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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/06/2022 TO 02/06/2022

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
2022/06/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	2025 04/08/2022			Bond Future	162.6200	162.6200	162.5964	162.5964	(0.015)	0.0000	0.0000	7,305
2022/06/02	2025 03/11/2022			Bond Future	164.9628	164.9628	164.9379	164.9379	(0.015)	0.0000	0.0000	0
2022/06/02	2025 02/02/2023			Bond Future	166.0280	166.0280	166.0012	166.0012	(0.016)	0.0000	0.0000	0
2022/06/02	2025 04/05/2023			Bond Future	169.0359	169.0359	169.0073	169.0073	(0.017)	0.0000	0.0000	0
2022/06/02	2029 04/08/2022			Bond Future	122.1197	122.1197	121.9215	121.9215	(0.162)	0.0000	0.0000	3,894
2022/06/02	2029 03/11/2022			Bond Future	122.6351	122.6351	122.4334	122.4334	(0.164)	0.0000	0.0000	0
2022/06/02	2029 02/02/2023			Bond Future	124.6778	124.6778	124.4716	124.4716	(0.165)	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
2022/06/02	2029	04/05/2023			Bond Future	125.6531	125.6531	125.4423	125.4423	(0.168)	0.0000	0.0000	0
2022/06/02	2030	04/08/2022	9.56	Call	Bond Future	399.2600	0.3993	449.2200	0.4492	12.513	0	0	0
2022/06/02	2030	04/08/2022	9.56	Put	Bond Future	2,691.0600	2.6911	2,504.6200	2.5046	(6.928)	0	0	0
2022/06/02	2030	04/08/2022	10.95	Call	Bond Future	4,485.4900	4.4855	4,694.1500	4.6942	4.652	0	0	0
2022/06/02	2030	04/08/2022	10.95	Put	Bond Future	179.0000	0.1790	151.2600	0.1513	(15.497)	0	0	800
2022/06/02	2030	04/08/2022			Bond Future	10.0279	89.7235	9.9790	89.9599	(0.488)	0.0000	0.0000	97,974
2022/06/02	2030	04/08/2022	8.30	Call	Bond Future	1.3600	0.0014	1.6600	0.0017	22.059	0	0	800
2022/06/02	2030	04/08/2022	8.30	Put	Bond Future	8,845.0200	8.8450	8,608.9200	8.6089	(2.669)	0	0	0
2022/06/02	2030	04/08/2022	9.05	Call	Bond Future	60.7300	0.0607	71.1700	0.0712	17.191	0	0	800
2022/06/02	2030	04/08/2022	9.05	Put	Bond Future	4,935.8900	4.9359	4,709.9300	4.7099	(4.578)	0	0	0
2022/06/02	2030	04/08/2022	9.54	Call	Bond Future	376.2500	0.3763	423.9400	0.4239	12.675	0	0	0
2022/06/02	2030	04/08/2022	9.54	Put	Bond Future	2,767.6600	2.7677	2,578.9500	2.5789	(6.818)	0	0	0
2022/06/02	2030	04/08/2022	9.55	Call	Bond Future	387.6900	0.3877	436.5100	0.4365	12.593	0	0	0
2022/06/02	2030	04/08/2022	9.55	Put	Bond Future	2,729.2800	2.7293	2,541.7000	2.5417	(6.873)	0	0	0
2022/06/02	2030	03/11/2022	10.10	Call	Bond Future	1,615.0400	1.6150	1,722.0900	1.7221	6.628	0	0	0
2022/06/02	2030	03/11/2022	10.10	Put	Bond Future	2,176.5300	2.1765	2,044.4300	2.0444	(6.069)	0	0	0
2022/06/02	2030	03/11/2022	10.20	Put	Bond Future	1,939.7200	1.9397	1,817.0400	1.8170	(6.325)	0	0	0
2022/06/02	2030	03/11/2022	9.70	Call	Bond Future	868.8800	0.8689	938.9000	0.9389	8.059	0	0	500
2022/06/02	2030	03/11/2022	9.70	Put	Bond Future	3,335.4700	3.3355	3,166.3400	3.1663	(5.071)	0	0	0
2022/06/02	2030	03/11/2022			Bond Future	10.2200	90.9955	10.1688	91.2347	(0.501)	0.0000	0.0000	18,740
2022/06/02	2030	03/11/2022	10.20	Call	Bond Future	1,846.6100	1.8466	1,963.0800	1.9631	6.307	0	0	500
2022/06/02	2030	03/11/2022	11.57	Call	Bond Future	6,385.8000	6.3858	6,591.9800	6.5920	3.229	0	0	0
2022/06/02	2030	03/11/2022	11.57	Put	Bond Future	365.6800	0.3657	332.7100	0.3327	(9.016)	0	0	500
2022/06/02	2030	03/11/2022	10.08	Call	Bond Future	1,570.7400	1.5707	1,675.8900	1.6759	6.694	0	0	0
2022/06/02	2030	03/11/2022	10.08	Put	Bond Future	2,226.2800	2.2263	2,092.2800	2.0923	(6.019)	0	0	0
2022/06/02	2030	03/11/2022	10.09	Call	Bond Future	1,592.9200	1.5929	1,699.0200	1.6990	6.661	0	0	0
2022/06/02	2030	03/11/2022	10.09	Put	Bond Future	2,201.4200	2.2014	2,068.3700	2.0684	(6.044)	0	0	0
2022/06/02	2030	02/02/2023	10.00	Call	Bond Future	1,511.5000	1.5115	1,603.5400	1.6035	6.089	0	0	0
2022/06/02	2030	02/02/2023	10.01	Put	Bond Future	3,269.3200	3.2693	3,119.9000	3.1199	(4.570)	0	0	0
2022/06/02	2030	02/02/2023	9.80	Call	Bond Future	1,168.7400	1.1687	1,245.9100	1.2459	6.603	0	0	0
2022/06/02	2030	02/02/2023	9.94	Put	Bond Future	3,466.3200	3.4663	3,311.6400	3.3116	(4.462)	0	0	102
2022/06/02	2030	02/02/2023	9.99	Call	Bond Future	1,492.9700	1.4930	1,584.2600	1.5843	6.115	0	0	0
2022/06/02	2030	02/02/2023	8.81	Put	Bond Future	7,728.5000	7.7285	7,507.5500	7.5075	(2.859)	0	0	0
2022/06/02	2030	02/02/2023	9.20	Call	Bond Future	452.8500	0.4528	491.0900	0.4911	8.444	0	0	0
2022/06/02	2030	02/02/2023	9.20	Put	Bond Future	6,036.1400	6.0361	5,832.1700	5.8322	(3.379)	0	0	0
2022/06/02	2030	02/02/2023	9.66	Call	Bond Future	960.9000	0.9609	1,028.0700	1.0281	6.990	0	0	0
2022/06/02	2030	02/02/2023	9.66	Put	Bond Future	4,336.2800	4.3363	4,161.2400	4.1612	(4.037)	0	0	102
2022/06/02	2030	02/02/2023			Bond Future	10.3909	88.4861	10.3373	88.7283	(0.516)	0.0000	0.0000	0
2022/06/02	2030	02/02/2023	10.00	Put	Bond Future	3,296.8900	3.2969	3,146.7200	3.1467	(4.555)	0	0	0
2022/06/02	2030	02/02/2023	10.01	Call	Bond Future	1,530.1700	1.5302	1,622.9600	1.6230	6.064	0	0	0
2022/06/02	2030	02/02/2023	9.80	Put	Bond Future	3,885.1600	3.8852	3,720.1200	3.7201	(4.248)	0	0	0
2022/06/02	2030	02/02/2023	9.94	Call	Bond Future	1,402.8900	1.4029	1,490.4200	1.4904	6.239	0	0	0
2022/06/02	2030	02/02/2023	9.99	Put	Bond Future	3,324.6200	3.3246	3,173.7000	3.1737	(4.539)	0	0	0
2022/06/02	2030	02/02/2023	8.81	Call	Bond Future	220.6600	0.2207	241.9200	0.2419	9.635	0	0	102
2022/06/02	2030	04/05/2023	11.34	Call	Bond Future	4,863.3100	4.8633	5,031.7500	5.0318	3.463	0	0	0
2022/06/02	2030	04/05/2023	11.34	Put	Bond Future	1,493.1200	1.4931	1,415.7500	1.4157	(5.182)	0	0	150
2022/06/02	2030	04/05/2023	10.00	Call	Bond Future	1,570.5200	1.5705	1,659.1400	1.6591	5.643	0	0	1,080

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2022/06/02	2030	04/05/2023	10.00	Put	Bond Future	4,007.5500	4.0075	3,850.3600	3.8504	(3.922)	0	0	0
2022/06/02	2030	04/05/2023	10.52	Call	Bond Future	2,609.8500	2.6099	2,732.3900	2.7324	4.695	0	0	0
2022/06/02	2030	04/05/2023	10.52	Put	Bond Future	2,735.2900	2.7353	2,612.0200	2.6120	(4.507)	0	0	0
2022/06/02	2030	04/05/2023	10.53	Call	Bond Future	2,633.5600	2.6336	2,756.7300	2.7567	4.677	0	0	0
2022/06/02	2030	04/05/2023	10.53	Put	Bond Future	2,715.2800	2.7153	2,592.6400	2.5926	(4.517)	0	0	0
2022/06/02	2030	04/05/2023	9.58	Put	Bond Future	5,299.8300	5.2998	5,116.0700	5.1161	(3.467)	0	0	0
2022/06/02	2030	04/05/2023			Bond Future	10.5487	90.0762	10.4925	90.3220	(0.533)	0.0000	0.0000	0
2022/06/02	2030	04/05/2023	10.54	Call	Bond Future	2,657.0100	2.6570	2,780.8300	2.7808	4.660	0	0	0
2022/06/02	2030	04/05/2023	10.54	Put	Bond Future	2,695.0400	2.6950	2,573.0500	2.5731	(4.526)	0	0	0
2022/06/02	2030	04/05/2023	12.04	Call	Bond Future	7,117.6400	7.1176	7,313.1100	7.3131	2.746	0	0	0
2022/06/02	2030	04/05/2023	12.04	Put	Bond Future	901.4600	0.9015	851.1200	0.8511	(5.584)	0	0	1,080
2022/06/02	2030	04/05/2023	9.58	Call	Bond Future	939.7600	0.9398	1,001.8100	1.0018	6.603	0	0	150
2022/06/02	2032	04/08/2022	8.97	Call	Bond Future	2.7700	0.0028	3.4400	0.0034	24.188	0	0	800
2022/06/02	2032	04/08/2022	8.97	Put	Bond Future	8,646.7400	8.6467	8,382.5400	8.3825	(3.055)	0	0	0
2022/06/02	2032	04/08/2022	9.40	Call	Bond Future	31.4100	0.0314	37.7200	0.0377	20.089	0	0	0
2022/06/02	2032	04/08/2022	9.40	Put	Bond Future	6,069.0000	6.0690	5,810.4400	5.8104	(4.260)	0	0	0
2022/06/02	2032	04/08/2022	9.72	Call	Bond Future	151.1200	0.1511	175.3300	0.1753	16.020	0	0	800
2022/06/02	2032	04/08/2022	9.72	Put	Bond Future	4,309.6400	4.3096	4,068.9800	4.0690	(5.584)	0	0	0
2022/06/02	2032	04/08/2022	10.21	Put	Bond Future	2,160.4600	2.1605	1,982.1000	1.9821	(8.256)	0	0	0
2022/06/02	2032	04/08/2022	10.22	Call	Bond Future	803.2300	0.8032	891.3300	0.8913	10.968	0	0	0
2022/06/02	2032	04/08/2022	9.80	Call	Bond Future	210.0100	0.2100	241.6600	0.2417	15.071	0	0	900
