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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/06/2022 TO 07/06/2022

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
2022/06/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	2025	04/08/2022		Bond Future	162.6123	162.6123	162.6099	162.6099	(0.001)	0.0000	0.0000	7,305
2022/06/07	2025	03/11/2022		Bond Future	164.9520	164.9520	164.9485	164.9485	(0.002)	0.0000	0.0000	0
2022/06/07	2025	02/02/2023		Bond Future	166.0126	166.0126	166.0075	166.0075	(0.003)	0.0000	0.0000	0
2022/06/07	2025	04/05/2023		Bond Future	169.0164	169.0164	169.0100	169.0100	(0.004)	0.0000	0.0000	0
2022/06/07	2029	04/08/2022		Bond Future	122.2166	122.2166	121.5595	121.5595	(0.538)	0.0000	0.0000	3,894
2022/06/07	2029	03/11/2022		Bond Future	122.7302	122.7302	122.0628	122.0628	(0.544)	0.0000	0.0000	0
2022/06/07	2029	02/02/2023		Bond Future	124.7712	124.7712	124.0916	124.0916	(0.545)	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
2022/06/07	2029	04/05/2023			Bond Future	125.7451	125.7451	125.0522	125.0522	(0.551)	0.0000	0.0000	0
2022/06/07	2030	04/08/2022	9.56	Call	Bond Future	376.5100	0.3765	289.4000	0.2894	(23.136)	0	0	0
2022/06/07	2030	04/08/2022	9.56	Put	Bond Future	2,608.7200	2.6087	2,907.7700	2.9078	11.463	0	0	0
2022/06/07	2030	04/08/2022	10.95	Call	Bond Future	4,514.7600	4.5148	4,162.4200	4.1624	(7.804)	0	0	0
2022/06/07	2030	04/08/2022	10.95	Put	Bond Future	148.6800	0.1487	182.5000	0.1825	22.747	0	0	800
2022/06/07	2030	04/08/2022			Bond Future	10.0156	89.7831	10.0959	89.3969	0.802	0.0000	0.0000	99,182
2022/06/07	2030	04/08/2022	8.30	Call	Bond Future	0.9100	0.0009	0.4900	0.0005	(46.154)	0	0	800
2022/06/07	2030	04/08/2022	8.30	Put	Bond Future	8,784.9800	8.7850	9,170.7200	9.1707	4.391	0	0	0
2022/06/07	2030	04/08/2022	9.05	Call	Bond Future	52.0700	0.0521	34.9000	0.0349	(32.975)	0	0	800
2022/06/07	2030	04/08/2022	9.05	Put	Bond Future	4,867.6400	4.8676	5,236.6300	5.2366	7.580	0	0	0
2022/06/07	2030	04/08/2022	9.54	Call	Bond Future	353.8700	0.3539	270.8000	0.2708	(23.475)	0	0	0
2022/06/07	2030	04/08/2022	9.54	Put	Bond Future	2,685.6900	2.6857	2,988.7800	2.9888	11.285	0	0	0
2022/06/07	2030	04/08/2022	9.55	Call	Bond Future	365.1200	0.3651	280.0300	0.2800	(23.305)	0	0	0
2022/06/07	2030	04/08/2022	9.55	Put	Bond Future	2,647.1200	2.6471	2,948.1900	2.9482	11.373	0	0	0
2022/06/07	2030	03/11/2022	10.10	Call	Bond Future	1,611.9100	1.6119	1,429.2900	1.4293	(11.329)	0	0	0
2022/06/07	2030	03/11/2022	10.10	Put	Bond Future	2,114.7300	2.1147	2,324.3000	2.3243	9.910	0	0	0
2022/06/07	2030	03/11/2022	10.20	Put	Bond Future	1,879.9000	1.8799	2,073.5300	2.0735	10.300	0	0	0
2022/06/07	2030	03/11/2022	9.70	Call	Bond Future	860.7900	0.8608	741.2800	0.7413	(13.884)	0	0	500
2022/06/07	2030	03/11/2022	9.70	Put	Bond Future	3,268.7100	3.2687	3,541.3900	3.5414	8.342	0	0	0
2022/06/07	2030	03/11/2022			Bond Future	10.2074	91.0542	10.2917	90.6620	0.826	0.0000	0.0000	18,740
2022/06/07	2030	03/11/2022	10.20	Call	Bond Future	1,845.4600	1.8455	1,646.9000	1.6469	(10.759)	0	0	500
2022/06/07	2030	03/11/2022	11.57	Call	Bond Future	6,418.4600	6.4185	6,072.7300	6.0727	(5.386)	0	0	0
2022/06/07	2030	03/11/2022	11.57	Put	Bond Future	339.6700	0.3397	386.1300	0.3861	13.678	0	0	500
2022/06/07	2030	03/11/2022	10.08	Call	Bond Future	1,567.2500	1.5672	1,387.8500	1.3878	(11.447)	0	0	0
2022/06/07	2030	03/11/2022	10.08	Put	Bond Future	2,164.1200	2.1641	2,376.9100	2.3769	9.833	0	0	0
2022/06/07	2030	03/11/2022	10.09	Call	Bond Future	1,589.6000	1.5896	1,408.5900	1.4086	(11.387)	0	0	0
2022/06/07	2030	03/11/2022	10.09	Put	Bond Future	2,139.4300	2.1394	2,350.6100	2.3506	9.871	0	0	0
2022/06/07	2030	02/02/2023	11.16	Put	Bond Future	1,148.0000	1.1480	1,259.2300	1.2592	9.689	0	0	400
2022/06/07	2030	02/02/2023	9.99	Call	Bond Future	1,492.8400	1.4928	1,338.1700	1.3382	(10.361)	0	0	0
2022/06/07	2030	02/02/2023	10.00	Call	Bond Future	1,511.4800	1.5115	1,355.5300	1.3555	(10.318)	0	0	0
2022/06/07	2030	02/02/2023	10.01	Put	Bond Future	3,212.3900	3.2124	3,454.6300	3.4546	7.541	0	0	0
2022/06/07	2030	02/02/2023	9.80	Call	Bond Future	1,166.7500	1.1667	1,036.0400	1.0360	(11.203)	0	0	0
2022/06/07	2030	02/02/2023	9.94	Put	Bond Future	3,408.6300	3.4086	3,659.8000	3.6598	7.369	0	0	102
2022/06/07	2030	02/02/2023	9.20	Call	Bond Future	448.6500	0.4487	384.3100	0.3843	(14.341)	0	0	0
2022/06/07	2030	02/02/2023	9.20	Put	Bond Future	5,974.9200	5.9749	6,310.0500	6.3100	5.609	0	0	0
2022/06/07	2030	02/02/2023	9.66	Call	Bond Future	957.9200	0.9579	844.2500	0.8442	(11.866)	0	0	0
2022/06/07	2030	02/02/2023	9.66	Put	Bond Future	4,276.2800	4.2763	4,562.0800	4.5621	6.683	0	0	102
2022/06/07	2030	02/02/2023	8.81	Put	Bond Future	7,667.8000	7.6678	8,031.6800	8.0317	4.746	0	0	0
2022/06/07	2030	02/02/2023	9.04	Call	Bond Future	329.3600	0.3294	278.9300	0.2789	(15.312)	0	0	0
2022/06/07	2030	02/02/2023	9.04	Put	Bond Future	6,639.2600	6.6393	6,988.3000	6.9883	5.257	0	0	0
2022/06/07	2030	02/02/2023	9.08	Put	Bond Future	6,469.8600	6.4699	6,815.6000	6.8156	5.344	0	0	0
2022/06/07	2030	02/02/2023			Bond Future	10.3783	88.5432	10.4671	88.1437	0.855	0.0000	0.0000	0
2022/06/07	2030	02/02/2023	11.12	Call	Bond Future	4,458.5000	4.4585	4,173.7500	4.1738	(6.387)	0	0	0
2022/06/07	2030	02/02/2023	11.12	Put	Bond Future	1,190.0600	1.1901	1,304.7800	1.3048	9.640	0	0	0
2022/06/07	2030	02/02/2023	11.16	Call	Bond Future	4,588.3100	4.5883	4,300.0700	4.3001	(6.282)	0	0	0
2022/06/07	2030	02/02/2023	9.99	Put	Bond Future	3,267.4700	3.2675	3,512.2700	3.5123	7.492	0	0	0
2022/06/07	2030	02/02/2023	10.00	Put	Bond Future	3,239.8500	3.2399	3,483.3700	3.4834	7.516	0	0	0

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2022/06/07	2030	02/02/2023	10.01	Call	Bond Future	1,530.2600	1.5303	1,373.0300	1.3730	(10.275)	0	0	0
2022/06/07	2030	02/02/2023	9.80	Put	Bond Future	3,826.1500	3.8262	4,094.9100	4.0949	7.024	0	0	0
2022/06/07	2030	02/02/2023	9.83	Call	Bond Future	1,215.0300	1.2150	1,080.5900	1.0806	(11.065)	0	0	400
2022/06/07	2030	02/02/2023	9.83	Put	Bond Future	3,734.0000	3.7340	3,999.0300	3.9990	7.098	0	0	0
2022/06/07	2030	02/02/2023	9.94	Call	Bond Future	1,402.2200	1.4022	1,253.9200	1.2539	(10.576)	0	0	0
2022/06/07	2030	02/02/2023	9.79	Call	Bond Future	1,150.8400	1.1508	1,021.3800	1.0214	(11.249)	0	0	0
2022/06/07	2030	02/02/2023	9.79	Put	Bond Future	3,857.1100	3.8571	4,127.1200	4.1271	7.000	0	0	0
2022/06/07	2030	02/02/2023	8.81	Call	Bond Future	216.9800	0.2170	181.3900	0.1814	(16.402)	0	0	102
2022/06/07	2030	02/02/2023	9.08	Call	Bond Future	356.6400	0.3566	302.9100	0.3029	(15.066)	0	0	400
2022/06/07	2030	04/05/2023	11.34	Call	Bond Future	4,883.1400	4.8831	4,598.7400	4.5987	(5.824)	0	0	0
2022/06/07	2030	04/05/2023	11.34	Put	Bond Future	1,457.0900	1.4571	1,579.9900	1.5800	8.435	0	0	150
2022/06/07	2030	04/05/2023	10.52	Call	Bond Future	2,618.3900	2.6184	2,411.4400	2.4114	(7.904)	0	0	0
2022/06/07	2030	04/05/2023	10.52	Put	Bond Future	2,687.9700	2.6880	2,888.3200	2.8883	7.454	0	0	0
2022/06/07	2030	04/05/2023	10.53	Call	Bond Future	2,642.2300	2.6422	2,434.1900	2.4342	(7.874)	0	0	0
2022/06/07	2030	04/05/2023	10.53	Put	Bond Future	2,668.0900	2.6681	2,867.3500	2.8674	7.468	0	0	0
2022/06/07	2030	04/05/2023	9.58	Put	Bond Future	5,243.4000	5.2434	5,546.3200	5.5463	5.777	0	0	0
2022/06/07	2030	04/05/2023	9.78	Call	Bond Future	1,215.9600	1.2160	1,090.5400	1.0905	(10.314)	0	0	400
2022/06/07	2030	04/05/2023	9.78	Put	Bond Future	4,598.0900	4.5981	4,879.9700	4.8800	6.130	0	0	0
2022/06/07	2030	04/05/2023	10.00	Call	Bond Future	1,573.0100	1.5730	1,423.4700	1.4235	(9.507)	0	0	1,080
2022/06/07	2030	04/05/2023	10.00	Put	Bond Future	3,954.1800	3.9542	4,211.9400	4.2119	6.519	0	0	0
2022/06/07	2030	04/05/2023	9.03	Call	Bond Future	421.6900	0.4217	365.2100	0.3652	(13.394)	0	0	400
2022/06/07	2030	04/05/2023	9.03	Put	Bond Future	7,322.5100	7.3225	7,673.3300	7.6733	4.791	0	0	0
2022/06/07	2030	04/05/2023			Bond Future	10.5359	90.1321	10.6294	89.7248	0.887	0.0000	0.0000	0
2022/06/07	2030	04/05/2023	11.62	Call	Bond Future	5,765.6400	5.7656	5,461.0300	5.4610	(5.283)	0	0	0
2022/06/07	2030	04/05/2023	11.62	Put	Bond Future	1,186.3200	1.1863	1,289.0100	1.2890	8.656	0	0	400
2022/06/07	2030	04/05/2023	12.04	Call	Bond Future	7,146.3800	7.1464	6,817.0600	6.8171	(4.608)	0	0	0
2022/06/07	2030	04/05/2023	12.04	Put	Bond Future	874.3400	0.8743	952.3200	0.9523	8.919	0	0	1,080
2022/06/07	2030	04/05/2023	10.54	Call	Bond Future	2,665.8200	2.6658	2,456.7100	2.4567	(7.844)	0	0	0
