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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/06/2022 TO 13/06/2022

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
2022/06/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	2025	04/08/2022		Bond Future	161.8925	161.8925	161.5611	161.5611	(0.205)	0.0000	0.0000	7,305
2022/06/13	2025	03/11/2022		Bond Future	164.2240	164.2240	163.8856	163.8856	(0.206)	0.0000	0.0000	0
2022/06/13	2025	02/02/2023		Bond Future	165.2314	165.2314	164.8848	164.8848	(0.210)	0.0000	0.0000	0
2022/06/13	2025	04/05/2023		Bond Future	168.1970	168.1970	167.8417	167.8417	(0.211)	0.0000	0.0000	0
2022/06/13	2029	04/08/2022		Bond Future	120.6567	120.6567	119.9692	119.9692	(0.570)	0.0000	0.0000	3,323
2022/06/13	2029	03/11/2022		Bond Future	121.1495	121.1495	120.4506	120.4506	(0.577)	0.0000	0.0000	0
2022/06/13	2029	02/02/2023		Bond Future	123.1336	123.1336	122.4212	122.4212	(0.579)	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
2022/06/13	2029	04/05/2023			Bond Future	124.0603	124.0603	123.3333	123.3333	(0.586)	0.0000	0.0000	0
2022/06/13	2030	04/08/2022	9.56	Call	Bond Future	95.8100	0.0958	27.8000	0.0278	(70.984)	0	0	0
2022/06/13	2030	04/08/2022	9.56	Put	Bond Future	3,834.8600	3.8349	4,923.7400	4.9237	28.394	0	0	0
2022/06/13	2030	04/08/2022	10.95	Call	Bond Future	3,141.3300	3.1413	2,212.6500	2.2126	(29.563)	0	0	0
2022/06/13	2030	04/08/2022	10.95	Put	Bond Future	282.0900	0.2821	510.3000	0.5103	80.900	0	0	800
2022/06/13	2030	04/08/2022			Bond Future	10.3314	88.2763	10.5785	87.1194	2.392	0.0000	0.0000	98,633
2022/06/13	2030	04/08/2022	8.30	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	800
2022/06/13	2030	04/08/2022	8.30	Put	Bond Future	10,290.9500	10.2910	11,447.8000	11.4478	11.241	0	0	0
2022/06/13	2030	04/08/2022	9.05	Call	Bond Future	6.0100	0.0060	0.9500	0.0010	(84.193)	0	0	800
2022/06/13	2030	04/08/2022	9.05	Put	Bond Future	6,328.4200	6.3284	7,480.2500	7.4802	18.201	0	0	0
2022/06/13	2030	04/08/2022	9.54	Call	Bond Future	87.4700	0.0875	24.8300	0.0248	(71.613)	0	0	0
2022/06/13	2030	04/08/2022	9.54	Put	Bond Future	3,926.1300	3.9261	5,020.3800	5.0204	27.871	0	0	0
2022/06/13	2030	04/08/2022	9.55	Call	Bond Future	91.5700	0.0916	26.2800	0.0263	(71.301)	0	0	0
2022/06/13	2030	04/08/2022	9.55	Put	Bond Future	3,880.4100	3.8804	4,972.0100	4.9720	28.131	0	0	0
2022/06/13	2030	03/11/2022	10.10	Call	Bond Future	907.8100	0.9078	563.1800	0.5632	(37.963)	0	0	0
2022/06/13	2030	03/11/2022	10.10	Put	Bond Future	2,937.6600	2.9377	3,767.5500	3.7675	28.250	0	0	0
2022/06/13	2030	03/11/2022	10.20	Put	Bond Future	2,636.3600	2.6364	3,420.1200	3.4201	29.729	0	0	0
2022/06/13	2030	03/11/2022	9.70	Call	Bond Future	409.0300	0.4090	225.1700	0.2252	(44.950)	0	0	500
2022/06/13	2030	03/11/2022	9.70	Put	Bond Future	4,343.9800	4.3440	5,334.6400	5.3346	22.805	0	0	0
2022/06/13	2030	03/11/2022			Bond Future	10.5383	89.5272	10.7978	88.3526	2.463	0.0000	0.0000	18,740
2022/06/13	2030	03/11/2022	10.20	Call	Bond Future	1,074.8900	1.0749	684.1300	0.6841	(36.353)	0	0	500
2022/06/13	2030	03/11/2022	11.57	Call	Bond Future	5,043.4200	5.0434	4,093.8900	4.0939	(18.827)	0	0	0
2022/06/13	2030	03/11/2022	11.57	Put	Bond Future	491.6600	0.4917	716.6500	0.7167	45.761	0	0	500
2022/06/13	2030	03/11/2022	10.08	Call	Bond Future	876.5800	0.8766	540.9500	0.5409	(38.289)	0	0	0
2022/06/13	2030	03/11/2022	10.08	Put	Bond Future	3,000.4800	3.0005	3,839.3700	3.8394	27.959	0	0	0
2022/06/13	2030	03/11/2022	10.09	Call	Bond Future	892.0000	0.8920	551.9000	0.5519	(38.128)	0	0	0
2022/06/13	2030	03/11/2022	10.09	Put	Bond Future	2,968.8600	2.9689	3,803.2800	3.8033	28.106	0	0	0
2022/06/13	2030	02/02/2023	11.16	Put	Bond Future	1,476.7600	1.4768	1,939.9100	1.9399	31.363	0	0	400
2022/06/13	2030	02/02/2023	9.99	Call	Bond Future	855.8200	0.8558	562.0900	0.5621	(34.321)	0	0	0
2022/06/13	2030	02/02/2023	10.00	Call	Bond Future	869.0900	0.8691	571.8900	0.5719	(34.197)	0	0	0
2022/06/13	2030	02/02/2023	10.01	Put	Bond Future	4,139.3600	4.1394	5,033.6900	5.0337	21.606	0	0	0
2022/06/13	2030	02/02/2023	9.80	Call	Bond Future	628.8200	0.6288	397.6100	0.3976	(36.769)	0	0	0
2022/06/13	2030	02/02/2023	9.94	Put	Bond Future	4,372.8900	4.3729	5,291.2000	5.2912	21.000	0	0	102
2022/06/13	2030	02/02/2023	9.20	Call	Bond Future	213.8000	0.2138	120.2900	0.1203	(43.737)	0	0	0
2022/06/13	2030	02/02/2023	9.20	Put	Bond Future	7,315.0500	7.3150	8,416.5000	8.4165	15.057	0	0	0
2022/06/13	2030	02/02/2023	9.66	Call	Bond Future	490.7800	0.4908	301.0900	0.3011	(38.651)	0	0	0
2022/06/13	2030	02/02/2023	9.66	Put	Bond Future	5,384.1200	5.3841	6,389.3900	6.3894	18.671	0	0	102
2022/06/13	2030	02/02/2023	8.81	Put	Bond Future	9,126.6600	9.1267	10,273.8600	10.2739	12.570	0	0	0
2022/06/13	2030	02/02/2023	9.04	Call	Bond Future	158.6200	0.1586	86.8700	0.0869	(45.234)	0	0	0
2022/06/13	2030	02/02/2023	9.04	Put	Bond Future	8,043.5000	8.0435	9,166.7100	9.1667	13.964	0	0	0
2022/06/13	2030	02/02/2023	9.08	Put	Bond Future	7,859.3300	7.8593	8,977.5100	8.9775	14.227	0	0	0
2022/06/13	2030	02/02/2023			Bond Future	10.7313	86.9682	11.0046	85.7732	2.547	0.0000	0.0000	0
2022/06/13	2030	02/02/2023	11.12	Call	Bond Future	3,226.0400	3.2260	2,507.8600	2.5079	(22.262)	0	0	0
2022/06/13	2030	02/02/2023	11.12	Put	Bond Future	1,532.5800	1.5326	2,009.3600	2.0094	31.110	0	0	0
2022/06/13	2030	02/02/2023	11.16	Call	Bond Future	3,342.0900	3.3421	2,610.2800	2.6103	(21.897)	0	0	0
2022/06/13	2030	02/02/2023	9.99	Put	Bond Future	4,205.4300	4.2054	5,106.6600	5.1067	21.430	0	0	0
2022/06/13	2030	02/02/2023	10.00	Put	Bond Future	4,172.4400	4.1724	5,070.2000	5.0702	21.516	0	0	0

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2022/06/13	2030	02/02/2023	10.01	Call	Bond Future	882.2500	0.8822	581.6200	0.5816	(34.075)	0	0	0
2022/06/13	2030	02/02/2023	9.80	Put	Bond Future	4,863.2000	4.8632	5,826.9500	5.8270	19.817	0	0	0
2022/06/13	2030	02/02/2023	9.83	Call	Bond Future	661.5500	0.6616	420.9300	0.4209	(36.372)	0	0	400
2022/06/13	2030	02/02/2023	9.83	Put	Bond Future	4,755.5000	4.7555	5,709.8400	5.7098	20.068	0	0	0
2022/06/13	2030	02/02/2023	9.94	Call	Bond Future	791.5000	0.7915	514.8500	0.5148	(34.953)	0	0	0
2022/06/13	2030	02/02/2023	9.79	Call	Bond Future	618.1600	0.6182	390.0600	0.3901	(36.900)	0	0	0
2022/06/13	2030	02/02/2023	9.79	Put	Bond Future	4,899.4100	4.8994	5,866.2700	5.8663	19.734	0	0	0
2022/06/13	2030	02/02/2023	8.81	Call	Bond Future	100.8600	0.1009	53.1000	0.0531	(47.353)	0	0	102
2022/06/13	2030	02/02/2023	9.08	Call	Bond Future	171.1300	0.1711	94.3500	0.0944	(44.866)	0	0	400
2022/06/13	2030	04/05/2023	11.34	Call	Bond Future	3,606.9600	3.6070	2,879.7000	2.8797	(20.163)	0	0	0
2022/06/13	2030	04/05/2023	11.34	Put	Bond Future	1,797.1700	1.7972	2,287.4000	2.2874	27.278	0	0	150
2022/06/13	2030	04/05/2023	10.52	Call	Bond Future	1,718.1800	1.7182	1,259.8900	1.2599	(26.673)	0	0	0
2022/06/13	2030	04/05/2023	10.52	Put	Bond Future	3,404.0200	3.4040	4,163.2200	4.1632	22.303	0	0	0
2022/06/13	2030	04/05/2023	10.53	Call	Bond Future	1,736.4600	1.7365	1,274.7900	1.2748	(26.587)	0	0	0
2022/06/13	2030	04/05/2023	10.53	Put	Bond Future	3,378.5800	3.3786	4,134.4000	4.1344	22.371	0	0	0
2022/06/13	2030	04/05/2023	9.58	Put	Bond Future	6,413.5200	6.4135	7,453.2500	7.4533	16.212	0	0	0
2022/06/13	2030	04/05/2023	9.78	Call	Bond Future	656.1600	0.6562	431.4100	0.4314	(34.252)	0	0	400
2022/06/13	2030	04/05/2023	9.78	Put	Bond Future	5,654.5500	5.6546	6,647.2900	6.6473	17.556	0	0	0
2022/06/13	2030	04/05/2023	10.00	Call	Bond Future	907.3500	0.9073	618.7900	0.6188	(31.803)	0	0	1,080
2022/06/13	2030	04/05/2023	10.00	Put	Bond Future	4,904.7800	4.9048	5,833.7100	5.8337	18.939	0	0	0
2022/06/13	2030	04/05/2023	9.03	Call	Bond Future	206.7400	0.2067	122.2700	0.1223	(40.858)	0	0	400
2022/06/13	2030	04/05/2023	9.03	Put	Bond Future	8,723.8200	8.7238	9,856.8400	9.8568	12.988	0	0	0
2022/06/13	2030	04/05/2023			Bond Future	10.9102	88.5158	11.1981	87.2983	2.638	0.0000	0.0000	0
2022/06/13	2030	04/05/2023	11.62	Call	Bond Future	4,412.1000	4.4121	3,606.7200	3.6067	(18.254)	0	0	0
2022/06/13	2030	04/05/2023	11.62	Put	Bond Future	1,449.0400	1.4490	1,861.1500	1.8612	28.440	0	0	400
2022/06/13	2030	04/05/2023	12.04	Call	Bond Future	5,710.3500	5.7103	4,807.0100	4.8070	(15.819)	0	0	0
2022/06/13	2030	04/05/2023	12.04	Put	Bond Future	1,054.5700	1.0546	1,368.7200	1.3687	29.789	0	0	1,080
2022/06/13	2030	04/05/2023	10.54	Call	Bond Future	1,754.8400	1.7548	1,289.8100	1.2898	(26.500)	0	0	0
2022/06/13	2030	04/05/2023	10.54	Put	Bond Future	3,353.2700	3.3533	4,105.7300	4.1057	22.440	0	0	0
2022/06/13	2030	04/05/2023	9.58	Call	Bond Future	493.0500	0.4930	315.2900	0.3153	(36.053)	0	0	150
