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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/06/2022 TO 17/06/2022

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
2022/06/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	2025	04/08/2022		Bond Future	162.1836	162.1836	162.1413	162.1413	(0.026)	0.0000	0.0000	7,305
2022/06/17	2025	03/11/2022		Bond Future	164.5526	164.5526	164.5085	164.5085	(0.027)	0.0000	0.0000	0
2022/06/17	2025	02/02/2023		Bond Future	165.5787	165.5787	165.5317	165.5317	(0.028)	0.0000	0.0000	0
2022/06/17	2025	04/05/2023		Bond Future	168.6584	168.6584	168.6091	168.6091	(0.029)	0.0000	0.0000	0
2022/06/17	2029	04/08/2022		Bond Future	120.3246	120.3246	120.1395	120.1395	(0.154)	0.0000	0.0000	2,791
2022/06/17	2029	03/11/2022		Bond Future	120.8375	120.8375	120.6488	120.6488	(0.156)	0.0000	0.0000	0
2022/06/17	2029	02/02/2023		Bond Future	122.8259	122.8259	122.6332	122.6332	(0.157)	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
2022/06/17	2029	04/05/2023			Bond Future	123.8270	123.8270	123.6298	123.6298	(0.159)	0.0000	0.0000	0
2022/06/17	2030	04/08/2022	9.56	Call	Bond Future	73.2000	0.0732	69.0600	0.0691	(5.656)	0	0	0
2022/06/17	2030	04/08/2022	9.56	Put	Bond Future	3,976.4100	3.9764	3,935.9500	3.9360	(1.018)	0	0	0
2022/06/17	2030	04/08/2022	10.95	Call	Bond Future	2,955.8500	2.9558	2,971.8600	2.9719	0.542	0	0	0
2022/06/17	2030	04/08/2022	10.95	Put	Bond Future	260.7700	0.2608	240.4600	0.2405	(7.788)	0	0	800
2022/06/17	2030	04/08/2022			Bond Future	10.3662	88.1121	10.3585	88.1484	(0.074)	0.0000	0.0000	96,611
2022/06/17	2030	04/08/2022	8.30	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	800
2022/06/17	2030	04/08/2022	8.30	Put	Bond Future	10,455.1200	10.4551	10,418.7800	10.4188	(0.348)	0	0	0
2022/06/17	2030	04/08/2022	9.05	Call	Bond Future	6.0800	0.0061	5.3300	0.0053	(12.336)	0	0	800
2022/06/17	2030	04/08/2022	9.05	Put	Bond Future	6,492.6500	6.4926	6,455.5800	6.4556	(0.571)	0	0	0
2022/06/17	2030	04/08/2022	9.54	Call	Bond Future	66.6500	0.0667	62.7300	0.0627	(5.881)	0	0	0
2022/06/17	2030	04/08/2022	9.54	Put	Bond Future	4,069.4700	4.0695	4,029.2300	4.0292	(0.989)	0	0	0
2022/06/17	2030	04/08/2022	9.55	Call	Bond Future	69.8600	0.0699	65.8300	0.0658	(5.769)	0	0	0
2022/06/17	2030	04/08/2022	9.55	Put	Bond Future	4,022.8600	4.0229	3,982.5100	3.9825	(1.003)	0	0	0
2022/06/17	2030	03/11/2022	10.10	Call	Bond Future	868.4400	0.8684	868.9700	0.8690	0.061	0	0	0
2022/06/17	2030	03/11/2022	10.10	Put	Bond Future	3,046.7000	3.0467	3,011.1000	3.0111	(1.168)	0	0	0
2022/06/17	2030	03/11/2022	10.20	Put	Bond Future	2,740.0400	2.7400	2,705.2900	2.7053	(1.268)	0	0	0
2022/06/17	2030	03/11/2022	9.70	Call	Bond Future	397.7800	0.3978	396.3900	0.3964	(0.349)	0	0	500
2022/06/17	2030	03/11/2022	9.70	Put	Bond Future	4,481.1400	4.4811	4,443.6200	4.4436	(0.837)	0	0	0
2022/06/17	2030	03/11/2022			Bond Future	10.5708	89.3788	10.5629	89.4149	(0.075)	0.0000	0.0000	18,796
2022/06/17	2030	03/11/2022	10.20	Call	Bond Future	1,030.1600	1.0302	1,031.5400	1.0315	0.134	0	0	500
2022/06/17	2030	03/11/2022	11.57	Call	Bond Future	4,887.2700	4.8873	4,908.0100	4.9080	0.424	0	0	0
2022/06/17	2030	03/11/2022	11.57	Put	Bond Future	483.9200	0.4839	468.5300	0.4685	(3.180)	0	0	500
2022/06/17	2030	03/11/2022	10.08	Call	Bond Future	838.1400	0.8381	838.5200	0.8385	0.045	0	0	0
2022/06/17	2030	03/11/2022	10.08	Put	Bond Future	3,110.4500	3.1105	3,074.7000	3.0747	(1.149)	0	0	0
2022/06/17	2030	03/11/2022	10.09	Call	Bond Future	853.2000	0.8532	853.6500	0.8536	0.053	0	0	0
2022/06/17	2030	03/11/2022	10.09	Put	Bond Future	3,078.4700	3.0785	3,042.7900	3.0428	(1.159)	0	0	0
2022/06/17	2030	02/02/2023	11.16	Put	Bond Future	1,514.7400	1.5147	1,492.1600	1.4922	(1.491)	0	0	400
2022/06/17	2030	02/02/2023	9.99	Call	Bond Future	841.3100	0.8413	843.4500	0.8434	0.254	0	0	0
2022/06/17	2030	02/02/2023	10.00	Call	Bond Future	852.6600	0.8527	854.8600	0.8549	0.258	0	0	0
2022/06/17	2030	02/02/2023	10.01	Put	Bond Future	4,266.8900	4.2669	4,233.1800	4.2332	(0.790)	0	0	0
2022/06/17	2030	02/02/2023	9.80	Call	Bond Future	647.4600	0.6475	648.5800	0.6486	0.173	0	0	0
2022/06/17	2030	02/02/2023	9.94	Put	Bond Future	4,511.9300	4.5119	4,477.8000	4.4778	(0.756)	0	0	102
2022/06/17	2030	02/02/2023	9.20	Call	Bond Future	253.9500	0.2539	253.5000	0.2535	(0.177)	0	0	0
2022/06/17	2030	02/02/2023	9.20	Put	Bond Future	7,499.2500	7.4992	7,462.8300	7.4628	(0.486)	0	0	0
2022/06/17	2030	02/02/2023	9.66	Call	Bond Future	528.3000	0.5283	528.8600	0.5289	0.106	0	0	0
2022/06/17	2030	02/02/2023	9.66	Put	Bond Future	5,565.6900	5.5657	5,530.2800	5.5303	(0.636)	0	0	102
2022/06/17	2030	02/02/2023	8.81	Put	Bond Future	9,294.1700	9.2942	9,257.6000	9.2576	(0.393)	0	0	0
2022/06/17	2030	02/02/2023	9.04	Call	Bond Future	192.2300	0.1922	191.6700	0.1917	(0.291)	0	0	0
2022/06/17	2030	02/02/2023	9.04	Put	Bond Future	8,221.1600	8.2212	8,184.6300	8.1846	(0.444)	0	0	0
2022/06/17	2030	02/02/2023	9.08	Put	Bond Future	8,038.5500	8.0386	8,002.0400	8.0020	(0.454)	0	0	0
2022/06/17	2030	02/02/2023			Bond Future	10.7640	86.8241	10.7558	86.8601	(0.076)	0.0000	0.0000	0
2022/06/17	2030	02/02/2023	11.12	Call	Bond Future	3,126.0100	3.1260	3,138.9400	3.1389	0.414	0	0	0
2022/06/17	2030	02/02/2023	11.12	Put	Bond Future	1,576.6000	1.5766	1,553.5600	1.5536	(1.461)	0	0	0
2022/06/17	2030	02/02/2023	11.16	Call	Bond Future	3,236.0200	3.2360	3,249.4100	3.2494	0.414	0	0	0
2022/06/17	2030	02/02/2023	9.99	Put	Bond Future	4,334.9700	4.3350	4,301.1400	4.3011	(0.780)	0	0	0
2022/06/17	2030	02/02/2023	10.00	Put	Bond Future	4,300.0600	4.3001	4,266.2900	4.2663	(0.785)	0	0	0

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2022/06/17	2030	02/02/2023	10.01	Call	Bond Future	865.7300	0.8657	867.9900	0.8680	0.261	0	0	0
2022/06/17	2030	02/02/2023	9.80	Put	Bond Future	5,025.8900	5.0259	4,991.0400	4.9910	(0.693)	0	0	0
2022/06/17	2030	02/02/2023	9.83	Call	Bond Future	675.4400	0.6754	676.7100	0.6767	0.188	0	0	400
2022/06/17	2030	02/02/2023	9.83	Put	Bond Future	4,913.4400	4.9134	4,878.7400	4.8787	(0.706)	0	0	0
2022/06/17	2030	02/02/2023	9.94	Call	Bond Future	786.4900	0.7865	788.3300	0.7883	0.234	0	0	0
2022/06/17	2030	02/02/2023	9.79	Call	Bond Future	638.2600	0.6383	639.3400	0.6393	0.169	0	0	0
2022/06/17	2030	02/02/2023	9.79	Put	Bond Future	5,063.5600	5.0636	5,028.6700	5.0287	(0.689)	0	0	0
2022/06/17	2030	02/02/2023	8.81	Call	Bond Future	124.3200	0.1243	123.7200	0.1237	(0.483)	0	0	102
2022/06/17	2030	02/02/2023	9.08	Call	Bond Future	206.3000	0.2063	205.7600	0.2058	(0.262)	0	0	400
2022/06/17	2030	04/05/2023	10.53	Call	Bond Future	1,782.7500	1.7828	1,789.7100	1.7897	0.390	0	0	0
2022/06/17	2030	04/05/2023	10.53	Put	Bond Future	3,513.8300	3.5138	3,485.0300	3.4850	(0.820)	0	0	0
2022/06/17	2030	04/05/2023	11.34	Call	Bond Future	3,613.4300	3.6134	3,627.5300	3.6275	0.390	0	0	0
2022/06/17	2030	04/05/2023	11.34	Put	Bond Future	1,892.6000	1.8926	1,870.9400	1.8709	(1.144)	0	0	150
2022/06/17	2030	04/05/2023	10.00	Call	Bond Future	957.6800	0.9577	961.0300	0.9610	0.350	0	0	1,080
2022/06/17	2030	04/05/2023	10.00	Put	Bond Future	5,044.0700	5.0441	5,011.6600	5.0117	(0.643)	0	0	0
2022/06/17	2030	04/05/2023	10.42	Call	Bond Future	1,586.0800	1.5861	1,592.1900	1.5922	0.385	0	0	500
2022/06/17	2030	04/05/2023	10.42	Put	Bond Future	3,799.5800	3.7996	3,769.9300	3.7699	(0.780)	0	0	0
2022/06/17	2030	04/05/2023	10.52	Call	Bond Future	1,764.2700	1.7643	1,771.1500	1.7712	0.390	0	0	0
2022/06/17	2030	04/05/2023	10.52	Put	Bond Future	3,539.0700	3.5391	3,510.1900	3.5102	(0.816)	0	0	0
2022/06/17	2030	04/05/2023	9.58	Put	Bond Future	6,571.9200	6.5719	6,537.6200	6.5376	(0.522)	0	0	0
2022/06/17	2030	04/05/2023	9.67	Call	Bond Future	634.3200	0.6343	636.1100	0.6361	0.282	0	0	500
2022/06/17	2030	04/05/2023	9.67	Put	Bond Future	6,227.3700	6.2274	6,193.4000	6.1934	(0.545)	0	0	0
2022/06/17	2030	04/05/2023	9.78	Call	Bond Future	731.3200	0.7313	733.5700	0.7336	0.308	0	0	400
2022/06/17	2030	04/05/2023	9.78	Put	Bond Future	5,818.6700	5.8187	5,785.1600	5.7852	(0.576)	0	0	0
2022/06/17	2030	04/05/2023	9.03	Call	Bond Future	249.4300	0.2494	249.6300	0.2496	0.080	0	0	400
2022/06/17	2030	04/05/2023	9.03	Put	Bond Future	8,855.4700	8.8555	8,819.9100	8.8199	(0.402)	0	0	0
2022/06/17	2030	04/05/2023			Bond Future	10.9311	88.4269	10.9227	88.4626	(0.077)	0.0000	0.0000	0
2022/06/17	2030	04/05/2023	11.62	Call	Bond Future	4,402.7800	4.4028	4,419.3000	4.4193	0.375	0	0	0
2022/06/17	2030	04/05/2023	11.62	Put	Bond Future	1,528.6800	1.5287	1,509.4400	1.5094	(1.259)	0	0	400
2022/06/17	2030	04/05/2023	12.04	Call	Bond Future	5,687.1500	5.6872	5,706.9600	5.7070	0.348	0	0	0
2022/06/17	2030	04/05/2023	12.04	Put	Bond Future	1,120.3300	1.1203	1,104.3800	1.1044	(1.424)	0	0	1,080
2022/06/17	2030	04/05/2023	12.50	Call	Bond Future	7,179.7400	7.1797	7,202.5900	7.2026	0.318	0	0	0
