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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/06/2022 TO 09/06/2022

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
2022/06/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	2025	04/08/2022		Bond Future	162.4756	162.4756	162.2663	162.2663	(0.129)	0.0000	0.0000	7,305
2022/06/09	2025	03/11/2022		Bond Future	164.8177	164.8177	164.6042	164.6042	(0.130)	0.0000	0.0000	0
2022/06/09	2025	02/02/2023		Bond Future	165.8377	165.8377	165.6194	165.6194	(0.132)	0.0000	0.0000	0
2022/06/09	2025	04/05/2023		Bond Future	168.8166	168.8166	168.5931	168.5931	(0.132)	0.0000	0.0000	0
2022/06/09	2029	04/08/2022		Bond Future	121.1978	121.1978	120.6240	120.6240	(0.473)	0.0000	0.0000	3,323
2022/06/09	2029	03/11/2022		Bond Future	121.7001	121.7001	121.1173	121.1173	(0.479)	0.0000	0.0000	0
2022/06/09	2029	02/02/2023		Bond Future	123.6951	123.6951	123.1018	123.1018	(0.480)	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
2022/06/09	2029	04/05/2023			Bond Future	124.6339	124.6339	124.0290	124.0290	(0.485)	0.0000	0.0000	0
2022/06/09	2030	04/08/2022	9.56	Call	Bond Future	267.2000	0.2672	232.6900	0.2327	(12.915)	0	0	0
2022/06/09	2030	04/08/2022	9.56	Put	Bond Future	2,752.9100	2.7529	2,880.0300	2.8800	4.618	0	0	0
2022/06/09	2030	04/08/2022	10.95	Call	Bond Future	4,247.9100	4.2479	4,096.7100	4.0967	(3.559)	0	0	0
2022/06/09	2030	04/08/2022	10.95	Put	Bond Future	135.3300	0.1353	145.7600	0.1458	7.707	0	0	800
2022/06/09	2030	04/08/2022			Bond Future	10.0682	89.5296	10.1019	89.3680	0.334	0.0000	0.0000	99,215
2022/06/09	2030	04/08/2022	8.30	Call	Bond Future	0.4000	0.0004	0.2800	0.0003	(30.000)	0	0	800
2022/06/09	2030	04/08/2022	8.30	Put	Bond Future	9,037.9700	9.0380	9,199.4800	9.1995	1.787	0	0	0
2022/06/09	2030	04/08/2022	9.05	Call	Bond Future	27.9600	0.0280	22.3800	0.0224	(19.957)	0	0	800
2022/06/09	2030	04/08/2022	9.05	Put	Bond Future	5,097.0300	5.0970	5,253.0800	5.2531	3.062	0	0	0
2022/06/09	2030	04/08/2022	9.54	Call	Bond Future	248.4100	0.2484	215.7200	0.2157	(13.160)	0	0	0
2022/06/09	2030	04/08/2022	9.54	Put	Bond Future	2,833.7300	2.8337	2,962.6700	2.9627	4.550	0	0	0
2022/06/09	2030	04/08/2022	9.55	Call	Bond Future	257.6800	0.2577	224.0800	0.2241	(13.039)	0	0	0
2022/06/09	2030	04/08/2022	9.55	Put	Bond Future	2,793.1800	2.7932	2,921.2100	2.9212	4.584	0	0	0
2022/06/09	2030	03/11/2022	10.10	Call	Bond Future	1,408.6500	1.4087	1,331.4100	1.3314	(5.483)	0	0	0
2022/06/09	2030	03/11/2022	10.10	Put	Bond Future	2,166.1900	2.1662	2,253.4700	2.2535	4.029	0	0	0
2022/06/09	2030	03/11/2022	10.20	Put	Bond Future	1,918.3100	1.9183	1,998.5100	1.9985	4.181	0	0	0
2022/06/09	2030	03/11/2022	9.70	Call	Bond Future	708.5500	0.7086	659.4200	0.6594	(6.934)	0	0	500
2022/06/09	2030	03/11/2022	9.70	Put	Bond Future	3,371.1900	3.3712	3,486.5800	3.4866	3.423	0	0	0
2022/06/09	2030	03/11/2022			Bond Future	10.2621	90.7995	10.2975	90.6350	0.345	0.0000	0.0000	18,740
2022/06/09	2030	03/11/2022	10.20	Call	Bond Future	1,629.1500	1.6291	1,544.8300	1.5448	(5.176)	0	0	500
2022/06/09	2030	03/11/2022	11.57	Call	Bond Future	6,138.9400	6.1389	5,990.9300	5.9909	(2.411)	0	0	0
2022/06/09	2030	03/11/2022	11.57	Put	Bond Future	314.8700	0.3149	331.3800	0.3314	5.243	0	0	500
2022/06/09	2030	03/11/2022	10.08	Call	Bond Future	1,366.8100	1.3668	1,291.0000	1.2910	(5.546)	0	0	0
2022/06/09	2030	03/11/2022	10.08	Put	Bond Future	2,218.4000	2.2184	2,307.1100	2.3071	3.999	0	0	0
2022/06/09	2030	03/11/2022	10.09	Call	Bond Future	1,387.5200	1.3875	1,311.0000	1.3110	(5.515)	0	0	0
2022/06/09	2030	03/11/2022	10.09	Put	Bond Future	2,192.0700	2.1921	2,280.0700	2.2801	4.014	0	0	0
2022/06/09	2030	02/02/2023	11.16	Put	Bond Future	1,071.2200	1.0712	1,115.1100	1.1151	4.097	0	0	400
2022/06/09	2030	02/02/2023	9.99	Call	Bond Future	1,275.1900	1.2752	1,211.1500	1.2111	(5.022)	0	0	0
2022/06/09	2030	02/02/2023	10.00	Call	Bond Future	1,292.6100	1.2926	1,228.0000	1.2280	(4.998)	0	0	0
2022/06/09	2030	02/02/2023	10.01	Put	Bond Future	3,272.5900	3.2726	3,375.3700	3.3754	3.141	0	0	0
2022/06/09	2030	02/02/2023	9.80	Call	Bond Future	971.3500	0.9714	918.0100	0.9180	(5.491)	0	0	0
2022/06/09	2030	02/02/2023	9.94	Put	Bond Future	3,477.1700	3.4772	3,583.9300	3.5839	3.070	0	0	102
2022/06/09	2030	02/02/2023	9.20	Call	Bond Future	369.6100	0.3696	343.7400	0.3437	(6.999)	0	0	0
2022/06/09	2030	02/02/2023	9.20	Put	Bond Future	6,176.4300	6.1764	6,318.5100	6.3185	2.300	0	0	0
2022/06/09	2030	02/02/2023	9.66	Call	Bond Future	780.2400	0.7802	734.4600	0.7345	(5.867)	0	0	0
2022/06/09	2030	02/02/2023	9.66	Put	Bond Future	4,379.1500	4.3792	4,501.3200	4.5013	2.790	0	0	102
2022/06/09	2030	02/02/2023	8.81	Put	Bond Future	7,917.4600	7.9175	8,070.6800	8.0707	1.935	0	0	0
2022/06/09	2030	02/02/2023	9.04	Call	Bond Future	281.5700	0.2816	260.8200	0.2608	(7.369)	0	0	0
2022/06/09	2030	02/02/2023	9.04	Put	Bond Future	6,872.0200	6.8720	7,019.2200	7.0192	2.142	0	0	0
2022/06/09	2030	02/02/2023	9.08	Put	Bond Future	6,695.5200	6.6955	6,841.5100	6.8415	2.180	0	0	0
2022/06/09	2030	02/02/2023			Bond Future	10.4406	88.2626	10.4780	88.0947	0.358	0.0000	0.0000	0
2022/06/09	2030	02/02/2023	11.12	Call	Bond Future	4,101.8700	4.1019	3,979.3600	3.9794	(2.987)	0	0	0
2022/06/09	2030	02/02/2023	11.12	Put	Bond Future	1,113.9800	1.1140	1,159.4200	1.1594	4.079	0	0	0
2022/06/09	2030	02/02/2023	11.16	Call	Bond Future	4,230.9800	4.2310	4,106.9200	4.1069	(2.932)	0	0	0
2022/06/09	2030	02/02/2023	9.99	Put	Bond Future	3,330.3700	3.3304	3,434.2800	3.4343	3.120	0	0	0
2022/06/09	2030	02/02/2023	10.00	Put	Bond Future	3,301.5300	3.3015	3,404.8700	3.4049	3.130	0	0	0

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2022/06/09	2030	02/02/2023	10.01	Call	Bond Future	1,309.9100	1.3099	1,244.7400	1.2447	(4.975)	0	0	0
2022/06/09	2030	02/02/2023	9.80	Put	Bond Future	3,911.3000	3.9113	4,025.9100	4.0259	2.930	0	0	0
2022/06/09	2030	02/02/2023	9.83	Call	Bond Future	1,015.8900	1.0159	960.8900	0.9609	(5.414)	0	0	400
2022/06/09	2030	02/02/2023	9.83	Put	Bond Future	3,815.4100	3.8154	3,928.3600	3.9284	2.960	0	0	0
2022/06/09	2030	02/02/2023	9.94	Call	Bond Future	1,190.2100	1.1902	1,129.0200	1.1290	(5.141)	0	0	0
2022/06/09	2030	02/02/2023	9.79	Call	Bond Future	956.7900	0.9568	903.9900	0.9040	(5.518)	0	0	0
2022/06/09	2030	02/02/2023	9.79	Put	Bond Future	3,943.6100	3.9436	4,058.7600	4.0588	2.920	0	0	0
2022/06/09	2030	02/02/2023	8.81	Call	Bond Future	186.0900	0.1861	171.3600	0.1714	(7.916)	0	0	102
2022/06/09	2030	02/02/2023	9.08	Call	Bond Future	301.7500	0.3018	279.7900	0.2798	(7.278)	0	0	400
2022/06/09	2030	04/05/2023	11.34	Call	Bond Future	4,484.9400	4.4849	4,362.7400	4.3627	(2.725)	0	0	0
2022/06/09	2030	04/05/2023	11.34	Put	Bond Future	1,356.3900	1.3564	1,405.8100	1.4058	3.643	0	0	150
2022/06/09	2030	04/05/2023	10.52	Call	Bond Future	2,316.7300	2.3167	2,229.7200	2.2297	(3.756)	0	0	0
2022/06/09	2030	04/05/2023	10.52	Put	Bond Future	2,683.8100	2.6838	2,768.4200	2.7684	3.153	0	0	0
2022/06/09	2030	04/05/2023	10.53	Call	Bond Future	2,338.7200	2.3387	2,251.2400	2.2512	(3.741)	0	0	0
2022/06/09	2030	04/05/2023	10.53	Put	Bond Future	2,662.0800	2.6621	2,746.2200	2.7462	3.161	0	0	0
2022/06/09	2030	04/05/2023	9.58	Put	Bond Future	5,360.3500	5.3603	5,490.5200	5.4905	2.428	0	0	0
2022/06/09	2030	04/05/2023	9.78	Call	Bond Future	982.4900	0.9825	932.3600	0.9324	(5.102)	0	0	400
2022/06/09	2030	04/05/2023	9.78	Put	Bond Future	4,662.1200	4.6621	4,783.6100	4.7836	2.606	0	0	0
2022/06/09	2030	04/05/2023	10.00	Call	Bond Future	1,311.6000	1.3116	1,250.6300	1.2506	(4.649)	0	0	1,080
2022/06/09	2030	04/05/2023	10.00	Put	Bond Future	3,990.2700	3.9903	4,100.9200	4.1009	2.773	0	0	0
2022/06/09	2030	04/05/2023	9.03	Call	Bond Future	343.5400	0.3435	321.2200	0.3212	(6.497)	0	0	400
2022/06/09	2030	04/05/2023	9.03	Put	Bond Future	7,541.8600	7.5419	7,691.1600	7.6912	1.980	0	0	0
2022/06/09	2030	04/05/2023			Bond Future	10.6042	89.8346	10.6437	89.6630	0.372	0.0000	0.0000	0
2022/06/09	2030	04/05/2023	11.62	Call	Bond Future	5,365.2400	5.3652	5,234.0100	5.2340	(2.446)	0	0	0
2022/06/09	2030	04/05/2023	11.62	Put	Bond Future	1,083.4200	1.0834	1,123.8100	1.1238	3.728	0	0	400
2022/06/09	2030	04/05/2023	12.04	Call	Bond Future	6,754.7600	6.7548	6,612.8300	6.6128	(2.101)	0	0	0
2022/06/09	2030	04/05/2023	12.04	Put	Bond Future	780.2200	0.7802	809.9100	0.8099	3.805	0	0	1,080
2022/06/09	2030	04/05/2023	10.54	Call	Bond Future	2,360.8300	2.3608	2,272.8600	2.2729	(3.726)	0	0	0
