



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 12/10/2022 TO 12/10/2022

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
2022/10/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	2025	03/11/2022		Bond Future	165.8823	165.8823	166.0216	166.0216	0.084	0.0000	0.0000	3,315
2022/10/12	2025	02/02/2023		Bond Future	167.3182	167.3182	167.4509	167.4509	0.079	0.0000	0.0000	3,967
2022/10/12	2025	04/05/2023		Bond Future	170.7731	170.7731	170.9043	170.9043	0.077	0.0000	0.0000	0
2022/10/12	2025	03/08/2023		Bond Future	172.6273	172.6273	172.7599	172.7599	0.077	0.0000	0.0000	0
2022/10/12	2025	02/11/2023		Bond Future	176.3017	176.3017	176.4365	176.4365	0.076	0.0000	0.0000	0
2022/10/12	2029	03/11/2022		Bond Future	119.4333	119.4333	119.3341	119.3341	(0.083)	0.0000	0.0000	1,086
2022/10/12	2029	02/02/2023		Bond Future	121.6975	121.6975	121.5896	121.5896	(0.089)	0.0000	0.0000	912

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
2022/10/12	2029	04/05/2023			Bond Future	122.9072	122.9072	122.7942	122.7942	(0.092)	0.0000	0.0000	0
2022/10/12	2029	03/08/2023			Bond Future	125.5125	125.5125	125.3958	125.3958	(0.093)	0.0000	0.0000	0
2022/10/12	2029	02/11/2023			Bond Future	126.8360	126.8360	126.7169	126.7169	(0.094)	0.0000	0.0000	0
2022/10/12	2030	03/11/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/12	2030	03/11/2022	9.70	Put	Bond Future	5,108.6200	5.1086	5,419.9700	5.4200	6.095	0	0	0
2022/10/12	2030	03/11/2022	10.10	Call	Bond Future	13.6300	0.0136	6.8600	0.0069	(49.670)	0	0	0
2022/10/12	2030	03/11/2022	10.10	Put	Bond Future	3,217.1500	3.2171	3,521.7300	3.5217	9.467	0	0	0
2022/10/12	2030	03/11/2022	10.20	Put	Bond Future	2,775.7300	2.7757	3,069.3200	3.0693	10.577	0	0	0
2022/10/12	2030	03/11/2022			Bond Future	10.7976	88.3535	10.8672	88.0422	0.644	0.0000	0.0000	64,278
2022/10/12	2030	03/11/2022	10.08	Call	Bond Future	10.5700	0.0106	5.1900	0.0052	(50.899)	0	0	0
2022/10/12	2030	03/11/2022	10.08	Put	Bond Future	3,308.1400	3.3081	3,614.1100	3.6141	9.249	0	0	0
2022/10/12	2030	03/11/2022	10.09	Call	Bond Future	12.0200	0.0120	5.9800	0.0060	(50.250)	0	0	0
2022/10/12	2030	03/11/2022	10.09	Put	Bond Future	3,262.5500	3.2625	3,567.8600	3.5679	9.358	0	0	0
2022/10/12	2030	03/11/2022	10.20	Call	Bond Future	40.5900	0.0406	22.8300	0.0228	(43.755)	0	0	500
2022/10/12	2030	03/11/2022	11.57	Call	Bond Future	3,498.4300	3.4984	3,204.3700	3.2044	(8.405)	0	0	0
2022/10/12	2030	03/11/2022	11.57	Put	Bond Future	120.3400	0.1203	137.6300	0.1376	14.368	0	0	500
2022/10/12	2030	02/02/2023	11.16	Put	Bond Future	1,704.7800	1.7048	1,761.6700	1.7617	3.337	0	0	388
2022/10/12	2030	02/02/2023	11.35	Call	Bond Future	3,113.6700	3.1137	2,829.2200	2.8292	(9.136)	0	0	5,000
2022/10/12	2030	02/02/2023	11.35	Put	Bond Future	1,405.0900	1.4051	1,442.8300	1.4428	2.686	0	0	0
2022/10/12	2030	02/02/2023	9.99	Call	Bond Future	565.6000	0.5656	473.4800	0.4735	(16.287)	0	0	0
2022/10/12	2030	02/02/2023	10.00	Call	Bond Future	574.7600	0.5748	480.4500	0.4805	(16.409)	0	0	0
2022/10/12	2030	02/02/2023	10.01	Put	Bond Future	4,808.2600	4.8083	5,035.0800	5.0351	4.717	0	0	0
2022/10/12	2030	02/02/2023	9.80	Call	Bond Future	411.9800	0.4120	357.1700	0.3572	(13.304)	0	0	0
2022/10/12	2030	02/02/2023	9.94	Put	Bond Future	5,070.0400	5.0700	5,310.8300	5.3108	4.749	0	0	102
2022/10/12	2030	02/02/2023	9.20	Call	Bond Future	158.4400	0.1584	137.2200	0.1372	(13.393)	0	0	0
2022/10/12	2030	02/02/2023	9.20	Put	Bond Future	8,226.8000	8.2268	8,527.7700	8.5278	3.658	0	0	0
2022/10/12	2030	02/02/2023	9.66	Call	Bond Future	329.4100	0.3294	288.2000	0.2882	(12.510)	0	0	0
2022/10/12	2030	02/02/2023	9.66	Put	Bond Future	6,189.8600	6.1899	6,470.8400	6.4708	4.539	0	0	102
2022/10/12	2030	02/02/2023	8.81	Put	Bond Future	10,074.5400	10.0745	10,380.3900	10.3804	3.036	0	0	0
2022/10/12	2030	02/02/2023	9.04	Call	Bond Future	121.2000	0.1212	104.7000	0.1047	(13.614)	0	0	0
2022/10/12	2030	02/02/2023	9.04	Put	Bond Future	8,973.1900	8.9732	9,278.8800	9.2789	3.407	0	0	0
2022/10/12	2030	02/02/2023	9.08	Put	Bond Future	8,785.0000	8.7850	9,089.6000	9.0896	3.467	0	0	0
2022/10/12	2030	02/02/2023			Bond Future	10.9521	86.0011	11.0263	85.6789	0.678	0.0000	0.0000	35,961
2022/10/12	2030	02/02/2023	11.55	Call	Bond Future	3,691.6300	3.6916	3,392.1900	3.3922	(8.111)	0	0	5,000
2022/10/12	2030	02/02/2023	11.55	Put	Bond Future	1,140.6500	1.1406	1,163.4000	1.1634	1.994	0	0	0
2022/10/12	2030	02/02/2023	11.12	Call	Bond Future	2,501.0200	2.5010	2,240.4400	2.2404	(10.419)	0	0	0
2022/10/12	2030	02/02/2023	11.12	Put	Bond Future	1,774.6700	1.7747	1,836.2800	1.8363	3.472	0	0	0
2022/10/12	2030	02/02/2023	11.16	Call	Bond Future	2,603.0000	2.6030	2,337.7000	2.3377	(10.192)	0	0	0
2022/10/12	2030	02/02/2023	9.99	Put	Bond Future	4,882.3200	4.8823	5,112.3900	5.1124	4.712	0	0	0
2022/10/12	2030	02/02/2023	10.00	Put	Bond Future	4,845.2200	4.8452	5,073.1000	5.0731	4.703	0	0	0
2022/10/12	2030	02/02/2023	10.01	Call	Bond Future	584.0400	0.5840	488.6700	0.4887	(16.329)	0	0	0
2022/10/12	2030	02/02/2023	9.80	Put	Bond Future	5,613.4700	5.6135	5,880.8500	5.8809	4.763	0	0	0
2022/10/12	2030	02/02/2023	9.83	Call	Bond Future	433.7700	0.4338	373.6900	0.3737	(13.851)	0	0	388
2022/10/12	2030	02/02/2023	9.83	Put	Bond Future	5,494.8300	5.4948	5,756.9400	5.7569	4.770	0	0	0
2022/10/12	2030	02/02/2023	9.94	Call	Bond Future	521.5400	0.5215	440.1400	0.4401	(15.608)	0	0	0
2022/10/12	2030	02/02/2023	9.79	Call	Bond Future	404.8700	0.4049	351.7800	0.3518	(13.113)	0	0	0
2022/10/12	2030	02/02/2023	9.79	Put	Bond Future	5,653.2300	5.6532	5,922.3300	5.9223	4.760	0	0	0

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2022/10/12	2030	02/02/2023	8.81	Call	Bond Future	81.6300	0.0816	65.2900	0.0653	(20.017)	0	0	102
2022/10/12	2030	02/02/2023	9.08	Call	Bond Future	129.6900	0.1297	112.1000	0.1121	(13.563)	0	0	388
2022/10/12	2030	04/05/2023	11.34	Call	Bond Future	3,330.8700	3.3309	3,077.2400	3.0772	(7.615)	0	0	0
2022/10/12	2030	04/05/2023	11.34	Put	Bond Future	2,277.5000	2.2775	2,354.9100	2.3549	3.399	0	0	150
2022/10/12	2030	04/05/2023	10.42	Call	Bond Future	1,469.0500	1.4691	1,294.9600	1.2950	(11.851)	0	0	479
2022/10/12	2030	04/05/2023	10.42	Put	Bond Future	4,350.0100	4.3500	4,506.9600	4.5070	3.608	0	0	0
2022/10/12	2030	04/05/2023	10.52	Call	Bond Future	1,622.6200	1.6226	1,438.6400	1.4386	(11.338)	0	0	0
2022/10/12	2030	04/05/2023	10.52	Put	Bond Future	4,064.8800	4.0649	4,211.9400	4.2119	3.618	0	0	0
2022/10/12	2030	04/05/2023	10.53	Call	Bond Future	1,639.1900	1.6392	1,454.2100	1.4542	(11.285)	0	0	0
2022/10/12	2030	04/05/2023	10.53	Put	Bond Future	4,037.7300	4.0377	4,183.7900	4.1838	3.617	0	0	0
2022/10/12	2030	04/05/2023	9.67	Call	Bond Future	665.5800	0.6656	561.2100	0.5612	(15.681)	0	0	479
2022/10/12	2030	04/05/2023	9.67	Put	Bond Future	6,926.0900	6.9261	7,152.7600	7.1528	3.273	0	0	0
2022/10/12	2030	04/05/2023	9.78	Call	Bond Future	746.4400	0.7464	633.2700	0.6333	(15.161)	0	0	388
2022/10/12	2030	04/05/2023	9.78	Put	Bond Future	6,501.2500	6.5013	6,719.1200	6.7191	3.351	0	0	0
2022/10/12	2030	04/05/2023	10.00	Call	Bond Future	932.9400	0.9329	800.4300	0.8004	(14.203)	0	0	1,080
2022/10/12	2030	04/05/2023	10.00	Put	Bond Future	5,686.7900	5.6868	5,885.3200	5.8853	3.491	0	0	0
2022/10/12	2030	04/05/2023	9.03	Call	Bond Future	327.4900	0.3275	266.7300	0.2667	(18.553)	0	0	388
2022/10/12	2030	04/05/2023	9.03	Put	Bond Future	9,600.9900	9.6010	9,871.2700	9.8713	2.815	0	0	0
2022/10/12	2030	04/05/2023	9.58	Put	Bond Future	7,281.8100	7.2818	7,515.7100	7.5157	3.212	0	0	0
2022/10/12	2030	04/05/2023			Bond Future	11.0885	87.7594	11.1671	87.4284	0.709	0.0000	0.0000	0
2022/10/12	2030	04/05/2023	12.57	Call	Bond Future	6,888.4300	6.8884	6,577.2200	6.5772	(4.518)	0	0	0
2022/10/12	2030	04/05/2023	12.57	Put	Bond Future	914.9300	0.9149	934.7600	0.9348	2.167	0	0	350
2022/10/12	2030	04/05/2023	11.62	Call	Bond Future	4,062.5500	4.0625	3,789.7400	3.7897	(6.715)	0	0	0
2022/10/12	2030	04/05/2023	11.62	Put	Bond Future	1,855.9100	1.8559	1,914.1400	1.9141	3.138	0	0	388
2022/10/12	2030	04/05/2023	12.04	Call	Bond Future	5,259.8500	5.2599	4,964.1600	4.9642	(5.622)	0	0	0
2022/10/12	2030	04/05/2023	12.04	Put	Bond Future	1,360.4900	1.3605	1,395.8400	1.3958	2.598	0	0	1,080
2022/10/12	2030	04/05/2023	12.50	Call	Bond Future	6,667.6900	6.6677	6,358.1800	6.3582	(4.642)	0	0	0
2022/10/12	2030	04/05/2023	12.50	Put	Bond Future	964.2500	0.9642	985.7800	0.9858	2.233	0	0	479
2022/10/12	2030	04/05/2023	10.54	Call	Bond Future	1,655.8600	1.6559	1,469.8800	1.4699	(11.232)	0	0	0
2022/10/12	2030	04/05/2023	10.54	Put	Bond Future	4,010.7100	4.0107	4,155.7700	4.1558	3.617	0	0	0
2022/10/12	2030	04/05/2023	10.65	Call	Bond Future	1,844.5600	1.8446	1,647.7500	1.6478	(10.670)	0	0	350
2022/10/12	2030	04/05/2023	10.65	Put	Bond Future	3,720.6100	3.7206	3,854.8400	3.8548	3.608	0	0	0
2022/10/12	2030	04/05/2023	9.58	Call	Bond Future	604.9200	0.6049	507.7800	0.5078	(16.058)	0	0	150
2022/10/12	2030	03/08/2023	12.89	Call	Bond Future	7,511.3000	7.5113	7,206.6600	7.2067	(4.056)	0	0	0
2022/10/12	2030	03/08/2023	12.89	Put	Bond Future	1,039.0600	1.0391	1,073.4500	1.0734	3.310	0	0	350
2022/10/12	2030	03/08/2023	11.34	Call	Bond Future	3,232.1200	3.2321	3,005.7500	3.0057	(7.004)	0	0	0
2022/10/12	2030	03/08/2023	11.34	Put	Bond Future	2,769.0900	2.7691	2,881.7500	2.8818	4.068	0	0	0
2022/10/12	2030	03/08/2023	11.35	Call	Bond Future	3,255.5000	3.2555	3,028.1000	3.0281	(6.985)	0	0	0
2022/10/12	2030	03/08/2023	11.36	Put	Bond Future	2,734.7600	2.7348	2,845.3700	2.8454	4.045	0	0	0
2022/10/12	2030	03/08/2023	10.40	Call	Bond Future	1,450.9100	1.4509	1,332.7600	1.3328	(8.143)	0	0	1,012
2022/10/12	2030	03/08/2023	10.65	Call	Bond Future	1,837.3700	1.8374	1,687.2900	1.6873	(8.168)	0	0	350
2022/10/12	2030	03/08/2023	10.65	Put	Bond Future	4,235.4100	4.2354	4,424.3600	4.4244	4.461	0	0	0
2022/10/12	2030	03/08/2023			Bond Future	11.2264	85.5937	11.3095	85.2547	0.740	0.0000	0.0000	0
2022/10/12	2030	03/08/2023	12.59	Call	Bond Future	6,608.9000	6.6089	6,312.1100	6.3121	(4.491)	0	0	0
2022/10/12	2030	03/08/2023	12.59	Put	Bond Future	1,256.5400	1.2565	1,298.7800	1.2988	3.362	0	0	1,012
2022/10/12	2030	03/08/2023	11.35	Put	Bond Future	2,751.8800	2.7519	2,863.5100	2.8635	4.056	0	0	0
2022/10/12	2030	03/08/2023	11.36	Call	Bond Future	3,278.9500	3.2789	3,050.5300	3.0505	(6.966)	0	0	0
2022/10/12	2030	03/08/2023	10.40	Put	Bond Future	4,915.4700	4.9155	5,136.3500	5.1363	4.494	0	0	0

