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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/06/2022 TO 10/06/2022

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
2022/06/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	2025	04/08/2022		Bond Future	162.2663	162.2663	161.8925	161.8925	(0.230)	0.0000	0.0000	7,305
2022/06/10	2025	03/11/2022		Bond Future	164.6042	164.6042	164.2240	164.2240	(0.231)	0.0000	0.0000	0
2022/06/10	2025	02/02/2023		Bond Future	165.6194	165.6194	165.2314	165.2314	(0.234)	0.0000	0.0000	0
2022/06/10	2025	04/05/2023		Bond Future	168.5931	168.5931	168.1970	168.1970	(0.235)	0.0000	0.0000	0
2022/06/10	2029	04/08/2022		Bond Future	120.6240	120.6240	120.6567	120.6567	0.027	0.0000	0.0000	3,323
2022/06/10	2029	03/11/2022		Bond Future	121.1173	121.1173	121.1495	121.1495	0.027	0.0000	0.0000	0
2022/06/10	2029	02/02/2023		Bond Future	123.1018	123.1018	123.1336	123.1336	0.026	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
2022/06/10	2029	04/05/2023			Bond Future	124.0290	124.0290	124.0603	124.0603	0.025	0.0000	0.0000	0
2022/06/10	2030	04/08/2022	9.56	Call	Bond Future	232.6900	0.2327	95.8100	0.0958	(58.825)	0	0	0
2022/06/10	2030	04/08/2022	9.56	Put	Bond Future	2,880.0300	2.8800	3,834.8600	3.8349	33.153	0	0	0
2022/06/10	2030	04/08/2022	10.95	Call	Bond Future	4,096.7100	4.0967	3,141.3300	3.1413	(23.321)	0	0	0
2022/06/10	2030	04/08/2022	10.95	Put	Bond Future	145.7600	0.1458	282.0900	0.2821	93.530	0	0	800
2022/06/10	2030	04/08/2022			Bond Future	10.1019	89.3680	10.3314	88.2763	2.272	0.0000	0.0000	99,215
2022/06/10	2030	04/08/2022	8.30	Call	Bond Future	0.2800	0.0003	0.0400	0.0000	(85.714)	0	0	800
2022/06/10	2030	04/08/2022	8.30	Put	Bond Future	9,199.4800	9.1995	10,290.9500	10.2910	11.864	0	0	0
2022/06/10	2030	04/08/2022	9.05	Call	Bond Future	22.3800	0.0224	6.0100	0.0060	(73.146)	0	0	800
2022/06/10	2030	04/08/2022	9.05	Put	Bond Future	5,253.0800	5.2531	6,328.4200	6.3284	20.471	0	0	0
2022/06/10	2030	04/08/2022	9.54	Call	Bond Future	215.7200	0.2157	87.4700	0.0875	(59.452)	0	0	0
2022/06/10	2030	04/08/2022	9.54	Put	Bond Future	2,962.6700	2.9627	3,926.1300	3.9261	32.520	0	0	0
2022/06/10	2030	04/08/2022	9.55	Call	Bond Future	224.0800	0.2241	91.5700	0.0916	(59.135)	0	0	0
2022/06/10	2030	04/08/2022	9.55	Put	Bond Future	2,921.2100	2.9212	3,880.4100	3.8804	32.836	0	0	0
2022/06/10	2030	03/11/2022	10.10	Call	Bond Future	1,331.4100	1.3314	907.8100	0.9078	(31.816)	0	0	0
2022/06/10	2030	03/11/2022	10.10	Put	Bond Future	2,253.4700	2.2535	2,937.6600	2.9377	30.362	0	0	0
2022/06/10	2030	03/11/2022	10.20	Put	Bond Future	1,998.5100	1.9985	2,636.3600	2.6364	31.916	0	0	0
2022/06/10	2030	03/11/2022	9.70	Call	Bond Future	659.4200	0.6594	409.0300	0.4090	(37.971)	0	0	500
2022/06/10	2030	03/11/2022	9.70	Put	Bond Future	3,486.5800	3.4866	4,343.9800	4.3440	24.591	0	0	0
2022/06/10	2030	03/11/2022			Bond Future	10.2975	90.6350	10.5383	89.5272	2.338	0.0000	0.0000	18,740
2022/06/10	2030	03/11/2022	10.20	Call	Bond Future	1,544.8300	1.5448	1,074.8900	1.0749	(30.420)	0	0	500
2022/06/10	2030	03/11/2022	11.57	Call	Bond Future	5,990.9300	5.9909	5,043.4200	5.0434	(15.816)	0	0	0
2022/06/10	2030	03/11/2022	11.57	Put	Bond Future	331.3800	0.3314	491.6600	0.4917	48.367	0	0	500
2022/06/10	2030	03/11/2022	10.08	Call	Bond Future	1,291.0000	1.2910	876.5800	0.8766	(32.101)	0	0	0
2022/06/10	2030	03/11/2022	10.08	Put	Bond Future	2,307.1100	2.3071	3,000.4800	3.0005	30.054	0	0	0
2022/06/10	2030	03/11/2022	10.09	Call	Bond Future	1,311.0000	1.3110	892.0000	0.8920	(31.960)	0	0	0
2022/06/10	2030	03/11/2022	10.09	Put	Bond Future	2,280.0700	2.2801	2,968.8600	2.9689	30.209	0	0	0
2022/06/10	2030	02/02/2023	11.16	Put	Bond Future	1,115.1100	1.1151	1,476.7600	1.4768	32.432	0	0	400
2022/06/10	2030	02/02/2023	9.99	Call	Bond Future	1,211.1500	1.2111	855.8200	0.8558	(29.338)	0	0	0
2022/06/10	2030	02/02/2023	10.00	Call	Bond Future	1,228.0000	1.2280	869.0900	0.8691	(29.227)	0	0	0
2022/06/10	2030	02/02/2023	10.01	Put	Bond Future	3,375.3700	3.3754	4,139.3600	4.1394	22.634	0	0	0
2022/06/10	2030	02/02/2023	9.80	Call	Bond Future	918.0100	0.9180	628.8200	0.6288	(31.502)	0	0	0
2022/06/10	2030	02/02/2023	9.94	Put	Bond Future	3,583.9300	3.5839	4,372.8900	4.3729	22.014	0	0	102
2022/06/10	2030	02/02/2023	9.20	Call	Bond Future	343.7400	0.3437	213.8000	0.2138	(37.802)	0	0	0
2022/06/10	2030	02/02/2023	9.20	Put	Bond Future	6,318.5100	6.3185	7,315.0500	7.3150	15.772	0	0	0
2022/06/10	2030	02/02/2023	9.66	Call	Bond Future	734.4600	0.7345	490.7800	0.4908	(33.178)	0	0	0
2022/06/10	2030	02/02/2023	9.66	Put	Bond Future	4,501.3200	4.5013	5,384.1200	5.3841	19.612	0	0	102
2022/06/10	2030	02/02/2023	8.81	Put	Bond Future	8,070.6800	8.0707	9,126.6600	9.1267	13.084	0	0	0
2022/06/10	2030	02/02/2023	9.04	Call	Bond Future	260.8200	0.2608	158.6200	0.1586	(39.184)	0	0	0
2022/06/10	2030	02/02/2023	9.04	Put	Bond Future	7,019.2200	7.0192	8,043.5000	8.0435	14.593	0	0	0
2022/06/10	2030	02/02/2023	9.08	Put	Bond Future	6,841.5100	6.8415	7,859.3300	7.8593	14.877	0	0	0
2022/06/10	2030	02/02/2023			Bond Future	10.4780	88.0947	10.7313	86.9682	2.417	0.0000	0.0000	0
2022/06/10	2030	02/02/2023	11.12	Call	Bond Future	3,979.3600	3.9794	3,226.0400	3.2260	(18.931)	0	0	0
2022/06/10	2030	02/02/2023	11.12	Put	Bond Future	1,159.4200	1.1594	1,532.5800	1.5326	32.185	0	0	0
2022/06/10	2030	02/02/2023	11.16	Call	Bond Future	4,106.9200	4.1069	3,342.0900	3.3421	(18.623)	0	0	0
2022/06/10	2030	02/02/2023	9.99	Put	Bond Future	3,434.2800	3.4343	4,205.4300	4.2054	22.454	0	0	0
2022/06/10	2030	02/02/2023	10.00	Put	Bond Future	3,404.8700	3.4049	4,172.4400	4.1724	22.543	0	0	0

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2022/06/10	2030	02/02/2023	10.01	Call	Bond Future	1,244.7400	1.2447	882.2500	0.8822	(29.122)	0	0	0
2022/06/10	2030	02/02/2023	9.80	Put	Bond Future	4,025.9100	4.0259	4,863.2000	4.8632	20.798	0	0	0
2022/06/10	2030	02/02/2023	9.83	Call	Bond Future	960.8900	0.9609	661.5500	0.6616	(31.152)	0	0	400
2022/06/10	2030	02/02/2023	9.83	Put	Bond Future	3,928.3600	3.9284	4,755.5000	4.7555	21.056	0	0	0
2022/06/10	2030	02/02/2023	9.94	Call	Bond Future	1,129.0200	1.1290	791.5000	0.7915	(29.895)	0	0	0
2022/06/10	2030	02/02/2023	9.79	Call	Bond Future	903.9900	0.9040	618.1600	0.6182	(31.619)	0	0	0
2022/06/10	2030	02/02/2023	9.79	Put	Bond Future	4,058.7600	4.0588	4,899.4100	4.8994	20.712	0	0	0
2022/06/10	2030	02/02/2023	8.81	Call	Bond Future	171.3600	0.1714	100.8600	0.1009	(41.141)	0	0	102
2022/06/10	2030	02/02/2023	9.08	Call	Bond Future	279.7900	0.2798	171.1300	0.1711	(38.836)	0	0	400
2022/06/10	2030	04/05/2023	11.34	Call	Bond Future	4,362.7400	4.3627	3,606.9600	3.6070	(17.324)	0	0	0
2022/06/10	2030	04/05/2023	11.34	Put	Bond Future	1,405.8100	1.4058	1,797.1700	1.7972	27.839	0	0	150
2022/06/10	2030	04/05/2023	10.52	Call	Bond Future	2,229.7200	2.2297	1,718.1800	1.7182	(22.942)	0	0	0
2022/06/10	2030	04/05/2023	10.52	Put	Bond Future	2,768.4200	2.7684	3,404.0200	3.4040	22.959	0	0	0
2022/06/10	2030	04/05/2023	10.53	Call	Bond Future	2,251.2400	2.2512	1,736.4600	1.7365	(22.867)	0	0	0
2022/06/10	2030	04/05/2023	10.53	Put	Bond Future	2,746.2200	2.7462	3,378.5800	3.3786	23.027	0	0	0
2022/06/10	2030	04/05/2023	9.58	Put	Bond Future	5,490.5200	5.4905	6,413.5200	6.4135	16.811	0	0	0
2022/06/10	2030	04/05/2023	9.78	Call	Bond Future	932.3600	0.9324	656.1600	0.6562	(29.624)	0	0	400
2022/06/10	2030	04/05/2023	9.78	Put	Bond Future	4,783.6100	4.7836	5,654.5500	5.6546	18.207	0	0	0
2022/06/10	2030	04/05/2023	10.00	Call	Bond Future	1,250.6300	1.2506	907.3500	0.9073	(27.449)	0	0	1,080
2022/06/10	2030	04/05/2023	10.00	Put	Bond Future	4,100.9200	4.1009	4,904.7800	4.9048	19.602	0	0	0
2022/06/10	2030	04/05/2023	9.03	Call	Bond Future	321.2200	0.3212	206.7400	0.2067	(35.639)	0	0	400
2022/06/10	2030	04/05/2023	9.03	Put	Bond Future	7,691.1600	7.6912	8,723.8200	8.7238	13.427	0	0	0
2022/06/10	2030	04/05/2023			Bond Future	10.6437	89.6630	10.9102	88.5158	2.504	0.0000	0.0000	0
2022/06/10	2030	04/05/2023	11.62	Call	Bond Future	5,234.0100	5.2340	4,412.1000	4.4121	(15.703)	0	0	0
2022/06/10	2030	04/05/2023	11.62	Put	Bond Future	1,123.8100	1.1238	1,449.0400	1.4490	28.940	0	0	400
2022/06/10	2030	04/05/2023	12.04	Call	Bond Future	6,612.8300	6.6128	5,710.3500	5.7103	(13.647)	0	0	0
2022/06/10	2030	04/05/2023	12.04	Put	Bond Future	809.9100	0.8099	1,054.5700	1.0546	30.208	0	0	1,080
2022/06/10	2030	04/05/2023	10.54	Call	Bond Future	2,272.8600	2.2729	1,754.8400	1.7548	(22.792)	0	0	0
2022/06/10	2030	04/05/2023	10.54	Put	Bond Future	2,724.1500	2.7242	3,353.2700	3.3533	23.094	0	0	0
