0	0	0
2022/09/28	2030	02/02/2023	9.20	Put	Bond Future	8,384.1300	8.3841	8,468.3900	8.4684	1.005	0	0	0
2022/09/28	2030	02/02/2023	9.66	Call	Bond Future	266.3900	0.2664	252.3000	0.2523	(5.289)	0	0	0
2022/09/28	2030	02/02/2023	9.66	Put	Bond Future	6,320.4900	6.3205	6,398.1400	6.3981	1.229	0	0	102
2022/09/28	2030	02/02/2023	8.81	Put	Bond Future	10,246.8300	10.2468	10,334.4400	10.3344	0.855	0	0	0
2022/09/28	2030	02/02/2023	9.04	Call	Bond Future	91.8300	0.0918	85.9300	0.0859	(6.425)	0	0	0
2022/09/28	2030	02/02/2023	9.04	Put	Bond Future	9,137.4700	9.1375	9,223.3100	9.2233	0.939	0	0	0
2022/09/28	2030	02/02/2023	9.08	Put	Bond Future	8,947.6200	8.9476	9,033.0900	9.0331	0.955	0	0	0
2022/09/28	2030	02/02/2023			Bond Future	10.9967	85.8074	11.0178	85.7157	0.193	0.0000	0.0000	5,200
2022/09/28	2030	02/02/2023	11.55	Call	Bond Future	3,503.5500	3.5036	3,433.6500	3.4337	(1.995)	0	0	5,000
2022/09/28	2030	02/02/2023	11.55	Put	Bond Future	1,146.2200	1.1462	1,168.0600	1.1681	1.905	0	0	0
2022/09/28	2030	02/02/2023	11.12	Call	Bond Future	2,328.2400	2.3282	2,269.8200	2.2698	(2.509)	0	0	0
2022/09/28	2030	02/02/2023	11.12	Put	Bond Future	1,795.5400	1.7955	1,828.8600	1.8289	1.856	0	0	0
2022/09/28	2030	02/02/2023	11.16	Call	Bond Future	2,428.3500	2.4284	2,368.7400	2.3687	(2.455)	0	0	0
2022/09/28	2030	02/02/2023	9.99	Put	Bond Future	4,986.8200	4.9868	5,056.7600	5.0568	1.402	0	0	0
2022/09/28	2030	02/02/2023	10.00	Put	Bond Future	4,948.8500	4.9488	5,018.5100	5.0185	1.408	0	0	0
2022/09/28	2030	02/02/2023	10.01	Call	Bond Future	493.1300	0.4931	470.7800	0.4708	(4.532)	0	0	0
2022/09/28	2030	02/02/2023	9.80	Put	Bond Future	5,733.7400	5.7337	5,808.5200	5.8085	1.304	0	0	0
2022/09/28	2030	02/02/2023	9.83	Call	Bond Future	358.0000	0.3580	340.3300	0.3403	(4.936)	0	0	388
2022/09/28	2030	02/02/2023	9.83	Put	Bond Future	5,612.7100	5.6127	5,686.7800	5.6868	1.320	0	0	0
2022/09/28	2030	02/02/2023	9.94	Call	Bond Future	436.6300	0.4366	416.1600	0.4162	(4.688)	0	0	0
2022/09/28	2030	02/02/2023	9.79	Call	Bond Future	332.3200	0.3323	315.6000	0.3156	(5.031)	0	0	0
2022/09/28	2030	02/02/2023	9.79	Put	Bond Future	5,774.3300	5.7743	5,849.3500	5.8493	1.299	0	0	0

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2022/09/28	2030	02/02/2023	8.81	Call	Bond Future	60.2700	0.0603	56.1400	0.0561	(6.852)	0	0	102
2022/09/28	2030	02/02/2023	9.08	Call	Bond Future	98.6600	0.0987	92.3900	0.0924	(6.355)	0	0	388
2022/09/28	2030	04/05/2023	11.34	Call	Bond Future	3,097.3800	3.0974	3,037.1600	3.0372	(1.944)	0	0	0
2022/09/28	2030	04/05/2023	11.34	Put	Bond Future	2,224.1900	2.2242	2,260.0400	2.2600	1.612	0	0	150
2022/09/28	2030	04/05/2023	10.42	Call	Bond Future	1,252.9900	1.2530	1,217.0900	1.2171	(2.865)	0	0	479
2022/09/28	2030	04/05/2023	10.42	Put	Bond Future	4,314.1300	4.3141	4,374.3000	4.3743	1.395	0	0	0
2022/09/28	2030	04/05/2023	10.52	Call	Bond Future	1,405.1200	1.4051	1,366.4900	1.3665	(2.749)	0	0	0
2022/09/28	2030	04/05/2023	10.52	Put	Bond Future	4,027.5600	4.0276	4,085.0000	4.0850	1.426	0	0	0
2022/09/28	2030	04/05/2023	10.53	Call	Bond Future	1,421.1500	1.4212	1,382.2500	1.3822	(2.737)	0	0	0
2022/09/28	2030	04/05/2023	10.53	Put	Bond Future	3,999.8700	3.9999	4,057.0400	4.0570	1.429	0	0	0
2022/09/28	2030	04/05/2023	9.67	Call	Bond Future	483.4700	0.4835	465.2000	0.4652	(3.779)	0	0	479
2022/09/28	2030	04/05/2023	9.67	Put	Bond Future	6,924.1600	6.9242	7,001.9600	7.0020	1.124	0	0	0
2022/09/28	2030	04/05/2023	9.78	Call	Bond Future	555.2700	0.5553	534.9500	0.5349	(3.659)	0	0	388
2022/09/28	2030	04/05/2023	9.78	Put	Bond Future	6,490.2600	6.4903	6,566.0100	6.5660	1.167	0	0	0
2022/09/28	2030	04/05/2023	10.00	Call	Bond Future	748.1800	0.7482	722.9500	0.7230	(3.372)	0	0	1,080
2022/09/28	2030	04/05/2023	10.00	Put	Bond Future	5,682.2100	5.6822	5,753.0500	5.7530	1.247	0	0	0
2022/09/28	2030	04/05/2023	9.03	Call	Bond Future	213.7900	0.2138	204.3300	0.2043	(4.425)	0	0	388
2022/09/28	2030	04/05/2023	9.03	Put	Bond Future	9,667.4700	9.6675	9,754.0800	9.7541	0.896	0	0	0
2022/09/28	2030	04/05/2023	9.58	Put	Bond Future	7,290.3900	7.2904	7,369.7000	7.3697	1.088	0	0	0
2022/09/28	2030	04/05/2023			Bond Future	11.1312	87.5792	11.1540	87.4832	0.205	0.0000	0.0000	0
2022/09/28	2030	04/05/2023	12.57	Call	Bond Future	6,657.0600	6.6571	6,575.4800	6.5755	(1.225)	0	0	0
2022/09/28	2030	04/05/2023	12.57	Put	Bond Future	863.7400	0.8637	878.2300	0.8782	1.678	0	0	350
2022/09/28	2030	04/05/2023	11.62	Call	Bond Future	3,827.4200	3.8274	3,760.9800	3.7610	(1.736)	0	0	0
2022/09/28	2030	04/05/2023	11.62	Put	Bond Future	1,800.9600	1.8010	1,830.5900	1.8306	1.645	0	0	388
2022/09/28	2030	04/05/2023	12.04	Call	Bond Future	5,023.5500	5.0236	4,949.3200	4.9493	(1.478)	0	0	0
2022/09/28	2030	04/05/2023	12.04	Put	Bond Future	1,304.3700	1.3044	1,326.2100	1.3262	1.674	0	0	1,080
2022/09/28	2030	04/05/2023	12.50	Call	Bond Future	6,435.5300	6.4355	6,354.7700	6.3548	(1.255)	0	0	0
2022/09/28	2030	04/05/2023	12.50	Put	Bond Future	912.2700	0.9123	927.5800	0.9276	1.678	0	0	479
2022/09/28	2030	04/05/2023	10.54	Call	Bond Future	1,437.5400	1.4375	1,398.3600	1.3984	(2.725)	0	0	0
2022/09/28	2030	04/05/2023	10.54	Put	Bond Future	3,972.5700	3.9726	4,029.4600	4.0295	1.432	0	0	0
2022/09/28	2030	04/05/2023	10.65	Call	Bond Future	1,623.7900	1.6238	1,581.5700	1.5816	(2.600)	0	0	350
2022/09/28	2030	04/05/2023	10.65	Put	Bond Future	3,680.0200	3.6800	3,733.8700	3.7339	1.463	0	0	0
2022/09/28	2030	04/05/2023	9.58	Call	Bond Future	433.3200	0.4333	416.5600	0.4166	(3.868)	0	0	150
2022/09/28	2030	03/08/2023	12.89	Call	Bond Future	7,265.3000	7.2653	7,182.7400	7.1827	(1.136)	0	0	0
2022/09/28	2030	03/08/2023	12.89	Put	Bond Future	989.5600	0.9896	1,005.9500	1.0059	1.656	0	0	350
2022/09/28	2030	03/08/2023	11.34	Call	Bond Future	2,996.1600	2.9962	2,939.2200	2.9392	(1.900)	0	0	0
2022/09/28	2030	03/08/2023	11.34	Put	Bond Future	2,729.6300	2.7296	2,771.6400	2.7716	1.539	0	0	0
2022/09/28	2030	03/08/2023	11.35	Call	Bond Future	3,019.2400	3.0192	2,962.0700	2.9621	(1.894)	0	0	0
2022/09/28	2030	03/08/2023	11.36	Put	Bond Future	2,694.7000	2.6947	2,736.2600	2.7363	1.542	0	0	0
2022/09/28	2030	03/08/2023	10.40	Call	Bond Future	1,268.8900	1.2689	1,234.8100	1.2348	(2.686)	0	0	1,012
2022/09/28	2030	03/08/2023	10.65	Call	Bond Future	1,636.1700	1.6362	1,595.9700	1.5960	(2.457)	0	0	350
2022/09/28	2030	03/08/2023	10.65	Put	Bond Future	4,230.7100	4.2307	4,289.4600	4.2895	1.389	0	0	0
2022/09/28	2030	03/08/2023			Bond Future	11.2745	85.3972	11.2988	85.2983	0.215	0.0000	0.0000	0
2022/09/28	2030	03/08/2023	12.59	Call	Bond Future	6,361.0600	6.3611	6,282.0100	6.2820	(1.243)	0	0	0
2022/09/28	2030	03/08/2023	12.59	Put	Bond Future	1,205.2000	1.2052	1,225.1000	1.2251	1.651	0	0	1,012
2022/09/28	2030	03/08/2023	11.35	Put	Bond Future	2,712.1200	2.7121	2,753.9000	2.7539	1.540	0	0	0
2022/09/28	2030	03/08/2023	11.36	Call	Bond Future	3,042.3900	3.0424	2,985.0000	2.9850	(1.886)	0	0	0
2022/09/28	2030	03/08/2023	10.40	Put	Bond Future	4,929.9500	4.9300	4,994.8200	4.9948	1.316	0	0	0

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2022/09/28	2030	02/11/2023	10.81	Call	Bond Future	1,845.3200	1.8453	1,803.4300	1.8034	(2.270)	0	0	0
2022/09/28	2030	02/11/2023	10.81	Put	Bond Future	4,312.6900	4.3127	4,371.8500	4.3719	1.372	0	0	0
2022/09/28	2030	02/11/2023	10.80	Call	Bond Future	1,828.8500	1.8288	1,787.1900	1.7872	(2.278)	0	0	0
2022/09/28	2030	02/11/2023	10.80	Put	Bond Future	4,337.1600	4.3372	4,396.5500	4.3965	1.369	0	0	0
2022/09/28	2030	02/11/2023			Bond Future	11.4237	87.1533	11.4493	87.0523	0.224	0.0000	0.0000	0
2022/09/28	2030	02/11/2023	10.82	Call	Bond Future	1,862.2300	1.8622	1,820.1000	1.8201	(2.262)	0	0	0
2022/09/28	2030	02/11/2023	10.82	Put	Bond Future	4,288.6800	4.2887	4,347.6000	4.3476	1.374	0	0	0
2022/09/28	2032	03/11/2022	9.31	Put	Bond Future	10,879.1200	10.8791	11,027.2300	11.0272	1.361	0	0	0
2022/09/28	2032	03/11/2022	9.36	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	454
2022/09/28	2032	03/11/2022	9.36	Put	Bond Future	10,584.4600	10.5845	10,732.5600	10.7326	1.399	0	0	0
2022/09/28	2032	03/11/2022	9.46	Put	Bond Future	9,998.7800	9.9988	10,146.8900	10.1469	1.481	0	0	0
2022/09/28	2032	03/11/2022	10.56	Put	Bond Future	3,961.9100	3.9619	4,093.6900	4.0937	3.326	0	0	180
2022/09/28	2032	03/11/2022	9.92	Call	Bond Future	0.5900	0.0006	0.3900	0.0004	(33.898)	0	0	750
2022/09/28	2032	03/11/2022	9.92	Put	Bond Future	7,366.6600	7.3667	7,514.5700	7.5146	2.008	0	0	0
2022/09/28	2032	03/11/2022	10.11	Put	Bond Future	6,310.9400	6.3109	6,458.0500	6.4580	2.331	0	0	454
2022/09/28	2032	03/11/2022	10.16	Call	Bond Future	5.6700	0.0057	4.1300	0.0041	(27.160)	0	0	0
2022/09/28	2032	03/11/2022	10.16	Put	Bond Future	6,037.2700	6.0373	6,183.8400	6.1838	2.428	0	0	180
2022/09/28	2032	03/11/2022			Bond Future	11.3078	83.4469	11.3373	83.2988	0.262	0.0000	0.0000	172,697
2022/09/28	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/09/28	2032	03/11/2022	9.46	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	500
2022/09/28	2032	03/11/2022	11.55	Call	Bond Future	2,001.8400	2.0018	1,889.8600	1.8899	(5.594)	0	0	0
2022/09/28	2032	03/11/2022	11.55	Put	Bond Future	799.3600	0.7994	835.4900	0.8355	4.520	0	0	500
2022/09/28	2032	03/11/2022	12.30	Call	Bond Future	4,938.0400	4.9380	4,795.1600	4.7952	(2.893)	0	0	0
2022/09/28	2032	03/11/2022	12.30	Put	Bond Future	158.2600	0.1583	163.4900	0.1635	3.305	0	0	750
2022/09/28	2032	03/11/2022	10.66	Call	Bond Future	158.8700	0.1589	135.0600	0.1351	(14.987)	0	0	0
2022/09/28	2032	03/11/2022	10.66	Put	Bond Future	3,493.3000	3.4933	3,617.6000	3.6176	3.558	0	0	0
2022/09/28	2032	03/11/2022	10.67	Call	Bond Future	166.4100	0.1664	141.7600	0.1418	(14.813)	0	0	750
2022/09/28	2032	03/11/2022	10.67	Put	Bond Future	3,448.0200	3.4480	3,571.4800	3.5715	3.581	0	0	0
2022/09/28	2032	03/11/2022	11.45	Call	Bond Future	1,679.4100	1.6794	1,575.4100	1.5754	(6.193)	0	0	0
2022/09/28	2032	03/11/2022	11.45	Put	Bond Future	970.4900	0.9705	1,014.6000	1.0146	4.545	0	0	7,500