2022/06/09	2030	04/05/2023	10.54	Put	Bond Future	2,640.5000	2.6405	2,724.1500	2.7242	3.168	0	0	0
2022/06/09	2030	04/05/2023	9.58	Call	Bond Future	758.6400	0.7586	717.1900	0.7172	(5.464)	0	0	150
2022/06/09	2032	04/08/2022	8.97	Call	Bond Future	0.9100	0.0009	0.6900	0.0007	(24.176)	0	0	800
2022/06/09	2032	04/08/2022	8.97	Put	Bond Future	9,010.2000	9.0102	9,136.8700	9.1369	1.406	0	0	0
2022/06/09	2032	04/08/2022	9.40	Call	Bond Future	11.9000	0.0119	9.7000	0.0097	(18.487)	0	0	0
2022/06/09	2032	04/08/2022	9.40	Put	Bond Future	6,414.8100	6.4148	6,539.5000	6.5395	1.944	0	0	0
2022/06/09	2032	04/08/2022	9.72	Call	Bond Future	72.1600	0.0722	62.1300	0.0621	(13.900)	0	0	800
2022/06/09	2032	04/08/2022	9.72	Put	Bond Future	4,596.0000	4.5960	4,712.8600	4.7129	2.543	0	0	0
2022/06/09	2032	04/08/2022	10.21	Put	Bond Future	2,285.8600	2.2859	2,367.8800	2.3679	3.588	0	0	0
2022/06/09	2032	04/08/2022	10.22	Call	Bond Future	560.5500	0.5605	514.7500	0.5148	(8.171)	0	0	0
2022/06/09	2032	04/08/2022	9.80	Call	Bond Future	107.4300	0.1074	93.6600	0.0937	(12.818)	0	0	900
2022/06/09	2032	04/08/2022	10.20	Put	Bond Future	2,324.3300	2.3243	2,407.2900	2.4073	3.569	0	0	0
2022/06/09	2032	04/08/2022			Bond Future	10.5277	89.3662	10.5511	89.2393	0.223	0.0000	0.0000	79,278
2022/06/09	2032	04/08/2022	11.89	Call	Bond Future	7,012.8800	7.0129	6,887.3500	6.8874	(1.790)	0	0	0
2022/06/09	2032	04/08/2022	11.89	Put	Bond Future	39.4800	0.0395	40.8400	0.0408	3.445	0	0	0
2022/06/09	2032	04/08/2022	10.70	Call	Bond Future	1,796.2800	1.7963	1,707.5800	1.7076	(4.938)	0	0	0
2022/06/09	2032	04/08/2022	10.70	Put	Bond Future	869.9200	0.8699	908.1100	0.9081	4.390	0	0	7,500
2022/06/09	2032	04/08/2022	11.00	Call	Bond Future	2,942.5900	2.9426	2,835.3200	2.8353	(3.645)	0	0	0
2022/06/09	2032	04/08/2022	11.00	Put	Bond Future	435.0700	0.4351	454.6900	0.4547	4.510	0	0	7,500

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2022/06/09	2032	04/08/2022	11.60	Call	Bond Future	5,648.2400	5.6482	5,525.0500	5.5250	(2.181)	0	0	0
2022/06/09	2032	04/08/2022	11.60	Put	Bond Future	94.0900	0.0941	97.7900	0.0978	3.932	0	0	800
2022/06/09	2032	04/08/2022	10.21	Call	Bond Future	543.0500	0.5430	498.1800	0.4982	(8.263)	0	0	0
2022/06/09	2032	04/08/2022	10.22	Put	Bond Future	2,247.7900	2.2478	2,328.8800	2.3289	3.608	0	0	0
2022/06/09	2032	04/08/2022	10.50	Call	Bond Future	1,182.7700	1.1828	1,110.8400	1.1108	(6.081)	0	0	900
2022/06/09	2032	04/08/2022	10.50	Put	Bond Future	1,332.6900	1.3327	1,387.6500	1.3876	4.124	0	0	0
2022/06/09	2032	04/08/2022	9.80	Put	Bond Future	4,169.3700	4.1694	4,282.4900	4.2825	2.713	0	0	0
2022/06/09	2032	04/08/2022	10.10	Call	Bond Future	373.6400	0.3736	338.7700	0.3388	(9.333)	0	0	0
2022/06/09	2032	04/08/2022	10.10	Put	Bond Future	2,730.8500	2.7308	2,822.8700	2.8229	3.370	0	0	0
2022/06/09	2032	04/08/2022	10.20	Call	Bond Future	525.9000	0.5259	481.9700	0.4820	(8.353)	0	0	0
2022/06/09	2032	03/11/2022	10.56	Put	Bond Future	2,392.1300	2.3921	2,458.2900	2.4583	2.766	0	0	180
2022/06/09	2032	03/11/2022	10.16	Call	Bond Future	744.7600	0.7448	705.2900	0.7053	(5.300)	0	0	0
2022/06/09	2032	03/11/2022	10.16	Put	Bond Future	3,740.3500	3.7404	3,830.2100	3.8302	2.402	0	0	180
2022/06/09	2032	03/11/2022	9.46	Put	Bond Future	7,087.0100	7.0870	7,206.2200	7.2062	1.682	0	0	0
2022/06/09	2032	03/11/2022	9.92	Call	Bond Future	418.3100	0.4183	391.9700	0.3920	(6.297)	0	0	750
2022/06/09	2032	03/11/2022	9.92	Put	Bond Future	4,748.3700	4.7484	4,851.3600	4.8514	2.169	0	0	0
2022/06/09	2032	03/11/2022	10.11	Put	Bond Future	3,937.8000	3.9378	4,030.5300	4.0305	2.355	0	0	454
2022/06/09	2032	03/11/2022	9.31	Put	Bond Future	7,925.5400	7.9255	8,047.7000	8.0477	1.541	0	0	0
2022/06/09	2032	03/11/2022	9.36	Call	Bond Future	94.7400	0.0947	86.6800	0.0867	(8.507)	0	0	454
2022/06/09	2032	03/11/2022	9.36	Put	Bond Future	7,643.1800	7.6432	7,764.4500	7.7645	1.587	0	0	0
2022/06/09	2032	03/11/2022			Bond Future	10.7166	86.4829	10.7412	86.3536	0.230	0.0000	0.0000	87,936
2022/06/09	2032	03/11/2022	11.55	Call	Bond Future	4,897.8500	4.8979	4,790.2000	4.7902	(2.198)	0	0	0
2022/06/09	2032	03/11/2022	11.55	Put	Bond Future	659.3600	0.6594	681.0400	0.6810	3.288	0	0	500
2022/06/09	2032	03/11/2022	12.30	Call	Bond Future	8,057.6500	8.0576	7,936.1400	7.9361	(1.508)	0	0	0
2022/06/09	2032	03/11/2022	12.30	Put	Bond Future	241.8600	0.2419	249.6800	0.2497	3.233	0	0	750
2022/06/09	2032	03/11/2022	10.56	Call	Bond Future	1,563.0700	1.5631	1,499.9000	1.4999	(4.041)	0	0	0
2022/06/09	2032	03/11/2022	10.66	Call	Bond Future	1,817.4300	1.8174	1,748.5000	1.7485	(3.793)	0	0	0
2022/06/09	2032	03/11/2022	10.66	Put	Bond Future	2,115.8500	2.1159	2,176.2500	2.1763	2.855	0	0	0
2022/06/09	2032	03/11/2022	10.67	Call	Bond Future	1,844.0600	1.8441	1,774.5600	1.7746	(3.769)	0	0	750
2022/06/09	2032	03/11/2022	10.67	Put	Bond Future	2,089.6600	2.0897	2,149.4900	2.1495	2.863	0	0	0
2022/06/09	2032	03/11/2022	10.21	Call	Bond Future	828.7800	0.8288	786.3800	0.7864	(5.116)	0	0	500
2022/06/09	2032	03/11/2022	10.21	Put	Bond Future	3,549.6500	3.5496	3,636.5800	3.6366	2.449	0	0	0
2022/06/09	2032	03/11/2022	10.49	Call	Bond Future	1,397.1800	1.3972	1,338.1100	1.3381	(4.228)	0	0	0
2022/06/09	2032	03/11/2022	10.49	Put	Bond Future	2,600.2700	2.6003	2,670.5300	2.6705	2.702	0	0	454
2022/06/09	2032	03/11/2022	9.46	Call	Bond Future	124.2500	0.1243	114.1300	0.1141	(8.145)	0	0	500
2022/06/09	2032	03/11/2022	10.11	Call	Bond Future	666.3700	0.6664	629.7700	0.6298	(5.492)	0	0	0
2022/06/09	2032	03/11/2022	9.31	Call	Bond Future	82.4300	0.0824	75.2600	0.0753	(8.698)	0	0	180
2022/06/09	2032	02/02/2023	11.69	Call	Bond Future	5,042.6700	5.0427	4,940.4500	4.9405	(2.027)	0	0	0
2022/06/09	2032	02/02/2023	11.69	Put	Bond Future	1,069.4200	1.0694	1,099.3600	1.0994	2.800	0	0	0
2022/06/09	2032	02/02/2023	10.40	Call	Bond Future	1,287.8300	1.2878	1,238.4600	1.2385	(3.834)	0	0	0
2022/06/09	2032	02/02/2023	10.40	Put	Bond Future	3,838.1600	3.8382	3,920.9500	3.9210	2.157	0	0	0
2022/06/09	2032	02/02/2023	10.50	Call	Bond Future	1,492.7200	1.4927	1,438.5100	1.4385	(3.632)	0	0	0
2022/06/09	2032	02/02/2023	10.50	Put	Bond Future	3,512.9700	3.5130	3,590.9200	3.5909	2.219	0	0	454
2022/06/09	2032	02/02/2023	10.67	Call	Bond Future	1,873.7200	1.8737	1,811.4000	1.8114	(3.326)	0	0	750
2022/06/09	2032	02/02/2023	10.67	Put	Bond Future	3,002.5400	3.0025	3,072.3800	3.0724	2.326	0	0	0
2022/06/09	2032	02/02/2023	10.22	Call	Bond Future	963.2900	0.9633	922.5200	0.9225	(4.232)	0	0	500
2022/06/09	2032	02/02/2023	10.22	Put	Bond Future	4,478.5300	4.4785	4,569.9200	4.5699	2.041	0	0	0
2022/06/09	2032	02/02/2023	9.47	Call	Bond Future	243.9300	0.2439	229.5500	0.2295	(5.895)	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
2022/06/09	2032	02/02/2023	9.47	Put	Bond Future	7,933.5600	7.9336	8,051.3400	8.0513	1.485	0	0	0
2022/06/09	2032	02/02/2023	9.92	Call	Bond Future	562.4400	0.5624	534.6200	0.5346	(4.946)	0	0	750
2022/06/09	2032	02/02/2023	9.92	Put	Bond Future	5,717.2100	5.7172	5,821.5500	5.8215	1.825	0	0	0
2022/06/09	2032	02/02/2023			Bond Future	10.8886	87.8831	10.9145	87.7509	0.237	0.0000	0.0000	0
2022/06/09	2032	02/02/2023	11.84	Call	Bond Future	5,609.4500	5.6095	5,503.2800	5.5033	(1.893)	0	0	0
2022/06/09	2032	02/02/2023	11.84	Put	Bond Future	920.1400	0.9201	946.1300	0.9461	2.825	0	0	500
2022/06/09	2032	02/02/2023	12.75	Call	Bond Future	9,238.3800	9.2384	9,117.0000	9.1170	(1.314)	0	0	0
2022/06/09	2032	02/02/2023	12.75	Put	Bond Future	381.9200	0.3819	392.7000	0.3927	2.823	0	0	750
2022/06/09	2032	02/02/2023	10.38	Call	Bond Future	1,249.1100	1.2491	1,200.7000	1.2007	(3.876)	0	0	0
2022/06/09	2032	02/02/2023	10.38	Put	Bond Future	3,905.9600	3.9060	3,989.7100	3.9897	2.144	0	0	0
2022/06/09	2032	02/02/2023	10.39	Call	Bond Future	1,268.5100	1.2685	1,219.6200	1.2196	(3.854)	0	0	0
2022/06/09	2032	02/02/2023	10.39	Put	Bond Future	3,872.0800	3.8721	3,955.3500	3.9554	2.151	0	0	0
2022/06/09	2032	02/02/2023	10.16	Call	Bond Future	867.6700	0.8677	829.6900	0.8297	(4.377)	0	0	0
2022/06/09	2032	02/02/2023	10.16	Put	Bond Future	4,707.6600	4.7077	4,801.8400	4.8018	2.001	0	0	454
2022/06/09	2032	02/02/2023	9.31	Call	Bond Future	175.0800	0.1751	164.1300	0.1641	(6.254)	0	0	454
2022/06/09	2032	02/02/2023	9.31	Put	Bond Future	8,788.4600	8.7885	8,909.6700	8.9097	1.379	0	0	0
2022/06/09	2032	04/05/2023	10.89	Call	Bond Future	2,426.0000	2.4260	2,358.4600	2.3585	(2.784)	0	0	0
2022/06/09	2032	04/05/2023	10.89	Put	Bond Future	3,195.9900	3.1960	3,263.6100	3.2636	2.116	0	0	0
2022/06/09	2032	04/05/2023			Bond Future	11.0435	85.2894	11.0707	85.1542	0.246	0.0000	0.0000	0
