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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/06/2022 TO 29/06/2022

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
2022/06/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	2025	04/08/2022		Bond Future	162.5386	162.5386	162.6002	162.6002	0.038	0.0000	0.0000	8,342
2022/06/29	2025	03/11/2022		Bond Future	164.9466	164.9466	165.0790	165.0790	0.080	0.0000	0.0000	0
2022/06/29	2025	02/02/2023		Bond Future	166.0467	166.0467	166.2665	166.2665	0.132	0.0000	0.0000	0
2022/06/29	2025	04/05/2023		Bond Future	169.2481	169.2481	169.3809	169.3809	0.078	0.0000	0.0000	0
2022/06/29	2029	04/08/2022		Bond Future	119.9081	119.9081	119.8893	119.8893	(0.016)	0.0000	0.0000	2,682
2022/06/29	2029	03/11/2022		Bond Future	120.4357	120.4357	120.4680	120.4680	0.027	0.0000	0.0000	0
2022/06/29	2029	02/02/2023		Bond Future	122.4707	122.4707	122.5655	122.5655	0.077	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
2022/06/29	2029	04/05/2023			Bond Future	123.5445	123.5445	123.5747	123.5747	0.024	0.0000	0.0000	0
2022/06/29	2030	04/08/2022	9.56	Call	Bond Future	17.4500	0.0175	18.3600	0.0184	5.215	0	0	0
2022/06/29	2030	04/08/2022	9.56	Put	Bond Future	4,686.6700	4.6867	4,573.3500	4.5733	(2.418)	0	0	0
2022/06/29	2030	04/08/2022	10.95	Call	Bond Future	2,261.9100	2.2619	2,341.5900	2.3416	3.523	0	0	0
2022/06/29	2030	04/08/2022	10.95	Put	Bond Future	332.8400	0.3328	298.2900	0.2983	(10.380)	0	0	800
2022/06/29	2030	04/08/2022			Bond Future	10.5298	87.3461	10.5053	87.4603	(0.233)	0.0000	0.0000	89,570
2022/06/29	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/06/29	2030	04/08/2022	8.30	Put	Bond Future	11,221.0800	11.2211	11,106.8500	11.1068	(1.018)	0	0	0
2022/06/29	2030	04/08/2022	9.05	Call	Bond Future	0.4600	0.0005	0.4700	0.0005	2.174	0	0	800
2022/06/29	2030	04/08/2022	9.05	Put	Bond Future	7,253.0400	7.2530	7,138.8200	7.1388	(1.575)	0	0	0
2022/06/29	2030	04/08/2022	9.54	Call	Bond Future	15.4100	0.0154	16.2000	0.0162	5.127	0	0	0
2022/06/29	2030	04/08/2022	9.54	Put	Bond Future	4,784.2400	4.7842	4,670.8000	4.6708	(2.371)	0	0	0
2022/06/29	2030	04/08/2022	9.55	Call	Bond Future	16.3900	0.0164	17.2500	0.0173	5.247	0	0	0
2022/06/29	2030	04/08/2022	9.55	Put	Bond Future	4,735.4000	4.7354	4,622.0300	4.6220	(2.394)	0	0	0
2022/06/29	2030	03/11/2022	10.10	Call	Bond Future	632.6000	0.6326	667.2000	0.6672	5.469	0	0	0
2022/06/29	2030	03/11/2022	10.10	Put	Bond Future	3,569.7700	3.5698	3,450.8400	3.4508	(3.332)	0	0	0
2022/06/29	2030	03/11/2022	10.20	Put	Bond Future	3,233.2800	3.2333	3,119.7200	3.1197	(3.512)	0	0	0
2022/06/29	2030	03/11/2022	9.70	Call	Bond Future	262.3200	0.2623	279.3700	0.2794	6.500	0	0	500
2022/06/29	2030	03/11/2022	9.70	Put	Bond Future	5,104.5900	5.1046	4,968.1100	4.9681	(2.674)	0	0	0
2022/06/29	2030	03/11/2022			Bond Future	10.7384	88.6199	10.7043	88.7734	(0.317)	0.0000	0.0000	19,541
2022/06/29	2030	03/11/2022	10.20	Call	Bond Future	764.4900	0.7645	804.4600	0.8045	5.228	0	0	500
2022/06/29	2030	03/11/2022	11.57	Call	Bond Future	4,272.6500	4.2726	4,388.0300	4.3880	2.700	0	0	0
2022/06/29	2030	03/11/2022	11.57	Put	Bond Future	628.2100	0.6282	590.0600	0.5901	(6.073)	0	0	500
2022/06/29	2030	03/11/2022	10.08	Call	Bond Future	608.2000	0.6082	641.7600	0.6418	5.518	0	0	0
2022/06/29	2030	03/11/2022	10.08	Put	Bond Future	3,639.4200	3.6394	3,519.4500	3.5194	(3.296)	0	0	0
2022/06/29	2030	03/11/2022	10.09	Call	Bond Future	620.2300	0.6202	654.3100	0.6543	5.495	0	0	0
2022/06/29	2030	03/11/2022	10.09	Put	Bond Future	3,604.4100	3.6044	3,484.9600	3.4850	(3.314)	0	0	0
2022/06/29	2030	02/02/2023	11.16	Put	Bond Future	1,824.7500	1.8247	1,736.6700	1.7367	(4.827)	0	0	400
2022/06/29	2030	02/02/2023	9.99	Call	Bond Future	670.7800	0.6708	713.8200	0.7138	6.416	0	0	0
2022/06/29	2030	02/02/2023	10.00	Call	Bond Future	681.6800	0.6817	725.2500	0.7253	6.392	0	0	0
2022/06/29	2030	02/02/2023	10.01	Put	Bond Future	4,826.1200	4.8261	4,668.6400	4.6686	(3.263)	0	0	0
2022/06/29	2030	02/02/2023	9.80	Call	Bond Future	487.2900	0.4873	520.9700	0.5210	6.912	0	0	0
2022/06/29	2030	02/02/2023	9.94	Put	Bond Future	5,076.3400	5.0763	4,915.2300	4.9152	(3.174)	0	0	102
2022/06/29	2030	02/02/2023	9.20	Call	Bond Future	176.7200	0.1767	190.9600	0.1910	8.058	0	0	0
2022/06/29	2030	02/02/2023	9.20	Put	Bond Future	8,154.4800	8.1545	7,967.1400	7.9671	(2.297)	0	0	0
2022/06/29	2030	02/02/2023	9.66	Call	Bond Future	386.9400	0.3869	414.8500	0.4148	7.213	0	0	0
2022/06/29	2030	02/02/2023	9.66	Put	Bond Future	6,156.7900	6.1568	5,983.1200	5.9831	(2.821)	0	0	102
2022/06/29	2030	02/02/2023	8.81	Put	Bond Future	9,986.0700	9.9861	9,791.8300	9.7918	(1.945)	0	0	0
2022/06/29	2030	02/02/2023	9.04	Call	Bond Future	131.2600	0.1313	142.2100	0.1422	8.342	0	0	0
2022/06/29	2030	02/02/2023	9.04	Put	Bond Future	8,892.6500	8.8926	8,702.0200	8.7020	(2.144)	0	0	0
2022/06/29	2030	02/02/2023	9.08	Put	Bond Future	8,706.2700	8.7063	8,516.4000	8.5164	(2.181)	0	0	0
2022/06/29	2030	02/02/2023			Bond Future	10.9313	86.0917	10.8850	86.2933	(0.423)	0.0000	0.0000	0
2022/06/29	2030	02/02/2023	11.12	Call	Bond Future	2,709.7200	2.7097	2,820.8800	2.8209	4.102	0	0	0
2022/06/29	2030	02/02/2023	11.12	Put	Bond Future	1,892.7700	1.8928	1,802.3500	1.8024	(4.777)	0	0	0
2022/06/29	2030	02/02/2023	11.16	Call	Bond Future	2,813.5700	2.8136	2,927.0700	2.9271	4.034	0	0	0
2022/06/29	2030	02/02/2023	9.99	Put	Bond Future	4,896.9000	4.8969	4,738.3600	4.7384	(3.238)	0	0	0
2022/06/29	2030	02/02/2023	10.00	Put	Bond Future	4,861.5400	4.8615	4,703.5300	4.7035	(3.250)	0	0	0

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2022/06/29	2030	02/02/2023	10.01	Call	Bond Future	692.5000	0.6925	736.6000	0.7366	6.368	0	0	0
2022/06/29	2030	02/02/2023	9.80	Put	Bond Future	5,598.1800	5.5982	5,430.2800	5.4303	(2.999)	0	0	0
2022/06/29	2030	02/02/2023	9.83	Call	Bond Future	513.6000	0.5136	548.6800	0.5487	6.830	0	0	400
2022/06/29	2030	02/02/2023	9.83	Put	Bond Future	5,484.0600	5.4841	5,317.5600	5.3176	(3.036)	0	0	0
2022/06/29	2030	02/02/2023	9.94	Call	Bond Future	618.4400	0.6184	658.9100	0.6589	6.544	0	0	0
2022/06/29	2030	02/02/2023	9.79	Call	Bond Future	478.6800	0.4787	511.9000	0.5119	6.940	0	0	0
2022/06/29	2030	02/02/2023	9.79	Put	Bond Future	5,636.4400	5.6364	5,468.0800	5.4681	(2.987)	0	0	0
2022/06/29	2030	02/02/2023	8.81	Call	Bond Future	83.7600	0.0838	91.1000	0.0911	8.763	0	0	102
2022/06/29	2030	02/02/2023	9.08	Call	Bond Future	141.5600	0.1416	153.2700	0.1533	8.272	0	0	400
2022/06/29	2030	04/05/2023	10.53	Call	Bond Future	1,556.7400	1.5567	1,610.8100	1.6108	3.473	0	0	0
2022/06/29	2030	04/05/2023	10.53	Put	Bond Future	3,974.7700	3.9748	3,873.3100	3.8733	(2.553)	0	0	0
2022/06/29	2030	04/05/2023	11.34	Call	Bond Future	3,259.8600	3.2599	3,345.7800	3.3458	2.636	0	0	0
2022/06/29	2030	04/05/2023	11.34	Put	Bond Future	2,225.9800	2.2260	2,156.3700	2.1564	(3.127)	0	0	150
2022/06/29	2030	04/05/2023	10.00	Call	Bond Future	822.1000	0.8221	856.2700	0.8563	4.156	0	0	1,080
2022/06/29	2030	04/05/2023	10.00	Put	Bond Future	5,595.4400	5.5954	5,474.0800	5.4741	(2.169)	0	0	0
2022/06/29	2030	04/05/2023	10.42	Call	Bond Future	1,380.4600	1.3805	1,430.2000	1.4302	3.603	0	0	500
2022/06/29	2030	04/05/2023	10.42	Put	Bond Future	4,280.9100	4.2809	4,175.1200	4.1751	(2.471)	0	0	0
2022/06/29	2030	04/05/2023	10.52	Call	Bond Future	1,540.3500	1.5403	1,594.0300	1.5940	3.485	0	0	0
2022/06/29	2030	04/05/2023	10.52	Put	Bond Future	4,002.1000	4.0021	3,900.2500	3.9002	(2.545)	0	0	0
2022/06/29	2030	04/05/2023	9.58	Put	Bond Future	7,151.1500	7.1512	7,017.1000	7.0171	(1.875)	0	0	0
2022/06/29	2030	04/05/2023	9.67	Call	Bond Future	515.4100	0.5154	539.2200	0.5392	4.620	0	0	500
2022/06/29	2030	04/05/2023	9.67	Put	Bond Future	6,795.4100	6.7954	6,663.6900	6.6637	(1.938)	0	0	0
2022/06/29	2030	04/05/2023	9.78	Call	Bond Future	600.6300	0.6006	627.5600	0.6276	4.484	0	0	400
2022/06/29	2030	04/05/2023	9.78	Put	Bond Future	6,374.9300	6.3749	6,246.3300	6.2463	(2.017)	0	0	0
2022/06/29	2030	04/05/2023	9.03	Call	Bond Future	195.9400	0.1959	206.4700	0.2065	5.374	0	0	400
2022/06/29	2030	04/05/2023	9.03	Put	Bond Future	9,488.9300	9.4889	9,343.9300	9.3439	(1.528)	0	0	0
2022/06/29	2030	04/05/2023			Bond Future	11.0931	87.7399	11.0563	87.8955	(0.332)	0.0000	0.0000	0
2022/06/29	2030	04/05/2023	11.62	Call	Bond Future	4,010.4500	4.0105	4,106.1200	4.1061	2.386	0	0	0
2022/06/29	2030	04/05/2023	11.62	Put	Bond Future	1,823.3000	1.8233	1,763.4400	1.7634	(3.283)	0	0	400
2022/06/29	2030	04/05/2023	12.04	Call	Bond Future	5,236.2400	5.2362	5,344.4800	5.3445	2.067	0	0	0
2022/06/29	2030	04/05/2023	12.04	Put	Bond Future	1,356.3700	1.3564	1,309.0800	1.3091	(3.487)	0	0	1,080
2022/06/29	2030	04/05/2023	12.50	Call	Bond Future	6,670.9300	6.6709	6,790.1900	6.7902	1.788	0	0	0
2022/06/29	2030	04/05/2023	12.50	Put	Bond Future	986.9800	0.9870	950.7100	0.9507	(3.675)	0	0	500