2022/06/17	2030	04/05/2023	12.50	Put	Bond Future	808.8400	0.8088	795.9300	0.7959	(1.596)	0	0	500
2022/06/17	2030	04/05/2023	10.54	Call	Bond Future	1,801.3400	1.8013	1,808.3800	1.8084	0.391	0	0	0
2022/06/17	2030	04/05/2023	10.54	Put	Bond Future	3,488.7300	3.4887	3,460.0100	3.4600	(0.823)	0	0	0
2022/06/17	2030	04/05/2023	9.58	Call	Bond Future	562.4900	0.5625	563.9500	0.5640	0.260	0	0	150
2022/06/17	2032	04/08/2022	8.97	Call	Bond Future	0.1600	0.0002	0.1200	0.0001	(25.000)	0	0	800
2022/06/17	2032	04/08/2022	8.97	Put	Bond Future	10,471.8100	10.4718	10,459.4400	10.4594	(0.118)	0	0	0
2022/06/17	2032	04/08/2022	9.40	Call	Bond Future	2.7600	0.0028	2.2800	0.0023	(17.391)	0	0	0
2022/06/17	2032	04/08/2022	9.40	Put	Bond Future	7,868.0300	7.8680	7,855.2200	7.8552	(0.163)	0	0	0
2022/06/17	2032	04/08/2022	9.72	Call	Bond Future	16.8800	0.0169	14.8200	0.0148	(12.204)	0	0	800
2022/06/17	2032	04/08/2022	9.72	Put	Bond Future	6,003.0800	6.0031	5,988.6900	5.9887	(0.240)	0	0	0
2022/06/17	2032	04/08/2022	10.21	Put	Bond Future	3,384.2000	3.3842	3,361.7200	3.3617	(0.664)	0	0	0
2022/06/17	2032	04/08/2022	10.22	Call	Bond Future	186.8300	0.1868	176.4300	0.1764	(5.567)	0	0	0
2022/06/17	2032	04/08/2022	9.80	Call	Bond Future	25.4200	0.0254	22.6200	0.0226	(11.015)	0	0	900
2022/06/17	2032	04/08/2022	10.20	Put	Bond Future	3,432.2800	3.4323	3,410.0300	3.4100	(0.648)	0	0	0
2022/06/17	2032	04/08/2022			Bond Future	10.8009	87.9039	10.7985	87.9162	(0.022)	0.0000	0.0000	87,338

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2022/06/17	2032	04/08/2022	11.89	Call	Bond Future	5,587.0000	5.5870	5,591.5200	5.5915	0.081	0	0	0
2022/06/17	2032	04/08/2022	11.89	Put	Bond Future	75.9600	0.0760	68.1500	0.0682	(10.282)	0	0	0
2022/06/17	2032	04/08/2022	10.70	Call	Bond Future	940.0100	0.9400	921.7500	0.9217	(1.943)	0	0	0
2022/06/17	2032	04/08/2022	10.70	Put	Bond Future	1,476.0100	1.4760	1,445.4200	1.4454	(2.072)	0	0	7,500
2022/06/17	2032	04/08/2022	11.00	Call	Bond Future	1,816.0300	1.8160	1,800.6800	1.8007	(0.845)	0	0	0
2022/06/17	2032	04/08/2022	11.00	Put	Bond Future	770.8700	0.7709	743.1900	0.7432	(3.591)	0	0	7,500
2022/06/17	2032	04/08/2022	11.60	Call	Bond Future	4,258.7400	4.2587	4,257.9000	4.2579	(0.020)	0	0	0
2022/06/17	2032	04/08/2022	11.60	Put	Bond Future	166.9500	0.1670	153.7800	0.1538	(7.889)	0	0	800
2022/06/17	2032	04/08/2022	10.21	Call	Bond Future	179.0300	0.1790	168.8800	0.1689	(5.669)	0	0	0
2022/06/17	2032	04/08/2022	10.22	Put	Bond Future	3,336.4300	3.3364	3,313.7000	3.3137	(0.681)	0	0	0
2022/06/17	2032	04/08/2022	10.50	Call	Bond Future	523.7600	0.5238	507.4200	0.5074	(3.120)	0	0	900
2022/06/17	2032	04/08/2022	10.50	Put	Bond Future	2,136.0400	2.1360	2,107.3700	2.1074	(1.342)	0	0	0
2022/06/17	2032	04/08/2022	9.80	Put	Bond Future	5,549.7200	5.5497	5,534.5900	5.5346	(0.273)	0	0	0
2022/06/17	2032	04/08/2022	10.10	Call	Bond Future	108.7200	0.1087	101.1600	0.1012	(6.954)	0	0	0
2022/06/17	2032	04/08/2022	10.10	Put	Bond Future	3,928.2900	3.9283	3,908.4000	3.9084	(0.506)	0	0	0
2022/06/17	2032	04/08/2022	10.20	Call	Bond Future	171.4900	0.1715	161.5700	0.1616	(5.785)	0	0	0
2022/06/17	2032	03/11/2022	10.56	Put	Bond Future	3,251.8700	3.2519	3,231.9400	3.2319	(0.613)	0	0	180
2022/06/17	2032	03/11/2022	10.16	Call	Bond Future	399.3300	0.3993	393.3000	0.3933	(1.510)	0	0	0
2022/06/17	2032	03/11/2022	10.16	Put	Bond Future	4,861.5000	4.8615	4,843.6400	4.8436	(0.367)	0	0	180
2022/06/17	2032	03/11/2022	9.46	Put	Bond Future	8,502.2400	8.5022	8,488.1000	8.4881	(0.166)	0	0	0
2022/06/17	2032	03/11/2022	9.92	Call	Bond Future	234.4000	0.2344	229.7000	0.2297	(2.005)	0	0	750
2022/06/17	2032	03/11/2022	9.92	Put	Bond Future	6,031.0400	6.0310	6,014.5100	6.0145	(0.274)	0	0	0
2022/06/17	2032	03/11/2022	10.11	Put	Bond Future	5,096.8700	5.0969	5,079.2700	5.0793	(0.345)	0	0	454
2022/06/17	2032	03/11/2022	9.31	Put	Bond Future	9,357.4000	9.3574	9,343.8500	9.3438	(0.145)	0	0	0
2022/06/17	2032	03/11/2022	9.36	Call	Bond Future	55.1000	0.0551	53.1900	0.0532	(3.466)	0	0	454
2022/06/17	2032	03/11/2022	9.36	Put	Bond Future	9,070.1200	9.0701	9,056.3800	9.0564	(0.151)	0	0	0
2022/06/17	2032	03/11/2022			Bond Future	10.9986	85.0163	10.9963	85.0281	(0.021)	0.0000	0.0000	84,964
2022/06/17	2032	03/11/2022	11.55	Call	Bond Future	3,730.3500	3.7304	3,726.2000	3.7262	(0.111)	0	0	0
2022/06/17	2032	03/11/2022	11.55	Put	Bond Future	958.4400	0.9584	942.4600	0.9425	(1.667)	0	0	500
2022/06/17	2032	03/11/2022	12.30	Call	Bond Future	6,709.2700	6.7093	6,711.3500	6.7113	0.031	0	0	0
2022/06/17	2032	03/11/2022	12.30	Put	Bond Future	360.0600	0.3601	350.3100	0.3503	(2.708)	0	0	750
2022/06/17	2032	03/11/2022	10.56	Call	Bond Future	956.2300	0.9562	948.1300	0.9481	(0.847)	0	0	0
2022/06/17	2032	03/11/2022	10.66	Call	Bond Future	1,154.2500	1.1542	1,145.9000	1.1459	(0.723)	0	0	0
2022/06/17	2032	03/11/2022	10.66	Put	Bond Future	2,919.2500	2.9193	2,899.0700	2.8991	(0.691)	0	0	0
2022/06/17	2032	03/11/2022	10.67	Call	Bond Future	1,175.2100	1.1752	1,166.8500	1.1669	(0.711)	0	0	750
2022/06/17	2032	03/11/2022	10.67	Put	Bond Future	2,887.3900	2.8874	2,867.2000	2.8672	(0.699)	0	0	0
2022/06/17	2032	03/11/2022	10.21	Call	Bond Future	443.2400	0.4432	436.9500	0.4370	(1.419)	0	0	500
2022/06/17	2032	03/11/2022	10.21	Put	Bond Future	4,630.6900	4.6307	4,612.5700	4.6126	(0.391)	0	0	0
2022/06/17	2032	03/11/2022	10.49	Call	Bond Future	830.7900	0.8308	822.9500	0.8230	(0.944)	0	0	0
2022/06/17	2032	03/11/2022	10.49	Put	Bond Future	3,500.4600	3.5005	3,480.7900	3.4808	(0.562)	0	0	454
2022/06/17	2032	03/11/2022	9.46	Call	Bond Future	72.9000	0.0729	70.5900	0.0706	(3.169)	0	0	500
2022/06/17	2032	03/11/2022	10.11	Call	Bond Future	358.8600	0.3589	353.0900	0.3531	(1.608)	0	0	0
2022/06/17	2032	03/11/2022	9.31	Call	Bond Future	47.7100	0.0477	45.9900	0.0460	(3.605)	0	0	180
2022/06/17	2032	02/02/2023	11.69	Call	Bond Future	4,036.9400	4.0369	4,033.9800	4.0340	(0.073)	0	0	0
2022/06/17	2032	02/02/2023	11.69	Put	Bond Future	1,549.0700	1.5491	1,534.8100	1.5348	(0.921)	0	0	0
2022/06/17	2032	02/02/2023	10.40	Call	Bond Future	891.4700	0.8915	886.2100	0.8862	(0.590)	0	0	0
2022/06/17	2032	02/02/2023	10.40	Put	Bond Future	4,927.1800	4.9272	4,910.6200	4.9106	(0.336)	0	0	0
2022/06/17	2032	02/02/2023	10.50	Call	Bond Future	1,048.7500	1.0488	1,043.2800	1.0433	(0.522)	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
2022/06/17	2032	02/02/2023	10.50	Put	Bond Future	4,554.3800	4.5544	4,537.6100	4.5376	(0.368)	0	0	454
2022/06/17	2032	02/02/2023	10.67	Call	Bond Future	1,352.8600	1.3529	1,347.1600	1.3472	(0.421)	0	0	750
2022/06/17	2032	02/02/2023	10.67	Put	Bond Future	3,967.0600	3.9671	3,950.0600	3.9501	(0.429)	0	0	0
2022/06/17	2032	02/02/2023	10.22	Call	Bond Future	653.5900	0.6536	648.8300	0.6488	(0.728)	0	0	500
2022/06/17	2032	02/02/2023	10.22	Put	Bond Future	5,654.2100	5.6542	5,638.1500	5.6382	(0.284)	0	0	0
2022/06/17	2032	02/02/2023	9.47	Call	Bond Future	164.3000	0.1643	161.8600	0.1619	(1.485)	0	0	500
2022/06/17	2032	02/02/2023	9.47	Put	Bond Future	9,339.3100	9.3393	9,325.5700	9.3256	(0.147)	0	0	0
2022/06/17	2032	02/02/2023	9.92	Call	Bond Future	394.0500	0.3941	390.1400	0.3901	(0.992)	0	0	750
2022/06/17	2032	02/02/2023	9.92	Put	Bond Future	7,034.2000	7.0342	7,018.9900	7.0190	(0.216)	0	0	0
2022/06/17	2032	02/02/2023			Bond Future	11.1823	86.3977	11.1800	86.4090	(0.020)	0.0000	0.0000	0
2022/06/17	2032	02/02/2023	11.84	Call	Bond Future	4,549.2500	4.5493	4,547.0100	4.5470	(0.049)	0	0	0
2022/06/17	2032	02/02/2023	11.84	Put	Bond Future	1,345.3200	1.3453	1,331.7800	1.3318	(1.006)	0	0	500
2022/06/17	2032	02/02/2023	12.75	Call	Bond Future	7,958.4700	7.9585	7,960.6900	7.9607	0.028	0	0	0
2022/06/17	2032	02/02/2023	12.75	Put	Bond Future	587.3900	0.5874	578.3100	0.5783	(1.546)	0	0	750
2022/06/17	2032	02/02/2023	10.38	Call	Bond Future	861.8400	0.8618	856.6400	0.8566	(0.603)	0	0	0
2022/06/17	2032	02/02/2023	10.38	Put	Bond Future	5,004.0700	5.0041	4,987.5700	4.9876	(0.330)	0	0	0
2022/06/17	2032	02/02/2023	10.39	Call	Bond Future	876.5800	0.8766	871.3400	0.8713	(0.598)	0	0	0
2022/06/17	2032	02/02/2023	10.39	Put	Bond Future	4,965.5300	4.9655	4,948.9900	4.9490	(0.333)	0	0	0
2022/06/17	2032	02/02/2023	10.16	Call	Bond Future	593.4100	0.5934	588.8000	0.5888	(0.777)	0	0	0
2022/06/17	2032	02/02/2023	10.16	Put	Bond Future	5,918.7800	5.9188	5,902.8700	5.9029	(0.269)	0	0	454
2022/06/17	2032	02/02/2023	9.31	Call	Bond Future	116.1200	0.1161	114.1600	0.1142	(1.688)	0	0	454
2022/06/17	2032	02/02/2023	9.31	Put	Bond Future	10,214.8800	10.2149	10,201.6200	10.2016	(0.130)	0	0	0
2022/06/17	2032	04/05/2023	10.89	Call	Bond Future	1,846.2000	1.8462	1,842.0600	1.8421	(0.224)	0	0	0
2022/06/17	2032	04/05/2023	10.89	Put	Bond Future	4,073.2800	4.0733	4,058.4700	4.0585	(0.364)	0	0	0
2022/06/17	2032	04/05/2023			Bond Future	11.3392	83.8323	11.3370	83.8430	(0.019)	0.0000	0.0000	0
