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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/06/2022 TO 15/06/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	2025	04/08/2022		Bond Future	161.9793	161.9793	162.1836	162.1836	0.126	0.0000	0.0000	7,305
2022/06/15	2025	03/11/2022		Bond Future	164.3466	164.3466	164.5526	164.5526	0.125	0.0000	0.0000	0
2022/06/15	2025	02/02/2023		Bond Future	165.3706	165.3706	165.5787	165.5787	0.126	0.0000	0.0000	0
2022/06/15	2025	04/05/2023		Bond Future	168.4479	168.4479	168.6584	168.6584	0.125	0.0000	0.0000	0
2022/06/15	2029	04/08/2022		Bond Future	119.9995	119.9995	120.3246	120.3246	0.271	0.0000	0.0000	2,791
2022/06/15	2029	03/11/2022		Bond Future	120.5085	120.5085	120.8375	120.8375	0.273	0.0000	0.0000	0
2022/06/15	2029	02/02/2023		Bond Future	122.4924	122.4924	122.8259	122.8259	0.272	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
2022/06/15	2029	04/05/2023			Bond Future	123.4885	123.4885	123.8270	123.8270	0.274	0.0000	0.0000	0
2022/06/15	2030	04/08/2022	9.56	Call	Bond Future	39.7800	0.0398	73.2000	0.0732	84.012	0	0	0
2022/06/15	2030	04/08/2022	9.56	Put	Bond Future	4,533.5400	4.5335	3,976.4100	3.9764	(12.289)	0	0	0
2022/06/15	2030	04/08/2022	10.95	Call	Bond Future	2,504.3100	2.5043	2,955.8500	2.9558	18.031	0	0	0
2022/06/15	2030	04/08/2022	10.95	Put	Bond Future	399.7800	0.3998	260.7700	0.2608	(34.772)	0	0	800
2022/06/15	2030	04/08/2022			Bond Future	10.4921	87.5216	10.3662	88.1121	(1.200)	0.0000	0.0000	98,847
2022/06/15	2030	04/08/2022	8.30	Call	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	800
2022/06/15	2030	04/08/2022	8.30	Put	Bond Future	11,045.6300	11.0456	10,455.1200	10.4551	(5.346)	0	0	0
2022/06/15	2030	04/08/2022	9.05	Call	Bond Future	1.5300	0.0015	6.0800	0.0061	297.386	0	0	800
2022/06/15	2030	04/08/2022	9.05	Put	Bond Future	7,078.6500	7.0787	6,492.6500	6.4926	(8.278)	0	0	0
2022/06/15	2030	04/08/2022	9.54	Call	Bond Future	35.7000	0.0357	66.6500	0.0667	86.695	0	0	0
2022/06/15	2030	04/08/2022	9.54	Put	Bond Future	4,629.0700	4.6291	4,069.4700	4.0695	(12.089)	0	0	0
2022/06/15	2030	04/08/2022	9.55	Call	Bond Future	37.6900	0.0377	69.8600	0.0699	85.354	0	0	0
2022/06/15	2030	04/08/2022	9.55	Put	Bond Future	4,581.2400	4.5812	4,022.8600	4.0229	(12.188)	0	0	0
2022/06/15	2030	03/11/2022	10.10	Call	Bond Future	665.4100	0.6654	868.4400	0.8684	30.512	0	0	0
2022/06/15	2030	03/11/2022	10.10	Put	Bond Future	3,442.0000	3.4420	3,046.7000	3.0467	(11.485)	0	0	0
2022/06/15	2030	03/11/2022	10.20	Put	Bond Future	3,110.0300	3.1100	2,740.0400	2.7400	(11.897)	0	0	0
2022/06/15	2030	03/11/2022	9.70	Call	Bond Future	276.0400	0.2760	397.7800	0.3978	44.102	0	0	500
2022/06/15	2030	03/11/2022	9.70	Put	Bond Future	4,957.7300	4.9577	4,481.1400	4.4811	(9.613)	0	0	0
2022/06/15	2030	03/11/2022			Bond Future	10.7028	88.7804	10.5708	89.3788	(1.233)	0.0000	0.0000	19,199
2022/06/15	2030	03/11/2022	10.20	Call	Bond Future	801.8200	0.8018	1,030.1600	1.0302	28.478	0	0	500
2022/06/15	2030	03/11/2022	11.57	Call	Bond Future	4,420.6800	4.4207	4,887.2700	4.8873	10.555	0	0	0
2022/06/15	2030	03/11/2022	11.57	Put	Bond Future	615.6600	0.6157	483.9200	0.4839	(21.398)	0	0	500
2022/06/15	2030	03/11/2022	10.08	Call	Bond Future	640.2000	0.6402	838.1400	0.8381	30.918	0	0	0
2022/06/15	2030	03/11/2022	10.08	Put	Bond Future	3,510.8400	3.5108	3,110.4500	3.1105	(11.404)	0	0	0
2022/06/15	2030	03/11/2022	10.09	Call	Bond Future	652.6300	0.6526	853.2000	0.8532	30.733	0	0	0
2022/06/15	2030	03/11/2022	10.09	Put	Bond Future	3,476.2300	3.4762	3,078.4700	3.0785	(11.442)	0	0	0
2022/06/15	2030	02/02/2023	11.16	Put	Bond Future	1,746.8300	1.7468	1,514.7400	1.5147	(13.286)	0	0	400
2022/06/15	2030	02/02/2023	9.99	Call	Bond Future	653.8400	0.6538	841.3100	0.8413	28.672	0	0	0
2022/06/15	2030	02/02/2023	10.00	Call	Bond Future	664.8200	0.6648	852.6600	0.8527	28.254	0	0	0
2022/06/15	2030	02/02/2023	10.01	Put	Bond Future	4,684.1400	4.6841	4,266.8900	4.2669	(8.908)	0	0	0
2022/06/15	2030	02/02/2023	9.80	Call	Bond Future	468.3800	0.4684	647.4600	0.6475	38.234	0	0	0
2022/06/15	2030	02/02/2023	9.94	Put	Bond Future	4,933.5200	4.9335	4,511.9300	4.5119	(8.545)	0	0	102
2022/06/15	2030	02/02/2023	9.20	Call	Bond Future	147.0300	0.1470	253.9500	0.2539	72.720	0	0	0
2022/06/15	2030	02/02/2023	9.20	Put	Bond Future	7,999.6000	7.9996	7,499.2500	7.4992	(6.255)	0	0	0
2022/06/15	2030	02/02/2023	9.66	Call	Bond Future	358.2300	0.3582	528.3000	0.5283	47.475	0	0	0
2022/06/15	2030	02/02/2023	9.66	Put	Bond Future	6,002.8900	6.0029	5,565.6900	5.5657	(7.283)	0	0	102
2022/06/15	2030	02/02/2023	8.81	Put	Bond Future	9,843.2900	9.8433	9,294.1700	9.2942	(5.579)	0	0	0
2022/06/15	2030	02/02/2023	9.04	Call	Bond Future	107.0300	0.1070	192.2300	0.1922	79.604	0	0	0
2022/06/15	2030	02/02/2023	9.04	Put	Bond Future	8,743.2300	8.7432	8,221.1600	8.2212	(5.971)	0	0	0
2022/06/15	2030	02/02/2023	9.08	Put	Bond Future	8,555.5400	8.5555	8,038.5500	8.0386	(6.043)	0	0	0
2022/06/15	2030	02/02/2023			Bond Future	10.9025	86.2169	10.7640	86.8241	(1.271)	0.0000	0.0000	0
2022/06/15	2030	02/02/2023	11.12	Call	Bond Future	2,753.1900	2.7532	3,126.0100	3.1260	13.541	0	0	0
2022/06/15	2030	02/02/2023	11.12	Put	Bond Future	1,811.0500	1.8110	1,576.6000	1.5766	(12.946)	0	0	0
2022/06/15	2030	02/02/2023	11.16	Call	Bond Future	2,860.8400	2.8608	3,236.0200	3.2360	13.114	0	0	0
2022/06/15	2030	02/02/2023	9.99	Put	Bond Future	4,754.7700	4.7548	4,334.9700	4.3350	(8.829)	0	0	0
2022/06/15	2030	02/02/2023	10.00	Put	Bond Future	4,719.4900	4.7195	4,300.0600	4.3001	(8.887)	0	0	0

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2022/06/15	2030	02/02/2023	10.01	Call	Bond Future	675.7100	0.6757	865.7300	0.8657	28.122	0	0	0
2022/06/15	2030	02/02/2023	9.80	Put	Bond Future	5,454.0800	5.4541	5,025.8900	5.0259	(7.851)	0	0	0
2022/06/15	2030	02/02/2023	9.83	Call	Bond Future	494.8200	0.4948	675.4400	0.6754	36.502	0	0	400
2022/06/15	2030	02/02/2023	9.83	Put	Bond Future	5,340.0900	5.3401	4,913.4400	4.9134	(7.990)	0	0	0
2022/06/15	2030	02/02/2023	9.94	Call	Bond Future	600.8100	0.6008	786.4900	0.7865	30.905	0	0	0
2022/06/15	2030	02/02/2023	9.79	Call	Bond Future	459.7900	0.4598	638.2600	0.6383	38.816	0	0	0
2022/06/15	2030	02/02/2023	9.79	Put	Bond Future	5,492.3600	5.4924	5,063.5600	5.0636	(7.807)	0	0	0
2022/06/15	2030	02/02/2023	8.81	Call	Bond Future	66.1700	0.0662	124.3200	0.1243	87.880	0	0	102
2022/06/15	2030	02/02/2023	9.08	Call	Bond Future	116.0200	0.1160	206.3000	0.2063	77.814	0	0	400
2022/06/15	2030	04/05/2023	10.53	Call	Bond Future	1,449.2400	1.4492	1,782.7500	1.7828	23.013	0	0	0
2022/06/15	2030	04/05/2023	10.53	Put	Bond Future	3,797.9100	3.7979	3,513.8300	3.5138	(7.480)	0	0	0
2022/06/15	2030	04/05/2023	11.34	Call	Bond Future	3,165.3900	3.1654	3,613.4300	3.6134	14.154	0	0	0
2022/06/15	2030	04/05/2023	11.34	Put	Bond Future	2,062.1500	2.0622	1,892.6000	1.8926	(8.222)	0	0	150
2022/06/15	2030	04/05/2023	10.00	Call	Bond Future	724.1400	0.7241	957.6800	0.9577	32.251	0	0	1,080
2022/06/15	2030	04/05/2023	10.00	Put	Bond Future	5,428.1200	5.4281	5,044.0700	5.0441	(7.075)	0	0	0
2022/06/15	2030	04/05/2023	10.42	Call	Bond Future	1,273.5800	1.2736	1,586.0800	1.5861	24.537	0	0	500
2022/06/15	2030	04/05/2023	10.42	Put	Bond Future	4,104.6700	4.1047	3,799.5800	3.7996	(7.433)	0	0	0
2022/06/15	2030	04/05/2023	10.52	Call	Bond Future	1,432.9600	1.4330	1,764.2700	1.7643	23.121	0	0	0
2022/06/15	2030	04/05/2023	10.52	Put	Bond Future	3,825.3500	3.8254	3,539.0700	3.5391	(7.484)	0	0	0
2022/06/15	2030	04/05/2023	9.58	Put	Bond Future	7,005.2000	7.0052	6,571.9200	6.5719	(6.185)	0	0	0
2022/06/15	2030	04/05/2023	9.67	Call	Bond Future	433.1100	0.4331	634.3200	0.6343	46.457	0	0	500
2022/06/15	2030	04/05/2023	9.67	Put	Bond Future	6,643.7500	6.6438	6,227.3700	6.2274	(6.267)	0	0	0
2022/06/15	2030	04/05/2023	9.78	Call	Bond Future	512.0900	0.5121	731.3200	0.7313	42.811	0	0	400
2022/06/15	2030	04/05/2023	9.78	Put	Bond Future	6,217.0300	6.2170	5,818.6700	5.8187	(6.408)	0	0	0
2022/06/15	2030	04/05/2023	9.03	Call	Bond Future	150.9200	0.1509	249.4300	0.2494	65.273	0	0	400
2022/06/15	2030	04/05/2023	9.03	Put	Bond Future	9,374.5500	9.3746	8,855.4700	8.8555	(5.537)	0	0	0
2022/06/15	2030	04/05/2023			Bond Future	11.0766	87.8093	10.9311	88.4269	(1.314)	0.0000	0.0000	0
2022/06/15	2030	04/05/2023	11.62	Call	Bond Future	3,926.2900	3.9263	4,402.7800	4.4028	12.136	0	0	0
2022/06/15	2030	04/05/2023	11.62	Put	Bond Future	1,669.7800	1.6698	1,528.6800	1.5287	(8.450)	0	0	400
2022/06/15	2030	04/05/2023	12.04	Call	Bond Future	5,169.8400	5.1698	5,687.1500	5.6872	10.006	0	0	0
2022/06/15	2030	04/05/2023	12.04	Put	Bond Future	1,220.6100	1.2206	1,120.3300	1.1203	(8.216)	0	0	1,080
2022/06/15	2030	04/05/2023	12.50	Call	Bond Future	6,624.6600	6.6247	7,179.7400	7.1797	8.379	0	0	0
2022/06/15	2030	04/05/2023	12.50	Put	Bond Future	871.3500	0.8714	808.8400	0.8088	(7.174)	0	0	500