2022/06/13	2032	04/08/2022	8.97	Call	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	800
2022/06/13	2032	04/08/2022	8.97	Put	Bond Future	10,388.3400	10.3883	11,682.5400	11.6825	12.458	0	0	0
2022/06/13	2032	04/08/2022	9.40	Call	Bond Future	2.0400	0.0020	0.2400	0.0002	(88.235)	0	0	0
2022/06/13	2032	04/08/2022	9.40	Put	Bond Future	7,783.9000	7.7839	9,076.3900	9.0764	16.605	0	0	0
2022/06/13	2032	04/08/2022	9.72	Call	Bond Future	18.2000	0.0182	3.3600	0.0034	(81.538)	0	0	800
2022/06/13	2032	04/08/2022	9.72	Put	Bond Future	5,920.9900	5.9210	7,200.4400	7.2004	21.609	0	0	0
2022/06/13	2032	04/08/2022	10.21	Put	Bond Future	3,349.5500	3.3495	4,494.4100	4.4944	34.180	0	0	0
2022/06/13	2032	04/08/2022	10.22	Call	Bond Future	237.1300	0.2371	82.4300	0.0824	(65.238)	0	0	0
2022/06/13	2032	04/08/2022	9.80	Call	Bond Future	29.8100	0.0298	6.1800	0.0062	(79.269)	0	0	900
2022/06/13	2032	04/08/2022	10.20	Put	Bond Future	3,396.0900	3.3961	4,546.1100	4.5461	33.863	0	0	0
2022/06/13	2032	04/08/2022			Bond Future	10.7851	87.9873	11.0319	86.6930	2.288	0.0000	0.0000	79,324
2022/06/13	2032	04/08/2022	11.89	Call	Bond Future	5,683.0000	5.6830	4,473.5100	4.4735	(21.283)	0	0	0
2022/06/13	2032	04/08/2022	11.89	Put	Bond Future	88.5500	0.0886	173.3500	0.1734	95.765	0	0	0
2022/06/13	2032	04/08/2022	10.70	Call	Bond Future	1,034.4700	1.0345	527.0400	0.5270	(49.052)	0	0	0
2022/06/13	2032	04/08/2022	10.70	Put	Bond Future	1,487.0600	1.4871	2,273.9200	2.2739	52.914	0	0	7,500
2022/06/13	2032	04/08/2022	11.00	Call	Bond Future	1,937.2800	1.9373	1,169.3000	1.1693	(39.642)	0	0	0
2022/06/13	2032	04/08/2022	11.00	Put	Bond Future	808.7100	0.8087	1,335.0200	1.3350	65.080	0	0	7,500

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2022/06/13	2032	04/08/2022	11.60	Call	Bond Future	4,373.7000	4.3737	3,249.4800	3.2495	(25.704)	0	0	0
2022/06/13	2032	04/08/2022	11.60	Put	Bond Future	198.5000	0.1985	368.5700	0.3686	85.678	0	0	800
2022/06/13	2032	04/08/2022	10.21	Call	Bond Future	227.7900	0.2278	78.3600	0.0784	(65.600)	0	0	0
2022/06/13	2032	04/08/2022	10.22	Put	Bond Future	3,303.3200	3.3033	4,442.9100	4.4429	34.498	0	0	0
2022/06/13	2032	04/08/2022	10.50	Call	Bond Future	608.9300	0.6089	269.7600	0.2698	(55.699)	0	0	900
2022/06/13	2032	04/08/2022	10.50	Put	Bond Future	2,137.8000	2.1378	3,092.9200	3.0929	44.678	0	0	0
2022/06/13	2032	04/08/2022	9.80	Put	Bond Future	5,470.7000	5.4707	6,741.3600	6.7414	23.227	0	0	0
2022/06/13	2032	04/08/2022	10.10	Call	Bond Future	141.8600	0.1419	43.1500	0.0432	(69.583)	0	0	0
2022/06/13	2032	04/08/2022	10.10	Put	Bond Future	3,878.0200	3.8780	5,073.6000	5.0736	30.830	0	0	0
2022/06/13	2032	04/08/2022	10.20	Call	Bond Future	218.7100	0.2187	74.4400	0.0744	(65.964)	0	0	0
2022/06/13	2032	03/11/2022	10.56	Put	Bond Future	3,237.2800	3.2373	4,163.4700	4.1635	28.610	0	0	180
2022/06/13	2032	03/11/2022	10.16	Call	Bond Future	423.8600	0.4239	226.9500	0.2270	(46.456)	0	0	0
2022/06/13	2032	03/11/2022	10.16	Put	Bond Future	4,819.1100	4.8191	5,935.9700	5.9360	23.176	0	0	180
2022/06/13	2032	03/11/2022	9.46	Put	Bond Future	8,416.5200	8.4165	9,697.8000	9.6978	15.223	0	0	0
2022/06/13	2032	03/11/2022	9.92	Call	Bond Future	215.8200	0.2158	103.6400	0.1036	(51.979)	0	0	750
2022/06/13	2032	03/11/2022	9.92	Put	Bond Future	5,945.5400	5.9455	7,147.1300	7.1471	20.210	0	0	0
2022/06/13	2032	03/11/2022	10.11	Put	Bond Future	5,043.2000	5.0432	6,179.9300	6.1799	22.540	0	0	454
2022/06/13	2032	03/11/2022	9.31	Put	Bond Future	9,277.0300	9.2770	10,569.5600	10.5696	13.933	0	0	0
2022/06/13	2032	03/11/2022	9.36	Call	Bond Future	40.0000	0.0400	15.4600	0.0155	(61.350)	0	0	454
2022/06/13	2032	03/11/2022	9.36	Put	Bond Future	8,988.1000	8.9881	10,277.3300	10.2773	14.344	0	0	0
2022/06/13	2032	03/11/2022			Bond Future	10.9856	85.0832	11.2436	83.7695	2.348	0.0000	0.0000	87,936
2022/06/13	2032	03/11/2022	11.55	Call	Bond Future	3,828.4300	3.8284	2,925.5400	2.9255	(23.584)	0	0	0
2022/06/13	2032	03/11/2022	11.55	Put	Bond Future	989.6000	0.9896	1,400.4800	1.4005	41.520	0	0	500
2022/06/13	2032	03/11/2022	12.30	Call	Bond Future	6,795.0400	6.7950	5,661.3600	5.6614	(16.684)	0	0	0
2022/06/13	2032	03/11/2022	12.30	Put	Bond Future	378.9100	0.3789	559.0000	0.5590	47.528	0	0	750
2022/06/13	2032	03/11/2022	10.56	Call	Bond Future	1,008.5600	1.0086	620.9800	0.6210	(38.429)	0	0	0
2022/06/13	2032	03/11/2022	10.66	Call	Bond Future	1,202.3300	1.2023	761.1700	0.7612	(36.692)	0	0	0
2022/06/13	2032	03/11/2022	10.66	Put	Bond Future	2,900.4100	2.9004	3,773.0200	3.7730	30.086	0	0	0
2022/06/13	2032	03/11/2022	10.67	Call	Bond Future	1,222.9000	1.2229	776.2800	0.7763	(36.521)	0	0	750
2022/06/13	2032	03/11/2022	10.67	Put	Bond Future	2,868.1600	2.8682	3,735.3100	3.7353	30.234	0	0	0
2022/06/13	2032	03/11/2022	10.21	Call	Bond Future	480.3900	0.4804	262.5000	0.2625	(45.357)	0	0	500
2022/06/13	2032	03/11/2022	10.21	Put	Bond Future	4,600.9200	4.6009	5,696.8000	5.6968	23.819	0	0	0
2022/06/13	2032	03/11/2022	10.49	Call	Bond Future	884.8900	0.8849	533.6800	0.5337	(39.690)	0	0	0
2022/06/13	2032	03/11/2022	10.49	Put	Bond Future	3,487.6400	3.4876	4,450.2000	4.4502	27.599	0	0	454
2022/06/13	2032	03/11/2022	9.46	Call	Bond Future	54.1000	0.0541	21.6100	0.0216	(60.055)	0	0	500
2022/06/13	2032	03/11/2022	10.11	Call	Bond Future	372.1100	0.3721	195.0700	0.1951	(47.577)	0	0	0
2022/06/13	2032	03/11/2022	9.31	Call	Bond Future	34.2600	0.0343	13.0200	0.0130	(61.996)	0	0	180
2022/06/13	2032	02/02/2023	11.69	Call	Bond Future	4,027.5100	4.0275	3,169.7500	3.1698	(21.298)	0	0	0
2022/06/13	2032	02/02/2023	11.69	Put	Bond Future	1,478.0100	1.4780	1,956.6700	1.9567	32.385	0	0	0
2022/06/13	2032	02/02/2023	10.40	Call	Bond Future	852.1900	0.8522	546.8900	0.5469	(35.825)	0	0	0
2022/06/13	2032	02/02/2023	10.40	Put	Bond Future	4,826.2700	4.8263	5,857.3900	5.8574	21.365	0	0	0
2022/06/13	2032	02/02/2023	10.50	Call	Bond Future	1,008.4300	1.0084	661.7900	0.6618	(34.374)	0	0	0
2022/06/13	2032	02/02/2023	10.50	Put	Bond Future	4,452.4300	4.4524	5,442.2100	5.4422	22.230	0	0	454
2022/06/13	2032	02/02/2023	10.67	Call	Bond Future	1,306.0500	1.3060	886.5100	0.8865	(32.123)	0	0	750
2022/06/13	2032	02/02/2023	10.67	Put	Bond Future	3,858.6200	3.8586	4,775.5000	4.7755	23.762	0	0	0
2022/06/13	2032	02/02/2023	10.22	Call	Bond Future	612.0600	0.6121	375.9700	0.3760	(38.573)	0	0	500
2022/06/13	2032	02/02/2023	10.22	Put	Bond Future	5,551.0500	5.5511	6,651.3800	6.6514	19.822	0	0	0
2022/06/13	2032	02/02/2023	9.47	Call	Bond Future	132.1400	0.1321	68.5900	0.0686	(48.093)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/13	2032	02/02/2023	9.47	Put	Bond Future	9,245.5200		9.2455	10,518.3900	10.5184	13.767	0	0	0
2022/06/13	2032	02/02/2023	9.92	Call	Bond Future	332.8100		0.3328	189.4600	0.1895	(43.073)	0	0	750
2022/06/13	2032	02/02/2023	9.92	Put	Bond Future	6,911.3300		6.9113	8,104.4000	8.1044	17.263	0	0	0
2022/06/13	2032	02/02/2023			Bond Future	11.1700		86.4593	11.4399	85.1229	2.416	0.0000	0.0000	0
2022/06/13	2032	02/02/2023	11.84	Call	Bond Future	4,545.9900		4.5460	3,635.6300	3.6356	(20.026)	0	0	0
2022/06/13	2032	02/02/2023	11.84	Put	Bond Future	1,280.4300		1.2804	1,706.4900	1.7065	33.275	0	0	500
2022/06/13	2032	02/02/2023	12.75	Call	Bond Future	7,978.5100		7.9785	6,843.5100	6.8435	(14.226)	0	0	0
2022/06/13	2032	02/02/2023	12.75	Put	Bond Future	545.8000		0.5458	747.2200	0.7472	36.904	0	0	750
2022/06/13	2032	02/02/2023	10.38	Call	Bond Future	823.0500		0.8231	525.7700	0.5258	(36.119)	0	0	0
2022/06/13	2032	02/02/2023	10.38	Put	Bond Future	4,903.6500		4.9037	5,942.7900	5.9428	21.191	0	0	0
2022/06/13	2032	02/02/2023	10.39	Call	Bond Future	837.6500		0.8377	536.3500	0.5363	(35.970)	0	0	0
2022/06/13	2032	02/02/2023	10.39	Put	Bond Future	4,864.9700		4.8650	5,900.0900	5.9001	21.277	0	0	0
2022/06/13	2032	02/02/2023	10.16	Call	Bond Future	543.3100		0.5433	328.5300	0.3285	(39.532)	0	0	0
2022/06/13	2032	02/02/2023	10.16	Put	Bond Future	5,807.0500		5.8071	6,928.6900	6.9287	19.315	0	0	454
2022/06/13	2032	02/02/2023	9.31	Call	Bond Future	91.7600		0.0918	46.0200	0.0460	(49.847)	0	0	454
2022/06/13	2032	02/02/2023	9.31	Put	Bond Future	10,128.8900		10.1289	11,419.5700	11.4196	12.743	0	0	0
2022/06/13	2032	04/05/2023	10.89	Call	Bond Future	1,792.6100		1.7926	1,302.1700	1.3022	(27.359)	0	0	0
2022/06/13	2032	04/05/2023	10.89	Put	Bond Future	4,012.9200		4.0129	4,883.8700	4.8839	21.704	0	0	0
2022/06/13	2032	04/05/2023			Bond Future	11.3378		83.8391	11.6203	82.4777	2.492	0.0000	0.0000	0
2022/06/13	2032	04/05/2023	10.87	Call	Bond Future	1,752.7000		1.7527	1,269.9500	1.2700	(27.543)	0	0	0
2022/06/13	2032	04/05/2023	10.87	Put	Bond Future	4,073.9900		4.0740	4,952.6300	4.9526	21.567	0	0	0
