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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/06/2022 TO 30/06/2022

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
2022/06/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	2025	04/08/2022		Bond Future	162.6002	162.6002	162.5766	162.5766	(0.015)	0.0000	0.0000	9,548
2022/06/30	2025	03/11/2022		Bond Future	165.0790	165.0790	165.0529	165.0529	(0.016)	0.0000	0.0000	0
2022/06/30	2025	02/02/2023		Bond Future	166.2665	166.2665	166.2383	166.2383	(0.017)	0.0000	0.0000	0
2022/06/30	2025	04/05/2023		Bond Future	169.3809	169.3809	169.3509	169.3509	(0.018)	0.0000	0.0000	0
2022/06/30	2029	04/08/2022		Bond Future	119.8893	119.8893	120.0168	120.0168	0.106	0.0000	0.0000	2,682
2022/06/30	2029	03/11/2022		Bond Future	120.4680	120.4680	120.5959	120.5959	0.106	0.0000	0.0000	0
2022/06/30	2029	02/02/2023		Bond Future	122.5655	122.5655	122.6944	122.6944	0.105	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
2022/06/30	2029	04/05/2023			Bond Future	123.5747	123.5747	123.7051	123.7051	0.105	0.0000	0.0000	0
2022/06/30	2030	04/08/2022	9.56	Call	Bond Future	18.3600	0.0184	0.0100	0.0000	(99.946)	0	0	0
2022/06/30	2030	04/08/2022	9.56	Put	Bond Future	4,573.3500	4.5733	5,229.0700	5.2291	14.338	0	0	0
2022/06/30	2030	04/08/2022	10.95	Call	Bond Future	2,341.5900	2.3416	1,834.6200	1.8346	(21.651)	0	0	0
2022/06/30	2030	04/08/2022	10.95	Put	Bond Future	298.2900	0.2983	465.3900	0.4654	56.019	0	0	800
2022/06/30	2030	04/08/2022			Bond Future	10.5053	87.4603	10.6505	86.7863	1.382	0.0000	0.0000	89,570
2022/06/30	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/06/30	2030	04/08/2022	8.30	Put	Bond Future	11,106.8500	11.1068	11,780.9200	11.7809	6.069	0	0	0
2022/06/30	2030	04/08/2022	9.05	Call	Bond Future	0.4700	0.0005	0.0000	0.0000	(100.000)	0	0	800
2022/06/30	2030	04/08/2022	9.05	Put	Bond Future	7,138.8200	7.1388	7,812.4200	7.8124	9.436	0	0	0
2022/06/30	2030	04/08/2022	9.54	Call	Bond Future	16.2000	0.0162	0.0000	0.0000	(100.000)	0	0	0
2022/06/30	2030	04/08/2022	9.54	Put	Bond Future	4,670.8000	4.6708	5,328.6700	5.3287	14.085	0	0	0
2022/06/30	2030	04/08/2022	9.55	Call	Bond Future	17.2500	0.0173	0.0100	0.0000	(99.942)	0	0	0
2022/06/30	2030	04/08/2022	9.55	Put	Bond Future	4,622.0300	4.6220	5,278.8600	5.2789	14.211	0	0	0
2022/06/30	2030	03/11/2022	10.10	Call	Bond Future	667.2000	0.6672	434.0900	0.4341	(34.939)	0	0	0
2022/06/30	2030	03/11/2022	10.10	Put	Bond Future	3,450.8400	3.4508	3,903.0800	3.9031	13.105	0	0	0
2022/06/30	2030	03/11/2022	10.20	Put	Bond Future	3,119.7200	3.1197	3,534.2600	3.5343	13.288	0	0	0
2022/06/30	2030	03/11/2022	9.70	Call	Bond Future	279.3700	0.2794	172.6300	0.1726	(38.207)	0	0	500