2022/06/10	2030	04/05/2023	9.58	Call	Bond Future	717.1900	0.7172	493.0500	0.4930	(31.253)	0	0	150
2022/06/10	2032	04/08/2022	8.97	Call	Bond Future	0.6900	0.0007	0.1000	0.0001	(85.507)	0	0	800
2022/06/10	2032	04/08/2022	8.97	Put	Bond Future	9,136.8700	9.1369	10,388.3400	10.3883	13.697	0	0	0
2022/06/10	2032	04/08/2022	9.40	Call	Bond Future	9.7000	0.0097	2.0400	0.0020	(78.969)	0	0	0
2022/06/10	2032	04/08/2022	9.40	Put	Bond Future	6,539.5000	6.5395	7,783.9000	7.7839	19.029	0	0	0
2022/06/10	2032	04/08/2022	9.72	Call	Bond Future	62.1300	0.0621	18.2000	0.0182	(70.707)	0	0	800
2022/06/10	2032	04/08/2022	9.72	Put	Bond Future	4,712.8600	4.7129	5,920.9900	5.9210	25.635	0	0	0
2022/06/10	2032	04/08/2022	10.21	Put	Bond Future	2,367.8800	2.3679	3,349.5500	3.3495	41.458	0	0	0
2022/06/10	2032	04/08/2022	10.22	Call	Bond Future	514.7500	0.5148	237.1300	0.2371	(53.933)	0	0	0
2022/06/10	2032	04/08/2022	9.80	Call	Bond Future	93.6600	0.0937	29.8100	0.0298	(68.172)	0	0	900
2022/06/10	2032	04/08/2022	10.20	Put	Bond Future	2,407.2900	2.4073	3,396.0900	3.3961	41.075	0	0	0
2022/06/10	2032	04/08/2022			Bond Future	10.5511	89.2393	10.7851	87.9873	2.218	0.0000	0.0000	79,278
2022/06/10	2032	04/08/2022	11.89	Call	Bond Future	6,887.3500	6.8874	5,683.0000	5.6830	(17.486)	0	0	0
2022/06/10	2032	04/08/2022	11.89	Put	Bond Future	40.8400	0.0408	88.5500	0.0886	116.822	0	0	0
2022/06/10	2032	04/08/2022	10.70	Call	Bond Future	1,707.5800	1.7076	1,034.4700	1.0345	(39.419)	0	0	0
2022/06/10	2032	04/08/2022	10.70	Put	Bond Future	908.1100	0.9081	1,487.0600	1.4871	63.753	0	0	7,500
2022/06/10	2032	04/08/2022	11.00	Call	Bond Future	2,835.3200	2.8353	1,937.2800	1.9373	(31.673)	0	0	0
2022/06/10	2032	04/08/2022	11.00	Put	Bond Future	454.6900	0.4547	808.7100	0.8087	77.860	0	0	7,500

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2022/06/10	2032	04/08/2022	11.60	Call	Bond Future	5,525.0500	5.5250	4,373.7000	4.3737	(20.839)	0	0	0
2022/06/10	2032	04/08/2022	11.60	Put	Bond Future	97.7900	0.0978	198.5000	0.1985	102.986	0	0	800
2022/06/10	2032	04/08/2022	10.21	Call	Bond Future	498.1800	0.4982	227.7900	0.2278	(54.276)	0	0	0
2022/06/10	2032	04/08/2022	10.22	Put	Bond Future	2,328.8800	2.3289	3,303.3200	3.3033	41.842	0	0	0
2022/06/10	2032	04/08/2022	10.50	Call	Bond Future	1,110.8400	1.1108	608.9300	0.6089	(45.183)	0	0	900
2022/06/10	2032	04/08/2022	10.50	Put	Bond Future	1,387.6500	1.3876	2,137.8000	2.1378	54.059	0	0	0
2022/06/10	2032	04/08/2022	9.80	Put	Bond Future	4,282.4900	4.2825	5,470.7000	5.4707	27.746	0	0	0
2022/06/10	2032	04/08/2022	10.10	Call	Bond Future	338.7700	0.3388	141.8600	0.1419	(58.125)	0	0	0
2022/06/10	2032	04/08/2022	10.10	Put	Bond Future	2,822.8700	2.8229	3,878.0200	3.8780	37.379	0	0	0
2022/06/10	2032	04/08/2022	10.20	Call	Bond Future	481.9700	0.4820	218.7100	0.2187	(54.622)	0	0	0
2022/06/10	2032	03/11/2022	10.56	Put	Bond Future	2,458.2900	2.4583	3,237.2800	3.2373	31.688	0	0	180
2022/06/10	2032	03/11/2022	10.16	Call	Bond Future	705.2900	0.7053	423.8600	0.4239	(39.903)	0	0	0
2022/06/10	2032	03/11/2022	10.16	Put	Bond Future	3,830.2100	3.8302	4,819.1100	4.8191	25.818	0	0	180
2022/06/10	2032	03/11/2022	9.46	Put	Bond Future	7,206.2200	7.2062	8,416.5200	8.4165	16.795	0	0	0
2022/06/10	2032	03/11/2022	9.92	Call	Bond Future	391.9700	0.3920	215.8200	0.2158	(44.940)	0	0	750
2022/06/10	2032	03/11/2022	9.92	Put	Bond Future	4,851.3600	4.8514	5,945.5400	5.9455	22.554	0	0	0
2022/06/10	2032	03/11/2022	10.11	Put	Bond Future	4,030.5300	4.0305	5,043.2000	5.0432	25.125	0	0	454
2022/06/10	2032	03/11/2022	9.31	Put	Bond Future	8,047.7000	8.0477	9,277.0300	9.2770	15.276	0	0	0
2022/06/10	2032	03/11/2022	9.36	Call	Bond Future	86.6800	0.0867	40.0000	0.0400	(53.853)	0	0	454
2022/06/10	2032	03/11/2022	9.36	Put	Bond Future	7,764.4500	7.7645	8,988.1000	8.9881	15.760	0	0	0
2022/06/10	2032	03/11/2022			Bond Future	10.7412	86.3536	10.9856	85.0832	2.275	0.0000	0.0000	87,936
2022/06/10	2032	03/11/2022	11.55	Call	Bond Future	4,790.2000	4.7902	3,828.4300	3.8284	(20.078)	0	0	0
2022/06/10	2032	03/11/2022	11.55	Put	Bond Future	681.0400	0.6810	989.6000	0.9896	45.307	0	0	500
2022/06/10	2032	03/11/2022	12.30	Call	Bond Future	7,936.1400	7.9361	6,795.0400	6.7950	(14.379)	0	0	0
2022/06/10	2032	03/11/2022	12.30	Put	Bond Future	249.6800	0.2497	378.9100	0.3789	51.758	0	0	750
2022/06/10	2032	03/11/2022	10.56	Call	Bond Future	1,499.9000	1.4999	1,008.5600	1.0086	(32.758)	0	0	0
2022/06/10	2032	03/11/2022	10.66	Call	Bond Future	1,748.5000	1.7485	1,202.3300	1.2023	(31.236)	0	0	0
2022/06/10	2032	03/11/2022	10.66	Put	Bond Future	2,176.2500	2.1763	2,900.4100	2.9004	33.276	0	0	0
2022/06/10	2032	03/11/2022	10.67	Call	Bond Future	1,774.5600	1.7746	1,222.9000	1.2229	(31.087)	0	0	750
2022/06/10	2032	03/11/2022	10.67	Put	Bond Future	2,149.4900	2.1495	2,868.1600	2.8682	33.434	0	0	0
2022/06/10	2032	03/11/2022	10.21	Call	Bond Future	786.3800	0.7864	480.3900	0.4804	(38.911)	0	0	500
2022/06/10	2032	03/11/2022	10.21	Put	Bond Future	3,636.5800	3.6366	4,600.9200	4.6009	26.518	0	0	0
2022/06/10	2032	03/11/2022	10.49	Call	Bond Future	1,338.1100	1.3381	884.8900	0.8849	(33.870)	0	0	0
2022/06/10	2032	03/11/2022	10.49	Put	Bond Future	2,670.5300	2.6705	3,487.6400	3.4876	30.597	0	0	454
2022/06/10	2032	03/11/2022	9.46	Call	Bond Future	114.1300	0.1141	54.1000	0.0541	(52.598)	0	0	500
2022/06/10	2032	03/11/2022	10.11	Call	Bond Future	629.7700	0.6298	372.1100	0.3721	(40.913)	0	0	0
2022/06/10	2032	03/11/2022	9.31	Call	Bond Future	75.2600	0.0753	34.2600	0.0343	(54.478)	0	0	180
2022/06/10	2032	02/02/2023	11.69	Call	Bond Future	4,940.4500	4.9405	4,027.5100	4.0275	(18.479)	0	0	0
2022/06/10	2032	02/02/2023	11.69	Put	Bond Future	1,099.3600	1.0994	1,478.0100	1.4780	34.443	0	0	0
2022/06/10	2032	02/02/2023	10.40	Call	Bond Future	1,238.4600	1.2385	852.1900	0.8522	(31.190)	0	0	0
2022/06/10	2032	02/02/2023	10.40	Put	Bond Future	3,920.9500	3.9210	4,826.2700	4.8263	23.089	0	0	0
2022/06/10	2032	02/02/2023	10.50	Call	Bond Future	1,438.5100	1.4385	1,008.4300	1.0084	(29.898)	0	0	0
2022/06/10	2032	02/02/2023	10.50	Put	Bond Future	3,590.9200	3.5909	4,452.4300	4.4524	23.991	0	0	454
2022/06/10	2032	02/02/2023	10.67	Call	Bond Future	1,811.4000	1.8114	1,306.0500	1.3060	(27.898)	0	0	750
2022/06/10	2032	02/02/2023	10.67	Put	Bond Future	3,072.3800	3.0724	3,858.6200	3.8586	25.591	0	0	0
2022/06/10	2032	02/02/2023	10.22	Call	Bond Future	922.5200	0.9225	612.0600	0.6121	(33.653)	0	0	500
2022/06/10	2032	02/02/2023	10.22	Put	Bond Future	4,569.9200	4.5699	5,551.0500	5.5511	21.469	0	0	0
2022/06/10	2032	02/02/2023	9.47	Call	Bond Future	229.5500	0.2295	132.1400	0.1321	(42.435)	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
2022/06/10	2032	02/02/2023	9.47	Put	Bond Future	8,051.3400	8.0513	9,245.5200	9.2455	14.832	0	0	0
2022/06/10	2032	02/02/2023	9.92	Call	Bond Future	534.6200	0.5346	332.8100	0.3328	(37.748)	0	0	750
2022/06/10	2032	02/02/2023	9.92	Put	Bond Future	5,821.5500	5.8215	6,911.3300	6.9113	18.720	0	0	0
2022/06/10	2032	02/02/2023			Bond Future	10.9145	87.7509	11.1700	86.4593	2.341	0.0000	0.0000	0
2022/06/10	2032	02/02/2023	11.84	Call	Bond Future	5,503.2800	5.5033	4,545.9900	4.5460	(17.395)	0	0	0
2022/06/10	2032	02/02/2023	11.84	Put	Bond Future	946.1300	0.9461	1,280.4300	1.2804	35.333	0	0	500
2022/06/10	2032	02/02/2023	12.75	Call	Bond Future	9,117.0000	9.1170	7,978.5100	7.9785	(12.488)	0	0	0
2022/06/10	2032	02/02/2023	12.75	Put	Bond Future	392.7000	0.3927	545.8000	0.5458	38.987	0	0	750
2022/06/10	2032	02/02/2023	10.38	Call	Bond Future	1,200.7000	1.2007	823.0500	0.8231	(31.452)	0	0	0
2022/06/10	2032	02/02/2023	10.38	Put	Bond Future	3,989.7100	3.9897	4,903.6500	4.9037	22.907	0	0	0
2022/06/10	2032	02/02/2023	10.39	Call	Bond Future	1,219.6200	1.2196	837.6500	0.8377	(31.319)	0	0	0
2022/06/10	2032	02/02/2023	10.39	Put	Bond Future	3,955.3500	3.9554	4,864.9700	4.8650	22.997	0	0	0
2022/06/10	2032	02/02/2023	10.16	Call	Bond Future	829.6900	0.8297	543.3100	0.5433	(34.517)	0	0	0
2022/06/10	2032	02/02/2023	10.16	Put	Bond Future	4,801.8400	4.8018	5,807.0500	5.8071	20.934	0	0	454
2022/06/10	2032	02/02/2023	9.31	Call	Bond Future	164.1300	0.1641	91.7600	0.0918	(44.093)	0	0	454
2022/06/10	2032	02/02/2023	9.31	Put	Bond Future	8,909.6700	8.9097	10,128.8900	10.1289	13.684	0	0	0
2022/06/10	2032	04/05/2023	10.89	Call	Bond Future	2,358.4600	2.3585	1,792.6100	1.7926	(23.992)	0	0	0
2022/06/10	2032	04/05/2023	10.89	Put	Bond Future	3,263.6100	3.2636	4,012.9200	4.0129	22.960	0	0	0
2022/06/10	2032	04/05/2023			Bond Future	11.0707	85.1542	11.3378	83.8391	2.413	0.0000	0.0000	0
2022/06/10	2032	04/05/2023	10.87	Call	Bond Future	2,310.9100	2.3109	1,752.7000	1.7527	(24.155)	0	0	0