2022/06/07	2030	04/05/2023	10.54	Put	Bond Future	2,647.9900	2.6480	2,846.1800	2.8462	7.485	0	0	0
2022/06/07	2030	04/05/2023	9.58	Call	Bond Future	939.1900	0.9392	834.8100	0.8348	(11.114)	0	0	150
2022/06/07	2032	04/08/2022	8.97	Call	Bond Future	1.6500	0.0017	0.8700	0.0009	(47.273)	0	0	800
2022/06/07	2032	04/08/2022	8.97	Put	Bond Future	8,722.1700	8.7222	9,155.8500	9.1559	4.972	0	0	0
2022/06/07	2032	04/08/2022	9.40	Call	Bond Future	22.6600	0.0227	13.9900	0.0140	(38.261)	0	0	0
2022/06/07	2032	04/08/2022	9.40	Put	Bond Future	6,136.8000	6.1368	6,562.5900	6.5626	6.938	0	0	0
2022/06/07	2032	04/08/2022	9.72	Call	Bond Future	122.4900	0.1225	85.3400	0.0853	(30.329)	0	0	800
2022/06/07	2032	04/08/2022	9.72	Put	Bond Future	4,357.5600	4.3576	4,754.8700	4.7549	9.118	0	0	0
2022/06/07	2032	04/08/2022	10.21	Put	Bond Future	2,161.1400	2.1611	2,450.9500	2.4509	13.410	0	0	0
2022/06/07	2032	04/08/2022	10.22	Call	Bond Future	726.4900	0.7265	579.0600	0.5791	(20.293)	0	0	0
2022/06/07	2032	04/08/2022	9.80	Call	Bond Future	174.2000	0.1742	124.6000	0.1246	(28.473)	0	0	900
2022/06/07	2032	04/08/2022	10.20	Put	Bond Future	2,197.7100	2.1977	2,490.2900	2.4903	13.313	0	0	0
2022/06/07	2032	04/08/2022			Bond Future	10.4744	89.6550	10.5546	89.2206	0.765	0.0000	0.0000	79,271
2022/06/07	2032	04/08/2022	11.89	Call	Bond Future	7,306.9000	7.3069	6,883.7600	6.8838	(5.791)	0	0	0
2022/06/07	2032	04/08/2022	11.89	Put	Bond Future	44.7300	0.0447	56.0500	0.0561	25.307	0	0	0
2022/06/07	2032	04/08/2022	10.70	Call	Bond Future	2,065.5700	2.0656	1,784.2100	1.7842	(13.621)	0	0	0
2022/06/07	2032	04/08/2022	10.70	Put	Bond Future	850.4400	0.8504	1,003.5400	1.0035	18.002	0	0	7,500
2022/06/07	2032	04/08/2022	11.00	Call	Bond Future	3,241.6100	3.2416	2,897.1000	2.8971	(10.628)	0	0	0
2022/06/07	2032	04/08/2022	11.00	Put	Bond Future	445.3200	0.4453	535.2700	0.5353	20.199	0	0	7,500

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2022/06/07	2032	04/08/2022	11.60	Call	Bond Future	5,943.4600	5.9435	5,532.9900	5.5330	(6.906)	0	0	0
2022/06/07	2032	04/08/2022	11.60	Put	Bond Future	100.5400	0.1005	124.5300	0.1245	23.861	0	0	800
2022/06/07	2032	04/08/2022	10.21	Call	Bond Future	707.1000	0.7071	562.4500	0.5624	(20.457)	0	0	0
2022/06/07	2032	04/08/2022	10.22	Put	Bond Future	2,124.9600	2.1250	2,411.9900	2.4120	13.508	0	0	0
2022/06/07	2032	04/08/2022	10.50	Call	Bond Future	1,409.6900	1.4097	1,181.9400	1.1819	(16.156)	0	0	900
2022/06/07	2032	04/08/2022	10.50	Put	Bond Future	1,270.8400	1.2708	1,477.5500	1.4775	16.266	0	0	0
2022/06/07	2032	04/08/2022	9.80	Put	Bond Future	3,947.3700	3.9474	4,332.2300	4.3322	9.750	0	0	0
2022/06/07	2032	04/08/2022	10.10	Call	Bond Future	515.9000	0.5159	400.7300	0.4007	(22.324)	0	0	0
2022/06/07	2032	04/08/2022	10.10	Put	Bond Future	2,584.3400	2.5843	2,903.6300	2.9036	12.355	0	0	0
2022/06/07	2032	04/08/2022	10.20	Call	Bond Future	688.0500	0.6881	546.1700	0.5462	(20.621)	0	0	0
2022/06/07	2032	03/11/2022	10.56	Put	Bond Future	2,322.2900	2.3223	2,557.0900	2.5571	10.111	0	0	180
2022/06/07	2032	03/11/2022	10.16	Call	Bond Future	919.5000	0.9195	787.1700	0.7872	(14.392)	0	0	0
2022/06/07	2032	03/11/2022	10.16	Put	Bond Future	3,624.6500	3.6246	3,933.4500	3.9335	8.519	0	0	180
2022/06/07	2032	03/11/2022	9.46	Put	Bond Future	6,829.6200	6.8296	7,236.9600	7.2370	5.964	0	0	0
2022/06/07	2032	03/11/2022	9.92	Call	Bond Future	553.3200	0.5533	461.8600	0.4619	(16.529)	0	0	750
2022/06/07	2032	03/11/2022	9.92	Put	Bond Future	4,592.9400	4.5929	4,942.6100	4.9426	7.613	0	0	0
2022/06/07	2032	03/11/2022	10.11	Put	Bond Future	3,814.5600	3.8146	4,132.2500	4.1323	8.328	0	0	454
2022/06/07	2032	03/11/2022	9.31	Put	Bond Future	7,658.7100	7.6587	8,075.8400	8.0758	5.446	0	0	0
2022/06/07	2032	03/11/2022	9.36	Call	Bond Future	121.2100	0.1212	94.2400	0.0942	(22.251)	0	0	454
2022/06/07	2032	03/11/2022	9.36	Put	Bond Future	7,379.2100	7.3792	7,793.3700	7.7934	5.613	0	0	0
2022/06/07	2032	03/11/2022			Bond Future	10.6615	86.7733	10.7453	86.3322	0.786	0.0000	0.0000	87,931
2022/06/07	2032	03/11/2022	11.55	Call	Bond Future	5,207.2200	5.2072	4,854.2700	4.8543	(6.778)	0	0	0
2022/06/07	2032	03/11/2022	11.55	Put	Bond Future	678.2900	0.6783	766.4700	0.7665	13.000	0	0	500
2022/06/07	2032	03/11/2022	12.30	Call	Bond Future	8,363.7500	8.3638	7,959.1000	7.9591	(4.838)	0	0	0
2022/06/07	2032	03/11/2022	12.30	Put	Bond Future	257.5200	0.2575	294.0000	0.2940	14.166	0	0	750
2022/06/07	2032	03/11/2022	10.56	Call	Bond Future	1,783.6700	1.7837	1,577.3400	1.5773	(11.568)	0	0	0
2022/06/07	2032	03/11/2022	10.66	Call	Bond Future	2,051.0100	2.0510	1,826.2100	1.8262	(10.960)	0	0	0
2022/06/07	2032	03/11/2022	10.66	Put	Bond Future	2,058.9900	2.0590	2,275.3200	2.2753	10.507	0	0	0
2022/06/07	2032	03/11/2022	10.67	Call	Bond Future	2,078.8700	2.0789	1,852.2500	1.8522	(10.901)	0	0	750
2022/06/07	2032	03/11/2022	10.67	Put	Bond Future	2,034.0300	2.0340	2,248.5400	2.2485	10.546	0	0	0
2022/06/07	2032	03/11/2022	10.21	Call	Bond Future	1,010.8100	1.0108	869.4200	0.8694	(13.988)	0	0	500
2022/06/07	2032	03/11/2022	10.21	Put	Bond Future	3,441.2400	3.4412	3,740.9800	3.7410	8.710	0	0	0
2022/06/07	2032	03/11/2022	10.49	Call	Bond Future	1,608.6500	1.6087	1,415.3900	1.4154	(12.014)	0	0	0
2022/06/07	2032	03/11/2022	10.49	Put	Bond Future	2,521.3000	2.5213	2,769.1700	2.7692	9.831	0	0	454
2022/06/07	2032	03/11/2022	9.46	Call	Bond Future	157.3000	0.1573	123.5100	0.1235	(21.481)	0	0	500
2022/06/07	2032	03/11/2022	10.11	Call	Bond Future	833.5700	0.8336	710.1300	0.7101	(14.809)	0	0	0
2022/06/07	2032	03/11/2022	9.31	Call	Bond Future	106.0400	0.1060	82.0400	0.0820	(22.633)	0	0	180
2022/06/07	2032	02/02/2023	11.69	Call	Bond Future	5,449.6000	5.4496	5,115.5100	5.1155	(6.131)	0	0	0
2022/06/07	2032	02/02/2023	11.69	Put	Bond Future	1,160.2000	1.1602	1,275.2900	1.2753	9.920	0	0	0
2022/06/07	2032	02/02/2023	10.40	Call	Bond Future	1,555.1500	1.5551	1,388.1000	1.3881	(10.742)	0	0	0
2022/06/07	2032	02/02/2023	10.40	Put	Bond Future	3,789.3300	3.7893	4,071.4600	4.0715	7.445	0	0	0
2022/06/07	2032	02/02/2023	10.50	Call	Bond Future	1,767.0100	1.7670	1,585.1100	1.5851	(10.294)	0	0	0
2022/06/07	2032	02/02/2023	10.50	Put	Bond Future	3,471.1100	3.4711	3,738.3900	3.7384	7.700	0	0	454
2022/06/07	2032	02/02/2023	10.67	Call	Bond Future	2,164.8600	2.1649	1,957.6700	1.9577	(9.571)	0	0	750
2022/06/07	2032	02/02/2023	10.67	Put	Bond Future	2,977.5300	2.9775	3,219.5200	3.2195	8.127	0	0	0
2022/06/07	2032	02/02/2023	10.22	Call	Bond Future	1,212.7500	1.2128	1,071.9700	1.0720	(11.608)	0	0	500
2022/06/07	2032	02/02/2023	10.22	Put	Bond Future	4,411.8400	4.4118	4,720.2400	4.7202	6.990	0	0	0
2022/06/07	2032	02/02/2023	9.47	Call	Bond Future	300.1700	0.3002	251.0900	0.2511	(16.351)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/07	2032	02/02/2023	9.47	Put	Bond Future	7,673.6500	7.6737	8,073.7500	8.0738	5.214	0	0	0
2022/06/07	2032	02/02/2023	9.92	Call	Bond Future	745.9900	0.7460	646.7300	0.6467	(13.306)	0	0	750
2022/06/07	2032	02/02/2023	9.92	Put	Bond Future	5,584.6100	5.5846	5,934.5300	5.9345	6.266	0	0	0
2022/06/07	2032	02/02/2023			Bond Future	10.8270	88.1992	10.9147	87.7501	0.809	0.0000	0.0000	0
2022/06/07	2032	02/02/2023	11.84	Call	Bond Future	6,015.7000	6.0157	5,668.4600	5.6685	(5.772)	0	0	0
2022/06/07	2032	02/02/2023	11.84	Put	Bond Future	1,010.2400	1.0102	1,112.1800	1.1122	10.091	0	0	500
2022/06/07	2032	02/02/2023	12.75	Call	Bond Future	9,574.7000	9.5747	9,170.8100	9.1708	(4.218)	0	0	0
2022/06/07	2032	02/02/2023	12.75	Put	Bond Future	402.0900	0.4021	447.3800	0.4474	11.264	0	0	750
2022/06/07	2032	02/02/2023	10.38	Call	Bond Future	1,514.5800	1.5146	1,350.4800	1.3505	(10.835)	0	0	0
2022/06/07	2032	02/02/2023	10.38	Put	Bond Future	3,855.2800	3.8553	4,140.3600	4.1404	7.395	0	0	0
2022/06/07	2032	02/02/2023	10.39	Call	Bond Future	1,534.7900	1.5348	1,369.2100	1.3692	(10.788)	0	0	0
2022/06/07	2032	02/02/2023	10.39	Put	Bond Future	3,822.2100	3.8222	4,105.8100	4.1058	7.420	0	0	0
2022/06/07	2032	02/02/2023	10.16	Call	Bond Future	1,107.9800	1.1080	975.8300	0.9758	(11.927)	0	0	0
2022/06/07	2032	02/02/2023	10.16	Put	Bond Future	4,631.8200	4.6318	4,948.8500	4.9488	6.845	0	0	454
2022/06/07	2032	02/02/2023	9.31	Call	Bond Future	218.5900	0.2186	181.0000	0.1810	(17.197)	0	0	454
2022/06/07	2032	02/02/2023	9.31	Put	Bond Future	8,515.8200	8.5158	8,927.4100	8.9274	4.833	0	0	0
2022/06/07	2032	04/05/2023	10.89	Call	Bond Future	2,713.7000	2.7137	2,489.1600	2.4892	(8.274)	0	0	0
2022/06/07	2032	04/05/2023	10.89	Put	Bond Future	3,150.3100	3.1503	3,383.6600	3.3837	7.407	0	0	0