2022/06/30	2030	03/11/2022	9.70	Put	Bond Future	4,968.1100	4.9681	5,546.7200	5.5467	11.646	0	0	0
2022/06/30	2030	03/11/2022			Bond Future	10.7043	88.7734	10.8569	88.0880	1.425	0.0000	0.0000	19,541
2022/06/30	2030	03/11/2022	10.20	Call	Bond Future	804.4600	0.8045	533.6500	0.5337	(33.664)	0	0	500
2022/06/30	2030	03/11/2022	11.57	Call	Bond Future	4,388.0300	4.3880	3,765.1400	3.7651	(14.195)	0	0	0
2022/06/30	2030	03/11/2022	11.57	Put	Bond Future	590.0600	0.5901	652.5200	0.6525	10.585	0	0	500
2022/06/30	2030	03/11/2022	10.08	Call	Bond Future	641.7600	0.6418	415.9500	0.4159	(35.186)	0	0	0
2022/06/30	2030	03/11/2022	10.08	Put	Bond Future	3,519.4500	3.5194	3,978.9900	3.9790	13.057	0	0	0
2022/06/30	2030	03/11/2022	10.09	Call	Bond Future	654.3100	0.6543	425.0200	0.4250	(35.043)	0	0	0
2022/06/30	2030	03/11/2022	10.09	Put	Bond Future	3,484.9600	3.4850	3,941.0200	3.9410	13.087	0	0	0
2022/06/30	2030	02/02/2023	11.16	Put	Bond Future	1,736.6700	1.7367	1,907.6300	1.9076	9.844	0	0	400
2022/06/30	2030	02/02/2023	9.99	Call	Bond Future	713.8200	0.7138	490.2100	0.4902	(31.326)	0	0	0
2022/06/30	2030	02/02/2023	10.00	Call	Bond Future	725.2500	0.7253	497.4300	0.4974	(31.413)	0	0	0
2022/06/30	2030	02/02/2023	10.01	Put	Bond Future	4,668.6400	4.6686	5,136.0400	5.1360	10.011	0	0	0
2022/06/30	2030	02/02/2023	9.80	Call	Bond Future	520.9700	0.5210	370.1300	0.3701	(28.954)	0	0	0
2022/06/30	2030	02/02/2023	9.94	Put	Bond Future	4,915.2300	4.9152	5,410.1200	5.4101	10.069	0	0	102
2022/06/30	2030	02/02/2023	9.20	Call	Bond Future	190.9600	0.1910	141.3200	0.1413	(25.995)	0	0	0
2022/06/30	2030	02/02/2023	9.20	Put	Bond Future	7,967.1400	7.9671	8,615.5200	8.6155	8.138	0	0	0
2022/06/30	2030	02/02/2023	9.66	Call	Bond Future	414.8500	0.4148	298.6800	0.2987	(28.003)	0	0	0
2022/06/30	2030	02/02/2023	9.66	Put	Bond Future	5,983.1200	5.9831	6,564.9700	6.5650	9.725	0	0	102
2022/06/30	2030	02/02/2023	8.81	Put	Bond Future	9,791.8300	9.7918	10,466.0000	10.4660	6.885	0	0	0
2022/06/30	2030	02/02/2023	9.04	Call	Bond Future	142.2100	0.1422	107.3300	0.1073	(24.527)	0	0	0
2022/06/30	2030	02/02/2023	9.04	Put	Bond Future	8,702.0200	8.7020	9,365.1600	9.3652	7.621	0	0	0
2022/06/30	2030	02/02/2023	9.08	Put	Bond Future	8,516.4000	8.5164	9,176.2300	9.1762	7.748	0	0	0
2022/06/30	2030	02/02/2023			Bond Future	10.8850	86.2933	11.0457	85.5952	1.476	0.0000	0.0000	0
2022/06/30	2030	02/02/2023	11.12	Call	Bond Future	2,820.8800	2.8209	2,301.8900	2.3019	(18.398)	0	0	0
2022/06/30	2030	02/02/2023	11.12	Put	Bond Future	1,802.3500	1.8024	1,981.3800	1.9814	9.933	0	0	0
2022/06/30	2030	02/02/2023	11.16	Call	Bond Future	2,927.0700	2.9271	2,400.0100	2.4000	(18.006)	0	0	0
2022/06/30	2030	02/02/2023	9.99	Put	Bond Future	4,738.3600	4.7384	5,212.7700	5.2128	10.012	0	0	0