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2022/10/12	2030	02/11/2023	10.81	Call	Bond Future	1,767.5500	1.7675	1,650.1800	1.6502	(6.640)	0	0	0
2022/10/12	2030	02/11/2023	10.81	Put	Bond Future	3,989.7000	3.9897	4,218.8000	4.2188	5.742	0	0	0
2022/10/12	2030	02/11/2023	10.80	Call	Bond Future	1,750.8600	1.7509	1,634.2700	1.6343	(6.659)	0	0	0
2022/10/12	2030	02/11/2023	10.80	Put	Bond Future	4,013.9500	4.0139	4,243.8300	4.2438	5.727	0	0	0
2022/10/12	2030	02/11/2023			Bond Future	11.3617	87.3986	11.4494	87.0521	0.771	0.0000	0.0000	0
2022/10/12	2030	02/11/2023	10.82	Call	Bond Future	1,784.6800	1.7847	1,666.5100	1.6665	(6.621)	0	0	0
2022/10/12	2030	02/11/2023	10.82	Put	Bond Future	3,965.9100	3.9659	4,194.2100	4.1942	5.757	0	0	0
2022/10/12	2032	03/11/2022	9.31	Put	Bond Future	10,643.0600	10.6431	11,068.4800	11.0685	3.997	0	0	0
2022/10/12	2032	03/11/2022	9.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/10/12	2032	03/11/2022	9.36	Put	Bond Future	10,348.3900	10.3484	10,773.8100	10.7738	4.111	0	0	0
2022/10/12	2032	03/11/2022	9.46	Put	Bond Future	9,762.7100	9.7627	10,188.1300	10.1881	4.358	0	0	0
2022/10/12	2032	03/11/2022	10.56	Put	Bond Future	3,663.5800	3.6636	4,070.4300	4.0704	11.105	0	0	180
2022/10/12	2032	03/11/2022	9.92	Call	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	750
2022/10/12	2032	03/11/2022	9.92	Put	Bond Future	7,130.0700	7.1301	7,555.4500	7.5554	5.966	0	0	0
2022/10/12	2032	03/11/2022	10.11	Put	Bond Future	6,071.6800	6.0717	6,496.9000	6.4969	7.003	0	0	454
2022/10/12	2032	03/11/2022	10.16	Call	Bond Future	0.4600	0.0005	0.1400	0.0001	(69.565)	0	0	0
2022/10/12	2032	03/11/2022	10.16	Put	Bond Future	5,796.0000	5.7960	6,221.1000	6.2211	7.334	0	0	180
2022/10/12	2032	03/11/2022			Bond Future	11.2608	83.6829	11.3456	83.2575	0.753	0.0000	0.0000	168,935
2022/10/12	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	180
2022/10/12	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2022/10/12	2032	03/11/2022	11.55	Call	Bond Future	1,942.0000	1.9420	1,612.7600	1.6128	(16.954)	0	0	0
2022/10/12	2032	03/11/2022	11.55	Put	Bond Future	503.4600	0.5035	599.6400	0.5996	19.104	0	0	500
2022/10/12	2032	03/11/2022	12.30	Call	Bond Future	5,074.8700	5.0749	4,658.2900	4.6583	(8.209)	0	0	0
2022/10/12	2032	03/11/2022	12.30	Put	Bond Future	59.0300	0.0590	67.8700	0.0679	14.975	0	0	750
2022/10/12	2032	03/11/2022	10.66	Call	Bond Future	74.5200	0.0745	38.5700	0.0386	(48.242)	0	0	0
2022/10/12	2032	03/11/2022	10.66	Put	Bond Future	3,172.8900	3.1729	3,562.3600	3.5624	12.275	0	0	0
2022/10/12	2032	03/11/2022	10.67	Call	Bond Future	79.8900	0.0799	41.7700	0.0418	(47.716)	0	0	750
2022/10/12	2032	03/11/2022	10.67	Put	Bond Future	3,125.4400	3.1254	3,512.7400	3.5127	12.392	0	0	0
2022/10/12	2032	03/11/2022	11.45	Call	Bond Future	1,592.5700	1.5926	1,290.0100	1.2900	(18.998)	0	0	0
2022/10/12	2032	03/11/2022	11.45	Put	Bond Future	647.5900	0.6476	770.4500	0.7705	18.972	0	0	7,500
2022/10/12	2032	03/11/2022	10.21	Call	Bond Future	0.7000	0.0007	0.2100	0.0002	(70.000)	0	0	500
2022/10/12	2032	03/11/2022	10.21	Put	Bond Future	5,521.5200	5.5215	5,946.4500	5.9464	7.696	0	0	0
2022/10/12	2032	03/11/2022	10.49	Call	Bond Future	18.4300	0.0184	7.8000	0.0078	(57.678)	0	0	0
2022/10/12	2032	03/11/2022	10.49	Put	Bond Future	4,021.4700	4.0215	4,436.2600	4.4363	10.314	0	0	454
2022/10/12	2032	03/11/2022	10.56	Call	Bond Future	34.5700	0.0346	16.0000	0.0160	(53.717)	0	0	0
2022/10/12	2032	03/11/2022	10.11	Call	Bond Future	0.3000	0.0003	0.1000	0.0001	(66.667)	0	0	0
2022/10/12	2032	02/02/2023	11.69	Call	Bond Future	3,248.4400	3.2484	2,874.7600	2.8748	(11.503)	0	0	0
2022/10/12	2032	02/02/2023	11.69	Put	Bond Future	1,909.5400	1.9095	1,973.9800	1.9740	3.375	0	0	0
2022/10/12	2032	02/02/2023	10.40	Call	Bond Future	616.4700	0.6165	485.6500	0.4856	(21.221)	0	0	0
2022/10/12	2032	02/02/2023	10.40	Put	Bond Future	5,801.1500	5.8012	6,108.4500	6.1085	5.297	0	0	0
2022/10/12	2032	02/02/2023	10.50	Call	Bond Future	728.9100	0.7289	569.9700	0.5700	(21.805)	0	0	0
2022/10/12	2032	02/02/2023	10.50	Put	Bond Future	5,383.5100	5.3835	5,662.6900	5.6627	5.186	0	0	454
2022/10/12	2032	02/02/2023	10.67	Call	Bond Future	951.4400	0.9514	762.6700	0.7627	(19.840)	0	0	750
2022/10/12	2032	02/02/2023	10.67	Put	Bond Future	4,714.6100	4.7146	4,963.9600	4.9640	5.289	0	0	0
2022/10/12	2032	02/02/2023	10.22	Call	Bond Future	449.4700	0.4495	359.1900	0.3592	(20.086)	0	0	500
2022/10/12	2032	02/02/2023	10.22	Put	Bond Future	6,599.0600	6.5991	6,946.9000	6.9469	5.271	0	0	0
2022/10/12	2032	02/02/2023	9.47	Call	Bond Future	114.5300	0.1145	84.1500	0.0841	(26.526)	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
2022/10/12	2032	02/02/2023	9.47	Put	Bond Future	10,438.5100	10.4385	10,846.2500	10.8463	3.906	0	0	0
2022/10/12	2032	02/02/2023	9.92	Call	Bond Future	269.5800	0.2696	208.9600	0.2090	(22.487)	0	0	750
2022/10/12	2032	02/02/2023	9.92	Put	Bond Future	8,058.7000	8.0587	8,436.2000	8.4362	4.684	0	0	0
2022/10/12	2032	02/02/2023			Bond Future	11.4142	85.2487	11.5038	84.8106	0.785	0.0000	0.0000	15,818
2022/10/12	2032	02/02/2023	11.84	Call	Bond Future	3,707.2500	3.7073	3,317.0000	3.3170	(10.527)	0	0	0
2022/10/12	2032	02/02/2023	11.84	Put	Bond Future	1,652.2900	1.6523	1,700.1600	1.7002	2.897	0	0	500
2022/10/12	2032	02/02/2023	12.75	Call	Bond Future	6,878.6500	6.8787	6,441.0600	6.4411	(6.362)	0	0	0
2022/10/12	2032	02/02/2023	12.75	Put	Bond Future	656.5400	0.6565	657.0700	0.6571	0.081	0	0	750
2022/10/12	2032	02/02/2023	10.38	Call	Bond Future	595.6100	0.5956	470.0800	0.4701	(21.076)	0	0	0
2022/10/12	2032	02/02/2023	10.38	Put	Bond Future	5,886.8100	5.8868	6,199.4000	6.1994	5.310	0	0	0
2022/10/12	2032	02/02/2023	10.39	Call	Bond Future	605.9800	0.6060	477.7600	0.4778	(21.159)	0	0	0
2022/10/12	2032	02/02/2023	10.39	Put	Bond Future	5,843.9000	5.8439	6,153.8000	6.1538	5.303	0	0	0
2022/10/12	2032	02/02/2023	10.16	Call	Bond Future	407.3700	0.4074	323.6400	0.3236	(20.554)	0	0	0
2022/10/12	2032	02/02/2023	10.16	Put	Bond Future	6,881.7100	6.8817	7,236.1000	7.2361	5.150	0	0	454
2022/10/12	2032	02/02/2023	9.31	Call	Bond Future	82.3100	0.0823	58.1300	0.0581	(29.377)	0	0	454
2022/10/12	2032	02/02/2023	9.31	Put	Bond Future	11,330.0400	11.3300	11,743.9800	11.7440	3.653	0	0	0
2022/10/12	2032	04/05/2023	10.89	Call	Bond Future	1,792.3600	1.7924	1,557.1500	1.5572	(13.123)	0	0	0
2022/10/12	2032	04/05/2023	10.89	Put	Bond Future	5,023.9100	5.0239	5,237.9600	5.2380	4.261	0	0	0
2022/10/12	2032	04/05/2023	11.37	Call	Bond Future	2,796.8300	2.7968	2,501.8400	2.5018	(10.547)	0	0	400
2022/10/12	2032	04/05/2023	13.43	Call	Bond Future	9,250.0600	9.2501	8,825.8400	8.8258	(4.586)	0	0	0
2022/10/12	2032	04/05/2023	13.43	Put	Bond Future	848.4000	0.8484	873.4400	0.8734	2.951	0	0	400
2022/10/12	2032	04/05/2023			Bond Future	11.5470	82.8278	11.6411	82.3786	0.815	0.0000	0.0000	0
2022/10/12	2032	04/05/2023	11.37	Put	Bond Future	3,651.3800	3.6514	3,805.6500	3.8056	4.225	0	0	0
2022/10/12	2032	04/05/2023	10.62	Call	Bond Future	1,352.3400	1.3523	1,151.7400	1.1517	(14.834)	0	0	400
2022/10/12	2032	04/05/2023	10.62	Put	Bond Future	5,960.6000	5.9606	6,209.2600	6.2093	4.172	0	0	0
2022/10/12	2032	04/05/2023	10.87	Call	Bond Future	1,757.0900	1.7571	1,524.5000	1.5245	(13.237)	0	0	0
2022/10/12	2032	04/05/2023	10.87	Put	Bond Future	5,089.6200	5.0896	5,306.2900	5.3063	4.257	0	0	0
2022/10/12	2032	04/05/2023	10.88	Call	Bond Future	1,774.6700	1.7747	1,540.7700	1.5408	(13.180)	0	0	0
2022/10/12	2032	04/05/2023	10.88	Put	Bond Future	5,056.6900	5.0567	5,272.0500	5.2721	4.259	0	0	0
2022/10/12	2032	03/08/2023	11.90	Call	Bond Future	4,109.2500	4.1093	3,779.4200	3.7794	(8.027)	0	0	5,000
2022/10/12	2032	03/08/2023	11.90	Put	Bond Future	3,067.6000	3.0676	3,197.4100	3.1974	4.232	0	0	0
2022/10/12	2032	03/08/2023	11.77	Call	Bond Future	3,762.1000	3.7621	3,445.7700	3.4458	(8.408)	0	0	0
2022/10/12	2032	03/08/2023	11.77	Put	Bond Future	3,321.9900	3.3220	3,465.3000	3.4653	4.314	0	0	0
2022/10/12	2032	03/08/2023			Bond Future	11.6757	84.5668	11.7742	84.1072	0.844	0.0000	0.0000	2,600
2022/10/12	2032	03/08/2023	11.75	Call	Bond Future	3,709.8300	3.7098	3,395.7000	3.3957	(8.468)	0	0	0
2022/10/12	2032	03/08/2023	11.75	Put	Bond Future	3,362.7900	3.3628	3,508.3000	3.5083	4.327	0	0	0
2022/10/12	2032	03/08/2023	11.76	Call	Bond Future	3,735.9300	3.7359	3,420.8400	3.4208	(8.434)	0	0	0
2022/10/12	2032	03/08/2023	11.76	Put	Bond Future	3,342.3400	3.3423	3,486.8900	3.4869	4.325	0	0	0
2022/10/12	2032	02/11/2023	11.24	Call	Bond Future	2,103.9700	2.1040	1,909.0100	1.9090	(9.266)	0	0	0
2022/10/12	2032	02/11/2023	11.24	Put	Bond Future	4,773.0300	4.7730	5,047.7200	5.0477	5.755	0	0	0
2022/10/12	2032	02/11/2023			Bond Future	11.8116	82.1883	11.9148	81.7186	0.873	0.0000	0.0000	0
2022/10/12	2032	02/11/2023	11.22	Call	Bond Future	2,067.1600	2.0672	1,874.3900	1.8744	(9.325)	0	0	0
2022/10/12	2032	02/11/2023	11.22	Put	Bond Future	4,831.6700	4.8317	5,108.5500	5.1086	5.731	0	0	0
2022/10/12	2032	02/11/2023	11.23	Call	Bond Future	2,085.5100	2.0855	1,891.6500	1.8916	(9.296)	0	0	0
2022/10/12	2032	02/11/2023	11.23	Put	Bond Future	4,802.2800	4.8023	5,078.0700	5.0781	5.743	0	0	0
2022/10/12	2033	03/11/2022			Bond Future	113.5214	113.5214	113.6175	113.6175	0.085	0.0000	0.0000	594
2022/10/12	2033	02/02/2023			Bond Future	115.6736	115.6736	115.7650	115.7650	0.079	0.0000	0.0000	6,990

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2022/10/12	2033	04/05/2023			Bond Future	116.6711	116.6711	116.7616	116.7616	0.078	0.0000	0.0000	0
2022/10/12	2033	03/08/2023			Bond Future	119.1441	119.1441	119.2353	119.2353	0.077	0.0000	0.0000	0
2022/10/12	2033	02/11/2023			Bond Future	120.2414	120.2414	120.3347	120.3347	0.078	0.0000	0.0000	0
2022/10/12	2037	03/11/2022	11.30	Put	Bond Future	3,144.5900	3.1446	3,504.5900	3.5046	11.448	0	0	0
2022/10/12	2037	03/11/2022	11.31	Call	Bond Future	241.5100	0.2415	147.8300	0.1478	(38.789)	0	0	0
2022/10/12	2037	03/11/2022	11.31	Put	Bond Future	3,094.9000	3.0949	3,451.9400	3.4519	11.536	0	0	0
2022/10/12	2037	03/11/2022	11.32	Call	Bond Future	251.7400	0.2517	155.1100	0.1551	(38.385)	0	0	0
2022/10/12	2037	03/11/2022			Bond Future	11.8019	79.7751	11.8821	79.3244	0.679	0.0000	0.0000	60,179
2022/10/12	2037	03/11/2022	11.30	Call	Bond Future	231.5900	0.2316	140.8700	0.1409	(39.173)	0	0	0
2022/10/12	2037	03/11/2022	11.32	Put	Bond Future	3,045.5900	3.0456	3,399.6800	3.3997	11.626	0	0	0
2022/10/12	2037	02/02/2023	11.97	Call	Bond Future	2,964.0800	2.9641	2,570.9400	2.5709	(13.263)	0	0	0