2022/06/15	2030	04/05/2023	10.54	Call	Bond Future	1,465.6300	1.4656	1,801.3400	1.8013	22.906	0	0	0
2022/06/15	2030	04/05/2023	10.54	Put	Bond Future	3,770.6100	3.7706	3,488.7300	3.4887	(7.476)	0	0	0
2022/06/15	2030	04/05/2023	9.58	Call	Bond Future	378.1800	0.3782	562.4900	0.5625	48.736	0	0	150
2022/06/15	2032	04/08/2022	8.97	Call	Bond Future	0.0200	0.0000	0.1600	0.0002	700.000	0	0	800
2022/06/15	2032	04/08/2022	8.97	Put	Bond Future	11,158.1100	11.1581	10,471.8100	10.4718	(6.151)	0	0	0
2022/06/15	2032	04/08/2022	9.40	Call	Bond Future	0.4600	0.0005	2.7600	0.0028	500.000	0	0	0
2022/06/15	2032	04/08/2022	9.40	Put	Bond Future	8,552.1700	8.5522	7,868.0300	7.8680	(8.000)	0	0	0
2022/06/15	2032	04/08/2022	9.72	Call	Bond Future	5.8300	0.0058	16.8800	0.0169	189.537	0	0	800
2022/06/15	2032	04/08/2022	9.72	Put	Bond Future	6,678.4700	6.6785	6,003.0800	6.0031	(10.113)	0	0	0
2022/06/15	2032	04/08/2022	10.21	Put	Bond Future	4,006.2200	4.0062	3,384.2000	3.3842	(15.526)	0	0	0
2022/06/15	2032	04/08/2022	10.22	Call	Bond Future	120.2000	0.1202	186.8300	0.1868	55.433	0	0	0
2022/06/15	2032	04/08/2022	9.80	Call	Bond Future	10.4000	0.0104	25.4200	0.0254	144.423	0	0	900
2022/06/15	2032	04/08/2022	10.20	Put	Bond Future	4,056.4500	4.0564	3,432.2800	3.4323	(15.387)	0	0	0
2022/06/15	2032	04/08/2022			Bond Future	10.9313	87.2174	10.8009	87.9039	(1.193)	0.0000	0.0000	87,058

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2022/06/15	2032	04/08/2022	11.89	Call	Bond Future	4,946.1300	4.9461	5,587.0000	5.5870	12.957	0	0	0
2022/06/15	2032	04/08/2022	11.89	Put	Bond Future	121.5300	0.1215	75.9600	0.0760	(37.497)	0	0	0
2022/06/15	2032	04/08/2022	10.70	Call	Bond Future	683.0800	0.6831	940.0100	0.9400	37.613	0	0	0
2022/06/15	2032	04/08/2022	10.70	Put	Bond Future	1,905.5200	1.9055	1,476.0100	1.4760	(22.540)	0	0	7,500
2022/06/15	2032	04/08/2022	11.00	Call	Bond Future	1,429.6600	1.4297	1,816.0300	1.8160	27.025	0	0	0
2022/06/15	2032	04/08/2022	11.00	Put	Bond Future	1,070.9400	1.0709	770.8700	0.7709	(28.019)	0	0	7,500
2022/06/15	2032	04/08/2022	11.60	Call	Bond Future	3,676.2300	3.6762	4,258.7400	4.2587	15.845	0	0	0
2022/06/15	2032	04/08/2022	11.60	Put	Bond Future	270.8800	0.2709	166.9500	0.1670	(38.368)	0	0	800
2022/06/15	2032	04/08/2022	10.21	Call	Bond Future	114.6100	0.1146	179.0300	0.1790	56.208	0	0	0
2022/06/15	2032	04/08/2022	10.22	Put	Bond Future	3,956.2400	3.9562	3,336.4300	3.3364	(15.667)	0	0	0
2022/06/15	2032	04/08/2022	10.50	Call	Bond Future	365.6600	0.3657	523.7600	0.5238	43.237	0	0	900
2022/06/15	2032	04/08/2022	10.50	Put	Bond Future	2,664.3800	2.6644	2,136.0400	2.1360	(19.830)	0	0	0
2022/06/15	2032	04/08/2022	9.80	Put	Bond Future	6,221.1400	6.2211	5,549.7200	5.5497	(10.793)	0	0	0
2022/06/15	2032	04/08/2022	10.10	Call	Bond Future	65.4200	0.0654	108.7200	0.1087	66.188	0	0	0
2022/06/15	2032	04/08/2022	10.10	Put	Bond Future	4,571.4300	4.5714	3,928.2900	3.9283	(14.069)	0	0	0
2022/06/15	2032	04/08/2022	10.20	Call	Bond Future	109.2200	0.1092	171.4900	0.1715	57.013	0	0	0
2022/06/15	2032	03/11/2022	10.56	Put	Bond Future	3,746.8800	3.7469	3,251.8700	3.2519	(13.211)	0	0	180
2022/06/15	2032	03/11/2022	10.16	Call	Bond Future	290.6800	0.2907	399.3300	0.3993	37.378	0	0	0
2022/06/15	2032	03/11/2022	10.16	Put	Bond Future	5,448.4900	5.4485	4,861.5000	4.8615	(10.773)	0	0	180
2022/06/15	2032	03/11/2022	9.46	Put	Bond Future	9,155.5800	9.1556	8,502.2400	8.5022	(7.136)	0	0	0
2022/06/15	2032	03/11/2022	9.92	Call	Bond Future	138.0500	0.1380	234.4000	0.2344	69.794	0	0	750
2022/06/15	2032	03/11/2022	9.92	Put	Bond Future	6,630.3300	6.6303	6,031.0400	6.0310	(9.039)	0	0	0
2022/06/15	2032	03/11/2022	10.11	Put	Bond Future	5,685.4300	5.6854	5,096.8700	5.0969	(10.352)	0	0	454
2022/06/15	2032	03/11/2022	9.31	Put	Bond Future	10,024.0400	10.0240	9,357.4000	9.3574	(6.650)	0	0	0
2022/06/15	2032	03/11/2022	9.36	Call	Bond Future	22.1000	0.0221	55.1000	0.0551	149.321	0	0	454
2022/06/15	2032	03/11/2022	9.36	Put	Bond Future	9,732.7600	9.7328	9,070.1200	9.0701	(6.808)	0	0	0
2022/06/15	2032	03/11/2022			Bond Future	11.1347	84.3207	10.9986	85.0163	(1.222)	0.0000	0.0000	86,116
2022/06/15	2032	03/11/2022	11.55	Call	Bond Future	3,275.3500	3.2754	3,730.3500	3.7304	13.892	0	0	0
2022/06/15	2032	03/11/2022	11.55	Put	Bond Future	1,199.0800	1.1991	958.4400	0.9584	(20.069)	0	0	500
2022/06/15	2032	03/11/2022	12.30	Call	Bond Future	6,118.7000	6.1187	6,709.2700	6.7093	9.652	0	0	0
2022/06/15	2032	03/11/2022	12.30	Put	Bond Future	465.1300	0.4651	360.0600	0.3601	(22.589)	0	0	750
2022/06/15	2032	03/11/2022	10.56	Call	Bond Future	755.6000	0.7556	956.2300	0.9562	26.552	0	0	0
2022/06/15	2032	03/11/2022	10.66	Call	Bond Future	916.6600	0.9167	1,154.2500	1.1542	25.919	0	0	0
2022/06/15	2032	03/11/2022	10.66	Put	Bond Future	3,377.3000	3.3773	2,919.2500	2.9193	(13.563)	0	0	0
2022/06/15	2032	03/11/2022	10.67	Call	Bond Future	933.9200	0.9339	1,175.2100	1.1752	25.836	0	0	750
2022/06/15	2032	03/11/2022	10.67	Put	Bond Future	3,341.7400	3.3417	2,887.3900	2.8874	(13.596)	0	0	0
2022/06/15	2032	03/11/2022	10.21	Call	Bond Future	333.7400	0.3337	443.2400	0.4432	32.810	0	0	500
2022/06/15	2032	03/11/2022	10.21	Put	Bond Future	5,216.8300	5.2168	4,630.6900	4.6307	(11.236)	0	0	0
2022/06/15	2032	03/11/2022	10.49	Call	Bond Future	654.3500	0.6544	830.7900	0.8308	26.964	0	0	0
2022/06/15	2032	03/11/2022	10.49	Put	Bond Future	4,019.6600	4.0197	3,500.4600	3.5005	(12.917)	0	0	454
2022/06/15	2032	03/11/2022	9.46	Call	Bond Future	30.6000	0.0306	72.9000	0.0729	138.235	0	0	500
2022/06/15	2032	03/11/2022	10.11	Call	Bond Future	251.7800	0.2518	358.8600	0.3589	42.529	0	0	0
2022/06/15	2032	03/11/2022	9.31	Call	Bond Future	18.7100	0.0187	47.7100	0.0477	154.997	0	0	180
2022/06/15	2032	02/02/2023	11.69	Call	Bond Future	3,510.2400	3.5102	4,036.9400	4.0369	15.005	0	0	0
2022/06/15	2032	02/02/2023	11.69	Put	Bond Future	1,728.6100	1.7286	1,549.0700	1.5491	(10.386)	0	0	0
2022/06/15	2032	02/02/2023	10.40	Call	Bond Future	656.8800	0.6569	891.4700	0.8915	35.713	0	0	0
2022/06/15	2032	02/02/2023	10.40	Put	Bond Future	5,398.8300	5.3988	4,927.1800	4.9272	(8.736)	0	0	0
2022/06/15	2032	02/02/2023	10.50	Call	Bond Future	787.9800	0.7880	1,048.7500	1.0488	33.093	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
2022/06/15	2032	02/02/2023	10.50	Put	Bond Future	4,999.8500	4.9999	4,554.3800	4.5544	(8.910)	0	0	454
2022/06/15	2032	02/02/2023	10.67	Call	Bond Future	1,041.7300	1.0417	1,352.8600	1.3529	29.867	0	0	750
2022/06/15	2032	02/02/2023	10.67	Put	Bond Future	4,362.1700	4.3622	3,967.0600	3.9671	(9.058)	0	0	0
2022/06/15	2032	02/02/2023	10.22	Call	Bond Future	459.3100	0.4593	653.5900	0.6536	42.298	0	0	500
2022/06/15	2032	02/02/2023	10.22	Put	Bond Future	6,166.1700	6.1662	5,654.2100	5.6542	(8.303)	0	0	0
2022/06/15	2032	02/02/2023	9.47	Call	Bond Future	89.1200	0.0891	164.3000	0.1643	84.358	0	0	500
2022/06/15	2032	02/02/2023	9.47	Put	Bond Future	9,970.3700	9.9704	9,339.3100	9.3393	(6.329)	0	0	0
2022/06/15	2032	02/02/2023	9.92	Call	Bond Future	238.2400	0.2382	394.0500	0.3941	65.400	0	0	750
2022/06/15	2032	02/02/2023	9.92	Put	Bond Future	7,584.6300	7.5846	7,034.2000	7.0342	(7.257)	0	0	0
2022/06/15	2032	02/02/2023			Bond Future	11.3243	85.6915	11.1823	86.3977	(1.254)	0.0000	0.0000	0
2022/06/15	2032	02/02/2023	11.84	Call	Bond Future	3,999.5600	3.9996	4,549.2500	4.5493	13.744	0	0	0
2022/06/15	2032	02/02/2023	11.84	Put	Bond Future	1,501.8700	1.5019	1,345.3200	1.3453	(10.424)	0	0	500
2022/06/15	2032	02/02/2023	12.75	Call	Bond Future	7,310.8900	7.3109	7,958.4700	7.9585	8.858	0	0	0
2022/06/15	2032	02/02/2023	12.75	Put	Bond Future	646.0500	0.6461	587.3900	0.5874	(9.080)	0	0	750
2022/06/15	2032	02/02/2023	10.38	Call	Bond Future	632.6500	0.6327	861.8400	0.8618	36.227	0	0	0
2022/06/15	2032	02/02/2023	10.38	Put	Bond Future	5,481.1200	5.4811	5,004.0700	5.0041	(8.704)	0	0	0
2022/06/15	2032	02/02/2023	10.39	Call	Bond Future	644.7900	0.6448	876.5800	0.8766	35.948	0	0	0
2022/06/15	2032	02/02/2023	10.39	Put	Bond Future	5,439.9800	5.4400	4,965.5300	4.9655	(8.722)	0	0	0
2022/06/15	2032	02/02/2023	10.16	Call	Bond Future	403.8100	0.4038	593.4100	0.5934	46.953	0	0	0
2022/06/15	2032	02/02/2023	10.16	Put	Bond Future	6,435.4200	6.4354	5,918.7800	5.9188	(8.028)	0	0	454
2022/06/15	2032	02/02/2023	9.31	Call	Bond Future	60.5100	0.0605	116.1200	0.1161	91.902	0	0	454
2022/06/15	2032	02/02/2023	9.31	Put	Bond Future	10,865.5100	10.8655	10,214.8800	10.2149	(5.988)	0	0	0
2022/06/15	2032	04/05/2023	10.89	Call	Bond Future	1,509.2600	1.5093	1,846.2000	1.8462	22.325	0	0	0
2022/06/15	2032	04/05/2023	10.89	Put	Bond Future	4,454.7300	4.4547	4,073.2800	4.0733	(8.563)	0	0	0
2022/06/15	2032	04/05/2023			Bond Future	11.4875	83.1139	11.3392	83.8323	(1.291)	0.0000	0.0000	0
2022/06/15	2032	04/05/2023	10.87	Call	Bond Future	1,473.5600	1.4736	1,805.2100	1.8052	22.507	0	0	0