2022/06/10	2032	04/05/2023	10.87	Put	Bond Future	3,317.0400	3.3170	4,073.9900	4.0740	22.820	0	0	0
2022/06/10	2032	04/05/2023	10.88	Call	Bond Future	2,334.4600	2.3345	1,772.4400	1.7724	(24.075)	0	0	0
2022/06/10	2032	04/05/2023	10.88	Put	Bond Future	3,290.0800	3.2901	4,043.2200	4.0432	22.891	0	0	0
2022/06/10	2033	04/08/2022			Bond Future	115.4853	115.4853	114.9780	114.9780	(0.439)	0.0000	0.0000	7,122
2022/06/10	2033	03/11/2022			Bond Future	115.8211	115.8211	115.3058	115.3058	(0.445)	0.0000	0.0000	0
2022/06/10	2033	02/02/2023			Bond Future	117.7186	117.7186	117.1940	117.1940	(0.446)	0.0000	0.0000	0
2022/06/10	2033	04/05/2023			Bond Future	118.4648	118.4648	117.9298	117.9298	(0.452)	0.0000	0.0000	0
2022/06/10	2037	04/08/2022	10.89	Call	Bond Future	827.6700	0.8277	425.1200	0.4251	(48.637)	0	0	0
2022/06/10	2037	04/08/2022	10.89	Put	Bond Future	2,251.4800	2.2515	3,228.4400	3.2284	43.392	0	0	0
2022/06/10	2037	04/08/2022	10.90	Call	Bond Future	850.7000	0.8507	439.5300	0.4395	(48.333)	0	0	0
2022/06/10	2037	04/08/2022	11.95	Call	Bond Future	5,077.5700	5.0776	3,890.4200	3.8904	(23.380)	0	0	0
2022/06/10	2037	04/08/2022	11.95	Put	Bond Future	228.9400	0.2289	421.3000	0.4213	84.022	0	0	1,050
2022/06/10	2037	04/08/2022	10.91	Put	Bond Future	2,172.6300	2.1726	3,132.2900	3.1323	44.170	0	0	0
2022/06/10	2037	04/08/2022			Bond Future	11.1199	81.5848	11.3484	80.2052	2.055	0.0000	0.0000	135,028
2022/06/10	2037	04/08/2022	10.10	Call	Bond Future	26.0000	0.0260	6.6400	0.0066	(74.462)	0	0	50
2022/06/10	2037	04/08/2022	10.10	Put	Bond Future	6,631.3600	6.6314	7,991.5100	7.9915	20.511	0	0	0
2022/06/10	2037	04/08/2022	10.90	Put	Bond Future	2,211.8200	2.2118	3,180.1600	3.1802	43.780	0	0	50
2022/06/10	2037	04/08/2022	10.91	Call	Bond Future	874.1300	0.8741	454.2800	0.4543	(48.031)	0	0	0
2022/06/10	2037	04/08/2022	11.21	Call	Bond Future	1,759.2700	1.7593	1,065.7000	1.0657	(39.424)	0	0	1,050
2022/06/10	2037	04/08/2022	11.21	Put	Bond Future	1,211.3000	1.2113	1,897.2400	1.8972	56.628	0	0	0
2022/06/10	2037	04/08/2022	11.42	Call	Bond Future	2,578.5100	2.5785	1,703.5500	1.7035	(33.933)	0	0	0
2022/06/10	2037	04/08/2022	11.42	Put	Bond Future	774.1600	0.7742	1,278.7100	1.2787	65.174	0	0	50
2022/06/10	2037	03/11/2022	11.32	Call	Bond Future	2,372.2900	2.3723	1,697.1500	1.6972	(28.459)	0	0	0
2022/06/10	2037	03/11/2022	11.30	Put	Bond Future	2,255.0800	2.2551	2,991.4100	2.9914	32.652	0	0	0
2022/06/10	2037	03/11/2022	11.31	Call	Bond Future	2,340.4500	2.3404	1,671.2000	1.6712	(28.595)	0	0	0
2022/06/10	2037	03/11/2022	11.31	Put	Bond Future	2,227.3100	2.2273	2,957.7400	2.9577	32.794	0	0	0

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2022/06/10	2037	03/11/2022			Bond Future	11.2910	82.7416	11.5285	81.3419	2.103	0.0000	0.0000	2,000
2022/06/10	2037	03/11/2022	11.32	Put	Bond Future	2,199.6100	2.1996	2,924.1500	2.9242	32.939	0	0	0
2022/06/10	2037	03/11/2022	11.30	Call	Bond Future	2,308.6100	2.3086	1,645.2600	1.6453	(28.734)	0	0	0
2022/06/10	2037	02/02/2023	11.03	Call	Bond Future	1,653.3400	1.6533	1,174.1800	1.1742	(28.981)	0	0	0
2022/06/10	2037	02/02/2023	11.03	Put	Bond Future	4,165.0400	4.1650	5,108.8200	5.1088	22.660	0	0	0
2022/06/10	2037	02/02/2023	11.04	Call	Bond Future	1,677.1900	1.6772	1,193.1600	1.1932	(28.860)	0	0	0
2022/06/10	2037	02/02/2023	11.04	Put	Bond Future	4,127.8500	4.1279	5,066.7600	5.0668	22.746	0	0	0
2022/06/10	2037	02/02/2023			Bond Future	11.4507	79.8237	11.6979	78.4008	2.158	0.0000	0.0000	0
2022/06/10	2037	02/02/2023	11.05	Call	Bond Future	1,700.9900	1.7010	1,212.1000	1.2121	(28.741)	0	0	0
2022/06/10	2037	02/02/2023	11.05	Put	Bond Future	4,090.6800	4.0907	5,024.7300	5.0247	22.834	0	0	0
2022/06/10	2037	04/05/2023	11.30	Call	Bond Future	2,418.1800	2.4182	1,836.1500	1.8362	(24.069)	0	0	0
2022/06/10	2037	04/05/2023	11.30	Put	Bond Future	4,143.8900	4.1439	5,010.5900	5.0106	20.915	0	0	0
2022/06/10	2037	04/05/2023	11.31	Call	Bond Future	2,443.7400	2.4437	1,857.5100	1.8575	(23.989)	0	0	0
2022/06/10	2037	04/05/2023	11.31	Put	Bond Future	4,110.4900	4.1105	4,972.9900	4.9730	20.983	0	0	0
2022/06/10	2037	04/05/2023			Bond Future	11.5972	81.2461	11.8541	79.7973	2.216	0.0000	0.0000	0
2022/06/10	2037	04/05/2023	11.32	Call	Bond Future	2,469.7500	2.4697	1,879.3000	1.8793	(23.907)	0	0	0
2022/06/10	2037	04/05/2023	11.32	Put	Bond Future	4,077.6000	4.0776	4,935.8800	4.9359	21.049	0	0	0
2022/06/10	2038	04/08/2022			Bond Future	130.6835	130.6835	129.8942	129.8942	(0.604)	0.0000	0.0000	4,102
2022/06/10	2038	03/11/2022			Bond Future	132.5666	132.5666	131.7651	131.7651	(0.605)	0.0000	0.0000	0
2022/06/10	2038	02/02/2023			Bond Future	132.8471	132.8471	132.0312	132.0312	(0.614)	0.0000	0.0000	0
2022/06/10	2038	04/05/2023			Bond Future	135.2336	135.2336	134.4021	134.4021	(0.615)	0.0000	0.0000	0
2022/06/10	2040	04/08/2022	9.70	Put	Bond Future	11,189.0500	11.1890	12,664.8400	12.6648	13.190	0	0	0
2022/06/10	2040	04/08/2022	11.05	Call	Bond Future	957.3900	0.9574	497.8700	0.4979	(47.997)	0	0	0
2022/06/10	2040	04/08/2022	11.05	Put	Bond Future	2,262.8900	2.2629	3,280.1300	3.2801	44.953	0	0	0
2022/06/10	2040	04/08/2022	12.24	Put	Bond Future	159.5800	0.1596	304.3400	0.3043	90.713	0	0	460
2022/06/10	2040	04/08/2022			Bond Future	11.2468	83.2137	11.4754	81.7369	2.032	0.0000	0.0000	125,533
2022/06/10	2040	04/08/2022	9.70	Call	Bond Future	1.1700	0.0012	0.2000	0.0002	(82.906)	0	0	460
2022/06/10	2040	04/08/2022	10.70	Call	Bond Future	291.6300	0.2916	116.7200	0.1167	(59.977)	0	0	460
2022/06/10	2040	04/08/2022	10.70	Put	Bond Future	3,999.5700	3.9996	5,301.4200	5.3014	32.550	0	0	0
2022/06/10	2040	04/08/2022	11.03	Call	Bond Future	906.5200	0.9065	465.8400	0.4658	(48.612)	0	0	0
2022/06/10	2040	04/08/2022	11.03	Put	Bond Future	2,346.4900	2.3465	3,382.5700	3.3826	44.154	0	0	0
2022/06/10	2040	04/08/2022	11.04	Call	Bond Future	931.7400	0.9317	481.6700	0.4817	(48.304)	0	0	0
2022/06/10	2040	04/08/2022	11.04	Put	Bond Future	2,304.4300	2.3044	3,331.1200	3.3311	44.553	0	0	0
2022/06/10	2040	04/08/2022	12.24	Call	Bond Future	6,285.1700	6.2852	4,953.1700	4.9532	(21.193)	0	0	0
2022/06/10	2040	03/11/2022	11.40	Call	Bond Future	2,448.6200	2.4486	1,749.3500	1.7494	(28.558)	0	0	0
2022/06/10	2040	03/11/2022	11.41	Put	Bond Future	2,503.7800	2.5038	3,296.5400	3.2965	31.663	0	0	0
2022/06/10	2040	03/11/2022	12.52	Call	Bond Future	7,280.6300	7.2806	6,058.6400	6.0586	(16.784)	0	0	0
2022/06/10	2040	03/11/2022	10.70	Call	Bond Future	690.3100	0.6903	413.2600	0.4133	(40.134)	0	0	1,100
2022/06/10	2040	03/11/2022	11.20	Call	Bond Future	1,827.2500	1.8272	1,253.5900	1.2536	(31.395)	0	0	1,100
2022/06/10	2040	03/11/2022	11.20	Put	Bond Future	3,210.8100	3.2108	4,135.4100	4.1354	28.796	0	0	0
2022/06/10	2040	03/11/2022	11.39	Call	Bond Future	2,415.4100	2.4154	1,722.3600	1.7224	(28.693)	0	0	0
2022/06/10	2040	03/11/2022			Bond Future	11.4134	84.3937	11.6509	82.8954	2.081	0.0000	0.0000	3,965
2022/06/10	2040	03/11/2022	11.40	Put	Bond Future	2,534.2000	2.5342	3,333.1900	3.3332	31.528	0	0	0
2022/06/10	2040	03/11/2022	11.41	Call	Bond Future	2,482.2700	2.4823	1,776.7700	1.7768	(28.422)	0	0	0
2022/06/10	2040	03/11/2022	12.52	Put	Bond Future	653.6300	0.6536	929.9000	0.9299	42.267	0	0	1,100
2022/06/10	2040	03/11/2022	10.70	Put	Bond Future	5,462.6000	5.4626	6,683.8100	6.6838	22.356	0	0	0

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2022/06/10	2040	03/11/2022	11.39	Put	Bond Future	2,565.1300	2.5651	3,370.3400	3.3703	31.391	0	0	0
2022/06/10	2040	02/02/2023	11.12	Call	Bond Future	1,753.1800	1.7532	1,248.3600	1.2484	(28.795)	0	0	0
2022/06/10	2040	02/02/2023	11.12	Put	Bond Future	4,640.7100	4.6407	5,659.0600	5.6591	21.944	0	0	0
2022/06/10	2040	02/02/2023	12.24	Call	Bond Future	5,633.3500	5.6334	4,597.1500	4.5971	(18.394)	0	0	0
2022/06/10	2040	02/02/2023	12.24	Put	Bond Future	1,600.5000	1.6005	2,087.4700	2.0875	30.426	0	0	0
2022/06/10	2040	02/02/2023	12.27	Call	Bond Future	5,761.9000	5.7619	4,714.6100	4.7146	(18.176)	0	0	0
2022/06/10	2040	02/02/2023	12.27	Put	Bond Future	1,556.2000	1.5562	2,032.0800	2.0321	30.580	0	0	400
2022/06/10	2040	02/02/2023	10.96	Call	Bond Future	1,375.9700	1.3760	952.3800	0.9524	(30.785)	0	0	400
2022/06/10	2040	02/02/2023	10.96	Put	Bond Future	5,331.2600	5.3313	6,430.8400	6.4308	20.625	0	0	0
2022/06/10	2040	02/02/2023	10.93	Call	Bond Future	1,309.9700	1.3100	901.4100	0.9014	(31.189)	0	0	0
2022/06/10	2040	02/02/2023			Bond Future	11.5690	81.2523	11.8161	79.7291	2.136	0.0000	0.0000	0
2022/06/10	2040	02/02/2023	11.10	Call	Bond Future	1,703.4100	1.7034	1,208.8600	1.2089	(29.033)	0	0	0
2022/06/10	2040	02/02/2023	11.10	Put	Bond Future	4,723.2700	4.7233	5,751.8900	5.7519	21.778	0	0	0