2022/10/12	2037	02/02/2023	11.03	Call	Bond Future	870.2800	0.8703	670.1400	0.6701	(22.997)	0	0	0
2022/10/12	2037	02/02/2023	11.03	Put	Bond Future	6,193.8900	6.1939	6,457.4100	6.4574	4.255	0	0	0
2022/10/12	2037	02/02/2023	11.04	Call	Bond Future	884.6100	0.8846	682.4300	0.6824	(22.855)	0	0	0
2022/10/12	2037	02/02/2023	11.04	Put	Bond Future	6,147.1800	6.1472	6,408.6600	6.4087	4.254	0	0	0
2022/10/12	2037	02/02/2023			Bond Future	11.9456	77.0118	12.0298	76.5481	0.705	0.0000	0.0000	76,247
2022/10/12	2037	02/02/2023	11.10	Call	Bond Future	973.4800	0.9735	759.1900	0.7592	(22.013)	0	0	636
2022/10/12	2037	02/02/2023	11.10	Put	Bond Future	5,871.2100	5.8712	6,120.5800	6.1206	4.247	0	0	0
2022/10/12	2037	02/02/2023	11.97	Put	Bond Future	2,829.4400	2.8294	2,899.9600	2.9000	2.492	0	0	636
2022/10/12	2037	02/02/2023	11.05	Call	Bond Future	898.9600	0.8990	694.8700	0.6949	(22.703)	0	0	0
2022/10/12	2037	02/02/2023	11.05	Put	Bond Future	6,100.5600	6.1006	6,360.1300	6.3601	4.255	0	0	0
2022/10/12	2037	04/05/2023	13.73	Put	Bond Future	1,242.1400	1.2421	1,286.7700	1.2868	3.593	0	0	400
2022/10/12	2037	04/05/2023	11.30	Call	Bond Future	1,898.0200	1.8980	1,668.8800	1.6689	(12.073)	0	0	0
2022/10/12	2037	04/05/2023	11.30	Put	Bond Future	6,282.8100	6.2828	6,528.8400	6.5288	3.916	0	0	0
2022/10/12	2037	04/05/2023	11.31	Call	Bond Future	1,917.5600	1.9176	1,687.0600	1.6871	(12.020)	0	0	0
2022/10/12	2037	04/05/2023	11.31	Put	Bond Future	6,243.3900	6.2434	6,488.0600	6.4881	3.919	0	0	0
2022/10/12	2037	04/05/2023	11.03	Put	Bond Future	7,416.2400	7.4162	7,698.1100	7.6981	3.801	0	0	0
2022/10/12	2037	04/05/2023			Bond Future	12.0743	78.5870	12.1622	78.1118	0.728	0.0000	0.0000	0
2022/10/12	2037	04/05/2023	11.78	Call	Bond Future	2,987.1800	2.9872	2,698.1700	2.6982	(9.675)	0	0	400
2022/10/12	2037	04/05/2023	11.78	Put	Bond Future	4,611.5400	4.6115	4,797.7000	4.7977	4.037	0	0	0
2022/10/12	2037	04/05/2023	13.73	Call	Bond Future	9,502.3700	9.5024	9,071.8300	9.0718	(4.531)	0	0	0
2022/10/12	2037	04/05/2023	11.32	Call	Bond Future	1,937.2200	1.9372	1,705.5700	1.7056	(11.958)	0	0	0
2022/10/12	2037	04/05/2023	11.32	Put	Bond Future	6,204.1500	6.2041	6,447.6700	6.4477	3.925	0	0	0
2022/10/12	2037	04/05/2023	11.03	Call	Bond Future	1,415.3500	1.4153	1,222.0500	1.2220	(13.657)	0	0	400
2022/10/12	2037	03/08/2023	12.13	Call	Bond Future	3,973.4200	3.9734	3,643.4100	3.6434	(8.305)	0	0	0
2022/10/12	2037	03/08/2023	12.13	Put	Bond Future	4,367.9900	4.3680	4,524.0800	4.5241	3.573	0	0	0
2022/10/12	2037	03/08/2023	12.12	Call	Bond Future	3,945.5900	3.9456	3,616.6100	3.6166	(8.338)	0	0	0
2022/10/12	2037	03/08/2023	12.12	Put	Bond Future	4,393.9300	4.3939	4,551.0500	4.5511	3.576	0	0	0
2022/10/12	2037	03/08/2023			Bond Future	12.2037	75.9787	12.2953	75.4926	0.751	0.0000	0.0000	0
2022/10/12	2037	03/08/2023	12.14	Call	Bond Future	4,001.6000	4.0016	3,670.0200	3.6700	(8.286)	0	0	0
2022/10/12	2037	03/08/2023	12.14	Put	Bond Future	4,342.4600	4.3425	4,496.9800	4.4970	3.558	0	0	0
2022/10/12	2037	02/11/2023	11.56	Put	Bond Future	6,431.0400	6.4310	6,728.0900	6.7281	4.619	0	0	0
2022/10/12	2037	02/11/2023	11.57	Call	Bond Future	2,261.4100	2.2614	2,060.7300	2.0607	(8.874)	0	0	0
2022/10/12	2037	02/11/2023	11.55	Put	Bond Future	6,468.1800	6.4682	6,766.3600	6.7664	4.610	0	0	0
2022/10/12	2037	02/11/2023			Bond Future	12.3281	77.5811	12.4233	77.0845	0.772	0.0000	0.0000	0
2022/10/12	2037	02/11/2023	11.56	Call	Bond Future	2,241.6800	2.2417	2,042.1200	2.0421	(8.902)	0	0	0
2022/10/12	2037	02/11/2023	11.57	Put	Bond Future	6,394.0600	6.3941	6,689.9900	6.6900	4.628	0	0	0

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2022/10/12	2037	02/11/2023	11.55	Call	Bond Future	2,222.0500	2.2221	2,023.6200	2.0236	(8.930)	0	0	0
2022/10/12	2038	03/11/2022			Bond Future	127.4697	127.4697	127.3239	127.3239	(0.114)	0.0000	0.0000	2,997
2022/10/12	2038	02/02/2023			Bond Future	127.9639	127.9639	127.8082	127.8082	(0.122)	0.0000	0.0000	2,770
2022/10/12	2038	04/05/2023			Bond Future	130.6067	130.6067	130.4444	130.4444	(0.124)	0.0000	0.0000	0
2022/10/12	2038	03/08/2023			Bond Future	131.3891	131.3891	131.2227	131.2227	(0.127)	0.0000	0.0000	0
2022/10/12	2038	02/11/2023			Bond Future	134.1861	134.1861	134.0156	134.0156	(0.127)	0.0000	0.0000	0
2022/10/12	2040	03/11/2022	10.60	Put	Bond Future	8,353.4700	8.3535	8,925.8700	8.9259	6.852	0	0	0
2022/10/12	2040	03/11/2022	10.70	Call	Bond Future	5.4600	0.0055	1.6800	0.0017	(69.231)	0	0	1,078
2022/10/12	2040	03/11/2022	12.00	Call	Bond Future	1,716.1600	1.7162	1,329.7000	1.3297	(22.519)	0	0	0
2022/10/12	2040	03/11/2022	12.00	Put	Bond Future	967.9300	0.9679	1,155.8100	1.1558	19.410	0	0	0
2022/10/12	2040	03/11/2022	12.52	Call	Bond Future	3,987.4100	3.9874	3,459.7000	3.4597	(13.234)	0	0	0
2022/10/12	2040	03/11/2022	11.39	Call	Bond Future	275.6300	0.2756	159.4300	0.1594	(42.158)	0	0	0
2022/10/12	2040	03/11/2022	11.40	Call	Bond Future	287.0500	0.2870	167.2100	0.1672	(41.749)	0	0	0
2022/10/12	2040	03/11/2022	11.41	Put	Bond Future	3,195.3500	3.1954	3,646.1500	3.6462	14.108	0	0	0
2022/10/12	2040	03/11/2022	11.20	Call	Bond Future	117.4400	0.1174	58.7900	0.0588	(49.940)	0	0	1,078
2022/10/12	2040	03/11/2022	11.20	Put	Bond Future	4,376.0700	4.3761	4,891.7600	4.8918	11.784	0	0	0
2022/10/12	2040	03/11/2022			Bond Future	11.8754	81.5186	11.9709	80.9443	0.804	0.0000	0.0000	51,626
2022/10/12	2040	03/11/2022	10.10	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2022/10/12	2040	03/11/2022	10.10	Put	Bond Future	12,002.9900	12.0030	12,577.3000	12.5773	4.785	0	0	0
2022/10/12	2040	03/11/2022	10.60	Call	Bond Future	2.7300	0.0027	0.7900	0.0008	(71.062)	0	0	1,467
2022/10/12	2040	03/11/2022	10.70	Put	Bond Future	7,652.8200	7.6528	8,223.3800	8.2234	7.456	0	0	0
2022/10/12	2040	03/11/2022	11.50	Call	Bond Future	420.9400	0.4209	261.4200	0.2614	(37.896)	0	0	0
2022/10/12	2040	03/11/2022	11.50	Put	Bond Future	2,744.4500	2.7444	3,159.2700	3.1593	15.115	0	0	0
2022/10/12	2040	03/11/2022	12.52	Put	Bond Future	235.4800	0.2355	282.1100	0.2821	19.802	0	0	1,078
2022/10/12	2040	03/11/2022	11.39	Put	Bond Future	3,300.4200	3.3004	3,758.5600	3.7586	13.881	0	0	0
2022/10/12	2040	03/11/2022	11.40	Put	Bond Future	3,247.7000	3.2477	3,702.2000	3.7022	13.995	0	0	0
2022/10/12	2040	03/11/2022	11.41	Call	Bond Future	298.7700	0.2988	175.2300	0.1752	(41.350)	0	0	0
2022/10/12	2040	03/11/2022	10.80	Call	Bond Future	10.9400	0.0109	3.6800	0.0037	(66.362)	0	0	0
2022/10/12	2040	03/11/2022	10.80	Put	Bond Future	6,963.6300	6.9636	7,530.7100	7.5307	8.143	0	0	0
2022/10/12	2040	03/11/2022	11.30	Call	Bond Future	187.5100	0.1875	101.6000	0.1016	(45.816)	0	0	1,467
2022/10/12	2040	03/11/2022	11.30	Put	Bond Future	3,793.1600	3.7932	4,281.5900	4.2816	12.877	0	0	0
2022/10/12	2040	02/02/2023	12.24	Call	Bond Future	3,883.8400	3.8838	3,377.6000	3.3776	(13.035)	0	0	0
2022/10/12	2040	02/02/2023	12.24	Put	Bond Future	2,565.6900	2.5657	2,649.1600	2.6492	3.253	0	0	0
2022/10/12	2040	02/02/2023	12.27	Call	Bond Future	3,988.0500	3.9881	3,477.3700	3.4774	(12.805)	0	0	0
2022/10/12	2040	02/02/2023	12.27	Put	Bond Future	2,497.0500	2.4971	2,576.0800	2.5761	3.165	0	0	388
2022/10/12	2040	02/02/2023	11.12	Call	Bond Future	984.9000	0.9849	741.8200	0.7418	(24.681)	0	0	0
2022/10/12	2040	02/02/2023	11.12	Put	Bond Future	6,587.1300	6.5871	6,933.7600	6.9338	5.262	0	0	0
2022/10/12	2040	02/02/2023	11.19	Call	Bond Future	1,099.4500	1.0994	839.2000	0.8392	(23.671)	0	0	621
2022/10/12	2040	02/02/2023	11.19	Put	Bond Future	6,241.0700	6.2411	6,570.5300	6.5705	5.279	0	0	0
2022/10/12	2040	02/02/2023	12.07	Put	Bond Future	2,987.5900	2.9876	3,098.6300	3.0986	3.717	0	0	621
2022/10/12	2040	02/02/2023	10.96	Call	Bond Future	753.3600	0.7534	553.8900	0.5539	(26.477)	0	0	388
2022/10/12	2040	02/02/2023	10.96	Put	Bond Future	7,423.3500	7.4234	7,813.5900	7.8136	5.257	0	0	0
2022/10/12	2040	02/02/2023	10.93	Call	Bond Future	714.6300	0.7146	525.7300	0.5257	(26.433)	0	0	0
2022/10/12	2040	02/02/2023			Bond Future	12.0147	78.5376	12.1147	77.9479	0.833	0.0000	0.0000	67,005
2022/10/12	2040	02/02/2023	12.07	Call	Bond Future	3,314.4700	3.3145	2,835.8000	2.8358	(14.442)	0	0	0
2022/10/12	2040	02/02/2023	11.10	Call	Bond Future	953.5800	0.9536	715.4300	0.7154	(24.974)	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
2022/10/12	2040	02/02/2023	11.10	Put	Bond Future	6,688.1400	6.6881	7,039.7000	7.0397	5.256	0	0	0
2022/10/12	2040	02/02/2023	11.11	Call	Bond Future	969.2200	0.9692	728.4800	0.7285	(24.839)	0	0	0
2022/10/12	2040	02/02/2023	11.11	Put	Bond Future	6,637.5700	6.6376	6,986.5400	6.9865	5.257	0	0	0
2022/10/12	2040	02/02/2023	10.18	Call	Bond Future	170.2100	0.1702	114.5800	0.1146	(32.683)	0	0	0
2022/10/12	2040	02/02/2023	10.18	Put	Bond Future	12,358.4200	12.3584	12,892.5000	12.8925	4.322	0	0	0
2022/10/12	2040	02/02/2023	10.21	Call	Bond Future	181.4000	0.1814	122.8200	0.1228	(32.293)	0	0	388
2022/10/12	2040	02/02/2023	10.21	Put	Bond Future	12,147.3400	12.1473	12,678.4700	12.6785	4.372	0	0	0
2022/10/12	2040	02/02/2023	10.93	Put	Bond Future	7,587.1700	7.5872	7,987.9800	7.9880	5.283	0	0	0
2022/10/12	2040	04/05/2023	12.78	Call	Bond Future	6,289.5900	6.2896	5,730.7700	5.7308	(8.885)	0	0	0
2022/10/12	2040	04/05/2023	12.78	Put	Bond Future	2,692.8800	2.6929	2,737.8500	2.7379	1.670	0	0	388
2022/10/12	2040	04/05/2023	13.45	Put	Bond Future	1,725.9300	1.7259	1,734.9000	1.7349	0.520	0	0	486
2022/10/12	2040	04/05/2023	11.43	Call	Bond Future	2,204.3200	2.2043	1,860.6500	1.8606	(15.591)	0	0	0
2022/10/12	2040	04/05/2023	11.43	Put	Bond Future	6,516.9300	6.5169	6,777.0500	6.7771	3.991	0	0	0
2022/10/12	2040	04/05/2023	10.73	Put	Bond Future	9,968.6500	9.9687	10,393.0500	10.3931	4.257	0	0	0
2022/10/12	2040	04/05/2023			Bond Future	12.1392	80.1441	12.2435	79.5403	0.859	0.0000	0.0000	0
2022/10/12	2040	04/05/2023	13.45	Call	Bond Future	8,806.6800	8.8067	8,211.8600	8.2119	(6.754)	0	0	0
2022/10/12	2040	04/05/2023	11.42	Call	Bond Future	2,182.3800	2.1824	1,840.7800	1.8408	(15.653)	0	0	0
2022/10/12	2040	04/05/2023	11.42	Put	Bond Future	6,558.4500	6.5585	6,820.6400	6.8206	3.998	0	0	0
2022/10/12	2040	04/05/2023	11.48	Call	Bond Future	2,315.4400	2.3154	1,962.8400	1.9628	(15.228)	0	0	486
2022/10/12	2040	04/05/2023	11.48	Put	Bond Future	6,311.8700	6.3119	6,563.0600	6.5631	3.980	0	0	0
2022/10/12	2040	04/05/2023	10.73	Call	Bond Future	1,022.7400	1.0227	843.3500	0.8433	(17.540)	0	0	486
2022/10/12	2040	04/05/2023	10.92	Call	Bond Future	1,265.0600	1.2651	1,057.8700	1.0579	(16.378)	0	0	388