2022/06/17	2032	04/05/2023	10.87	Call	Bond Future	1,805.2100	1.8052	1,801.0600	1.8011	(0.230)	0	0	0
2022/06/17	2032	04/05/2023	10.87	Put	Bond Future	4,133.2700	4.1333	4,118.4500	4.1185	(0.359)	0	0	0
2022/06/17	2032	04/05/2023	10.88	Call	Bond Future	1,825.6400	1.8256	1,821.5000	1.8215	(0.227)	0	0	0
2022/06/17	2032	04/05/2023	10.88	Put	Bond Future	4,103.1900	4.1032	4,088.3800	4.0884	(0.361)	0	0	0
2022/06/17	2033	04/08/2022			Bond Future	114.2189	114.2189	114.5193	114.5193	0.263	0.0000	0.0000	7,428
2022/06/17	2033	03/11/2022			Bond Future	114.5591	114.5591	114.8631	114.8631	0.265	0.0000	0.0000	0
2022/06/17	2033	02/02/2023			Bond Future	116.4439	116.4439	116.7521	116.7521	0.265	0.0000	0.0000	0
2022/06/17	2033	04/05/2023			Bond Future	117.2418	117.2418	117.5543	117.5543	0.267	0.0000	0.0000	0
2022/06/17	2037	04/08/2022	10.89	Call	Bond Future	420.2600	0.4203	417.5700	0.4176	(0.640)	0	0	0
2022/06/17	2037	04/08/2022	10.89	Put	Bond Future	2,924.1900	2.9242	2,846.9400	2.8469	(2.642)	0	0	0
2022/06/17	2037	04/08/2022	10.90	Call	Bond Future	435.2900	0.4353	432.7500	0.4327	(0.584)	0	0	0
2022/06/17	2037	04/08/2022	11.95	Call	Bond Future	4,061.8600	4.0619	4,108.5400	4.1085	1.149	0	0	0
2022/06/17	2037	04/08/2022	11.95	Put	Bond Future	293.3500	0.2934	265.4700	0.2655	(9.504)	0	0	1,050
2022/06/17	2037	04/08/2022	10.91	Put	Bond Future	2,829.4200	2.8294	2,752.4600	2.7525	(2.720)	0	0	0
2022/06/17	2037	04/08/2022			Bond Future	11.2984	80.5046	11.2859	80.5792	(0.110)	0.0000	0.0000	139,544
2022/06/17	2037	04/08/2022	10.10	Call	Bond Future	10.1000	0.0101	9.2100	0.0092	(8.812)	0	0	50
2022/06/17	2037	04/08/2022	10.10	Put	Bond Future	7,695.5800	7.6956	7,620.1300	7.6201	(0.980)	0	0	0
2022/06/17	2037	04/08/2022	10.90	Put	Bond Future	2,876.5300	2.8765	2,799.4300	2.7994	(2.680)	0	0	50
2022/06/17	2037	04/08/2022	10.91	Call	Bond Future	450.8000	0.4508	448.4000	0.4484	(0.532)	0	0	0
2022/06/17	2037	04/08/2022	11.21	Call	Bond Future	1,114.1900	1.1142	1,120.4900	1.1205	0.565	0	0	1,050
2022/06/17	2037	04/08/2022	11.21	Put	Bond Future	1,646.3400	1.6463	1,578.0800	1.5781	(4.146)	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
2022/06/17	2037	04/08/2022	11.42	Call	Bond Future	1,784.0800	1.7841	1,801.0300	1.8010	0.950	0	0	0
2022/06/17	2037	04/08/2022	11.42	Put	Bond Future	1,059.8500	1.0598	1,002.2400	1.0022	(5.436)	0	0	50
2022/06/17	2037	03/11/2022	11.32	Call	Bond Future	1,869.4500	1.8694	1,887.3100	1.8873	0.955	0	0	0
2022/06/17	2037	03/11/2022	11.30	Put	Bond Future	2,840.7900	2.8408	2,783.1400	2.7831	(2.029)	0	0	0
2022/06/17	2037	03/11/2022	11.31	Call	Bond Future	1,841.9400	1.8419	1,859.5200	1.8595	0.954	0	0	0
2022/06/17	2037	03/11/2022	11.31	Put	Bond Future	2,808.2700	2.8083	2,750.8900	2.7509	(2.043)	0	0	0
2022/06/17	2037	03/11/2022			Bond Future	11.4737	81.6621	11.4609	81.7371	(0.112)	0.0000	0.0000	2,000
2022/06/17	2037	03/11/2022	11.32	Put	Bond Future	2,776.2400	2.7762	2,719.1400	2.7191	(2.057)	0	0	0
2022/06/17	2037	03/11/2022	11.30	Call	Bond Future	1,814.8500	1.8149	1,832.1600	1.8322	0.954	0	0	0
2022/06/17	2037	02/02/2023	11.03	Call	Bond Future	1,324.0000	1.3240	1,337.5800	1.3376	1.026	0	0	0
2022/06/17	2037	02/02/2023	11.03	Put	Bond Future	4,927.1800	4.9272	4,865.2400	4.8652	(1.257)	0	0	0
2022/06/17	2037	02/02/2023	11.04	Call	Bond Future	1,344.7200	1.3447	1,358.4900	1.3585	1.024	0	0	0
2022/06/17	2037	02/02/2023	11.04	Put	Bond Future	4,886.8600	4.8869	4,825.1100	4.8251	(1.264)	0	0	0
2022/06/17	2037	02/02/2023			Bond Future	11.6397	78.7322	11.6265	78.8077	(0.113)	0.0000	0.0000	0
2022/06/17	2037	02/02/2023	11.05	Call	Bond Future	1,365.6200	1.3656	1,379.5900	1.3796	1.023	0	0	0
2022/06/17	2037	02/02/2023	11.05	Put	Bond Future	4,846.7900	4.8468	4,785.2400	4.7852	(1.270)	0	0	0
2022/06/17	2037	04/05/2023	11.30	Call	Bond Future	2,006.8300	2.0068	2,026.7500	2.0268	0.993	0	0	0
2022/06/17	2037	04/05/2023	11.30	Put	Bond Future	4,791.5300	4.7915	4,735.3100	4.7353	(1.173)	0	0	0
2022/06/17	2037	04/05/2023	11.31	Call	Bond Future	2,030.2100	2.0302	2,050.3300	2.0503	0.991	0	0	0
2022/06/17	2037	04/05/2023	11.31	Put	Bond Future	4,755.9500	4.7560	4,699.9300	4.6999	(1.178)	0	0	0
2022/06/17	2037	04/05/2023			Bond Future	11.7843	80.1871	11.7708	80.2632	(0.115)	0.0000	0.0000	0
2022/06/17	2037	04/05/2023	11.32	Call	Bond Future	2,054.0200	2.0540	2,074.3400	2.0743	0.989	0	0	0
2022/06/17	2037	04/05/2023	11.32	Put	Bond Future	4,720.8600	4.7209	4,665.0400	4.6650	(1.182)	0	0	0
2022/06/17	2038	04/08/2022			Bond Future	128.9838	128.9838	129.1040	129.1040	0.093	0.0000	0.0000	4,102
2022/06/17	2038	03/11/2022			Bond Future	130.8682	130.8682	130.9889	130.9889	0.092	0.0000	0.0000	0
2022/06/17	2038	02/02/2023			Bond Future	131.1301	131.1301	131.2511	131.2511	0.092	0.0000	0.0000	0
2022/06/17	2038	04/05/2023			Bond Future	133.5706	133.5706	133.6925	133.6925	0.091	0.0000	0.0000	0
2022/06/17	2040	04/08/2022	9.70	Put	Bond Future	12,248.8700	12.2489	12,300.5600	12.3006	0.422	0	0	0
2022/06/17	2040	04/08/2022	11.05	Call	Bond Future	554.4900	0.5545	517.9100	0.5179	(6.597)	0	0	0
2022/06/17	2040	04/08/2022	11.05	Put	Bond Future	2,920.6000	2.9206	2,935.8200	2.9358	0.521	0	0	0
2022/06/17	2040	04/08/2022	12.24	Put	Bond Future	218.0500	0.2180	207.9300	0.2079	(4.641)	0	0	460
2022/06/17	2040	04/08/2022			Bond Future	11.4103	82.1531	11.4184	82.1013	0.071	0.0000	0.0000	125,103
2022/06/17	2040	04/08/2022	9.70	Call	Bond Future	0.3800	0.0004	0.2700	0.0003	(28.947)	0	0	460
2022/06/17	2040	04/08/2022	10.70	Call	Bond Future	136.1500	0.1362	121.1000	0.1211	(11.054)	0	0	460
2022/06/17	2040	04/08/2022	10.70	Put	Bond Future	4,904.7000	4.9047	4,941.4500	4.9414	0.749	0	0	0
2022/06/17	2040	04/08/2022	11.03	Call	Bond Future	517.5400	0.5175	482.3100	0.4823	(6.807)	0	0	0
2022/06/17	2040	04/08/2022	11.03	Put	Bond Future	3,018.1200	3.0181	3,034.6900	3.0347	0.549	0	0	0
2022/06/17	2040	04/08/2022	11.04	Call	Bond Future	535.8100	0.5358	499.9000	0.4999	(6.702)	0	0	0
2022/06/17	2040	04/08/2022	11.04	Put	Bond Future	2,969.1100	2.9691	2,985.0000	2.9850	0.535	0	0	0
2022/06/17	2040	04/08/2022	12.24	Call	Bond Future	5,283.0300	5.2830	5,221.1100	5.2211	(1.172)	0	0	0
2022/06/17	2040	03/11/2022	12.52	Call	Bond Future	6,330.4300	6.3304	6,273.9500	6.2739	(0.892)	0	0	0
2022/06/17	2040	03/11/2022	11.39	Call	Bond Future	1,860.3100	1.8603	1,820.4400	1.8204	(2.143)	0	0	0
2022/06/17	2040	03/11/2022	11.40	Call	Bond Future	1,889.8100	1.8898	1,849.6500	1.8497	(2.125)	0	0	0
2022/06/17	2040	03/11/2022	11.41	Put	Bond Future	3,000.3900	3.0004	3,013.1600	3.0132	0.426	0	0	0
2022/06/17	2040	03/11/2022	10.70	Call	Bond Future	431.1900	0.4312	413.8000	0.4138	(4.033)	0	0	1,100
2022/06/17	2040	03/11/2022	11.20	Call	Bond Future	1,344.0200	1.3440	1,309.9100	1.3099	(2.538)	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
2022/06/17	2040	03/11/2022	11.20	Put	Bond Future	3,786.9100	3.7869	3,806.0100	3.8060	0.504	0	0	0
2022/06/17	2040	03/11/2022			Bond Future	11.5806	83.3343	11.5891	83.2811	0.073	0.0000	0.0000	3,965
2022/06/17	2040	03/11/2022	11.50	Call	Bond Future	2,197.5600	2.1976	2,154.7300	2.1547	(1.949)	0	0	1,500
2022/06/17	2040	03/11/2022	11.50	Put	Bond Future	2,705.3300	2.7053	2,715.7100	2.7157	0.384	0	0	0
2022/06/17	2040	03/11/2022	12.52	Put	Bond Future	762.7600	0.7628	759.4900	0.7595	(0.429)	0	0	1,100
2022/06/17	2040	03/11/2022	11.39	Put	Bond Future	3,069.3600	3.0694	3,082.7000	3.0827	0.435	0	0	0
2022/06/17	2040	03/11/2022	11.40	Put	Bond Future	3,034.7200	3.0347	3,047.7700	3.0478	0.430	0	0	0
2022/06/17	2040	03/11/2022	11.41	Call	Bond Future	1,919.5500	1.9196	1,879.1100	1.8791	(2.107)	0	0	0
2022/06/17	2040	03/11/2022	10.70	Put	Bond Future	6,262.8100	6.2628	6,298.6300	6.2986	0.572	0	0	0
2022/06/17	2040	03/11/2022	10.80	Call	Bond Future	550.5900	0.5506	530.2100	0.5302	(3.701)	0	0	1,500
2022/06/17	2040	03/11/2022	10.80	Put	Bond Future	5,687.5400	5.6875	5,720.3700	5.7204	0.577	0	0	0
2022/06/17	2040	02/02/2023	12.24	Call	Bond Future	4,918.6000	4.9186	4,869.4000	4.8694	(1.000)	0	0	0
2022/06/17	2040	02/02/2023	12.24	Put	Bond Future	1,956.7300	1.9567	1,962.2800	1.9623	0.284	0	0	0
2022/06/17	2040	02/02/2023	12.27	Call	Bond Future	5,038.4600	5.0385	4,988.9100	4.9889	(0.983)	0	0	0
2022/06/17	2040	02/02/2023	12.27	Put	Bond Future	1,903.7400	1.9037	1,908.9400	1.9089	0.273	0	0	400
2022/06/17	2040	02/02/2023	11.12	Call	Bond Future	1,431.5100	1.4315	1,403.0400	1.4030	(1.989)	0	0	0
2022/06/17	2040	02/02/2023	11.12	Put	Bond Future	5,390.0200	5.3900	5,416.3000	5.4163	0.488	0	0	0
2022/06/17	2040	02/02/2023	10.93	Call	Bond Future	1,045.9600	1.0460	1,022.2400	1.0222	(2.268)	0	0	0
2022/06/17	2040	02/02/2023	10.96	Call	Bond Future	1,102.0000	1.1020	1,077.5400	1.0775	(2.220)	0	0	400
2022/06/17	2040	02/02/2023	10.96	Put	Bond Future	6,128.2700	6.1283	6,158.5600	6.1586	0.494	0	0	0
2022/06/17	2040	02/02/2023			Bond Future	11.7420	80.1813	11.7509	80.1265	0.076	0.0000	0.0000	0