2022/06/07	2032	04/05/2023			Bond Future	10.9768	85.6228	11.0685	85.1649	0.835	0.0000	0.0000	0
2022/06/07	2032	04/05/2023	10.87	Call	Bond Future	2,663.6900	2.6637	2,441.7000	2.4417	(8.334)	0	0	0
2022/06/07	2032	04/05/2023	10.87	Put	Bond Future	3,201.2800	3.2013	3,437.1800	3.4372	7.369	0	0	0
2022/06/07	2032	04/05/2023	10.88	Call	Bond Future	2,688.6300	2.6886	2,465.3700	2.4654	(8.304)	0	0	0
2022/06/07	2032	04/05/2023	10.88	Put	Bond Future	3,175.7100	3.1757	3,410.3400	3.4103	7.388	0	0	0
2022/06/07	2033	04/08/2022			Bond Future	116.1366	116.1366	115.8973	115.8973	(0.206)	0.0000	0.0000	7,046
2022/06/07	2033	03/11/2022			Bond Future	116.4795	116.4795	116.2359	116.2359	(0.209)	0.0000	0.0000	0
2022/06/07	2033	02/02/2023			Bond Future	118.4163	118.4163	118.1676	118.1676	(0.210)	0.0000	0.0000	0
2022/06/07	2033	04/05/2023			Bond Future	119.1909	119.1909	118.9366	118.9366	(0.213)	0.0000	0.0000	0
2022/06/07	2037	04/08/2022	10.89	Call	Bond Future	1,185.8400	1.1858	973.3700	0.9734	(17.917)	0	0	0
2022/06/07	2037	04/08/2022	10.89	Put	Bond Future	1,947.3700	1.9474	2,228.1900	2.2282	14.420	0	0	0
2022/06/07	2037	04/08/2022	10.90	Call	Bond Future	1,213.7200	1.2137	998.0100	0.9980	(17.773)	0	0	0
2022/06/07	2037	04/08/2022	11.95	Call	Bond Future	5,718.5400	5.7185	5,270.3500	5.2703	(7.837)	0	0	0
2022/06/07	2037	04/08/2022	11.95	Put	Bond Future	207.6300	0.2076	252.7300	0.2527	21.721	0	0	1,050
2022/06/07	2037	04/08/2022	10.91	Put	Bond Future	1,878.2100	1.8782	2,152.5400	2.1525	14.606	0	0	0
2022/06/07	2037	04/08/2022			Bond Future	11.0122	82.2470	11.0923	81.7538	0.727	0.0000	0.0000	135,028
2022/06/07	2037	04/08/2022	10.10	Call	Bond Future	67.8900	0.0679	45.0300	0.0450	(33.672)	0	0	50
2022/06/07	2037	04/08/2022	10.10	Put	Bond Future	6,010.9700	6.0110	6,481.4000	6.4814	7.826	0	0	0
2022/06/07	2037	04/08/2022	10.90	Put	Bond Future	1,912.5600	1.9126	2,190.1400	2.1901	14.514	0	0	50
2022/06/07	2037	04/08/2022	10.91	Call	Bond Future	1,241.9900	1.2420	1,023.0300	1.0230	(17.630)	0	0	0
2022/06/07	2037	04/08/2022	11.21	Call	Bond Future	2,269.0600	2.2691	1,957.3600	1.9574	(13.737)	0	0	1,050
2022/06/07	2037	04/08/2022	11.21	Put	Bond Future	1,058.8100	1.0588	1,240.4000	1.2404	17.150	0	0	0
2022/06/07	2037	04/08/2022	11.42	Call	Bond Future	3,156.0500	3.1561	2,791.1400	2.7911	(11.562)	0	0	0
2022/06/07	2037	04/08/2022	11.42	Put	Bond Future	689.4200	0.6894	817.8000	0.8178	18.621	0	0	50
2022/06/07	2037	03/11/2022	11.32	Call	Bond Future	2,861.3900	2.8614	2,576.2000	2.5762	(9.967)	0	0	0
2022/06/07	2037	03/11/2022	11.30	Put	Bond Future	2,067.3300	2.0673	2,286.8500	2.2869	10.619	0	0	0
2022/06/07	2037	03/11/2022	11.31	Call	Bond Future	2,826.1400	2.8261	2,542.9100	2.5429	(10.022)	0	0	0
2022/06/07	2037	03/11/2022	11.31	Put	Bond Future	2,042.9800	2.0430	2,260.5500	2.2606	10.650	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
2022/06/07	2037	03/11/2022			Bond Future	11.1795	83.4116	11.2627	82.9108	0.745	0.0000	0.0000	2,000
2022/06/07	2037	03/11/2022	11.32	Put	Bond Future	2,018.6900	2.0187	2,234.3000	2.2343	10.681	0	0	0
2022/06/07	2037	03/11/2022	11.30	Call	Bond Future	2,790.8800	2.7909	2,509.6000	2.5096	(10.079)	0	0	0
2022/06/07	2037	02/02/2023	11.03	Call	Bond Future	2,083.5700	2.0836	1,871.3100	1.8713	(10.187)	0	0	0
2022/06/07	2037	02/02/2023	11.03	Put	Bond Future	3,893.7400	3.8937	4,191.2400	4.1912	7.640	0	0	0
2022/06/07	2037	02/02/2023	11.04	Call	Bond Future	2,109.7000	2.1097	1,895.7200	1.8957	(10.143)	0	0	0
2022/06/07	2037	02/02/2023	11.04	Put	Bond Future	3,858.8300	3.8588	4,154.6100	4.1546	7.665	0	0	0
2022/06/07	2037	02/02/2023			Bond Future	11.3313	80.5252	11.4179	80.0155	0.765	0.0000	0.0000	0
2022/06/07	2037	02/02/2023	11.05	Call	Bond Future	2,135.7500	2.1357	1,920.0500	1.9200	(10.099)	0	0	0
2022/06/07	2037	02/02/2023	11.05	Put	Bond Future	3,823.9100	3.8239	4,117.9700	4.1180	7.690	0	0	0
2022/06/07	2037	04/05/2023	11.30	Call	Bond Future	2,941.3000	2.9413	2,696.1900	2.6962	(8.333)	0	0	0
2022/06/07	2037	04/05/2023	11.30	Put	Bond Future	3,941.4000	3.9414	4,215.8200	4.2158	6.963	0	0	0
2022/06/07	2037	04/05/2023	11.31	Call	Bond Future	2,969.4000	2.9694	2,722.8400	2.7228	(8.303)	0	0	0
2022/06/07	2037	04/05/2023	11.31	Put	Bond Future	3,910.5400	3.9105	4,183.5100	4.1835	6.980	0	0	0
2022/06/07	2037	04/05/2023			Bond Future	11.4711	81.9717	11.5612	81.4521	0.786	0.0000	0.0000	0
2022/06/07	2037	04/05/2023	11.32	Call	Bond Future	2,997.3200	2.9973	2,749.3300	2.7493	(8.274)	0	0	0
2022/06/07	2037	04/05/2023	11.32	Put	Bond Future	3,879.5600	3.8796	4,151.1000	4.1511	6.999	0	0	0
2022/06/07	2038	04/08/2022			Bond Future	132.8427	132.8427	131.8683	131.8683	(0.733)	0.0000	0.0000	4,102
2022/06/07	2038	03/11/2022			Bond Future	134.7542	134.7542	133.7648	133.7648	(0.734)	0.0000	0.0000	0
2022/06/07	2038	02/02/2023			Bond Future	135.1029	135.1029	134.0958	134.0958	(0.745)	0.0000	0.0000	0
2022/06/07	2038	04/05/2023			Bond Future	137.5485	137.5485	136.5223	136.5223	(0.746)	0.0000	0.0000	0
2022/06/07	2040	04/08/2022	9.70	Put	Bond Future	10,376.9300	10.3769	10,905.8500	10.9059	5.097	0	0	0
2022/06/07	2040	04/08/2022	11.05	Call	Bond Future	1,412.8700	1.4129	1,167.5700	1.1676	(17.362)	0	0	0
2022/06/07	2040	04/08/2022	11.05	Put	Bond Future	1,903.9000	1.9039	2,189.1100	2.1891	14.980	0	0	0
2022/06/07	2040	04/08/2022	12.24	Put	Bond Future	141.3600	0.1414	173.6000	0.1736	22.807	0	0	460
2022/06/07	2040	04/08/2022			Bond Future	11.1235	84.0282	11.2036	83.4977	0.720	0.0000	0.0000	120,043
2022/06/07	2040	04/08/2022	9.70	Call	Bond Future	3.5200	0.0035	1.9300	0.0019	(45.170)	0	0	460
2022/06/07	2040	04/08/2022	10.70	Call	Bond Future	549.4600	0.5495	422.5600	0.4226	(23.095)	0	0	460
2022/06/07	2040	04/08/2022	10.70	Put	Bond Future	3,442.9300	3.4429	3,846.5400	3.8465	11.723	0	0	0
2022/06/07	2040	04/08/2022	11.03	Call	Bond Future	1,350.1500	1.3501	1,111.8700	1.1119	(17.648)	0	0	0
2022/06/07	2040	04/08/2022	11.03	Put	Bond Future	1,975.6500	1.9756	2,267.8800	2.2679	14.792	0	0	0
2022/06/07	2040	04/08/2022	11.04	Call	Bond Future	1,381.3100	1.3813	1,139.5200	1.1395	(17.504)	0	0	0
2022/06/07	2040	04/08/2022	11.04	Put	Bond Future	1,939.5300	1.9395	2,228.2500	2.2282	14.886	0	0	0
2022/06/07	2040	04/08/2022	12.24	Call	Bond Future	7,081.4200	7.0814	6,583.1500	6.5832	(7.036)	0	0	0
2022/06/07	2040	03/11/2022	11.40	Call	Bond Future	2,959.2100	2.9592	2,657.6000	2.6576	(10.192)	0	0	0
2022/06/07	2040	03/11/2022	11.41	Put	Bond Future	2,193.0400	2.1930	2,427.9000	2.4279	10.709	0	0	0
2022/06/07	2040	03/11/2022	12.52	Call	Bond Future	8,016.5300	8.0165	7,552.1900	7.5522	(5.792)	0	0	0
2022/06/07	2040	03/11/2022	10.70	Call	Bond Future	952.8500	0.9528	809.0000	0.8090	(15.097)	0	0	1,100
2022/06/07	2040	03/11/2022	11.20	Call	Bond Future	2,270.8300	2.2708	2,013.1600	2.0132	(11.347)	0	0	1,100
2022/06/07	2040	03/11/2022	11.20	Put	Bond Future	2,830.0100	2.8300	3,110.9400	3.1109	9.927	0	0	0
2022/06/07	2040	03/11/2022	11.39	Call	Bond Future	2,922.7200	2.9227	2,623.2400	2.6232	(10.247)	0	0	0
2022/06/07	2040	03/11/2022			Bond Future	11.2856	85.2181	11.3688	84.6795	0.738	0.0000	0.0000	3,965
2022/06/07	2040	03/11/2022	11.40	Put	Bond Future	2,220.4100	2.2204	2,457.4000	2.4574	10.673	0	0	0
2022/06/07	2040	03/11/2022	11.41	Call	Bond Future	2,995.9100	2.9959	2,692.1700	2.6922	(10.138)	0	0	0
2022/06/07	2040	03/11/2022	12.52	Put	Bond Future	565.1500	0.5652	639.4100	0.6394	13.140	0	0	1,100
2022/06/07	2040	03/11/2022	10.70	Put	Bond Future	4,900.7600	4.9008	5,295.5100	5.2955	8.055	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/07	2040	03/11/2022	11.39	Put	Bond Future	2,248.0600	2.2481	2,487.1800	2.4872	10.637	0	0	0
2022/06/07	2040	02/02/2023	11.12	Call	Bond Future	2,258.6500	2.2587	2,030.8100	2.0308	(10.087)	0	0	0
2022/06/07	2040	02/02/2023	11.12	Put	Bond Future	4,287.3800	4.2874	4,607.7600	4.6078	7.473	0	0	0
2022/06/07	2040	02/02/2023	12.24	Call	Bond Future	6,423.2000	6.4232	6,020.8200	6.0208	(6.264)	0	0	0
2022/06/07	2040	02/02/2023	12.24	Put	Bond Future	1,531.5500	1.5316	1,677.3900	1.6774	9.522	0	0	0
2022/06/07	2040	02/02/2023	12.27	Call	Bond Future	6,555.4200	6.5554	6,149.6500	6.1497	(6.190)	0	0	0
2022/06/07	2040	02/02/2023	12.27	Put	Bond Future	1,490.9200	1.4909	1,633.3700	1.6334	9.555	0	0	400
2022/06/07	2040	02/02/2023	10.96	Call	Bond Future	1,836.4700	1.8365	1,637.8500	1.6378	(10.815)	0	0	400
2022/06/07	2040	02/02/2023	10.96	Put	Bond Future	4,932.9600	4.9330	5,282.5600	5.2826	7.087	0	0	0
2022/06/07	2040	02/02/2023	10.93	Call	Bond Future	1,761.8400	1.7618	1,568.7100	1.5687	(10.962)	0	0	0