2022/06/30	2030	02/02/2023	10.00	Put	Bond Future	4,703.5300	4.7035	5,173.7300	5.1737	9.997	0	0	0

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2022/06/30	2030	02/02/2023	10.01	Call	Bond Future	736.6000		0.7366	505.9800	0.5060	(31.309)	0	0	0
2022/06/30	2030	02/02/2023	9.80	Put	Bond Future	5,430.2800		5.4303	5,977.4600	5.9775	10.076	0	0	0
2022/06/30	2030	02/02/2023	9.83	Call	Bond Future	548.6800		0.5487	387.2700	0.3873	(29.418)	0	0	400
2022/06/30	2030	02/02/2023	9.83	Put	Bond Future	5,317.5600		5.3176	5,854.1700	5.8542	10.091	0	0	0
2022/06/30	2030	02/02/2023	9.94	Call	Bond Future	658.9100		0.6589	455.7800	0.4558	(30.828)	0	0	0
2022/06/30	2030	02/02/2023	9.79	Call	Bond Future	511.9000		0.5119	364.5200	0.3645	(28.791)	0	0	0
2022/06/30	2030	02/02/2023	9.79	Put	Bond Future	5,468.0800		5.4681	6,018.7200	6.0187	10.070	0	0	0
2022/06/30	2030	02/02/2023	8.81	Call	Bond Future	91.1000		0.0911	67.2500	0.0672	(26.180)	0	0	102
2022/06/30	2030	02/02/2023	9.08	Call	Bond Future	153.2700		0.1533	115.0800	0.1151	(24.917)	0	0	400
2022/06/30	2030	04/05/2023	10.53	Call	Bond Future	1,610.8100		1.6108	1,203.6200	1.2036	(25.279)	0	0	0
2022/06/30	2030	04/05/2023	10.53	Put	Bond Future	3,873.3100		3.8733	4,177.7300	4.1777	7.859	0	0	0
2022/06/30	2030	04/05/2023	11.34	Call	Bond Future	3,345.7800		3.3458	2,797.3200	2.7973	(16.393)	0	0	0
2022/06/30	2030	04/05/2023	11.34	Put	Bond Future	2,156.3700		2.1564	2,319.5200	2.3195	7.566	0	0	150
2022/06/30	2030	04/05/2023	10.00	Call	Bond Future	856.2700		0.8563	597.3400	0.5973	(30.239)	0	0	1,080
2022/06/30	2030	04/05/2023	10.00	Put	Bond Future	5,474.0800		5.4741	5,926.7600	5.9268	8.270	0	0	0
2022/06/30	2030	04/05/2023	10.42	Call	Bond Future	1,430.2000		1.4302	1,052.3700	1.0524	(26.418)	0	0	500
2022/06/30	2030	04/05/2023	10.42	Put	Bond Future	4,175.1200		4.1751	4,508.9000	4.5089	7.995	0	0	0
2022/06/30	2030	04/05/2023	10.52	Call	Bond Future	1,594.0300		1.5940	1,188.8900	1.1889	(25.416)	0	0	0
2022/06/30	2030	04/05/2023	10.52	Put	Bond Future	3,900.2500		3.9002	4,206.7200	4.2067	7.858	0	0	0
2022/06/30	2030	04/05/2023	9.58	Put	Bond Future	7,017.1000		7.0171	7,598.1500	7.5982	8.280	0	0	0
2022/06/30	2030	04/05/2023	9.67	Call	Bond Future	539.2200		0.5392	390.2800	0.3903	(27.621)	0	0	500
2022/06/30	2030	04/05/2023	9.67	Put	Bond Future	6,663.6900		6.6637	7,226.3600	7.2264	8.444	0	0	0
2022/06/30	2030	04/05/2023	9.78	Call	Bond Future	627.5600		0.6276	451.4100	0.4514	(28.069)	0	0	400
2022/06/30	2030	04/05/2023	9.78	Put	Bond Future	6,246.3300		6.2463	6,781.7900	6.7818	8.572	0	0	0
2022/06/30	2030	04/05/2023	9.03	Call	Bond Future	206.4700		0.2065	156.4600	0.1565	(24.221)	0	0	400
2022/06/30	2030	04/05/2023	9.03	Put	Bond Future	9,343.9300		9.3439	10,005.5300	10.0055	7.081	0	0	0
