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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/06/2022 TO 28/06/2022

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
2022/06/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	2025	04/08/2022		Bond Future	162.4988	162.4988	162.5386	162.5386	0.024	0.0000	0.0000	7,558
2022/06/28	2025	03/11/2022		Bond Future	164.9079	164.9079	164.9466	164.9466	0.023	0.0000	0.0000	0
2022/06/28	2025	02/02/2023		Bond Future	166.0089	166.0089	166.0467	166.0467	0.023	0.0000	0.0000	0
2022/06/28	2025	04/05/2023		Bond Future	169.2113	169.2113	169.2481	169.2481	0.022	0.0000	0.0000	0
2022/06/28	2029	04/08/2022		Bond Future	119.8755	119.8755	119.9081	119.9081	0.027	0.0000	0.0000	2,682
2022/06/28	2029	03/11/2022		Bond Future	120.4039	120.4039	120.4357	120.4357	0.026	0.0000	0.0000	0
2022/06/28	2029	02/02/2023		Bond Future	122.4393	122.4393	122.4707	122.4707	0.026	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/28	2029	04/05/2023			Bond Future	123.5139	123.5139	123.5445	123.5445	0.025	0.0000	0.0000	0
2022/06/28	2030	04/08/2022	9.56	Call	Bond Future	34.3500	0.0344	17.4500	0.0175	(49.199)	0	0	0
2022/06/28	2030	04/08/2022	9.56	Put	Bond Future	4,190.3000	4.1903	4,686.6700	4.6867	11.846	0	0	0
2022/06/28	2030	04/08/2022	10.95	Call	Bond Future	2,684.8900	2.6849	2,261.9100	2.2619	(15.754)	0	0	0
2022/06/28	2030	04/08/2022	10.95	Put	Bond Future	242.5500	0.2425	332.8400	0.3328	37.225	0	0	800
2022/06/28	2030	04/08/2022			Bond Future	10.4200	87.8594	10.5298	87.3461	1.054	0.0000	0.0000	89,568
2022/06/28	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/06/28	2030	04/08/2022	8.30	Put	Bond Future	10,707.8100	10.7078	11,221.0800	11.2211	4.793	0	0	0
2022/06/28	2030	04/08/2022	9.05	Call	Bond Future	1.2400	0.0012	0.4600	0.0005	(62.903)	0	0	800
2022/06/28	2030	04/08/2022	9.05	Put	Bond Future	6,740.5500	6.7405	7,253.0400	7.2530	7.603	0	0	0
2022/06/28	2030	04/08/2022	9.54	Call	Bond Future	30.6900	0.0307	15.4100	0.0154	(49.788)	0	0	0
2022/06/28	2030	04/08/2022	9.54	Put	Bond Future	4,286.2500	4.2863	4,784.2400	4.7842	11.618	0	0	0
2022/06/28	2030	04/08/2022	9.55	Call	Bond Future	32.4700	0.0325	16.3900	0.0164	(49.523)	0	0	0
2022/06/28	2030	04/08/2022	9.55	Put	Bond Future	4,238.2100	4.2382	4,735.4000	4.7354	11.731	0	0	0
2022/06/28	2030	03/11/2022	10.10	Call	Bond Future	781.9200	0.7819	632.6000	0.6326	(19.097)	0	0	0
2022/06/28	2030	03/11/2022	10.10	Put	Bond Future	3,197.4600	3.1975	3,569.7700	3.5698	11.644	0	0	0
2022/06/28	2030	03/11/2022	10.20	Put	Bond Future	2,881.3700	2.8814	3,233.2800	3.2333	12.213	0	0	0
2022/06/28	2030	03/11/2022	9.70	Call	Bond Future	341.4500	0.3415	262.3200	0.2623	(23.175)	0	0	500
2022/06/28	2030	03/11/2022	9.70	Put	Bond Future	4,662.0900	4.6621	5,104.5900	5.1046	9.491	0	0	0
2022/06/28	2030	03/11/2022			Bond Future	10.6230	89.1415	10.7384	88.6199	1.086	0.0000	0.0000	19,571
2022/06/28	2030	03/11/2022	10.20	Call	Bond Future	934.2100	0.9342	764.4900	0.7645	(18.167)	0	0	500
2022/06/28	2030	03/11/2022	11.57	Call	Bond Future	4,694.1700	4.6942	4,272.6500	4.2726	(8.980)	0	0	0
2022/06/28	2030	03/11/2022	11.57	Put	Bond Future	528.1000	0.5281	628.2100	0.6282	18.957	0	0	500
2022/06/28	2030	03/11/2022	10.08	Call	Bond Future	753.5300	0.7535	608.2000	0.6082	(19.287)	0	0	0
2022/06/28	2030	03/11/2022	10.08	Put	Bond Future	3,263.1200	3.2631	3,639.4200	3.6394	11.532	0	0	0
2022/06/28	2030	03/11/2022	10.09	Call	Bond Future	767.5500	0.7675	620.2300	0.6202	(19.194)	0	0	0
2022/06/28	2030	03/11/2022	10.09	Put	Bond Future	3,230.1000	3.2301	3,604.4100	3.6044	11.588	0	0	0
2022/06/28	2030	02/02/2023	11.16	Put	Bond Future	1,617.0400	1.6170	1,824.7500	1.8247	12.845	0	0	400
2022/06/28	2030	02/02/2023	9.99	Call	Bond Future	803.1200	0.8031	670.7800	0.6708	(16.478)	0	0	0
2022/06/28	2030	02/02/2023	10.00	Call	Bond Future	815.5300	0.8155	681.6800	0.6817	(16.413)	0	0	0
2022/06/28	2030	02/02/2023	10.01	Put	Bond Future	4,430.2900	4.4303	4,826.1200	4.8261	8.935	0	0	0
2022/06/28	2030	02/02/2023	9.80	Call	Bond Future	592.4700	0.5925	487.2900	0.4873	(17.753)	0	0	0
2022/06/28	2030	02/02/2023	9.94	Put	Bond Future	4,670.0800	4.6701	5,076.3400	5.0763	8.699	0	0	102
2022/06/28	2030	02/02/2023	9.20	Call	Bond Future	223.6000	0.2236	176.7200	0.1767	(20.966)	0	0	0
2022/06/28	2030	02/02/2023	9.20	Put	Bond Future	7,670.1700	7.6702	8,154.4800	8.1545	6.314	0	0	0
2022/06/28	2030	02/02/2023	9.66	Call	Bond Future	475.1600	0.4752	386.9400	0.3869	(18.566)	0	0	0
2022/06/28	2030	02/02/2023	9.66	Put	Bond Future	5,713.8200	5.7138	6,156.7900	6.1568	7.753	0	0	102
2022/06/28	2030	02/02/2023	8.81	Put	Bond Future	9,479.9500	9.4800	9,986.0700	9.9861	5.339	0	0	0
2022/06/28	2030	02/02/2023	9.04	Call	Bond Future	167.8700	0.1679	131.2600	0.1313	(21.809)	0	0	0
2022/06/28	2030	02/02/2023	9.04	Put	Bond Future	8,398.0700	8.3981	8,892.6500	8.8926	5.889	0	0	0
2022/06/28	2030	02/02/2023	9.08	Put	Bond Future	8,214.0800	8.2141	8,706.2700	8.7063	5.992	0	0	0
2022/06/28	2030	02/02/2023			Bond Future	10.8098	86.6229	10.9313	86.0917	1.124	0.0000	0.0000	0
2022/06/28	2030	02/02/2023	11.12	Call	Bond Future	3,027.1400	3.0271	2,709.7200	2.7097	(10.486)	0	0	0
2022/06/28	2030	02/02/2023	11.12	Put	Bond Future	1,679.0000	1.6790	1,892.7700	1.8928	12.732	0	0	0
2022/06/28	2030	02/02/2023	11.16	Call	Bond Future	3,137.0500	3.1370	2,813.5700	2.8136	(10.312)	0	0	0
2022/06/28	2030	02/02/2023	9.99	Put	Bond Future	4,498.0500	4.4981	4,896.9000	4.8969	8.867	0	0	0
2022/06/28	2030	02/02/2023	10.00	Put	Bond Future	4,464.2000	4.4642	4,861.5400	4.8615	8.901	0	0	0

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2022/06/28	2030	02/02/2023	10.01	Call	Bond Future	827.8600		0.8279	692.5000	0.6925	(16.351)	0	0	0
2022/06/28	2030	02/02/2023	9.80	Put	Bond Future	5,172.1700		5.1722	5,598.1800	5.5982	8.237	0	0	0
2022/06/28	2030	02/02/2023	9.83	Call	Bond Future	622.8800		0.6229	513.6000	0.5136	(17.544)	0	0	400
2022/06/28	2030	02/02/2023	9.83	Put	Bond Future	5,062.1500		5.0621	5,484.0600	5.4841	8.335	0	0	0
2022/06/28	2030	02/02/2023	9.94	Call	Bond Future	743.3700		0.7434	618.4400	0.6184	(16.806)	0	0	0
2022/06/28	2030	02/02/2023	9.79	Call	Bond Future	582.5100		0.5825	478.6800	0.4787	(17.825)	0	0	0
2022/06/28	2030	02/02/2023	9.79	Put	Bond Future	5,209.0800		5.2091	5,636.4400	5.6364	8.204	0	0	0
2022/06/28	2030	02/02/2023	8.81	Call	Bond Future	108.8300		0.1088	83.7600	0.0838	(23.036)	0	0	102
2022/06/28	2030	02/02/2023	9.08	Call	Bond Future	180.5600		0.1806	141.5600	0.1416	(21.599)	0	0	400
2022/06/28	2030	04/05/2023	10.53	Call	Bond Future	1,769.2200		1.7692	1,556.7400	1.5567	(12.010)	0	0	0
2022/06/28	2030	04/05/2023	10.53	Put	Bond Future	3,644.9800		3.6450	3,974.7700	3.9748	9.048	0	0	0
2022/06/28	2030	04/05/2023	11.34	Call	Bond Future	3,584.7000		3.5847	3,259.8600	3.2599	(9.062)	0	0	0
2022/06/28	2030	04/05/2023	11.34	Put	Bond Future	2,008.5500		2.0085	2,225.9800	2.2260	10.825	0	0	150
2022/06/28	2030	04/05/2023	10.00	Call	Bond Future	960.7400		0.9607	822.1000	0.8221	(14.431)	0	0	1,080
2022/06/28	2030	04/05/2023	10.00	Put	Bond Future	5,191.8100		5.1918	5,595.4400	5.5954	7.774	0	0	0
2022/06/28	2030	04/05/2023	10.42	Call	Bond Future	1,577.1600		1.5772	1,380.4600	1.3805	(12.472)	0	0	500
2022/06/28	2030	04/05/2023	10.42	Put	Bond Future	3,935.3400		3.9353	4,280.9100	4.2809	8.781	0	0	0
2022/06/28	2030	04/05/2023	10.52	Call	Bond Future	1,751.4000		1.7514	1,540.3500	1.5403	(12.050)	0	0	0
2022/06/28	2030	04/05/2023	10.52	Put	Bond Future	3,670.8800		3.6709	4,002.1000	4.0021	9.023	0	0	0
2022/06/28	2030	04/05/2023	9.58	Put	Bond Future	6,698.6200		6.6986	7,151.1500	7.1512	6.756	0	0	0
2022/06/28	2030	04/05/2023	9.67	Call	Bond Future	614.2400		0.6142	515.4100	0.5154	(16.090)	0	0	500
2022/06/28	2030	04/05/2023	9.67	Put	Bond Future	6,351.9700		6.3520	6,795.4100	6.7954	6.981	0	0	0
2022/06/28	2030	04/05/2023	9.78	Call	Bond Future	711.5400		0.7115	600.6300	0.6006	(15.587)	0	0	400
2022/06/28	2030	04/05/2023	9.78	Put	Bond Future	5,943.5700		5.9436	6,374.9300	6.3749	7.258	0	0	0
2022/06/28	2030	04/05/2023	9.03	Call	Bond Future	241.7800		0.2418	195.9400	0.1959	(18.959)	0	0	400
2022/06/28	2030	04/05/2023	9.03	Put	Bond Future	8,992.5000		8.9925	9,488.9300	9.4889	5.520	0	0	0
2022/06/28	2030	04/05/2023			Bond Future	10.9651		88.2822	11.0931	87.7399	1.167	0.0000	0.0000	0
2022/06/28	2030	04/05/2023	11.62	Call	Bond Future	4,368.4500		4.3685	4,010.4500	4.0105	(8.195)	0	0	0
2022/06/28	2030	04/05/2023	11.62	Put	Bond Future	1,639.0300		1.6390	1,823.3000	1.8233	11.243	0	0	400
2022/06/28	2030	04/05/2023	12.04	Call	Bond Future	5,636.1400		5.6361	5,236.2400	5.2362	(7.095)	0	0	0
2022/06/28	2030	04/05/2023	12.04	Put	Bond Future	1,214.0000		1.2140	1,356.3700	1.3564	11.727	0	0	1,080
2022/06/28	2030	04/05/2023	12.50	Call	Bond Future	7,106.6100		7.1066	6,670.9300	6.6709	(6.131)	0	0	0