2022/09/28	2032	03/11/2022	10.21	Call	Bond Future	8.8800	0.0089	6.6100	0.0066	(25.563)	0	0	500
2022/09/28	2032	03/11/2022	10.21	Put	Bond Future	5,765.7600	5.7658	5,911.6000	5.9116	2.529	0	0	0
2022/09/28	2032	03/11/2022	10.49	Call	Bond Future	65.7400	0.0657	53.7100	0.0537	(18.299)	0	0	0
2022/09/28	2032	03/11/2022	10.49	Put	Bond Future	4,304.8400	4.3048	4,440.9200	4.4409	3.161	0	0	454
2022/09/28	2032	03/11/2022	10.56	Call	Bond Future	96.8400	0.0968	80.5100	0.0805	(16.863)	0	0	0
2022/09/28	2032	03/11/2022	10.11	Call	Bond Future	3.5000	0.0035	2.5000	0.0025	(28.571)	0	0	0
2022/09/28	2032	02/02/2023	11.69	Call	Bond Future	3,025.5800	3.0256	2,926.3700	2.9264	(3.279)	0	0	0
2022/09/28	2032	02/02/2023	11.69	Put	Bond Future	1,926.2300	1.9262	1,981.6700	1.9817	2.878	0	0	0
2022/09/28	2032	02/02/2023	10.40	Call	Bond Future	509.3900	0.5094	477.1500	0.4772	(6.329)	0	0	0
2022/09/28	2032	02/02/2023	10.40	Put	Bond Future	5,933.6200	5.9336	6,056.0300	6.0560	2.063	0	0	0
2022/09/28	2032	02/02/2023	10.50	Call	Bond Future	610.6600	0.6107	573.8700	0.5739	(6.025)	0	0	0
2022/09/28	2032	02/02/2023	10.50	Put	Bond Future	5,504.8100	5.5048	5,622.6700	5.6227	2.141	0	0	454
2022/09/28	2032	02/02/2023	10.67	Call	Bond Future	814.2000	0.8142	769.0800	0.7691	(5.542)	0	0	750
2022/09/28	2032	02/02/2023	10.67	Put	Bond Future	4,816.9200	4.8169	4,926.4500	4.9264	2.274	0	0	0
2022/09/28	2032	02/02/2023	10.22	Call	Bond Future	361.7500	0.3617	336.8300	0.3368	(6.889)	0	0	500
2022/09/28	2032	02/02/2023	10.22	Put	Bond Future	6,750.8900	6.7509	6,880.6200	6.8806	1.922	0	0	0
2022/09/28	2032	02/02/2023	9.47	Call	Bond Future	82.8900	0.0829	75.4500	0.0754	(8.976)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	2032	02/02/2023	9.47	Put	Bond Future	10,646.4200	10.6464	10,793.6300	10.7936	1.383	0	0	0
2022/09/28	2032	02/02/2023	9.92	Call	Bond Future	208.6000	0.2086	192.5600	0.1926	(7.689)	0	0	750
2022/09/28	2032	02/02/2023	9.92	Put	Bond Future	8,237.2700	8.2373	8,375.8800	8.3759	1.683	0	0	0
2022/09/28	2032	02/02/2023			Bond Future	11.4631	85.0092	11.4948	84.8545	0.276	0.0000	0.0000	18
2022/09/28	2032	02/02/2023	11.84	Call	Bond Future	3,477.6500	3.4776	3,371.7300	3.3717	(3.046)	0	0	0
2022/09/28	2032	02/02/2023	11.84	Put	Bond Future	1,662.2400	1.6622	1,710.9700	1.7110	2.932	0	0	500
2022/09/28	2032	02/02/2023	12.75	Call	Bond Future	6,632.0500	6.6321	6,497.4200	6.4974	(2.030)	0	0	0
2022/09/28	2032	02/02/2023	12.75	Put	Bond Future	649.4900	0.6495	669.5100	0.6695	3.082	0	0	750
2022/09/28	2032	02/02/2023	10.38	Call	Bond Future	490.6900	0.4907	459.3300	0.4593	(6.391)	0	0	0
2022/09/28	2032	02/02/2023	10.38	Put	Bond Future	6,021.4400	6.0214	6,144.7300	6.1447	2.048	0	0	0
2022/09/28	2032	02/02/2023	10.39	Call	Bond Future	499.9800	0.5000	468.1800	0.4682	(6.360)	0	0	0
2022/09/28	2032	02/02/2023	10.39	Put	Bond Future	5,977.4500	5.9775	6,100.3000	6.1003	2.055	0	0	0
2022/09/28	2032	02/02/2023	10.16	Call	Bond Future	325.3700	0.3254	302.4500	0.3025	(7.044)	0	0	0
2022/09/28	2032	02/02/2023	10.16	Put	Bond Future	7,039.2600	7.0393	7,170.9900	7.1710	1.871	0	0	454
2022/09/28	2032	02/02/2023	9.31	Call	Bond Future	58.0300	0.0580	52.5400	0.0525	(9.461)	0	0	454
2022/09/28	2032	02/02/2023	9.31	Put	Bond Future	11,545.3100	11.5453	11,694.4700	11.6945	1.292	0	0	0
2022/09/28	2032	04/05/2023	10.89	Call	Bond Future	1,546.0600	1.5461	1,486.8400	1.4868	(3.830)	0	0	0
2022/09/28	2032	04/05/2023	10.89	Put	Bond Future	5,005.6600	5.0057	5,106.5600	5.1066	2.016	0	0	0
2022/09/28	2032	04/05/2023	11.37	Call	Bond Future	2,530.1600	2.5302	2,450.0600	2.4501	(3.166)	0	0	400
2022/09/28	2032	04/05/2023	13.43	Call	Bond Future	8,937.2300	8.9372	8,797.3400	8.7973	(1.565)	0	0	0
2022/09/28	2032	04/05/2023	13.43	Put	Bond Future	763.6200	0.7636	783.8500	0.7839	2.649	0	0	400
2022/09/28	2032	04/05/2023			Bond Future	11.5947	82.5998	11.6283	82.4397	0.290	0.0000	0.0000	0
2022/09/28	2032	04/05/2023	11.37	Put	Bond Future	3,612.7600	3.6128	3,692.7800	3.6928	2.215	0	0	0
2022/09/28	2032	04/05/2023	10.62	Call	Bond Future	1,126.1700	1.1262	1,078.3300	1.0783	(4.248)	0	0	400
2022/09/28	2032	04/05/2023	10.62	Put	Bond Future	5,962.4800	5.9625	6,074.7600	6.0748	1.883	0	0	0
2022/09/28	2032	04/05/2023	10.87	Call	Bond Future	1,511.3200	1.5113	1,452.9700	1.4530	(3.861)	0	0	0
2022/09/28	2032	04/05/2023	10.87	Put	Bond Future	5,071.9000	5.0719	5,173.6700	5.1737	2.007	0	0	0
2022/09/28	2032	04/05/2023	10.88	Call	Bond Future	1,528.6300	1.5286	1,469.8400	1.4698	(3.846)	0	0	0
2022/09/28	2032	04/05/2023	10.88	Put	Bond Future	5,038.7000	5.0387	5,140.0300	5.1400	2.011	0	0	0
2022/09/28	2032	03/08/2023	11.90	Call	Bond Future	3,861.1700	3.8612	3,764.7000	3.7647	(2.498)	0	0	5,000
2022/09/28	2032	03/08/2023	11.90	Put	Bond Future	3,064.2500	3.0643	3,132.0900	3.1321	2.214	0	0	0
2022/09/28	2032	03/08/2023	11.77	Call	Bond Future	3,518.8300	3.5188	3,426.9600	3.4270	(2.611)	0	0	0
2022/09/28	2032	03/08/2023	11.77	Put	Bond Future	3,323.4500	3.3235	3,395.8900	3.3959	2.180	0	0	0
2022/09/28	2032	03/08/2023			Bond Future	11.7281	84.3221	11.7633	84.1578	0.301	0.0000	0.0000	2,600
2022/09/28	2032	03/08/2023	11.75	Call	Bond Future	3,467.3500	3.4674	3,376.2100	3.3762	(2.629)	0	0	0
2022/09/28	2032	03/08/2023	11.75	Put	Bond Future	3,365.0400	3.3650	3,438.2100	3.4382	2.174	0	0	0
2022/09/28	2032	03/08/2023	11.76	Call	Bond Future	3,493.0500	3.4931	3,401.5500	3.4015	(2.619)	0	0	0
2022/09/28	2032	03/08/2023	11.76	Put	Bond Future	3,344.1900	3.3442	3,417.0000	3.4170	2.177	0	0	0
2022/09/28	2032	02/11/2023	11.24	Call	Bond Future	2,288.2400	2.2882	2,219.0700	2.2191	(3.023)	0	0	0
2022/09/28	2032	02/11/2023	11.24	Put	Bond Future	5,250.0100	5.2500	5,348.5700	5.3486	1.877	0	0	0
2022/09/28	2032	02/11/2023			Bond Future	11.8758	81.8956	11.9128	81.7278	0.311	0.0000	0.0000	0
2022/09/28	2032	02/11/2023	11.22	Call	Bond Future	2,250.3800	2.2504	2,181.9300	2.1819	(3.042)	0	0	0
2022/09/28	2032	02/11/2023	11.22	Put	Bond Future	5,307.6000	5.3076	5,406.8800	5.4069	1.871	0	0	0
2022/09/28	2032	02/11/2023	11.23	Call	Bond Future	2,269.2700	2.2693	2,200.4600	2.2005	(3.032)	0	0	0
2022/09/28	2032	02/11/2023	11.23	Put	Bond Future	5,278.7500	5.2788	5,377.6700	5.3777	1.874	0	0	0
2022/09/28	2033	03/11/2022			Bond Future	113.1703	113.1703	111.5568	111.5568	(1.426)	0.0000	0.0000	1,415
2022/09/28	2033	02/02/2023			Bond Future	115.3169	115.3169	113.6678	113.6678	(1.430)	0.0000	0.0000	6,141

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	2033	04/05/2023			Bond Future	116.3271	116.3271	114.6407	114.6407	(1.450)	0.0000	0.0000	0
2022/09/28	2033	03/08/2023			Bond Future	118.7760	118.7760	117.0530	117.0530	(1.451)	0.0000	0.0000	0
2022/09/28	2033	02/11/2023			Bond Future	119.8011	119.8011	118.0426	118.0426	(1.468)	0.0000	0.0000	0
2022/09/28	2037	03/11/2022	11.30	Put	Bond Future	3,076.6600	3.0767	3,242.7400	3.2427	5.398	0	0	0
2022/09/28	2037	03/11/2022	11.31	Call	Bond Future	440.5600	0.4406	377.3400	0.3773	(14.350)	0	0	0
2022/09/28	2037	03/11/2022	11.31	Put	Bond Future	3,031.1700	3.0312	3,195.8200	3.1958	5.432	0	0	0
2022/09/28	2037	03/11/2022	11.32	Call	Bond Future	455.0100	0.4550	390.3300	0.3903	(14.215)	0	0	0
2022/09/28	2037	03/11/2022			Bond Future	11.7555	80.0378	11.7957	79.8100	0.342	0.0000	0.0000	60,747
2022/09/28	2037	03/11/2022	11.30	Call	Bond Future	426.4400	0.4264	364.6500	0.3647	(14.490)	0	0	0
2022/09/28	2037	03/11/2022	11.32	Put	Bond Future	2,986.0800	2.9861	3,149.2700	3.1493	5.465	0	0	0
2022/09/28	2037	02/02/2023	11.97	Call	Bond Future	3,071.1300	3.0711	2,933.9700	2.9340	(4.466)	0	0	0
2022/09/28	2037	02/02/2023	11.03	Call	Bond Future	884.3200	0.8843	821.4300	0.8214	(7.112)	0	0	0
2022/09/28	2037	02/02/2023	11.03	Put	Bond Future	5,939.3100	5.9393	6,112.1700	6.1122	2.910	0	0	0
2022/09/28	2037	02/02/2023	11.04	Call	Bond Future	899.4800	0.8995	835.8300	0.8358	(7.076)	0	0	0
2022/09/28	2037	02/02/2023	11.04	Put	Bond Future	5,893.4300	5.8934	6,065.5300	6.0655	2.920	0	0	0
2022/09/28	2037	02/02/2023			Bond Future	11.8972	77.2804	11.9397	77.0447	0.357	0.0000	0.0000	76,247
2022/09/28	2037	02/02/2023	11.10	Call	Bond Future	993.9600	0.9940	925.7200	0.9257	(6.865)	0	0	636
2022/09/28	2037	02/02/2023	11.10	Put	Bond Future	5,623.0700	5.6231	5,790.5800	5.7906	2.979	0	0	0
2022/09/28	2037	02/02/2023	11.97	Put	Bond Future	2,667.8700	2.6679	2,766.4600	2.7665	3.695	0	0	636
2022/09/28	2037	02/02/2023	11.05	Call	Bond Future	914.8000	0.9148	850.4000	0.8504	(7.040)	0	0	0
2022/09/28	2037	02/02/2023	11.05	Put	Bond Future	5,847.7800	5.8478	6,019.1300	6.0191	2.930	0	0	0
2022/09/28	2037	04/05/2023	13.73	Put	Bond Future	1,065.3400	1.0653	1,102.6200	1.1026	3.499	0	0	400
2022/09/28	2037	04/05/2023	11.30	Call	Bond Future	1,798.6800	1.7987	1,710.8000	1.7108	(4.886)	0	0	0
2022/09/28	2037	04/05/2023	11.30	Put	Bond Future	5,893.5400	5.8935	6,048.5100	6.0485	2.629	0	0	0
2022/09/28	2037	04/05/2023	11.31	Call	Bond Future	1,818.8900	1.8189	1,730.3700	1.7304	(4.867)	0	0	0
2022/09/28	2037	04/05/2023	11.31	Put	Bond Future	5,854.7900	5.8548	6,009.1200	6.0091	2.636	0	0	0
2022/09/28	2037	04/05/2023	11.03	Put	Bond Future	7,023.3600	7.0234	7,195.3500	7.1953	2.449	0	0	0
2022/09/28	2037	04/05/2023			Bond Future	12.0211	78.8769	12.0657	78.6341	0.371	0.0000	0.0000	0
2022/09/28	2037	04/05/2023	11.78	Call	Bond Future	2,927.4400	2.9274	2,808.4300	2.8084	(4.065)	0	0	400
2022/09/28	2037	04/05/2023	11.78	Put	Bond Future	4,261.8700	4.2619	4,385.7100	4.3857	2.906	0	0	0
2022/09/28	2037	04/05/2023	13.73	Call	Bond Future	9,615.5000	9.6155	9,409.9300	9.4099	(2.138)	0	0	0
2022/09/28	2037	04/05/2023	11.32	Call	Bond Future	1,839.4700	1.8395	1,750.2900	1.7503	(4.848)	0	0	0
2022/09/28	2037	04/05/2023	11.32	Put	Bond Future	5,816.4700	5.8165	5,970.1400	5.9701	2.642	0	0	0
2022/09/28	2037	04/05/2023	11.03	Call	Bond Future	1,312.4000	1.3124	1,241.5400	1.2415	(5.399)	0	0	400
2022/09/28	2037	03/08/2023	12.13	Call	Bond Future	4,047.5200	4.0475	3,912.1500	3.9121	(3.345)	0	0	0