2022/06/02	2032	04/08/2022	10.20	Put	Bond Future	2,196.1500	2.1962	2,016.2100	2.0162	(8.193)	0	0	0
2022/06/02	2032	04/08/2022			Bond Future	10.4604	89.7316	10.4118	89.9964	(0.464)	0.0000	0.0000	76,612
2022/06/02	2032	04/08/2022	11.00	Call	Bond Future	3,345.7700	3.3458	3,548.2800	3.5483	6.053	0	0	0
2022/06/02	2032	04/08/2022	11.00	Put	Bond Future	472.9300	0.4729	410.5700	0.4106	(13.186)	0	0	7,500
2022/06/02	2032	04/08/2022	11.60	Call	Bond Future	6,035.0200	6.0350	6,280.4100	6.2804	4.066	0	0	0
2022/06/02	2032	04/08/2022	11.60	Put	Bond Future	115.5500	0.1155	96.0700	0.0961	(16.859)	0	0	800
2022/06/02	2032	04/08/2022	11.89	Call	Bond Future	7,392.6100	7.3926	7,647.4200	7.6474	3.447	0	0	0
2022/06/02	2032	04/08/2022	11.89	Put	Bond Future	53.8900	0.0539	43.8300	0.0438	(18.668)	0	0	0
2022/06/02	2032	04/08/2022	10.21	Call	Bond Future	782.9700	0.7830	869.4800	0.8695	11.049	0	0	0
2022/06/02	2032	04/08/2022	10.22	Put	Bond Future	2,125.1500	2.1251	1,948.3800	1.9484	(8.318)	0	0	0
2022/06/02	2032	04/08/2022	10.50	Call	Bond Future	1,505.6400	1.5056	1,639.7400	1.6397	8.907	0	0	900
2022/06/02	2032	04/08/2022	10.50	Put	Bond Future	1,290.2400	1.2902	1,159.4700	1.1595	(10.135)	0	0	0
2022/06/02	2032	04/08/2022	9.80	Put	Bond Future	3,906.6300	3.9066	3,673.4100	3.6734	(5.970)	0	0	0
2022/06/02	2032	04/08/2022	10.10	Call	Bond Future	581.6500	0.5816	651.2800	0.6513	11.971	0	0	0
2022/06/02	2032	04/08/2022	10.10	Put	Bond Future	2,573.5400	2.5735	2,378.3000	2.3783	(7.586)	0	0	0
2022/06/02	2032	04/08/2022	10.20	Call	Bond Future	763.0400	0.7630	847.9700	0.8480	11.130	0	0	0
2022/06/02	2032	03/11/2022	10.56	Put	Bond Future	2,314.0800	2.3141	2,169.8700	2.1699	(6.232)	0	0	180
2022/06/02	2032	03/11/2022	9.92	Call	Bond Future	593.3900	0.5934	649.7000	0.6497	9.490	0	0	750
2022/06/02	2032	03/11/2022	9.92	Put	Bond Future	4,553.6500	4.5537	4,341.9100	4.3419	(4.650)	0	0	0
2022/06/02	2032	03/11/2022	10.11	Put	Bond Future	3,785.5000	3.7855	3,592.5900	3.5926	(5.096)	0	0	454
2022/06/02	2032	03/11/2022	10.16	Call	Bond Future	972.4300	0.9724	1,052.7900	1.0528	8.264	0	0	0
2022/06/02	2032	03/11/2022	10.16	Put	Bond Future	3,598.2200	3.5982	3,410.5300	3.4105	(5.216)	0	0	180
2022/06/02	2032	03/11/2022	9.31	Put	Bond Future	7,592.7800	7.5928	7,340.2600	7.3403	(3.326)	0	0	0
2022/06/02	2032	03/11/2022	9.36	Call	Bond Future	136.0000	0.1360	153.4100	0.1534	12.801	0	0	454
2022/06/02	2032	03/11/2022	9.36	Put	Bond Future	7,314.6400	7.3146	7,064.0000	7.0640	(3.427)	0	0	0
2022/06/02	2032	03/11/2022	9.46	Put	Bond Future	6,768.0400	6.7680	6,521.6900	6.5217	(3.640)	0	0	0

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2022/06/02	2032	03/11/2022			Bond Future	10.6465	86.8527	10.5959	87.1207	(0.475)	0.0000	0.0000	87,931
2022/06/02	2032	03/11/2022	12.30	Call	Bond Future	8,452.8500	8.4528	8,695.3900	8.6954	2.869	0	0	0
2022/06/02	2032	03/11/2022	12.30	Put	Bond Future	267.2600	0.2673	241.7500	0.2418	(9.545)	0	0	750
2022/06/02	2032	03/11/2022	10.66	Call	Bond Future	2,125.8000	2.1258	2,260.4700	2.2605	6.335	0	0	0
2022/06/02	2032	03/11/2022	10.66	Put	Bond Future	2,054.4200	2.0544	1,921.0400	1.9210	(6.492)	0	0	0
2022/06/02	2032	03/11/2022	10.67	Call	Bond Future	2,153.9900	2.1540	2,289.7400	2.2897	6.302	0	0	750
2022/06/02	2032	03/11/2022	10.67	Put	Bond Future	2,029.7900	2.0298	1,897.4900	1.8975	(6.518)	0	0	0
2022/06/02	2032	03/11/2022	11.55	Call	Bond Future	5,297.6000	5.2976	5,508.0800	5.5081	3.973	0	0	0
2022/06/02	2032	03/11/2022	11.55	Put	Bond Future	689.3100	0.6893	631.7400	0.6317	(8.352)	0	0	500
2022/06/02	2032	03/11/2022	10.21	Call	Bond Future	1,066.3100	1.0663	1,151.9800	1.1520	8.034	0	0	500
2022/06/02	2032	03/11/2022	10.21	Put	Bond Future	3,417.3800	3.4174	3,235.0000	3.2350	(5.337)	0	0	0
2022/06/02	2032	03/11/2022	10.49	Call	Bond Future	1,677.0100	1.6770	1,793.1700	1.7932	6.927	0	0	0
2022/06/02	2032	03/11/2022	10.49	Put	Bond Future	2,510.3000	2.5103	2,358.4100	2.3584	(6.051)	0	0	454
2022/06/02	2032	03/11/2022	10.56	Call	Bond Future	1,854.8200	1.8548	1,978.6600	1.9787	6.677	0	0	0
2022/06/02	2032	03/11/2022	10.11	Call	Bond Future	883.8700	0.8839	959.0100	0.9590	8.501	0	0	0
2022/06/02	2032	03/11/2022	9.31	Call	Bond Future	119.4700	0.1195	135.0000	0.1350	12.999	0	0	180
2022/06/02	2032	03/11/2022	9.46	Call	Bond Future	175.0800	0.1751	196.7800	0.1968	12.394	0	0	500
2022/06/02	2032	02/02/2023	10.50	Call	Bond Future	1,826.3800	1.8264	1,936.0200	1.9360	6.003	0	0	0
2022/06/02	2032	02/02/2023	10.50	Put	Bond Future	3,447.3600	3.4474	3,285.4000	3.2854	(4.698)	0	0	454
2022/06/02	2032	02/02/2023	10.67	Call	Bond Future	2,229.7800	2.2298	2,354.3500	2.3544	5.587	0	0	750
2022/06/02	2032	02/02/2023	10.67	Put	Bond Future	2,959.3300	2.9593	2,812.3000	2.8123	(4.968)	0	0	0
2022/06/02	2032	02/02/2023	11.69	Call	Bond Future	5,535.3200	5.5353	5,734.5500	5.7346	3.599	0	0	0
2022/06/02	2032	02/02/2023	11.69	Put	Bond Future	1,162.8000	1.1628	1,090.4300	1.0904	(6.224)	0	0	0
2022/06/02	2032	02/02/2023	10.40	Call	Bond Future	1,611.0400	1.6110	1,711.9200	1.7119	6.262	0	0	0
2022/06/02	2032	02/02/2023	10.40	Put	Bond Future	3,762.1000	3.7621	3,591.3800	3.5914	(4.538)	0	0	0
2022/06/02	2032	02/02/2023	9.92	Call	Bond Future	783.4700	0.7835	844.2600	0.8443	7.759	0	0	750
2022/06/02	2032	02/02/2023	9.92	Put	Bond Future	5,538.9700	5.5390	5,328.1600	5.3282	(3.806)	0	0	0
2022/06/02	2032	02/02/2023	10.22	Call	Bond Future	1,262.0200	1.2620	1,347.3700	1.3474	6.763	0	0	500
2022/06/02	2032	02/02/2023	10.22	Put	Bond Future	4,377.9900	4.3780	4,191.7400	4.1917	(4.254)	0	0	0
2022/06/02	2032	02/02/2023	9.47	Call	Bond Future	321.0600	0.3211	351.8000	0.3518	9.575	0	0	500
2022/06/02	2032	02/02/2023	9.47	Put	Bond Future	7,611.4200	7.6114	7,370.5600	7.3706	(3.164)	0	0	0
2022/06/02	2032	02/02/2023			Bond Future	10.8109	88.2824	10.7582	88.5540	(0.487)	0.0000	0.0000	0
2022/06/02	2032	02/02/2023	11.84	Call	Bond Future	6,102.7400	6.1027	6,309.8000	6.3098	3.393	0	0	0
2022/06/02	2032	02/02/2023	11.84	Put	Bond Future	1,014.1600	1.0142	949.6200	0.9496	(6.364)	0	0	500
2022/06/02	2032	02/02/2023	12.75	Call	Bond Future	9,663.9300	9.6639	9,905.6000	9.9056	2.501	0	0	0
2022/06/02	2032	02/02/2023	12.75	Put	Bond Future	408.2000	0.4082	378.2700	0.3783	(7.332)	0	0	750
2022/06/02	2032	02/02/2023	10.38	Call	Bond Future	1,569.7500	1.5697	1,668.8800	1.6689	6.315	0	0	0
2022/06/02	2032	02/02/2023	10.38	Put	Bond Future	3,827.3300	3.8273	3,654.8600	3.6549	(4.506)	0	0	0
2022/06/02	2032	02/02/2023	10.39	Call	Bond Future	1,590.3200	1.5903	1,690.3200	1.6903	6.288	0	0	0
2022/06/02	2032	02/02/2023	10.39	Put	Bond Future	3,794.6200	3.7946	3,623.0200	3.6230	(4.522)	0	0	0
2022/06/02	2032	02/02/2023	10.16	Call	Bond Future	1,154.9200	1.1549	1,235.1800	1.2352	6.949	0	0	0
2022/06/02	2032	02/02/2023	10.16	Put	Bond Future	4,595.6400	4.5956	4,404.3000	4.4043	(4.164)	0	0	454
2022/06/02	2032	02/02/2023	9.31	Call	Bond Future	235.3200	0.2353	258.9900	0.2590	10.059	0	0	454
2022/06/02	2032	02/02/2023	9.31	Put	Bond Future	8,449.4300	8.4494	8,201.5000	8.2015	(2.934)	0	0	0
2022/06/02	2032	04/05/2023	10.89	Call	Bond Future	2,778.5800	2.7786	2,913.6800	2.9137	4.862	0	0	0
2022/06/02	2032	04/05/2023	10.89	Put	Bond Future	3,128.5400	3.1285	2,987.8600	2.9879	(4.497)	0	0	0
2022/06/02	2032	04/05/2023			Bond Future	10.9595	85.7094	10.9047	85.9852	(0.500)	0.0000	0.0000	0
2022/06/02	2032	04/05/2023	10.88	Call	Bond Future	2,753.2600	2.7533	2,887.6100	2.8876	4.880	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
2022/06/02	2032	04/05/2023	10.88	Put	Bond Future	3,153.6900	3.1537	3,012.2600	3.0123	(4.485)	0	0	0
2022/06/02	2032	04/05/2023	10.87	Call	Bond Future	2,728.0600	2.7281	2,861.6500	2.8617	4.897	0	0	0
2022/06/02	2032	04/05/2023	10.87	Put	Bond Future	3,179.0000	3.1790	3,036.8100	3.0368	(4.473)	0	0	0
