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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/06/2022 TO 23/06/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	2025	04/08/2022		Bond Future	162.9118	162.9118	162.7053	162.7053	(0.127)	0.0000	0.0000	7,305
2022/06/23	2025	03/11/2022		Bond Future	165.3319	165.3319	165.1208	165.1208	(0.128)	0.0000	0.0000	0
2022/06/23	2025	02/02/2023		Bond Future	166.4448	166.4448	166.2285	166.2285	(0.130)	0.0000	0.0000	0
2022/06/23	2025	04/05/2023		Bond Future	169.6607	169.6607	169.4386	169.4386	(0.131)	0.0000	0.0000	0
2022/06/23	2029	04/08/2022		Bond Future	120.9767	120.9767	120.8585	120.8585	(0.098)	0.0000	0.0000	2,791
2022/06/23	2029	03/11/2022		Bond Future	121.5249	121.5249	121.4038	121.4038	(0.100)	0.0000	0.0000	0
2022/06/23	2029	02/02/2023		Bond Future	123.5827	123.5827	123.4584	123.4584	(0.101)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	2029	04/05/2023			Bond Future	124.6838	124.6838	124.5558	124.5558	(0.103)	0.0000	0.0000	0
2022/06/23	2030	04/08/2022	9.56	Call	Bond Future	119.0000	0.1190	128.0400	0.1280	7.597	0	0	0
2022/06/23	2030	04/08/2022	9.56	Put	Bond Future	3,295.8500	3.2958	3,171.0900	3.1711	(3.785)	0	0	0
2022/06/23	2030	04/08/2022	10.95	Call	Bond Future	3,567.8400	3.5678	3,682.3100	3.6823	3.208	0	0	0
2022/06/23	2030	04/08/2022	10.95	Put	Bond Future	146.4000	0.1464	127.0700	0.1271	(13.204)	0	0	800
2022/06/23	2030	04/08/2022			Bond Future	10.2127	88.8385	10.1847	88.9723	(0.275)	0.0000	0.0000	90,166
2022/06/23	2030	04/08/2022	8.30	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	800
2022/06/23	2030	04/08/2022	8.30	Put	Bond Future	9,728.7600	9.7288	9,594.9600	9.5950	(1.375)	0	0	0
2022/06/23	2030	04/08/2022	9.05	Call	Bond Future	8.5600	0.0086	9.2100	0.0092	7.593	0	0	800
2022/06/23	2030	04/08/2022	9.05	Put	Bond Future	5,768.7700	5.7688	5,635.6200	5.6356	(2.308)	0	0	0
2022/06/23	2030	04/08/2022	9.54	Call	Bond Future	108.9600	0.1090	117.2800	0.1173	7.636	0	0	0
2022/06/23	2030	04/08/2022	9.54	Put	Bond Future	3,385.4200	3.3854	3,259.9400	3.2599	(3.706)	0	0	0
2022/06/23	2030	04/08/2022	9.55	Call	Bond Future	113.8600	0.1139	122.5400	0.1225	7.623	0	0	0
2022/06/23	2030	04/08/2022	9.55	Put	Bond Future	3,340.5000	3.3405	3,215.3800	3.2154	(3.746)	0	0	0
2022/06/23	2030	03/11/2022	10.10	Call	Bond Future	1,150.7400	1.1507	1,196.9300	1.1969	4.014	0	0	0
2022/06/23	2030	03/11/2022	10.10	Put	Bond Future	2,570.0600	2.5701	2,481.4300	2.4814	(3.449)	0	0	0
2022/06/23	2030	03/11/2022	10.20	Put	Bond Future	2,295.8300	2.2958	2,212.6000	2.2126	(3.625)	0	0	0
2022/06/23	2030	03/11/2022	9.70	Call	Bond Future	556.3100	0.5563	582.9400	0.5829	4.787	0	0	500
2022/06/23	2030	03/11/2022	9.70	Put	Bond Future	3,880.7300	3.8807	3,772.5400	3.7725	(2.788)	0	0	0
2022/06/23	2030	03/11/2022			Bond Future	10.4051	90.1377	10.3759	90.2725	(0.281)	0.0000	0.0000	18,796
2022/06/23	2030	03/11/2022	10.20	Call	Bond Future	1,344.8900	1.3449	1,396.4800	1.3965	3.836	0	0	500
2022/06/23	2030	03/11/2022	11.57	Call	Bond Future	5,549.8000	5.5498	5,661.4300	5.6614	2.011	0	0	0
2022/06/23	2030	03/11/2022	11.57	Put	Bond Future	387.5100	0.3875	364.3200	0.3643	(5.984)	0	0	500
2022/06/23	2030	03/11/2022	10.08	Call	Bond Future	1,114.0500	1.1141	1,159.1800	1.1592	4.051	0	0	0
2022/06/23	2030	03/11/2022	10.08	Put	Bond Future	2,627.4200	2.6274	2,537.7300	2.5377	(3.414)	0	0	0
2022/06/23	2030	03/11/2022	10.09	Call	Bond Future	1,132.2000	1.1322	1,177.8600	1.1779	4.033	0	0	0
2022/06/23	2030	03/11/2022	10.09	Put	Bond Future	2,598.5300	2.5985	2,509.3700	2.5094	(3.431)	0	0	0
2022/06/23	2030	02/02/2023	11.16	Put	Bond Future	1,284.8800	1.2849	1,237.1200	1.2371	(3.717)	0	0	400
2022/06/23	2030	02/02/2023	9.99	Call	Bond Future	1,119.5100	1.1195	1,159.9800	1.1600	3.615	0	0	0
2022/06/23	2030	02/02/2023	10.00	Call	Bond Future	1,135.0900	1.1351	1,175.9600	1.1760	3.601	0	0	0
2022/06/23	2030	02/02/2023	10.01	Put	Bond Future	3,737.5400	3.7375	3,642.6400	3.6426	(2.539)	0	0	0
2022/06/23	2030	02/02/2023	9.80	Call	Bond Future	850.9200	0.8509	883.9500	0.8839	3.882	0	0	0
2022/06/23	2030	02/02/2023	9.94	Put	Bond Future	3,955.4100	3.9554	3,857.6900	3.8577	(2.471)	0	0	102
2022/06/23	2030	02/02/2023	9.20	Call	Bond Future	348.4400	0.3484	364.1200	0.3641	4.500	0	0	0
2022/06/23	2030	02/02/2023	9.20	Put	Bond Future	6,779.5700	6.7796	6,659.0700	6.6591	(1.777)	0	0	0
2022/06/23	2030	02/02/2023	9.66	Call	Bond Future	696.1100	0.6961	724.2700	0.7243	4.045	0	0	0
2022/06/23	2030	02/02/2023	9.66	Put	Bond Future	4,919.3300	4.9193	4,811.3100	4.8113	(2.196)	0	0	102
2022/06/23	2030	02/02/2023	8.81	Put	Bond Future	8,535.0000	8.5350	8,407.5500	8.4075	(1.493)	0	0	0
2022/06/23	2030	02/02/2023	9.04	Call	Bond Future	267.5800	0.2676	280.0300	0.2800	4.653	0	0	0
2022/06/23	2030	02/02/2023	9.04	Put	Bond Future	7,482.3400	7.4823	7,358.6100	7.3586	(1.654)	0	0	0
2022/06/23	2030	02/02/2023	9.08	Put	Bond Future	7,304.2400	7.3042	7,181.2700	7.1813	(1.684)	0	0	0
2022/06/23	2030	02/02/2023			Bond Future	10.5801	87.6383	10.5496	87.7745	(0.289)	0.0000	0.0000	0
2022/06/23	2030	02/02/2023	11.12	Call	Bond Future	3,699.7200	3.6997	3,786.7300	3.7867	2.352	0	0	0
2022/06/23	2030	02/02/2023	11.12	Put	Bond Future	1,336.1400	1.3361	1,286.9700	1.2870	(3.680)	0	0	0
2022/06/23	2030	02/02/2023	11.16	Call	Bond Future	3,820.3300	3.8203	3,908.7500	3.9088	2.314	0	0	0
2022/06/23	2030	02/02/2023	9.99	Put	Bond Future	3,799.0000	3.7990	3,703.2900	3.7033	(2.519)	0	0	0
2022/06/23	2030	02/02/2023	10.00	Put	Bond Future	3,768.3200	3.7683	3,673.0100	3.6730	(2.529)	0	0	0

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2022/06/23	2030	02/02/2023	10.01	Call	Bond Future	1,150.5500	1.1506	1,191.8300	1.1918	3.588	0	0	0
2022/06/23	2030	02/02/2023	9.80	Put	Bond Future	4,415.1800	4.4152	4,312.0300	4.3120	(2.336)	0	0	0
2022/06/23	2030	02/02/2023	9.83	Call	Bond Future	890.2200	0.8902	924.3900	0.9244	3.838	0	0	400
2022/06/23	2030	02/02/2023	9.83	Put	Bond Future	4,314.0500	4.3140	4,212.0400	4.2120	(2.365)	0	0	0
2022/06/23	2030	02/02/2023	9.94	Call	Bond Future	1,044.1400	1.0441	1,082.6000	1.0826	3.683	0	0	0
2022/06/23	2030	02/02/2023	9.79	Call	Bond Future	838.0100	0.8380	870.6700	0.8707	3.897	0	0	0
2022/06/23	2030	02/02/2023	9.79	Put	Bond Future	4,449.1400	4.4491	4,345.6200	4.3456	(2.327)	0	0	0
2022/06/23	2030	02/02/2023	8.81	Call	Bond Future	179.3200	0.1793	188.0500	0.1880	4.868	0	0	102
2022/06/23	2030	02/02/2023	9.08	Call	Bond Future	286.1600	0.2862	299.3700	0.2994	4.616	0	0	400
2022/06/23	2030	04/05/2023	10.53	Call	Bond Future	2,238.4400	2.2384	2,298.8200	2.2988	2.697	0	0	0
2022/06/23	2030	04/05/2023	10.53	Put	Bond Future	3,076.4700	3.0765	2,999.0600	2.9991	(2.516)	0	0	0
2022/06/23	2030	04/05/2023	11.34	Call	Bond Future	4,263.8100	4.2638	4,351.4100	4.3514	2.055	0	0	0
2022/06/23	2030	04/05/2023	11.34	Put	Bond Future	1,649.9300	1.6499	1,599.7400	1.5997	(3.042)	0	0	150
2022/06/23	2030	04/05/2023	10.00	Call	Bond Future	1,282.0000	1.2820	1,323.3600	1.3234	3.226	0	0	1,080
2022/06/23	2030	04/05/2023	10.00	Put	Bond Future	4,475.3400	4.4753	4,378.9100	4.3789	(2.155)	0	0	0
2022/06/23	2030	04/05/2023	10.42	Call	Bond Future	2,015.4800	2.0155	2,071.8700	2.0719	2.798	0	0	500
2022/06/23	2030	04/05/2023	10.42	Put	Bond Future	3,335.9300	3.3359	3,254.5300	3.2545	(2.440)	0	0	0
2022/06/23	2030	04/05/2023	10.52	Call	Bond Future	2,217.8200	2.2178	2,277.8400	2.2778	2.706	0	0	0
2022/06/23	2030	04/05/2023	10.52	Put	Bond Future	3,099.5700	3.0996	3,021.8000	3.0218	(2.509)	0	0	0
2022/06/23	2030	04/05/2023	9.58	Put	Bond Future	5,878.1100	5.8781	5,768.2900	5.7683	(1.868)	0	0	0
2022/06/23	2030	04/05/2023	9.67	Call	Bond Future	851.3400	0.8513	881.8900	0.8819	3.588	0	0	500
2022/06/23	2030	04/05/2023	9.67	Put	Bond Future	5,551.3400	5.5513	5,444.1000	5.4441	(1.932)	0	0	0
2022/06/23	2030	04/05/2023	9.78	Call	Bond Future	974.6500	0.9747	1,008.5700	1.0086	3.480	0	0	400
2022/06/23	2030	04/05/2023	9.78	Put	Bond Future	5,168.9500	5.1689	5,065.0800	5.0651	(2.009)	0	0	0
2022/06/23	2030	04/05/2023	9.03	Call	Bond Future	359.3400	0.3593	374.4000	0.3744	4.191	0	0	400
2022/06/23	2030	04/05/2023	9.03	Put	Bond Future	8,072.3300	8.0723	7,949.6000	7.9496	(1.520)	0	0	0
2022/06/23	2030	04/05/2023			Bond Future	10.7229	89.3199	10.6910	89.4577	(0.297)	0.0000	0.0000	0
2022/06/23	2030	04/05/2023	11.62	Call	Bond Future	5,106.2800	5.1063	5,201.5200	5.2015	1.865	0	0	0
2022/06/23	2030	04/05/2023	11.62	Put	Bond Future	1,339.1300	1.3391	1,296.5800	1.2966	(3.177)	0	0	400
2022/06/23	2030	04/05/2023	12.04	Call	Bond Future	6,446.3100	6.4463	6,551.0400	6.5510	1.625	0	0	0
2022/06/23	2030	04/05/2023	12.04	Put	Bond Future	986.4400	0.9864	953.3800	0.9534	(3.351)	0	0	1,080
2022/06/23	2030	04/05/2023	12.50	Call	Bond Future	7,976.9400	7.9769	8,089.7000	8.0897	1.414	0	0	0
2022/06/23	2030	04/05/2023	12.50	Put	Bond Future	712.9900	0.7130	687.9600	0.6880	(3.511)	0	0	500