2022/06/30	2030	04/05/2023			Bond Future	11.0563		87.8955	11.2254	87.1839	1.530	0.0000	0.0000	0
2022/06/30	2030	04/05/2023	11.62	Call	Bond Future	4,106.1200		4.1061	3,509.8200	3.5098	(14.522)	0	0	0
2022/06/30	2030	04/05/2023	11.62	Put	Bond Future	1,763.4400		1.7634	1,878.7500	1.8788	6.539	0	0	400
2022/06/30	2030	04/05/2023	12.04	Call	Bond Future	5,344.4800		5.3445	4,689.1200	4.6891	(12.262)	0	0	0
2022/06/30	2030	04/05/2023	12.04	Put	Bond Future	1,309.0800		1.3091	1,365.3300	1.3653	4.297	0	0	1,080
2022/06/30	2030	04/05/2023	12.50	Call	Bond Future	6,790.1900		6.7902	6,089.3200	6.0893	(10.322)	0	0	0
2022/06/30	2030	04/05/2023	12.50	Put	Bond Future	950.7100		0.9507	961.4500	0.9614	1.130	0	0	500
2022/06/30	2030	04/05/2023	10.54	Call	Bond Future	1,627.6900		1.6277	1,218.7600	1.2188	(25.123)	0	0	0
2022/06/30	2030	04/05/2023	10.54	Put	Bond Future	3,846.5000		3.8465	4,149.1800	4.1492	7.869	0	0	0
2022/06/30	2030	04/05/2023	9.58	Call	Bond Future	476.2500		0.4763	345.6900	0.3457	(27.414)	0	0	150
2022/06/30	2032	04/08/2022	8.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	800
2022/06/30	2032	04/08/2022	8.97	Put	Bond Future	11,245.3000		11.2453	11,999.6300	11.9996	6.708	0	0	0
2022/06/30	2032	04/08/2022	9.40	Call	Bond Future	0.1300		0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/06/30	2032	04/08/2022	9.40	Put	Bond Future	8,639.0500		8.6390	9,393.2500	9.3933	8.730	0	0	0
2022/06/30	2032	04/08/2022	9.72	Call	Bond Future	1.7500		0.0018	0.0900	0.0001	(94.857)	0	0	800
2022/06/30	2032	04/08/2022	9.72	Put	Bond Future	6,761.6000		6.7616	7,514.2700	7.5143	11.132	0	0	0
2022/06/30	2032	04/08/2022	10.21	Put	Bond Future	4,037.0600		4.0371	4,743.4100	4.7434	17.497	0	0	0
2022/06/30	2032	04/08/2022	10.22	Call	Bond Future	61.5700		0.0616	11.2600	0.0113	(81.712)	0	0	0
2022/06/30	2032	04/08/2022	9.80	Call	Bond Future	3.3600		0.0034	0.1900	0.0002	(94.345)	0	0	900
2022/06/30	2032	04/08/2022	10.20	Put	Bond Future	4,089.4700		4.0895	4,798.1100	4.7981	17.328	0	0	0
2022/06/30	2032	04/08/2022			Bond Future	10.9480		87.1302	11.0931	86.3759	1.326	0.0000	0.0000	97,166

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2022/06/30	2032	04/08/2022	11.89	Call	Bond Future	4,809.9700		4.8100	4,101.6900	4.1017	(14.725)	0	0	0
2022/06/30	2032	04/08/2022	11.89	Put	Bond Future	72.5800		0.0726	118.6300	0.1186	63.447	0	0	0
2022/06/30	2032	04/08/2022	10.70	Call	Bond Future	522.4300		0.5224	261.0500	0.2611	(50.032)	0	0	0
2022/06/30	2032	04/08/2022	10.70	Put	Bond Future	1,832.0800		1.8321	2,325.0300	2.3250	26.907	0	0	7,500
2022/06/30	2032	04/08/2022	11.00	Call	Bond Future	1,219.0000		1.2190	795.3900	0.7954	(34.751)	0	0	0
2022/06/30	2032	04/08/2022	11.00	Put	Bond Future	947.4900		0.9475	1,278.2100	1.2782	34.905	0	0	7,500
