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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	2025	04/08/2022		Bond Future	162.7194	162.7194	162.6123	162.6123	(0.066)	0.0000	0.0000	7,305
2022/06/06	2025	03/11/2022		Bond Future	165.0616	165.0616	164.9520	164.9520	(0.066)	0.0000	0.0000	0
2022/06/06	2025	02/02/2023		Bond Future	166.1256	166.1256	166.0126	166.0126	(0.068)	0.0000	0.0000	0
2022/06/06	2025	04/05/2023		Bond Future	169.1328	169.1328	169.0164	169.0164	(0.069)	0.0000	0.0000	0
2022/06/06	2029	04/08/2022		Bond Future	122.5694	122.5694	122.2166	122.2166	(0.288)	0.0000	0.0000	3,894
2022/06/06	2029	03/11/2022		Bond Future	123.0887	123.0887	122.7302	122.7302	(0.291)	0.0000	0.0000	0
2022/06/06	2029	02/02/2023		Bond Future	125.1368	125.1368	124.7712	124.7712	(0.292)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	2029	04/05/2023			Bond Future	126.1183	126.1183	125.7451	125.7451	(0.296)	0.0000	0.0000	0
2022/06/06	2030	04/08/2022	9.56	Call	Bond Future	470.4200	0.4704	376.5100	0.3765	(19.963)	0	0	0
2022/06/06	2030	04/08/2022	9.56	Put	Bond Future	2,414.2200	2.4142	2,608.7200	2.6087	8.056	0	0	0
2022/06/06	2030	04/08/2022	10.95	Call	Bond Future	4,791.5400	4.7915	4,514.7600	4.5148	(5.776)	0	0	0
2022/06/06	2030	04/08/2022	10.95	Put	Bond Future	137.0500	0.1371	148.6800	0.1487	8.486	0	0	800
2022/06/06	2030	04/08/2022			Bond Future	9.9559	90.0715	10.0156	89.7831	0.599	0.0000	0.0000	96,915
2022/06/06	2030	04/08/2022	8.30	Call	Bond Future	1.7500	0.0018	0.9100	0.0009	(48.000)	0	0	800
2022/06/06	2030	04/08/2022	8.30	Put	Bond Future	8,497.4100	8.4974	8,784.9800	8.7850	3.384	0	0	0
2022/06/06	2030	04/08/2022	9.05	Call	Bond Future	75.1700	0.0752	52.0700	0.0521	(30.730)	0	0	800
2022/06/06	2030	04/08/2022	9.05	Put	Bond Future	4,602.3300	4.6023	4,867.6400	4.8676	5.765	0	0	0
2022/06/06	2030	04/08/2022	9.54	Call	Bond Future	444.1100	0.4441	353.8700	0.3539	(20.319)	0	0	0
2022/06/06	2030	04/08/2022	9.54	Put	Bond Future	2,487.5200	2.4875	2,685.6900	2.6857	7.967	0	0	0
2022/06/06	2030	04/08/2022	9.55	Call	Bond Future	457.1900	0.4572	365.1200	0.3651	(20.138)	0	0	0
2022/06/06	2030	04/08/2022	9.55	Put	Bond Future	2,450.7800	2.4508	2,647.1200	2.6471	8.011	0	0	0
2022/06/06	2030	03/11/2022	10.10	Call	Bond Future	1,770.9000	1.7709	1,611.9100	1.6119	(8.978)	0	0	0
2022/06/06	2030	03/11/2022	10.10	Put	Bond Future	1,980.6500	1.9806	2,114.7300	2.1147	6.769	0	0	0
2022/06/06	2030	03/11/2022	10.20	Put	Bond Future	1,757.6900	1.7577	1,879.9000	1.8799	6.953	0	0	0
2022/06/06	2030	03/11/2022	9.70	Call	Bond Future	970.4500	0.9705	860.7900	0.8608	(11.300)	0	0	500
2022/06/06	2030	03/11/2022	9.70	Put	Bond Future	3,085.3000	3.0853	3,268.7100	3.2687	5.945	0	0	0
2022/06/06	2030	03/11/2022			Bond Future	10.1447	91.3473	10.2074	91.0542	0.618	0.0000	0.0000	18,740
2022/06/06	2030	03/11/2022	10.20	Call	Bond Future	2,016.3200	2.0163	1,845.4600	1.8455	(8.474)	0	0	500
2022/06/06	2030	03/11/2022	11.57	Call	Bond Future	6,688.0200	6.6880	6,418.4600	6.4185	(4.030)	0	0	0
2022/06/06	2030	03/11/2022	11.57	Put	Bond Future	316.1600	0.3162	339.6700	0.3397	7.436	0	0	500
2022/06/06	2030	03/11/2022	10.08	Call	Bond Future	1,723.8200	1.7238	1,567.2500	1.5672	(9.083)	0	0	0
2022/06/06	2030	03/11/2022	10.08	Put	Bond Future	2,027.6200	2.0276	2,164.1200	2.1641	6.732	0	0	0
2022/06/06	2030	03/11/2022	10.09	Call	Bond Future	1,747.3900	1.7474	1,589.6000	1.5896	(9.030)	0	0	0
2022/06/06	2030	03/11/2022	10.09	Put	Bond Future	2,004.1500	2.0041	2,139.4300	2.1394	6.750	0	0	0
2022/06/06	2030	02/02/2023	11.16	Put	Bond Future	0.0000	0.0000	1,148.0000	1.1480	100.000	0	0	400
2022/06/06	2030	02/02/2023	9.99	Call	Bond Future	1,625.9800	1.6260	1,492.8400	1.4928	(8.188)	0	0	0
2022/06/06	2030	02/02/2023	10.00	Call	Bond Future	1,645.6200	1.6456	1,511.4800	1.5115	(8.151)	0	0	0
2022/06/06	2030	02/02/2023	10.01	Put	Bond Future	3,048.7500	3.0488	3,212.3900	3.2124	5.367	0	0	0
2022/06/06	2030	02/02/2023	9.80	Call	Bond Future	1,281.1000	1.2811	1,166.7500	1.1667	(8.926)	0	0	0
2022/06/06	2030	02/02/2023	9.94	Put	Bond Future	3,238.0500	3.2381	3,408.6300	3.4086	5.268	0	0	102
2022/06/06	2030	02/02/2023	9.20	Call	Bond Future	508.3600	0.5084	448.6500	0.4487	(11.746)	0	0	0
2022/06/06	2030	02/02/2023	9.20	Put	Bond Future	5,735.8600	5.7359	5,974.9200	5.9749	4.168	0	0	0
2022/06/06	2030	02/02/2023	9.66	Call	Bond Future	1,058.6300	1.0586	957.9200	0.9579	(9.513)	0	0	0
2022/06/06	2030	02/02/2023	9.66	Put	Bond Future	4,078.2200	4.0782	4,276.2800	4.2763	4.857	0	0	102
2022/06/06	2030	02/02/2023	8.81	Put	Bond Future	7,403.4900	7.4035	7,667.8000	7.6678	3.570	0	0	0
2022/06/06	2030	02/02/2023	9.04	Call	Bond Future	0.0000	0.0000	329.3600	0.3294	100.000	0	0	0
2022/06/06	2030	02/02/2023	9.04	Put	Bond Future	0.0000	0.0000	6,639.2600	6.6393	100.000	0	0	0
2022/06/06	2030	02/02/2023	9.08	Put	Bond Future	0.0000	0.0000	6,469.8600	6.4699	100.000	0	0	0
2022/06/06	2030	02/02/2023			Bond Future	10.3122	88.8419	10.3783	88.5432	0.641	0.0000	0.0000	0
2022/06/06	2030	02/02/2023	11.12	Call	Bond Future	0.0000	0.0000	4,458.5000	4.4585	100.000	0	0	0
2022/06/06	2030	02/02/2023	11.12	Put	Bond Future	0.0000	0.0000	1,190.0600	1.1901	100.000	0	0	0
2022/06/06	2030	02/02/2023	11.16	Call	Bond Future	0.0000	0.0000	4,588.3100	4.5883	100.000	0	0	0
2022/06/06	2030	02/02/2023	9.99	Put	Bond Future	3,101.8400	3.1018	3,267.4700	3.2675	5.340	0	0	0
2022/06/06	2030	02/02/2023	10.00	Put	Bond Future	3,075.2200	3.0752	3,239.8500	3.2399	5.353	0	0	0

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2022/06/06	2030	02/02/2023	10.01	Call	Bond Future	1,665.3900	1.6654	1,530.2600	1.5303	(8.114)	0	0	0
2022/06/06	2030	02/02/2023	9.80	Put	Bond Future	3,641.7300	3.6417	3,826.1500	3.8262	5.064	0	0	0
2022/06/06	2030	02/02/2023	9.83	Call	Bond Future	0.0000	0.0000	1,215.0300	1.2150	100.000	0	0	400
2022/06/06	2030	02/02/2023	9.83	Put	Bond Future	0.0000	0.0000	3,734.0000	3.7340	100.000	0	0	0
2022/06/06	2030	02/02/2023	9.94	Call	Bond Future	1,530.4100	1.5304	1,402.2200	1.4022	(8.376)	0	0	0
2022/06/06	2030	02/02/2023	9.79	Call	Bond Future	0.0000	0.0000	1,150.8400	1.1508	100.000	0	0	0
2022/06/06	2030	02/02/2023	9.79	Put	Bond Future	0.0000	0.0000	3,857.1100	3.8571	100.000	0	0	0
2022/06/06	2030	02/02/2023	8.81	Call	Bond Future	251.4400	0.2514	216.9800	0.2170	(13.705)	0	0	102
2022/06/06	2030	02/02/2023	9.08	Call	Bond Future	0.0000	0.0000	356.6400	0.3566	100.000	0	0	400
2022/06/06	2030	04/05/2023	11.34	Call	Bond Future	5,109.4900	5.1095	4,883.1400	4.8831	(4.430)	0	0	0
2022/06/06	2030	04/05/2023	11.34	Put	Bond Future	1,378.6200	1.3786	1,457.0900	1.4571	5.692	0	0	150
2022/06/06	2030	04/05/2023	10.52	Call	Bond Future	2,788.7600	2.7888	2,618.3900	2.6184	(6.109)	0	0	0
2022/06/06	2030	04/05/2023	10.52	Put	Bond Future	2,553.5200	2.5535	2,687.9700	2.6880	5.265	0	0	0
2022/06/06	2030	04/05/2023	10.53	Call	Bond Future	2,813.4000	2.8134	2,642.2300	2.6422	(6.084)	0	0	0
2022/06/06	2030	04/05/2023	10.53	Put	Bond Future	2,534.4400	2.5344	2,668.0900	2.6681	5.273	0	0	0
2022/06/06	2030	04/05/2023	9.58	Put	Bond Future	5,029.5700	5.0296	5,243.4000	5.2434	4.251	0	0	0
2022/06/06	2030	04/05/2023	9.78	Call	Bond Future	1,323.7800	1.3238	1,215.9600	1.2160	(8.145)	0	0	400
2022/06/06	2030	04/05/2023	9.78	Put	Bond Future	4,401.0900	4.4011	4,598.0900	4.5981	4.476	0	0	0
2022/06/06	2030	04/05/2023	10.00	Call	Bond Future	1,699.7600	1.6998	1,573.0100	1.5730	(7.457)	0	0	1,080
2022/06/06	2030	04/05/2023	10.00	Put	Bond Future	3,776.1100	3.7761	3,954.1800	3.9542	4.716	0	0	0
2022/06/06	2030	04/05/2023	9.03	Call	Bond Future	473.0200	0.4730	421.6900	0.4217	(10.852)	0	0	400
2022/06/06	2030	04/05/2023	9.03	Put	Bond Future	7,069.0200	7.0690	7,322.5100	7.3225	3.586	0	0	0
2022/06/06	2030	04/05/2023			Bond Future	10.4663	90.4369	10.5359	90.1321	0.665	0.0000	0.0000	0
2022/06/06	2030	04/05/2023	11.62	Call	Bond Future	6,006.0200	6.0060	5,765.6400	5.7656	(4.002)	0	0	0
2022/06/06	2030	04/05/2023	11.62	Put	Bond Future	1,121.8800	1.1219	1,186.3200	1.1863	5.744	0	0	400
2022/06/06	2030	04/05/2023	12.04	Call	Bond Future	7,403.5300	7.4035	7,146.3800	7.1464	(3.473)	0	0	0
2022/06/06	2030	04/05/2023	12.04	Put	Bond Future	826.6700	0.8267	874.3400	0.8743	5.767	0	0	1,080
2022/06/06	2030	04/05/2023	10.54	Call	Bond Future	2,837.7900	2.8378	2,665.8200	2.6658	(6.060)	0	0	0
2022/06/06	2030	04/05/2023	10.54	Put	Bond Future	2,515.1400	2.5151	2,647.9900	2.6480	5.282	0	0	0