2022/06/23	2030	04/05/2023	10.54	Call	Bond Future	2,259.1500	2.2591	2,319.8900	2.3199	2.689	0	0	0
2022/06/23	2030	04/05/2023	10.54	Put	Bond Future	3,053.4900	3.0535	2,976.4400	2.9764	(2.523)	0	0	0
2022/06/23	2030	04/05/2023	9.58	Call	Bond Future	761.7300	0.7617	789.7000	0.7897	3.672	0	0	150
2022/06/23	2032	04/08/2022	8.97	Call	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	800
2022/06/23	2032	04/08/2022	8.97	Put	Bond Future	9,719.1000	9.7191	9,597.5400	9.5975	(1.251)	0	0	0
2022/06/23	2032	04/08/2022	9.40	Call	Bond Future	3.5600	0.0036	3.7100	0.0037	4.213	0	0	0
2022/06/23	2032	04/08/2022	9.40	Put	Bond Future	7,116.1200	7.1161	6,994.7100	6.9947	(1.706)	0	0	0
2022/06/23	2032	04/08/2022	9.72	Call	Bond Future	24.0000	0.0240	25.3200	0.0253	5.500	0	0	800
2022/06/23	2032	04/08/2022	9.72	Put	Bond Future	5,257.4900	5.2575	5,137.2500	5.1373	(2.287)	0	0	0
2022/06/23	2032	04/08/2022	10.21	Put	Bond Future	2,731.6800	2.7317	2,625.0600	2.6251	(3.903)	0	0	0
2022/06/23	2032	04/08/2022	10.22	Call	Bond Future	290.2200	0.2902	305.7100	0.3057	5.337	0	0	0
2022/06/23	2032	04/08/2022	9.80	Call	Bond Future	38.1800	0.0382	40.3200	0.0403	5.605	0	0	900
2022/06/23	2032	04/08/2022	10.20	Put	Bond Future	2,776.5200	2.7765	2,669.3700	2.6694	(3.859)	0	0	0
2022/06/23	2032	04/08/2022			Bond Future	10.6595	88.6566	10.6368	88.7782	(0.213)	0.0000	0.0000	93,244

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2022/06/23	2032	04/08/2022	11.89	Call	Bond Future	6,300.5000	6.3005	6,416.5000	6.4165	1.841	0	0	0
2022/06/23	2032	04/08/2022	11.89	Put	Bond Future	36.7500	0.0367	31.1900	0.0312	(15.129)	0	0	0
2022/06/23	2032	04/08/2022	10.70	Call	Bond Future	1,268.9700	1.2690	1,321.7200	1.3217	4.157	0	0	0
2022/06/23	2032	04/08/2022	10.70	Put	Bond Future	1,052.2600	1.0523	983.4500	0.9834	(6.539)	0	0	7,500
2022/06/23	2032	04/08/2022	11.00	Call	Bond Future	2,297.3000	2.2973	2,375.8700	2.3759	3.420	0	0	0
2022/06/23	2032	04/08/2022	11.00	Put	Bond Future	499.4300	0.4994	456.4400	0.4564	(8.608)	0	0	7,500
2022/06/23	2032	04/08/2022	11.60	Call	Bond Future	4,937.4700	4.9375	5,047.0600	5.0471	2.220	0	0	0
2022/06/23	2032	04/08/2022	11.60	Put	Bond Future	92.9700	0.0930	81.0000	0.0810	(12.875)	0	0	800
2022/06/23	2032	04/08/2022	10.21	Call	Bond Future	279.2200	0.2792	294.1600	0.2942	5.351	0	0	0
2022/06/23	2032	04/08/2022	10.22	Put	Bond Future	2,687.1100	2.6871	2,581.0400	2.5810	(3.947)	0	0	0
2022/06/23	2032	04/08/2022	10.50	Call	Bond Future	759.6800	0.7597	794.9300	0.7949	4.640	0	0	900
2022/06/23	2032	04/08/2022	10.50	Put	Bond Future	1,619.2500	1.6193	1,532.9400	1.5329	(5.330)	0	0	0
2022/06/23	2032	04/08/2022	9.80	Put	Bond Future	4,809.7700	4.8098	4,690.3500	4.6904	(2.483)	0	0	0
2022/06/23	2032	04/08/2022	10.10	Call	Bond Future	177.0500	0.1770	186.8000	0.1868	5.507	0	0	0
2022/06/23	2032	04/08/2022	10.10	Put	Bond Future	3,243.9100	3.2439	3,132.1000	3.1321	(3.447)	0	0	0
2022/06/23	2032	04/08/2022	10.20	Call	Bond Future	268.4400	0.2684	282.8500	0.2829	5.368	0	0	0
2022/06/23	2032	03/11/2022	10.56	Put	Bond Future	2,791.3300	2.7913	2,710.1500	2.7101	(2.908)	0	0	180
2022/06/23	2032	03/11/2022	10.16	Call	Bond Future	569.9700	0.5700	592.5400	0.5925	3.960	0	0	0
2022/06/23	2032	03/11/2022	10.16	Put	Bond Future	4,246.9800	4.2470	4,147.1300	4.1471	(2.351)	0	0	180
2022/06/23	2032	03/11/2022	9.46	Put	Bond Future	7,747.8200	7.7478	7,630.3800	7.6304	(1.516)	0	0	0
2022/06/23	2032	03/11/2022	9.92	Call	Bond Future	319.6400	0.3196	333.6800	0.3337	4.392	0	0	750
2022/06/23	2032	03/11/2022	9.92	Put	Bond Future	5,331.1200	5.3311	5,222.7400	5.2227	(2.033)	0	0	0
2022/06/23	2032	03/11/2022	10.11	Put	Bond Future	4,458.1700	4.4582	4,356.2900	4.3563	(2.285)	0	0	454
2022/06/23	2032	03/11/2022	9.31	Put	Bond Future	8,593.2700	8.5933	8,474.2300	8.4742	(1.385)	0	0	0
2022/06/23	2032	03/11/2022	9.36	Call	Bond Future	79.0100	0.0790	82.8700	0.0829	4.885	0	0	454
2022/06/23	2032	03/11/2022	9.36	Put	Bond Future	8,308.8700	8.3089	8,190.3100	8.1903	(1.427)	0	0	0
2022/06/23	2032	03/11/2022			Bond Future	10.8468	85.8015	10.8233	85.9239	(0.217)	0.0000	0.0000	84,030
2022/06/23	2032	03/11/2022	11.55	Call	Bond Future	4,347.6900	4.3477	4,434.8900	4.4349	2.006	0	0	0
2022/06/23	2032	03/11/2022	11.55	Put	Bond Future	790.6200	0.7906	755.4000	0.7554	(4.455)	0	0	500
2022/06/23	2032	03/11/2022	12.30	Call	Bond Future	7,429.1900	7.4292	7,535.6500	7.5357	1.433	0	0	0
2022/06/23	2032	03/11/2022	12.30	Put	Bond Future	294.8200	0.2948	278.8600	0.2789	(5.413)	0	0	750
2022/06/23	2032	03/11/2022	10.56	Call	Bond Future	1,280.8500	1.2809	1,322.0900	1.3221	3.220	0	0	0
2022/06/23	2032	03/11/2022	10.66	Call	Bond Future	1,510.5600	1.5106	1,556.8500	1.5569	3.064	0	0	0
2022/06/23	2032	03/11/2022	10.66	Put	Bond Future	2,490.4000	2.4904	2,414.2700	2.4143	(3.057)	0	0	0
2022/06/23	2032	03/11/2022	10.67	Call	Bond Future	1,534.5800	1.5346	1,581.3700	1.5814	3.049	0	0	750
2022/06/23	2032	03/11/2022	10.67	Put	Bond Future	2,461.6000	2.4616	2,385.9700	2.3860	(3.072)	0	0	0
2022/06/23	2032	03/11/2022	10.21	Call	Bond Future	639.9000	0.6399	664.5900	0.6646	3.858	0	0	500
2022/06/23	2032	03/11/2022	10.21	Put	Bond Future	4,042.1900	4.0422	3,944.4600	3.9445	(2.418)	0	0	0
2022/06/23	2032	03/11/2022	10.49	Call	Bond Future	1,132.5200	1.1325	1,170.2800	1.1703	3.334	0	0	0
2022/06/23	2032	03/11/2022	10.49	Put	Bond Future	3,017.0300	3.0170	2,932.3700	2.9324	(2.806)	0	0	454
2022/06/23	2032	03/11/2022	9.46	Call	Bond Future	103.6400	0.1036	108.6200	0.1086	4.805	0	0	500
2022/06/23	2032	03/11/2022	10.11	Call	Bond Future	505.3200	0.5053	525.8600	0.5259	4.065	0	0	0
2022/06/23	2032	03/11/2022	9.31	Call	Bond Future	68.7400	0.0687	72.1200	0.0721	4.917	0	0	180
2022/06/23	2032	02/02/2023	11.69	Call	Bond Future	4,677.6000	4.6776	4,759.6400	4.7596	1.754	0	0	0
2022/06/23	2032	02/02/2023	11.69	Put	Bond Future	1,350.5900	1.3506	1,308.9400	1.3089	(3.084)	0	0	0
2022/06/23	2032	02/02/2023	10.40	Call	Bond Future	1,187.0900	1.1871	1,221.6000	1.2216	2.907	0	0	0
2022/06/23	2032	02/02/2023	10.40	Put	Bond Future	4,383.6600	4.3837	4,294.4800	4.2945	(2.034)	0	0	0
2022/06/23	2032	02/02/2023	10.50	Call	Bond Future	1,373.5100	1.3735	1,411.8200	1.4118	2.789	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	2032	02/02/2023	10.50	Put	Bond Future	4,040.0000	4.0400	3,954.6200	3.9546	(2.113)	0	0	454
2022/06/23	2032	02/02/2023	10.67	Call	Bond Future	1,721.0300	1.7210	1,765.9100	1.7659	2.608	0	0	750
2022/06/23	2032	02/02/2023	10.67	Put	Bond Future	3,496.0900	3.4961	3,417.2800	3.4173	(2.254)	0	0	0
2022/06/23	2032	02/02/2023	10.22	Call	Bond Future	892.4100	0.8924	920.3800	0.9204	3.134	0	0	500
2022/06/23	2032	02/02/2023	10.22	Put	Bond Future	5,053.8900	5.0539	4,958.1700	4.9582	(1.894)	0	0	0
2022/06/23	2032	02/02/2023	9.47	Call	Bond Future	231.2800	0.2313	240.3800	0.2404	3.935	0	0	500
2022/06/23	2032	02/02/2023	9.47	Put	Bond Future	8,567.1500	8.5672	8,452.5600	8.4526	(1.338)	0	0	0
2022/06/23	2032	02/02/2023	9.92	Call	Bond Future	527.2100	0.5272	545.7500	0.5458	3.517	0	0	750
2022/06/23	2032	02/02/2023	9.92	Put	Bond Future	6,328.2200	6.3282	6,223.0700	6.2231	(1.662)	0	0	0
2022/06/23	2032	02/02/2023			Bond Future	11.0156	87.2368	10.9912	87.3605	(0.221)	0.0000	0.0000	0
2022/06/23	2032	02/02/2023	11.84	Call	Bond Future	5,217.4000	5.2174	5,303.7000	5.3037	1.654	0	0	0
2022/06/23	2032	02/02/2023	11.84	Put	Bond Future	1,174.3300	1.1743	1,136.9400	1.1369	(3.184)	0	0	500
2022/06/23	2032	02/02/2023	12.75	Call	Bond Future	8,725.4300	8.7254	8,830.1000	8.8301	1.200	0	0	0
2022/06/23	2032	02/02/2023	12.75	Put	Bond Future	515.2100	0.5152	496.1900	0.4962	(3.692)	0	0	750
2022/06/23	2032	02/02/2023	10.38	Call	Bond Future	1,151.9000	1.1519	1,185.6600	1.1857	2.931	0	0	0
2022/06/23	2032	02/02/2023	10.38	Put	Bond Future	4,454.9900	4.4550	4,365.0600	4.3651	(2.019)	0	0	0
2022/06/23	2032	02/02/2023	10.39	Call	Bond Future	1,169.5300	1.1695	1,203.6700	1.2037	2.919	0	0	0
2022/06/23	2032	02/02/2023	10.39	Put	Bond Future	4,419.3400	4.4193	4,329.7900	4.3298	(2.026)	0	0	0
2022/06/23	2032	02/02/2023	10.16	Call	Bond Future	805.6600	0.8057	831.5600	0.8316	3.215	0	0	0
2022/06/23	2032	02/02/2023	10.16	Put	Bond Future	5,291.8900	5.2919	5,194.1000	5.1941	(1.848)	0	0	454
2022/06/23	2032	02/02/2023	9.31	Call	Bond Future	166.7100	0.1667	173.5200	0.1735	4.085	0	0	454
2022/06/23	2032	02/02/2023	9.31	Put	Bond Future	9,426.3300	9.4263	9,309.4500	9.3095	(1.240)	0	0	0
2022/06/23	2032	04/05/2023	10.89	Call	Bond Future	2,298.1600	2.2982	2,349.7700	2.3498	2.246	0	0	0
2022/06/23	2032	04/05/2023	10.89	Put	Bond Future	3,608.5000	3.6085	3,535.0200	3.5350	(2.036)	0	0	0
2022/06/23	2032	04/05/2023			Bond Future	11.1524	84.7490	11.1271	84.8741	(0.227)	0.0000	0.0000	0
2022/06/23	2032	04/05/2023	10.87	Call	Bond Future	2,252.1600	2.2522	2,303.0900	2.3031	2.261	0	0	0