2022/09/28	2037	03/08/2023	12.13	Put	Bond Future	4,157.4000	4.1574	4,270.7200	4.2707	2.726	0	0	0
2022/09/28	2037	03/08/2023	12.12	Call	Bond Future	4,018.7200	4.0187	3,883.8800	3.8839	(3.355)	0	0	0
2022/09/28	2037	03/08/2023	12.12	Put	Bond Future	4,182.3700	4.1824	4,296.2200	4.2962	2.722	0	0	0
2022/09/28	2037	03/08/2023			Bond Future	12.1505	76.2634	12.1970	76.0147	0.383	0.0000	0.0000	0
2022/09/28	2037	03/08/2023	12.14	Call	Bond Future	4,076.1200	4.0761	3,940.2200	3.9402	(3.334)	0	0	0
2022/09/28	2037	03/08/2023	12.14	Put	Bond Future	4,132.2900	4.1323	4,245.0800	4.2451	2.729	0	0	0
2022/09/28	2037	02/11/2023	11.56	Put	Bond Future	6,550.9900	6.5510	6,703.8300	6.7038	2.333	0	0	0
2022/09/28	2037	02/11/2023	11.57	Call	Bond Future	2,633.6000	2.6336	2,532.0900	2.5321	(3.854)	0	0	0
2022/09/28	2037	02/11/2023	11.55	Put	Bond Future	6,586.1300	6.5861	6,739.5100	6.7395	2.329	0	0	0
2022/09/28	2037	02/11/2023			Bond Future	12.2804	77.8317	12.3287	77.5779	0.393	0.0000	0.0000	0
2022/09/28	2037	02/11/2023	11.56	Call	Bond Future	2,612.2000	2.6122	2,511.2200	2.5112	(3.866)	0	0	0
2022/09/28	2037	02/11/2023	11.57	Put	Bond Future	6,515.6800	6.5157	6,667.9900	6.6680	2.338	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	2037	02/11/2023	11.55	Call	Bond Future	2,590.5700	2.5906	2,490.1300	2.4901	(3.877)	0	0	0
2022/09/28	2038	03/11/2022			Bond Future	125.8758	125.8758	126.3315	126.3315	0.362	0.0000	0.0000	5,628
2022/09/28	2038	02/02/2023			Bond Future	126.3389	126.3389	126.7978	126.7978	0.363	0.0000	0.0000	0
2022/09/28	2038	04/05/2023			Bond Future	128.9728	128.9728	129.4376	129.4376	0.360	0.0000	0.0000	0
2022/09/28	2038	03/08/2023			Bond Future	129.6967	129.6967	130.1705	130.1705	0.365	0.0000	0.0000	0
2022/09/28	2038	02/11/2023			Bond Future	132.3914	132.3914	132.8750	132.8750	0.365	0.0000	0.0000	0
2022/09/28	2040	03/11/2022	10.60	Put	Bond Future	8,077.7200	8.0777	8,349.7500	8.3498	3.368	0	0	0
2022/09/28	2040	03/11/2022	10.70	Call	Bond Future	24.3300	0.0243	17.5600	0.0176	(27.826)	0	0	1,078
2022/09/28	2040	03/11/2022	12.00	Call	Bond Future	2,141.4500	2.1415	1,955.0500	1.9550	(8.704)	0	0	0
2022/09/28	2040	03/11/2022	12.00	Put	Bond Future	1,106.9200	1.1069	1,196.5300	1.1965	8.095	0	0	0
2022/09/28	2040	03/11/2022	12.52	Call	Bond Future	4,392.1600	4.3922	4,147.0700	4.1471	(5.580)	0	0	0
2022/09/28	2040	03/11/2022	11.39	Call	Bond Future	501.5000	0.5015	424.4800	0.4245	(15.358)	0	0	0
2022/09/28	2040	03/11/2022	11.40	Call	Bond Future	517.5200	0.5175	438.7800	0.4388	(15.215)	0	0	0
2022/09/28	2040	03/11/2022	11.41	Put	Bond Future	3,144.1800	3.1442	3,339.7100	3.3397	6.219	0	0	0
2022/09/28	2040	03/11/2022	11.20	Call	Bond Future	259.2300	0.2592	0.2118	0.2118	(18.289)	0	0	1,078
2022/09/28	2040	03/11/2022	11.20	Put	Bond Future	4,231.5600	4.2316	4,460.1600	4.4602	5.402	0	0	0
2022/09/28	2040	03/11/2022			Bond Future	11.8282	81.8049	11.8737	81.5289	0.385	0.0000	0.0000	61,195
2022/09/28	2040	03/11/2022	10.10	Call	Bond Future	0.4800	0.0005	0.2900	0.0003	(39.583)	0	0	0
2022/09/28	2040	03/11/2022	10.10	Put	Bond Future	11,717.1300	11.7171	11,992.9500	11.9930	2.354	0	0	0
2022/09/28	2040	03/11/2022	10.60	Call	Bond Future	13.2800	0.0133	9.3000	0.0093	(29.970)	0	0	1,467
2022/09/28	2040	03/11/2022	10.70	Put	Bond Future	7,385.3900	7.3854	7,654.6300	7.6546	3.646	0	0	0
2022/09/28	2040	03/11/2022	11.50	Call	Bond Future	697.2100	0.6972	600.5700	0.6006	(13.861)	0	0	0
2022/09/28	2040	03/11/2022	11.50	Put	Bond Future	2,734.4200	2.7344	2,913.7900	2.9138	6.560	0	0	0
2022/09/28	2040	03/11/2022	12.52	Put	Bond Future	353.9300	0.3539	384.8500	0.3848	8.736	0	0	1,078
2022/09/28	2040	03/11/2022	11.39	Put	Bond Future	3,239.9900	3.2400	3,438.9800	3.4390	6.142	0	0	0
2022/09/28	2040	03/11/2022	11.40	Put	Bond Future	3,191.8700	3.1919	3,389.1400	3.3891	6.180	0	0	0
2022/09/28	2040	03/11/2022	11.41	Call	Bond Future	533.9000	0.5339	453.4200	0.4534	(15.074)	0	0	0
2022/09/28	2040	03/11/2022	10.80	Call	Bond Future	42.3800	0.0424	31.4800	0.0315	(25.720)	0	0	0
2022/09/28	2040	03/11/2022	10.80	Put	Bond Future	6,708.7700	6.7088	6,973.8800	6.9739	3.952	0	0	0
2022/09/28	2040	03/11/2022	11.30	Call	Bond Future	372.3300	0.3723	310.1700	0.3102	(16.695)	0	0	1,467
2022/09/28	2040	03/11/2022	11.30	Put	Bond Future	3,691.6800	3.6917	3,905.5300	3.9055	5.793	0	0	0
2022/09/28	2040	02/02/2023	12.24	Call	Bond Future	3,949.3900	3.9494	3,768.1400	3.7681	(4.589)	0	0	0
2022/09/28	2040	02/02/2023	12.24	Put	Bond Future	2,338.6400	2.3386	2,442.2200	2.4422	4.429	0	0	0
2022/09/28	2040	02/02/2023	12.27	Call	Bond Future	4,057.0200	4.0570	3,873.3500	3.8733	(4.527)	0	0	0
2022/09/28	2040	02/02/2023	12.27	Put	Bond Future	2,273.4200	2.2734	2,374.5800	2.3746	4.450	0	0	388
2022/09/28	2040	02/02/2023	11.12	Call	Bond Future	961.5300	0.9615	885.6600	0.8857	(7.891)	0	0	0
2022/09/28	2040	02/02/2023	11.12	Put	Bond Future	6,271.1600	6.2712	6,480.1200	6.4801	3.332	0	0	0
2022/09/28	2040	02/02/2023	11.19	Call	Bond Future	1,078.4000	1.0784	996.1200	0.9961	(7.630)	0	0	621
2022/09/28	2040	02/02/2023	11.19	Put	Bond Future	5,927.4200	5.9274	6,129.9700	6.1300	3.417	0	0	0
2022/09/28	2040	02/02/2023	12.07	Put	Bond Future	2,741.8900	2.7419	2,859.8400	2.8598	4.302	0	0	621
2022/09/28	2040	02/02/2023	10.96	Call	Bond Future	726.8000	0.7268	664.8700	0.6649	(8.521)	0	0	388
2022/09/28	2040	02/02/2023	10.96	Put	Bond Future	7,104.1900	7.1042	7,327.0900	7.3271	3.138	0	0	0
2022/09/28	2040	02/02/2023	10.93	Call	Bond Future	687.7000	0.6877	628.2500	0.6283	(8.645)	0	0	0
2022/09/28	2040	02/02/2023			Bond Future	11.9655	78.8302	12.0134	78.5453	0.400	0.0000	0.0000	64,691
2022/09/28	2040	02/02/2023	12.07	Call	Bond Future	3,361.3700	3.3614	3,194.4900	3.1945	(4.965)	0	0	0
2022/09/28	2040	02/02/2023	11.10	Call	Bond Future	929.6900	0.9297	855.6300	0.8556	(7.966)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	2040	02/02/2023	11.10	Put	Bond Future	6,371.6500	6.3716	6,582.4200	6.5824	3.308	0	0	0
2022/09/28	2040	02/02/2023	11.11	Call	Bond Future	945.5200	0.9455	870.5500	0.8706	(7.929)	0	0	0
2022/09/28	2040	02/02/2023	11.11	Put	Bond Future	6,321.2700	6.3213	6,531.1300	6.5311	3.320	0	0	0
2022/09/28	2040	02/02/2023	10.18	Call	Bond Future	152.1200	0.1521	134.4300	0.1344	(11.629)	0	0	0
2022/09/28	2040	02/02/2023	10.18	Put	Bond Future	12,047.7300	12.0477	12,314.8700	12.3149	2.217	0	0	0
2022/09/28	2040	02/02/2023	10.21	Call	Bond Future	162.7100	0.1627	143.9900	0.1440	(11.505)	0	0	388
2022/09/28	2040	02/02/2023	10.21	Put	Bond Future	11,836.0500	11.8361	12,102.1600	12.1022	2.248	0	0	0
2022/09/28	2040	02/02/2023	10.93	Put	Bond Future	7,267.6400	7.2676	7,493.0200	7.4930	3.101	0	0	0
2022/09/28	2040	04/05/2023	12.78	Call	Bond Future	6,326.0900	6.3261	6,121.7000	6.1217	(3.231)	0	0	0
2022/09/28	2040	04/05/2023	12.78	Put	Bond Future	2,414.6100	2.4146	2,503.2400	2.5032	3.671	0	0	388
2022/09/28	2040	04/05/2023	13.45	Put	Bond Future	1,510.0000	1.5100	1,568.3100	1.5683	3.862	0	0	486
2022/09/28	2040	04/05/2023	11.43	Call	Bond Future	2,116.9300	2.1169	2,005.9500	2.0059	(5.242)	0	0	0
2022/09/28	2040	04/05/2023	11.43	Put	Bond Future	6,114.7700	6.1148	6,296.8100	6.2968	2.977	0	0	0
2022/09/28	2040	04/05/2023	10.73	Put	Bond Future	9,517.7200	9.5177	9,750.6500	9.7507	2.447	0	0	0
2022/09/28	2040	04/05/2023			Bond Future	12.0854	80.4589	12.1355	80.1659	0.415	0.0000	0.0000	0
2022/09/28	2040	04/05/2023	13.45	Call	Bond Future	8,905.5200	8.9055	8,670.8100	8.6708	(2.636)	0	0	0
2022/09/28	2040	04/05/2023	11.42	Call	Bond Future	2,093.9300	2.0939	1,983.7300	1.9837	(5.263)	0	0	0
2022/09/28	2040	04/05/2023	11.42	Put	Bond Future	6,155.2300	6.1552	6,338.0500	6.3380	2.970	0	0	0
2022/09/28	2040	04/05/2023	11.48	Call	Bond Future	2,233.3000	2.2333	2,118.4100	2.1184	(5.144)	0	0	486
2022/09/28	2040	04/05/2023	11.48	Put	Bond Future	5,914.9600	5.9150	6,093.0900	6.0931	3.012	0	0	0
2022/09/28	2040	04/05/2023	10.73	Call	Bond Future	886.5800	0.8866	826.4900	0.8265	(6.778)	0	0	486
2022/09/28	2040	04/05/2023	10.92	Call	Bond Future	1,149.8000	1.1498	1,077.0100	1.0770	(6.331)	0	0	388
2022/09/28	2040	04/05/2023	10.92	Put	Bond Future	8,484.1300	8.4841	8,704.3600	8.7044	2.596	0	0	0
2022/09/28	2040	04/05/2023	11.41	Call	Bond Future	2,071.2900	2.0713	1,961.8800	1.9619	(5.282)	0	0	0
2022/09/28	2040	04/05/2023	11.41	Put	Bond Future	6,196.1400	6.1961	6,379.7500	6.3798	2.963	0	0	0
2022/09/28	2040	04/05/2023	10.17	Call	Bond Future	408.6700	0.4087	376.2900	0.3763	(7.923)	0	0	388
2022/09/28	2040	04/05/2023	10.17	Put	Bond Future	13,042.5700	13.0426	13,303.2100	13.3032	1.998	0	0	0
2022/09/28	2040	03/08/2023	12.23	Call	Bond Future	4,429.7400	4.4297	4,264.6600	4.2647	(3.727)	0	0	0
2022/09/28	2040	03/08/2023	12.23	Put	Bond Future	4,316.1700	4.3162	4,451.0700	4.4511	3.125	0	0	0
2022/09/28	2040	03/08/2023			Bond Future	12.2103	77.6280	12.2625	77.3280	0.428	0.0000	0.0000	0
2022/09/28	2040	03/08/2023	12.22	Call	Bond Future	4,398.7300	4.3987	4,234.2900	4.2343	(3.738)	0	0	0
2022/09/28	2040	03/08/2023	12.22	Put	Bond Future	4,342.6600	4.3427	4,478.2000	4.4782	3.121	0	0	0
2022/09/28	2040	03/08/2023	12.21	Call	Bond Future	4,367.8100	4.3678	4,204.0100	4.2040	(3.750)	0	0	0
2022/09/28	2040	03/08/2023	12.21	Put	Bond Future	4,369.3000	4.3693	4,505.4800	4.5055	3.117	0	0	0
2022/09/28	2040	02/11/2023	11.59	Call	Bond Future	2,794.0700	2.7941	2,673.7900	2.6738	(4.305)	0	0	0
2022/09/28	2040	02/11/2023	11.60	Put	Bond Future	7,163.3400	7.1633	7,348.5800	7.3486	2.586	0	0	0
2022/09/28	2040	02/11/2023	11.58	Call	Bond Future	2,771.0700	2.7711	2,651.4300	2.6514	(4.317)	0	0	0
2022/09/28	2040	02/11/2023	11.58	Put	Bond Future	7,240.7800	7.2408	7,427.3100	7.4273	2.576	0	0	0
2022/09/28	2040	02/11/2023			Bond Future	12.3352	79.2244	12.3894	78.9182	0.440	0.0000	0.0000	0
2022/09/28	2040	02/11/2023	11.59	Put	Bond Future	7,201.9700	7.2020	7,387.8600	7.3879	2.581	0	0	0
2022/09/28	2040	02/11/2023	11.60	Call	Bond Future	2,817.1700	2.8172	2,696.2400	2.6962	(4.293)	0	0	0
2022/09/28	2044	03/11/2022	10.10	Call	Bond Future	0.5000	0.0005	0.3000	0.0003	(40.000)	0	0	0