2022/06/02	2033	04/08/2022			Bond Future	116.5295	116.5295	116.5628	116.5628	0.029	0.0000	0.0000	7,046
2022/06/02	2033	03/11/2022			Bond Future	116.8804	116.8804	116.9136	116.9136	0.028	0.0000	0.0000	0
2022/06/02	2033	02/02/2023			Bond Future	118.8272	118.8272	118.8597	118.8597	0.027	0.0000	0.0000	0
2022/06/02	2033	04/05/2023			Bond Future	119.6117	119.6117	119.6441	119.6441	0.027	0.0000	0.0000	0
2022/06/02	2037	04/08/2022	10.89	Call	Bond Future	1,191.0500	1.1911	1,309.0900	1.3091	9.911	0	0	0
2022/06/02	2037	04/08/2022	10.89	Put	Bond Future	2,086.7500	2.0868	1,905.4200	1.9054	(8.690)	0	0	0
2022/06/02	2037	04/08/2022	10.90	Call	Bond Future	1,218.3400	1.2183	1,338.2100	1.3382	9.839	0	0	0
2022/06/02	2037	04/08/2022	11.95	Call	Bond Future	5,631.6600	5.6317	5,893.3500	5.8934	4.647	0	0	0
2022/06/02	2037	04/08/2022	11.95	Put	Bond Future	254.9200	0.2549	217.2400	0.2172	(14.781)	0	0	1,050
2022/06/02	2037	04/08/2022	10.91	Put	Bond Future	2,016.3800	2.0164	1,838.7100	1.8387	(8.811)	0	0	0
2022/06/02	2037	04/08/2022			Bond Future	11.0339	82.1129	10.9856	82.4122	(0.438)	0.0000	0.0000	134,438
2022/06/02	2037	04/08/2022	10.10	Call	Bond Future	75.8000	0.0758	89.3000	0.0893	17.810	0	0	50
2022/06/02	2037	04/08/2022	10.10	Put	Bond Future	6,153.0500	6.1530	5,867.1800	5.8672	(4.646)	0	0	0
2022/06/02	2037	04/08/2022	10.90	Put	Bond Future	2,051.3500	2.0513	1,871.8500	1.8719	(8.750)	0	0	50
2022/06/02	2037	04/08/2022	10.91	Call	Bond Future	1,245.9900	1.2460	1,367.6900	1.3677	9.767	0	0	0
2022/06/02	2037	04/08/2022	11.21	Call	Bond Future	2,249.3000	2.2493	2,424.2900	2.4243	7.780	0	0	1,050
2022/06/02	2037	04/08/2022	11.21	Put	Bond Future	1,173.2200	1.1732	1,048.8400	1.0488	(10.602)	0	0	0
2022/06/02	2037	04/08/2022	11.42	Call	Bond Future	3,116.2300	3.1162	3,323.2000	3.3232	6.642	0	0	0
2022/06/02	2037	04/08/2022	11.42	Put	Bond Future	783.7700	0.7838	691.3700	0.6914	(11.789)	0	0	50
2022/06/02	2037	03/11/2022	11.32	Call	Bond Future	2,824.9800	2.8250	2,989.9700	2.9900	5.840	0	0	0
2022/06/02	2037	03/11/2022	11.30	Put	Bond Future	2,166.4600	2.1665	2,026.0100	2.0260	(6.483)	0	0	0
2022/06/02	2037	03/11/2022	11.31	Call	Bond Future	2,790.2600	2.7903	2,954.1000	2.9541	5.872	0	0	0
2022/06/02	2037	03/11/2022	11.31	Put	Bond Future	2,141.5900	2.1416	2,002.3000	2.0023	(6.504)	0	0	0
2022/06/02	2037	03/11/2022			Bond Future	11.2018	83.2771	11.1516	83.5803	(0.448)	0.0000	0.0000	0
2022/06/02	2037	03/11/2022	11.32	Put	Bond Future	2,116.7700	2.1168	1,978.6300	1.9786	(6.526)	0	0	0
2022/06/02	2037	03/11/2022	11.30	Call	Bond Future	2,755.5200	2.7555	2,918.2000	2.9182	5.904	0	0	0
2022/06/02	2037	02/02/2023	11.03	Call	Bond Future	2,056.6200	2.0566	2,180.2400	2.1802	6.011	0	0	0
2022/06/02	2037	02/02/2023	11.03	Put	Bond Future	4,001.0900	4.0011	3,817.4300	3.8174	(4.590)	0	0	0
2022/06/02	2037	02/02/2023	11.04	Call	Bond Future	2,082.3800	2.0824	2,207.0100	2.2070	5.985	0	0	0
2022/06/02	2037	02/02/2023	11.04	Put	Bond Future	3,965.8100	3.9658	3,783.1600	3.7832	(4.606)	0	0	0
2022/06/02	2037	02/02/2023			Bond Future	11.3540	80.3909	11.3021	80.6982	(0.458)	0.0000	0.0000	0
2022/06/02	2037	02/02/2023	11.05	Call	Bond Future	2,108.0500	2.1081	2,233.6800	2.2337	5.960	0	0	0
2022/06/02	2037	02/02/2023	11.05	Put	Bond Future	3,930.5100	3.9305	3,748.8600	3.7489	(4.622)	0	0	0
2022/06/02	2037	04/05/2023	11.30	Call	Bond Future	2,903.2300	2.9032	3,046.6100	3.0466	4.939	0	0	0
2022/06/02	2037	04/05/2023	11.30	Put	Bond Future	4,038.0100	4.0380	3,869.2800	3.8693	(4.179)	0	0	0
2022/06/02	2037	04/05/2023	11.31	Call	Bond Future	2,930.9900	2.9310	3,075.2300	3.0752	4.921	0	0	0
2022/06/02	2037	04/05/2023	11.31	Put	Bond Future	4,006.8100	4.0068	3,838.9400	3.8389	(4.190)	0	0	0
2022/06/02	2037	04/05/2023			Bond Future	11.4944	81.8370	11.4405	82.1491	(0.469)	0.0000	0.0000	0
2022/06/02	2037	04/05/2023	11.32	Call	Bond Future	2,958.5700	2.9586	3,103.6600	3.1037	4.904	0	0	0
2022/06/02	2037	04/05/2023	11.32	Put	Bond Future	3,975.4900	3.9755	3,808.4700	3.8085	(4.201)	0	0	0
2022/06/02	2038	04/08/2022			Bond Future	132.8959	132.8959	132.9347	132.9347	0.029	0.0000	0.0000	4,102
2022/06/02	2038	03/11/2022			Bond Future	134.8106	134.8106	134.8492	134.8492	0.029	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
2022/06/02	2038	02/02/2023			Bond Future	135.1638		135.2018		0.028	0.0000	0.0000	0
2022/06/02	2038	04/05/2023			Bond Future	137.6138		137.6515		0.027	0.0000	0.0000	0
2022/06/02	2040	04/08/2022	9.70	Put	Bond Future	10,622.9700	10.6230	10,302.9500	10.3030	(3.013)	0	0	0
2022/06/02	2040	04/08/2022	11.05	Call	Bond Future	1,369.5300	1.3695	1,502.7700	1.5028	9.729	0	0	0
2022/06/02	2040	04/08/2022	11.05	Put	Bond Future	2,105.9100	2.1059	1,918.1600	1.9182	(8.915)	0	0	0
2022/06/02	2040	04/08/2022	12.24	Put	Bond Future	186.8100	0.1868	157.4000	0.1574	(15.743)	0	0	460
2022/06/02	2040	04/08/2022			Bond Future	11.1604	83.7828	11.1121	84.1038	(0.433)	0.0000	0.0000	120,043
2022/06/02	2040	04/08/2022	9.70	Call	Bond Future	4.2100	0.0042	5.1800	0.0052	23.040	0	0	460
2022/06/02	2040	04/08/2022	10.70	Call	Bond Future	541.6200	0.5416	609.8800	0.6099	12.603	0	0	460
2022/06/02	2040	04/08/2022	10.70	Put	Bond Future	3,680.4400	3.6804	3,427.7100	3.4277	(6.867)	0	0	0
2022/06/02	2040	04/08/2022	11.03	Call	Bond Future	1,309.4800	1.3095	1,438.7700	1.4388	9.873	0	0	0
2022/06/02	2040	04/08/2022	11.03	Put	Bond Future	2,180.3300	2.1803	1,988.6300	1.9886	(8.792)	0	0	0
2022/06/02	2040	04/08/2022	11.04	Call	Bond Future	1,339.3100	1.3393	1,470.5800	1.4706	9.801	0	0	0
2022/06/02	2040	04/08/2022	11.04	Put	Bond Future	2,142.8800	2.1429	1,953.1600	1.9532	(8.854)	0	0	0
2022/06/02	2040	04/08/2022	12.24	Call	Bond Future	6,881.5200	6.8815	7,173.1000	7.1731	4.237	0	0	0
2022/06/02	2040	03/11/2022	11.40	Call	Bond Future	2,864.8300	2.8648	3,036.8300	3.0368	6.004	0	0	0
2022/06/02	2040	03/11/2022	11.41	Put	Bond Future	2,344.8700	2.3449	2,193.1200	2.1931	(6.472)	0	0	0
2022/06/02	2040	03/11/2022	12.52	Call	Bond Future	7,834.1300	7.8341	8,105.7700	8.1058	3.467	0	0	0
2022/06/02	2040	03/11/2022	10.70	Call	Bond Future	919.5200	0.9195	1,000.5000	1.0005	8.807	0	0	1,100
2022/06/02	2040	03/11/2022	11.20	Call	Bond Future	2,195.7200	2.1957	2,341.9200	2.3419	6.658	0	0	1,100
2022/06/02	2040	03/11/2022	11.20	Put	Bond Future	3,002.0900	3.0021	2,823.2900	2.8233	(5.956)	0	0	0
2022/06/02	2040	03/11/2022	11.39	Call	Bond Future	2,829.3100	2.8293	3,000.0500	3.0000	6.035	0	0	0
2022/06/02	2040	03/11/2022			Bond Future	11.3237	84.9709	11.2736	85.2959	(0.442)	0.0000	0.0000	3,965
2022/06/02	2040	03/11/2022	11.40	Put	Bond Future	2,373.2200	2.3732	2,220.2200	2.2202	(6.447)	0	0	0
2022/06/02	2040	03/11/2022	11.41	Call	Bond Future	2,900.5500	2.9006	3,073.8000	3.0738	5.973	0	0	0
2022/06/02	2040	03/11/2022	12.52	Put	Bond Future	629.9400	0.6299	576.5800	0.5766	(8.471)	0	0	1,100
2022/06/02	2040	03/11/2022	10.70	Put	Bond Future	5,114.6200	5.1146	4,870.6000	4.8706	(4.771)	0	0	0
2022/06/02	2040	03/11/2022	11.39	Put	Bond Future	2,401.8400	2.4018	2,247.5800	2.2476	(6.423)	0	0	0
2022/06/02	2040	02/02/2023	11.12	Call	Bond Future	2,187.5800	2.1876	2,317.9600	2.3180	5.960	0	0	0
2022/06/02	2040	02/02/2023	11.12	Put	Bond Future	4,465.0700	4.4651	4,265.9800	4.2660	(4.459)	0	0	0
2022/06/02	2040	02/02/2023			Bond Future	11.4721	81.8623	11.4202	82.1918	(0.452)	0.0000	0.0000	0
2022/06/02	2040	02/02/2023	11.10	Call	Bond Future	2,133.8500	2.1338	2,262.1100	2.2621	6.011	0	0	0
2022/06/02	2040	02/02/2023	11.10	Put	Bond Future	4,543.6700	4.5437	4,342.4600	4.3425	(4.428)	0	0	0
2022/06/02	2040	02/02/2023	11.11	Call	Bond Future	2,160.6300	2.1606	2,289.9500	2.2900	5.985	0	0	0
2022/06/02	2040	02/02/2023	11.11	Put	Bond Future	4,504.2400	4.5042	4,304.0900	4.3041	(4.444)	0	0	0
2022/06/02	2040	04/05/2023	11.43	Call	Bond Future	3,157.6500	3.1576	3,313.1800	3.3132	4.925	0	0	0