2022/06/09	2032	04/05/2023	10.87	Call	Bond Future	2,377.6500	2.3776	2,310.9100	2.3109	(2.807)	0	0	0
2022/06/09	2032	04/05/2023	10.87	Put	Bond Future	3,248.6200	3.2486	3,317.0400	3.3170	2.106	0	0	0
2022/06/09	2032	04/05/2023	10.88	Call	Bond Future	2,401.6000	2.4016	2,334.4600	2.3345	(2.796)	0	0	0
2022/06/09	2032	04/05/2023	10.88	Put	Bond Future	3,222.0600	3.2221	3,290.0800	3.2901	2.111	0	0	0
2022/06/09	2033	04/08/2022			Bond Future	115.9952	115.9952	115.4853	115.4853	(0.440)	0.0000	0.0000	6,987
2022/06/09	2033	03/11/2022			Bond Future	116.3392	116.3392	115.8211	115.8211	(0.445)	0.0000	0.0000	0
2022/06/09	2033	02/02/2023			Bond Future	118.2462	118.2462	117.7186	117.7186	(0.446)	0.0000	0.0000	0
2022/06/09	2033	04/05/2023			Bond Future	119.0027	119.0027	118.4648	118.4648	(0.452)	0.0000	0.0000	0
2022/06/09	2037	04/08/2022	10.89	Call	Bond Future	926.9300	0.9269	827.6700	0.8277	(10.708)	0	0	0
2022/06/09	2037	04/08/2022	10.89	Put	Bond Future	2,112.4700	2.1125	2,251.4800	2.2515	6.580	0	0	0
2022/06/09	2037	04/08/2022	10.90	Call	Bond Future	951.6400	0.9516	850.7000	0.8507	(10.607)	0	0	0
2022/06/09	2037	04/08/2022	11.95	Call	Bond Future	5,297.2800	5.2973	5,077.5700	5.0776	(4.148)	0	0	0
2022/06/09	2037	04/08/2022	11.95	Put	Bond Future	210.3800	0.2104	228.9400	0.2289	8.822	0	0	1,050
2022/06/09	2037	04/08/2022	10.91	Put	Bond Future	2,036.9700	2.0370	2,172.6300	2.1726	6.660	0	0	0
2022/06/09	2037	04/08/2022			Bond Future	11.0810	81.8230	11.1199	81.5848	0.351	0.0000	0.0000	135,028
2022/06/09	2037	04/08/2022	10.10	Call	Bond Future	33.6400	0.0336	26.0000	0.0260	(22.711)	0	0	50
2022/06/09	2037	04/08/2022	10.10	Put	Bond Future	6,400.7300	6.4007	6,631.3600	6.6314	3.603	0	0	0
2022/06/09	2037	04/08/2022	10.90	Put	Bond Future	2,074.4900	2.0745	2,211.8200	2.2118	6.620	0	0	50
2022/06/09	2037	04/08/2022	10.91	Call	Bond Future	976.7400	0.9767	874.1300	0.8741	(10.505)	0	0	0
2022/06/09	2037	04/08/2022	11.21	Call	Bond Future	1,910.4100	1.9104	1,759.2700	1.7593	(7.911)	0	0	1,050
2022/06/09	2037	04/08/2022	11.21	Put	Bond Future	1,124.1700	1.1242	1,211.3000	1.2113	7.751	0	0	0
2022/06/09	2037	04/08/2022	11.42	Call	Bond Future	2,757.5300	2.7575	2,578.5100	2.5785	(6.492)	0	0	0
2022/06/09	2037	04/08/2022	11.42	Put	Bond Future	714.9100	0.7149	774.1600	0.7742	8.288	0	0	50
2022/06/09	2037	03/11/2022	11.32	Call	Bond Future	2,509.4300	2.5094	2,372.2900	2.3723	(5.465)	0	0	0
2022/06/09	2037	03/11/2022	11.30	Put	Bond Future	2,148.0000	2.1480	2,255.0800	2.2551	4.985	0	0	0
2022/06/09	2037	03/11/2022	11.31	Call	Bond Future	2,476.5900	2.4766	2,340.4500	2.3404	(5.497)	0	0	0
2022/06/09	2037	03/11/2022	11.31	Put	Bond Future	2,121.2300	2.1212	2,227.3100	2.2273	5.001	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
2022/06/09	2037	03/11/2022			Bond Future	11.2506	82.9838	11.2910	82.7416	0.360	0.0000	0.0000	2,000
2022/06/09	2037	03/11/2022	11.32	Put	Bond Future	2,094.5300	2.0945	2,199.6100	2.1996	5.017	0	0	0
2022/06/09	2037	03/11/2022	11.30	Call	Bond Future	2,443.7500	2.4438	2,308.6100	2.3086	(5.530)	0	0	0
2022/06/09	2037	02/02/2023	11.03	Call	Bond Future	1,752.4400	1.7524	1,653.3400	1.6533	(5.655)	0	0	0
2022/06/09	2037	02/02/2023	11.03	Put	Bond Future	4,017.3000	4.0173	4,165.0400	4.1650	3.678	0	0	0
2022/06/09	2037	02/02/2023	11.04	Call	Bond Future	1,777.1800	1.7772	1,677.1900	1.6772	(5.626)	0	0	0
2022/06/09	2037	02/02/2023	11.04	Put	Bond Future	3,981.0000	3.9810	4,127.8500	4.1279	3.689	0	0	0
2022/06/09	2037	02/02/2023			Bond Future	11.4085	80.0705	11.4507	79.8237	0.370	0.0000	0.0000	0
2022/06/09	2037	02/02/2023	11.05	Call	Bond Future	1,801.8600	1.8019	1,700.9900	1.7010	(5.598)	0	0	0
2022/06/09	2037	02/02/2023	11.05	Put	Bond Future	3,944.7100	3.9447	4,090.6800	4.0907	3.700	0	0	0
2022/06/09	2037	04/05/2023	11.30	Call	Bond Future	2,533.9200	2.5339	2,418.1800	2.4182	(4.568)	0	0	0
2022/06/09	2037	04/05/2023	11.30	Put	Bond Future	4,007.7400	4.0077	4,143.8900	4.1439	3.397	0	0	0
2022/06/09	2037	04/05/2023	11.31	Call	Bond Future	2,560.2300	2.5602	2,443.7400	2.4437	(4.550)	0	0	0
2022/06/09	2037	04/05/2023	11.31	Put	Bond Future	3,975.0900	3.9751	4,110.4900	4.1105	3.406	0	0	0
2022/06/09	2037	04/05/2023			Bond Future	11.5532	81.4980	11.5972	81.2461	0.381	0.0000	0.0000	0
2022/06/09	2037	04/05/2023	11.32	Call	Bond Future	2,586.9900	2.5870	2,469.7500	2.4697	(4.532)	0	0	0
2022/06/09	2037	04/05/2023	11.32	Put	Bond Future	3,942.9500	3.9430	4,077.6000	4.0776	3.415	0	0	0
2022/06/09	2038	04/08/2022			Bond Future	131.9823	131.9823	130.6835	130.6835	(0.984)	0.0000	0.0000	4,102
2022/06/09	2038	03/11/2022			Bond Future	133.8850	133.8850	132.5666	132.5666	(0.985)	0.0000	0.0000	0
2022/06/09	2038	02/02/2023			Bond Future	134.1880	134.1880	132.8471	132.8471	(0.999)	0.0000	0.0000	0
2022/06/09	2038	04/05/2023			Bond Future	136.5996	136.5996	135.2336	135.2336	(1.000)	0.0000	0.0000	0
2022/06/09	2040	04/08/2022	9.70	Put	Bond Future	10,900.0700	10.9001	11,189.0500	11.1890	2.651	0	0	0
2022/06/09	2040	04/08/2022	11.05	Call	Bond Future	1,083.2000	1.0832	957.3900	0.9574	(11.615)	0	0	0
2022/06/09	2040	04/08/2022	11.05	Put	Bond Future	2,099.1400	2.0991	2,262.8900	2.2629	7.801	0	0	0
2022/06/09	2040	04/08/2022	12.24	Put	Bond Future	144.0600	0.1441	159.5800	0.1596	10.773	0	0	460
2022/06/09	2040	04/08/2022			Bond Future	11.2027	83.5033	11.2468	83.2137	0.393	0.0000	0.0000	120,043
2022/06/09	2040	04/08/2022	9.70	Call	Bond Future	1.7500	0.0018	1.1700	0.0012	(33.143)	0	0	460
2022/06/09	2040	04/08/2022	10.70	Call	Bond Future	348.9600	0.3490	291.6300	0.2916	(16.429)	0	0	460
2022/06/09	2040	04/08/2022	10.70	Put	Bond Future	3,767.3400	3.7673	3,999.5700	3.9996	6.164	0	0	0
2022/06/09	2040	04/08/2022	11.03	Call	Bond Future	1,028.2100	1.0282	906.5200	0.9065	(11.835)	0	0	0
2022/06/09	2040	04/08/2022	11.03	Put	Bond Future	2,178.6200	2.1786	2,346.4900	2.3465	7.705	0	0	0
2022/06/09	2040	04/08/2022	11.04	Call	Bond Future	1,055.4900	1.0555	931.7400	0.9317	(11.724)	0	0	0
2022/06/09	2040	04/08/2022	11.04	Put	Bond Future	2,138.6200	2.1386	2,304.4300	2.3044	7.753	0	0	0
2022/06/09	2040	04/08/2022	12.24	Call	Bond Future	6,559.2100	6.5592	6,285.1700	6.2852	(4.178)	0	0	0
2022/06/09	2040	03/11/2022	11.40	Call	Bond Future	2,609.7100	2.6097	2,448.6200	2.4486	(6.173)	0	0	0
2022/06/09	2040	03/11/2022	11.41	Put	Bond Future	2,371.8000	2.3718	2,503.7800	2.5038	5.565	0	0	0
2022/06/09	2040	03/11/2022	12.52	Call	Bond Future	7,534.4800	7.5345	7,280.6300	7.2806	(3.369)	0	0	0
2022/06/09	2040	03/11/2022	10.70	Call	Bond Future	762.7100	0.7627	690.3100	0.6903	(9.492)	0	0	1,100
2022/06/09	2040	03/11/2022	11.20	Call	Bond Future	1,963.4100	1.9634	1,827.2500	1.8272	(6.935)	0	0	1,100
2022/06/09	2040	03/11/2022	11.20	Put	Bond Future	3,052.7000	3.0527	3,210.8100	3.2108	5.179	0	0	0
2022/06/09	2040	03/11/2022	11.39	Call	Bond Future	2,575.3000	2.5753	2,415.4100	2.4154	(6.209)	0	0	0
2022/06/09	2040	03/11/2022			Bond Future	11.3675	84.6880	11.4134	84.3937	0.403	0.0000	0.0000	3,965
2022/06/09	2040	03/11/2022	11.40	Put	Bond Future	2,401.0200	2.4010	2,534.2000	2.5342	5.547	0	0	0
2022/06/09	2040	03/11/2022	11.41	Call	Bond Future	2,644.5600	2.6446	2,482.2700	2.4823	(6.137)	0	0	0
2022/06/09	2040	03/11/2022	12.52	Put	Bond Future	613.2100	0.6132	653.6300	0.6536	6.592	0	0	1,100
2022/06/09	2040	03/11/2022	10.70	Put	Bond Future	5,240.7300	5.2407	5,462.6000	5.4626	4.234	0	0	0

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2022/06/09	2040	03/11/2022	11.39	Put	Bond Future	2,430.7500	2.4307	2,565.1300	2.5651	5.528	0	0	0
2022/06/09	2040	02/02/2023	11.12	Call	Bond Future	1,871.1800	1.8712	1,753.1800	1.7532	(6.306)	0	0	0
2022/06/09	2040	02/02/2023	11.12	Put	Bond Future	4,458.9600	4.4590	4,640.7100	4.6407	4.076	0	0	0
2022/06/09	2040	02/02/2023	12.24	Call	Bond Future	5,853.5300	5.8535	5,633.3500	5.6334	(3.761)	0	0	0
2022/06/09	2040	02/02/2023	12.24	Put	Bond Future	1,520.9300	1.5209	1,600.5000	1.6005	5.232	0	0	0
2022/06/09	2040	02/02/2023	12.27	Call	Bond Future	5,984.0600	5.9841	5,761.9000	5.7619	(3.713)	0	0	0
2022/06/09	2040	02/02/2023	12.27	Put	Bond Future	1,478.6100	1.4786	1,556.2000	1.5562	5.247	0	0	400
2022/06/09	2040	02/02/2023	10.96	Call	Bond Future	1,476.9600	1.4770	1,375.9700	1.3760	(6.838)	0	0	400
2022/06/09	2040	02/02/2023	10.96	Put	Bond Future	5,132.5000	5.1325	5,331.2600	5.3313	3.873	0	0	0
2022/06/09	2040	02/02/2023	10.93	Call	Bond Future	1,407.7600	1.4078	1,309.9700	1.3100	(6.946)	0	0	0
2022/06/09	2040	02/02/2023			Bond Future	11.5213	81.5520	11.5690	81.2523	0.415	0.0000	0.0000	0