2022/06/06	2030	04/05/2023	9.58	Call	Bond Future	1,030.1800	1.0302	939.1900	0.9392	(8.832)	0	0	150
2022/06/06	2032	04/08/2022	8.97	Call	Bond Future	3.3200	0.0033	1.6500	0.0017	(50.301)	0	0	800
2022/06/06	2032	04/08/2022	8.97	Put	Bond Future	8,342.5100	8.3425	8,722.1700	8.7222	4.551	0	0	0
2022/06/06	2032	04/08/2022	9.40	Call	Bond Future	37.2800	0.0373	22.6600	0.0227	(39.217)	0	0	0
2022/06/06	2032	04/08/2022	9.40	Put	Bond Future	5,770.0900	5.7701	6,136.8000	6.1368	6.355	0	0	0
2022/06/06	2032	04/08/2022	9.72	Call	Bond Future	175.0700	0.1751	122.4900	0.1225	(30.034)	0	0	800
2022/06/06	2032	04/08/2022	9.72	Put	Bond Future	4,028.8100	4.0288	4,357.5600	4.3576	8.160	0	0	0
2022/06/06	2032	04/08/2022	10.21	Put	Bond Future	1,947.1400	1.9471	2,161.1400	2.1611	10.990	0	0	0
2022/06/06	2032	04/08/2022	10.22	Call	Bond Future	896.4700	0.8965	726.4900	0.7265	(18.961)	0	0	0
2022/06/06	2032	04/08/2022	9.80	Call	Bond Future	241.7200	0.2417	174.2000	0.1742	(27.933)	0	0	900
2022/06/06	2032	04/08/2022	10.20	Put	Bond Future	1,981.0500	1.9810	2,197.7100	2.1977	10.937	0	0	0
2022/06/06	2032	04/08/2022			Bond Future	10.4045	90.0363	10.4744	89.6550	0.672	0.0000	0.0000	79,012
2022/06/06	2032	04/08/2022	11.89	Call	Bond Future	7,684.2500	7.6842	7,306.9000	7.3069	(4.911)	0	0	0
2022/06/06	2032	04/08/2022	11.89	Put	Bond Future	40.7500	0.0408	44.7300	0.0447	9.767	0	0	0
2022/06/06	2032	04/08/2022	10.70	Call	Bond Future	0.0000	0.0000	2,065.5700	2.0656	100.000	0	0	0
2022/06/06	2032	04/08/2022	10.70	Put	Bond Future	0.0000	0.0000	850.4400	0.8504	100.000	0	0	7,500
2022/06/06	2032	04/08/2022	11.00	Call	Bond Future	3,572.4000	3.5724	3,241.6100	3.2416	(9.260)	0	0	0
2022/06/06	2032	04/08/2022	11.00	Put	Bond Future	394.7800	0.3948	445.3200	0.4453	12.802	0	0	7,500

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2022/06/06	2032	04/08/2022	11.60	Call	Bond Future	6,314.6600	6.3147	5,943.4600	5.9435	(5.878)	0	0	0
2022/06/06	2032	04/08/2022	11.60	Put	Bond Future	90.4100	0.0904	100.5400	0.1005	11.205	0	0	800
2022/06/06	2032	04/08/2022	10.21	Call	Bond Future	874.4300	0.8744	707.1000	0.7071	(19.136)	0	0	0
2022/06/06	2032	04/08/2022	10.22	Put	Bond Future	1,913.6100	1.9136	2,124.9600	2.1250	11.045	0	0	0
2022/06/06	2032	04/08/2022	10.50	Call	Bond Future	1,651.3600	1.6514	1,409.6900	1.4097	(14.635)	0	0	900
2022/06/06	2032	04/08/2022	10.50	Put	Bond Future	1,131.1800	1.1312	1,270.8400	1.2708	12.346	0	0	0
2022/06/06	2032	04/08/2022	9.80	Put	Bond Future	3,633.5600	3.6336	3,947.3700	3.9474	8.636	0	0	0
2022/06/06	2032	04/08/2022	10.10	Call	Bond Future	654.3300	0.6543	515.9000	0.5159	(21.156)	0	0	0
2022/06/06	2032	04/08/2022	10.10	Put	Bond Future	2,341.4400	2.3414	2,584.3400	2.5843	10.374	0	0	0
2022/06/06	2032	04/08/2022	10.20	Call	Bond Future	852.7200	0.8527	688.0500	0.6881	(19.311)	0	0	0
2022/06/06	2032	03/11/2022	10.56	Put	Bond Future	2,143.1000	2.1431	2,322.2900	2.3223	8.361	0	0	180
2022/06/06	2032	03/11/2022	10.16	Call	Bond Future	1,060.1700	1.0602	919.5000	0.9195	(13.269)	0	0	0
2022/06/06	2032	03/11/2022	10.16	Put	Bond Future	3,377.9500	3.3780	3,624.6500	3.6246	7.303	0	0	180
2022/06/06	2032	03/11/2022	9.46	Put	Bond Future	6,483.0200	6.4830	6,829.6200	6.8296	5.346	0	0	0
2022/06/06	2032	03/11/2022	9.92	Call	Bond Future	654.3000	0.6543	553.3200	0.5533	(15.433)	0	0	750
2022/06/06	2032	03/11/2022	9.92	Put	Bond Future	4,306.5500	4.3065	4,592.9400	4.5929	6.650	0	0	0
2022/06/06	2032	03/11/2022	10.11	Put	Bond Future	3,559.3700	3.5594	3,814.5600	3.8146	7.170	0	0	454
2022/06/06	2032	03/11/2022	9.31	Put	Bond Future	7,301.0800	7.3011	7,658.7100	7.6587	4.898	0	0	0
2022/06/06	2032	03/11/2022	9.36	Call	Bond Future	154.3300	0.1543	121.2100	0.1212	(21.461)	0	0	454
2022/06/06	2032	03/11/2022	9.36	Put	Bond Future	7,024.9600	7.0250	7,379.2100	7.3792	5.043	0	0	0
2022/06/06	2032	03/11/2022			Bond Future	10.5884	87.1607	10.6615	86.7733	0.690	0.0000	0.0000	87,931
2022/06/06	2032	03/11/2022	11.55	Call	Bond Future	5,535.3900	5.5354	5,207.2200	5.2072	(5.929)	0	0	0
2022/06/06	2032	03/11/2022	11.55	Put	Bond Future	619.0900	0.6191	678.2900	0.6783	9.562	0	0	500
2022/06/06	2032	03/11/2022	12.30	Call	Bond Future	8,729.0800	8.7291	8,363.7500	8.3638	(4.185)	0	0	0
2022/06/06	2032	03/11/2022	12.30	Put	Bond Future	235.4800	0.2355	257.5200	0.2575	9.360	0	0	750
2022/06/06	2032	03/11/2022	10.56	Call	Bond Future	1,991.8500	1.9919	1,783.6700	1.7837	(10.452)	0	0	0
2022/06/06	2032	03/11/2022	10.66	Call	Bond Future	2,275.2600	2.2753	2,051.0100	2.0510	(9.856)	0	0	0
2022/06/06	2032	03/11/2022	10.66	Put	Bond Future	1,895.8700	1.8959	2,058.9900	2.0590	8.604	0	0	0
2022/06/06	2032	03/11/2022	10.67	Call	Bond Future	2,304.6900	2.3047	2,078.8700	2.0789	(9.798)	0	0	750
2022/06/06	2032	03/11/2022	10.67	Put	Bond Future	1,872.4800	1.8725	2,034.0300	2.0340	8.628	0	0	0
2022/06/06	2032	03/11/2022	10.21	Call	Bond Future	1,160.0100	1.1600	1,010.8100	1.0108	(12.862)	0	0	500
2022/06/06	2032	03/11/2022	10.21	Put	Bond Future	3,203.0700	3.2031	3,441.2400	3.4412	7.436	0	0	0
2022/06/06	2032	03/11/2022	10.49	Call	Bond Future	1,805.2700	1.8053	1,608.6500	1.6087	(10.891)	0	0	0
2022/06/06	2032	03/11/2022	10.49	Put	Bond Future	2,330.5500	2.3306	2,521.3000	2.5213	8.185	0	0	454
2022/06/06	2032	03/11/2022	9.46	Call	Bond Future	198.0700	0.1981	157.3000	0.1573	(20.584)	0	0	500
2022/06/06	2032	03/11/2022	10.11	Call	Bond Future	965.7500	0.9658	833.5700	0.8336	(13.687)	0	0	0
2022/06/06	2032	03/11/2022	9.31	Call	Bond Future	135.7800	0.1358	106.0400	0.1060	(21.903)	0	0	180
2022/06/06	2032	02/02/2023	11.69	Call	Bond Future	5,760.0600	5.7601	5,449.6000	5.4496	(5.390)	0	0	0
2022/06/06	2032	02/02/2023	11.69	Put	Bond Future	1,076.1600	1.0762	1,160.2000	1.1602	7.809	0	0	0
2022/06/06	2032	02/02/2023	10.40	Call	Bond Future	1,722.8100	1.7228	1,555.1500	1.5551	(9.732)	0	0	0
2022/06/06	2032	02/02/2023	10.40	Put	Bond Future	3,562.4900	3.5625	3,789.3300	3.7893	6.367	0	0	0
2022/06/06	2032	02/02/2023	10.50	Call	Bond Future	1,948.0900	1.9481	1,767.0100	1.7670	(9.295)	0	0	0
2022/06/06	2032	02/02/2023	10.50	Put	Bond Future	3,257.6900	3.2577	3,471.1100	3.4711	6.551	0	0	454
2022/06/06	2032	02/02/2023	10.67	Call	Bond Future	2,368.4900	2.3685	2,164.8600	2.1649	(8.597)	0	0	750
2022/06/06	2032	02/02/2023	10.67	Put	Bond Future	2,786.6600	2.7867	2,977.5300	2.9775	6.849	0	0	0
2022/06/06	2032	02/02/2023	10.22	Call	Bond Future	1,356.2400	1.3562	1,212.7500	1.2128	(10.580)	0	0	500
2022/06/06	2032	02/02/2023	10.22	Put	Bond Future	4,160.8300	4.1608	4,411.8400	4.4118	6.033	0	0	0
2022/06/06	2032	02/02/2023	9.47	Call	Bond Future	354.4100	0.3544	300.1700	0.3002	(15.304)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	2032	02/02/2023	9.47	Put	Bond Future	7,333.3900	7.3334	7,673.6500	7.6737	4.640	0	0	0
2022/06/06	2032	02/02/2023	9.92	Call	Bond Future	850.1400	0.8501	745.9900	0.7460	(12.251)	0	0	750
2022/06/06	2032	02/02/2023	9.92	Put	Bond Future	5,294.2600	5.2943	5,584.6100	5.5846	5.484	0	0	0
2022/06/06	2032	02/02/2023			Bond Future	10.7506	88.5937	10.8270	88.1992	0.711	0.0000	0.0000	0
2022/06/06	2032	02/02/2023	11.84	Call	Bond Future	6,336.6200	6.3366	6,015.7000	6.0157	(5.065)	0	0	0
2022/06/06	2032	02/02/2023	11.84	Put	Bond Future	936.6600	0.9367	1,010.2400	1.0102	7.856	0	0	500
2022/06/06	2032	02/02/2023	12.75	Call	Bond Future	9,938.7700	9.9388	9,574.7000	9.5747	(3.663)	0	0	0
2022/06/06	2032	02/02/2023	12.75	Put	Bond Future	371.6600	0.3717	402.0900	0.4021	8.188	0	0	750
2022/06/06	2032	02/02/2023	10.38	Call	Bond Future	1,679.5400	1.6795	1,514.5800	1.5146	(9.822)	0	0	0
2022/06/06	2032	02/02/2023	10.38	Put	Bond Future	3,625.7400	3.6257	3,855.2800	3.8553	6.331	0	0	0
2022/06/06	2032	02/02/2023	10.39	Call	Bond Future	1,701.0900	1.7011	1,534.7900	1.5348	(9.776)	0	0	0
2022/06/06	2032	02/02/2023	10.39	Put	Bond Future	3,594.0100	3.5940	3,822.2100	3.8222	6.349	0	0	0
2022/06/06	2032	02/02/2023	10.16	Call	Bond Future	1,243.4100	1.2434	1,107.9800	1.1080	(10.892)	0	0	0
2022/06/06	2032	02/02/2023	10.16	Put	Bond Future	4,372.7500	4.3727	4,631.8200	4.6318	5.925	0	0	454
2022/06/06	2032	02/02/2023	9.31	Call	Bond Future	260.8700	0.2609	218.5900	0.2186	(16.207)	0	0	454
2022/06/06	2032	02/02/2023	9.31	Put	Bond Future	8,163.6000	8.1636	8,515.8200	8.5158	4.315	0	0	0
2022/06/06	2032	04/05/2023	10.89	Call	Bond Future	2,929.7500	2.9298	2,713.7000	2.7137	(7.374)	0	0	0
2022/06/06	2032	04/05/2023	10.89	Put	Bond Future	2,964.1500	2.9642	3,150.3100	3.1503	6.280	0	0	0