2022/06/23	2032	04/05/2023	10.87	Put	Bond Future	3,663.4800	3.6635	3,589.3200	3.5893	(2.024)	0	0	0
2022/06/23	2032	04/05/2023	10.88	Call	Bond Future	2,274.9400	2.2749	2,326.2100	2.3262	2.254	0	0	0
2022/06/23	2032	04/05/2023	10.88	Put	Bond Future	3,635.7500	3.6357	3,561.9300	3.5619	(2.030)	0	0	0
2022/06/23	2033	04/08/2022			Bond Future	115.9225	115.9225	115.1459	115.1459	(0.670)	0.0000	0.0000	7,428
2022/06/23	2033	03/11/2022			Bond Future	116.3116	116.3116	115.5223	115.5223	(0.679)	0.0000	0.0000	0
2022/06/23	2033	02/02/2023			Bond Future	118.2809	118.2809	117.4772	117.4772	(0.680)	0.0000	0.0000	0
2022/06/23	2033	04/05/2023			Bond Future	119.1938	119.1938	118.3734	118.3734	(0.688)	0.0000	0.0000	0
2022/06/23	2037	04/08/2022	10.89	Call	Bond Future	551.1500	0.5512	568.7200	0.5687	3.188	0	0	0
2022/06/23	2037	04/08/2022	10.89	Put	Bond Future	2,484.6600	2.4847	2,396.3800	2.3964	(3.553)	0	0	0
2022/06/23	2037	04/08/2022	10.90	Call	Bond Future	570.2200	0.5702	588.3500	0.5884	3.179	0	0	0
2022/06/23	2037	04/08/2022	11.95	Call	Bond Future	4,546.2000	4.5462	4,632.4800	4.6325	1.898	0	0	0
2022/06/23	2037	04/08/2022	11.95	Put	Bond Future	207.2700	0.2073	187.7000	0.1877	(9.442)	0	0	1,050
2022/06/23	2037	04/08/2022	10.91	Put	Bond Future	2,397.9000	2.3979	2,310.7700	2.3108	(3.634)	0	0	0
2022/06/23	2037	04/08/2022			Bond Future	11.2037	81.0751	11.1862	81.1809	(0.156)	0.0000	0.0000	139,442
2022/06/23	2037	04/08/2022	10.10	Call	Bond Future	11.1300	0.0111	11.3000	0.0113	1.527	0	0	50
2022/06/23	2037	04/08/2022	10.10	Put	Bond Future	7,126.1900	7.1262	7,020.5100	7.0205	(1.483)	0	0	0
2022/06/23	2037	04/08/2022	10.90	Put	Bond Future	2,441.0400	2.4410	2,353.3200	2.3533	(3.594)	0	0	50
2022/06/23	2037	04/08/2022	10.91	Call	Bond Future	589.7000	0.5897	608.4200	0.6084	3.174	0	0	0
2022/06/23	2037	04/08/2022	11.21	Call	Bond Future	1,357.8900	1.3579	1,397.1800	1.3972	2.893	0	0	1,050
2022/06/23	2037	04/08/2022	11.21	Put	Bond Future	1,319.6200	1.3196	1,253.0600	1.2531	(5.044)	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
2022/06/23	2037	04/08/2022	11.42	Call	Bond Future	2,106.4600	2.1065	2,161.8000	2.1618	2.627	0	0	0
2022/06/23	2037	04/08/2022	11.42	Put	Bond Future	811.8100	0.8118	761.3000	0.7613	(6.222)	0	0	50
2022/06/23	2037	03/11/2022	11.32	Call	Bond Future	2,150.5300	2.1505	2,194.8300	2.1948	2.060	0	0	0
2022/06/23	2037	03/11/2022	11.30	Put	Bond Future	2,518.0300	2.5180	2,454.9000	2.4549	(2.507)	0	0	0
2022/06/23	2037	03/11/2022	11.31	Call	Bond Future	2,120.6000	2.1206	2,164.4600	2.1645	2.068	0	0	0
2022/06/23	2037	03/11/2022	11.31	Put	Bond Future	2,488.1500	2.4881	2,425.4400	2.4254	(2.520)	0	0	0
2022/06/23	2037	03/11/2022			Bond Future	11.3719	82.2609	11.3539	82.3675	(0.158)	0.0000	0.0000	2,000
2022/06/23	2037	03/11/2022	11.32	Put	Bond Future	2,458.5400	2.4585	2,396.2700	2.3963	(2.533)	0	0	0
2022/06/23	2037	03/11/2022	11.30	Call	Bond Future	2,090.8700	2.0909	2,134.3100	2.1343	2.078	0	0	0
2022/06/23	2037	02/02/2023	11.03	Call	Bond Future	1,639.9300	1.6399	1,672.7900	1.6728	2.004	0	0	0
2022/06/23	2037	02/02/2023	11.03	Put	Bond Future	4,595.4600	4.5955	4,520.7500	4.5207	(1.626)	0	0	0
2022/06/23	2037	02/02/2023	11.04	Call	Bond Future	1,662.6600	1.6627	1,695.8400	1.6958	1.996	0	0	0
2022/06/23	2037	02/02/2023	11.04	Put	Bond Future	4,557.1500	4.5571	4,482.7600	4.4828	(1.632)	0	0	0
2022/06/23	2037	02/02/2023			Bond Future	11.5271	79.3799	11.5086	79.4874	(0.161)	0.0000	0.0000	0
2022/06/23	2037	02/02/2023	11.05	Call	Bond Future	1,685.3200	1.6853	1,718.8400	1.7188	1.989	0	0	0
2022/06/23	2037	02/02/2023	11.05	Put	Bond Future	4,518.8400	4.5188	4,444.7900	4.4448	(1.639)	0	0	0
2022/06/23	2037	04/05/2023	11.30	Call	Bond Future	2,409.9300	2.4099	2,450.9900	2.4510	1.704	0	0	0
2022/06/23	2037	04/05/2023	11.30	Put	Bond Future	4,476.9600	4.4770	4,409.3200	4.4093	(1.511)	0	0	0
2022/06/23	2037	04/05/2023	11.31	Call	Bond Future	2,435.2500	2.4353	2,476.6000	2.4766	1.698	0	0	0
2022/06/23	2037	04/05/2023	11.31	Put	Bond Future	4,443.3200	4.4433	4,375.9700	4.3760	(1.516)	0	0	0
2022/06/23	2037	04/05/2023			Bond Future	11.6571	80.9047	11.6380	81.0134	(0.164)	0.0000	0.0000	0
2022/06/23	2037	04/05/2023	11.32	Call	Bond Future	2,460.7000	2.4607	2,502.3500	2.5024	1.693	0	0	0
2022/06/23	2037	04/05/2023	11.32	Put	Bond Future	4,409.8700	4.4099	4,342.8200	4.3428	(1.520)	0	0	0
2022/06/23	2038	04/08/2022			Bond Future	130.6928	130.6928	130.4004	130.4004	(0.224)	0.0000	0.0000	4,102
2022/06/23	2038	03/11/2022			Bond Future	132.6345	132.6345	132.3364	132.3364	(0.225)	0.0000	0.0000	0
2022/06/23	2038	02/02/2023			Bond Future	132.9832	132.9832	132.6790	132.6790	(0.229)	0.0000	0.0000	0
2022/06/23	2038	04/05/2023			Bond Future	135.5541	135.5541	135.2426	135.2426	(0.230)	0.0000	0.0000	0
2022/06/23	2040	04/08/2022	9.70	Put	Bond Future	11,705.9500	11.7060	11,493.3800	11.4934	(1.816)	0	0	0
2022/06/23	2040	04/08/2022	11.05	Call	Bond Future	646.4600	0.6465	699.2700	0.6993	8.169	0	0	0
2022/06/23	2040	04/08/2022	11.05	Put	Bond Future	2,469.6800	2.4697	2,309.8900	2.3099	(6.470)	0	0	0
2022/06/23	2040	04/08/2022	12.24	Put	Bond Future	133.1300	0.1331	112.5000	0.1125	(15.496)	0	0	460
2022/06/23	2040	04/08/2022			Bond Future	11.3262	82.6960	11.2935	82.9086	(0.289)	0.0000	0.0000	124,550
2022/06/23	2040	04/08/2022	9.70	Call	Bond Future	0.3500	0.0004	0.3800	0.0004	8.571	0	0	460
2022/06/23	2040	04/08/2022	10.70	Call	Bond Future	161.9000	0.1619	178.2200	0.1782	10.080	0	0	460
2022/06/23	2040	04/08/2022	10.70	Put	Bond Future	4,387.5600	4.3876	4,191.2800	4.1913	(4.474)	0	0	0
2022/06/23	2040	04/08/2022	11.03	Call	Bond Future	603.9900	0.6040	654.0700	0.6541	8.292	0	0	0
2022/06/23	2040	04/08/2022	11.03	Put	Bond Future	2,561.6800	2.5617	2,399.1600	2.3992	(6.344)	0	0	0
2022/06/23	2040	04/08/2022	11.04	Call	Bond Future	624.9900	0.6250	676.4300	0.6764	8.231	0	0	0
2022/06/23	2040	04/08/2022	11.04	Put	Bond Future	2,515.4000	2.5154	2,354.2400	2.3542	(6.407)	0	0	0
2022/06/23	2040	04/08/2022	12.24	Call	Bond Future	5,741.0000	5.7410	5,932.9700	5.9330	3.344	0	0	0
2022/06/23	2040	03/11/2022	12.52	Call	Bond Future	6,862.0500	6.8621	7,032.6800	7.0327	2.487	0	0	0
2022/06/23	2040	03/11/2022	11.39	Call	Bond Future	2,193.3500	2.1934	2,287.3700	2.2874	4.287	0	0	0
2022/06/23	2040	03/11/2022	11.40	Call	Bond Future	2,224.6400	2.2246	2,319.5300	2.3195	4.265	0	0	0
2022/06/23	2040	03/11/2022	11.41	Put	Bond Future	2,765.6800	2.7657	2,646.6300	2.6466	(4.305)	0	0	0
2022/06/23	2040	03/11/2022	10.70	Call	Bond Future	581.7400	0.5817	618.2200	0.6182	6.271	0	0	1,100
2022/06/23	2040	03/11/2022	11.20	Call	Bond Future	1,640.3000	1.6403	1,717.6900	1.7177	4.718	0	0	1,100

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2022/06/23	2040	03/11/2022	11.20	Put	Bond Future	3,511.8700	3.5119	3,374.4500	3.3744	(3.913)	0	0	0
2022/06/23	2040	03/11/2022			Bond Future	11.4900	83.9057	11.4562	84.1205	(0.294)	0.0000	0.0000	3,965
2022/06/23	2040	03/11/2022	11.50	Call	Bond Future	2,549.3700	2.5494	2,652.9000	2.6529	4.061	0	0	1,500
2022/06/23	2040	03/11/2022	11.50	Put	Bond Future	2,485.8200	2.4858	2,374.5400	2.3745	(4.477)	0	0	0
2022/06/23	2040	03/11/2022	12.52	Put	Bond Future	723.0600	0.7231	678.8800	0.6789	(6.110)	0	0	1,100
2022/06/23	2040	03/11/2022	11.39	Put	Bond Future	2,831.0800	2.8311	2,710.2900	2.7103	(4.267)	0	0	0
2022/06/23	2040	03/11/2022	11.40	Put	Bond Future	2,798.2300	2.7982	2,678.3100	2.6783	(4.286)	0	0	0
2022/06/23	2040	03/11/2022	11.41	Call	Bond Future	2,256.1600	2.2562	2,351.9200	2.3519	4.244	0	0	0
2022/06/23	2040	03/11/2022	10.70	Put	Bond Future	5,842.0400	5.8420	5,663.7100	5.6637	(3.053)	0	0	0
2022/06/23	2040	03/11/2022	10.80	Call	Bond Future	743.1700	0.7432	787.0800	0.7871	5.908	0	0	1,500
2022/06/23	2040	03/11/2022	10.80	Put	Bond Future	5,308.8000	5.3088	5,137.9000	5.1379	(3.219)	0	0	0
2022/06/23	2040	02/02/2023	12.24	Call	Bond Future	5,360.2900	5.3603	5,504.4100	5.5044	2.689	0	0	0
2022/06/23	2040	02/02/2023	12.24	Put	Bond Future	1,777.8200	1.7778	1,704.4100	1.7044	(4.129)	0	0	0
2022/06/23	2040	02/02/2023	12.27	Call	Bond Future	5,484.5100	5.4845	5,630.2000	5.6302	2.656	0	0	0
2022/06/23	2040	02/02/2023	12.27	Put	Bond Future	1,729.1900	1.7292	1,657.3500	1.6574	(4.155)	0	0	400
2022/06/23	2040	02/02/2023	11.12	Call	Bond Future	1,662.5300	1.6625	1,733.1500	1.7331	4.248	0	0	0
2022/06/23	2040	02/02/2023	11.12	Put	Bond Future	5,000.4400	5.0004	4,853.5300	4.8535	(2.938)	0	0	0
2022/06/23	2040	02/02/2023	10.93	Call	Bond Future	1,236.2300	1.2362	1,293.6600	1.2937	4.646	0	0	0
2022/06/23	2040	02/02/2023	10.96	Call	Bond Future	1,298.5500	1.2985	1,358.0200	1.3580	4.580	0	0	400
2022/06/23	2040	02/02/2023	10.96	Put	Bond Future	5,704.2200	5.7042	5,546.1600	5.5462	(2.771)	0	0	0
2022/06/23	2040	02/02/2023			Bond Future	11.6413	80.8019	11.6063	81.0194	(0.301)	0.0000	0.0000	0
2022/06/23	2040	02/02/2023	11.10	Call	Bond Future	1,614.3400	1.6143	1,683.5500	1.6835	4.287	0	0	0