2022/06/07	2040	02/02/2023			Bond Future	11.4329	82.1111	11.5195	81.5629	0.758	0.0000	0.0000	0
2022/06/07	2040	02/02/2023	11.10	Call	Bond Future	2,203.4600	2.2035	1,979.2700	1.9793	(10.174)	0	0	0
2022/06/07	2040	02/02/2023	11.10	Put	Bond Future	4,364.5200	4.3645	4,688.5500	4.6886	7.424	0	0	0
2022/06/07	2040	02/02/2023	11.11	Call	Bond Future	2,230.9600	2.2310	2,004.9500	2.0050	(10.131)	0	0	0
2022/06/07	2040	02/02/2023	11.11	Put	Bond Future	4,325.8100	4.3258	4,648.0200	4.6480	7.449	0	0	0
2022/06/07	2040	02/02/2023	10.18	Call	Bond Future	458.6000	0.4586	387.1400	0.3871	(15.582)	0	0	0
2022/06/07	2040	02/02/2023	10.18	Put	Bond Future	9,073.3100	9.0733	9,550.0700	9.5501	5.255	0	0	0
2022/06/07	2040	02/02/2023	10.21	Call	Bond Future	485.1900	0.4852	410.3400	0.4103	(15.427)	0	0	400
2022/06/07	2040	02/02/2023	10.21	Put	Bond Future	8,877.6300	8.8776	9,351.0000	9.3510	5.332	0	0	0
2022/06/07	2040	02/02/2023	10.93	Put	Bond Future	5,060.8800	5.0609	5,415.9700	5.4160	7.016	0	0	0
2022/06/07	2040	04/05/2023	11.43	Call	Bond Future	3,250.6400	3.2506	2,981.5200	2.9815	(8.279)	0	0	0
2022/06/07	2040	04/05/2023	11.43	Put	Bond Future	4,121.0000	4.1210	4,410.5900	4.4106	7.027	0	0	0
2022/06/07	2040	04/05/2023	12.78	Call	Bond Future	8,467.2400	8.4672	8,032.4300	8.0324	(5.135)	0	0	0
2022/06/07	2040	04/05/2023	12.78	Put	Bond Future	1,428.2800	1.4283	1,552.1800	1.5522	8.675	0	0	400
2022/06/07	2040	04/05/2023			Bond Future	11.5684	83.5864	11.6584	83.0277	0.778	0.0000	0.0000	0
2022/06/07	2040	04/05/2023	11.42	Call	Bond Future	3,220.2200	3.2202	2,952.6600	2.9527	(8.309)	0	0	0
2022/06/07	2040	04/05/2023	11.42	Put	Bond Future	4,154.0400	4.1540	4,445.1900	4.4452	7.009	0	0	0
2022/06/07	2040	04/05/2023	10.17	Call	Bond Future	638.0300	0.6380	554.1500	0.5541	(13.147)	0	0	400
2022/06/07	2040	04/05/2023	10.17	Put	Bond Future	10,144.4500	10.1445	10,619.2800	10.6193	4.681	0	0	0
2022/06/07	2040	04/05/2023	10.92	Call	Bond Future	1,877.3000	1.8773	1,689.3900	1.6894	(10.010)	0	0	400
2022/06/07	2040	04/05/2023	10.92	Put	Bond Future	6,084.1500	6.0841	6,454.9500	6.4550	6.095	0	0	0
2022/06/07	2040	04/05/2023	11.41	Call	Bond Future	3,189.9300	3.1899	2,923.9400	2.9239	(8.338)	0	0	0
2022/06/07	2040	04/05/2023	11.41	Put	Bond Future	4,187.3000	4.1873	4,480.0200	4.4800	6.991	0	0	0
2022/06/07	2044	04/08/2022	11.08	Call	Bond Future	1,472.9700	1.4730	1,219.8300	1.2198	(17.186)	0	0	0
2022/06/07	2044	04/08/2022	11.08	Put	Bond Future	1,930.1600	1.9302	2,218.0700	2.2181	14.916	0	0	0
2022/06/07	2044	04/08/2022	11.09	Call	Bond Future	1,505.8300	1.5058	1,249.1300	1.2491	(17.047)	0	0	0
2022/06/07	2044	04/08/2022	11.09	Put	Bond Future	1,894.6000	1.8946	2,178.9500	2.1790	15.008	0	0	0
2022/06/07	2044	04/08/2022			Bond Future	11.1471	80.8213	11.2273	80.2803	0.720	0.0000	0.0000	76,692
2022/06/07	2044	04/08/2022	11.10	Call	Bond Future	1,538.9400	1.5389	1,278.7000	1.2787	(16.910)	0	0	0
2022/06/07	2044	04/08/2022	11.10	Put	Bond Future	1,859.3900	1.8594	2,140.2000	2.1402	15.102	0	0	0
2022/06/07	2044	03/11/2022	11.40	Put	Bond Future	2,322.2100	2.3222	2,566.6200	2.5666	10.525	0	0	0
2022/06/07	2044	03/11/2022	11.41	Call	Bond Future	3,013.9900	3.0140	2,707.0200	2.7070	(10.185)	0	0	0
2022/06/07	2044	03/11/2022	11.41	Put	Bond Future	2,293.8900	2.2939	2,536.1400	2.5361	10.561	0	0	0
2022/06/07	2044	03/11/2022			Bond Future	11.3006	81.9658	11.3839	81.4165	0.737	0.0000	0.0000	0
2022/06/07	2044	03/11/2022	11.39	Call	Bond Future	2,940.1400	2.9401	2,637.5000	2.6375	(10.293)	0	0	0
2022/06/07	2044	03/11/2022	11.39	Put	Bond Future	2,350.8300	2.3508	2,597.4100	2.5974	10.489	0	0	0
2022/06/07	2044	03/11/2022	11.40	Call	Bond Future	2,976.9600	2.9770	2,672.1500	2.6721	(10.239)	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
2022/06/07	2044	02/02/2023	11.14	Call	Bond Future	2,360.6500	2.3606	2,124.8600	2.1249	(9.988)	0	0	0
2022/06/07	2044	02/02/2023	11.14	Put	Bond Future	4,347.2000	4.3472	4,670.4400	4.6704	7.436	0	0	0
2022/06/07	2044	02/02/2023	11.15	Call	Bond Future	2,389.5000	2.3895	2,151.8500	2.1519	(9.946)	0	0	0
2022/06/07	2044	02/02/2023	11.15	Put	Bond Future	4,308.4500	4.3085	4,629.8300	4.6298	7.459	0	0	0
2022/06/07	2044	02/02/2023			Bond Future	11.4398	78.9306	11.5264	78.3716	0.757	0.0000	0.0000	0
2022/06/07	2044	02/02/2023	11.16	Call	Bond Future	2,418.5400	2.4185	2,179.0200	2.1790	(9.903)	0	0	0
2022/06/07	2044	02/02/2023	11.16	Put	Bond Future	4,269.9800	4.2700	4,589.4900	4.5895	7.483	0	0	0
2022/06/07	2044	04/05/2023	11.41	Call	Bond Future	3,282.4700	3.2825	3,010.0300	3.0100	(8.300)	0	0	0
2022/06/07	2044	04/05/2023	11.41	Put	Bond Future	4,296.1500	4.2962	4,593.4200	4.5934	6.919	0	0	0
2022/06/07	2044	04/05/2023	11.42	Call	Bond Future	3,313.5500	3.3136	3,039.5200	3.0395	(8.270)	0	0	0
2022/06/07	2044	04/05/2023	11.42	Put	Bond Future	4,262.1900	4.2622	4,557.8700	4.5579	6.937	0	0	0
2022/06/07	2044	04/05/2023			Bond Future	11.5674	80.3489	11.6574	79.7792	0.778	0.0000	0.0000	0
2022/06/07	2044	04/05/2023	11.43	Call	Bond Future	3,344.4600	3.3445	3,068.8400	3.0688	(8.241)	0	0	0
2022/06/07	2044	04/05/2023	11.43	Put	Bond Future	4,228.1500	4.2281	4,522.2400	4.5222	6.956	0	0	0
2022/06/07	2046	04/08/2022			Bond Future	122.5560	122.5560	122.1800	122.1800	(0.307)	0.0000	0.0000	16,569
2022/06/07	2046	03/11/2022			Bond Future	122.3634	122.3634	121.9811	121.9811	(0.312)	0.0000	0.0000	1,566
2022/06/07	2046	02/02/2023			Bond Future	124.3990	124.3990	124.0093	124.0093	(0.313)	0.0000	0.0000	0
2022/06/07	2046	04/05/2023			Bond Future	124.6343	124.6343	124.2365	124.2365	(0.319)	0.0000	0.0000	0
2022/06/07	2050	04/08/2022			Bond Future	124.6163	124.6163	124.4175	124.4175	(0.160)	0.0000	0.0000	11,293
2022/06/07	2050	03/11/2022			Bond Future	126.4091	126.4091	126.2067	126.2067	(0.160)	0.0000	0.0000	0
2022/06/07	2050	02/02/2023			Bond Future	126.4097	126.4097	126.2026	126.2026	(0.164)	0.0000	0.0000	0
2022/06/07	2050	04/05/2023			Bond Future	128.6977	128.6977	128.4860	128.4860	(0.165)	0.0000	0.0000	0
2022/06/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	AL37	04/08/2022			Index Future	828.5250	828.5250	826.0330	826.0330	(0.301)	0.0000	0.0000	0
2022/06/07	AL37	03/11/2022			Index Future	840.3530	840.3530	837.8200	837.8200	(0.301)	0.0000	0.0000	0
2022/06/07	AL37	02/02/2023			Index Future	854.1040	854.1040	851.5220	851.5220	(0.302)	0.0000	0.0000	0
2022/06/07	AL37	04/05/2023			Index Future	869.3320	869.3320	866.6970	866.6970	(0.303)	0.0000	0.0000	0
2022/06/07	AL7T	04/08/2022			Index Future	954.3840	954.3840	950.0930	950.0930	(0.450)	0.0000	0.0000	0
2022/06/07	AL7T	03/11/2022			Index Future	968.0080	968.0080	963.6500	963.6500	(0.450)	0.0000	0.0000	0
2022/06/07	AL7T	02/02/2023			Index Future	983.8490	983.8490	979.4110	979.4110	(0.451)	0.0000	0.0000	0
2022/06/07	AL7T	04/05/2023			Index Future	1,001.3900	1,001.3900	996.8650	996.8650	(0.452)	0.0000	0.0000	0
2022/06/07	ALBI	04/08/2022			Index Future	846.5070	846.5070	842.3490	842.3490	(0.491)	0.0000	0.0000	136
2022/06/07	ALBI	03/11/2022			Index Future	858.5910	858.5910	854.3680	854.3680	(0.492)	0.0000	0.0000	0
2022/06/07	ALBI	02/02/2023			Index Future	872.6410	872.6410	868.3410	868.3410	(0.493)	0.0000	0.0000	0
2022/06/07	ALBI	04/05/2023			Index Future	888.2000	888.2000	883.8160	883.8160	(0.494)	0.0000	0.0000	0
2022/06/07	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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2022/06/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	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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2022/06/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/07	ES33	04/08/2022			Bond Future	11.8357	76.5919	11.9154	76.1999	0.674	0.0000	0.0000	350
2022/06/07	ES33	03/11/2022			Bond Future	12.0567	73.9122	12.1400	73.5141	0.691	0.0000	0.0000	0
2022/06/07	ES33	02/02/2023			Bond Future	12.2635	75.1439	12.3506	74.7385	0.710	0.0000	0.0000	0
2022/06/07	ES33	04/05/2023			Bond Future	12.4522	72.7181	12.5431	72.3047	0.730	0.0000	0.0000	0
2022/06/07	ES42	04/08/2022			Bond Future	12.2216	74.9430	12.3015	74.4903	0.654	0.0000	0.0000	4,769
2022/06/07	ES42	03/11/2022			Bond Future	12.4235	71.7618	12.5069	71.3022	0.672	0.0000	0.0000	0
2022/06/07	ES42	02/02/2023			Bond Future	12.6059	72.9598	12.6930	72.4918	0.691	0.0000	0.0000	0
2022/06/07	ES42	04/05/2023			Bond Future	12.7802	70.0222	12.8711	69.5453	0.711	0.0000	0.0000	0
2022/06/07	GOVI	04/08/2022	819.28	Call	GOVI	162,450.0000	16.2450	121,280.0000	12.1280	(25.343)	0	0	0