2022/09/28	2044	03/11/2022	10.10	Put	Bond Future	11,958.9300	11.9589	12,240.6700	12.2407	2.356	0	0	0
2022/09/28	2044	03/11/2022	10.60	Call	Bond Future	14.2700	0.0143	10.0000	0.0100	(29.923)	0	0	1,647
2022/09/28	2044	03/11/2022	10.60	Put	Bond Future	8,182.6500	8.1826	8,460.3200	8.4603	3.393	0	0	0
2022/09/28	2044	03/11/2022	10.80	Call	Bond Future	45.6000	0.0456	33.9400	0.0339	(25.570)	0	0	0
2022/09/28	2044	03/11/2022	10.80	Put	Bond Future	6,771.7600	6.7718	7,042.0400	7.0420	3.991	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	2044	03/11/2022	11.41	Call	Bond Future	565.1500	0.5652	480.5800	0.4806	(14.964)	0	0	0
2022/09/28	2044	03/11/2022	11.41	Put	Bond Future	3,134.1500	3.1342	3,331.5200	3.3315	6.297	0	0	0
2022/09/28	2044	03/11/2022	11.30	Call	Bond Future	395.3300	0.3953	329.7900	0.3298	(16.579)	0	0	1,647
2022/09/28	2044	03/11/2022	11.30	Put	Bond Future	3,688.1500	3.6881	3,904.5500	3.9045	5.867	0	0	0
2022/09/28	2044	03/11/2022	11.40	Put	Bond Future	3,182.3400	3.1823	3,381.5100	3.3815	6.259	0	0	0
2022/09/28	2044	03/11/2022			Bond Future	11.8144	78.6767	11.8602	78.3947	0.387	0.0000	0.0000	73,559
2022/09/28	2044	03/11/2022	11.39	Call	Bond Future	531.1000	0.5311	450.1300	0.4501	(15.246)	0	0	0
2022/09/28	2044	03/11/2022	11.39	Put	Bond Future	3,230.8900	3.2309	3,431.8600	3.4319	6.220	0	0	0
2022/09/28	2044	03/11/2022	11.40	Call	Bond Future	547.9900	0.5480	465.2200	0.4652	(15.104)	0	0	0
2022/09/28	2044	02/02/2023	12.00	Call	Bond Future	3,251.8300	3.2518	3,085.6500	3.0856	(5.110)	0	0	0
2022/09/28	2044	02/02/2023	12.00	Put	Bond Future	2,913.1900	2.9132	3,037.6900	3.0377	4.274	0	0	4,000
2022/09/28	2044	02/02/2023	11.20	Put	Bond Future	5,897.0200	5.8970	6,100.6700	6.1007	3.453	0	0	0
2022/09/28	2044	02/02/2023	11.90	Call	Bond Future	2,928.0500	2.9281	2,771.1700	2.7712	(5.358)	0	0	1,300
2022/09/28	2044	02/02/2023	11.90	Put	Bond Future	3,194.9500	3.1950	3,328.7500	3.3288	4.188	0	0	0
2022/09/28	2044	02/02/2023	11.14	Call	Bond Future	1,046.0700	1.0461	964.7600	0.9648	(7.773)	0	0	0
2022/09/28	2044	02/02/2023	11.14	Put	Bond Future	6,194.7200	6.1947	6,404.0900	6.4041	3.380	0	0	0
2022/09/28	2044	02/02/2023	11.15	Call	Bond Future	1,063.4100	1.0634	981.1500	0.9811	(7.735)	0	0	0
2022/09/28	2044	02/02/2023	11.15	Put	Bond Future	6,144.4600	6.1445	6,352.8800	6.3529	3.392	0	0	0
2022/09/28	2044	02/02/2023			Bond Future	11.9439	75.7685	11.9920	75.4779	0.403	0.0000	0.0000	31,719
2022/09/28	2044	02/02/2023	11.16	Call	Bond Future	1,080.7900	1.0808	997.5800	0.9976	(7.699)	0	0	0
2022/09/28	2044	02/02/2023	11.16	Put	Bond Future	6,094.3300	6.0943	6,301.8000	6.3018	3.404	0	0	0
2022/09/28	2044	02/02/2023	11.20	Call	Bond Future	1,152.5600	1.1526	1,065.5300	1.0655	(7.551)	0	0	1,300
2022/09/28	2044	04/05/2023	11.75	Put	Bond Future	4,923.7500	4.9238	5,081.3800	5.0814	3.201	0	0	4,115
2022/09/28	2044	04/05/2023	11.41	Call	Bond Future	2,173.2400	2.1732	2,059.1300	2.0591	(5.251)	0	0	0
2022/09/28	2044	04/05/2023	11.41	Put	Bond Future	6,201.8000	6.2018	6,386.5500	6.3865	2.979	0	0	0
2022/09/28	2044	04/05/2023	11.42	Call	Bond Future	2,196.8300	2.1968	2,081.9200	2.0819	(5.231)	0	0	0
2022/09/28	2044	04/05/2023	11.42	Put	Bond Future	6,160.3500	6.1603	6,344.3000	6.3443	2.986	0	0	0
2022/09/28	2044	04/05/2023			Bond Future	12.0565	77.3340	12.1068	77.0352	0.417	0.0000	0.0000	0
2022/09/28	2044	04/05/2023	11.43	Call	Bond Future	2,220.5600	2.2206	2,104.8400	2.1048	(5.211)	0	0	0
2022/09/28	2044	04/05/2023	11.43	Put	Bond Future	6,119.1300	6.1191	6,302.2700	6.3023	2.993	0	0	0
2022/09/28	2044	04/05/2023	11.75	Call	Bond Future	3,057.6200	3.0576	2,916.3900	2.9164	(4.619)	0	0	0
2022/09/28	2044	04/05/2023	12.00	Call	Bond Future	3,806.1000	3.8061	3,645.8100	3.6458	(4.211)	0	0	0
2022/09/28	2044	04/05/2023	12.00	Put	Bond Future	4,144.4100	4.1444	4,282.9800	4.2830	3.344	0	0	4,115
2022/09/28	2044	03/08/2023	12.15	Call	Bond Future	4,371.9200	4.3719	4,205.9400	4.2059	(3.797)	0	0	0
2022/09/28	2044	03/08/2023	12.15	Put	Bond Future	4,509.7200	4.5097	4,649.5900	4.6496	3.102	0	0	0
2022/09/28	2044	03/08/2023	12.16	Call	Bond Future	4,403.1500	4.4031	4,236.5200	4.2365	(3.784)	0	0	0
2022/09/28	2044	03/08/2023	12.16	Put	Bond Future	4,482.1800	4.4822	4,621.4000	4.6214	3.106	0	0	0
2022/09/28	2044	03/08/2023			Bond Future	12.1735	74.5632	12.2258	74.2574	0.430	0.0000	0.0000	0
2022/09/28	2044	03/08/2023	12.17	Call	Bond Future	4,434.2000	4.4342	4,266.9100	4.2669	(3.773)	0	0	0
2022/09/28	2044	03/08/2023	12.17	Put	Bond Future	4,454.5400	4.4545	4,593.1000	4.5931	3.111	0	0	0
2022/09/28	2044	02/11/2023	11.57	Call	Bond Future	2,903.2500	2.9032	2,778.6100	2.7786	(4.293)	0	0	0
2022/09/28	2044	02/11/2023	11.57	Put	Bond Future	7,260.8000	7.2608	7,448.3800	7.4484	2.583	0	0	0
2022/09/28	2044	02/11/2023			Bond Future	12.2901	76.0966	12.3444	75.7844	0.442	0.0000	0.0000	0
2022/09/28	2044	02/11/2023	11.55	Call	Bond Future	2,855.8000	2.8558	2,732.4800	2.7325	(4.318)	0	0	0
2022/09/28	2044	02/11/2023	11.55	Put	Bond Future	7,340.4400	7.3404	7,529.3400	7.5293	2.573	0	0	0
2022/09/28	2044	02/11/2023	11.56	Call	Bond Future	2,879.6300	2.8796	2,755.6400	2.7556	(4.306)	0	0	0
2022/09/28	2044	02/11/2023	11.56	Put	Bond Future	7,300.6800	7.3007	7,488.9100	7.4889	2.578	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	2046	03/11/2022			Bond Future	112.9647	112.9647	110.9109	110.9109	(1.818)	0.0000	0.0000	16,541
2022/09/28	2046	02/02/2023			Bond Future	115.1073	115.1073	113.0098	113.0098	(1.822)	0.0000	0.0000	0
2022/09/28	2046	04/05/2023			Bond Future	115.4558	115.4558	113.3117	113.3117	(1.857)	0.0000	0.0000	0
2022/09/28	2046	03/08/2023			Bond Future	117.8869	117.8869	115.6966	115.6966	(1.858)	0.0000	0.0000	0
2022/09/28	2046	02/11/2023			Bond Future	118.2113	118.2113	115.9760	115.9760	(1.891)	0.0000	0.0000	0
2022/09/28	2050	03/11/2022			Bond Future	115.4066	115.4066	113.4963	113.4963	(1.655)	0.0000	0.0000	12,556
2022/09/28	2050	02/02/2023			Bond Future	115.4538	115.4538	113.5020	113.5020	(1.690)	0.0000	0.0000	0
2022/09/28	2050	04/05/2023			Bond Future	117.8606	117.8606	115.8651	115.8651	(1.693)	0.0000	0.0000	0
2022/09/28	2050	03/08/2023			Bond Future	118.1293	118.1293	116.0913	116.0913	(1.725)	0.0000	0.0000	0
2022/09/28	2050	02/11/2023			Bond Future	120.5837	120.5837	118.5034	118.5034	(1.725)	0.0000	0.0000	0
2022/09/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	AL37	03/11/2022			Index Future	819.9260	819.9260	819.1820	819.1820	(0.091)	0.0000	0.0000	0
2022/09/28	AL37	02/02/2023			Index Future	835.2520	835.2520	834.4820	834.4820	(0.092)	0.0000	0.0000	0
2022/09/28	AL37	04/05/2023			Index Future	852.4380	852.4380	851.6450	851.6450	(0.093)	0.0000	0.0000	0
2022/09/28	AL37	03/08/2023			Index Future	870.1810	870.1810	869.3680	869.3680	(0.093)	0.0000	0.0000	0
2022/09/28	AL37	02/11/2023			Index Future	888.0720	888.0720	887.2420	887.2420	(0.093)	0.0000	0.0000	0
2022/09/28	AL7T	03/11/2022			Index Future	936.0760	936.0760	934.5590	934.5590	(0.162)	0.0000	0.0000	0
2022/09/28	AL7T	02/02/2023			Index Future	953.5730	953.5730	952.0140	952.0140	(0.163)	0.0000	0.0000	0
2022/09/28	AL7T	04/05/2023			Index Future	973.1940	973.1940	971.5940	971.5940	(0.164)	0.0000	0.0000	0
2022/09/28	AL7T	03/08/2023			Index Future	993.4500	993.4500	991.8140	991.8140	(0.165)	0.0000	0.0000	0
2022/09/28	AL7T	02/11/2023			Index Future	1,013.8760	1,013.8760	1,012.2050	1,012.2050	(0.165)	0.0000	0.0000	0
2022/09/28	ALBI	03/11/2022			Index Future	822.0870	822.0870	820.0860	820.0860	(0.243)	0.0000	0.0000	123
2022/09/28	ALBI	02/02/2023			Index Future	837.4540	837.4540	835.4030	835.4030	(0.245)	0.0000	0.0000	0
2022/09/28	ALBI	04/05/2023			Index Future	854.6860	854.6860	852.5850	852.5850	(0.246)	0.0000	0.0000	0
2022/09/28	ALBI	03/08/2023			Index Future	872.4750	872.4750	870.3280	870.3280	(0.246)	0.0000	0.0000	0
2022/09/28	ALBI	02/11/2023			Index Future	890.4130	890.4130	888.2220	888.2220	(0.246)	0.0000	0.0000	0
2022/09/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/09/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/09/28	ES33	03/11/2022			Bond Future	12.5873	71.4259	12.6260	71.2496	0.307	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	ES33	02/02/2023			Bond Future	12.7808	72.7807	12.8218	72.5979	0.321	0.0000	0.0000	350
2022/09/28	ES33	04/05/2023			Bond Future	12.9483	70.5023	12.9915	70.3137	0.334	0.0000	0.0000	0
2022/09/28	ES33	03/08/2023			Bond Future	13.1191	71.9881	13.1644	71.7948	0.345	0.0000	0.0000	0
2022/09/28	ES33	02/11/2023			Bond Future	13.3072	69.6885	13.3545	69.4912	0.355	0.0000	0.0000	0
2022/09/28	ES42	03/11/2022			Bond Future	12.8587	69.4190	12.9029	69.1879	0.344	0.0000	0.0000	0
2022/09/28	ES42	02/02/2023			Bond Future	13.0284	70.7373	13.0751	70.4985	0.359	0.0000	0.0000	4,769
2022/09/28	ES42	04/05/2023			Bond Future	13.1830	67.9489	13.2321	67.7032	0.373	0.0000	0.0000	0
2022/09/28	ES42	03/08/2023			Bond Future	13.3356	69.3822	13.3868	69.1306	0.384	0.0000	0.0000	0
2022/09/28	ES42	02/11/2023			Bond Future	13.5029	66.5612	13.5563	66.3044	0.396	0.0000	0.0000	0
2022/09/28	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	03/11/2022	820.41	Put	GOVI	99,160.0000	9.9160	118,820.0000	11.8820	19.827	0	0	0
2022/09/28	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	03/11/2022	820.42	Put	GOVI	99,260.0000	9.9260	118,920.0000	11.8920	19.807	0	0	0
2022/09/28	GOVI	03/11/2022			GOVI	810.4940	810.4940	808.5280	808.5280	(0.243)	0.0000	0.0000	867
2022/09/28	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	03/11/2022	820.43	Put	GOVI	99,360.0000	9.9360	119,020.0000	11.9020	19.787	0	0	0
2022/09/28	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	02/02/2023	850.82	Put	GOVI	251,760.0000	25.1760	271,910.0000	27.1910	8.004	0	0	0
2022/09/28	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	02/02/2023	850.83	Put	GOVI	251,860.0000	25.1860	272,010.0000	27.2010	8.000	0	0	0
2022/09/28	GOVI	02/02/2023			GOVI	825.6440	825.6440	823.6290	823.6290	(0.244)	0.0000	0.0000	0