2022/06/02	2040	04/05/2023	11.43	Put	Bond Future	4,279.2300	4.2792	4,100.0100	4.1000	(4.188)	0	0	0
2022/06/02	2040	04/05/2023			Bond Future	11.6087	83.3352	11.5550	83.6699	(0.463)	0.0000	0.0000	0
2022/06/02	2040	04/05/2023	11.41	Call	Bond Future	3,098.2700	3.0983	3,251.9700	3.2520	4.961	0	0	0
2022/06/02	2040	04/05/2023	11.41	Put	Bond Future	4,346.8600	4.3469	4,165.8100	4.1658	(4.165)	0	0	0
2022/06/02	2040	04/05/2023	11.42	Call	Bond Future	3,127.8900	3.1279	3,282.5100	3.2825	4.943	0	0	0
2022/06/02	2040	04/05/2023	11.42	Put	Bond Future	4,312.9300	4.3129	4,132.8000	4.1328	(4.177)	0	0	0
2022/06/02	2044	04/08/2022	11.08	Call	Bond Future	1,444.7300	1.4447	1,566.1500	1.5662	8.404	0	0	0
2022/06/02	2044	04/08/2022	11.08	Put	Bond Future	2,115.1000	2.1151	1,944.8700	1.9449	(8.048)	0	0	0
2022/06/02	2044	04/08/2022	11.09	Call	Bond Future	1,476.4200	1.4764	1,599.6300	1.5996	8.345	0	0	0
2022/06/02	2044	04/08/2022	11.09	Put	Bond Future	2,078.3700	2.0784	1,909.9300	1.9099	(8.104)	0	0	0

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2022/06/02	2044	04/08/2022			Bond Future	11.1786	80.6082	11.1355	80.8998	(0.385)	0.0000	0.0000	76,692
2022/06/02	2044	04/08/2022	11.10	Call	Bond Future	1,508.3600	1.5084	1,633.3500	1.6334	8.286	0	0	0
2022/06/02	2044	04/08/2022	11.10	Put	Bond Future	2,041.9900	2.0420	1,875.3300	1.8753	(8.162)	0	0	0
2022/06/02	2044	03/11/2022	11.40	Put	Bond Future	2,462.3900	2.4624	2,321.2500	2.3213	(5.732)	0	0	0
2022/06/02	2044	03/11/2022	11.41	Call	Bond Future	2,938.7300	2.9387	3,094.0100	3.0940	5.284	0	0	0
2022/06/02	2044	03/11/2022	11.41	Put	Bond Future	2,433.2200	2.4332	2,293.2200	2.2932	(5.754)	0	0	0
2022/06/02	2044	03/11/2022			Bond Future	11.3330	81.7512	11.2884	82.0465	(0.394)	0.0000	0.0000	0
2022/06/02	2044	03/11/2022	11.39	Call	Bond Future	2,866.5700	2.8666	3,019.5700	3.0196	5.337	0	0	0
2022/06/02	2044	03/11/2022	11.39	Put	Bond Future	2,491.8500	2.4919	2,349.5700	2.3496	(5.710)	0	0	0
2022/06/02	2044	03/11/2022	11.40	Call	Bond Future	2,902.5500	2.9025	3,056.6900	3.0567	5.311	0	0	0
2022/06/02	2044	02/02/2023	11.14	Call	Bond Future	2,302.6800	2.3027	2,422.4300	2.4224	5.200	0	0	0
2022/06/02	2044	02/02/2023	11.14	Put	Bond Future	4,505.0100	4.5050	4,325.4400	4.3254	(3.986)	0	0	0
2022/06/02	2044	02/02/2023	11.15	Call	Bond Future	2,330.9000	2.3309	2,451.6200	2.4516	5.179	0	0	0
2022/06/02	2044	02/02/2023	11.15	Put	Bond Future	4,465.6300	4.4656	4,287.0300	4.2870	(3.999)	0	0	0
2022/06/02	2044	02/02/2023			Bond Future	11.4731	78.7149	11.4269	79.0142	(0.403)	0.0000	0.0000	0
2022/06/02	2044	02/02/2023	11.16	Call	Bond Future	2,359.3100	2.3593	2,480.9900	2.4810	5.157	0	0	0
2022/06/02	2044	02/02/2023	11.16	Put	Bond Future	4,426.5300	4.4265	4,248.8900	4.2489	(4.013)	0	0	0
2022/06/02	2044	04/05/2023	11.41	Call	Bond Future	3,206.8400	3.2068	3,346.6200	3.3466	4.359	0	0	0
2022/06/02	2044	04/05/2023	11.41	Put	Bond Future	4,438.1900	4.4382	4,273.9700	4.2740	(3.700)	0	0	0
2022/06/02	2044	04/05/2023	11.42	Call	Bond Future	3,237.3400	3.2373	3,377.9600	3.3780	4.344	0	0	0
2022/06/02	2044	04/05/2023	11.42	Put	Bond Future	4,403.6500	4.4037	4,240.2700	4.2403	(3.710)	0	0	0
2022/06/02	2044	04/05/2023			Bond Future	11.6017	80.1313	11.5539	80.4352	(0.412)	0.0000	0.0000	0
2022/06/02	2044	04/05/2023	11.43	Call	Bond Future	3,267.6800	3.2677	3,409.1300	3.4091	4.329	0	0	0
2022/06/02	2044	04/05/2023	11.43	Put	Bond Future	4,369.0400	4.3690	4,206.4900	4.2065	(3.720)	0	0	0
2022/06/02	2046	04/08/2022			Bond Future	122.4500	122.4500	122.4853	122.4853	0.029	0.0000	0.0000	16,569
2022/06/02	2046	03/11/2022			Bond Future	122.2597	122.2597	122.2948	122.2948	0.029	0.0000	0.0000	1,566
2022/06/02	2046	02/02/2023			Bond Future	124.2969	124.2969	124.3316	124.3316	0.028	0.0000	0.0000	0
2022/06/02	2046	04/05/2023			Bond Future	124.5338	124.5338	124.5681	124.5681	0.028	0.0000	0.0000	0
2022/06/02	2050	04/08/2022			Bond Future	125.2158	125.2158	125.0155	125.0155	(0.160)	0.0000	0.0000	11,293
2022/06/02	2050	03/11/2022			Bond Future	127.0197	127.0197	126.8157	126.8157	(0.161)	0.0000	0.0000	0
2022/06/02	2050	02/02/2023			Bond Future	127.0345	127.0345	126.8259	126.8259	(0.164)	0.0000	0.0000	0
2022/06/02	2050	04/05/2023			Bond Future	129.3368	129.3368	129.1236	129.1236	(0.165)	0.0000	0.0000	0
2022/06/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	AL37	04/08/2022			Index Future	829.0700	829.0700	829.8570	829.8570	0.095	0.0000	0.0000	0
2022/06/02	AL37	03/11/2022			Index Future	840.9310	840.9310	841.7240	841.7240	0.094	0.0000	0.0000	0
2022/06/02	AL37	02/02/2023			Index Future	854.7300	854.7300	855.5280	855.5280	0.093	0.0000	0.0000	0
2022/06/02	AL37	04/05/2023			Index Future	870.0010	870.0010	870.8070	870.8070	0.093	0.0000	0.0000	0
2022/06/02	AL7T	04/08/2022			Index Future	943.6570	943.6570	946.2390	946.2390	0.274	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
2022/06/02	AL7T	03/11/2022			Index Future	957.1570	957.1570	959.7700	959.7700	0.273	0.0000	0.0000	0
2022/06/02	AL7T	02/02/2023			Index Future	972.8640	972.8640	975.5110	975.5110	0.272	0.0000	0.0000	0
2022/06/02	AL7T	04/05/2023			Index Future	990.2450	990.2450	992.9320	992.9320	0.271	0.0000	0.0000	0
2022/06/02	ALBI	04/08/2022			Index Future	838.8480	838.8480	841.0950	841.0950	0.268	0.0000	0.0000	136
2022/06/02	ALBI	03/11/2022			Index Future	850.8480	850.8480	853.1230	853.1230	0.267	0.0000	0.0000	0
2022/06/02	ALBI	02/02/2023			Index Future	864.8100	864.8100	867.1140	867.1140	0.266	0.0000	0.0000	0
2022/06/02	ALBI	04/05/2023			Index Future	880.2610	880.2610	882.6000	882.6000	0.266	0.0000	0.0000	0
2022/06/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C223	25/01/2023			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
2022/06/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/02	ES33	04/08/2022			Bond Future	11.8587	76.4784	11.8150	76.6941	(0.369)	0.0000	0.0000	350
2022/06/02	ES33	03/11/2022			Bond Future	12.0804	73.7985	12.0349	74.0168	(0.377)	0.0000	0.0000	0
2022/06/02	ES33	02/02/2023			Bond Future	12.2878	75.0304	12.2405	75.2516	(0.385)	0.0000	0.0000	0
2022/06/02	ES33	04/05/2023			Bond Future	12.4771	72.6042	12.4279	72.8289	(0.395)	0.0000	0.0000	0
2022/06/02	ES42	04/08/2022			Bond Future	12.2542	74.7575	12.2056	75.0341	(0.397)	0.0000	0.0000	4,769
2022/06/02	ES42	03/11/2022			Bond Future	12.4573	71.5751	12.4066	71.8551	(0.407)	0.0000	0.0000	0
2022/06/02	ES42	02/02/2023			Bond Future	12.6407	72.7720	12.5881	73.0560	(0.416)	0.0000	0.0000	0
2022/06/02	ES42	04/05/2023			Bond Future	12.8161	69.8328	12.7614	70.1214	(0.427)	0.0000	0.0000	0
2022/06/02	GOVI	04/08/2022	819.28	Call	GOVI	81,470.0000	8.1470	103,730.0000	10.3730	27.323	0	0	0
2022/06/02	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	04/08/2022			GOVI	827.4270	827.4270	829.6530	829.6530	0.269	0.0000	0.0000	1,111
2022/06/02	GOVI	04/08/2022	819.26	Call	GOVI	81,670.0000	8.1670	103,930.0000	10.3930	27.256	0	0	0
2022/06/02	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	04/08/2022	819.27	Call	GOVI	81,570.0000	8.1570	103,830.0000	10.3830	27.289	0	0	0
2022/06/02	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	03/11/2022	820.41	Call	GOVI	188,550.0000	18.8550	211,070.0000	21.1070	11.944	0	0	0
2022/06/02	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	03/11/2022	820.42	Call	GOVI	188,450.0000	18.8450	210,970.0000	21.0970	11.950	0	0	0
2022/06/02	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	03/11/2022			GOVI	839.2650	839.2650	841.5170	841.5170	0.268	0.0000	0.0000	0
2022/06/02	GOVI	03/11/2022	820.43	Call	GOVI	188,350.0000	18.8350	210,870.0000	21.0870	11.956	0	0	0
2022/06/02	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	02/02/2023	850.82	Call	GOVI	22,160.0000	2.2160	44,980.0000	4.4980	102.978	0	0	0