2022/06/09	2040	02/02/2023	11.10	Call	Bond Future	1,819.2800	1.8193	1,703.4100	1.7034	(6.369)	0	0	0
2022/06/09	2040	02/02/2023	11.10	Put	Bond Future	4,539.3900	4.5394	4,723.2700	4.7233	4.051	0	0	0
2022/06/09	2040	02/02/2023	11.11	Call	Bond Future	1,845.0100	1.8450	1,728.0700	1.7281	(6.338)	0	0	0
2022/06/09	2040	02/02/2023	11.11	Put	Bond Future	4,498.9100	4.4989	4,681.7200	4.6817	4.063	0	0	0
2022/06/09	2040	02/02/2023	10.18	Call	Bond Future	338.6000	0.3386	305.1100	0.3051	(9.891)	0	0	0
2022/06/09	2040	02/02/2023	10.18	Put	Bond Future	9,512.3600	9.5124	9,778.6200	9.7786	2.799	0	0	0
2022/06/09	2040	02/02/2023	10.21	Call	Bond Future	359.9300	0.3599	324.7100	0.3247	(9.785)	0	0	400
2022/06/09	2040	02/02/2023	10.21	Put	Bond Future	9,311.4200	9.3114	9,575.9500	9.5760	2.841	0	0	0
2022/06/09	2040	02/02/2023	10.93	Put	Bond Future	5,265.8500	5.2659	5,467.8100	5.4678	3.835	0	0	0
2022/06/09	2040	04/05/2023	11.43	Call	Bond Future	2,763.4400	2.7634	2,621.8400	2.6218	(5.124)	0	0	0
2022/06/09	2040	04/05/2023	11.43	Put	Bond Future	4,213.9200	4.2139	4,378.0500	4.3781	3.895	0	0	0
2022/06/09	2040	04/05/2023	12.78	Call	Bond Future	7,826.7200	7.8267	7,587.4700	7.5875	(3.057)	0	0	0
2022/06/09	2040	04/05/2023	12.78	Put	Bond Future	1,367.8800	1.3679	1,434.3600	1.4344	4.860	0	0	400
2022/06/09	2040	04/05/2023			Bond Future	11.6619	83.0063	11.7116	82.7005	0.426	0.0000	0.0000	0
2022/06/09	2040	04/05/2023	11.42	Call	Bond Future	2,734.5100	2.7345	2,593.8200	2.5938	(5.145)	0	0	0
2022/06/09	2040	04/05/2023	11.42	Put	Bond Future	4,248.4500	4.2485	4,413.4900	4.4135	3.885	0	0	0
2022/06/09	2040	04/05/2023	10.17	Call	Bond Future	462.4200	0.4624	423.6100	0.4236	(8.393)	0	0	400
2022/06/09	2040	04/05/2023	10.17	Put	Bond Future	10,548.9600	10.5490	10,815.8800	10.8159	2.530	0	0	0
2022/06/09	2040	04/05/2023	10.92	Call	Bond Future	1,475.3100	1.4753	1,381.2500	1.3813	(6.376)	0	0	400
2022/06/09	2040	04/05/2023	10.92	Put	Bond Future	6,262.2800	6.2623	6,473.9500	6.4739	3.380	0	0	0
2022/06/09	2040	04/05/2023	11.41	Call	Bond Future	2,705.7200	2.7057	2,565.9500	2.5660	(5.166)	0	0	0
2022/06/09	2040	04/05/2023	11.41	Put	Bond Future	4,283.2100	4.2832	4,449.1700	4.4492	3.875	0	0	0
2022/06/09	2044	04/08/2022	11.08	Call	Bond Future	1,139.9400	1.1399	983.0000	0.9830	(13.767)	0	0	0
2022/06/09	2044	04/08/2022	11.08	Put	Bond Future	2,100.0700	2.1001	2,307.0300	2.3070	9.855	0	0	0
2022/06/09	2044	04/08/2022	11.09	Call	Bond Future	1,169.0100	1.1690	1,009.5200	1.0095	(13.643)	0	0	0
2022/06/09	2044	04/08/2022	11.09	Put	Bond Future	2,060.7200	2.0607	2,265.1300	2.2651	9.919	0	0	0
2022/06/09	2044	04/08/2022			Bond Future	11.2216	80.3184	11.2761	79.9545	0.485	0.0000	0.0000	76,382
2022/06/09	2044	04/08/2022	11.10	Call	Bond Future	1,198.6400	1.1986	1,036.5800	1.0366	(13.520)	0	0	0
2022/06/09	2044	04/08/2022	11.10	Put	Bond Future	2,022.0300	2.0220	2,223.8700	2.2239	9.982	0	0	0
2022/06/09	2044	03/11/2022	11.40	Put	Bond Future	2,414.2000	2.4142	2,585.9100	2.5859	7.113	0	0	0
2022/06/09	2044	03/11/2022	11.41	Call	Bond Future	2,596.2100	2.5962	2,396.6700	2.3967	(7.686)	0	0	0
2022/06/09	2044	03/11/2022	11.41	Put	Bond Future	2,383.9600	2.3840	2,554.1100	2.5541	7.137	0	0	0
2022/06/09	2044	03/11/2022			Bond Future	11.3776	81.4579	11.4341	81.0882	0.497	0.0000	0.0000	0
2022/06/09	2044	03/11/2022	11.39	Call	Bond Future	2,526.2200	2.5262	2,329.8000	2.3298	(7.775)	0	0	0
2022/06/09	2044	03/11/2022	11.39	Put	Bond Future	2,444.7600	2.4448	2,618.0300	2.6180	7.087	0	0	0
2022/06/09	2044	03/11/2022	11.40	Call	Bond Future	2,561.1000	2.5611	2,363.1200	2.3631	(7.730)	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
2022/06/09	2044	02/02/2023	11.14	Call	Bond Future	1,960.3000	1.9603	1,811.4200	1.8114	(7.595)	0	0	0
2022/06/09	2044	02/02/2023	11.14	Put	Bond Future	4,482.5900	4.4826	4,709.9800	4.7100	5.073	0	0	0
2022/06/09	2044	02/02/2023	11.15	Call	Bond Future	1,987.4400	1.9874	1,837.2400	1.8372	(7.557)	0	0	0
2022/06/09	2044	02/02/2023	11.15	Put	Bond Future	4,442.1300	4.4421	4,668.2000	4.6682	5.089	0	0	0
2022/06/09	2044	02/02/2023			Bond Future	11.5228	78.3949	11.5817	78.0186	0.511	0.0000	0.0000	0
2022/06/09	2044	02/02/2023	11.16	Call	Bond Future	2,014.7900	2.0148	1,863.2500	1.8632	(7.521)	0	0	0
2022/06/09	2044	02/02/2023	11.16	Put	Bond Future	4,401.9700	4.4020	4,626.7000	4.6267	5.105	0	0	0
2022/06/09	2044	04/05/2023	11.41	Call	Bond Future	2,781.0200	2.7810	2,606.2500	2.6063	(6.284)	0	0	0
2022/06/09	2044	04/05/2023	11.41	Put	Bond Future	4,350.6900	4.3507	4,559.5700	4.5596	4.801	0	0	0
2022/06/09	2044	04/05/2023	11.42	Call	Bond Future	2,810.6500	2.8106	2,634.7200	2.6347	(6.259)	0	0	0
2022/06/09	2044	04/05/2023	11.42	Put	Bond Future	4,315.2800	4.3153	4,523.0000	4.5230	4.814	0	0	0
2022/06/09	2044	04/05/2023			Bond Future	11.6552	79.7929	11.7164	79.4093	0.525	0.0000	0.0000	0
2022/06/09	2044	04/05/2023	11.43	Call	Bond Future	2,840.4300	2.8404	2,663.3500	2.6633	(6.234)	0	0	0
2022/06/09	2044	04/05/2023	11.43	Put	Bond Future	4,280.1100	4.2801	4,486.6800	4.4867	4.826	0	0	0
2022/06/09	2046	04/08/2022			Bond Future	121.8740	121.8740	120.2876	120.2876	(1.302)	0.0000	0.0000	16,569
2022/06/09	2046	03/11/2022			Bond Future	121.6751	121.6751	120.0650	120.0650	(1.323)	0.0000	0.0000	1,566
2022/06/09	2046	02/02/2023			Bond Future	123.6703	123.6703	122.0330	122.0330	(1.324)	0.0000	0.0000	0
2022/06/09	2046	04/05/2023			Bond Future	123.8772	123.8772	122.2094	122.2094	(1.346)	0.0000	0.0000	0
2022/06/09	2050	04/08/2022			Bond Future	123.1239	123.1239	122.6977	122.6977	(0.346)	0.0000	0.0000	11,293
2022/06/09	2050	03/11/2022			Bond Future	124.8986	124.8986	124.4654	124.4654	(0.347)	0.0000	0.0000	0
2022/06/09	2050	02/02/2023			Bond Future	124.8452	124.8452	124.4040	124.4040	(0.353)	0.0000	0.0000	0
2022/06/09	2050	04/05/2023			Bond Future	127.0884	127.0884	126.6383	126.6383	(0.354)	0.0000	0.0000	0
2022/06/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	AL37	04/08/2022			Index Future	825.9500	825.9500	823.7560	823.7560	(0.266)	0.0000	0.0000	0
2022/06/09	AL37	03/11/2022			Index Future	837.7730	837.7730	835.5420	835.5420	(0.266)	0.0000	0.0000	0
2022/06/09	AL37	02/02/2023			Index Future	851.3000	851.3000	849.0270	849.0270	(0.267)	0.0000	0.0000	0
2022/06/09	AL37	04/05/2023			Index Future	866.3790	866.3790	864.0590	864.0590	(0.268)	0.0000	0.0000	0
2022/06/09	AL7T	04/08/2022			Index Future	940.8120	940.8120	939.2870	939.2870	(0.162)	0.0000	0.0000	0
2022/06/09	AL7T	03/11/2022			Index Future	954.2790	954.2790	952.7260	952.7260	(0.163)	0.0000	0.0000	0
2022/06/09	AL7T	02/02/2023			Index Future	969.6870	969.6870	968.1010	968.1010	(0.164)	0.0000	0.0000	0
2022/06/09	AL7T	04/05/2023			Index Future	986.8630	986.8630	985.2420	985.2420	(0.164)	0.0000	0.0000	0
2022/06/09	ALBI	04/08/2022			Index Future	835.9160	835.9160	833.6810	833.6810	(0.267)	0.0000	0.0000	136
2022/06/09	ALBI	03/11/2022			Index Future	847.8820	847.8820	845.6090	845.6090	(0.268)	0.0000	0.0000	0
2022/06/09	ALBI	02/02/2023			Index Future	861.5720	861.5720	859.2550	859.2550	(0.269)	0.0000	0.0000	0
2022/06/09	ALBI	04/05/2023			Index Future	876.8330	876.8330	874.4690	874.4690	(0.270)	0.0000	0.0000	0
2022/06/09	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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2022/06/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	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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2022/06/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/09	ES33	04/08/2022			Bond Future	11.9131	76.2112	11.9414	76.0731	0.237	0.0000	0.0000	350
2022/06/09	ES33	03/11/2022			Bond Future	12.1370	73.5280	12.1666	73.3873	0.244	0.0000	0.0000	0
2022/06/09	ES33	02/02/2023			Bond Future	12.3512	74.7356	12.3822	74.5920	0.251	0.0000	0.0000	0
2022/06/09	ES33	04/05/2023			Bond Future	12.5458	72.2926	12.5783	72.1459	0.259	0.0000	0.0000	0
2022/06/09	ES42	04/08/2022			Bond Future	12.3050	74.4708	12.3489	74.2246	0.356	0.0000	0.0000	4,769
2022/06/09	ES42	03/11/2022			Bond Future	12.5101	71.2847	12.5560	71.0346	0.366	0.0000	0.0000	0
2022/06/09	ES42	02/02/2023			Bond Future	12.6994	72.4574	12.7473	72.2025	0.377	0.0000	0.0000	0
2022/06/09	ES42	04/05/2023			Bond Future	12.8795	69.5011	12.9295	69.2411	0.389	0.0000	0.0000	0
2022/06/09	GOVI	04/08/2022	819.28	Call	GOVI	52,760.0000	5.2760	30,720.0000	3.0720	(41.774)	0	0	0
2022/06/09	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	04/08/2022			GOVI	824.5560	824.5560	822.3520	822.3520	(0.267)	0.0000	0.0000	1,111