2022/06/17	2040	02/02/2023	11.10	Call	Bond Future	1,387.5600	1.3876	1,359.5900	1.3596	(2.016)	0	0	0
2022/06/17	2040	02/02/2023	11.10	Put	Bond Future	5,478.4000	5.4784	5,505.1800	5.5052	0.489	0	0	0
2022/06/17	2040	02/02/2023	11.11	Call	Bond Future	1,409.4300	1.4094	1,381.2200	1.3812	(2.002)	0	0	0
2022/06/17	2040	02/02/2023	11.11	Put	Bond Future	5,434.0600	5.4341	5,460.6000	5.4606	0.488	0	0	0
2022/06/17	2040	02/02/2023	10.21	Call	Bond Future	270.8700	0.2709	261.4100	0.2614	(3.492)	0	0	400
2022/06/17	2040	02/02/2023	10.21	Put	Bond Future	10,593.0900	10.5931	10,638.3800	10.6384	0.428	0	0	0
2022/06/17	2040	02/02/2023	10.93	Put	Bond Future	6,274.7800	6.2748	6,305.8100	6.3058	0.495	0	0	0
2022/06/17	2040	02/02/2023	10.18	Call	Bond Future	254.2300	0.2542	245.2000	0.2452	(3.552)	0	0	0
2022/06/17	2040	02/02/2023	10.18	Put	Bond Future	10,798.7200	10.7987	10,844.4400	10.8444	0.423	0	0	0
2022/06/17	2040	04/05/2023	12.78	Call	Bond Future	6,856.6100	6.8566	6,805.5000	6.8055	(0.745)	0	0	0
2022/06/17	2040	04/05/2023	12.78	Put	Bond Future	1,740.6300	1.7406	1,746.0800	1.7461	0.313	0	0	400
2022/06/17	2040	04/05/2023	13.45	Put	Bond Future	1,068.4000	1.0684	1,069.9400	1.0699	0.144	0	0	500
2022/06/17	2040	04/05/2023	11.43	Call	Bond Future	2,273.4800	2.2735	2,240.9500	2.2409	(1.431)	0	0	0
2022/06/17	2040	04/05/2023	11.43	Put	Bond Future	5,066.8200	5.0668	5,090.8500	5.0908	0.474	0	0	0
2022/06/17	2040	04/05/2023	10.73	Put	Bond Future	8,337.4200	8.3374	8,375.1400	8.3751	0.452	0	0	0
2022/06/17	2040	04/05/2023			Bond Future	11.8825	81.6634	11.8919	81.6068	0.079	0.0000	0.0000	0
2022/06/17	2040	04/05/2023	13.45	Call	Bond Future	9,668.4200	9.6684	9,613.4000	9.6134	(0.569)	0	0	0
2022/06/17	2040	04/05/2023	11.42	Call	Bond Future	2,247.7800	2.2478	2,215.4400	2.2154	(1.439)	0	0	0
2022/06/17	2040	04/05/2023	11.42	Put	Bond Future	5,104.5800	5.1046	5,128.8000	5.1288	0.474	0	0	0
2022/06/17	2040	04/05/2023	11.48	Call	Bond Future	2,403.9800	2.4040	2,370.4800	2.3705	(1.394)	0	0	500
2022/06/17	2040	04/05/2023	11.48	Put	Bond Future	4,881.1400	4.8811	4,904.2000	4.9042	0.472	0	0	0
2022/06/17	2040	04/05/2023	10.73	Call	Bond Future	910.7800	0.9108	891.9400	0.8919	(2.069)	0	0	500
2022/06/17	2040	04/05/2023	10.92	Call	Bond Future	1,183.9300	1.1839	1,161.6000	1.1616	(1.886)	0	0	400
2022/06/17	2040	04/05/2023	10.92	Put	Bond Future	7,313.7600	7.3138	7,347.9900	7.3480	0.468	0	0	0
2022/06/17	2040	04/05/2023	11.41	Call	Bond Future	2,222.2400	2.2222	2,190.0900	2.1901	(1.447)	0	0	0
2022/06/17	2040	04/05/2023	11.41	Put	Bond Future	5,142.5900	5.1426	5,167.0000	5.1670	0.475	0	0	0
2022/06/17	2040	04/05/2023	10.17	Call	Bond Future	368.3000	0.3683	358.3100	0.3583	(2.712)	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
2022/06/17	2040	04/05/2023	10.17	Put	Bond Future	11,797.7000	11.7977	11,844.2700	11.8443	0.395	0	0	0
2022/06/17	2044	04/08/2022	11.08	Call	Bond Future	586.0400	0.5860	547.8600	0.5479	(6.515)	0	0	0
2022/06/17	2044	04/08/2022	11.08	Put	Bond Future	2,925.1900	2.9252	2,940.3200	2.9403	0.517	0	0	0
2022/06/17	2044	04/08/2022	11.09	Call	Bond Future	605.9500	0.6059	567.0900	0.5671	(6.413)	0	0	0
2022/06/17	2044	04/08/2022	11.09	Put	Bond Future	2,876.6800	2.8767	2,891.1300	2.8911	0.502	0	0	0
2022/06/17	2044	04/08/2022			Bond Future	11.4301	78.9394	11.4383	78.8861	0.072	0.0000	0.0000	88,483
2022/06/17	2044	04/08/2022	11.10	Call	Bond Future	626.3900	0.6264	586.8400	0.5868	(6.314)	0	0	0
2022/06/17	2044	04/08/2022	11.10	Put	Bond Future	2,828.8000	2.8288	2,842.5600	2.8426	0.486	0	0	0
2022/06/17	2044	03/11/2022	11.40	Put	Bond Future	3,124.6100	3.1246	3,138.5200	3.1385	0.445	0	0	0
2022/06/17	2044	03/11/2022	11.41	Call	Bond Future	1,917.8100	1.9178	1,876.6900	1.8767	(2.144)	0	0	0
2022/06/17	2044	03/11/2022	11.41	Put	Bond Future	3,089.0400	3.0890	3,102.6600	3.1027	0.441	0	0	0
2022/06/17	2044	03/11/2022	10.60	Call	Bond Future	335.4800	0.3355	320.6600	0.3207	(4.418)	0	0	1,600
2022/06/17	2044	03/11/2022	10.60	Put	Bond Future	7,106.0900	7.1061	7,146.0100	7.1460	0.562	0	0	0
2022/06/17	2044	03/11/2022	11.30	Call	Bond Future	1,602.1800	1.6022	1,564.3600	1.5644	(2.361)	0	0	1,600
2022/06/17	2044	03/11/2022	11.30	Put	Bond Future	3,497.2300	3.4972	3,514.1500	3.5142	0.484	0	0	0
2022/06/17	2044	03/11/2022			Bond Future	11.5916	80.0744	11.6002	80.0197	0.074	0.0000	0.0000	0
2022/06/17	2044	03/11/2022	11.40	Call	Bond Future	1,888.0300	1.8880	1,847.2000	1.8472	(2.163)	0	0	0
2022/06/17	2044	03/11/2022	11.39	Call	Bond Future	1,858.2900	1.8583	1,817.7600	1.8178	(2.181)	0	0	0
2022/06/17	2044	03/11/2022	11.39	Put	Bond Future	3,160.3100	3.1603	3,174.5200	3.1745	0.450	0	0	0
2022/06/17	2044	02/02/2023	11.15	Call	Bond Future	1,514.1600	1.5142	1,484.3400	1.4843	(1.969)	0	0	0
2022/06/17	2044	02/02/2023	11.15	Put	Bond Future	5,370.0800	5.3701	5,396.5100	5.3965	0.492	0	0	0
2022/06/17	2044	02/02/2023	11.14	Call	Bond Future	1,491.0600	1.4911	1,461.5000	1.4615	(1.982)	0	0	0
2022/06/17	2044	02/02/2023	11.14	Put	Bond Future	5,414.5800	5.4146	5,441.2700	5.4413	0.493	0	0	0
2022/06/17	2044	02/02/2023			Bond Future	11.7445	76.9937	11.7535	76.9374	0.077	0.0000	0.0000	0
2022/06/17	2044	02/02/2023	11.16	Call	Bond Future	1,537.2300	1.5372	1,507.1600	1.5072	(1.956)	0	0	0
2022/06/17	2044	02/02/2023	11.16	Put	Bond Future	5,325.6400	5.3256	5,351.8200	5.3518	0.492	0	0	0
2022/06/17	2044	04/05/2023	11.42	Call	Bond Future	2,293.0200	2.2930	2,259.7900	2.2598	(1.449)	0	0	0
2022/06/17	2044	04/05/2023	11.42	Put	Bond Future	5,173.6300	5.1736	5,198.4600	5.1985	0.480	0	0	0
2022/06/17	2044	04/05/2023	11.41	Call	Bond Future	2,267.0800	2.2671	2,234.0500	2.2341	(1.457)	0	0	0
2022/06/17	2044	04/05/2023	11.41	Put	Bond Future	5,212.7300	5.2127	5,237.7600	5.2378	0.480	0	0	0
2022/06/17	2044	04/05/2023			Bond Future	11.8771	78.4169	11.8866	78.3589	0.080	0.0000	0.0000	0
2022/06/17	2044	04/05/2023	11.43	Call	Bond Future	2,319.3900	2.3194	2,285.9600	2.2860	(1.441)	0	0	0
2022/06/17	2044	04/05/2023	11.43	Put	Bond Future	5,135.0500	5.1350	5,159.6800	5.1597	0.480	0	0	0
2022/06/17	2046	04/08/2022			Bond Future	118.3522	118.3522	118.3866	118.3866	0.029	0.0000	0.0000	16,569
2022/06/17	2046	03/11/2022			Bond Future	118.1251	118.1251	118.1594	118.1594	0.029	0.0000	0.0000	1,566
2022/06/17	2046	02/02/2023			Bond Future	120.0695	120.0695	120.1035	120.1035	0.028	0.0000	0.0000	0
2022/06/17	2046	04/05/2023			Bond Future	120.2880	120.2880	120.3217	120.3217	0.028	0.0000	0.0000	0
2022/06/17	2050	04/08/2022			Bond Future	120.0094	120.0094	120.1566	120.1566	0.123	0.0000	0.0000	11,293
2022/06/17	2050	03/11/2022			Bond Future	121.7619	121.7619	121.9103	121.9103	0.122	0.0000	0.0000	0
2022/06/17	2050	02/02/2023			Bond Future	121.6649	121.6649	121.8138	121.8138	0.122	0.0000	0.0000	0
2022/06/17	2050	04/05/2023			Bond Future	123.9284	123.9284	124.0792	124.0792	0.122	0.0000	0.0000	0
2022/06/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2022/06/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	AL37	04/08/2022			Index Future	817.2110	817.2110	818.5250	818.5250	0.161	0.0000	0.0000	0
2022/06/17	AL37	03/11/2022			Index Future	829.0730	829.0730	830.3940	830.3940	0.159	0.0000	0.0000	0
2022/06/17	AL37	02/02/2023			Index Future	842.5180	842.5180	843.8470	843.8470	0.158	0.0000	0.0000	0
2022/06/17	AL37	04/05/2023			Index Future	857.9830	857.9830	859.3210	859.3210	0.156	0.0000	0.0000	0
2022/06/17	AL7T	04/08/2022			Index Future	925.8610	925.8610	926.2960	926.2960	0.047	0.0000	0.0000	0
2022/06/17	AL7T	03/11/2022			Index Future	939.3000	939.3000	939.7270	939.7270	0.045	0.0000	0.0000	0
2022/06/17	AL7T	02/02/2023			Index Future	954.5320	954.5320	954.9520	954.9520	0.044	0.0000	0.0000	0
2022/06/17	AL7T	04/05/2023			Index Future	972.0530	972.0530	972.4630	972.4630	0.042	0.0000	0.0000	0
2022/06/17	ALBI	04/08/2022			Index Future	823.4670	823.4670	823.9560	823.9560	0.059	0.0000	0.0000	136
2022/06/17	ALBI	03/11/2022			Index Future	835.4200	835.4200	835.9030	835.9030	0.058	0.0000	0.0000	0
2022/06/17	ALBI	02/02/2023			Index Future	848.9680	848.9680	849.4450	849.4450	0.056	0.0000	0.0000	0
2022/06/17	ALBI	04/05/2023			Index Future	864.5510	864.5510	865.0220	865.0220	0.054	0.0000	0.0000	0
2022/06/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	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
2022/06/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/17	ES33	04/08/2022			Bond Future	12.1169	75.2227	12.1040	75.2846	(0.106)	0.0000	0.0000	350
2022/06/17	ES33	03/11/2022			Bond Future	12.3466	72.5392	12.3333	72.6015	(0.108)	0.0000	0.0000	0
2022/06/17	ES33	02/02/2023			Bond Future	12.5691	73.7348	12.5553	73.7975	(0.110)	0.0000	0.0000	0
2022/06/17	ES33	04/05/2023			Bond Future	12.7627	71.3201	12.7485	71.3833	(0.111)	0.0000	0.0000	0
2022/06/17	ES42	04/08/2022			Bond Future	12.5056	73.3565	12.5083	73.3418	0.022	0.0000	0.0000	4,769