2022/06/07	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	04/08/2022			GOVI	835.5250	835.5250	831.4080	831.4080	(0.493)	0.0000	0.0000	1,111
2022/06/07	GOVI	04/08/2022	819.26	Call	GOVI	162,650.0000	16.2650	121,480.0000	12.1480	(25.312)	0	0	0
2022/06/07	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	04/08/2022	819.27	Call	GOVI	162,550.0000	16.2550	121,380.0000	12.1380	(25.328)	0	0	0
2022/06/07	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	03/11/2022	820.41	Call	GOVI	270,420.0000	27.0420	228,610.0000	22.8610	(15.461)	0	0	0
2022/06/07	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	03/11/2022	820.42	Call	GOVI	270,320.0000	27.0320	228,510.0000	22.8510	(15.467)	0	0	0
2022/06/07	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	03/11/2022			GOVI	847.4520	847.4520	843.2710	843.2710	(0.493)	0.0000	0.0000	0
2022/06/07	GOVI	03/11/2022	820.43	Call	GOVI	270,220.0000	27.0220	228,410.0000	22.8410	(15.473)	0	0	0
2022/06/07	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	02/02/2023	850.82	Call	GOVI	105,000.0000	10.5000	62,430.0000	6.2430	(40.543)	0	0	0
2022/06/07	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	02/02/2023	850.83	Call	GOVI	104,900.0000	10.4900	62,330.0000	6.2330	(40.582)	0	0	0
2022/06/07	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	02/02/2023			GOVI	861.3200	861.3200	857.0630	857.0630	(0.494)	0.0000	0.0000	0
2022/06/07	GOVI	02/02/2023	850.84	Call	GOVI	104,800.0000	10.4800	62,230.0000	6.2230	(40.620)	0	0	0
2022/06/07	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	04/05/2023	852.86	Call	GOVI	238,160.0000	23.8160	194,770.0000	19.4770	(18.219)	0	0	0
2022/06/07	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	04/05/2023	852.87	Call	GOVI	238,060.0000	23.8060	194,670.0000	19.4670	(18.226)	0	0	0
2022/06/07	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/07	GOVI	04/05/2023			GOVI	876.6760	876.6760	872.3370	872.3370	(0.495)	0.0000	0.0000	0
2022/06/07	GOVI	04/05/2023	852.88	Call	GOVI	237,960.0000	23.7960	194,570.0000	19.4570	(18.234)	0	0	0
2022/06/07	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
2022/06/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/07	IGOV	04/08/2022			Index Future	326.1210	326.1210	325.4210	325.4210	(0.215)	0.0000	0.0000	759
2022/06/07	IGOV	03/11/2022			Index Future	330.8560	330.8560	330.1440	330.1440	(0.215)	0.0000	0.0000	16
2022/06/07	IGOV	02/02/2023			Index Future	336.3490	336.3490	335.6220	335.6220	(0.216)	0.0000	0.0000	0
2022/06/07	IGOV	04/05/2023			Index Future	342.4220	342.4220	341.6800	341.6800	(0.217)	0.0000	0.0000	0
2022/06/07	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/07	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/07	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.9250	95.0750	0.000	0.0000	0.0000	0
2022/06/07	JBAF	20/07/2022			Jibar Tradeable Future	5.0150	94.9850	5.0350	94.9650	0.399	0.0000	0.0000	0
2022/06/07	JBAF	17/08/2022			Jibar Tradeable Future	5.4200	94.5800	5.4300	94.5700	0.185	0.0000	0.0000	0
2022/06/07	JBAF	21/09/2022			Jibar Tradeable Future	5.5350	94.4650	5.5450	94.4550	0.181	0.0000	0.0000	0
2022/06/07	JBAF	19/10/2022			Jibar Tradeable Future	5.8900	94.1100	5.9400	94.0600	0.849	0.0000	0.0000	0
2022/06/07	JBAF	16/11/2022			Jibar Tradeable Future	5.9900	94.0100	6.0300	93.9700	0.668	0.0000	0.0000	0
2022/06/07	JBAF	21/12/2022			Jibar Tradeable Future	6.3500	93.6500	6.4100	93.5900	0.945	0.0000	0.0000	68
2022/06/07	JBAF	15/03/2023			Jibar Tradeable Future	6.8050	93.1950	6.9050	93.0950	1.470	0.0000	0.0000	0
2022/06/07	JBAF	21/06/2023			Jibar Tradeable Future	7.1900	92.8100	7.3500	92.6500	2.225	0.0000	0.0000	0
2022/06/07	JBAF	20/09/2023			Jibar Tradeable Future	7.3850	92.6150	7.5700	92.4300	2.505	0.0000	0.0000	75
2022/06/07	JBAF	20/12/2023			Jibar Tradeable Future	7.5650	92.4350	7.7550	92.2450	2.512	0.0000	0.0000	172
2022/06/07	JBAF	20/03/2024			Jibar Tradeable Future	7.6650	92.3350	7.8550	92.1450	2.479	0.0000	0.0000	0
2022/06/07	R023	04/08/2022	6.05	Call	Bond Future	273.2100	0.2732	273.1000	0.2731	(0.040)	0	0	0
2022/06/07	R023	04/08/2022	6.05	Put	Bond Future	25.2500	0.0252	24.5700	0.0246	(2.693)	0	0	0
2022/06/07	R023	04/08/2022			Bond Future	5.5965	104.5925	5.5954	104.5931	(0.019)	0.0000	0.0000	22,183
2022/06/07	R023	04/08/2022	6.03	Call	Bond Future	263.6100	0.2636	263.4800	0.2635	(0.049)	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
2022/06/07	R023	04/08/2022	6.03	Put	Bond Future	26.5600	0.0266	25.8600	0.0259	(2.636)	0	0	0
2022/06/07	R023	04/08/2022	6.04	Call	Bond Future	268.4000	0.2684	268.2800	0.2683	(0.045)	0	0	0
2022/06/07	R023	04/08/2022	6.04	Put	Bond Future	25.8900	0.0259	25.2000	0.0252	(2.665)	0	0	0
2022/06/07	R023	03/11/2022	6.25	Call	Bond Future	265.3200	0.2653	265.0000	0.2650	(0.121)	0	0	0
2022/06/07	R023	03/11/2022	6.25	Put	Bond Future	29.8300	0.0298	29.5900	0.0296	(0.805)	0	0	0
2022/06/07	R023	03/11/2022	6.26	Call	Bond Future	267.9600	0.2680	267.6400	0.2676	(0.119)	0	0	0
2022/06/07	R023	03/11/2022	6.26	Put	Bond Future	29.4100	0.0294	29.1700	0.0292	(0.816)	0	0	0
2022/06/07	R023	03/11/2022			Bond Future	5.4844	102.1558	5.4846	102.1558	0.005	0.0000	0.0000	0
2022/06/07	R023	03/11/2022	6.27	Call	Bond Future	270.6200	0.2706	270.3000	0.2703	(0.118)	0	0	0
2022/06/07	R023	03/11/2022	6.27	Put	Bond Future	29.0000	0.0290	28.7600	0.0288	(0.828)	0	0	0
2022/06/07	R035	04/08/2022	9.53	Call	Bond Future	7.2600	0.0073	4.4100	0.0044	(39.256)	0	0	400
2022/06/07	R035	04/08/2022	9.53	Put	Bond Future	8,381.3400	8.3813	8,806.0300	8.8060	5.067	0	0	0
2022/06/07	R035	04/08/2022	9.84	Call	Bond Future	40.7500	0.0408	27.2200	0.0272	(33.202)	0	0	100
2022/06/07	R035	04/08/2022	9.84	Put	Bond Future	6,281.0100	6.2810	6,695.0200	6.6950	6.591	0	0	0
2022/06/07	R035	04/08/2022	10.53	Put	Bond Future	2,480.8100	2.4808	2,767.7400	2.7677	11.566	0	0	0
2022/06/07	R035	04/08/2022	11.13	Put	Bond Future	760.2000	0.7602	884.4300	0.8844	16.342	0	0	100
2022/06/07	R035	04/08/2022	10.64	Call	Bond Future	1,011.6500	1.0117	839.7800	0.8398	(16.989)	0	0	0
2022/06/07	R035	04/08/2022	10.64	Put	Bond Future	2,047.0000	2.0470	2,302.6700	2.3027	12.490	0	0	100
2022/06/07	R035	04/08/2022	10.72	Call	Bond Future	1,228.4100	1.2284	1,033.3700	1.0334	(15.877)	0	0	0
2022/06/07	R035	04/08/2022	10.72	Put	Bond Future	1,766.1100	1.7661	1,998.6100	1.9986	13.165	0	0	0
2022/06/07	R035	04/08/2022	10.73	Call	Bond Future	1,257.2500	1.2572	1,059.3200	1.0593	(15.743)	0	0	0
2022/06/07	R035	04/08/2022	10.73	Put	Bond Future	1,733.0200	1.7330	1,962.6300	1.9626	13.249	0	0	0
2022/06/07	R035	04/08/2022			Bond Future	10.8072	90.8086	10.8770	90.3811	0.646	0.0000	0.0000	128,822
2022/06/07	R035	04/08/2022	10.53	Call	Bond Future	754.5900	0.7546	613.9800	0.6140	(18.634)	0	0	400
2022/06/07	R035	04/08/2022	10.74	Call	Bond Future	1,286.4800	1.2865	1,085.6500	1.0856	(15.611)	0	0	0
2022/06/07	R035	04/08/2022	10.74	Put	Bond Future	1,700.3900	1.7004	1,927.1000	1.9271	13.333	0	0	0
2022/06/07	R035	04/08/2022	11.13	Call	Bond Future	2,710.9800	2.7110	2,407.6700	2.4077	(11.188)	0	0	0
2022/06/07	R035	04/08/2022	12.18	Call	Bond Future	7,934.7200	7.9347	7,519.1600	7.5192	(5.237)	0	0	0
2022/06/07	R035	04/08/2022	12.18	Put	Bond Future	57.1200	0.0571	69.1000	0.0691	20.973	0	0	400
2022/06/07	R035	03/11/2022	11.15	Call	Bond Future	2,925.9100	2.9259	2,672.9700	2.6730	(8.645)	0	0	0
2022/06/07	R035	03/11/2022	11.15	Put	Bond Future	1,943.1400	1.9431	2,124.3400	2.1243	9.325	0	0	0
2022/06/07	R035	03/11/2022	12.68	Call	Bond Future	9,649.3800	9.6494	9,249.9800	9.2500	(4.139)	0	0	0
2022/06/07	R035	03/11/2022	12.68	Put	Bond Future	299.3000	0.2993	334.0400	0.3340	11.607	0	0	1,000
2022/06/07	R035	03/11/2022	10.99	Call	Bond Future	2,381.4400	2.3814	2,156.0300	2.1560	(9.465)	0	0	0
2022/06/07	R035	03/11/2022	10.99	Put	Bond Future	2,348.4600	2.3485	2,557.1900	2.5572	8.888	0	0	582
2022/06/07	R035	03/11/2022	11.05	Call	Bond Future	2,578.9600	2.5790	2,343.0300	2.3430	(9.148)	0	0	1,000
2022/06/07	R035	03/11/2022	10.57	Call	Bond Future	1,252.2700	1.2523	1,103.0900	1.1031	(11.913)	0	0	0
2022/06/07	R035	03/11/2022	10.57	Put	Bond Future	3,785.3800	3.7854	4,070.3400	4.0703	7.528	0	0	582
2022/06/07	R035	03/11/2022			Bond Future	10.9845	87.6086	11.0573	87.1745	0.663	0.0000	0.0000	3,020
2022/06/07	R035	03/11/2022	11.14	Call	Bond Future	2,890.2400	2.8902	2,638.9700	2.6390	(8.694)	0	0	0
2022/06/07	R035	03/11/2022	11.14	Put	Bond Future	1,966.4000	1.9664	2,149.2700	2.1493	9.300	0	0	0
2022/06/07	R035	03/11/2022	11.05	Put	Bond Future	2,188.0500	2.1881	2,386.2600	2.3863	9.059	0	0	0