2022/06/06	2032	04/05/2023			Bond Future	10.8968	86.0250	10.9768	85.6228	0.734	0.0000	0.0000	0
2022/06/06	2032	04/05/2023	10.87	Call	Bond Future	2,877.5000	2.8775	2,663.6900	2.6637	(7.430)	0	0	0
2022/06/06	2032	04/05/2023	10.87	Put	Bond Future	3,012.8800	3.0129	3,201.2800	3.2013	6.253	0	0	0
2022/06/06	2032	04/05/2023	10.88	Call	Bond Future	2,903.5700	2.9036	2,688.6300	2.6886	(7.403)	0	0	0
2022/06/06	2032	04/05/2023	10.88	Put	Bond Future	2,988.4400	2.9884	3,175.7100	3.1757	6.266	0	0	0
2022/06/06	2033	04/08/2022			Bond Future	116.1580	116.1580	116.1366	116.1366	(0.018)	0.0000	0.0000	7,046
2022/06/06	2033	03/11/2022			Bond Future	116.5018	116.5018	116.4795	116.4795	(0.019)	0.0000	0.0000	0
2022/06/06	2033	02/02/2023			Bond Future	118.4401	118.4401	118.4163	118.4163	(0.020)	0.0000	0.0000	0
2022/06/06	2033	04/05/2023			Bond Future	119.2159	119.2159	119.1909	119.1909	(0.021)	0.0000	0.0000	0
2022/06/06	2037	04/08/2022	10.89	Call	Bond Future	1,390.6800	1.3907	1,185.8400	1.1858	(14.729)	0	0	0
2022/06/06	2037	04/08/2022	10.89	Put	Bond Future	1,782.3400	1.7823	1,947.3700	1.9474	9.259	0	0	0
2022/06/06	2037	04/08/2022	10.90	Call	Bond Future	1,421.0500	1.4210	1,213.7200	1.2137	(14.590)	0	0	0
2022/06/06	2037	04/08/2022	11.95	Call	Bond Future	6,072.9100	6.0729	5,718.5400	5.7185	(5.835)	0	0	0
2022/06/06	2037	04/08/2022	11.95	Put	Bond Future	192.1300	0.1921	207.6300	0.2076	8.067	0	0	1,050
2022/06/06	2037	04/08/2022	10.91	Put	Bond Future	1,718.1400	1.7181	1,878.2100	1.8782	9.316	0	0	0
2022/06/06	2037	04/08/2022			Bond Future	10.9527	82.6169	11.0122	82.2470	0.544	0.0000	0.0000	134,438
2022/06/06	2037	04/08/2022	10.10	Call	Bond Future	98.6100	0.0986	67.8900	0.0679	(31.153)	0	0	50
2022/06/06	2037	04/08/2022	10.10	Put	Bond Future	5,671.8200	5.6718	6,010.9700	6.0110	5.980	0	0	0
2022/06/06	2037	04/08/2022	10.90	Put	Bond Future	1,750.0200	1.7500	1,912.5600	1.9126	9.288	0	0	50
2022/06/06	2037	04/08/2022	10.91	Call	Bond Future	1,451.7900	1.4518	1,241.9900	1.2420	(14.451)	0	0	0
2022/06/06	2037	04/08/2022	11.21	Call	Bond Future	2,544.9700	2.5450	2,269.0600	2.2691	(10.841)	0	0	1,050
2022/06/06	2037	04/08/2022	11.21	Put	Bond Future	964.8500	0.9648	1,058.8100	1.0588	9.738	0	0	0
2022/06/06	2037	04/08/2022	11.42	Call	Bond Future	3,465.6600	3.4657	3,156.0500	3.1561	(8.934)	0	0	0
2022/06/06	2037	04/08/2022	11.42	Put	Bond Future	629.1600	0.6292	689.4200	0.6894	9.578	0	0	50
2022/06/06	2037	03/11/2022	11.32	Call	Bond Future	3,103.5200	3.1035	2,861.3900	2.8614	(7.802)	0	0	0
2022/06/06	2037	03/11/2022	11.30	Put	Bond Future	1,931.0100	1.9310	2,067.3300	2.0673	7.060	0	0	0
2022/06/06	2037	03/11/2022	11.31	Call	Bond Future	3,066.8700	3.0669	2,826.1400	2.8261	(7.849)	0	0	0
2022/06/06	2037	03/11/2022	11.31	Put	Bond Future	1,908.0800	1.9081	2,042.9800	2.0430	7.070	0	0	0

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2022/06/06	2037	03/11/2022			Bond Future	11.1176	83.7873	11.1795	83.4116	0.557	0.0000	0.0000	0
2022/06/06	2037	03/11/2022	11.32	Put	Bond Future	1,885.1900	1.8852	2,018.6900	2.0187	7.082	0	0	0
2022/06/06	2037	03/11/2022	11.30	Call	Bond Future	3,030.1900	3.0302	2,790.8800	2.7909	(7.898)	0	0	0
2022/06/06	2037	02/02/2023	11.03	Call	Bond Future	2,265.5700	2.2656	2,083.5700	2.0836	(8.033)	0	0	0
2022/06/06	2037	02/02/2023	11.03	Put	Bond Future	3,693.1100	3.6931	3,893.7400	3.8937	5.433	0	0	0
2022/06/06	2037	02/02/2023	11.04	Call	Bond Future	2,293.0200	2.2930	2,109.7000	2.1097	(7.995)	0	0	0
2022/06/06	2037	02/02/2023	11.04	Put	Bond Future	3,659.5200	3.6595	3,858.8300	3.8588	5.446	0	0	0
2022/06/06	2037	02/02/2023			Bond Future	11.2668	80.9079	11.3313	80.5252	0.573	0.0000	0.0000	0
2022/06/06	2037	02/02/2023	11.05	Call	Bond Future	2,320.3800	2.3204	2,135.7500	2.1357	(7.957)	0	0	0
2022/06/06	2037	02/02/2023	11.05	Put	Bond Future	3,625.9100	3.6259	3,823.9100	3.8239	5.461	0	0	0
2022/06/06	2037	04/05/2023	11.30	Call	Bond Future	3,145.2200	3.1452	2,941.3000	2.9413	(6.483)	0	0	0
2022/06/06	2037	04/05/2023	11.30	Put	Bond Future	3,755.2400	3.7552	3,941.4000	3.9414	4.957	0	0	0
2022/06/06	2037	04/05/2023	11.31	Call	Bond Future	3,174.4200	3.1744	2,969.4000	2.9694	(6.459)	0	0	0
2022/06/06	2037	04/05/2023	11.31	Put	Bond Future	3,725.4800	3.7255	3,910.5400	3.9105	4.967	0	0	0
2022/06/06	2037	04/05/2023			Bond Future	11.4040	82.3617	11.4711	81.9717	0.588	0.0000	0.0000	0
2022/06/06	2037	04/05/2023	11.32	Call	Bond Future	3,203.4300	3.2034	2,997.3200	2.9973	(6.434)	0	0	0
2022/06/06	2037	04/05/2023	11.32	Put	Bond Future	3,695.5900	3.6956	3,879.5600	3.8796	4.978	0	0	0
2022/06/06	2038	04/08/2022			Bond Future	133.1436	133.1436	132.8427	132.8427	(0.226)	0.0000	0.0000	4,102
2022/06/06	2038	03/11/2022			Bond Future	135.0603	135.0603	134.7542	134.7542	(0.227)	0.0000	0.0000	0
2022/06/06	2038	02/02/2023			Bond Future	135.4152	135.4152	135.1029	135.1029	(0.231)	0.0000	0.0000	0
2022/06/06	2038	04/05/2023			Bond Future	137.8676	137.8676	137.5485	137.5485	(0.231)	0.0000	0.0000	0
2022/06/06	2040	04/08/2022	9.70	Put	Bond Future	10,049.9600	10.0500	10,376.9300	10.3769	3.253	0	0	0
2022/06/06	2040	04/08/2022	11.05	Call	Bond Future	1,611.8300	1.6118	1,412.8700	1.4129	(12.344)	0	0	0
2022/06/06	2040	04/08/2022	11.05	Put	Bond Future	1,773.4100	1.7734	1,903.9000	1.9039	7.358	0	0	0
2022/06/06	2040	04/08/2022	12.24	Put	Bond Future	135.7800	0.1358	141.3600	0.1414	4.110	0	0	460
2022/06/06	2040	04/08/2022			Bond Future	11.0741	84.3576	11.1235	84.0282	0.446	0.0000	0.0000	120,043
2022/06/06	2040	04/08/2022	9.70	Call	Bond Future	6.0000	0.0060	3.5200	0.0035	(41.333)	0	0	460
2022/06/06	2040	04/08/2022	10.70	Call	Bond Future	666.4700	0.6665	549.4600	0.5495	(17.557)	0	0	460
2022/06/06	2040	04/08/2022	10.70	Put	Bond Future	3,230.4900	3.2305	3,442.9300	3.4429	6.576	0	0	0
2022/06/06	2040	04/08/2022	11.03	Call	Bond Future	1,544.6700	1.5447	1,350.1500	1.3501	(12.593)	0	0	0
2022/06/06	2040	04/08/2022	11.03	Put	Bond Future	1,840.7200	1.8407	1,975.6500	1.9756	7.330	0	0	0
2022/06/06	2040	04/08/2022	11.04	Call	Bond Future	1,578.0600	1.5781	1,381.3100	1.3813	(12.468)	0	0	0
2022/06/06	2040	04/08/2022	11.04	Put	Bond Future	1,806.8300	1.8068	1,939.5300	1.9395	7.344	0	0	0
2022/06/06	2040	04/08/2022	12.24	Call	Bond Future	7,405.2900	7.4053	7,081.4200	7.0814	(4.373)	0	0	0
2022/06/06	2040	03/11/2022	11.40	Call	Bond Future	3,175.4900	3.1755	2,959.2100	2.9592	(6.811)	0	0	0
2022/06/06	2040	03/11/2022	11.41	Put	Bond Future	2,075.9600	2.0760	2,193.0400	2.1930	5.640	0	0	0
2022/06/06	2040	03/11/2022	12.52	Call	Bond Future	8,321.8100	8.3218	8,016.5300	8.0165	(3.668)	0	0	0
2022/06/06	2040	03/11/2022	10.70	Call	Bond Future	1,066.8500	1.0669	952.8500	0.9528	(10.686)	0	0	1,100
2022/06/06	2040	03/11/2022	11.20	Call	Bond Future	2,460.2300	2.4602	2,270.8300	2.2708	(7.698)	0	0	1,100
2022/06/06	2040	03/11/2022	11.20	Put	Bond Future	2,684.7800	2.6848	2,830.0100	2.8300	5.409	0	0	0
2022/06/06	2040	03/11/2022	11.39	Call	Bond Future	3,137.7300	3.1377	2,922.7200	2.9227	(6.852)	0	0	0
2022/06/06	2040	03/11/2022			Bond Future	11.2342	85.5527	11.2856	85.2181	0.457	0.0000	0.0000	3,965
2022/06/06	2040	03/11/2022	11.40	Put	Bond Future	2,102.0600	2.1021	2,220.4100	2.2204	5.630	0	0	0
2022/06/06	2040	03/11/2022	11.41	Call	Bond Future	3,213.4600	3.2135	2,995.9100	2.9959	(6.770)	0	0	0
2022/06/06	2040	03/11/2022	12.52	Put	Bond Future	535.8000	0.5358	565.1500	0.5652	5.478	0	0	1,100
2022/06/06	2040	03/11/2022	10.70	Put	Bond Future	4,680.1300	4.6801	4,900.7600	4.9008	4.714	0	0	0

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2022/06/06	2040	03/11/2022	11.39	Put	Bond Future	2,128.4400	2.1284	2,248.0600	2.2481	5.620	0	0	0
2022/06/06	2040	02/02/2023	11.12	Call	Bond Future	2,423.2800	2.4233	2,258.6500	2.2587	(6.794)	0	0	0
2022/06/06	2040	02/02/2023	11.12	Put	Bond Future	4,111.0500	4.1111	4,287.3800	4.2874	4.289	0	0	0
2022/06/06	2040	02/02/2023	12.24	Call	Bond Future	0.0000	0.0000	6,423.2000	6.4232	100.000	0	0	0
2022/06/06	2040	02/02/2023	12.24	Put	Bond Future	0.0000	0.0000	1,531.5500	1.5316	100.000	0	0	0
2022/06/06	2040	02/02/2023	12.27	Call	Bond Future	0.0000	0.0000	6,555.4200	6.5554	100.000	0	0	0
2022/06/06	2040	02/02/2023	12.27	Put	Bond Future	0.0000	0.0000	1,490.9200	1.4909	100.000	0	0	400
2022/06/06	2040	02/02/2023	10.96	Call	Bond Future	0.0000	0.0000	1,836.4700	1.8365	100.000	0	0	400
2022/06/06	2040	02/02/2023	10.96	Put	Bond Future	0.0000	0.0000	4,932.9600	4.9330	100.000	0	0	0
2022/06/06	2040	02/02/2023	10.93	Call	Bond Future	0.0000	0.0000	1,761.8400	1.7618	100.000	0	0	0