2022/06/29	2030	04/05/2023	10.54	Call	Bond Future	1,573.2300	1.5732	1,627.6900	1.6277	3.462	0	0	0
2022/06/29	2030	04/05/2023	10.54	Put	Bond Future	3,947.5700	3.9476	3,846.5000	3.8465	(2.560)	0	0	0
2022/06/29	2030	04/05/2023	9.58	Call	Bond Future	454.7700	0.4548	476.2500	0.4763	4.723	0	0	150
2022/06/29	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/06/29	2032	04/08/2022	8.97	Put	Bond Future	11,368.2400	11.3682	11,245.3000	11.2453	(1.081)	0	0	0
2022/06/29	2032	04/08/2022	9.40	Call	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0	0	0
2022/06/29	2032	04/08/2022	9.40	Put	Bond Future	8,761.9900	8.7620	8,639.0500	8.6390	(1.403)	0	0	0
2022/06/29	2032	04/08/2022	9.72	Call	Bond Future	1.6900	0.0017	1.7500	0.0018	3.550	0	0	800
2022/06/29	2032	04/08/2022	9.72	Put	Bond Future	6,884.4800	6.8845	6,761.6000	6.7616	(1.785)	0	0	0
2022/06/29	2032	04/08/2022	10.21	Put	Bond Future	4,156.9700	4.1570	4,037.0600	4.0371	(2.885)	0	0	0
2022/06/29	2032	04/08/2022	10.22	Call	Bond Future	58.3600	0.0584	61.5700	0.0616	5.500	0	0	0
2022/06/29	2032	04/08/2022	9.80	Call	Bond Future	3.2300	0.0032	3.3600	0.0034	4.025	0	0	900
2022/06/29	2032	04/08/2022	10.20	Put	Bond Future	4,209.5500	4.2095	4,089.4700	4.0895	(2.853)	0	0	0
2022/06/29	2032	04/08/2022			Bond Future	10.9715	87.0073	10.9480	87.1302	(0.215)	0.0000	0.0000	95,617

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2022/06/29	2032	04/08/2022	11.89	Call	Bond Future	4,699.1500		4.6992	4,809.9700	4.8100	2.358	0	0	0
2022/06/29	2032	04/08/2022	11.89	Put	Bond Future	84.7000		0.0847	72.5800	0.0726	(14.309)	0	0	0
2022/06/29	2032	04/08/2022	10.70	Call	Bond Future	497.2600		0.4973	522.4300	0.5224	5.062	0	0	0
2022/06/29	2032	04/08/2022	10.70	Put	Bond Future	1,929.8500		1.9299	1,832.0800	1.8321	(5.066)	0	0	7,500
2022/06/29	2032	04/08/2022	11.00	Call	Bond Future	1,167.8000		1.1678	1,219.0000	1.2190	4.384	0	0	0
2022/06/29	2032	04/08/2022	11.00	Put	Bond Future	1,019.2300		1.0192	947.4900	0.9475	(7.039)	0	0	7,500
2022/06/29	2032	04/08/2022	11.60	Call	Bond Future	3,405.7400		3.4057	3,504.0100	3.5040	2.885	0	0	0
2022/06/29	2032	04/08/2022	11.60	Put	Bond Future	210.5400		0.2105	185.8700	0.1859	(11.717)	0	0	800
2022/06/29	2032	04/08/2022	10.21	Call	Bond Future	55.2100		0.0552	58.2400	0.0582	5.488	0	0	0
2022/06/29	2032	04/08/2022	10.22	Put	Bond Future	4,104.5500		4.1045	3,984.8200	3.9848	(2.917)	0	0	0
2022/06/29	2032	04/08/2022	10.50	Call	Bond Future	236.9600		0.2370	249.6400	0.2496	5.351	0	0	900
2022/06/29	2032	04/08/2022	10.50	Put	Bond Future	2,745.8300		2.7458	2,635.5700	2.6356	(4.016)	0	0	0
2022/06/29	2032	04/08/2022	9.80	Put	Bond Future	6,424.1200		6.4241	6,301.3100	6.3013	(1.912)	0	0	0
2022/06/29	2032	04/08/2022	10.10	Call	Bond Future	28.7000		0.0287	30.2300	0.0302	5.331	0	0	0
2022/06/29	2032	04/08/2022	10.10	Put	Bond Future	4,744.8600		4.7449	4,623.4500	4.6235	(2.559)	0	0	0
2022/06/29	2032	04/08/2022	10.20	Call	Bond Future	52.1700		0.0522	55.0300	0.0550	5.482	0	0	0
2022/06/29	2032	03/11/2022	10.56	Put	Bond Future	3,888.7500		3.8888	3,763.9500	3.7639	(3.209)	0	0	180
2022/06/29	2032	03/11/2022	10.16	Call	Bond Future	259.1000		0.2591	275.8900	0.2759	6.480	0	0	0
2022/06/29	2032	03/11/2022	10.16	Put	Bond Future	5,613.0500		5.6130	5,468.4100	5.4684	(2.577)	0	0	180
2022/06/29	2032	03/11/2022	9.46	Put	Bond Future	9,355.4200		9.3554	9,196.7200	9.1967	(1.696)	0	0	0
2022/06/29	2032	03/11/2022	9.92	Call	Bond Future	128.3100		0.1283	137.5700	0.1376	7.217	0	0	750
2022/06/29	2032	03/11/2022	9.92	Put	Bond Future	6,816.7300		6.8167	6,664.5600	6.6646	(2.232)	0	0	0
2022/06/29	2032	03/11/2022	10.11	Put	Bond Future	5,853.2300		5.8532	5,706.6800	5.7067	(2.504)	0	0	454
2022/06/29	2032	03/11/2022	9.31	Put	Bond Future	10,222.7600		10.2228	10,063.0700	10.0631	(1.562)	0	0	0
2022/06/29	2032	03/11/2022	9.36	Call	Bond Future	25.0300		0.0250	27.0500	0.0271	8.070	0	0	454
2022/06/29	2032	03/11/2022	9.36	Put	Bond Future	9,931.8300		9.9318	9,772.4200	9.7724	(1.605)	0	0	0
2022/06/29	2032	03/11/2022			Bond Future	11.1733		84.1245	11.1415	84.2860	(0.285)	0.0000	0.0000	77,680
2022/06/29	2032	03/11/2022	11.55	Call	Bond Future	3,117.2300		3.1172	3,216.4800	3.2165	3.184	0	0	0
2022/06/29	2032	03/11/2022	11.55	Put	Bond Future	1,237.1000		1.2371	1,174.9200	1.1749	(5.026)	0	0	500
2022/06/29	2032	03/11/2022	12.30	Call	Bond Future	5,935.9200		5.9359	6,067.7100	6.0677	2.220	0	0	0
2022/06/29	2032	03/11/2022	12.30	Put	Bond Future	478.4900		0.4785	448.8500	0.4488	(6.194)	0	0	750
2022/06/29	2032	03/11/2022	10.56	Call	Bond Future	701.3300		0.7013	737.9600	0.7380	5.223	0	0	0
2022/06/29	2032	03/11/2022	10.66	Call	Bond Future	858.5200		0.8585	901.1000	0.9011	4.960	0	0	0
2022/06/29	2032	03/11/2022	10.66	Put	Bond Future	3,515.3000		3.5153	3,396.4500	3.3964	(3.381)	0	0	0
2022/06/29	2032	03/11/2022	10.67	Call	Bond Future	875.2600		0.8753	918.4600	0.9185	4.936	0	0	750
2022/06/29	2032	03/11/2022	10.67	Put	Bond Future	3,479.2200		3.4792	3,360.9900	3.3610	(3.398)	0	0	0
2022/06/29	2032	03/11/2022	10.21	Call	Bond Future	298.7500		0.2988	317.5800	0.3176	6.303	0	0	500
2022/06/29	2032	03/11/2022	10.21	Put	Bond Future	5,377.9800		5.3780	5,235.3800	5.2354	(2.652)	0	0	0
2022/06/29	2032	03/11/2022	10.49	Call	Bond Future	603.0400		0.6030	635.7000	0.6357	5.416	0	0	0
2022/06/29	2032	03/11/2022	10.49	Put	Bond Future	4,164.4900		4.1645	4,035.7200	4.0357	(3.092)	0	0	454
2022/06/29	2032	03/11/2022	9.46	Call	Bond Future	34.3000		0.0343	37.0300	0.0370	7.959	0	0	500
2022/06/29	2032	03/11/2022	10.11	Call	Bond Future	223.4400		0.2234	238.3200	0.2383	6.660	0	0	0
2022/06/29	2032	03/11/2022	9.31	Call	Bond Future	21.2900		0.0213	23.0300	0.0230	8.173	0	0	180
2022/06/29	2032	02/02/2023	11.69	Call	Bond Future	3,519.4100		3.5194	3,641.9100	3.6419	3.481	0	0	0
2022/06/29	2032	02/02/2023	11.69	Put	Bond Future	1,900.5500		1.9006	1,815.4200	1.8154	(4.479)	0	0	0
2022/06/29	2032	02/02/2023	10.40	Call	Bond Future	707.8700		0.7079	750.1600	0.7502	5.974	0	0	0
2022/06/29	2032	02/02/2023	10.40	Put	Bond Future	5,612.5900		5.6126	5,447.2500	5.4473	(2.946)	0	0	0
2022/06/29	2032	02/02/2023	10.50	Call	Bond Future	839.9200		0.8399	887.9100	0.8879	5.714	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
2022/06/29	2032	02/02/2023	10.50	Put	Bond Future	5,214.5600	5.2146	5,054.9200	5.0549	(3.061)	0	0	454
2022/06/29	2032	02/02/2023	10.67	Call	Bond Future	1,093.4200	1.0934	1,151.5800	1.1516	5.319	0	0	750
2022/06/29	2032	02/02/2023	10.67	Put	Bond Future	4,576.6300	4.5766	4,427.1600	4.4272	(3.266)	0	0	0
2022/06/29	2032	02/02/2023	10.22	Call	Bond Future	506.6000	0.5066	539.4200	0.5394	6.478	0	0	500
2022/06/29	2032	02/02/2023	10.22	Put	Bond Future	6,376.2300	6.3762	6,201.4200	6.2014	(2.742)	0	0	0
2022/06/29	2032	02/02/2023	9.47	Call	Bond Future	107.3500	0.1073	116.2700	0.1163	8.309	0	0	500
2022/06/29	2032	02/02/2023	9.47	Put	Bond Future	10,151.3700	10.1514	9,952.6600	9.9527	(1.957)	0	0	0
2022/06/29	2032	02/02/2023	9.92	Call	Bond Future	274.3800	0.2744	294.5000	0.2945	7.333	0	0	750
2022/06/29	2032	02/02/2023	9.92	Put	Bond Future	7,783.5400	7.7835	7,596.0300	7.5960	(2.409)	0	0	0
2022/06/29	2032	02/02/2023			Bond Future	11.3573	85.5287	11.3153	85.7363	(0.370)	0.0000	0.0000	0
2022/06/29	2032	02/02/2023	11.84	Call	Bond Future	3,998.2500	3.9982	4,128.9400	4.1289	3.269	0	0	0
2022/06/29	2032	02/02/2023	11.84	Put	Bond Future	1,663.3300	1.6633	1,586.3900	1.5864	(4.626)	0	0	500
2022/06/29	2032	02/02/2023	12.75	Call	Bond Future	7,248.8400	7.2488	7,416.4700	7.4165	2.313	0	0	0
2022/06/29	2032	02/02/2023	12.75	Put	Bond Future	746.7700	0.7468	706.7700	0.7068	(5.356)	0	0	750
2022/06/29	2032	02/02/2023	10.38	Call	Bond Future	683.3400	0.6833	724.5300	0.7245	6.028	0	0	0
2022/06/29	2032	02/02/2023	10.38	Put	Bond Future	5,694.5800	5.6946	5,528.1400	5.5281	(2.923)	0	0	0
2022/06/29	2032	02/02/2023	10.39	Call	Bond Future	695.6300	0.6956	737.3700	0.7374	6.000	0	0	0
2022/06/29	2032	02/02/2023	10.39	Put	Bond Future	5,653.5900	5.6536	5,487.7000	5.4877	(2.934)	0	0	0
2022/06/29	2032	02/02/2023	10.16	Call	Bond Future	449.3600	0.4494	479.2800	0.4793	6.658	0	0	0
2022/06/29	2032	02/02/2023	10.16	Put	Bond Future	6,643.7400	6.6437	6,466.0300	6.4660	(2.675)	0	0	454
2022/06/29	2032	02/02/2023	9.31	Call	Bond Future	74.0900	0.0741	80.5000	0.0805	8.652	0	0	454
2022/06/29	2032	02/02/2023	9.31	Put	Bond Future	11,041.8600	11.0419	10,840.6400	10.8406	(1.822)	0	0	0
2022/06/29	2032	04/05/2023	10.89	Call	Bond Future	1,578.4500	1.5784	1,632.1700	1.6322	3.403	0	0	0
2022/06/29	2032	04/05/2023	10.89	Put	Bond Future	4,633.1900	4.6332	4,523.3400	4.5233	(2.371)	0	0	0
2022/06/29	2032	04/05/2023			Bond Future	11.5102	83.0046	11.4762	83.1682	(0.295)	0.0000	0.0000	0
2022/06/29	2032	04/05/2023	10.87	Call	Bond Future	1,542.2400	1.5422	1,595.1000	1.5951	3.427	0	0	0