2022/06/07	R035	03/11/2022	11.13	Call	Bond Future	2,854.9800	2.8550	2,605.3900	2.6054	(8.742)	0	0	0
2022/06/07	R035	03/11/2022	11.13	Put	Bond Future	1,990.1200	1.9901	2,174.6700	2.1747	9.273	0	0	0
2022/06/07	R035	03/11/2022	9.82	Call	Bond Future	196.2800	0.1963	159.4200	0.1594	(18.779)	0	0	582
2022/06/07	R035	03/11/2022	9.82	Put	Bond Future	7,587.9300	7.5879	7,985.2100	7.9852	5.236	0	0	0
2022/06/07	R035	03/11/2022	10.30	Call	Bond Future	733.5700	0.7336	631.3900	0.6314	(13.929)	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
2022/06/07	R035	03/11/2022	10.30	Put	Bond Future	4,973.8700	4.9739	5,305.8300	5.3058	6.674	0	0	0
2022/06/07	R035	02/02/2023	11.94	Call	Bond Future	5,838.5300	5.8385	5,513.4800	5.5135	(5.567)	0	0	0
2022/06/07	R035	02/02/2023	13.22	Put	Bond Future	397.6300	0.3976	436.0600	0.4361	9.665	0	0	1,000
2022/06/07	R035	02/02/2023	10.88	Call	Bond Future	2,148.3200	2.1483	1,958.3100	1.9583	(8.845)	0	0	0
2022/06/07	R035	02/02/2023	10.88	Put	Bond Future	3,720.0100	3.7200	3,972.0600	3.9721	6.776	0	0	0
2022/06/07	R035	02/02/2023	10.66	Call	Bond Future	1,611.5700	1.6116	1,454.3100	1.4543	(9.758)	0	0	0
2022/06/07	R035	02/02/2023	10.66	Put	Bond Future	4,516.7000	4.5167	4,801.5000	4.8015	6.305	0	0	582
2022/06/07	R035	02/02/2023	10.30	Put	Bond Future	6,056.6700	6.0567	6,393.5400	6.3935	5.562	0	0	0
2022/06/07	R035	02/02/2023	10.60	Call	Bond Future	1,478.6000	1.4786	1,330.2400	1.3302	(10.034)	0	0	0
2022/06/07	R035	02/02/2023	10.60	Put	Bond Future	4,752.4100	4.7524	5,046.1100	5.0461	6.180	0	0	0
2022/06/07	R035	02/02/2023	10.64	Put	Bond Future	4,594.2800	4.5943	4,882.0500	4.8820	6.264	0	0	0
2022/06/07	R035	02/02/2023	9.81	Call	Bond Future	347.6800	0.3477	297.6000	0.2976	(14.404)	0	0	582
2022/06/07	R035	02/02/2023	9.81	Put	Bond Future	8,684.4800	8.6845	9,076.4600	9.0765	4.514	0	0	0
2022/06/07	R035	02/02/2023	9.85	Call	Bond Future	375.7600	0.3758	322.3600	0.3224	(14.211)	0	0	0
2022/06/07	R035	02/02/2023	9.89	Call	Bond Future	405.7800	0.4058	348.8900	0.3489	(14.020)	0	0	400
2022/06/07	R035	02/02/2023	9.89	Put	Bond Future	8,211.7000	8.2117	8,596.8700	8.5969	4.691	0	0	0
2022/06/07	R035	02/02/2023			Bond Future	11.1455	89.0473	11.2215	88.6052	0.681	0.0000	0.0000	0
2022/06/07	R035	02/02/2023	11.94	Put	Bond Future	1,370.9800	1.3710	1,487.9900	1.4880	8.535	0	0	0
2022/06/07	R035	02/02/2023	11.98	Call	Bond Future	6,004.2200	6.0042	5,675.4400	5.6754	(5.476)	0	0	0
2022/06/07	R035	02/02/2023	11.98	Put	Bond Future	1,320.6800	1.3207	1,433.9600	1.4340	8.577	0	0	400
2022/06/07	R035	02/02/2023	13.22	Call	Bond Future	11,383.0500	11.3831	10,979.4200	10.9794	(3.546)	0	0	0
2022/06/07	R035	02/02/2023	11.05	Call	Bond Future	2,617.9800	2.6180	2,402.9200	2.4029	(8.215)	0	0	1,000
2022/06/07	R035	02/02/2023	11.05	Put	Bond Future	3,178.7500	3.1788	3,405.7500	3.4057	7.141	0	0	0
2022/06/07	R035	02/02/2023	11.06	Call	Bond Future	2,647.1000	2.6471	2,430.5700	2.4306	(8.180)	0	0	0
2022/06/07	R035	02/02/2023	11.06	Put	Bond Future	3,148.9200	3.1489	3,374.4500	3.3744	7.162	0	0	582
2022/06/07	R035	02/02/2023	10.86	Call	Bond Future	2,096.4000	2.0964	1,909.3700	1.9094	(8.921)	0	0	0
2022/06/07	R035	02/02/2023	10.86	Put	Bond Future	3,788.1300	3.7881	4,043.1600	4.0432	6.732	0	0	0
2022/06/07	R035	02/02/2023	10.87	Call	Bond Future	2,122.2700	2.1223	1,933.7500	1.9338	(8.883)	0	0	0
2022/06/07	R035	02/02/2023	10.87	Put	Bond Future	3,753.9500	3.7539	4,007.4900	4.0075	6.754	0	0	0
2022/06/07	R035	02/02/2023	10.30	Call	Bond Future	906.5100	0.9065	801.3200	0.8013	(11.604)	0	0	1,000
2022/06/07	R035	02/02/2023	10.64	Call	Bond Future	1,566.5000	1.5665	1,412.2100	1.4122	(9.849)	0	0	400
2022/06/07	R035	02/02/2023	9.85	Put	Bond Future	8,446.6000	8.4466	8,835.2600	8.8353	4.601	0	0	0
2022/06/07	R035	04/05/2023	11.21	Call	Bond Future	3,158.1400	3.1581	2,932.9100	2.9329	(7.132)	0	0	0
2022/06/07	R035	04/05/2023	11.22	Put	Bond Future	3,557.1200	3.5571	3,781.2800	3.7813	6.302	0	0	0
2022/06/07	R035	04/05/2023	12.46	Call	Bond Future	7,719.7400	7.7197	7,371.2000	7.3712	(4.515)	0	0	0
2022/06/07	R035	04/05/2023	12.46	Put	Bond Future	1,360.0200	1.3600	1,462.1100	1.4621	7.507	0	0	400
2022/06/07	R035	04/05/2023	10.60	Call	Bond Future	1,654.4800	1.6545	1,506.6700	1.5067	(8.934)	0	0	400
2022/06/07	R035	04/05/2023	10.60	Put	Bond Future	5,700.5000	5.7005	6,003.3200	6.0033	5.312	0	0	0
2022/06/07	R035	04/05/2023	11.20	Call	Bond Future	3,129.3900	3.1294	2,905.4100	2.9054	(7.157)	0	0	0
2022/06/07	R035	04/05/2023			Bond Future	11.2845	86.1471	11.3636	85.6965	0.701	0.0000	0.0000	0
2022/06/07	R035	04/05/2023	11.21	Put	Bond Future	3,585.8200	3.5858	3,811.2200	3.8112	6.286	0	0	0
2022/06/07	R035	04/05/2023	11.22	Call	Bond Future	3,187.0100	3.1870	2,960.5400	2.9605	(7.106)	0	0	0
2022/06/07	R035	04/05/2023	9.85	Call	Bond Future	545.6700	0.5457	480.8200	0.4808	(11.884)	0	0	400
2022/06/07	R035	04/05/2023	9.85	Put	Bond Future	9,343.1100	9.3431	9,728.8900	9.7289	4.129	0	0	0
2022/06/07	R035	04/05/2023	11.20	Put	Bond Future	3,614.6900	3.6147	3,841.3400	3.8413	6.270	0	0	0
2022/06/07	R186	04/08/2022	7.96	Call	Bond Future	231.5300	0.2315	166.4500	0.1664	(28.109)	0	0	3,600
2022/06/07	R186	04/08/2022	8.15	Call	Bond Future	417.0100	0.4170	314.8900	0.3149	(24.489)	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
2022/06/07	R186	04/08/2022	8.15	Put	Bond Future	1,522.6800	1.5227	1,764.7900	1.7648	15.900	0	0	0
2022/06/07	R186	04/08/2022	9.78	Call	Bond Future	4,917.7700	4.9178	4,585.7800	4.5858	(6.751)	0	0	0
2022/06/07	R186	04/08/2022	9.78	Put	Bond Future	42.0200	0.0420	54.2600	0.0543	29.129	0	0	3,600
2022/06/07	R186	04/08/2022			Bond Future	8.4427	108.7939	8.5346	108.4497	1.089	0.0000	0.0000	81,009
2022/06/07	R186	04/08/2022	6.96	Call	Bond Future	5.3200	0.0053	3.0500	0.0031	(42.669)	0	0	3,600
2022/06/07	R186	04/08/2022	6.96	Put	Bond Future	5,755.0700	5.7551	6,097.0300	6.0970	5.942	0	0	0
2022/06/07	R186	04/08/2022	7.96	Put	Bond Future	2,062.5200	2.0625	2,341.6700	2.3417	13.534	0	0	0
2022/06/07	R186	04/08/2022	8.13	Call	Bond Future	393.7200	0.3937	295.8600	0.2959	(24.855)	0	0	0
2022/06/07	R186	04/08/2022	8.13	Put	Bond Future	1,575.4600	1.5755	1,821.8300	1.8218	15.638	0	0	0
2022/06/07	R186	04/08/2022	8.14	Call	Bond Future	405.2500	0.4052	305.2700	0.3053	(24.671)	0	0	0
2022/06/07	R186	04/08/2022	8.14	Put	Bond Future	1,548.9500	1.5490	1,793.2000	1.7932	15.769	0	0	0
2022/06/07	R186	03/11/2022	8.91	Put	Bond Future	984.0500	0.9841	1,121.5500	1.1216	13.973	0	0	4,310
2022/06/07	R186	03/11/2022	8.53	Call	Bond Future	1,158.3200	1.1583	1,000.0800	1.0001	(13.661)	0	0	0
2022/06/07	R186	03/11/2022	8.53	Put	Bond Future	1,543.3200	1.5433	1,734.8700	1.7349	12.412	0	0	0
2022/06/07	R186	03/11/2022	8.54	Call	Bond Future	1,176.0200	1.1760	1,016.2900	1.0163	(13.582)	0	0	0
2022/06/07	R186	03/11/2022	8.54	Put	Bond Future	1,525.4700	1.5255	1,715.5300	1.7155	12.459	0	0	0
2022/06/07	R186	03/11/2022			Bond Future	8.6385	110.3329	8.7376	109.9831	1.146	0.0000	0.0000	11,129
2022/06/07	R186	03/11/2022	8.55	Call	Bond Future	1,193.8600	1.1939	1,032.6300	1.0326	(13.505)	0	0	0
2022/06/07	R186	03/11/2022	8.55	Put	Bond Future	1,507.7800	1.5078	1,696.3400	1.6963	12.506	0	0	0
2022/06/07	R186	03/11/2022	8.91	Call	Bond Future	1,939.5000	1.9395	1,727.2100	1.7272	(10.946)	0	0	0
2022/06/07	R186	03/11/2022	8.23	Call	Bond Future	713.5300	0.7135	599.4100	0.5994	(15.994)	0	0	4,310
2022/06/07	R186	03/11/2022	8.23	Put	Bond Future	2,171.8500	2.1719	2,407.5200	2.4075	10.851	0	0	0
2022/06/07	R186	02/02/2023	8.33	Call	Bond Future	975.8000	0.9758	850.5500	0.8506	(12.836)	0	0	0
2022/06/07	R186	02/02/2023	8.33	Put	Bond Future	2,542.3200	2.5423	2,773.6500	2.7737	9.099	0	0	0
2022/06/07	R186	02/02/2023	8.32	Call	Bond Future	962.8600	0.9629	838.7500	0.8388	(12.890)	0	0	0
2022/06/07	R186	02/02/2023	8.32	Put	Bond Future	2,563.3200	2.5633	2,795.7900	2.7958	9.069	0	0	0
2022/06/07	R186	02/02/2023			Bond Future	8.7959	106.8495	8.9032	106.4929	1.219	0.0000	0.0000	0
2022/06/07	R186	02/02/2023	8.34	Call	Bond Future	989.1700	0.9892	862.7700	0.8628	(12.778)	0	0	0
2022/06/07	R186	02/02/2023	8.34	Put	Bond Future	2,521.7600	2.5218	2,751.9400	2.7519	9.128	0	0	0
2022/06/07	R186	04/05/2023	8.83	Put	Bond Future	2,103.1800	2.1032	2,293.3200	2.2933	9.041	0	0	0
2022/06/07	R186	04/05/2023	8.84	Call	Bond Future	1,817.3200	1.8173	1,642.6800	1.6427	(9.610)	0	0	0
2022/06/07	R186	04/05/2023			Bond Future	8.9265	108.7646	9.0431	108.4007	1.306	0.0000	0.0000	0
2022/06/07	R186	04/05/2023	8.83	Call	Bond Future	1,800.9900	1.8010	1,627.3000	1.6273	(9.644)	0	0	0