2022/06/23	2040	02/02/2023	11.10	Put	Bond Future	5,084.5800	5.0846	4,936.2600	4.9363	(2.917)	0	0	0
2022/06/23	2040	02/02/2023	11.11	Call	Bond Future	1,638.3400	1.6383	1,708.2600	1.7083	4.268	0	0	0
2022/06/23	2040	02/02/2023	11.11	Put	Bond Future	5,042.3700	5.0424	4,894.7600	4.8948	(2.927)	0	0	0
2022/06/23	2040	02/02/2023	10.21	Call	Bond Future	342.6900	0.3427	363.1900	0.3632	5.982	0	0	400
2022/06/23	2040	02/02/2023	10.21	Put	Bond Future	10,044.3100	10.0443	9,847.2800	9.8473	(1.962)	0	0	0
2022/06/23	2040	02/02/2023	10.93	Put	Bond Future	5,844.4500	5.8445	5,684.3500	5.6843	(2.739)	0	0	0
2022/06/23	2040	02/02/2023	10.18	Call	Bond Future	322.6100	0.3226	342.0900	0.3421	6.038	0	0	0
2022/06/23	2040	02/02/2023	10.18	Put	Bond Future	10,246.5000	10.2465	10,048.4500	10.0485	(1.933)	0	0	0
2022/06/23	2040	04/05/2023	12.78	Call	Bond Future	7,496.7200	7.4967	7,656.3100	7.6563	2.129	0	0	0
2022/06/23	2040	04/05/2023	12.78	Put	Bond Future	1,689.6800	1.6897	1,628.4400	1.6284	(3.624)	0	0	400
2022/06/23	2040	04/05/2023	13.45	Put	Bond Future	1,056.9400	1.0569	1,015.9400	1.0159	(3.879)	0	0	500
2022/06/23	2040	04/05/2023	11.43	Call	Bond Future	2,681.8700	2.6819	2,772.3000	2.7723	3.372	0	0	0
2022/06/23	2040	04/05/2023	11.43	Put	Bond Future	4,784.1500	4.7842	4,653.7500	4.6538	(2.726)	0	0	0
2022/06/23	2040	04/05/2023	10.73	Put	Bond Future	7,854.8200	7.8548	7,683.0600	7.6831	(2.187)	0	0	0
2022/06/23	2040	04/05/2023			Bond Future	11.7682	82.3545	11.7320	82.5753	(0.307)	0.0000	0.0000	0
2022/06/23	2040	04/05/2023	13.45	Call	Bond Future	10,348.0200	10.3480	10,527.8500	10.5279	1.738	0	0	0
2022/06/23	2040	04/05/2023	11.42	Call	Bond Future	2,654.6400	2.6546	2,744.4700	2.7445	3.384	0	0	0
2022/06/23	2040	04/05/2023	11.42	Put	Bond Future	4,820.3800	4.8204	4,689.3800	4.6894	(2.718)	0	0	0
2022/06/23	2040	04/05/2023	11.48	Call	Bond Future	2,821.0800	2.8211	2,914.5300	2.9145	3.313	0	0	500
2022/06/23	2040	04/05/2023	11.48	Put	Bond Future	4,607.1800	4.6072	4,479.8000	4.4798	(2.765)	0	0	0
2022/06/23	2040	04/05/2023	10.73	Call	Bond Future	1,119.2400	1.1192	1,168.3100	1.1683	4.384	0	0	500
2022/06/23	2040	04/05/2023	10.92	Call	Bond Future	1,465.0400	1.4650	1,524.8000	1.5248	4.079	0	0	400
2022/06/23	2040	04/05/2023	10.92	Put	Bond Future	6,903.8100	6.9038	6,742.7400	6.7427	(2.333)	0	0	0
2022/06/23	2040	04/05/2023	11.41	Call	Bond Future	2,627.2500	2.6273	2,716.4700	2.7165	3.396	0	0	0
2022/06/23	2040	04/05/2023	11.41	Put	Bond Future	4,856.5400	4.8565	4,724.9300	4.7249	(2.710)	0	0	0
2022/06/23	2040	04/05/2023	10.17	Call	Bond Future	480.4500	0.4805	505.2700	0.5053	5.166	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	2040	04/05/2023	10.17	Put	Bond Future	11,218.7900	11.2188	11,022.7800	11.0228	(1.747)	0	0	0
2022/06/23	2044	04/08/2022	11.08	Call	Bond Future	681.6100	0.6816	747.8100	0.7478	9.712	0	0	0
2022/06/23	2044	04/08/2022	11.08	Put	Bond Future	2,473.2900	2.4733	2,290.2300	2.2902	(7.401)	0	0	0
2022/06/23	2044	04/08/2022	11.09	Call	Bond Future	704.4100	0.7044	772.2800	0.7723	9.635	0	0	0
2022/06/23	2044	04/08/2022	11.09	Put	Bond Future	2,427.6700	2.4277	2,246.2800	2.2463	(7.472)	0	0	0
2022/06/23	2044	04/08/2022			Bond Future	11.3466	79.4869	11.3089	79.7361	(0.332)	0.0000	0.0000	88,442
2022/06/23	2044	04/08/2022	11.10	Call	Bond Future	727.7800	0.7278	797.3300	0.7973	9.556	0	0	0
2022/06/23	2044	04/08/2022	11.10	Put	Bond Future	2,382.7200	2.3827	2,203.0100	2.2030	(7.542)	0	0	0
2022/06/23	2044	03/11/2022	11.40	Put	Bond Future	2,886.8700	2.8869	2,746.8900	2.7469	(4.849)	0	0	0
2022/06/23	2044	03/11/2022	11.41	Call	Bond Future	2,257.0600	2.2571	2,370.1300	2.3701	5.010	0	0	0
2022/06/23	2044	03/11/2022	11.41	Put	Bond Future	2,853.1400	2.8531	2,714.1900	2.7142	(4.870)	0	0	0
2022/06/23	2044	03/11/2022	10.60	Call	Bond Future	436.0100	0.4360	470.7400	0.4707	7.965	0	0	1,600
2022/06/23	2044	03/11/2022	10.60	Put	Bond Future	6,631.4700	6.6315	6,414.1800	6.4142	(3.277)	0	0	0
2022/06/23	2044	03/11/2022	11.30	Call	Bond Future	1,922.3300	1.9223	2,024.0600	2.0241	5.292	0	0	1,600
2022/06/23	2044	03/11/2022	11.30	Put	Bond Future	3,242.2300	3.2422	3,091.9400	3.0919	(4.635)	0	0	0
2022/06/23	2044	03/11/2022			Bond Future	11.5019	80.6496	11.4629	80.9016	(0.339)	0.0000	0.0000	0
2022/06/23	2044	03/11/2022	11.40	Call	Bond Future	2,225.4400	2.2254	2,337.4800	2.3375	5.035	0	0	0
2022/06/23	2044	03/11/2022	11.39	Call	Bond Future	2,194.0500	2.1941	2,305.0600	2.3051	5.060	0	0	0
2022/06/23	2044	03/11/2022	11.39	Put	Bond Future	2,920.9200	2.9209	2,779.9100	2.7799	(4.828)	0	0	0
2022/06/23	2044	02/02/2023	11.15	Call	Bond Future	1,755.0700	1.7551	1,841.5200	1.8415	4.926	0	0	0
2022/06/23	2044	02/02/2023	11.15	Put	Bond Future	4,988.1400	4.9881	4,819.1100	4.8191	(3.389)	0	0	0
2022/06/23	2044	02/02/2023	11.14	Call	Bond Future	1,729.6000	1.7296	1,815.2100	1.8152	4.950	0	0	0
2022/06/23	2044	02/02/2023	11.14	Put	Bond Future	5,030.2700	5.0303	4,860.4000	4.8604	(3.377)	0	0	0
2022/06/23	2044	02/02/2023			Bond Future	11.6451	77.6165	11.6047	77.8720	(0.347)	0.0000	0.0000	0
2022/06/23	2044	02/02/2023	11.16	Call	Bond Future	1,780.5200	1.7805	1,867.8100	1.8678	4.903	0	0	0
2022/06/23	2044	02/02/2023	11.16	Put	Bond Future	4,946.0800	4.9461	4,777.8900	4.7779	(3.400)	0	0	0
2022/06/23	2044	04/05/2023	11.42	Call	Bond Future	2,709.1000	2.7091	2,816.2000	2.8162	3.953	0	0	0
2022/06/23	2044	04/05/2023	11.42	Put	Bond Future	4,898.5600	4.8986	4,746.2300	4.7462	(3.110)	0	0	0
2022/06/23	2044	04/05/2023	11.41	Call	Bond Future	2,681.2900	2.6813	2,787.6700	2.7877	3.967	0	0	0
2022/06/23	2044	04/05/2023	11.41	Put	Bond Future	4,935.7900	4.9358	4,782.7400	4.7827	(3.101)	0	0	0
2022/06/23	2044	04/05/2023			Bond Future	11.7648	79.1081	11.7231	79.3675	(0.355)	0.0000	0.0000	0
2022/06/23	2044	04/05/2023	11.43	Call	Bond Future	2,737.0500	2.7370	2,844.8600	2.8449	3.939	0	0	0
2022/06/23	2044	04/05/2023	11.43	Put	Bond Future	4,861.5600	4.8616	4,709.9400	4.7099	(3.119)	0	0	0
2022/06/23	2046	04/08/2022			Bond Future	120.2445	120.2445	120.2792	120.2792	0.029	0.0000	0.0000	16,569
2022/06/23	2046	03/11/2022			Bond Future	120.0686	120.0686	120.1026	120.1026	0.028	0.0000	0.0000	1,566
2022/06/23	2046	02/02/2023			Bond Future	122.1024	122.1024	122.1359	122.1359	0.027	0.0000	0.0000	0
2022/06/23	2046	04/05/2023			Bond Future	122.4416	122.4416	122.4743	122.4743	0.027	0.0000	0.0000	0
2022/06/23	2050	04/08/2022			Bond Future	122.0279	122.0279	120.7030	120.7030	(1.086)	0.0000	0.0000	11,293
2022/06/23	2050	03/11/2022			Bond Future	123.8402	123.8402	122.4945	122.4945	(1.087)	0.0000	0.0000	0
2022/06/23	2050	02/02/2023			Bond Future	123.8300	123.8300	122.4604	122.4604	(1.106)	0.0000	0.0000	0
2022/06/23	2050	04/05/2023			Bond Future	126.2233	126.2233	124.8260	124.8260	(1.107)	0.0000	0.0000	0
2022/06/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	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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2022/06/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	AL37	04/08/2022			Index Future	822.5220	822.5220	822.4490	822.4490	(0.009)	0.0000	0.0000	0
2022/06/23	AL37	03/11/2022			Index Future	834.6580	834.6580	834.5760	834.5760	(0.010)	0.0000	0.0000	0
2022/06/23	AL37	02/02/2023			Index Future	848.5850	848.5850	848.4950	848.4950	(0.011)	0.0000	0.0000	0
2022/06/23	AL37	04/05/2023			Index Future	864.7640	864.7640	864.6630	864.6630	(0.012)	0.0000	0.0000	0
2022/06/23	AL7T	04/08/2022			Index Future	933.5780	933.5780	934.8860	934.8860	0.140	0.0000	0.0000	0
2022/06/23	AL7T	03/11/2022			Index Future	947.3530	947.3530	948.6700	948.6700	0.139	0.0000	0.0000	0
2022/06/23	AL7T	02/02/2023			Index Future	963.1610	963.1610	964.4910	964.4910	0.138	0.0000	0.0000	0
2022/06/23	AL7T	04/05/2023			Index Future	981.5250	981.5250	982.8710	982.8710	0.137	0.0000	0.0000	0
2022/06/23	ALBI	04/08/2022			Index Future	829.4090	829.4090	830.8080	830.8080	0.169	0.0000	0.0000	136
2022/06/23	ALBI	03/11/2022			Index Future	841.6470	841.6470	843.0580	843.0580	0.168	0.0000	0.0000	0
2022/06/23	ALBI	02/02/2023			Index Future	855.6910	855.6910	857.1180	857.1180	0.167	0.0000	0.0000	0
2022/06/23	ALBI	04/05/2023			Index Future	872.0060	872.0060	873.4510	873.4510	0.166	0.0000	0.0000	0
2022/06/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/23	ES33	04/08/2022			Bond Future	12.0093	75.7422	11.9863	75.8540	(0.192)	0.0000	0.0000	350
2022/06/23	ES33	03/11/2022			Bond Future	12.2305	73.0847	12.2067	73.1974	(0.195)	0.0000	0.0000	0
2022/06/23	ES33	02/02/2023			Bond Future	12.4402	74.3244	12.4155	74.4384	(0.199)	0.0000	0.0000	0
2022/06/23	ES33	04/05/2023			Bond Future	12.6166	71.9733	12.5910	72.0886	(0.203)	0.0000	0.0000	0
2022/06/23	ES42	04/08/2022			Bond Future	12.4197	73.8298	12.3816	74.0416	(0.307)	0.0000	0.0000	4,769
2022/06/23	ES42	03/11/2022			Bond Future	12.6238	70.6668	12.5842	70.8810	(0.314)	0.0000	0.0000	0