2022/06/28	2030	04/05/2023	12.50	Put	Bond Future	880.3900		0.8804	986.9800	0.9870	12.107	0	0	500
2022/06/28	2030	04/05/2023	10.54	Call	Bond Future	1,787.1400		1.7871	1,573.2300	1.5732	(11.969)	0	0	0
2022/06/28	2030	04/05/2023	10.54	Put	Bond Future	3,619.2100		3.6192	3,947.5700	3.9476	9.073	0	0	0
2022/06/28	2030	04/05/2023	9.58	Call	Bond Future	544.5100		0.5445	454.7700	0.4548	(16.481)	0	0	150
2022/06/28	2032	04/08/2022	8.97	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	800
2022/06/28	2032	04/08/2022	8.97	Put	Bond Future	10,846.5900		10.8466	11,368.2400	11.3682	4.809	0	0	0
2022/06/28	2032	04/08/2022	9.40	Call	Bond Future	0.3700		0.0004	0.1300	0.0001	(64.865)	0	0	0
2022/06/28	2032	04/08/2022	9.40	Put	Bond Future	8,240.5700		8.2406	8,761.9900	8.7620	6.327	0	0	0
2022/06/28	2032	04/08/2022	9.72	Call	Bond Future	3.9700		0.0040	1.6900	0.0017	(57.431)	0	0	800
2022/06/28	2032	04/08/2022	9.72	Put	Bond Future	6,365.1000		6.3651	6,884.4800	6.8845	8.160	0	0	0
2022/06/28	2032	04/08/2022	10.21	Put	Bond Future	3,675.0100		3.6750	4,156.9700	4.1570	13.115	0	0	0
2022/06/28	2032	04/08/2022	10.22	Call	Bond Future	99.8000		0.0998	58.3600	0.0584	(41.523)	0	0	0
2022/06/28	2032	04/08/2022	9.80	Call	Bond Future	7.2000		0.0072	3.2300	0.0032	(55.139)	0	0	900
2022/06/28	2032	04/08/2022	10.20	Put	Bond Future	3,725.8900		3.7259	4,209.5500	4.2095	12.981	0	0	0
2022/06/28	2032	04/08/2022			Bond Future	10.8719		87.5290	10.9715	87.0073	0.916	0.0000	0.0000	93,373

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2022/06/28	2032	04/08/2022	11.89	Call	Bond Future	5,197.3900	5.1974	4,699.1500	4.6992	(9.586)	0	0	0
2022/06/28	2032	04/08/2022	11.89	Put	Bond Future	61.2800	0.0613	84.7000	0.0847	38.218	0	0	0
2022/06/28	2032	04/08/2022	10.70	Call	Bond Future	686.1400	0.6861	497.2600	0.4973	(27.528)	0	0	0
2022/06/28	2032	04/08/2022	10.70	Put	Bond Future	1,597.0700	1.5971	1,929.8500	1.9299	20.837	0	0	7,500
2022/06/28	2032	04/08/2022	11.00	Call	Bond Future	1,477.0400	1.4770	1,167.8000	1.1678	(20.936)	0	0	0
2022/06/28	2032	04/08/2022	11.00	Put	Bond Future	806.8100	0.8068	1,019.2300	1.0192	26.328	0	0	7,500
2022/06/28	2032	04/08/2022	11.60	Call	Bond Future	3,872.9700	3.8730	3,405.7400	3.4057	(12.064)	0	0	0
2022/06/28	2032	04/08/2022	11.60	Put	Bond Future	156.1100	0.1561	210.5400	0.2105	34.866	0	0	800
2022/06/28	2032	04/08/2022	10.21	Call	Bond Future	94.9100	0.0949	55.2100	0.0552	(41.829)	0	0	0
2022/06/28	2032	04/08/2022	10.22	Put	Bond Future	3,624.3300	3.6243	4,104.5500	4.1045	13.250	0	0	0
2022/06/28	2032	04/08/2022	10.50	Call	Bond Future	352.1700	0.3522	236.9600	0.2370	(32.714)	0	0	900
2022/06/28	2032	04/08/2022	10.50	Put	Bond Future	2,339.3800	2.3394	2,745.8300	2.7458	17.374	0	0	0
2022/06/28	2032	04/08/2022	9.80	Put	Bond Future	5,906.4300	5.9064	6,424.1200	6.4241	8.765	0	0	0
2022/06/28	2032	04/08/2022	10.10	Call	Bond Future	52.4800	0.0525	28.7000	0.0287	(45.313)	0	0	0
2022/06/28	2032	04/08/2022	10.10	Put	Bond Future	4,246.9800	4.2470	4,744.8600	4.7449	11.723	0	0	0
2022/06/28	2032	04/08/2022	10.20	Call	Bond Future	90.1700	0.0902	52.1700	0.0522	(42.143)	0	0	0
2022/06/28	2032	03/11/2022	10.56	Put	Bond Future	3,511.8800	3.5119	3,888.7500	3.8888	10.731	0	0	180
2022/06/28	2032	03/11/2022	10.16	Call	Bond Future	334.9300	0.3349	259.1000	0.2591	(22.641)	0	0	0
2022/06/28	2032	03/11/2022	10.16	Put	Bond Future	5,158.7400	5.1587	5,613.0500	5.6130	8.807	0	0	180
2022/06/28	2032	03/11/2022	9.46	Put	Bond Future	8,839.7700	8.8398	9,355.4200	9.3554	5.833	0	0	0
2022/06/28	2032	03/11/2022	9.92	Call	Bond Future	172.4000	0.1724	128.3100	0.1283	(25.574)	0	0	750
2022/06/28	2032	03/11/2022	9.92	Put	Bond Future	6,330.6800	6.3307	6,816.7300	6.8167	7.678	0	0	0
2022/06/28	2032	03/11/2022	10.11	Put	Bond Future	5,391.0100	5.3910	5,853.2300	5.8532	8.574	0	0	454
2022/06/28	2032	03/11/2022	9.31	Put	Bond Future	9,702.2100	9.7022	10,222.7600	10,2228	5.365	0	0	0
2022/06/28	2032	03/11/2022	9.36	Call	Bond Future	36.0600	0.0361	25.0300	0.0250	(30.588)	0	0	454
2022/06/28	2032	03/11/2022	9.36	Put	Bond Future	9,412.7200	9.4127	9,931.8300	9.9318	5.515	0	0	0
2022/06/28	2032	03/11/2022			Bond Future	11.0692	84.6547	11.1733	84.1245	0.941	0.0000	0.0000	79,346
2022/06/28	2032	03/11/2022	11.55	Call	Bond Future	3,481.3400	3.4813	3,117.2300	3.1172	(10.459)	0	0	0
2022/06/28	2032	03/11/2022	11.55	Put	Bond Future	1,071.0700	1.0711	1,237.1000	1.2371	15.501	0	0	500
2022/06/28	2032	03/11/2022	12.30	Call	Bond Future	6,394.5400	6.3945	5,935.9200	5.9359	(7.172)	0	0	0
2022/06/28	2032	03/11/2022	12.30	Put	Bond Future	406.9700	0.4070	478.4900	0.4785	17.574	0	0	750
2022/06/28	2032	03/11/2022	10.56	Call	Bond Future	854.6000	0.8546	701.3300	0.7013	(17.935)	0	0	0
2022/06/28	2032	03/11/2022	10.66	Call	Bond Future	1,033.7600	1.0338	858.5200	0.8585	(16.952)	0	0	0
2022/06/28	2032	03/11/2022	10.66	Put	Bond Future	3,160.4000	3.1604	3,515.3000	3.5153	11.230	0	0	0
2022/06/28	2032	03/11/2022	10.67	Call	Bond Future	1,052.7200	1.0527	875.2600	0.8753	(16.857)	0	0	750
2022/06/28	2032	03/11/2022	10.67	Put	Bond Future	3,126.5400	3.1265	3,479.2200	3.4792	11.280	0	0	0
2022/06/28	2032	03/11/2022	10.21	Call	Bond Future	382.9400	0.3829	298.7500	0.2988	(21.985)	0	0	500
2022/06/28	2032	03/11/2022	10.21	Put	Bond Future	4,932.0300	4.9320	5,377.9800	5.3780	9.042	0	0	0
2022/06/28	2032	03/11/2022	10.49	Call	Bond Future	741.4000	0.7414	603.0400	0.6030	(18.662)	0	0	0
2022/06/28	2032	03/11/2022	10.49	Put	Bond Future	3,772.7100	3.7727	4,164.4900	4.1645	10.385	0	0	454
2022/06/28	2032	03/11/2022	9.46	Call	Bond Future	48.7900	0.0488	34.3000	0.0343	(29.699)	0	0	500
2022/06/28	2032	03/11/2022	10.11	Call	Bond Future	291.3600	0.2914	223.4400	0.2234	(23.311)	0	0	0
2022/06/28	2032	03/11/2022	9.31	Call	Bond Future	30.8800	0.0309	21.2900	0.0213	(31.056)	0	0	180
2022/06/28	2032	02/02/2023	11.69	Call	Bond Future	3,863.7400	3.8637	3,519.4100	3.5194	(8.912)	0	0	0
2022/06/28	2032	02/02/2023	11.69	Put	Bond Future	1,705.0700	1.7051	1,900.5500	1.9006	11.465	0	0	0
2022/06/28	2032	02/02/2023	10.40	Call	Bond Future	837.2700	0.8373	707.8700	0.7079	(15.455)	0	0	0
2022/06/28	2032	02/02/2023	10.40	Put	Bond Future	5,202.1800	5.2022	5,612.5900	5.6126	7.889	0	0	0
2022/06/28	2032	02/02/2023	10.50	Call	Bond Future	985.5400	0.9855	839.9200	0.8399	(14.776)	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
2022/06/28	2032	02/02/2023	10.50	Put	Bond Future	4,820.3700	4.8204	5,214.5600	5.2146	8.178	0	0	454
2022/06/28	2032	02/02/2023	10.67	Call	Bond Future	1,267.5200	1.2675	1,093.4200	1.0934	(13.735)	0	0	750
2022/06/28	2032	02/02/2023	10.67	Put	Bond Future	4,210.9200	4.2109	4,576.6300	4.5766	8.685	0	0	0
2022/06/28	2032	02/02/2023	10.22	Call	Bond Future	608.6100	0.6086	506.6000	0.5066	(16.761)	0	0	500
2022/06/28	2032	02/02/2023	10.22	Put	Bond Future	5,938.4300	5.9384	6,376.2300	6.3762	7.372	0	0	0
2022/06/28	2032	02/02/2023	9.47	Call	Bond Future	137.2200	0.1372	107.3500	0.1073	(21.768)	0	0	500
2022/06/28	2032	02/02/2023	9.47	Put	Bond Future	9,641.4300	9.6414	10,151.3700	10.1514	5.289	0	0	0
2022/06/28	2032	02/02/2023	9.92	Call	Bond Future	338.7300	0.3387	274.3800	0.2744	(18.997)	0	0	750
2022/06/28	2032	02/02/2023	9.92	Put	Bond Future	7,308.0800	7.3081	7,783.5400	7.7835	6.506	0	0	0
2022/06/28	2032	02/02/2023			Bond Future	11.2483	86.0685	11.3573	85.5287	0.969	0.0000	0.0000	0
2022/06/28	2032	02/02/2023	11.84	Call	Bond Future	4,363.1700	4.3632	3,998.2500	3.9982	(8.364)	0	0	0
2022/06/28	2032	02/02/2023	11.84	Put	Bond Future	1,488.4400	1.4884	1,663.3300	1.6633	11.750	0	0	500
2022/06/28	2032	02/02/2023	12.75	Call	Bond Future	7,703.1700	7.7032	7,248.8400	7.2488	(5.898)	0	0	0
2022/06/28	2032	02/02/2023	12.75	Put	Bond Future	661.2900	0.6613	746.7700	0.7468	12.926	0	0	750
2022/06/28	2032	02/02/2023	10.38	Call	Bond Future	809.5800	0.8096	683.3400	0.6833	(15.593)	0	0	0
2022/06/28	2032	02/02/2023	10.38	Put	Bond Future	5,281.0100	5.2810	5,694.5800	5.6946	7.831	0	0	0
2022/06/28	2032	02/02/2023	10.39	Call	Bond Future	823.4500	0.8234	695.6300	0.6956	(15.522)	0	0	0
2022/06/28	2032	02/02/2023	10.39	Put	Bond Future	5,241.6000	5.2416	5,653.5900	5.6536	7.860	0	0	0
2022/06/28	2032	02/02/2023	10.16	Call	Bond Future	542.8600	0.5429	449.3600	0.4494	(17.224)	0	0	0
2022/06/28	2032	02/02/2023	10.16	Put	Bond Future	6,197.4300	6.1974	6,643.7400	6.6437	7.202	0	0	454
2022/06/28	2032	02/02/2023	9.31	Call	Bond Future	95.9500	0.0960	74.0900	0.0741	(22.783)	0	0	454
2022/06/28	2032	02/02/2023	9.31	Put	Bond Future	10,523.9100	10.5239	11,041.8600	11.0419	4.922	0	0	0
2022/06/28	2032	04/05/2023	10.89	Call	Bond Future	1,783.7100	1.7837	1,578.4500	1.5784	(11.507)	0	0	0
2022/06/28	2032	04/05/2023	10.89	Put	Bond Future	4,287.4300	4.2874	4,633.1900	4.6332	8.065	0	0	0
2022/06/28	2032	04/05/2023			Bond Future	11.3961	83.5557	11.5102	83.0046	1.001	0.0000	0.0000	0
2022/06/28	2032	04/05/2023	10.87	Call	Bond Future	1,744.4600	1.7445	1,542.2400	1.5422	(11.592)	0	0	0