2022/06/15	2032	04/05/2023	10.87	Put	Bond Future	4,520.0100	4.5200	4,133.2700	4.1333	(8.556)	0	0	0
2022/06/15	2032	04/05/2023	10.88	Call	Bond Future	1,491.2000	1.4912	1,825.6400	1.8256	22.428	0	0	0
2022/06/15	2032	04/05/2023	10.88	Put	Bond Future	4,487.1400	4.4871	4,103.1900	4.1032	(8.557)	0	0	0
2022/06/15	2033	04/08/2022			Bond Future	114.1856	114.1856	114.2189	114.2189	0.029	0.0000	0.0000	7,428
2022/06/15	2033	03/11/2022			Bond Future	114.5263	114.5263	114.5591	114.5591	0.029	0.0000	0.0000	0
2022/06/15	2033	02/02/2023			Bond Future	116.4115	116.4115	116.4439	116.4439	0.028	0.0000	0.0000	0
2022/06/15	2033	04/05/2023			Bond Future	117.2098	117.2098	117.2418	117.2418	0.027	0.0000	0.0000	0
2022/06/15	2037	04/08/2022	10.89	Call	Bond Future	313.3100	0.3133	420.2600	0.4203	34.136	0	0	0
2022/06/15	2037	04/08/2022	10.89	Put	Bond Future	3,500.7200	3.5007	2,924.1900	2.9242	(16.469)	0	0	0
2022/06/15	2037	04/08/2022	10.90	Call	Bond Future	325.0600	0.3251	435.2900	0.4353	33.911	0	0	0
2022/06/15	2037	04/08/2022	11.95	Call	Bond Future	3,539.4400	3.5394	4,061.8600	4.0619	14.760	0	0	0
2022/06/15	2037	04/08/2022	11.95	Put	Bond Future	454.4100	0.4544	293.3500	0.2934	(35.444)	0	0	1,050
2022/06/15	2037	04/08/2022	10.91	Put	Bond Future	3,399.2300	3.3992	2,829.4200	2.8294	(16.763)	0	0	0
2022/06/15	2037	04/08/2022			Bond Future	11.4131	79.8212	11.2984	80.5046	(1.006)	0.0000	0.0000	136,019
2022/06/15	2037	04/08/2022	10.10	Call	Bond Future	3.1000	0.0031	10.1000	0.0101	225.806	0	0	50
2022/06/15	2037	04/08/2022	10.10	Put	Bond Future	8,372.0600	8.3721	7,695.5800	7.6956	(8.080)	0	0	0
2022/06/15	2037	04/08/2022	10.90	Put	Bond Future	3,449.7800	3.4498	2,876.5300	2.8765	(16.617)	0	0	50
2022/06/15	2037	04/08/2022	10.91	Call	Bond Future	337.1300	0.3371	450.8000	0.4508	33.717	0	0	0
2022/06/15	2037	04/08/2022	11.21	Call	Bond Future	862.8600	0.8629	1,114.1900	1.1142	29.128	0	0	1,050
2022/06/15	2037	04/08/2022	11.21	Put	Bond Future	2,078.4900	2.0785	1,646.3400	1.6463	(20.792)	0	0	0

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2022/06/15	2037	04/08/2022	11.42	Call	Bond Future	1,443.6300	1.4436	1,784.0800	1.7841	23.583	0	0	0
2022/06/15	2037	04/08/2022	11.42	Put	Bond Future	1,402.8800	1.4029	1,059.8500	1.0598	(24.452)	0	0	50
2022/06/15	2037	03/11/2022	11.32	Call	Bond Future	1,512.8900	1.5129	1,869.4500	1.8694	23.568	0	0	0
2022/06/15	2037	03/11/2022	11.30	Put	Bond Future	3,182.8800	3.1829	2,840.7900	2.8408	(10.748)	0	0	0
2022/06/15	2037	03/11/2022	11.31	Call	Bond Future	1,488.6000	1.4886	1,841.9400	1.8419	23.736	0	0	0
2022/06/15	2037	03/11/2022	11.31	Put	Bond Future	3,147.5300	3.1475	2,808.2700	2.8083	(10.779)	0	0	0
2022/06/15	2037	03/11/2022			Bond Future	11.5928	80.9695	11.4737	81.6621	(1.028)	0.0000	0.0000	2,000
2022/06/15	2037	03/11/2022	11.32	Put	Bond Future	3,112.2800	3.1123	2,776.2400	2.7762	(10.797)	0	0	0
2022/06/15	2037	03/11/2022	11.30	Call	Bond Future	1,464.3400	1.4643	1,814.8500	1.8149	23.936	0	0	0
2022/06/15	2037	02/02/2023	11.03	Call	Bond Future	1,049.6600	1.0497	1,324.0000	1.3240	26.136	0	0	0
2022/06/15	2037	02/02/2023	11.03	Put	Bond Future	5,356.0200	5.3560	4,927.1800	4.9272	(8.007)	0	0	0
2022/06/15	2037	02/02/2023	11.04	Call	Bond Future	1,067.3000	1.0673	1,344.7200	1.3447	25.993	0	0	0
2022/06/15	2037	02/02/2023	11.04	Put	Bond Future	5,312.6200	5.3126	4,886.8600	4.8869	(8.014)	0	0	0
2022/06/15	2037	02/02/2023			Bond Future	11.7635	78.0290	11.6397	78.7322	(1.053)	0.0000	0.0000	0
2022/06/15	2037	02/02/2023	11.05	Call	Bond Future	1,084.9100	1.0849	1,365.6200	1.3656	25.874	0	0	0
2022/06/15	2037	02/02/2023	11.05	Put	Bond Future	5,269.2600	5.2693	4,846.7900	4.8468	(8.018)	0	0	0
2022/06/15	2037	04/05/2023	11.30	Call	Bond Future	1,702.9000	1.7029	2,006.8300	2.0068	17.848	0	0	0
2022/06/15	2037	04/05/2023	11.30	Put	Bond Future	5,202.8900	5.2029	4,791.5300	4.7915	(7.906)	0	0	0
2022/06/15	2037	04/05/2023	11.31	Call	Bond Future	1,723.2700	1.7233	2,030.2100	2.0302	17.811	0	0	0
2022/06/15	2037	04/05/2023	11.31	Put	Bond Future	5,164.3000	5.1643	4,755.9500	4.7560	(7.907)	0	0	0
2022/06/15	2037	04/05/2023			Bond Future	11.9129	79.4718	11.7843	80.1871	(1.079)	0.0000	0.0000	0
2022/06/15	2037	04/05/2023	11.32	Call	Bond Future	1,744.0700	1.7441	2,054.0200	2.0540	17.772	0	0	0
2022/06/15	2037	04/05/2023	11.32	Put	Bond Future	5,126.2000	5.1262	4,720.8600	4.7209	(7.907)	0	0	0
2022/06/15	2038	04/08/2022			Bond Future	128.4484	128.4484	128.9838	128.9838	0.417	0.0000	0.0000	4,102
2022/06/15	2038	03/11/2022			Bond Future	130.3259	130.3259	130.8682	130.8682	0.416	0.0000	0.0000	0
2022/06/15	2038	02/02/2023			Bond Future	130.5800	130.5800	131.1301	131.1301	0.421	0.0000	0.0000	0
2022/06/15	2038	04/05/2023			Bond Future	133.0114	133.0114	133.5706	133.5706	0.420	0.0000	0.0000	0
2022/06/15	2040	04/08/2022	9.70	Put	Bond Future	12,882.6100	12.8826	12,248.8700	12.2489	(4.919)	0	0	0
2022/06/15	2040	04/08/2022	11.05	Call	Bond Future	408.8400	0.4088	554.4900	0.5545	35.625	0	0	0
2022/06/15	2040	04/08/2022	11.05	Put	Bond Future	3,408.9900	3.4090	2,920.6000	2.9206	(14.327)	0	0	0
2022/06/15	2040	04/08/2022	12.24	Put	Bond Future	298.2500	0.2982	218.0500	0.2180	(26.890)	0	0	460
2022/06/15	2040	04/08/2022			Bond Future	11.5097	81.5191	11.4103	82.1531	(0.863)	0.0000	0.0000	125,105
2022/06/15	2040	04/08/2022	9.70	Call	Bond Future	0.0800	0.0001	0.3800	0.0004	375.000	0	0	460
2022/06/15	2040	04/08/2022	10.70	Call	Bond Future	85.0400	0.0850	136.1500	0.1362	60.101	0	0	460
2022/06/15	2040	04/08/2022	10.70	Put	Bond Future	5,487.6300	5.4876	4,904.7000	4.9047	(10.623)	0	0	0
2022/06/15	2040	04/08/2022	11.03	Call	Bond Future	380.5400	0.3805	517.5400	0.5175	36.001	0	0	0
2022/06/15	2040	04/08/2022	11.03	Put	Bond Future	3,515.1600	3.5152	3,018.1200	3.0181	(14.140)	0	0	0
2022/06/15	2040	04/08/2022	11.04	Call	Bond Future	394.5100	0.3945	535.8100	0.5358	35.817	0	0	0
2022/06/15	2040	04/08/2022	11.04	Put	Bond Future	3,461.8500	3.4619	2,969.1100	2.9691	(14.233)	0	0	0
2022/06/15	2040	04/08/2022	12.24	Call	Bond Future	4,729.1900	4.7292	5,283.0300	5.2830	11.711	0	0	0
2022/06/15	2040	03/11/2022	12.52	Call	Bond Future	5,870.6100	5.8706	6,330.4300	6.3304	7.833	0	0	0
2022/06/15	2040	03/11/2022	11.39	Call	Bond Future	1,608.1100	1.6081	1,860.3100	1.8603	15.683	0	0	0
2022/06/15	2040	03/11/2022	11.40	Call	Bond Future	1,634.1300	1.6341	1,889.8100	1.8898	15.646	0	0	0
2022/06/15	2040	03/11/2022	11.41	Put	Bond Future	3,383.9300	3.3839	3,000.3900	3.0004	(11.334)	0	0	0
2022/06/15	2040	03/11/2022	10.70	Call	Bond Future	367.1400	0.3671	431.1900	0.4312	17.446	0	0	1,100
2022/06/15	2040	03/11/2022	11.20	Call	Bond Future	1,158.1500	1.1581	1,344.0200	1.3440	16.049	0	0	1,100

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2022/06/15	2040	03/11/2022	11.20	Put	Bond Future	4,243.5400	4.2435	3,786.9100	3.7869	(10.761)	0	0	0
2022/06/15	2040	03/11/2022			Bond Future	11.6837	82.6918	11.5806	83.3343	(0.883)	0.0000	0.0000	3,965
2022/06/15	2040	03/11/2022	11.50	Call	Bond Future	1,908.0600	1.9081	2,197.5600	2.1976	15.172	0	0	1,500
2022/06/15	2040	03/11/2022	11.50	Put	Bond Future	3,058.3300	3.0583	2,705.3300	2.7053	(11.542)	0	0	0
2022/06/15	2040	03/11/2022	12.52	Put	Bond Future	945.4400	0.9454	762.7600	0.7628	(19.322)	0	0	1,100
2022/06/15	2040	03/11/2022	11.39	Put	Bond Future	3,459.6600	3.4597	3,069.3600	3.0694	(11.281)	0	0	0
2022/06/15	2040	03/11/2022	11.40	Put	Bond Future	3,421.5400	3.4215	3,034.7200	3.0347	(11.305)	0	0	0
2022/06/15	2040	03/11/2022	11.41	Call	Bond Future	1,660.5900	1.6606	1,919.5500	1.9196	15.594	0	0	0
2022/06/15	2040	03/11/2022	10.70	Put	Bond Future	6,841.2600	6.8413	6,262.8100	6.2628	(8.455)	0	0	0
2022/06/15	2040	03/11/2022	10.80	Call	Bond Future	482.5200	0.4825	550.5900	0.5506	14.107	0	0	1,500
2022/06/15	2040	03/11/2022	10.80	Put	Bond Future	6,261.9700	6.2620	5,687.5400	5.6875	(9.173)	0	0	0
2022/06/15	2040	02/02/2023	12.24	Call	Bond Future	4,443.7500	4.4438	4,918.6000	4.9186	10.686	0	0	0
2022/06/15	2040	02/02/2023	12.24	Put	Bond Future	2,134.0700	2.1341	1,956.7300	1.9567	(8.310)	0	0	0
2022/06/15	2040	02/02/2023	12.27	Call	Bond Future	4,559.7400	4.5597	5,038.4600	5.0385	10.499	0	0	0
2022/06/15	2040	02/02/2023	12.27	Put	Bond Future	2,077.2100	2.0772	1,903.7400	1.9037	(8.351)	0	0	400
2022/06/15	2040	02/02/2023	11.12	Call	Bond Future	1,170.8400	1.1708	1,431.5100	1.4315	22.264	0	0	0
2022/06/15	2040	02/02/2023	11.12	Put	Bond Future	5,781.5400	5.7815	5,390.0200	5.3900	(6.772)	0	0	0
2022/06/15	2040	02/02/2023	10.93	Call	Bond Future	838.5900	0.8386	1,045.9600	1.0460	24.728	0	0	0
2022/06/15	2040	02/02/2023	10.96	Call	Bond Future	887.2400	0.8872	1,102.0000	1.1020	24.205	0	0	400
2022/06/15	2040	02/02/2023	10.96	Put	Bond Future	6,565.7000	6.5657	6,128.2700	6.1283	(6.662)	0	0	0
2022/06/15	2040	02/02/2023			Bond Future	11.8491	79.5291	11.7420	80.1813	(0.904)	0.0000	0.0000	0
2022/06/15	2040	02/02/2023	11.10	Call	Bond Future	1,132.8900	1.1329	1,387.5600	1.3876	22.480	0	0	0