2022/06/07	R186	04/05/2023	8.84	Put	Bond Future	2,088.1400	2.0881	2,277.3300	2.2773	9.060	0	0	0
2022/06/07	R186	04/05/2023	8.82	Call	Bond Future	1,784.7400	1.7847	1,612.0000	1.6120	(9.679)	0	0	0
2022/06/07	R186	04/05/2023	8.82	Put	Bond Future	2,118.3200	2.1183	2,309.4100	2.3094	9.021	0	0	0
2022/06/07	R197	04/08/2022			Bond Future	329.1402	329.1402	329.2557	329.2557	0.035	0.0000	0.0000	870
2022/06/07	R197	03/11/2022			Bond Future	333.8747	333.8747	333.9898	333.9898	0.034	0.0000	0.0000	0
2022/06/07	R197	02/02/2023			Bond Future	330.6991	330.6991	330.8128	330.8128	0.034	0.0000	0.0000	0
2022/06/07	R197	04/05/2023			Bond Future	336.6875	336.6875	336.8007	336.8007	0.034	0.0000	0.0000	0
2022/06/07	R202	04/08/2022			Bond Future	252.3686	252.3686	252.4408	252.4408	0.029	0.0000	0.0000	6,586
2022/06/07	R202	03/11/2022			Bond Future	255.9988	255.9988	256.0706	256.0706	0.028	0.0000	0.0000	0
2022/06/07	R202	02/02/2023			Bond Future	255.6192	255.6192	255.6897	255.6897	0.028	0.0000	0.0000	0
2022/06/07	R202	04/05/2023			Bond Future	260.2451	260.2451	260.3151	260.3151	0.027	0.0000	0.0000	0
2022/06/07	R209	04/08/2022	10.57	Put	Bond Future	2,157.5900	2.1576	2,445.7500	2.4457	13.356	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
2022/06/07	R209	04/08/2022	10.58	Call	Bond Future	683.1200	0.6831	541.4000	0.5414	(20.746)	0	0	0
2022/06/07	R209	04/08/2022	10.58	Put	Bond Future	2,121.1200	2.1211	2,406.5200	2.4065	13.455	0	0	0
2022/06/07	R209	04/08/2022			Bond Future	10.8446	69.9038	10.9247	69.4767	0.739	0.0000	0.0000	22,909
2022/06/07	R209	04/08/2022	10.57	Call	Bond Future	664.4000	0.6644	525.4400	0.5254	(20.915)	0	0	0
2022/06/07	R209	04/08/2022	10.59	Call	Bond Future	702.2800	0.7023	557.7700	0.5578	(20.577)	0	0	0
2022/06/07	R209	04/08/2022	10.59	Put	Bond Future	2,085.1600	2.0852	2,367.7700	2.3678	13.553	0	0	0
2022/06/07	R209	03/11/2022	11.03	Call	Bond Future	2,138.8300	2.1388	1,911.0900	1.9111	(10.648)	0	0	0
2022/06/07	R209	03/11/2022	11.03	Put	Bond Future	1,998.0800	1.9981	2,203.9200	2.2039	10.302	0	0	0
2022/06/07	R209	03/11/2022	10.50	Put	Bond Future	3,640.7900	3.6408	3,942.4200	3.9424	8.285	0	0	0
2022/06/07	R209	03/11/2022	9.25	Call	Bond Future	28.3400	0.0283	20.8900	0.0209	(26.288)	0	0	9,500
2022/06/07	R209	03/11/2022	9.25	Put	Bond Future	10,166.0800	10.1661	10,592.2100	10.5922	4.192	0	0	0
2022/06/07	R209	03/11/2022	9.50	Call	Bond Future	61.7800	0.0618	46.7700	0.0468	(24.296)	0	0	0
2022/06/07	R209	03/11/2022	9.50	Put	Bond Future	8,630.0100	8.6300	9,048.5800	9.0486	4.850	0	0	0
2022/06/07	R209	03/11/2022			Bond Future	11.0031	67.7488	11.0862	67.3152	0.755	0.0000	0.0000	4,135
2022/06/07	R209	03/11/2022	11.02	Call	Bond Future	2,110.0900	2.1101	1,884.1200	1.8841	(10.709)	0	0	0
2022/06/07	R209	03/11/2022	11.02	Put	Bond Future	2,021.6200	2.0216	2,229.2300	2.2292	10.269	0	0	0
2022/06/07	R209	03/11/2022	11.50	Call	Bond Future	3,671.1300	3.6711	3,369.7100	3.3697	(8.211)	0	0	0
2022/06/07	R209	03/11/2022	11.50	Put	Bond Future	1,136.7900	1.1368	1,268.9500	1.2689	11.626	0	0	0
2022/06/07	R209	03/11/2022	10.50	Call	Bond Future	930.1900	0.9302	798.2400	0.7982	(14.185)	0	0	0
2022/06/07	R209	03/11/2022	11.00	Call	Bond Future	2,053.3200	2.0533	1,830.9100	1.8309	(10.832)	0	0	0
2022/06/07	R209	03/11/2022	11.00	Put	Bond Future	2,069.5700	2.0696	2,280.7400	2.2807	10.204	0	0	9,500
2022/06/07	R209	03/11/2022	11.01	Call	Bond Future	2,081.7000	2.0817	1,857.5000	1.8575	(10.770)	0	0	0
2022/06/07	R209	03/11/2022	11.01	Put	Bond Future	2,045.5600	2.0456	2,254.9400	2.2549	10.236	0	0	0
2022/06/07	R209	03/11/2022	10.00	Call	Bond Future	282.9400	0.2829	228.8400	0.2288	(19.121)	0	0	0
2022/06/07	R209	03/11/2022	10.00	Put	Bond Future	5,840.9000	5.8409	6,220.3800	6.2204	6.497	0	0	9,500
2022/06/07	R209	02/02/2023	10.78	Call	Bond Future	1,659.6100	1.6596	1,485.3200	1.4853	(10.502)	0	0	0
2022/06/07	R209	02/02/2023	10.79	Call	Bond Future	1,681.2900	1.6813	1,505.5000	1.5055	(10.456)	0	0	0
2022/06/07	R209	02/02/2023	10.80	Put	Bond Future	3,499.8200	3.4998	3,763.8900	3.7639	7.545	0	0	0
2022/06/07	R209	02/02/2023			Bond Future	11.1432	68.8619	11.2295	68.4206	0.774	0.0000	0.0000	0
2022/06/07	R209	02/02/2023	10.78	Put	Bond Future	3,563.3200	3.5633	3,830.3800	3.8304	7.495	0	0	0
2022/06/07	R209	02/02/2023	10.79	Put	Bond Future	3,531.5700	3.5316	3,797.1300	3.7971	7.520	0	0	0
2022/06/07	R209	02/02/2023	10.80	Call	Bond Future	1,702.9000	1.7029	1,525.6200	1.5256	(10.410)	0	0	0
2022/06/07	R209	04/05/2023	11.09	Call	Bond Future	2,508.2800	2.5083	2,296.9500	2.2969	(8.425)	0	0	0
2022/06/07	R209	04/05/2023	11.09	Put	Bond Future	3,423.2100	3.4232	3,661.6700	3.6617	6.966	0	0	0
2022/06/07	R209	04/05/2023	11.10	Call	Bond Future	2,532.4600	2.5325	2,319.8500	2.3199	(8.395)	0	0	0
2022/06/07	R209	04/05/2023	11.10	Put	Bond Future	3,395.9600	3.3960	3,633.1400	3.6331	6.984	0	0	0
2022/06/07	R209	04/05/2023			Bond Future	11.2695	66.9466	11.3591	66.4968	0.794	0.0000	0.0000	0
2022/06/07	R209	04/05/2023	11.11	Call	Bond Future	2,556.7400	2.5567	2,342.8700	2.3429	(8.365)	0	0	0
2022/06/07	R209	04/05/2023	11.11	Put	Bond Future	3,368.8800	3.3689	3,604.8000	3.6048	7.003	0	0	0
2022/06/07	R210	04/08/2022			Bond Future	226.8408	226.8408	226.0640	226.0640	(0.342)	0.0000	0.0000	1,025
2022/06/07	R210	03/11/2022			Bond Future	227.1393	227.1393	226.3500	226.3500	(0.347)	0.0000	0.0000	0
2022/06/07	R210	02/02/2023			Bond Future	230.9172	230.9172	230.1128	230.1128	(0.348)	0.0000	0.0000	0
2022/06/07	R210	04/05/2023			Bond Future	232.0392	232.0392	231.2183	231.2183	(0.354)	0.0000	0.0000	0
2022/06/07	R213	04/08/2022	9.88	Call	Bond Future	415.1000	0.4151	321.3500	0.3213	(22.585)	0	0	0
2022/06/07	R213	04/08/2022	9.89	Call	Bond Future	427.8700	0.4279	331.9600	0.3320	(22.416)	0	0	0
2022/06/07	R213	04/08/2022	9.90	Put	Bond Future	2,506.9300	2.5069	2,800.9100	2.8009	11.727	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
2022/06/07	R213	04/08/2022			Bond Future	10.3146	84.5464	10.3948	84.1543	0.778	0.0000	0.0000	29,267
2022/06/07	R213	04/08/2022	9.88	Put	Bond Future	2,582.5800	2.5826	2,880.8900	2.8809	11.551	0	0	0
2022/06/07	R213	04/08/2022	9.89	Put	Bond Future	2,544.6500	2.5447	2,840.8000	2.8408	11.638	0	0	0
2022/06/07	R213	04/08/2022	9.90	Call	Bond Future	440.8000	0.4408	342.7200	0.3427	(22.250)	0	0	0
2022/06/07	R213	03/11/2022	10.38	Call	Bond Future	1,611.3400	1.6113	1,427.9500	1.4279	(11.381)	0	0	0
2022/06/07	R213	03/11/2022	10.38	Put	Bond Future	2,202.2300	2.2022	2,416.9800	2.4170	9.751	0	0	0
2022/06/07	R213	03/11/2022	10.39	Call	Bond Future	1,633.9900	1.6340	1,448.9800	1.4490	(11.323)	0	0	0
2022/06/07	R213	03/11/2022	10.39	Put	Bond Future	2,176.8400	2.1768	2,389.9700	2.3900	9.791	0	0	0
2022/06/07	R213	03/11/2022	10.37	Call	Bond Future	1,588.6500	1.5887	1,406.8900	1.4069	(11.441)	0	0	0
2022/06/07	R213	03/11/2022	10.37	Put	Bond Future	2,227.6200	2.2276	2,444.0000	2.4440	9.714	0	0	200
2022/06/07	R213	03/11/2022	9.19	Call	Bond Future	130.6800	0.1307	103.1900	0.1032	(21.036)	0	0	476
2022/06/07	R213	03/11/2022	9.19	Put	Bond Future	6,705.8400	6.7058	7,076.4900	7.0765	5.527	0	0	0
2022/06/07	R213	03/11/2022			Bond Future	10.5035	82.2052	10.5874	81.8070	0.799	0.0000	0.0000	0
2022/06/07	R213	03/11/2022	10.40	Call	Bond Future	1,657.0400	1.6570	1,470.3900	1.4704	(11.264)	0	0	0
2022/06/07	R213	03/11/2022	10.40	Put	Bond Future	2,151.8800	2.1519	2,363.3700	2.3634	9.828	0	0	0
2022/06/07	R213	03/11/2022	9.98	Call	Bond Future	851.0600	0.8511	731.9400	0.7319	(13.997)	0	0	0
2022/06/07	R213	03/11/2022	9.98	Put	Bond Future	3,393.6400	3.3936	3,672.6600	3.6727	8.222	0	0	200
2022/06/07	R213	03/11/2022	10.19	Call	Bond Future	1,213.3600	1.2134	1,060.9700	1.0610	(12.559)	0	0	0
2022/06/07	R213	03/11/2022	10.19	Put	Bond Future	2,723.9600	2.7240	2,969.7100	2.9697	9.022	0	0	476
2022/06/07	R213	03/11/2022	9.13	Call	Bond Future	112.5800	0.1126	88.4200	0.0884	(21.460)	0	0	200
2022/06/07	R213	03/11/2022	9.13	Put	Bond Future	7,004.0100	7.0040	7,377.9900	7.3780	5.340	0	0	0
2022/06/07	R213	03/11/2022	9.84	Call	Bond Future	651.4200	0.6514	553.2600	0.5533	(15.069)	0	0	0
2022/06/07	R213	03/11/2022	9.84	Put	Bond Future	3,891.1500	3.8912	4,191.1300	4.1911	7.709	0	0	476
2022/06/07	R213	02/02/2023	10.43	Put	Bond Future	2,911.2600	2.9113	3,141.3500	3.1413	7.903	0	0	0
2022/06/07	R213	02/02/2023	12.20	Call	Bond Future	7,242.5800	7.2426	6,897.0700	6.8971	(4.771)	0	0	0
2022/06/07	R213	02/02/2023	12.20	Put	Bond Future	562.2600	0.5623	622.1600	0.6222	10.653	0	0	912
2022/06/07	R213	02/02/2023	10.22	Put	Bond Future	3,499.1100	3.4991	3,757.1100	3.7571	7.373	0	0	0