2022/06/28	2032	04/05/2023	10.87	Put	Bond Future	4,349.1600	4.3492	4,697.9600	4.6980	8.020	0	0	0
2022/06/28	2032	04/05/2023	10.88	Call	Bond Future	1,763.8700	1.7639	1,560.1400	1.5601	(11.550)	0	0	0
2022/06/28	2032	04/05/2023	10.88	Put	Bond Future	4,318.0600	4.3181	4,665.3500	4.6654	8.043	0	0	0
2022/06/28	2033	04/08/2022			Bond Future	115.0510	115.0510	114.6556	114.6556	(0.344)	0.0000	0.0000	7,788
2022/06/28	2033	03/11/2022			Bond Future	115.4237	115.4237	115.0212	115.0212	(0.349)	0.0000	0.0000	0
2022/06/28	2033	02/02/2023			Bond Future	117.3747	117.3747	116.9645	116.9645	(0.350)	0.0000	0.0000	0
2022/06/28	2033	04/05/2023			Bond Future	118.2663	118.2663	117.8468	117.8468	(0.355)	0.0000	0.0000	0
2022/06/28	2037	04/08/2022	10.89	Call	Bond Future	243.7200	0.2437	166.4700	0.1665	(31.696)	0	0	0
2022/06/28	2037	04/08/2022	10.89	Put	Bond Future	3,328.2300	3.3282	3,748.3800	3.7484	12.624	0	0	0
2022/06/28	2037	04/08/2022	10.90	Call	Bond Future	254.6100	0.2546	174.6400	0.1746	(31.409)	0	0	0
2022/06/28	2037	04/08/2022	11.95	Call	Bond Future	3,505.4100	3.5054	3,088.2100	3.0882	(11.902)	0	0	0
2022/06/28	2037	04/08/2022	11.95	Put	Bond Future	317.4800	0.3175	397.6800	0.3977	25.261	0	0	1,050
2022/06/28	2037	04/08/2022	10.91	Put	Bond Future	3,225.0400	3.2250	3,639.7100	3.6397	12.858	0	0	0
2022/06/28	2037	04/08/2022			Bond Future	11.3957	79.9241	11.4800	79.4267	0.740	0.0000	0.0000	139,172
2022/06/28	2037	04/08/2022	10.10	Call	Bond Future	1.7300	0.0017	0.7800	0.0008	(54.913)	0	0	50
2022/06/28	2037	04/08/2022	10.10	Put	Bond Future	8,267.7900	8.2678	8,764.2400	8.7642	6.005	0	0	0
2022/06/28	2037	04/08/2022	10.90	Put	Bond Future	3,276.4300	3.2764	3,693.8600	3.6939	12.740	0	0	50
2022/06/28	2037	04/08/2022	10.91	Call	Bond Future	265.8400	0.2658	183.1100	0.1831	(31.120)	0	0	0
2022/06/28	2037	04/08/2022	11.21	Call	Bond Future	771.1600	0.7712	588.1700	0.5882	(23.729)	0	0	1,050
2022/06/28	2037	04/08/2022	11.21	Put	Bond Future	1,883.8900	1.8839	2,198.3000	2.1983	16.689	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
2022/06/28	2037	04/08/2022	11.42	Call	Bond Future	1,344.7300	1.3447	1,081.9300	1.0819	(19.543)	0	0	0
2022/06/28	2037	04/08/2022	11.42	Put	Bond Future	1,201.0800	1.2011	1,435.6800	1.4357	19.532	0	0	50
2022/06/28	2037	03/11/2022	11.32	Call	Bond Future	1,579.8000	1.5798	1,373.4900	1.3735	(13.059)	0	0	0
2022/06/28	2037	03/11/2022	11.30	Put	Bond Future	3,127.6500	3.1276	3,431.1400	3.4311	9.703	0	0	0
2022/06/28	2037	03/11/2022	11.31	Call	Bond Future	1,554.8700	1.5549	1,350.7000	1.3507	(13.131)	0	0	0
2022/06/28	2037	03/11/2022	11.31	Put	Bond Future	3,092.7500	3.0927	3,394.1000	3.3941	9.744	0	0	0
2022/06/28	2037	03/11/2022			Bond Future	11.5718	81.0906	11.6596	80.5851	0.758	0.0000	0.0000	2,000
2022/06/28	2037	03/11/2022	11.32	Put	Bond Future	3,058.1400	3.0581	3,357.3500	3.3574	9.784	0	0	0
2022/06/28	2037	03/11/2022	11.30	Call	Bond Future	1,530.1600	1.5302	1,328.1300	1.3281	(13.203)	0	0	0
2022/06/28	2037	02/02/2023	11.03	Call	Bond Future	1,223.3000	1.2233	1,073.2600	1.0733	(12.265)	0	0	0
2022/06/28	2037	02/02/2023	11.03	Put	Bond Future	5,371.1200	5.3711	5,735.7800	5.7358	6.789	0	0	0
2022/06/28	2037	02/02/2023	11.04	Call	Bond Future	1,242.0500	1.2420	1,090.4000	1.0904	(12.210)	0	0	0
2022/06/28	2037	02/02/2023	11.04	Put	Bond Future	5,328.8300	5.3288	5,691.8800	5.6919	6.813	0	0	0
2022/06/28	2037	02/02/2023			Bond Future	11.7355	78.1876	11.8269	77.6729	0.779	0.0000	0.0000	0
2022/06/28	2037	02/02/2023	11.05	Call	Bond Future	1,260.7700	1.2608	1,107.5000	1.1075	(12.157)	0	0	0
2022/06/28	2037	02/02/2023	11.05	Put	Bond Future	5,286.5800	5.2866	5,648.0100	5.6480	6.837	0	0	0
2022/06/28	2037	04/05/2023	11.30	Call	Bond Future	1,905.9600	1.9060	1,716.2600	1.7163	(9.953)	0	0	0
2022/06/28	2037	04/05/2023	11.30	Put	Bond Future	5,190.6700	5.1907	5,526.3800	5.5264	6.468	0	0	0
2022/06/28	2037	04/05/2023	11.31	Call	Bond Future	1,927.8000	1.9278	1,736.6300	1.7366	(9.916)	0	0	0
2022/06/28	2037	04/05/2023	11.31	Put	Bond Future	5,153.5500	5.1536	5,487.7900	5.4878	6.486	0	0	0
2022/06/28	2037	04/05/2023			Bond Future	11.8740	79.6871	11.9691	79.1616	0.801	0.0000	0.0000	0
2022/06/28	2037	04/05/2023	11.32	Call	Bond Future	1,949.7700	1.9498	1,757.1400	1.7571	(9.880)	0	0	0
2022/06/28	2037	04/05/2023	11.32	Put	Bond Future	5,116.6200	5.1166	5,449.4000	5.4494	6.504	0	0	0
2022/06/28	2038	04/08/2022			Bond Future	130.3122	130.3122	130.3506	130.3506	0.029	0.0000	0.0000	4,302
2022/06/28	2038	03/11/2022			Bond Future	132.2441	132.2441	132.2817	132.2817	0.028	0.0000	0.0000	0
2022/06/28	2038	02/02/2023			Bond Future	132.5827	132.5827	132.6196	132.6196	0.028	0.0000	0.0000	0
2022/06/28	2038	04/05/2023			Bond Future	135.1417	135.1417	135.1780	135.1780	0.027	0.0000	0.0000	0
2022/06/28	2040	04/08/2022	9.70	Put	Bond Future	12,905.9000	12.9059	13,469.7400	13.4697	4.369	0	0	0
2022/06/28	2040	04/08/2022	11.05	Call	Bond Future	296.6400	0.2966	200.0500	0.2000	(32.561)	0	0	0
2022/06/28	2040	04/08/2022	11.05	Put	Bond Future	3,320.1300	3.3201	3,787.4000	3.7874	14.074	0	0	0
2022/06/28	2040	04/08/2022	12.24	Put	Bond Future	201.6400	0.2016	260.7800	0.2608	29.329	0	0	460
2022/06/28	2040	04/08/2022			Bond Future	11.5134	81.4957	11.6028	80.9319	0.777	0.0000	0.0000	124,081
2022/06/28	2040	04/08/2022	9.70	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	460
2022/06/28	2040	04/08/2022	10.70	Call	Bond Future	50.7900	0.0508	28.8800	0.0289	(43.138)	0	0	460
2022/06/28	2040	04/08/2022	10.70	Put	Bond Future	5,476.7200	5.4767	6,018.6700	6.0187	9.896	0	0	0
2022/06/28	2040	04/08/2022	11.03	Call	Bond Future	271.8800	0.2719	181.7100	0.1817	(33.165)	0	0	0
2022/06/28	2040	04/08/2022	11.03	Put	Bond Future	3,429.8400	3.4298	3,903.5300	3.9035	13.811	0	0	0
2022/06/28	2040	04/08/2022	11.04	Call	Bond Future	284.0700	0.2841	190.7200	0.1907	(32.862)	0	0	0
2022/06/28	2040	04/08/2022	11.04	Put	Bond Future	3,374.7500	3.3748	3,845.2600	3.8453	13.942	0	0	0
2022/06/28	2040	04/08/2022	12.24	Call	Bond Future	4,609.2400	4.6092	4,104.5200	4.1045	(10.950)	0	0	0
2022/06/28	2040	03/11/2022	12.52	Call	Bond Future	5,846.5900	5.8466	5,399.1700	5.3992	(7.653)	0	0	0
2022/06/28	2040	03/11/2022	11.39	Call	Bond Future	1,617.3000	1.6173	1,393.0600	1.3931	(13.865)	0	0	0
2022/06/28	2040	03/11/2022	11.40	Call	Bond Future	1,643.4000	1.6434	1,416.7700	1.4168	(13.790)	0	0	0
2022/06/28	2040	03/11/2022	11.41	Put	Bond Future	3,399.7000	3.3997	3,743.5900	3.7436	10.115	0	0	0
2022/06/28	2040	03/11/2022	10.70	Call	Bond Future	357.9700	0.3580	283.5900	0.2836	(20.778)	0	0	1,100
2022/06/28	2040	03/11/2022	11.20	Call	Bond Future	1,164.0800	1.1641	984.9400	0.9849	(15.389)	0	0	1,100

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2022/06/28	2040	03/11/2022	11.20	Put	Bond Future	4,256.0900	4.2561	4,649.8700	4.6499	9.252	0	0	0
2022/06/28	2040	03/11/2022			Bond Future	11.6848	82.6852	11.7778	82.1123	0.796	0.0000	0.0000	4,465
2022/06/28	2040	03/11/2022	11.50	Call	Bond Future	1,916.9100	1.9169	1,666.3500	1.6663	(13.071)	0	0	1,500
2022/06/28	2040	03/11/2022	11.50	Put	Bond Future	3,073.8000	3.0738	3,396.1600	3.3962	10.487	0	0	0
2022/06/28	2040	03/11/2022	12.52	Put	Bond Future	928.0400	0.9280	1,053.5400	1.0535	13.523	0	0	1,100
2022/06/28	2040	03/11/2022	11.39	Put	Bond Future	3,475.4700	3.4755	3,824.1500	3.8242	10.033	0	0	0
2022/06/28	2040	03/11/2022	11.40	Put	Bond Future	3,437.4300	3.4374	3,783.7200	3.7837	10.074	0	0	0
2022/06/28	2040	03/11/2022	11.41	Call	Bond Future	1,669.7400	1.6697	1,440.7100	1.4407	(13.717)	0	0	0
2022/06/28	2040	03/11/2022	10.70	Put	Bond Future	6,838.7100	6.8387	7,337.2500	7.3373	7.290	0	0	0
2022/06/28	2040	03/11/2022	10.80	Call	Bond Future	473.1900	0.4732	380.7700	0.3808	(19.531)	0	0	1,500
2022/06/28	2040	03/11/2022	10.80	Put	Bond Future	6,259.2600	6.2593	6,739.7600	6.7398	7.677	0	0	0
2022/06/28	2040	02/02/2023	12.24	Call	Bond Future	4,504.0500	4.5040	4,135.0500	4.1350	(8.193)	0	0	0
2022/06/28	2040	02/02/2023	12.24	Put	Bond Future	2,164.8500	2.1649	2,379.1400	2.3791	9.899	0	0	0
2022/06/28	2040	02/02/2023	12.27	Call	Bond Future	4,619.1600	4.6192	4,245.5100	4.2455	(8.089)	0	0	0
2022/06/28	2040	02/02/2023	12.27	Put	Bond Future	2,107.1100	2.1071	2,316.7500	2.3168	9.949	0	0	400
2022/06/28	2040	02/02/2023	11.12	Call	Bond Future	1,239.3700	1.2394	1,075.1800	1.0752	(13.248)	0	0	0
2022/06/28	2040	02/02/2023	11.12	Put	Bond Future	5,820.5500	5.8205	6,239.6500	6.2397	7.200	0	0	0
2022/06/28	2040	02/02/2023	10.93	Call	Bond Future	892.8900	0.8929	763.2400	0.7632	(14.520)	0	0	0
2022/06/28	2040	02/02/2023	10.96	Call	Bond Future	942.8300	0.9428	807.9100	0.8079	(14.310)	0	0	400
2022/06/28	2040	02/02/2023	10.96	Put	Bond Future	6,591.7700	6.5918	7,040.1400	7.0401	6.802	0	0	0
2022/06/28	2040	02/02/2023			Bond Future	11.8442	79.5586	11.9412	78.9753	0.818	0.0000	0.0000	0