2022/06/29	2032	04/05/2023	10.87	Put	Bond Future	4,697.9600	4.6980	4,587.2500	4.5873	(2.357)	0	0	0
2022/06/29	2032	04/05/2023	10.88	Call	Bond Future	1,560.1400	1.5601	1,613.4300	1.6134	3.416	0	0	0
2022/06/29	2032	04/05/2023	10.88	Put	Bond Future	4,665.3500	4.6654	4,555.0700	4.5551	(2.364)	0	0	0
2022/06/29	2033	04/08/2022			Bond Future	114.6556	114.6556	114.9822	114.9822	0.285	0.0000	0.0000	7,788
2022/06/29	2033	03/11/2022			Bond Future	115.0212	115.0212	115.4017	115.4017	0.331	0.0000	0.0000	0
2022/06/29	2033	02/02/2023			Bond Future	116.9645	116.9645	117.4107	117.4107	0.382	0.0000	0.0000	0
2022/06/29	2033	04/05/2023			Bond Future	117.8468	117.8468	118.2381	118.2381	0.332	0.0000	0.0000	0
2022/06/29	2037	04/08/2022	10.89	Call	Bond Future	166.4700	0.1665	157.0800	0.1571	(5.641)	0	0	0
2022/06/29	2037	04/08/2022	10.89	Put	Bond Future	3,748.3800	3.7484	3,753.0900	3.7531	0.126	0	0	0
2022/06/29	2037	04/08/2022	10.90	Call	Bond Future	174.6400	0.1746	164.9600	0.1650	(5.543)	0	0	0
2022/06/29	2037	04/08/2022	11.95	Call	Bond Future	3,088.2100	3.0882	3,063.9100	3.0639	(0.787)	0	0	0
2022/06/29	2037	04/08/2022	11.95	Put	Bond Future	397.6800	0.3977	387.4800	0.3875	(2.565)	0	0	1,050
2022/06/29	2037	04/08/2022	10.91	Put	Bond Future	3,639.7100	3.6397	3,643.8300	3.6438	0.113	0	0	0
2022/06/29	2037	04/08/2022			Bond Future	11.4800	79.4267	11.4824	79.4126	0.021	0.0000	0.0000	139,251
2022/06/29	2037	04/08/2022	10.10	Call	Bond Future	0.7800	0.0008	0.6500	0.0007	(16.667)	0	0	50
2022/06/29	2037	04/08/2022	10.10	Put	Bond Future	8,764.2400	8.7642	8,778.2100	8.7782	0.159	0	0	0
2022/06/29	2037	04/08/2022	10.90	Put	Bond Future	3,693.8600	3.6939	3,698.2800	3.6983	0.120	0	0	50
2022/06/29	2037	04/08/2022	10.91	Call	Bond Future	183.1100	0.1831	173.1300	0.1731	(5.450)	0	0	0
2022/06/29	2037	04/08/2022	11.21	Call	Bond Future	588.1700	0.5882	569.3300	0.5693	(3.203)	0	0	1,050
2022/06/29	2037	04/08/2022	11.21	Put	Bond Future	2,198.3000	2.1983	2,193.5600	2.1936	(0.216)	0	0	0

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2022/06/29	2037	04/08/2022	11.42	Call	Bond Future	1,081.9300	1.0819	1,058.5200	1.0585	(2.164)	0	0	0
2022/06/29	2037	04/08/2022	11.42	Put	Bond Future	1,435.6800	1.4357	1,426.3700	1.4264	(0.648)	0	0	50
2022/06/29	2037	03/11/2022	11.32	Call	Bond Future	1,373.4900	1.3735	1,372.7600	1.3728	(0.053)	0	0	0
2022/06/29	2037	03/11/2022	11.30	Put	Bond Future	3,431.1400	3.4311	3,410.4200	3.4104	(0.604)	0	0	0
2022/06/29	2037	03/11/2022	11.31	Call	Bond Future	1,350.7000	1.3507	1,349.9200	1.3499	(0.058)	0	0	0
2022/06/29	2037	03/11/2022	11.31	Put	Bond Future	3,394.1000	3.3941	3,373.4200	3.3734	(0.609)	0	0	0
2022/06/29	2037	03/11/2022			Bond Future	11.6596	80.5851	11.6561	80.6050	(0.030)	0.0000	0.0000	2,000
2022/06/29	2037	03/11/2022	11.32	Put	Bond Future	3,357.3500	3.3574	3,336.7200	3.3367	(0.614)	0	0	0
2022/06/29	2037	03/11/2022	11.30	Call	Bond Future	1,328.1300	1.3281	1,327.3100	1.3273	(0.062)	0	0	0
2022/06/29	2037	02/02/2023	11.03	Call	Bond Future	1,073.2600	1.0733	1,084.6700	1.0847	1.063	0	0	0
2022/06/29	2037	02/02/2023	11.03	Put	Bond Future	5,735.7800	5.7358	5,685.6900	5.6857	(0.873)	0	0	0
2022/06/29	2037	02/02/2023	11.04	Call	Bond Future	1,090.4000	1.0904	1,101.9600	1.1020	1.060	0	0	0
2022/06/29	2037	02/02/2023	11.04	Put	Bond Future	5,691.8800	5.6919	5,641.9400	5.6419	(0.877)	0	0	0
2022/06/29	2037	02/02/2023			Bond Future	11.8269	77.6729	11.8159	77.7344	(0.093)	0.0000	0.0000	0
2022/06/29	2037	02/02/2023	11.05	Call	Bond Future	1,107.5000	1.1075	1,119.2200	1.1192	1.058	0	0	0
2022/06/29	2037	02/02/2023	11.05	Put	Bond Future	5,648.0100	5.6480	5,598.2300	5.5982	(0.881)	0	0	0
2022/06/29	2037	04/05/2023	11.30	Call	Bond Future	1,716.2600	1.7163	1,717.3600	1.7174	0.064	0	0	0
2022/06/29	2037	04/05/2023	11.30	Put	Bond Future	5,526.3800	5.5264	5,510.2800	5.5103	(0.291)	0	0	0
2022/06/29	2037	04/05/2023	11.31	Call	Bond Future	1,736.6300	1.7366	1,737.7600	1.7378	0.065	0	0	0
2022/06/29	2037	04/05/2023	11.31	Put	Bond Future	5,487.7900	5.4878	5,471.7200	5.4717	(0.293)	0	0	0
2022/06/29	2037	04/05/2023			Bond Future	11.9691	79.1616	11.9660	79.1789	(0.026)	0.0000	0.0000	0
2022/06/29	2037	04/05/2023	11.32	Call	Bond Future	1,757.1400	1.7571	1,758.3000	1.7583	0.066	0	0	0
2022/06/29	2037	04/05/2023	11.32	Put	Bond Future	5,449.4000	5.4494	5,433.3600	5.4334	(0.294)	0	0	0
2022/06/29	2038	04/08/2022			Bond Future	130.3506	130.3506	130.2542	130.2542	(0.074)	0.0000	0.0000	4,302
2022/06/29	2038	03/11/2022			Bond Future	132.2817	132.2817	132.2402	132.2402	(0.031)	0.0000	0.0000	0
2022/06/29	2038	02/02/2023			Bond Future	132.6196	132.6196	132.6456	132.6456	0.020	0.0000	0.0000	0
2022/06/29	2038	04/05/2023			Bond Future	135.1780	135.1780	135.1312	135.1312	(0.035)	0.0000	0.0000	0
2022/06/29	2040	04/08/2022	9.70	Put	Bond Future	13,469.7400	13.4697	13,326.5100	13.3265	(1.063)	0	0	0
2022/06/29	2040	04/08/2022	11.05	Call	Bond Future	200.0500	0.2000	210.2500	0.2102	5.099	0	0	0
2022/06/29	2040	04/08/2022	11.05	Put	Bond Future	3,787.4000	3.7874	3,654.3700	3.6544	(3.512)	0	0	0
2022/06/29	2040	04/08/2022	12.24	Put	Bond Future	260.7800	0.2608	231.3100	0.2313	(11.301)	0	0	460
2022/06/29	2040	04/08/2022			Bond Future	11.6028	80.9319	11.5800	81.0751	(0.197)	0.0000	0.0000	124,081
2022/06/29	2040	04/08/2022	9.70	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	460
2022/06/29	2040	04/08/2022	10.70	Call	Bond Future	28.8800	0.0289	30.2300	0.0302	4.675	0	0	460
2022/06/29	2040	04/08/2022	10.70	Put	Bond Future	6,018.6700	6.0187	5,876.7900	5.8768	(2.357)	0	0	0
2022/06/29	2040	04/08/2022	11.03	Call	Bond Future	181.7100	0.1817	191.0000	0.1910	5.113	0	0	0
2022/06/29	2040	04/08/2022	11.03	Put	Bond Future	3,903.5300	3.9035	3,769.5900	3.7696	(3.431)	0	0	0
2022/06/29	2040	04/08/2022	11.04	Call	Bond Future	190.7200	0.1907	200.4600	0.2005	5.107	0	0	0
2022/06/29	2040	04/08/2022	11.04	Put	Bond Future	3,845.2600	3.8453	3,711.7700	3.7118	(3.472)	0	0	0
2022/06/29	2040	04/08/2022	12.24	Call	Bond Future	4,104.5200	4.1045	4,218.2800	4.2183	2.772	0	0	0
2022/06/29	2040	03/11/2022	12.52	Call	Bond Future	5,399.1700	5.3992	5,527.4400	5.5274	2.376	0	0	0
2022/06/29	2040	03/11/2022	11.39	Call	Bond Future	1,393.0600	1.3931	1,449.7000	1.4497	4.066	0	0	0
2022/06/29	2040	03/11/2022	11.40	Call	Bond Future	1,416.7700	1.4168	1,474.1000	1.4741	4.047	0	0	0
2022/06/29	2040	03/11/2022	11.41	Put	Bond Future	3,743.5900	3.7436	3,621.3900	3.6214	(3.264)	0	0	0
2022/06/29	2040	03/11/2022	10.70	Call	Bond Future	283.5900	0.2836	300.0700	0.3001	5.811	0	0	1,100
2022/06/29	2040	03/11/2022	11.20	Call	Bond Future	984.9400	0.9849	1,028.7800	1.0288	4.451	0	0	1,100

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
2022/06/29	2040	03/11/2022	11.20	Put	Bond Future	4,649.8700	4.6499	4,513.4700	4.5135	(2.933)	0	0	0
2022/06/29	2040	03/11/2022			Bond Future	11.7778	82.1123	11.7484	82.2925	(0.250)	0.0000	0.0000	4,465
2022/06/29	2040	03/11/2022	11.50	Call	Bond Future	1,666.3500	1.6663	1,730.7200	1.7307	3.863	0	0	1,500
2022/06/29	2040	03/11/2022	11.50	Put	Bond Future	3,396.1600	3.3962	3,280.2900	3.2803	(3.412)	0	0	0
2022/06/29	2040	03/11/2022	12.52	Put	Bond Future	1,053.5400	1.0535	1,001.5700	1.0016	(4.933)	0	0	1,100
2022/06/29	2040	03/11/2022	11.39	Put	Bond Future	3,824.1500	3.8242	3,700.5500	3.7006	(3.232)	0	0	0
2022/06/29	2040	03/11/2022	11.40	Put	Bond Future	3,783.7200	3.7837	3,660.8100	3.6608	(3.248)	0	0	0
2022/06/29	2040	03/11/2022	11.41	Call	Bond Future	1,440.7100	1.4407	1,498.7500	1.4988	4.029	0	0	0
2022/06/29	2040	03/11/2022	10.70	Put	Bond Future	7,337.2500	7.3373	7,173.4900	7.1735	(2.232)	0	0	0
2022/06/29	2040	03/11/2022	10.80	Call	Bond Future	380.7700	0.3808	401.7000	0.4017	5.497	0	0	1,500
2022/06/29	2040	03/11/2022	10.80	Put	Bond Future	6,739.7600	6.7398	6,580.4500	6.5804	(2.364)	0	0	0
2022/06/29	2040	02/02/2023	12.24	Call	Bond Future	4,135.0500	4.1350	4,265.9800	4.2660	3.166	0	0	0
2022/06/29	2040	02/02/2023	12.24	Put	Bond Future	2,379.1400	2.3791	2,284.7000	2.2847	(3.970)	0	0	0
2022/06/29	2040	02/02/2023	12.27	Call	Bond Future	4,245.5100	4.2455	4,378.2900	4.3783	3.128	0	0	0
2022/06/29	2040	02/02/2023	12.27	Put	Bond Future	2,316.7500	2.3168	2,224.1600	2.2242	(3.997)	0	0	400
2022/06/29	2040	02/02/2023	11.12	Call	Bond Future	1,075.1800	1.0752	1,129.1500	1.1292	5.020	0	0	0
2022/06/29	2040	02/02/2023	11.12	Put	Bond Future	6,239.6500	6.2397	6,068.2500	6.0683	(2.747)	0	0	0
2022/06/29	2040	02/02/2023	10.93	Call	Bond Future	763.2400	0.7632	805.1300	0.8051	5.488	0	0	0
2022/06/29	2040	02/02/2023	10.96	Call	Bond Future	807.9100	0.8079	851.6300	0.8516	5.411	0	0	400
2022/06/29	2040	02/02/2023	10.96	Put	Bond Future	7,040.1400	7.0401	6,858.4900	6.8585	(2.580)	0	0	0
2022/06/29	2040	02/02/2023			Bond Future	11.9412	78.9753	11.9036	79.2007	(0.315)	0.0000	0.0000	0
2022/06/29	2040	02/02/2023	11.10	Call	Bond Future	1,039.2400	1.0392	1,091.8800	1.0919	5.065	0	0	0