2022/06/09	GOVI	04/08/2022	819.26	Call	GOVI	52,960.0000	5.2960	30,920.0000	3.0920	(41.616)	0	0	0
2022/06/09	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	04/08/2022	819.27	Call	GOVI	52,860.0000	5.2860	30,820.0000	3.0820	(41.695)	0	0	0
2022/06/09	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	03/11/2022	820.41	Call	GOVI	159,480.0000	15.9480	137,080.0000	13.7080	(14.046)	0	0	0
2022/06/09	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	03/11/2022	820.42	Call	GOVI	159,380.0000	15.9380	136,980.0000	13.6980	(14.054)	0	0	0
2022/06/09	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	03/11/2022			GOVI	836.3580	836.3580	834.1180	834.1180	(0.268)	0.0000	0.0000	0
2022/06/09	GOVI	03/11/2022	820.43	Call	GOVI	159,280.0000	15.9280	136,880.0000	13.6880	(14.063)	0	0	0
2022/06/09	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	02/02/2023	850.82	Put	GOVI	9,570.0000	0.9570	32,410.0000	3.2410	238.662	0	0	0
2022/06/09	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	02/02/2023	850.83	Put	GOVI	9,670.0000	0.9670	32,510.0000	3.2510	236.194	0	0	0
2022/06/09	GOVI	02/02/2023			GOVI	849.8630	849.8630	847.5790	847.5790	(0.269)	0.0000	0.0000	0
2022/06/09	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	02/02/2023	850.84	Put	GOVI	9,770.0000	0.9770	32,610.0000	3.2610	233.777	0	0	0
2022/06/09	GOVI	04/05/2023	852.86	Call	GOVI	120,560.0000	12.0560	97,260.0000	9.7260	(19.326)	0	0	0
2022/06/09	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	04/05/2023	852.87	Call	GOVI	120,460.0000	12.0460	97,160.0000	9.7160	(19.343)	0	0	0
2022/06/09	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/09	GOVI	04/05/2023			GOVI	864.9160	864.9160	862.5860	862.5860	(0.269)	0.0000	0.0000	0
2022/06/09	GOVI	04/05/2023	852.88	Call	GOVI	120,360.0000	12.0360	97,060.0000	9.7060	(19.359)	0	0	0
2022/06/09	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
2022/06/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/09	IGOV	04/08/2022			Index Future	324.7000	324.7000	323.2420	323.2420	(0.449)	0.0000	0.0000	759
2022/06/09	IGOV	03/11/2022			Index Future	329.4270	329.4270	327.9460	327.9460	(0.450)	0.0000	0.0000	16
2022/06/09	IGOV	02/02/2023			Index Future	334.8240	334.8240	333.3160	333.3160	(0.450)	0.0000	0.0000	0
2022/06/09	IGOV	04/05/2023			Index Future	340.8310	340.8310	339.2940	339.2940	(0.451)	0.0000	0.0000	0
2022/06/09	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/09	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.9250	95.0750	0.000	0.0000	0.0000	0
2022/06/09	JBAF	20/07/2022			Jibar Tradeable Future	5.0450	94.9550	5.0450	94.9550	0.000	0.0000	0.0000	0
2022/06/09	JBAF	17/08/2022			Jibar Tradeable Future	5.4500	94.5500	5.4700	94.5300	0.367	0.0000	0.0000	0
2022/06/09	JBAF	21/09/2022			Jibar Tradeable Future	5.5650	94.4350	5.5850	94.4150	0.359	0.0000	0.0000	0
2022/06/09	JBAF	19/10/2022			Jibar Tradeable Future	5.9500	94.0500	5.9900	94.0100	0.672	0.0000	0.0000	0
2022/06/09	JBAF	16/11/2022			Jibar Tradeable Future	6.0500	93.9500	6.0800	93.9200	0.496	0.0000	0.0000	0
2022/06/09	JBAF	21/12/2022			Jibar Tradeable Future	6.4300	93.5700	6.4700	93.5300	0.622	0.0000	0.0000	68
2022/06/09	JBAF	15/03/2023			Jibar Tradeable Future	6.9050	93.0950	6.9650	93.0350	0.869	0.0000	0.0000	0
2022/06/09	JBAF	21/06/2023			Jibar Tradeable Future	7.3400	92.6600	7.4200	92.5800	1.090	0.0000	0.0000	0
2022/06/09	JBAF	20/09/2023			Jibar Tradeable Future	7.5600	92.4400	7.6200	92.3800	0.794	0.0000	0.0000	75
2022/06/09	JBAF	20/12/2023			Jibar Tradeable Future	7.7350	92.2650	7.8050	92.1950	0.905	0.0000	0.0000	172
2022/06/09	JBAF	20/03/2024			Jibar Tradeable Future	7.8450	92.1550	7.9050	92.0950	0.765	0.0000	0.0000	0
2022/06/09	R023	04/08/2022	6.05	Call	Bond Future	276.5600	0.2766	276.3900	0.2764	(0.061)	0	0	0
2022/06/09	R023	04/08/2022	6.05	Put	Bond Future	28.0800	0.0281	27.3300	0.0273	(2.671)	0	0	0
2022/06/09	R023	04/08/2022			Bond Future	5.5955	104.5930	5.5945	104.5936	(0.019)	0.0000	0.0000	22,183
2022/06/09	R023	04/08/2022	6.03	Call	Bond Future	267.1700	0.2672	266.9700	0.2670	(0.075)	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
2022/06/09	R023	04/08/2022	6.03	Put	Bond Future	29.6000	0.0296	28.8200	0.0288	(2.635)	0	0	0
2022/06/09	R023	04/08/2022	6.04	Call	Bond Future	271.9200	0.2719	271.7300	0.2717	(0.070)	0	0	0
2022/06/09	R023	04/08/2022	6.04	Put	Bond Future	28.8900	0.0289	28.1200	0.0281	(2.665)	0	0	0
2022/06/09	R023	03/11/2022	6.25	Call	Bond Future	263.9900	0.2640	263.6600	0.2637	(0.125)	0	0	0
2022/06/09	R023	03/11/2022	6.25	Put	Bond Future	25.2200	0.0252	25.0100	0.0250	(0.833)	0	0	0
2022/06/09	R023	03/11/2022	6.26	Call	Bond Future	266.6700	0.2667	266.3500	0.2664	(0.120)	0	0	0
2022/06/09	R023	03/11/2022	6.26	Put	Bond Future	24.8400	0.0248	24.6400	0.0246	(0.805)	0	0	0
2022/06/09	R023	03/11/2022			Bond Future	5.4737	102.1591	5.4741	102.1590	0.007	0.0000	0.0000	0
2022/06/09	R023	03/11/2022	6.27	Call	Bond Future	269.3700	0.2694	269.0500	0.2691	(0.119)	0	0	0
2022/06/09	R023	03/11/2022	6.27	Put	Bond Future	24.4700	0.0245	24.2700	0.0243	(0.817)	0	0	0
2022/06/09	R035	04/08/2022	9.53	Call	Bond Future	3.4200	0.0034	2.5100	0.0025	(26.608)	0	0	400
2022/06/09	R035	04/08/2022	9.53	Put	Bond Future	8,830.7600	8.8308	9,035.5400	9.0355	2.319	0	0	0
2022/06/09	R035	04/08/2022	9.84	Call	Bond Future	22.6800	0.0227	17.7400	0.0177	(21.781)	0	0	100
2022/06/09	R035	04/08/2022	9.84	Put	Bond Future	6,716.2000	6.7162	6,916.9500	6.9170	2.989	0	0	0
2022/06/09	R035	04/08/2022	10.53	Put	Bond Future	2,756.8500	2.7569	2,898.2300	2.8982	5.128	0	0	0
2022/06/09	R035	04/08/2022	11.13	Put	Bond Future	862.1200	0.8621	921.1000	0.9211	6.841	0	0	100
2022/06/09	R035	04/08/2022	10.64	Call	Bond Future	798.8900	0.7989	718.9300	0.7189	(10.009)	0	0	0
2022/06/09	R035	04/08/2022	10.64	Put	Bond Future	2,287.5000	2.2875	2,413.2300	2.4132	5.496	0	0	100
2022/06/09	R035	04/08/2022	10.72	Call	Bond Future	989.9500	0.9900	898.3000	0.8983	(9.258)	0	0	0
2022/06/09	R035	04/08/2022	10.72	Put	Bond Future	1,980.9100	1.9809	2,094.9500	2.0950	5.757	0	0	0
2022/06/09	R035	04/08/2022	10.73	Call	Bond Future	1,015.5800	1.0156	922.4600	0.9225	(9.169)	0	0	0
2022/06/09	R035	04/08/2022	10.73	Put	Bond Future	1,944.6100	1.9446	2,057.1800	2.0572	5.789	0	0	0
2022/06/09	R035	04/08/2022			Bond Future	10.8813	90.3554	10.9151	90.1497	0.311	0.0000	0.0000	128,568
2022/06/09	R035	04/08/2022	10.53	Call	Bond Future	577.3700	0.5774	513.0600	0.5131	(11.138)	0	0	400
2022/06/09	R035	04/08/2022	10.74	Call	Bond Future	1,041.7300	1.0417	947.1500	0.9472	(9.079)	0	0	0
2022/06/09	R035	04/08/2022	10.74	Put	Bond Future	1,908.9000	1.9089	2,020.0100	2.0200	5.821	0	0	0
2022/06/09	R035	04/08/2022	11.13	Call	Bond Future	2,359.6400	2.3596	2,212.9300	2.2129	(6.217)	0	0	0
2022/06/09	R035	04/08/2022	12.18	Call	Bond Future	7,486.6600	7.4867	7,285.4500	7.2854	(2.688)	0	0	0
2022/06/09	R035	04/08/2022	12.18	Put	Bond Future	62.3200	0.0623	66.8000	0.0668	7.189	0	0	400
2022/06/09	R035	03/11/2022	11.15	Call	Bond Future	2,543.7100	2.5437	2,422.5400	2.4225	(4.764)	0	0	0
2022/06/09	R035	03/11/2022	11.15	Put	Bond Future	2,018.2500	2.0182	2,106.3300	2.1063	4.364	0	0	0
2022/06/09	R035	03/11/2022	12.68	Call	Bond Future	9,179.4200	9.1794	8,984.6900	8.9847	(2.121)	0	0	0
2022/06/09	R035	03/11/2022	12.68	Put	Bond Future	286.6500	0.2866	301.1700	0.3012	5.065	0	0	1,000
2022/06/09	R035	03/11/2022	10.99	Call	Bond Future	2,039.7900	2.0398	1,932.7800	1.9328	(5.246)	0	0	0
2022/06/09	R035	03/11/2022	10.99	Put	Bond Future	2,464.1200	2.4641	2,566.3600	2.5664	4.149	0	0	582
2022/06/09	R035	03/11/2022	11.05	Call	Bond Future	2,222.1200	2.2221	2,109.7000	2.1097	(5.059)	0	0	1,000
2022/06/09	R035	03/11/2022	10.57	Call	Bond Future	989.3800	0.9894	921.6200	0.9216	(6.849)	0	0	0
2022/06/09	R035	03/11/2022	10.57	Put	Bond Future	3,979.8000	3.9798	4,121.2900	4.1213	3.555	0	0	582
2022/06/09	R035	03/11/2022			Bond Future	11.0612	87.1513	11.0964	86.9421	0.319	0.0000	0.0000	3,020
2022/06/09	R035	03/11/2022	11.14	Call	Bond Future	2,510.5500	2.5106	2,390.2400	2.3902	(4.792)	0	0	0
2022/06/09	R035	03/11/2022	11.14	Put	Bond Future	2,044.0200	2.0440	2,132.9600	2.1330	4.351	0	0	0
2022/06/09	R035	03/11/2022	11.05	Put	Bond Future	2,288.5200	2.2885	2,385.3500	2.3853	4.231	0	0	0
2022/06/09	R035	03/11/2022	11.13	Call	Bond Future	2,477.8300	2.4778	2,358.3800	2.3584	(4.821)	0	0	0
2022/06/09	R035	03/11/2022	11.13	Put	Bond Future	2,070.2800	2.0703	2,160.0800	2.1601	4.338	0	0	0