2022/06/10	2040	02/02/2023	11.11	Call	Bond Future	1,728.0700	1.7281	1,228.4100	1.2284	(28.914)	0	0	0
2022/06/10	2040	02/02/2023	11.11	Put	Bond Future	4,681.7200	4.6817	5,705.2300	5.7052	21.862	0	0	0
2022/06/10	2040	02/02/2023	10.18	Call	Bond Future	305.1100	0.3051	179.8100	0.1798	(41.067)	0	0	0
2022/06/10	2040	02/02/2023	10.18	Put	Bond Future	9,778.6200	9.7786	11,176.4900	11.1765	14.295	0	0	0
2022/06/10	2040	02/02/2023	10.21	Call	Bond Future	324.7100	0.3247	192.4100	0.1924	(40.744)	0	0	400
2022/06/10	2040	02/02/2023	10.21	Put	Bond Future	9,575.9500	9.5760	10,966.8200	10.9668	14.525	0	0	0
2022/06/10	2040	02/02/2023	10.93	Put	Bond Future	5,467.8100	5.4678	6,582.4200	6.5824	20.385	0	0	0
2022/06/10	2040	04/05/2023	11.43	Call	Bond Future	2,621.8400	2.6218	1,991.2400	1.9912	(24.052)	0	0	0
2022/06/10	2040	04/05/2023	11.43	Put	Bond Future	4,378.0500	4.3781	5,298.2800	5.2983	21.019	0	0	0
2022/06/10	2040	04/05/2023	12.78	Call	Bond Future	7,587.4700	7.5875	6,438.9300	6.4389	(15.137)	0	0	0
2022/06/10	2040	04/05/2023	12.78	Put	Bond Future	1,434.3600	1.4344	1,836.6500	1.8366	28.047	0	0	400
2022/06/10	2040	04/05/2023			Bond Future	11.7116	82.7005	11.9684	81.1497	2.193	0.0000	0.0000	0
2022/06/10	2040	04/05/2023	11.42	Call	Bond Future	2,593.8200	2.5938	1,967.7800	1.9678	(24.136)	0	0	0
2022/06/10	2040	04/05/2023	11.42	Put	Bond Future	4,413.4900	4.4135	5,338.2800	5.3383	20.954	0	0	0
2022/06/10	2040	04/05/2023	10.17	Call	Bond Future	423.6100	0.4236	270.8900	0.2709	(36.052)	0	0	400
2022/06/10	2040	04/05/2023	10.17	Put	Bond Future	10,815.8800	10.8159	12,213.9900	12.2140	12.926	0	0	0
2022/06/10	2040	04/05/2023	10.92	Call	Bond Future	1,381.2500	1.3813	981.3300	0.9813	(28.953)	0	0	400
2022/06/10	2040	04/05/2023	10.92	Put	Bond Future	6,473.9500	6.4739	7,624.8600	7.6249	17.778	0	0	0
2022/06/10	2040	04/05/2023	11.41	Call	Bond Future	2,565.9500	2.5660	1,944.4800	1.9445	(24.220)	0	0	0
2022/06/10	2040	04/05/2023	11.41	Put	Bond Future	4,449.1700	4.4492	5,378.5300	5.3785	20.888	0	0	0
2022/06/10	2044	04/08/2022	11.08	Call	Bond Future	983.0000	0.9830	497.9500	0.4980	(49.344)	0	0	0
2022/06/10	2044	04/08/2022	11.08	Put	Bond Future	2,307.0300	2.3070	3,387.4100	3.3874	46.830	0	0	0
2022/06/10	2044	04/08/2022	11.09	Call	Bond Future	1,009.5200	1.0095	514.4600	0.5145	(49.039)	0	0	0
2022/06/10	2044	04/08/2022	11.09	Put	Bond Future	2,265.1300	2.2651	3,335.5000	3.3355	47.254	0	0	0
2022/06/10	2044	04/08/2022			Bond Future	11.2761	79.9545	11.5150	78.3891	2.119	0.0000	0.0000	75,998
2022/06/10	2044	04/08/2022	11.10	Call	Bond Future	1,036.5800	1.0366	531.4400	0.5314	(48.731)	0	0	0
2022/06/10	2044	04/08/2022	11.10	Put	Bond Future	2,223.8700	2.2239	3,284.1600	3.2842	47.678	0	0	0
2022/06/10	2044	03/11/2022	11.40	Put	Bond Future	2,585.9100	2.5859	3,451.9100	3.4519	33.489	0	0	0
2022/06/10	2044	03/11/2022	11.41	Call	Bond Future	2,396.6700	2.3967	1,667.7800	1.6678	(30.413)	0	0	0
2022/06/10	2044	03/11/2022	11.41	Put	Bond Future	2,554.1100	2.5541	3,413.3500	3.4133	33.641	0	0	0
2022/06/10	2044	03/11/2022	10.60	Call	Bond Future	0.0000	0.0000	247.6900	0.2477	100.000	0	0	1,600
2022/06/10	2044	03/11/2022	10.60	Put	Bond Future	0.0000	0.0000	7,592.6400	7.5926	100.000	0	0	0
2022/06/10	2044	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	1,386.9100	1.3869	100.000	0	0	1,600
2022/06/10	2044	03/11/2022	11.30	Put	Bond Future	0.0000	0.0000	3,856.3000	3.8563	100.000	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
2022/06/10	2044	03/11/2022			Bond Future	11.4341	81.0882	11.6823	79.5001	2.171	0.0000	0.0000	0
2022/06/10	2044	03/11/2022	11.40	Call	Bond Future	2,363.1200	2.3631	1,640.9900	1.6410	(30.558)	0	0	0
2022/06/10	2044	03/11/2022	11.39	Call	Bond Future	2,329.8000	2.3298	1,614.4500	1.6144	(30.704)	0	0	0
2022/06/10	2044	03/11/2022	11.39	Put	Bond Future	2,618.0300	2.6180	3,490.8100	3.4908	33.337	0	0	0
2022/06/10	2044	02/02/2023	11.15	Call	Bond Future	1,837.2400	1.8372	1,293.3800	1.2934	(29.602)	0	0	0
2022/06/10	2044	02/02/2023	11.15	Put	Bond Future	4,668.2000	4.6682	5,738.8400	5.7388	22.935	0	0	0
2022/06/10	2044	02/02/2023	11.14	Call	Bond Future	1,811.4200	1.8114	1,273.0200	1.2730	(29.723)	0	0	0
2022/06/10	2044	02/02/2023	11.14	Put	Bond Future	4,709.9800	4.7100	5,786.0800	5.7861	22.847	0	0	0
2022/06/10	2044	02/02/2023			Bond Future	11.5817	78.0186	11.8398	76.4041	2.229	0.0000	0.0000	0
2022/06/10	2044	02/02/2023	11.16	Call	Bond Future	1,863.2500	1.8632	1,313.9300	1.3139	(29.482)	0	0	0
2022/06/10	2044	02/02/2023	11.16	Put	Bond Future	4,626.7000	4.6267	5,691.8800	5.6919	23.022	0	0	0
2022/06/10	2044	04/05/2023	11.42	Call	Bond Future	2,634.7200	2.6347	1,973.9400	1.9739	(25.080)	0	0	0
2022/06/10	2044	04/05/2023	11.42	Put	Bond Future	4,523.0000	4.5230	5,505.8500	5.5059	21.730	0	0	0
2022/06/10	2044	04/05/2023	11.41	Call	Bond Future	2,606.2500	2.6063	1,950.3200	1.9503	(25.168)	0	0	0
2022/06/10	2044	04/05/2023	11.41	Put	Bond Future	4,559.5700	4.5596	5,547.2700	5.5473	21.662	0	0	0
2022/06/10	2044	04/05/2023			Bond Future	11.7164	79.4093	11.9845	77.7656	2.288	0.0000	0.0000	0
2022/06/10	2044	04/05/2023	11.43	Call	Bond Future	2,663.3500	2.6633	1,997.7100	1.9977	(24.993)	0	0	0
2022/06/10	2044	04/05/2023	11.43	Put	Bond Future	4,486.6800	4.4867	5,464.6700	5.4647	21.798	0	0	0
2022/06/10	2046	04/08/2022			Bond Future	120.2876	120.2876	118.7282	118.7282	(1.296)	0.0000	0.0000	16,569
2022/06/10	2046	03/11/2022			Bond Future	120.0650	120.0650	118.4824	118.4824	(1.318)	0.0000	0.0000	1,566
2022/06/10	2046	02/02/2023			Bond Future	122.0330	122.0330	120.4235	120.4235	(1.319)	0.0000	0.0000	0
2022/06/10	2046	04/05/2023			Bond Future	122.2094	122.2094	120.5698	120.5698	(1.342)	0.0000	0.0000	0
2022/06/10	2050	04/08/2022			Bond Future	122.6977	122.6977	120.9059	120.9059	(1.460)	0.0000	0.0000	11,293
2022/06/10	2050	03/11/2022			Bond Future	124.4654	124.4654	122.6469	122.6469	(1.461)	0.0000	0.0000	0
2022/06/10	2050	02/02/2023			Bond Future	124.4040	124.4040	122.5547	122.5547	(1.487)	0.0000	0.0000	0
2022/06/10	2050	04/05/2023			Bond Future	126.6383	126.6383	124.7549	124.7549	(1.487)	0.0000	0.0000	0
2022/06/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	AL37	04/08/2022			Index Future	823.7560	823.7560	817.7880	817.7880	(0.724)	0.0000	0.0000	0
2022/06/10	AL37	03/11/2022			Index Future	835.5420	835.5420	829.4820	829.4820	(0.725)	0.0000	0.0000	0
2022/06/10	AL37	02/02/2023			Index Future	849.0270	849.0270	842.8620	842.8620	(0.726)	0.0000	0.0000	0
2022/06/10	AL37	04/05/2023			Index Future	864.0590	864.0590	857.7790	857.7790	(0.727)	0.0000	0.0000	0
2022/06/10	AL7T	04/08/2022			Index Future	939.2870	939.2870	927.1550	927.1550	(1.292)	0.0000	0.0000	0
2022/06/10	AL7T	03/11/2022			Index Future	952.7260	952.7260	940.4140	940.4140	(1.292)	0.0000	0.0000	0
2022/06/10	AL7T	02/02/2023			Index Future	968.1010	968.1010	955.5840	955.5840	(1.293)	0.0000	0.0000	0
2022/06/10	AL7T	04/05/2023			Index Future	985.2420	985.2420	972.4950	972.4950	(1.294)	0.0000	0.0000	0
2022/06/10	ALBI	04/08/2022			Index Future	833.6810	833.6810	822.0890	822.0890	(1.390)	0.0000	0.0000	136
2022/06/10	ALBI	03/11/2022			Index Future	845.6090	845.6090	833.8460	833.8460	(1.391)	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
2022/06/10	ALBI	02/02/2023			Index Future	859.2550	859.2550	847.2960	847.2960	(1.392)	0.0000	0.0000	0
2022/06/10	ALBI	04/05/2023			Index Future	874.4690	874.4690	862.2910	862.2910	(1.393)	0.0000	0.0000	0
2022/06/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/06/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/10	ES33	04/08/2022			Bond Future	11.9414	76.0731	12.1698	74.9692	1.913	0.0000	0.0000	350
2022/06/10	ES33	03/11/2022			Bond Future	12.1666	73.3873	12.4050	72.2670	1.959	0.0000	0.0000	0
2022/06/10	ES33	02/02/2023			Bond Future	12.3822	74.5920	12.6312	73.4528	2.011	0.0000	0.0000	0
2022/06/10	ES33	04/05/2023			Bond Future	12.5783	72.1459	12.8382	70.9856	2.067	0.0000	0.0000	0
2022/06/10	ES42	04/08/2022			Bond Future	12.3489	74.2246	12.5775	72.9640	1.851	0.0000	0.0000	4,769
2022/06/10	ES42	03/11/2022			Bond Future	12.5560	71.0346	12.7947	69.7553	1.901	0.0000	0.0000	0
2022/06/10	ES42	02/02/2023			Bond Future	12.7473	72.2025	12.9963	70.9016	1.954	0.0000	0.0000	0
2022/06/10	ES42	04/05/2023			Bond Future	12.9295	69.2411	13.1895	67.9164	2.010	0.0000	0.0000	0
2022/06/10	GOVI	04/08/2022	819.28	Call	GOVI	30,720.0000	3.0720	0.0000	0.0000	(100.000)	0	0	0
2022/06/10	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	84,210.0000	8.4210	100.000	0	0	0
2022/06/10	GOVI	04/08/2022			GOVI	822.3520	822.3520	810.8590	810.8590	(1.398)	0.0000	0.0000	1,112