2022/06/13	2032	04/05/2023	10.88	Call	Bond Future	1,772.4400		1.7724	1,285.8600	1.2859	(27.453)	0	0	0
2022/06/13	2032	04/05/2023	10.88	Put	Bond Future	4,043.2200		4.0432	4,918.0300	4.9180	21.636	0	0	0
2022/06/13	2033	04/08/2022			Bond Future	114.9780		114.9780	113.6527	113.6527	(1.153)	0.0000	0.0000	7,122
2022/06/13	2033	03/11/2022			Bond Future	115.3058		115.3058	113.9599	113.9599	(1.167)	0.0000	0.0000	0
2022/06/13	2033	02/02/2023			Bond Future	117.1940		117.1940	115.8242	115.8242	(1.169)	0.0000	0.0000	0
2022/06/13	2033	04/05/2023			Bond Future	117.9298		117.9298	116.5336	116.5336	(1.184)	0.0000	0.0000	0
2022/06/13	2037	04/08/2022	10.89	Call	Bond Future	425.1200		0.4251	212.4100	0.2124	(50.035)	0	0	0
2022/06/13	2037	04/08/2022	10.89	Put	Bond Future	3,228.4400		3.2284	4,107.6100	4.1076	27.232	0	0	0
2022/06/13	2037	04/08/2022	10.90	Call	Bond Future	439.5300		0.4395	221.0500	0.2211	(49.708)	0	0	0
2022/06/13	2037	04/08/2022	11.95	Call	Bond Future	3,890.4200		3.8904	3,006.6400	3.0066	(22.717)	0	0	0
2022/06/13	2037	04/08/2022	11.95	Put	Bond Future	421.3000		0.4213	629.4000	0.6294	49.395	0	0	1,050
2022/06/13	2037	04/08/2022	10.91	Put	Bond Future	3,132.2900		3.1323	3,999.8300	3.9998	27.697	0	0	0
2022/06/13	2037	04/08/2022			Bond Future	11.3484		80.2052	11.5335	79.1134	1.631	0.0000	0.0000	135,028
2022/06/13	2037	04/08/2022	10.10	Call	Bond Future	6.6400		0.0066	1.5100	0.0015	(77.259)	0	0	50
2022/06/13	2037	04/08/2022	10.10	Put	Bond Future	7,991.5100		7.9915	9,078.2600	9.0783	13.599	0	0	0
2022/06/13	2037	04/08/2022	10.90	Put	Bond Future	3,180.1600		3.1802	4,053.5600	4.0536	27.464	0	0	50
2022/06/13	2037	04/08/2022	10.91	Call	Bond Future	454.2800		0.4543	229.9400	0.2299	(49.384)	0	0	0
2022/06/13	2037	04/08/2022	11.21	Call	Bond Future	1,065.7000		1.0657	638.3500	0.6384	(40.100)	0	0	1,050
2022/06/13	2037	04/08/2022	11.21	Put	Bond Future	1,897.2400		1.8972	2,561.7700	2.5618	35.026	0	0	0
2022/06/13	2037	04/08/2022	11.42	Call	Bond Future	1,703.5500		1.7035	1,121.8100	1.1218	(34.149)	0	0	0
2022/06/13	2037	04/08/2022	11.42	Put	Bond Future	1,278.7100		1.2787	1,788.8500	1.7888	39.895	0	0	50
2022/06/13	2037	03/11/2022	11.32	Call	Bond Future	1,697.1500		1.6972	1,244.3200	1.2443	(26.682)	0	0	0
2022/06/13	2037	03/11/2022	11.30	Put	Bond Future	2,991.4100		2.9914	3,656.3800	3.6564	22.229	0	0	0
2022/06/13	2037	03/11/2022	11.31	Call	Bond Future	1,671.2000		1.6712	1,223.0400	1.2230	(26.817)	0	0	0
2022/06/13	2037	03/11/2022	11.31	Put	Bond Future	2,957.7400		2.9577	3,618.0000	3.6180	22.323	0	0	0

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2022/06/13	2037	03/11/2022			Bond Future	11.5285		81.3419	11.7211	80.2335	1.670	0.0000	0.0000	2,000
2022/06/13	2037	03/11/2022	11.32	Put	Bond Future	2,924.1500		2.9242	3,579.7400	3.5797	22.420	0	0	0
2022/06/13	2037	03/11/2022	11.30	Call	Bond Future	1,645.2600		1.6453	1,201.8100	1.2018	(26.953)	0	0	0
2022/06/13	2037	02/02/2023	11.03	Call	Bond Future	1,174.1800		1.1742	861.3900	0.8614	(26.639)	0	0	0
2022/06/13	2037	02/02/2023	11.03	Put	Bond Future	5,108.8200		5.1088	5,923.7200	5.9237	15.951	0	0	0
2022/06/13	2037	02/02/2023	11.04	Call	Bond Future	1,193.1600		1.1932	876.7000	0.8767	(26.523)	0	0	0
2022/06/13	2037	02/02/2023	11.04	Put	Bond Future	5,066.7600		5.0668	5,877.9900	5.8780	16.011	0	0	0
2022/06/13	2037	02/02/2023			Bond Future	11.6979		78.4008	11.8985	77.2731	1.715	0.0000	0.0000	0
2022/06/13	2037	02/02/2023	11.05	Call	Bond Future	1,212.1000		1.2121	891.9900	0.8920	(26.410)	0	0	0
2022/06/13	2037	02/02/2023	11.05	Put	Bond Future	5,024.7300		5.0247	5,832.3100	5.8323	16.072	0	0	0
2022/06/13	2037	04/05/2023	11.30	Call	Bond Future	1,836.1500		1.8362	1,437.7200	1.4377	(21.699)	0	0	0
2022/06/13	2037	04/05/2023	11.30	Put	Bond Future	5,010.5900		5.0106	5,761.1300	5.7611	14.979	0	0	0
2022/06/13	2037	04/05/2023	11.31	Call	Bond Future	1,857.5100		1.8575	1,455.8300	1.4558	(21.625)	0	0	0
2022/06/13	2037	04/05/2023	11.31	Put	Bond Future	4,972.9900		4.9730	5,720.2800	5.7203	15.027	0	0	0
2022/06/13	2037	04/05/2023			Bond Future	11.8541		79.7973	12.0630	78.6484	1.762	0.0000	0.0000	0
2022/06/13	2037	04/05/2023	11.32	Call	Bond Future	1,879.3000		1.8793	1,474.3500	1.4744	(21.548)	0	0	0
2022/06/13	2037	04/05/2023	11.32	Put	Bond Future	4,935.8800		4.9359	5,679.9000	5.6799	15.074	0	0	0
2022/06/13	2038	04/08/2022			Bond Future	129.8942		129.8942	128.4964	128.4964	(1.076)	0.0000	0.0000	4,102
2022/06/13	2038	03/11/2022			Bond Future	131.7651		131.7651	130.3452	130.3452	(1.078)	0.0000	0.0000	0
2022/06/13	2038	02/02/2023			Bond Future	132.0312		132.0312	130.5860	130.5860	(1.095)	0.0000	0.0000	0
2022/06/13	2038	04/05/2023			Bond Future	134.4021		134.4021	132.9289	132.9289	(1.096)	0.0000	0.0000	0
2022/06/13	2040	04/08/2022	9.70	Put	Bond Future	12,664.8400		12.6648	13,703.1100	13.7031	8.198	0	0	0
2022/06/13	2040	04/08/2022	11.05	Call	Bond Future	497.8700		0.4979	271.1600	0.2712	(45.536)	0	0	0
2022/06/13	2040	04/08/2022	11.05	Put	Bond Future	3,280.1300		3.2801	4,091.8600	4.0919	24.747	0	0	0
2022/06/13	2040	04/08/2022	12.24	Put	Bond Future	304.3400		0.3043	439.1300	0.4391	44.289	0	0	460
2022/06/13	2040	04/08/2022			Bond Future	11.4754		81.7369	11.6401	80.6985	1.435	0.0000	0.0000	125,188
2022/06/13	2040	04/08/2022	9.70	Call	Bond Future	0.2000		0.0002	0.0300	0.0000	(85.000)	0	0	460
2022/06/13	2040	04/08/2022	10.70	Call	Bond Future	116.7200		0.1167	48.8400	0.0488	(58.156)	0	0	460
2022/06/13	2040	04/08/2022	10.70	Put	Bond Future	5,301.4200		5.3014	6,271.9800	6.2720	18.308	0	0	0
2022/06/13	2040	04/08/2022	11.03	Call	Bond Future	465.8400		0.4658	250.7200	0.2507	(46.179)	0	0	0
2022/06/13	2040	04/08/2022	11.03	Put	Bond Future	3,382.5700		3.3826	4,205.8900	4.2059	24.340	0	0	0
2022/06/13	2040	04/08/2022	11.04	Call	Bond Future	481.6700		0.4817	260.8000	0.2608	(45.855)	0	0	0
2022/06/13	2040	04/08/2022	11.04	Put	Bond Future	3,331.1200		3.3311	4,148.6900	4.1487	24.543	0	0	0
2022/06/13	2040	04/08/2022	12.24	Call	Bond Future	4,953.1700		4.9532	4,049.5200	4.0495	(18.244)	0	0	0
2022/06/13	2040	03/11/2022	12.52	Call	Bond Future	6,058.6400		6.0586	5,233.3200	5.2333	(13.622)	0	0	0
2022/06/13	2040	03/11/2022	11.39	Call	Bond Future	1,722.3600		1.7224	1,303.3900	1.3034	(24.325)	0	0	0
2022/06/13	2040	03/11/2022	11.40	Call	Bond Future	1,749.3500		1.7494	1,325.9700	1.3260	(24.202)	0	0	0
2022/06/13	2040	03/11/2022	11.41	Put	Bond Future	3,296.5400		3.2965	3,923.1000	3.9231	19.007	0	0	0
2022/06/13	2040	03/11/2022	10.70	Call	Bond Future	413.2600		0.4133	268.7000	0.2687	(34.980)	0	0	1,100
2022/06/13	2040	03/11/2022	11.20	Call	Bond Future	1,253.5900		1.2536	917.5100	0.9175	(26.809)	0	0	1,100
2022/06/13	2040	03/11/2022	11.20	Put	Bond Future	4,135.4100		4.1354	4,853.6900	4.8537	17.369	0	0	0
2022/06/13	2040	03/11/2022			Bond Future	11.6509		82.8954	11.8222	81.8411	1.471	0.0000	0.0000	3,965
2022/06/13	2040	03/11/2022	11.50	Call	Bond Future	0.0000		0.0000	1,565.2700	1.5653	100.000	0	0	0
2022/06/13	2040	03/11/2022	11.50	Put	Bond Future	0.0000		0.0000	3,566.3300	3.5663	100.000	0	0	0
2022/06/13	2040	03/11/2022	12.52	Put	Bond Future	929.9000		0.9299	1,158.9400	1.1589	24.631	0	0	1,100
2022/06/13	2040	03/11/2022	11.39	Put	Bond Future	3,370.3400		3.3703	4,005.7300	4.0057	18.852	0	0	0

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2022/06/13	2040	03/11/2022	11.40	Put	Bond Future	3,333.1900	3.3332	3,964.1700	3.9642	18.930	0	0	0
2022/06/13	2040	03/11/2022	11.41	Call	Bond Future	1,776.7700	1.7768	1,348.9700	1.3490	(24.077)	0	0	0
2022/06/13	2040	03/11/2022	10.70	Put	Bond Future	6,683.8100	6.6838	7,593.6100	7.5936	13.612	0	0	0
2022/06/13	2040	03/11/2022	10.80	Call	Bond Future	0.0000	0.0000	359.8900	0.3599	100.000	0	0	0
2022/06/13	2040	03/11/2022	10.80	Put	Bond Future	0.0000	0.0000	6,990.1300	6.9901	100.000	0	0	0
2022/06/13	2040	02/02/2023	12.24	Call	Bond Future	4,597.1500	4.5971	3,915.1900	3.9152	(14.834)	0	0	0
2022/06/13	2040	02/02/2023	12.24	Put	Bond Future	2,087.4700	2.0875	2,478.2400	2.4782	18.720	0	0	0
2022/06/13	2040	02/02/2023	12.27	Call	Bond Future	4,714.6100	4.7146	4,024.0700	4.0241	(14.647)	0	0	0
2022/06/13	2040	02/02/2023	12.27	Put	Bond Future	2,032.0800	2.0321	2,414.2700	2.4143	18.808	0	0	400
2022/06/13	2040	02/02/2023	11.12	Call	Bond Future	1,248.3600	1.2484	949.7900	0.9498	(23.917)	0	0	0
2022/06/13	2040	02/02/2023	11.12	Put	Bond Future	5,659.0600	5.6591	6,433.2200	6.4332	13.680	0	0	0
2022/06/13	2040	02/02/2023	10.93	Call	Bond Future	901.4100	0.9014	666.6000	0.6666	(26.049)	0	0	0
2022/06/13	2040	02/02/2023	10.96	Call	Bond Future	952.3800	0.9524	707.7200	0.7077	(25.689)	0	0	400