2022/06/17	ES42	03/11/2022			Bond Future	12.7168	70.1684	12.7197	70.1529	0.023	0.0000	0.0000	0
2022/06/17	ES42	02/02/2023			Bond Future	12.9141	71.3267	12.9173	71.3104	0.024	0.0000	0.0000	0
2022/06/17	ES42	04/05/2023			Bond Future	13.0944	68.3958	13.0979	68.3785	0.026	0.0000	0.0000	0
2022/06/17	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/17	GOVI	04/08/2022	819.28	Put	GOVI	71,200.0000	7.1200	66,440.0000	6.6440	(6.685)	0	0	0
2022/06/17	GOVI	04/08/2022			GOVI	812.1600	812.1600	812.6360	812.6360	0.059	0.0000	0.0000	1,111
2022/06/17	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/17	GOVI	04/08/2022	819.26	Put	GOVI	71,000.0000	7.1000	66,240.0000	6.6240	(6.704)	0	0	0
2022/06/17	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/17	GOVI	04/08/2022	819.27	Put	GOVI	71,100.0000	7.1100	66,340.0000	6.6340	(6.695)	0	0	0
2022/06/17	GOVI	03/11/2022	820.41	Call	GOVI	35,390.0000	3.5390	40,090.0000	4.0090	13.281	0	0	0
2022/06/17	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/17	GOVI	03/11/2022	820.42	Call	GOVI	35,290.0000	3.5290	39,990.0000	3.9990	13.318	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
2022/06/17	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/17	GOVI	03/11/2022			GOVI	823.9490	823.9490	824.4190	824.4190	0.057	0.0000	0.0000	0
2022/06/17	GOVI	03/11/2022	820.43	Call	GOVI	35,190.0000	3.5190	39,890.0000	3.9890	13.356	0	0	0
2022/06/17	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/17	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/17	GOVI	02/02/2023	850.82	Put	GOVI	135,100.0000	13.5100	130,440.0000	13.0440	(3.449)	0	0	0
2022/06/17	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/17	GOVI	02/02/2023	850.83	Put	GOVI	135,200.0000	13.5200	130,540.0000	13.0540	(3.447)	0	0	0
2022/06/17	GOVI	02/02/2023			GOVI	837.3100	837.3100	837.7760	837.7760	0.056	0.0000	0.0000	0
2022/06/17	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/17	GOVI	02/02/2023	850.84	Put	GOVI	135,300.0000	13.5300	130,640.0000	13.0640	(3.444)	0	0	0
2022/06/17	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	2,790.0000	0.2790	100.000	0	0	0
2022/06/17	GOVI	04/05/2023	852.86	Put	GOVI	1,810.0000	0.1810	0.0000	0.0000	(100.000)	0	0	0
2022/06/17	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	2,690.0000	0.2690	100.000	0	0	0
2022/06/17	GOVI	04/05/2023	852.87	Put	GOVI	1,910.0000	0.1910	0.0000	0.0000	(100.000)	0	0	0
2022/06/17	GOVI	04/05/2023			GOVI	852.6790	852.6790	853.1390	853.1390	0.054	0.0000	0.0000	0
2022/06/17	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	2,590.0000	0.2590	100.000	0	0	0
2022/06/17	GOVI	04/05/2023	852.88	Put	GOVI	2,010.0000	0.2010	0.0000	0.0000	(100.000)	0	0	0
2022/06/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/17	IGOV	04/08/2022			Index Future	320.0870	320.0870	320.0350	320.0350	(0.016)	0.0000	0.0000	759
2022/06/17	IGOV	03/11/2022			Index Future	324.8110	324.8110	324.7540	324.7540	(0.018)	0.0000	0.0000	16
2022/06/17	IGOV	02/02/2023			Index Future	330.1560	330.1560	330.0930	330.0930	(0.019)	0.0000	0.0000	0
2022/06/17	IGOV	04/05/2023			Index Future	336.2920	336.2920	336.2220	336.2220	(0.021)	0.0000	0.0000	0
2022/06/17	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/17	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/17	JBAF	20/07/2022			Jibar Tradeable Future	5.0750	94.9250	5.0850	94.9150	0.197	0.0000	0.0000	0
2022/06/17	JBAF	17/08/2022			Jibar Tradeable Future	5.5700	94.4300	5.5800	94.4200	0.180	0.0000	0.0000	0
2022/06/17	JBAF	21/09/2022			Jibar Tradeable Future	5.6950	94.3050	5.7450	94.2550	0.878	0.0000	0.0000	0
2022/06/17	JBAF	19/10/2022			Jibar Tradeable Future	6.1600	93.8400	6.1800	93.8200	0.325	0.0000	0.0000	0
2022/06/17	JBAF	16/11/2022			Jibar Tradeable Future	6.2700	93.7300	6.2900	93.7100	0.319	0.0000	0.0000	0
2022/06/17	JBAF	21/12/2022			Jibar Tradeable Future	6.7100	93.2900	6.7050	93.2950	(0.075)	0.0000	0.0000	68
2022/06/17	JBAF	15/03/2023			Jibar Tradeable Future	7.2850	92.7150	7.1900	92.8100	(1.304)	0.0000	0.0000	0
2022/06/17	JBAF	21/06/2023			Jibar Tradeable Future	7.7500	92.2500	7.6950	92.3050	(0.710)	0.0000	0.0000	0
2022/06/17	JBAF	20/09/2023			Jibar Tradeable Future	7.9800	92.0200	7.8500	92.1500	(1.629)	0.0000	0.0000	75
2022/06/17	JBAF	20/12/2023			Jibar Tradeable Future	8.1950	91.8050	8.0500	91.9500	(1.769)	0.0000	0.0000	172
2022/06/17	JBAF	20/03/2024			Jibar Tradeable Future	8.3050	91.6950	8.1450	91.8550	(1.927)	0.0000	0.0000	0
2022/06/17	JBAF	19/06/2024			Jibar Tradeable Future	8.5500	91.4500	8.3050	91.6950	(2.865)	0.0000	0.0000	0
2022/06/17	R023	04/08/2022	6.05	Call	Bond Future	216.8200	0.2168	210.6100	0.2106	(2.864)	0	0	0
2022/06/17	R023	04/08/2022	6.05	Put	Bond Future	33.1000	0.0331	32.9700	0.0330	(0.393)	0	0	0
2022/06/17	R023	04/08/2022			Bond Future	5.7138	104.5283	5.7249	104.5222	0.194	0.0000	0.0000	24,072
2022/06/17	R023	04/08/2022	6.03	Call	Bond Future	207.8800	0.2079	201.7200	0.2017	(2.963)	0	0	0
2022/06/17	R023	04/08/2022	6.03	Put	Bond Future	35.0700	0.0351	34.9900	0.0350	(0.228)	0	0	0
2022/06/17	R023	04/08/2022	6.04	Call	Bond Future	212.4000	0.2124	206.2200	0.2062	(2.910)	0	0	0
2022/06/17	R023	04/08/2022	6.04	Put	Bond Future	34.1300	0.0341	34.0300	0.0340	(0.293)	0	0	0
2022/06/17	R023	03/11/2022	6.25	Call	Bond Future	223.4200	0.2234	217.4600	0.2175	(2.668)	0	0	0
2022/06/17	R023	03/11/2022	6.25	Put	Bond Future	30.8600	0.0309	31.8800	0.0319	3.305	0	0	0
2022/06/17	R023	03/11/2022	6.26	Call	Bond Future	226.0000	0.2260	220.0200	0.2200	(2.646)	0	0	0
2022/06/17	R023	03/11/2022	6.26	Put	Bond Future	30.3800	0.0304	31.3800	0.0314	3.292	0	0	0
2022/06/17	R023	03/11/2022			Bond Future	5.6237	102.1129	5.6463	102.1059	0.403	0.0000	0.0000	0
2022/06/17	R023	03/11/2022	6.27	Call	Bond Future	228.6000	0.2286	222.6000	0.2226	(2.625)	0	0	0
2022/06/17	R023	03/11/2022	6.27	Put	Bond Future	29.9100	0.0299	30.8900	0.0309	3.276	0	0	0
2022/06/17	R035	04/08/2022	9.53	Call	Bond Future	0.8500	0.0009	0.7200	0.0007	(15.294)	0	0	400
2022/06/17	R035	04/08/2022	9.53	Put	Bond Future	10,231.3400	10.2313	10,157.2100	10.1572	(0.725)	0	0	0
2022/06/17	R035	04/08/2022	9.84	Call	Bond Future	6.0100	0.0060	5.4100	0.0054	(9.983)	0	0	100
2022/06/17	R035	04/08/2022	9.84	Put	Bond Future	8,102.6800	8.1027	8,028.0800	8.0281	(0.921)	0	0	0
2022/06/17	R035	04/08/2022	10.53	Put	Bond Future	3,794.1600	3.7942	3,716.3800	3.7164	(2.050)	0	0	0
2022/06/17	R035	04/08/2022	11.13	Put	Bond Future	1,324.5300	1.3245	1,261.5400	1.2615	(4.756)	0	0	100
2022/06/17	R035	04/08/2022	10.64	Call	Bond Future	329.1500	0.3291	325.7600	0.3258	(1.030)	0	0	0
2022/06/17	R035	04/08/2022	10.64	Put	Bond Future	3,220.9100	3.2209	3,143.5200	3.1435	(2.403)	0	0	100
2022/06/17	R035	04/08/2022	10.72	Call	Bond Future	440.1100	0.4401	437.5900	0.4376	(0.573)	0	0	0
2022/06/17	R035	04/08/2022	10.72	Put	Bond Future	2,834.2200	2.8342	2,757.7000	2.7577	(2.700)	0	0	0
2022/06/17	R035	04/08/2022	10.73	Call	Bond Future	455.6300	0.4556	453.2600	0.4533	(0.520)	0	0	0
2022/06/17	R035	04/08/2022	10.73	Put	Bond Future	2,787.8100	2.7878	2,711.4400	2.7114	(2.739)	0	0	0
2022/06/17	R035	04/08/2022			Bond Future	11.1141	88.9522	11.1017	89.0262	(0.112)	0.0000	0.0000	129,807
2022/06/17	R035	04/08/2022	10.53	Call	Bond Future	211.5300	0.2115	207.7500	0.2077	(1.787)	0	0	400
2022/06/17	R035	04/08/2022	10.74	Call	Bond Future	471.5200	0.4715	469.3000	0.4693	(0.471)	0	0	0
2022/06/17	R035	04/08/2022	10.74	Put	Bond Future	2,741.8400	2.7418	2,665.6200	2.6656	(2.780)	0	0	0
2022/06/17	R035	04/08/2022	11.13	Call	Bond Future	1,418.9000	1.4189	1,429.9100	1.4299	0.776	0	0	0
2022/06/17	R035	04/08/2022	12.18	Call	Bond Future	6,122.1900	6.1222	6,183.1000	6.1831	0.995	0	0	0
2022/06/17	R035	04/08/2022	12.18	Put	Bond Future	101.0000	0.1010	87.9100	0.0879	(12.960)	0	0	400
2022/06/17	R035	03/11/2022	11.15	Call	Bond Future	1,799.9600	1.8000	1,818.0100	1.8180	1.003	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
2022/06/17	R035	03/11/2022	11.15	Put	Bond Future	2,681.1400	2.6811	2,624.8200	2.6248	(2.101)	0	0	0
2022/06/17	R035	03/11/2022	12.68	Call	Bond Future	7,874.1100	7.8741	7,930.9500	7.9310	0.722	0	0	0
2022/06/17	R035	03/11/2022	12.68	Put	Bond Future	387.9800	0.3880	370.4500	0.3705	(4.518)	0	0	1,000
2022/06/17	R035	03/11/2022	10.99	Call	Bond Future	1,381.0200	1.3810	1,394.8200	1.3948	0.999	0	0	0
2022/06/17	R035	03/11/2022	10.99	Put	Bond Future	3,211.9900	3.2120	3,151.4200	3.1514	(1.886)	0	0	582
2022/06/17	R035	03/11/2022	11.05	Call	Bond Future	1,531.2600	1.5313	1,546.6000	1.5466	1.002	0	0	1,000
2022/06/17	R035	03/11/2022	10.57	Call	Bond Future	561.3900	0.5614	566.5300	0.5665	0.916	0	0	0
2022/06/17	R035	03/11/2022	10.57	Put	Bond Future	4,958.4500	4.9585	4,889.2200	4.8892	(1.396)	0	0	582
2022/06/17	R035	03/11/2022			Bond Future	11.3007	85.7447	11.2879	85.8190	(0.113)	0.0000	0.0000	3,020