2022/06/10	GOVI	04/08/2022	819.26	Call	GOVI	30,920.0000	3.0920	0.0000	0.0000	(100.000)	0	0	0
2022/06/10	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	84,010.0000	8.4010	100.000	0	0	0
2022/06/10	GOVI	04/08/2022	819.27	Call	GOVI	30,820.0000	3.0820	0.0000	0.0000	(100.000)	0	0	0
2022/06/10	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	84,110.0000	8.4110	100.000	0	0	0
2022/06/10	GOVI	03/11/2022	820.41	Call	GOVI	137,080.0000	13.7080	20,450.0000	2.0450	(85.082)	0	0	0
2022/06/10	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/10	GOVI	03/11/2022	820.42	Call	GOVI	136,980.0000	13.6980	20,350.0000	2.0350	(85.144)	0	0	0
2022/06/10	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/10	GOVI	03/11/2022			GOVI	834.1180	834.1180	822.4550	822.4550	(1.398)	0.0000	0.0000	0
2022/06/10	GOVI	03/11/2022	820.43	Call	GOVI	136,880.0000	13.6880	20,250.0000	2.0250	(85.206)	0	0	0
2022/06/10	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/10	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/10	GOVI	02/02/2023	850.82	Put	GOVI	32,410.0000	3.2410	150,990.0000	15.0990	365.875	0	0	0
2022/06/10	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/10	GOVI	02/02/2023	850.83	Put	GOVI	32,510.0000	3.2510	151,090.0000	15.1090	364.749	0	0	0
2022/06/10	GOVI	02/02/2023			GOVI	847.5790	847.5790	835.7210	835.7210	(1.399)	0.0000	0.0000	0
2022/06/10	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/10	GOVI	02/02/2023	850.84	Put	GOVI	32,610.0000	3.2610	151,190.0000	15.1190	363.631	0	0	0
2022/06/10	GOVI	04/05/2023	852.86	Call	GOVI	97,260.0000	9.7260	0.0000	0.0000	(100.000)	0	0	0
2022/06/10	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	23,480.0000	2.3480	100.000	0	0	0
2022/06/10	GOVI	04/05/2023	852.87	Call	GOVI	97,160.0000	9.7160	0.0000	0.0000	(100.000)	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
2022/06/10	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	23,580.0000	2.3580	100.000	0	0	0
2022/06/10	GOVI	04/05/2023			GOVI	862.5860	862.5860	850.5120	850.5120	(1.400)	0.0000	0.0000	0
2022/06/10	GOVI	04/05/2023	852.88	Call	GOVI	97,060.0000	9.7060	0.0000	0.0000	(100.000)	0	0	0
2022/06/10	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	23,680.0000	2.3680	100.000	0	0	0
2022/06/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/10	IGOV	04/08/2022			Index Future	323.2420	323.2420	320.8200	320.8200	(0.749)	0.0000	0.0000	759
2022/06/10	IGOV	03/11/2022			Index Future	327.9460	327.9460	325.4870	325.4870	(0.750)	0.0000	0.0000	16
2022/06/10	IGOV	02/02/2023			Index Future	333.3160	333.3160	330.8150	330.8150	(0.750)	0.0000	0.0000	0
2022/06/10	IGOV	04/05/2023			Index Future	339.2940	339.2940	336.7450	336.7450	(0.751)	0.0000	0.0000	0
2022/06/10	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/10	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.9150	95.0850	(0.203)	0.0000	0.0000	0
2022/06/10	JBAF	20/07/2022			Jibar Tradeable Future	5.0450	94.9550	5.0850	94.9150	0.793	0.0000	0.0000	0
2022/06/10	JBAF	17/08/2022			Jibar Tradeable Future	5.4700	94.5300	5.5400	94.4600	1.280	0.0000	0.0000	0
2022/06/10	JBAF	21/09/2022			Jibar Tradeable Future	5.5850	94.4150	5.6650	94.3350	1.432	0.0000	0.0000	0
2022/06/10	JBAF	19/10/2022			Jibar Tradeable Future	5.9900	94.0100	6.1200	93.8800	2.170	0.0000	0.0000	0
2022/06/10	JBAF	16/11/2022			Jibar Tradeable Future	6.0800	93.9200	6.2200	93.7800	2.303	0.0000	0.0000	0
2022/06/10	JBAF	21/12/2022			Jibar Tradeable Future	6.4700	93.5300	6.6200	93.3800	2.318	0.0000	0.0000	68
2022/06/10	JBAF	15/03/2023			Jibar Tradeable Future	6.9650	93.0350	7.2050	92.7950	3.446	0.0000	0.0000	0
2022/06/10	JBAF	21/06/2023			Jibar Tradeable Future	7.4200	92.5800	7.6900	92.3100	3.639	0.0000	0.0000	0
2022/06/10	JBAF	20/09/2023			Jibar Tradeable Future	7.6200	92.3800	7.9300	92.0700	4.068	0.0000	0.0000	75
2022/06/10	JBAF	20/12/2023			Jibar Tradeable Future	7.8050	92.1950	8.1150	91.8850	3.972	0.0000	0.0000	172
2022/06/10	JBAF	20/03/2024			Jibar Tradeable Future	7.9050	92.0950	8.2250	91.7750	4.048	0.0000	0.0000	0

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2022/06/10	R023	04/08/2022	6.05	Call	Bond Future	276.3900	0.2764	205.6900	0.2057	(25.580)	0	0	0
2022/06/10	R023	04/08/2022	6.05	Put	Bond Future	27.3300	0.0273	47.3600	0.0474	73.289	0	0	0
2022/06/10	R023	04/08/2022			Bond Future	5.5945	104.5936	5.7602	104.5029	2.962	0.0000	0.0000	24,072
2022/06/10	R023	04/08/2022	6.03	Call	Bond Future	266.9700	0.2670	197.2300	0.1972	(26.123)	0	0	0
2022/06/10	R023	04/08/2022	6.03	Put	Bond Future	28.8200	0.0288	49.8100	0.0498	72.831	0	0	0
2022/06/10	R023	04/08/2022	6.04	Call	Bond Future	271.7300	0.2717	201.5200	0.2015	(25.838)	0	0	0
2022/06/10	R023	04/08/2022	6.04	Put	Bond Future	28.1200	0.0281	48.6400	0.0486	72.973	0	0	0
2022/06/10	R023	03/11/2022	6.25	Call	Bond Future	263.6600	0.2637	191.9300	0.1919	(27.205)	0	0	0
2022/06/10	R023	03/11/2022	6.25	Put	Bond Future	25.0100	0.0250	46.0200	0.0460	84.006	0	0	0
2022/06/10	R023	03/11/2022	6.26	Call	Bond Future	266.3500	0.2664	194.3300	0.1943	(27.040)	0	0	0
2022/06/10	R023	03/11/2022	6.26	Put	Bond Future	24.6400	0.0246	45.3600	0.0454	84.091	0	0	0
2022/06/10	R023	03/11/2022			Bond Future	5.4741	102.1590	5.7752	102.0663	5.500	0.0000	0.0000	0
2022/06/10	R023	03/11/2022	6.27	Call	Bond Future	269.0500	0.2691	196.7600	0.1968	(26.869)	0	0	0
2022/06/10	R023	03/11/2022	6.27	Put	Bond Future	24.2700	0.0243	44.7200	0.0447	84.260	0	0	0
2022/06/10	R035	04/08/2022	9.53	Call	Bond Future	2.5100	0.0025	0.4500	0.0005	(82.072)	0	0	400
2022/06/10	R035	04/08/2022	9.53	Put	Bond Future	9,035.5400	9.0355	10,406.5300	10.4065	15.173	0	0	0
2022/06/10	R035	04/08/2022	9.84	Call	Bond Future	17.7400	0.0177	4.2200	0.0042	(76.212)	0	0	100
2022/06/10	R035	04/08/2022	9.84	Put	Bond Future	6,916.9500	6.9170	8,276.4800	8.2765	19.655	0	0	0
2022/06/10	R035	04/08/2022	10.53	Put	Bond Future	2,898.2300	2.8982	3,996.3000	3.9963	37.888	0	0	0
2022/06/10	R035	04/08/2022	11.13	Put	Bond Future	921.1000	0.9211	1,494.5800	1.4946	62.260	0	0	100
2022/06/10	R035	04/08/2022	10.64	Call	Bond Future	718.9300	0.7189	358.3100	0.3583	(50.161)	0	0	0
2022/06/10	R035	04/08/2022	10.64	Put	Bond Future	2,413.2300	2.4132	3,425.6600	3.4257	41.953	0	0	100
2022/06/10	R035	04/08/2022	10.72	Call	Bond Future	898.3000	0.8983	469.6500	0.4697	(47.718)	0	0	0
2022/06/10	R035	04/08/2022	10.72	Put	Bond Future	2,094.9500	2.0950	3,039.3500	3.0394	45.080	0	0	0
2022/06/10	R035	04/08/2022	10.73	Call	Bond Future	922.4600	0.9225	485.0500	0.4851	(47.418)	0	0	0
2022/06/10	R035	04/08/2022	10.73	Put	Bond Future	2,057.1800	2.0572	2,992.8200	2.9928	45.482	0	0	0
2022/06/10	R035	04/08/2022			Bond Future	10.9151	90.1497	11.1437	88.7766	2.095	0.0000	0.0000	128,568
2022/06/10	R035	04/08/2022	10.53	Call	Bond Future	513.0600	0.5131	238.0800	0.2381	(53.596)	0	0	400
2022/06/10	R035	04/08/2022	10.74	Call	Bond Future	947.1500	0.9472	500.9000	0.5009	(47.115)	0	0	0
2022/06/10	R035	04/08/2022	10.74	Put	Bond Future	2,020.0100	2.0200	2,946.8100	2.9468	45.881	0	0	0
2022/06/10	R035	04/08/2022	11.13	Call	Bond Future	2,212.9300	2.2129	1,413.3600	1.4134	(36.132)	0	0	0
2022/06/10	R035	04/08/2022	12.18	Call	Bond Future	7,285.4500	7.2854	5,981.5100	5.9815	(17.898)	0	0	0
2022/06/10	R035	04/08/2022	12.18	Put	Bond Future	66.8000	0.0668	135.9100	0.1359	103.458	0	0	400
2022/06/10	R035	03/11/2022	11.15	Call	Bond Future	2,422.5400	2.4225	1,737.8300	1.7378	(28.264)	0	0	0
2022/06/10	R035	03/11/2022	11.15	Put	Bond Future	2,106.3300	2.1063	2,814.6900	2.8147	33.630	0	0	0
2022/06/10	R035	03/11/2022	12.68	Call	Bond Future	8,984.6900	8.9847	7,736.0800	7.7361	(13.897)	0	0	0
2022/06/10	R035	03/11/2022	12.68	Put	Bond Future	301.1700	0.3012	445.6300	0.4456	47.966	0	0	1,000
2022/06/10	R035	03/11/2022	10.99	Call	Bond Future	1,932.7800	1.9328	1,342.7700	1.3428	(30.526)	0	0	0
2022/06/10	R035	03/11/2022	10.99	Put	Bond Future	2,566.3600	2.5664	3,369.4200	3.3694	31.292	0	0	582
2022/06/10	R035	03/11/2022	11.05	Call	Bond Future	2,109.7000	2.1097	1,483.9700	1.4840	(29.660)	0	0	1,000
2022/06/10	R035	03/11/2022	10.57	Call	Bond Future	921.6200	0.9216	576.0600	0.5761	(37.495)	0	0	0
2022/06/10	R035	03/11/2022	10.57	Put	Bond Future	4,121.2900	4.1213	5,168.8000	5.1688	25.417	0	0	582
2022/06/10	R035	03/11/2022			Bond Future	11.0964	86.9421	11.3345	85.5490	2.145	0.0000	0.0000	3,020
2022/06/10	R035	03/11/2022	11.14	Call	Bond Future	2,390.2400	2.3902	1,711.3800	1.7114	(28.401)	0	0	0
2022/06/10	R035	03/11/2022	11.14	Put	Bond Future	2,132.9600	2.1330	2,847.1700	2.8472	33.484	0	0	0
2022/06/10	R035	03/11/2022	11.05	Put	Bond Future	2,385.3500	2.3853	3,152.6900	3.1527	32.169	0	0	0