2022/06/29	2040	02/02/2023	11.10	Put	Bond Future	6,336.0400	6.3360	6,163.3100	6.1633	(2.726)	0	0	0
2022/06/29	2040	02/02/2023	11.11	Call	Bond Future	1,057.1200	1.0571	1,110.4200	1.1104	5.042	0	0	0
2022/06/29	2040	02/02/2023	11.11	Put	Bond Future	6,287.7100	6.2877	6,115.6400	6.1156	(2.737)	0	0	0
2022/06/29	2040	02/02/2023	10.21	Call	Bond Future	177.8600	0.1779	190.3400	0.1903	7.017	0	0	400
2022/06/29	2040	02/02/2023	10.21	Put	Bond Future	11,706.0400	11.7060	11,493.1500	11.4932	(1.819)	0	0	0
2022/06/29	2040	02/02/2023	10.93	Put	Bond Future	7,198.0200	7.1980	7,014.5400	7.0145	(2.549)	0	0	0
2022/06/29	2040	02/02/2023	10.18	Call	Bond Future	166.1900	0.1662	177.9600	0.1780	7.082	0	0	0
2022/06/29	2040	02/02/2023	10.18	Put	Bond Future	11,916.6400	11.9166	11,703.0400	11.7030	(1.792)	0	0	0
2022/06/29	2040	04/05/2023	12.78	Call	Bond Future	6,135.2700	6.1353	6,254.9400	6.2549	1.951	0	0	0
2022/06/29	2040	04/05/2023	12.78	Put	Bond Future	2,193.1700	2.1932	2,129.6400	2.1296	(2.897)	0	0	400
2022/06/29	2040	04/05/2023	13.45	Put	Bond Future	1,383.4100	1.3834	1,339.8400	1.3398	(3.149)	0	0	500
2022/06/29	2040	04/05/2023	11.43	Call	Bond Future	1,923.7100	1.9237	1,982.9700	1.9830	3.081	0	0	0
2022/06/29	2040	04/05/2023	11.43	Put	Bond Future	5,890.9300	5.8909	5,766.9900	5.7670	(2.104)	0	0	0
2022/06/29	2040	04/05/2023	10.73	Put	Bond Future	9,317.7100	9.3177	9,163.0100	9.1630	(1.660)	0	0	0
2022/06/29	2040	04/05/2023			Bond Future	12.0802	80.4895	12.0490	80.6727	(0.258)	0.0000	0.0000	0
2022/06/29	2040	04/05/2023	13.45	Call	Bond Future	8,809.5500	8.8096	8,949.1800	8.9492	1.585	0	0	0
2022/06/29	2040	04/05/2023	11.42	Call	Bond Future	1,901.7100	1.9017	1,960.4900	1.9605	3.091	0	0	0
2022/06/29	2040	04/05/2023	11.42	Put	Bond Future	5,932.3900	5.9324	5,807.9700	5.8080	(2.097)	0	0	0
2022/06/29	2040	04/05/2023	11.48	Call	Bond Future	2,036.7300	2.0367	2,098.3900	2.0984	3.027	0	0	500
2022/06/29	2040	04/05/2023	11.48	Put	Bond Future	5,687.7700	5.6878	5,566.2300	5.5662	(2.137)	0	0	0
2022/06/29	2040	04/05/2023	10.73	Call	Bond Future	717.1900	0.7172	745.6900	0.7457	3.974	0	0	500
2022/06/29	2040	04/05/2023	10.92	Call	Bond Future	971.7600	0.9718	1,007.7800	1.0078	3.707	0	0	400
2022/06/29	2040	04/05/2023	10.92	Put	Bond Future	8,275.4700	8.2755	8,128.2900	8.1283	(1.779)	0	0	0
2022/06/29	2040	04/05/2023	11.41	Call	Bond Future	1,879.5800	1.8796	1,937.8800	1.9379	3.102	0	0	0
2022/06/29	2040	04/05/2023	11.41	Put	Bond Future	5,973.8100	5.9738	5,848.9100	5.8489	(2.091)	0	0	0
2022/06/29	2040	04/05/2023	10.17	Call	Bond Future	280.0500	0.2800	293.0100	0.2930	4.628	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
2022/06/29	2040	04/05/2023	10.17	Put	Bond Future	12,883.3300	12.8833	12,713.0900	12.7131	(1.321)	0	0	0
2022/06/29	2044	04/08/2022	11.08	Call	Bond Future	227.9700	0.2280	239.1500	0.2391	4.904	0	0	0
2022/06/29	2044	04/08/2022	11.08	Put	Bond Future	3,714.9700	3.7150	3,583.2500	3.5832	(3.546)	0	0	0
2022/06/29	2044	04/08/2022	11.09	Call	Bond Future	238.6800	0.2387	250.3600	0.2504	4.894	0	0	0
2022/06/29	2044	04/08/2022	11.09	Put	Bond Future	3,657.2600	3.6573	3,526.0400	3.5260	(3.588)	0	0	0
2022/06/29	2044	04/08/2022			Bond Future	11.6083	77.7915	11.5859	77.9344	(0.193)	0.0000	0.0000	88,266
2022/06/29	2044	04/08/2022	11.10	Call	Bond Future	249.8000	0.2498	262.0000	0.2620	4.884	0	0	0
2022/06/29	2044	04/08/2022	11.10	Put	Bond Future	3,600.0600	3.6001	3,469.3600	3.4694	(3.630)	0	0	0
2022/06/29	2044	03/11/2022	11.40	Put	Bond Future	3,832.6100	3.8326	3,710.9600	3.7110	(3.174)	0	0	0
2022/06/29	2044	03/11/2022	11.41	Call	Bond Future	1,472.0600	1.4721	1,529.6600	1.5297	3.913	0	0	0
2022/06/29	2044	03/11/2022	11.41	Put	Bond Future	3,791.5900	3.7916	3,670.6300	3.6706	(3.190)	0	0	0
2022/06/29	2044	03/11/2022	10.60	Call	Bond Future	208.1500	0.2082	220.5500	0.2205	5.957	0	0	1,600
2022/06/29	2044	03/11/2022	10.60	Put	Bond Future	8,127.0600	8.1271	7,960.9000	7.9609	(2.045)	0	0	0
2022/06/29	2044	03/11/2022	11.30	Call	Bond Future	1,217.8500	1.2178	1,267.9500	1.2680	4.114	0	0	1,600
2022/06/29	2044	03/11/2022	11.30	Put	Bond Future	4,261.2000	4.2612	4,132.7400	4.1327	(3.015)	0	0	0
2022/06/29	2044	03/11/2022			Bond Future	11.7742	78.9261	11.7455	79.1047	(0.244)	0.0000	0.0000	0
2022/06/29	2044	03/11/2022	11.40	Call	Bond Future	1,447.7300	1.4477	1,504.6400	1.5046	3.931	0	0	0
2022/06/29	2044	03/11/2022	11.39	Call	Bond Future	1,423.6400	1.4236	1,479.8600	1.4799	3.949	0	0	0
2022/06/29	2044	03/11/2022	11.39	Put	Bond Future	3,873.9600	3.8740	3,751.6200	3.7516	(3.158)	0	0	0
2022/06/29	2044	02/02/2023	11.15	Call	Bond Future	1,168.0200	1.1680	1,223.7700	1.2238	4.773	0	0	0
2022/06/29	2044	02/02/2023	11.15	Put	Bond Future	6,156.3700	6.1564	5,990.1000	5.9901	(2.701)	0	0	0
2022/06/29	2044	02/02/2023	11.14	Call	Bond Future	1,148.5600	1.1486	1,203.6300	1.2036	4.795	0	0	0
2022/06/29	2044	02/02/2023	11.14	Put	Bond Future	6,204.5100	6.2045	6,037.5600	6.0376	(2.691)	0	0	0
2022/06/29	2044	02/02/2023			Bond Future	11.9286	75.8613	11.8922	76.0833	(0.306)	0.0000	0.0000	0
2022/06/29	2044	02/02/2023	11.16	Call	Bond Future	1,187.4800	1.1875	1,243.9000	1.2439	4.751	0	0	0
2022/06/29	2044	02/02/2023	11.16	Put	Bond Future	6,108.3200	6.1083	5,942.7200	5.9427	(2.711)	0	0	0
2022/06/29	2044	04/05/2023	11.42	Call	Bond Future	1,976.2500	1.9763	2,035.4500	2.0354	2.996	0	0	0
2022/06/29	2044	04/05/2023	11.42	Put	Bond Future	5,957.9500	5.9579	5,835.5500	5.8355	(2.054)	0	0	0
2022/06/29	2044	04/05/2023	11.41	Call	Bond Future	1,953.5200	1.9535	2,012.2400	2.0122	3.006	0	0	0
2022/06/29	2044	04/05/2023	11.41	Put	Bond Future	6,000.2600	6.0003	5,877.3800	5.8774	(2.048)	0	0	0
2022/06/29	2044	04/05/2023			Bond Future	12.0596	77.3159	12.0292	77.4975	(0.252)	0.0000	0.0000	0
2022/06/29	2044	04/05/2023	11.43	Call	Bond Future	1,999.1300	1.9991	2,058.8100	2.0588	2.985	0	0	0
2022/06/29	2044	04/05/2023	11.43	Put	Bond Future	5,915.8800	5.9159	5,793.9600	5.7940	(2.061)	0	0	0
2022/06/29	2046	04/08/2022			Bond Future	119.0901	119.0901	119.2506	119.2506	0.135	0.0000	0.0000	16,569
2022/06/29	2046	03/11/2022			Bond Future	118.8924	118.8924	119.1063	119.1063	0.180	0.0000	0.0000	1,566
2022/06/29	2046	02/02/2023			Bond Future	120.9019	120.9019	121.1807	121.1807	0.231	0.0000	0.0000	0
2022/06/29	2046	04/05/2023			Bond Future	121.2116	121.2116	121.4302	121.4302	0.180	0.0000	0.0000	0
2022/06/29	2050	04/08/2022			Bond Future	120.6959	120.6959	121.0965	121.0965	0.332	0.0000	0.0000	11,293
2022/06/29	2050	03/11/2022			Bond Future	122.4837	122.4837	122.9421	122.9421	0.374	0.0000	0.0000	0
2022/06/29	2050	02/02/2023			Bond Future	122.4465	122.4465	122.9758	122.9758	0.432	0.0000	0.0000	0
2022/06/29	2050	04/05/2023			Bond Future	124.8080	124.8080	125.2798	125.2798	0.378	0.0000	0.0000	0
2022/06/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	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
2022/06/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	AL37	04/08/2022			Index Future	813.6080	813.6080	817.3130	817.3130	0.455	0.0000	0.0000	0
2022/06/29	AL37	03/11/2022			Index Future	825.5630	825.5630	829.6920	829.6920	0.500	0.0000	0.0000	0
2022/06/29	AL37	02/02/2023			Index Future	839.2930	839.2930	843.9320	843.9320	0.553	0.0000	0.0000	0
2022/06/29	AL37	04/05/2023			Index Future	855.2430	855.2430	859.5310	859.5310	0.501	0.0000	0.0000	0
2022/06/29	AL7T	04/08/2022			Index Future	917.5920	917.5920	918.5230	918.5230	0.101	0.0000	0.0000	0
2022/06/29	AL7T	03/11/2022			Index Future	931.0750	931.0750	932.4350	932.4350	0.146	0.0000	0.0000	0
2022/06/29	AL7T	02/02/2023			Index Future	946.5590	946.5590	948.4390	948.4390	0.199	0.0000	0.0000	0
2022/06/29	AL7T	04/05/2023			Index Future	964.5480	964.5480	965.9690	965.9690	0.147	0.0000	0.0000	0
2022/06/29	ALBI	04/08/2022			Index Future	815.2090	815.2090	816.4790	816.4790	0.156	0.0000	0.0000	138
2022/06/29	ALBI	03/11/2022			Index Future	827.1880	827.1880	828.8450	828.8450	0.200	0.0000	0.0000	0
2022/06/29	ALBI	02/02/2023			Index Future	840.9450	840.9450	843.0700	843.0700	0.253	0.0000	0.0000	0
2022/06/29	ALBI	04/05/2023			Index Future	856.9270	856.9270	858.6540	858.6540	0.202	0.0000	0.0000	0
2022/06/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	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
2022/06/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/29	ES33	04/08/2022			Bond Future	12.2995	74.3523	12.2903	74.3958	(0.075)	0.0000	0.0000	350
2022/06/29	ES33	03/11/2022			Bond Future	12.5339	71.6712	12.5175	71.7464	(0.131)	0.0000	0.0000	0
2022/06/29	ES33	02/02/2023			Bond Future	12.7576	72.8842	12.7323	72.9977	(0.199)	0.0000	0.0000	0
2022/06/29	ES33	04/05/2023			Bond Future	12.9483	70.5022	12.9312	70.5770	(0.132)	0.0000	0.0000	0
2022/06/29	ES42	04/08/2022			Bond Future	12.6854	72.3820	12.7431	72.0735	0.456	0.0000	0.0000	4,769