2022/09/28	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	02/02/2023	850.84	Put	GOVI	251,960.0000	25.1960	272,110.0000	27.2110	7.997	0	0	0
2022/09/28	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	04/05/2023	852.86	Put	GOVI	102,270.0000	10.2270	122,920.0000	12.2920	20.192	0	0	0
2022/09/28	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	04/05/2023	852.87	Put	GOVI	102,370.0000	10.2370	123,020.0000	12.3020	20.172	0	0	0
2022/09/28	GOVI	04/05/2023			GOVI	842.6330	842.6330	840.5680	840.5680	(0.245)	0.0000	0.0000	0
2022/09/28	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	04/05/2023	852.88	Put	GOVI	102,470.0000	10.2470	123,120.0000	12.3120	20.152	0	0	0
2022/09/28	GOVI	03/08/2023	837.21	Call	GOVI	229,610.0000	22.9610	208,510.0000	20.8510	(9.189)	0	0	0
2022/09/28	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	03/08/2023	837.22	Call	GOVI	229,510.0000	22.9510	208,410.0000	20.8410	(9.193)	0	0	0
2022/09/28	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	03/08/2023			GOVI	860.1710	860.1710	858.0610	858.0610	(0.245)	0.0000	0.0000	0
2022/09/28	GOVI	03/08/2023	837.23	Call	GOVI	229,410.0000	22.9410	208,310.0000	20.8310	(9.198)	0	0	0
2022/09/28	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	02/11/2023	885.81	Put	GOVI	79,540.0000	7.9540	101,070.0000	10.1070	27.068	0	0	0
2022/09/28	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	02/11/2023			GOVI	877.8560	877.8560	875.7030	875.7030	(0.245)	0.0000	0.0000	0
2022/09/28	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	02/11/2023	885.80	Put	GOVI	79,440.0000	7.9440	100,970.0000	10.0970	27.102	0	0	0
2022/09/28	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	GOVI	02/11/2023	885.82	Put	GOVI	79,640.0000	7.9640	101,170.0000	10.1170	27.034	0	0	0
2022/09/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	IGOV	03/11/2022			Index Future	319.3830	319.3830	317.0640	317.0640	(0.726)	0.0000	0.0000	702
2022/09/28	IGOV	02/02/2023			Index Future	325.4320	325.4320	323.0640	323.0640	(0.728)	0.0000	0.0000	0
2022/09/28	IGOV	04/05/2023			Index Future	332.2050	332.2050	329.7840	329.7840	(0.729)	0.0000	0.0000	0
2022/09/28	IGOV	03/08/2023			Index Future	339.1940	339.1940	336.7220	336.7220	(0.729)	0.0000	0.0000	0
2022/09/28	IGOV	02/11/2023			Index Future	346.2420	346.2420	343.7180	343.7180	(0.729)	0.0000	0.0000	0
2022/09/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/09/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/09/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/09/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/09/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/09/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/09/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/09/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/09/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/09/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/09/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/09/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/09/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/09/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/09/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/09/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/09/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/09/28	JBAF	19/10/2022			Jibar Tradeable Future	6.5950	93.4050	6.5550	93.4450	(0.607)	0.0000	0.0000	0
2022/09/28	JBAF	16/11/2022			Jibar Tradeable Future	6.7050	93.2950	6.6500	93.3500	(0.820)	0.0000	0.0000	0
2022/09/28	JBAF	21/12/2022			Jibar Tradeable Future	7.4350	92.5650	7.4650	92.5350	0.403	0.0000	0.0000	68
2022/09/28	JBAF	18/01/2023			Jibar Tradeable Future	7.6150	92.3850	7.5100	92.4900	(1.379)	0.0000	0.0000	0
2022/09/28	JBAF	15/02/2023			Jibar Tradeable Future	8.0850	91.9150	8.1200	91.8800	0.433	0.0000	0.0000	0
2022/09/28	JBAF	15/03/2023			Jibar Tradeable Future	8.2050	91.7950	8.2050	91.7950	0.000	0.0000	0.0000	0
2022/09/28	JBAF	21/06/2023			Jibar Tradeable Future	8.5750	91.4250	8.5900	91.4100	0.175	0.0000	0.0000	0
2022/09/28	JBAF	20/09/2023			Jibar Tradeable Future	8.6600	91.3400	8.6750	91.3250	0.173	0.0000	0.0000	75
2022/09/28	JBAF	20/12/2023			Jibar Tradeable Future	8.6900	91.3100	8.7150	91.2850	0.288	0.0000	0.0000	272
2022/09/28	JBAF	20/03/2024			Jibar Tradeable Future	8.7200	91.2800	8.7400	91.2600	0.229	0.0000	0.0000	0
2022/09/28	JBAF	19/06/2024			Jibar Tradeable Future	8.6700	91.3300	8.7300	91.2700	0.692	0.0000	0.0000	0
2022/09/28	JBAF	18/09/2024			Jibar Tradeable Future	8.7900	91.2100	8.8350	91.1650	0.512	0.0000	0.0000	0
2022/09/28	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	R023	03/11/2022	6.25	Put	Bond Future	338.2300	0.3382	346.6100	0.3466	2.478	0	0	0
2022/09/28	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	R023	03/11/2022	6.26	Put	Bond Future	335.1700	0.3352	343.5500	0.3435	2.500	0	0	0
2022/09/28	R023	03/11/2022			Bond Future	7.3559	101.5821	7.3834	101.5738	0.374	0.0000	0.0000	23,207
2022/09/28	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/09/28	R023	03/11/2022	6.27	Put	Bond Future	332.1000	0.3321	340.4800	0.3405	2.523	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	R035	03/11/2022	10.57	Call	Bond Future	34.0900	0.0341	25.8200	0.0258	(24.259)	0	0	0
2022/09/28	R035	03/11/2022	10.57	Put	Bond Future	6,257.4100	6.2574	6,472.9900	6.4730	3.445	0	0	582
2022/09/28	R035	03/11/2022	11.15	Call	Bond Future	410.1800	0.4102	350.8400	0.3508	(14.467)	0	0	0
2022/09/28	R035	03/11/2022	11.15	Put	Bond Future	3,117.6200	3.1176	3,282.1300	3.2821	5.277	0	0	0
2022/09/28	R035	03/11/2022	12.68	Call	Bond Future	5,783.8200	5.7838	5,568.5100	5.5685	(3.723)	0	0	0
2022/09/28	R035	03/11/2022	12.68	Put	Bond Future	123.9500	0.1239	132.4900	0.1325	6.890	0	0	976
2022/09/28	R035	03/11/2022	10.99	Call	Bond Future	232.5600	0.2326	193.4300	0.1934	(16.826)	0	0	0
2022/09/28	R035	03/11/2022	10.99	Put	Bond Future	3,889.7900	3.8898	4,074.5100	4.0745	4.749	0	0	582
2022/09/28	R035	03/11/2022	11.05	Call	Bond Future	290.6800	0.2907	244.4400	0.2444	(15.908)	0	0	976
2022/09/28	R035	03/11/2022			Bond Future	11.6205	83.9184	11.6604	83.6946	0.343	0.0000	0.0000	61,013
2022/09/28	R035	03/11/2022	9.82	Call	Bond Future	0.2600	0.0003	0.1600	0.0002	(38.462)	0	0	582
2022/09/28	R035	03/11/2022	9.82	Put	Bond Future	11,082.1200	11.0821	11,305.8700	11.3059	2.019	0	0	0
2022/09/28	R035	03/11/2022	10.30	Call	Bond Future	6.6600	0.0067	4.6600	0.0047	(30.030)	0	0	976
2022/09/28	R035	03/11/2022	10.30	Put	Bond Future	7,937.1700	7.9372	8,159.0200	8.1590	2.795	0	0	0
2022/09/28	R035	03/11/2022	11.14	Call	Bond Future	396.8800	0.3969	338.9200	0.3389	(14.604)	0	0	0
2022/09/28	R035	03/11/2022	11.14	Put	Bond Future	3,163.2500	3.1632	3,329.1400	3.3291	5.244	0	0	0
2022/09/28	R035	03/11/2022	11.05	Put	Bond Future	3,589.9800	3.5900	3,767.5900	3.7676	4.947	0	0	0
2022/09/28	R035	03/11/2022	11.13	Call	Bond Future	383.9000	0.3839	327.2900	0.3273	(14.746)	0	0	0
2022/09/28	R035	03/11/2022	11.13	Put	Bond Future	3,209.2500	3.2093	3,376.4900	3.3765	5.211	0	0	0
2022/09/28	R035	02/02/2023	11.94	Call	Bond Future	3,276.2700	3.2763	3,135.2600	3.1353	(4.304)	0	0	0
2022/09/28	R035	02/02/2023	13.22	Put	Bond Future	667.9100	0.6679	696.7800	0.6968	4.322	0	0	976
2022/09/28	R035	02/02/2023	10.88	Call	Bond Future	804.2400	0.8042	745.6300	0.7456	(7.288)	0	0	0
2022/09/28	R035	02/02/2023	10.88	Put	Bond Future	5,933.6000	5.9336	6,106.8000	6.1068	2.919	0	0	0
2022/09/28	R035	02/02/2023	10.66	Call	Bond Future	538.1900	0.5382	494.5300	0.4945	(8.112)	0	0	0
2022/09/28	R035	02/02/2023	10.66	Put	Bond Future	7,000.9900	7.0010	7,189.1400	7.1891	2.687	0	0	582
2022/09/28	R035	02/02/2023	10.30	Put	Bond Future	8,972.3400	8.9723	9,179.1100	9.1791	2.305	0	0	0
2022/09/28	R035	02/02/2023	10.60	Call	Bond Future	478.1300	0.4781	438.1800	0.4382	(8.355)	0	0	0
2022/09/28	R035	02/02/2023	10.60	Put	Bond Future	7,309.6100	7.3096	7,501.4700	7.5015	2.625	0	0	0
2022/09/28	R035	02/02/2023	10.64	Put	Bond Future	7,103.1300	7.1031	7,292.5400	7.2925	2.667	0	0	0
2022/09/28	R035	02/02/2023	9.81	Call	Bond Future	90.3500	0.0904	80.1300	0.0801	(11.312)	0	0	582
2022/09/28	R035	02/02/2023	9.81	Put	Bond Future	11,984.8200	11.9848	12,206.4100	12.2064	1.849	0	0	0
2022/09/28	R035	02/02/2023	9.85	Call	Bond Future	99.3700	0.0994	88.2900	0.0883	(11.150)	0	0	0
2022/09/28	R035	02/02/2023	9.89	Call	Bond Future	109.1000	0.1091	97.1100	0.0971	(10.990)	0	0	388
2022/09/28	R035	02/02/2023	9.89	Put	Bond Future	11,472.6900	11.4727	11,692.5100	11.6925	1.916	0	0	0
2022/09/28	R035	02/02/2023			Bond Future	11.7732	85.4896	11.8154	85.2578	0.359	0.0000	0.0000	107,181
2022/09/28	R035	02/02/2023	11.94	Put	Bond Future	2,366.3900	2.3664	2,457.1900	2.4572	3.837	0	0	0
2022/09/28	R035	02/02/2023	11.98	Call	Bond Future	3,404.8800	3.4049	3,261.0800	3.2611	(4.223)	0	0	0
2022/09/28	R035	02/02/2023	11.98	Put	Bond Future	2,279.0100	2.2790	2,367.0200	2.3670	3.862	0	0	388
2022/09/28	R035	02/02/2023	13.22	Call	Bond Future	8,095.6600	8.0957	7,892.7200	7.8927	(2.507)	0	0	0
2022/09/28	R035	02/02/2023	11.05	Call	Bond Future	1,064.7100	1.0647	993.3600	0.9934	(6.701)	0	0	976
2022/09/28	R035	02/02/2023	11.05	Put	Bond Future	5,183.1500	5.1832	5,343.6100	5.3436	3.096	0	0	0
2022/09/28	R035	02/02/2023	11.06	Call	Bond Future	1,081.9700	1.0820	1,009.8300	1.0098	(6.667)	0	0	0
2022/09/28	R035	02/02/2023	11.06	Put	Bond Future	5,141.4600	5.1415	5,301.1300	5.3011	3.106	0	0	582
2022/09/28	R035	02/02/2023	10.86	Call	Bond Future	776.8900	0.7769	719.7200	0.7197	(7.359)	0	0	0
2022/09/28	R035	02/02/2023	10.86	Put	Bond Future	6,026.2900	6.0263	6,200.9300	6.2009	2.898	0	0	0
2022/09/28	R035	02/02/2023	10.87	Call	Bond Future	790.4800	0.7905	732.6000	0.7326	(7.322)	0	0	0
2022/09/28	R035	02/02/2023	10.87	Put	Bond Future	5,979.8300	5.9798	6,153.7600	6.1538	2.909	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	R035	02/02/2023	10.30	Call	Bond Future	264.5100	0.2645	239.4700	0.2395	(9.467)	0	0	976