2022/06/15	2040	02/02/2023	11.10	Put	Bond Future	5,875.9200	5.8759	5,478.4000	5.4784	(6.765)	0	0	0
2022/06/15	2040	02/02/2023	11.11	Call	Bond Future	1,151.6600	1.1517	1,409.4300	1.4094	22.382	0	0	0
2022/06/15	2040	02/02/2023	11.11	Put	Bond Future	5,828.4800	5.8285	5,434.0600	5.4341	(6.767)	0	0	0
2022/06/15	2040	02/02/2023	10.21	Call	Bond Future	172.1900	0.1722	270.8700	0.2709	57.309	0	0	400
2022/06/15	2040	02/02/2023	10.21	Put	Bond Future	11,146.6000	11.1466	10,593.0900	10.5931	(4.966)	0	0	0
2022/06/15	2040	02/02/2023	10.93	Put	Bond Future	6,719.6000	6.7196	6,274.7800	6.2748	(6.620)	0	0	0
2022/06/15	2040	02/02/2023	10.18	Call	Bond Future	160.6500	0.1607	254.2300	0.2542	58.251	0	0	0
2022/06/15	2040	02/02/2023	10.18	Put	Bond Future	11,357.3300	11.3573	10,798.7200	10.7987	(4.918)	0	0	0
2022/06/15	2040	04/05/2023	12.78	Call	Bond Future	6,312.8700	6.3129	6,856.6100	6.8566	8.613	0	0	0
2022/06/15	2040	04/05/2023	12.78	Put	Bond Future	1,860.2900	1.8603	1,740.6300	1.7406	(6.432)	0	0	400
2022/06/15	2040	04/05/2023	13.45	Put	Bond Future	1,135.6800	1.1357	1,068.4000	1.0684	(5.924)	0	0	500
2022/06/15	2040	04/05/2023	11.43	Call	Bond Future	1,917.6200	1.9176	2,273.4800	2.2735	18.557	0	0	0
2022/06/15	2040	04/05/2023	11.43	Put	Bond Future	5,374.3600	5.3744	5,066.8200	5.0668	(5.722)	0	0	0
2022/06/15	2040	04/05/2023	10.73	Put	Bond Future	8,765.6000	8.7656	8,337.4200	8.3374	(4.885)	0	0	0
2022/06/15	2040	04/05/2023			Bond Future	11.9936	81.0000	11.8825	81.6634	(0.927)	0.0000	0.0000	0
2022/06/15	2040	04/05/2023	13.45	Call	Bond Future	9,072.3000	9.0723	9,668.4200	9.6684	6.571	0	0	0
2022/06/15	2040	04/05/2023	11.42	Call	Bond Future	1,894.6700	1.8947	2,247.7800	2.2478	18.637	0	0	0
2022/06/15	2040	04/05/2023	11.42	Put	Bond Future	5,414.8700	5.4149	5,104.5800	5.1046	(5.730)	0	0	0
2022/06/15	2040	04/05/2023	11.48	Call	Bond Future	2,035.0200	2.0350	2,403.9800	2.4040	18.131	0	0	500
2022/06/15	2040	04/05/2023	11.48	Put	Bond Future	5,175.5800	5.1756	4,881.1400	4.8811	(5.689)	0	0	0
2022/06/15	2040	04/05/2023	10.73	Call	Bond Future	675.5600	0.6756	910.7800	0.9108	34.819	0	0	500
2022/06/15	2040	04/05/2023	10.92	Call	Bond Future	933.8500	0.9339	1,183.9300	1.1839	26.779	0	0	400
2022/06/15	2040	04/05/2023	10.92	Put	Bond Future	7,727.0800	7.7271	7,313.7600	7.3138	(5.349)	0	0	0
2022/06/15	2040	04/05/2023	11.41	Call	Bond Future	1,871.8700	1.8719	2,222.2400	2.2222	18.718	0	0	0
2022/06/15	2040	04/05/2023	11.41	Put	Bond Future	5,455.6200	5.4556	5,142.5900	5.1426	(5.738)	0	0	0
2022/06/15	2040	04/05/2023	10.17	Call	Bond Future	252.2700	0.2523	368.3000	0.3683	45.994	0	0	400

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
2022/06/15	2040	04/05/2023	10.17	Put	Bond Future	12,345.0700	12.3451	11,797.7000	11.7977	(4.434)	0	0	0
2022/06/15	2044	04/08/2022	11.08	Call	Bond Future	421.5700	0.4216	586.0400	0.5860	39.014	0	0	0
2022/06/15	2044	04/08/2022	11.08	Put	Bond Future	3,469.0900	3.4691	2,925.1900	2.9252	(15.678)	0	0	0
2022/06/15	2044	04/08/2022	11.09	Call	Bond Future	436.5400	0.4365	605.9500	0.6059	38.807	0	0	0
2022/06/15	2044	04/08/2022	11.09	Put	Bond Future	3,415.6400	3.4156	2,876.6800	2.8767	(15.779)	0	0	0
2022/06/15	2044	04/08/2022			Bond Future	11.5395	78.2310	11.4301	78.9394	(0.949)	0.0000	0.0000	85,888
2022/06/15	2044	04/08/2022	11.10	Call	Bond Future	451.9700	0.4520	626.3900	0.6264	38.591	0	0	0
2022/06/15	2044	04/08/2022	11.10	Put	Bond Future	3,362.7500	3.3627	2,828.8000	2.8288	(15.878)	0	0	0
2022/06/15	2044	03/11/2022	11.40	Put	Bond Future	3,507.0500	3.5070	3,124.6100	3.1246	(10.905)	0	0	0
2022/06/15	2044	03/11/2022	11.41	Call	Bond Future	1,578.6100	1.5786	1,917.8100	1.9178	21.487	0	0	0
2022/06/15	2044	03/11/2022	11.41	Put	Bond Future	3,467.7500	3.4677	3,089.0400	3.0890	(10.921)	0	0	0
2022/06/15	2044	03/11/2022	10.60	Call	Bond Future	221.2400	0.2212	335.4800	0.3355	51.636	0	0	1,600
2022/06/15	2044	03/11/2022	10.60	Put	Bond Future	7,709.7600	7.7098	7,106.0900	7.1061	(7.830)	0	0	0
2022/06/15	2044	03/11/2022	11.30	Call	Bond Future	1,306.0100	1.3060	1,602.1800	1.6022	22.677	0	0	1,600
2022/06/15	2044	03/11/2022	11.30	Put	Bond Future	3,918.9700	3.9190	3,497.2300	3.4972	(10.762)	0	0	0
2022/06/15	2044	03/11/2022			Bond Future	11.7052	79.3565	11.5916	80.0744	(0.971)	0.0000	0.0000	0
2022/06/15	2044	03/11/2022	11.40	Call	Bond Future	1,552.5600	1.5526	1,888.0300	1.8880	21.608	0	0	0
2022/06/15	2044	03/11/2022	11.39	Call	Bond Future	1,526.7600	1.5268	1,858.2900	1.8583	21.715	0	0	0
2022/06/15	2044	03/11/2022	11.39	Put	Bond Future	3,546.6900	3.5467	3,160.3100	3.1603	(10.894)	0	0	0
2022/06/15	2044	02/02/2023	11.15	Call	Bond Future	1,231.7300	1.2317	1,514.1600	1.5142	22.930	0	0	0
2022/06/15	2044	02/02/2023	11.15	Put	Bond Future	5,816.5600	5.8166	5,370.0800	5.3701	(7.676)	0	0	0
2022/06/15	2044	02/02/2023	11.14	Call	Bond Future	1,211.9600	1.2120	1,491.0600	1.4911	23.029	0	0	0
2022/06/15	2044	02/02/2023	11.14	Put	Bond Future	5,864.3900	5.8644	5,414.5800	5.4146	(7.670)	0	0	0
2022/06/15	2044	02/02/2023			Bond Future	11.8625	76.2648	11.7445	76.9937	(0.995)	0.0000	0.0000	0
2022/06/15	2044	02/02/2023	11.16	Call	Bond Future	1,251.7000	1.2517	1,537.2300	1.5372	22.811	0	0	0
2022/06/15	2044	02/02/2023	11.16	Put	Bond Future	5,769.0200	5.7690	5,325.6400	5.3256	(7.686)	0	0	0
2022/06/15	2044	04/05/2023	11.42	Call	Bond Future	1,922.1400	1.9221	2,293.0200	2.2930	19.295	0	0	0
2022/06/15	2044	04/05/2023	11.42	Put	Bond Future	5,544.2300	5.5442	5,173.6300	5.1736	(6.684)	0	0	0
2022/06/15	2044	04/05/2023	11.41	Call	Bond Future	1,898.8500	1.8988	2,267.0800	2.2671	19.392	0	0	0
2022/06/15	2044	04/05/2023	11.41	Put	Bond Future	5,585.9800	5.5860	5,212.7300	5.2127	(6.682)	0	0	0
2022/06/15	2044	04/05/2023			Bond Future	11.9995	77.6755	11.8771	78.4169	(1.020)	0.0000	0.0000	0
2022/06/15	2044	04/05/2023	11.43	Call	Bond Future	1,945.5800	1.9456	2,319.3900	2.3194	19.213	0	0	0
2022/06/15	2044	04/05/2023	11.43	Put	Bond Future	5,502.7200	5.5027	5,135.0500	5.1350	(6.682)	0	0	0
2022/06/15	2046	04/08/2022			Bond Future	117.9253	117.9253	118.3522	118.3522	0.362	0.0000	0.0000	16,569
2022/06/15	2046	03/11/2022			Bond Future	117.6931	117.6931	118.1251	118.1251	0.367	0.0000	0.0000	1,566
2022/06/15	2046	02/02/2023			Bond Future	119.6312	119.6312	120.0695	120.0695	0.366	0.0000	0.0000	0
2022/06/15	2046	04/05/2023			Bond Future	119.8427	119.8427	120.2880	120.2880	0.372	0.0000	0.0000	0
2022/06/15	2050	04/08/2022			Bond Future	119.0838	119.0838	120.0094	120.0094	0.777	0.0000	0.0000	11,293
2022/06/15	2050	03/11/2022			Bond Future	120.8237	120.8237	121.7619	121.7619	0.777	0.0000	0.0000	0
2022/06/15	2050	02/02/2023			Bond Future	120.7119	120.7119	121.6649	121.6649	0.789	0.0000	0.0000	0
2022/06/15	2050	04/05/2023			Bond Future	122.9590	122.9590	123.9284	123.9284	0.788	0.0000	0.0000	0
2022/06/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	8608	21/12/2026			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	AL37	04/08/2022			Index Future	813.2820	813.2820	817.2110	817.2110	0.483	0.0000	0.0000	0
2022/06/15	AL37	03/11/2022			Index Future	825.0940	825.0940	829.0730	829.0730	0.482	0.0000	0.0000	0
2022/06/15	AL37	02/02/2023			Index Future	838.4800	838.4800	842.5180	842.5180	0.482	0.0000	0.0000	0
2022/06/15	AL37	04/05/2023			Index Future	853.8790	853.8790	857.9830	857.9830	0.481	0.0000	0.0000	0
2022/06/15	AL7T	04/08/2022			Index Future	919.3180	919.3180	925.8610	925.8610	0.712	0.0000	0.0000	0
2022/06/15	AL7T	03/11/2022			Index Future	932.6690	932.6690	939.3000	939.3000	0.711	0.0000	0.0000	0
2022/06/15	AL7T	02/02/2023			Index Future	947.8010	947.8010	954.5320	954.5320	0.710	0.0000	0.0000	0
2022/06/15	AL7T	04/05/2023			Index Future	965.2070	965.2070	972.0530	972.0530	0.709	0.0000	0.0000	0
2022/06/15	ALBI	04/08/2022			Index Future	817.6740	817.6740	823.4670	823.4670	0.708	0.0000	0.0000	136
2022/06/15	ALBI	03/11/2022			Index Future	829.5490	829.5490	835.4200	835.4200	0.708	0.0000	0.0000	0
2022/06/15	ALBI	02/02/2023			Index Future	843.0090	843.0090	848.9680	848.9680	0.707	0.0000	0.0000	0
2022/06/15	ALBI	04/05/2023			Index Future	858.4900	858.4900	864.5510	864.5510	0.706	0.0000	0.0000	0
2022/06/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C202	07/12/2033			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/15	ES33	04/08/2022			Bond Future	12.2322	74.6713	12.1169	75.2227	(0.943)	0.0000	0.0000	350
2022/06/15	ES33	03/11/2022			Bond Future	12.4668	71.9804	12.3466	72.5392	(0.964)	0.0000	0.0000	0
2022/06/15	ES33	02/02/2023			Bond Future	12.6945	73.1674	12.5691	73.7348	(0.988)	0.0000	0.0000	0
2022/06/15	ES33	04/05/2023			Bond Future	12.8934	70.7429	12.7627	71.3201	(1.014)	0.0000	0.0000	0
2022/06/15	ES42	04/08/2022			Bond Future	12.6053	72.8130	12.5056	73.3565	(0.791)	0.0000	0.0000	4,769
2022/06/15	ES42	03/11/2022			Bond Future	12.8208	69.6176	12.7168	70.1684	(0.811)	0.0000	0.0000	0