2022/10/12	2040	04/05/2023	10.92	Put	Bond Future	8,914.1600	8.9142	9,310.7600	9.3108	4.449	0	0	0
2022/10/12	2040	04/05/2023	11.41	Call	Bond Future	2,160.7800	2.1608	1,820.8100	1.8208	(15.734)	0	0	0
2022/10/12	2040	04/05/2023	11.41	Put	Bond Future	6,600.4000	6.6004	6,864.2200	6.8642	3.997	0	0	0
2022/10/12	2040	04/05/2023	10.17	Call	Bond Future	506.5200	0.5065	398.5100	0.3985	(21.324)	0	0	388
2022/10/12	2040	04/05/2023	10.17	Put	Bond Future	13,455.1900	13.4552	13,950.9700	13.9510	3.685	0	0	0
2022/10/12	2040	03/08/2023	12.23	Call	Bond Future	4,507.9000	4.5079	4,063.1100	4.0631	(9.867)	0	0	0
2022/10/12	2040	03/08/2023	12.23	Put	Bond Future	4,704.2200	4.7042	4,876.8600	4.8769	3.670	0	0	0
2022/10/12	2040	03/08/2023			Bond Future	12.2642	77.3181	12.3728	76.7007	0.885	0.0000	0.0000	0
2022/10/12	2040	03/08/2023	12.22	Call	Bond Future	4,477.7000	4.4777	4,034.4300	4.0344	(9.900)	0	0	0
2022/10/12	2040	03/08/2023	12.22	Put	Bond Future	4,731.5200	4.7315	4,905.6800	4.9057	3.681	0	0	0
2022/10/12	2040	03/08/2023	12.21	Call	Bond Future	4,447.5800	4.4476	4,005.5700	4.0056	(9.938)	0	0	0
2022/10/12	2040	03/08/2023	12.21	Put	Bond Future	4,758.9600	4.7590	4,934.3800	4.9344	3.686	0	0	0
2022/10/12	2040	02/11/2023	11.59	Call	Bond Future	2,607.0200	2.6070	2,276.0000	2.2760	(12.697)	0	0	0
2022/10/12	2040	02/11/2023	11.60	Put	Bond Future	7,250.3400	7.2503	7,548.2600	7.5483	4.109	0	0	0
2022/10/12	2040	02/11/2023	11.58	Call	Bond Future	2,585.7100	2.5857	2,255.9200	2.2559	(12.754)	0	0	0
2022/10/12	2040	02/11/2023	11.58	Put	Bond Future	7,330.8500	7.3309	7,631.8300	7.6318	4.106	0	0	0
2022/10/12	2040	02/11/2023			Bond Future	12.3839	78.9490	12.4967	78.3182	0.911	0.0000	0.0000	0
2022/10/12	2040	02/11/2023	11.59	Put	Bond Future	7,290.3500	7.2903	7,590.1000	7.5901	4.112	0	0	0
2022/10/12	2040	02/11/2023	11.60	Call	Bond Future	2,628.7400	2.6287	2,295.8900	2.2959	(12.662)	0	0	0
2022/10/12	2044	03/11/2022	10.10	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2022/10/12	2044	03/11/2022	10.10	Put	Bond Future	12,194.9000	12.1949	12,718.4800	12.7185	4.293	0	0	0
2022/10/12	2044	03/11/2022	10.60	Call	Bond Future	3.1100	0.0031	0.9600	0.0010	(69.132)	0	0	1,647
2022/10/12	2044	03/11/2022	10.60	Put	Bond Future	8,407.9100	8.4079	8,929.3800	8.9294	6.202	0	0	0
2022/10/12	2044	03/11/2022	10.80	Call	Bond Future	12.4600	0.0125	4.4800	0.0045	(64.045)	0	0	0
2022/10/12	2044	03/11/2022	10.80	Put	Bond Future	6,975.0400	6.9750	7,490.6800	7.4907	7.393	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
2022/10/12	2044	03/11/2022	11.41	Call	Bond Future	329.0000	0.3290	202.4100	0.2024	(38.477)	0	0	0
2022/10/12	2044	03/11/2022	11.41	Put	Bond Future	3,134.4200	3.1344	3,531.4500	3.5314	12.667	0	0	0
2022/10/12	2044	03/11/2022	11.30	Call	Bond Future	208.0000	0.2080	118.7400	0.1187	(42.913)	0	0	1,647
2022/10/12	2044	03/11/2022	11.30	Put	Bond Future	3,737.2400	3.7372	4,171.6000	4.1716	11.622	0	0	0
2022/10/12	2044	03/11/2022	11.40	Put	Bond Future	3,187.0700	3.1871	3,587.7300	3.5877	12.571	0	0	0
2022/10/12	2044	03/11/2022			Bond Future	11.8528	78.4402	11.9385	77.9166	0.723	0.0000	0.0000	69,703
2022/10/12	2044	03/11/2022	11.39	Call	Bond Future	303.9000	0.3039	184.5800	0.1846	(39.263)	0	0	0
2022/10/12	2044	03/11/2022	11.39	Put	Bond Future	3,240.1100	3.2401	3,644.4100	3.6444	12.478	0	0	0
2022/10/12	2044	03/11/2022	11.40	Call	Bond Future	316.3000	0.3163	193.3400	0.1933	(38.874)	0	0	0
2022/10/12	2044	02/02/2023	12.00	Call	Bond Future	3,232.6200	3.2326	2,778.4400	2.7784	(14.050)	0	0	0
2022/10/12	2044	02/02/2023	12.00	Put	Bond Future	3,135.7400	3.1357	3,219.4100	3.2194	2.668	0	0	4,000
2022/10/12	2044	02/02/2023	11.20	Put	Bond Future	6,168.3500	6.1684	6,442.9800	6.4430	4.452	0	0	0
2022/10/12	2044	02/02/2023	11.90	Call	Bond Future	2,917.3100	2.9173	2,480.9500	2.4809	(14.958)	0	0	1,300
2022/10/12	2044	02/02/2023	11.90	Put	Bond Future	3,425.9700	3.4260	3,527.4600	3.5275	2.962	0	0	0
2022/10/12	2044	02/02/2023	11.14	Call	Bond Future	1,077.2300	1.0772	828.0900	0.8281	(23.128)	0	0	0
2022/10/12	2044	02/02/2023	11.14	Put	Bond Future	6,467.6400	6.4676	6,756.3500	6.7563	4.464	0	0	0
2022/10/12	2044	02/02/2023	11.15	Call	Bond Future	1,094.3000	1.0943	842.7700	0.8428	(22.985)	0	0	0
2022/10/12	2044	02/02/2023	11.15	Put	Bond Future	6,417.1100	6.4171	6,703.4300	6.7034	4.462	0	0	0
2022/10/12	2044	02/02/2023			Bond Future	11.9839	75.5268	12.0737	74.9889	0.749	0.0000	0.0000	35,889
2022/10/12	2044	02/02/2023	11.16	Call	Bond Future	1,111.4100	1.1114	857.6200	0.8576	(22.835)	0	0	0
2022/10/12	2044	02/02/2023	11.16	Put	Bond Future	6,366.7100	6.3667	6,650.7700	6.6508	4.462	0	0	0
2022/10/12	2044	02/02/2023	11.20	Call	Bond Future	1,182.1300	1.1821	918.9100	0.9189	(22.267)	0	0	1,300
2022/10/12	2044	04/05/2023	11.75	Put	Bond Future	5,264.2500	5.2642	5,477.1100	5.4771	4.044	0	0	4,115
2022/10/12	2044	04/05/2023	11.41	Call	Bond Future	2,277.0900	2.2771	1,991.1900	1.9912	(12.555)	0	0	0
2022/10/12	2044	04/05/2023	11.41	Put	Bond Future	6,567.8900	6.5679	6,832.7900	6.8328	4.033	0	0	0
2022/10/12	2044	04/05/2023	11.42	Call	Bond Future	2,299.7500	2.2997	2,012.4600	2.0125	(12.492)	0	0	0
2022/10/12	2044	04/05/2023	11.42	Put	Bond Future	6,525.5100	6.5255	6,789.0200	6.7890	4.038	0	0	0
2022/10/12	2044	04/05/2023			Bond Future	12.1006	77.0718	12.1941	76.5210	0.773	0.0000	0.0000	0
2022/10/12	2044	04/05/2023	12.25	Call	Bond Future	4,658.7800	4.6588	4,259.2800	4.2593	(8.575)	0	0	0
2022/10/12	2044	04/05/2023	12.25	Put	Bond Future	3,781.8100	3.7818	3,933.1100	3.9331	4.001	0	0	1,500
2022/10/12	2044	04/05/2023	11.43	Call	Bond Future	2,322.5200	2.3225	2,033.6500	2.0337	(12.438)	0	0	0
2022/10/12	2044	04/05/2023	11.43	Put	Bond Future	6,483.3300	6.4833	6,745.2600	6.7453	4.040	0	0	0
2022/10/12	2044	04/05/2023	11.75	Call	Bond Future	3,135.8800	3.1359	2,797.9400	2.7979	(10.777)	0	0	0
2022/10/12	2044	04/05/2023	12.00	Call	Bond Future	3,862.7100	3.8627	3,492.0500	3.4920	(9.596)	0	0	0
2022/10/12	2044	04/05/2023	12.00	Put	Bond Future	4,463.2600	4.4633	4,643.4000	4.6434	4.036	0	0	4,115
2022/10/12	2044	03/08/2023	12.15	Call	Bond Future	4,547.0600	4.5471	4,097.3500	4.0974	(9.890)	0	0	0
2022/10/12	2044	03/08/2023	12.15	Put	Bond Future	4,941.5400	4.9415	5,055.0900	5.0551	2.298	0	0	0
2022/10/12	2044	03/08/2023	12.16	Call	Bond Future	4,577.5900	4.5776	4,126.4800	4.1265	(9.855)	0	0	0
2022/10/12	2044	03/08/2023	12.16	Put	Bond Future	4,913.3000	4.9133	5,025.4500	5.0255	2.283	0	0	0
2022/10/12	2044	03/08/2023			Bond Future	12.2174	74.3065	12.3146	73.7433	0.796	0.0000	0.0000	0
2022/10/12	2044	03/08/2023	12.17	Call	Bond Future	4,608.2000	4.6082	4,155.6900	4.1557	(9.820)	0	0	0
2022/10/12	2044	03/08/2023	12.17	Put	Bond Future	4,885.2200	4.8852	4,995.9700	4.9960	2.267	0	0	0
2022/10/12	2044	02/11/2023	11.57	Call	Bond Future	2,996.3400	2.9963	2,683.1500	2.6831	(10.452)	0	0	0
2022/10/12	2044	02/11/2023	11.57	Put	Bond Future	7,576.6700	7.5767	7,838.9300	7.8389	3.461	0	0	0
2022/10/12	2044	02/11/2023			Bond Future	12.3288	75.8738	12.4297	75.2984	0.819	0.0000	0.0000	0
2022/10/12	2044	02/11/2023	11.55	Call	Bond Future	2,951.1300	2.9511	2,640.5400	2.6405	(10.524)	0	0	0
2022/10/12	2044	02/11/2023	11.55	Put	Bond Future	7,658.5500	7.6586	7,923.4100	7.9234	3.458	0	0	0
2022/10/12	2044	02/11/2023	11.56	Call	Bond Future	2,973.8400	2.9738	2,661.9400	2.6619	(10.488)	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
2022/10/12	2044	02/11/2023	11.56	Put	Bond Future	7,617.6700	7.6177	7,881.2200	7.8812	3.460	0	0	0
2022/10/12	2046	03/11/2022			Bond Future	112.7985	112.7985	111.8529	111.8529	(0.838)	0.0000	0.0000	11,338
2022/10/12	2046	02/02/2023			Bond Future	114.9370	114.9370	113.9669	113.9669	(0.844)	0.0000	0.0000	5,200
2022/10/12	2046	04/05/2023			Bond Future	115.2634	115.2634	114.2706	114.2706	(0.861)	0.0000	0.0000	0
2022/10/12	2046	03/08/2023			Bond Future	117.7070	117.7070	116.6920	116.6920	(0.862)	0.0000	0.0000	0
2022/10/12	2046	02/11/2023			Bond Future	118.0947	118.0947	117.0585	117.0585	(0.877)	0.0000	0.0000	0
2022/10/12	2050	03/11/2022			Bond Future	114.7434	114.7434	114.5868	114.5868	(0.136)	0.0000	0.0000	8,431
2022/10/12	2050	02/02/2023			Bond Future	114.7777	114.7777	114.6117	114.6117	(0.145)	0.0000	0.0000	3,848
2022/10/12	2050	04/05/2023			Bond Future	117.1480	117.1480	116.9758	116.9758	(0.147)	0.0000	0.0000	0
2022/10/12	2050	03/08/2023			Bond Future	117.4239	117.4239	117.2472	117.2472	(0.150)	0.0000	0.0000	0
2022/10/12	2050	02/11/2023			Bond Future	119.9234	119.9234	119.7429	119.7429	(0.151)	0.0000	0.0000	0
2022/10/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	AL37	03/11/2022			Index Future	825.4120	825.4120	824.8530	824.8530	(0.068)	0.0000	0.0000	0
2022/10/12	AL37	02/02/2023			Index Future	840.8250	840.8250	840.2400	840.2400	(0.070)	0.0000	0.0000	0
2022/10/12	AL37	04/05/2023			Index Future	857.9650	857.9650	857.3600	857.3600	(0.071)	0.0000	0.0000	0
2022/10/12	AL37	03/08/2023			Index Future	875.9430	875.9430	875.3240	875.3240	(0.071)	0.0000	0.0000	0
2022/10/12	AL37	02/11/2023			Index Future	894.3920	894.3920	893.7580	893.7580	(0.071)	0.0000	0.0000	0
2022/10/12	AL7T	03/11/2022			Index Future	938.2600	938.2600	933.9990	933.9990	(0.454)	0.0000	0.0000	0
2022/10/12	AL7T	02/02/2023			Index Future	955.7810	955.7810	951.4220	951.4220	(0.456)	0.0000	0.0000	0
2022/10/12	AL7T	04/05/2023			Index Future	975.2640	975.2640	970.8080	970.8080	(0.457)	0.0000	0.0000	0
2022/10/12	AL7T	03/08/2023			Index Future	995.7010	995.7010	991.1480	991.1480	(0.457)	0.0000	0.0000	0
2022/10/12	AL7T	02/11/2023			Index Future	1,016.6710	1,016.6710	1,012.0220	1,012.0220	(0.457)	0.0000	0.0000	0
2022/10/12	ALBI	03/11/2022			Index Future	822.5020	822.5020	818.5920	818.5920	(0.475)	0.0000	0.0000	123
2022/10/12	ALBI	02/02/2023			Index Future	837.8600	837.8600	833.8610	833.8610	(0.477)	0.0000	0.0000	0
2022/10/12	ALBI	04/05/2023			Index Future	854.9400	854.9400	850.8520	850.8520	(0.478)	0.0000	0.0000	0
2022/10/12	ALBI	03/08/2023			Index Future	872.8550	872.8550	868.6790	868.6790	(0.478)	0.0000	0.0000	0
2022/10/12	ALBI	02/11/2023			Index Future	891.2390	891.2390	886.9730	886.9730	(0.479)	0.0000	0.0000	0
2022/10/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/10/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/10/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/10/12	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/12	ES33	03/11/2022			Bond Future	12.6210	71.2721	12.6996	70.9152	0.622	0.0000	0.0000	0