2022/06/29	ES42	03/11/2022			Bond Future	12.9016	69.1946	12.9561	68.9122	0.422	0.0000	0.0000	0
2022/06/29	ES42	02/02/2023			Bond Future	13.1008	70.3678	13.1506	70.1163	0.379	0.0000	0.0000	0
2022/06/29	ES42	04/05/2023			Bond Future	13.2796	67.4668	13.3396	67.1708	0.451	0.0000	0.0000	0
2022/06/29	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	04/08/2022	819.28	Put	GOVI	152,940.0000	15.2940	140,250.0000	14.0250	(8.297)	0	0	0
2022/06/29	GOVI	04/08/2022			GOVI	803.9860	803.9860	805.2550	805.2550	0.158	0.0000	0.0000	1,112
2022/06/29	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	04/08/2022	819.26	Put	GOVI	152,740.0000	15.2740	140,050.0000	14.0050	(8.308)	0	0	0
2022/06/29	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	04/08/2022	819.27	Put	GOVI	152,840.0000	15.2840	140,150.0000	14.0150	(8.303)	0	0	0
2022/06/29	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	03/11/2022	820.41	Put	GOVI	46,110.0000	4.6110	29,590.0000	2.9590	(35.827)	0	0	0
2022/06/29	GOVI	03/11/2022	820.42	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/29	GOVI	03/11/2022	820.42	Put	GOVI	46,210.0000	4.6210	29,690.0000	2.9690	(35.750)	0	0	0
2022/06/29	GOVI	03/11/2022			GOVI	815.7990	815.7990	817.4510	817.4510	0.203	0.0000	0.0000	0
2022/06/29	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	03/11/2022	820.43	Put	GOVI	46,310.0000	4.6310	29,790.0000	2.9790	(35.673)	0	0	0
2022/06/29	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	02/02/2023	850.82	Put	GOVI	214,530.0000	21.4530	193,390.0000	19.3390	(9.854)	0	0	0
2022/06/29	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	02/02/2023	850.83	Put	GOVI	214,630.0000	21.4630	193,490.0000	19.3490	(9.850)	0	0	0
2022/06/29	GOVI	02/02/2023			GOVI	829.3670	829.3670	831.4810	831.4810	0.255	0.0000	0.0000	0
2022/06/29	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	02/02/2023	850.84	Put	GOVI	214,730.0000	21.4730	193,590.0000	19.3590	(9.845)	0	0	0
2022/06/29	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	04/05/2023	852.86	Put	GOVI	77,320.0000	7.7320	60,100.0000	6.0100	(22.271)	0	0	0
2022/06/29	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	04/05/2023	852.87	Put	GOVI	77,420.0000	7.7420	60,200.0000	6.0200	(22.242)	0	0	0
2022/06/29	GOVI	04/05/2023			GOVI	845.1280	845.1280	846.8500	846.8500	0.204	0.0000	0.0000	0
2022/06/29	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/29	GOVI	04/05/2023	852.88	Put	GOVI	77,520.0000	7.7520	60,300.0000	6.0300	(22.214)	0	0	0
2022/06/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/29	IGOV	04/08/2022			Index Future	321.4260	321.4260	321.7550	321.7550	0.102	0.0000	0.0000	759
2022/06/29	IGOV	03/11/2022			Index Future	326.2280	326.2280	326.7070	326.7070	0.147	0.0000	0.0000	16
2022/06/29	IGOV	02/02/2023			Index Future	331.7310	331.7310	332.3930	332.3930	0.200	0.0000	0.0000	0
2022/06/29	IGOV	04/05/2023			Index Future	338.1120	338.1120	338.6130	338.6130	0.148	0.0000	0.0000	0
2022/06/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/29	JBAF	20/07/2022			Jibar Tradeable Future	5.0450	94.9550	5.0250	94.9750	(0.396)	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
2022/06/29	JBAF	17/08/2022			Jibar Tradeable Future	5.7100	94.2900	5.6700	94.3300	(0.701)	0.0000	0.0000	0
2022/06/29	JBAF	21/09/2022			Jibar Tradeable Future	5.8450	94.1550	5.7650	94.2350	(1.369)	0.0000	0.0000	0
2022/06/29	JBAF	19/10/2022			Jibar Tradeable Future	6.3900	93.6100	6.3200	93.6800	(1.095)	0.0000	0.0000	0
2022/06/29	JBAF	16/11/2022			Jibar Tradeable Future	6.4800	93.5200	6.3800	93.6200	(1.543)	0.0000	0.0000	0
2022/06/29	JBAF	21/12/2022			Jibar Tradeable Future	6.9750	93.0250	6.9750	93.0250	0.000	0.0000	0.0000	68
2022/06/29	JBAF	15/03/2023			Jibar Tradeable Future	7.4700	92.5300	7.3700	92.6300	(1.339)	0.0000	0.0000	0
2022/06/29	JBAF	21/06/2023			Jibar Tradeable Future	7.9450	92.0550	7.8350	92.1650	(1.385)	0.0000	0.0000	0
2022/06/29	JBAF	20/09/2023			Jibar Tradeable Future	8.1500	91.8500	8.0200	91.9800	(1.595)	0.0000	0.0000	75
2022/06/29	JBAF	20/12/2023			Jibar Tradeable Future	8.2300	91.7700	8.1000	91.9000	(1.580)	0.0000	0.0000	172
2022/06/29	JBAF	20/03/2024			Jibar Tradeable Future	8.4250	91.5750	8.2950	91.7050	(1.543)	0.0000	0.0000	0
2022/06/29	JBAF	19/06/2024			Jibar Tradeable Future	8.4550	91.5450	8.3050	91.6950	(1.774)	0.0000	0.0000	0
2022/06/29	R023	04/08/2022	6.05	Call	Bond Future	81.2700	0.0813	9.4700	0.0095	(88.347)	0	0	0
2022/06/29	R023	04/08/2022	6.05	Put	Bond Future	95.0700	0.0951	296.3800	0.2964	211.749	0	0	0
2022/06/29	R023	04/08/2022			Bond Future	6.0753	104.3307	6.5774	104.0576	8.265	0.0000	0.0000	25,519
2022/06/29	R023	04/08/2022	6.03	Call	Bond Future	75.4100	0.0754	8.2000	0.0082	(89.126)	0	0	0
2022/06/29	R023	04/08/2022	6.03	Put	Bond Future	100.1200	0.1001	306.0200	0.3060	205.653	0	0	0
2022/06/29	R023	04/08/2022	6.04	Call	Bond Future	78.3100	0.0783	8.8200	0.0088	(88.737)	0	0	0
2022/06/29	R023	04/08/2022	6.04	Put	Bond Future	97.5600	0.0976	301.1800	0.3012	208.713	0	0	0
2022/06/29	R023	03/11/2022	6.25	Call	Bond Future	109.0900	0.1091	27.4100	0.0274	(74.874)	0	0	0
2022/06/29	R023	03/11/2022	6.25	Put	Bond Future	95.8600	0.0959	247.7100	0.2477	158.408	0	0	0
2022/06/29	R023	03/11/2022	6.26	Call	Bond Future	110.9300	0.1109	28.1800	0.0282	(74.597)	0	0	0
2022/06/29	R023	03/11/2022	6.26	Put	Bond Future	94.6400	0.0946	245.4200	0.2454	159.320	0	0	0
2022/06/29	R023	03/11/2022			Bond Future	6.2069	101.9336	6.9695	101.7001	12.286	0.0000	0.0000	0
2022/06/29	R023	03/11/2022	6.27	Call	Bond Future	113.0300	0.1130	29.1300	0.0291	(74.228)	0	0	0
2022/06/29	R023	03/11/2022	6.27	Put	Bond Future	93.6700	0.0937	243.3000	0.2433	159.742	0	0	0
2022/06/29	R035	04/08/2022	9.53	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	400
2022/06/29	R035	04/08/2022	9.53	Put	Bond Future	11,214.7000	11.2147	11,169.3500	11.1693	(0.404)	0	0	0
2022/06/29	R035	04/08/2022	9.84	Call	Bond Future	0.4300	0.0004	0.3800	0.0004	(11.628)	0	0	100
2022/06/29	R035	04/08/2022	9.84	Put	Bond Future	9,081.2800	9.0813	9,035.8900	9.0359	(0.500)	0	0	0
2022/06/29	R035	04/08/2022	10.53	Put	Bond Future	4,637.7400	4.6377	4,590.5600	4.5906	(1.017)	0	0	0
2022/06/29	R035	04/08/2022	11.13	Put	Bond Future	1,728.3100	1.7283	1,684.7900	1.6848	(2.518)	0	0	100
2022/06/29	R035	04/08/2022	10.64	Call	Bond Future	129.2000	0.1292	126.8800	0.1269	(1.796)	0	0	0
2022/06/29	R035	04/08/2022	10.64	Put	Bond Future	4,005.1400	4.0051	3,957.4800	3.9575	(1.190)	0	0	100
2022/06/29	R035	04/08/2022	10.72	Call	Bond Future	190.7500	0.1907	188.2400	0.1882	(1.316)	0	0	0
2022/06/29	R035	04/08/2022	10.72	Put	Bond Future	3,569.0400	3.5690	3,521.1900	3.5212	(1.341)	0	0	0
2022/06/29	R035	04/08/2022	10.73	Call	Bond Future	199.7800	0.1998	197.2500	0.1973	(1.266)	0	0	0
2022/06/29	R035	04/08/2022	10.73	Put	Bond Future	3,516.1400	3.5161	3,468.2700	3.4683	(1.361)	0	0	0
2022/06/29	R035	04/08/2022			Bond Future	11.2808	87.9680	11.2731	88.0134	(0.069)	0.0000	0.0000	129,017
2022/06/29	R035	04/08/2022	10.53	Call	Bond Future	70.9300	0.0709	69.0900	0.0691	(2.594)	0	0	400
2022/06/29	R035	04/08/2022	10.74	Call	Bond Future	209.1200	0.2091	206.5900	0.2066	(1.210)	0	0	0
2022/06/29	R035	04/08/2022	10.74	Put	Bond Future	3,463.6200	3.4636	3,415.7500	3.4157	(1.382)	0	0	0
2022/06/29	R035	04/08/2022	11.13	Call	Bond Future	838.5000	0.8385	840.3200	0.8403	0.217	0	0	0
2022/06/29	R035	04/08/2022	12.18	Call	Bond Future	5,149.1400	5.1491	5,185.0500	5.1850	0.697	0	0	0
2022/06/29	R035	04/08/2022	12.18	Put	Bond Future	112.1300	0.1121	102.7000	0.1027	(8.410)	0	0	400
2022/06/29	R035	03/11/2022	11.15	Call	Bond Future	1,401.4400	1.4014	1,424.8900	1.4249	1.673	0	0	0
2022/06/29	R035	03/11/2022	11.15	Put	Bond Future	3,263.4400	3.2634	3,204.3300	3.2043	(1.811)	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
2022/06/29	R035	03/11/2022	12.68	Call	Bond Future	7,026.0200	7.0260	7,090.7200	7.0907	0.921	0	0	0
2022/06/29	R035	03/11/2022	12.68	Put	Bond Future	520.7100	0.5207	502.8500	0.5028	(3.430)	0	0	1,000
2022/06/29	R035	03/11/2022	10.99	Call	Bond Future	1,060.7200	1.0607	1,079.4100	1.0794	1.762	0	0	0
2022/06/29	R035	03/11/2022	10.99	Put	Bond Future	3,872.5100	3.8725	3,808.6400	3.8086	(1.649)	0	0	582
2022/06/29	R035	03/11/2022	11.05	Call	Bond Future	1,182.2200	1.1822	1,202.6400	1.2026	1.727	0	0	1,000
2022/06/29	R035	03/11/2022	10.57	Call	Bond Future	409.5600	0.4096	417.9400	0.4179	2.046	0	0	0
2022/06/29	R035	03/11/2022	10.57	Put	Bond Future	5,787.4400	5.7874	5,713.2600	5.7133	(1.282)	0	0	582
2022/06/29	R035	03/11/2022			Bond Future	11.4712	84.7639	11.4567	84.8464	(0.126)	0.0000	0.0000	3,720
2022/06/29	R035	03/11/2022	11.14	Call	Bond Future	1,378.4700	1.3785	1,401.6100	1.4016	1.679	0	0	0
2022/06/29	R035	03/11/2022	11.14	Put	Bond Future	3,299.4000	3.2994	3,239.9800	3.2400	(1.801)	0	0	0