2022/06/15	ES42	02/02/2023			Bond Future	13.0225	70.7674	12.9141	71.3267	(0.832)	0.0000	0.0000	0
2022/06/15	ES42	04/05/2023			Bond Future	13.2074	67.8268	13.0944	68.3958	(0.855)	0.0000	0.0000	0
2022/06/15	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/15	GOVI	04/08/2022	819.28	Put	GOVI	128,920.0000	12.8920	71,200.0000	7.1200	(44.772)	0	0	0
2022/06/15	GOVI	04/08/2022			GOVI	806.3880	806.3880	812.1600	812.1600	0.716	0.0000	0.0000	1,111
2022/06/15	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/15	GOVI	04/08/2022	819.26	Put	GOVI	128,720.0000	12.8720	71,000.0000	7.1000	(44.842)	0	0	0
2022/06/15	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/15	GOVI	04/08/2022	819.27	Put	GOVI	128,820.0000	12.8820	71,100.0000	7.1100	(44.807)	0	0	0
2022/06/15	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	35,390.0000	3.5390	100.000	0	0	0
2022/06/15	GOVI	03/11/2022	820.41	Put	GOVI	23,110.0000	2.3110	0.0000	0.0000	(100.000)	0	0	0
2022/06/15	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	35,290.0000	3.5290	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/15	GOVI	03/11/2022	820.42	Put	GOVI	23,210.0000	2.3210	0.0000	0.0000	(100.000)	0	0	0
2022/06/15	GOVI	03/11/2022			GOVI	818.0990	818.0990	823.9490	823.9490	0.715	0.0000	0.0000	0
2022/06/15	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	35,190.0000	3.5190	100.000	0	0	0
2022/06/15	GOVI	03/11/2022	820.43	Put	GOVI	23,310.0000	2.3310	0.0000	0.0000	(100.000)	0	0	0
2022/06/15	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/15	GOVI	02/02/2023	850.82	Put	GOVI	194,470.0000	19.4470	135,100.0000	13.5100	(30.529)	0	0	0
2022/06/15	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/15	GOVI	02/02/2023	850.83	Put	GOVI	194,570.0000	19.4570	135,200.0000	13.5200	(30.513)	0	0	0
2022/06/15	GOVI	02/02/2023			GOVI	831.3730	831.3730	837.3100	837.3100	0.714	0.0000	0.0000	0
2022/06/15	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/15	GOVI	02/02/2023	850.84	Put	GOVI	194,670.0000	19.4670	135,300.0000	13.5300	(30.498)	0	0	0
2022/06/15	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/15	GOVI	04/05/2023	852.86	Put	GOVI	62,200.0000	6.2200	1,810.0000	0.1810	(97.090)	0	0	0
2022/06/15	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/15	GOVI	04/05/2023	852.87	Put	GOVI	62,300.0000	6.2300	1,910.0000	0.1910	(96.934)	0	0	0
2022/06/15	GOVI	04/05/2023			GOVI	846.6400	846.6400	852.6790	852.6790	0.713	0.0000	0.0000	0
2022/06/15	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/15	GOVI	04/05/2023	852.88	Put	GOVI	62,400.0000	6.2400	2,010.0000	0.2010	(96.779)	0	0	0
2022/06/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/15	IGOV	04/08/2022			Index Future	319.0630	319.0630	320.0870	320.0870	0.321	0.0000	0.0000	759
2022/06/15	IGOV	03/11/2022			Index Future	323.7750	323.7750	324.8110	324.8110	0.320	0.0000	0.0000	16
2022/06/15	IGOV	02/02/2023			Index Future	329.1050	329.1050	330.1560	330.1560	0.319	0.0000	0.0000	0
2022/06/15	IGOV	04/05/2023			Index Future	335.2240	335.2240	336.2920	336.2920	0.319	0.0000	0.0000	0
2022/06/15	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2022/06/15	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.9250	95.0750	0.000	0.0000	0.0000	0
2022/06/15	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0750	94.9250	(0.197)	0.0000	0.0000	0
2022/06/15	JBAF	17/08/2022			Jibar Tradeable Future	5.5900	94.4100	5.5700	94.4300	(0.358)	0.0000	0.0000	0
2022/06/15	JBAF	21/09/2022			Jibar Tradeable Future	5.7250	94.2750	5.6950	94.3050	(0.524)	0.0000	0.0000	0
2022/06/15	JBAF	19/10/2022			Jibar Tradeable Future	6.2000	93.8000	6.1600	93.8400	(0.645)	0.0000	0.0000	0
2022/06/15	JBAF	16/11/2022			Jibar Tradeable Future	6.3000	93.7000	6.2700	93.7300	(0.476)	0.0000	0.0000	0
2022/06/15	JBAF	21/12/2022			Jibar Tradeable Future	6.7600	93.2400	6.7100	93.2900	(0.740)	0.0000	0.0000	68
2022/06/15	JBAF	15/03/2023			Jibar Tradeable Future	7.3550	92.6450	7.2850	92.7150	(0.952)	0.0000	0.0000	0
2022/06/15	JBAF	21/06/2023			Jibar Tradeable Future	7.8800	92.1200	7.7500	92.2500	(1.650)	0.0000	0.0000	0
2022/06/15	JBAF	20/09/2023			Jibar Tradeable Future	8.1200	91.8800	7.9800	92.0200	(1.724)	0.0000	0.0000	75
2022/06/15	JBAF	20/12/2023			Jibar Tradeable Future	8.3350	91.6650	8.1950	91.8050	(1.680)	0.0000	0.0000	172
2022/06/15	JBAF	20/03/2024			Jibar Tradeable Future	8.4550	91.5450	8.3050	91.6950	(1.774)	0.0000	0.0000	0
2022/06/15	JBAF	19/06/2024			Jibar Tradeable Future	8.5500	8.5500	8.5500	91.4500	0.000	0.0000	0.0000	0
2022/06/15	R023	04/08/2022	6.05	Call	Bond Future	205.2100	0.2052	216.8200	0.2168	5.658	0	0	0
2022/06/15	R023	04/08/2022	6.05	Put	Bond Future	42.9100	0.0429	33.1000	0.0331	(22.862)	0	0	0
2022/06/15	R023	04/08/2022			Bond Future	5.7529	104.5068	5.7138	104.5283	(0.680)	0.0000	0.0000	24,072
2022/06/15	R023	04/08/2022	6.03	Call	Bond Future	196.6500	0.1966	207.8800	0.2079	5.711	0	0	0
2022/06/15	R023	04/08/2022	6.03	Put	Bond Future	45.2600	0.0453	35.0700	0.0351	(22.514)	0	0	0
2022/06/15	R023	04/08/2022	6.04	Call	Bond Future	200.9800	0.2010	212.4000	0.2124	5.682	0	0	0
2022/06/15	R023	04/08/2022	6.04	Put	Bond Future	44.1300	0.0441	34.1300	0.0341	(22.660)	0	0	0
2022/06/15	R023	03/11/2022	6.25	Call	Bond Future	209.6100	0.2096	223.4200	0.2234	6.588	0	0	0
2022/06/15	R023	03/11/2022	6.25	Put	Bond Future	37.9600	0.0380	30.8600	0.0309	(18.704)	0	0	0
2022/06/15	R023	03/11/2022	6.26	Call	Bond Future	212.1100	0.2121	226.0000	0.2260	6.548	0	0	0
2022/06/15	R023	03/11/2022	6.26	Put	Bond Future	37.4000	0.0374	30.3800	0.0304	(18.770)	0	0	0
2022/06/15	R023	03/11/2022			Bond Future	5.6916	102.0920	5.6237	102.1129	(1.193)	0.0000	0.0000	0
2022/06/15	R023	03/11/2022	6.27	Call	Bond Future	214.6300	0.2146	228.6000	0.2286	6.509	0	0	0
2022/06/15	R023	03/11/2022	6.27	Put	Bond Future	36.8500	0.0369	29.9100	0.0299	(18.833)	0	0	0
2022/06/15	R035	04/08/2022	9.53	Call	Bond Future	0.1500	0.0002	0.8500	0.0009	466.667	0	0	400
2022/06/15	R035	04/08/2022	9.53	Put	Bond Future	10,819.7300	10.8197	10,231.3400	10.2313	(5.438)	0	0	0
2022/06/15	R035	04/08/2022	9.84	Call	Bond Future	1.8000	0.0018	6.0100	0.0060	233.889	0	0	100
2022/06/15	R035	04/08/2022	9.84	Put	Bond Future	8,687.5600	8.6876	8,102.6800	8.1027	(6.732)	0	0	0
2022/06/15	R035	04/08/2022	10.53	Put	Bond Future	4,333.4900	4.3335	3,794.1600	3.7942	(12.446)	0	0	0
2022/06/15	R035	04/08/2022	11.13	Put	Bond Future	1,657.7700	1.6578	1,324.5300	1.3245	(20.102)	0	0	100
2022/06/15	R035	04/08/2022	10.64	Call	Bond Future	254.7300	0.2547	329.1500	0.3291	29.215	0	0	0
2022/06/15	R035	04/08/2022	10.64	Put	Bond Future	3,735.5800	3.7356	3,220.9100	3.2209	(13.778)	0	0	100
2022/06/15	R035	04/08/2022	10.72	Call	Bond Future	343.9200	0.3439	440.1100	0.4401	27.969	0	0	0
2022/06/15	R035	04/08/2022	10.72	Put	Bond Future	3,327.1200	3.3271	2,834.2200	2.8342	(14.815)	0	0	0
2022/06/15	R035	04/08/2022	10.73	Call	Bond Future	356.4500	0.3565	455.6300	0.4556	27.824	0	0	0
2022/06/15	R035	04/08/2022	10.73	Put	Bond Future	3,277.7200	3.2777	2,787.8100	2.7878	(14.947)	0	0	0
2022/06/15	R035	04/08/2022			Bond Future	11.2136	88.3631	11.1141	88.9522	(0.887)	0.0000	0.0000	131,628
2022/06/15	R035	04/08/2022	10.53	Call	Bond Future	161.7700	0.1618	211.5300	0.2115	30.760	0	0	400
2022/06/15	R035	04/08/2022	10.74	Call	Bond Future	369.3900	0.3694	471.5200	0.4715	27.648	0	0	0
2022/06/15	R035	04/08/2022	10.74	Put	Bond Future	3,228.8000	3.2288	2,741.8400	2.7418	(15.082)	0	0	0
2022/06/15	R035	04/08/2022	11.13	Call	Bond Future	1,163.0500	1.1631	1,418.9000	1.4189	21.998	0	0	0
2022/06/15	R035	04/08/2022	12.18	Call	Bond Future	5,577.0400	5.5770	6,122.1900	6.1222	9.775	0	0	0
2022/06/15	R035	04/08/2022	12.18	Put	Bond Future	144.9400	0.1449	101.0000	0.1010	(30.316)	0	0	400

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
2022/06/15	R035	03/11/2022	11.15	Call	Bond Future	1,538.6800	1.5387	1,799.9600	1.8000	16.981	0	0	0
2022/06/15	R035	03/11/2022	11.15	Put	Bond Future	3,016.7300	3.0167	2,681.1400	2.6811	(11.124)	0	0	0
2022/06/15	R035	03/11/2022	12.68	Call	Bond Future	7,367.1000	7.3671	7,874.1100	7.8741	6.882	0	0	0
2022/06/15	R035	03/11/2022	12.68	Put	Bond Future	477.8400	0.4778	387.9800	0.3880	(18.805)	0	0	1,000
2022/06/15	R035	03/11/2022	10.99	Call	Bond Future	1,172.5700	1.1726	1,381.0200	1.3810	17.777	0	0	0
2022/06/15	R035	03/11/2022	10.99	Put	Bond Future	3,600.4100	3.6004	3,211.9900	3.2120	(10.788)	0	0	582
2022/06/15	R035	03/11/2022	11.05	Call	Bond Future	1,302.8600	1.3029	1,531.2600	1.5313	17.531	0	0	1,000
2022/06/15	R035	03/11/2022	10.57	Call	Bond Future	480.0300	0.4800	561.3900	0.5614	16.949	0	0	0
2022/06/15	R035	03/11/2022	10.57	Put	Bond Future	5,473.9600	5.4740	4,958.4500	4.9585	(9.417)	0	0	582
2022/06/15	R035	03/11/2022			Bond Future	11.4041	85.1478	11.3007	85.7447	(0.907)	0.0000	0.0000	3,020
2022/06/15	R035	03/11/2022	11.14	Call	Bond Future	1,514.0200	1.5140	1,771.9200	1.7719	17.034	0	0	0