2022/10/12	ES33	02/02/2023			Bond Future	12.8161	72.6233	12.8990	72.2556	0.647	0.0000	0.0000	350
2022/10/12	ES33	04/05/2023			Bond Future	12.9883	70.3276	13.0752	69.9506	0.669	0.0000	0.0000	0
2022/10/12	ES33	03/08/2023			Bond Future	13.1585	71.8201	13.2493	71.4342	0.691	0.0000	0.0000	0
2022/10/12	ES33	02/11/2023			Bond Future	13.3396	69.5533	13.4345	69.1590	0.712	0.0000	0.0000	0
2022/10/12	ES42	03/11/2022			Bond Future	12.8847	69.2830	12.9577	68.9040	0.566	0.0000	0.0000	0
2022/10/12	ES42	02/02/2023			Bond Future	13.0557	70.5974	13.1327	70.2063	0.590	0.0000	0.0000	4,769
2022/10/12	ES42	04/05/2023			Bond Future	13.2143	67.7920	13.2950	67.3907	0.611	0.0000	0.0000	0
2022/10/12	ES42	03/08/2023			Bond Future	13.3662	69.2318	13.4503	68.8210	0.630	0.0000	0.0000	0
2022/10/12	ES42	02/11/2023			Bond Future	13.5273	66.4434	13.6152	66.0236	0.649	0.0000	0.0000	0
2022/10/12	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	03/11/2022	820.41	Put	GOVI	95,140.0000	9.5140	134,050.0000	13.4050	40.898	0	0	0
2022/10/12	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	03/11/2022	820.42	Put	GOVI	95,240.0000	9.5240	134,150.0000	13.4150	40.855	0	0	0
2022/10/12	GOVI	03/11/2022			GOVI	810.8960	810.8960	807.0050	807.0050	(0.480)	0.0000	0.0000	499
2022/10/12	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	03/11/2022	820.43	Put	GOVI	95,340.0000	9.5340	134,250.0000	13.4250	40.812	0	0	0
2022/10/12	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	02/02/2023	850.82	Put	GOVI	247,830.0000	24.7830	287,610.0000	28.7610	16.051	0	0	0
2022/10/12	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	02/02/2023	850.83	Put	GOVI	247,930.0000	24.7930	287,710.0000	28.7710	16.045	0	0	0
2022/10/12	GOVI	02/02/2023			GOVI	826.0370	826.0370	822.0590	822.0590	(0.482)	0.0000	0.0000	430
2022/10/12	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	02/02/2023	850.84	Put	GOVI	248,030.0000	24.8030	287,810.0000	28.7810	16.038	0	0	0
2022/10/12	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	04/05/2023	852.86	Put	GOVI	99,840.0000	9.9840	140,500.0000	14.0500	40.725	0	0	0
2022/10/12	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	04/05/2023	852.87	Put	GOVI	99,940.0000	9.9940	140,600.0000	14.0600	40.684	0	0	0
2022/10/12	GOVI	04/05/2023			GOVI	842.8760	842.8760	838.8100	838.8100	(0.482)	0.0000	0.0000	0
2022/10/12	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	04/05/2023	852.88	Put	GOVI	100,040.0000	10.0040	140,700.0000	14.0700	40.644	0	0	0
2022/10/12	GOVI	03/08/2023	837.21	Call	GOVI	233,290.0000	23.3290	191,740.0000	19.1740	(17.810)	0	0	0
2022/10/12	GOVI	03/08/2023	837.21	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	03/08/2023	837.22	Call	GOVI	233,190.0000	23.3190	191,640.0000	19.1640	(17.818)	0	0	0
2022/10/12	GOVI	03/08/2023	837.22	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	03/08/2023			GOVI	860.5390	860.5390	856.3840	856.3840	(0.483)	0.0000	0.0000	0
2022/10/12	GOVI	03/08/2023	837.23	Call	GOVI	233,090.0000	23.3090	191,540.0000	19.1540	(17.826)	0	0	0
2022/10/12	GOVI	03/08/2023	837.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	02/11/2023	885.81	Put	GOVI	71,480.0000	7.1480	113,910.0000	11.3910	59.359	0	0	0
2022/10/12	GOVI	02/11/2023	885.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	02/11/2023			GOVI	878.6620	878.6620	874.4190	874.4190	(0.483)	0.0000	0.0000	0
2022/10/12	GOVI	02/11/2023	885.80	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	02/11/2023	885.80	Put	GOVI	71,380.0000	7.1380	113,810.0000	11.3810	59.442	0	0	0
2022/10/12	GOVI	02/11/2023	885.81	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	GOVI	02/11/2023	885.82	Put	GOVI	71,580.0000	7.1580	114,010.0000	11.4010	59.276	0	0	0

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2022/10/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/10/12	IGOV	03/11/2022			Index Future	319.2750	319.2750	318.5790	318.5790	(0.218)	0.0000	0.0000	702
2022/10/12	IGOV	02/02/2023			Index Future	325.3150	325.3150	324.6000	324.6000	(0.220)	0.0000	0.0000	0
2022/10/12	IGOV	04/05/2023			Index Future	332.0240	332.0240	331.2920	331.2920	(0.220)	0.0000	0.0000	0
2022/10/12	IGOV	03/08/2023			Index Future	339.0570	339.0570	338.3080	338.3080	(0.221)	0.0000	0.0000	0
2022/10/12	IGOV	02/11/2023			Index Future	346.2720	346.2720	345.5060	345.5060	(0.221)	0.0000	0.0000	0
2022/10/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/10/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/10/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/10/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/10/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/10/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/10/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/10/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/10/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/10/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/10/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/10/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/10/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/10/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/10/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/10/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/10/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/10/12	JBAF	19/10/2022			Jibar Tradeable Future	6.4650	93.5350	6.4650	93.5350	0.000	0.0000	0.0000	0
2022/10/12	JBAF	16/11/2022			Jibar Tradeable Future	6.5150	93.4850	6.5200	93.4800	0.077	0.0000	0.0000	0
2022/10/12	JBAF	21/12/2022			Jibar Tradeable Future	7.3150	92.6850	7.3250	92.6750	0.137	0.0000	0.0000	68
2022/10/12	JBAF	18/01/2023			Jibar Tradeable Future	7.3400	92.6600	7.3700	92.6300	0.409	0.0000	0.0000	0
2022/10/12	JBAF	15/02/2023			Jibar Tradeable Future	7.8200	92.1800	7.8400	92.1600	0.256	0.0000	0.0000	0
2022/10/12	JBAF	15/03/2023			Jibar Tradeable Future	7.8700	92.1300	7.8850	92.1150	0.191	0.0000	0.0000	0
2022/10/12	JBAF	21/06/2023			Jibar Tradeable Future	8.1800	91.8200	8.1900	91.8100	0.122	0.0000	0.0000	0
2022/10/12	JBAF	20/09/2023			Jibar Tradeable Future	8.2600	91.7400	8.2400	91.7600	(0.242)	0.0000	0.0000	75
2022/10/12	JBAF	20/12/2023			Jibar Tradeable Future	8.3700	91.6300	8.3250	91.6750	(0.538)	0.0000	0.0000	272
2022/10/12	JBAF	20/03/2024			Jibar Tradeable Future	8.3400	91.6600	8.3100	91.6900	(0.360)	0.0000	0.0000	0
2022/10/12	JBAF	19/06/2024			Jibar Tradeable Future	8.3050	91.6950	8.2900	91.7100	(0.181)	0.0000	0.0000	0
2022/10/12	JBAF	18/09/2024			Jibar Tradeable Future	8.4000	91.6000	8.3850	91.6150	(0.179)	0.0000	0.0000	0
2022/10/12	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	R023	03/11/2022	6.25	Put	Bond Future	338.2500	0.3383	326.2000	0.3262	(3.562)	0	0	0
2022/10/12	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	R023	03/11/2022	6.26	Put	Bond Future	335.1900	0.3352	323.1400	0.3231	(3.595)	0	0	0
2022/10/12	R023	03/11/2022			Bond Future	7.3560	101.5821	7.3165	101.5942	(0.537)	0.0000	0.0000	8,432

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/12	R023	03/11/2022	6.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	R023	03/11/2022	6.27	Put	Bond Future	332.1200		0.3321	320.0700	0.3201	(3.628)	0	0	0
2022/10/12	R035	03/11/2022	10.57	Call	Bond Future	10.1600		0.0102	3.9900	0.0040	(60.728)	0	0	0
2022/10/12	R035	03/11/2022	10.57	Put	Bond Future	6,342.6800		6.3427	6,782.8300	6.7828	6.939	0	0	582
2022/10/12	R035	03/11/2022	11.15	Call	Bond Future	243.6900		0.2437	136.8200	0.1368	(43.855)	0	0	0
2022/10/12	R035	03/11/2022	11.15	Put	Bond Future	3,060.3300		3.0603	3,399.7800	3.3998	11.092	0	0	0
2022/10/12	R035	03/11/2022	12.68	Call	Bond Future	5,607.3200		5.6073	5,159.0700	5.1591	(7.994)	0	0	0
2022/10/12	R035	03/11/2022	12.68	Put	Bond Future	56.6500		0.0567	54.7200	0.0547	(3.407)	0	0	976
2022/10/12	R035	03/11/2022	10.99	Call	Bond Future	118.8500		0.1188	58.9600	0.0590	(50.391)	0	0	0
2022/10/12	R035	03/11/2022	10.99	Put	Bond Future	3,885.2800		3.8853	4,271.7100	4.2717	9.946	0	0	582
2022/10/12	R035	03/11/2022	11.05	Call	Bond Future	157.6700		0.1577	82.1500	0.0821	(47.898)	0	0	976
2022/10/12	R035	03/11/2022			Bond Future	11.6399		83.8092	11.7197	83.3629	0.686	0.0000	0.0000	58,690
2022/10/12	R035	03/11/2022	9.82	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	582
2022/10/12	R035	03/11/2022	9.82	Put	Bond Future	11,191.0900		11.1911	11,637.3900	11.6374	3.988	0	0	0
2022/10/12	R035	03/11/2022	10.30	Call	Bond Future	1.5100		0.0015	0.5800	0.0006	(61.589)	0	0	976
2022/10/12	R035	03/11/2022	10.30	Put	Bond Future	8,041.2200		8.0412	8,486.6100	8.4866	5.539	0	0	0
2022/10/12	R035	03/11/2022	11.14	Call	Bond Future	233.7700		0.2338	130.3300	0.1303	(44.249)	0	0	0
2022/10/12	R035	03/11/2022	11.14	Put	Bond Future	3,109.3400		3.1093	3,452.2200	3.4522	11.027	0	0	0
2022/10/12	R035	03/11/2022	11.05	Put	Bond Future	3,566.1700		3.5662	3,936.9700	3.9370	10.398	0	0	0
2022/10/12	R035	03/11/2022	11.13	Call	Bond Future	224.1500		0.2241	124.0900	0.1241	(44.640)	0	0	0
2022/10/12	R035	03/11/2022	11.13	Put	Bond Future	3,158.7000		3.1587	3,504.9600	3.5050	10.962	0	0	0
2022/10/12	R035	02/02/2023	11.94	Call	Bond Future	3,248.5100		3.2485	2,912.7700	2.9128	(10.335)	0	0	0
2022/10/12	R035	02/02/2023	13.22	Put	Bond Future	701.3500		0.7014	727.8800	0.7279	3.783	0	0	976
2022/10/12	R035	02/02/2023	10.88	Call	Bond Future	828.1800		0.8282	665.7700	0.6658	(19.610)	0	0	0
2022/10/12	R035	02/02/2023	10.88	Put	Bond Future	6,069.7500		6.0698	6,366.8300	6.3668	4.894	0	0	0
2022/10/12	R035	02/02/2023	10.66	Call	Bond Future	571.7900		0.5718	445.3600	0.4454	(22.111)	0	0	0
2022/10/12	R035	02/02/2023	10.66	Put	Bond Future	7,146.8000		7.1468	7,479.8600	7.4799	4.660	0	0	582
2022/10/12	R035	02/02/2023	10.30	Put	Bond Future	9,123.0300		9.1230	9,503.5400	9.5035	4.171	0	0	0
2022/10/12	R035	02/02/2023	10.60	Call	Bond Future	517.3400		0.5173	399.6800	0.3997	(22.743)	0	0	0
2022/10/12	R035	02/02/2023	10.60	Put	Bond Future	7,461.0300		7.4610	7,802.8600	7.8029	4.582	0	0	0
2022/10/12	R035	02/02/2023	10.64	Put	Bond Future	7,250.9100		7.2509	7,586.9200	7.5869	4.634	0	0	0
2022/10/12	R035	02/02/2023	9.81	Call	Bond Future	110.7400		0.1107	75.2900	0.0753	(32.012)	0	0	582
2022/10/12	R035	02/02/2023	9.81	Put	Bond Future	12,117.4200		12.1174	12,541.4600	12.5415	3.499	0	0	0
2022/10/12	R035	02/02/2023	9.85	Call	Bond Future	121.0000		0.1210	82.8800	0.0829	(31.504)	0	0	0
2022/10/12	R035	02/02/2023	9.89	Call	Bond Future	132.0600		0.1321	91.1200	0.0911	(31.001)	0	0	388