2022/09/28	R035	02/02/2023	10.64	Call	Bond Future	517.6800	0.5177	475.2800	0.4753	(8.190)	0	0	388
2022/09/28	R035	02/02/2023	9.85	Put	Bond Future	11,727.8800	11.7279	11,948.6100	11.9486	1.882	0	0	0
2022/09/28	R035	04/05/2023	11.22	Put	Bond Future	5,643.2800	5.6433	5,792.9900	5.7930	2.653	0	0	0
2022/09/28	R035	04/05/2023	12.46	Call	Bond Future	5,359.9500	5.3600	5,198.4700	5.1985	(3.013)	0	0	0
2022/09/28	R035	04/05/2023	12.46	Put	Bond Future	2,400.7100	2.4007	2,478.1900	2.4782	3.227	0	0	388
2022/09/28	R035	04/05/2023	13.18	Call	Bond Future	7,948.1100	7.9481	7,758.0000	7.7580	(2.392)	0	0	0
2022/09/28	R035	04/05/2023	13.18	Put	Bond Future	1,427.7400	1.4277	1,476.5900	1.4766	3.421	0	0	491
2022/09/28	R035	04/05/2023	11.17	Call	Bond Future	1,771.5900	1.7716	1,685.5200	1.6855	(4.858)	0	0	491
2022/09/28	R035	04/05/2023	11.20	Call	Bond Future	1,832.0100	1.8320	1,744.0200	1.7440	(4.803)	0	0	0
2022/09/28	R035	04/05/2023	11.21	Call	Bond Future	1,852.1700	1.8522	1,763.5500	1.7635	(4.785)	0	0	0
2022/09/28	R035	04/05/2023	10.60	Call	Bond Future	867.9800	0.8680	815.7800	0.8158	(6.014)	0	0	388
2022/09/28	R035	04/05/2023	10.60	Put	Bond Future	8,314.4800	8.3145	8,501.2400	8.5012	2.246	0	0	0
2022/09/28	R035	04/05/2023			Bond Future	11.8967	82.7466	11.9411	82.5076	0.373	0.0000	0.0000	0
2022/09/28	R035	04/05/2023	11.22	Call	Bond Future	1,872.6900	1.8727	1,783.4400	1.7834	(4.766)	0	0	0
2022/09/28	R035	04/05/2023	11.17	Put	Bond Future	5,830.5700	5.8306	5,983.4600	5.9835	2.622	0	0	0
2022/09/28	R035	04/05/2023	11.20	Put	Bond Future	5,717.7900	5.7178	5,868.7600	5.8688	2.640	0	0	0
2022/09/28	R035	04/05/2023	11.21	Put	Bond Future	5,680.3300	5.6803	5,830.6700	5.8307	2.647	0	0	0
2022/09/28	R035	04/05/2023	9.85	Call	Bond Future	301.6000	0.3016	279.0600	0.2791	(7.473)	0	0	388
2022/09/28	R035	04/05/2023	9.85	Put	Bond Future	12,499.5200	12.4995	12,715.9400	12.7159	1.731	0	0	0
2022/09/28	R035	04/05/2023	10.42	Call	Bond Future	678.0500	0.6781	634.7500	0.6348	(6.386)	0	0	491
2022/09/28	R035	04/05/2023	10.42	Put	Bond Future	9,233.5600	9.2336	9,429.2200	9.4292	2.119	0	0	0
2022/09/28	R035	03/08/2023	12.00	Call	Bond Future	3,911.3600	3.9114	3,779.2500	3.7793	(3.378)	0	0	0
2022/09/28	R035	03/08/2023	12.00	Put	Bond Future	4,034.7900	4.0348	4,147.4200	4.1474	2.791	0	0	0
2022/09/28	R035	03/08/2023			Bond Future	12.0233	84.4716	12.0697	84.2269	0.386	0.0000	0.0000	0
2022/09/28	R035	03/08/2023	11.98	Call	Bond Future	3,854.7100	3.8547	3,723.6700	3.7237	(3.399)	0	0	0
2022/09/28	R035	03/08/2023	11.98	Put	Bond Future	4,084.2500	4.0843	4,197.9500	4.1980	2.784	0	0	0
2022/09/28	R035	03/08/2023	11.99	Call	Bond Future	3,882.9900	3.8830	3,751.4100	3.7514	(3.389)	0	0	0
2022/09/28	R035	03/08/2023	11.99	Put	Bond Future	4,059.4500	4.0594	4,172.6100	4.1726	2.788	0	0	0
2022/09/28	R035	02/11/2023	11.41	Call	Bond Future	2,505.2300	2.5052	2,407.8600	2.4079	(3.887)	0	0	0
2022/09/28	R035	02/11/2023	11.41	Put	Bond Future	6,555.2600	6.5553	6,707.7300	6.7077	2.326	0	0	0
2022/09/28	R035	02/11/2023	11.42	Call	Bond Future	2,526.0900	2.5261	2,428.2000	2.4282	(3.875)	0	0	0
2022/09/28	R035	02/11/2023	11.42	Put	Bond Future	6,520.6100	6.5206	6,672.5600	6.6726	2.330	0	0	0
2022/09/28	R035	02/11/2023			Bond Future	12.1649	81.7030	12.2132	81.4532	0.397	0.0000	0.0000	0
2022/09/28	R035	02/11/2023	11.43	Call	Bond Future	2,547.0400	2.5470	2,448.6300	2.4486	(3.864)	0	0	0
2022/09/28	R035	02/11/2023	11.43	Put	Bond Future	6,486.0900	6.4861	6,637.5200	6.6375	2.335	0	0	0
2022/09/28	R186	03/11/2022	8.53	Call	Bond Future	7.9800	0.0080	6.1200	0.0061	(23.308)	0	0	0
2022/09/28	R186	03/11/2022	8.53	Put	Bond Future	3,201.1900	3.2012	3,282.4300	3.2824	2.538	0	0	0
2022/09/28	R186	03/11/2022	8.54	Call	Bond Future	8.7500	0.0088	6.7500	0.0068	(22.857)	0	0	0
2022/09/28	R186	03/11/2022	8.54	Put	Bond Future	3,166.4100	3.1664	3,247.5100	3.2475	2.561	0	0	0
2022/09/28	R186	03/11/2022	8.91	Put	Bond Future	1,963.5500	1.9635	2,031.4200	2.0314	3.456	0	0	4,310
2022/09/28	R186	03/11/2022			Bond Future	9.4453	107.5247	9.4696	107.4416	0.257	0.0000	0.0000	63,214
2022/09/28	R186	03/11/2022	8.23	Call	Bond Future	0.2500	0.0003	0.1700	0.0002	(32.000)	0	0	4,310
2022/09/28	R186	03/11/2022	8.23	Put	Bond Future	4,266.7800	4.2668	4,349.8000	4.3498	1.946	0	0	0
2022/09/28	R186	03/11/2022	8.55	Call	Bond Future	9.5700	0.0096	7.4100	0.0074	(22.571)	0	0	0
2022/09/28	R186	03/11/2022	8.55	Put	Bond Future	3,131.7000	3.1317	3,212.6400	3.2126	2.585	0	0	0
2022/09/28	R186	03/11/2022	8.91	Call	Bond Future	110.7900	0.1108	95.5600	0.0956	(13.747)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	R186	02/02/2023	8.33	Call	Bond Future	187.3400	0.1873	174.7700	0.1748	(6.710)	0	0	0
2022/09/28	R186	02/02/2023	8.33	Put	Bond Future	4,365.8600	4.3659	4,442.7400	4.4427	1.761	0	0	0
2022/09/28	R186	02/02/2023	8.32	Call	Bond Future	183.7800	0.1838	171.4000	0.1714	(6.736)	0	0	0
2022/09/28	R186	02/02/2023	8.32	Put	Bond Future	4,396.2400	4.3962	4,473.3100	4.4733	1.753	0	0	0
2022/09/28	R186	02/02/2023			Bond Future	9.5923	104.2375	9.6200	104.1481	0.289	0.0000	0.0000	0
2022/09/28	R186	02/02/2023	8.34	Call	Bond Future	191.0700	0.1911	178.3100	0.1783	(6.678)	0	0	0
2022/09/28	R186	02/02/2023	8.34	Put	Bond Future	4,335.6600	4.3357	4,412.3500	4.4124	1.769	0	0	0
2022/09/28	R186	04/05/2023	8.83	Put	Bond Future	3,344.1800	3.3442	3,410.4800	3.4105	1.983	0	0	0
2022/09/28	R186	04/05/2023	8.84	Call	Bond Future	674.0700	0.6741	645.8000	0.6458	(4.194)	0	0	0
2022/09/28	R186	04/05/2023			Bond Future	9.6973	106.3883	9.7284	106.2940	0.320	0.0000	0.0000	0
2022/09/28	R186	04/05/2023	8.83	Call	Bond Future	665.7400	0.6657	637.7200	0.6377	(4.209)	0	0	0
2022/09/28	R186	04/05/2023	8.84	Put	Bond Future	3,321.1400	3.3211	3,387.1900	3.3872	1.989	0	0	0
2022/09/28	R186	04/05/2023	8.82	Call	Bond Future	657.2200	0.6572	629.4500	0.6295	(4.225)	0	0	0
2022/09/28	R186	04/05/2023	8.82	Put	Bond Future	3,367.0500	3.3670	3,433.6000	3.4336	1.977	0	0	0
2022/09/28	R186	03/08/2023	9.74	Call	Bond Future	1,871.7800	1.8718	1,820.9100	1.8209	(2.718)	0	0	0
2022/09/28	R186	03/08/2023	9.74	Put	Bond Future	2,064.5800	2.0646	2,111.0700	2.1111	2.252	0	0	0
2022/09/28	R186	03/08/2023	9.73	Put	Bond Future	2,077.7000	2.0777	2,124.4200	2.1244	2.249	0	0	0
2022/09/28	R186	03/08/2023			Bond Future	9.8076	103.2992	9.8418	103.2018	0.349	0.0000	0.0000	0
2022/09/28	R186	03/08/2023	9.75	Call	Bond Future	1,887.6500	1.8876	1,836.5400	1.8365	(2.708)	0	0	0
2022/09/28	R186	03/08/2023	9.75	Put	Bond Future	2,051.9100	2.0519	2,098.1600	2.0982	2.254	0	0	0
2022/09/28	R186	03/08/2023	9.73	Call	Bond Future	1,856.3500	1.8563	1,805.7100	1.8057	(2.728)	0	0	0
2022/09/28	R186	02/11/2023	9.40	Call	Bond Future	1,323.2900	1.3233	1,282.3100	1.2823	(3.097)	0	0	0
2022/09/28	R186	02/11/2023	9.40	Put	Bond Future	2,781.7000	2.7817	2,840.1400	2.8401	2.101	0	0	0
2022/09/28	R186	02/11/2023	9.15	Call	Bond Future	1,041.7900	1.0418	1,006.4900	1.0065	(3.388)	0	0	1,715
2022/09/28	R186	02/11/2023			Bond Future	9.9447	105.4234	9.9822	105.3240	0.377	0.0000	0.0000	0
2022/09/28	R186	02/11/2023	10.42	Call	Bond Future	2,866.8400	2.8668	2,804.8200	2.8048	(2.163)	0	0	0
2022/09/28	R186	02/11/2023	10.42	Put	Bond Future	1,615.2600	1.6153	1,652.6600	1.6527	2.315	0	0	1,715
2022/09/28	R186	02/11/2023	9.38	Call	Bond Future	1,298.9100	1.2989	1,258.3800	1.2584	(3.120)	0	0	0
2022/09/28	R186	02/11/2023	9.38	Put	Bond Future	2,811.3700	2.8114	2,870.2600	2.8703	2.095	0	0	0
2022/09/28	R186	02/11/2023	9.39	Call	Bond Future	1,311.0700	1.3111	1,270.3200	1.2703	(3.108)	0	0	0
2022/09/28	R186	02/11/2023	9.39	Put	Bond Future	2,796.5000	2.7965	2,855.1700	2.8552	2.098	0	0	0
2022/09/28	R186	02/11/2023	9.15	Put	Bond Future	3,178.4400	3.1784	3,242.5600	3.2426	2.017	0	0	0
2022/09/28	R197	03/11/2022			Bond Future	336.1772	336.1772	336.3568	336.3568	0.053	0.0000	0.0000	831
2022/09/28	R197	02/02/2023			Bond Future	333.6439	333.6439	333.8121	333.8121	0.050	0.0000	0.0000	0
2022/09/28	R197	04/05/2023			Bond Future	340.5995	340.5995	340.7618	340.7618	0.048	0.0000	0.0000	0
2022/09/28	R197	03/08/2023			Bond Future	338.5810	338.5810	338.7450	338.7450	0.048	0.0000	0.0000	0
2022/09/28	R197	02/11/2023			Bond Future	345.6158	345.6158	345.7832	345.7832	0.048	0.0000	0.0000	0
2022/09/28	R202	03/11/2022			Bond Future	247.4531	247.4531	246.4124	246.4124	(0.421)	0.0000	0.0000	6,206
2022/09/28	R202	02/02/2023			Bond Future	247.4144	247.4144	246.3429	246.3429	(0.433)	0.0000	0.0000	460
2022/09/28	R202	04/05/2023			Bond Future	252.5710	252.5710	251.4704	251.4704	(0.436)	0.0000	0.0000	0
2022/09/28	R202	03/08/2023			Bond Future	253.0070	253.0070	251.8817	251.8817	(0.445)	0.0000	0.0000	0
2022/09/28	R202	02/11/2023			Bond Future	258.2639	258.2639	257.1151	257.1151	(0.445)	0.0000	0.0000	0
2022/09/28	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000
2022/09/28	R209	03/11/2022	9.25	Put	Bond Future	13,218.7100	13.2187	13,417.1700	13.4172	1.501	0	0	0
2022/09/28	R209	03/11/2022	9.50	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	R209	03/11/2022	9.50	Put	Bond Future	11,649.2200	11.6492	11,847.6700	11.8477	1.704	0	0	0
2022/09/28	R209	03/11/2022	12.00	Call	Bond Future	2,417.8200	2.4178	2,260.0600	2.2601	(6.525)	0	0	0
2022/09/28	R209	03/11/2022	12.00	Put	Bond Future	548.9600	0.5490	589.6600	0.5897	7.414	0	0	7,750
2022/09/28	R209	03/11/2022	11.03	Call	Bond Future	240.7800	0.2408	201.3600	0.2014	(16.372)	0	0	0
2022/09/28	R209	03/11/2022	11.03	Put	Bond Future	3,181.0000	3.1810	3,340.0400	3.3400	5.000	0	0	0
2022/09/28	R209	03/11/2022	10.50	Put	Bond Future	5,812.1400	5.8121	6,005.2600	6.0053	3.323	0	0	0
2022/09/28	R209	03/11/2022	10.90	Put	Bond Future	3,769.5100	3.7695	3,941.1600	3.9412	4.554	0	0	0
2022/09/28	R209	03/11/2022			Bond Future	11.6108	64.6678	11.6514	64.4694	0.349	0.0000	0.0000	19,095
2022/09/28	R209	03/11/2022	10.00	Call	Bond Future	0.8300	0.0008	0.5300	0.0005	(36.145)	0	0	7,750