2022/06/13	2040	02/02/2023	10.96	Put	Bond Future	6,430.8400	6.4308	7,258.9100	7.2589	12.877	0	0	0
2022/06/13	2040	02/02/2023			Bond Future	11.8161	79.7291	11.9947	78.6564	1.511	0.0000	0.0000	0
2022/06/13	2040	02/02/2023	11.10	Call	Bond Future	1,208.8600	1.2089	917.1700	0.9172	(24.129)	0	0	0
2022/06/13	2040	02/02/2023	11.10	Put	Bond Future	5,751.8900	5.7519	6,532.9300	6.5329	13.579	0	0	0
2022/06/13	2040	02/02/2023	11.11	Call	Bond Future	1,228.4100	1.2284	933.2900	0.9333	(24.025)	0	0	0
2022/06/13	2040	02/02/2023	11.11	Put	Bond Future	5,705.2300	5.7052	6,482.8400	6.4828	13.630	0	0	0
2022/06/13	2040	02/02/2023	10.21	Call	Bond Future	192.4100	0.1924	125.6000	0.1256	(34.723)	0	0	400
2022/06/13	2040	02/02/2023	10.21	Put	Bond Future	10,966.8200	10.9668	11,972.7400	11.9727	9.172	0	0	0
2022/06/13	2040	02/02/2023	10.93	Put	Bond Future	6,582.4200	6.5824	7,420.3400	7.4203	12.730	0	0	0
2022/06/13	2040	02/02/2023	10.18	Call	Bond Future	179.8100	0.1798	116.8300	0.1168	(35.026)	0	0	0
2022/06/13	2040	02/02/2023	10.18	Put	Bond Future	11,176.4900	11.1765	12,186.2400	12.1862	9.035	0	0	0
2022/06/13	2040	04/05/2023	11.43	Call	Bond Future	1,991.2400	1.9912	1,602.3800	1.6024	(19.529)	0	0	0
2022/06/13	2040	04/05/2023	11.43	Put	Bond Future	5,298.2800	5.2983	6,002.4400	6.0024	13.290	0	0	0
2022/06/13	2040	04/05/2023	12.78	Call	Bond Future	6,438.9300	6.4389	5,668.2900	5.6683	(11.968)	0	0	0
2022/06/13	2040	04/05/2023	12.78	Put	Bond Future	1,836.6500	1.8366	2,159.0300	2.1590	17.553	0	0	400
2022/06/13	2040	04/05/2023			Bond Future	11.9684	81.1497	12.1542	80.0567	1.553	0.0000	0.0000	0
2022/06/13	2040	04/05/2023	10.92	Call	Bond Future	981.3300	0.9813	748.0600	0.7481	(23.771)	0	0	400
2022/06/13	2040	04/05/2023	10.92	Put	Bond Future	7,624.8600	7.6249	8,484.6100	8.4846	11.276	0	0	0
2022/06/13	2040	04/05/2023	11.41	Call	Bond Future	1,944.4800	1.9445	1,561.9500	1.5619	(19.673)	0	0	0
2022/06/13	2040	04/05/2023	11.41	Put	Bond Future	5,378.5300	5.3785	6,089.0200	6.0890	13.210	0	0	0
2022/06/13	2040	04/05/2023	11.42	Call	Bond Future	1,967.7800	1.9678	1,582.0900	1.5821	(19.600)	0	0	0
2022/06/13	2040	04/05/2023	11.42	Put	Bond Future	5,338.2800	5.3383	6,045.6100	6.0456	13.250	0	0	0
2022/06/13	2040	04/05/2023	10.17	Call	Bond Future	270.8900	0.2709	189.5500	0.1895	(30.027)	0	0	400
2022/06/13	2040	04/05/2023	10.17	Put	Bond Future	12,213.9900	12.2140	13,225.6700	13.2257	8.283	0	0	0
2022/06/13	2044	04/08/2022	11.08	Call	Bond Future	497.9500	0.4980	276.2700	0.2763	(44.519)	0	0	0
2022/06/13	2044	04/08/2022	11.08	Put	Bond Future	3,387.4100	3.3874	4,183.9200	4.1839	23.514	0	0	0
2022/06/13	2044	04/08/2022	11.09	Call	Bond Future	514.4600	0.5145	287.0400	0.2870	(44.206)	0	0	0
2022/06/13	2044	04/08/2022	11.09	Put	Bond Future	3,335.5000	3.3355	4,126.2700	4.1263	23.708	0	0	0
2022/06/13	2044	04/08/2022			Bond Future	11.5150	78.3891	11.6747	77.3709	1.387	0.0000	0.0000	75,998
2022/06/13	2044	04/08/2022	11.10	Call	Bond Future	531.4400	0.5314	298.1900	0.2982	(43.890)	0	0	0
2022/06/13	2044	04/08/2022	11.10	Put	Bond Future	3,284.1600	3.2842	4,069.1000	4.0691	23.901	0	0	0
2022/06/13	2044	03/11/2022	11.40	Put	Bond Future	3,451.9100	3.4519	4,085.2200	4.0852	18.347	0	0	0
2022/06/13	2044	03/11/2022	11.41	Call	Bond Future	1,667.7800	1.6678	1,262.9600	1.2630	(24.273)	0	0	0
2022/06/13	2044	03/11/2022	11.41	Put	Bond Future	3,413.3500	3.4133	4,042.2500	4.0423	18.425	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
2022/06/13	2044	03/11/2022	10.60	Call	Bond Future	247.6900	0.2477	152.8500	0.1529	(38.290)	0	0	1,600
2022/06/13	2044	03/11/2022	10.60	Put	Bond Future	7,592.6400	7.5926	8,531.5200	8.5315	12.366	0	0	0
2022/06/13	2044	03/11/2022	11.30	Call	Bond Future	1,386.9100	1.3869	1,030.3700	1.0304	(25.708)	0	0	1,600
2022/06/13	2044	03/11/2022	11.30	Put	Bond Future	3,856.3000	3.8563	4,533.4800	4.5335	17.560	0	0	0
2022/06/13	2044	03/11/2022			Bond Future	11.6823	79.5001	11.8486	78.4664	1.423	0.0000	0.0000	0
2022/06/13	2044	03/11/2022	11.40	Call	Bond Future	1,640.9900	1.6410	1,240.5800	1.2406	(24.401)	0	0	0
2022/06/13	2044	03/11/2022	11.39	Call	Bond Future	1,614.4500	1.6144	1,218.4500	1.2184	(24.528)	0	0	0
2022/06/13	2044	03/11/2022	11.39	Put	Bond Future	3,490.8100	3.4908	4,128.5300	4.1285	18.269	0	0	0
2022/06/13	2044	02/02/2023	11.15	Call	Bond Future	1,293.3800	1.2934	994.9900	0.9950	(23.071)	0	0	0
2022/06/13	2044	02/02/2023	11.15	Put	Bond Future	5,738.8400	5.7388	6,492.2000	6.4922	13.127	0	0	0
2022/06/13	2044	02/02/2023	11.14	Call	Bond Future	1,273.0200	1.2730	978.0400	0.9780	(23.172)	0	0	0
2022/06/13	2044	02/02/2023	11.14	Put	Bond Future	5,786.0800	5.7861	6,542.8500	6.5428	13.079	0	0	0
2022/06/13	2044	02/02/2023			Bond Future	11.8398	76.4041	12.0129	75.3524	1.462	0.0000	0.0000	0
2022/06/13	2044	02/02/2023	11.16	Call	Bond Future	1,313.9300	1.3139	1,012.1300	1.0121	(22.969)	0	0	0
2022/06/13	2044	02/02/2023	11.16	Put	Bond Future	5,691.8800	5.6919	6,441.8300	6.4418	13.176	0	0	0
2022/06/13	2044	04/05/2023	11.42	Call	Bond Future	1,973.9400	1.9739	1,597.4100	1.5974	(19.075)	0	0	0
2022/06/13	2044	04/05/2023	11.42	Put	Bond Future	5,505.8500	5.5059	6,200.9500	6.2010	12.625	0	0	0
2022/06/13	2044	04/05/2023	11.41	Call	Bond Future	1,950.3200	1.9503	1,576.9100	1.5769	(19.146)	0	0	0
2022/06/13	2044	04/05/2023	11.41	Put	Bond Future	5,547.2700	5.5473	6,245.4900	6.2455	12.587	0	0	0
2022/06/13	2044	04/05/2023			Bond Future	11.9845	77.7656	12.1646	76.6940	1.503	0.0000	0.0000	0
2022/06/13	2044	04/05/2023	11.43	Call	Bond Future	1,997.7100	1.9977	1,618.0700	1.6181	(19.004)	0	0	0
2022/06/13	2044	04/05/2023	11.43	Put	Bond Future	5,464.6700	5.4647	6,156.6600	6.1567	12.663	0	0	0
2022/06/13	2046	04/08/2022			Bond Future	118.7282	118.7282	117.5216	117.5216	(1.016)	0.0000	0.0000	16,569
2022/06/13	2046	03/11/2022			Bond Future	118.4824	118.4824	117.2569	117.2569	(1.034)	0.0000	0.0000	1,566
2022/06/13	2046	02/02/2023			Bond Future	120.4235	120.4235	119.1758	119.1758	(1.036)	0.0000	0.0000	0
2022/06/13	2046	04/05/2023			Bond Future	120.5698	120.5698	119.2981	119.2981	(1.055)	0.0000	0.0000	0
2022/06/13	2050	04/08/2022			Bond Future	120.9059	120.9059	119.0741	119.0741	(1.515)	0.0000	0.0000	11,293
2022/06/13	2050	03/11/2022			Bond Future	122.6469	122.6469	120.7871	120.7871	(1.516)	0.0000	0.0000	0
2022/06/13	2050	02/02/2023			Bond Future	122.5547	122.5547	120.6622	120.6622	(1.544)	0.0000	0.0000	0
2022/06/13	2050	04/05/2023			Bond Future	124.7549	124.7549	122.8269	122.8269	(1.545)	0.0000	0.0000	0
2022/06/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	AL37	04/08/2022			Index Future	817.7880	817.7880	811.4950	811.4950	(0.770)	0.0000	0.0000	0
2022/06/13	AL37	03/11/2022			Index Future	829.4820	829.4820	823.0830	823.0830	(0.771)	0.0000	0.0000	0
2022/06/13	AL37	02/02/2023			Index Future	842.8620	842.8620	836.3390	836.3390	(0.774)	0.0000	0.0000	0
2022/06/13	AL37	04/05/2023			Index Future	857.7790	857.7790	851.1220	851.1220	(0.776)	0.0000	0.0000	0
2022/06/13	AL7T	04/08/2022			Index Future	927.1550	927.1550	914.6920	914.6920	(1.344)	0.0000	0.0000	0
2022/06/13	AL7T	03/11/2022			Index Future	940.4140	940.4140	927.7540	927.7540	(1.346)	0.0000	0.0000	0
2022/06/13	AL7T	02/02/2023			Index Future	955.5840	955.5840	942.6960	942.6960	(1.349)	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
2022/06/13	AL7T	04/05/2023			Index Future	972.4950	972.4950	959.3590	959.3590	(1.351)	0.0000	0.0000	0
2022/06/13	ALBI	04/08/2022			Index Future	822.0890	822.0890	812.4490	812.4490	(1.173)	0.0000	0.0000	136
2022/06/13	ALBI	03/11/2022			Index Future	833.8460	833.8460	824.0510	824.0510	(1.175)	0.0000	0.0000	0
2022/06/13	ALBI	02/02/2023			Index Future	847.2960	847.2960	837.3230	837.3230	(1.177)	0.0000	0.0000	0
2022/06/13	ALBI	04/05/2023			Index Future	862.2910	862.2910	852.1230	852.1230	(1.179)	0.0000	0.0000	0
2022/06/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/13	ES33	04/08/2022			Bond Future	12.1698	74.9692	12.3542	74.0946	1.515	0.0000	0.0000	350
2022/06/13	ES33	03/11/2022			Bond Future	12.4050	72.2670	12.5976	71.3789	1.553	0.0000	0.0000	0
2022/06/13	ES33	02/02/2023			Bond Future	12.6312	73.4528	12.8328	72.5489	1.596	0.0000	0.0000	0
2022/06/13	ES33	04/05/2023			Bond Future	12.8382	70.9856	13.0489	70.0644	1.641	0.0000	0.0000	0
2022/06/13	ES42	04/08/2022			Bond Future	12.5775	72.9640	12.7419	72.0803	1.307	0.0000	0.0000	4,769
2022/06/13	ES42	03/11/2022			Bond Future	12.7947	69.7553	12.9666	68.8579	1.343	0.0000	0.0000	0
2022/06/13	ES42	02/02/2023			Bond Future	12.9963	70.9016	13.1759	69.9884	1.382	0.0000	0.0000	0
2022/06/13	ES42	04/05/2023			Bond Future	13.1895	67.9164	13.3772	66.9857	1.424	0.0000	0.0000	0