2022/06/07	R213	02/02/2023	10.23	Call	Bond Future	1,381.5200	1.3815	1,232.7900	1.2328	(10.766)	0	0	0
2022/06/07	R213	02/02/2023	10.35	Call	Bond Future	1,609.4200	1.6094	1,444.7600	1.4448	(10.231)	0	0	0
2022/06/07	R213	02/02/2023	10.35	Put	Bond Future	3,126.1500	3.1262	3,366.9000	3.3669	7.701	0	0	476
2022/06/07	R213	02/02/2023	10.01	Call	Bond Future	1,015.6800	1.0157	895.5100	0.8955	(11.831)	0	0	0
2022/06/07	R213	02/02/2023			Bond Future	10.6740	83.5546	10.7619	83.1492	0.824	0.0000	0.0000	0
2022/06/07	R213	02/02/2023	10.43	Call	Bond Future	1,772.4100	1.7724	1,597.0900	1.5971	(9.892)	0	0	912
2022/06/07	R213	02/02/2023	10.22	Call	Bond Future	1,363.5800	1.3636	1,216.1700	1.2162	(10.811)	0	0	0
2022/06/07	R213	02/02/2023	10.23	Put	Bond Future	3,469.2400	3.4692	3,725.9200	3.7259	7.399	0	0	0
2022/06/07	R213	02/02/2023	9.16	Call	Bond Future	226.4900	0.2265	189.1800	0.1892	(16.473)	0	0	476
2022/06/07	R213	02/02/2023	9.16	Put	Bond Future	7,635.3700	7.6354	8,003.4700	8.0035	4.821	0	0	0
2022/06/07	R213	02/02/2023	10.01	Put	Bond Future	4,163.4000	4.1634	4,448.6400	4.4486	6.851	0	0	476
2022/06/07	R213	02/02/2023	10.21	Call	Bond Future	1,345.5300	1.3455	1,199.4400	1.1994	(10.857)	0	0	0
2022/06/07	R213	02/02/2023	10.21	Put	Bond Future	3,528.9100	3.5289	3,788.2300	3.7882	7.348	0	0	0
2022/06/07	R213	04/05/2023	10.75	Call	Bond Future	2,551.8500	2.5519	2,347.0700	2.3471	(8.025)	0	0	0
2022/06/07	R213	04/05/2023	10.75	Put	Bond Future	2,871.5300	2.8715	3,080.0600	3.0801	7.262	0	0	0
2022/06/07	R213	04/05/2023			Bond Future	10.8208	81.5048	10.9129	81.0915	0.851	0.0000	0.0000	0
2022/06/07	R213	04/05/2023	10.74	Call	Bond Future	2,529.0000	2.5290	2,325.3400	2.3253	(8.053)	0	0	0
2022/06/07	R213	04/05/2023	10.74	Put	Bond Future	2,893.9700	2.8940	3,103.6200	3.1036	7.244	0	0	0
2022/06/07	R213	04/05/2023	10.73	Call	Bond Future	2,506.2600	2.5063	2,303.7200	2.3037	(8.081)	0	0	0
2022/06/07	R213	04/05/2023	10.73	Put	Bond Future	2,916.5400	2.9165	3,127.3100	3.1273	7.227	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
2022/06/07	R214	04/08/2022	10.98	Put	Bond Future	1,789.3400	1.7893	2,045.9600	2.0460	14.342	0	0	0
2022/06/07	R214	04/08/2022	10.99	Call	Bond Future	1,030.1700	1.0302	842.5900	0.8426	(18.209)	0	0	0
2022/06/07	R214	04/08/2022			Bond Future	11.1203	66.8985	11.2005	66.4573	0.721	0.0000	0.0000	13,186
2022/06/07	R214	04/08/2022	10.97	Call	Bond Future	981.8700	0.9819	800.1500	0.8002	(18.508)	0	0	0
2022/06/07	R214	04/08/2022	10.97	Put	Bond Future	1,821.7200	1.8217	2,081.2700	2.0813	14.248	0	0	0
2022/06/07	R214	04/08/2022	10.98	Call	Bond Future	1,005.9000	1.0059	821.2500	0.8213	(18.357)	0	0	0
2022/06/07	R214	04/08/2022	10.99	Put	Bond Future	1,757.2600	1.7573	2,010.9500	2.0109	14.437	0	0	0
2022/06/07	R214	03/11/2022	11.34	Call	Bond Future	2,317.3700	2.3174	2,074.4300	2.0744	(10.483)	0	0	0
2022/06/07	R214	03/11/2022	11.36	Put	Bond Future	1,910.6200	1.9106	2,111.9600	2.1120	10.538	0	0	0
2022/06/07	R214	03/11/2022			Bond Future	11.2734	64.5604	11.3566	64.1125	0.738	0.0000	0.0000	0
2022/06/07	R214	03/11/2022	11.34	Put	Bond Future	1,958.4400	1.9584	2,163.3700	2.1634	10.464	0	0	0
2022/06/07	R214	03/11/2022	11.35	Call	Bond Future	2,346.9700	2.3470	2,102.2300	2.1022	(10.428)	0	0	0
2022/06/07	R214	03/11/2022	11.35	Put	Bond Future	1,934.4100	1.9344	2,137.5400	2.1375	10.501	0	0	0
2022/06/07	R214	03/11/2022	11.36	Call	Bond Future	2,376.7500	2.3768	2,130.2200	2.1302	(10.373)	0	0	0
2022/06/07	R214	02/02/2023	11.07	Call	Bond Future	1,815.1700	1.8152	1,629.9300	1.6299	(10.205)	0	0	0
2022/06/07	R214	02/02/2023	11.07	Put	Bond Future	3,674.8400	3.6748	3,945.4000	3.9454	7.362	0	0	0
2022/06/07	R214	02/02/2023	11.08	Call	Bond Future	1,837.9000	1.8379	1,651.1400	1.6511	(10.162)	0	0	0
2022/06/07	R214	02/02/2023	11.08	Put	Bond Future	3,642.0500	3.6420	3,911.0900	3.9111	7.387	0	0	0
2022/06/07	R214	02/02/2023			Bond Future	11.4123	65.6205	11.4987	65.1647	0.756	0.0000	0.0000	0
2022/06/07	R214	02/02/2023	11.09	Call	Bond Future	1,860.7900	1.8608	1,672.5100	1.6725	(10.118)	0	0	0
2022/06/07	R214	02/02/2023	11.09	Put	Bond Future	3,609.4800	3.6095	3,877.0000	3.8770	7.412	0	0	0
2022/06/07	R214	04/05/2023	11.36	Call	Bond Future	2,623.1800	2.6232	2,402.9500	2.4029	(8.396)	0	0	0
2022/06/07	R214	04/05/2023	11.36	Put	Bond Future	3,532.3700	3.5324	3,776.6100	3.7766	6.914	0	0	0
2022/06/07	R214	04/05/2023	11.37	Call	Bond Future	2,648.1000	2.6481	2,426.5600	2.4266	(8.366)	0	0	0
2022/06/07	R214	04/05/2023	11.37	Put	Bond Future	3,503.9000	3.5039	3,746.8300	3.7468	6.933	0	0	0
2022/06/07	R214	04/05/2023			Bond Future	11.5321	63.5036	11.6215	63.0392	0.776	0.0000	0.0000	0
2022/06/07	R214	04/05/2023	11.38	Call	Bond Future	2,673.3700	2.6734	2,450.5200	2.4505	(8.336)	0	0	0
2022/06/07	R214	04/05/2023	11.38	Put	Bond Future	3,475.8500	3.4758	3,717.4700	3.7175	6.951	0	0	0
2022/06/07	R248	04/08/2022	10.20	Call	Bond Future	76.5300	0.0765	50.4600	0.0505	(34.065)	0	0	1,700
2022/06/07	R248	04/08/2022	10.40	Put	Bond Future	5,248.7900	5.2488	5,747.8000	5.7478	9.507	0	0	0
2022/06/07	R248	04/08/2022	10.98	Call	Bond Future	1,374.2800	1.3743	1,127.5900	1.1276	(17.950)	0	0	0
2022/06/07	R248	04/08/2022	10.98	Put	Bond Future	2,107.1200	2.1071	2,418.9800	2.4190	14.800	0	0	0
2022/06/07	R248	04/08/2022	10.99	Call	Bond Future	1,406.5100	1.4065	1,156.0900	1.1561	(17.804)	0	0	0
2022/06/07	R248	04/08/2022	10.99	Put	Bond Future	2,068.3400	2.0683	2,376.4700	2.3765	14.897	0	0	0
2022/06/07	R248	04/08/2022			Bond Future	11.0839	84.1434	11.1643	83.5849	0.725	0.0000	0.0000	200,684
2022/06/07	R248	04/08/2022	9.70	Call	Bond Future	4.0800	0.0041	2.2500	0.0023	(44.853)	0	0	0
2022/06/07	R248	04/08/2022	9.70	Put	Bond Future	10,802.1700	10.8022	11,358.8900	11.3589	5.154	0	0	0
2022/06/07	R248	04/08/2022	10.20	Put	Bond Future	6,700.3400	6.7003	7,232.8200	7.2328	7.947	0	0	0
2022/06/07	R248	04/08/2022	10.40	Call	Bond Future	204.3300	0.2043	144.7900	0.1448	(29.139)	0	0	0
2022/06/07	R248	04/08/2022	11.00	Call	Bond Future	1,439.1600	1.4392	1,185.0100	1.1850	(17.660)	0	0	0
2022/06/07	R248	04/08/2022	11.00	Put	Bond Future	2,030.0800	2.0301	2,334.4800	2.3345	14.994	0	0	50
2022/06/07	R248	04/08/2022	10.90	Call	Bond Future	1,131.9900	1.1320	915.1100	0.9151	(19.159)	0	0	1,700
2022/06/07	R248	04/08/2022	10.90	Put	Bond Future	2,436.8600	2.4369	2,778.5300	2.7785	14.021	0	0	0
2022/06/07	R248	03/11/2022	11.32	Call	Bond Future	3,051.9000	3.0519	2,739.9500	2.7400	(10.222)	0	0	0
2022/06/07	R248	03/11/2022	11.30	Put	Bond Future	2,532.9500	2.5329	2,792.4800	2.7925	10.246	0	0	0
2022/06/07	R248	03/11/2022	11.31	Put	Bond Future	2,503.7600	2.5038	2,761.0600	2.7611	10.277	0	0	0
2022/06/07	R248	03/11/2022			Bond Future	11.2350	80.9123	11.3185	80.3453	0.743	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
2022/06/07	R248	03/11/2022	11.32	Put	Bond Future	2,474.6800	2.4747	2,729.7600	2.7298	10.308	0	0	0
2022/06/07	R248	03/11/2022	11.30	Call	Bond Future	2,975.0700	2.9751	2,667.5700	2.6676	(10.336)	0	0	0
2022/06/07	R248	03/11/2022	11.31	Call	Bond Future	3,013.4800	3.0135	2,703.7500	2.7038	(10.278)	0	0	0
2022/06/07	R248	02/02/2023	11.08	Call	Bond Future	2,418.2700	2.4183	2,174.4900	2.1745	(10.081)	0	0	0
2022/06/07	R248	02/02/2023	11.08	Put	Bond Future	4,413.4500	4.4135	4,746.7300	4.7467	7.551	0	0	0
2022/06/07	R248	02/02/2023			Bond Future	11.3719	82.2413	11.4588	81.6642	0.764	0.0000	0.0000	0
2022/06/07	R248	02/02/2023	11.06	Call	Bond Future	2,359.2200	2.3592	2,119.3200	2.1193	(10.169)	0	0	0
2022/06/07	R248	02/02/2023	11.06	Put	Bond Future	4,494.3200	4.4943	4,831.4800	4.8315	7.502	0	0	0
2022/06/07	R248	02/02/2023	11.07	Call	Bond Future	2,388.7800	2.3888	2,146.9400	2.1469	(10.124)	0	0	0
2022/06/07	R248	02/02/2023	11.07	Put	Bond Future	4,453.8600	4.4539	4,789.0800	4.7891	7.527	0	0	0
2022/06/07	R248	04/05/2023	11.35	Call	Bond Future	3,463.4100	3.4634	3,178.4400	3.1784	(8.228)	0	0	0
2022/06/07	R248	04/05/2023	11.35	Put	Bond Future	4,389.8200	4.3898	4,692.8500	4.6929	6.903	0	0	0
2022/06/07	R248	04/05/2023			Bond Future	11.4896	79.2829	11.5798	78.6949	0.785	0.0000	0.0000	0
2022/06/07	R248	04/05/2023	11.33	Call	Bond Future	3,399.5300	3.3995	3,117.8200	3.1178	(8.287)	0	0	0
2022/06/07	R248	04/05/2023	11.33	Put	Bond Future	4,460.2100	4.4602	4,766.5000	4.7665	6.867	0	0	0
2022/06/07	R248	04/05/2023	11.34	Call	Bond Future	3,431.4000	3.4314	3,148.0600	3.1481	(8.257)	0	0	0
2022/06/07	R248	04/05/2023	11.34	Put	Bond Future	4,424.9000	4.4249	4,729.5600	4.7296	6.885	0	0	0

Total

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