2022/06/02	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	02/02/2023	850.83	Call	GOVI	22,060.0000	2.2060	44,880.0000	4.4880	103.445	0	0	0
2022/06/02	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	02/02/2023			GOVI	853.0360	853.0360	855.3180	855.3180	0.268	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
2022/06/02	GOVI	02/02/2023	850.84	Call	GOVI	21,960.0000	2.1960	44,780.0000	4.4780	103.916	0	0	0
2022/06/02	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	04/05/2023	852.86	Call	GOVI	154,170.0000	15.4170	177,330.0000	17.7330	15.022	0	0	0
2022/06/02	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	04/05/2023	852.87	Call	GOVI	154,070.0000	15.4070	177,230.0000	17.7230	15.032	0	0	0
2022/06/02	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GOVI	04/05/2023			GOVI	868.2770	868.2770	870.5930	870.5930	0.267	0.0000	0.0000	0
2022/06/02	GOVI	04/05/2023	852.88	Call	GOVI	153,970.0000	15.3970	177,130.0000	17.7130	15.042	0	0	0
2022/06/02	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/02	IGOV	04/08/2022			Index Future	326.1530	326.1530	326.0770	326.0770	(0.023)	0.0000	0.0000	759
2022/06/02	IGOV	03/11/2022			Index Future	330.8990	330.8990	330.8190	330.8190	(0.024)	0.0000	0.0000	16
2022/06/02	IGOV	02/02/2023			Index Future	336.4070	336.4070	336.3230	336.3230	(0.025)	0.0000	0.0000	0
2022/06/02	IGOV	04/05/2023			Index Future	342.4940	342.4940	342.4060	342.4060	(0.026)	0.0000	0.0000	0
2022/06/02	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/02	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/02	JBAF	15/06/2022			Jibar Tradeable Future	4.9450	95.0550	4.9450	95.0550	0.000	0.0000	0.0000	0
2022/06/02	JBAF	20/07/2022			Jibar Tradeable Future	5.0350	94.9650	5.0450	94.9550	0.199	0.0000	0.0000	0
2022/06/02	JBAF	17/08/2022			Jibar Tradeable Future	5.4200	94.5800	5.4300	94.5700	0.185	0.0000	0.0000	0
2022/06/02	JBAF	21/09/2022			Jibar Tradeable Future	5.5250	94.4750	5.5150	94.4850	(0.181)	0.0000	0.0000	0
2022/06/02	JBAF	19/10/2022			Jibar Tradeable Future	5.8800	94.1200	5.8900	94.1100	0.170	0.0000	0.0000	0
2022/06/02	JBAF	16/11/2022			Jibar Tradeable Future	5.9700	94.0300	5.9700	94.0300	0.000	0.0000	0.0000	0
2022/06/02	JBAF	21/12/2022			Jibar Tradeable Future	6.3200	93.6800	6.3300	93.6700	0.158	0.0000	0.0000	68
2022/06/02	JBAF	15/03/2023			Jibar Tradeable Future	6.7750	93.2250	6.7950	93.2050	0.295	0.0000	0.0000	0
2022/06/02	JBAF	21/06/2023			Jibar Tradeable Future	7.1500	92.8500	7.1700	92.8300	0.280	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
2022/06/02	JBAF	20/09/2023			Jibar Tradeable Future	7.3300	92.6700	7.3700	92.6300	0.546	0.0000	0.0000	75
2022/06/02	JBAF	20/12/2023			Jibar Tradeable Future	7.5150	92.4850	7.5650	92.4350	0.665	0.0000	0.0000	172
2022/06/02	JBAF	20/03/2024			Jibar Tradeable Future	7.6250	92.3750	7.6750	92.3250	0.656	0.0000	0.0000	0
2022/06/02	R023	04/08/2022	6.05	Call	Bond Future	283.6600	0.2837	286.5400	0.2865	1.015	0	0	0
2022/06/02	R023	04/08/2022	6.05	Put	Bond Future	26.4900	0.0265	25.2100	0.0252	(4.832)	0	0	0
2022/06/02	R023	04/08/2022			Bond Future	5.5797	104.6017	5.5721	104.6059	(0.136)	0.0000	0.0000	22,183
2022/06/02	R023	04/08/2022	6.03	Call	Bond Future	274.0400	0.2740	276.8700	0.2769	1.033	0	0	0
2022/06/02	R023	04/08/2022	6.03	Put	Bond Future	27.7800	0.0278	26.4500	0.0265	(4.788)	0	0	0
2022/06/02	R023	04/08/2022	6.04	Call	Bond Future	278.8500	0.2789	281.7000	0.2817	1.022	0	0	0
2022/06/02	R023	04/08/2022	6.04	Put	Bond Future	27.1300	0.0271	25.8200	0.0258	(4.829)	0	0	0
2022/06/02	R023	03/11/2022	6.25	Call	Bond Future	275.7100	0.2757	278.3500	0.2784	0.958	0	0	0
2022/06/02	R023	03/11/2022	6.25	Put	Bond Future	28.9000	0.0289	27.9900	0.0280	(3.149)	0	0	0
2022/06/02	R023	03/11/2022	6.26	Call	Bond Future	278.3700	0.2784	281.0300	0.2810	0.956	0	0	0
2022/06/02	R023	03/11/2022	6.26	Put	Bond Future	28.5000	0.0285	27.6100	0.0276	(3.123)	0	0	0
2022/06/02	R023	03/11/2022			Bond Future	5.4476	102.1672	5.4361	102.1707	(0.212)	0.0000	0.0000	0
2022/06/02	R023	03/11/2022	6.27	Call	Bond Future	281.0500	0.2811	283.7200	0.2837	0.950	0	0	0
2022/06/02	R023	03/11/2022	6.27	Put	Bond Future	28.1100	0.0281	27.2300	0.0272	(3.131)	0	0	0
2022/06/02	R035	04/08/2022	9.53	Call	Bond Future	8.5500	0.0086	10.4800	0.0105	22.573	0	0	400
2022/06/02	R035	04/08/2022	9.53	Put	Bond Future	8,578.4100	8.5784	8,283.5200	8.2835	(3.438)	0	0	0
2022/06/02	R035	04/08/2022	9.84	Call	Bond Future	44.1900	0.0442	52.9500	0.0529	19.823	0	0	100
2022/06/02	R035	04/08/2022	9.84	Put	Bond Future	6,480.2300	6.4802	6,192.1700	6.1922	(4.445)	0	0	0
2022/06/02	R035	04/08/2022	10.53	Put	Bond Future	2,667.6800	2.6677	2,457.3700	2.4574	(7.884)	0	0	0
2022/06/02	R035	04/08/2022	11.13	Put	Bond Future	878.5200	0.8785	775.3200	0.7753	(11.747)	0	0	100
2022/06/02	R035	04/08/2022	10.64	Call	Bond Future	993.7100	0.9937	1,099.9200	1.0999	10.688	0	0	0
2022/06/02	R035	04/08/2022	10.64	Put	Bond Future	2,224.8400	2.2248	2,034.2300	2.0342	(8.567)	0	0	100
2022/06/02	R035	04/08/2022	10.72	Call	Bond Future	1,202.5500	1.2025	1,323.5700	1.3236	10.064	0	0	0
2022/06/02	R035	04/08/2022	10.72	Put	Bond Future	1,936.0300	1.9360	1,760.2300	1.7602	(9.080)	0	0	0
2022/06/02	R035	04/08/2022	10.73	Call	Bond Future	1,230.3200	1.2303	1,353.2200	1.3532	9.989	0	0	0
2022/06/02	R035	04/08/2022	10.73	Put	Bond Future	1,901.8700	1.9019	1,727.9500	1.7279	(9.145)	0	0	0
2022/06/02	R035	04/08/2022			Bond Future	10.8391	90.6128	10.7907	90.9097	(0.446)	0.0000	0.0000	129,178
2022/06/02	R035	04/08/2022	10.53	Call	Bond Future	745.6800	0.7457	832.1900	0.8322	11.601	0	0	400
2022/06/02	R035	04/08/2022	10.74	Call	Bond Future	1,258.4700	1.2585	1,383.2300	1.3832	9.914	0	0	0
2022/06/02	R035	04/08/2022	10.74	Put	Bond Future	1,868.1600	1.8682	1,696.1000	1.6961	(9.210)	0	0	0
2022/06/02	R035	04/08/2022	11.13	Call	Bond Future	2,633.5200	2.6335	2,827.1400	2.8271	7.352	0	0	0
2022/06/02	R035	04/08/2022	12.18	Call	Bond Future	7,760.9200	7.7609	8,043.5400	8.0435	3.642	0	0	0
2022/06/02	R035	04/08/2022	12.18	Put	Bond Future	79.1000	0.0791	64.9000	0.0649	(17.952)	0	0	400
2022/06/02	R035	03/11/2022	11.15	Call	Bond Future	2,852.6500	2.8526	3,017.4900	3.0175	5.778	0	0	0
2022/06/02	R035	03/11/2022	11.15	Put	Bond Future	2,066.7000	2.0667	1,931.1200	1.9311	(6.560)	0	0	0
2022/06/02	R035	03/11/2022	12.68	Call	Bond Future	9,489.7000	9.4897	9,759.5000	9.7595	2.843	0	0	0
2022/06/02	R035	03/11/2022	12.68	Put	Bond Future	336.4400	0.3364	305.8200	0.3058	(9.101)	0	0	1,000
2022/06/02	R035	03/11/2022	10.99	Call	Bond Future	2,320.2600	2.3203	2,466.5500	2.4666	6.305	0	0	0
2022/06/02	R035	03/11/2022	10.99	Put	Bond Future	2,484.1000	2.4841	2,329.9700	2.3300	(6.205)	0	0	582
2022/06/02	R035	03/11/2022	11.05	Call	Bond Future	2,513.2700	2.5133	2,666.6300	2.6666	6.102	0	0	1,000
2022/06/02	R035	03/11/2022	10.57	Call	Bond Future	1,220.1800	1.2202	1,315.9800	1.3160	7.851	0	0	0
2022/06/02	R035	03/11/2022	10.57	Put	Bond Future	3,950.1100	3.9501	3,745.4900	3.7455	(5.180)	0	0	582
2022/06/02	R035	03/11/2022			Bond Future	11.0174	87.4118	10.9672	87.7122	(0.456)	0.0000	0.0000	3,020

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
2022/06/02	R035	03/11/2022	11.14	Call	Bond Future	2,817.7400	2.8177	2,981.4600	2.9815	5.810	0	0	0
2022/06/02	R035	03/11/2022	11.14	Put	Bond Future	2,090.7200	2.0907	1,954.0200	1.9540	(6.538)	0	0	0
2022/06/02	R035	03/11/2022	11.05	Put	Bond Future	2,319.1800	2.3192	2,172.1200	2.1721	(6.341)	0	0	0
2022/06/02	R035	03/11/2022	11.13	Call	Bond Future	2,783.2400	2.7832	2,945.8300	2.9458	5.842	0	0	0
2022/06/02	R035	03/11/2022	11.13	Put	Bond Future	2,115.2000	2.1152	1,977.3700	1.9774	(6.516)	0	0	0
2022/06/02	R035	03/11/2022	9.82	Call	Bond Future	192.6300	0.1926	216.3700	0.2164	12.324	0	0	582
2022/06/02	R035	03/11/2022	9.82	Put	Bond Future	7,781.1000	7.7811	7,504.4200	7.5044	(3.556)	0	0	0