2022/06/13	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/13	GOVI	04/08/2022	819.28	Put	GOVI	84,210.0000	8.4210	180,330.0000	18.0330	114.143	0	0	0
2022/06/13	GOVI	04/08/2022			GOVI	810.8590	810.8590	801.2470	801.2470	(1.185)	0.0000	0.0000	1,110
2022/06/13	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/13	GOVI	04/08/2022	819.26	Put	GOVI	84,010.0000	8.4010	180,130.0000	18.0130	114.415	0	0	0
2022/06/13	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/13	GOVI	04/08/2022	819.27	Put	GOVI	84,110.0000	8.4110	180,230.0000	18.0230	114.279	0	0	0
2022/06/13	GOVI	03/11/2022	820.41	Call	GOVI	20,450.0000	2.0450	0.0000	0.0000	(100.000)	0	0	0
2022/06/13	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	77,210.0000	7.7210	100.000	0	0	0
2022/06/13	GOVI	03/11/2022	820.42	Call	GOVI	20,350.0000	2.0350	0.0000	0.0000	(100.000)	0	0	0
2022/06/13	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	77,310.0000	7.7310	100.000	0	0	0
2022/06/13	GOVI	03/11/2022			GOVI	822.4550	822.4550	812.6890	812.6890	(1.187)	0.0000	0.0000	0
2022/06/13	GOVI	03/11/2022	820.43	Call	GOVI	20,250.0000	2.0250	0.0000	0.0000	(100.000)	0	0	0
2022/06/13	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	77,410.0000	7.7410	100.000	0	0	0
2022/06/13	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/13	GOVI	02/02/2023	850.82	Put	GOVI	150,990.0000	15.0990	250,420.0000	25.0420	65.852	0	0	0
2022/06/13	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/13	GOVI	02/02/2023	850.83	Put	GOVI	151,090.0000	15.1090	250,520.0000	25.0520	65.808	0	0	0
2022/06/13	GOVI	02/02/2023			GOVI	835.7210	835.7210	825.7780	825.7780	(1.190)	0.0000	0.0000	0
2022/06/13	GOVI	02/02/2023	850.84	Call	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
2022/06/13	GOVI	02/02/2023	850.84	Put	GOVI	151,190.0000	15.1190	250,620.0000	25.0620	65.765	0	0	0
2022/06/13	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/13	GOVI	04/05/2023	852.86	Put	GOVI	23,480.0000	2.3480	124,860.0000	12.4860	431.772	0	0	0
2022/06/13	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/13	GOVI	04/05/2023	852.87	Put	GOVI	23,580.0000	2.3580	124,960.0000	12.4960	429.941	0	0	0
2022/06/13	GOVI	04/05/2023			GOVI	850.5120	850.5120	840.3740	840.3740	(1.192)	0.0000	0.0000	0
2022/06/13	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/13	GOVI	04/05/2023	852.88	Put	GOVI	23,680.0000	2.3680	125,060.0000	12.5060	428.125	0	0	0
2022/06/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/13	IGOV	04/08/2022			Index Future	320.8200	320.8200	318.7130	318.7130	(0.657)	0.0000	0.0000	759
2022/06/13	IGOV	03/11/2022			Index Future	325.4870	325.4870	323.3430	323.3430	(0.659)	0.0000	0.0000	16
2022/06/13	IGOV	02/02/2023			Index Future	330.8150	330.8150	328.6270	328.6270	(0.661)	0.0000	0.0000	0
2022/06/13	IGOV	04/05/2023			Index Future	336.7450	336.7450	334.5110	334.5110	(0.663)	0.0000	0.0000	0
2022/06/13	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/13	JBAF	15/06/2022			Jibar Tradeable Future	4.9150	95.0850	4.9250	95.0750	0.203	0.0000	0.0000	0
2022/06/13	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0950	94.9050	0.197	0.0000	0.0000	0
2022/06/13	JBAF	17/08/2022			Jibar Tradeable Future	5.5400	94.4600	5.6100	94.3900	1.264	0.0000	0.0000	0
2022/06/13	JBAF	21/09/2022			Jibar Tradeable Future	5.6650	94.3350	5.7450	94.2550	1.412	0.0000	0.0000	0
2022/06/13	JBAF	19/10/2022			Jibar Tradeable Future	6.1200	93.8800	6.2300	93.7700	1.797	0.0000	0.0000	0
2022/06/13	JBAF	16/11/2022			Jibar Tradeable Future	6.2200	93.7800	6.3200	93.6800	1.608	0.0000	0.0000	0
2022/06/13	JBAF	21/12/2022			Jibar Tradeable Future	6.6200	93.3800	6.7700	93.2300	2.266	0.0000	0.0000	68
2022/06/13	JBAF	15/03/2023			Jibar Tradeable Future	7.2050	92.7950	7.3950	92.6050	2.637	0.0000	0.0000	0
2022/06/13	JBAF	21/06/2023			Jibar Tradeable Future	7.6900	92.3100	7.9300	92.0700	3.121	0.0000	0.0000	0
2022/06/13	JBAF	20/09/2023			Jibar Tradeable Future	7.9300	92.0700	8.1900	91.8100	3.279	0.0000	0.0000	75

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
2022/06/13	JBAF	20/12/2023			Jibar Tradeable Future	8.1150	91.8850	8.4050	91.5950	3.574	0.0000	0.0000	172
2022/06/13	JBAF	20/03/2024			Jibar Tradeable Future	8.2250	91.7750	8.5250	91.4750	3.647	0.0000	0.0000	0
2022/06/13	R023	04/08/2022	6.05	Call	Bond Future	205.6900	0.2057	192.0500	0.1920	(6.631)	0	0	0
2022/06/13	R023	04/08/2022	6.05	Put	Bond Future	47.3600	0.0474	49.2600	0.0493	4.012	0	0	0
2022/06/13	R023	04/08/2022			Bond Future	5.7602	104.5029	5.7886	104.4873	0.493	0.0000	0.0000	24,072
2022/06/13	R023	04/08/2022	6.03	Call	Bond Future	197.2300	0.1972	183.7400	0.1837	(6.840)	0	0	0
2022/06/13	R023	04/08/2022	6.03	Put	Bond Future	49.8100	0.0498	51.8600	0.0519	4.116	0	0	0
2022/06/13	R023	04/08/2022	6.04	Call	Bond Future	201.5200	0.2015	187.9500	0.1880	(6.734)	0	0	0
2022/06/13	R023	04/08/2022	6.04	Put	Bond Future	48.6400	0.0486	50.6100	0.0506	4.050	0	0	0
2022/06/13	R023	03/11/2022	6.25	Call	Bond Future	191.9300	0.1919	178.9000	0.1789	(6.789)	0	0	0
2022/06/13	R023	03/11/2022	6.25	Put	Bond Future	46.0200	0.0460	50.1800	0.0502	9.040	0	0	0
2022/06/13	R023	03/11/2022	6.26	Call	Bond Future	194.3300	0.1943	181.2500	0.1813	(6.731)	0	0	0
2022/06/13	R023	03/11/2022	6.26	Put	Bond Future	45.3600	0.0454	49.4700	0.0495	9.061	0	0	0
2022/06/13	R023	03/11/2022			Bond Future	5.7752	102.0663	5.8311	102.0491	0.967	0.0000	0.0000	0
2022/06/13	R023	03/11/2022	6.27	Call	Bond Future	196.7600	0.1968	183.6200	0.1836	(6.678)	0	0	0
2022/06/13	R023	03/11/2022	6.27	Put	Bond Future	44.7200	0.0447	48.7700	0.0488	9.056	0	0	0
2022/06/13	R035	04/08/2022	9.53	Call	Bond Future	0.4500	0.0005	0.0700	0.0001	(84.444)	0	0	400
2022/06/13	R035	04/08/2022	9.53	Put	Bond Future	10,406.5300	10.4065	11,495.4000	11.4954	10.463	0	0	0
2022/06/13	R035	04/08/2022	9.84	Call	Bond Future	4.2200	0.0042	0.8800	0.0009	(79.147)	0	0	100
2022/06/13	R035	04/08/2022	9.84	Put	Bond Future	8,276.4800	8.2765	9,362.3900	9.3624	13.120	0	0	0
2022/06/13	R035	04/08/2022	10.53	Put	Bond Future	3,996.3000	3.9963	4,953.6900	4.9537	23.957	0	0	0
2022/06/13	R035	04/08/2022	11.13	Put	Bond Future	1,494.5800	1.4946	2,066.8600	2.0669	38.290	0	0	100
2022/06/13	R035	04/08/2022	10.64	Call	Bond Future	358.3100	0.3583	173.0300	0.1730	(51.709)	0	0	0
2022/06/13	R035	04/08/2022	10.64	Put	Bond Future	3,425.6600	3.4257	4,329.6300	4.3296	26.388	0	0	100
2022/06/13	R035	04/08/2022	10.72	Call	Bond Future	469.6500	0.4697	239.1100	0.2391	(49.088)	0	0	0
2022/06/13	R035	04/08/2022	10.72	Put	Bond Future	3,039.3500	3.0394	3,898.0600	3.8981	28.253	0	0	0
2022/06/13	R035	04/08/2022	10.73	Call	Bond Future	485.0500	0.4851	248.5200	0.2485	(48.764)	0	0	0
2022/06/13	R035	04/08/2022	10.73	Put	Bond Future	2,992.8200	2.9928	3,845.5400	3.8455	28.492	0	0	0
2022/06/13	R035	04/08/2022			Bond Future	11.1437	88.7766	11.3288	87.6874	1.662	0.0000	0.0000	131,448
2022/06/13	R035	04/08/2022	10.53	Call	Bond Future	238.0800	0.2381	106.2200	0.1062	(55.385)	0	0	400
2022/06/13	R035	04/08/2022	10.74	Call	Bond Future	500.9000	0.5009	258.2700	0.2583	(48.439)	0	0	0
2022/06/13	R035	04/08/2022	10.74	Put	Bond Future	2,946.8100	2.9468	3,793.4300	3.7934	28.730	0	0	0
2022/06/13	R035	04/08/2022	11.13	Call	Bond Future	1,413.3600	1.4134	896.3900	0.8964	(36.577)	0	0	0
2022/06/13	R035	04/08/2022	12.18	Call	Bond Future	5,981.5100	5.9815	4,970.4200	4.9704	(16.904)	0	0	0
2022/06/13	R035	04/08/2022	12.18	Put	Bond Future	135.9100	0.1359	214.0700	0.2141	57.509	0	0	400
2022/06/13	R035	03/11/2022	11.15	Call	Bond Future	1,737.8300	1.7378	1,276.6500	1.2767	(26.538)	0	0	0
2022/06/13	R035	03/11/2022	11.15	Put	Bond Future	2,814.6900	2.8147	3,459.4000	3.4594	22.905	0	0	0
2022/06/13	R035	03/11/2022	12.68	Call	Bond Future	7,736.0800	7.7361	6,771.6200	6.7716	(12.467)	0	0	0
2022/06/13	R035	03/11/2022	12.68	Put	Bond Future	445.6300	0.4456	587.0600	0.5871	31.737	0	0	1,000
2022/06/13	R035	03/11/2022	10.99	Call	Bond Future	1,342.7700	1.3428	956.4100	0.9564	(28.773)	0	0	0
2022/06/13	R035	03/11/2022	10.99	Put	Bond Future	3,369.4200	3.3694	4,088.9500	4.0889	21.355	0	0	582
2022/06/13	R035	03/11/2022	11.05	Call	Bond Future	1,483.9700	1.4840	1,069.7000	1.0697	(27.916)	0	0	1,000
2022/06/13	R035	03/11/2022	10.57	Call	Bond Future	576.0600	0.5761	370.4300	0.3704	(35.696)	0	0	0
2022/06/13	R035	03/11/2022	10.57	Put	Bond Future	5,168.8000	5.1688	6,069.0600	6.0691	17.417	0	0	582
2022/06/13	R035	03/11/2022			Bond Future	11.3345	85.5490	11.5276	84.4431	1.703	0.0000	0.0000	3,020
2022/06/13	R035	03/11/2022	11.14	Call	Bond Future	1,711.3800	1.7114	1,254.9000	1.2549	(26.673)	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