2022/06/09	R035	03/11/2022	9.82	Call	Bond Future	134.9400	0.1349	119.9800	0.1200	(11.086)	0	0	582
2022/06/09	R035	03/11/2022	9.82	Put	Bond Future	7,983.9000	7.9839	8,178.1900	8.1782	2.434	0	0	0
2022/06/09	R035	03/11/2022	10.30	Call	Bond Future	529.0700	0.5291	485.3400	0.4853	(8.265)	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
2022/06/09	R035	03/11/2022	10.30	Put	Bond Future	5,226.6800	5.2267	5,392.2000	5.3922	3.167	0	0	0
2022/06/09	R035	02/02/2023	11.94	Call	Bond Future	5,337.5500	5.3375	5,179.4800	5.1795	(2.961)	0	0	0
2022/06/09	R035	02/02/2023	13.22	Put	Bond Future	410.7200	0.4107	428.1700	0.4282	4.249	0	0	1,000
2022/06/09	R035	02/02/2023	10.88	Call	Bond Future	1,798.3100	1.7983	1,709.9800	1.7100	(4.912)	0	0	0
2022/06/09	R035	02/02/2023	10.88	Put	Bond Future	3,855.8300	3.8558	3,980.8000	3.9808	3.241	0	0	0
2022/06/09	R035	02/02/2023	10.66	Call	Bond Future	1,295.0300	1.2950	1,223.6300	1.2236	(5.513)	0	0	0
2022/06/09	R035	02/02/2023	10.66	Put	Bond Future	4,685.9900	4.6860	4,827.8900	4.8279	3.028	0	0	582
2022/06/09	R035	02/02/2023	10.30	Put	Bond Future	6,302.3400	6.3023	6,470.7000	6.4707	2.671	0	0	0
2022/06/09	R035	02/02/2023	10.60	Call	Bond Future	1,172.2900	1.1723	1,105.4800	1.1055	(5.699)	0	0	0
2022/06/09	R035	02/02/2023	10.60	Put	Bond Future	4,931.9300	4.9319	5,078.4200	5.0784	2.970	0	0	0
2022/06/09	R035	02/02/2023	10.64	Put	Bond Future	4,766.8400	4.7668	4,910.2800	4.9103	3.009	0	0	0
2022/06/09	R035	02/02/2023	9.81	Call	Bond Future	254.4100	0.2544	233.4900	0.2335	(8.223)	0	0	582
2022/06/09	R035	02/02/2023	9.81	Put	Bond Future	9,077.0400	9.0770	9,269.4200	9.2694	2.119	0	0	0
2022/06/09	R035	02/02/2023	9.85	Call	Bond Future	276.7500	0.2768	254.3300	0.2543	(8.101)	0	0	0
2022/06/09	R035	02/02/2023	9.89	Call	Bond Future	300.6600	0.3007	276.6700	0.2767	(7.979)	0	0	400
2022/06/09	R035	02/02/2023	9.89	Put	Bond Future	8,592.4100	8.5924	8,781.7200	8.7817	2.203	0	0	0
2022/06/09	R035	02/02/2023			Bond Future	11.2290	88.5614	11.2659	88.3481	0.328	0.0000	0.0000	0
2022/06/09	R035	02/02/2023	11.94	Put	Bond Future	1,355.8300	1.3558	1,411.0600	1.4111	4.074	0	0	0
2022/06/09	R035	02/02/2023	11.98	Call	Bond Future	5,501.8000	5.5018	5,341.8300	5.3418	(2.908)	0	0	0
2022/06/09	R035	02/02/2023	11.98	Put	Bond Future	1,304.0900	1.3041	1,357.4200	1.3574	4.089	0	0	400
2022/06/09	R035	02/02/2023	13.22	Call	Bond Future	10,910.3100	10.9103	10,714.4600	10.7145	(1.795)	0	0	0
2022/06/09	R035	02/02/2023	11.05	Call	Bond Future	2,243.3100	2.2433	2,142.0500	2.1421	(4.514)	0	0	1,000
2022/06/09	R035	02/02/2023	11.05	Put	Bond Future	3,289.9100	3.2899	3,401.9500	3.4019	3.406	0	0	0
2022/06/09	R035	02/02/2023	11.06	Call	Bond Future	2,270.6900	2.2707	2,168.6800	2.1687	(4.492)	0	0	0
2022/06/09	R035	02/02/2023	11.06	Put	Bond Future	3,258.3400	3.2583	3,369.6300	3.3696	3.416	0	0	582
2022/06/09	R035	02/02/2023	10.86	Call	Bond Future	1,749.2300	1.7492	1,662.4300	1.6624	(4.962)	0	0	0
2022/06/09	R035	02/02/2023	10.86	Put	Bond Future	3,926.7900	3.9268	4,053.2900	4.0533	3.221	0	0	0
2022/06/09	R035	02/02/2023	10.87	Call	Bond Future	1,773.6800	1.7737	1,686.1100	1.6861	(4.937)	0	0	0
2022/06/09	R035	02/02/2023	10.87	Put	Bond Future	3,891.1900	3.8912	4,016.9200	4.0169	3.231	0	0	0
2022/06/09	R035	02/02/2023	10.30	Call	Bond Future	666.3500	0.6664	621.4100	0.6214	(6.744)	0	0	1,000
2022/06/09	R035	02/02/2023	10.64	Call	Bond Future	1,253.2300	1.2532	1,183.3700	1.1834	(5.574)	0	0	400
2022/06/09	R035	02/02/2023	9.85	Put	Bond Future	8,833.4200	8.8334	9,024.3000	9.0243	2.161	0	0	0
2022/06/09	R035	04/05/2023	11.21	Call	Bond Future	2,722.5700	2.7226	2,616.3300	2.6163	(3.902)	0	0	0
2022/06/09	R035	04/05/2023	11.22	Put	Bond Future	3,626.0700	3.6261	3,736.9800	3.7370	3.059	0	0	0
2022/06/09	R035	04/05/2023	12.46	Call	Bond Future	7,157.3000	7.1573	6,987.1000	6.9871	(2.378)	0	0	0
2022/06/09	R035	04/05/2023	12.46	Put	Bond Future	1,303.5800	1.3036	1,351.1700	1.3512	3.651	0	0	400
2022/06/09	R035	04/05/2023	10.60	Call	Bond Future	1,312.7700	1.3128	1,246.4900	1.2465	(5.049)	0	0	400
2022/06/09	R035	04/05/2023	10.60	Put	Bond Future	5,864.7900	5.8648	6,016.3000	6.0163	2.583	0	0	0
2022/06/09	R035	04/05/2023	11.20	Call	Bond Future	2,695.3200	2.6953	2,589.7200	2.5897	(3.918)	0	0	0
2022/06/09	R035	04/05/2023			Bond Future	11.3734	85.6411	11.4119	85.4233	0.338	0.0000	0.0000	0
2022/06/09	R035	04/05/2023	11.21	Put	Bond Future	3,656.2500	3.6563	3,767.8000	3.7678	3.051	0	0	0
2022/06/09	R035	04/05/2023	11.22	Call	Bond Future	2,749.9600	2.7500	2,643.0800	2.6431	(3.887)	0	0	0
2022/06/09	R035	04/05/2023	9.85	Call	Bond Future	394.6700	0.3947	367.8400	0.3678	(6.798)	0	0	400
2022/06/09	R035	04/05/2023	9.85	Put	Bond Future	9,698.1100	9.6981	9,889.0700	9.8891	1.969	0	0	0
2022/06/09	R035	04/05/2023	11.20	Put	Bond Future	3,686.6200	3.6866	3,798.8100	3.7988	3.043	0	0	0
2022/06/09	R186	04/08/2022	7.96	Call	Bond Future	141.2700	0.1413	100.2000	0.1002	(29.072)	0	0	3,600
2022/06/09	R186	04/08/2022	8.15	Call	Bond Future	279.2900	0.2793	208.7300	0.2087	(25.264)	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
2022/06/09	R186	04/08/2022	8.15	Put	Bond Future	1,718.8400	1.7188	1,951.1700	1.9512	13.517	0	0	0
2022/06/09	R186	04/08/2022	9.78	Call	Bond Future	4,575.3600	4.5754	4,281.9500	4.2819	(6.413)	0	0	0
2022/06/09	R186	04/08/2022	9.78	Put	Bond Future	33.4900	0.0335	42.9700	0.0430	28.307	0	0	3,600
2022/06/09	R186	04/08/2022			Bond Future	8.5318	108.4600	8.6130	108.1571	0.951	0.0000	0.0000	81,021
2022/06/09	R186	04/08/2022	6.96	Call	Bond Future	2.2200	0.0022	1.2600	0.0013	(43.243)	0	0	3,600
2022/06/09	R186	04/08/2022	6.96	Put	Bond Future	6,085.8500	6.0859	6,387.7800	6.3878	4.961	0	0	0
2022/06/09	R186	04/08/2022	7.96	Put	Bond Future	2,306.1400	2.3061	2,567.9600	2.5680	11.353	0	0	0
2022/06/09	R186	04/08/2022	8.13	Call	Bond Future	261.1400	0.2611	194.1300	0.1941	(25.661)	0	0	0
2022/06/09	R186	04/08/2022	8.13	Put	Bond Future	1,776.7600	1.7768	2,012.6400	2.0126	13.276	0	0	0
2022/06/09	R186	04/08/2022	8.14	Call	Bond Future	270.1000	0.2701	201.3300	0.2013	(25.461)	0	0	0
2022/06/09	R186	04/08/2022	8.14	Put	Bond Future	1,747.6800	1.7477	1,981.8000	1.9818	13.396	0	0	0
2022/06/09	R186	03/11/2022	8.91	Put	Bond Future	1,024.7700	1.0248	1,155.1600	1.1552	12.724	0	0	4,310
2022/06/09	R186	03/11/2022	8.53	Call	Bond Future	939.6400	0.9396	813.3300	0.8133	(13.442)	0	0	0
2022/06/09	R186	03/11/2022	8.53	Put	Bond Future	1,660.7200	1.6607	1,842.3200	1.8423	10.935	0	0	0
2022/06/09	R186	03/11/2022	8.54	Call	Bond Future	955.2000	0.9552	827.5200	0.8275	(13.367)	0	0	0
2022/06/09	R186	03/11/2022	8.54	Put	Bond Future	1,640.7300	1.6407	1,820.9600	1.8210	10.985	0	0	0
2022/06/09	R186	03/11/2022			Bond Future	8.7337	109.9968	8.8212	109.6889	1.002	0.0000	0.0000	11,129
2022/06/09	R186	03/11/2022	8.55	Call	Bond Future	970.9000	0.9709	841.8500	0.8419	(13.292)	0	0	0
2022/06/09	R186	03/11/2022	8.55	Put	Bond Future	1,620.9000	1.6209	1,799.7600	1.7998	11.035	0	0	0
2022/06/09	R186	03/11/2022	8.91	Call	Bond Future	1,644.1400	1.6441	1,466.6200	1.4666	(10.797)	0	0	0
2022/06/09	R186	03/11/2022	8.23	Call	Bond Future	547.4800	0.5475	460.7900	0.4608	(15.834)	0	0	4,310
2022/06/09	R186	03/11/2022	8.23	Put	Bond Future	2,341.8800	2.3419	2,563.1000	2.5631	9.446	0	0	0
2022/06/09	R186	02/02/2023	8.33	Call	Bond Future	736.5400	0.7365	640.8900	0.6409	(12.986)	0	0	0
2022/06/09	R186	02/02/2023	8.33	Put	Bond Future	2,670.9800	2.6710	2,889.1200	2.8891	8.167	0	0	0
2022/06/09	R186	02/02/2023	8.32	Call	Bond Future	725.2500	0.7253	630.6300	0.6306	(13.047)	0	0	0
2022/06/09	R186	02/02/2023	8.32	Put	Bond Future	2,693.6300	2.6936	2,912.8000	2.9128	8.137	0	0	0
2022/06/09	R186	02/02/2023			Bond Future	8.9066	106.4816	9.0014	106.1678	1.064	0.0000	0.0000	0
2022/06/09	R186	02/02/2023	8.34	Call	Bond Future	747.6400	0.7476	650.9700	0.6510	(12.930)	0	0	0
2022/06/09	R186	02/02/2023	8.34	Put	Bond Future	2,648.1500	2.6481	2,865.2700	2.8653	8.199	0	0	0
2022/06/09	R186	04/05/2023	8.83	Put	Bond Future	2,190.0500	2.1900	2,368.4900	2.3685	8.148	0	0	0
2022/06/09	R186	04/05/2023	8.84	Call	Bond Future	1,513.9100	1.5139	1,371.2400	1.3712	(9.424)	0	0	0
2022/06/09	R186	04/05/2023			Bond Future	9.0512	108.3754	9.1543	108.0552	1.139	0.0000	0.0000	0
2022/06/09	R186	04/05/2023	8.83	Call	Bond Future	1,498.6900	1.4987	1,356.9200	1.3569	(9.460)	0	0	0
2022/06/09	R186	04/05/2023	8.84	Put	Bond Future	2,173.9000	2.1739	2,351.4400	2.3514	8.167	0	0	0
2022/06/09	R186	04/05/2023	8.82	Call	Bond Future	1,483.5600	1.4836	1,342.6800	1.3427	(9.496)	0	0	0