2022/06/23	ES42	02/02/2023			Bond Future	12.8107	71.8676	12.7695	72.0848	(0.321)	0.0000	0.0000	0
2022/06/23	ES42	04/05/2023			Bond Future	12.9765	68.9986	12.9338	69.2191	(0.329)	0.0000	0.0000	0
2022/06/23	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	1,840.0000	0.1840	100.000	0	0	0
2022/06/23	GOVI	04/08/2022	819.28	Put	GOVI	12,050.0000	1.2050	0.0000	0.0000	(100.000)	0	0	0
2022/06/23	GOVI	04/08/2022			GOVI	818.0750	818.0750	819.4640	819.4640	0.170	0.0000	0.0000	1,111
2022/06/23	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	2,040.0000	0.2040	100.000	0	0	0
2022/06/23	GOVI	04/08/2022	819.26	Put	GOVI	11,850.0000	1.1850	0.0000	0.0000	(100.000)	0	0	0
2022/06/23	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	1,940.0000	0.1940	100.000	0	0	0
2022/06/23	GOVI	04/08/2022	819.27	Put	GOVI	11,950.0000	1.1950	0.0000	0.0000	(100.000)	0	0	0
2022/06/23	GOVI	03/11/2022	820.41	Call	GOVI	97,360.0000	9.7360	111,370.0000	11.1370	14.390	0	0	0
2022/06/23	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/23	GOVI	03/11/2022	820.42	Call	GOVI	97,260.0000	9.7260	111,270.0000	11.1270	14.405	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/23	GOVI	03/11/2022			GOVI	830.1460	830.1460	831.5470	831.5470	0.169	0.0000	0.0000	0
2022/06/23	GOVI	03/11/2022	820.43	Call	GOVI	97,160.0000	9.7160	111,170.0000	11.1170	14.420	0	0	0
2022/06/23	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/23	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/23	GOVI	02/02/2023	850.82	Put	GOVI	68,220.0000	6.8220	54,050.0000	5.4050	(20.771)	0	0	0
2022/06/23	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/23	GOVI	02/02/2023	850.83	Put	GOVI	68,320.0000	6.8320	54,150.0000	5.4150	(20.741)	0	0	0
2022/06/23	GOVI	02/02/2023			GOVI	843.9980	843.9980	845.4150	845.4150	0.168	0.0000	0.0000	0
2022/06/23	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/23	GOVI	02/02/2023	850.84	Put	GOVI	68,420.0000	6.8420	54,250.0000	5.4250	(20.710)	0	0	0
2022/06/23	GOVI	04/05/2023	852.86	Call	GOVI	72,290.0000	7.2290	86,650.0000	8.6650	19.864	0	0	0
2022/06/23	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/23	GOVI	04/05/2023	852.87	Call	GOVI	72,190.0000	7.2190	86,550.0000	8.6550	19.892	0	0	0
2022/06/23	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/23	GOVI	04/05/2023			GOVI	860.0890	860.0890	861.5250	861.5250	0.167	0.0000	0.0000	0
2022/06/23	GOVI	04/05/2023	852.88	Call	GOVI	72,090.0000	7.2090	86,450.0000	8.6450	19.920	0	0	0
2022/06/23	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/23	IGOV	04/08/2022			Index Future	323.1320	323.1320	322.2600	322.2600	(0.270)	0.0000	0.0000	759
2022/06/23	IGOV	03/11/2022			Index Future	327.9800	327.9800	327.0910	327.0910	(0.271)	0.0000	0.0000	16
2022/06/23	IGOV	02/02/2023			Index Future	333.5300	333.5300	332.6240	332.6240	(0.272)	0.0000	0.0000	0
2022/06/23	IGOV	04/05/2023			Index Future	339.9660	339.9660	339.0390	339.0390	(0.273)	0.0000	0.0000	0
2022/06/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/23	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	JBAF	20/07/2022			Jibar Tradeable Future	5.0750	94.9250	5.0350	94.9650	(0.788)	0.0000	0.0000	0
2022/06/23	JBAF	17/08/2022			Jibar Tradeable Future	5.6000	94.4000	5.6500	94.3500	0.893	0.0000	0.0000	0
2022/06/23	JBAF	21/09/2022			Jibar Tradeable Future	5.7650	94.2350	5.7850	94.2150	0.347	0.0000	0.0000	0
2022/06/23	JBAF	19/10/2022			Jibar Tradeable Future	6.1900	93.8100	6.2800	93.7200	1.454	0.0000	0.0000	0
2022/06/23	JBAF	16/11/2022			Jibar Tradeable Future	6.3000	93.7000	6.3900	93.6100	1.429	0.0000	0.0000	0
2022/06/23	JBAF	21/12/2022			Jibar Tradeable Future	6.7250	93.2750	6.8050	93.1950	1.190	0.0000	0.0000	68
2022/06/23	JBAF	15/03/2023			Jibar Tradeable Future	7.2000	92.8000	7.2600	92.7400	0.833	0.0000	0.0000	0
2022/06/23	JBAF	21/06/2023			Jibar Tradeable Future	7.6250	92.3750	7.7050	92.2950	1.049	0.0000	0.0000	0
2022/06/23	JBAF	20/09/2023			Jibar Tradeable Future	7.9050	92.0950	7.8900	92.1100	(0.190)	0.0000	0.0000	75
2022/06/23	JBAF	20/12/2023			Jibar Tradeable Future	7.9100	92.0900	7.9700	92.0300	0.759	0.0000	0.0000	172
2022/06/23	JBAF	20/03/2024			Jibar Tradeable Future	8.1850	91.8150	8.1650	91.8350	(0.244)	0.0000	0.0000	0
2022/06/23	JBAF	19/06/2024			Jibar Tradeable Future	8.0950	91.9050	8.1650	91.8350	0.865	0.0000	0.0000	0
2022/06/23	R023	04/08/2022	6.05	Call	Bond Future	210.9500	0.2109	168.7600	0.1688	(20.000)	0	0	0
2022/06/23	R023	04/08/2022	6.05	Put	Bond Future	30.8600	0.0309	44.4800	0.0445	44.135	0	0	0
2022/06/23	R023	04/08/2022			Bond Future	5.7204	104.5246	5.8224	104.4688	1.783	0.0000	0.0000	25,523
2022/06/23	R023	04/08/2022	6.03	Call	Bond Future	201.9100	0.2019	160.4500	0.1605	(20.534)	0	0	0
2022/06/23	R023	04/08/2022	6.03	Put	Bond Future	32.7300	0.0327	47.0800	0.0471	43.844	0	0	0
2022/06/23	R023	04/08/2022	6.04	Call	Bond Future	206.4200	0.2064	164.5900	0.1646	(20.265)	0	0	0
2022/06/23	R023	04/08/2022	6.04	Put	Bond Future	31.7800	0.0318	45.7600	0.0458	43.990	0	0	0
2022/06/23	R023	03/11/2022	6.25	Call	Bond Future	244.9400	0.2449	200.7900	0.2008	(18.025)	0	0	0
2022/06/23	R023	03/11/2022	6.25	Put	Bond Future	30.7400	0.0307	44.2700	0.0443	44.014	0	0	0
2022/06/23	R023	03/11/2022	6.26	Call	Bond Future	247.5400	0.2475	203.2200	0.2032	(17.904)	0	0	0
2022/06/23	R023	03/11/2022	6.26	Put	Bond Future	30.2800	0.0303	43.6400	0.0436	44.122	0	0	0
2022/06/23	R023	03/11/2022			Bond Future	5.5534	102.1346	5.7407	102.0769	3.373	0.0000	0.0000	0
2022/06/23	R023	03/11/2022	6.27	Call	Bond Future	250.3400	0.2503	205.8700	0.2059	(17.764)	0	0	0
2022/06/23	R023	03/11/2022	6.27	Put	Bond Future	30.0100	0.0300	43.2200	0.0432	44.019	0	0	0
2022/06/23	R035	04/08/2022	9.53	Call	Bond Future	0.8800	0.0009	1.0100	0.0010	14.773	0	0	400
2022/06/23	R035	04/08/2022	9.53	Put	Bond Future	9,573.5600	9.5736	9,345.4300	9.3454	(2.383)	0	0	0
2022/06/23	R035	04/08/2022	9.84	Call	Bond Future	7.1400	0.0071	8.2200	0.0082	15.126	0	0	100
2022/06/23	R035	04/08/2022	9.84	Put	Bond Future	7,446.0000	7.4460	7,218.8200	7.2188	(3.051)	0	0	0
2022/06/23	R035	04/08/2022	10.53	Put	Bond Future	3,224.8600	3.2249	3,030.0300	3.0300	(6.042)	0	0	0
2022/06/23	R035	04/08/2022	11.13	Put	Bond Future	998.5100	0.9985	894.1800	0.8942	(10.449)	0	0	100
2022/06/23	R035	04/08/2022	10.64	Call	Bond Future	459.2600	0.4593	506.3000	0.5063	10.243	0	0	0
2022/06/23	R035	04/08/2022	10.64	Put	Bond Future	2,693.2100	2.6932	2,511.9900	2.5120	(6.729)	0	0	100
2022/06/23	R035	04/08/2022	10.72	Call	Bond Future	605.6000	0.6056	663.8900	0.6639	9.625	0	0	0
2022/06/23	R035	04/08/2022	10.72	Put	Bond Future	2,341.9000	2.3419	2,171.9300	2.1719	(7.258)	0	0	0
2022/06/23	R035	04/08/2022	10.73	Call	Bond Future	625.8200	0.6258	685.5700	0.6856	9.547	0	0	0
2022/06/23	R035	04/08/2022	10.73	Put	Bond Future	2,300.1900	2.3002	2,131.6800	2.1317	(7.326)	0	0	0
2022/06/23	R035	04/08/2022			Bond Future	11.0043	89.6100	10.9664	89.8383	(0.344)	0.0000	0.0000	129,643
2022/06/23	R035	04/08/2022	10.53	Call	Bond Future	300.0400	0.3000	333.4700	0.3335	11.142	0	0	400
2022/06/23	R035	04/08/2022	10.74	Call	Bond Future	646.4500	0.6464	707.6900	0.7077	9.473	0	0	0
2022/06/23	R035	04/08/2022	10.74	Put	Bond Future	2,258.9600	2.2590	2,091.9400	2.0919	(7.394)	0	0	0
2022/06/23	R035	04/08/2022	11.13	Call	Bond Future	1,750.6900	1.7507	1,874.6200	1.8746	7.079	0	0	0
2022/06/23	R035	04/08/2022	12.18	Call	Bond Future	6,736.4100	6.7364	6,953.6800	6.9537	3.225	0	0	0
2022/06/23	R035	04/08/2022	12.18	Put	Bond Future	57.4100	0.0574	46.4200	0.0464	(19.143)	0	0	400
2022/06/23	R035	03/11/2022	11.15	Call	Bond Future	2,187.0600	2.1871	2,295.6600	2.2957	4.966	0	0	0

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2022/06/23	R035	03/11/2022	11.15	Put	Bond Future	2,379.4400	2.3794	2,257.3600	2.2574	(5.131)	0	0	0
2022/06/23	R035	03/11/2022	12.68	Call	Bond Future	8,522.5100	8.5225	8,726.0100	8.7260	2.388	0	0	0
2022/06/23	R035	03/11/2022	12.68	Put	Bond Future	347.5800	0.3476	320.4000	0.3204	(7.820)	0	0	1,000
2022/06/23	R035	03/11/2022	10.99	Call	Bond Future	1,731.9800	1.7320	1,825.3400	1.8253	5.390	0	0	0
2022/06/23	R035	03/11/2022	10.99	Put	Bond Future	2,874.1500	2.8742	2,736.8300	2.7368	(4.778)	0	0	582
2022/06/23	R035	03/11/2022	11.05	Call	Bond Future	1,896.5100	1.8965	1,995.6100	1.9956	5.225	0	0	1,000
2022/06/23	R035	03/11/2022	10.57	Call	Bond Future	785.5800	0.7856	839.6100	0.8396	6.878	0	0	0
2022/06/23	R035	03/11/2022	10.57	Put	Bond Future	4,493.8400	4.4938	4,317.1900	4.3172	(3.931)	0	0	582
2022/06/23	R035	03/11/2022			Bond Future	11.1827	86.4335	11.1435	86.6642	(0.351)	0.0000	0.0000	3,720
2022/06/23	R035	03/11/2022	11.14	Call	Bond Future	2,156.9800	2.1570	2,264.6400	2.2646	4.991	0	0	0
2022/06/23	R035	03/11/2022	11.14	Put	Bond Future	2,408.2900	2.4083	2,285.2700	2.2853	(5.108)	0	0	0