2022/06/10	R035	03/11/2022	11.13	Call	Bond Future	2,358.3800	2.3584	1,685.3700	1.6854	(28.537)	0	0	0

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2022/06/10	R035	03/11/2022	11.13	Put	Bond Future	2,160.0800	2.1601	2,880.1400	2.8801	33.335	0	0	0
2022/06/10	R035	03/11/2022	9.82	Call	Bond Future	119.9800	0.1200	57.0500	0.0571	(52.450)	0	0	582
2022/06/10	R035	03/11/2022	9.82	Put	Bond Future	8,178.1900	8.1782	9,508.3300	9.5083	16.264	0	0	0
2022/06/10	R035	03/11/2022	10.30	Call	Bond Future	485.3400	0.4853	276.3000	0.2763	(43.071)	0	0	1,000
2022/06/10	R035	03/11/2022	10.30	Put	Bond Future	5,392.2000	5.3922	6,576.2300	6.5762	21.958	0	0	0
2022/06/10	R035	02/02/2023	11.94	Call	Bond Future	5,179.4800	5.1795	4,213.6100	4.2136	(18.648)	0	0	0
2022/06/10	R035	02/02/2023	13.22	Put	Bond Future	428.1700	0.4282	585.2200	0.5852	36.679	0	0	1,000
2022/06/10	R035	02/02/2023	10.88	Call	Bond Future	1,709.9800	1.7100	1,219.3600	1.2194	(28.692)	0	0	0
2022/06/10	R035	02/02/2023	10.88	Put	Bond Future	3,980.8000	3.9808	4,906.5700	4.9066	23.256	0	0	0
2022/06/10	R035	02/02/2023	10.66	Call	Bond Future	1,223.6300	1.2236	838.2200	0.8382	(31.497)	0	0	0
2022/06/10	R035	02/02/2023	10.66	Put	Bond Future	4,827.8900	4.8279	5,858.8700	5.8589	21.355	0	0	582
2022/06/10	R035	02/02/2023	10.30	Put	Bond Future	6,470.7000	6.4707	7,657.7600	7.6578	18.345	0	0	0
2022/06/10	R035	02/02/2023	10.60	Call	Bond Future	1,105.4800	1.1055	747.9900	0.7480	(32.338)	0	0	0
2022/06/10	R035	02/02/2023	10.60	Put	Bond Future	5,078.4200	5.0784	6,137.3200	6.1373	20.851	0	0	0
2022/06/10	R035	02/02/2023	10.64	Put	Bond Future	4,910.2800	4.9103	5,950.6400	5.9506	21.187	0	0	0
2022/06/10	R035	02/02/2023	9.81	Call	Bond Future	233.4900	0.2335	134.2300	0.1342	(42.511)	0	0	582
2022/06/10	R035	02/02/2023	9.81	Put	Bond Future	9,269.4200	9.2694	10,586.5500	10.5865	14.209	0	0	0
2022/06/10	R035	02/02/2023	9.85	Call	Bond Future	254.3300	0.2543	147.3100	0.1473	(42.079)	0	0	0
2022/06/10	R035	02/02/2023	9.89	Call	Bond Future	276.6700	0.2767	161.4600	0.1615	(41.642)	0	0	400
2022/06/10	R035	02/02/2023	9.89	Put	Bond Future	8,781.7200	8.7817	10,082.9000	10.0829	14.817	0	0	0
2022/06/10	R035	02/02/2023			Bond Future	11.2659	88.3481	11.5141	86.9317	2.203	0.0000	0.0000	0
2022/06/10	R035	02/02/2023	11.94	Put	Bond Future	1,411.0600	1.4111	1,861.5800	1.8616	31.928	0	0	0
2022/06/10	R035	02/02/2023	11.98	Call	Bond Future	5,341.8300	5.3418	4,361.8800	4.3619	(18.345)	0	0	0
2022/06/10	R035	02/02/2023	11.98	Put	Bond Future	1,357.4200	1.3574	1,793.8600	1.7939	32.152	0	0	400
2022/06/10	R035	02/02/2023	13.22	Call	Bond Future	10,714.4600	10.7145	9,455.1200	9.4551	(11.754)	0	0	0
2022/06/10	R035	02/02/2023	11.05	Call	Bond Future	2,142.0500	2.1421	1,568.6400	1.5686	(26.769)	0	0	1,000
2022/06/10	R035	02/02/2023	11.05	Put	Bond Future	3,401.9500	3.4019	4,244.9300	4.2449	24.779	0	0	0
2022/06/10	R035	02/02/2023	11.06	Call	Bond Future	2,168.6800	2.1687	1,590.4100	1.5904	(26.665)	0	0	0
2022/06/10	R035	02/02/2023	11.06	Put	Bond Future	3,369.6300	3.3696	4,207.7500	4.2077	24.873	0	0	582
2022/06/10	R035	02/02/2023	10.86	Call	Bond Future	1,662.4300	1.6624	1,181.5000	1.1815	(28.929)	0	0	0
2022/06/10	R035	02/02/2023	10.86	Put	Bond Future	4,053.2900	4.0533	4,988.7500	4.9888	23.079	0	0	0
2022/06/10	R035	02/02/2023	10.87	Call	Bond Future	1,686.1100	1.6861	1,200.3400	1.2003	(28.810)	0	0	0
2022/06/10	R035	02/02/2023	10.87	Put	Bond Future	4,016.9200	4.0169	4,947.5400	4.9475	23.168	0	0	0
2022/06/10	R035	02/02/2023	10.30	Call	Bond Future	621.4100	0.6214	392.0800	0.3921	(36.905)	0	0	1,000
2022/06/10	R035	02/02/2023	10.64	Call	Bond Future	1,183.3700	1.1834	807.3400	0.8073	(31.776)	0	0	400
2022/06/10	R035	02/02/2023	9.85	Put	Bond Future	9,024.3000	9.0243	10,333.6700	10.3337	14.509	0	0	0
2022/06/10	R035	04/05/2023	11.21	Call	Bond Future	2,616.3300	2.6163	2,000.1300	2.0001	(23.552)	0	0	0
2022/06/10	R035	04/05/2023	11.22	Put	Bond Future	3,736.9800	3.7370	4,558.6500	4.5587	21.988	0	0	0
2022/06/10	R035	04/05/2023	12.46	Call	Bond Future	6,987.1000	6.9871	5,926.3300	5.9263	(15.182)	0	0	0
2022/06/10	R035	04/05/2023	12.46	Put	Bond Future	1,351.1700	1.3512	1,732.4700	1.7325	28.220	0	0	400
2022/06/10	R035	04/05/2023	10.60	Call	Bond Future	1,246.4900	1.2465	882.7200	0.8827	(29.184)	0	0	400
2022/06/10	R035	04/05/2023	10.60	Put	Bond Future	6,016.3000	6.0163	7,094.6000	7.0946	17.923	0	0	0
2022/06/10	R035	04/05/2023	11.20	Call	Bond Future	2,589.7200	2.5897	1,977.7300	1.9777	(23.632)	0	0	0
2022/06/10	R035	04/05/2023			Bond Future	11.4119	85.4233	11.6703	83.9812	2.264	0.0000	0.0000	0
2022/06/10	R035	04/05/2023	11.21	Put	Bond Future	3,767.8000	3.7678	4,593.6700	4.5937	21.919	0	0	0
2022/06/10	R035	04/05/2023	11.22	Call	Bond Future	2,643.0800	2.6431	2,022.6800	2.0227	(23.473)	0	0	0
2022/06/10	R035	04/05/2023	9.85	Call	Bond Future	367.8400	0.3678	232.4000	0.2324	(36.820)	0	0	400
2022/06/10	R035	04/05/2023	9.85	Put	Bond Future	9,889.0700	9.8891	11,195.7000	11.1957	13.213	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
2022/06/10	R035	04/05/2023	11.20	Put	Bond Future	3,798.8100	3.7988	4,628.8900	4.6289	21.851	0	0	0
2022/06/10	R186	04/08/2022	7.96	Call	Bond Future	100.2000	0.1002	36.8400	0.0368	(63.234)	0	0	3,600
2022/06/10	R186	04/08/2022	8.15	Call	Bond Future	208.7300	0.2087	88.2100	0.0882	(57.740)	0	0	0
2022/06/10	R186	04/08/2022	8.15	Put	Bond Future	1,951.1700	1.9512	2,653.6300	2.6536	36.002	0	0	0
2022/06/10	R186	04/08/2022	9.78	Call	Bond Future	4,281.9500	4.2819	3,504.5200	3.5045	(18.156)	0	0	0
2022/06/10	R186	04/08/2022	9.78	Put	Bond Future	42.9700	0.0430	88.5200	0.0885	106.004	0	0	3,600
2022/06/10	R186	04/08/2022			Bond Future	8.6130	108.1571	8.8350	107.3341	2.577	0.0000	0.0000	80,971
2022/06/10	R186	04/08/2022	6.96	Call	Bond Future	1.2600	0.0013	0.2800	0.0003	(77.778)	0	0	3,600
2022/06/10	R186	04/08/2022	6.96	Put	Bond Future	6,387.7800	6.3878	7,209.7800	7.2098	12.868	0	0	0
2022/06/10	R186	04/08/2022	7.96	Put	Bond Future	2,567.9600	2.5680	3,327.5800	3.3276	29.581	0	0	0
2022/06/10	R186	04/08/2022	8.13	Call	Bond Future	194.1300	0.1941	80.8800	0.0809	(58.337)	0	0	0
2022/06/10	R186	04/08/2022	8.13	Put	Bond Future	2,012.6400	2.0126	2,722.3700	2.7224	35.264	0	0	0
2022/06/10	R186	04/08/2022	8.14	Call	Bond Future	201.3300	0.2013	84.4800	0.0845	(58.039)	0	0	0
2022/06/10	R186	04/08/2022	8.14	Put	Bond Future	1,981.8000	1.9818	2,687.9300	2.6879	35.631	0	0	0
2022/06/10	R186	03/11/2022	8.91	Put	Bond Future	1,155.1600	1.1552	1,574.3500	1.5744	36.288	0	0	4,310
2022/06/10	R186	03/11/2022	8.53	Call	Bond Future	813.3300	0.8133	534.9200	0.5349	(34.231)	0	0	0
2022/06/10	R186	03/11/2022	8.53	Put	Bond Future	1,842.3200	1.8423	2,399.2800	2.3993	30.231	0	0	0
2022/06/10	R186	03/11/2022	8.54	Call	Bond Future	827.5200	0.8275	545.5800	0.5456	(34.070)	0	0	0
2022/06/10	R186	03/11/2022	8.54	Put	Bond Future	1,820.9600	1.8210	2,374.3900	2.3744	30.392	0	0	0
2022/06/10	R186	03/11/2022			Bond Future	8.8212	109.6889	9.0602	108.8535	2.709	0.0000	0.0000	11,129
2022/06/10	R186	03/11/2022	8.55	Call	Bond Future	841.8500	0.8419	556.3700	0.5564	(33.911)	0	0	0
2022/06/10	R186	03/11/2022	8.55	Put	Bond Future	1,799.7600	1.7998	2,349.6500	2.3497	30.554	0	0	0
2022/06/10	R186	03/11/2022	8.91	Call	Bond Future	1,466.6200	1.4666	1,050.4400	1.0504	(28.377)	0	0	0
2022/06/10	R186	03/11/2022	8.23	Call	Bond Future	460.7900	0.4608	280.4100	0.2804	(39.146)	0	0	4,310
2022/06/10	R186	03/11/2022	8.23	Put	Bond Future	2,563.1000	2.5631	3,218.0900	3.2181	25.555	0	0	0
2022/06/10	R186	02/02/2023	8.33	Call	Bond Future	640.8900	0.6409	430.5800	0.4306	(32.815)	0	0	0
2022/06/10	R186	02/02/2023	8.33	Put	Bond Future	2,889.1200	2.8891	3,528.5300	3.5285	22.132	0	0	0
2022/06/10	R186	02/02/2023	8.32	Call	Bond Future	630.6300	0.6306	422.8800	0.4229	(32.943)	0	0	0
2022/06/10	R186	02/02/2023	8.32	Put	Bond Future	2,912.8000	2.9128	3,554.7700	3.5548	22.040	0	0	0
2022/06/10	R186	02/02/2023			Bond Future	9.0014	106.1678	9.2598	105.3181	2.871	0.0000	0.0000	0
2022/06/10	R186	02/02/2023	8.34	Call	Bond Future	650.9700	0.6510	438.1300	0.4381	(32.696)	0	0	0
2022/06/10	R186	02/02/2023	8.34	Put	Bond Future	2,865.2700	2.8653	3,502.1500	3.5021	22.228	0	0	0
2022/06/10	R186	04/05/2023	8.83	Put	Bond Future	2,368.4900	2.3685	2,899.5700	2.8996	22.423	0	0	0
2022/06/10	R186	04/05/2023	8.84	Call	Bond Future	1,371.2400	1.3712	1,034.3500	1.0344	(24.568)	0	0	0
2022/06/10	R186	04/05/2023			Bond Future	9.1543	108.0552	9.4349	107.1896	3.066	0.0000	0.0000	0
2022/06/10	R186	04/05/2023	8.83	Call	Bond Future	1,356.9200	1.3569	1,022.4000	1.0224	(24.653)	0	0	0
2022/06/10	R186	04/05/2023	8.84	Put	Bond Future	2,351.4400	2.3514	2,880.1500	2.8801	22.485	0	0	0