2022/06/06	2040	02/02/2023			Bond Future	11.3795	82.4520	11.4329	82.1111	0.470	0.0000	0.0000	0
2022/06/06	2040	02/02/2023	11.10	Call	Bond Future	2,365.7400	2.3657	2,203.4600	2.2035	(6.860)	0	0	0
2022/06/06	2040	02/02/2023	11.10	Put	Bond Future	4,185.8400	4.1858	4,364.5200	4.3645	4.269	0	0	0
2022/06/06	2040	02/02/2023	11.11	Call	Bond Future	2,394.4200	2.3944	2,230.9600	2.2310	(6.827)	0	0	0
2022/06/06	2040	02/02/2023	11.11	Put	Bond Future	4,148.3100	4.1483	4,325.8100	4.3258	4.279	0	0	0
2022/06/06	2040	02/02/2023	10.18	Call	Bond Future	0.0000	0.0000	458.6000	0.4586	100.000	0	0	0
2022/06/06	2040	02/02/2023	10.18	Put	Bond Future	0.0000	0.0000	9,073.3100	9.0733	100.000	0	0	0
2022/06/06	2040	02/02/2023	10.21	Call	Bond Future	0.0000	0.0000	485.1900	0.4852	100.000	0	0	400
2022/06/06	2040	02/02/2023	10.21	Put	Bond Future	0.0000	0.0000	8,877.6300	8.8776	100.000	0	0	0
2022/06/06	2040	02/02/2023	10.93	Put	Bond Future	0.0000	0.0000	5,060.8800	5.0609	100.000	0	0	0
2022/06/06	2040	04/05/2023	11.43	Call	Bond Future	3,438.1200	3.4381	3,250.6400	3.2506	(5.453)	0	0	0
2022/06/06	2040	04/05/2023	11.43	Put	Bond Future	3,960.8100	3.9608	4,121.0000	4.1210	4.044	0	0	0
2022/06/06	2040	04/05/2023	12.78	Call	Bond Future	8,753.0800	8.7531	8,467.2400	8.4672	(3.266)	0	0	0
2022/06/06	2040	04/05/2023	12.78	Put	Bond Future	1,366.4500	1.3665	1,428.2800	1.4283	4.525	0	0	400
2022/06/06	2040	04/05/2023			Bond Future	11.5128	83.9341	11.5684	83.5864	0.483	0.0000	0.0000	0
2022/06/06	2040	04/05/2023	11.42	Call	Bond Future	3,406.7200	3.4067	3,220.2200	3.2202	(5.474)	0	0	0
2022/06/06	2040	04/05/2023	11.42	Put	Bond Future	3,992.8700	3.9929	4,154.0400	4.1540	4.036	0	0	0
2022/06/06	2040	04/05/2023	10.17	Call	Bond Future	702.2800	0.7023	638.0300	0.6380	(9.149)	0	0	400
2022/06/06	2040	04/05/2023	10.17	Put	Bond Future	9,861.0300	9.8610	10,144.4500	10.1445	2.874	0	0	0
2022/06/06	2040	04/05/2023	10.92	Call	Bond Future	2,012.6800	2.0127	1,877.3000	1.8773	(6.726)	0	0	400
2022/06/06	2040	04/05/2023	10.92	Put	Bond Future	5,871.8600	5.8719	6,084.1500	6.0841	3.615	0	0	0
2022/06/06	2040	04/05/2023	11.41	Call	Bond Future	3,375.4600	3.3755	3,189.9300	3.1899	(5.496)	0	0	0
2022/06/06	2040	04/05/2023	11.41	Put	Bond Future	4,025.1600	4.0252	4,187.3000	4.1873	4.028	0	0	0
2022/06/06	2044	04/08/2022	11.08	Call	Bond Future	1,678.1800	1.6782	1,472.9700	1.4730	(12.228)	0	0	0
2022/06/06	2044	04/08/2022	11.08	Put	Bond Future	1,798.8100	1.7988	1,930.1600	1.9302	7.302	0	0	0
2022/06/06	2044	04/08/2022	11.09	Call	Bond Future	1,713.2500	1.7132	1,505.8300	1.5058	(12.107)	0	0	0
2022/06/06	2044	04/08/2022	11.09	Put	Bond Future	1,765.4600	1.7655	1,894.6000	1.8946	7.315	0	0	0
2022/06/06	2044	04/08/2022			Bond Future	11.0976	81.1579	11.1471	80.8213	0.446	0.0000	0.0000	76,692
2022/06/06	2044	04/08/2022	11.10	Call	Bond Future	1,748.5700	1.7486	1,538.9400	1.5389	(11.989)	0	0	0
2022/06/06	2044	04/08/2022	11.10	Put	Bond Future	1,732.4600	1.7325	1,859.3900	1.8594	7.327	0	0	0
2022/06/06	2044	03/11/2022	11.40	Put	Bond Future	2,199.7000	2.1997	2,322.2100	2.3222	5.569	0	0	0
2022/06/06	2044	03/11/2022	11.41	Call	Bond Future	3,234.6300	3.2346	3,013.9900	3.0140	(6.821)	0	0	0
2022/06/06	2044	03/11/2022	11.41	Put	Bond Future	2,172.6700	2.1727	2,293.8900	2.2939	5.579	0	0	0
2022/06/06	2044	03/11/2022			Bond Future	11.2492	82.3076	11.3006	81.9658	0.457	0.0000	0.0000	0
2022/06/06	2044	03/11/2022	11.39	Call	Bond Future	3,158.1800	3.1582	2,940.1400	2.9401	(6.904)	0	0	0
2022/06/06	2044	03/11/2022	11.39	Put	Bond Future	2,227.0100	2.2270	2,350.8300	2.3508	5.560	0	0	0
2022/06/06	2044	03/11/2022	11.40	Call	Bond Future	3,196.3100	3.1963	2,976.9600	2.9770	(6.863)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	2044	02/02/2023	11.14	Call	Bond Future	2,531.0600	2.5311	2,360.6500	2.3606	(6.733)	0	0	0
2022/06/06	2044	02/02/2023	11.14	Put	Bond Future	4,169.3400	4.1693	4,347.2000	4.3472	4.266	0	0	0
2022/06/06	2044	02/02/2023	11.15	Call	Bond Future	2,561.1000	2.5611	2,389.5000	2.3895	(6.700)	0	0	0
2022/06/06	2044	02/02/2023	11.15	Put	Bond Future	4,131.7800	4.1318	4,308.4500	4.3085	4.276	0	0	0
2022/06/06	2044	02/02/2023			Bond Future	11.3863	79.2789	11.4398	78.9306	0.470	0.0000	0.0000	0
2022/06/06	2044	02/02/2023	11.16	Call	Bond Future	2,591.3300	2.5913	2,418.5400	2.4185	(6.668)	0	0	0
2022/06/06	2044	02/02/2023	11.16	Put	Bond Future	4,094.5000	4.0945	4,269.9800	4.2700	4.286	0	0	0
2022/06/06	2044	04/05/2023	11.41	Call	Bond Future	3,472.7400	3.4727	3,282.4700	3.2825	(5.479)	0	0	0
2022/06/06	2044	04/05/2023	11.41	Put	Bond Future	4,131.3400	4.1313	4,296.1500	4.2962	3.989	0	0	0
2022/06/06	2044	04/05/2023	11.42	Call	Bond Future	3,504.8100	3.5048	3,313.5500	3.3136	(5.457)	0	0	0
2022/06/06	2044	04/05/2023	11.42	Put	Bond Future	4,098.3700	4.0984	4,262.1900	4.2622	3.997	0	0	0
2022/06/06	2044	04/05/2023			Bond Future	11.5119	80.7040	11.5674	80.3489	0.482	0.0000	0.0000	0
2022/06/06	2044	04/05/2023	11.43	Call	Bond Future	3,536.7100	3.5367	3,344.4600	3.3445	(5.436)	0	0	0
2022/06/06	2044	04/05/2023	11.43	Put	Bond Future	4,065.3200	4.0653	4,228.1500	4.2281	4.005	0	0	0
2022/06/06	2046	04/08/2022			Bond Future	122.6237	122.6237	122.5560	122.5560	(0.055)	0.0000	0.0000	16,569
2022/06/06	2046	03/11/2022			Bond Future	122.4328	122.4328	122.3634	122.3634	(0.057)	0.0000	0.0000	1,566
2022/06/06	2046	02/02/2023			Bond Future	124.4706	124.4706	124.3990	124.3990	(0.058)	0.0000	0.0000	0
2022/06/06	2046	04/05/2023			Bond Future	124.7082	124.7082	124.6343	124.6343	(0.059)	0.0000	0.0000	0
2022/06/06	2050	04/08/2022			Bond Future	125.8849	125.8849	124.6163	124.6163	(1.008)	0.0000	0.0000	11,293
2022/06/06	2050	03/11/2022			Bond Future	127.6968	127.6968	126.4091	126.4091	(1.008)	0.0000	0.0000	0
2022/06/06	2050	02/02/2023			Bond Future	127.7199	127.7199	126.4097	126.4097	(1.026)	0.0000	0.0000	0
2022/06/06	2050	04/05/2023			Bond Future	130.0326	130.0326	128.6977	128.6977	(1.027)	0.0000	0.0000	0
2022/06/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	AL37	04/08/2022			Index Future	829.4950	829.4950	828.5250	828.5250	(0.117)	0.0000	0.0000	0
2022/06/06	AL37	03/11/2022			Index Future	841.3510	841.3510	840.3530	840.3530	(0.119)	0.0000	0.0000	0
2022/06/06	AL37	02/02/2023			Index Future	855.1420	855.1420	854.1040	854.1040	(0.121)	0.0000	0.0000	0
2022/06/06	AL37	04/05/2023			Index Future	870.4080	870.4080	869.3320	869.3320	(0.124)	0.0000	0.0000	0
2022/06/06	AL7T	04/08/2022			Index Future	957.5480	957.5480	954.3840	954.3840	(0.330)	0.0000	0.0000	0
2022/06/06	AL7T	03/11/2022			Index Future	971.2350	971.2350	968.0080	968.0080	(0.332)	0.0000	0.0000	0
2022/06/06	AL7T	02/02/2023			Index Future	987.1550	987.1550	983.8490	983.8490	(0.335)	0.0000	0.0000	0
2022/06/06	AL7T	04/05/2023			Index Future	1,004.7770	1,004.7770	1,001.3900	1,001.3900	(0.337)	0.0000	0.0000	0
2022/06/06	ALBI	04/08/2022			Index Future	849.1300	849.1300	846.5070	846.5070	(0.309)	0.0000	0.0000	136
2022/06/06	ALBI	03/11/2022			Index Future	861.2670	861.2670	858.5910	858.5910	(0.311)	0.0000	0.0000	0
2022/06/06	ALBI	02/02/2023			Index Future	875.3850	875.3850	872.6410	872.6410	(0.313)	0.0000	0.0000	0
2022/06/06	ALBI	04/05/2023			Index Future	891.0110	891.0110	888.2000	888.2000	(0.315)	0.0000	0.0000	0
2022/06/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/06/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/06/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/06	ES33	04/08/2022			Bond Future	11.7764	76.8850	11.8357	76.5919	0.503	0.0000	0.0000	350
2022/06/06	ES33	03/11/2022			Bond Future	11.9948	74.2099	12.0567	73.9122	0.516	0.0000	0.0000	0
2022/06/06	ES33	02/02/2023			Bond Future	12.1988	75.4473	12.2635	75.1439	0.530	0.0000	0.0000	0
2022/06/06	ES33	04/05/2023			Bond Future	12.3846	73.0275	12.4522	72.7181	0.546	0.0000	0.0000	0
2022/06/06	ES42	04/08/2022			Bond Future	12.1724	75.2236	12.2216	74.9430	0.404	0.0000	0.0000	4,769
2022/06/06	ES42	03/11/2022			Bond Future	12.3721	72.0469	12.4235	71.7618	0.415	0.0000	0.0000	0
2022/06/06	ES42	02/02/2023			Bond Future	12.5523	73.2503	12.6059	72.9598	0.427	0.0000	0.0000	0
2022/06/06	ES42	04/05/2023			Bond Future	12.7242	70.3186	12.7802	70.0222	0.440	0.0000	0.0000	0
2022/06/06	GOVI	04/08/2022	819.28	Call	GOVI	117,120.0000	11.7120	162,450.0000	16.2450	38.704	0	0	0
2022/06/06	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	04/08/2022			GOVI	830.9920	830.9920	835.5250	835.5250	0.545	0.0000	0.0000	1,111