2022/06/23	R035	03/11/2022	11.05	Put	Bond Future	2,680.7500	2.6807	2,549.1700	2.5492	(4.908)	0	0	0
2022/06/23	R035	03/11/2022	11.13	Call	Bond Future	2,127.1200	2.1271	2,233.8400	2.2338	5.017	0	0	0
2022/06/23	R035	03/11/2022	11.13	Put	Bond Future	2,437.4100	2.4374	2,313.4500	2.3134	(5.086)	0	0	0
2022/06/23	R035	03/11/2022	9.82	Call	Bond Future	117.8000	0.1178	129.0500	0.1290	9.550	0	0	582
2022/06/23	R035	03/11/2022	9.82	Put	Bond Future	8,684.6000	8.6846	8,465.1700	8.4652	(2.527)	0	0	0
2022/06/23	R035	03/11/2022	10.30	Call	Bond Future	399.1300	0.3991	431.5700	0.4316	8.128	0	0	1,000
2022/06/23	R035	03/11/2022	10.30	Put	Bond Future	5,814.5800	5.8146	5,616.3400	5.6163	(3.409)	0	0	0
2022/06/23	R035	02/02/2023	11.94	Call	Bond Future	4,903.0800	4.9031	5,058.8900	5.0589	3.178	0	0	0
2022/06/23	R035	02/02/2023	13.22	Put	Bond Future	501.5400	0.5015	472.4600	0.4725	(5.798)	0	0	1,000
2022/06/23	R035	02/02/2023	10.88	Call	Bond Future	1,609.3800	1.6094	1,689.4100	1.6894	4.973	0	0	0
2022/06/23	R035	02/02/2023	10.88	Put	Bond Future	4,349.8400	4.3498	4,196.2400	4.1962	(3.531)	0	0	0
2022/06/23	R035	02/02/2023	10.66	Call	Bond Future	1,145.3000	1.1453	1,208.6300	1.2086	5.530	0	0	0
2022/06/23	R035	02/02/2023	10.66	Put	Bond Future	5,219.2000	5.2192	5,048.9000	5.0489	(3.263)	0	0	582
2022/06/23	R035	02/02/2023	10.30	Put	Bond Future	6,942.5500	6.9425	6,748.8100	6.7488	(2.791)	0	0	0
2022/06/23	R035	02/02/2023	10.60	Call	Bond Future	1,034.8500	1.0348	1,093.7700	1.0938	5.694	0	0	0
2022/06/23	R035	02/02/2023	10.60	Put	Bond Future	5,477.4300	5.4774	5,302.7200	5.3027	(3.190)	0	0	0
2022/06/23	R035	02/02/2023	10.64	Put	Bond Future	5,304.2700	5.3043	5,132.4900	5.1325	(3.239)	0	0	0
2022/06/23	R035	02/02/2023	9.81	Call	Bond Future	246.4700	0.2465	264.8500	0.2648	7.457	0	0	582
2022/06/23	R035	02/02/2023	9.81	Put	Bond Future	9,752.0400	9.7520	9,536.7900	9.5368	(2.207)	0	0	0
2022/06/23	R035	02/02/2023	9.85	Call	Bond Future	267.8100	0.2678	287.5400	0.2875	7.367	0	0	0
2022/06/23	R035	02/02/2023	9.89	Call	Bond Future	290.6100	0.2906	311.7600	0.3118	7.278	0	0	400
2022/06/23	R035	02/02/2023	9.89	Put	Bond Future	9,265.3000	9.2653	9,052.8200	9.0528	(2.293)	0	0	0
2022/06/23	R035	02/02/2023			Bond Future	11.3475	87.8785	11.3068	88.1121	(0.359)	0.0000	0.0000	0
2022/06/23	R035	02/02/2023	11.94	Put	Bond Future	1,604.3000	1.6043	1,526.4800	1.5265	(4.851)	0	0	0
2022/06/23	R035	02/02/2023	11.98	Call	Bond Future	5,057.4200	5.0574	5,215.5500	5.2155	3.127	0	0	0
2022/06/23	R035	02/02/2023	11.98	Put	Bond Future	1,542.6500	1.5426	1,467.1500	1.4672	(4.894)	0	0	400
2022/06/23	R035	02/02/2023	13.22	Call	Bond Future	10,318.1900	10.3182	10,522.7400	10.5227	1.982	0	0	0
2022/06/23	R035	02/02/2023	11.05	Call	Bond Future	2,027.3200	2.0273	2,120.4800	2.1205	4.595	0	0	1,000
2022/06/23	R035	02/02/2023	11.05	Put	Bond Future	3,756.8600	3.7569	3,616.3900	3.6164	(3.739)	0	0	0
2022/06/23	R035	02/02/2023	11.06	Call	Bond Future	2,053.2300	2.0532	2,147.1700	2.1472	4.575	0	0	0
2022/06/23	R035	02/02/2023	11.06	Put	Bond Future	3,723.8200	3.7238	3,584.1300	3.5841	(3.751)	0	0	582
2022/06/23	R035	02/02/2023	10.86	Call	Bond Future	1,563.4600	1.5635	1,641.9500	1.6419	5.020	0	0	0
2022/06/23	R035	02/02/2023	10.86	Put	Bond Future	4,423.9600	4.4240	4,268.8200	4.2688	(3.507)	0	0	0
2022/06/23	R035	02/02/2023	10.87	Call	Bond Future	1,586.4500	1.5865	1,665.7100	1.6657	4.996	0	0	0
2022/06/23	R035	02/02/2023	10.87	Put	Bond Future	4,386.9000	4.3869	4,232.5300	4.2325	(3.519)	0	0	0
2022/06/23	R035	02/02/2023	10.30	Call	Bond Future	623.6200	0.6236	663.5100	0.6635	6.397	0	0	1,000
2022/06/23	R035	02/02/2023	10.64	Call	Bond Future	1,107.7200	1.1077	1,169.5700	1.1696	5.584	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	R035	02/02/2023	9.85	Put	Bond Future	9,507.4200	9.5074	9,293.5200	9.2935	(2.250)	0	0	0
2022/06/23	R035	04/05/2023	11.22	Put	Bond Future	4,080.4000	4.0804	3,945.9800	3.9460	(3.294)	0	0	0
2022/06/23	R035	04/05/2023	12.46	Call	Bond Future	6,800.0800	6.8001	6,972.0600	6.9721	2.529	0	0	0
2022/06/23	R035	04/05/2023	12.46	Put	Bond Future	1,524.8400	1.5248	1,459.6700	1.4597	(4.274)	0	0	400
2022/06/23	R035	04/05/2023	13.18	Call	Bond Future	9,730.0800	9.7301	9,926.0200	9.9260	2.014	0	0	0
2022/06/23	R035	04/05/2023	13.18	Put	Bond Future	893.7100	0.8937	852.5000	0.8525	(4.611)	0	0	500
2022/06/23	R035	04/05/2023	11.17	Call	Bond Future	2,496.3200	2.4963	2,595.7700	2.5958	3.984	0	0	500
2022/06/23	R035	04/05/2023	11.20	Call	Bond Future	2,573.7300	2.5737	2,675.1500	2.6751	3.941	0	0	0
2022/06/23	R035	04/05/2023	11.21	Call	Bond Future	2,599.7000	2.5997	2,701.7800	2.7018	3.927	0	0	0
2022/06/23	R035	04/05/2023	10.60	Call	Bond Future	1,257.8100	1.2578	1,320.1700	1.3202	4.958	0	0	400
2022/06/23	R035	04/05/2023	10.60	Put	Bond Future	6,388.3100	6.3883	6,213.5200	6.2135	(2.736)	0	0	0
2022/06/23	R035	04/05/2023			Bond Future	11.4759	85.0626	11.4338	85.2998	(0.367)	0.0000	0.0000	0
2022/06/23	R035	04/05/2023	11.22	Call	Bond Future	2,625.8100	2.6258	2,728.5400	2.7285	3.912	0	0	0
2022/06/23	R035	04/05/2023	11.17	Put	Bond Future	4,239.3000	4.2393	4,101.6000	4.1016	(3.248)	0	0	0
2022/06/23	R035	04/05/2023	11.20	Put	Bond Future	4,143.5100	4.1435	4,007.7800	4.0078	(3.276)	0	0	0
2022/06/23	R035	04/05/2023	11.21	Put	Bond Future	4,111.8600	4.1119	3,976.7900	3.9768	(3.285)	0	0	0
2022/06/23	R035	04/05/2023	9.85	Call	Bond Future	410.5700	0.4106	436.3500	0.4363	6.279	0	0	400
2022/06/23	R035	04/05/2023	9.85	Put	Bond Future	10,292.4900	10.2925	10,081.1200	10.0811	(2.054)	0	0	0
2022/06/23	R035	04/05/2023	10.42	Call	Bond Future	979.1500	0.9792	1,030.9300	1.0309	5.288	0	0	500
2022/06/23	R035	04/05/2023	10.42	Put	Bond Future	7,218.6600	7.2187	7,033.2900	7.0333	(2.568)	0	0	0
2022/06/23	R186	04/08/2022	7.96	Call	Bond Future	66.5000	0.0665	62.5500	0.0625	(5.940)	0	0	3,600
2022/06/23	R186	04/08/2022	8.15	Call	Bond Future	143.4400	0.1434	136.9300	0.1369	(4.538)	0	0	0
2022/06/23	R186	04/08/2022	8.15	Put	Bond Future	2,090.5000	2.0905	2,094.0200	2.0940	0.168	0	0	0
2022/06/23	R186	04/08/2022	9.78	Call	Bond Future	4,064.8800	4.0649	4,053.2200	4.0532	(0.287)	0	0	0
2022/06/23	R186	04/08/2022	9.78	Put	Bond Future	30.5200	0.0305	28.8900	0.0289	(5.341)	0	0	3,600
2022/06/23	R186	04/08/2022			Bond Future	8.6680	107.9525	8.6707	107.9425	0.031	0.0000	0.0000	81,457
2022/06/23	R186	04/08/2022	6.96	Call	Bond Future	0.9100	0.0009	0.7800	0.0008	(14.286)	0	0	3,600
2022/06/23	R186	04/08/2022	6.96	Put	Bond Future	6,592.0500	6.5921	6,601.9500	6.6020	0.150	0	0	0
2022/06/23	R186	04/08/2022	7.96	Put	Bond Future	2,738.8800	2.7389	2,744.9600	2.7450	0.222	0	0	0
2022/06/23	R186	04/08/2022	8.13	Call	Bond Future	132.8800	0.1329	126.6700	0.1267	(4.673)	0	0	0
2022/06/23	R186	04/08/2022	8.13	Put	Bond Future	2,156.0100	2.1560	2,159.8300	2.1598	0.177	0	0	0
2022/06/23	R186	04/08/2022	8.14	Call	Bond Future	138.1200	0.1381	131.7600	0.1318	(4.605)	0	0	0
2022/06/23	R186	04/08/2022	8.14	Put	Bond Future	2,123.2100	2.1232	2,126.8800	2.1269	0.173	0	0	0
2022/06/23	R186	03/11/2022	8.91	Put	Bond Future	1,224.3400	1.2243	1,224.8700	1.2249	0.043	0	0	4,310
2022/06/23	R186	03/11/2022	8.53	Call	Bond Future	763.0300	0.7630	754.5600	0.7546	(1.110)	0	0	0
2022/06/23	R186	03/11/2022	8.53	Put	Bond Future	1,951.3100	1.9513	1,954.1300	1.9541	0.145	0	0	0
2022/06/23	R186	03/11/2022	8.54	Call	Bond Future	776.2600	0.7763	767.7200	0.7677	(1.100)	0	0	0
2022/06/23	R186	03/11/2022	8.54	Put	Bond Future	1,928.9900	1.9290	1,931.7400	1.9317	0.143	0	0	0
2022/06/23	R186	03/11/2022			Bond Future	8.8666	109.5296	8.8698	109.5183	0.036	0.0000	0.0000	11,166
2022/06/23	R186	03/11/2022	8.55	Call	Bond Future	789.6400	0.7896	781.0200	0.7810	(1.092)	0	0	0
2022/06/23	R186	03/11/2022	8.55	Put	Bond Future	1,906.8400	1.9068	1,909.5100	1.9095	0.140	0	0	0
2022/06/23	R186	03/11/2022	8.91	Call	Bond Future	1,376.5100	1.3765	1,365.7500	1.3657	(0.782)	0	0	0
2022/06/23	R186	03/11/2022	8.23	Call	Bond Future	444.7500	0.4448	438.3600	0.4384	(1.437)	0	0	4,310
2022/06/23	R186	03/11/2022	8.23	Put	Bond Future	2,706.3500	2.7063	2,711.2500	2.7113	0.181	0	0	0
2022/06/23	R186	02/02/2023	8.33	Call	Bond Future	678.1700	0.6782	671.6900	0.6717	(0.956)	0	0	0
2022/06/23	R186	02/02/2023	8.33	Put	Bond Future	3,029.6700	3.0297	3,035.6700	3.0357	0.198	0	0	0
2022/06/23	R186	02/02/2023	8.32	Call	Bond Future	668.1900	0.6682	661.7700	0.6618	(0.961)	0	0	0

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2022/06/23	R186	02/02/2023	8.32	Put	Bond Future	3,053.6300	3.0536	3,059.6900	3.0597	0.198	0	0	0
2022/06/23	R186	02/02/2023			Bond Future	9.0326	106.0645	9.0364	106.0520	0.042	0.0000	0.0000	0
2022/06/23	R186	02/02/2023	8.34	Call	Bond Future	687.9700	0.6880	681.4400	0.6814	(0.949)	0	0	0
2022/06/23	R186	02/02/2023	8.34	Put	Bond Future	3,005.5400	3.0055	3,011.4900	3.0115	0.198	0	0	0
2022/06/23	R186	04/05/2023	8.83	Put	Bond Future	2,389.0700	2.3891	2,394.1500	2.3941	0.213	0	0	0