2022/06/29	R035	03/11/2022	11.05	Put	Bond Future	3,636.0800	3.6361	3,573.9400	3.5739	(1.709)	0	0	0
2022/06/29	R035	03/11/2022	11.13	Call	Bond Future	1,355.7200	1.3557	1,378.5600	1.3786	1.685	0	0	0
2022/06/29	R035	03/11/2022	11.13	Put	Bond Future	3,335.6300	3.3356	3,275.9100	3.2759	(1.790)	0	0	0
2022/06/29	R035	03/11/2022	9.82	Call	Bond Future	43.7900	0.0438	44.7300	0.0447	2.147	0	0	582
2022/06/29	R035	03/11/2022	9.82	Put	Bond Future	10,280.2100	10.2802	10,198.5900	10.1986	(0.794)	0	0	0
2022/06/29	R035	03/11/2022	10.30	Call	Bond Future	180.9000	0.1809	184.9500	0.1850	2.239	0	0	1,000
2022/06/29	R035	03/11/2022	10.30	Put	Bond Future	7,265.9700	7.2660	7,187.4600	7.1875	(1.081)	0	0	0
2022/06/29	R035	02/02/2023	11.94	Call	Bond Future	3,766.9100	3.7669	3,837.8900	3.8379	1.884	0	0	0
2022/06/29	R035	02/02/2023	13.22	Put	Bond Future	696.9500	0.6969	673.6000	0.6736	(3.350)	0	0	1,000
2022/06/29	R035	02/02/2023	10.88	Call	Bond Future	1,043.0400	1.0430	1,072.6700	1.0727	2.841	0	0	0
2022/06/29	R035	02/02/2023	10.88	Put	Bond Future	5,484.2800	5.4843	5,386.3400	5.3863	(1.786)	0	0	0
2022/06/29	R035	02/02/2023	10.66	Call	Bond Future	703.1800	0.7032	725.1500	0.7252	3.124	0	0	0
2022/06/29	R035	02/02/2023	10.66	Put	Bond Future	6,477.8600	6.4779	6,372.2600	6.3723	(1.630)	0	0	582
2022/06/29	R035	02/02/2023	10.30	Put	Bond Future	8,370.1900	8.3702	8,255.0000	8.2550	(1.376)	0	0	0
2022/06/29	R035	02/02/2023	10.60	Call	Bond Future	625.1900	0.6252	645.2400	0.6452	3.207	0	0	0
2022/06/29	R035	02/02/2023	10.60	Put	Bond Future	6,768.5500	6.7686	6,661.0300	6.6610	(1.589)	0	0	0
2022/06/29	R035	02/02/2023	10.64	Put	Bond Future	6,573.8400	6.5738	6,467.5900	6.4676	(1.616)	0	0	0
2022/06/29	R035	02/02/2023	9.81	Call	Bond Future	123.0500	0.1230	127.9200	0.1279	3.958	0	0	582
2022/06/29	R035	02/02/2023	9.81	Put	Bond Future	11,329.4000	11.3294	11,206.7000	11.2067	(1.083)	0	0	0
2022/06/29	R035	02/02/2023	9.85	Call	Bond Future	135.0900	0.1351	140.3900	0.1404	3.923	0	0	0
2022/06/29	R035	02/02/2023	9.89	Call	Bond Future	148.0900	0.1481	153.8500	0.1538	3.890	0	0	400
2022/06/29	R035	02/02/2023	9.89	Put	Bond Future	10,823.5600	10.8236	10,701.7500	10.7017	(1.125)	0	0	0
2022/06/29	R035	02/02/2023			Bond Future	11.6488	86.1777	11.6259	86.3053	(0.197)	0.0000	0.0000	0
2022/06/29	R035	02/02/2023	11.94	Put	Bond Future	2,168.9100	2.1689	2,112.3200	2.1123	(2.609)	0	0	0
2022/06/29	R035	02/02/2023	11.98	Call	Bond Future	3,903.6300	3.9036	3,976.0600	3.9761	1.855	0	0	0
2022/06/29	R035	02/02/2023	11.98	Put	Bond Future	2,089.6400	2.0896	2,034.5000	2.0345	(2.639)	0	0	400
2022/06/29	R035	02/02/2023	13.22	Call	Bond Future	8,812.8200	8.8128	8,917.0400	8.9170	1.183	0	0	0
2022/06/29	R035	02/02/2023	11.05	Call	Bond Future	1,362.5400	1.3625	1,398.5800	1.3986	2.645	0	0	1,000
2022/06/29	R035	02/02/2023	11.05	Put	Bond Future	4,792.8600	4.7929	4,701.3300	4.7013	(1.910)	0	0	0
2022/06/29	R035	02/02/2023	11.06	Call	Bond Future	1,382.6800	1.3827	1,419.1100	1.4191	2.635	0	0	0
2022/06/29	R035	02/02/2023	11.06	Put	Bond Future	4,754.0500	4.7540	4,662.9100	4.6629	(1.917)	0	0	582
2022/06/29	R035	02/02/2023	10.86	Call	Bond Future	1,008.6400	1.0086	1,037.5400	1.0375	2.865	0	0	0
2022/06/29	R035	02/02/2023	10.86	Put	Bond Future	5,569.9200	5.5699	5,471.2500	5.4713	(1.771)	0	0	0
2022/06/29	R035	02/02/2023	10.87	Call	Bond Future	1,025.8600	1.0259	1,055.1200	1.0551	2.852	0	0	0
2022/06/29	R035	02/02/2023	10.87	Put	Bond Future	5,527.0900	5.5271	5,428.7800	5.4288	(1.779)	0	0	0
2022/06/29	R035	02/02/2023	10.30	Call	Bond Future	350.4800	0.3505	362.8600	0.3629	3.532	0	0	1,000
2022/06/29	R035	02/02/2023	10.64	Call	Bond Future	676.5100	0.6765	697.8300	0.6978	3.151	0	0	400
2022/06/29	R035	02/02/2023	9.85	Put	Bond Future	11,075.4800	11.0755	10,953.2100	10.9532	(1.104)	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
2022/06/29	R035	04/05/2023	11.22	Put	Bond Future	5,080.3300	5.0803	5,023.6800	5.0237	(1.115)	0	0	0
2022/06/29	R035	04/05/2023	12.46	Call	Bond Future	5,538.1500	5.5382	5,588.4700	5.5885	0.909	0	0	0
2022/06/29	R035	04/05/2023	12.46	Put	Bond Future	1,999.8400	1.9998	1,968.3600	1.9684	(1.574)	0	0	400
2022/06/29	R035	04/05/2023	13.18	Call	Bond Future	8,284.7600	8.2848	8,345.4400	8.3454	0.732	0	0	0
2022/06/29	R035	04/05/2023	13.18	Put	Bond Future	1,185.3200	1.1853	1,164.2000	1.1642	(1.782)	0	0	500
2022/06/29	R035	04/05/2023	11.17	Call	Bond Future	1,783.8700	1.7839	1,807.9900	1.8080	1.352	0	0	500
2022/06/29	R035	04/05/2023	11.20	Call	Bond Future	1,846.5300	1.8465	1,871.2700	1.8713	1.340	0	0	0
2022/06/29	R035	04/05/2023	11.21	Call	Bond Future	1,867.6000	1.8676	1,892.5400	1.8925	1.335	0	0	0
2022/06/29	R035	04/05/2023	10.60	Call	Bond Future	820.9900	0.8210	834.2500	0.8342	1.615	0	0	400
2022/06/29	R035	04/05/2023	10.60	Put	Bond Future	7,688.4200	7.6884	7,619.8800	7.6199	(0.891)	0	0	0
2022/06/29	R035	04/05/2023			Bond Future	11.7899	83.3257	11.7749	83.4075	(0.127)	0.0000	0.0000	0
2022/06/29	R035	04/05/2023	11.22	Call	Bond Future	1,888.8100	1.8888	1,913.9600	1.9140	1.332	0	0	0
2022/06/29	R035	04/05/2023	11.17	Put	Bond Future	5,263.7800	5.2638	5,206.1000	5.2061	(1.096)	0	0	0
2022/06/29	R035	04/05/2023	11.20	Put	Bond Future	5,153.2400	5.1532	5,096.1800	5.0962	(1.107)	0	0	0
2022/06/29	R035	04/05/2023	11.21	Put	Bond Future	5,116.6900	5.1167	5,059.8300	5.0598	(1.111)	0	0	0
2022/06/29	R035	04/05/2023	9.85	Call	Bond Future	235.1600	0.2352	239.6300	0.2396	1.901	0	0	400
2022/06/29	R035	04/05/2023	9.85	Put	Bond Future	11,854.0100	11.8540	11,776.6800	11.7767	(0.652)	0	0	0
2022/06/29	R035	04/05/2023	10.42	Call	Bond Future	619.2300	0.6192	629.7400	0.6297	1.697	0	0	500
2022/06/29	R035	04/05/2023	10.42	Put	Bond Future	8,595.6700	8.5957	8,524.3800	8.5244	(0.829)	0	0	0
2022/06/29	R186	04/08/2022	7.96	Call	Bond Future	7.8700	0.0079	16.4000	0.0164	108.386	0	0	3,600
2022/06/29	R186	04/08/2022	8.15	Call	Bond Future	22.9800	0.0230	44.6300	0.0446	94.212	0	0	0
2022/06/29	R186	04/08/2022	8.15	Put	Bond Future	3,170.5900	3.1706	2,683.0700	2.6831	(15.376)	0	0	0
2022/06/29	R186	04/08/2022	9.78	Call	Bond Future	2,911.9500	2.9119	3,384.8800	3.3849	16.241	0	0	0
2022/06/29	R186	04/08/2022	9.78	Put	Bond Future	78.1400	0.0781	41.9000	0.0419	(46.378)	0	0	3,600
2022/06/29	R186	04/08/2022			Bond Future	8.9933	106.7519	8.8548	107.2611	(1.540)	0.0000	0.0000	85,835
2022/06/29	R186	04/08/2022	6.96	Call	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0	0	3,600
2022/06/29	R186	04/08/2022	6.96	Put	Bond Future	7,791.7200	7.7917	7,282.6000	7.2826	(6.534)	0	0	0
2022/06/29	R186	04/08/2022	7.96	Put	Bond Future	3,880.8000	3.8808	3,380.1600	3.3802	(12.900)	0	0	0
2022/06/29	R186	04/08/2022	8.13	Call	Bond Future	20.6400	0.0206	40.3900	0.0404	95.688	0	0	0
2022/06/29	R186	04/08/2022	8.13	Put	Bond Future	3,244.3200	3.2443	2,754.9000	2.7549	(15.085)	0	0	0
2022/06/29	R186	04/08/2022	8.14	Call	Bond Future	21.8000	0.0218	42.4800	0.0425	94.862	0	0	0
2022/06/29	R186	04/08/2022	8.14	Put	Bond Future	3,207.4400	3.2074	2,718.9500	2.7189	(15.230)	0	0	0
2022/06/29	R186	03/11/2022	8.91	Put	Bond Future	1,869.1700	1.8692	1,530.8700	1.5309	(18.099)	0	0	4,310
2022/06/29	R186	03/11/2022	8.53	Call	Bond Future	385.5300	0.3855	522.5000	0.5225	35.528	0	0	0
2022/06/29	R186	03/11/2022	8.53	Put	Bond Future	2,796.2900	2.7963	2,370.6200	2.3706	(15.223)	0	0	0
2022/06/29	R186	03/11/2022	8.54	Call	Bond Future	393.7700	0.3938	532.8300	0.5328	35.315	0	0	0
2022/06/29	R186	03/11/2022	8.54	Put	Bond Future	2,768.9800	2.7690	2,345.4000	2.3454	(15.297)	0	0	0
2022/06/29	R186	03/11/2022			Bond Future	9.2178	108.3071	9.0555	108.8698	(1.761)	0.0000	0.0000	11,668
2022/06/29	R186	03/11/2022	8.55	Call	Bond Future	402.1300	0.4021	543.2900	0.5433	35.103	0	0	0
2022/06/29	R186	03/11/2022	8.55	Put	Bond Future	2,741.8100	2.7418	2,320.3300	2.3203	(15.372)	0	0	0
2022/06/29	R186	03/11/2022	8.91	Call	Bond Future	798.8600	0.7989	1,023.2000	1.0232	28.083	0	0	0
2022/06/29	R186	03/11/2022	8.23	Call	Bond Future	200.1900	0.2002	283.5900	0.2836	41.660	0	0	4,310
2022/06/29	R186	03/11/2022	8.23	Put	Bond Future	3,684.2700	3.6843	3,205.0300	3.2050	(13.008)	0	0	0
2022/06/29	R186	02/02/2023	8.33	Call	Bond Future	374.1400	0.3741	500.1000	0.5001	33.667	0	0	0
2022/06/29	R186	02/02/2023	8.33	Put	Bond Future	3,972.5500	3.9725	3,471.7300	3.4717	(12.607)	0	0	0
2022/06/29	R186	02/02/2023	8.32	Call	Bond Future	367.6700	0.3677	492.0300	0.4920	33.824	0	0	0
2022/06/29	R186	02/02/2023	8.32	Put	Bond Future	4,000.0200	4.0000	3,497.6000	3.4976	(12.560)	0	0	0

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2022/06/29	R186	02/02/2023			Bond Future	9.4133	104.8176	9.2212	105.4444	(2.040)	0.0000	0.0000	0
2022/06/29	R186	02/02/2023	8.34	Call	Bond Future	380.4800	0.3805	508.0200	0.5080	33.521	0	0	0
2022/06/29	R186	02/02/2023	8.34	Put	Bond Future	3,944.9600	3.9450	3,445.7200	3.4457	(12.655)	0	0	0