2022/10/12	R035	02/02/2023	9.89	Put	Bond Future	11,607.8600		11.6079	12,026.4100	12.0264	3.606	0	0	0
2022/10/12	R035	02/02/2023			Bond Future	11.7936		85.3774	11.8777	84.9179	0.713	0.0000	0.0000	111,903
2022/10/12	R035	02/02/2023	11.94	Put	Bond Future	2,450.8400		2.4508	2,574.5900	2.5746	5.049	0	0	0
2022/10/12	R035	02/02/2023	11.98	Call	Bond Future	3,374.9400		3.3749	3,033.9000	3.0339	(10.105)	0	0	0
2022/10/12	R035	02/02/2023	11.98	Put	Bond Future	2,361.2800		2.3613	2,479.7300	2.4797	5.016	0	0	388
2022/10/12	R035	02/02/2023	13.22	Call	Bond Future	8,016.8900		8.0169	7,583.9300	7.5839	(5.401)	0	0	0
2022/10/12	R035	02/02/2023	11.05	Call	Bond Future	1,085.8300		1.0858	893.5500	0.8936	(17.708)	0	0	976
2022/10/12	R035	02/02/2023	11.05	Put	Bond Future	5,316.4800		5.3165	5,583.6900	5.5837	5.026	0	0	0
2022/10/12	R035	02/02/2023	11.06	Call	Bond Future	1,102.5700		1.1026	908.4800	0.9085	(17.603)	0	0	0
2022/10/12	R035	02/02/2023	11.06	Put	Bond Future	5,274.2700		5.2743	5,539.6700	5.5397	5.032	0	0	582
2022/10/12	R035	02/02/2023	10.86	Call	Bond Future	800.7900		0.8008	641.9000	0.6419	(19.842)	0	0	0
2022/10/12	R035	02/02/2023	10.86	Put	Bond Future	6,162.4000		6.1624	6,463.0000	6.4630	4.878	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
2022/10/12	R035	02/02/2023	10.87	Call	Bond Future	814.3400	0.8143	653.8300	0.6538	(19.710)	0	0	0
2022/10/12	R035	02/02/2023	10.87	Put	Bond Future	6,115.9000	6.1159	6,414.8800	6.4149	4.889	0	0	0
2022/10/12	R035	02/02/2023	10.30	Call	Bond Future	302.9900	0.3030	224.0100	0.2240	(26.067)	0	0	976
2022/10/12	R035	02/02/2023	10.64	Call	Bond Future	553.2500	0.5533	429.7700	0.4298	(22.319)	0	0	388
2022/10/12	R035	02/02/2023	9.85	Put	Bond Future	11,861.7200	11.8617	12,283.0900	12.2831	3.552	0	0	0
2022/10/12	R035	04/05/2023	11.22	Put	Bond Future	5,918.3900	5.9184	6,105.4300	6.1054	3.160	0	0	0
2022/10/12	R035	04/05/2023	12.46	Call	Bond Future	5,448.1300	5.4481	5,000.5300	5.0005	(8.216)	0	0	0
2022/10/12	R035	04/05/2023	12.46	Put	Bond Future	2,619.9900	2.6200	2,643.4100	2.6434	0.894	0	0	388
2022/10/12	R035	04/05/2023	13.18	Call	Bond Future	7,991.2400	7.9912	7,515.6100	7.5156	(5.952)	0	0	0
2022/10/12	R035	04/05/2023	13.18	Put	Bond Future	1,601.9700	1.6020	1,597.3600	1.5974	(0.288)	0	0	491
2022/10/12	R035	04/05/2023	11.17	Call	Bond Future	1,917.8400	1.9178	1,640.6300	1.6406	(14.454)	0	0	491
2022/10/12	R035	04/05/2023	11.20	Call	Bond Future	1,976.7600	1.9768	1,695.5200	1.6955	(14.227)	0	0	0
2022/10/12	R035	04/05/2023	11.21	Call	Bond Future	1,996.7800	1.9968	1,714.0600	1.7141	(14.159)	0	0	0
2022/10/12	R035	04/05/2023	10.60	Call	Bond Future	1,021.9000	1.0219	864.3700	0.8644	(15.415)	0	0	388
2022/10/12	R035	04/05/2023	10.60	Put	Bond Future	8,599.5000	8.5995	8,912.9900	8.9130	3.645	0	0	0
2022/10/12	R035	04/05/2023			Bond Future	11.9210	82.6155	12.0089	82.1445	0.737	0.0000	0.0000	0
2022/10/12	R035	04/05/2023	11.22	Call	Bond Future	2,016.7000	2.0167	1,732.7200	1.7327	(14.081)	0	0	0
2022/10/12	R035	04/05/2023	11.17	Put	Bond Future	6,107.9200	6.1079	6,301.7300	6.3017	3.173	0	0	0
2022/10/12	R035	04/05/2023	11.20	Put	Bond Future	5,993.6400	5.9936	6,183.4200	6.1834	3.166	0	0	0
2022/10/12	R035	04/05/2023	11.21	Put	Bond Future	5,956.0400	5.9560	6,144.3400	6.1443	3.161	0	0	0
2022/10/12	R035	04/05/2023	9.85	Call	Bond Future	402.1500	0.4022	321.3500	0.3213	(20.092)	0	0	388
2022/10/12	R035	04/05/2023	9.85	Put	Bond Future	12,731.1700	12.7312	13,121.3900	13.1214	3.065	0	0	0
2022/10/12	R035	04/05/2023	10.42	Call	Bond Future	831.2300	0.8312	694.5200	0.6945	(16.447)	0	0	491
2022/10/12	R035	04/05/2023	10.42	Put	Bond Future	9,517.8400	9.5178	9,852.1500	9.8522	3.512	0	0	0
2022/10/12	R035	03/08/2023	12.00	Call	Bond Future	3,891.1200	3.8911	3,653.3500	3.6533	(6.111)	0	0	0
2022/10/12	R035	03/08/2023	12.00	Put	Bond Future	4,136.5000	4.1365	4,380.5500	4.3806	5.900	0	0	0
2022/10/12	R035	03/08/2023			Bond Future	12.0464	84.3497	12.1381	83.8679	0.761	0.0000	0.0000	0
2022/10/12	R035	03/08/2023	11.98	Call	Bond Future	3,835.7800	3.8358	3,599.7700	3.5998	(6.153)	0	0	0
2022/10/12	R035	03/08/2023	11.98	Put	Bond Future	4,187.2700	4.1873	4,433.0800	4.4331	5.870	0	0	0
2022/10/12	R035	03/08/2023	11.99	Call	Bond Future	3,863.4100	3.8634	3,626.6700	3.6267	(6.128)	0	0	0
2022/10/12	R035	03/08/2023	11.99	Put	Bond Future	4,161.8200	4.1618	4,406.9000	4.4069	5.889	0	0	0
2022/10/12	R035	02/11/2023	11.41	Call	Bond Future	2,116.7000	2.1167	1,890.5200	1.8905	(10.686)	0	0	0
2022/10/12	R035	02/11/2023	11.41	Put	Bond Future	6,248.7300	6.2487	6,514.8400	6.5148	4.259	0	0	0
2022/10/12	R035	02/11/2023	11.42	Call	Bond Future	2,135.7000	2.1357	1,908.6200	1.9086	(10.633)	0	0	0
2022/10/12	R035	02/11/2023	11.42	Put	Bond Future	6,212.2200	6.2122	6,477.4300	6.4774	4.269	0	0	0
2022/10/12	R035	02/11/2023			Bond Future	12.1807	81.6210	12.2763	81.1287	0.785	0.0000	0.0000	0
2022/10/12	R035	02/11/2023	11.43	Call	Bond Future	2,155.1200	2.1551	1,926.8200	1.9268	(10.593)	0	0	0
2022/10/12	R035	02/11/2023	11.43	Put	Bond Future	6,176.1700	6.1762	6,440.1600	6.4402	4.274	0	0	0
2022/10/12	R186	03/11/2022	8.53	Call	Bond Future	10.8500	0.0108	7.0600	0.0071	(34.931)	0	0	0
2022/10/12	R186	03/11/2022	8.53	Put	Bond Future	2,492.1400	2.4921	2,536.5000	2.5365	1.780	0	0	0
2022/10/12	R186	03/11/2022	8.54	Call	Bond Future	12.1000	0.0121	7.9600	0.0080	(34.215)	0	0	0
2022/10/12	R186	03/11/2022	8.54	Put	Bond Future	2,457.8400	2.4578	2,501.8500	2.5019	1.791	0	0	0
2022/10/12	R186	03/11/2022	8.91	Put	Bond Future	1,326.8900	1.3269	1,345.0000	1.3450	1.365	0	0	4,310
2022/10/12	R186	03/11/2022			Bond Future	9.2382	108.2366	9.2522	108.1884	0.151	0.0000	0.0000	59,666
2022/10/12	R186	03/11/2022	8.23	Call	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	4,310
2022/10/12	R186	03/11/2022	8.23	Put	Bond Future	3,554.7200	3.5547	3,602.8100	3.6028	1.353	0	0	0
2022/10/12	R186	03/11/2022	8.55	Call	Bond Future	13.4800	0.0135	8.9600	0.0090	(33.531)	0	0	0

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2022/10/12	R186	03/11/2022	8.55	Put	Bond Future	2,423.6900	2.4237	2,467.3200	2.4673	1.800	0	0	0
2022/10/12	R186	03/11/2022	8.91	Call	Bond Future	186.0500	0.1861	156.0100	0.1560	(16.146)	0	0	0
2022/10/12	R186	02/02/2023	8.33	Call	Bond Future	364.0000	0.3640	332.6400	0.3326	(8.615)	0	0	0
2022/10/12	R186	02/02/2023	8.33	Put	Bond Future	3,818.7100	3.8187	3,842.6000	3.8426	0.626	0	0	0
2022/10/12	R186	02/02/2023	8.32	Call	Bond Future	358.2700	0.3583	327.2200	0.3272	(8.667)	0	0	0
2022/10/12	R186	02/02/2023	8.32	Put	Bond Future	3,846.9200	3.8469	3,871.1200	3.8711	0.629	0	0	0
2022/10/12	R186	02/02/2023			Bond Future	9.3691	104.9613	9.3861	104.9061	0.181	0.0000	0.0000	26,442
2022/10/12	R186	02/02/2023	8.34	Call	Bond Future	369.8000	0.3698	337.9800	0.3380	(8.605)	0	0	0
2022/10/12	R186	02/02/2023	8.34	Put	Bond Future	3,790.5800	3.7906	3,814.0100	3.8140	0.618	0	0	0
2022/10/12	R186	04/05/2023	8.83	Put	Bond Future	2,896.6600	2.8967	2,861.5700	2.8616	(1.211)	0	0	0
2022/10/12	R186	04/05/2023	8.84	Call	Bond Future	946.3800	0.9464	851.4000	0.8514	(10.036)	0	0	0
2022/10/12	R186	04/05/2023			Bond Future	9.4622	107.1058	9.4815	107.0466	0.204	0.0000	0.0000	0
2022/10/12	R186	04/05/2023	8.83	Call	Bond Future	935.7300	0.9357	841.4400	0.8414	(10.077)	0	0	0
2022/10/12	R186	04/05/2023	8.84	Put	Bond Future	2,875.9400	2.8759	2,840.1600	2.8402	(1.244)	0	0	0
2022/10/12	R186	04/05/2023	8.82	Call	Bond Future	925.4500	0.9255	831.2800	0.8313	(10.176)	0	0	0
2022/10/12	R186	04/05/2023	8.82	Put	Bond Future	2,917.7700	2.9178	2,882.8000	2.8828	(1.199)	0	0	0
2022/10/12	R186	03/08/2023	9.74	Call	Bond Future	2,370.5700	2.3706	2,277.6100	2.2776	(3.921)	0	0	0
2022/10/12	R186	03/08/2023	9.74	Put	Bond Future	1,815.9300	1.8159	1,784.6500	1.7847	(1.723)	0	0	0
2022/10/12	R186	03/08/2023	9.73	Put	Bond Future	1,827.4600	1.8275	1,796.2800	1.7963	(1.706)	0	0	0
2022/10/12	R186	03/08/2023			Bond Future	9.5464	104.0466	9.5678	103.9850	0.225	0.0000	0.0000	0
2022/10/12	R186	03/08/2023	9.75	Call	Bond Future	2,388.0200	2.3880	2,294.9600	2.2950	(3.897)	0	0	0
2022/10/12	R186	03/08/2023	9.75	Put	Bond Future	1,804.8400	1.8048	1,773.4600	1.7735	(1.739)	0	0	0
2022/10/12	R186	03/08/2023	9.73	Call	Bond Future	2,353.5500	2.3535	2,260.6900	2.2607	(3.946)	0	0	0
2022/10/12	R186	02/11/2023	9.40	Call	Bond Future	1,719.3100	1.7193	1,574.4800	1.5745	(8.424)	0	0	0
2022/10/12	R186	02/11/2023	9.40	Put	Bond Future	2,360.8300	2.3608	2,279.3800	2.2794	(3.450)	0	0	0
2022/10/12	R186	02/11/2023	9.15	Call	Bond Future	1,382.3700	1.3824	1,254.4100	1.2544	(9.257)	0	0	1,715
2022/10/12	R186	02/11/2023			Bond Future	9.6384	106.2403	9.6620	106.1769	0.245	0.0000	0.0000	0
2022/10/12	R186	02/11/2023	10.42	Call	Bond Future	3,429.0300	3.4290	3,273.3300	3.2733	(4.541)	0	0	0
2022/10/12	R186	02/11/2023	10.42	Put	Bond Future	1,360.5600	1.3606	1,268.2400	1.2682	(6.785)	0	0	1,715
2022/10/12	R186	02/11/2023	9.38	Call	Bond Future	1,690.8600	1.6909	1,546.9000	1.5469	(8.514)	0	0	0
2022/10/12	R186	02/11/2023	9.38	Put	Bond Future	2,386.4300	2.3864	2,305.8500	2.3059	(3.377)	0	0	0
2022/10/12	R186	02/11/2023	9.39	Call	Bond Future	1,704.8400	1.7048	1,560.6600	1.5607	(8.457)	0	0	0
2022/10/12	R186	02/11/2023	9.39	Put	Bond Future	2,373.3800	2.3734	2,292.5800	2.2926	(3.404)	0	0	0
2022/10/12	R186	02/11/2023	9.15	Put	Bond Future	2,702.1300	2.7021	2,637.5500	2.6375	(2.390)	0	0	0
2022/10/12	R197	03/11/2022			Bond Future	335.7494	335.7494	335.9411	335.9411	0.057	0.0000	0.0000	549
2022/10/12	R197	02/02/2023			Bond Future	333.2051	333.2051	333.3814	333.3814	0.053	0.0000	0.0000	294
2022/10/12	R197	04/05/2023			Bond Future	340.0862	340.0862	340.2575	340.2575	0.050	0.0000	0.0000	0
2022/10/12	R197	03/08/2023			Bond Future	338.1238	338.1238	338.2972	338.2972	0.051	0.0000	0.0000	0
2022/10/12	R197	02/11/2023			Bond Future	345.3222	345.3222	345.4982	345.4982	0.051	0.0000	0.0000	0
2022/10/12	R202	03/11/2022			Bond Future	248.4543	248.4543	247.7813	247.7813	(0.271)	0.0000	0.0000	5,616
2022/10/12	R202	02/02/2023			Bond Future	248.4321	248.4321	247.7325	247.7325	(0.282)	0.0000	0.0000	1,058
2022/10/12	R202	04/05/2023			Bond Future	253.5616	253.5616	252.8412	252.8412	(0.284)	0.0000	0.0000	0
2022/10/12	R202	03/08/2023			Bond Future	254.0647	254.0647	253.3272	253.3272	(0.290)	0.0000	0.0000	0
2022/10/12	R202	02/11/2023			Bond Future	259.4729	259.4729	258.7188	258.7188	(0.291)	0.0000	0.0000	0
2022/10/12	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/10/12	R209	03/11/2022	9.25	Put	Bond Future	13,428.7900	13.4288	13,819.9000	13.8199	2.912	0	0	0