2022/06/15	R035	03/11/2022	11.14	Put	Bond Future	3,051.0000	3.0510	2,712.0300	2.7120	(11.110)	0	0	0
2022/06/15	R035	03/11/2022	11.05	Put	Bond Future	3,372.7700	3.3728	3,004.3000	3.0043	(10.925)	0	0	0
2022/06/15	R035	03/11/2022	11.13	Call	Bond Future	1,489.8000	1.4898	1,744.3200	1.7443	17.084	0	0	0
2022/06/15	R035	03/11/2022	11.13	Put	Bond Future	3,085.7600	3.0858	2,743.4100	2.7434	(11.095)	0	0	0
2022/06/15	R035	03/11/2022	9.82	Call	Bond Future	41.7600	0.0418	87.0200	0.0870	108.381	0	0	582
2022/06/15	R035	03/11/2022	9.82	Put	Bond Future	9,894.2300	9.8942	9,342.6200	9.3426	(5.575)	0	0	0
2022/06/15	R035	03/11/2022	10.30	Call	Bond Future	220.6900	0.2207	298.8000	0.2988	35.394	0	0	1,000
2022/06/15	R035	03/11/2022	10.30	Put	Bond Future	6,921.8100	6.9218	6,403.0500	6.4030	(7.495)	0	0	0
2022/06/15	R035	02/02/2023	11.94	Call	Bond Future	3,936.5800	3.9366	4,393.3600	4.3934	11.603	0	0	0
2022/06/15	R035	02/02/2023	13.22	Put	Bond Future	622.8400	0.6228	585.2700	0.5853	(6.032)	0	0	1,000
2022/06/15	R035	02/02/2023	10.88	Call	Bond Future	1,083.3000	1.0833	1,341.9500	1.3419	23.876	0	0	0
2022/06/15	R035	02/02/2023	10.88	Put	Bond Future	5,171.0100	5.1710	4,823.8800	4.8239	(6.713)	0	0	0
2022/06/15	R035	02/02/2023	10.66	Call	Bond Future	732.9600	0.7330	932.2700	0.9323	27.192	0	0	0
2022/06/15	R035	02/02/2023	10.66	Put	Bond Future	6,154.1100	6.1541	5,747.6400	5.7476	(6.605)	0	0	582
2022/06/15	R035	02/02/2023	10.30	Put	Bond Future	7,997.9000	7.9979	7,548.0100	7.5480	(5.625)	0	0	0
2022/06/15	R035	02/02/2023	10.60	Call	Bond Future	650.8500	0.6508	836.2500	0.8363	28.486	0	0	0
2022/06/15	R035	02/02/2023	10.60	Put	Bond Future	6,440.6800	6.4407	6,020.3000	6.0203	(6.527)	0	0	0
2022/06/15	R035	02/02/2023	10.64	Put	Bond Future	6,248.6100	6.2486	5,837.5400	5.8375	(6.579)	0	0	0
2022/06/15	R035	02/02/2023	9.81	Call	Bond Future	109.0400	0.1090	182.3700	0.1824	67.251	0	0	582
2022/06/15	R035	02/02/2023	9.81	Put	Bond Future	10,961.8600	10.9619	10,429.4100	10.4294	(4.857)	0	0	0
2022/06/15	R035	02/02/2023	9.85	Call	Bond Future	120.0800	0.1201	199.0900	0.1991	65.798	0	0	0
2022/06/15	R035	02/02/2023	9.89	Call	Bond Future	132.0500	0.1321	217.0600	0.2171	64.377	0	0	400
2022/06/15	R035	02/02/2023	9.89	Put	Bond Future	10,453.9900	10.4540	9,933.2200	9.9332	(4.982)	0	0	0
2022/06/15	R035	02/02/2023			Bond Future	11.5854	86.5312	11.4778	87.1370	(0.929)	0.0000	0.0000	0
2022/06/15	R035	02/02/2023	11.94	Put	Bond Future	1,985.0500	1.9850	1,836.0500	1.8360	(7.506)	0	0	0
2022/06/15	R035	02/02/2023	11.98	Call	Bond Future	4,080.6400	4.0806	4,540.5600	4.5406	11.271	0	0	0
2022/06/15	R035	02/02/2023	11.98	Put	Bond Future	1,913.1200	1.9131	1,767.2600	1.7673	(7.624)	0	0	400
2022/06/15	R035	02/02/2023	13.22	Call	Bond Future	9,092.2400	9.0922	9,660.4500	9.6604	6.249	0	0	0
2022/06/15	R035	02/02/2023	11.05	Call	Bond Future	1,408.2200	1.4082	1,717.0100	1.7170	21.928	0	0	1,000
2022/06/15	R035	02/02/2023	11.05	Put	Bond Future	4,485.0100	4.4850	4,188.0200	4.1880	(6.622)	0	0	0
2022/06/15	R035	02/02/2023	11.06	Call	Bond Future	1,428.5700	1.4286	1,740.1900	1.7402	21.813	0	0	0
2022/06/15	R035	02/02/2023	11.06	Put	Bond Future	4,446.4100	4.4464	4,152.2500	4.1523	(6.616)	0	0	582
2022/06/15	R035	02/02/2023	10.86	Call	Bond Future	1,048.2800	1.0483	1,301.0200	1.3010	24.110	0	0	0
2022/06/15	R035	02/02/2023	10.86	Put	Bond Future	5,256.0300	5.2560	4,902.9900	4.9030	(6.717)	0	0	0
2022/06/15	R035	02/02/2023	10.87	Call	Bond Future	1,065.7000	1.0657	1,321.5200	1.3215	24.005	0	0	0
2022/06/15	R035	02/02/2023	10.87	Put	Bond Future	5,213.4000	5.2134	4,863.4400	4.8634	(6.713)	0	0	0
2022/06/15	R035	02/02/2023	10.30	Call	Bond Future	331.7200	0.3317	487.6100	0.4876	46.994	0	0	1,000

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
2022/06/15	R035	02/02/2023	10.64	Call	Bond Future	704.8100	0.7048	899.5200	0.8995	27.626	0	0	400
2022/06/15	R035	02/02/2023	9.85	Put	Bond Future	10,706.9400	10.7069	10,180.1700	10.1802	(4.920)	0	0	0
2022/06/15	R035	04/05/2023	11.22	Put	Bond Future	4,758.0500	4.7581	4,445.0300	4.4450	(6.579)	0	0	0
2022/06/15	R035	04/05/2023	12.46	Call	Bond Future	5,661.8700	5.6619	6,091.9300	6.0919	7.596	0	0	0
2022/06/15	R035	04/05/2023	12.46	Put	Bond Future	1,819.5400	1.8195	1,633.5100	1.6335	(10.224)	0	0	400
2022/06/15	R035	04/05/2023	13.18	Call	Bond Future	8,459.9600	8.4600	8,962.2300	8.9622	5.937	0	0	0
2022/06/15	R035	04/05/2023	13.18	Put	Bond Future	1,056.5000	1.0565	942.6800	0.9427	(10.773)	0	0	500
2022/06/15	R035	04/05/2023	11.17	Call	Bond Future	1,764.2800	1.7643	2,054.5000	2.0545	16.450	0	0	500
2022/06/15	R035	04/05/2023	11.20	Call	Bond Future	1,827.7300	1.8277	2,125.4800	2.1255	16.291	0	0	0
2022/06/15	R035	04/05/2023	11.21	Call	Bond Future	1,849.0700	1.8491	2,149.6300	2.1496	16.255	0	0	0
2022/06/15	R035	04/05/2023	10.60	Call	Bond Future	795.4500	0.7955	985.2500	0.9853	23.861	0	0	400
2022/06/15	R035	04/05/2023	10.60	Put	Bond Future	7,358.8600	7.3589	6,932.5700	6.9326	(5.793)	0	0	0
2022/06/15	R035	04/05/2023			Bond Future	11.7342	83.6297	11.6224	84.2458	(0.953)	0.0000	0.0000	0
2022/06/15	R035	04/05/2023	11.22	Call	Bond Future	1,870.5500	1.8706	2,173.6200	2.1736	16.202	0	0	0
2022/06/15	R035	04/05/2023	11.17	Put	Bond Future	4,940.1700	4.9402	4,614.3000	4.6143	(6.596)	0	0	0
2022/06/15	R035	04/05/2023	11.20	Put	Bond Future	4,830.4200	4.8304	4,512.0800	4.5121	(6.590)	0	0	0
2022/06/15	R035	04/05/2023	11.21	Put	Bond Future	4,794.1400	4.7941	4,478.6100	4.4786	(6.582)	0	0	0
2022/06/15	R035	04/05/2023	9.85	Call	Bond Future	201.1600	0.2012	300.3700	0.3004	49.319	0	0	400
2022/06/15	R035	04/05/2023	9.85	Put	Bond Future	11,515.9900	11.5160	10,999.1100	10.9991	(4.488)	0	0	0
2022/06/15	R035	04/05/2023	10.42	Call	Bond Future	582.5300	0.5825	764.3200	0.7643	31.207	0	0	500
2022/06/15	R035	04/05/2023	10.42	Put	Bond Future	8,254.9500	8.2550	7,820.6500	7.8207	(5.261)	0	0	0
2022/06/15	R186	04/08/2022	7.96	Call	Bond Future	12.6400	0.0126	40.1100	0.0401	217.326	0	0	3,600
2022/06/15	R186	04/08/2022	8.15	Call	Bond Future	35.6600	0.0357	86.4600	0.0865	142.457	0	0	0
2022/06/15	R186	04/08/2022	8.15	Put	Bond Future	3,215.3600	3.2154	2,721.4000	2.7214	(15.363)	0	0	0
2022/06/15	R186	04/08/2022	9.78	Call	Bond Future	2,933.0800	2.9331	3,416.6500	3.4167	16.487	0	0	0
2022/06/15	R186	04/08/2022	9.78	Put	Bond Future	131.3600	0.1314	70.1700	0.0702	(46.582)	0	0	3,600
2022/06/15	R186	04/08/2022			Bond Future	9.0021	106.7199	8.8538	107.2646	(1.647)	0.0000	0.0000	81,975
2022/06/15	R186	04/08/2022	6.96	Call	Bond Future	0.0500	0.0001	0.7500	0.0008	1400.000	0	0	3,600
2022/06/15	R186	04/08/2022	6.96	Put	Bond Future	7,823.8300	7.8238	7,279.7700	7.2798	(6.954)	0	0	0
2022/06/15	R186	04/08/2022	7.96	Put	Bond Future	3,917.6600	3.9177	3,400.3700	3.4004	(13.204)	0	0	0
2022/06/15	R186	04/08/2022	8.13	Call	Bond Future	32.1500	0.0321	79.8600	0.0799	148.398	0	0	0
2022/06/15	R186	04/08/2022	8.13	Put	Bond Future	3,287.9200	3.2879	2,790.8700	2.7909	(15.117)	0	0	0
2022/06/15	R186	04/08/2022	8.14	Call	Bond Future	33.8700	0.0339	83.1000	0.0831	145.350	0	0	0
2022/06/15	R186	04/08/2022	8.14	Put	Bond Future	3,251.6000	3.2516	2,756.0700	2.7561	(15.240)	0	0	0
2022/06/15	R186	03/11/2022	8.91	Put	Bond Future	1,914.3600	1.9144	1,597.6300	1.5976	(16.545)	0	0	4,310
2022/06/15	R186	03/11/2022	8.53	Call	Bond Future	372.3800	0.3724	536.9500	0.5370	44.194	0	0	0
2022/06/15	R186	03/11/2022	8.53	Put	Bond Future	2,836.9600	2.8370	2,449.7800	2.4498	(13.648)	0	0	0
2022/06/15	R186	03/11/2022	8.54	Call	Bond Future	380.6500	0.3806	547.0500	0.5470	43.715	0	0	0
2022/06/15	R186	03/11/2022	8.54	Put	Bond Future	2,809.6800	2.8097	2,424.3300	2.4243	(13.715)	0	0	0
2022/06/15	R186	03/11/2022			Bond Future	9.2334	108.2533	9.0741	108.8050	(1.725)	0.0000	0.0000	11,129
2022/06/15	R186	03/11/2022	8.55	Call	Bond Future	389.0400	0.3890	557.2800	0.5573	43.245	0	0	0
2022/06/15	R186	03/11/2022	8.55	Put	Bond Future	2,782.5400	2.7825	2,399.0300	2.3990	(13.783)	0	0	0
2022/06/15	R186	03/11/2022	8.91	Call	Bond Future	790.2300	0.7902	1,025.2500	1.0253	29.741	0	0	0
2022/06/15	R186	03/11/2022	8.23	Call	Bond Future	181.7500	0.1818	296.2500	0.2963	62.999	0	0	4,310
2022/06/15	R186	03/11/2022	8.23	Put	Bond Future	3,719.6500	3.7196	3,282.4000	3.2824	(11.755)	0	0	0
2022/06/15	R186	02/02/2023	8.33	Call	Bond Future	310.4400	0.3104	451.0800	0.4511	45.303	0	0	0
2022/06/15	R186	02/02/2023	8.33	Put	Bond Future	4,009.4200	4.0094	3,590.2400	3.5902	(10.455)	0	0	0

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2022/06/15	R186	02/02/2023	8.32	Call	Bond Future	304.3900	0.3044	444.9700	0.4450	46.184	0	0	0
2022/06/15	R186	02/02/2023	8.32	Put	Bond Future	4,037.3100	4.0373	3,618.0700	3.6181	(10.384)	0	0	0
2022/06/15	R186	02/02/2023			Bond Future	9.4442	104.7170	9.2724	105.2769	(1.819)	0.0000	0.0000	0
2022/06/15	R186	02/02/2023	8.34	Call	Bond Future	316.3600	0.3164	457.2500	0.4573	44.535	0	0	0