2022/06/02	R035	03/11/2022	10.30	Call	Bond Future	715.6400	0.7156	781.0200	0.7810	9.136	0	0	1,000
2022/06/02	R035	03/11/2022	10.30	Put	Bond Future	5,152.7600	5.1528	4,917.7200	4.9177	(4.561)	0	0	0
2022/06/02	R035	02/02/2023	13.22	Put	Bond Future	431.6400	0.4316	400.2200	0.4002	(7.279)	0	0	1,000
2022/06/02	R035	02/02/2023	10.88	Call	Bond Future	2,093.2700	2.0933	2,217.7600	2.2178	5.947	0	0	0
2022/06/02	R035	02/02/2023	10.88	Put	Bond Future	3,862.5300	3.8625	3,682.4300	3.6824	(4.663)	0	0	0
2022/06/02	R035	02/02/2023	9.81	Call	Bond Future	338.0900	0.3381	370.6700	0.3707	9.636	0	0	582
2022/06/02	R035	02/02/2023	9.81	Put	Bond Future	8,872.4600	8.8725	8,600.4500	8.6004	(3.066)	0	0	0
2022/06/02	R035	02/02/2023	10.30	Put	Bond Future	6,228.9500	6.2289	5,992.8900	5.9929	(3.790)	0	0	0
2022/06/02	R035	02/02/2023	10.66	Call	Bond Future	1,568.8700	1.5689	1,671.5900	1.6716	6.547	0	0	0
2022/06/02	R035	02/02/2023	10.66	Put	Bond Future	4,671.5700	4.6716	4,469.7000	4.4697	(4.321)	0	0	582
2022/06/02	R035	02/02/2023			Bond Future	11.1794	88.8497	11.1272	89.1543	(0.467)	0.0000	0.0000	0
2022/06/02	R035	02/02/2023	11.05	Call	Bond Future	2,552.7900	2.5528	2,694.0800	2.6941	5.535	0	0	1,000
2022/06/02	R035	02/02/2023	11.05	Put	Bond Future	3,311.1300	3.3111	3,147.8300	3.1478	(4.932)	0	0	0
2022/06/02	R035	02/02/2023	11.06	Call	Bond Future	2,581.2900	2.5813	2,723.5600	2.7236	5.512	0	0	0
2022/06/02	R035	02/02/2023	11.06	Put	Bond Future	3,280.6800	3.2807	3,118.3600	3.1184	(4.948)	0	0	582
2022/06/02	R035	02/02/2023	13.22	Call	Bond Future	11,219.4900	11.2195	11,492.6600	11.4927	2.435	0	0	0
2022/06/02	R035	02/02/2023	10.86	Call	Bond Future	2,042.5200	2.0425	2,165.0200	2.1650	5.997	0	0	0
2022/06/02	R035	02/02/2023	10.86	Put	Bond Future	3,931.8200	3.9318	3,749.7300	3.7497	(4.631)	0	0	0
2022/06/02	R035	02/02/2023	10.87	Call	Bond Future	2,067.8100	2.0678	2,191.3000	2.1913	5.972	0	0	0
2022/06/02	R035	02/02/2023	10.87	Put	Bond Future	3,897.0600	3.8971	3,715.9600	3.7160	(4.647)	0	0	0
2022/06/02	R035	02/02/2023	10.30	Call	Bond Future	881.2200	0.8812	949.7500	0.9497	7.777	0	0	1,000
2022/06/02	R035	04/05/2023	11.20	Call	Bond Future	3,056.6500	3.0567	3,204.6800	3.2047	4.843	0	0	0
2022/06/02	R035	04/05/2023	11.21	Call	Bond Future	3,084.8700	3.0849	3,233.7400	3.2337	4.826	0	0	0
2022/06/02	R035	04/05/2023	11.22	Put	Bond Future	3,682.3000	3.6823	3,522.6800	3.5227	(4.335)	0	0	0
2022/06/02	R035	04/05/2023			Bond Future	11.3194	85.9481	11.2652	86.2574	(0.478)	0.0000	0.0000	0
2022/06/02	R035	04/05/2023	11.20	Put	Bond Future	3,740.9100	3.7409	3,579.6200	3.5796	(4.312)	0	0	0
2022/06/02	R035	04/05/2023	11.21	Put	Bond Future	3,711.5100	3.7115	3,551.0600	3.5511	(4.323)	0	0	0
2022/06/02	R035	04/05/2023	11.22	Call	Bond Future	3,113.2300	3.1132	3,262.9300	3.2629	4.809	0	0	0
2022/06/02	R186	04/08/2022	7.96	Call	Bond Future	275.8200	0.2758	295.0300	0.2950	6.965	0	0	3,600
2022/06/02	R186	04/08/2022	8.15	Call	Bond Future	477.7000	0.4777	507.6900	0.5077	6.278	0	0	0
2022/06/02	R186	04/08/2022	8.15	Put	Bond Future	1,492.4600	1.4925	1,414.5800	1.4146	(5.218)	0	0	0
2022/06/02	R186	04/08/2022	9.78	Call	Bond Future	5,014.9700	5.0150	5,116.8100	5.1168	2.031	0	0	0
2022/06/02	R186	04/08/2022	9.78	Put	Bond Future	48.3100	0.0483	42.2800	0.0423	(12.482)	0	0	3,600
2022/06/02	R186	04/08/2022			Bond Future	8.4185	108.8848	8.3898	108.9927	(0.341)	0.0000	0.0000	81,147
2022/06/02	R186	04/08/2022	6.96	Call	Bond Future	8.3500	0.0084	8.9900	0.0090	7.665	0	0	3,600
2022/06/02	R186	04/08/2022	6.96	Put	Bond Future	5,667.1900	5.6672	5,559.9600	5.5600	(1.892)	0	0	0
2022/06/02	R186	04/08/2022	7.96	Put	Bond Future	2,015.9000	2.0159	1,927.2400	1.9272	(4.398)	0	0	0
2022/06/02	R186	04/08/2022	8.13	Call	Bond Future	452.7000	0.4527	481.4500	0.4815	6.351	0	0	0
2022/06/02	R186	04/08/2022	8.13	Put	Bond Future	1,543.5300	1.5435	1,464.4100	1.4644	(5.126)	0	0	0
2022/06/02	R186	04/08/2022	8.14	Call	Bond Future	465.0800	0.4651	494.4500	0.4945	6.315	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
2022/06/02	R186	04/08/2022	8.14	Put	Bond Future	1,517.8700	1.5179	1,439.3700	1.4394	(5.172)	0	0	0
2022/06/02	R186	03/11/2022	8.91	Put	Bond Future	970.3100	0.9703	925.3600	0.9254	(4.633)	0	0	4,310
2022/06/02	R186	03/11/2022	8.53	Call	Bond Future	1,224.4100	1.2244	1,272.0000	1.2720	3.887	0	0	0
2022/06/02	R186	03/11/2022	8.53	Put	Bond Future	1,515.0400	1.5150	1,453.9900	1.4540	(4.030)	0	0	0
2022/06/02	R186	03/11/2022	8.54	Call	Bond Future	1,242.5600	1.2426	1,290.6000	1.2906	3.866	0	0	0
2022/06/02	R186	03/11/2022	8.54	Put	Bond Future	1,497.6400	1.4976	1,437.0400	1.4370	(4.046)	0	0	0
2022/06/02	R186	03/11/2022			Bond Future	8.6119	110.4273	8.5812	110.5359	(0.356)	0.0000	0.0000	11,129
2022/06/02	R186	03/11/2022	8.55	Call	Bond Future	1,260.8400	1.2608	1,309.3300	1.3093	3.846	0	0	0
2022/06/02	R186	03/11/2022	8.55	Put	Bond Future	1,480.3900	1.4804	1,420.2400	1.4202	(4.063)	0	0	0
2022/06/02	R186	03/11/2022	8.91	Call	Bond Future	2,020.1300	2.0201	2,083.8200	2.0838	3.153	0	0	0
2022/06/02	R186	03/11/2022	8.23	Call	Bond Future	765.6200	0.7656	800.0200	0.8000	4.493	0	0	4,310
2022/06/02	R186	03/11/2022	8.23	Put	Bond Future	2,129.5700	2.1296	2,055.3300	2.0553	(3.486)	0	0	0
2022/06/02	R186	02/02/2023	8.33	Call	Bond Future	1,027.7000	1.0277	1,065.4500	1.0655	3.673	0	0	0
2022/06/02	R186	02/02/2023	8.33	Put	Bond Future	2,495.1600	2.4952	2,423.5400	2.4235	(2.870)	0	0	0
2022/06/02	R186	02/02/2023	8.32	Call	Bond Future	1,014.3900	1.0144	1,051.8000	1.0518	3.688	0	0	0
2022/06/02	R186	02/02/2023	8.32	Put	Bond Future	2,515.7900	2.5158	2,443.8300	2.4438	(2.860)	0	0	0
2022/06/02	R186	02/02/2023			Bond Future	8.7662	106.9486	8.7334	107.0579	(0.374)	0.0000	0.0000	0
2022/06/02	R186	02/02/2023	8.34	Call	Bond Future	1,041.4600	1.0415	1,079.5400	1.0795	3.656	0	0	0
2022/06/02	R186	02/02/2023	8.34	Put	Bond Future	2,474.9900	2.4750	2,403.7000	2.4037	(2.880)	0	0	0
2022/06/02	R186	04/05/2023	8.83	Put	Bond Future	2,064.8600	2.0649	2,006.4400	2.0064	(2.829)	0	0	0
2022/06/02	R186	04/05/2023	8.84	Call	Bond Future	1,882.7600	1.8828	1,935.0600	1.9351	2.778	0	0	0
2022/06/02	R186	04/05/2023			Bond Future	8.8934	108.8681	8.8581	108.9785	(0.396)	0.0000	0.0000	0
2022/06/02	R186	04/05/2023	8.83	Call	Bond Future	1,866.1500	1.8662	1,918.1700	1.9182	2.788	0	0	0
2022/06/02	R186	04/05/2023	8.84	Put	Bond Future	2,050.1000	2.0501	1,991.9600	1.9920	(2.836)	0	0	0
2022/06/02	R186	04/05/2023	8.82	Call	Bond Future	1,849.6200	1.8496	1,901.3600	1.9014	2.797	0	0	0
2022/06/02	R186	04/05/2023	8.82	Put	Bond Future	2,079.7200	2.0797	2,021.0200	2.0210	(2.822)	0	0	0
2022/06/02	R197	04/08/2022			Bond Future	328.9365	328.9365	329.0045	329.0045	0.021	0.0000	0.0000	870
2022/06/02	R197	03/11/2022			Bond Future	333.6742	333.6742	333.7411	333.7411	0.020	0.0000	0.0000	0
2022/06/02	R197	02/02/2023			Bond Future	330.5105	330.5105	330.5755	330.5755	0.020	0.0000	0.0000	0
2022/06/02	R197	04/05/2023			Bond Future	336.5030	336.5030	336.5667	336.5667	0.019	0.0000	0.0000	0
2022/06/02	R202	04/08/2022			Bond Future	252.3878	252.3878	252.2238	252.2238	(0.065)	0.0000	0.0000	6,575
2022/06/02	R202	03/11/2022			Bond Future	256.0232	256.0232	255.8552	255.8552	(0.066)	0.0000	0.0000	0
2022/06/02	R202	02/02/2023			Bond Future	255.6542	255.6542	255.4812	255.4812	(0.068)	0.0000	0.0000	0
2022/06/02	R202	04/05/2023			Bond Future	260.2866	260.2866	260.1084	260.1084	(0.068)	0.0000	0.0000	0
2022/06/02	R209	04/08/2022	10.57	Put	Bond Future	2,280.4600	2.2805	2,118.2600	2.1183	(7.113)	0	0	0
2022/06/02	R209	04/08/2022	10.58	Call	Bond Future	693.5400	0.6935	762.4500	0.7625	9.936	0	0	0
2022/06/02	R209	04/08/2022	10.58	Put	Bond Future	2,243.7100	2.2437	2,082.8600	2.0829	(7.169)	0	0	0
2022/06/02	R209	04/08/2022			Bond Future	10.8655	69.7916	10.8226	70.0214	(0.395)	0.0000	0.0000	27,815