2022/06/28	2040	02/02/2023	11.10	Call	Bond Future	1,199.6900	1.1997	1,039.2400	1.0392	(13.374)	0	0	0
2022/06/28	2040	02/02/2023	11.10	Put	Bond Future	5,913.2000	5.9132	6,336.0400	6.3360	7.151	0	0	0
2022/06/28	2040	02/02/2023	11.11	Call	Bond Future	1,219.4400	1.2194	1,057.1200	1.0571	(13.311)	0	0	0
2022/06/28	2040	02/02/2023	11.11	Put	Bond Future	5,866.7400	5.8667	6,287.7100	6.2877	7.176	0	0	0
2022/06/28	2040	02/02/2023	10.21	Call	Bond Future	219.5400	0.2195	177.8600	0.1779	(18.985)	0	0	400
2022/06/28	2040	02/02/2023	10.21	Put	Bond Future	11,164.4300	11.1644	11,706.0400	11.7060	4.851	0	0	0
2022/06/28	2040	02/02/2023	10.93	Put	Bond Future	6,744.3800	6.7444	7,198.0200	7.1980	6.726	0	0	0
2022/06/28	2040	02/02/2023	10.18	Call	Bond Future	205.6100	0.2056	166.1900	0.1662	(19.172)	0	0	0
2022/06/28	2040	02/02/2023	10.18	Put	Bond Future	11,372.7700	11.3728	11,916.6400	11.9166	4.782	0	0	0
2022/06/28	2040	04/05/2023	12.78	Call	Bond Future	6,552.4400	6.5524	6,135.2700	6.1353	(6.367)	0	0	0
2022/06/28	2040	04/05/2023	12.78	Put	Bond Future	2,015.0600	2.0151	2,193.1700	2.1932	8.839	0	0	400
2022/06/28	2040	04/05/2023	13.45	Put	Bond Future	1,266.0500	1.2661	1,383.4100	1.3834	9.270	0	0	500
2022/06/28	2040	04/05/2023	11.43	Call	Bond Future	2,143.9400	2.1439	1,923.7100	1.9237	(10.272)	0	0	0
2022/06/28	2040	04/05/2023	11.43	Put	Bond Future	5,515.8800	5.5159	5,890.9300	5.8909	6.799	0	0	0
2022/06/28	2040	04/05/2023	10.73	Put	Bond Future	8,833.7300	8.8337	9,317.7100	9.3177	5.479	0	0	0
2022/06/28	2040	04/05/2023			Bond Future	11.9793	81.0848	12.0802	80.4895	0.842	0.0000	0.0000	0
2022/06/28	2040	04/05/2023	13.45	Call	Bond Future	9,287.4700	9.2875	8,809.5500	8.8096	(5.146)	0	0	0
2022/06/28	2040	04/05/2023	11.42	Call	Bond Future	2,120.3000	2.1203	1,901.7100	1.9017	(10.309)	0	0	0
2022/06/28	2040	04/05/2023	11.42	Put	Bond Future	5,555.7000	5.5557	5,932.3900	5.9324	6.780	0	0	0
2022/06/28	2040	04/05/2023	11.48	Call	Bond Future	2,265.1900	2.2652	2,036.7300	2.0367	(10.086)	0	0	500
2022/06/28	2040	04/05/2023	11.48	Put	Bond Future	5,320.9500	5.3210	5,687.7700	5.6878	6.894	0	0	0
2022/06/28	2040	04/05/2023	10.73	Call	Bond Future	828.4900	0.8285	717.1900	0.7172	(13.434)	0	0	500
2022/06/28	2040	04/05/2023	10.92	Call	Bond Future	1,110.3500	1.1103	971.7600	0.9718	(12.482)	0	0	400
2022/06/28	2040	04/05/2023	10.92	Put	Bond Future	7,818.7800	7.8188	8,275.4700	8.2755	5.841	0	0	0
2022/06/28	2040	04/05/2023	11.41	Call	Bond Future	2,096.5200	2.0965	1,879.5800	1.8796	(10.348)	0	0	0
2022/06/28	2040	04/05/2023	11.41	Put	Bond Future	5,595.4700	5.5955	5,973.8100	5.9738	6.762	0	0	0
2022/06/28	2040	04/05/2023	10.17	Call	Bond Future	333.1500	0.3331	280.0500	0.2800	(15.939)	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
2022/06/28	2040	04/05/2023	10.17	Put	Bond Future	12,341.1500	12.3412	12,883.3300	12.8833	4.393	0	0	0
2022/06/28	2044	04/08/2022	11.08	Call	Bond Future	334.5100	0.3345	227.9700	0.2280	(31.850)	0	0	0
2022/06/28	2044	04/08/2022	11.08	Put	Bond Future	3,248.3900	3.2484	3,714.9700	3.7150	14.363	0	0	0
2022/06/28	2044	04/08/2022	11.09	Call	Bond Future	348.7100	0.3487	238.6800	0.2387	(31.553)	0	0	0
2022/06/28	2044	04/08/2022	11.09	Put	Bond Future	3,194.1700	3.1942	3,657.2600	3.6573	14.498	0	0	0
2022/06/28	2044	04/08/2022			Bond Future	11.5188	78.3647	11.6083	77.7915	0.777	0.0000	0.0000	88,332
2022/06/28	2044	04/08/2022	11.10	Call	Bond Future	363.4100	0.3634	249.8000	0.2498	(31.262)	0	0	0
2022/06/28	2044	04/08/2022	11.10	Put	Bond Future	3,140.5500	3.1406	3,600.0600	3.6001	14.632	0	0	0
2022/06/28	2044	03/11/2022	11.40	Put	Bond Future	3,481.8900	3.4819	3,832.6100	3.8326	10.073	0	0	0
2022/06/28	2044	03/11/2022	11.41	Call	Bond Future	1,706.0900	1.7061	1,472.0600	1.4721	(13.717)	0	0	0
2022/06/28	2044	03/11/2022	11.41	Put	Bond Future	3,443.3000	3.4433	3,791.5900	3.7916	10.115	0	0	0
2022/06/28	2044	03/11/2022	10.60	Call	Bond Future	267.3900	0.2674	208.1500	0.2082	(22.155)	0	0	1,600
2022/06/28	2044	03/11/2022	10.60	Put	Bond Future	7,603.9800	7.6040	8,127.0600	8.1271	6.879	0	0	0
2022/06/28	2044	03/11/2022	11.30	Call	Bond Future	1,425.1700	1.4252	1,217.8500	1.2178	(14.547)	0	0	1,600
2022/06/28	2044	03/11/2022	11.30	Put	Bond Future	3,886.2000	3.8862	4,261.2000	4.2612	9.650	0	0	0
2022/06/28	2044	03/11/2022			Bond Future	11.6810	79.5085	11.7742	78.9261	0.797	0.0000	0.0000	0
2022/06/28	2044	03/11/2022	11.40	Call	Bond Future	1,679.3300	1.6793	1,447.7300	1.4477	(13.791)	0	0	0
2022/06/28	2044	03/11/2022	11.39	Call	Bond Future	1,652.8000	1.6528	1,423.6400	1.4236	(13.865)	0	0	0
2022/06/28	2044	03/11/2022	11.39	Put	Bond Future	3,520.8000	3.5208	3,873.9600	3.8740	10.031	0	0	0
2022/06/28	2044	02/02/2023	11.15	Call	Bond Future	1,342.9900	1.3430	1,168.0200	1.1680	(13.028)	0	0	0
2022/06/28	2044	02/02/2023	11.15	Put	Bond Future	5,738.5100	5.7385	6,156.3700	6.1564	7.282	0	0	0
2022/06/28	2044	02/02/2023	11.14	Call	Bond Future	1,321.5800	1.3216	1,148.5600	1.1486	(13.092)	0	0	0
2022/06/28	2044	02/02/2023	11.14	Put	Bond Future	5,784.7000	5.7847	6,204.5100	6.2045	7.257	0	0	0
2022/06/28	2044	02/02/2023			Bond Future	11.8316	76.4541	11.9286	75.8613	0.820	0.0000	0.0000	0
2022/06/28	2044	02/02/2023	11.16	Call	Bond Future	1,364.4000	1.3644	1,187.4800	1.1875	(12.967)	0	0	0
2022/06/28	2044	02/02/2023	11.16	Put	Bond Future	5,692.4100	5.6924	6,108.3200	6.1083	7.306	0	0	0
2022/06/28	2044	04/05/2023	11.42	Call	Bond Future	2,202.1900	2.2022	1,976.2500	1.9763	(10.260)	0	0	0
2022/06/28	2044	04/05/2023	11.42	Put	Bond Future	5,578.9500	5.5789	5,957.9500	5.9579	6.793	0	0	0
2022/06/28	2044	04/05/2023	11.41	Call	Bond Future	2,177.7700	2.1778	1,953.5200	1.9535	(10.297)	0	0	0
2022/06/28	2044	04/05/2023	11.41	Put	Bond Future	5,619.5700	5.6196	6,000.2600	6.0003	6.774	0	0	0
2022/06/28	2044	04/05/2023			Bond Future	11.9588	77.9208	12.0596	77.3159	0.843	0.0000	0.0000	0
2022/06/28	2044	04/05/2023	11.43	Call	Bond Future	2,226.7500	2.2268	1,999.1300	1.9991	(10.222)	0	0	0
2022/06/28	2044	04/05/2023	11.43	Put	Bond Future	5,538.5600	5.5386	5,915.8800	5.9159	6.813	0	0	0
2022/06/28	2046	04/08/2022			Bond Future	119.0554	119.0554	119.0901	119.0901	0.029	0.0000	0.0000	16,569
2022/06/28	2046	03/11/2022			Bond Future	118.8585	118.8585	118.8924	118.8924	0.029	0.0000	0.0000	1,566
2022/06/28	2046	02/02/2023			Bond Future	120.8684	120.8684	120.9019	120.9019	0.028	0.0000	0.0000	0
2022/06/28	2046	04/05/2023			Bond Future	121.1790	121.1790	121.2116	121.2116	0.027	0.0000	0.0000	0
2022/06/28	2050	04/08/2022			Bond Future	121.4512	121.4512	120.6959	120.6959	(0.622)	0.0000	0.0000	11,293
2022/06/28	2050	03/11/2022			Bond Future	123.2515	123.2515	122.4837	122.4837	(0.623)	0.0000	0.0000	0
2022/06/28	2050	02/02/2023			Bond Future	123.2283	123.2283	122.4465	122.4465	(0.634)	0.0000	0.0000	0
2022/06/28	2050	04/05/2023			Bond Future	125.6063	125.6063	124.8080	124.8080	(0.636)	0.0000	0.0000	0
2022/06/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	AL37	04/08/2022			Index Future	815.5330	815.5330	813.6080	813.6080	(0.236)	0.0000	0.0000	0
2022/06/28	AL37	03/11/2022			Index Future	827.5250	827.5250	825.5630	825.5630	(0.237)	0.0000	0.0000	0
2022/06/28	AL37	02/02/2023			Index Future	841.2950	841.2950	839.2930	839.2930	(0.238)	0.0000	0.0000	0
2022/06/28	AL37	04/05/2023			Index Future	857.2920	857.2920	855.2430	855.2430	(0.239)	0.0000	0.0000	0
2022/06/28	AL7T	04/08/2022			Index Future	922.9640	922.9640	917.5920	917.5920	(0.582)	0.0000	0.0000	0
2022/06/28	AL7T	03/11/2022			Index Future	936.5350	936.5350	931.0750	931.0750	(0.583)	0.0000	0.0000	0
2022/06/28	AL7T	02/02/2023			Index Future	952.1190	952.1190	946.5590	946.5590	(0.584)	0.0000	0.0000	0
2022/06/28	AL7T	04/05/2023			Index Future	970.2230	970.2230	964.5480	964.5480	(0.585)	0.0000	0.0000	0
2022/06/28	ALBI	04/08/2022			Index Future	819.8230	819.8230	815.2090	815.2090	(0.563)	0.0000	0.0000	138
2022/06/28	ALBI	03/11/2022			Index Future	831.8770	831.8770	827.1880	827.1880	(0.564)	0.0000	0.0000	0
2022/06/28	ALBI	02/02/2023			Index Future	845.7200	845.7200	840.9450	840.9450	(0.565)	0.0000	0.0000	0
2022/06/28	ALBI	04/05/2023			Index Future	861.8010	861.8010	856.9270	856.9270	(0.566)	0.0000	0.0000	0
2022/06/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	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
2022/06/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/28	ES33	04/08/2022			Bond Future	12.2003	74.8233	12.2995	74.3523	0.813	0.0000	0.0000	350
2022/06/28	ES33	03/11/2022			Bond Future	12.4302	72.1499	12.5339	71.6712	0.834	0.0000	0.0000	0
2022/06/28	ES33	02/02/2023			Bond Future	12.6491	73.3718	12.7576	72.8842	0.857	0.0000	0.0000	0
2022/06/28	ES33	04/05/2023			Bond Future	12.8350	70.9999	12.9483	70.5022	0.883	0.0000	0.0000	0
2022/06/28	ES42	04/08/2022			Bond Future	12.5910	72.8907	12.6854	72.3820	0.749	0.0000	0.0000	4,769
2022/06/28	ES42	03/11/2022			Bond Future	12.8030	69.7116	12.9016	69.1946	0.771	0.0000	0.0000	0