2022/06/15	R186	02/02/2023	8.34	Put	Bond Future	3,981.4100	3.9814	3,562.4800	3.5625	(10.522)	0	0	0
2022/06/15	R186	04/05/2023	8.83	Put	Bond Future	3,255.4000	3.2554	2,882.2400	2.8822	(11.463)	0	0	0
2022/06/15	R186	04/05/2023	8.84	Call	Bond Future	847.2600	0.8473	1,045.5100	1.0455	23.399	0	0	0
2022/06/15	R186	04/05/2023			Bond Future	9.6119	106.6481	9.4259	107.2173	(1.936)	0.0000	0.0000	0
2022/06/15	R186	04/05/2023	8.83	Call	Bond Future	836.7800	0.8368	1,032.7500	1.0328	23.420	0	0	0
2022/06/15	R186	04/05/2023	8.84	Put	Bond Future	3,234.5100	3.2345	2,863.6300	2.8636	(11.466)	0	0	0
2022/06/15	R186	04/05/2023	8.82	Call	Bond Future	826.3800	0.8264	1,020.4400	1.0204	23.483	0	0	0
2022/06/15	R186	04/05/2023	8.82	Put	Bond Future	3,276.3900	3.2764	2,901.3200	2.9013	(11.448)	0	0	0
2022/06/15	R197	04/08/2022			Bond Future	329.4314	329.4314	329.4854	329.4854	0.016	0.0000	0.0000	859
2022/06/15	R197	03/11/2022			Bond Future	334.2450	334.2450	334.2972	334.2972	0.016	0.0000	0.0000	0
2022/06/15	R197	02/02/2023			Bond Future	331.0228	331.0228	331.0734	331.0734	0.015	0.0000	0.0000	0
2022/06/15	R197	04/05/2023			Bond Future	337.1881	337.1881	337.2366	337.2366	0.014	0.0000	0.0000	0
2022/06/15	R202	04/08/2022			Bond Future	247.5742	247.5742	248.6850	248.6850	0.449	0.0000	0.0000	6,586
2022/06/15	R202	03/11/2022			Bond Future	251.1919	251.1919	252.3168	252.3168	0.448	0.0000	0.0000	0
2022/06/15	R202	02/02/2023			Bond Future	250.6923	250.6923	251.8341	251.8341	0.455	0.0000	0.0000	0
2022/06/15	R202	04/05/2023			Bond Future	255.3583	255.3583	256.5191	256.5191	0.455	0.0000	0.0000	0
2022/06/15	R209	04/08/2022	10.57	Put	Bond Future	3,726.2700	3.7263	3,214.0500	3.2140	(13.746)	0	0	0
2022/06/15	R209	04/08/2022	10.58	Call	Bond Future	130.6500	0.1306	209.7400	0.2097	60.536	0	0	0
2022/06/15	R209	04/08/2022	10.58	Put	Bond Future	3,677.2400	3.6772	3,167.3900	3.1674	(13.865)	0	0	0
2022/06/15	R209	04/08/2022			Bond Future	11.2472	67.7952	11.1329	68.3841	(1.016)	0.0000	0.0000	23,504
2022/06/15	R209	04/08/2022	10.57	Call	Bond Future	124.4900	0.1245	201.2100	0.2012	61.627	0	0	0
2022/06/15	R209	04/08/2022	10.59	Call	Bond Future	137.0400	0.1370	218.5400	0.2185	59.472	0	0	0
2022/06/15	R209	04/08/2022	10.59	Put	Bond Future	3,628.5100	3.6285	3,121.0700	3.1211	(13.985)	0	0	0
2022/06/15	R209	03/11/2022	11.03	Call	Bond Future	1,072.7600	1.0728	1,290.9500	1.2909	20.339	0	0	0
2022/06/15	R209	03/11/2022	11.03	Put	Bond Future	3,055.3800	3.0554	2,676.6700	2.6767	(12.395)	0	0	0
2022/06/15	R209	03/11/2022	10.50	Put	Bond Future	5,171.4000	5.1714	4,642.7800	4.6428	(10.222)	0	0	0
2022/06/15	R209	03/11/2022	9.25	Call	Bond Future	4.5000	0.0045	11.9800	0.0120	166.222	0	0	9,500
2022/06/15	R209	03/11/2022	9.25	Put	Bond Future	12,265.6100	12.2656	11,676.1900	11.6762	(4.805)	0	0	0
2022/06/15	R209	03/11/2022	9.50	Call	Bond Future	11.4500	0.0115	28.7800	0.0288	151.354	0	0	0
2022/06/15	R209	03/11/2022	9.50	Put	Bond Future	10,703.0500	10.7031	10,123.4800	10.1235	(5.415)	0	0	0
2022/06/15	R209	03/11/2022			Bond Future	11.4176	65.6254	11.2991	66.2223	(1.037)	0.0000	0.0000	4,135
2022/06/15	R209	03/11/2022	11.02	Call	Bond Future	1,054.0100	1.0540	1,269.0600	1.2691	20.403	0	0	0
2022/06/15	R209	03/11/2022	11.02	Put	Bond Future	3,088.9100	3.0889	2,707.0600	2.7071	(12.362)	0	0	0
2022/06/15	R209	03/11/2022	11.50	Call	Bond Future	2,194.3500	2.1944	2,522.3900	2.5224	14.949	0	0	0
2022/06/15	R209	03/11/2022	11.50	Put	Bond Future	1,783.3800	1.7834	1,514.5200	1.5145	(15.076)	0	0	0
2022/06/15	R209	03/11/2022	10.50	Call	Bond Future	337.4300	0.3374	405.7100	0.4057	20.235	0	0	0
2022/06/15	R209	03/11/2022	11.00	Call	Bond Future	1,016.9700	1.0170	1,225.7500	1.2258	20.530	0	0	0
2022/06/15	R209	03/11/2022	11.00	Put	Bond Future	3,156.5900	3.1566	2,768.4700	2.7685	(12.296)	0	0	9,500
2022/06/15	R209	03/11/2022	11.01	Call	Bond Future	1,035.3200	1.0353	1,247.3800	1.2474	20.483	0	0	0
2022/06/15	R209	03/11/2022	11.01	Put	Bond Future	3,122.5500	3.1225	2,737.7100	2.7377	(12.325)	0	0	0
2022/06/15	R209	03/11/2022	10.00	Call	Bond Future	60.2200	0.0602	122.7100	0.1227	103.770	0	0	0

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2022/06/15	R209	03/11/2022	10.00	Put	Bond Future	7,741.5500	7.7415	7,207.1400	7.2071	(6.903)	0	0	9,500
2022/06/15	R209	02/02/2023	10.78	Call	Bond Future	809.3300	0.8093	1,032.2700	1.0323	27.546	0	0	0
2022/06/15	R209	02/02/2023	10.79	Call	Bond Future	823.5700	0.8236	1,049.1500	1.0492	27.391	0	0	0
2022/06/15	R209	02/02/2023	10.80	Put	Bond Future	4,804.4300	4.8044	4,426.8300	4.4268	(7.859)	0	0	0
2022/06/15	R209	02/02/2023			Bond Future	11.5753	66.6922	11.4526	67.2982	(1.060)	0.0000	0.0000	0
2022/06/15	R209	02/02/2023	10.78	Put	Bond Future	4,882.7700	4.8828	4,499.7000	4.4997	(7.845)	0	0	0
2022/06/15	R209	02/02/2023	10.79	Put	Bond Future	4,843.5800	4.8436	4,463.1500	4.4631	(7.854)	0	0	0
2022/06/15	R209	02/02/2023	10.80	Call	Bond Future	837.7800	0.8378	1,066.1900	1.0662	27.264	0	0	0
2022/06/15	R209	04/05/2023	11.09	Call	Bond Future	1,439.9900	1.4400	1,708.1800	1.7082	18.624	0	0	0
2022/06/15	R209	04/05/2023	11.09	Put	Bond Future	4,529.4100	4.5294	4,181.0700	4.1811	(7.691)	0	0	0
2022/06/15	R209	04/05/2023	11.10	Call	Bond Future	1,457.8400	1.4578	1,728.1600	1.7282	18.543	0	0	0
2022/06/15	R209	04/05/2023	11.10	Put	Bond Future	4,495.8300	4.4958	4,149.6200	4.1496	(7.701)	0	0	0
2022/06/15	R209	04/05/2023			Bond Future	11.7105	64.7721	11.5833	65.3886	(1.086)	0.0000	0.0000	0
2022/06/15	R209	04/05/2023	11.11	Call	Bond Future	1,475.6000	1.4756	1,748.5100	1.7485	18.495	0	0	0
2022/06/15	R209	04/05/2023	11.11	Put	Bond Future	4,462.2300	4.4622	4,118.6100	4.1186	(7.701)	0	0	0
2022/06/15	R210	04/08/2022			Bond Future	223.7797	223.7797	224.5494	224.5494	0.344	0.0000	0.0000	1,025
2022/06/15	R210	03/11/2022			Bond Future	224.0854	224.0854	224.8647	224.8647	0.348	0.0000	0.0000	0
2022/06/15	R210	02/02/2023			Bond Future	227.7750	227.7750	228.5654	228.5654	0.347	0.0000	0.0000	0
2022/06/15	R210	04/05/2023			Bond Future	228.9582	228.9582	229.7613	229.7613	0.351	0.0000	0.0000	0
2022/06/15	R213	04/08/2022	9.88	Call	Bond Future	39.3000	0.0393	79.3100	0.0793	101.807	0	0	0
2022/06/15	R213	04/08/2022	9.89	Call	Bond Future	41.5000	0.0415	83.1700	0.0832	100.410	0	0	0
2022/06/15	R213	04/08/2022	9.90	Put	Bond Future	4,384.5700	4.3846	3,832.3400	3.8323	(12.595)	0	0	0
2022/06/15	R213	04/08/2022			Bond Future	10.7870	82.2717	10.6616	82.8673	(1.162)	0.0000	0.0000	29,912
2022/06/15	R213	04/08/2022	9.88	Put	Bond Future	4,481.4300	4.4814	3,925.8200	3.9258	(12.398)	0	0	0
2022/06/15	R213	04/08/2022	9.89	Put	Bond Future	4,432.9300	4.4329	3,878.9800	3.8790	(12.496)	0	0	0
2022/06/15	R213	04/08/2022	9.90	Call	Bond Future	43.7900	0.0438	87.1800	0.0872	99.087	0	0	0
2022/06/15	R213	03/11/2022	10.38	Call	Bond Future	668.1600	0.6682	853.0500	0.8531	27.672	0	0	0
2022/06/15	R213	03/11/2022	10.38	Put	Bond Future	3,547.8700	3.5479	3,129.2100	3.1292	(11.800)	0	0	0
2022/06/15	R213	03/11/2022	10.39	Call	Bond Future	681.2200	0.6812	869.0400	0.8690	27.571	0	0	0
2022/06/15	R213	03/11/2022	10.39	Put	Bond Future	3,512.8900	3.5129	3,097.1600	3.0972	(11.834)	0	0	0
2022/06/15	R213	03/11/2022	10.37	Call	Bond Future	655.1000	0.6551	837.4300	0.8374	27.832	0	0	0
2022/06/15	R213	03/11/2022	10.37	Put	Bond Future	3,582.8900	3.5829	3,161.6700	3.1617	(11.756)	0	0	200
2022/06/15	R213	03/11/2022	9.19	Call	Bond Future	24.4000	0.0244	57.3500	0.0574	135.041	0	0	476
2022/06/15	R213	03/11/2022	9.19	Put	Bond Future	8,888.3800	8.8884	8,317.7800	8.3178	(6.420)	0	0	0
2022/06/15	R213	03/11/2022			Bond Future	10.9931	79.9164	10.8622	80.5199	(1.190)	0.0000	0.0000	0
2022/06/15	R213	03/11/2022	10.40	Call	Bond Future	694.6200	0.6946	885.0300	0.8850	27.412	0	0	0
2022/06/15	R213	03/11/2022	10.40	Put	Bond Future	3,478.2800	3.4783	3,065.1400	3.0651	(11.878)	0	0	0
2022/06/15	R213	03/11/2022	9.98	Call	Bond Future	269.0700	0.2691	366.0500	0.3660	36.043	0	0	0
2022/06/15	R213	03/11/2022	9.98	Put	Bond Future	5,100.4700	5.1005	4,593.9000	4.5939	(9.932)	0	0	200
2022/06/15	R213	03/11/2022	10.19	Call	Bond Future	448.6300	0.4486	585.5200	0.5855	30.513	0	0	0
2022/06/15	R213	03/11/2022	10.19	Put	Bond Future	4,248.0500	4.2481	3,781.3900	3.7814	(10.985)	0	0	476
2022/06/15	R213	03/11/2022	9.13	Call	Bond Future	20.2200	0.0202	48.8000	0.0488	141.345	0	0	200
2022/06/15	R213	03/11/2022	9.13	Put	Bond Future	9,200.4700	9.2005	8,625.5000	8.6255	(6.249)	0	0	0
2022/06/15	R213	03/11/2022	9.84	Call	Bond Future	183.3700	0.1834	273.4500	0.2734	49.125	0	0	0
2022/06/15	R213	03/11/2022	9.84	Put	Bond Future	5,711.9200	5.7119	5,198.4500	5.1985	(8.989)	0	0	476
2022/06/15	R213	02/02/2023	10.43	Put	Bond Future	4,326.0500	4.3261	3,919.2400	3.9192	(9.404)	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
2022/06/15	R213	02/02/2023	12.20	Call	Bond Future	5,245.8400	5.2458	5,709.3200	5.7093	8.835	0	0	0