2022/06/13	R035	03/11/2022	11.14	Put	Bond Future	2,847.1700	2.8472	3,496.5800	3.4966	22.809	0	0	0
2022/06/13	R035	03/11/2022	11.05	Put	Bond Future	3,152.6900	3.1527	3,844.3100	3.8443	21.937	0	0	0
2022/06/13	R035	03/11/2022	11.13	Call	Bond Future	1,685.3700	1.6854	1,233.5800	1.2336	(26.807)	0	0	0
2022/06/13	R035	03/11/2022	11.13	Put	Bond Future	2,880.1400	2.8801	3,534.2400	3.5342	22.711	0	0	0
2022/06/13	R035	03/11/2022	9.82	Call	Bond Future	57.0500	0.0571	28.1100	0.0281	(50.727)	0	0	582
2022/06/13	R035	03/11/2022	9.82	Put	Bond Future	9,508.3300	9.5083	10,585.2800	10.5853	11.326	0	0	0
2022/06/13	R035	03/11/2022	10.30	Call	Bond Future	276.3000	0.2763	162.2600	0.1623	(41.274)	0	0	1,000
2022/06/13	R035	03/11/2022	10.30	Put	Bond Future	6,576.2300	6.5762	7,568.0800	7.5681	15.082	0	0	0
2022/06/13	R035	02/02/2023	11.94	Call	Bond Future	4,213.6100	4.2136	3,504.7800	3.5048	(16.822)	0	0	0
2022/06/13	R035	02/02/2023	13.22	Put	Bond Future	585.2200	0.5852	733.7600	0.7338	25.382	0	0	1,000
2022/06/13	R035	02/02/2023	10.88	Call	Bond Future	1,219.3600	1.2194	897.5700	0.8976	(26.390)	0	0	0
2022/06/13	R035	02/02/2023	10.88	Put	Bond Future	4,906.5700	4.9066	5,709.9200	5.7099	16.373	0	0	0
2022/06/13	R035	02/02/2023	10.66	Call	Bond Future	838.2200	0.8382	594.4300	0.5944	(29.084)	0	0	0
2022/06/13	R035	02/02/2023	10.66	Put	Bond Future	5,858.8700	5.8589	6,740.2200	6.7402	15.043	0	0	582
2022/06/13	R035	02/02/2023	10.30	Put	Bond Future	7,657.7600	7.6578	8,648.3800	8.6484	12.936	0	0	0
2022/06/13	R035	02/02/2023	10.60	Call	Bond Future	747.9900	0.7480	524.3700	0.5244	(29.896)	0	0	0
2022/06/13	R035	02/02/2023	10.60	Put	Bond Future	6,137.3200	6.1373	7,038.8400	7.0388	14.689	0	0	0
2022/06/13	R035	02/02/2023	10.64	Put	Bond Future	5,950.6400	5.9506	6,838.7900	6.8388	14.925	0	0	0
2022/06/13	R035	02/02/2023	9.81	Call	Bond Future	134.2300	0.1342	80.8700	0.0809	(39.753)	0	0	582
2022/06/13	R035	02/02/2023	9.81	Put	Bond Future	10,586.5500	10.5865	11,658.3300	11.6583	10.124	0	0	0
2022/06/13	R035	02/02/2023	9.85	Call	Bond Future	147.3100	0.1473	89.3800	0.0894	(39.325)	0	0	0
2022/06/13	R035	02/02/2023	9.89	Call	Bond Future	161.4600	0.1615	98.6400	0.0986	(38.907)	0	0	400
2022/06/13	R035	02/02/2023	9.89	Put	Bond Future	10,082.9000	10.0829	11,145.2200	11.1452	10.536	0	0	0
2022/06/13	R035	02/02/2023			Bond Future	11.5141	86.9317	11.7157	85.8066	1.750	0.0000	0.0000	0
2022/06/13	R035	02/02/2023	11.94	Put	Bond Future	1,861.5800	1.8616	2,277.8900	2.2779	22.363	0	0	0
2022/06/13	R035	02/02/2023	11.98	Call	Bond Future	4,361.8800	4.3619	3,640.6600	3.6407	(16.535)	0	0	0
2022/06/13	R035	02/02/2023	11.98	Put	Bond Future	1,793.8600	1.7939	2,197.7800	2.1978	22.517	0	0	400
2022/06/13	R035	02/02/2023	13.22	Call	Bond Future	9,455.1200	9.4551	8,478.5200	8.4785	(10.329)	0	0	0
2022/06/13	R035	02/02/2023	11.05	Call	Bond Future	1,568.6400	1.5686	1,183.5200	1.1835	(24.551)	0	0	1,000
2022/06/13	R035	02/02/2023	11.05	Put	Bond Future	4,244.9300	4.2449	4,984.9500	4.9850	17.433	0	0	0
2022/06/13	R035	02/02/2023	11.06	Call	Bond Future	1,590.4100	1.5904	1,201.5400	1.2015	(24.451)	0	0	0
2022/06/13	R035	02/02/2023	11.06	Put	Bond Future	4,207.7500	4.2077	4,944.0200	4.9440	17.498	0	0	582
2022/06/13	R035	02/02/2023	10.86	Call	Bond Future	1,181.5000	1.1815	867.0100	0.8670	(26.618)	0	0	0
2022/06/13	R035	02/02/2023	10.86	Put	Bond Future	4,988.7500	4.9888	5,799.4000	5.7994	16.250	0	0	0
2022/06/13	R035	02/02/2023	10.87	Call	Bond Future	1,200.3400	1.2003	882.2000	0.8822	(26.504)	0	0	0
2022/06/13	R035	02/02/2023	10.87	Put	Bond Future	4,947.5400	4.9475	5,754.5400	5.7545	16.311	0	0	0
2022/06/13	R035	02/02/2023	10.30	Call	Bond Future	392.0800	0.3921	257.5600	0.2576	(34.309)	0	0	1,000
2022/06/13	R035	02/02/2023	10.64	Call	Bond Future	807.3400	0.8073	570.3500	0.5703	(29.354)	0	0	400
2022/06/13	R035	02/02/2023	9.85	Put	Bond Future	10,333.6700	10.3337	11,400.8800	11.4009	10.328	0	0	0
2022/06/13	R035	04/05/2023	11.21	Call	Bond Future	2,000.1300	2.0001	1,574.9900	1.5750	(21.256)	0	0	0
2022/06/13	R035	04/05/2023	11.22	Put	Bond Future	4,558.6500	4.5587	5,276.6200	5.2766	15.750	0	0	0
2022/06/13	R035	04/05/2023	12.46	Call	Bond Future	5,926.3300	5.9263	5,129.3300	5.1293	(13.448)	0	0	0
2022/06/13	R035	04/05/2023	12.46	Put	Bond Future	1,732.4700	1.7325	2,081.8700	2.0819	20.168	0	0	400
2022/06/13	R035	04/05/2023	10.60	Call	Bond Future	882.7200	0.8827	648.3700	0.6484	(26.549)	0	0	400
2022/06/13	R035	04/05/2023	10.60	Put	Bond Future	7,094.6000	7.0946	8,006.6500	8.0066	12.856	0	0	0
2022/06/13	R035	04/05/2023	11.20	Call	Bond Future	1,977.7300	1.9777	1,555.8700	1.5559	(21.331)	0	0	0
2022/06/13	R035	04/05/2023			Bond Future	11.6703	83.9812	11.8804	82.8348	1.800	0.0000	0.0000	0
2022/06/13	R035	04/05/2023	11.21	Put	Bond Future	4,593.6700	4.5937	5,314.9300	5.3149	15.701	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
2022/06/13	R035	04/05/2023	11.22	Call	Bond Future	2,022.6800	2.0227	1,594.2500	1.5943	(21.181)	0	0	0
2022/06/13	R035	04/05/2023	9.85	Call	Bond Future	232.4000	0.2324	153.8700	0.1539	(33.791)	0	0	400
2022/06/13	R035	04/05/2023	9.85	Put	Bond Future	11,195.7000	11.1957	12,263.5700	12.2636	9.538	0	0	0
2022/06/13	R035	04/05/2023	11.20	Put	Bond Future	4,628.8900	4.6289	5,353.4300	5.3534	15.653	0	0	0
2022/06/13	R186	04/08/2022	7.96	Call	Bond Future	36.8400	0.0368	9.0300	0.0090	(75.489)	0	0	3,600
2022/06/13	R186	04/08/2022	8.15	Call	Bond Future	88.2100	0.0882	26.3600	0.0264	(70.117)	0	0	0
2022/06/13	R186	04/08/2022	8.15	Put	Bond Future	2,653.6300	2.6536	3,471.6000	3.4716	30.825	0	0	0
2022/06/13	R186	04/08/2022	9.78	Call	Bond Future	3,504.5200	3.5045	2,705.6300	2.7056	(22.796)	0	0	0
2022/06/13	R186	04/08/2022	9.78	Put	Bond Future	88.5200	0.0885	169.4500	0.1695	91.426	0	0	3,600
2022/06/13	R186	04/08/2022			Bond Future	8.8350	107.3341	9.0747	106.4543	2.713	0.0000	0.0000	80,971
2022/06/13	R186	04/08/2022	6.96	Call	Bond Future	0.2800	0.0003	0.0300	0.0000	(89.286)	0	0	3,600
2022/06/13	R186	04/08/2022	6.96	Put	Bond Future	7,209.7800	7.2098	8,089.3500	8.0893	12.200	0	0	0
2022/06/13	R186	04/08/2022	7.96	Put	Bond Future	3,327.5800	3.3276	4,179.5900	4.1796	25.604	0	0	0
2022/06/13	R186	04/08/2022	8.13	Call	Bond Future	80.8800	0.0809	23.6900	0.0237	(70.710)	0	0	0
2022/06/13	R186	04/08/2022	8.13	Put	Bond Future	2,722.3700	2.7224	3,545.0000	3.5450	30.217	0	0	0
2022/06/13	R186	04/08/2022	8.14	Call	Bond Future	84.4800	0.0845	24.9900	0.0250	(70.419)	0	0	0
2022/06/13	R186	04/08/2022	8.14	Put	Bond Future	2,687.9300	2.6879	3,508.2600	3.5083	30.519	0	0	0
2022/06/13	R186	03/11/2022	8.91	Put	Bond Future	1,574.3500	1.5744	2,108.9800	2.1090	33.959	0	0	4,310
2022/06/13	R186	03/11/2022	8.53	Call	Bond Future	534.9200	0.5349	315.7700	0.3158	(40.969)	0	0	0
2022/06/13	R186	03/11/2022	8.53	Put	Bond Future	2,399.2800	2.3993	3,073.8600	3.0739	28.116	0	0	0
2022/06/13	R186	03/11/2022	8.54	Call	Bond Future	545.5800	0.5456	323.0600	0.3231	(40.786)	0	0	0
2022/06/13	R186	03/11/2022	8.54	Put	Bond Future	2,374.3900	2.3744	3,045.6000	3.0456	28.269	0	0	0
2022/06/13	R186	03/11/2022			Bond Future	9.0602	108.8535	9.3185	107.9598	2.851	0.0000	0.0000	11,129
2022/06/13	R186	03/11/2022	8.55	Call	Bond Future	556.3700	0.5564	330.4700	0.3305	(40.602)	0	0	0
2022/06/13	R186	03/11/2022	8.55	Put	Bond Future	2,349.6500	2.3497	3,017.4800	3.0175	28.423	0	0	0
2022/06/13	R186	03/11/2022	8.91	Call	Bond Future	1,050.4400	1.0504	691.3400	0.6913	(34.186)	0	0	0
2022/06/13	R186	03/11/2022	8.23	Call	Bond Future	280.4100	0.2804	150.0100	0.1500	(46.503)	0	0	4,310
2022/06/13	R186	03/11/2022	8.23	Put	Bond Future	3,218.0900	3.2181	3,981.4200	3.9814	23.720	0	0	0
2022/06/13	R186	02/02/2023	8.33	Call	Bond Future	430.5800	0.4306	264.8300	0.2648	(38.495)	0	0	0
2022/06/13	R186	02/02/2023	8.33	Put	Bond Future	3,528.5300	3.5285	4,272.7100	4.2727	21.090	0	0	0
2022/06/13	R186	02/02/2023	8.32	Call	Bond Future	422.8800	0.4229	259.4900	0.2595	(38.637)	0	0	0
2022/06/13	R186	02/02/2023	8.32	Put	Bond Future	3,554.7700	3.5548	4,301.3100	4.3013	21.001	0	0	0
2022/06/13	R186	02/02/2023			Bond Future	9.2598	105.3181	9.5395	104.4082	3.021	0.0000	0.0000	0
2022/06/13	R186	02/02/2023	8.34	Call	Bond Future	438.1300	0.4381	270.0600	0.2701	(38.361)	0	0	0
2022/06/13	R186	02/02/2023	8.34	Put	Bond Future	3,502.1500	3.5021	4,244.0100	4.2440	21.183	0	0	0
2022/06/13	R186	04/05/2023	8.83	Put	Bond Future	2,899.5700	2.8996	3,532.8400	3.5328	21.840	0	0	0
2022/06/13	R186	04/05/2023	8.84	Call	Bond Future	1,034.3500	1.0344	737.5400	0.7375	(28.695)	0	0	0
2022/06/13	R186	04/05/2023			Bond Future	9.4349	107.1896	9.7389	106.2619	3.222	0.0000	0.0000	0
2022/06/13	R186	04/05/2023	8.83	Call	Bond Future	1,022.4000	1.0224	728.0300	0.7280	(28.792)	0	0	0