2022/06/28	ES42	02/02/2023			Bond Future	12.9978	70.8942	13.1008	70.3678	0.793	0.0000	0.0000	0
2022/06/28	ES42	04/05/2023			Bond Future	13.1720	68.0041	13.2796	67.4668	0.817	0.0000	0.0000	0
2022/06/28	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/28	GOVI	04/08/2022	819.28	Put	GOVI	107,180.0000	10.7180	152,940.0000	15.2940	42.695	0	0	0
2022/06/28	GOVI	04/08/2022			GOVI	808.5620	808.5620	803.9860	803.9860	(0.566)	0.0000	0.0000	1,112
2022/06/28	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/28	GOVI	04/08/2022	819.26	Put	GOVI	106,980.0000	10.6980	152,740.0000	15.2740	42.774	0	0	0
2022/06/28	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/28	GOVI	04/08/2022	819.27	Put	GOVI	107,080.0000	10.7080	152,840.0000	15.2840	42.734	0	0	0
2022/06/28	GOVI	03/11/2022	820.41	Call	GOVI	410.0000	0.0410	0.0000	0.0000	(100.000)	0	0	0
2022/06/28	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	46,110.0000	4.6110	100.000	0	0	0
2022/06/28	GOVI	03/11/2022	820.42	Call	GOVI	310.0000	0.0310	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/28	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	46,210.0000	4.6210	100.000	0	0	0
2022/06/28	GOVI	03/11/2022			GOVI	820.4510	820.4510	815.7990	815.7990	(0.567)	0.0000	0.0000	0
2022/06/28	GOVI	03/11/2022	820.43	Call	GOVI	210.0000	0.0210	0.0000	0.0000	(100.000)	0	0	0
2022/06/28	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	46,310.0000	4.6310	100.000	0	0	0
2022/06/28	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/28	GOVI	02/02/2023	850.82	Put	GOVI	167,170.0000	16.7170	214,530.0000	21.4530	28.330	0	0	0
2022/06/28	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/28	GOVI	02/02/2023	850.83	Put	GOVI	167,270.0000	16.7270	214,630.0000	21.4630	28.314	0	0	0
2022/06/28	GOVI	02/02/2023			GOVI	834.1030	834.1030	829.3670	829.3670	(0.568)	0.0000	0.0000	0
2022/06/28	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/28	GOVI	02/02/2023	850.84	Put	GOVI	167,370.0000	16.7370	214,730.0000	21.4730	28.297	0	0	0
2022/06/28	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/28	GOVI	04/05/2023	852.86	Put	GOVI	28,960.0000	2.8960	77,320.0000	7.7320	166.989	0	0	0
2022/06/28	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/28	GOVI	04/05/2023	852.87	Put	GOVI	29,060.0000	2.9060	77,420.0000	7.7420	166.414	0	0	0
2022/06/28	GOVI	04/05/2023			GOVI	849.9640	849.9640	845.1280	845.1280	(0.569)	0.0000	0.0000	0
2022/06/28	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/28	GOVI	04/05/2023	852.88	Put	GOVI	29,160.0000	2.9160	77,520.0000	7.7520	165.844	0	0	0
2022/06/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/28	IGOV	04/08/2022			Index Future	321.7590	321.7590	321.4260	321.4260	(0.103)	0.0000	0.0000	759
2022/06/28	IGOV	03/11/2022			Index Future	326.5690	326.5690	326.2280	326.2280	(0.104)	0.0000	0.0000	16
2022/06/28	IGOV	02/02/2023			Index Future	332.0810	332.0810	331.7310	331.7310	(0.105)	0.0000	0.0000	0
2022/06/28	IGOV	04/05/2023			Index Future	338.4720	338.4720	338.1120	338.1120	(0.106)	0.0000	0.0000	0
2022/06/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/28	JBAF	20/07/2022			Jibar Tradeable Future	5.0350	94.9650	5.0450	94.9550	0.199	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/28	JBAF	17/08/2022			Jibar Tradeable Future	5.7000	94.3000	5.7100	94.2900	0.175	0.0000	0.0000	0
2022/06/28	JBAF	21/09/2022			Jibar Tradeable Future	5.8350	94.1650	5.8450	94.1550	0.171	0.0000	0.0000	0
2022/06/28	JBAF	19/10/2022			Jibar Tradeable Future	6.3600	93.6400	6.3900	93.6100	0.472	0.0000	0.0000	0
2022/06/28	JBAF	16/11/2022			Jibar Tradeable Future	6.4500	93.5500	6.4800	93.5200	0.465	0.0000	0.0000	0
2022/06/28	JBAF	21/12/2022			Jibar Tradeable Future	6.9150	93.0850	6.9750	93.0250	0.868	0.0000	0.0000	68
2022/06/28	JBAF	15/03/2023			Jibar Tradeable Future	7.4100	92.5900	7.4700	92.5300	0.810	0.0000	0.0000	0
2022/06/28	JBAF	21/06/2023			Jibar Tradeable Future	7.8750	92.1250	7.9450	92.0550	0.889	0.0000	0.0000	0
2022/06/28	JBAF	20/09/2023			Jibar Tradeable Future	8.0650	91.9350	8.1500	91.8500	1.054	0.0000	0.0000	75
2022/06/28	JBAF	20/12/2023			Jibar Tradeable Future	8.1700	91.8300	8.2300	91.7700	0.734	0.0000	0.0000	172
2022/06/28	JBAF	20/03/2024			Jibar Tradeable Future	8.3550	91.6450	8.4250	91.5750	0.838	0.0000	0.0000	0
2022/06/28	JBAF	19/06/2024			Jibar Tradeable Future	8.4050	91.5950	8.4550	91.5450	0.595	0.0000	0.0000	0
2022/06/28	R023	04/08/2022	6.05	Call	Bond Future	101.7700	0.1018	81.2700	0.0813	(20.143)	0	0	0
2022/06/28	R023	04/08/2022	6.05	Put	Bond Future	77.6600	0.0777	95.0700	0.0951	22.418	0	0	0
2022/06/28	R023	04/08/2022			Bond Future	6.0058	104.3686	6.0753	104.3307	1.157	0.0000	0.0000	25,519
2022/06/28	R023	04/08/2022	6.03	Call	Bond Future	95.1500	0.0952	75.4100	0.0754	(20.746)	0	0	0
2022/06/28	R023	04/08/2022	6.03	Put	Bond Future	81.9500	0.0820	100.1200	0.1001	22.172	0	0	0
2022/06/28	R023	04/08/2022	6.04	Call	Bond Future	98.4400	0.0984	78.3100	0.0783	(20.449)	0	0	0
2022/06/28	R023	04/08/2022	6.04	Put	Bond Future	79.7800	0.0798	97.5600	0.0976	22.286	0	0	0
2022/06/28	R023	03/11/2022	6.25	Call	Bond Future	131.2900	0.1313	109.0900	0.1091	(16.909)	0	0	0
2022/06/28	R023	03/11/2022	6.25	Put	Bond Future	78.5300	0.0785	95.8600	0.0959	22.068	0	0	0
2022/06/28	R023	03/11/2022	6.26	Call	Bond Future	133.3100	0.1333	110.9300	0.1109	(16.788)	0	0	0
2022/06/28	R023	03/11/2022	6.26	Put	Bond Future	77.4900	0.0775	94.6400	0.0946	22.132	0	0	0
2022/06/28	R023	03/11/2022			Bond Future	6.0782	101.9731	6.2069	101.9336	2.118	0.0000	0.0000	0
2022/06/28	R023	03/11/2022	6.27	Call	Bond Future	135.5800	0.1356	113.0300	0.1130	(16.632)	0	0	0
2022/06/28	R023	03/11/2022	6.27	Put	Bond Future	76.6900	0.0767	93.6700	0.0937	22.141	0	0	0
2022/06/28	R035	04/08/2022	9.53	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	400
2022/06/28	R035	04/08/2022	9.53	Put	Bond Future	10,598.4000	10.5984	11,214.7000	11.2147	5.815	0	0	0
2022/06/28	R035	04/08/2022	9.84	Call	Bond Future	1.1600	0.0012	0.4300	0.0004	(62.931)	0	0	100
2022/06/28	R035	04/08/2022	9.84	Put	Bond Future	8,465.6500	8.4657	9,081.2800	9.0813	7.272	0	0	0
2022/06/28	R035	04/08/2022	10.53	Put	Bond Future	4,072.9700	4.0730	4,637.7400	4.6377	13.866	0	0	0
2022/06/28	R035	04/08/2022	11.13	Put	Bond Future	1,395.0200	1.3950	1,728.3100	1.7283	23.891	0	0	100
2022/06/28	R035	04/08/2022	10.64	Call	Bond Future	209.8000	0.2098	129.2000	0.1292	(38.418)	0	0	0
2022/06/28	R035	04/08/2022	10.64	Put	Bond Future	3,469.3800	3.4694	4,005.1400	4.0051	15.443	0	0	100
2022/06/28	R035	04/08/2022	10.72	Call	Bond Future	297.4400	0.2974	190.7500	0.1907	(35.869)	0	0	0
2022/06/28	R035	04/08/2022	10.72	Put	Bond Future	3,059.3700	3.0594	3,569.0400	3.5690	16.659	0	0	0
2022/06/28	R035	04/08/2022	10.73	Call	Bond Future	310.0100	0.3100	199.7800	0.1998	(35.557)	0	0	0
2022/06/28	R035	04/08/2022	10.73	Put	Bond Future	3,010.0100	3.0100	3,516.1400	3.5161	16.815	0	0	0
2022/06/28	R035	04/08/2022			Bond Future	11.1761	88.5844	11.2808	87.9680	0.937	0.0000	0.0000	128,988
2022/06/28	R035	04/08/2022	10.53	Call	Bond Future	122.5200	0.1225	70.9300	0.0709	(42.107)	0	0	400
2022/06/28	R035	04/08/2022	10.74	Call	Bond Future	322.9500	0.3230	209.1200	0.2091	(35.247)	0	0	0
2022/06/28	R035	04/08/2022	10.74	Put	Bond Future	2,961.0900	2.9611	3,463.6200	3.4636	16.971	0	0	0
2022/06/28	R035	04/08/2022	11.13	Call	Bond Future	1,121.5700	1.1216	838.5000	0.8385	(25.239)	0	0	0
2022/06/28	R035	04/08/2022	12.18	Call	Bond Future	5,733.9400	5.7339	5,149.1400	5.1491	(10.199)	0	0	0
2022/06/28	R035	04/08/2022	12.18	Put	Bond Future	80.5700	0.0806	112.1300	0.1121	39.171	0	0	400
2022/06/28	R035	03/11/2022	11.15	Call	Bond Future	1,661.9800	1.6620	1,401.4400	1.4014	(15.676)	0	0	0
2022/06/28	R035	03/11/2022	11.15	Put	Bond Future	2,897.6600	2.8977	3,263.4400	3.2634	12.623	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
2022/06/28	R035	03/11/2022	12.68	Call	Bond Future	7,572.7100	7.5727	7,026.0200	7.0260	(7.219)	0	0	0
2022/06/28	R035	03/11/2022	12.68	Put	Bond Future	441.0800	0.4411	520.7100	0.5207	18.053	0	0	1,000
2022/06/28	R035	03/11/2022	10.99	Call	Bond Future	1,279.0800	1.2791	1,060.7200	1.0607	(17.072)	0	0	0
2022/06/28	R035	03/11/2022	10.99	Put	Bond Future	3,464.5500	3.4645	3,872.5100	3.8725	11.775	0	0	582
2022/06/28	R035	03/11/2022	11.05	Call	Bond Future	1,416.3300	1.4163	1,182.2200	1.1822	(16.529)	0	0	1,000
2022/06/28	R035	03/11/2022	10.57	Call	Bond Future	523.9100	0.5239	409.5600	0.4096	(21.826)	0	0	0
2022/06/28	R035	03/11/2022	10.57	Put	Bond Future	5,275.4700	5.2755	5,787.4400	5.7874	9.705	0	0	582
2022/06/28	R035	03/11/2022			Bond Future	11.3620	85.3902	11.4712	84.7639	0.961	0.0000	0.0000	3,720
2022/06/28	R035	03/11/2022	11.14	Call	Bond Future	1,636.3600	1.6364	1,378.4700	1.3785	(15.760)	0	0	0
2022/06/28	R035	03/11/2022	11.14	Put	Bond Future	2,930.9700	2.9310	3,299.4000	3.2994	12.570	0	0	0