2022/06/06	GOVI	04/08/2022	819.26	Call	GOVI	117,320.0000	11.7320	162,650.0000	16.2650	38.638	0	0	0
2022/06/06	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	04/08/2022	819.27	Call	GOVI	117,220.0000	11.7220	162,550.0000	16.2550	38.671	0	0	0
2022/06/06	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	03/11/2022	820.41	Call	GOVI	224,600.0000	22.4600	270,420.0000	27.0420	20.401	0	0	0
2022/06/06	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	03/11/2022	820.42	Call	GOVI	224,500.0000	22.4500	270,320.0000	27.0320	20.410	0	0	0
2022/06/06	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	03/11/2022			GOVI	842.8700	842.8700	847.4520	847.4520	0.544	0.0000	0.0000	0
2022/06/06	GOVI	03/11/2022	820.43	Call	GOVI	224,400.0000	22.4400	270,220.0000	27.0220	20.419	0	0	0
2022/06/06	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	02/02/2023	850.82	Call	GOVI	58,660.0000	5.8660	105,000.0000	10.5000	78.998	0	0	0
2022/06/06	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	02/02/2023	850.83	Call	GOVI	58,560.0000	5.8560	104,900.0000	10.4900	79.133	0	0	0
2022/06/06	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	02/02/2023			GOVI	856.6860	856.6860	861.3200	861.3200	0.541	0.0000	0.0000	0
2022/06/06	GOVI	02/02/2023	850.84	Call	GOVI	58,460.0000	5.8460	104,800.0000	10.4800	79.268	0	0	0
2022/06/06	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	04/05/2023	852.86	Call	GOVI	191,190.0000	19.1190	238,160.0000	23.8160	24.567	0	0	0
2022/06/06	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	04/05/2023	852.87	Call	GOVI	191,090.0000	19.1090	238,060.0000	23.8060	24.580	0	0	0
2022/06/06	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/06	GOVI	04/05/2023			GOVI	871.9790	871.9790	876.6760	876.6760	0.539	0.0000	0.0000	0
2022/06/06	GOVI	04/05/2023	852.88	Call	GOVI	190,990.0000	19.0990	237,960.0000	23.7960	24.593	0	0	0
2022/06/06	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/06	IGOV	04/08/2022			Index Future	326.5850	326.5850	326.1210	326.1210	(0.142)	0.0000	0.0000	759
2022/06/06	IGOV	03/11/2022			Index Future	331.3330	331.3330	330.8560	330.8560	(0.144)	0.0000	0.0000	16
2022/06/06	IGOV	02/02/2023			Index Future	336.8430	336.8430	336.3490	336.3490	(0.147)	0.0000	0.0000	0
2022/06/06	IGOV	04/05/2023			Index Future	342.9330	342.9330	342.4220	342.4220	(0.149)	0.0000	0.0000	0
2022/06/06	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/06	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.9250	95.0750	0.000	0.0000	0.0000	0
2022/06/06	JBAF	20/07/2022			Jibar Tradeable Future	5.0250	94.9750	5.0150	94.9850	(0.199)	0.0000	0.0000	0
2022/06/06	JBAF	17/08/2022			Jibar Tradeable Future	5.4100	94.5900	5.4200	94.5800	0.185	0.0000	0.0000	0
2022/06/06	JBAF	21/09/2022			Jibar Tradeable Future	5.5150	94.4850	5.5350	94.4650	0.363	0.0000	0.0000	0
2022/06/06	JBAF	19/10/2022			Jibar Tradeable Future	5.8800	94.1200	5.8900	94.1100	0.170	0.0000	0.0000	0
2022/06/06	JBAF	16/11/2022			Jibar Tradeable Future	5.9600	94.0400	5.9900	94.0100	0.503	0.0000	0.0000	0
2022/06/06	JBAF	21/12/2022			Jibar Tradeable Future	6.3200	93.6800	6.3500	93.6500	0.475	0.0000	0.0000	68
2022/06/06	JBAF	15/03/2023			Jibar Tradeable Future	6.7650	93.2350	6.8050	93.1950	0.591	0.0000	0.0000	0
2022/06/06	JBAF	21/06/2023			Jibar Tradeable Future	7.1500	92.8500	7.1900	92.8100	0.559	0.0000	0.0000	0
2022/06/06	JBAF	20/09/2023			Jibar Tradeable Future	7.3400	92.6600	7.3850	92.6150	0.613	0.0000	0.0000	75
2022/06/06	JBAF	20/12/2023			Jibar Tradeable Future	7.5150	92.4850	7.5650	92.4350	0.665	0.0000	0.0000	172
2022/06/06	JBAF	20/03/2024			Jibar Tradeable Future	7.6150	92.3850	7.6650	92.3350	0.657	0.0000	0.0000	0
2022/06/06	R023	04/08/2022	6.05	Call	Bond Future	280.4300	0.2804	273.2100	0.2732	(2.575)	0	0	0
2022/06/06	R023	04/08/2022	6.05	Put	Bond Future	25.8100	0.0258	25.2500	0.0252	(2.170)	0	0	0
2022/06/06	R023	04/08/2022			Bond Future	5.5843	104.5992	5.5965	104.5925	0.218	0.0000	0.0000	22,183
2022/06/06	R023	04/08/2022	6.03	Call	Bond Future	270.8100	0.2708	263.6100	0.2636	(2.659)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	R023	04/08/2022	6.03	Put	Bond Future	27.1000	0.0271	26.5600	0.0266	(1.993)	0	0	0
2022/06/06	R023	04/08/2022	6.04	Call	Bond Future	275.6100	0.2756	268.4000	0.2684	(2.616)	0	0	0
2022/06/06	R023	04/08/2022	6.04	Put	Bond Future	26.4400	0.0264	25.8900	0.0259	(2.080)	0	0	0
2022/06/06	R023	03/11/2022	6.25	Call	Bond Future	272.0500	0.2720	265.3200	0.2653	(2.474)	0	0	0
2022/06/06	R023	03/11/2022	6.25	Put	Bond Future	29.1500	0.0292	29.8300	0.0298	2.333	0	0	0
2022/06/06	R023	03/11/2022	6.26	Call	Bond Future	274.7000	0.2747	267.9600	0.2680	(2.454)	0	0	0
2022/06/06	R023	03/11/2022	6.26	Put	Bond Future	28.7400	0.0287	29.4100	0.0294	2.331	0	0	0
2022/06/06	R023	03/11/2022			Bond Future	5.4603	102.1633	5.4844	102.1558	0.440	0.0000	0.0000	0
2022/06/06	R023	03/11/2022	6.27	Call	Bond Future	277.3800	0.2774	270.6200	0.2706	(2.437)	0	0	0
2022/06/06	R023	03/11/2022	6.27	Put	Bond Future	28.3500	0.0284	29.0000	0.0290	2.293	0	0	0
2022/06/06	R035	04/08/2022	9.53	Call	Bond Future	12.4800	0.0125	7.2600	0.0073	(41.827)	0	0	400
2022/06/06	R035	04/08/2022	9.53	Put	Bond Future	8,019.2500	8.0192	8,381.3400	8.3813	4.515	0	0	0
2022/06/06	R035	04/08/2022	9.84	Call	Bond Future	61.8800	0.0619	40.7500	0.0408	(34.147)	0	0	100
2022/06/06	R035	04/08/2022	9.84	Put	Bond Future	5,934.8300	5.9348	6,281.0100	6.2810	5.833	0	0	0
2022/06/06	R035	04/08/2022	10.53	Put	Bond Future	2,274.1600	2.2742	2,480.8100	2.4808	9.087	0	0	0
2022/06/06	R035	04/08/2022	11.13	Put	Bond Future	688.6700	0.6887	760.2000	0.7602	10.387	0	0	100
2022/06/06	R035	04/08/2022	10.64	Call	Bond Future	1,201.1400	1.2011	1,011.6500	1.0117	(15.776)	0	0	0
2022/06/06	R035	04/08/2022	10.64	Put	Bond Future	1,869.1800	1.8692	2,047.0000	2.0470	9.513	0	0	100
2022/06/06	R035	04/08/2022	10.72	Call	Bond Future	1,438.3500	1.4384	1,228.4100	1.2284	(14.596)	0	0	0
2022/06/06	R035	04/08/2022	10.72	Put	Bond Future	1,608.7400	1.6087	1,766.1100	1.7661	9.782	0	0	0
2022/06/06	R035	04/08/2022	10.73	Call	Bond Future	1,469.7000	1.4697	1,257.2500	1.2572	(14.455)	0	0	0
2022/06/06	R035	04/08/2022	10.73	Put	Bond Future	1,578.1600	1.5782	1,733.0200	1.7330	9.813	0	0	0
2022/06/06	R035	04/08/2022			Bond Future	10.7475	91.1759	10.8072	90.8086	0.555	0.0000	0.0000	128,822
2022/06/06	R035	04/08/2022	10.53	Call	Bond Future	915.2500	0.9153	754.5900	0.7546	(17.554)	0	0	400
2022/06/06	R035	04/08/2022	10.74	Call	Bond Future	1,501.4200	1.5014	1,286.4800	1.2865	(14.316)	0	0	0
2022/06/06	R035	04/08/2022	10.74	Put	Bond Future	1,548.0200	1.5480	1,700.3900	1.7004	9.843	0	0	0
2022/06/06	R035	04/08/2022	11.13	Call	Bond Future	3,006.7600	3.0068	2,710.9800	2.7110	(9.837)	0	0	0
2022/06/06	R035	04/08/2022	12.18	Call	Bond Future	8,298.6300	8.2986	7,934.7200	7.9347	(4.385)	0	0	0
2022/06/06	R035	04/08/2022	12.18	Put	Bond Future	53.7200	0.0537	57.1200	0.0571	6.329	0	0	400
2022/06/06	R035	03/11/2022	11.15	Call	Bond Future	3,169.5200	3.1695	2,925.9100	2.9259	(7.686)	0	0	0
2022/06/06	R035	03/11/2022	11.15	Put	Bond Future	1,813.6600	1.8137	1,943.1400	1.9431	7.139	0	0	0
2022/06/06	R035	03/11/2022	12.68	Call	Bond Future	10,003.0900	10.0031	9,649.3800	9.6494	(3.536)	0	0	0
2022/06/06	R035	03/11/2022	12.68	Put	Bond Future	279.9200	0.2799	299.3000	0.2993	6.923	0	0	1,000
2022/06/06	R035	03/11/2022	10.99	Call	Bond Future	2,602.0300	2.6020	2,381.4400	2.3814	(8.478)	0	0	0
2022/06/06	R035	03/11/2022	10.99	Put	Bond Future	2,195.9600	2.1960	2,348.4600	2.3485	6.945	0	0	582
2022/06/06	R035	03/11/2022	11.05	Call	Bond Future	2,808.4300	2.8084	2,578.9600	2.5790	(8.171)	0	0	1,000
2022/06/06	R035	03/11/2022	10.57	Call	Bond Future	1,405.8200	1.4058	1,252.2700	1.2523	(10.922)	0	0	0
2022/06/06	R035	03/11/2022	10.57	Put	Bond Future	3,565.8400	3.5658	3,785.3800	3.7854	6.157	0	0	582
2022/06/06	R035	03/11/2022			Bond Future	10.9224	87.9817	10.9845	87.6086	0.569	0.0000	0.0000	3,020
2022/06/06	R035	03/11/2022	11.14	Call	Bond Future	3,132.4800	3.1325	2,890.2400	2.8902	(7.733)	0	0	0
2022/06/06	R035	03/11/2022	11.14	Put	Bond Future	1,835.5500	1.8356	1,966.4000	1.9664	7.129	0	0	0
2022/06/06	R035	03/11/2022	11.05	Put	Bond Future	2,044.4300	2.0444	2,188.0500	2.1881	7.025	0	0	0
2022/06/06	R035	03/11/2022	11.13	Call	Bond Future	3,095.8400	3.0958	2,854.9800	2.8550	(7.780)	0	0	0
2022/06/06	R035	03/11/2022	11.13	Put	Bond Future	1,857.8900	1.8579	1,990.1200	1.9901	7.117	0	0	0