2022/09/28	R209	03/11/2022	10.00	Put	Bond Future	8,639.7600	8.6398	8,837.9200	8.8379	2.294	0	0	6,000
2022/09/28	R209	03/11/2022	11.50	Call	Bond Future	962.7400	0.9627	862.3100	0.8623	(10.432)	0	0	1,300
2022/09/28	R209	03/11/2022	11.50	Put	Bond Future	1,509.3700	1.5094	1,607.4000	1.6074	6.495	0	0	0
2022/09/28	R209	03/11/2022	11.01	Call	Bond Future	223.5500	0.2236	186.2500	0.1863	(16.685)	0	0	0
2022/09/28	R209	03/11/2022	11.01	Put	Bond Future	3,268.3800	3.2684	3,429.5400	3.4295	4.931	0	0	0
2022/09/28	R209	03/11/2022	11.02	Call	Bond Future	232.0500	0.2320	193.6900	0.1937	(16.531)	0	0	0
2022/09/28	R209	03/11/2022	11.02	Put	Bond Future	3,224.5500	3.2245	3,384.6500	3.3846	4.965	0	0	0
2022/09/28	R209	03/11/2022	10.50	Call	Bond Future	20.5700	0.0206	15.2300	0.0152	(25.960)	0	0	0
2022/09/28	R209	03/11/2022	10.90	Call	Bond Future	145.2100	0.1452	118.4000	0.1184	(18.463)	0	0	1,300
2022/09/28	R209	03/11/2022	11.00	Call	Bond Future	215.2900	0.2153	179.0200	0.1790	(16.847)	0	0	0
2022/09/28	R209	03/11/2022	11.00	Put	Bond Future	3,312.5100	3.3125	3,474.7000	3.4747	4.896	0	0	6,000
2022/09/28	R209	02/02/2023	10.79	Call	Bond Future	624.0600	0.6241	576.2700	0.5763	(7.658)	0	0	0
2022/09/28	R209	02/02/2023	10.80	Put	Bond Future	5,415.6300	5.4156	5,572.2600	5.5723	2.892	0	0	0
2022/09/28	R209	02/02/2023	10.78	Call	Bond Future	612.9500	0.6130	565.7900	0.5658	(7.694)	0	0	0
2022/09/28	R209	02/02/2023			Bond Future	11.7427	65.8785	11.7853	65.6735	0.363	0.0000	0.0000	2,066
2022/09/28	R209	02/02/2023	10.79	Put	Bond Future	5,457.7500	5.4577	5,615.0000	5.6150	2.881	0	0	0
2022/09/28	R209	02/02/2023	10.80	Call	Bond Future	635.3000	0.6353	586.8900	0.5869	(7.620)	0	0	0
2022/09/28	R209	02/02/2023	10.78	Put	Bond Future	5,500.0700	5.5001	5,657.9500	5.6579	2.871	0	0	0
2022/09/28	R209	04/05/2023	11.09	Call	Bond Future	1,471.9600	1.4720	1,398.0600	1.3981	(5.021)	0	0	0
2022/09/28	R209	04/05/2023	11.09	Put	Bond Future	5,249.8000	5.2498	5,386.9700	5.3870	2.613	0	0	0
2022/09/28	R209	04/05/2023	11.10	Call	Bond Future	1,488.9600	1.4890	1,414.4900	1.4145	(5.001)	0	0	0
2022/09/28	R209	04/05/2023	11.10	Put	Bond Future	5,215.3700	5.2154	5,351.9700	5.3520	2.619	0	0	0
2022/09/28	R209	04/05/2023	10.00	Call	Bond Future	348.0100	0.3480	322.9500	0.3230	(7.201)	0	0	7,500
2022/09/28	R209	04/05/2023	10.00	Put	Bond Future	10,074.3800	10.0744	10,260.3900	10.2604	1.846	0	0	0
2022/09/28	R209	04/05/2023			Bond Future	11.8544	64.0836	11.8990	63.8726	0.376	0.0000	0.0000	1,250
2022/09/28	R209	04/05/2023	11.11	Call	Bond Future	1,506.0700	1.5061	1,431.0300	1.4310	(4.983)	0	0	0
2022/09/28	R209	04/05/2023	11.11	Put	Bond Future	5,181.1200	5.1811	5,317.1500	5.3172	2.625	0	0	0
2022/09/28	R209	04/05/2023	12.50	Call	Bond Future	4,916.8300	4.9168	4,770.1500	4.7701	(2.983)	0	0	0
2022/09/28	R209	04/05/2023	12.50	Put	Bond Future	1,955.3500	1.9553	2,019.7400	2.0197	3.293	0	0	7,500
2022/09/28	R209	04/05/2023	11.00	Call	Bond Future	1,323.4600	1.3235	1,254.6300	1.2546	(5.201)	0	0	0
2022/09/28	R209	04/05/2023	11.00	Put	Bond Future	5,566.5800	5.5666	5,708.8200	5.7088	2.555	0	0	7,500
2022/09/28	R209	03/08/2023	11.94	Call	Bond Future	3,405.6400	3.4056	3,288.5900	3.2886	(3.437)	0	0	0
2022/09/28	R209	03/08/2023	11.95	Put	Bond Future	3,506.3100	3.5063	3,604.8700	3.6049	2.811	0	0	0
2022/09/28	R209	03/08/2023	11.93	Call	Bond Future	3,381.1100	3.3811	3,264.5300	3.2645	(3.448)	0	0	0
2022/09/28	R209	03/08/2023			Bond Future	11.9662	65.4198	12.0126	65.2037	0.387	0.0000	0.0000	0
2022/09/28	R209	03/08/2023	11.94	Put	Bond Future	3,528.2900	3.5283	3,627.3300	3.6273	2.807	0	0	0
2022/09/28	R209	03/08/2023	11.95	Call	Bond Future	3,430.4900	3.4305	3,312.9600	3.3130	(3.426)	0	0	0
2022/09/28	R209	03/08/2023	11.93	Put	Bond Future	3,550.6500	3.5506	3,650.1600	3.6502	2.803	0	0	0
2022/09/28	R209	02/11/2023	11.34	Call	Bond Future	2,192.1000	2.1921	2,105.6700	2.1057	(3.943)	0	0	0

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2022/09/28	R209	02/11/2023	11.34	Put	Bond Future	5,764.6300	5.7646	5,898.8200	5.8988	2.328	0	0	0
2022/09/28	R209	02/11/2023	11.33	Call	Bond Future	2,173.7500	2.1738	2,087.7900	2.0878	(3.954)	0	0	0
2022/09/28	R209	02/11/2023	11.33	Put	Bond Future	5,795.9500	5.7960	5,930.6100	5.9306	2.323	0	0	0
2022/09/28	R209	02/11/2023			Bond Future	12.0876	63.6132	12.1357	63.3926	0.398	0.0000	0.0000	0
2022/09/28	R209	02/11/2023	11.35	Call	Bond Future	2,210.5300	2.2105	2,123.6300	2.1236	(3.931)	0	0	0
2022/09/28	R209	02/11/2023	11.35	Put	Bond Future	5,733.4400	5.7334	5,867.1600	5.8672	2.332	0	0	0
2022/09/28	R210	03/11/2022			Bond Future	227.4476	227.4476	227.3356	227.3356	(0.049)	0.0000	0.0000	430
2022/09/28	R210	02/02/2023			Bond Future	231.7618	231.7618	231.6374	231.6374	(0.054)	0.0000	0.0000	300
2022/09/28	R210	04/05/2023			Bond Future	233.4830	233.4830	233.3500	233.3500	(0.057)	0.0000	0.0000	0
2022/09/28	R210	03/08/2023			Bond Future	238.3987	238.3987	238.2608	238.2608	(0.058)	0.0000	0.0000	0
2022/09/28	R210	02/11/2023			Bond Future	240.1306	240.1306	239.9908	239.9908	(0.058)	0.0000	0.0000	0
2022/09/28	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/09/28	R213	03/11/2022	9.19	Put	Bond Future	9,763.8600	9.7639	9,873.6500	9.8737	1.124	0	0	0
2022/09/28	R213	03/11/2022	10.38	Call	Bond Future	36.7800	0.0368	29.9800	0.0300	(18.488)	0	0	0
2022/09/28	R213	03/11/2022	10.38	Put	Bond Future	3,816.3700	3.8164	3,919.3600	3.9194	2.699	0	0	0
2022/09/28	R213	03/11/2022	10.39	Call	Bond Future	39.6900	0.0397	32.4700	0.0325	(18.191)	0	0	0
2022/09/28	R213	03/11/2022	10.39	Put	Bond Future	3,771.2400	3.7712	3,873.8100	3.8738	2.720	0	0	0
2022/09/28	R213	03/11/2022	10.37	Call	Bond Future	34.0500	0.0340	27.6600	0.0277	(18.767)	0	0	0
2022/09/28	R213	03/11/2022	10.37	Put	Bond Future	3,861.7200	3.8617	3,965.1200	3.9651	2.678	0	0	200
2022/09/28	R213	03/11/2022			Bond Future	11.1906	79.0165	11.2149	78.9067	0.217	0.0000	0.0000	33,632
2022/09/28	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/09/28	R213	03/11/2022	9.13	Put	Bond Future	10,080.1300	10.0801	10,189.9200	10.1899	1.089	0	0	0
2022/09/28	R213	03/11/2022	9.84	Call	Bond Future	0.1400	0.0001	0.0900	0.0001	(35.714)	0	0	0
2022/09/28	R213	03/11/2022	9.84	Put	Bond Future	6,428.5700	6.4286	6,538.3100	6.5383	1.707	0	0	476
2022/09/28	R213	03/11/2022	10.40	Call	Bond Future	42.7600	0.0428	35.0900	0.0351	(17.937)	0	0	0
2022/09/28	R213	03/11/2022	10.40	Put	Bond Future	3,726.3000	3.7263	3,828.4200	3.8284	2.741	0	0	0
2022/09/28	R213	03/11/2022	9.98	Call	Bond Future	0.4300	0.0004	0.2900	0.0003	(32.558)	0	0	0
2022/09/28	R213	03/11/2022	9.98	Put	Bond Future	5,731.7100	5.7317	5,841.3600	5.8414	1.913	0	0	200
2022/09/28	R213	03/11/2022	10.19	Call	Bond Future	6.4000	0.0064	4.8200	0.0048	(24.688)	0	0	0
2022/09/28	R213	03/11/2022	10.19	Put	Bond Future	4,705.7000	4.7057	4,813.9100	4.8139	2.300	0	0	476
2022/09/28	R213	02/02/2023	10.43	Put	Bond Future	4,785.8600	4.7859	4,871.3600	4.8714	1.787	0	0	0
2022/09/28	R213	02/02/2023	12.20	Call	Bond Future	4,539.9200	4.5399	4,446.5800	4.4466	(2.056)	0	0	0
2022/09/28	R213	02/02/2023	12.20	Put	Bond Future	918.3400	0.9183	940.3700	0.9404	2.399	0	0	912
2022/09/28	R213	02/02/2023	10.22	Put	Bond Future	5,600.6400	5.6006	5,693.2000	5.6932	1.653	0	0	0
2022/09/28	R213	02/02/2023	10.23	Call	Bond Future	413.8900	0.4139	390.7600	0.3908	(5.588)	0	0	0
2022/09/28	R213	02/02/2023	10.35	Call	Bond Future	513.1100	0.5131	486.0400	0.4860	(5.276)	0	0	0
2022/09/28	R213	02/02/2023	10.35	Put	Bond Future	5,088.5800	5.0886	5,176.8800	5.1769	1.735	0	0	476
2022/09/28	R213	02/02/2023	10.01	Call	Bond Future	270.3100	0.2703	253.5500	0.2536	(6.200)	0	0	0
2022/09/28	R213	02/02/2023			Bond Future	11.3517	80.4958	11.3780	80.3805	0.231	0.0000	0.0000	0
2022/09/28	R213	02/02/2023	10.43	Call	Bond Future	588.2700	0.5883	558.4000	0.5584	(5.078)	0	0	912
2022/09/28	R213	02/02/2023	10.22	Call	Bond Future	406.3700	0.4064	383.5600	0.3836	(5.613)	0	0	0
2022/09/28	R213	02/02/2023	10.23	Put	Bond Future	5,560.3500	5.5603	5,652.5900	5.6526	1.659	0	0	0
2022/09/28	R213	02/02/2023	9.16	Call	Bond Future	54.2500	0.0542	49.8300	0.0498	(8.147)	0	0	476
2022/09/28	R213	02/02/2023	9.16	Put	Bond Future	10,521.8700	10.5219	10,632.8200	10.6328	1.054	0	0	0
2022/09/28	R213	02/02/2023	10.01	Put	Bond Future	6,476.7700	6.4768	6,575.3800	6.5754	1.523	0	0	476
2022/09/28	R213	02/02/2023	10.21	Call	Bond Future	398.8400	0.3988	376.3400	0.3763	(5.641)	0	0	0

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2022/09/28	R213	02/02/2023	10.21	Put	Bond Future	5,640.9600		5.6410	5,733.8300	5.7338	1.646	0	0	0
2022/09/28	R213	04/05/2023	10.75	Call	Bond Future	1,286.2000		1.2862	1,242.6000	1.2426	(3.390)	0	0	0
2022/09/28	R213	04/05/2023	10.75	Put	Bond Future	4,509.2300		4.5092	4,585.5800	4.5856	1.693	0	0	0
2022/09/28	R213	04/05/2023			Bond Future	11.4807		78.6015	11.5086	78.4815	0.243	0.0000	0.0000	0
2022/09/28	R213	04/05/2023	10.74	Call	Bond Future	1,271.7800		1.2718	1,228.5100	1.2285	(3.402)	0	0	0
2022/09/28	R213	04/05/2023	10.74	Put	Bond Future	4,540.1000		4.5401	4,616.7800	4.6168	1.689	0	0	0
2022/09/28	R213	04/05/2023	10.73	Call	Bond Future	1,257.6900		1.2577	1,214.7400	1.2147	(3.415)	0	0	0
2022/09/28	R213	04/05/2023	10.73	Put	Bond Future	4,571.3200		4.5713	4,648.3200	4.6483	1.684	0	0	0
2022/09/28	R213	03/08/2023	11.62	Put	Bond Future	3,029.4700		3.0295	3,084.1000	3.0841	1.803	0	0	0
2022/09/28	R213	03/08/2023	11.63	Call	Bond Future	3,076.8600		3.0769	3,007.9500	3.0080	(2.240)	0	0	0
2022/09/28	R213	03/08/2023			Bond Future	11.6141		80.2398	11.6436	80.1165	0.254	0.0000	0.0000	0
2022/09/28	R213	03/08/2023	11.62	Call	Bond Future	3,053.9800		3.0540	2,985.3400	2.9853	(2.248)	0	0	0
2022/09/28	R213	03/08/2023	11.63	Put	Bond Future	3,010.4900		3.0105	3,064.8500	3.0649	1.806	0	0	0
2022/09/28	R213	03/08/2023	11.61	Call	Bond Future	3,030.8700		3.0309	2,962.5100	2.9625	(2.255)	0	0	0
2022/09/28	R213	03/08/2023	11.61	Put	Bond Future	3,048.2600		3.0483	3,103.1700	3.1032	1.801	0	0	0