2022/06/28	R035	03/11/2022	11.05	Put	Bond Future	3,243.8700	3.2439	3,636.0800	3.6361	12.091	0	0	0
2022/06/28	R035	03/11/2022	11.13	Call	Bond Future	1,610.9700	1.6110	1,355.7200	1.3557	(15.844)	0	0	0
2022/06/28	R035	03/11/2022	11.13	Put	Bond Future	2,964.5600	2.9646	3,335.6300	3.3356	12.517	0	0	0
2022/06/28	R035	03/11/2022	9.82	Call	Bond Future	63.0600	0.0631	43.7900	0.0438	(30.558)	0	0	582
2022/06/28	R035	03/11/2022	9.82	Put	Bond Future	9,673.1600	9.6732	10,280.2100	10.2802	6.276	0	0	0
2022/06/28	R035	03/11/2022	10.30	Call	Bond Future	243.4600	0.2435	180.9000	0.1809	(25.696)	0	0	1,000
2022/06/28	R035	03/11/2022	10.30	Put	Bond Future	6,702.2100	6.7022	7,265.9700	7.2660	8.412	0	0	0
2022/06/28	R035	02/02/2023	11.94	Call	Bond Future	4,168.5600	4.1686	3,766.9100	3.7669	(9.635)	0	0	0
2022/06/28	R035	02/02/2023	13.22	Put	Bond Future	611.3100	0.6113	696.9500	0.6969	14.009	0	0	1,000
2022/06/28	R035	02/02/2023	10.88	Call	Bond Future	1,229.8800	1.2299	1,043.0400	1.0430	(15.192)	0	0	0
2022/06/28	R035	02/02/2023	10.88	Put	Bond Future	5,033.6100	5.0336	5,484.2800	5.4843	8.953	0	0	0
2022/06/28	R035	02/02/2023	10.66	Call	Bond Future	845.8800	0.8459	703.1800	0.7032	(16.870)	0	0	0
2022/06/28	R035	02/02/2023	10.66	Put	Bond Future	5,983.0500	5.9830	6,477.8600	6.4779	8.270	0	0	582
2022/06/28	R035	02/02/2023	10.30	Put	Bond Future	7,817.5200	7.8175	8,370.1900	8.3702	7.070	0	0	0
2022/06/28	R035	02/02/2023	10.60	Call	Bond Future	756.5400	0.7565	625.1900	0.6252	(17.362)	0	0	0
2022/06/28	R035	02/02/2023	10.60	Put	Bond Future	6,262.3900	6.2624	6,768.5500	6.7686	8.083	0	0	0
2022/06/28	R035	02/02/2023	10.64	Put	Bond Future	6,075.2000	6.0752	6,573.8400	6.5738	8.208	0	0	0
2022/06/28	R035	02/02/2023	9.81	Call	Bond Future	159.3400	0.1593	123.0500	0.1230	(22.775)	0	0	582
2022/06/28	R035	02/02/2023	9.81	Put	Bond Future	10,728.1800	10.7282	11,329.4000	11.3294	5.604	0	0	0
2022/06/28	R035	02/02/2023	9.85	Call	Bond Future	174.3000	0.1743	135.0900	0.1351	(22.496)	0	0	0
2022/06/28	R035	02/02/2023	9.89	Call	Bond Future	190.4000	0.1904	148.0900	0.1481	(22.222)	0	0	400
2022/06/28	R035	02/02/2023	9.89	Put	Bond Future	10,228.3600	10.2284	10,823.5600	10.8236	5.819	0	0	0
2022/06/28	R035	02/02/2023			Bond Future	11.5348	86.8152	11.6488	86.1777	0.988	0.0000	0.0000	0
2022/06/28	R035	02/02/2023	11.94	Put	Bond Future	1,933.0500	1.9331	2,168.9100	2.1689	12.201	0	0	0
2022/06/28	R035	02/02/2023	11.98	Call	Bond Future	4,312.2300	4.3122	3,903.6300	3.9036	(9.475)	0	0	0
2022/06/28	R035	02/02/2023	11.98	Put	Bond Future	1,860.7300	1.8607	2,089.6400	2.0896	12.302	0	0	400
2022/06/28	R035	02/02/2023	13.22	Call	Bond Future	9,364.6900	9.3647	8,812.8200	8.8128	(5.893)	0	0	0
2022/06/28	R035	02/02/2023	11.05	Call	Bond Future	1,585.1100	1.5851	1,362.5400	1.3625	(14.041)	0	0	1,000
2022/06/28	R035	02/02/2023	11.05	Put	Bond Future	4,377.9200	4.3779	4,792.8600	4.7929	9.478	0	0	0
2022/06/28	R035	02/02/2023	11.06	Call	Bond Future	1,607.3700	1.6074	1,382.6800	1.3827	(13.979)	0	0	0
2022/06/28	R035	02/02/2023	11.06	Put	Bond Future	4,341.2300	4.3412	4,754.0500	4.7540	9.509	0	0	582
2022/06/28	R035	02/02/2023	10.86	Call	Bond Future	1,191.3400	1.1913	1,008.6400	1.0086	(15.336)	0	0	0
2022/06/28	R035	02/02/2023	10.86	Put	Bond Future	5,115.1100	5.1151	5,569.9200	5.5699	8.891	0	0	0
2022/06/28	R035	02/02/2023	10.87	Call	Bond Future	1,210.6400	1.2106	1,025.8600	1.0259	(15.263)	0	0	0
2022/06/28	R035	02/02/2023	10.87	Put	Bond Future	5,074.3600	5.0744	5,527.0900	5.5271	8.922	0	0	0
2022/06/28	R035	02/02/2023	10.30	Call	Bond Future	435.3200	0.4353	350.4800	0.3505	(19.489)	0	0	1,000
2022/06/28	R035	02/02/2023	10.64	Call	Bond Future	815.3800	0.8154	676.5100	0.6765	(17.031)	0	0	400
2022/06/28	R035	02/02/2023	9.85	Put	Bond Future	10,477.1800	10.4772	11,075.4800	11.0755	5.711	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
2022/06/28	R035	04/05/2023	11.22	Put	Bond Future	4,682.1800	4.6822	5,080.3300	5.0803	8.504	0	0	0
2022/06/28	R035	04/05/2023	12.46	Call	Bond Future	5,991.7600	5.9918	5,538.1500	5.5382	(7.571)	0	0	0
2022/06/28	R035	04/05/2023	12.46	Put	Bond Future	1,802.8700	1.8029	1,999.8400	1.9998	10.925	0	0	400
2022/06/28	R035	04/05/2023	13.18	Call	Bond Future	8,812.1000	8.8121	8,284.7600	8.2848	(5.984)	0	0	0
2022/06/28	R035	04/05/2023	13.18	Put	Bond Future	1,062.0800	1.0621	1,185.3200	1.1853	11.604	0	0	500
2022/06/28	R035	04/05/2023	11.17	Call	Bond Future	2,027.2400	2.0272	1,783.8700	1.7839	(12.005)	0	0	500
2022/06/28	R035	04/05/2023	11.20	Call	Bond Future	2,095.3400	2.0953	1,846.5300	1.8465	(11.874)	0	0	0
2022/06/28	R035	04/05/2023	11.21	Call	Bond Future	2,118.2200	2.1182	1,867.6000	1.8676	(11.832)	0	0	0
2022/06/28	R035	04/05/2023	10.60	Call	Bond Future	964.8200	0.9648	820.9900	0.8210	(14.907)	0	0	400
2022/06/28	R035	04/05/2023	10.60	Put	Bond Future	7,181.6700	7.1817	7,688.4200	7.6884	7.056	0	0	0
2022/06/28	R035	04/05/2023			Bond Future	11.6712	83.9763	11.7899	83.3257	1.017	0.0000	0.0000	0
2022/06/28	R035	04/05/2023	11.22	Call	Bond Future	2,141.2400	2.1412	1,888.8100	1.8888	(11.789)	0	0	0
2022/06/28	R035	04/05/2023	11.17	Put	Bond Future	4,856.5700	4.8566	5,263.7800	5.2638	8.385	0	0	0
2022/06/28	R035	04/05/2023	11.20	Put	Bond Future	4,751.4700	4.7515	5,153.2400	5.1532	8.456	0	0	0
2022/06/28	R035	04/05/2023	11.21	Put	Bond Future	4,716.7300	4.7167	5,116.6900	5.1167	8.480	0	0	0
2022/06/28	R035	04/05/2023	9.85	Call	Bond Future	289.7100	0.2897	235.1600	0.2352	(18.829)	0	0	400
2022/06/28	R035	04/05/2023	9.85	Put	Bond Future	11,257.9800	11.2580	11,854.0100	11.8540	5.294	0	0	0
2022/06/28	R035	04/05/2023	10.42	Call	Bond Future	736.1800	0.7362	619.2300	0.6192	(15.886)	0	0	500
2022/06/28	R035	04/05/2023	10.42	Put	Bond Future	8,062.0400	8.0620	8,595.6700	8.5957	6.619	0	0	0
2022/06/28	R186	04/08/2022	7.96	Call	Bond Future	13.0800	0.0131	7.8700	0.0079	(39.832)	0	0	3,600
2022/06/28	R186	04/08/2022	8.15	Call	Bond Future	35.6800	0.0357	22.9800	0.0230	(35.594)	0	0	0
2022/06/28	R186	04/08/2022	8.15	Put	Bond Future	2,928.1400	2.9281	3,170.5900	3.1706	8.280	0	0	0
2022/06/28	R186	04/08/2022	9.78	Call	Bond Future	3,152.0200	3.1520	2,911.9500	2.9119	(7.616)	0	0	0
2022/06/28	R186	04/08/2022	9.78	Put	Bond Future	63.0600	0.0631	78.1400	0.0781	23.914	0	0	3,600
2022/06/28	R186	04/08/2022			Bond Future	8.9238	107.0071	8.9933	106.7519	0.779	0.0000	0.0000	82,571
2022/06/28	R186	04/08/2022	6.96	Call	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	3,600
2022/06/28	R186	04/08/2022	6.96	Put	Bond Future	7,536.6100	7.5366	7,791.7200	7.7917	3.385	0	0	0
2022/06/28	R186	04/08/2022	7.96	Put	Bond Future	3,630.8600	3.6309	3,880.8000	3.8808	6.884	0	0	0
2022/06/28	R186	04/08/2022	8.13	Call	Bond Future	32.2800	0.0323	20.6400	0.0206	(36.059)	0	0	0
2022/06/28	R186	04/08/2022	8.13	Put	Bond Future	3,000.8100	3.0008	3,244.3200	3.2443	8.115	0	0	0
2022/06/28	R186	04/08/2022	8.14	Call	Bond Future	33.9600	0.0340	21.8000	0.0218	(35.807)	0	0	0
2022/06/28	R186	04/08/2022	8.14	Put	Bond Future	2,964.4500	2.9644	3,207.4400	3.2074	8.197	0	0	0
2022/06/28	R186	03/11/2022	8.91	Put	Bond Future	1,715.0700	1.7151	1,869.1700	1.8692	8.985	0	0	4,310
2022/06/28	R186	03/11/2022	8.53	Call	Bond Future	450.4100	0.4504	385.5300	0.3855	(14.405)	0	0	0
2022/06/28	R186	03/11/2022	8.53	Put	Bond Future	2,601.2100	2.6012	2,796.2900	2.7963	7.500	0	0	0
2022/06/28	R186	03/11/2022	8.54	Call	Bond Future	459.6200	0.4596	393.7700	0.3938	(14.327)	0	0	0
2022/06/28	R186	03/11/2022	8.54	Put	Bond Future	2,574.8700	2.5749	2,768.9800	2.7690	7.539	0	0	0
2022/06/28	R186	03/11/2022			Bond Future	9.1427	108.5671	9.2178	108.3071	0.822	0.0000	0.0000	11,668
2022/06/28	R186	03/11/2022	8.55	Call	Bond Future	468.9700	0.4690	402.1300	0.4021	(14.253)	0	0	0
2022/06/28	R186	03/11/2022	8.55	Put	Bond Future	2,548.6900	2.5487	2,741.8100	2.7418	7.577	0	0	0
2022/06/28	R186	03/11/2022	8.91	Call	Bond Future	904.7200	0.9047	798.8600	0.7989	(11.701)	0	0	0
2022/06/28	R186	03/11/2022	8.23	Call	Bond Future	239.9000	0.2399	200.1900	0.2002	(16.553)	0	0	4,310
2022/06/28	R186	03/11/2022	8.23	Put	Bond Future	3,464.0200	3.4640	3,684.2700	3.6843	6.358	0	0	0
2022/06/28	R186	02/02/2023	8.33	Call	Bond Future	427.5200	0.4275	374.1400	0.3741	(12.486)	0	0	0
2022/06/28	R186	02/02/2023	8.33	Put	Bond Future	3,760.6200	3.7606	3,972.5500	3.9725	5.636	0	0	0
2022/06/28	R186	02/02/2023	8.32	Call	Bond Future	420.3600	0.4204	367.6700	0.3677	(12.534)	0	0	0
2022/06/28	R186	02/02/2023	8.32	Put	Bond Future	3,787.4000	3.7874	4,000.0200	4.0000	5.614	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
2022/06/28	R186	02/02/2023			Bond Future	9.3318	105.0829	9.4133	104.8176	0.873	0.0000	0.0000	0
2022/06/28	R186	02/02/2023	8.34	Call	Bond Future	434.5300	0.4345	380.4800	0.3805	(12.439)	0	0	0
2022/06/28	R186	02/02/2023	8.34	Put	Bond Future	3,733.7000	3.7337	3,944.9600	3.9450	5.658	0	0	0