2022/06/23	R186	04/05/2023	8.84	Call	Bond Future	1,433.8000	1.4338	1,424.9600	1.4250	(0.617)	0	0	0
2022/06/23	R186	04/05/2023			Bond Future	9.1409	108.0966	9.1454	108.0828	0.049	0.0000	0.0000	0
2022/06/23	R186	04/05/2023	8.83	Call	Bond Future	1,418.9400	1.4189	1,410.1500	1.4101	(0.619)	0	0	0
2022/06/23	R186	04/05/2023	8.84	Put	Bond Future	2,372.5600	2.3726	2,377.5900	2.3776	0.212	0	0	0
2022/06/23	R186	04/05/2023	8.82	Call	Bond Future	1,404.5500	1.4046	1,395.8100	1.3958	(0.622)	0	0	0
2022/06/23	R186	04/05/2023	8.82	Put	Bond Future	2,406.0700	2.4061	2,411.2000	2.4112	0.213	0	0	0
2022/06/23	R197	04/08/2022			Bond Future	330.4113	330.4113	330.4783	330.4783	0.020	0.0000	0.0000	859
2022/06/23	R197	03/11/2022			Bond Future	335.3187	335.3187	335.3833	335.3833	0.019	0.0000	0.0000	6
2022/06/23	R197	02/02/2023			Bond Future	332.2447	332.2447	332.3075	332.3075	0.019	0.0000	0.0000	0
2022/06/23	R197	04/05/2023			Bond Future	338.6702	338.6702	338.7307	338.7307	0.018	0.0000	0.0000	0
2022/06/23	R202	04/08/2022			Bond Future	250.3901	250.3901	249.7647	249.7647	(0.250)	0.0000	0.0000	6,586
2022/06/23	R202	03/11/2022			Bond Future	254.1090	254.1090	253.4717	253.4717	(0.251)	0.0000	0.0000	0
2022/06/23	R202	02/02/2023			Bond Future	253.7625	253.7625	253.1122	253.1122	(0.256)	0.0000	0.0000	0
2022/06/23	R202	04/05/2023			Bond Future	258.6668	258.6668	258.0013	258.0013	(0.257)	0.0000	0.0000	0
2022/06/23	R209	04/08/2022	10.57	Put	Bond Future	2,752.9700	2.7530	2,649.9800	2.6500	(3.741)	0	0	0
2022/06/23	R209	04/08/2022	10.58	Call	Bond Future	290.1500	0.2902	304.7200	0.3047	5.022	0	0	0
2022/06/23	R209	04/08/2022	10.58	Put	Bond Future	2,709.2100	2.7092	2,606.7400	2.6067	(3.782)	0	0	0
2022/06/23	R209	04/08/2022			Bond Future	11.0296	68.9227	11.0074	69.0398	(0.202)	0.0000	0.0000	23,379
2022/06/23	R209	04/08/2022	10.57	Call	Bond Future	278.7200	0.2787	292.7700	0.2928	5.041	0	0	0
2022/06/23	R209	04/08/2022	10.59	Call	Bond Future	301.9100	0.3019	317.0100	0.3170	5.001	0	0	0
2022/06/23	R209	04/08/2022	10.59	Put	Bond Future	2,665.8500	2.6658	2,563.9100	2.5639	(3.824)	0	0	0
2022/06/23	R209	03/11/2022	12.00	Call	Bond Future	4,699.3500	4.6994	4,786.2200	4.7862	1.849	0	0	0
2022/06/23	R209	03/11/2022	12.00	Put	Bond Future	712.8900	0.7129	681.7200	0.6817	(4.372)	0	0	3,500
2022/06/23	R209	03/11/2022	11.03	Call	Bond Future	1,588.4800	1.5885	1,634.6800	1.6347	2.908	0	0	0
2022/06/23	R209	03/11/2022	11.03	Put	Bond Future	2,411.1000	2.4111	2,339.2600	2.3393	(2.980)	0	0	0
2022/06/23	R209	03/11/2022	10.50	Put	Bond Future	4,246.5900	4.2466	4,150.4300	4.1504	(2.264)	0	0	0
2022/06/23	R209	03/11/2022	9.25	Call	Bond Future	17.4700	0.0175	18.3600	0.0184	5.094	0	0	6,000
2022/06/23	R209	03/11/2022	9.25	Put	Bond Future	11,118.5800	11.1186	11,001.4300	11,0014	(1.054)	0	0	0
2022/06/23	R209	03/11/2022	9.50	Call	Bond Future	39.0500	0.0390	40.9900	0.0410	4.968	0	0	0
2022/06/23	R209	03/11/2022	9.50	Put	Bond Future	9,570.6500	9.5707	9,454.5500	9.4546	(1.213)	0	0	0
2022/06/23	R209	03/11/2022			Bond Future	11.1888	66.7854	11.1659	66.9035	(0.205)	0.0000	0.0000	4,520
2022/06/23	R209	03/11/2022	11.02	Call	Bond Future	1,564.7400	1.5647	1,610.4500	1.6104	2.921	0	0	0
2022/06/23	R209	03/11/2022	11.02	Put	Bond Future	2,439.6400	2.4396	2,367.3100	2.3673	(2.965)	0	0	0
2022/06/23	R209	03/11/2022	11.50	Call	Bond Future	2,911.7500	2.9118	2,980.1200	2.9801	2.348	0	0	0
2022/06/23	R209	03/11/2022	11.50	Put	Bond Future	1,340.7800	1.3408	1,291.1100	1.2911	(3.705)	0	0	0
2022/06/23	R209	03/11/2022	10.50	Call	Bond Future	572.6200	0.5726	594.5000	0.5945	3.821	0	0	0
2022/06/23	R209	03/11/2022	11.00	Call	Bond Future	1,517.6900	1.5177	1,562.4300	1.5624	2.948	0	0	0
2022/06/23	R209	03/11/2022	11.00	Put	Bond Future	2,497.3100	2.4973	2,424.0100	2.4240	(2.935)	0	0	7,000
2022/06/23	R209	03/11/2022	11.01	Call	Bond Future	1,541.0300	1.5410	1,586.2600	1.5863	2.935	0	0	0
2022/06/23	R209	03/11/2022	11.01	Put	Bond Future	2,468.2600	2.4683	2,395.4500	2.3954	(2.950)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	R209	03/11/2022	10.00	Call	Bond Future	159.8500	0.1598	167.2400	0.1672	4.623	0	0	3,500
2022/06/23	R209	03/11/2022	10.00	Put	Bond Future	6,681.1800	6.6812	6,570.5300	6.5705	(1.656)	0	0	6,000
2022/06/23	R209	02/02/2023	10.80	Put	Bond Future	4,029.2700	4.0293	3,946.0200	3.9460	(2.066)	0	0	0
2022/06/23	R209	02/02/2023	10.78	Call	Bond Future	1,234.8300	1.2348	1,270.1700	1.2702	2.862	0	0	0
2022/06/23	R209	02/02/2023	10.79	Call	Bond Future	1,253.7600	1.2538	1,289.4800	1.2895	2.849	0	0	0
2022/06/23	R209	02/02/2023			Bond Future	11.3318	67.9027	11.3081	68.0220	(0.209)	0.0000	0.0000	0
2022/06/23	R209	02/02/2023	10.80	Call	Bond Future	1,273.0500	1.2731	1,309.1500	1.3091	2.836	0	0	0
2022/06/23	R209	02/02/2023	10.78	Put	Bond Future	4,097.8400	4.0978	4,013.8300	4.0138	(2.050)	0	0	0
2022/06/23	R209	02/02/2023	10.79	Put	Bond Future	4,063.3400	4.0633	3,979.7100	3.9797	(2.058)	0	0	0
2022/06/23	R209	04/05/2023	11.09	Call	Bond Future	2,065.9900	2.0660	2,112.9900	2.1130	2.275	0	0	0
2022/06/23	R209	04/05/2023	11.09	Put	Bond Future	3,874.9500	3.8750	3,801.0400	3.8010	(1.907)	0	0	0
2022/06/23	R209	04/05/2023	11.10	Call	Bond Future	2,088.0300	2.0880	2,135.3700	2.1354	2.267	0	0	0
2022/06/23	R209	04/05/2023	11.10	Put	Bond Future	3,845.5600	3.8456	3,771.9900	3.7720	(1.913)	0	0	0
2022/06/23	R209	04/05/2023			Bond Future	11.4483	66.0525	11.4239	66.1734	(0.213)	0.0000	0.0000	0
2022/06/23	R209	04/05/2023	11.11	Call	Bond Future	2,110.1900	2.1102	2,157.8700	2.1579	2.260	0	0	0
2022/06/23	R209	04/05/2023	11.11	Put	Bond Future	3,816.3600	3.8164	3,743.1300	3.7431	(1.919)	0	0	0
2022/06/23	R210	04/08/2022			Bond Future	225.1279	225.1279	225.1852	225.1852	0.025	0.0000	0.0000	1,025
2022/06/23	R210	03/11/2022			Bond Future	225.4976	225.4976	225.5534	225.5534	0.025	0.0000	0.0000	0
2022/06/23	R210	02/02/2023			Bond Future	229.3166	229.3166	229.3713	229.3713	0.024	0.0000	0.0000	0
2022/06/23	R210	04/05/2023			Bond Future	230.6838	230.6838	230.7372	230.7372	0.023	0.0000	0.0000	0
2022/06/23	R213	04/08/2022	9.88	Call	Bond Future	128.7900	0.1288	135.5600	0.1356	5.257	0	0	0
2022/06/23	R213	04/08/2022	9.89	Call	Bond Future	134.5800	0.1346	141.6500	0.1416	5.253	0	0	0
2022/06/23	R213	04/08/2022	9.90	Put	Bond Future	3,181.6700	3.1817	3,079.3300	3.0793	(3.217)	0	0	0
2022/06/23	R213	04/08/2022			Bond Future	10.5150	83.5714	10.4923	83.6811	(0.216)	0.0000	0.0000	29,856
2022/06/23	R213	04/08/2022	9.88	Put	Bond Future	3,271.2300	3.2712	3,168.2900	3.1683	(3.147)	0	0	0
2022/06/23	R213	04/08/2022	9.89	Put	Bond Future	3,226.3200	3.2263	3,123.6800	3.1237	(3.181)	0	0	0
2022/06/23	R213	04/08/2022	9.90	Call	Bond Future	140.5800	0.1406	147.9500	0.1480	5.243	0	0	0
2022/06/23	R213	03/11/2022	10.38	Call	Bond Future	1,133.2200	1.1332	1,168.9500	1.1689	3.153	0	0	0
2022/06/23	R213	03/11/2022	10.38	Put	Bond Future	2,675.0100	2.6750	2,600.2800	2.6003	(2.794)	0	0	0
2022/06/23	R213	03/11/2022	10.39	Call	Bond Future	1,152.1100	1.1521	1,188.2700	1.1883	3.139	0	0	0
2022/06/23	R213	03/11/2022	10.39	Put	Bond Future	2,645.8600	2.6459	2,571.5600	2.5716	(2.808)	0	0	0
2022/06/23	R213	03/11/2022	10.37	Call	Bond Future	1,114.5200	1.1145	1,149.8200	1.1498	3.167	0	0	0
2022/06/23	R213	03/11/2022	10.37	Put	Bond Future	2,704.3900	2.7044	2,629.2300	2.6292	(2.779)	0	0	200
2022/06/23	R213	03/11/2022	9.19	Call	Bond Future	81.6000	0.0816	85.3500	0.0854	4.596	0	0	476
2022/06/23	R213	03/11/2022	9.19	Put	Bond Future	7,607.6600	7.6077	7,500.9500	7.5010	(1.403)	0	0	0
2022/06/23	R213	03/11/2022			Bond Future	10.7047	81.2543	10.6812	81.3648	(0.220)	0.0000	0.0000	0
2022/06/23	R213	03/11/2022	10.40	Call	Bond Future	1,171.1800	1.1712	1,207.7800	1.2078	3.125	0	0	0
2022/06/23	R213	03/11/2022	10.40	Put	Bond Future	2,616.9200	2.6169	2,543.0600	2.5431	(2.822)	0	0	0
2022/06/23	R213	03/11/2022	9.98	Call	Bond Future	527.1900	0.5272	547.0800	0.5471	3.773	0	0	0
2022/06/23	R213	03/11/2022	9.98	Put	Bond Future	4,020.6700	4.0207	3,930.1000	3.9301	(2.253)	0	0	200
2022/06/23	R213	03/11/2022	10.19	Call	Bond Future	808.8000	0.8088	836.5800	0.8366	3.435	0	0	0
2022/06/23	R213	03/11/2022	10.19	Put	Bond Future	3,270.3000	3.2703	3,187.6200	3.1876	(2.528)	0	0	476
2022/06/23	R213	03/11/2022	9.13	Call	Bond Future	69.7800	0.0698	73.0000	0.0730	4.615	0	0	200
2022/06/23	R213	03/11/2022	9.13	Put	Bond Future	7,912.1100	7.9121	7,804.8700	7.8049	(1.355)	0	0	0
2022/06/23	R213	03/11/2022	9.84	Call	Bond Future	382.0700	0.3821	397.4100	0.3974	4.015	0	0	0
2022/06/23	R213	03/11/2022	9.84	Put	Bond Future	4,572.7000	4.5727	4,477.5800	4.4776	(2.080)	0	0	476



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	R213	02/02/2023	10.43	Put	Bond Future	3,453.4900	3.4535	3,378.8700	3.3789	(2.161)	0	0	0
2022/06/23	R213	02/02/2023	12.20	Call	Bond Future	6,399.7100	6.3997	6,487.9800	6.4880	1.379	0	0	0