2022/10/12	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	R209	03/11/2022	9.50	Put	Bond Future	11,859.2800	11.8593	12,250.3900	12.2504	3.298	0	0	0
2022/10/12	R209	03/11/2022	12.00	Call	Bond Future	2,089.6400	2.0896	1,740.6200	1.7406	(16.702)	0	0	0
2022/10/12	R209	03/11/2022	12.00	Put	Bond Future	430.8600	0.4309	472.9500	0.4730	9.769	0	0	3,250
2022/10/12	R209	03/11/2022	11.03	Call	Bond Future	116.6200	0.1166	59.0000	0.0590	(49.408)	0	0	0
2022/10/12	R209	03/11/2022	11.03	Put	Bond Future	3,266.9200	3.2669	3,600.4100	3.6004	10.208	0	0	0
2022/10/12	R209	03/11/2022	10.50	Put	Bond Future	6,006.3600	6.0064	6,394.6300	6.3946	6.464	0	0	0
2022/10/12	R209	03/11/2022	10.90	Put	Bond Future	3,895.2700	3.8953	4,252.7300	4.2527	9.177	0	0	0
2022/10/12	R209	03/11/2022			Bond Future	11.6537	64.4577	11.7342	64.0666	0.691	0.0000	0.0000	15,858
2022/10/12	R209	03/11/2022	10.00	Call	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	3,250
2022/10/12	R209	03/11/2022	10.00	Put	Bond Future	8,849.1100	8.8491	9,240.1600	9.2402	4.419	0	0	6,000
2022/10/12	R209	03/11/2022	11.50	Call	Bond Future	684.1000	0.6841	473.3600	0.4734	(30.805)	0	0	1,136
2022/10/12	R209	03/11/2022	11.50	Put	Bond Future	1,440.8100	1.4408	1,621.1800	1.6212	12.519	0	0	0
2022/10/12	R209	03/11/2022	11.01	Call	Bond Future	105.9200	0.1059	52.7300	0.0527	(50.217)	0	0	0
2022/10/12	R209	03/11/2022	11.01	Put	Bond Future	3,360.8300	3.3608	3,698.7500	3.6988	10.055	0	0	0
2022/10/12	R209	03/11/2022	11.02	Call	Bond Future	111.1700	0.1112	55.7900	0.0558	(49.816)	0	0	0
2022/10/12	R209	03/11/2022	11.02	Put	Bond Future	3,313.7500	3.3138	3,649.4800	3.6495	10.131	0	0	0
2022/10/12	R209	03/11/2022	10.50	Call	Bond Future	4.7100	0.0047	1.8700	0.0019	(60.297)	0	0	0
2022/10/12	R209	03/11/2022	10.90	Call	Bond Future	60.8900	0.0609	27.2400	0.0272	(55.264)	0	0	1,136
2022/10/12	R209	03/11/2022	11.00	Call	Bond Future	100.8300	0.1008	49.8000	0.0498	(50.610)	0	0	0
2022/10/12	R209	03/11/2022	11.00	Put	Bond Future	3,408.1300	3.4081	3,748.2100	3.7482	9.978	0	0	5,000
2022/10/12	R209	02/02/2023	10.79	Call	Bond Future	621.4700	0.6215	493.6900	0.4937	(20.561)	0	0	0
2022/10/12	R209	02/02/2023	10.80	Put	Bond Future	5,627.5500	5.6275	5,900.3800	5.9004	4.848	0	0	0
2022/10/12	R209	02/02/2023	10.78	Call	Bond Future	610.6900	0.6107	484.3100	0.4843	(20.695)	0	0	0
2022/10/12	R209	02/02/2023			Bond Future	11.7873	65.6638	11.8716	65.2617	0.715	0.0000	0.0000	6,691
2022/10/12	R209	02/02/2023	10.79	Put	Bond Future	5,669.8900	5.6699	5,944.2300	5.9442	4.839	0	0	0
2022/10/12	R209	02/02/2023	10.80	Call	Bond Future	632.4900	0.6325	503.2000	0.5032	(20.441)	0	0	0
2022/10/12	R209	02/02/2023	10.78	Put	Bond Future	5,712.5400	5.7125	5,988.2800	5.9883	4.827	0	0	0
2022/10/12	R209	04/05/2023	11.09	Call	Bond Future	1,564.3200	1.5643	1,333.2600	1.3333	(14.771)	0	0	0
2022/10/12	R209	04/05/2023	11.09	Put	Bond Future	5,573.9600	5.5740	5,754.9300	5.7549	3.247	0	0	0
2022/10/12	R209	04/05/2023	11.10	Call	Bond Future	1,580.6600	1.5807	1,348.4600	1.3485	(14.690)	0	0	0
2022/10/12	R209	04/05/2023	11.10	Put	Bond Future	5,538.8700	5.5389	5,718.7000	5.7187	3.247	0	0	0
2022/10/12	R209	04/05/2023	10.00	Call	Bond Future	435.3200	0.4353	353.8500	0.3538	(18.715)	0	0	8,500
2022/10/12	R209	04/05/2023	10.00	Put	Bond Future	10,393.4900	10.3935	10,724.0500	10.7240	3.180	0	0	0
2022/10/12	R209	04/05/2023			Bond Future	11.9034	63.8519	11.9911	63.4398	0.737	0.0000	0.0000	3,450
2022/10/12	R209	04/05/2023	11.11	Call	Bond Future	1,597.2800	1.5973	1,363.7600	1.3638	(14.620)	0	0	0
2022/10/12	R209	04/05/2023	11.11	Put	Bond Future	5,504.1300	5.5041	5,682.6400	5.6826	3.243	0	0	0
2022/10/12	R209	04/05/2023	12.50	Call	Bond Future	4,914.5600	4.9146	4,521.3300	4.5213	(8.001)	0	0	0
2022/10/12	R209	04/05/2023	12.50	Put	Bond Future	2,184.8800	2.1849	2,203.6800	2.2037	0.860	0	0	8,500
2022/10/12	R209	04/05/2023	11.00	Call	Bond Future	1,420.8600	1.4209	1,201.6200	1.2016	(15.430)	0	0	0
2022/10/12	R209	04/05/2023	11.00	Put	Bond Future	5,895.7800	5.8958	6,088.5700	6.0886	3.270	0	0	11,000
2022/10/12	R209	03/08/2023	11.94	Call	Bond Future	3,410.3800	3.4104	3,130.3900	3.1304	(8.210)	0	0	0
2022/10/12	R209	03/08/2023	11.95	Put	Bond Future	3,737.9000	3.7379	3,878.3800	3.8784	3.758	0	0	0
2022/10/12	R209	03/08/2023	11.93	Call	Bond Future	3,386.1800	3.3862	3,107.3300	3.1073	(8.235)	0	0	0
2022/10/12	R209	03/08/2023			Bond Future	12.0150	65.1924	12.1061	64.7710	0.758	0.0000	0.0000	0
2022/10/12	R209	03/08/2023	11.94	Put	Bond Future	3,760.4700	3.7605	3,901.8500	3.9019	3.760	0	0	0
2022/10/12	R209	03/08/2023	11.95	Call	Bond Future	3,434.6400	3.4346	3,153.7500	3.1538	(8.178)	0	0	0

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2022/10/12	R209	03/08/2023	11.93	Put	Bond Future	3,783.1600	3.7832	3,925.6800	3.9257	3.767	0	0	0
2022/10/12	R209	02/11/2023	11.34	Call	Bond Future	1,834.6700	1.8347	1,635.8800	1.6359	(10.835)	0	0	0
2022/10/12	R209	02/11/2023	11.34	Put	Bond Future	5,606.2200	5.6062	5,837.9600	5.8380	4.134	0	0	0
2022/10/12	R209	02/11/2023	11.33	Call	Bond Future	1,817.8500	1.8178	1,620.3700	1.6204	(10.863)	0	0	0
2022/10/12	R209	02/11/2023	11.33	Put	Bond Future	5,639.0700	5.6391	5,872.1200	5.8721	4.133	0	0	0
2022/10/12	R209	02/11/2023			Bond Future	12.1310	63.4142	12.2255	62.9837	0.779	0.0000	0.0000	0
2022/10/12	R209	02/11/2023	11.35	Call	Bond Future	1,851.3400	1.8513	1,651.7100	1.6517	(10.783)	0	0	0
2022/10/12	R209	02/11/2023	11.35	Put	Bond Future	5,573.2700	5.5733	5,804.1700	5.8042	4.143	0	0	0
2022/10/12	R210	03/11/2022			Bond Future	226.2329	226.2329	226.3877	226.3877	0.068	0.0000	0.0000	103
2022/10/12	R210	02/02/2023			Bond Future	230.5217	230.5217	230.6668	230.6668	0.063	0.0000	0.0000	372
2022/10/12	R210	04/05/2023			Bond Future	232.1781	232.1781	232.3208	232.3208	0.061	0.0000	0.0000	0
2022/10/12	R210	03/08/2023			Bond Future	237.0999	237.0999	237.2430	237.2430	0.060	0.0000	0.0000	0
2022/10/12	R210	02/11/2023			Bond Future	238.9359	238.9359	239.0826	239.0826	0.061	0.0000	0.0000	0
2022/10/12	R213	03/11/2022	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	476
2022/10/12	R213	03/11/2022	9.19	Put	Bond Future	9,523.5200	9.5235	9,883.8500	9.8838	3.784	0	0	0
2022/10/12	R213	03/11/2022	10.38	Call	Bond Future	12.7100	0.0127	1.0900	0.0011	(91.424)	0	0	0
2022/10/12	R213	03/11/2022	10.38	Put	Bond Future	3,551.9600	3.5520	3,900.6700	3.9007	9.817	0	0	0
2022/10/12	R213	03/11/2022	10.39	Call	Bond Future	14.3200	0.0143	1.3200	0.0013	(90.782)	0	0	0
2022/10/12	R213	03/11/2022	10.39	Put	Bond Future	3,505.5300	3.5055	3,852.8600	3.8529	9.908	0	0	0
2022/10/12	R213	03/11/2022	10.37	Call	Bond Future	11.2400	0.0112	0.8900	0.0009	(92.082)	0	0	0
2022/10/12	R213	03/11/2022	10.37	Put	Bond Future	3,598.5700	3.5986	3,948.5500	3.9486	9.726	0	0	200
2022/10/12	R213	03/11/2022			Bond Future	11.1376	79.2568	11.2172	78.8965	0.715	0.0000	0.0000	33,626
2022/10/12	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/10/12	R213	03/11/2022	9.13	Put	Bond Future	9,839.7900	9.8398	10,200.1200	10.2001	3.662	0	0	0
2022/10/12	R213	03/11/2022	9.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/10/12	R213	03/11/2022	9.84	Put	Bond Future	6,188.0900	6.1881	6,548.4200	6.5484	5.823	0	0	476
2022/10/12	R213	03/11/2022	10.40	Call	Bond Future	16.0800	0.0161	1.6000	0.0016	(90.050)	0	0	0
2022/10/12	R213	03/11/2022	10.40	Put	Bond Future	3,459.2800	3.4593	3,805.1300	3.8051	9.998	0	0	0
2022/10/12	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2022/10/12	R213	03/11/2022	9.98	Put	Bond Future	5,490.9400	5.4909	5,851.2800	5.8513	6.562	0	0	200
2022/10/12	R213	03/11/2022	10.19	Call	Bond Future	0.6300	0.0006	0.0300	0.0000	(95.238)	0	0	0
2022/10/12	R213	03/11/2022	10.19	Put	Bond Future	4,459.5900	4.4596	4,819.3200	4.8193	8.066	0	0	476
2022/10/12	R213	02/02/2023	10.43	Put	Bond Future	4,646.2300	4.6462	4,903.1800	4.9032	5.530	0	0	0
2022/10/12	R213	02/02/2023	12.20	Call	Bond Future	4,735.7800	4.7358	4,424.0500	4.4240	(6.582)	0	0	0
2022/10/12	R213	02/02/2023	12.20	Put	Bond Future	870.2100	0.8702	930.0500	0.9300	6.877	0	0	912
2022/10/12	R213	02/02/2023	10.22	Put	Bond Future	5,444.7200	5.4447	5,725.7200	5.7257	5.161	0	0	0
2022/10/12	R213	02/02/2023	10.23	Call	Bond Future	501.8400	0.5018	410.2500	0.4102	(18.251)	0	0	0
2022/10/12	R213	02/02/2023	10.35	Call	Bond Future	609.8200	0.6098	504.7900	0.5048	(17.223)	0	0	0
2022/10/12	R213	02/02/2023	10.35	Put	Bond Future	4,941.3000	4.9413	5,207.8400	5.2078	5.394	0	0	476
2022/10/12	R213	02/02/2023	10.01	Call	Bond Future	359.3200	0.3593	288.3600	0.2884	(19.748)	0	0	0
2022/10/12	R213	02/02/2023			Bond Future	11.2964	80.7398	11.3807	80.3682	0.746	0.0000	0.0000	0
2022/10/12	R213	02/02/2023	10.43	Call	Bond Future	692.6300	0.6926	578.0100	0.5780	(16.549)	0	0	912
2022/10/12	R213	02/02/2023	10.22	Call	Bond Future	494.4400	0.4944	403.8700	0.4039	(18.318)	0	0	0
2022/10/12	R213	02/02/2023	10.23	Put	Bond Future	5,404.3100	5.4043	5,684.2900	5.6843	5.181	0	0	0
2022/10/12	R213	02/02/2023	9.16	Call	Bond Future	81.6800	0.0817	60.5200	0.0605	(25.906)	0	0	476
2022/10/12	R213	02/02/2023	9.16	Put	Bond Future	10,305.3100	10.3053	10,655.7200	10.6557	3.400	0	0	0

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2022/10/12	R213	02/02/2023	10.01	Put	Bond Future	6,321.7900	6.3218	6,622.4000	6.6224	4.755	0	0	476
2022/10/12	R213	02/02/2023	10.21	Call	Bond Future	487.1300	0.4871	397.5700	0.3976	(18.385)	0	0	0
2022/10/12	R213	02/02/2023	10.21	Put	Bond Future	5,485.2600	5.4853	5,767.2700	5.7673	5.141	0	0	0
2022/10/12	R213	04/05/2023	10.75	Call	Bond Future	1,561.2100	1.5612	1,340.2900	1.3403	(14.151)	0	0	0
2022/10/12	R213	04/05/2023	10.75	Put	Bond Future	4,550.9200	4.5509	4,711.1800	4.7112	3.521	0	0	0
2022/10/12	R213	04/05/2023			Bond Future	11.4265	78.8348	11.5152	78.4536	0.776	0.0000	0.0000	0
2022/10/12	R213	04/05/2023	10.74	Call	Bond Future	1,545.6900	1.5457	1,326.1700	1.3262	(14.202)	0	0	0
2022/10/12	R213	04/05/2023	10.74	Put	Bond Future	4,580.6900	4.5807	4,742.3500	4.7424	3.529	0	0	0
2022/10/12	R213	04/05/2023	10.73	Call	Bond Future	1,530.4900	1.5305	1,311.9400	1.3119	(14.280)	0	0	0
2022/10/12	R213	04/05/2023	10.73	Put	Bond Future	4,610.8000	4.6108	4,773.4300	4.7734	3.527	0	0	0
2022/10/12	R213	03/08/2023	11.62	Put	Bond Future	2,964.3600	2.9644	3,159.4400	3.1594	6.581	0	0	0
2022/10/12	R213	03/08/2023	11.63	Call	Bond Future	3,261.7300	3.2617	3,065.8800	3.0659	(6.004)	0	0	0