2022/06/28	R186	04/05/2023	8.83	Put	Bond Future	2,993.4200	2.9934	3,172.3200	3.1723	5.976	0	0	0
2022/06/28	R186	04/05/2023	8.84	Call	Bond Future	1,031.7000	1.0317	938.3700	0.9384	(9.046)	0	0	0
2022/06/28	R186	04/05/2023			Bond Future	9.4664	107.0929	9.5551	106.8214	0.937	0.0000	0.0000	0
2022/06/28	R186	04/05/2023	8.83	Call	Bond Future	1,019.5900	1.0196	926.9900	0.9270	(9.082)	0	0	0
2022/06/28	R186	04/05/2023	8.84	Put	Bond Future	2,974.1600	2.9742	3,152.3300	3.1523	5.991	0	0	0
2022/06/28	R186	04/05/2023	8.82	Call	Bond Future	1,007.9300	1.0079	916.0400	0.9160	(9.117)	0	0	0
2022/06/28	R186	04/05/2023	8.82	Put	Bond Future	3,013.1500	3.0131	3,192.7600	3.1928	5.961	0	0	0
2022/06/28	R197	04/08/2022			Bond Future	330.3822	330.3822	330.4495	330.4495	0.020	0.0000	0.0000	809
2022/06/28	R197	03/11/2022			Bond Future	335.2791	335.2791	335.3441	335.3441	0.019	0.0000	0.0000	6
2022/06/28	R197	02/02/2023			Bond Future	332.1979	332.1979	332.2608	332.2608	0.019	0.0000	0.0000	0
2022/06/28	R197	04/05/2023			Bond Future	338.6120	338.6120	338.6727	338.6727	0.018	0.0000	0.0000	0
2022/06/28	R202	04/08/2022			Bond Future	248.2904	248.2904	248.3625	248.3625	0.029	0.0000	0.0000	6,673
2022/06/28	R202	03/11/2022			Bond Future	251.9705	251.9705	252.0411	252.0411	0.028	0.0000	0.0000	0
2022/06/28	R202	02/02/2023			Bond Future	251.5823	251.5823	251.6517	251.6517	0.028	0.0000	0.0000	0
2022/06/28	R202	04/05/2023			Bond Future	256.4368	256.4368	256.5047	256.5047	0.026	0.0000	0.0000	0
2022/06/28	R209	04/08/2022	10.57	Put	Bond Future	3,578.9600	3.5790	4,044.9700	4.0450	13.021	0	0	0
2022/06/28	R209	04/08/2022	10.58	Call	Bond Future	111.1500	0.1112	66.3600	0.0664	(40.297)	0	0	0
2022/06/28	R209	04/08/2022	10.58	Put	Bond Future	3,529.3700	3.5294	3,993.4800	3.9935	13.150	0	0	0
2022/06/28	R209	04/08/2022			Bond Future	11.2221	67.9236	11.3218	67.4147	0.888	0.0000	0.0000	23,295
2022/06/28	R209	04/08/2022	10.57	Call	Bond Future	105.5500	0.1055	62.6600	0.0627	(40.635)	0	0	0
2022/06/28	R209	04/08/2022	10.59	Call	Bond Future	116.9800	0.1170	70.2300	0.0702	(39.964)	0	0	0
2022/06/28	R209	04/08/2022	10.59	Put	Bond Future	3,480.0800	3.4801	3,942.2300	3.9422	13.280	0	0	0
2022/06/28	R209	03/11/2022	12.00	Call	Bond Future	3,898.1500	3.8981	3,522.6200	3.5226	(9.634)	0	0	0
2022/06/28	R209	03/11/2022	12.00	Put	Bond Future	927.4800	0.9275	1,068.9900	1.0690	15.257	0	0	3,500
2022/06/28	R209	03/11/2022	11.03	Call	Bond Future	1,139.8400	1.1398	955.1100	0.9551	(16.207)	0	0	0
2022/06/28	R209	03/11/2022	11.03	Put	Bond Future	2,978.2500	2.9782	3,310.5600	3.3106	11.158	0	0	0
2022/06/28	R209	03/11/2022	10.50	Put	Bond Future	5,045.0200	5.0450	5,483.4400	5.4834	8.690	0	0	0
2022/06/28	R209	03/11/2022	9.25	Call	Bond Future	7.2800	0.0073	4.7400	0.0047	(34.890)	0	0	6,000
2022/06/28	R209	03/11/2022	9.25	Put	Bond Future	12,124.1800	12.1242	12,638.6800	12.6387	4.244	0	0	0
2022/06/28	R209	03/11/2022	9.50	Call	Bond Future	17.6400	0.0176	11.8700	0.0119	(32.710)	0	0	0
2022/06/28	R209	03/11/2022	9.50	Put	Bond Future	10,565.0300	10.5650	11,076.3000	11.0763	4.839	0	0	0
2022/06/28	R209	03/11/2022			Bond Future	11.3888	65.7696	11.4923	65.2526	0.909	0.0000	0.0000	4,520
2022/06/28	R209	03/11/2022	11.02	Call	Bond Future	1,120.5200	1.1205	937.9500	0.9380	(16.293)	0	0	0
2022/06/28	R209	03/11/2022	11.02	Put	Bond Future	3,011.2100	3.0112	3,345.6800	3.3457	11.107	0	0	0
2022/06/28	R209	03/11/2022	11.50	Call	Bond Future	2,266.8100	2.2668	1,980.5300	1.9805	(12.629)	0	0	0
2022/06/28	R209	03/11/2022	11.50	Put	Bond Future	1,711.6300	1.7116	1,942.3900	1.9424	13.482	0	0	0
2022/06/28	R209	03/11/2022	10.50	Call	Bond Future	355.2600	0.3553	276.6400	0.2766	(22.130)	0	0	0
2022/06/28	R209	03/11/2022	11.00	Call	Bond Future	1,082.3200	1.0823	904.0700	0.9041	(16.469)	0	0	0
2022/06/28	R209	03/11/2022	11.00	Put	Bond Future	3,077.7300	3.0777	3,416.5200	3.4165	11.008	0	0	7,000
2022/06/28	R209	03/11/2022	11.01	Call	Bond Future	1,101.2500	1.1013	920.8500	0.9208	(16.381)	0	0	0
2022/06/28	R209	03/11/2022	11.01	Put	Bond Future	3,044.2700	3.0443	3,380.9100	3.3809	11.058	0	0	0
2022/06/28	R209	03/11/2022	10.00	Call	Bond Future	83.9400	0.0839	60.3600	0.0604	(28.091)	0	0	3,500

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
2022/06/28	R209	03/11/2022	10.00	Put	Bond Future	7,621.0600	7.6211	8,114.5200	8.1145	6.475	0	0	6,000
2022/06/28	R209	02/02/2023	10.80	Put	Bond Future	4,723.3500	4.7233	5,108.7500	5.1088	8.159	0	0	0
2022/06/28	R209	02/02/2023	10.78	Call	Bond Future	901.4200	0.9014	763.9000	0.7639	(15.256)	0	0	0
2022/06/28	R209	02/02/2023	10.79	Call	Bond Future	916.7800	0.9168	777.5800	0.7776	(15.184)	0	0	0
2022/06/28	R209	02/02/2023			Bond Future	11.5395	66.8680	11.6470	66.3417	0.931	0.0000	0.0000	0
2022/06/28	R209	02/02/2023	10.80	Call	Bond Future	932.4700	0.9325	791.5700	0.7916	(15.110)	0	0	0
2022/06/28	R209	02/02/2023	10.78	Put	Bond Future	4,799.0900	4.7991	5,187.8700	5.1879	8.101	0	0	0
2022/06/28	R209	02/02/2023	10.79	Put	Bond Future	4,761.0200	4.7610	5,148.1200	5.1481	8.131	0	0	0
2022/06/28	R209	04/05/2023	11.09	Call	Bond Future	1,629.5500	1.6296	1,438.1000	1.4381	(11.749)	0	0	0
2022/06/28	R209	04/05/2023	11.09	Put	Bond Future	4,495.0300	4.4950	4,840.6300	4.8406	7.688	0	0	0
2022/06/28	R209	04/05/2023	11.10	Call	Bond Future	1,648.5400	1.6485	1,455.5800	1.4556	(11.705)	0	0	0
2022/06/28	R209	04/05/2023	11.10	Put	Bond Future	4,462.5900	4.4626	4,806.6800	4.8067	7.711	0	0	0
2022/06/28	R209	04/05/2023			Bond Future	11.6641	64.9960	11.7757	64.4590	0.957	0.0000	0.0000	0
2022/06/28	R209	04/05/2023	11.11	Call	Bond Future	1,667.6400	1.6676	1,473.1800	1.4732	(11.661)	0	0	0
2022/06/28	R209	04/05/2023	11.11	Put	Bond Future	4,430.3300	4.4303	4,772.9200	4.7729	7.733	0	0	0
2022/06/28	R210	04/08/2022			Bond Future	224.7065	224.7065	224.4091	224.4091	(0.132)	0.0000	0.0000	1,025
2022/06/28	R210	03/11/2022			Bond Future	225.0634	225.0634	224.7592	224.7592	(0.135)	0.0000	0.0000	0
2022/06/28	R210	02/02/2023			Bond Future	228.8689	228.8689	228.5573	228.5573	(0.136)	0.0000	0.0000	0
2022/06/28	R210	04/05/2023			Bond Future	230.2189	230.2189	229.8991	229.8991	(0.139)	0.0000	0.0000	0
2022/06/28	R213	04/08/2022	9.88	Call	Bond Future	36.7500	0.0367	19.3000	0.0193	(47.483)	0	0	0
2022/06/28	R213	04/08/2022	9.89	Call	Bond Future	38.8900	0.0389	20.5500	0.0206	(47.159)	0	0	0
2022/06/28	R213	04/08/2022	9.90	Put	Bond Future	4,099.9300	4.0999	4,575.9500	4.5760	11.610	0	0	0
2022/06/28	R213	04/08/2022			Bond Future	10.7275	82.5537	10.8322	82.0584	0.976	0.0000	0.0000	29,920
2022/06/28	R213	04/08/2022	9.88	Put	Bond Future	4,196.9000	4.1969	4,674.7400	4.6747	11.386	0	0	0
2022/06/28	R213	04/08/2022	9.89	Put	Bond Future	4,148.3400	4.1483	4,625.2900	4.6253	11.497	0	0	0
2022/06/28	R213	04/08/2022	9.90	Call	Bond Future	41.1300	0.0411	21.8600	0.0219	(46.851)	0	0	0
2022/06/28	R213	03/11/2022	10.38	Call	Bond Future	759.2500	0.7592	618.6700	0.6187	(18.516)	0	0	0
2022/06/28	R213	03/11/2022	10.38	Put	Bond Future	3,336.1300	3.3361	3,698.9400	3.6989	10.875	0	0	0
2022/06/28	R213	03/11/2022	10.39	Call	Bond Future	773.7800	0.7738	631.2600	0.6313	(18.419)	0	0	0
2022/06/28	R213	03/11/2022	10.39	Put	Bond Future	3,302.6200	3.3026	3,663.4900	3.6635	10.927	0	0	0
2022/06/28	R213	03/11/2022	10.37	Call	Bond Future	744.9000	0.7449	606.2500	0.6063	(18.613)	0	0	0
2022/06/28	R213	03/11/2022	10.37	Put	Bond Future	3,369.8600	3.3699	3,734.6000	3.7346	10.824	0	0	200
2022/06/28	R213	03/11/2022	9.19	Call	Bond Future	38.6800	0.0387	26.9000	0.0269	(30.455)	0	0	476
2022/06/28	R213	03/11/2022	9.19	Put	Bond Future	8,599.8300	8.5998	9,091.4400	9.0914	5.717	0	0	0
2022/06/28	R213	03/11/2022			Bond Future	10.9273	80.2192	11.0369	79.7158	1.003	0.0000	0.0000	0
2022/06/28	R213	03/11/2022	10.40	Call	Bond Future	788.5000	0.7885	644.0100	0.6440	(18.325)	0	0	0
2022/06/28	R213	03/11/2022	10.40	Put	Bond Future	3,269.3300	3.2693	3,628.2300	3.6282	10.978	0	0	0
2022/06/28	R213	03/11/2022	9.98	Call	Bond Future	315.4700	0.3155	243.4700	0.2435	(22.823)	0	0	0
2022/06/28	R213	03/11/2022	9.98	Put	Bond Future	4,844.0400	4.8440	5,275.4300	5.2754	8.906	0	0	200
2022/06/28	R213	03/11/2022	10.19	Call	Bond Future	515.5600	0.5156	410.1100	0.4101	(20.453)	0	0	0
2022/06/28	R213	03/11/2022	10.19	Put	Bond Future	4,012.1500	4.0121	4,410.0900	4.4101	9.918	0	0	476
2022/06/28	R213	03/11/2022	9.13	Call	Bond Future	32.5200	0.0325	22.4500	0.0225	(30.966)	0	0	200
2022/06/28	R213	03/11/2022	9.13	Put	Bond Future	8,909.9400	8.9099	9,403.2600	9.4033	5.537	0	0	0
2022/06/28	R213	03/11/2022	9.84	Call	Bond Future	218.0500	0.2180	164.5500	0.1645	(24.536)	0	0	0
2022/06/28	R213	03/11/2022	9.84	Put	Bond Future	5,443.7700	5.4438	5,893.6600	5.8937	8.264	0	0	476
2022/06/28	R213	02/02/2023	10.43	Put	Bond Future	4,133.7100	4.1337	4,497.4900	4.4975	8.800	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
2022/06/28	R213	02/02/2023	12.20	Call	Bond Future	5,531.9200	5.5319	5,132.6600	5.1327	(7.217)	0	0	0