2022/06/09	R186	04/05/2023	8.82	Put	Bond Future	2,206.3100	2.2063	2,385.6400	2.3856	8.128	0	0	0
2022/06/09	R197	04/08/2022			Bond Future	329.1216	329.1216	329.1899	329.1899	0.021	0.0000	0.0000	870
2022/06/09	R197	03/11/2022			Bond Future	333.8648	333.8648	333.9318	333.9318	0.020	0.0000	0.0000	0
2022/06/09	R197	02/02/2023			Bond Future	330.6125	330.6125	330.6780	330.6780	0.020	0.0000	0.0000	0
2022/06/09	R197	04/05/2023			Bond Future	336.5558	336.5558	336.6199	336.6199	0.019	0.0000	0.0000	0
2022/06/09	R202	04/08/2022			Bond Future	252.6536	252.6536	252.7260	252.7260	0.029	0.0000	0.0000	6,586
2022/06/09	R202	03/11/2022			Bond Future	256.2947	256.2947	256.3663	256.3663	0.028	0.0000	0.0000	0
2022/06/09	R202	02/02/2023			Bond Future	255.8611	255.8611	255.9319	255.9319	0.028	0.0000	0.0000	0
2022/06/09	R202	04/05/2023			Bond Future	260.4577	260.4577	260.5277	260.5277	0.027	0.0000	0.0000	0
2022/06/09	R209	04/08/2022	10.57	Put	Bond Future	2,378.0800	2.3781	2,483.4400	2.4834	4.430	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/09	R209	04/08/2022	10.58	Call	Bond Future	475.5200	0.4755	427.2000	0.4272	(10.162)	0	0	0
2022/06/09	R209	04/08/2022	10.58	Put	Bond Future	2,338.8400	2.3388	2,443.0900	2.4431	4.457	0	0	0
2022/06/09	R209	04/08/2022			Bond Future	10.9243	69.4785	10.9531	69.3259	0.264	0.0000	0.0000	22,909
2022/06/09	R209	04/08/2022	10.57	Call	Bond Future	459.5700	0.4596	412.3600	0.4124	(10.273)	0	0	0
2022/06/09	R209	04/08/2022	10.59	Call	Bond Future	491.8200	0.4918	442.3900	0.4424	(10.050)	0	0	0
2022/06/09	R209	04/08/2022	10.59	Put	Bond Future	2,300.0200	2.3000	2,403.1600	2.4032	4.484	0	0	0
2022/06/09	R209	03/11/2022	11.03	Call	Bond Future	1,825.5200	1.8255	1,743.6200	1.7436	(4.486)	0	0	0
2022/06/09	R209	03/11/2022	11.03	Put	Bond Future	2,114.2500	2.1143	2,187.5800	2.1876	3.468	0	0	0
2022/06/09	R209	03/11/2022	10.50	Put	Bond Future	3,851.8400	3.8518	3,962.0400	3.9620	2.861	0	0	0
2022/06/09	R209	03/11/2022	9.25	Call	Bond Future	18.8000	0.0188	16.4800	0.0165	(12.340)	0	0	9,500
2022/06/09	R209	03/11/2022	9.25	Put	Bond Future	10,586.0200	10.5860	10,738.9300	10.7389	1.444	0	0	0
2022/06/09	R209	03/11/2022	9.50	Call	Bond Future	42.3500	0.0424	37.5900	0.0376	(11.240)	0	0	0
2022/06/09	R209	03/11/2022	9.50	Put	Bond Future	9,040.0600	9.0401	9,190.5300	9.1905	1.664	0	0	0
2022/06/09	R209	03/11/2022			Bond Future	11.0854	67.3193	11.1154	67.1641	0.270	0.0000	0.0000	4,135
2022/06/09	R209	03/11/2022	11.02	Call	Bond Future	1,799.4100	1.7994	1,718.1900	1.7182	(4.514)	0	0	0
2022/06/09	R209	03/11/2022	11.02	Put	Bond Future	2,140.4200	2.1404	2,214.4300	2.2144	3.458	0	0	0
2022/06/09	R209	03/11/2022	11.50	Call	Bond Future	3,271.6300	3.2716	3,161.5500	3.1615	(3.365)	0	0	0
2022/06/09	R209	03/11/2022	11.50	Put	Bond Future	1,166.7700	1.1668	1,211.9200	1.2119	3.870	0	0	0
2022/06/09	R209	03/11/2022	10.50	Call	Bond Future	711.7600	0.7118	666.7300	0.6667	(6.327)	0	0	0
2022/06/09	R209	03/11/2022	11.00	Call	Bond Future	1,747.6300	1.7476	1,667.7600	1.6678	(4.570)	0	0	0
2022/06/09	R209	03/11/2022	11.00	Put	Bond Future	2,193.3600	2.1934	2,268.7200	2.2687	3.436	0	0	9,500
2022/06/09	R209	03/11/2022	11.01	Call	Bond Future	1,773.3400	1.7733	1,692.8000	1.6928	(4.542)	0	0	0
2022/06/09	R209	03/11/2022	11.01	Put	Bond Future	2,166.6800	2.1667	2,241.3700	2.2414	3.447	0	0	0
2022/06/09	R209	03/11/2022	10.00	Call	Bond Future	176.1600	0.1762	160.1100	0.1601	(9.111)	0	0	0
2022/06/09	R209	03/11/2022	10.00	Put	Bond Future	6,163.6000	6.1636	6,302.7800	6.3028	2.258	0	0	9,500
2022/06/09	R209	02/02/2023	10.78	Call	Bond Future	1,359.1500	1.3591	1,298.4000	1.2984	(4.470)	0	0	0
2022/06/09	R209	02/02/2023	10.79	Call	Bond Future	1,379.3300	1.3793	1,317.9900	1.3180	(4.447)	0	0	0
2022/06/09	R209	02/02/2023	10.80	Put	Bond Future	3,649.1800	3.6492	3,745.6100	3.7456	2.643	0	0	0
2022/06/09	R209	02/02/2023			Bond Future	11.2317	68.4091	11.2629	68.2508	0.277	0.0000	0.0000	0
2022/06/09	R209	02/02/2023	10.78	Put	Bond Future	3,715.6600	3.7157	3,813.2600	3.8133	2.627	0	0	0
2022/06/09	R209	02/02/2023	10.79	Put	Bond Future	3,682.4100	3.6824	3,779.4200	3.7794	2.634	0	0	0
2022/06/09	R209	02/02/2023	10.80	Call	Bond Future	1,399.4600	1.3995	1,337.5400	1.3375	(4.425)	0	0	0
2022/06/09	R209	04/05/2023	11.09	Call	Bond Future	2,132.0700	2.1321	2,057.3900	2.0574	(3.503)	0	0	0
2022/06/09	R209	04/05/2023	11.09	Put	Bond Future	3,516.8800	3.5169	3,603.8600	3.6039	2.473	0	0	0
2022/06/09	R209	04/05/2023	11.10	Call	Bond Future	2,155.0000	2.1550	2,079.8400	2.0798	(3.488)	0	0	0
2022/06/09	R209	04/05/2023	11.10	Put	Bond Future	3,488.3800	3.4884	3,574.8800	3.5749	2.480	0	0	0
2022/06/09	R209	04/05/2023			Bond Future	11.3631	66.4767	11.3955	66.3150	0.285	0.0000	0.0000	0
2022/06/09	R209	04/05/2023	11.11	Call	Bond Future	2,177.8100	2.1778	2,102.1600	2.1022	(3.474)	0	0	0
2022/06/09	R209	04/05/2023	11.11	Put	Bond Future	3,459.8300	3.4598	3,545.8400	3.5458	2.486	0	0	0
2022/06/09	R210	04/08/2022			Bond Future	226.4728	226.4728	224.9685	224.9685	(0.664)	0.0000	0.0000	1,025
2022/06/09	R210	03/11/2022			Bond Future	226.7725	226.7725	225.2450	225.2450	(0.674)	0.0000	0.0000	0
2022/06/09	R210	02/02/2023			Bond Future	230.4906	230.4906	228.9363	228.9363	(0.674)	0.0000	0.0000	0
2022/06/09	R210	04/05/2023			Bond Future	231.5759	231.5759	229.9919	229.9919	(0.684)	0.0000	0.0000	0
2022/06/09	R213	04/08/2022	9.88	Call	Bond Future	265.2300	0.2652	234.3900	0.2344	(11.628)	0	0	0
2022/06/09	R213	04/08/2022	9.89	Call	Bond Future	275.1400	0.2751	243.4700	0.2435	(11.511)	0	0	0
2022/06/09	R213	04/08/2022	9.90	Put	Bond Future	2,637.1000	2.6371	2,744.1300	2.7441	4.059	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
2022/06/09	R213	04/08/2022			Bond Future	10.3730	84.2607	10.4016	84.1211	0.276	0.0000	0.0000	29,440
2022/06/09	R213	04/08/2022	9.88	Put	Bond Future	2,718.3500	2.7183	2,827.0700	2.8271	3.999	0	0	0
2022/06/09	R213	04/08/2022	9.89	Put	Bond Future	2,677.5600	2.6776	2,785.4500	2.7855	4.029	0	0	0
2022/06/09	R213	04/08/2022	9.90	Call	Bond Future	285.3300	0.2853	252.8000	0.2528	(11.401)	0	0	0
2022/06/09	R213	03/11/2022	10.38	Call	Bond Future	1,395.6800	1.3957	1,329.0000	1.3290	(4.778)	0	0	0
2022/06/09	R213	03/11/2022	10.38	Put	Bond Future	2,274.0800	2.2741	2,349.5300	2.3495	3.318	0	0	0
2022/06/09	R213	03/11/2022	10.39	Call	Bond Future	1,417.0200	1.4170	1,349.7200	1.3497	(4.749)	0	0	0
2022/06/09	R213	03/11/2022	10.39	Put	Bond Future	2,247.3800	2.2474	2,322.2100	2.3222	3.330	0	0	0
2022/06/09	R213	03/11/2022	10.37	Call	Bond Future	1,374.3200	1.3743	1,308.2700	1.3083	(4.806)	0	0	0
2022/06/09	R213	03/11/2022	10.37	Put	Bond Future	2,300.8000	2.3008	2,376.8800	2.3769	3.307	0	0	200
2022/06/09	R213	03/11/2022	9.19	Call	Bond Future	99.9200	0.0999	90.4800	0.0905	(9.448)	0	0	476
2022/06/09	R213	03/11/2022	9.19	Put	Bond Future	6,962.5900	6.9626	7,095.2800	7.0953	1.906	0	0	0
2022/06/09	R213	03/11/2022			Bond Future	10.5640	81.9177	10.5941	81.7756	0.284	0.0000	0.0000	0
2022/06/09	R213	03/11/2022	10.40	Call	Bond Future	1,438.7500	1.4388	1,370.8300	1.3708	(4.721)	0	0	0
2022/06/09	R213	03/11/2022	10.40	Put	Bond Future	2,221.1000	2.2211	2,295.3100	2.2953	3.341	0	0	0
2022/06/09	R213	03/11/2022	9.98	Call	Bond Future	685.7700	0.6858	643.7800	0.6438	(6.123)	0	0	0
2022/06/09	R213	03/11/2022	9.98	Put	Bond Future	3,515.8600	3.5159	3,616.0000	3.6160	2.848	0	0	200
2022/06/09	R213	03/11/2022	10.19	Call	Bond Future	1,022.1900	1.0222	967.3600	0.9674	(5.364)	0	0	0
2022/06/09	R213	03/11/2022	10.19	Put	Bond Future	2,820.3000	2.8203	2,907.6000	2.9076	3.095	0	0	476
2022/06/09	R213	03/11/2022	9.13	Call	Bond Future	85.3800	0.0854	77.1100	0.0771	(9.686)	0	0	200
2022/06/09	R213	03/11/2022	9.13	Put	Bond Future	7,264.3200	7.2643	7,398.1800	7.3982	1.843	0	0	0
2022/06/09	R213	03/11/2022	9.84	Call	Bond Future	507.9800	0.5080	474.0000	0.4740	(6.689)	0	0	0
2022/06/09	R213	03/11/2022	9.84	Put	Bond Future	4,035.2200	4.0352	4,143.3700	4.1434	2.680	0	0	476
2022/06/09	R213	02/02/2023	10.43	Put	Bond Future	3,009.5000	3.0095	3,091.4900	3.0915	2.724	0	0	0
2022/06/09	R213	02/02/2023	12.20	Call	Bond Future	6,912.3500	6.9124	6,786.2400	6.7862	(1.824)	0	0	0
2022/06/09	R213	02/02/2023	12.20	Put	Bond Future	543.9200	0.5439	562.8700	0.5629	3.484	0	0	912
2022/06/09	R213	02/02/2023	10.22	Put	Bond Future	3,618.5800	3.6186	3,711.1200	3.7111	2.557	0	0	0
2022/06/09	R213	02/02/2023	10.23	Call	Bond Future	1,188.3000	1.1883	1,135.2800	1.1353	(4.462)	0	0	0
2022/06/09	R213	02/02/2023	10.35	Call	Bond Future	1,403.5900	1.4036	1,344.5400	1.3445	(4.207)	0	0	0