2022/06/29	R186	04/05/2023	8.83	Put	Bond Future	3,172.3200	3.1723	2,789.6200	2.7896	(12.064)	0	0	0
2022/06/29	R186	04/05/2023	8.84	Call	Bond Future	938.3700	0.9384	1,135.8700	1.1359	21.047	0	0	0
2022/06/29	R186	04/05/2023			Bond Future	9.5551	106.8214	9.3664	107.4001	(1.976)	0.0000	0.0000	0
2022/06/29	R186	04/05/2023	8.83	Call	Bond Future	926.9900	0.9270	1,122.9600	1.1230	21.140	0	0	0
2022/06/29	R186	04/05/2023	8.84	Put	Bond Future	3,152.3300	3.1523	2,771.1600	2.7712	(12.092)	0	0	0
2022/06/29	R186	04/05/2023	8.82	Call	Bond Future	916.0400	0.9160	1,110.5100	1.1105	21.229	0	0	0
2022/06/29	R186	04/05/2023	8.82	Put	Bond Future	3,192.7600	3.1928	2,808.5600	2.8086	(12.033)	0	0	0
2022/06/29	R197	04/08/2022			Bond Future	330.4495	330.4495	330.3069	330.3069	(0.043)	0.0000	0.0000	809
2022/06/29	R197	03/11/2022			Bond Future	335.3441	335.3441	335.3412	335.3412	(0.001)	0.0000	0.0000	6
2022/06/29	R197	02/02/2023			Bond Future	332.2608	332.2608	332.4288	332.4288	0.051	0.0000	0.0000	0
2022/06/29	R197	04/05/2023			Bond Future	338.6727	338.6727	338.6597	338.6597	(0.004)	0.0000	0.0000	0
2022/06/29	R202	04/08/2022			Bond Future	248.3625	248.3625	249.1826	249.1826	0.330	0.0000	0.0000	6,673
2022/06/29	R202	03/11/2022			Bond Future	252.0411	252.0411	252.9803	252.9803	0.373	0.0000	0.0000	0
2022/06/29	R202	02/02/2023			Bond Future	251.6517	251.6517	252.7363	252.7363	0.431	0.0000	0.0000	0
2022/06/29	R202	04/05/2023			Bond Future	256.5047	256.5047	257.4711	257.4711	0.377	0.0000	0.0000	0
2022/06/29	R209	04/08/2022	10.57	Put	Bond Future	4,044.9700	4.0450	4,007.7400	4.0077	(0.920)	0	0	0
2022/06/29	R209	04/08/2022	10.58	Call	Bond Future	66.3600	0.0664	64.4400	0.0644	(2.893)	0	0	0
2022/06/29	R209	04/08/2022	10.58	Put	Bond Future	3,993.4800	3.9935	3,956.1900	3.9562	(0.934)	0	0	0
2022/06/29	R209	04/08/2022			Bond Future	11.3218	67.4147	11.3148	67.4500	(0.061)	0.0000	0.0000	23,295
2022/06/29	R209	04/08/2022	10.57	Call	Bond Future	62.6600	0.0627	60.8000	0.0608	(2.968)	0	0	0
2022/06/29	R209	04/08/2022	10.59	Call	Bond Future	70.2300	0.0702	68.2600	0.0683	(2.805)	0	0	0
2022/06/29	R209	04/08/2022	10.59	Put	Bond Future	3,942.2300	3.9422	3,904.8900	3.9049	(0.947)	0	0	0
2022/06/29	R209	03/11/2022	12.00	Call	Bond Future	3,522.6200	3.5226	3,560.3500	3.5604	1.071	0	0	0
2022/06/29	R209	03/11/2022	12.00	Put	Bond Future	1,068.9900	1.0690	1,042.4000	1.0424	(2.487)	0	0	3,500
2022/06/29	R209	03/11/2022	11.03	Call	Bond Future	955.1100	0.9551	969.4500	0.9694	1.501	0	0	0
2022/06/29	R209	03/11/2022	11.03	Put	Bond Future	3,310.5600	3.3106	3,260.5800	3.2606	(1.510)	0	0	0
2022/06/29	R209	03/11/2022	10.50	Put	Bond Future	5,483.4400	5.4834	5,423.9800	5.4240	(1.084)	0	0	0
2022/06/29	R209	03/11/2022	9.25	Call	Bond Future	4.7400	0.0047	4.7900	0.0048	1.055	0	0	6,000
2022/06/29	R209	03/11/2022	9.25	Put	Bond Future	12,638.6800	12.6387	12,574.4100	12.5744	(0.509)	0	0	0
2022/06/29	R209	03/11/2022	9.50	Call	Bond Future	11.8700	0.0119	12.0400	0.0120	1.432	0	0	0
2022/06/29	R209	03/11/2022	9.50	Put	Bond Future	11,076.3000	11.0763	11,012.1500	11.0121	(0.579)	0	0	0
2022/06/29	R209	03/11/2022			Bond Future	11.4923	65.2526	11.4794	65.3169	(0.113)	0.0000	0.0000	4,520
2022/06/29	R209	03/11/2022	11.02	Call	Bond Future	937.9500	0.9380	952.0700	0.9521	1.505	0	0	0
2022/06/29	R209	03/11/2022	11.02	Put	Bond Future	3,345.6800	3.3457	3,295.4800	3.2955	(1.500)	0	0	0
2022/06/29	R209	03/11/2022	11.50	Call	Bond Future	1,980.5300	1.9805	2,006.3500	2.0063	1.304	0	0	0
2022/06/29	R209	03/11/2022	11.50	Put	Bond Future	1,942.3900	1.9424	1,903.8900	1.9039	(1.982)	0	0	0
2022/06/29	R209	03/11/2022	10.50	Call	Bond Future	276.6400	0.2766	281.5000	0.2815	1.757	0	0	0
2022/06/29	R209	03/11/2022	11.00	Call	Bond Future	904.0700	0.9041	917.7600	0.9178	1.514	0	0	0
2022/06/29	R209	03/11/2022	11.00	Put	Bond Future	3,416.5200	3.4165	3,365.8900	3.3659	(1.482)	0	0	7,000
2022/06/29	R209	03/11/2022	11.01	Call	Bond Future	920.8500	0.9208	934.7500	0.9347	1.509	0	0	0
2022/06/29	R209	03/11/2022	11.01	Put	Bond Future	3,380.9100	3.3809	3,330.4900	3.3305	(1.491)	0	0	0
2022/06/29	R209	03/11/2022	10.00	Call	Bond Future	60.3600	0.0604	61.4300	0.0614	1.773	0	0	3,500

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2022/06/29	R209	03/11/2022	10.00	Put	Bond Future	8,114.5200	8.1145	8,051.2700	8.0513	(0.779)	0	0	6,000
2022/06/29	R209	02/02/2023	10.80	Put	Bond Future	5,108.7500	5.1088	5,030.0400	5.0300	(1.541)	0	0	0
2022/06/29	R209	02/02/2023	10.78	Call	Bond Future	763.9000	0.7639	783.7200	0.7837	2.595	0	0	0
2022/06/29	R209	02/02/2023	10.79	Call	Bond Future	777.5800	0.7776	797.6700	0.7977	2.584	0	0	0
2022/06/29	R209	02/02/2023			Bond Future	11.6470	66.3417	11.6267	66.4408	(0.175)	0.0000	0.0000	0
2022/06/29	R209	02/02/2023	10.80	Call	Bond Future	791.5700	0.7916	811.9400	0.8119	2.573	0	0	0
2022/06/29	R209	02/02/2023	10.78	Put	Bond Future	5,187.8700	5.1879	5,108.6100	5.1086	(1.528)	0	0	0
2022/06/29	R209	02/02/2023	10.79	Put	Bond Future	5,148.1200	5.1481	5,069.1300	5.0691	(1.534)	0	0	0
2022/06/29	R209	04/05/2023	11.09	Call	Bond Future	1,438.1000	1.4381	1,455.4800	1.4555	1.209	0	0	0
2022/06/29	R209	04/05/2023	11.09	Put	Bond Future	4,840.6300	4.8406	4,794.1900	4.7942	(0.959)	0	0	0
2022/06/29	R209	04/05/2023	11.10	Call	Bond Future	1,455.5800	1.4556	1,473.1200	1.4731	1.205	0	0	0
2022/06/29	R209	04/05/2023	11.10	Put	Bond Future	4,806.6800	4.8067	4,760.4000	4.7604	(0.963)	0	0	0
2022/06/29	R209	04/05/2023			Bond Future	11.7757	64.4590	11.7623	64.5228	(0.113)	0.0000	0.0000	0
2022/06/29	R209	04/05/2023	11.11	Call	Bond Future	1,473.1800	1.4732	1,490.8700	1.4909	1.201	0	0	0
2022/06/29	R209	04/05/2023	11.11	Put	Bond Future	4,772.9200	4.7729	4,726.7900	4.7268	(0.966)	0	0	0
2022/06/29	R210	04/08/2022			Bond Future	224.4091	224.4091	224.5025	224.5025	0.042	0.0000	0.0000	1,025
2022/06/29	R210	03/11/2022			Bond Future	224.7592	224.7592	224.9501	224.9501	0.085	0.0000	0.0000	0
2022/06/29	R210	02/02/2023			Bond Future	228.5573	228.5573	228.8672	228.8672	0.136	0.0000	0.0000	0
2022/06/29	R210	04/05/2023			Bond Future	229.8991	229.8991	230.0908	230.0908	0.083	0.0000	0.0000	0
2022/06/29	R213	04/08/2022	9.88	Call	Bond Future	19.3000	0.0193	20.2300	0.0202	4.819	0	0	0
2022/06/29	R213	04/08/2022	9.89	Call	Bond Future	20.5500	0.0206	21.5400	0.0215	4.818	0	0	0
2022/06/29	R213	04/08/2022	9.90	Put	Bond Future	4,575.9500	4.5760	4,465.5200	4.4655	(2.413)	0	0	0
2022/06/29	R213	04/08/2022			Bond Future	10.8322	82.0584	10.8085	82.1699	(0.218)	0.0000	0.0000	30,087
2022/06/29	R213	04/08/2022	9.88	Put	Bond Future	4,674.7400	4.6747	4,564.1800	4.5642	(2.365)	0	0	0
2022/06/29	R213	04/08/2022	9.89	Put	Bond Future	4,625.2900	4.6253	4,514.7900	4.5148	(2.389)	0	0	0
2022/06/29	R213	04/08/2022	9.90	Call	Bond Future	21.8600	0.0219	22.9200	0.0229	4.849	0	0	0
2022/06/29	R213	03/11/2022	10.38	Call	Bond Future	618.6700	0.6187	650.7100	0.6507	5.179	0	0	0
2022/06/29	R213	03/11/2022	10.38	Put	Bond Future	3,698.9400	3.6989	3,583.6000	3.5836	(3.118)	0	0	0
2022/06/29	R213	03/11/2022	10.39	Call	Bond Future	631.2600	0.6313	663.7900	0.6638	5.153	0	0	0
2022/06/29	R213	03/11/2022	10.39	Put	Bond Future	3,663.4900	3.6635	3,548.6400	3.5486	(3.135)	0	0	0
2022/06/29	R213	03/11/2022	10.37	Call	Bond Future	606.2500	0.6063	637.7900	0.6378	5.202	0	0	0
2022/06/29	R213	03/11/2022	10.37	Put	Bond Future	3,734.6000	3.7346	3,618.7600	3.6188	(3.102)	0	0	200
2022/06/29	R213	03/11/2022	9.19	Call	Bond Future	26.9000	0.0269	28.9800	0.0290	7.732	0	0	476
2022/06/29	R213	03/11/2022	9.19	Put	Bond Future	9,091.4400	9.0914	8,946.1400	8.9461	(1.598)	0	0	0
2022/06/29	R213	03/11/2022			Bond Future	11.0369	79.7158	11.0047	79.8632	(0.292)	0.0000	0.0000	0
2022/06/29	R213	03/11/2022	10.40	Call	Bond Future	644.0100	0.6440	677.0500	0.6770	5.130	0	0	0
2022/06/29	R213	03/11/2022	10.40	Put	Bond Future	3,628.2300	3.6282	3,513.8900	3.5139	(3.151)	0	0	0
2022/06/29	R213	03/11/2022	9.98	Call	Bond Future	243.4700	0.2435	258.6800	0.2587	6.247	0	0	0
2022/06/29	R213	03/11/2022	9.98	Put	Bond Future	5,275.4300	5.2754	5,143.2600	5.1433	(2.505)	0	0	200
2022/06/29	R213	03/11/2022	10.19	Call	Bond Future	410.1100	0.4101	433.3300	0.4333	5.662	0	0	0
2022/06/29	R213	03/11/2022	10.19	Put	Bond Future	4,410.0900	4.4101	4,285.9300	4.2859	(2.815)	0	0	476
2022/06/29	R213	03/11/2022	9.13	Call	Bond Future	22.4500	0.0225	24.2000	0.0242	7.795	0	0	200
2022/06/29	R213	03/11/2022	9.13	Put	Bond Future	9,403.2600	9.4033	9,257.6300	9.2576	(1.549)	0	0	0
2022/06/29	R213	03/11/2022	9.84	Call	Bond Future	164.5500	0.1645	175.5200	0.1755	6.667	0	0	0
2022/06/29	R213	03/11/2022	9.84	Put	Bond Future	5,893.6600	5.8937	5,757.2500	5.7573	(2.315)	0	0	476
2022/06/29	R213	02/02/2023	10.43	Put	Bond Future	4,497.4900	4.4975	4,354.2700	4.3543	(3.184)	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
2022/06/29	R213	02/02/2023	12.20	Call	Bond Future	5,132.6600	5.1327	5,273.8200	5.2738	2.750	0	0	0