2022/06/30	2032	04/08/2022	11.60	Call	Bond Future	3,504.0100		3.5040	2,842.4300	2.8424	(18.881)	0	0	0
2022/06/30	2032	04/08/2022	11.60	Put	Bond Future	185.8700		0.1859	278.6200	0.2786	49.900	0	0	800
2022/06/30	2032	04/08/2022	10.21	Call	Bond Future	58.2400		0.0582	10.2600	0.0103	(82.383)	0	0	0
2022/06/30	2032	04/08/2022	10.22	Put	Bond Future	3,984.8200		3.9848	4,688.8400	4.6888	17.668	0	0	0
2022/06/30	2032	04/08/2022	10.50	Call	Bond Future	249.6400		0.2496	91.6000	0.0916	(63.307)	0	0	900
2022/06/30	2032	04/08/2022	10.50	Put	Bond Future	2,635.5700		2.6356	3,231.8600	3.2319	22.625	0	0	0
2022/06/30	2032	04/08/2022	9.80	Put	Bond Future	6,301.3100		6.3013	7,052.4700	7.0525	11.921	0	0	0
2022/06/30	2032	04/08/2022	10.10	Call	Bond Future	30.2300		0.0302	3.3800	0.0034	(88.819)	0	0	0
2022/06/30	2032	04/08/2022	10.10	Put	Bond Future	4,623.4500		4.6235	5,350.9300	5.3509	15.735	0	0	0
2022/06/30	2032	04/08/2022	10.20	Call	Bond Future	55.0300		0.0550	9.3400	0.0093	(83.027)	0	0	0
2022/06/30	2032	03/11/2022	10.56	Put	Bond Future	3,763.9500		3.7639	4,287.7800	4.2878	13.917	0	0	180
2022/06/30	2032	03/11/2022	10.16	Call	Bond Future	275.8900		0.2759	181.5800	0.1816	(34.184)	0	0	0
2022/06/30	2032	03/11/2022	10.16	Put	Bond Future	5,468.4100		5.4684	6,140.8000	6.1408	12.296	0	0	180
2022/06/30	2032	03/11/2022	9.46	Put	Bond Future	9,196.7200		9.1967	9,950.7000	9.9507	8.198	0	0	0
2022/06/30	2032	03/11/2022	9.92	Call	Bond Future	137.5700		0.1376	96.6300	0.0966	(29.759)	0	0	750
2022/06/30	2032	03/11/2022	9.92	Put	Bond Future	6,664.5600		6.6646	7,390.3200	7.3903	10.890	0	0	0
2022/06/30	2032	03/11/2022	10.11	Put	Bond Future	5,706.6800		5.7067	6,395.1100	6.3951	12.064	0	0	454
2022/06/30	2032	03/11/2022	9.31	Put	Bond Future	10,063.0700		10.0631	10,821.5000	10.8215	7.537	0	0	0
2022/06/30	2032	03/11/2022	9.36	Call	Bond Future	27.0500		0.0271	17.4700	0.0175	(35.416)	0	0	454
2022/06/30	2032	03/11/2022	9.36	Put	Bond Future	9,772.4200		9.7724	10,529.5400	10.5295	7.748	0	0	0
2022/06/30	2032	03/11/2022			Bond Future	11.1415		84.2860	11.2933	83.5193	1.363	0.0000	0.0000	76,450
2022/06/30	2032	03/11/2022	11.55	Call	Bond Future	3,216.4800		3.2165	2,653.1600	2.6532	(17.514)	0	0	0
2022/06/30	2032	03/11/2022	11.55	Put	Bond Future	1,174.9200		1.1749	1,378.3000	1.3783	17.310	0	0	500
2022/06/30	2032	03/11/2022	12.30	Call	Bond Future	6,067.7100		6.0677	5,360.2600	5.3603	(11.659)	0	0	0
2022/06/30	2032	03/11/2022	12.30	Put	Bond Future	448.8500		0.4488	508.1000	0.5081	13.200	0	0	750
2022/06/30	2032	03/11/2022	10.56	Call	Bond Future	737.9600		0.7380	495.0900	0.4951	(32.911)	0	0	0
2022/06/30	2032	03/11/2022	10.66	Call	Bond Future	901.1000		0.9011	616.9100	0.6169	(31.538)	0	0	0
2022/06/30	2032	03/11/2022	10.66	Put	Bond Future	3,396.4500		3.3964	3,878.9600	3.8790	14.206	0	0	0