2022/06/17	R035	03/11/2022	11.14	Call	Bond Future	1,771.9200	1.7719	1,789.6900	1.7897	1.003	0	0	0
2022/06/17	R035	03/11/2022	11.14	Put	Bond Future	2,712.0300	2.7120	2,655.4300	2.6554	(2.087)	0	0	0
2022/06/17	R035	03/11/2022	11.05	Put	Bond Future	3,004.3000	3.0043	2,945.2700	2.9453	(1.965)	0	0	0
2022/06/17	R035	03/11/2022	11.13	Call	Bond Future	1,744.3200	1.7443	1,761.8200	1.7618	1.003	0	0	0
2022/06/17	R035	03/11/2022	11.13	Put	Bond Future	2,743.4100	2.7434	2,686.5400	2.6865	(2.073)	0	0	0
2022/06/17	R035	03/11/2022	9.82	Call	Bond Future	87.0200	0.0870	86.9400	0.0869	(0.092)	0	0	582
2022/06/17	R035	03/11/2022	9.82	Put	Bond Future	9,342.6200	9.3426	9,268.1700	9.2682	(0.797)	0	0	0
2022/06/17	R035	03/11/2022	10.30	Call	Bond Future	298.8000	0.2988	300.7900	0.3008	0.666	0	0	1,000
2022/06/17	R035	03/11/2022	10.30	Put	Bond Future	6,403.0500	6.4030	6,330.6700	6.3307	(1.130)	0	0	0
2022/06/17	R035	02/02/2023	11.94	Call	Bond Future	4,393.3600	4.3934	4,430.3900	4.4304	0.843	0	0	0
2022/06/17	R035	02/02/2023	13.22	Put	Bond Future	585.2700	0.5853	567.9500	0.5680	(2.959)	0	0	1,000
2022/06/17	R035	02/02/2023	10.88	Call	Bond Future	1,341.9500	1.3419	1,355.5900	1.3556	1.016	0	0	0
2022/06/17	R035	02/02/2023	10.88	Put	Bond Future	4,823.8800	4.8239	4,762.6300	4.7626	(1.270)	0	0	0
2022/06/17	R035	02/02/2023	10.66	Call	Bond Future	932.2700	0.9323	942.0000	0.9420	1.044	0	0	0
2022/06/17	R035	02/02/2023	10.66	Put	Bond Future	5,747.6400	5.7476	5,682.4800	5.6825	(1.134)	0	0	582
2022/06/17	R035	02/02/2023	10.30	Put	Bond Future	7,548.0100	7.5480	7,478.0600	7.4781	(0.927)	0	0	0
2022/06/17	R035	02/02/2023	10.60	Call	Bond Future	836.2500	0.8363	845.0200	0.8450	1.049	0	0	0
2022/06/17	R035	02/02/2023	10.60	Put	Bond Future	6,020.3000	6.0203	5,954.1800	5.9542	(1.098)	0	0	0
2022/06/17	R035	02/02/2023	10.64	Put	Bond Future	5,837.5400	5.8375	5,772.0600	5.7721	(1.122)	0	0	0
2022/06/17	R035	02/02/2023	9.81	Call	Bond Future	182.3700	0.1824	183.8600	0.1839	0.817	0	0	582
2022/06/17	R035	02/02/2023	9.81	Put	Bond Future	10,429.4100	10.4294	10,356.0100	10.3560	(0.704)	0	0	0
2022/06/17	R035	02/02/2023	9.85	Call	Bond Future	199.0900	0.1991	200.7700	0.2008	0.844	0	0	0
2022/06/17	R035	02/02/2023	9.89	Call	Bond Future	217.0600	0.2171	218.9200	0.2189	0.857	0	0	400
2022/06/17	R035	02/02/2023	9.89	Put	Bond Future	9,933.2200	9.9332	9,860.1900	9.8602	(0.735)	0	0	0
2022/06/17	R035	02/02/2023			Bond Future	11.4778	87.1370	11.4645	87.2119	(0.115)	0.0000	0.0000	0
2022/06/17	R035	02/02/2023	11.94	Put	Bond Future	1,836.0500	1.8360	1,798.1900	1.7982	(2.062)	0	0	0
2022/06/17	R035	02/02/2023	11.98	Call	Bond Future	4,540.5600	4.5406	4,578.4600	4.5785	0.835	0	0	0
2022/06/17	R035	02/02/2023	11.98	Put	Bond Future	1,767.2600	1.7673	1,730.2700	1.7303	(2.093)	0	0	400
2022/06/17	R035	02/02/2023	13.22	Call	Bond Future	9,660.4500	9.6604	9,718.0200	9.7180	0.596	0	0	0
2022/06/17	R035	02/02/2023	11.05	Call	Bond Future	1,717.0100	1.7170	1,734.0300	1.7340	0.991	0	0	1,000
2022/06/17	R035	02/02/2023	11.05	Put	Bond Future	4,188.0200	4.1880	4,130.1500	4.1301	(1.382)	0	0	0
2022/06/17	R035	02/02/2023	11.06	Call	Bond Future	1,740.1900	1.7402	1,757.4200	1.7574	0.990	0	0	0
2022/06/17	R035	02/02/2023	11.06	Put	Bond Future	4,152.2500	4.1523	4,094.5900	4.0946	(1.389)	0	0	582
2022/06/17	R035	02/02/2023	10.86	Call	Bond Future	1,301.0200	1.3010	1,314.2800	1.3143	1.019	0	0	0
2022/06/17	R035	02/02/2023	10.86	Put	Bond Future	4,902.9900	4.9030	4,841.3600	4.8414	(1.257)	0	0	0
2022/06/17	R035	02/02/2023	10.87	Call	Bond Future	1,321.5200	1.3215	1,334.9700	1.3350	1.018	0	0	0
2022/06/17	R035	02/02/2023	10.87	Put	Bond Future	4,863.4400	4.8634	4,802.0000	4.8020	(1.263)	0	0	0
2022/06/17	R035	02/02/2023	10.30	Call	Bond Future	487.6100	0.4876	492.5500	0.4926	1.013	0	0	1,000
2022/06/17	R035	02/02/2023	10.64	Call	Bond Future	899.5200	0.8995	908.9300	0.9089	1.046	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
2022/06/17	R035	02/02/2023	9.85	Put	Bond Future	10,180.1700	10.1802	10,106.9600	10.1070	(0.719)	0	0	0
2022/06/17	R035	04/05/2023	11.22	Put	Bond Future	4,445.0300	4.4450	4,390.8800	4.3909	(1.218)	0	0	0
2022/06/17	R035	04/05/2023	12.46	Call	Bond Future	6,091.9300	6.0919	6,136.9200	6.1369	0.739	0	0	0
2022/06/17	R035	04/05/2023	12.46	Put	Bond Future	1,633.5100	1.6335	1,603.0900	1.6031	(1.862)	0	0	400
2022/06/17	R035	04/05/2023	13.18	Call	Bond Future	8,962.2300	8.9622	9,017.0500	9.0171	0.612	0	0	0
2022/06/17	R035	04/05/2023	13.18	Put	Bond Future	942.6800	0.9427	922.0900	0.9221	(2.184)	0	0	500
2022/06/17	R035	04/05/2023	11.17	Call	Bond Future	2,054.5000	2.0545	2,074.8000	2.0748	0.988	0	0	500
2022/06/17	R035	04/05/2023	11.20	Call	Bond Future	2,125.4800	2.1255	2,146.3500	2.1463	0.982	0	0	0
2022/06/17	R035	04/05/2023	11.21	Call	Bond Future	2,149.6300	2.1496	2,170.6900	2.1707	0.980	0	0	0
2022/06/17	R035	04/05/2023	10.60	Call	Bond Future	985.2500	0.9853	995.9000	0.9959	1.081	0	0	400
2022/06/17	R035	04/05/2023	10.60	Put	Bond Future	6,932.5700	6.9326	6,867.8100	6.8678	(0.934)	0	0	0
2022/06/17	R035	04/05/2023			Bond Future	11.6224	84.2458	11.6088	84.3212	(0.117)	0.0000	0.0000	0
2022/06/17	R035	04/05/2023	11.22	Call	Bond Future	2,173.6200	2.1736	2,194.8800	2.1949	0.978	0	0	0
2022/06/17	R035	04/05/2023	11.17	Put	Bond Future	4,614.3000	4.6143	4,559.1900	4.5592	(1.194)	0	0	0
2022/06/17	R035	04/05/2023	11.20	Put	Bond Future	4,512.0800	4.5121	4,457.5400	4.4575	(1.209)	0	0	0
2022/06/17	R035	04/05/2023	11.21	Put	Bond Future	4,478.6100	4.4786	4,424.2600	4.4243	(1.214)	0	0	0
2022/06/17	R035	04/05/2023	9.85	Call	Bond Future	300.3700	0.3004	303.5600	0.3036	1.062	0	0	400
2022/06/17	R035	04/05/2023	9.85	Put	Bond Future	10,999.1100	10.9991	10,926.8900	10.9269	(0.657)	0	0	0
2022/06/17	R035	04/05/2023	10.42	Call	Bond Future	764.3200	0.7643	772.6200	0.7726	1.086	0	0	500
2022/06/17	R035	04/05/2023	10.42	Put	Bond Future	7,820.6500	7.8207	7,753.5400	7.7535	(0.858)	0	0	0
2022/06/17	R186	04/08/2022	7.96	Call	Bond Future	40.1100	0.0401	44.2400	0.0442	10.297	0	0	3,600
2022/06/17	R186	04/08/2022	8.15	Call	Bond Future	86.4600	0.0865	95.6900	0.0957	10.675	0	0	0
2022/06/17	R186	04/08/2022	8.15	Put	Bond Future	2,721.4000	2.7214	2,567.7900	2.5678	(5.645)	0	0	0
2022/06/17	R186	04/08/2022	9.78	Call	Bond Future	3,416.6500	3.4167	3,563.6600	3.5637	4.303	0	0	0
2022/06/17	R186	04/08/2022	9.78	Put	Bond Future	70.1700	0.0702	54.3400	0.0543	(22.559)	0	0	3,600
2022/06/17	R186	04/08/2022			Bond Future	8.8538	107.2646	8.8097	107.4275	(0.498)	0.0000	0.0000	81,575
2022/06/17	R186	04/08/2022	6.96	Call	Bond Future	0.7500	0.0008	0.7600	0.0008	1.333	0	0	3,600
2022/06/17	R186	04/08/2022	6.96	Put	Bond Future	7,279.7700	7.2798	7,116.9400	7.1169	(2.237)	0	0	0
2022/06/17	R186	04/08/2022	7.96	Put	Bond Future	3,400.3700	3.4004	3,241.6600	3.2417	(4.667)	0	0	0
2022/06/17	R186	04/08/2022	8.13	Call	Bond Future	79.8600	0.0799	88.3800	0.0884	10.669	0	0	0
2022/06/17	R186	04/08/2022	8.13	Put	Bond Future	2,790.8700	2.7909	2,636.5500	2.6365	(5.529)	0	0	0
2022/06/17	R186	04/08/2022	8.14	Call	Bond Future	83.1000	0.0831	91.9700	0.0920	10.674	0	0	0
2022/06/17	R186	04/08/2022	8.14	Put	Bond Future	2,756.0700	2.7561	2,602.1000	2.6021	(5.587)	0	0	0
2022/06/17	R186	03/11/2022	8.91	Put	Bond Future	1,597.6300	1.5976	1,497.4200	1.4974	(6.272)	0	0	4,310
2022/06/17	R186	03/11/2022	8.53	Call	Bond Future	536.9500	0.5370	576.4700	0.5765	7.360	0	0	0
2022/06/17	R186	03/11/2022	8.53	Put	Bond Future	2,449.7800	2.4498	2,324.9700	2.3250	(5.095)	0	0	0
2022/06/17	R186	03/11/2022	8.54	Call	Bond Future	547.0500	0.5470	587.1500	0.5872	7.330	0	0	0
2022/06/17	R186	03/11/2022	8.54	Put	Bond Future	2,424.3300	2.4243	2,300.1000	2.3001	(5.124)	0	0	0
2022/06/17	R186	03/11/2022			Bond Future	9.0741	108.8050	9.0269	108.9694	(0.520)	0.0000	0.0000	11,129
2022/06/17	R186	03/11/2022	8.55	Call	Bond Future	557.2800	0.5573	597.9600	0.5980	7.300	0	0	0
2022/06/17	R186	03/11/2022	8.55	Put	Bond Future	2,399.0300	2.3990	2,275.3800	2.2754	(5.154)	0	0	0
2022/06/17	R186	03/11/2022	8.91	Call	Bond Future	1,025.2500	1.0253	1,089.3700	1.0894	6.254	0	0	0
2022/06/17	R186	03/11/2022	8.23	Call	Bond Future	296.2500	0.2963	320.4600	0.3205	8.172	0	0	4,310
2022/06/17	R186	03/11/2022	8.23	Put	Bond Future	3,282.4000	3.2824	3,142.2800	3.1423	(4.269)	0	0	0
2022/06/17	R186	02/02/2023	8.33	Call	Bond Future	451.0800	0.4511	482.5700	0.4826	6.981	0	0	0
2022/06/17	R186	02/02/2023	8.33	Put	Bond Future	3,590.2400	3.5902	3,455.5700	3.4556	(3.751)	0	0	0
2022/06/17	R186	02/02/2023	8.32	Call	Bond Future	444.9700	0.4450	476.1000	0.4761	6.996	0	0	0

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2022/06/17	R186	02/02/2023	8.32	Put	Bond Future	3,618.0700	3.6181	3,483.0400	3.4830	(3.732)	0	0	0
2022/06/17	R186	02/02/2023			Bond Future	9.2724	105.2769	9.2216	105.4430	(0.548)	0.0000	0.0000	0
2022/06/17	R186	02/02/2023	8.34	Call	Bond Future	457.2500	0.4573	489.1200	0.4891	6.970	0	0	0