2022/06/10	R186	04/05/2023	8.82	Call	Bond Future	1,342.6800	1.3427	1,010.5300	1.0105	(24.738)	0	0	0
2022/06/10	R186	04/05/2023	8.82	Put	Bond Future	2,385.6400	2.3856	2,919.0900	2.9191	22.361	0	0	0
2022/06/10	R197	04/08/2022			Bond Future	329.1899	329.1899	329.2581	329.2581	0.021	0.0000	0.0000	870
2022/06/10	R197	03/11/2022			Bond Future	333.9318	333.9318	333.9989	333.9989	0.020	0.0000	0.0000	0
2022/06/10	R197	02/02/2023			Bond Future	330.6780	330.6780	330.7436	330.7436	0.020	0.0000	0.0000	0
2022/06/10	R197	04/05/2023			Bond Future	336.6199	336.6199	336.6842	336.6842	0.019	0.0000	0.0000	0
2022/06/10	R202	04/08/2022			Bond Future	252.7260	252.7260	248.1214	248.1214	(1.822)	0.0000	0.0000	6,586
2022/06/10	R202	03/11/2022			Bond Future	256.3663	256.3663	251.6937	251.6937	(1.823)	0.0000	0.0000	0

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2022/06/10	R202	02/02/2023			Bond Future	255.9319	255.9319	251.1806	251.1806	(1.856)	0.0000	0.0000	0
2022/06/10	R202	04/05/2023			Bond Future	260.5277	260.5277	255.6896	255.6896	(1.857)	0.0000	0.0000	0
2022/06/10	R209	04/08/2022	10.57	Put	Bond Future	2,483.4400	2.4834	3,447.4000	3.4474	38.816	0	0	0
2022/06/10	R209	04/08/2022	10.58	Call	Bond Future	427.2000	0.4272	191.9500	0.1920	(55.068)	0	0	0
2022/06/10	R209	04/08/2022	10.58	Put	Bond Future	2,443.0900	2.4431	3,400.3700	3.4004	39.183	0	0	0
2022/06/10	R209	04/08/2022			Bond Future	10.9531	69.3259	11.1814	68.1334	2.084	0.0000	0.0000	22,909
2022/06/10	R209	04/08/2022	10.57	Call	Bond Future	412.3600	0.4124	183.7900	0.1838	(55.430)	0	0	0
2022/06/10	R209	04/08/2022	10.59	Call	Bond Future	442.3900	0.4424	200.3700	0.2004	(54.707)	0	0	0
2022/06/10	R209	04/08/2022	10.59	Put	Bond Future	2,403.1600	2.4032	3,353.6700	3.3537	39.553	0	0	0
2022/06/10	R209	03/11/2022	11.03	Call	Bond Future	1,743.6200	1.7436	1,217.9100	1.2179	(30.150)	0	0	0
2022/06/10	R209	03/11/2022	11.03	Put	Bond Future	2,187.5800	2.1876	2,871.7300	2.8717	31.274	0	0	0
2022/06/10	R209	03/11/2022	10.50	Put	Bond Future	3,962.0400	3.9620	4,911.3500	4.9113	23.960	0	0	0
2022/06/10	R209	03/11/2022	9.25	Call	Bond Future	16.4800	0.0165	6.6500	0.0067	(59.648)	0	0	9,500
2022/06/10	R209	03/11/2022	9.25	Put	Bond Future	10,738.9300	10.7389	11,938.9600	11.9390	11.175	0	0	0
2022/06/10	R209	03/11/2022	9.50	Call	Bond Future	37.5900	0.0376	16.2600	0.0163	(56.744)	0	0	0
2022/06/10	R209	03/11/2022	9.50	Put	Bond Future	9,190.5300	9.1905	10,379.0600	10.3791	12.932	0	0	0
2022/06/10	R209	03/11/2022			Bond Future	11.1154	67.1641	11.3521	65.9542	2.130	0.0000	0.0000	4,135
2022/06/10	R209	03/11/2022	11.02	Call	Bond Future	1,718.1900	1.7182	1,197.6700	1.1977	(30.295)	0	0	0
2022/06/10	R209	03/11/2022	11.02	Put	Bond Future	2,214.4300	2.2144	2,903.7700	2.9038	31.129	0	0	0
2022/06/10	R209	03/11/2022	11.50	Call	Bond Future	3,161.5500	3.1615	2,406.2900	2.4063	(23.889)	0	0	0
2022/06/10	R209	03/11/2022	11.50	Put	Bond Future	1,211.9200	1.2119	1,666.5200	1.6665	37.511	0	0	0
2022/06/10	R209	03/11/2022	10.50	Call	Bond Future	666.7300	0.6667	406.1800	0.4062	(39.079)	0	0	0
2022/06/10	R209	03/11/2022	11.00	Call	Bond Future	1,667.7600	1.6678	1,157.6200	1.1576	(30.588)	0	0	0
2022/06/10	R209	03/11/2022	11.00	Put	Bond Future	2,268.7200	2.2687	2,968.4400	2.9684	30.842	0	0	9,500
2022/06/10	R209	03/11/2022	11.01	Call	Bond Future	1,692.8000	1.6928	1,177.4700	1.1775	(30.442)	0	0	0
2022/06/10	R209	03/11/2022	11.01	Put	Bond Future	2,241.3700	2.2414	2,935.9000	2.9359	30.987	0	0	0
2022/06/10	R209	03/11/2022	10.00	Call	Bond Future	160.1100	0.1601	79.4400	0.0794	(50.384)	0	0	0
2022/06/10	R209	03/11/2022	10.00	Put	Bond Future	6,302.7800	6.3028	7,431.9700	7.4320	17.916	0	0	9,500
2022/06/10	R209	02/02/2023	10.78	Call	Bond Future	1,298.4000	1.2984	911.3800	0.9114	(29.807)	0	0	0
2022/06/10	R209	02/02/2023	10.79	Call	Bond Future	1,317.9900	1.3180	926.7800	0.9268	(29.682)	0	0	0
2022/06/10	R209	02/02/2023	10.80	Put	Bond Future	3,745.6100	3.7456	4,580.1300	4.5801	22.280	0	0	0
2022/06/10	R209	02/02/2023			Bond Future	11.2629	68.2508	11.5086	67.0209	2.181	0.0000	0.0000	0
2022/06/10	R209	02/02/2023	10.78	Put	Bond Future	3,813.2600	3.8133	4,656.1400	4.6561	22.104	0	0	0
2022/06/10	R209	02/02/2023	10.79	Put	Bond Future	3,779.4200	3.7794	4,618.1100	4.6181	22.191	0	0	0
2022/06/10	R209	02/02/2023	10.80	Call	Bond Future	1,337.5400	1.3375	942.1600	0.9422	(29.560)	0	0	0
2022/06/10	R209	04/05/2023	11.09	Call	Bond Future	2,057.3900	2.0574	1,557.4800	1.5575	(24.298)	0	0	0
2022/06/10	R209	04/05/2023	11.09	Put	Bond Future	3,603.8600	3.6039	4,356.2000	4.3562	20.876	0	0	0
2022/06/10	R209	04/05/2023	11.10	Call	Bond Future	2,079.8400	2.0798	1,576.2300	1.5762	(24.214)	0	0	0
2022/06/10	R209	04/05/2023	11.10	Put	Bond Future	3,574.8800	3.5749	4,323.5200	4.3235	20.942	0	0	0
2022/06/10	R209	04/05/2023			Bond Future	11.3955	66.3150	11.6503	65.0628	2.236	0.0000	0.0000	0
2022/06/10	R209	04/05/2023	11.11	Call	Bond Future	2,102.1600	2.1022	1,594.8700	1.5949	(24.132)	0	0	0
2022/06/10	R209	04/05/2023	11.11	Put	Bond Future	3,545.8400	3.5458	4,290.8000	4.2908	21.009	0	0	0
2022/06/10	R210	04/08/2022			Bond Future	224.9685	224.9685	223.9524	223.9524	(0.452)	0.0000	0.0000	1,025
2022/06/10	R210	03/11/2022			Bond Future	225.2450	225.2450	224.2128	224.2128	(0.458)	0.0000	0.0000	0
2022/06/10	R210	02/02/2023			Bond Future	228.9363	228.9363	227.8853	227.8853	(0.459)	0.0000	0.0000	0
2022/06/10	R210	04/05/2023			Bond Future	229.9919	229.9919	228.9201	228.9201	(0.466)	0.0000	0.0000	0

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2022/06/10	R213	04/08/2022	9.88	Call	Bond Future	234.3900	0.2344	92.6100	0.0926	(60.489)	0	0	0
2022/06/10	R213	04/08/2022	9.89	Call	Bond Future	243.4700	0.2435	96.9700	0.0970	(60.172)	0	0	0
2022/06/10	R213	04/08/2022	9.90	Put	Bond Future	2,744.1300	2.7441	3,722.8300	3.7228	35.665	0	0	0
2022/06/10	R213	04/08/2022			Bond Future	10.4016	84.1211	10.6357	82.9911	2.251	0.0000	0.0000	29,440
2022/06/10	R213	04/08/2022	9.88	Put	Bond Future	2,827.0700	2.8271	3,815.2900	3.8153	34.956	0	0	0
2022/06/10	R213	04/08/2022	9.89	Put	Bond Future	2,785.4500	2.7855	3,768.9500	3.7689	35.308	0	0	0
2022/06/10	R213	04/08/2022	9.90	Call	Bond Future	252.8000	0.2528	101.5000	0.1015	(59.850)	0	0	0
2022/06/10	R213	03/11/2022	10.38	Call	Bond Future	1,329.0000	1.3290	897.5900	0.8976	(32.461)	0	0	0
2022/06/10	R213	03/11/2022	10.38	Put	Bond Future	2,349.5300	2.3495	3,064.6900	3.0647	30.438	0	0	0
2022/06/10	R213	03/11/2022	10.39	Call	Bond Future	1,349.7200	1.3497	913.5400	0.9135	(32.316)	0	0	0
2022/06/10	R213	03/11/2022	10.39	Put	Bond Future	2,322.2100	2.3222	3,032.6000	3.0326	30.591	0	0	0
2022/06/10	R213	03/11/2022	10.37	Call	Bond Future	1,308.2700	1.3083	881.6300	0.8816	(32.611)	0	0	0
2022/06/10	R213	03/11/2022	10.37	Put	Bond Future	2,376.8800	2.3769	3,096.8100	3.0968	30.289	0	0	200
2022/06/10	R213	03/11/2022	9.19	Call	Bond Future	90.4800	0.0905	43.5100	0.0435	(51.912)	0	0	476
2022/06/10	R213	03/11/2022	9.19	Put	Bond Future	7,095.2800	7.0953	8,194.8800	8.1949	15.498	0	0	0
2022/06/10	R213	03/11/2022			Bond Future	10.5941	81.7756	10.8387	80.6290	2.310	0.0000	0.0000	0
2022/06/10	R213	03/11/2022	10.40	Call	Bond Future	1,370.8300	1.3708	929.8700	0.9299	(32.167)	0	0	0
2022/06/10	R213	03/11/2022	10.40	Put	Bond Future	2,295.3100	2.2953	3,000.9200	3.0009	30.741	0	0	0
2022/06/10	R213	03/11/2022	9.98	Call	Bond Future	643.7800	0.6438	392.7000	0.3927	(39.001)	0	0	0
2022/06/10	R213	03/11/2022	9.98	Put	Bond Future	3,616.0000	3.6160	4,511.4900	4.5115	24.765	0	0	200
2022/06/10	R213	03/11/2022	10.19	Call	Bond Future	967.3600	0.9674	624.8600	0.6249	(35.406)	0	0	0
2022/06/10	R213	03/11/2022	10.19	Put	Bond Future	2,907.6000	2.9076	3,711.6700	3.7117	27.654	0	0	476
2022/06/10	R213	03/11/2022	9.13	Call	Bond Future	77.1100	0.0771	36.5400	0.0365	(52.613)	0	0	200
2022/06/10	R213	03/11/2022	9.13	Put	Bond Future	7,398.1800	7.3982	8,504.1800	8.5042	14.950	0	0	0
2022/06/10	R213	03/11/2022	9.84	Call	Bond Future	474.0000	0.4740	277.1300	0.2771	(41.534)	0	0	0
2022/06/10	R213	03/11/2022	9.84	Put	Bond Future	4,143.3700	4.1434	5,093.0700	5.0931	22.921	0	0	476
2022/06/10	R213	02/02/2023	10.43	Put	Bond Future	3,091.4900	3.0915	3,835.3400	3.8353	24.061	0	0	0
2022/06/10	R213	02/02/2023	12.20	Call	Bond Future	6,786.2400	6.7862	5,824.2400	5.8242	(14.176)	0	0	0
2022/06/10	R213	02/02/2023	12.20	Put	Bond Future	562.8700	0.5629	766.6900	0.7667	36.211	0	0	912
2022/06/10	R213	02/02/2023	10.22	Put	Bond Future	3,711.1200	3.7111	4,534.5700	4.5346	22.189	0	0	0
2022/06/10	R213	02/02/2023	10.23	Call	Bond Future	1,135.2800	1.1353	789.1800	0.7892	(30.486)	0	0	0