2022/06/02	R209	04/08/2022	10.57	Call	Bond Future	675.1000	0.6751	742.6600	0.7427	10.007	0	0	0
2022/06/02	R209	04/08/2022	10.59	Call	Bond Future	712.4000	0.7124	782.6700	0.7827	9.864	0	0	0
2022/06/02	R209	04/08/2022	10.59	Put	Bond Future	2,207.4500	2.2075	2,047.9600	2.0480	(7.225)	0	0	0
2022/06/02	R209	03/11/2022	11.03	Call	Bond Future	2,114.2800	2.1143	2,229.9300	2.2299	5.470	0	0	0
2022/06/02	R209	03/11/2022	11.03	Put	Bond Future	2,086.0000	2.0860	1,969.0800	1.9691	(5.605)	0	0	0
2022/06/02	R209	03/11/2022	10.50	Put	Bond Future	3,747.4200	3.7474	3,581.3200	3.5813	(4.432)	0	0	0
2022/06/02	R209	03/11/2022	9.25	Call	Bond Future	29.5700	0.0296	33.4200	0.0334	13.020	0	0	9,500

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
2022/06/02	R209	03/11/2022	9.25	Put	Bond Future	10,279.7800	10.2798	10,051.0600	10.0511	(2.225)	0	0	0
2022/06/02	R209	03/11/2022	9.50	Call	Bond Future	63.4900	0.0635	71.2200	0.0712	12.175	0	0	0
2022/06/02	R209	03/11/2022	9.50	Put	Bond Future	8,744.1900	8.7442	8,519.3500	8.5193	(2.571)	0	0	0
2022/06/02	R209	03/11/2022			Bond Future	11.0246	67.6363	10.9802	67.8689	(0.403)	0.0000	0.0000	4,135
2022/06/02	R209	03/11/2022	11.02	Call	Bond Future	2,085.9600	2.0860	2,200.6900	2.2007	5.500	0	0	0
2022/06/02	R209	03/11/2022	11.02	Put	Bond Future	2,109.9600	2.1100	1,992.1200	1.9921	(5.585)	0	0	0
2022/06/02	R209	03/11/2022	11.50	Call	Bond Future	3,626.0600	3.6261	3,780.5000	3.7805	4.259	0	0	0
2022/06/02	R209	03/11/2022	11.50	Put	Bond Future	1,204.1900	1.2042	1,126.0600	1.1261	(6.488)	0	0	0
2022/06/02	R209	03/11/2022	10.50	Call	Bond Future	924.3500	0.9244	990.8200	0.9908	7.191	0	0	0
2022/06/02	R209	03/11/2022	11.00	Call	Bond Future	2,030.0200	2.0300	2,142.9100	2.1429	5.561	0	0	0
2022/06/02	R209	03/11/2022	11.00	Put	Bond Future	2,158.7400	2.1587	2,039.0600	2.0391	(5.544)	0	0	9,500
2022/06/02	R209	03/11/2022	11.01	Call	Bond Future	2,057.9900	2.0580	2,171.8000	2.1718	5.530	0	0	0
2022/06/02	R209	03/11/2022	11.01	Put	Bond Future	2,134.3200	2.1343	2,015.5600	2.0156	(5.564)	0	0	0
2022/06/02	R209	03/11/2022	10.00	Call	Bond Future	284.3400	0.2843	311.7900	0.3118	9.654	0	0	0
2022/06/02	R209	03/11/2022	10.00	Put	Bond Future	5,954.7700	5.9548	5,749.6500	5.7497	(3.445)	0	0	9,500
2022/06/02	R209	02/02/2023	10.78	Call	Bond Future	1,639.7600	1.6398	1,728.9700	1.7290	5.440	0	0	0
2022/06/02	R209	02/02/2023	10.79	Call	Bond Future	1,661.1300	1.6611	1,751.1200	1.7511	5.417	0	0	0
2022/06/02	R209	02/02/2023	10.80	Put	Bond Future	3,591.7300	3.5917	3,446.7800	3.4468	(4.036)	0	0	0
2022/06/02	R209	02/02/2023			Bond Future	11.1651	68.7496	11.1192	68.9853	(0.411)	0.0000	0.0000	0
2022/06/02	R209	02/02/2023	10.78	Put	Bond Future	3,655.8400	3.6558	3,509.3400	3.5093	(4.007)	0	0	0
2022/06/02	R209	02/02/2023	10.79	Put	Bond Future	3,623.7800	3.6238	3,478.0600	3.4781	(4.021)	0	0	0
2022/06/02	R209	02/02/2023	10.80	Call	Bond Future	1,682.4400	1.6824	1,773.2000	1.7732	5.395	0	0	0
2022/06/02	R209	04/05/2023	11.09	Call	Bond Future	2,477.1700	2.4772	2,586.1100	2.5861	4.398	0	0	0
2022/06/02	R209	04/05/2023	11.09	Put	Bond Future	3,504.8900	3.5049	3,374.4300	3.3744	(3.722)	0	0	0
2022/06/02	R209	04/05/2023	11.10	Call	Bond Future	2,501.0600	2.5011	2,610.6500	2.6106	4.382	0	0	0
2022/06/02	R209	04/05/2023	11.10	Put	Bond Future	3,477.3500	3.4774	3,347.5400	3.3475	(3.733)	0	0	0
2022/06/02	R209	04/05/2023			Bond Future	11.2919	66.8338	11.2445	67.0732	(0.420)	0.0000	0.0000	0
2022/06/02	R209	04/05/2023	11.11	Call	Bond Future	2,525.0500	2.5250	2,635.3100	2.6353	4.367	0	0	0
2022/06/02	R209	04/05/2023	11.11	Put	Bond Future	3,449.9800	3.4500	3,320.8400	3.3208	(3.743)	0	0	0
2022/06/02	R210	04/08/2022			Bond Future	226.5607	226.5607	226.7267	226.7267	0.073	0.0000	0.0000	1,025
2022/06/02	R210	03/11/2022			Bond Future	226.8618	226.8618	227.0289	227.0289	0.074	0.0000	0.0000	0
2022/06/02	R210	02/02/2023			Bond Future	230.6414	230.6414	230.8092	230.8092	0.073	0.0000	0.0000	0
2022/06/02	R210	04/05/2023			Bond Future	231.7643	231.7643	231.9333	231.9333	0.073	0.0000	0.0000	0
2022/06/02	R213	04/08/2022	9.88	Call	Bond Future	452.2300	0.4522	506.6600	0.5067	12.036	0	0	0
2022/06/02	R213	04/08/2022	9.89	Call	Bond Future	465.4500	0.4655	521.1000	0.5211	11.956	0	0	0
2022/06/02	R213	04/08/2022	9.90	Put	Bond Future	2,551.7600	2.5518	2,369.9900	2.3700	(7.123)	0	0	0
2022/06/02	R213	04/08/2022			Bond Future	10.3160	84.5395	10.2674	84.7782	(0.471)	0.0000	0.0000	27,150
2022/06/02	R213	04/08/2022	9.88	Put	Bond Future	2,626.5200	2.6265	2,442.3100	2.4423	(7.013)	0	0	0
2022/06/02	R213	04/08/2022	9.89	Put	Bond Future	2,589.0400	2.5890	2,406.0500	2.4060	(7.068)	0	0	0
2022/06/02	R213	04/08/2022	9.90	Call	Bond Future	478.8200	0.4788	535.6900	0.5357	11.877	0	0	0
2022/06/02	R213	03/11/2022	10.38	Call	Bond Future	1,639.8800	1.6399	1,747.7600	1.7478	6.579	0	0	0
2022/06/02	R213	03/11/2022	10.38	Put	Bond Future	2,236.1500	2.2362	2,102.5100	2.1025	(5.976)	0	0	0
2022/06/02	R213	03/11/2022	10.39	Call	Bond Future	1,662.5700	1.6626	1,771.4100	1.7714	6.546	0	0	0
2022/06/02	R213	03/11/2022	10.39	Put	Bond Future	2,210.8000	2.2108	2,078.1200	2.0781	(6.001)	0	0	0
2022/06/02	R213	03/11/2022	10.37	Call	Bond Future	1,617.1500	1.6172	1,724.0800	1.7241	6.612	0	0	0
2022/06/02	R213	03/11/2022	10.37	Put	Bond Future	2,261.5000	2.2615	2,126.9100	2.1269	(5.951)	0	0	200

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
2022/06/02	R213	03/11/2022	9.19	Call	Bond Future	139.9600	0.1400	156.7500	0.1568	11.996	0	0	476
2022/06/02	R213	03/11/2022	9.19	Put	Bond Future	6,720.5000	6.7205	6,495.7700	6.4958	(3.344)	0	0	0
2022/06/02	R213	03/11/2022			Bond Future	10.5046	82.1998	10.4540	82.4413	(0.482)	0.0000	0.0000	0
2022/06/02	R213	03/11/2022	10.40	Call	Bond Future	1,685.6400	1.6856	1,795.4400	1.7954	6.514	0	0	0
2022/06/02	R213	03/11/2022	10.40	Put	Bond Future	2,185.8600	2.1859	2,054.1400	2.0541	(6.026)	0	0	0
2022/06/02	R213	03/11/2022	9.98	Call	Bond Future	875.8100	0.8758	946.1400	0.9461	8.030	0	0	0
2022/06/02	R213	03/11/2022	9.98	Put	Bond Future	3,423.7700	3.4238	3,252.5800	3.2526	(5.000)	0	0	200
2022/06/02	R213	03/11/2022	10.19	Call	Bond Future	1,240.6800	1.2407	1,330.4100	1.3304	7.232	0	0	0
2022/06/02	R213	03/11/2022	10.19	Put	Bond Future	2,756.6600	2.7567	2,604.8700	2.6049	(5.506)	0	0	476
2022/06/02	R213	03/11/2022	9.13	Call	Bond Future	121.0200	0.1210	135.8000	0.1358	12.213	0	0	200
2022/06/02	R213	03/11/2022	9.13	Put	Bond Future	7,017.8300	7.0178	6,791.0900	6.7911	(3.231)	0	0	0
2022/06/02	R213	03/11/2022	9.84	Call	Bond Future	673.8000	0.6738	731.9400	0.7319	8.629	0	0	0
2022/06/02	R213	03/11/2022	9.84	Put	Bond Future	3,918.9100	3.9189	3,735.5300	3.7355	(4.679)	0	0	476
2022/06/02	R213	02/02/2023	10.43	Put	Bond Future	2,936.2500	2.9363	2,795.5400	2.7955	(4.792)	0	0	0
2022/06/02	R213	02/02/2023	12.20	Call	Bond Future	7,256.8300	7.2568	7,462.0700	7.4621	2.828	0	0	0
2022/06/02	R213	02/02/2023	12.20	Put	Bond Future	579.6100	0.5796	540.1300	0.5401	(6.811)	0	0	912
2022/06/02	R213	02/02/2023	10.22	Put	Bond Future	3,522.9500	3.5230	3,365.8300	3.3658	(4.460)	0	0	0
2022/06/02	R213	02/02/2023	10.23	Call	Bond Future	1,402.3200	1.4023	1,490.7000	1.4907	6.302	0	0	0
2022/06/02	R213	02/02/2023	10.35	Call	Bond Future	1,630.9600	1.6310	1,728.7000	1.7287	5.993	0	0	0
2022/06/02	R213	02/02/2023	10.35	Put	Bond Future	3,150.7900	3.1508	3,003.8100	3.0038	(4.665)	0	0	476
2022/06/02	R213	02/02/2023	10.01	Call	Bond Future	1,034.6200	1.0346	1,106.2200	1.1062	6.920	0	0	0
2022/06/02	R213	02/02/2023			Bond Future	10.6747	83.5515	10.6219	83.7962	(0.495)	0.0000	0.0000	0
2022/06/02	R213	02/02/2023	10.43	Call	Bond Future	1,794.3000	1.7943	1,898.3100	1.8983	5.797	0	0	912
2022/06/02	R213	02/02/2023	10.22	Call	Bond Future	1,384.3200	1.3843	1,471.9200	1.4719	6.328	0	0	0