2022/06/17	R186	02/02/2023	8.34	Put	Bond Future	3,562.4800	3.5625	3,428.1900	3.4282	(3.770)	0	0	0
2022/06/17	R186	04/05/2023	8.83	Put	Bond Future	2,882.2400	2.8822	2,768.7500	2.7688	(3.938)	0	0	0
2022/06/17	R186	04/05/2023	8.84	Call	Bond Future	1,045.5100	1.0455	1,100.6600	1.1007	5.275	0	0	0
2022/06/17	R186	04/05/2023			Bond Future	9.4259	107.2173	9.3711	107.3855	(0.581)	0.0000	0.0000	0
2022/06/17	R186	04/05/2023	8.83	Call	Bond Future	1,032.7500	1.0328	1,087.4500	1.0875	5.297	0	0	0
2022/06/17	R186	04/05/2023	8.84	Put	Bond Future	2,863.6300	2.8636	2,750.5900	2.7506	(3.947)	0	0	0
2022/06/17	R186	04/05/2023	8.82	Call	Bond Future	1,020.4400	1.0204	1,074.7000	1.0747	5.317	0	0	0
2022/06/17	R186	04/05/2023	8.82	Put	Bond Future	2,901.3200	2.9013	2,787.3900	2.7874	(3.927)	0	0	0
2022/06/17	R197	04/08/2022			Bond Future	329.4854	329.4854	329.3811	329.3811	(0.032)	0.0000	0.0000	859
2022/06/17	R197	03/11/2022			Bond Future	334.2972	334.2972	334.1888	334.1888	(0.032)	0.0000	0.0000	0
2022/06/17	R197	02/02/2023			Bond Future	331.0734	331.0734	330.9591	330.9591	(0.035)	0.0000	0.0000	0
2022/06/17	R197	04/05/2023			Bond Future	337.2366	337.2366	337.1172	337.1172	(0.035)	0.0000	0.0000	0
2022/06/17	R202	04/08/2022			Bond Future	248.6850	248.6850	247.8335	247.8335	(0.342)	0.0000	0.0000	6,586
2022/06/17	R202	03/11/2022			Bond Future	252.3168	252.3168	251.4508	251.4508	(0.343)	0.0000	0.0000	0
2022/06/17	R202	02/02/2023			Bond Future	251.8341	251.8341	250.9511	250.9511	(0.351)	0.0000	0.0000	0
2022/06/17	R202	04/05/2023			Bond Future	256.5191	256.5191	255.6174	255.6174	(0.352)	0.0000	0.0000	0
2022/06/17	R209	04/08/2022	10.57	Put	Bond Future	3,214.0500	3.2140	3,147.4300	3.1474	(2.073)	0	0	0
2022/06/17	R209	04/08/2022	10.58	Call	Bond Future	209.7400	0.2097	206.2900	0.2063	(1.645)	0	0	0
2022/06/17	R209	04/08/2022	10.58	Put	Bond Future	3,167.3900	3.1674	3,100.7800	3.1008	(2.103)	0	0	0
2022/06/17	R209	04/08/2022			Bond Future	11.1329	68.3841	11.1207	68.4473	(0.109)	0.0000	0.0000	23,438
2022/06/17	R209	04/08/2022	10.57	Call	Bond Future	201.2100	0.2012	197.7500	0.1977	(1.720)	0	0	0
2022/06/17	R209	04/08/2022	10.59	Call	Bond Future	218.5400	0.2185	215.1000	0.2151	(1.574)	0	0	0
2022/06/17	R209	04/08/2022	10.59	Put	Bond Future	3,121.0700	3.1211	3,054.4700	3.0545	(2.134)	0	0	0
2022/06/17	R209	03/11/2022	11.03	Call	Bond Future	1,290.9500	1.2909	1,303.4700	1.3035	0.970	0	0	0
2022/06/17	R209	03/11/2022	11.03	Put	Bond Future	2,676.6700	2.6767	2,625.6300	2.6256	(1.907)	0	0	0
2022/06/17	R209	03/11/2022	10.50	Put	Bond Future	4,642.7800	4.6428	4,582.6000	4.5826	(1.296)	0	0	0
2022/06/17	R209	03/11/2022	9.25	Call	Bond Future	11.9800	0.0120	11.8000	0.0118	(1.503)	0	0	9,500
2022/06/17	R209	03/11/2022	9.25	Put	Bond Future	11,676.1900	11.6762	11,612.4500	11.6124	(0.546)	0	0	0
2022/06/17	R209	03/11/2022	9.50	Call	Bond Future	28.7800	0.0288	28.5300	0.0285	(0.869)	0	0	0
2022/06/17	R209	03/11/2022	9.50	Put	Bond Future	10,123.4800	10.1235	10,059.6700	10.0597	(0.630)	0	0	0
2022/06/17	R209	03/11/2022			Bond Future	11.2991	66.2223	11.2866	66.2859	(0.111)	0.0000	0.0000	4,135
2022/06/17	R209	03/11/2022	11.02	Call	Bond Future	1,269.0600	1.2691	1,281.3600	1.2814	0.969	0	0	0
2022/06/17	R209	03/11/2022	11.02	Put	Bond Future	2,707.0600	2.7071	2,655.8000	2.6558	(1.894)	0	0	0
2022/06/17	R209	03/11/2022	11.50	Call	Bond Future	2,522.3900	2.5224	2,546.6300	2.5466	0.961	0	0	0
2022/06/17	R209	03/11/2022	11.50	Put	Bond Future	1,514.5200	1.5145	1,475.2000	1.4752	(2.596)	0	0	0
2022/06/17	R209	03/11/2022	10.50	Call	Bond Future	405.7100	0.4057	409.0900	0.4091	0.833	0	0	0
2022/06/17	R209	03/11/2022	11.00	Call	Bond Future	1,225.7500	1.2258	1,237.6100	1.2376	0.968	0	0	0
2022/06/17	R209	03/11/2022	11.00	Put	Bond Future	2,768.4700	2.7685	2,716.7700	2.7168	(1.867)	0	0	9,500
2022/06/17	R209	03/11/2022	11.01	Call	Bond Future	1,247.3800	1.2474	1,259.4600	1.2595	0.968	0	0	0
2022/06/17	R209	03/11/2022	11.01	Put	Bond Future	2,737.7100	2.7377	2,686.2300	2.6862	(1.880)	0	0	0
2022/06/17	R209	03/11/2022	10.00	Call	Bond Future	122.7100	0.1227	122.9200	0.1229	0.171	0	0	0
2022/06/17	R209	03/11/2022	10.00	Put	Bond Future	7,207.1400	7.2071	7,143.7900	7.1438	(0.879)	0	0	9,500

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2022/06/17	R209	02/02/2023	10.78	Call	Bond Future	1,032.2700	1.0323	1,042.5600	1.0426	0.997	0	0	0
2022/06/17	R209	02/02/2023	10.79	Call	Bond Future	1,049.1500	1.0492	1,059.6000	1.0596	0.996	0	0	0
2022/06/17	R209	02/02/2023	10.80	Put	Bond Future	4,426.8300	4.4268	4,373.4300	4.3734	(1.206)	0	0	0
2022/06/17	R209	02/02/2023			Bond Future	11.4526	67.2982	11.4397	67.3622	(0.112)	0.0000	0.0000	0
2022/06/17	R209	02/02/2023	10.78	Put	Bond Future	4,499.7000	4.4997	4,445.9800	4.4460	(1.194)	0	0	0
2022/06/17	R209	02/02/2023	10.79	Put	Bond Future	4,463.1500	4.4631	4,409.5900	4.4096	(1.200)	0	0	0
2022/06/17	R209	02/02/2023	10.80	Call	Bond Future	1,066.1900	1.0662	1,076.8000	1.0768	0.995	0	0	0
2022/06/17	R209	04/05/2023	11.09	Call	Bond Future	1,708.1800	1.7082	1,724.7700	1.7248	0.971	0	0	0
2022/06/17	R209	04/05/2023	11.09	Put	Bond Future	4,181.0700	4.1811	4,133.1200	4.1331	(1.147)	0	0	0
2022/06/17	R209	04/05/2023	11.10	Call	Bond Future	1,728.1600	1.7282	1,744.9200	1.7449	0.970	0	0	0
2022/06/17	R209	04/05/2023	11.10	Put	Bond Future	4,149.6200	4.1496	4,101.8400	4.1018	(1.151)	0	0	0
2022/06/17	R209	04/05/2023			Bond Future	11.5833	65.3886	11.5701	65.4531	(0.114)	0.0000	0.0000	0
2022/06/17	R209	04/05/2023	11.11	Call	Bond Future	1,748.5100	1.7485	1,765.4300	1.7654	0.968	0	0	0
2022/06/17	R209	04/05/2023	11.11	Put	Bond Future	4,118.6100	4.1186	4,070.9900	4.0710	(1.156)	0	0	0
2022/06/17	R210	04/08/2022			Bond Future	224.5494	224.5494	223.6578	223.6578	(0.397)	0.0000	0.0000	1,025
2022/06/17	R210	03/11/2022			Bond Future	224.8647	224.8647	223.9586	223.9586	(0.403)	0.0000	0.0000	0
2022/06/17	R210	02/02/2023			Bond Future	228.5654	228.5654	227.6426	227.6426	(0.404)	0.0000	0.0000	0
2022/06/17	R210	04/05/2023			Bond Future	229.7613	229.7613	228.8196	228.8196	(0.410)	0.0000	0.0000	0
2022/06/17	R213	04/08/2022	9.88	Call	Bond Future	79.3100	0.0793	74.9200	0.0749	(5.535)	0	0	0
2022/06/17	R213	04/08/2022	9.89	Call	Bond Future	83.1700	0.0832	78.6600	0.0787	(5.423)	0	0	0
2022/06/17	R213	04/08/2022	9.90	Put	Bond Future	3,832.3400	3.8323	3,792.0200	3.7920	(1.052)	0	0	0
2022/06/17	R213	04/08/2022			Bond Future	10.6616	82.8673	10.6541	82.9030	(0.070)	0.0000	0.0000	29,912
2022/06/17	R213	04/08/2022	9.88	Put	Bond Future	3,925.8200	3.9258	3,885.7500	3.8857	(1.021)	0	0	0
2022/06/17	R213	04/08/2022	9.89	Put	Bond Future	3,878.9800	3.8790	3,838.7900	3.8388	(1.036)	0	0	0
2022/06/17	R213	04/08/2022	9.90	Call	Bond Future	87.1800	0.0872	82.5400	0.0825	(5.322)	0	0	0
2022/06/17	R213	03/11/2022	10.38	Call	Bond Future	853.0500	0.8531	853.1900	0.8532	0.016	0	0	0
2022/06/17	R213	03/11/2022	10.38	Put	Bond Future	3,129.2100	3.1292	3,093.8400	3.0938	(1.130)	0	0	0
2022/06/17	R213	03/11/2022	10.39	Call	Bond Future	869.0400	0.8690	869.2500	0.8692	0.024	0	0	0
2022/06/17	R213	03/11/2022	10.39	Put	Bond Future	3,097.1600	3.0972	3,061.8600	3.0619	(1.140)	0	0	0
2022/06/17	R213	03/11/2022	10.37	Call	Bond Future	837.4300	0.8374	837.5000	0.8375	0.008	0	0	0
2022/06/17	R213	03/11/2022	10.37	Put	Bond Future	3,161.6700	3.1617	3,126.2300	3.1262	(1.121)	0	0	200
2022/06/17	R213	03/11/2022	9.19	Call	Bond Future	57.3500	0.0574	56.2600	0.0563	(1.901)	0	0	476
2022/06/17	R213	03/11/2022	9.19	Put	Bond Future	8,317.7800	8.3178	8,281.1800	8.2812	(0.440)	0	0	0
2022/06/17	R213	03/11/2022			Bond Future	10.8622	80.5199	10.8546	80.5554	(0.071)	0.0000	0.0000	0
2022/06/17	R213	03/11/2022	10.40	Call	Bond Future	885.0300	0.8850	885.3200	0.8853	0.033	0	0	0
2022/06/17	R213	03/11/2022	10.40	Put	Bond Future	3,065.1400	3.0651	3,029.9200	3.0299	(1.149)	0	0	0
2022/06/17	R213	03/11/2022	9.98	Call	Bond Future	366.0500	0.3660	364.5500	0.3645	(0.410)	0	0	0
2022/06/17	R213	03/11/2022	9.98	Put	Bond Future	4,593.9000	4.5939	4,556.8900	4.5569	(0.806)	0	0	200
2022/06/17	R213	03/11/2022	10.19	Call	Bond Future	585.5200	0.5855	584.6000	0.5846	(0.157)	0	0	0
2022/06/17	R213	03/11/2022	10.19	Put	Bond Future	3,781.3900	3.7814	3,744.9600	3.7450	(0.963)	0	0	476
2022/06/17	R213	03/11/2022	9.13	Call	Bond Future	48.8000	0.0488	47.8000	0.0478	(2.049)	0	0	200
2022/06/17	R213	03/11/2022	9.13	Put	Bond Future	8,625.5000	8.6255	8,588.9900	8.5890	(0.423)	0	0	0
2022/06/17	R213	03/11/2022	9.84	Call	Bond Future	273.4500	0.2734	271.7600	0.2718	(0.618)	0	0	0
2022/06/17	R213	03/11/2022	9.84	Put	Bond Future	5,198.4500	5.1985	5,161.2500	5.1613	(0.716)	0	0	476
2022/06/17	R213	02/02/2023	10.43	Put	Bond Future	3,919.2400	3.9192	3,886.6100	3.8866	(0.833)	0	0	0
2022/06/17	R213	02/02/2023	12.20	Call	Bond Future	5,709.3200	5.7093	5,729.8600	5.7299	0.360	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