2022/06/09	R213	02/02/2023	10.35	Put	Bond Future	3,232.2100	3.2322	3,318.2200	3.3182	2.661	0	0	476
2022/06/09	R213	02/02/2023	10.01	Call	Bond Future	846.9700	0.8470	804.7700	0.8048	(4.982)	0	0	0
2022/06/09	R213	02/02/2023			Bond Future	10.7416	83.2427	10.7731	83.0976	0.294	0.0000	0.0000	0
2022/06/09	R213	02/02/2023	10.43	Call	Bond Future	1,558.7600	1.5588	1,495.6900	1.4957	(4.046)	0	0	912
2022/06/09	R213	02/02/2023	10.22	Call	Bond Future	1,171.1600	1.1712	1,118.6400	1.1186	(4.484)	0	0	0
2022/06/09	R213	02/02/2023	10.23	Put	Bond Future	3,587.9100	3.5879	3,679.9500	3.6800	2.565	0	0	0
2022/06/09	R213	02/02/2023	9.16	Call	Bond Future	185.7200	0.1857	172.7000	0.1727	(7.011)	0	0	476
2022/06/09	R213	02/02/2023	9.16	Put	Bond Future	7,906.4900	7.9065	8,038.5300	8.0385	1.670	0	0	0
2022/06/09	R213	02/02/2023	10.01	Put	Bond Future	4,306.5800	4.3066	4,409.4400	4.4094	2.388	0	0	476
2022/06/09	R213	02/02/2023	10.21	Call	Bond Future	1,154.4200	1.1544	1,102.4000	1.1024	(4.506)	0	0	0
2022/06/09	R213	02/02/2023	10.21	Put	Bond Future	3,649.6900	3.6497	3,742.7300	3.7427	2.549	0	0	0
2022/06/09	R213	04/05/2023	10.75	Call	Bond Future	2,232.8300	2.2328	2,159.2600	2.1593	(3.295)	0	0	0
2022/06/09	R213	04/05/2023	10.75	Put	Bond Future	2,880.8400	2.8808	2,955.5300	2.9555	2.593	0	0	0
2022/06/09	R213	04/05/2023			Bond Future	10.8939	81.1765	10.9270	81.0282	0.304	0.0000	0.0000	0
2022/06/09	R213	04/05/2023	10.74	Call	Bond Future	2,210.6300	2.2106	2,137.4900	2.1375	(3.309)	0	0	0
2022/06/09	R213	04/05/2023	10.74	Put	Bond Future	2,903.9300	2.9039	2,979.0500	2.9790	2.587	0	0	0
2022/06/09	R213	04/05/2023	10.73	Call	Bond Future	2,188.5500	2.1885	2,115.8400	2.1158	(3.322)	0	0	0
2022/06/09	R213	04/05/2023	10.73	Put	Bond Future	2,927.1600	2.9272	3,002.7100	3.0027	2.581	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
2022/06/09	R214	04/08/2022	10.98	Put	Bond Future	1,989.8500	1.9899	2,138.7000	2.1387	7.480	0	0	0
2022/06/09	R214	04/08/2022	10.99	Call	Bond Future	759.5000	0.7595	665.5100	0.6655	(12.375)	0	0	0
2022/06/09	R214	04/08/2022			Bond Future	11.2054	66.4301	11.2497	66.1890	0.395	0.0000	0.0000	13,220
2022/06/09	R214	04/08/2022	10.97	Call	Bond Future	716.8900	0.7169	626.3700	0.6264	(12.627)	0	0	0
2022/06/09	R214	04/08/2022	10.97	Put	Bond Future	2,025.1400	2.0251	2,175.7300	2.1757	7.436	0	0	0
2022/06/09	R214	04/08/2022	10.98	Call	Bond Future	738.0100	0.7380	645.7500	0.6458	(12.501)	0	0	0
2022/06/09	R214	04/08/2022	10.99	Put	Bond Future	1,954.9900	1.9550	2,102.1100	2.1021	7.525	0	0	0
2022/06/09	R214	03/11/2022	11.34	Call	Bond Future	2,014.3300	2.0143	1,885.3800	1.8854	(6.402)	0	0	0
2022/06/09	R214	03/11/2022	11.36	Put	Bond Future	2,077.2600	2.0773	2,191.2200	2.1912	5.486	0	0	0
2022/06/09	R214	03/11/2022			Bond Future	11.3613	64.0871	11.4072	63.8421	0.404	0.0000	0.0000	0
2022/06/09	R214	03/11/2022	11.34	Put	Bond Future	2,128.7000	2.1287	2,244.7000	2.2447	5.449	0	0	0
2022/06/09	R214	03/11/2022	11.35	Call	Bond Future	2,042.0400	2.0420	1,912.0600	1.9121	(6.365)	0	0	0
2022/06/09	R214	03/11/2022	11.35	Put	Bond Future	2,102.7800	2.1028	2,217.7500	2.2178	5.468	0	0	0
2022/06/09	R214	03/11/2022	11.36	Call	Bond Future	2,070.0900	2.0701	1,939.1000	1.9391	(6.328)	0	0	0
2022/06/09	R214	02/02/2023	11.07	Call	Bond Future	1,477.5200	1.4775	1,382.4100	1.3824	(6.437)	0	0	0
2022/06/09	R214	02/02/2023	11.07	Put	Bond Future	3,833.6600	3.8337	3,988.0300	3.9880	4.027	0	0	0
2022/06/09	R214	02/02/2023	11.08	Call	Bond Future	1,498.6100	1.4986	1,402.6100	1.4026	(6.406)	0	0	0
2022/06/09	R214	02/02/2023	11.08	Put	Bond Future	3,799.2300	3.7992	3,952.7100	3.9527	4.040	0	0	0
2022/06/09	R214	02/02/2023			Bond Future	11.5064	65.1240	11.5541	64.8745	0.415	0.0000	0.0000	0
2022/06/09	R214	02/02/2023	11.09	Call	Bond Future	1,520.0700	1.5201	1,423.1800	1.4232	(6.374)	0	0	0
2022/06/09	R214	02/02/2023	11.09	Put	Bond Future	3,765.2300	3.7652	3,917.8200	3.9178	4.053	0	0	0
2022/06/09	R214	04/05/2023	11.36	Call	Bond Future	2,258.7000	2.2587	2,142.8700	2.1429	(5.128)	0	0	0
2022/06/09	R214	04/05/2023	11.36	Put	Bond Future	3,681.7400	3.6817	3,820.2800	3.8203	3.763	0	0	0
2022/06/09	R214	04/05/2023	11.37	Call	Bond Future	2,282.2900	2.2823	2,165.7100	2.1657	(5.108)	0	0	0
2022/06/09	R214	04/05/2023	11.37	Put	Bond Future	3,651.9400	3.6519	3,789.7300	3.7897	3.773	0	0	0
2022/06/09	R214	04/05/2023			Bond Future	11.6311	62.9898	11.6806	62.7354	0.425	0.0000	0.0000	0
2022/06/09	R214	04/05/2023	11.38	Call	Bond Future	2,306.0000	2.3060	2,188.6700	2.1887	(5.088)	0	0	0
2022/06/09	R214	04/05/2023	11.38	Put	Bond Future	3,622.3300	3.6223	3,759.3700	3.7594	3.783	0	0	0
2022/06/09	R248	04/08/2022	10.20	Call	Bond Future	35.9500	0.0360	26.1500	0.0262	(27.260)	0	0	1,700
2022/06/09	R248	04/08/2022	10.99	Call	Bond Future	1,057.4300	1.0574	917.5800	0.9176	(13.225)	0	0	0
2022/06/09	R248	04/08/2022	10.99	Put	Bond Future	2,277.1900	2.2772	2,477.7000	2.4777	8.805	0	0	0
2022/06/09	R248	04/08/2022	10.40	Put	Bond Future	5,710.4700	5.7105	6,025.7600	6.0258	5.521	0	0	0
2022/06/09	R248	04/08/2022	10.98	Call	Bond Future	1,028.4200	1.0284	891.0500	0.8911	(13.357)	0	0	0
2022/06/09	R248	04/08/2022	10.98	Put	Bond Future	2,319.1900	2.3192	2,522.1800	2.5222	8.753	0	0	0
2022/06/09	R248	04/08/2022			Bond Future	11.1642	83.5855	11.2136	83.2451	0.443	0.0000	0.0000	200,280
2022/06/09	R248	04/08/2022	9.70	Call	Bond Future	1.8900	0.0019	1.2200	0.0012	(35.450)	0	0	0
2022/06/09	R248	04/08/2022	9.70	Put	Bond Future	11,357.9100	11.3579	11,697.6000	11.6976	2.991	0	0	0
2022/06/09	R248	04/08/2022	10.20	Put	Bond Future	7,217.6900	7.2177	7,548.2500	7.5483	4.580	0	0	0
2022/06/09	R248	04/08/2022	10.30	Call	Bond Future	0.0000	0.0000	46.5600	0.0466	100.000	0	0	1,200
2022/06/09	R248	04/08/2022	10.30	Put	Bond Future	0.0000	0.0000	6,772.7800	6.7728	100.000	0	0	0
2022/06/09	R248	04/08/2022	11.00	Call	Bond Future	1,086.7800	1.0868	944.4600	0.9445	(13.096)	0	0	1,200
2022/06/09	R248	04/08/2022	11.00	Put	Bond Future	2,235.6300	2.2356	2,433.6700	2.4337	8.858	0	0	50
2022/06/09	R248	04/08/2022	10.40	Call	Bond Future	108.0800	0.1081	83.0100	0.0830	(23.196)	0	0	0
2022/06/09	R248	04/08/2022	10.90	Call	Bond Future	813.2400	0.8132	695.5700	0.6956	(14.469)	0	0	1,700
2022/06/09	R248	04/08/2022	10.90	Put	Bond Future	2,676.0400	2.6760	2,898.7300	2.8987	8.322	0	0	0
2022/06/09	R248	03/11/2022	11.31	Put	Bond Future	2,617.8500	2.6179	2,781.2300	2.7812	6.241	0	0	0
2022/06/09	R248	03/11/2022	11.32	Call	Bond Future	2,599.1400	2.5991	2,415.3300	2.4153	(7.072)	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
2022/06/09	R248	03/11/2022	11.30	Put	Bond Future	2,650.2500	2.6502	2,815.0900	2.8151	6.220	0	0	0
2022/06/09	R248	03/11/2022			Bond Future	11.3180	80.3487	11.3694	80.0029	0.454	0.0000	0.0000	0
2022/06/09	R248	03/11/2022	11.31	Call	Bond Future	2,563.9100	2.5639	2,381.5500	2.3816	(7.113)	0	0	0
2022/06/09	R248	03/11/2022	11.32	Put	Bond Future	2,585.5800	2.5856	2,747.5100	2.7475	6.263	0	0	0
2022/06/09	R248	03/11/2022	11.30	Call	Bond Future	2,528.7100	2.5287	2,347.8100	2.3478	(7.154)	0	0	0
2022/06/09	R248	02/02/2023	11.08	Call	Bond Future	1,983.9000	1.9839	1,844.4500	1.8444	(7.029)	0	0	0
2022/06/09	R248	02/02/2023	11.08	Put	Bond Future	4,571.4500	4.5714	4,783.9700	4.7840	4.649	0	0	0
2022/06/09	R248	02/02/2023			Bond Future	11.4611	81.6489	11.5147	81.2969	0.467	0.0000	0.0000	0
2022/06/09	R248	02/02/2023	11.07	Call	Bond Future	1,956.3600	1.9564	1,818.1700	1.8182	(7.064)	0	0	0
2022/06/09	R248	02/02/2023	11.07	Put	Bond Future	4,613.8100	4.6138	4,827.5900	4.8276	4.633	0	0	0
2022/06/09	R248	02/02/2023	11.06	Call	Bond Future	1,928.7700	1.9288	1,791.8500	1.7919	(7.099)	0	0	0
2022/06/09	R248	02/02/2023	11.06	Put	Bond Future	4,656.2400	4.6562	4,871.2900	4.8713	4.619	0	0	0
2022/06/09	R248	04/05/2023	11.35	Call	Bond Future	2,929.3300	2.9293	2,763.1700	2.7632	(5.672)	0	0	0
2022/06/09	R248	04/05/2023	11.35	Put	Bond Future	4,469.2600	4.4693	4,661.9200	4.6619	4.311	0	0	0
2022/06/09	R248	04/05/2023			Bond Future	11.5837	78.6693	11.6394	78.3105	0.480	0.0000	0.0000	0
2022/06/09	R248	04/05/2023	11.34	Call	Bond Future	2,899.2100	2.8992	2,734.1100	2.7341	(5.695)	0	0	0
2022/06/09	R248	04/05/2023	11.34	Put	Bond Future	4,506.2300	4.5062	4,699.9500	4.7000	4.299	0	0	0
2022/06/09	R248	04/05/2023	11.33	Call	Bond Future	2,868.9500	2.8689	2,704.9200	2.7049	(5.717)	0	0	0
2022/06/09	R248	04/05/2023	11.33	Put	Bond Future	4,543.1500	4.5431	4,737.9400	4.7379	4.288	0	0	0

Total

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