2022/06/28	R213	02/02/2023	12.20	Put	Bond Future	848.5900	0.8486	961.8700	0.9619	13.349	0	0	912
2022/06/28	R213	02/02/2023	10.22	Put	Bond Future	4,851.6700	4.8517	5,247.0700	5.2471	8.150	0	0	0
2022/06/28	R213	02/02/2023	10.23	Call	Bond Future	731.1300	0.7311	612.5400	0.6125	(16.220)	0	0	0
2022/06/28	R213	02/02/2023	10.35	Call	Bond Future	884.5900	0.8846	748.1800	0.7482	(15.421)	0	0	0
2022/06/28	R213	02/02/2023	10.35	Put	Bond Future	4,398.3100	4.3983	4,774.4400	4.7744	8.552	0	0	476
2022/06/28	R213	02/02/2023	10.01	Call	Bond Future	497.9200	0.4979	409.3000	0.4093	(17.798)	0	0	0
2022/06/28	R213	02/02/2023			Bond Future	11.1127	81.5576	11.2275	81.0450	1.034	0.0000	0.0000	0
2022/06/28	R213	02/02/2023	10.43	Call	Bond Future	997.8700	0.9979	849.1100	0.8491	(14.908)	0	0	912
2022/06/28	R213	02/02/2023	10.22	Call	Bond Future	719.1500	0.7192	602.0100	0.6020	(16.289)	0	0	0
2022/06/28	R213	02/02/2023	10.23	Put	Bond Future	4,815.8400	4.8158	5,209.7900	5.2098	8.180	0	0	0
2022/06/28	R213	02/02/2023	9.16	Call	Bond Future	104.0800	0.1041	80.5200	0.0805	(22.636)	0	0	476
2022/06/28	R213	02/02/2023	9.16	Put	Bond Future	9,509.9500	9.5100	9,998.9300	9.9989	5.142	0	0	0
2022/06/28	R213	02/02/2023	10.01	Put	Bond Future	5,642.6300	5.6426	6,066.5500	6.0665	7.513	0	0	476
2022/06/28	R213	02/02/2023	10.21	Call	Bond Future	707.3000	0.7073	591.6000	0.5916	(16.358)	0	0	0
2022/06/28	R213	02/02/2023	10.21	Put	Bond Future	4,887.6700	4.8877	5,284.5100	5.2845	8.119	0	0	0
2022/06/28	R213	04/05/2023	10.75	Call	Bond Future	1,675.5900	1.6756	1,479.3400	1.4793	(11.712)	0	0	0
2022/06/28	R213	04/05/2023	10.75	Put	Bond Future	3,932.6500	3.9326	4,259.5600	4.2596	8.313	0	0	0
2022/06/28	R213	04/05/2023			Bond Future	11.2577	79.5674	11.3780	79.0443	1.069	0.0000	0.0000	0
2022/06/28	R213	04/05/2023	10.74	Call	Bond Future	1,657.7600	1.6578	1,462.9100	1.4629	(11.754)	0	0	0
2022/06/28	R213	04/05/2023	10.74	Put	Bond Future	3,960.1100	3.9601	4,288.4200	4.2884	8.290	0	0	0
2022/06/28	R213	04/05/2023	10.73	Call	Bond Future	1,640.0400	1.6400	1,446.5900	1.4466	(11.795)	0	0	0
2022/06/28	R213	04/05/2023	10.73	Put	Bond Future	3,987.7000	3.9877	4,317.4100	4.3174	8.268	0	0	0
2022/06/28	R214	04/08/2022	10.98	Put	Bond Future	3,017.4400	3.0174	3,443.9000	3.4439	14.133	0	0	0
2022/06/28	R214	04/08/2022	10.99	Call	Bond Future	197.9500	0.1980	127.4900	0.1275	(35.595)	0	0	0
2022/06/28	R214	04/08/2022			Bond Future	11.4994	64.8540	11.5940	64.3595	0.823	0.0000	0.0000	50,448
2022/06/28	R214	04/08/2022	10.97	Call	Bond Future	181.1900	0.1812	115.6400	0.1156	(36.177)	0	0	0
2022/06/28	R214	04/08/2022	10.97	Put	Bond Future	3,065.6100	3.0656	3,494.5000	3.4945	13.990	0	0	0
2022/06/28	R214	04/08/2022	10.98	Call	Bond Future	189.4300	0.1894	121.4500	0.1214	(35.887)	0	0	0
2022/06/28	R214	04/08/2022	10.99	Put	Bond Future	2,969.6100	2.9696	3,393.5900	3.3936	14.277	0	0	0
2022/06/28	R214	03/11/2022	11.34	Call	Bond Future	1,281.0700	1.2811	1,090.5900	1.0906	(14.869)	0	0	0
2022/06/28	R214	03/11/2022	11.36	Put	Bond Future	2,903.3600	2.9034	3,211.0200	3.2110	10.597	0	0	0
2022/06/28	R214	03/11/2022			Bond Future	11.6611	62.5142	11.7594	62.0118	0.843	0.0000	0.0000	80
2022/06/28	R214	03/11/2022	11.34	Put	Bond Future	2,968.3200	2.9683	3,280.1800	3.2802	10.506	0	0	0
2022/06/28	R214	03/11/2022	11.35	Call	Bond Future	1,302.1600	1.3022	1,109.5800	1.1096	(14.789)	0	0	0
2022/06/28	R214	03/11/2022	11.35	Put	Bond Future	2,935.7800	2.9358	3,245.5400	3.2455	10.551	0	0	0
2022/06/28	R214	03/11/2022	11.36	Call	Bond Future	1,323.3100	1.3233	1,128.6300	1.1286	(14.712)	0	0	0
2022/06/28	R214	02/02/2023	11.07	Call	Bond Future	991.1100	0.9911	851.2100	0.8512	(14.115)	0	0	0
2022/06/28	R214	02/02/2023	11.07	Put	Bond Future	4,913.8300	4.9138	5,285.2300	5.2852	7.558	0	0	0
2022/06/28	R214	02/02/2023	11.08	Call	Bond Future	1,007.6400	1.0076	866.0900	0.8661	(14.048)	0	0	0
2022/06/28	R214	02/02/2023	11.08	Put	Bond Future	4,874.8400	4.8748	5,244.5900	5.2446	7.585	0	0	0
2022/06/28	R214	02/02/2023			Bond Future	11.8112	63.5574	11.9133	63.0461	0.865	0.0000	0.0000	0
2022/06/28	R214	02/02/2023	11.09	Call	Bond Future	1,024.3400	1.0243	881.1400	0.8811	(13.980)	0	0	0
2022/06/28	R214	02/02/2023	11.09	Put	Bond Future	4,836.0800	4.8361	5,204.1800	5.2042	7.612	0	0	0
2022/06/28	R214	04/05/2023	11.36	Call	Bond Future	1,731.6700	1.7317	1,541.9300	1.5419	(10.957)	0	0	0
2022/06/28	R214	04/05/2023	11.36	Put	Bond Future	4,666.7700	4.6668	4,998.7400	4.9987	7.113	0	0	0
2022/06/28	R214	04/05/2023	11.37	Call	Bond Future	1,751.4600	1.7515	1,560.2600	1.5603	(10.917)	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
2022/06/28	R214	04/05/2023	11.37	Put	Bond Future	4,633.1700	4.6332	4,963.6800	4.9637	7.134	0	0	0
2022/06/28	R214	04/05/2023			Bond Future	11.9301	61.4777	12.0360	60.9560	0.888	0.0000	0.0000	0
2022/06/28	R214	04/05/2023	11.38	Call	Bond Future	1,771.3800	1.7714	1,578.7200	1.5787	(10.876)	0	0	0
2022/06/28	R214	04/05/2023	11.38	Put	Bond Future	4,599.7700	4.5998	4,928.8200	4.9288	7.154	0	0	0
2022/06/28	R248	04/08/2022	10.20	Call	Bond Future	2.0300	0.0020	0.8800	0.0009	(56.650)	0	0	1,700
2022/06/28	R248	04/08/2022	10.99	Call	Bond Future	320.7300	0.3207	218.6500	0.2186	(31.827)	0	0	0
2022/06/28	R248	04/08/2022	10.99	Put	Bond Future	3,565.7400	3.5657	4,052.0900	4.0521	13.640	0	0	0
2022/06/28	R248	04/08/2022	10.40	Put	Bond Future	7,637.9500	7.6379	8,221.1700	8.2212	7.636	0	0	0
2022/06/28	R248	04/08/2022	10.98	Call	Bond Future	307.4300	0.3074	208.6900	0.2087	(32.118)	0	0	0
2022/06/28	R248	04/08/2022	10.98	Put	Bond Future	3,623.4500	3.6235	4,113.1400	4.1131	13.514	0	0	0
2022/06/28	R248	04/08/2022			Bond Future	11.4640	81.5602	11.5537	80.9718	0.782	0.0000	0.0000	200,798
2022/06/28	R248	04/08/2022	9.70	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2022/06/28	R248	04/08/2022	9.70	Put	Bond Future	13,381.2900	13.3813	13,969.7100	13.9697	4.397	0	0	0
2022/06/28	R248	04/08/2022	10.20	Put	Bond Future	9,209.0200	9.2090	9,796.3000	9.7963	6.377	0	0	0
2022/06/28	R248	04/08/2022	10.30	Call	Bond Future	4.5900	0.0046	2.1100	0.0021	(54.031)	0	0	1,200
2022/06/28	R248	04/08/2022	10.30	Put	Bond Future	8,415.7000	8.4157	9,001.6500	9.0016	6.963	0	0	0
2022/06/28	R248	04/08/2022	11.00	Call	Bond Future	334.4400	0.3344	228.9500	0.2289	(31.542)	0	0	1,200
2022/06/28	R248	04/08/2022	11.00	Put	Bond Future	3,508.5400	3.5085	3,991.4800	3.9915	13.765	0	0	50
2022/06/28	R248	04/08/2022	10.40	Call	Bond Future	10.3100	0.0103	5.1000	0.0051	(50.533)	0	0	0
2022/06/28	R248	04/08/2022	10.90	Call	Bond Future	214.7400	0.2147	140.6200	0.1406	(34.516)	0	0	1,700
2022/06/28	R248	04/08/2022	10.90	Put	Bond Future	4,102.7900	4.1028	4,617.1000	4.6171	12.536	0	0	0
2022/06/28	R248	03/11/2022	11.31	Put	Bond Future	3,683.6300	3.6836	4,052.8700	4.0529	10.024	0	0	0
2022/06/28	R248	03/11/2022	11.32	Call	Bond Future	1,634.4800	1.6345	1,403.3200	1.4033	(14.143)	0	0	0
2022/06/28	R248	03/11/2022	11.30	Put	Bond Future	3,724.9900	3.7250	4,096.7600	4.0968	9.980	0	0	0
2022/06/28	R248	03/11/2022			Bond Future	11.6246	78.3268	11.7180	77.7289	0.803	0.0000	0.0000	0
2022/06/28	R248	03/11/2022	11.31	Call	Bond Future	1,607.8300	1.6078	1,379.2000	1.3792	(14.220)	0	0	0
2022/06/28	R248	03/11/2022	11.32	Put	Bond Future	3,642.7800	3.6428	4,009.4900	4.0095	10.067	0	0	0
2022/06/28	R248	03/11/2022	11.30	Call	Bond Future	1,581.5900	1.5816	1,355.4900	1.3555	(14.296)	0	0	0
2022/06/28	R248	02/02/2023	11.08	Call	Bond Future	1,316.3000	1.3163	1,141.3200	1.1413	(13.293)	0	0	0
2022/06/28	R248	02/02/2023	11.08	Put	Bond Future	5,918.5900	5.9186	6,352.1900	6.3522	7.326	0	0	0
2022/06/28	R248	02/02/2023			Bond Future	11.7736	79.6341	11.8709	79.0256	0.826	0.0000	0.0000	0
2022/06/28	R248	02/02/2023	11.07	Call	Bond Future	1,294.8100	1.2948	1,121.8500	1.1219	(13.358)	0	0	0
2022/06/28	R248	02/02/2023	11.07	Put	Bond Future	5,967.0000	5.9670	6,402.6200	6.4026	7.300	0	0	0
2022/06/28	R248	02/02/2023	11.06	Call	Bond Future	1,273.5200	1.2735	1,102.5700	1.1026	(13.423)	0	0	0
2022/06/28	R248	02/02/2023	11.06	Put	Bond Future	6,015.7300	6.0157	6,453.3600	6.4534	7.275	0	0	0
2022/06/28	R248	04/05/2023	11.35	Call	Bond Future	2,218.4200	2.2184	1,987.6100	1.9876	(10.404)	0	0	0
2022/06/28	R248	04/05/2023	11.35	Put	Bond Future	5,705.9100	5.7059	6,096.1200	6.0961	6.839	0	0	0
2022/06/28	R248	04/05/2023			Bond Future	11.8913	76.7218	11.9924	76.1008	0.850	0.0000	0.0000	0
2022/06/28	R248	04/05/2023	11.34	Call	Bond Future	2,193.5500	2.1935	1,964.4900	1.9645	(10.442)	0	0	0
2022/06/28	R248	04/05/2023	11.34	Put	Bond Future	5,748.1300	5.7481	6,140.0900	6.1401	6.819	0	0	0
2022/06/28	R248	04/05/2023	11.33	Call	Bond Future	2,168.5800	2.1686	1,941.2700	1.9413	(10.482)	0	0	0
2022/06/28	R248	04/05/2023	11.33	Put	Bond Future	5,790.3400	5.7903	6,184.0500	6.1840	6.799	0	0	0

Total

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