2022/10/12	R213	03/08/2023			Bond Future	11.5547	80.4893	11.6477	80.0992	0.805	0.0000	0.0000	0
2022/10/12	R213	03/08/2023	11.62	Call	Bond Future	3,238.3800	3.2384	3,043.3800	3.0434	(6.022)	0	0	0
2022/10/12	R213	03/08/2023	11.63	Put	Bond Future	2,945.8500	2.9458	3,140.0800	3.1401	6.593	0	0	0
2022/10/12	R213	03/08/2023	11.61	Call	Bond Future	3,214.8100	3.2148	3,020.6600	3.0207	(6.039)	0	0	0
2022/10/12	R213	03/08/2023	11.61	Put	Bond Future	2,982.6900	2.9827	3,178.6200	3.1786	6.569	0	0	0
2022/10/12	R213	02/11/2023	11.13	Call	Bond Future	1,876.7500	1.8768	1,677.0600	1.6771	(10.640)	0	0	0
2022/10/12	R213	02/11/2023	11.13	Put	Bond Future	4,238.5300	4.2385	4,437.4300	4.4374	4.693	0	0	0
2022/10/12	R213	02/11/2023			Bond Future	11.6954	78.6311	11.7929	78.2325	0.834	0.0000	0.0000	0
2022/10/12	R213	02/11/2023	11.12	Call	Bond Future	1,859.7900	1.8598	1,661.4100	1.6614	(10.667)	0	0	0
2022/10/12	R213	02/11/2023	11.12	Put	Bond Future	4,264.1600	4.2642	4,464.3700	4.4644	4.695	0	0	0
2022/10/12	R213	02/11/2023	11.11	Call	Bond Future	1,842.5900	1.8426	1,645.8400	1.6458	(10.678)	0	0	0
2022/10/12	R213	02/11/2023	11.11	Put	Bond Future	4,289.5800	4.2896	4,491.4200	4.4914	4.705	0	0	0
2022/10/12	R214	03/11/2022	11.34	Call	Bond Future	271.5500	0.2716	173.9700	0.1740	(35.934)	0	0	0
2022/10/12	R214	03/11/2022	11.36	Put	Bond Future	2,439.5400	2.4395	2,717.8100	2.7178	11.407	0	0	0
2022/10/12	R214	03/11/2022			Bond Future	11.7719	61.9484	11.8476	61.5668	0.643	0.0000	0.0000	24,567
2022/10/12	R214	03/11/2022	11.34	Put	Bond Future	2,524.6000	2.5246	2,808.5800	2.8086	11.249	0	0	0
2022/10/12	R214	03/11/2022	11.35	Call	Bond Future	282.4900	0.2825	182.0400	0.1820	(35.559)	0	0	0
2022/10/12	R214	03/11/2022	11.35	Put	Bond Future	2,481.9100	2.4819	2,763.0200	2.7630	11.326	0	0	0
2022/10/12	R214	03/11/2022	11.36	Call	Bond Future	293.6900	0.2937	190.4000	0.1904	(35.170)	0	0	0
2022/10/12	R214	02/02/2023	11.10	Call	Bond Future	923.9900	0.9240	725.3200	0.7253	(21.501)	0	0	1,600
2022/10/12	R214	02/02/2023	11.07	Call	Bond Future	881.4300	0.8814	688.0400	0.6880	(21.940)	0	0	0
2022/10/12	R214	02/02/2023	11.07	Put	Bond Future	5,254.0900	5.2541	5,452.9000	5.4529	3.784	0	0	0
2022/10/12	R214	02/02/2023	11.08	Call	Bond Future	895.4300	0.8954	700.3200	0.7003	(21.790)	0	0	0
2022/10/12	R214	02/02/2023	11.08	Put	Bond Future	5,212.5700	5.2126	5,409.6600	5.4097	3.781	0	0	0
2022/10/12	R214	02/02/2023			Bond Future	11.9010	63.1075	11.9801	62.7153	0.665	0.0000	0.0000	64,507
2022/10/12	R214	02/02/2023	11.10	Put	Bond Future	5,130.2900	5.1303	5,323.8200	5.3238	3.772	0	0	0
2022/10/12	R214	02/02/2023	11.80	Call	Bond Future	2,323.6000	2.3236	1,993.4200	1.9934	(14.210)	0	0	1,600
2022/10/12	R214	02/02/2023	11.80	Put	Bond Future	2,829.8200	2.8298	2,891.8400	2.8918	2.192	0	0	0
2022/10/12	R214	02/02/2023	11.09	Call	Bond Future	909.7000	0.9097	712.7500	0.7128	(21.650)	0	0	0
2022/10/12	R214	02/02/2023	11.09	Put	Bond Future	5,171.3800	5.1714	5,366.6300	5.3666	3.776	0	0	0
2022/10/12	R214	04/05/2023	11.37	Call	Bond Future	1,995.9200	1.9959	1,723.4200	1.7234	(13.653)	0	0	0
2022/10/12	R214	04/05/2023	11.37	Put	Bond Future	5,258.8500	5.2588	5,388.1400	5.3881	2.459	0	0	0
2022/10/12	R214	04/05/2023	11.36	Call	Bond Future	1,976.1800	1.9762	1,705.4900	1.7055	(13.698)	0	0	0
2022/10/12	R214	04/05/2023	11.36	Put	Bond Future	5,292.5000	5.2925	5,423.6000	5.4236	2.477	0	0	0
2022/10/12	R214	04/05/2023			Bond Future	12.0073	61.0965	12.0896	60.6947	0.685	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
2022/10/12	R214	04/05/2023	11.38	Call	Bond Future	2,015.7700	2.0158	1,741.4700	1.7415	(13.608)	0	0	0
2022/10/12	R214	04/05/2023	11.38	Put	Bond Future	5,225.3800	5.2254	5,352.8700	5.3529	2.440	0	0	0
2022/10/12	R214	03/08/2023	12.15	Call	Bond Future	3,939.6900	3.9397	3,676.7400	3.6767	(6.674)	0	0	0
2022/10/12	R214	03/08/2023	12.15	Put	Bond Future	3,750.6900	3.7507	3,898.6800	3.8987	3.946	0	0	0
2022/10/12	R214	03/08/2023	12.14	Call	Bond Future	3,913.8300	3.9138	3,651.7100	3.6517	(6.697)	0	0	0
2022/10/12	R214	03/08/2023	12.14	Put	Bond Future	3,773.0600	3.7731	3,921.8800	3.9219	3.944	0	0	0
2022/10/12	R214	03/08/2023			Bond Future	12.1109	62.3790	12.1962	61.9681	0.704	0.0000	0.0000	0
2022/10/12	R214	03/08/2023	12.16	Call	Bond Future	3,965.8300	3.9658	3,702.0600	3.7021	(6.651)	0	0	0
2022/10/12	R214	03/08/2023	12.16	Put	Bond Future	3,728.6700	3.7287	3,875.8400	3.8758	3.947	0	0	0
2022/10/12	R214	02/11/2023	11.46	Call	Bond Future	2,322.6100	2.3226	2,066.3200	2.0663	(11.035)	0	0	0
2022/10/12	R214	02/11/2023	11.46	Put	Bond Future	6,135.3200	6.1353	6,298.9000	6.2989	2.666	0	0	0
2022/10/12	R214	02/11/2023	11.45	Put	Bond Future	6,169.4700	6.1695	6,334.1000	6.3341	2.668	0	0	0
2022/10/12	R214	02/11/2023			Bond Future	12.2204	60.3932	12.3088	59.9734	0.723	0.0000	0.0000	0
2022/10/12	R214	02/11/2023	11.47	Call	Bond Future	2,341.2000	2.3412	2,083.8500	2.0838	(10.992)	0	0	0
2022/10/12	R214	02/11/2023	11.47	Put	Bond Future	6,101.3200	6.1013	6,263.8400	6.2638	2.664	0	0	0
2022/10/12	R214	02/11/2023	11.45	Call	Bond Future	2,304.1100	2.3041	2,048.8700	2.0489	(11.078)	0	0	0
2022/10/12	R248	03/11/2022	10.60	Call	Bond Future	4.8000	0.0048	1.5700	0.0016	(67.292)	0	0	874
2022/10/12	R248	03/11/2022	10.60	Put	Bond Future	8,170.8600	8.1709	8,705.0600	8.7051	6.538	0	0	0
2022/10/12	R248	03/11/2022	10.70	Call	Bond Future	9.4600	0.0095	3.2800	0.0033	(65.328)	0	0	0
2022/10/12	R248	03/11/2022	10.70	Put	Bond Future	7,428.6100	7.4286	7,959.8600	7.9599	7.151	0	0	0
2022/10/12	R248	03/11/2022	11.32	Call	Bond Future	297.6900	0.2977	178.4000	0.1784	(40.072)	0	0	0
2022/10/12	R248	03/11/2022	11.20	Call	Bond Future	176.5500	0.1766	97.2100	0.0972	(44.939)	0	0	0
2022/10/12	R248	03/11/2022	11.20	Put	Bond Future	4,027.9700	4.0280	4,486.0600	4.4861	11.373	0	0	0
2022/10/12	R248	03/11/2022	11.30	Put	Bond Future	3,443.7100	3.4437	3,869.1600	3.8692	12.354	0	0	0
2022/10/12	R248	03/11/2022	11.31	Put	Bond Future	3,387.8200	3.3878	3,809.6100	3.8096	12.450	0	0	0
2022/10/12	R248	03/11/2022			Bond Future	11.7857	77.3005	11.8716	76.7630	0.729	0.0000	0.0000	144,867
2022/10/12	R248	03/11/2022	10.00	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/10/12	R248	03/11/2022	10.00	Put	Bond Future	12,899.9000	12.8999	13,437.3100	13.4373	4.166	0	0	0
2022/10/12	R248	03/11/2022	11.32	Put	Bond Future	3,332.3500	3.3324	3,750.4900	3.7505	12.548	0	0	0
2022/10/12	R248	03/11/2022	11.90	Call	Bond Future	1,727.5400	1.7275	1,358.3500	1.3584	(21.371)	0	0	0
2022/10/12	R248	03/11/2022	11.90	Put	Bond Future	1,014.2200	1.0142	1,182.4600	1.1825	16.588	0	0	0
2022/10/12	R248	03/11/2022	11.30	Call	Bond Future	273.9500	0.2739	161.9700	0.1620	(40.876)	0	0	874
2022/10/12	R248	03/11/2022	11.31	Call	Bond Future	285.6600	0.2857	170.0200	0.1700	(40.482)	0	0	0
2022/10/12	R248	02/02/2023	11.08	Call	Bond Future	1,102.0600	1.1021	842.9700	0.8430	(23.510)	0	0	0
2022/10/12	R248	02/02/2023	11.08	Put	Bond Future	6,554.7700	6.5548	6,847.6100	6.8476	4.468	0	0	0
2022/10/12	R248	02/02/2023	11.10	Put	Bond Future	6,450.8100	6.4508	6,738.7600	6.7388	4.464	0	0	0
2022/10/12	R248	02/02/2023	11.70	Call	Bond Future	2,571.9000	2.5719	2,149.1300	2.1491	(16.438)	0	0	2,542
2022/10/12	R248	02/02/2023	11.70	Put	Bond Future	3,888.6500	3.8887	4,017.8100	4.0178	3.321	0	0	0
2022/10/12	R248	02/02/2023	11.00	Call	Bond Future	966.9300	0.9669	727.8100	0.7278	(24.730)	0	0	2,542
2022/10/12	R248	02/02/2023	11.00	Put	Bond Future	6,981.8500	6.9818	7,294.6600	7.2947	4.480	0	0	0
2022/10/12	R248	02/02/2023			Bond Future	11.9100	78.7837	11.9999	78.2318	0.755	0.0000	0.0000	169,815
2022/10/12	R248	02/02/2023	11.10	Call	Bond Future	1,137.6000	1.1376	873.6200	0.8736	(23.205)	0	0	0
2022/10/12	R248	02/02/2023	11.06	Call	Bond Future	1,067.2300	1.0672	813.0500	0.8131	(23.817)	0	0	0
2022/10/12	R248	02/02/2023	11.06	Put	Bond Future	6,659.8600	6.6599	6,957.6100	6.9576	4.471	0	0	0
2022/10/12	R248	02/02/2023	11.07	Call	Bond Future	1,084.6300	1.0846	827.9200	0.8279	(23.668)	0	0	0
2022/10/12	R248	02/02/2023	11.07	Put	Bond Future	6,607.2400	6.6072	6,902.4600	6.9025	4.468	0	0	0
2022/10/12	R248	02/02/2023	10.40	Call	Bond Future	322.8700	0.3229	230.3700	0.2304	(28.649)	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
2022/10/12	R248	02/02/2023	10.40	Put	Bond Future	10,780.3000	10.7803	11,239.7300	11.2397	4.262	0	0	0
2022/10/12	R248	04/05/2023	11.35	Call	Bond Future	2,413.7100	2.4137	2,051.1800	2.0512	(15.020)	0	0	0
2022/10/12	R248	04/05/2023	11.35	Put	Bond Future	6,691.3400	6.6913	6,894.0200	6.8940	3.029	0	0	0
2022/10/12	R248	04/05/2023			Bond Future	12.0202	75.9316	12.1138	75.3664	0.779	0.0000	0.0000	0
2022/10/12	R248	04/05/2023	11.33	Call	Bond Future	2,365.3000	2.3653	2,007.8700	2.0079	(15.111)	0	0	0
2022/10/12	R248	04/05/2023	11.33	Put	Bond Future	6,777.2000	6.7772	6,984.9800	6.9850	3.066	0	0	0
2022/10/12	R248	04/05/2023	11.34	Call	Bond Future	2,389.4400	2.3894	2,029.5600	2.0296	(15.061)	0	0	0
2022/10/12	R248	04/05/2023	11.34	Put	Bond Future	6,734.1600	6.7342	6,939.4900	6.9395	3.049	0	0	0
2022/10/12	R248	03/08/2023	12.11	Call	Bond Future	4,585.9600	4.5860	4,178.2800	4.1783	(8.890)	0	0	0
2022/10/12	R248	03/08/2023	12.11	Put	Bond Future	4,711.3900	4.7114	4,881.6500	4.8817	3.614	0	0	0
2022/10/12	R248	03/08/2023			Bond Future	12.1310	77.4880	12.2284	76.9101	0.803	0.0000	0.0000	0
2022/10/12	R248	03/08/2023	12.09	Call	Bond Future	4,522.7900	4.5228	4,117.8100	4.1178	(8.954)	0	0	0
2022/10/12	R248	03/08/2023	12.09	Put	Bond Future	4,768.2500	4.7682	4,941.2100	4.9412	3.627	0	0	0
2022/10/12	R248	03/08/2023	12.10	Call	Bond Future	4,554.2000	4.5542	4,148.0000	4.1480	(8.919)	0	0	0
2022/10/12	R248	03/08/2023	12.10	Put	Bond Future	4,739.6000	4.7396	4,911.3400	4.9113	3.624	0	0	0
2022/10/12	R248	02/11/2023	11.47	Call	Bond Future	2,543.5300	2.5435	2,243.5000	2.2435	(11.796)	0	0	0
2022/10/12	R248	02/11/2023	11.48	Call	Bond Future	2,566.0300	2.5660	2,264.5100	2.2645	(11.750)	0	0	0
2022/10/12	R248	02/11/2023	11.49	Put	Bond Future	7,236.1100	7.2361	7,523.4600	7.5235	3.971	0	0	0
2022/10/12	R248	02/11/2023			Bond Future	12.2383	74.6977	12.3393	74.1073	0.826	0.0000	0.0000	0
2022/10/12	R248	02/11/2023	11.47	Put	Bond Future	7,322.2800	7.3223	7,612.6300	7.6126	3.965	0	0	0
2022/10/12	R248	02/11/2023	11.48	Put	Bond Future	7,279.0900	7.2791	7,567.9500	7.5679	3.968	0	0	0
2022/10/12	R248	02/11/2023	11.49	Call	Bond Future	2,588.6500	2.5887	2,285.6200	2.2856	(11.706)	0	0	0

Total

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