2022/06/15	R213	02/02/2023	12.20	Put	Bond Future	905.7300	0.9057	756.5200	0.7565	(16.474)	0	0	912
2022/06/15	R213	02/02/2023	10.22	Put	Bond Future	5,072.5700	5.0726	4,627.2100	4.6272	(8.780)	0	0	0
2022/06/15	R213	02/02/2023	10.23	Call	Bond Future	607.5600	0.6076	775.1600	0.7752	27.586	0	0	0
2022/06/15	R213	02/02/2023	10.35	Call	Bond Future	744.9300	0.7449	933.8600	0.9339	25.362	0	0	0
2022/06/15	R213	02/02/2023	10.35	Put	Bond Future	4,601.8700	4.6019	4,178.1100	4.1781	(9.208)	0	0	476
2022/06/15	R213	02/02/2023	10.01	Call	Bond Future	401.3300	0.4013	559.2900	0.5593	39.359	0	0	0
2022/06/15	R213	02/02/2023			Bond Future	11.1895	81.2144	11.0526	81.8270	(1.223)	0.0000	0.0000	0
2022/06/15	R213	02/02/2023	10.43	Call	Bond Future	846.9900	0.8470	1,052.8700	1.0529	24.307	0	0	912
2022/06/15	R213	02/02/2023	10.22	Call	Bond Future	596.8300	0.5968	764.1600	0.7642	28.036	0	0	0
2022/06/15	R213	02/02/2023	10.23	Put	Bond Future	5,035.4900	5.0355	4,590.4000	4.5904	(8.839)	0	0	0
2022/06/15	R213	02/02/2023	9.16	Call	Bond Future	66.2700	0.0663	122.3100	0.1223	84.563	0	0	476
2022/06/15	R213	02/02/2023	9.16	Put	Bond Future	9,815.3600	9.8154	9,258.7100	9.2587	(5.671)	0	0	0
2022/06/15	R213	02/02/2023	10.01	Put	Bond Future	5,889.2600	5.8893	5,434.5300	5.4345	(7.721)	0	0	476
2022/06/15	R213	02/02/2023	10.21	Call	Bond Future	586.4200	0.5864	753.2600	0.7533	28.451	0	0	0
2022/06/15	R213	02/02/2023	10.21	Put	Bond Future	5,110.0100	5.1100	4,664.1600	4.6642	(8.725)	0	0	0
2022/06/15	R213	04/05/2023	10.75	Call	Bond Future	1,381.7600	1.3818	1,714.0900	1.7141	24.051	0	0	0
2022/06/15	R213	04/05/2023	10.75	Put	Bond Future	4,042.4700	4.0425	3,751.5900	3.7516	(7.196)	0	0	0
2022/06/15	R213	04/05/2023			Bond Future	11.3505	79.1638	11.2075	79.7870	(1.260)	0.0000	0.0000	0
2022/06/15	R213	04/05/2023	10.74	Call	Bond Future	1,365.3600	1.3654	1,695.4300	1.6954	24.175	0	0	0
2022/06/15	R213	04/05/2023	10.74	Put	Bond Future	4,071.3600	4.0714	3,778.2200	3.7782	(7.200)	0	0	0
2022/06/15	R213	04/05/2023	10.73	Call	Bond Future	1,349.0700	1.3491	1,677.1800	1.6772	24.321	0	0	0
2022/06/15	R213	04/05/2023	10.73	Put	Bond Future	4,100.3800	4.1004	3,805.2800	3.8053	(7.197)	0	0	0
2022/06/15	R214	04/08/2022	10.98	Put	Bond Future	3,137.6300	3.1376	2,711.1300	2.7111	(13.593)	0	0	0
2022/06/15	R214	04/08/2022	10.99	Call	Bond Future	272.6000	0.2726	371.3400	0.3713	36.222	0	0	0
2022/06/15	R214	04/08/2022			Bond Future	11.5085	64.8063	11.4095	65.3292	(0.860)	0.0000	0.0000	13,220
2022/06/15	R214	04/08/2022	10.97	Call	Bond Future	251.6400	0.2516	345.7300	0.3457	37.391	0	0	0
2022/06/15	R214	04/08/2022	10.97	Put	Bond Future	3,183.7100	3.1837	2,754.9000	2.7549	(13.469)	0	0	0
2022/06/15	R214	04/08/2022	10.98	Call	Bond Future	261.9700	0.2620	358.3700	0.3584	36.798	0	0	0
2022/06/15	R214	04/08/2022	10.99	Put	Bond Future	3,091.9100	3.0919	2,667.7500	2.6677	(13.718)	0	0	0
2022/06/15	R214	03/11/2022	11.34	Call	Bond Future	1,248.5900	1.2486	1,444.1000	1.4441	15.658	0	0	0
2022/06/15	R214	03/11/2022	11.36	Put	Bond Future	2,931.9600	2.9320	2,603.3700	2.6034	(11.207)	0	0	0
2022/06/15	R214	03/11/2022			Bond Future	11.6731	62.4527	11.5706	62.9826	(0.878)	0.0000	0.0000	0
2022/06/15	R214	03/11/2022	11.34	Put	Bond Future	2,997.3000	2.9973	2,662.9500	2.6630	(11.155)	0	0	0
2022/06/15	R214	03/11/2022	11.35	Call	Bond Future	1,269.3500	1.2694	1,467.8100	1.4678	15.635	0	0	0
2022/06/15	R214	03/11/2022	11.35	Put	Bond Future	2,964.4300	2.9644	2,633.0300	2.6330	(11.179)	0	0	0
2022/06/15	R214	03/11/2022	11.36	Call	Bond Future	1,290.4500	1.2904	1,491.7200	1.4917	15.597	0	0	0
2022/06/15	R214	02/02/2023	11.07	Call	Bond Future	922.3100	0.9223	1,124.2600	1.1243	21.896	0	0	0
2022/06/15	R214	02/02/2023	11.07	Put	Bond Future	4,935.1200	4.9351	4,599.1000	4.5991	(6.809)	0	0	0
2022/06/15	R214	02/02/2023	11.08	Call	Bond Future	937.6900	0.9377	1,142.1700	1.1422	21.807	0	0	0
2022/06/15	R214	02/02/2023	11.08	Put	Bond Future	4,894.9800	4.8950	4,561.4900	4.5615	(6.813)	0	0	0
2022/06/15	R214	02/02/2023			Bond Future	11.8291	63.4673	11.7228	64.0053	(0.898)	0.0000	0.0000	0
2022/06/15	R214	02/02/2023	11.09	Call	Bond Future	953.4100	0.9534	1,160.4200	1.1604	21.713	0	0	0
2022/06/15	R214	02/02/2023	11.09	Put	Bond Future	4,855.2400	4.8552	4,524.2800	4.5243	(6.817)	0	0	0
2022/06/15	R214	04/05/2023	11.36	Call	Bond Future	1,575.2700	1.5753	1,805.3700	1.8054	14.607	0	0	0
2022/06/15	R214	04/05/2023	11.36	Put	Bond Future	4,644.1100	4.6441	4,326.9500	4.3269	(6.829)	0	0	0
2022/06/15	R214	04/05/2023	11.37	Call	Bond Future	1,594.0100	1.5940	1,826.4200	1.8264	14.580	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
2022/06/15	R214	04/05/2023	11.37	Put	Bond Future	4,609.4600	4.6095	4,294.6100	4.2946	(6.831)	0	0	0
2022/06/15	R214	04/05/2023			Bond Future	11.9571	61.3440	11.8472	61.8913	(0.919)	0.0000	0.0000	0
2022/06/15	R214	04/05/2023	11.38	Call	Bond Future	1,612.8900	1.6129	1,847.6000	1.8476	14.552	0	0	0
2022/06/15	R214	04/05/2023	11.38	Put	Bond Future	4,575.0200	4.5750	4,262.4700	4.2625	(6.832)	0	0	0
2022/06/15	R248	04/08/2022	10.20	Call	Bond Future	3.5200	0.0035	10.7100	0.0107	204.261	0	0	1,700
2022/06/15	R248	04/08/2022	10.99	Call	Bond Future	371.8600	0.3719	515.0900	0.5151	38.517	0	0	0
2022/06/15	R248	04/08/2022	10.99	Put	Bond Future	3,743.4400	3.7434	3,160.9700	3.1610	(15.560)	0	0	0
2022/06/15	R248	04/08/2022	10.40	Put	Bond Future	7,769.8200	7.7698	7,061.1500	7.0612	(9.121)	0	0	0
2022/06/15	R248	04/08/2022	10.98	Call	Bond Future	357.6000	0.3576	497.4200	0.4974	39.100	0	0	0
2022/06/15	R248	04/08/2022	10.98	Put	Bond Future	3,800.1900	3.8002	3,214.3100	3.2143	(15.417)	0	0	0
2022/06/15	R248	04/08/2022			Bond Future	11.4832	81.4337	11.3739	82.1594	(0.952)	0.0000	0.0000	200,340
2022/06/15	R248	04/08/2022	9.70	Call	Bond Future	0.0800	0.0001	0.3700	0.0004	362.500	0	0	0
2022/06/15	R248	04/08/2022	9.70	Put	Bond Future	13,507.9200	13.5079	12,782.5100	12.7825	(5.370)	0	0	0
2022/06/15	R248	04/08/2022	10.20	Put	Bond Future	9,337.0800	9.3371	8,618.5700	8.6186	(7.695)	0	0	0
2022/06/15	R248	04/08/2022	10.30	Call	Bond Future	7.3500	0.0074	19.0100	0.0190	158.639	0	0	1,200
2022/06/15	R248	04/08/2022	10.30	Put	Bond Future	8,545.0300	8.5450	7,830.9900	7.8310	(8.356)	0	0	0
2022/06/15	R248	04/08/2022	11.00	Call	Bond Future	386.4400	0.3864	533.1900	0.5332	37.975	0	0	1,200
2022/06/15	R248	04/08/2022	11.00	Put	Bond Future	3,687.1100	3.6871	3,108.1600	3.1082	(15.702)	0	0	50
2022/06/15	R248	04/08/2022	10.40	Call	Bond Future	15.6100	0.0156	32.6400	0.0326	109.097	0	0	0
2022/06/15	R248	04/08/2022	10.90	Call	Bond Future	257.0200	0.2570	370.9600	0.3710	44.331	0	0	1,700
2022/06/15	R248	04/08/2022	10.90	Put	Bond Future	4,271.6400	4.2716	3,659.8800	3.6599	(14.321)	0	0	0
2022/06/15	R248	03/11/2022	11.31	Put	Bond Future	3,768.8900	3.7689	3,292.4400	3.2924	(12.642)	0	0	0
2022/06/15	R248	03/11/2022	11.32	Call	Bond Future	1,574.1500	1.5741	1,837.1900	1.8372	16.710	0	0	0
2022/06/15	R248	03/11/2022	11.30	Put	Bond Future	3,810.5800	3.8106	3,330.5300	3.3305	(12.598)	0	0	0
2022/06/15	R248	03/11/2022			Bond Future	11.6471	78.1819	11.5336	78.9174	(0.975)	0.0000	0.0000	0
2022/06/15	R248	03/11/2022	11.31	Call	Bond Future	1,548.1800	1.5482	1,807.2300	1.8072	16.733	0	0	0
2022/06/15	R248	03/11/2022	11.32	Put	Bond Future	3,727.3600	3.7274	3,254.9000	3.2549	(12.675)	0	0	0
2022/06/15	R248	03/11/2022	11.30	Call	Bond Future	1,522.2700	1.5223	1,777.7200	1.7777	16.781	0	0	0
2022/06/15	R248	02/02/2023	11.08	Call	Bond Future	1,217.7400	1.2177	1,486.8300	1.4868	22.097	0	0	0
2022/06/15	R248	02/02/2023	11.08	Put	Bond Future	6,001.8400	6.0018	5,524.2200	5.5242	(7.958)	0	0	0
2022/06/15	R248	02/02/2023			Bond Future	11.8025	79.4523	11.6845	80.1990	(1.000)	0.0000	0.0000	0
2022/06/15	R248	02/02/2023	11.07	Call	Bond Future	1,197.8600	1.1979	1,463.5900	1.4636	22.184	0	0	0
2022/06/15	R248	02/02/2023	11.07	Put	Bond Future	6,051.8600	6.0519	5,570.8800	5.5709	(7.948)	0	0	0
2022/06/15	R248	02/02/2023	11.06	Call	Bond Future	1,177.9700	1.1780	1,440.3200	1.4403	22.271	0	0	0
2022/06/15	R248	02/02/2023	11.06	Put	Bond Future	6,101.9900	6.1020	5,617.6300	5.6176	(7.938)	0	0	0
2022/06/15	R248	04/05/2023	11.35	Call	Bond Future	2,006.9700	2.0070	2,309.9500	2.3100	15.096	0	0	0
2022/06/15	R248	04/05/2023	11.35	Put	Bond Future	5,732.1800	5.7322	5,275.4600	5.2755	(7.968)	0	0	0
2022/06/15	R248	04/05/2023			Bond Future	11.9298	76.4841	11.8075	77.2438	(1.025)	0.0000	0.0000	0
2022/06/15	R248	04/05/2023	11.34	Call	Bond Future	1,983.3200	1.9833	2,283.2200	2.2832	15.121	0	0	0
2022/06/15	R248	04/05/2023	11.34	Put	Bond Future	5,775.6200	5.7756	5,315.8200	5.3158	(7.961)	0	0	0
2022/06/15	R248	04/05/2023	11.33	Call	Bond Future	1,959.5500	1.9596	2,256.9400	2.2569	15.176	0	0	0
2022/06/15	R248	04/05/2023	11.33	Put	Bond Future	5,819.0300	5.8190	5,356.7200	5.3567	(7.945)	0	0	0

**Total**

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