2022/06/13	R186	04/05/2023	8.84	Put	Bond Future	2,880.1500	2.8801	3,510.9800	3.5110	21.903	0	0	0
2022/06/13	R186	04/05/2023	8.82	Call	Bond Future	1,010.5300	1.0105	718.5900	0.7186	(28.890)	0	0	0
2022/06/13	R186	04/05/2023	8.82	Put	Bond Future	2,919.0900	2.9191	3,554.7900	3.5548	21.777	0	0	0
2022/06/13	R197	04/08/2022			Bond Future	329.2581	329.2581	329.3945	329.3945	0.041	0.0000	0.0000	870
2022/06/13	R197	03/11/2022			Bond Future	333.9989	333.9989	334.1328	334.1328	0.040	0.0000	0.0000	0
2022/06/13	R197	02/02/2023			Bond Future	330.7436	330.7436	330.8743	330.8743	0.040	0.0000	0.0000	0
2022/06/13	R197	04/05/2023			Bond Future	336.6842	336.6842	336.8122	336.8122	0.038	0.0000	0.0000	0

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2022/06/13	R202	04/08/2022			Bond Future	248.1214	248.1214	247.3428	247.3428	(0.314)	0.0000	0.0000	6,586
2022/06/13	R202	03/11/2022			Bond Future	251.6937	251.6937	250.9006	250.9006	(0.315)	0.0000	0.0000	0
2022/06/13	R202	02/02/2023			Bond Future	251.1806	251.1806	250.3706	250.3706	(0.322)	0.0000	0.0000	0
2022/06/13	R202	04/05/2023			Bond Future	255.6896	255.6896	254.8611	254.8611	(0.324)	0.0000	0.0000	0
2022/06/13	R209	04/08/2022	10.57	Put	Bond Future	3,447.4000	3.4474	4,287.2800	4.2873	24.363	0	0	0
2022/06/13	R209	04/08/2022	10.58	Call	Bond Future	191.9500	0.1920	82.5500	0.0826	(56.994)	0	0	0
2022/06/13	R209	04/08/2022	10.58	Put	Bond Future	3,400.3700	3.4004	4,236.3000	4.2363	24.584	0	0	0
2022/06/13	R209	04/08/2022			Bond Future	11.1814	68.1334	11.3665	67.1880	1.656	0.0000	0.0000	24,102
2022/06/13	R209	04/08/2022	10.57	Call	Bond Future	183.7900	0.1838	78.3400	0.0783	(57.375)	0	0	0
2022/06/13	R209	04/08/2022	10.59	Call	Bond Future	200.3700	0.2004	86.9400	0.0869	(56.610)	0	0	0
2022/06/13	R209	04/08/2022	10.59	Put	Bond Future	3,353.6700	3.3537	4,185.5700	4.1856	24.806	0	0	0
2022/06/13	R209	03/11/2022	11.03	Call	Bond Future	1,217.9100	1.2179	871.9100	0.8719	(28.409)	0	0	0
2022/06/13	R209	03/11/2022	11.03	Put	Bond Future	2,871.7300	2.8717	3,485.3900	3.4854	21.369	0	0	0
2022/06/13	R209	03/11/2022	10.50	Put	Bond Future	4,911.3500	4.9113	5,719.5400	5.7195	16.456	0	0	0
2022/06/13	R209	03/11/2022	9.25	Call	Bond Future	6.6500	0.0067	2.7800	0.0028	(58.195)	0	0	9,500
2022/06/13	R209	03/11/2022	9.25	Put	Bond Future	11,938.9600	11.9390	12,894.7500	12.8947	8.006	0	0	0
2022/06/13	R209	03/11/2022	9.50	Call	Bond Future	16.2600	0.0163	7.2900	0.0073	(55.166)	0	0	0
2022/06/13	R209	03/11/2022	9.50	Put	Bond Future	10,379.0600	10.3791	11,329.7500	11.3297	9.160	0	0	0
2022/06/13	R209	03/11/2022			Bond Future	11.3521	65.9542	11.5444	64.9946	1.694	0.0000	0.0000	4,135
2022/06/13	R209	03/11/2022	11.02	Call	Bond Future	1,197.6700	1.1977	855.7000	0.8557	(28.553)	0	0	0
2022/06/13	R209	03/11/2022	11.02	Put	Bond Future	2,903.7700	2.9038	3,521.4600	3.5215	21.272	0	0	0
2022/06/13	R209	03/11/2022	11.50	Call	Bond Future	2,406.2900	2.4063	1,871.4700	1.8715	(22.226)	0	0	0
2022/06/13	R209	03/11/2022	11.50	Put	Bond Future	1,666.5200	1.6665	2,091.3600	2.0914	25.493	0	0	0
2022/06/13	R209	03/11/2022	10.50	Call	Bond Future	406.1800	0.4062	254.7100	0.2547	(37.291)	0	0	0
2022/06/13	R209	03/11/2022	11.00	Call	Bond Future	1,157.6200	1.1576	823.7200	0.8237	(28.844)	0	0	0
2022/06/13	R209	03/11/2022	11.00	Put	Bond Future	2,968.4400	2.9684	3,594.2000	3.5942	21.080	0	0	9,500
2022/06/13	R209	03/11/2022	11.01	Call	Bond Future	1,177.4700	1.1775	839.5500	0.8395	(28.699)	0	0	0
2022/06/13	R209	03/11/2022	11.01	Put	Bond Future	2,935.9000	2.9359	3,557.6400	3.5576	21.177	0	0	0
2022/06/13	R209	03/11/2022	10.00	Call	Bond Future	79.4400	0.0794	40.7800	0.0408	(48.666)	0	0	0
2022/06/13	R209	03/11/2022	10.00	Put	Bond Future	7,431.9700	7.4320	8,352.9700	8.3530	12.392	0	0	9,500
2022/06/13	R209	02/02/2023	10.78	Call	Bond Future	911.3800	0.9114	661.0100	0.6610	(27.472)	0	0	0
2022/06/13	R209	02/02/2023	10.79	Call	Bond Future	926.7800	0.9268	673.2900	0.6733	(27.352)	0	0	0
2022/06/13	R209	02/02/2023	10.80	Put	Bond Future	4,580.1300	4.5801	5,299.7900	5.2998	15.713	0	0	0
2022/06/13	R209	02/02/2023			Bond Future	11.5086	67.0209	11.7083	66.0446	1.735	0.0000	0.0000	0
2022/06/13	R209	02/02/2023	10.78	Put	Bond Future	4,656.1400	4.6561	5,382.0300	5.3820	15.590	0	0	0
2022/06/13	R209	02/02/2023	10.79	Put	Bond Future	4,618.1100	4.6181	5,340.8800	5.3409	15.651	0	0	0
2022/06/13	R209	02/02/2023	10.80	Call	Bond Future	942.1600	0.9422	685.5600	0.6856	(27.235)	0	0	0
2022/06/13	R209	04/05/2023	11.09	Call	Bond Future	1,557.4800	1.5575	1,215.4800	1.2155	(21.959)	0	0	0
2022/06/13	R209	04/05/2023	11.09	Put	Bond Future	4,356.2000	4.3562	5,008.7800	5.0088	14.980	0	0	0
2022/06/13	R209	04/05/2023	11.10	Call	Bond Future	1,576.2300	1.5762	1,231.3600	1.2314	(21.879)	0	0	0
2022/06/13	R209	04/05/2023	11.10	Put	Bond Future	4,323.5200	4.3235	4,973.2300	4.9732	15.027	0	0	0
2022/06/13	R209	04/05/2023			Bond Future	11.6503	65.0628	11.8577	64.0682	1.780	0.0000	0.0000	0
2022/06/13	R209	04/05/2023	11.11	Call	Bond Future	1,594.8700	1.5949	1,247.1500	1.2472	(21.802)	0	0	0
2022/06/13	R209	04/05/2023	11.11	Put	Bond Future	4,290.8000	4.2908	4,937.6600	4.9377	15.076	0	0	0
2022/06/13	R210	04/08/2022			Bond Future	223.9524	223.9524	222.6463	222.6463	(0.583)	0.0000	0.0000	1,025

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
2022/06/13	R210	03/11/2022			Bond Future	224.2128	224.2128	222.8850	222.8850	(0.592)	0.0000	0.0000	0
2022/06/13	R210	02/02/2023			Bond Future	227.8853	227.8853	226.5321	226.5321	(0.594)	0.0000	0.0000	0
2022/06/13	R210	04/05/2023			Bond Future	228.9201	228.9201	227.5392	227.5392	(0.603)	0.0000	0.0000	0
2022/06/13	R213	04/08/2022	9.88	Call	Bond Future	92.6100	0.0926	25.2800	0.0253	(72.703)	0	0	0
2022/06/13	R213	04/08/2022	9.89	Call	Bond Future	96.9700	0.0970	26.7800	0.0268	(72.383)	0	0	0
2022/06/13	R213	04/08/2022	9.90	Put	Bond Future	3,722.8300	3.7228	4,843.5400	4.8435	30.104	0	0	0
2022/06/13	R213	04/08/2022			Bond Future	10.6357	82.9911	10.8877	81.7973	2.369	0.0000	0.0000	29,440
2022/06/13	R213	04/08/2022	9.88	Put	Bond Future	3,815.2900	3.8153	4,941.8300	4.9418	29.527	0	0	0
2022/06/13	R213	04/08/2022	9.89	Put	Bond Future	3,768.9500	3.7689	4,892.6300	4.8926	29.814	0	0	0
2022/06/13	R213	04/08/2022	9.90	Call	Bond Future	101.5000	0.1015	28.3400	0.0283	(72.079)	0	0	0
2022/06/13	R213	03/11/2022	10.38	Call	Bond Future	897.5900	0.8976	550.3500	0.5503	(38.686)	0	0	0
2022/06/13	R213	03/11/2022	10.38	Put	Bond Future	3,064.6900	3.0647	3,929.3400	3.9293	28.213	0	0	0
2022/06/13	R213	03/11/2022	10.39	Call	Bond Future	913.5400	0.9135	561.6600	0.5617	(38.518)	0	0	0
2022/06/13	R213	03/11/2022	10.39	Put	Bond Future	3,032.6000	3.0326	3,892.6100	3.8926	28.359	0	0	0
2022/06/13	R213	03/11/2022	10.37	Call	Bond Future	881.6300	0.8816	539.0500	0.5391	(38.858)	0	0	0
2022/06/13	R213	03/11/2022	10.37	Put	Bond Future	3,096.8100	3.0968	3,966.1200	3.9661	28.071	0	0	200
2022/06/13	R213	03/11/2022	9.19	Call	Bond Future	43.5100	0.0435	17.4000	0.0174	(60.009)	0	0	476
2022/06/13	R213	03/11/2022	9.19	Put	Bond Future	8,194.8800	8.1949	9,380.6600	9.3807	14.470	0	0	0
2022/06/13	R213	03/11/2022			Bond Future	10.8387	80.6290	11.1023	79.4171	2.432	0.0000	0.0000	0
2022/06/13	R213	03/11/2022	10.40	Call	Bond Future	929.8700	0.9299	573.2900	0.5733	(38.347)	0	0	0
2022/06/13	R213	03/11/2022	10.40	Put	Bond Future	3,000.9200	3.0009	3,856.2300	3.8562	28.502	0	0	0
2022/06/13	R213	03/11/2022	9.98	Call	Bond Future	392.7000	0.3927	211.6900	0.2117	(46.094)	0	0	0
2022/06/13	R213	03/11/2022	9.98	Put	Bond Future	4,511.4900	4.5115	5,542.3700	5.5424	22.850	0	0	200
2022/06/13	R213	03/11/2022	10.19	Call	Bond Future	624.8600	0.6249	362.1300	0.3621	(42.046)	0	0	0
2022/06/13	R213	03/11/2022	10.19	Put	Bond Future	3,711.6700	3.7117	4,660.8300	4.6608	25.572	0	0	476
2022/06/13	R213	03/11/2022	9.13	Call	Bond Future	36.5400	0.0365	14.3400	0.0143	(60.755)	0	0	200
2022/06/13	R213	03/11/2022	9.13	Put	Bond Future	8,504.1800	8.5042	9,693.8700	9.6939	13.989	0	0	0
2022/06/13	R213	03/11/2022	9.84	Call	Bond Future	277.1300	0.2771	141.5900	0.1416	(48.908)	0	0	0
2022/06/13	R213	03/11/2022	9.84	Put	Bond Future	5,093.0700	5.0931	6,169.4200	6.1694	21.134	0	0	476
2022/06/13	R213	02/02/2023	10.43	Put	Bond Future	3,835.3400	3.8353	4,713.6800	4.7137	22.901	0	0	0
2022/06/13	R213	02/02/2023	12.20	Call	Bond Future	5,824.2400	5.8242	4,860.9000	4.8609	(16.540)	0	0	0
2022/06/13	R213	02/02/2023	12.20	Put	Bond Future	766.6900	0.7667	1,036.1200	1.0361	35.142	0	0	912
2022/06/13	R213	02/02/2023	10.22	Put	Bond Future	4,534.5700	4.5346	5,489.9900	5.4900	21.070	0	0	0
2022/06/13	R213	02/02/2023	10.23	Call	Bond Future	789.1800	0.7892	508.3000	0.5083	(35.591)	0	0	0