2022/06/29	R213	02/02/2023	12.20	Put	Bond Future	961.8700	0.9619	912.0600	0.9121	(5.178)	0	0	912
2022/06/29	R213	02/02/2023	10.22	Put	Bond Future	5,247.0700	5.2471	5,093.0600	5.0931	(2.935)	0	0	0
2022/06/29	R213	02/02/2023	10.23	Call	Bond Future	612.5400	0.6125	649.9900	0.6500	6.114	0	0	0
2022/06/29	R213	02/02/2023	10.35	Call	Bond Future	748.1800	0.7482	791.6900	0.7917	5.815	0	0	0
2022/06/29	R213	02/02/2023	10.35	Put	Bond Future	4,774.4400	4.7744	4,626.9800	4.6270	(3.089)	0	0	476
2022/06/29	R213	02/02/2023	10.01	Call	Bond Future	409.3000	0.4093	436.7400	0.4367	6.704	0	0	0
2022/06/29	R213	02/02/2023			Bond Future	11.2275	81.0450	11.1846	81.2360	(0.382)	0.0000	0.0000	0
2022/06/29	R213	02/02/2023	10.43	Call	Bond Future	849.1100	0.8491	896.8600	0.8969	5.624	0	0	912
2022/06/29	R213	02/02/2023	10.22	Call	Bond Future	602.0100	0.6020	638.9700	0.6390	6.139	0	0	0
2022/06/29	R213	02/02/2023	10.23	Put	Bond Future	5,209.7900	5.2098	5,056.2700	5.0563	(2.947)	0	0	0
2022/06/29	R213	02/02/2023	9.16	Call	Bond Future	80.5200	0.0805	87.2300	0.0872	8.333	0	0	476
2022/06/29	R213	02/02/2023	9.16	Put	Bond Future	9,998.9300	9.9989	9,814.6700	9.8147	(1.843)	0	0	0
2022/06/29	R213	02/02/2023	10.01	Put	Bond Future	6,066.5500	6.0665	5,903.0200	5.9030	(2.696)	0	0	476
2022/06/29	R213	02/02/2023	10.21	Call	Bond Future	591.6000	0.5916	628.0700	0.6281	6.165	0	0	0
2022/06/29	R213	02/02/2023	10.21	Put	Bond Future	5,284.5100	5.2845	5,130.0100	5.1300	(2.924)	0	0	0
2022/06/29	R213	04/05/2023	10.75	Call	Bond Future	1,479.3400	1.4793	1,528.7000	1.5287	3.337	0	0	0
2022/06/29	R213	04/05/2023	10.75	Put	Bond Future	4,259.5600	4.2596	4,159.4800	4.1595	(2.350)	0	0	0
2022/06/29	R213	04/05/2023			Bond Future	11.3780	79.0443	11.3436	79.1937	(0.303)	0.0000	0.0000	0
2022/06/29	R213	04/05/2023	10.74	Call	Bond Future	1,462.9100	1.4629	1,511.8900	1.5119	3.348	0	0	0
2022/06/29	R213	04/05/2023	10.74	Put	Bond Future	4,288.4200	4.2884	4,187.9600	4.1880	(2.343)	0	0	0
2022/06/29	R213	04/05/2023	10.73	Call	Bond Future	1,446.5900	1.4466	1,495.1900	1.4952	3.360	0	0	0
2022/06/29	R213	04/05/2023	10.73	Put	Bond Future	4,317.4100	4.3174	4,216.5700	4.2166	(2.336)	0	0	0
2022/06/29	R214	04/08/2022	10.98	Put	Bond Future	3,443.9000	3.4439	3,335.6600	3.3357	(3.143)	0	0	0
2022/06/29	R214	04/08/2022	10.99	Call	Bond Future	127.4900	0.1275	133.5400	0.1335	4.745	0	0	0
2022/06/29	R214	04/08/2022			Bond Future	11.5940	64.3595	11.5721	64.4735	(0.189)	0.0000	0.0000	59,534
2022/06/29	R214	04/08/2022	10.97	Call	Bond Future	115.6400	0.1156	121.1100	0.1211	4.730	0	0	0
2022/06/29	R214	04/08/2022	10.97	Put	Bond Future	3,494.5000	3.4945	3,385.9700	3.3860	(3.106)	0	0	0
2022/06/29	R214	04/08/2022	10.98	Call	Bond Future	121.4500	0.1214	127.2100	0.1272	4.743	0	0	0
2022/06/29	R214	04/08/2022	10.99	Put	Bond Future	3,393.5900	3.3936	3,285.6400	3.2856	(3.181)	0	0	0
2022/06/29	R214	03/11/2022	11.34	Call	Bond Future	1,090.5900	1.0906	1,133.3600	1.1334	3.922	0	0	0
2022/06/29	R214	03/11/2022	11.36	Put	Bond Future	3,211.0200	3.2110	3,112.4700	3.1125	(3.069)	0	0	0
2022/06/29	R214	03/11/2022			Bond Future	11.7594	62.0118	11.7314	62.1543	(0.238)	0.0000	0.0000	80
2022/06/29	R214	03/11/2022	11.34	Put	Bond Future	3,280.1800	3.2802	3,180.5400	3.1805	(3.038)	0	0	0
2022/06/29	R214	03/11/2022	11.35	Call	Bond Future	1,109.5800	1.1096	1,152.8900	1.1529	3.903	0	0	0
2022/06/29	R214	03/11/2022	11.35	Put	Bond Future	3,245.5400	3.2455	3,146.4400	3.1464	(3.053)	0	0	0
2022/06/29	R214	03/11/2022	11.36	Call	Bond Future	1,128.6300	1.1286	1,172.4900	1.1725	3.886	0	0	0
2022/06/29	R214	02/02/2023	11.07	Call	Bond Future	851.2100	0.8512	891.9600	0.8920	4.787	0	0	0
2022/06/29	R214	02/02/2023	11.07	Put	Bond Future	5,285.2300	5.2852	5,149.1600	5.1492	(2.575)	0	0	0
2022/06/29	R214	02/02/2023	11.08	Call	Bond Future	866.0900	0.8661	907.3600	0.9074	4.765	0	0	0
2022/06/29	R214	02/02/2023	11.08	Put	Bond Future	5,244.5900	5.2446	5,109.0400	5.1090	(2.585)	0	0	0
2022/06/29	R214	02/02/2023			Bond Future	11.9133	63.0461	11.8778	63.2230	(0.298)	0.0000	0.0000	0
2022/06/29	R214	02/02/2023	11.09	Call	Bond Future	881.1400	0.8811	922.9200	0.9229	4.742	0	0	0
2022/06/29	R214	02/02/2023	11.09	Put	Bond Future	5,204.1800	5.2042	5,069.1400	5.0691	(2.595)	0	0	0
2022/06/29	R214	04/05/2023	11.36	Call	Bond Future	1,541.9300	1.5419	1,587.6700	1.5877	2.966	0	0	0
2022/06/29	R214	04/05/2023	11.36	Put	Bond Future	4,998.7400	4.9987	4,899.6200	4.8996	(1.983)	0	0	0
2022/06/29	R214	04/05/2023	11.37	Call	Bond Future	1,560.2600	1.5603	1,606.3800	1.6064	2.956	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
2022/06/29	R214	04/05/2023	11.37	Put	Bond Future	4,963.6800	4.9637	4,864.9400	4.8649	(1.989)	0	0	0
2022/06/29	R214	04/05/2023			Bond Future	12.0360	60.9560	12.0064	61.1009	(0.246)	0.0000	0.0000	0
2022/06/29	R214	04/05/2023	11.38	Call	Bond Future	1,578.7200	1.5787	1,625.2200	1.6252	2.945	0	0	0
2022/06/29	R214	04/05/2023	11.38	Put	Bond Future	4,928.8200	4.9288	4,830.4600	4.8305	(1.996)	0	0	0
2022/06/29	R248	04/08/2022	10.20	Call	Bond Future	0.8800	0.0009	0.8900	0.0009	1.136	0	0	1,700
2022/06/29	R248	04/08/2022	10.99	Call	Bond Future	218.6500	0.2186	228.3000	0.2283	4.413	0	0	0
2022/06/29	R248	04/08/2022	10.99	Put	Bond Future	4,052.0900	4.0521	3,918.6600	3.9187	(3.293)	0	0	0
2022/06/29	R248	04/08/2022	10.40	Put	Bond Future	8,221.1700	8.2212	8,078.2200	8.0782	(1.739)	0	0	0
2022/06/29	R248	04/08/2022	10.98	Call	Bond Future	208.6900	0.2087	217.9100	0.2179	4.418	0	0	0
2022/06/29	R248	04/08/2022	10.98	Put	Bond Future	4,113.1400	4.1131	3,979.2800	3.9793	(3.254)	0	0	0
2022/06/29	R248	04/08/2022			Bond Future	11.5537	80.9718	11.5317	81.1149	(0.190)	0.0000	0.0000	200,798
2022/06/29	R248	04/08/2022	9.70	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/06/29	R248	04/08/2022	9.70	Put	Bond Future	13,969.7100	13.9697	13,826.6300	13.8266	(1.024)	0	0	0
2022/06/29	R248	04/08/2022	10.20	Put	Bond Future	9,796.3000	9.7963	9,653.2300	9.6532	(1.460)	0	0	0
2022/06/29	R248	04/08/2022	10.30	Call	Bond Future	2.1100	0.0021	2.1500	0.0022	1.896	0	0	1,200
2022/06/29	R248	04/08/2022	10.30	Put	Bond Future	9,001.6500	9.0016	8,858.6100	8.8586	(1.589)	0	0	0
2022/06/29	R248	04/08/2022	11.00	Call	Bond Future	228.9500	0.2289	239.0600	0.2391	4.416	0	0	1,200
2022/06/29	R248	04/08/2022	11.00	Put	Bond Future	3,991.4800	3.9915	3,858.5100	3.8585	(3.331)	0	0	50
2022/06/29	R248	04/08/2022	10.40	Call	Bond Future	5.1000	0.0051	5.2300	0.0052	2.549	0	0	0
2022/06/29	R248	04/08/2022	10.90	Call	Bond Future	140.6200	0.1406	146.8000	0.1468	4.395	0	0	1,700
2022/06/29	R248	04/08/2022	10.90	Put	Bond Future	4,617.1000	4.6171	4,480.2000	4.4802	(2.965)	0	0	0
2022/06/29	R248	03/11/2022	11.31	Put	Bond Future	4,052.8700	4.0529	3,928.4300	3.9284	(3.070)	0	0	0
2022/06/29	R248	03/11/2022	11.32	Call	Bond Future	1,403.3200	1.4033	1,458.3200	1.4583	3.919	0	0	0
2022/06/29	R248	03/11/2022	11.30	Put	Bond Future	4,096.7600	4.0968	3,971.6200	3.9716	(3.055)	0	0	0
2022/06/29	R248	03/11/2022			Bond Future	11.7180	77.7289	11.6899	77.9077	(0.239)	0.0000	0.0000	0
2022/06/29	R248	03/11/2022	11.31	Call	Bond Future	1,379.2000	1.3792	1,433.5100	1.4335	3.938	0	0	0
2022/06/29	R248	03/11/2022	11.32	Put	Bond Future	4,009.4900	4.0095	3,885.7400	3.8857	(3.086)	0	0	0
2022/06/29	R248	03/11/2022	11.30	Call	Bond Future	1,355.4900	1.3555	1,409.1000	1.4091	3.955	0	0	0
2022/06/29	R248	02/02/2023	11.08	Call	Bond Future	1,141.3200	1.1413	1,195.3800	1.1954	4.737	0	0	0
2022/06/29	R248	02/02/2023	11.08	Put	Bond Future	6,352.1900	6.3522	6,184.3200	6.1843	(2.643)	0	0	0
2022/06/29	R248	02/02/2023			Bond Future	11.8709	79.0256	11.8353	79.2475	(0.300)	0.0000	0.0000	0
2022/06/29	R248	02/02/2023	11.07	Call	Bond Future	1,121.8500	1.1219	1,175.2300	1.1752	4.758	0	0	0
2022/06/29	R248	02/02/2023	11.07	Put	Bond Future	6,402.6200	6.4026	6,234.0700	6.2341	(2.633)	0	0	0
2022/06/29	R248	02/02/2023	11.06	Call	Bond Future	1,102.5700	1.1026	1,155.2900	1.1553	4.782	0	0	0
2022/06/29	R248	02/02/2023	11.06	Put	Bond Future	6,453.3600	6.4534	6,284.1500	6.2841	(2.622)	0	0	0
2022/06/29	R248	04/05/2023	11.35	Call	Bond Future	1,987.6100	1.9876	2,046.4200	2.0464	2.959	0	0	0
2022/06/29	R248	04/05/2023	11.35	Put	Bond Future	6,096.1200	6.0961	5,973.2500	5.9733	(2.016)	0	0	0
2022/06/29	R248	04/05/2023			Bond Future	11.9924	76.1008	11.9627	76.2824	(0.248)	0.0000	0.0000	0
2022/06/29	R248	04/05/2023	11.34	Call	Bond Future	1,964.4900	1.9645	2,022.8200	2.0228	2.969	0	0	0
2022/06/29	R248	04/05/2023	11.34	Put	Bond Future	6,140.0900	6.1401	6,016.7400	6.0167	(2.009)	0	0	0
2022/06/29	R248	04/05/2023	11.33	Call	Bond Future	1,941.2700	1.9413	1,999.1200	1.9991	2.980	0	0	0
2022/06/29	R248	04/05/2023	11.33	Put	Bond Future	6,184.0500	6.1840	6,060.2200	6.0602	(2.002)	0	0	0

Total

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