2022/06/10	R213	02/02/2023	10.35	Call	Bond Future	1,344.5400	1.3445	953.2700	0.9533	(29.101)	0	0	0
2022/06/10	R213	02/02/2023	10.35	Put	Bond Future	3,318.2200	3.3182	4,092.7700	4.0928	23.342	0	0	476
2022/06/10	R213	02/02/2023	10.01	Call	Bond Future	804.7700	0.8048	537.4300	0.5374	(33.219)	0	0	0
2022/06/10	R213	02/02/2023			Bond Future	10.7731	83.0976	11.0294	81.9318	2.379	0.0000	0.0000	0
2022/06/10	R213	02/02/2023	10.43	Call	Bond Future	1,495.6900	1.4957	1,073.7200	1.0737	(28.212)	0	0	912
2022/06/10	R213	02/02/2023	10.22	Call	Bond Future	1,118.6400	1.1186	776.2700	0.7763	(30.606)	0	0	0
2022/06/10	R213	02/02/2023	10.23	Put	Bond Future	3,679.9500	3.6800	4,499.6700	4.4997	22.275	0	0	0
2022/06/10	R213	02/02/2023	9.16	Call	Bond Future	172.7000	0.1727	99.5400	0.0995	(42.362)	0	0	476
2022/06/10	R213	02/02/2023	9.16	Put	Bond Future	8,038.5300	8.0385	9,131.1900	9.1312	13.593	0	0	0
2022/06/10	R213	02/02/2023	10.01	Put	Bond Future	4,409.4400	4.4094	5,307.9200	5.3079	20.376	0	0	476
2022/06/10	R213	02/02/2023	10.21	Call	Bond Future	1,102.4000	1.1024	763.7000	0.7637	(30.724)	0	0	0
2022/06/10	R213	02/02/2023	10.21	Put	Bond Future	3,742.7300	3.7427	4,569.8500	4.5699	22.099	0	0	0
2022/06/10	R213	04/05/2023	10.75	Call	Bond Future	2,159.2600	2.1593	1,646.8700	1.6469	(23.730)	0	0	0
2022/06/10	R213	04/05/2023	10.75	Put	Bond Future	2,955.5300	2.9555	3,630.2400	3.6302	22.829	0	0	0
2022/06/10	R213	04/05/2023			Bond Future	10.9270	81.0282	11.1951	79.8411	2.454	0.0000	0.0000	0
2022/06/10	R213	04/05/2023	10.74	Call	Bond Future	2,137.4900	2.1375	1,628.5100	1.6285	(23.812)	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
2022/06/10	R213	04/05/2023	10.74	Put	Bond Future	2,979.0500	2.9790	3,657.1700	3.6572	22.763	0	0	0
2022/06/10	R213	04/05/2023	10.73	Call	Bond Future	2,115.8400	2.1158	1,610.2700	1.6103	(23.895)	0	0	0
2022/06/10	R213	04/05/2023	10.73	Put	Bond Future	3,002.7100	3.0027	3,684.2400	3.6842	22.697	0	0	0
2022/06/10	R214	04/08/2022	10.98	Put	Bond Future	2,138.7000	2.1387	3,036.6800	3.0367	41.987	0	0	0
2022/06/10	R214	04/08/2022	10.99	Call	Bond Future	665.5100	0.6655	333.2000	0.3332	(49.933)	0	0	0
2022/06/10	R214	04/08/2022			Bond Future	11.2497	66.1890	11.4780	64.9664	2.030	0.0000	0.0000	13,220
2022/06/10	R214	04/08/2022	10.97	Call	Bond Future	626.3700	0.6264	309.3400	0.3093	(50.614)	0	0	0
2022/06/10	R214	04/08/2022	10.97	Put	Bond Future	2,175.7300	2.1757	3,081.3100	3.0813	41.622	0	0	0
2022/06/10	R214	04/08/2022	10.98	Call	Bond Future	645.7500	0.6458	321.1200	0.3211	(50.272)	0	0	0
2022/06/10	R214	04/08/2022	10.99	Put	Bond Future	2,102.1100	2.1021	2,992.4100	2.9924	42.353	0	0	0
2022/06/10	R214	03/11/2022	11.34	Call	Bond Future	1,885.3800	1.8854	1,332.5400	1.3325	(29.322)	0	0	0
2022/06/10	R214	03/11/2022	11.36	Put	Bond Future	2,191.2200	2.1912	2,868.3800	2.8684	30.903	0	0	0
2022/06/10	R214	03/11/2022			Bond Future	11.4072	63.8421	11.6441	62.6017	2.077	0.0000	0.0000	0
2022/06/10	R214	03/11/2022	11.34	Put	Bond Future	2,244.7000	2.2447	2,932.2600	2.9323	30.630	0	0	0
2022/06/10	R214	03/11/2022	11.35	Call	Bond Future	1,912.0600	1.9121	1,354.0300	1.3540	(29.185)	0	0	0
2022/06/10	R214	03/11/2022	11.35	Put	Bond Future	2,217.7500	2.2178	2,900.1200	2.9001	30.769	0	0	0
2022/06/10	R214	03/11/2022	11.36	Call	Bond Future	1,939.1000	1.9391	1,375.8600	1.3759	(29.046)	0	0	0
2022/06/10	R214	02/02/2023	11.07	Call	Bond Future	1,382.4100	1.3824	979.1400	0.9791	(29.172)	0	0	0
2022/06/10	R214	02/02/2023	11.07	Put	Bond Future	3,988.0300	3.9880	4,845.7300	4.8457	21.507	0	0	0
2022/06/10	R214	02/02/2023	11.08	Call	Bond Future	1,402.6100	1.4026	995.1100	0.9951	(29.053)	0	0	0
2022/06/10	R214	02/02/2023	11.08	Put	Bond Future	3,952.7100	3.9527	4,806.1800	4.8062	21.592	0	0	0
2022/06/10	R214	02/02/2023			Bond Future	11.5541	64.8745	11.8000	63.6136	2.128	0.0000	0.0000	0
2022/06/10	R214	02/02/2023	11.09	Call	Bond Future	1,423.1800	1.4232	1,011.4100	1.0114	(28.933)	0	0	0
2022/06/10	R214	02/02/2023	11.09	Put	Bond Future	3,917.8200	3.9178	4,767.0200	4.7670	21.675	0	0	0
2022/06/10	R214	04/05/2023	11.36	Call	Bond Future	2,142.8700	2.1429	1,629.8800	1.6299	(23.939)	0	0	0
2022/06/10	R214	04/05/2023	11.36	Put	Bond Future	3,820.2800	3.8203	4,591.0600	4.5911	20.176	0	0	0
2022/06/10	R214	04/05/2023	11.37	Call	Bond Future	2,165.7100	2.1657	1,648.9900	1.6490	(23.859)	0	0	0
2022/06/10	R214	04/05/2023	11.37	Put	Bond Future	3,789.7300	3.7897	4,556.7800	4.5568	20.240	0	0	0
2022/06/10	R214	04/05/2023			Bond Future	11.6806	62.7354	11.9354	61.4517	2.181	0.0000	0.0000	0
2022/06/10	R214	04/05/2023	11.38	Call	Bond Future	2,188.6700	2.1887	1,668.2300	1.6682	(23.779)	0	0	0
2022/06/10	R214	04/05/2023	11.38	Put	Bond Future	3,759.3700	3.7594	4,522.7000	4.5227	20.305	0	0	0
2022/06/10	R248	04/08/2022	10.20	Call	Bond Future	26.1500	0.0262	6.3100	0.0063	(75.870)	0	0	1,700
2022/06/10	R248	04/08/2022	10.99	Call	Bond Future	917.5800	0.9176	459.2500	0.4592	(49.950)	0	0	0
2022/06/10	R248	04/08/2022	10.99	Put	Bond Future	2,477.7000	2.4777	3,595.5400	3.5955	45.116	0	0	0
2022/06/10	R248	04/08/2022	10.40	Put	Bond Future	6,025.7600	6.0258	7,543.7100	7.5437	25.191	0	0	0
2022/06/10	R248	04/08/2022	10.98	Call	Bond Future	891.0500	0.8911	442.9300	0.4429	(50.291)	0	0	0
2022/06/10	R248	04/08/2022	10.98	Put	Bond Future	2,522.1800	2.5222	3,650.2300	3.6502	44.725	0	0	0
2022/06/10	R248	04/08/2022			Bond Future	11.2136	83.2451	11.4475	81.6690	2.086	0.0000	0.0000	200,340
2022/06/10	R248	04/08/2022	9.70	Call	Bond Future	1.2200	0.0012	0.2000	0.0002	(83.607)	0	0	0
2022/06/10	R248	04/08/2022	9.70	Put	Bond Future	11,697.6000	11.6976	13,272.7500	13.2728	13.466	0	0	0
2022/06/10	R248	04/08/2022	10.20	Put	Bond Future	7,548.2500	7.5483	9,104.5800	9.1046	20.618	0	0	0
2022/06/10	R248	04/08/2022	10.30	Call	Bond Future	46.5600	0.0466	12.4200	0.0124	(73.325)	0	0	1,200
2022/06/10	R248	04/08/2022	10.30	Put	Bond Future	6,772.7800	6.7728	8,314.8100	8.3148	22.768	0	0	0
2022/06/10	R248	04/08/2022	11.00	Call	Bond Future	944.4600	0.9445	475.8800	0.4759	(49.614)	0	0	1,200
2022/06/10	R248	04/08/2022	11.00	Put	Bond Future	2,433.6700	2.4337	3,541.2600	3.5413	45.511	0	0	50
2022/06/10	R248	04/08/2022	10.40	Call	Bond Future	83.0100	0.0830	24.7900	0.0248	(70.136)	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
2022/06/10	R248	04/08/2022	10.90	Call	Bond Future	695.5700	0.6956	326.4300	0.3264	(53.070)	0	0	1,700
2022/06/10	R248	04/08/2022	10.90	Put	Bond Future	2,898.7300	2.8987	4,105.7600	4.1058	41.640	0	0	0
2022/06/10	R248	03/11/2022	11.31	Put	Bond Future	2,781.2300	2.7812	3,665.3600	3.6654	31.789	0	0	0
2022/06/10	R248	03/11/2022	11.32	Call	Bond Future	2,415.3300	2.4153	1,693.6900	1.6937	(29.877)	0	0	0
2022/06/10	R248	03/11/2022	11.30	Put	Bond Future	2,815.0900	2.8151	3,705.9800	3.7060	31.647	0	0	0
2022/06/10	R248	03/11/2022			Bond Future	11.3694	80.0029	11.6126	78.4039	2.139	0.0000	0.0000	0
2022/06/10	R248	03/11/2022	11.31	Call	Bond Future	2,381.5500	2.3816	1,666.6500	1.6666	(30.018)	0	0	0
2022/06/10	R248	03/11/2022	11.32	Put	Bond Future	2,747.5100	2.7475	3,624.9000	3.6249	31.934	0	0	0
2022/06/10	R248	03/11/2022	11.30	Call	Bond Future	2,347.8100	2.3478	1,639.6700	1.6397	(30.162)	0	0	0
2022/06/10	R248	02/02/2023	11.08	Call	Bond Future	1,844.4500	1.8444	1,301.7600	1.3018	(29.423)	0	0	0
2022/06/10	R248	02/02/2023	11.08	Put	Bond Future	4,783.9700	4.7840	5,866.8000	5.8668	22.635	0	0	0
2022/06/10	R248	02/02/2023			Bond Future	11.5147	81.2969	11.7677	79.6714	2.197	0.0000	0.0000	0
2022/06/10	R248	02/02/2023	11.07	Call	Bond Future	1,818.1700	1.8182	1,281.0300	1.2810	(29.543)	0	0	0
2022/06/10	R248	02/02/2023	11.07	Put	Bond Future	4,827.5900	4.8276	5,915.9700	5.9160	22.545	0	0	0
2022/06/10	R248	02/02/2023	11.06	Call	Bond Future	1,791.8500	1.7919	1,260.2800	1.2603	(29.666)	0	0	0
2022/06/10	R248	02/02/2023	11.06	Put	Bond Future	4,871.2900	4.8713	5,965.2400	5.9652	22.457	0	0	0
2022/06/10	R248	04/05/2023	11.35	Call	Bond Future	2,763.1700	2.7632	2,089.5300	2.0895	(24.379)	0	0	0
2022/06/10	R248	04/05/2023	11.35	Put	Bond Future	4,661.9200	4.6619	5,643.2700	5.6433	21.050	0	0	0
2022/06/10	R248	04/05/2023			Bond Future	11.6394	78.3105	11.9020	76.6555	2.257	0.0000	0.0000	0
2022/06/10	R248	04/05/2023	11.34	Call	Bond Future	2,734.1100	2.7341	2,065.3100	2.0653	(24.461)	0	0	0
2022/06/10	R248	04/05/2023	11.34	Put	Bond Future	4,699.9500	4.7000	5,686.1400	5.6861	20.983	0	0	0
2022/06/10	R248	04/05/2023	11.33	Call	Bond Future	2,704.9200	2.7049	2,040.9900	2.0410	(24.545)	0	0	0
2022/06/10	R248	04/05/2023	11.33	Put	Bond Future	4,737.9400	4.7379	5,729.0000	5.7290	20.918	0	0	0

**Total**

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