2022/06/06	R035	03/11/2022	9.82	Call	Bond Future	239.4300	0.2394	196.2800	0.1963	(18.022)	0	0	582
2022/06/06	R035	03/11/2022	9.82	Put	Bond Future	7,257.9900	7.2580	7,587.9300	7.5879	4.546	0	0	0
2022/06/06	R035	03/11/2022	10.30	Call	Bond Future	842.9700	0.8430	733.5700	0.7336	(12.978)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	R035	03/11/2022	10.30	Put	Bond Future	4,710.1800	4.7102	4,973.8700	4.9739	5.598	0	0	0
2022/06/06	R035	02/02/2023	11.94	Call	Bond Future	0.0000	0.0000	5,838.5300	5.8385	100.000	0	0	0
2022/06/06	R035	02/02/2023	13.22	Put	Bond Future	373.3600	0.3734	397.6300	0.3976	6.500	0	0	1,000
2022/06/06	R035	02/02/2023	10.88	Call	Bond Future	2,332.9400	2.3329	2,148.3200	2.1483	(7.914)	0	0	0
2022/06/06	R035	02/02/2023	10.88	Put	Bond Future	3,524.5800	3.5246	3,720.0100	3.7200	5.545	0	0	0
2022/06/06	R035	02/02/2023	10.66	Call	Bond Future	1,767.1100	1.7671	1,611.5700	1.6116	(8.802)	0	0	0
2022/06/06	R035	02/02/2023	10.66	Put	Bond Future	4,292.1900	4.2922	4,516.7000	4.5167	5.231	0	0	582
2022/06/06	R035	02/02/2023	10.30	Put	Bond Future	5,784.2300	5.7842	6,056.6700	6.0567	4.710	0	0	0
2022/06/06	R035	02/02/2023	10.60	Call	Bond Future	0.0000	0.0000	1,478.6000	1.4786	100.000	0	0	0
2022/06/06	R035	02/02/2023	10.60	Put	Bond Future	0.0000	0.0000	4,752.4100	4.7524	100.000	0	0	0
2022/06/06	R035	02/02/2023	10.64	Put	Bond Future	0.0000	0.0000	4,594.2800	4.5943	100.000	0	0	0
2022/06/06	R035	02/02/2023	9.81	Call	Bond Future	401.7400	0.4017	347.6800	0.3477	(13.456)	0	0	582
2022/06/06	R035	02/02/2023	9.81	Put	Bond Future	8,358.4900	8.3585	8,684.4800	8.6845	3.900	0	0	0
2022/06/06	R035	02/02/2023	9.85	Call	Bond Future	0.0000	0.0000	375.7600	0.3758	100.000	0	0	0
2022/06/06	R035	02/02/2023	9.89	Call	Bond Future	0.0000	0.0000	405.7800	0.4058	100.000	0	0	400
2022/06/06	R035	02/02/2023	9.89	Put	Bond Future	0.0000	0.0000	8,211.7000	8.2117	100.000	0	0	0
2022/06/06	R035	02/02/2023			Bond Future	11.0807	89.4273	11.1455	89.0473	0.585	0.0000	0.0000	0
2022/06/06	R035	02/02/2023	11.94	Put	Bond Future	0.0000	0.0000	1,370.9800	1.3710	100.000	0	0	0
2022/06/06	R035	02/02/2023	11.98	Call	Bond Future	0.0000	0.0000	6,004.2200	6.0042	100.000	0	0	0
2022/06/06	R035	02/02/2023	11.98	Put	Bond Future	0.0000	0.0000	1,320.6800	1.3207	100.000	0	0	400
2022/06/06	R035	02/02/2023	13.22	Call	Bond Future	11,738.8300	11.7388	11,383.0500	11.3831	(3.031)	0	0	0
2022/06/06	R035	02/02/2023	11.05	Call	Bond Future	2,824.3700	2.8244	2,617.9800	2.6180	(7.307)	0	0	1,000
2022/06/06	R035	02/02/2023	11.05	Put	Bond Future	3,005.0900	3.0051	3,178.7500	3.1788	5.779	0	0	0
2022/06/06	R035	02/02/2023	11.06	Call	Bond Future	2,854.7300	2.8547	2,647.1000	2.6471	(7.273)	0	0	0
2022/06/06	R035	02/02/2023	11.06	Put	Bond Future	2,976.5000	2.9765	3,148.9200	3.1489	5.793	0	0	582
2022/06/06	R035	02/02/2023	10.86	Call	Bond Future	2,278.4200	2.2784	2,096.4000	2.0964	(7.989)	0	0	0
2022/06/06	R035	02/02/2023	10.86	Put	Bond Future	3,590.1000	3.5901	3,788.1300	3.7881	5.516	0	0	0
2022/06/06	R035	02/02/2023	10.87	Call	Bond Future	2,305.6000	2.3056	2,122.2700	2.1223	(7.952)	0	0	0
2022/06/06	R035	02/02/2023	10.87	Put	Bond Future	3,557.2300	3.5572	3,753.9500	3.7539	5.530	0	0	0
2022/06/06	R035	02/02/2023	10.30	Call	Bond Future	1,014.1200	1.0141	906.5100	0.9065	(10.611)	0	0	1,000
2022/06/06	R035	02/02/2023	10.64	Call	Bond Future	0.0000	0.0000	1,566.5000	1.5665	100.000	0	0	400
2022/06/06	R035	02/02/2023	9.85	Put	Bond Future	0.0000	0.0000	8,446.6000	8.4466	100.000	0	0	0
2022/06/06	R035	04/05/2023	11.21	Call	Bond Future	3,370.4000	3.3704	3,158.1400	3.1581	(6.298)	0	0	0
2022/06/06	R035	04/05/2023	11.22	Put	Bond Future	3,382.9000	3.3829	3,557.1200	3.5571	5.150	0	0	0
2022/06/06	R035	04/05/2023	12.46	Call	Bond Future	8,033.5800	8.0336	7,719.7400	7.7197	(3.907)	0	0	0
2022/06/06	R035	04/05/2023	12.46	Put	Bond Future	1,286.3100	1.2863	1,360.0200	1.3600	5.730	0	0	400
2022/06/06	R035	04/05/2023	10.60	Call	Bond Future	1,798.6800	1.7987	1,654.4800	1.6545	(8.017)	0	0	400
2022/06/06	R035	04/05/2023	10.60	Put	Bond Future	5,457.1500	5.4572	5,700.5000	5.7005	4.459	0	0	0
2022/06/06	R035	04/05/2023	11.20	Call	Bond Future	3,340.5900	3.3406	3,129.3900	3.1294	(6.322)	0	0	0
2022/06/06	R035	04/05/2023			Bond Future	11.2170	86.5346	11.2845	86.1471	0.602	0.0000	0.0000	0
2022/06/06	R035	04/05/2023	11.21	Put	Bond Future	3,410.5300	3.4105	3,585.8200	3.5858	5.140	0	0	0
2022/06/06	R035	04/05/2023	11.22	Call	Bond Future	3,400.3400	3.4003	3,187.0100	3.1870	(6.274)	0	0	0
2022/06/06	R035	04/05/2023	9.85	Call	Bond Future	612.5100	0.6125	545.6700	0.5457	(10.912)	0	0	400
2022/06/06	R035	04/05/2023	9.85	Put	Bond Future	9,022.4000	9.0224	9,343.1100	9.3431	3.555	0	0	0
2022/06/06	R035	04/05/2023	11.20	Put	Bond Future	3,438.3400	3.4383	3,614.6900	3.6147	5.129	0	0	0
2022/06/06	R186	04/08/2022	7.96	Call	Bond Future	278.2800	0.2783	231.5300	0.2315	(16.800)	0	0	3,600
2022/06/06	R186	04/08/2022	8.15	Call	Bond Future	484.0900	0.4841	417.0100	0.4170	(13.857)	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
2022/06/06	R186	04/08/2022	8.15	Put	Bond Future	1,441.1900	1.4412	1,522.6800	1.5227	5.654	0	0	0
2022/06/06	R186	04/08/2022	9.78	Call	Bond Future	5,066.5700	5.0666	4,917.7700	4.9178	(2.937)	0	0	0
2022/06/06	R186	04/08/2022	9.78	Put	Bond Future	42.2500	0.0422	42.0200	0.0420	(0.544)	0	0	3,600
2022/06/06	R186	04/08/2022			Bond Future	8.4032	108.9425	8.4427	108.7939	0.471	0.0000	0.0000	81,009
2022/06/06	R186	04/08/2022	6.96	Call	Bond Future	7.9300	0.0079	5.3200	0.0053	(32.913)	0	0	3,600
2022/06/06	R186	04/08/2022	6.96	Put	Bond Future	5,609.1100	5.6091	5,755.0700	5.7551	2.602	0	0	0
2022/06/06	R186	04/08/2022	7.96	Put	Bond Future	1,960.7000	1.9607	2,062.5200	2.0625	5.193	0	0	0
2022/06/06	R186	04/08/2022	8.13	Call	Bond Future	458.5900	0.4586	393.7200	0.3937	(14.146)	0	0	0
2022/06/06	R186	04/08/2022	8.13	Put	Bond Future	1,491.7600	1.4918	1,575.4600	1.5755	5.611	0	0	0
2022/06/06	R186	04/08/2022	8.14	Call	Bond Future	471.2200	0.4712	405.2500	0.4052	(14.000)	0	0	0
2022/06/06	R186	04/08/2022	8.14	Put	Bond Future	1,466.3500	1.4663	1,548.9500	1.5490	5.633	0	0	0
2022/06/06	R186	03/11/2022	8.91	Put	Bond Future	940.0300	0.9400	984.0500	0.9841	4.683	0	0	4,310
2022/06/06	R186	03/11/2022	8.53	Call	Bond Future	1,242.7100	1.2427	1,158.3200	1.1583	(6.791)	0	0	0
2022/06/06	R186	03/11/2022	8.53	Put	Bond Future	1,476.3400	1.4763	1,543.3200	1.5433	4.537	0	0	0
2022/06/06	R186	03/11/2022	8.54	Call	Bond Future	1,261.0700	1.2611	1,176.0200	1.1760	(6.744)	0	0	0
2022/06/06	R186	03/11/2022	8.54	Put	Bond Future	1,459.1500	1.4591	1,525.4700	1.5255	4.545	0	0	0
2022/06/06	R186	03/11/2022			Bond Future	8.5958	110.4842	8.6385	110.3329	0.497	0.0000	0.0000	11,129
2022/06/06	R186	03/11/2022	8.55	Call	Bond Future	1,279.5800	1.2796	1,193.8600	1.1939	(6.699)	0	0	0
2022/06/06	R186	03/11/2022	8.55	Put	Bond Future	1,442.1300	1.4421	1,507.7800	1.5078	4.552	0	0	0
2022/06/06	R186	03/11/2022	8.91	Call	Bond Future	2,046.8500	2.0469	1,939.5000	1.9395	(5.245)	0	0	0
2022/06/06	R186	03/11/2022	8.23	Call	Bond Future	777.5900	0.7776	713.5300	0.7135	(8.238)	0	0	4,310
2022/06/06	R186	03/11/2022	8.23	Put	Bond Future	2,084.5400	2.0845	2,171.8500	2.1719	4.188	0	0	0
2022/06/06	R186	02/02/2023	8.33	Call	Bond Future	1,042.1000	1.0421	975.8000	0.9758	(6.362)	0	0	0
2022/06/06	R186	02/02/2023	8.33	Put	Bond Future	2,453.7000	2.4537	2,542.3200	2.5423	3.612	0	0	0
2022/06/06	R186	02/02/2023	8.32	Call	Bond Future	1,028.6300	1.0286	962.8600	0.9629	(6.394)	0	0	0
2022/06/06	R186	02/02/2023	8.32	Put	Bond Future	2,474.1700	2.4742	2,563.3200	2.5633	3.603	0	0	0
2022/06/06	R186	02/02/2023			Bond Future	8.7495	107.0044	8.7959	106.8495	0.531	0.0000	0.0000	0
2022/06/06	R186	02/02/2023	8.34	Call	Bond Future	1,056.0100	1.0560	989.1700	0.9892	(6.329)	0	0	0
2022/06/06	R186	02/02/2023	8.34	Put	Bond Future	2,433.6800	2.4337	2,521.7600	2.5218	3.619	0	0	0
2022/06/06	R186	04/05/2023	8.83	Put	Bond Future	2,031.2100	2.0312	2,103.1800	2.1032	3.543	0	0	0
2022/06/06	R186	04/05/2023	8.84	Call	Bond Future	1,904.3500	1.9044	1,817.3200	1.8173	(4.570)	0	0	0
2022/06/06	R186	04/05/2023			Bond Future	8.8758	108.9232	8.9265	108.7646	0.571	0.0000	0.0000	0
2022/06/06	R186	04/05/2023	8.83	Call	Bond Future	1,887.6000	1.8876	1,800.9900	1.8010	(4.588)	0	0	0
2022/06/06	R186	04/05/2023	8.84	Put	Bond Future	2,016.5900	2.0166	2,088.1400	2.0881	3.548	0	0	0