2022/06/13	R213	02/02/2023	10.35	Call	Bond Future	953.2700	0.9533	628.9500	0.6290	(34.022)	0	0	0
2022/06/13	R213	02/02/2023	10.35	Put	Bond Future	4,092.7700	4.0928	5,001.2200	5.0012	22.196	0	0	476
2022/06/13	R213	02/02/2023	10.01	Call	Bond Future	537.4300	0.5374	329.6000	0.3296	(38.671)	0	0	0
2022/06/13	R213	02/02/2023			Bond Future	11.0294	81.9318	11.3057	80.6990	2.505	0.0000	0.0000	0
2022/06/13	R213	02/02/2023	10.43	Call	Bond Future	1,073.7200	1.0737	719.2900	0.7193	(33.010)	0	0	912
2022/06/13	R213	02/02/2023	10.22	Call	Bond Future	776.2700	0.7763	498.9200	0.4989	(35.729)	0	0	0
2022/06/13	R213	02/02/2023	10.23	Put	Bond Future	4,499.6700	4.4997	5,451.5600	5.4516	21.155	0	0	0
2022/06/13	R213	02/02/2023	9.16	Call	Bond Future	99.5400	0.0995	51.1000	0.0511	(48.664)	0	0	476
2022/06/13	R213	02/02/2023	9.16	Put	Bond Future	9,131.1900	9.1312	10,315.5200	10.3155	12.970	0	0	0
2022/06/13	R213	02/02/2023	10.01	Put	Bond Future	5,307.9200	5.3079	6,332.8600	6.3329	19.310	0	0	476
2022/06/13	R213	02/02/2023	10.21	Call	Bond Future	763.7000	0.7637	489.8300	0.4898	(35.861)	0	0	0
2022/06/13	R213	02/02/2023	10.21	Put	Bond Future	4,569.8500	4.5699	5,528.7500	5.5288	20.983	0	0	0
2022/06/13	R213	04/05/2023	10.75	Call	Bond Future	1,646.8700	1.6469	1,193.0800	1.1931	(27.555)	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
2022/06/13	R213	04/05/2023	10.75	Put	Bond Future	3,630.2400	3.6302	4,432.3100	4.4323	22.094	0	0	0
2022/06/13	R213	04/05/2023			Bond Future	11.1951	79.8411	11.4845	78.5853	2.584	0.0000	0.0000	0
2022/06/13	R213	04/05/2023	10.74	Call	Bond Future	1,628.5100	1.6285	1,178.2500	1.1783	(27.649)	0	0	0
2022/06/13	R213	04/05/2023	10.74	Put	Bond Future	3,657.1700	3.6572	4,462.7700	4.4628	22.028	0	0	0
2022/06/13	R213	04/05/2023	10.73	Call	Bond Future	1,610.2700	1.6103	1,163.5400	1.1635	(27.743)	0	0	0
2022/06/13	R213	04/05/2023	10.73	Put	Bond Future	3,684.2400	3.6842	4,493.3700	4.4934	21.962	0	0	0
2022/06/13	R214	04/08/2022	10.98	Put	Bond Future	3,036.6800	3.0367	3,742.5000	3.7425	23.243	0	0	0
2022/06/13	R214	04/08/2022	10.99	Call	Bond Future	333.2000	0.3332	174.6700	0.1747	(47.578)	0	0	0
2022/06/13	R214	04/08/2022			Bond Future	11.4780	64.9664	11.6429	64.1066	1.436	0.0000	0.0000	13,220
2022/06/13	R214	04/08/2022	10.97	Call	Bond Future	309.3400	0.3093	159.9500	0.1599	(48.293)	0	0	0
2022/06/13	R214	04/08/2022	10.97	Put	Bond Future	3,081.3100	3.0813	3,791.6700	3.7917	23.054	0	0	0
2022/06/13	R214	04/08/2022	10.98	Call	Bond Future	321.1200	0.3211	167.1900	0.1672	(47.935)	0	0	0
2022/06/13	R214	04/08/2022	10.99	Put	Bond Future	2,992.4100	2.9924	3,693.6300	3.6936	23.433	0	0	0
2022/06/13	R214	03/11/2022	11.34	Call	Bond Future	1,332.5400	1.3325	1,000.4700	1.0005	(24.920)	0	0	0
2022/06/13	R214	03/11/2022	11.36	Put	Bond Future	2,868.3800	2.8684	3,401.7600	3.4018	18.595	0	0	0
2022/06/13	R214	03/11/2022			Bond Future	11.6441	62.6017	11.8154	61.7290	1.471	0.0000	0.0000	0
2022/06/13	R214	03/11/2022	11.34	Put	Bond Future	2,932.2600	2.9323	3,472.9500	3.4730	18.439	0	0	0
2022/06/13	R214	03/11/2022	11.35	Call	Bond Future	1,354.0300	1.3540	1,018.3100	1.0183	(24.794)	0	0	0
2022/06/13	R214	03/11/2022	11.35	Put	Bond Future	2,900.1200	2.9001	3,437.1600	3.4372	18.518	0	0	0
2022/06/13	R214	03/11/2022	11.36	Call	Bond Future	1,375.8600	1.3759	1,036.4800	1.0365	(24.667)	0	0	0
2022/06/13	R214	02/02/2023	11.07	Call	Bond Future	979.1400	0.9791	741.6300	0.7416	(24.257)	0	0	0
2022/06/13	R214	02/02/2023	11.07	Put	Bond Future	4,845.7300	4.8457	5,496.1400	5.4961	13.422	0	0	0
2022/06/13	R214	02/02/2023	11.08	Call	Bond Future	995.1100	0.9951	754.7700	0.7548	(24.152)	0	0	0
2022/06/13	R214	02/02/2023	11.08	Put	Bond Future	4,806.1800	4.8062	5,453.7600	5.4538	13.474	0	0	0
2022/06/13	R214	02/02/2023			Bond Future	11.8000	63.6136	11.9780	62.7256	1.509	0.0000	0.0000	0
2022/06/13	R214	02/02/2023	11.09	Call	Bond Future	1,011.4100	1.0114	768.2100	0.7682	(24.046)	0	0	0
2022/06/13	R214	02/02/2023	11.09	Put	Bond Future	4,767.0200	4.7670	5,411.7400	5.4117	13.525	0	0	0
2022/06/13	R214	04/05/2023	11.36	Call	Bond Future	1,629.8800	1.6299	1,313.0300	1.3130	(19.440)	0	0	0
2022/06/13	R214	04/05/2023	11.36	Put	Bond Future	4,591.0600	4.5911	5,178.8100	5.1788	12.802	0	0	0
2022/06/13	R214	04/05/2023	11.37	Call	Bond Future	1,648.9900	1.6490	1,329.5600	1.3296	(19.371)	0	0	0
2022/06/13	R214	04/05/2023	11.37	Put	Bond Future	4,556.7800	4.5568	5,141.9500	5.1420	12.842	0	0	0
2022/06/13	R214	04/05/2023			Bond Future	11.9354	61.4517	12.1200	60.5471	1.547	0.0000	0.0000	0
2022/06/13	R214	04/05/2023	11.38	Call	Bond Future	1,668.2300	1.6682	1,346.2100	1.3462	(19.303)	0	0	0
2022/06/13	R214	04/05/2023	11.38	Put	Bond Future	4,522.7000	4.5227	5,105.2800	5.1053	12.881	0	0	0
2022/06/13	R248	04/08/2022	10.20	Call	Bond Future	6.3100	0.0063	1.6700	0.0017	(73.534)	0	0	1,700
2022/06/13	R248	04/08/2022	10.99	Call	Bond Future	459.2500	0.4592	248.9500	0.2489	(45.792)	0	0	0
2022/06/13	R248	04/08/2022	10.99	Put	Bond Future	3,595.5400	3.5955	4,432.3700	4.4324	23.274	0	0	0
2022/06/13	R248	04/08/2022	10.40	Put	Bond Future	7,543.7100	7.5437	8,574.1800	8.5742	13.660	0	0	0
2022/06/13	R248	04/08/2022	10.98	Call	Bond Future	442.9300	0.4429	238.5400	0.2385	(46.145)	0	0	0
2022/06/13	R248	04/08/2022	10.98	Put	Bond Future	3,650.2300	3.6502	4,492.9700	4.4930	23.087	0	0	0
2022/06/13	R248	04/08/2022			Bond Future	11.4475	81.6690	11.6076	80.6218	1.398	0.0000	0.0000	200,340
2022/06/13	R248	04/08/2022	9.70	Call	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	0
2022/06/13	R248	04/08/2022	9.70	Put	Bond Future	13,272.7500	13.2728	14,319.7100	14.3197	7.888	0	0	0
2022/06/13	R248	04/08/2022	10.20	Put	Bond Future	9,104.5800	9.1046	10,147.0700	10.1471	11.450	0	0	0
2022/06/13	R248	04/08/2022	10.30	Call	Bond Future	12.4200	0.0124	3.6400	0.0036	(70.692)	0	0	1,200
2022/06/13	R248	04/08/2022	10.30	Put	Bond Future	8,314.8100	8.3148	9,353.1600	9.3532	12.488	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
2022/06/13	R248	04/08/2022	11.00	Call	Bond Future	475.8800	0.4759	259.6200	0.2596	(45.444)	0	0	1,200
2022/06/13	R248	04/08/2022	11.00	Put	Bond Future	3,541.2600	3.5413	4,372.1300	4.3721	23.463	0	0	50
2022/06/13	R248	04/08/2022	10.40	Call	Bond Future	24.7900	0.0248	8.1300	0.0081	(67.205)	0	0	0
2022/06/13	R248	04/08/2022	10.90	Call	Bond Future	326.4300	0.3264	166.4000	0.1664	(49.024)	0	0	1,700
2022/06/13	R248	04/08/2022	10.90	Put	Bond Future	4,105.7600	4.1058	4,992.8600	4.9929	21.606	0	0	0
2022/06/13	R248	03/11/2022	11.31	Put	Bond Future	3,665.3600	3.6654	4,322.3500	4.3224	17.924	0	0	0
2022/06/13	R248	03/11/2022	11.32	Call	Bond Future	1,693.6900	1.6937	1,283.1200	1.2831	(24.241)	0	0	0
2022/06/13	R248	03/11/2022	11.30	Put	Bond Future	3,705.9800	3.7060	4,367.4600	4.3675	17.849	0	0	0
2022/06/13	R248	03/11/2022			Bond Future	11.6126	78.4039	11.7793	77.3408	1.435	0.0000	0.0000	0
2022/06/13	R248	03/11/2022	11.31	Call	Bond Future	1,666.6500	1.6666	1,260.5600	1.2606	(24.366)	0	0	0
2022/06/13	R248	03/11/2022	11.32	Put	Bond Future	3,624.9000	3.6249	4,277.4100	4.2774	18.001	0	0	0
2022/06/13	R248	03/11/2022	11.30	Call	Bond Future	1,639.6700	1.6397	1,238.0700	1.2381	(24.493)	0	0	0
2022/06/13	R248	02/02/2023	11.08	Call	Bond Future	1,301.7600	1.3018	998.0400	0.9980	(23.331)	0	0	0
2022/06/13	R248	02/02/2023	11.08	Put	Bond Future	5,866.8000	5.8668	6,644.6500	6.6447	13.259	0	0	0
2022/06/13	R248	02/02/2023			Bond Future	11.7677	79.6714	11.9414	78.5898	1.476	0.0000	0.0000	0
2022/06/13	R248	02/02/2023	11.07	Call	Bond Future	1,281.0300	1.2810	980.8300	0.9808	(23.434)	0	0	0
2022/06/13	R248	02/02/2023	11.07	Put	Bond Future	5,915.9700	5.9160	6,697.3400	6.6973	13.208	0	0	0
2022/06/13	R248	02/02/2023	11.06	Call	Bond Future	1,260.2800	1.2603	963.6200	0.9636	(23.539)	0	0	0
2022/06/13	R248	02/02/2023	11.06	Put	Bond Future	5,965.2400	5.9652	6,750.1500	6.7501	13.158	0	0	0
2022/06/13	R248	04/05/2023	11.35	Call	Bond Future	2,089.5300	2.0895	1,695.5600	1.6956	(18.854)	0	0	0
2022/06/13	R248	04/05/2023	11.35	Put	Bond Future	5,643.2700	5.6433	6,351.2100	6.3512	12.545	0	0	0
2022/06/13	R248	04/05/2023			Bond Future	11.9020	76.6555	12.0827	75.5536	1.518	0.0000	0.0000	0
2022/06/13	R248	04/05/2023	11.34	Call	Bond Future	2,065.3100	2.0653	1,674.5200	1.6745	(18.922)	0	0	0
2022/06/13	R248	04/05/2023	11.34	Put	Bond Future	5,686.1400	5.6861	6,397.2600	6.3973	12.506	0	0	0
2022/06/13	R248	04/05/2023	11.33	Call	Bond Future	2,040.9900	2.0410	1,653.3700	1.6534	(18.992)	0	0	0
2022/06/13	R248	04/05/2023	11.33	Put	Bond Future	5,729.0000	5.7290	6,443.2900	6.4433	12.468	0	0	0

Total

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