2022/06/17	R213	02/02/2023	12.20	Put	Bond Future	756.5200	0.7565	741.5900	0.7416	(1.974)	0	0	912
2022/06/17	R213	02/02/2023	10.22	Put	Bond Future	4,627.2100	4.6272	4,593.3000	4.5933	(0.733)	0	0	0
2022/06/17	R213	02/02/2023	10.23	Call	Bond Future	775.1600	0.7752	776.7800	0.7768	0.209	0	0	0
2022/06/17	R213	02/02/2023	10.35	Call	Bond Future	933.8600	0.9339	936.1700	0.9362	0.247	0	0	0
2022/06/17	R213	02/02/2023	10.35	Put	Bond Future	4,178.1100	4.1781	4,144.9500	4.1450	(0.794)	0	0	476
2022/06/17	R213	02/02/2023	10.01	Call	Bond Future	559.2900	0.5593	559.8900	0.5599	0.107	0	0	0
2022/06/17	R213	02/02/2023			Bond Future	11.0526	81.8270	11.0447	81.8625	(0.071)	0.0000	0.0000	0
2022/06/17	R213	02/02/2023	10.43	Call	Bond Future	1,052.8700	1.0529	1,055.7100	1.0557	0.270	0	0	912
2022/06/17	R213	02/02/2023	10.22	Call	Bond Future	764.1600	0.7642	765.7200	0.7657	0.204	0	0	0
2022/06/17	R213	02/02/2023	10.23	Put	Bond Future	4,590.4000	4.5904	4,556.5500	4.5565	(0.737)	0	0	0
2022/06/17	R213	02/02/2023	9.16	Call	Bond Future	122.3100	0.1223	121.7000	0.1217	(0.499)	0	0	476
2022/06/17	R213	02/02/2023	9.16	Put	Bond Future	9,258.7100	9.2587	9,222.6300	9.2226	(0.390)	0	0	0
2022/06/17	R213	02/02/2023	10.01	Put	Bond Future	5,434.5300	5.4345	5,399.6600	5.3997	(0.642)	0	0	476
2022/06/17	R213	02/02/2023	10.21	Call	Bond Future	753.2600	0.7533	754.7700	0.7548	0.200	0	0	0
2022/06/17	R213	02/02/2023	10.21	Put	Bond Future	4,664.1600	4.6642	4,630.2000	4.6302	(0.728)	0	0	0
2022/06/17	R213	04/05/2023	10.75	Call	Bond Future	1,714.0900	1.7141	1,720.3000	1.7203	0.362	0	0	0
2022/06/17	R213	04/05/2023	10.75	Put	Bond Future	3,751.5900	3.7516	3,722.4800	3.7225	(0.776)	0	0	0
2022/06/17	R213	04/05/2023			Bond Future	11.2075	79.7870	11.1994	79.8223	(0.072)	0.0000	0.0000	0
2022/06/17	R213	04/05/2023	10.74	Call	Bond Future	1,695.4300	1.6954	1,701.5600	1.7016	0.362	0	0	0
2022/06/17	R213	04/05/2023	10.74	Put	Bond Future	3,778.2200	3.7782	3,749.0300	3.7490	(0.773)	0	0	0
2022/06/17	R213	04/05/2023	10.73	Call	Bond Future	1,677.1800	1.6772	1,683.2400	1.6832	0.361	0	0	0
2022/06/17	R213	04/05/2023	10.73	Put	Bond Future	3,805.2800	3.8053	3,776.0200	3.7760	(0.769)	0	0	0
2022/06/17	R214	04/08/2022	10.98	Put	Bond Future	2,711.1300	2.7111	2,707.2600	2.7073	(0.143)	0	0	0
2022/06/17	R214	04/08/2022	10.99	Call	Bond Future	371.3400	0.3713	350.0400	0.3500	(5.736)	0	0	0
2022/06/17	R214	04/08/2022			Bond Future	11.4095	65.3292	11.4127	65.3122	0.028	0.0000	0.0000	16,325
2022/06/17	R214	04/08/2022	10.97	Call	Bond Future	345.7300	0.3457	325.2200	0.3252	(5.932)	0	0	0
2022/06/17	R214	04/08/2022	10.97	Put	Bond Future	2,754.9000	2.7549	2,751.4200	2.7514	(0.126)	0	0	0
2022/06/17	R214	04/08/2022	10.98	Call	Bond Future	358.3700	0.3584	337.4700	0.3375	(5.832)	0	0	0
2022/06/17	R214	04/08/2022	10.99	Put	Bond Future	2,667.7500	2.6677	2,663.4800	2.6635	(0.160)	0	0	0
2022/06/17	R214	03/11/2022	11.34	Call	Bond Future	1,444.1000	1.4441	1,422.9200	1.4229	(1.467)	0	0	0
2022/06/17	R214	03/11/2022	11.36	Put	Bond Future	2,603.3700	2.6034	2,599.6800	2.5997	(0.142)	0	0	0
2022/06/17	R214	03/11/2022			Bond Future	11.5706	62.9826	11.5740	62.9648	0.029	0.0000	0.0000	0
2022/06/17	R214	03/11/2022	11.34	Put	Bond Future	2,662.9500	2.6630	2,659.5100	2.6595	(0.129)	0	0	0
2022/06/17	R214	03/11/2022	11.35	Call	Bond Future	1,467.8100	1.4678	1,446.5000	1.4465	(1.452)	0	0	0
2022/06/17	R214	03/11/2022	11.35	Put	Bond Future	2,633.0300	2.6330	2,629.4600	2.6295	(0.136)	0	0	0
2022/06/17	R214	03/11/2022	11.36	Call	Bond Future	1,491.7200	1.4917	1,470.2900	1.4703	(1.437)	0	0	0
2022/06/17	R214	02/02/2023	11.07	Call	Bond Future	1,124.2600	1.1243	1,109.4600	1.1095	(1.316)	0	0	0
2022/06/17	R214	02/02/2023	11.07	Put	Bond Future	4,599.1000	4.5991	4,602.8600	4.6029	0.082	0	0	0
2022/06/17	R214	02/02/2023	11.08	Call	Bond Future	1,142.1700	1.1422	1,127.2500	1.1272	(1.306)	0	0	0
2022/06/17	R214	02/02/2023	11.08	Put	Bond Future	4,561.4900	4.5615	4,565.1300	4.5651	0.080	0	0	0
2022/06/17	R214	02/02/2023			Bond Future	11.7228	64.0053	11.7264	63.9868	0.031	0.0000	0.0000	0
2022/06/17	R214	02/02/2023	11.09	Call	Bond Future	1,160.4200	1.1604	1,145.3800	1.1454	(1.296)	0	0	0
2022/06/17	R214	02/02/2023	11.09	Put	Bond Future	4,524.2800	4.5243	4,527.8000	4.5278	0.078	0	0	0
2022/06/17	R214	04/05/2023	11.36	Call	Bond Future	1,805.3700	1.8054	1,789.4200	1.7894	(0.883)	0	0	0
2022/06/17	R214	04/05/2023	11.36	Put	Bond Future	4,326.9500	4.3269	4,330.5500	4.3306	0.083	0	0	0
2022/06/17	R214	04/05/2023	11.37	Call	Bond Future	1,826.4200	1.8264	1,810.3800	1.8104	(0.878)	0	0	0
2022/06/17	R214	04/05/2023	11.37	Put	Bond Future	4,294.6100	4.2946	4,298.1200	4.2981	0.082	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
2022/06/17	R214	04/05/2023			Bond Future	11.8472	61.8913	11.8511	61.8717	0.033	0.0000	0.0000	0
2022/06/17	R214	04/05/2023	11.38	Call	Bond Future	1,847.6000	1.8476	1,831.4700	1.8315	(0.873)	0	0	0
2022/06/17	R214	04/05/2023	11.38	Put	Bond Future	4,262.4700	4.2625	4,265.8900	4.2659	0.080	0	0	0
2022/06/17	R248	04/08/2022	10.20	Call	Bond Future	10.7100	0.0107	8.8800	0.0089	(17.087)	0	0	1,700
2022/06/17	R248	04/08/2022	10.99	Call	Bond Future	515.0900	0.5151	486.9900	0.4870	(5.455)	0	0	0
2022/06/17	R248	04/08/2022	10.99	Put	Bond Future	3,160.9700	3.1610	3,154.4200	3.1544	(0.207)	0	0	0
2022/06/17	R248	04/08/2022	10.40	Put	Bond Future	7,061.1500	7.0612	7,078.2500	7.0783	0.242	0	0	0
2022/06/17	R248	04/08/2022	10.98	Call	Bond Future	497.4200	0.4974	469.8100	0.4698	(5.551)	0	0	0
2022/06/17	R248	04/08/2022	10.98	Put	Bond Future	3,214.3100	3.2143	3,208.2500	3.2082	(0.189)	0	0	0
2022/06/17	R248	04/08/2022			Bond Future	11.3739	82.1594	11.3771	82.1378	0.028	0.0000	0.0000	200,630
2022/06/17	R248	04/08/2022	9.70	Call	Bond Future	0.3700	0.0004	0.2700	0.0003	(27.027)	0	0	0
2022/06/17	R248	04/08/2022	9.70	Put	Bond Future	12,782.5100	12.7825	12,803.9600	12.8040	0.168	0	0	0
2022/06/17	R248	04/08/2022	10.20	Put	Bond Future	8,618.5700	8.6186	8,638.2900	8.6383	0.229	0	0	0
2022/06/17	R248	04/08/2022	10.30	Call	Bond Future	19.0100	0.0190	16.1000	0.0161	(15.308)	0	0	1,200
2022/06/17	R248	04/08/2022	10.30	Put	Bond Future	7,830.9900	7.8310	7,849.6300	7.8496	0.238	0	0	0
2022/06/17	R248	04/08/2022	11.00	Call	Bond Future	533.1900	0.5332	504.6000	0.5046	(5.362)	0	0	1,200
2022/06/17	R248	04/08/2022	11.00	Put	Bond Future	3,108.1600	3.1082	3,101.1200	3.1011	(0.227)	0	0	50
2022/06/17	R248	04/08/2022	10.40	Call	Bond Future	32.6400	0.0326	28.1900	0.0282	(13.634)	0	0	0
2022/06/17	R248	04/08/2022	10.90	Call	Bond Future	370.9600	0.3710	347.3500	0.3473	(6.365)	0	0	1,700
2022/06/17	R248	04/08/2022	10.90	Put	Bond Future	3,659.8800	3.6599	3,657.8200	3.6578	(0.056)	0	0	0
2022/06/17	R248	03/11/2022	11.31	Put	Bond Future	3,292.4400	3.2924	3,288.3500	3.2883	(0.124)	0	0	0
2022/06/17	R248	03/11/2022	11.32	Call	Bond Future	1,837.1900	1.8372	1,810.4700	1.8105	(1.454)	0	0	0
2022/06/17	R248	03/11/2022	11.30	Put	Bond Future	3,330.5300	3.3305	3,326.6000	3.3266	(0.118)	0	0	0
2022/06/17	R248	03/11/2022			Bond Future	11.5336	78.9174	11.5370	78.8949	0.030	0.0000	0.0000	0
2022/06/17	R248	03/11/2022	11.31	Call	Bond Future	1,807.2300	1.8072	1,780.6700	1.7807	(1.470)	0	0	0
2022/06/17	R248	03/11/2022	11.32	Put	Bond Future	3,254.9000	3.2549	3,250.6500	3.2506	(0.131)	0	0	0
2022/06/17	R248	03/11/2022	11.30	Call	Bond Future	1,777.7200	1.7777	1,751.3200	1.7513	(1.485)	0	0	0
2022/06/17	R248	02/02/2023	11.08	Call	Bond Future	1,486.8300	1.4868	1,467.7200	1.4677	(1.285)	0	0	0
2022/06/17	R248	02/02/2023	11.08	Put	Bond Future	5,524.2200	5.5242	5,528.6000	5.5286	0.079	0	0	0
2022/06/17	R248	02/02/2023			Bond Future	11.6845	80.1990	11.6882	80.1756	0.031	0.0000	0.0000	0
2022/06/17	R248	02/02/2023	11.07	Call	Bond Future	1,463.5900	1.4636	1,444.6300	1.4446	(1.295)	0	0	0
2022/06/17	R248	02/02/2023	11.07	Put	Bond Future	5,570.8800	5.5709	5,575.4100	5.5754	0.081	0	0	0
2022/06/17	R248	02/02/2023	11.06	Call	Bond Future	1,440.3200	1.4403	1,421.5200	1.4215	(1.305)	0	0	0
2022/06/17	R248	02/02/2023	11.06	Put	Bond Future	5,617.6300	5.6176	5,622.3200	5.6223	0.083	0	0	0
2022/06/17	R248	04/05/2023	11.35	Call	Bond Future	2,309.9500	2.3100	2,289.7100	2.2897	(0.876)	0	0	0
2022/06/17	R248	04/05/2023	11.35	Put	Bond Future	5,275.4600	5.2755	5,279.9000	5.2799	0.084	0	0	0
2022/06/17	R248	04/05/2023			Bond Future	11.8075	77.2438	11.8115	77.2191	0.033	0.0000	0.0000	0
2022/06/17	R248	04/05/2023	11.34	Call	Bond Future	2,283.2200	2.2832	2,263.0900	2.2631	(0.882)	0	0	0
2022/06/17	R248	04/05/2023	11.34	Put	Bond Future	5,315.8200	5.3158	5,320.3700	5.3204	0.086	0	0	0
2022/06/17	R248	04/05/2023	11.33	Call	Bond Future	2,256.9400	2.2569	2,236.9100	2.2369	(0.887)	0	0	0
2022/06/17	R248	04/05/2023	11.33	Put	Bond Future	5,356.7200	5.3567	5,361.3700	5.3614	0.087	0	0	0

**Total**

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