2022/06/06	R186	04/05/2023	8.82	Call	Bond Future	1,870.9300	1.8709	1,784.7400	1.7847	(4.607)	0	0	0
2022/06/06	R186	04/05/2023	8.82	Put	Bond Future	2,045.9300	2.0459	2,118.3200	2.1183	3.538	0	0	0
2022/06/06	R197	04/08/2022			Bond Future	329.0723	329.0723	329.1402	329.1402	0.021	0.0000	0.0000	870
2022/06/06	R197	03/11/2022			Bond Future	333.8079	333.8079	333.8747	333.8747	0.020	0.0000	0.0000	0
2022/06/06	R197	02/02/2023			Bond Future	330.6342	330.6342	330.6991	330.6991	0.020	0.0000	0.0000	0
2022/06/06	R197	04/05/2023			Bond Future	336.6239	336.6239	336.6875	336.6875	0.019	0.0000	0.0000	0
2022/06/06	R202	04/08/2022			Bond Future	252.2961	252.2961	252.3686	252.3686	0.029	0.0000	0.0000	6,575
2022/06/06	R202	03/11/2022			Bond Future	255.9270	255.9270	255.9988	255.9988	0.028	0.0000	0.0000	0
2022/06/06	R202	02/02/2023			Bond Future	255.5486	255.5486	255.6192	255.6192	0.028	0.0000	0.0000	0
2022/06/06	R202	04/05/2023			Bond Future	260.1751	260.1751	260.2451	260.2451	0.027	0.0000	0.0000	0
2022/06/06	R209	04/08/2022	10.57	Put	Bond Future	1,978.2200	1.9782	2,157.5900	2.1576	9.067	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	R209	04/08/2022	10.58	Call	Bond Future	826.6100	0.8266	683.1200	0.6831	(17.359)	0	0	0
2022/06/06	R209	04/08/2022	10.58	Put	Bond Future	1,944.0400	1.9440	2,121.1200	2.1211	9.109	0	0	0
2022/06/06	R209	04/08/2022			Bond Future	10.7849	70.2244	10.8446	69.9038	0.553	0.0000	0.0000	22,909
2022/06/06	R209	04/08/2022	10.57	Call	Bond Future	805.6000	0.8056	664.4000	0.6644	(17.527)	0	0	0
2022/06/06	R209	04/08/2022	10.59	Call	Bond Future	848.0700	0.8481	702.2800	0.7023	(17.191)	0	0	0
2022/06/06	R209	04/08/2022	10.59	Put	Bond Future	1,910.3800	1.9104	2,085.1600	2.0852	9.149	0	0	0
2022/06/06	R209	03/11/2022	11.03	Call	Bond Future	2,334.6600	2.3347	2,138.8300	2.1388	(8.388)	0	0	0
2022/06/06	R209	03/11/2022	11.03	Put	Bond Future	1,868.3800	1.8684	1,998.0800	1.9981	6.942	0	0	0
2022/06/06	R209	03/11/2022	10.50	Put	Bond Future	3,436.8700	3.4369	3,640.7900	3.6408	5.933	0	0	0
2022/06/06	R209	03/11/2022	9.25	Call	Bond Future	37.0900	0.0371	28.3400	0.0283	(23.591)	0	0	9,500
2022/06/06	R209	03/11/2022	9.25	Put	Bond Future	9,849.3000	9.8493	10,166.0800	10.1661	3.216	0	0	0
2022/06/06	R209	03/11/2022	9.50	Call	Bond Future	78.5600	0.0786	61.7800	0.0618	(21.359)	0	0	0
2022/06/06	R209	03/11/2022	9.50	Put	Bond Future	8,321.2600	8.3213	8,630.0100	8.6300	3.710	0	0	0
2022/06/06	R209	03/11/2022			Bond Future	10.9412	68.0743	11.0031	67.7488	0.566	0.0000	0.0000	4,135
2022/06/06	R209	03/11/2022	11.02	Call	Bond Future	2,304.6100	2.3046	2,110.0900	2.1101	(8.440)	0	0	0
2022/06/06	R209	03/11/2022	11.02	Put	Bond Future	1,890.6100	1.8906	2,021.6200	2.0216	6.930	0	0	0
2022/06/06	R209	03/11/2022	11.50	Call	Bond Future	3,919.1500	3.9192	3,671.1300	3.6711	(6.328)	0	0	0
2022/06/06	R209	03/11/2022	11.50	Put	Bond Future	1,059.2800	1.0593	1,136.7900	1.1368	7.317	0	0	0
2022/06/06	R209	03/11/2022	10.50	Call	Bond Future	1,051.8000	1.0518	930.1900	0.9302	(11.562)	0	0	0
2022/06/06	R209	03/11/2022	11.00	Call	Bond Future	2,245.2100	2.2452	2,053.3200	2.0533	(8.547)	0	0	0
2022/06/06	R209	03/11/2022	11.00	Put	Bond Future	1,935.9300	1.9359	2,069.5700	2.0696	6.903	0	0	9,500
2022/06/06	R209	03/11/2022	11.01	Call	Bond Future	2,274.9200	2.2749	2,081.7000	2.0817	(8.493)	0	0	0
2022/06/06	R209	03/11/2022	11.01	Put	Bond Future	1,913.2500	1.9132	2,045.5600	2.0456	6.915	0	0	0
2022/06/06	R209	03/11/2022	10.00	Call	Bond Future	337.4400	0.3374	282.9400	0.2829	(16.151)	0	0	0
2022/06/06	R209	03/11/2022	10.00	Put	Bond Future	5,569.8700	5.5699	5,840.9000	5.8409	4.866	0	0	9,500
2022/06/06	R209	02/02/2023	10.78	Call	Bond Future	1,809.9600	1.8100	1,659.6100	1.6596	(8.307)	0	0	0
2022/06/06	R209	02/02/2023	10.79	Call	Bond Future	1,832.8000	1.8328	1,681.2900	1.6813	(8.267)	0	0	0
2022/06/06	R209	02/02/2023	10.80	Put	Bond Future	3,320.9400	3.3209	3,499.8200	3.4998	5.386	0	0	0
2022/06/06	R209	02/02/2023			Bond Future	11.0789	69.1935	11.1432	68.8619	0.580	0.0000	0.0000	0
2022/06/06	R209	02/02/2023	10.78	Put	Bond Future	3,382.1300	3.3821	3,563.3200	3.5633	5.357	0	0	0
2022/06/06	R209	02/02/2023	10.79	Put	Bond Future	3,351.5400	3.3515	3,531.5700	3.5316	5.372	0	0	0
2022/06/06	R209	02/02/2023	10.80	Call	Bond Future	1,855.5600	1.8556	1,702.9000	1.7029	(8.227)	0	0	0
2022/06/06	R209	04/05/2023	11.09	Call	Bond Future	2,684.3000	2.6843	2,508.2800	2.5083	(6.557)	0	0	0
2022/06/06	R209	04/05/2023	11.09	Put	Bond Future	3,261.2500	3.2613	3,423.2100	3.4232	4.966	0	0	0
2022/06/06	R209	04/05/2023	11.10	Call	Bond Future	2,709.4300	2.7094	2,532.4600	2.5325	(6.532)	0	0	0
2022/06/06	R209	04/05/2023	11.10	Put	Bond Future	3,234.9500	3.2350	3,395.9600	3.3960	4.977	0	0	0
2022/06/06	R209	04/05/2023			Bond Future	11.2028	67.2845	11.2695	66.9466	0.596	0.0000	0.0000	0
2022/06/06	R209	04/05/2023	11.11	Call	Bond Future	2,734.6700	2.7347	2,556.7400	2.5567	(6.506)	0	0	0
2022/06/06	R209	04/05/2023	11.11	Put	Bond Future	3,208.8300	3.2088	3,368.8800	3.3689	4.988	0	0	0
2022/06/06	R210	04/08/2022			Bond Future	226.7837	226.7837	226.8408	226.8408	0.025	0.0000	0.0000	1,025
2022/06/06	R210	03/11/2022			Bond Future	227.0829	227.0829	227.1393	227.1393	0.025	0.0000	0.0000	0
2022/06/06	R210	02/02/2023			Bond Future	230.8620	230.8620	230.9172	230.9172	0.024	0.0000	0.0000	0
2022/06/06	R210	04/05/2023			Bond Future	231.9847	231.9847	232.0392	232.0392	0.023	0.0000	0.0000	0
2022/06/06	R213	04/08/2022	9.88	Call	Bond Future	515.3900	0.5154	415.1000	0.4151	(19.459)	0	0	0
2022/06/06	R213	04/08/2022	9.89	Call	Bond Future	530.0800	0.5301	427.8700	0.4279	(19.282)	0	0	0
2022/06/06	R213	04/08/2022	9.90	Put	Bond Future	2,317.8300	2.3178	2,506.9300	2.5069	8.158	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	R213	04/08/2022			Bond Future	10.2550	84.8396	10.3146	84.5464	0.582	0.0000	0.0000	29,239
2022/06/06	R213	04/08/2022	9.88	Put	Bond Future	2,389.6400	2.3896	2,582.5800	2.5826	8.074	0	0	0
2022/06/06	R213	04/08/2022	9.89	Put	Bond Future	2,353.6300	2.3536	2,544.6500	2.5447	8.116	0	0	0
2022/06/06	R213	04/08/2022	9.90	Call	Bond Future	544.9300	0.5449	440.8000	0.4408	(19.109)	0	0	0
2022/06/06	R213	03/11/2022	10.38	Call	Bond Future	1,771.4600	1.7715	1,611.3400	1.6113	(9.039)	0	0	0
2022/06/06	R213	03/11/2022	10.38	Put	Bond Future	2,064.4800	2.0645	2,202.2300	2.2022	6.672	0	0	0
2022/06/06	R213	03/11/2022	10.39	Call	Bond Future	1,795.3400	1.7953	1,633.9900	1.6340	(8.987)	0	0	0
2022/06/06	R213	03/11/2022	10.39	Put	Bond Future	2,040.3200	2.0403	2,176.8400	2.1768	6.691	0	0	0
2022/06/06	R213	03/11/2022	10.37	Call	Bond Future	1,747.5300	1.7475	1,588.6500	1.5887	(9.092)	0	0	0
2022/06/06	R213	03/11/2022	10.37	Put	Bond Future	2,088.6300	2.0886	2,227.6200	2.2276	6.655	0	0	200
2022/06/06	R213	03/11/2022	9.19	Call	Bond Future	159.7100	0.1597	130.6800	0.1307	(18.177)	0	0	476
2022/06/06	R213	03/11/2022	9.19	Put	Bond Future	6,437.0000	6.4370	6,705.8400	6.7058	4.176	0	0	0
2022/06/06	R213	03/11/2022			Bond Future	10.4411	82.5031	10.5035	82.2052	0.598	0.0000	0.0000	0
2022/06/06	R213	03/11/2022	10.40	Call	Bond Future	1,819.6200	1.8196	1,657.0400	1.6570	(8.935)	0	0	0
2022/06/06	R213	03/11/2022	10.40	Put	Bond Future	2,016.5900	2.0166	2,151.8800	2.1519	6.709	0	0	0
2022/06/06	R213	03/11/2022	9.98	Call	Bond Future	960.7200	0.9607	851.0600	0.8511	(11.414)	0	0	0
2022/06/06	R213	03/11/2022	9.98	Put	Bond Future	3,205.4300	3.2054	3,393.6400	3.3936	5.872	0	0	200
2022/06/06	R213	03/11/2022	10.19	Call	Bond Future	1,349.6200	1.3496	1,213.3600	1.2134	(10.096)	0	0	0
2022/06/06	R213	03/11/2022	10.19	Put	Bond Future	2,562.3500	2.5624	2,723.9600	2.7240	6.307	0	0	476
2022/06/06	R213	03/11/2022	9.13	Call	Bond Future	138.3600	0.1384	112.5800	0.1126	(18.633)	0	0	200
2022/06/06	R213	03/11/2022	9.13	Put	Bond Future	6,731.9200	6.7319	7,004.0100	7.0040	4.042	0	0	0
2022/06/06	R213	03/11/2022	9.84	Call	Bond Future	743.7200	0.7437	651.4200	0.6514	(12.411)	0	0	0
2022/06/06	R213	03/11/2022	9.84	Put	Bond Future	3,685.5800	3.6856	3,891.1500	3.8912	5.578	0	0	476
2022/06/06	R213	02/02/2023	10.43	Put	Bond Future	2,757.0700	2.7571	2,911.2600	2.9113	5.593	0	0	0
2022/06/06	R213	02/02/2023	12.20	Call	Bond Future	7,511.9300	7.5119	7,242.5800	7.2426	(3.586)	0	0	0
2022/06/06	R213	02/02/2023	12.20	Put	Bond Future	528.0600	0.5281	562.2600	0.5623	6.477	0	0	912
2022/06/06	R213	02/02/2023	10.22	Put	Bond Future	3,323.3400	3.3233	3,499.1100	3.4991	5.289	0	0	0