2022/06/02	R213	02/02/2023	10.23	Put	Bond Future	3,493.1400	3.4931	3,336.8000	3.3368	(4.476)	0	0	0
2022/06/02	R213	02/02/2023	9.16	Call	Bond Future	235.4200	0.2354	258.0500	0.2580	9.613	0	0	476
2022/06/02	R213	02/02/2023	9.16	Put	Bond Future	7,647.4000	7.6474	7,425.3100	7.4253	(2.904)	0	0	0
2022/06/02	R213	02/02/2023	10.01	Put	Bond Future	4,185.4400	4.1854	4,012.3200	4.0123	(4.136)	0	0	476
2022/06/02	R213	02/02/2023	10.21	Call	Bond Future	1,366.1900	1.3662	1,453.0100	1.4530	6.355	0	0	0
2022/06/02	R213	02/02/2023	10.21	Put	Bond Future	3,552.6700	3.5527	3,394.7700	3.3948	(4.445)	0	0	0
2022/06/02	R213	04/05/2023	10.75	Call	Bond Future	2,571.5200	2.5715	2,692.9900	2.6930	4.724	0	0	0
2022/06/02	R213	04/05/2023	10.75	Put	Bond Future	2,892.4200	2.8924	2,765.4600	2.7655	(4.389)	0	0	0
2022/06/02	R213	04/05/2023			Bond Future	10.8211	81.5036	10.7660	81.7520	(0.509)	0.0000	0.0000	0
2022/06/02	R213	04/05/2023	10.74	Call	Bond Future	2,548.6700	2.5487	2,669.4800	2.6695	4.740	0	0	0
2022/06/02	R213	04/05/2023	10.74	Put	Bond Future	2,914.8600	2.9149	2,787.2400	2.7872	(4.378)	0	0	0
2022/06/02	R213	04/05/2023	10.73	Call	Bond Future	2,525.9200	2.5259	2,646.0700	2.6461	4.757	0	0	0
2022/06/02	R213	04/05/2023	10.73	Put	Bond Future	2,937.4200	2.9374	2,809.1400	2.8091	(4.367)	0	0	0
2022/06/02	R214	04/08/2022	10.98	Put	Bond Future	1,944.9200	1.9449	1,779.9200	1.7799	(8.484)	0	0	0
2022/06/02	R214	04/08/2022	10.99	Call	Bond Future	1,013.5600	1.0136	1,115.3100	1.1153	10.039	0	0	0
2022/06/02	R214	04/08/2022			Bond Future	11.1513	66.7272	11.1034	66.9923	(0.430)	0.0000	0.0000	13,186
2022/06/02	R214	04/08/2022	10.97	Call	Bond Future	966.9200	0.9669	1,065.4200	1.0654	10.187	0	0	0
2022/06/02	R214	04/08/2022	10.97	Put	Bond Future	1,978.1200	1.9781	1,811.5000	1.8115	(8.423)	0	0	0
2022/06/02	R214	04/08/2022	10.98	Call	Bond Future	990.1300	0.9901	1,090.2500	1.0903	10.112	0	0	0
2022/06/02	R214	04/08/2022	10.99	Put	Bond Future	1,912.0000	1.9120	1,748.6300	1.7486	(8.544)	0	0	0
2022/06/02	R214	03/11/2022	11.34	Call	Bond Future	2,259.9500	2.2600	2,398.0000	2.3980	6.109	0	0	0
2022/06/02	R214	03/11/2022	11.36	Put	Bond Future	2,024.3100	2.0243	1,896.0300	1.8960	(6.337)	0	0	0
2022/06/02	R214	03/11/2022			Bond Future	11.3053	64.3879	11.2557	64.6563	(0.439)	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
2022/06/02	R214	03/11/2022	11.34	Put	Bond Future	2,073.5000	2.0735	1,943.1100	1.9431	(6.288)	0	0	0
2022/06/02	R214	03/11/2022	11.35	Call	Bond Future	2,288.8700	2.2889	2,427.9700	2.4280	6.077	0	0	0
2022/06/02	R214	03/11/2022	11.35	Put	Bond Future	2,048.7900	2.0488	1,919.4500	1.9194	(6.313)	0	0	0
2022/06/02	R214	03/11/2022	11.36	Call	Bond Future	2,317.9600	2.3180	2,458.1200	2.4581	6.047	0	0	0
2022/06/02	R214	02/02/2023	11.07	Call	Bond Future	1,771.1300	1.7711	1,876.9100	1.8769	5.972	0	0	0
2022/06/02	R214	02/02/2023	11.07	Put	Bond Future	3,804.2700	3.8043	3,637.8000	3.6378	(4.376)	0	0	0
2022/06/02	R214	02/02/2023	11.08	Call	Bond Future	1,793.3700	1.7934	1,900.0200	1.9000	5.947	0	0	0
2022/06/02	R214	02/02/2023	11.08	Put	Bond Future	3,770.9900	3.7710	3,605.3900	3.6054	(4.391)	0	0	0
2022/06/02	R214	02/02/2023			Bond Future	11.4451	65.4470	11.3938	65.7193	(0.448)	0.0000	0.0000	0
2022/06/02	R214	02/02/2023	11.09	Call	Bond Future	1,815.7600	1.8158	1,923.2900	1.9233	5.922	0	0	0
2022/06/02	R214	02/02/2023	11.09	Put	Bond Future	3,737.9200	3.7379	3,573.2000	3.5732	(4.407)	0	0	0
2022/06/02	R214	04/05/2023	11.36	Call	Bond Future	2,563.2100	2.5632	2,690.1100	2.6901	4.951	0	0	0
2022/06/02	R214	04/05/2023	11.36	Put	Bond Future	3,647.4200	3.6474	3,497.7300	3.4977	(4.104)	0	0	0
2022/06/02	R214	04/05/2023	11.37	Call	Bond Future	2,587.6600	2.5877	2,715.3300	2.7153	4.934	0	0	0
2022/06/02	R214	04/05/2023	11.37	Put	Bond Future	3,618.4800	3.6185	3,469.5600	3.4696	(4.116)	0	0	0
2022/06/02	R214	04/05/2023			Bond Future	11.5657	63.3286	11.5127	63.6052	(0.458)	0.0000	0.0000	0
2022/06/02	R214	04/05/2023	11.38	Call	Bond Future	2,612.4700	2.6125	2,740.9000	2.7409	4.916	0	0	0
2022/06/02	R214	04/05/2023	11.38	Put	Bond Future	3,589.9700	3.5900	3,441.8100	3.4418	(4.127)	0	0	0
2022/06/02	R248	04/08/2022	10.20	Call	Bond Future	83.7900	0.0838	94.6900	0.0947	13.009	0	0	1,700
2022/06/02	R248	04/08/2022	10.40	Put	Bond Future	5,440.1000	5.4401	5,200.8100	5.2008	(4.399)	0	0	0
2022/06/02	R248	04/08/2022	10.98	Call	Bond Future	1,365.4900	1.3655	1,467.9900	1.4680	7.506	0	0	0
2022/06/02	R248	04/08/2022	10.98	Put	Bond Future	2,278.9300	2.2789	2,117.6600	2.1177	(7.077)	0	0	0
2022/06/02	R248	04/08/2022	10.99	Call	Bond Future	1,396.8200	1.3968	1,500.9400	1.5009	7.454	0	0	0
2022/06/02	R248	04/08/2022	10.99	Put	Bond Future	2,239.2500	2.2393	2,079.6000	2.0796	(7.130)	0	0	0
2022/06/02	R248	04/08/2022			Bond Future	11.1098	83.9628	11.0721	84.2266	(0.340)	0.0000	0.0000	200,684
2022/06/02	R248	04/08/2022	9.70	Call	Bond Future	5.1900	0.0052	6.0000	0.0060	15.607	0	0	0
2022/06/02	R248	04/08/2022	9.70	Put	Bond Future	10,983.8800	10.9839	10,720.9200	10.7209	(2.394)	0	0	0
2022/06/02	R248	04/08/2022	10.20	Put	Bond Future	6,888.2000	6.8882	6,635.3300	6.6353	(3.671)	0	0	0
2022/06/02	R248	04/08/2022	10.40	Call	Bond Future	215.0400	0.2150	239.5200	0.2395	11.384	0	0	0
2022/06/02	R248	04/08/2022	11.00	Call	Bond Future	1,428.5500	1.4285	1,534.3000	1.5343	7.403	0	0	0
2022/06/02	R248	04/08/2022	11.00	Put	Bond Future	2,200.0700	2.2001	2,042.0500	2.0421	(7.182)	0	0	50
2022/06/02	R248	04/08/2022	10.90	Call	Bond Future	1,129.7900	1.1298	1,219.4000	1.2194	7.932	0	0	1,700
2022/06/02	R248	04/08/2022	10.90	Put	Bond Future	2,615.2600	2.6153	2,441.1000	2.4411	(6.659)	0	0	0
2022/06/02	R248	03/11/2022	11.32	Call	Bond Future	2,998.2600	2.9983	3,135.3700	3.1354	4.573	0	0	0
2022/06/02	R248	03/11/2022	11.30	Put	Bond Future	2,662.3100	2.6623	2,530.4100	2.5304	(4.954)	0	0	0
2022/06/02	R248	03/11/2022	11.31	Put	Bond Future	2,632.4500	2.6325	2,501.5700	2.5016	(4.972)	0	0	0
2022/06/02	R248	03/11/2022			Bond Future	11.2616	80.7307	11.2225	80.9977	(0.347)	0.0000	0.0000	0
2022/06/02	R248	03/11/2022	11.32	Put	Bond Future	2,602.6800	2.6027	2,472.8100	2.4728	(4.990)	0	0	0
2022/06/02	R248	03/11/2022	11.30	Call	Bond Future	2,922.7900	2.9228	3,057.8700	3.0579	4.622	0	0	0
2022/06/02	R248	03/11/2022	11.31	Call	Bond Future	2,960.5300	2.9605	3,096.6300	3.0966	4.597	0	0	0
2022/06/02	R248	02/02/2023	11.08	Call	Bond Future	2,374.6900	2.3747	2,482.6900	2.4827	4.548	0	0	0
2022/06/02	R248	02/02/2023	11.08	Put	Bond Future	4,552.1600	4.5522	4,389.6000	4.3896	(3.571)	0	0	0
2022/06/02	R248	02/02/2023			Bond Future	11.3993	82.0590	11.3588	82.3295	(0.355)	0.0000	0.0000	0
2022/06/02	R248	02/02/2023	11.06	Call	Bond Future	2,316.6700	2.3167	2,422.9200	2.4229	4.586	0	0	0
2022/06/02	R248	02/02/2023	11.06	Put	Bond Future	4,634.0600	4.6341	4,469.7500	4.4698	(3.546)	0	0	0
2022/06/02	R248	02/02/2023	11.07	Call	Bond Future	2,345.7200	2.3457	2,452.8400	2.4528	4.567	0	0	0
2022/06/02	R248	02/02/2023	11.07	Put	Bond Future	4,593.0900	4.5931	4,429.6500	4.4296	(3.558)	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
2022/06/02	R248	04/05/2023	11.35	Call	Bond Future	3,403.7900	3.4038	3,531.3400	3.5313	3.747	0	0	0
2022/06/02	R248	04/05/2023	11.35	Put	Bond Future	4,513.8000	4.5138	4,366.5900	4.3666	(3.261)	0	0	0
2022/06/02	R248	04/05/2023			Bond Future	11.5177	79.0993	11.4758	79.3740	(0.364)	0.0000	0.0000	0
2022/06/02	R248	04/05/2023	11.33	Call	Bond Future	3,340.8600	3.3409	3,466.9200	3.4669	3.773	0	0	0
2022/06/02	R248	04/05/2023	11.33	Put	Bond Future	4,585.1400	4.5851	4,436.4400	4.4364	(3.243)	0	0	0
2022/06/02	R248	04/05/2023	11.34	Call	Bond Future	3,372.2500	3.3723	3,499.0600	3.4991	3.760	0	0	0
2022/06/02	R248	04/05/2023	11.34	Put	Bond Future	4,549.3500	4.5494	4,401.4000	4.4014	(3.252)	0	0	0

Total

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