2022/09/28	R213	02/11/2023	11.13	Call	Bond Future	1,969.0400		1.9690	1,917.2800	1.9173	(2.629)	0	0	0
2022/09/28	R213	02/11/2023	11.13	Put	Bond Future	4,625.9800		4.6260	4,700.0000	4.7000	1.600	0	0	0
2022/09/28	R213	02/11/2023			Bond Future	11.7676		78.3359	11.7984	78.2102	0.262	0.0000	0.0000	0
2022/09/28	R213	02/11/2023	11.12	Call	Bond Future	1,952.3500		1.9524	1,900.8700	1.9009	(2.637)	0	0	0
2022/09/28	R213	02/11/2023	11.12	Put	Bond Future	4,651.8800		4.6519	4,726.1800	4.7262	1.597	0	0	0
2022/09/28	R213	02/11/2023	11.11	Call	Bond Future	1,935.4300		1.9354	1,884.2200	1.8842	(2.646)	0	0	0
2022/09/28	R213	02/11/2023	11.11	Put	Bond Future	4,677.5800		4.6776	4,752.1500	4.7521	1.594	0	0	0
2022/09/28	R214	03/11/2022	11.34	Call	Bond Future	457.4100		0.4574	387.9400	0.3879	(15.188)	0	0	0
2022/09/28	R214	03/11/2022	11.36	Put	Bond Future	2,461.2600		2.4613	2,621.3200	2.6213	6.503	0	0	0
2022/09/28	R214	03/11/2022			Bond Future	11.7383		62.1194	11.7841	61.8869	0.390	0.0000	0.0000	24,788
2022/09/28	R214	03/11/2022	11.34	Put	Bond Future	2,539.4300		2.5394	2,702.5200	2.7025	6.422	0	0	0
2022/09/28	R214	03/11/2022	11.35	Call	Bond Future	471.7400		0.4717	400.7600	0.4008	(15.046)	0	0	0
2022/09/28	R214	03/11/2022	11.35	Put	Bond Future	2,500.1300		2.5001	2,661.7100	2.6617	6.463	0	0	0
2022/09/28	R214	03/11/2022	11.36	Call	Bond Future	486.4400		0.4864	413.9400	0.4139	(14.904)	0	0	0
2022/09/28	R214	02/02/2023	11.10	Call	Bond Future	933.2800		0.9333	862.7200	0.8627	(7.560)	0	0	1,600
2022/09/28	R214	02/02/2023	11.07	Call	Bond Future	888.3200		0.8883	820.1500	0.8202	(7.674)	0	0	0
2022/09/28	R214	02/02/2023	11.07	Put	Bond Future	5,086.0300		5.0860	5,257.6000	5.2576	3.373	0	0	0
2022/09/28	R214	02/02/2023	11.08	Call	Bond Future	903.2000		0.9032	834.2300	0.8342	(7.636)	0	0	0
2022/09/28	R214	02/02/2023	11.08	Put	Bond Future	5,045.3900		5.0454	5,216.1600	5.2162	3.385	0	0	0
2022/09/28	R214	02/02/2023			Bond Future	11.8659		63.2824	11.9140	63.0427	0.405	0.0000	0.0000	64,507
2022/09/28	R214	02/02/2023	11.10	Put	Bond Future	4,964.6300		4.9646	5,133.8100	5.1338	3.408	0	0	0
2022/09/28	R214	02/02/2023	11.80	Call	Bond Future	2,385.3800		2.3854	2,257.5400	2.2575	(5.359)	0	0	1,600
2022/09/28	R214	02/02/2023	11.80	Put	Bond Future	2,716.6500		2.7167	2,828.5500	2.8286	4.119	0	0	0
2022/09/28	R214	02/02/2023	11.09	Call	Bond Future	918.1000		0.9181	848.3400	0.8483	(7.598)	0	0	0
2022/09/28	R214	02/02/2023	11.09	Put	Bond Future	5,004.8300		5.0048	5,174.8100	5.1748	3.396	0	0	0
2022/09/28	R214	04/05/2023	11.37	Call	Bond Future	1,841.2000		1.8412	1,744.5500	1.7446	(5.249)	0	0	0
2022/09/28	R214	04/05/2023	11.37	Put	Bond Future	4,913.3500		4.9133	5,063.0800	5.0631	3.047	0	0	0
2022/09/28	R214	04/05/2023	11.36	Call	Bond Future	1,821.3800		1.8214	1,725.4100	1.7254	(5.269)	0	0	0
2022/09/28	R214	04/05/2023	11.36	Put	Bond Future	4,946.9200		4.9469	5,097.3300	5.0973	3.040	0	0	0
2022/09/28	R214	04/05/2023			Bond Future	11.9686		61.2873	12.0187	61.0409	0.418	0.0000	0.0000	0
2022/09/28	R214	04/05/2023	11.38	Call	Bond Future	1,860.9500		1.8609	1,763.6400	1.7636	(5.229)	0	0	0
2022/09/28	R214	04/05/2023	11.38	Put	Bond Future	4,879.7800		4.8798	5,028.8500	5.0288	3.055	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	R214	03/08/2023	12.15	Call	Bond Future	3,896.1200	3.8961	3,753.9100	3.7539	(3.650)	0	0	0
2022/09/28	R214	03/08/2023	12.15	Put	Bond Future	3,521.1600	3.5212	3,631.1100	3.6311	3.123	0	0	0
2022/09/28	R214	03/08/2023	12.14	Call	Bond Future	3,869.7400	3.8697	3,728.0500	3.7281	(3.661)	0	0	0
2022/09/28	R214	03/08/2023	12.14	Put	Bond Future	3,543.0100	3.5430	3,653.4800	3.6535	3.118	0	0	0
2022/09/28	R214	03/08/2023			Bond Future	12.0726	62.5650	12.1246	62.3128	0.431	0.0000	0.0000	0
2022/09/28	R214	03/08/2023	12.16	Call	Bond Future	3,922.7900	3.9228	3,780.0500	3.7800	(3.639)	0	0	0
2022/09/28	R214	03/08/2023	12.16	Put	Bond Future	3,499.6700	3.4997	3,609.0900	3.6091	3.127	0	0	0
2022/09/28	R214	02/11/2023	11.46	Call	Bond Future	2,337.4900	2.3375	2,235.6000	2.2356	(4.359)	0	0	0
2022/09/28	R214	02/11/2023	11.46	Put	Bond Future	5,991.8400	5.9918	6,147.2800	6.1473	2.594	0	0	0
2022/09/28	R214	02/11/2023	11.45	Put	Bond Future	6,025.7000	6.0257	6,181.6900	6.1817	2.589	0	0	0
2022/09/28	R214	02/11/2023			Bond Future	12.1873	60.5516	12.2412	60.2943	0.442	0.0000	0.0000	0
2022/09/28	R214	02/11/2023	11.47	Call	Bond Future	2,356.3600	2.3564	2,253.9200	2.2539	(4.347)	0	0	0
2022/09/28	R214	02/11/2023	11.47	Put	Bond Future	5,958.1200	5.9581	6,113.0100	6.1130	2.600	0	0	0
2022/09/28	R214	02/11/2023	11.45	Call	Bond Future	2,318.7000	2.3187	2,217.3600	2.2174	(4.371)	0	0	0
2022/09/28	R248	03/11/2022	10.60	Call	Bond Future	21.3700	0.0214	15.2300	0.0152	(28.732)	0	0	874
2022/09/28	R248	03/11/2022	10.60	Put	Bond Future	7,873.7900	7.8738	8,158.4300	8.1584	3.615	0	0	0
2022/09/28	R248	03/11/2022	10.70	Call	Bond Future	38.2800	0.0383	28.1100	0.0281	(26.567)	0	0	0
2022/09/28	R248	03/11/2022	10.70	Put	Bond Future	7,143.7900	7.1438	7,424.4000	7.4244	3.928	0	0	0
2022/09/28	R248	03/11/2022	11.32	Call	Bond Future	542.4500	0.5424	458.7800	0.4588	(15.424)	0	0	0
2022/09/28	R248	03/11/2022	11.20	Call	Bond Future	362.4100	0.3624	299.8900	0.2999	(17.251)	0	0	0
2022/09/28	R248	03/11/2022	11.20	Put	Bond Future	3,900.1900	3.9002	4,128.4500	4.1285	5.853	0	0	0
2022/09/28	R248	03/11/2022	11.30	Put	Bond Future	3,364.8600	3.3649	3,575.6800	3.5757	6.265	0	0	0
2022/09/28	R248	03/11/2022	11.31	Put	Bond Future	3,313.9300	3.3139	3,522.9000	3.5229	6.306	0	0	0
2022/09/28	R248	03/11/2022			Bond Future	11.7361	77.6141	11.7821	77.3233	0.392	0.0000	0.0000	247,887
2022/09/28	R248	03/11/2022	10.00	Call	Bond Future	0.3900	0.0004	0.2300	0.0002	(41.026)	0	0	0
2022/09/28	R248	03/11/2022	10.00	Put	Bond Future	12,586.6200	12.5866	12,877.2400	12.8772	2.309	0	0	0
2022/09/28	R248	03/11/2022	11.32	Put	Bond Future	3,263.4700	3.2635	3,470.5800	3.4706	6.346	0	0	0
2022/09/28	R248	03/11/2022	11.90	Call	Bond Future	2,179.1000	2.1791	1,984.1100	1.9841	(8.948)	0	0	0
2022/09/28	R248	03/11/2022	11.90	Put	Bond Future	1,152.1400	1.1521	1,247.9300	1.2479	8.314	0	0	0
2022/09/28	R248	03/11/2022	11.30	Call	Bond Future	508.7400	0.5087	428.7800	0.4288	(15.717)	0	0	874
2022/09/28	R248	03/11/2022	11.31	Call	Bond Future	525.4100	0.5254	443.6000	0.4436	(15.571)	0	0	0
2022/09/28	R248	02/02/2023	11.08	Call	Bond Future	1,142.7600	1.1428	1,055.8300	1.0558	(7.607)	0	0	0
2022/09/28	R248	02/02/2023	11.08	Put	Bond Future	6,275.1100	6.2751	6,487.9100	6.4879	3.391	0	0	0
2022/09/28	R248	02/02/2023	11.10	Put	Bond Future	6,173.7500	6.1738	6,384.5500	6.3846	3.414	0	0	0
2022/09/28	R248	02/02/2023	11.70	Call	Bond Future	0.0000	0.0000	2,541.7200	2.5417	100.000	0	0	2,542
2022/09/28	R248	02/02/2023	11.70	Put	Bond Future	0.0000	0.0000	3,837.8400	3.8378	100.000	0	0	0
2022/09/28	R248	02/02/2023	11.00	Call	Bond Future	0.0000	0.0000	918.7500	0.9188	100.000	0	0	2,542
2022/09/28	R248	02/02/2023	11.00	Put	Bond Future	0.0000	0.0000	6,913.0400	6.9130	100.000	0	0	0
2022/09/28	R248	02/02/2023			Bond Future	11.8583	79.1041	11.9066	78.8044	0.408	0.0000	0.0000	0
2022/09/28	R248	02/02/2023	11.10	Call	Bond Future	1,180.9000	1.1809	1,091.9700	1.0920	(7.531)	0	0	0
2022/09/28	R248	02/02/2023	11.06	Call	Bond Future	1,105.4000	1.1054	1,020.4600	1.0205	(7.684)	0	0	0
2022/09/28	R248	02/02/2023	11.06	Put	Bond Future	6,377.6700	6.3777	6,592.4600	6.5925	3.368	0	0	0
2022/09/28	R248	02/02/2023	11.07	Call	Bond Future	1,123.9100	1.1239	1,037.9800	1.0380	(7.646)	0	0	0
2022/09/28	R248	02/02/2023	11.07	Put	Bond Future	6,326.1600	6.3262	6,539.9600	6.5400	3.380	0	0	0
2022/09/28	R248	02/02/2023	10.40	Call	Bond Future	304.6600	0.3047	272.7100	0.2727	(10.487)	0	0	0
2022/09/28	R248	02/02/2023	10.40	Put	Bond Future	10,441.7300	10.4417	10,709.5100	10.7095	2.565	0	0	0
2022/09/28	R248	04/05/2023	11.35	Call	Bond Future	2,269.2300	2.2692	2,149.5000	2.1495	(5.276)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/09/28	R248	04/05/2023	11.35	Put	Bond Future	6,204.6300	6.2046	6,392.9700	6.3930	3.035	0	0	0
2022/09/28	R248	04/05/2023			Bond Future	11.9641	76.2739	12.0145	75.9658	0.422	0.0000	0.0000	0
2022/09/28	R248	04/05/2023	11.33	Call	Bond Future	2,220.1300	2.2201	2,102.0800	2.1021	(5.317)	0	0	0
2022/09/28	R248	04/05/2023	11.33	Put	Bond Future	6,289.8000	6.2898	6,479.8200	6.4798	3.021	0	0	0
2022/09/28	R248	04/05/2023	11.34	Call	Bond Future	2,244.6100	2.2446	2,125.7200	2.1257	(5.297)	0	0	0
2022/09/28	R248	04/05/2023	11.34	Put	Bond Future	6,247.1000	6.2471	6,436.2800	6.4363	3.028	0	0	0
2022/09/28	R248	03/08/2023	12.11	Call	Bond Future	4,730.0500	4.7300	4,555.0200	4.5550	(3.700)	0	0	0
2022/09/28	R248	03/08/2023	12.11	Put	Bond Future	4,517.0500	4.5170	4,657.2600	4.6573	3.104	0	0	0
2022/09/28	R248	03/08/2023			Bond Future	12.0745	77.8265	12.1271	77.5112	0.435	0.0000	0.0000	0
2022/09/28	R248	03/08/2023	12.09	Call	Bond Future	4,664.9900	4.6650	4,491.2900	4.4913	(3.723)	0	0	0
2022/09/28	R248	03/08/2023	12.09	Put	Bond Future	4,572.0200	4.5720	4,713.5600	4.7136	3.096	0	0	0
2022/09/28	R248	03/08/2023	12.10	Call	Bond Future	4,697.4800	4.6975	4,523.1200	4.5231	(3.712)	0	0	0
2022/09/28	R248	03/08/2023	12.10	Put	Bond Future	4,544.4500	4.5444	4,685.3300	4.6853	3.100	0	0	0
2022/09/28	R248	02/11/2023	11.47	Call	Bond Future	2,948.3100	2.9483	2,819.9200	2.8199	(4.355)	0	0	0
2022/09/28	R248	02/11/2023	11.48	Call	Bond Future	2,972.0200	2.9720	2,842.9600	2.8430	(4.343)	0	0	0
2022/09/28	R248	02/11/2023	11.49	Put	Bond Future	7,336.8400	7.3368	7,528.9000	7.5289	2.618	0	0	0
2022/09/28	R248	02/11/2023			Bond Future	12.1864	75.0041	12.2409	74.6823	0.447	0.0000	0.0000	0
2022/09/28	R248	02/11/2023	11.47	Put	Bond Future	7,420.6100	7.4206	7,614.0200	7.6140	2.606	0	0	0
2022/09/28	R248	02/11/2023	11.48	Put	Bond Future	7,378.6300	7.3786	7,571.3700	7.5714	2.612	0	0	0
2022/09/28	R248	02/11/2023	11.49	Call	Bond Future	2,995.8300	2.9958	2,866.0900	2.8661	(4.331)	0	0	0

Total

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