2022/06/06	R213	02/02/2023	10.23	Call	Bond Future	1,510.3300	1.5103	1,381.5200	1.3815	(8.529)	0	0	0
2022/06/06	R213	02/02/2023	10.35	Call	Bond Future	1,750.6100	1.7506	1,609.4200	1.6094	(8.065)	0	0	0
2022/06/06	R213	02/02/2023	10.35	Put	Bond Future	2,963.7900	2.9638	3,126.1500	3.1262	5.478	0	0	476
2022/06/06	R213	02/02/2023	10.01	Call	Bond Future	1,121.8600	1.1219	1,015.6800	1.0157	(9.465)	0	0	0
2022/06/06	R213	02/02/2023			Bond Future	10.6085	83.8581	10.6740	83.5546	0.617	0.0000	0.0000	0
2022/06/06	R213	02/02/2023	10.43	Call	Bond Future	1,921.7700	1.9218	1,772.4100	1.7724	(7.772)	0	0	912
2022/06/06	R213	02/02/2023	10.22	Call	Bond Future	1,491.3600	1.4914	1,363.5800	1.3636	(8.568)	0	0	0
2022/06/06	R213	02/02/2023	10.23	Put	Bond Future	3,294.5000	3.2945	3,469.2400	3.4692	5.304	0	0	0
2022/06/06	R213	02/02/2023	9.16	Call	Bond Future	262.5700	0.2626	226.4900	0.2265	(13.741)	0	0	476
2022/06/06	R213	02/02/2023	9.16	Put	Bond Future	7,367.9000	7.3679	7,635.3700	7.6354	3.630	0	0	0
2022/06/06	R213	02/02/2023	10.01	Put	Bond Future	3,966.0300	3.9660	4,163.4000	4.1634	4.977	0	0	476
2022/06/06	R213	02/02/2023	10.21	Call	Bond Future	1,472.2800	1.4723	1,345.5300	1.3455	(8.609)	0	0	0
2022/06/06	R213	02/02/2023	10.21	Put	Bond Future	3,352.1100	3.3521	3,528.9100	3.5289	5.274	0	0	0
2022/06/06	R213	04/05/2023	10.75	Call	Bond Future	2,721.0300	2.7210	2,551.8500	2.5519	(6.217)	0	0	0
2022/06/06	R213	04/05/2023	10.75	Put	Bond Future	2,731.0800	2.7311	2,871.5300	2.8715	5.143	0	0	0
2022/06/06	R213	04/05/2023			Bond Future	10.7522	81.8145	10.8208	81.5048	0.638	0.0000	0.0000	0
2022/06/06	R213	04/05/2023	10.74	Call	Bond Future	2,697.3500	2.6974	2,529.0000	2.5290	(6.241)	0	0	0
2022/06/06	R213	04/05/2023	10.74	Put	Bond Future	2,752.6900	2.7527	2,893.9700	2.8940	5.132	0	0	0
2022/06/06	R213	04/05/2023	10.73	Call	Bond Future	2,673.7800	2.6738	2,506.2600	2.5063	(6.265)	0	0	0
2022/06/06	R213	04/05/2023	10.73	Put	Bond Future	2,774.4300	2.7744	2,916.5400	2.9165	5.122	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	R214	04/08/2022	10.98	Put	Bond Future	1,668.0600	1.6681	1,789.3400	1.7893	7.271	0	0	0
2022/06/06	R214	04/08/2022	10.99	Call	Bond Future	1,185.4300	1.1854	1,030.1700	1.0302	(13.097)	0	0	0
2022/06/06	R214	04/08/2022			Bond Future	11.0708	67.1732	11.1203	66.8985	0.447	0.0000	0.0000	13,186
2022/06/06	R214	04/08/2022	10.97	Call	Bond Future	1,133.3100	1.1333	981.8700	0.9819	(13.363)	0	0	0
2022/06/06	R214	04/08/2022	10.97	Put	Bond Future	1,698.5200	1.6985	1,821.7200	1.8217	7.253	0	0	0
2022/06/06	R214	04/08/2022	10.98	Call	Bond Future	1,159.2600	1.1593	1,005.9000	1.0059	(13.229)	0	0	0
2022/06/06	R214	04/08/2022	10.99	Put	Bond Future	1,637.8800	1.6379	1,757.2600	1.7573	7.289	0	0	0
2022/06/06	R214	03/11/2022	11.34	Call	Bond Future	2,492.8900	2.4929	2,317.3700	2.3174	(7.041)	0	0	0
2022/06/06	R214	03/11/2022	11.36	Put	Bond Future	1,809.3500	1.8094	1,910.6200	1.9106	5.597	0	0	0
2022/06/06	R214	03/11/2022			Bond Future	11.2221	64.8393	11.2734	64.5604	0.457	0.0000	0.0000	0
2022/06/06	R214	03/11/2022	11.34	Put	Bond Future	1,855.0000	1.8550	1,958.4400	1.9584	5.576	0	0	0
2022/06/06	R214	03/11/2022	11.35	Call	Bond Future	2,523.5800	2.5236	2,346.9700	2.3470	(6.998)	0	0	0
2022/06/06	R214	03/11/2022	11.35	Put	Bond Future	1,832.0600	1.8321	1,934.4100	1.9344	5.587	0	0	0
2022/06/06	R214	03/11/2022	11.36	Call	Bond Future	2,554.4400	2.5544	2,376.7500	2.3768	(6.956)	0	0	0
2022/06/06	R214	02/02/2023	11.07	Call	Bond Future	1,949.6500	1.9497	1,815.1700	1.8152	(6.898)	0	0	0
2022/06/06	R214	02/02/2023	11.07	Put	Bond Future	3,525.1900	3.5252	3,674.8400	3.6748	4.245	0	0	0
2022/06/06	R214	02/02/2023	11.08	Call	Bond Future	1,973.3600	1.9734	1,837.9000	1.8379	(6.864)	0	0	0
2022/06/06	R214	02/02/2023	11.08	Put	Bond Future	3,493.3800	3.4934	3,642.0500	3.6420	4.256	0	0	0
2022/06/06	R214	02/02/2023			Bond Future	11.3590	65.9046	11.4123	65.6205	0.469	0.0000	0.0000	0
2022/06/06	R214	02/02/2023	11.09	Call	Bond Future	1,997.2300	1.9972	1,860.7900	1.8608	(6.831)	0	0	0
2022/06/06	R214	02/02/2023	11.09	Put	Bond Future	3,461.7900	3.4618	3,609.4800	3.6095	4.266	0	0	0
2022/06/06	R214	04/05/2023	11.36	Call	Bond Future	2,777.2200	2.7772	2,623.1800	2.6232	(5.547)	0	0	0
2022/06/06	R214	04/05/2023	11.36	Put	Bond Future	3,396.6700	3.3967	3,532.3700	3.5324	3.995	0	0	0
2022/06/06	R214	04/05/2023	11.37	Call	Bond Future	2,802.9600	2.8030	2,648.1000	2.6481	(5.525)	0	0	0
2022/06/06	R214	04/05/2023	11.37	Put	Bond Future	3,369.0200	3.3690	3,503.9000	3.5039	4.004	0	0	0
2022/06/06	R214	04/05/2023			Bond Future	11.4768	63.7934	11.5321	63.5036	0.482	0.0000	0.0000	0
2022/06/06	R214	04/05/2023	11.38	Call	Bond Future	2,829.0500	2.8290	2,673.3700	2.6734	(5.503)	0	0	0
2022/06/06	R214	04/05/2023	11.38	Put	Bond Future	3,341.7900	3.3418	3,475.8500	3.4758	4.012	0	0	0
2022/06/06	R248	04/08/2022	10.20	Call	Bond Future	106.9800	0.1070	76.5300	0.0765	(28.463)	0	0	1,700
2022/06/06	R248	04/08/2022	10.40	Put	Bond Future	4,962.9100	4.9629	5,248.7900	5.2488	5.760	0	0	0
2022/06/06	R248	04/08/2022	10.98	Call	Bond Future	1,576.9100	1.5769	1,374.2800	1.3743	(12.850)	0	0	0
2022/06/06	R248	04/08/2022	10.98	Put	Bond Future	1,961.5600	1.9616	2,107.1200	2.1071	7.421	0	0	0
2022/06/06	R248	04/08/2022	10.99	Call	Bond Future	1,611.5300	1.6115	1,406.5100	1.4065	(12.722)	0	0	0
2022/06/06	R248	04/08/2022	10.99	Put	Bond Future	1,925.1700	1.9252	2,068.3400	2.0683	7.437	0	0	0
2022/06/06	R248	04/08/2022			Bond Future	11.0343	84.4916	11.0839	84.1434	0.449	0.0000	0.0000	200,684
2022/06/06	R248	04/08/2022	9.70	Call	Bond Future	6.9300	0.0069	4.0800	0.0041	(41.126)	0	0	0
2022/06/06	R248	04/08/2022	9.70	Put	Bond Future	10,456.8300	10.4568	10,802.1700	10.8022	3.303	0	0	0
2022/06/06	R248	04/08/2022	10.20	Put	Bond Future	6,382.6000	6.3826	6,700.3400	6.7003	4.978	0	0	0
2022/06/06	R248	04/08/2022	10.40	Call	Bond Future	266.6400	0.2666	204.3300	0.2043	(23.369)	0	0	0
2022/06/06	R248	04/08/2022	11.00	Call	Bond Future	1,646.5500	1.6466	1,439.1600	1.4392	(12.595)	0	0	0
2022/06/06	R248	04/08/2022	11.00	Put	Bond Future	1,889.2800	1.8893	2,030.0800	2.0301	7.453	0	0	50
2022/06/06	R248	04/08/2022	10.90	Call	Bond Future	1,315.0800	1.3151	1,131.9900	1.1320	(13.922)	0	0	1,700
2022/06/06	R248	04/08/2022	10.90	Put	Bond Future	2,271.7600	2.2718	2,436.8600	2.4369	7.267	0	0	0
2022/06/06	R248	03/11/2022	11.32	Call	Bond Future	3,277.2500	3.2773	3,051.9000	3.0519	(6.876)	0	0	0
2022/06/06	R248	03/11/2022	11.30	Put	Bond Future	2,401.9700	2.4020	2,532.9500	2.5329	5.453	0	0	0
2022/06/06	R248	03/11/2022	11.31	Put	Bond Future	2,374.1400	2.3741	2,503.7600	2.5038	5.460	0	0	0
2022/06/06	R248	03/11/2022			Bond Future	11.1834	81.2660	11.2350	80.9123	0.461	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/06	R248	03/11/2022	11.32	Put	Bond Future	2,346.4100	2.3464	2,474.6800	2.4747	5.467	0	0	0
2022/06/06	R248	03/11/2022	11.30	Call	Bond Future	3,197.7100	3.1977	2,975.0700	2.9751	(6.962)	0	0	0
2022/06/06	R248	03/11/2022	11.31	Call	Bond Future	3,237.4800	3.2375	3,013.4800	3.0135	(6.919)	0	0	0
2022/06/06	R248	02/02/2023	11.08	Call	Bond Future	2,594.6000	2.5946	2,418.2700	2.4183	(6.796)	0	0	0
2022/06/06	R248	02/02/2023	11.08	Put	Bond Future	4,229.6400	4.2296	4,413.4500	4.4135	4.346	0	0	0
2022/06/06	R248	02/02/2023			Bond Future	11.3183	82.6014	11.3719	82.2413	0.474	0.0000	0.0000	0
2022/06/06	R248	02/02/2023	11.06	Call	Bond Future	2,533.0500	2.5331	2,359.2200	2.3592	(6.862)	0	0	0
2022/06/06	R248	02/02/2023	11.06	Put	Bond Future	4,308.0100	4.3080	4,494.3200	4.4943	4.325	0	0	0
2022/06/06	R248	02/02/2023	11.07	Call	Bond Future	2,563.8700	2.5639	2,388.7800	2.3888	(6.829)	0	0	0
2022/06/06	R248	02/02/2023	11.07	Put	Bond Future	4,268.8100	4.2688	4,453.8600	4.4539	4.335	0	0	0
2022/06/06	R248	04/05/2023	11.35	Call	Bond Future	3,662.6000	3.6626	3,463.4100	3.4634	(5.438)	0	0	0
2022/06/06	R248	04/05/2023	11.35	Put	Bond Future	4,221.7100	4.2217	4,389.8200	4.3898	3.982	0	0	0
2022/06/06	R248	04/05/2023			Bond Future	11.4339	79.6502	11.4896	79.2829	0.487	0.0000	0.0000	0
2022/06/06	R248	04/05/2023	11.33	Call	Bond Future	3,596.6700	3.5967	3,399.5300	3.3995	(5.481)	0	0	0
2022/06/06	R248	04/05/2023	11.33	Put	Bond Future	4,290.0500	4.2900	4,460.2100	4.4602	3.966	0	0	0
2022/06/06	R248	04/05/2023	11.34	Call	Bond Future	3,629.5700	3.6296	3,431.4000	3.4314	(5.460)	0	0	0
2022/06/06	R248	04/05/2023	11.34	Put	Bond Future	4,255.7700	4.2558	4,424.9000	4.4249	3.974	0	0	0

Total

1320155