2022/06/23	R213	02/02/2023	12.20	Put	Bond Future	661.6700	0.6617	638.4300	0.6384	(3.512)	0	0	912
2022/06/23	R213	02/02/2023	10.22	Put	Bond Future	4,100.7300	4.1007	4,019.0500	4.0190	(1.992)	0	0	0
2022/06/23	R213	02/02/2023	10.23	Call	Bond Future	1,038.1800	1.0382	1,068.3400	1.0683	2.905	0	0	0
2022/06/23	R213	02/02/2023	10.35	Call	Bond Future	1,231.7500	1.2317	1,265.9100	1.2659	2.773	0	0	0
2022/06/23	R213	02/02/2023	10.35	Put	Bond Future	3,690.7600	3.6908	3,613.4100	3.6134	(2.096)	0	0	476
2022/06/23	R213	02/02/2023	10.01	Call	Bond Future	735.4600	0.7355	758.7400	0.7587	3.165	0	0	0
2022/06/23	R213	02/02/2023			Bond Future	10.8792	82.6123	10.8548	82.7238	(0.225)	0.0000	0.0000	0
2022/06/23	R213	02/02/2023	10.43	Call	Bond Future	1,372.3600	1.3724	1,409.2500	1.4093	2.688	0	0	912
2022/06/23	R213	02/02/2023	10.22	Call	Bond Future	1,022.9200	1.0229	1,052.7500	1.0528	2.916	0	0	0
2022/06/23	R213	02/02/2023	10.23	Put	Bond Future	4,068.1800	4.0682	3,986.8300	3.9868	(2.000)	0	0	0
2022/06/23	R213	02/02/2023	9.16	Call	Bond Future	175.6200	0.1756	182.3700	0.1824	3.844	0	0	476
2022/06/23	R213	02/02/2023	9.16	Put	Bond Future	8,526.7800	8.5268	8,422.0200	8.4220	(1.229)	0	0	0
2022/06/23	R213	02/02/2023	10.01	Put	Bond Future	4,825.4600	4.8255	4,737.2300	4.7372	(1.828)	0	0	476
2022/06/23	R213	02/02/2023	10.21	Call	Bond Future	1,007.7900	1.0078	1,037.2900	1.0373	2.927	0	0	0
2022/06/23	R213	02/02/2023	10.21	Put	Bond Future	4,133.4500	4.1335	4,051.4400	4.0514	(1.984)	0	0	0
2022/06/23	R213	04/05/2023	10.75	Call	Bond Future	2,143.1600	2.1432	2,189.7300	2.1897	2.173	0	0	0
2022/06/23	R213	04/05/2023	10.75	Put	Bond Future	3,322.8000	3.3228	3,256.6100	3.2566	(1.992)	0	0	0
2022/06/23	R213	04/05/2023			Bond Future	11.0131	80.6449	10.9877	80.7576	(0.230)	0.0000	0.0000	0
2022/06/23	R213	04/05/2023	10.74	Call	Bond Future	2,122.3800	2.1224	2,168.6500	2.1687	2.180	0	0	0
2022/06/23	R213	04/05/2023	10.74	Put	Bond Future	3,347.3100	3.3473	3,280.8200	3.2808	(1.986)	0	0	0
2022/06/23	R213	04/05/2023	10.73	Call	Bond Future	2,101.7100	2.1017	2,147.6800	2.1477	2.187	0	0	0
2022/06/23	R213	04/05/2023	10.73	Put	Bond Future	3,371.9500	3.3719	3,305.1600	3.3052	(1.981)	0	0	0
2022/06/23	R214	04/08/2022	10.98	Put	Bond Future	2,328.6900	2.3287	2,169.6200	2.1696	(6.831)	0	0	0
2022/06/23	R214	04/08/2022	10.99	Call	Bond Future	432.2300	0.4322	476.5800	0.4766	10.261	0	0	0
2022/06/23	R214	04/08/2022			Bond Future	11.3270	65.7706	11.2895	65.9728	(0.331)	0.0000	0.0000	20,860
2022/06/23	R214	04/08/2022	10.97	Call	Bond Future	402.8900	0.4029	444.8100	0.4448	10.405	0	0	0
2022/06/23	R214	04/08/2022	10.97	Put	Bond Future	2,370.6100	2.3706	2,210.3300	2.2103	(6.761)	0	0	0
2022/06/23	R214	04/08/2022	10.98	Call	Bond Future	417.3800	0.4174	460.5100	0.4605	10.334	0	0	0
2022/06/23	R214	04/08/2022	10.99	Put	Bond Future	2,287.1900	2.2872	2,129.3400	2.1293	(6.901)	0	0	0
2022/06/23	R214	03/11/2022	11.34	Call	Bond Future	1,711.3200	1.7113	1,798.9300	1.7989	5.119	0	0	0
2022/06/23	R214	03/11/2022	11.36	Put	Bond Future	2,409.5800	2.4096	2,294.3600	2.2944	(4.782)	0	0	0
2022/06/23	R214	03/11/2022			Bond Future	11.4820	63.4462	11.4433	63.6507	(0.337)	0.0000	0.0000	0
2022/06/23	R214	03/11/2022	11.34	Put	Bond Future	2,466.5400	2.4665	2,349.6500	2.3497	(4.739)	0	0	0
2022/06/23	R214	03/11/2022	11.35	Call	Bond Future	1,736.4200	1.7364	1,824.8700	1.8249	5.094	0	0	0
2022/06/23	R214	03/11/2022	11.35	Put	Bond Future	2,438.0100	2.4380	2,321.9600	2.3220	(4.760)	0	0	0
2022/06/23	R214	03/11/2022	11.36	Call	Bond Future	1,761.5600	1.7616	1,850.8400	1.8508	5.068	0	0	0
2022/06/23	R214	02/02/2023	11.07	Call	Bond Future	1,307.1500	1.3072	1,373.0300	1.3730	5.040	0	0	0
2022/06/23	R214	02/02/2023	11.07	Put	Bond Future	4,280.4000	4.2804	4,139.0000	4.1390	(3.303)	0	0	0
2022/06/23	R214	02/02/2023	11.08	Call	Bond Future	1,326.9700	1.3270	1,393.5300	1.3935	5.016	0	0	0
2022/06/23	R214	02/02/2023	11.08	Put	Bond Future	4,244.7000	4.2447	4,103.9800	4.1040	(3.315)	0	0	0
2022/06/23	R214	02/02/2023			Bond Future	11.6250	64.5069	11.5850	64.7142	(0.344)	0.0000	0.0000	0
2022/06/23	R214	02/02/2023	11.09	Call	Bond Future	1,346.9700	1.3470	1,414.2000	1.4142	4.991	0	0	0
2022/06/23	R214	02/02/2023	11.09	Put	Bond Future	4,209.2400	4.2092	4,069.1900	4.0692	(3.327)	0	0	0
2022/06/23	R214	04/05/2023	11.36	Call	Bond Future	2,137.1000	2.1371	2,222.2000	2.2222	3.982	0	0	0
2022/06/23	R214	04/05/2023	11.36	Put	Bond Future	4,102.6100	4.1026	3,977.1500	3.9771	(3.058)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/23	R214	04/05/2023	11.37	Call	Bond Future	2,159.6800	2.1597	2,245.3700	2.2454	3.968	0	0	0
2022/06/23	R214	04/05/2023	11.37	Put	Bond Future	4,071.8000	4.0718	3,946.9300	3.9469	(3.067)	0	0	0
2022/06/23	R214	04/05/2023			Bond Future	11.7370	62.4473	11.6958	62.6579	(0.352)	0.0000	0.0000	0
2022/06/23	R214	04/05/2023	11.38	Call	Bond Future	2,182.3800	2.1824	2,268.6600	2.2687	3.953	0	0	0
2022/06/23	R214	04/05/2023	11.38	Put	Bond Future	4,041.1800	4.0412	3,916.9000	3.9169	(3.075)	0	0	0
2022/06/23	R248	04/08/2022	10.20	Call	Bond Future	11.1700	0.0112	13.2400	0.0132	18.532	0	0	1,700
2022/06/23	R248	04/08/2022	10.99	Call	Bond Future	647.9500	0.6480	720.7000	0.7207	11.228	0	0	0
2022/06/23	R248	04/08/2022	10.99	Put	Bond Future	2,772.4200	2.7724	2,555.5600	2.5556	(7.822)	0	0	0
2022/06/23	R248	04/08/2022	10.40	Put	Bond Future	6,548.5900	6.5486	6,265.9900	6.2660	(4.315)	0	0	0
2022/06/23	R248	04/08/2022	10.98	Call	Bond Future	626.4300	0.6264	697.3400	0.6973	11.320	0	0	0
2022/06/23	R248	04/08/2022	10.98	Put	Bond Future	2,821.9100	2.8219	2,603.2100	2.6032	(7.750)	0	0	0
2022/06/23	R248	04/08/2022			Bond Future	11.2964	82.6808	11.2538	82.9704	(0.377)	0.0000	0.0000	200,538
2022/06/23	R248	04/08/2022	9.70	Call	Bond Future	0.2900	0.0003	0.3500	0.0004	20.690	0	0	0
2022/06/23	R248	04/08/2022	9.70	Put	Bond Future	12,261.0200	12.2610	11,971.4700	11.9715	(2.362)	0	0	0
2022/06/23	R248	04/08/2022	10.20	Put	Bond Future	8,097.6200	8.0976	7,810.0800	7.8101	(3.551)	0	0	0
2022/06/23	R248	04/08/2022	10.30	Call	Bond Future	21.6200	0.0216	25.4800	0.0255	17.854	0	0	1,200
2022/06/23	R248	04/08/2022	10.30	Put	Bond Future	7,312.1900	7.3122	7,026.4400	7.0264	(3.908)	0	0	0
2022/06/23	R248	04/08/2022	11.00	Call	Bond Future	669.9400	0.6699	744.5500	0.7445	11.137	0	0	1,200
2022/06/23	R248	04/08/2022	11.00	Put	Bond Future	2,723.5000	2.7235	2,508.5000	2.5085	(7.894)	0	0	50
2022/06/23	R248	04/08/2022	10.40	Call	Bond Future	41.4900	0.0415	48.5000	0.0485	16.896	0	0	0
2022/06/23	R248	04/08/2022	10.90	Call	Bond Future	470.6800	0.4707	527.5500	0.5276	12.083	0	0	1,700
2022/06/23	R248	04/08/2022	10.90	Put	Bond Future	3,238.1900	3.2382	3,005.4500	3.0055	(7.187)	0	0	0
2022/06/23	R248	03/11/2022	11.31	Put	Bond Future	3,072.2300	3.0722	2,906.6200	2.9066	(5.391)	0	0	0
2022/06/23	R248	03/11/2022	11.32	Call	Bond Future	2,167.4300	2.1674	2,295.9800	2.2960	5.931	0	0	0
2022/06/23	R248	03/11/2022	11.30	Put	Bond Future	3,108.6600	3.1087	2,941.8300	2.9418	(5.367)	0	0	0
2022/06/23	R248	03/11/2022			Bond Future	11.4501	79.4662	11.4059	79.7591	(0.385)	0.0000	0.0000	0
2022/06/23	R248	03/11/2022	11.31	Call	Bond Future	2,135.8200	2.1358	2,263.1600	2.2632	5.962	0	0	0
2022/06/23	R248	03/11/2022	11.32	Put	Bond Future	3,036.3400	3.0363	2,871.9400	2.8719	(5.414)	0	0	0
2022/06/23	R248	03/11/2022	11.30	Call	Bond Future	2,104.6500	2.1047	2,230.7700	2.2308	5.992	0	0	0
2022/06/23	R248	02/02/2023	11.08	Call	Bond Future	1,718.6200	1.7186	1,817.8700	1.8179	5.775	0	0	0
2022/06/23	R248	02/02/2023	11.08	Put	Bond Future	5,160.1700	5.1602	4,962.3700	4.9624	(3.833)	0	0	0
2022/06/23	R248	02/02/2023			Bond Future	11.5918	80.7949	11.5461	81.0919	(0.395)	0.0000	0.0000	0
2022/06/23	R248	02/02/2023	11.07	Call	Bond Future	1,693.0300	1.6930	1,791.2800	1.7913	5.803	0	0	0
2022/06/23	R248	02/02/2023	11.07	Put	Bond Future	5,204.4800	5.2045	5,005.6800	5.0057	(3.820)	0	0	0
2022/06/23	R248	02/02/2023	11.06	Call	Bond Future	1,667.6500	1.6676	1,764.9000	1.7649	5.832	0	0	0
2022/06/23	R248	02/02/2023	11.06	Put	Bond Future	5,249.1200	5.2491	5,049.3200	5.0493	(3.806)	0	0	0
2022/06/23	R248	04/05/2023	11.35	Call	Bond Future	2,722.5500	2.7225	2,847.5300	2.8475	4.591	0	0	0
2022/06/23	R248	04/05/2023	11.35	Put	Bond Future	5,024.6300	5.0246	4,847.7000	4.8477	(3.521)	0	0	0
2022/06/23	R248	04/05/2023			Bond Future	11.7025	77.9072	11.6552	78.2091	(0.404)	0.0000	0.0000	0
2022/06/23	R248	04/05/2023	11.34	Call	Bond Future	2,694.2600	2.6943	2,818.3900	2.8184	4.607	0	0	0
2022/06/23	R248	04/05/2023	11.34	Put	Bond Future	5,063.4300	5.0634	4,885.6500	4.8856	(3.511)	0	0	0
2022/06/23	R248	04/05/2023	11.33	Call	Bond Future	2,665.8400	2.6658	2,789.1200	2.7891	4.624	0	0	0
2022/06/23	R248	04/05/2023	11.33	Put	Bond Future	5,102.1900	5.1022	4,923.5600	4.9236	(3.501)	0	0	0

**Total**

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