2022/06/30	2032	03/11/2022	10.67	Call	Bond Future	918.4600		0.9185	630.2000	0.6302	(31.385)	0	0	750
2022/06/30	2032	03/11/2022	10.67	Put	Bond Future	3,360.9900		3.3610	3,839.4300	3.8394	14.235	0	0	0
2022/06/30	2032	03/11/2022	10.21	Call	Bond Future	317.5800		0.3176	205.5800	0.2056	(35.267)	0	0	500
2022/06/30	2032	03/11/2022	10.21	Put	Bond Future	5,235.3800		5.2354	5,890.0800	5.8901	12.505	0	0	0
2022/06/30	2032	03/11/2022	10.49	Call	Bond Future	635.7000		0.6357	420.7100	0.4207	(33.819)	0	0	0
2022/06/30	2032	03/11/2022	10.49	Put	Bond Future	4,035.7200		4.0357	4,587.4300	4.5874	13.671	0	0	454
2022/06/30	2032	03/11/2022	9.46	Call	Bond Future	37.0300		0.0370	24.3100	0.0243	(34.351)	0	0	500
2022/06/30	2032	03/11/2022	10.11	Call	Bond Future	238.3200		0.2383	160.0500	0.1600	(32.842)	0	0	0
2022/06/30	2032	03/11/2022	9.31	Call	Bond Future	23.0300		0.0230	14.7600	0.0148	(35.910)	0	0	180
2022/06/30	2032	02/02/2023	11.69	Call	Bond Future	3,641.9100		3.6419	3,092.1200	3.0921	(15.096)	0	0	0
2022/06/30	2032	02/02/2023	11.69	Put	Bond Future	1,815.4200		1.8154	2,046.3800	2.0464	12.722	0	0	0
2022/06/30	2032	02/02/2023	10.40	Call	Bond Future	750.1600		0.7502	536.1900	0.5362	(28.523)	0	0	0
2022/06/30	2032	02/02/2023	10.40	Put	Bond Future	5,447.2500		5.4473	6,014.0300	6.0140	10.405	0	0	0
2022/06/30	2032	02/02/2023	10.50	Call	Bond Future	887.9100		0.8879	640.3900	0.6404	(27.877)	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
2022/06/30	2032	02/02/2023	10.50	Put	Bond Future	5,054.9200	5.0549	5,588.1500	5.5882	10.549	0	0	454
2022/06/30	2032	02/02/2023	10.67	Call	Bond Future	1,151.5800	1.1516	848.6900	0.8487	(26.302)	0	0	750
2022/06/30	2032	02/02/2023	10.67	Put	Bond Future	4,427.1600	4.4272	4,905.0200	4.9050	10.794	0	0	0
2022/06/30	2032	02/02/2023	10.22	Call	Bond Future	539.4200	0.5394	383.5600	0.3836	(28.894)	0	0	500
2022/06/30	2032	02/02/2023	10.22	Put	Bond Future	6,201.4200	6.2014	6,826.3100	6.8263	10.077	0	0	0
2022/06/30	2032	02/02/2023	9.47	Call	Bond Future	116.2700	0.1163	91.4400	0.0914	(21.355)	0	0	500
2022/06/30	2032	02/02/2023	9.47	Put	Bond Future	9,952.6600	9.9527	10,708.5800	10.7086	7.595	0	0	0
2022/06/30	2032	02/02/2023	9.92	Call	Bond Future	294.5000	0.2945	224.4700	0.2245	(23.779)	0	0	750
2022/06/30	2032	02/02/2023	9.92	Put	Bond Future	7,596.0300	7.5960	8,306.7500	8.3067	9.356	0	0	0
2022/06/30	2032	02/02/2023			Bond Future	11.3153	85.7363	11.4741	84.9556	1.404	0.0000	0.0000	0
2022/06/30	2032	02/02/2023	11.84	Call	Bond Future	4,128.9400	4.1289	3,545.8600	3.5459	(14.122)	0	0	0
2022/06/30	2032	02/02/2023	11.84	Put	Bond Future	1,586.3900	1.5864	1,784.0600	1.7841	12.460	0	0	500
2022/06/30	2032	02/02/2023	12.75	Call	Bond Future	7,416.4700	7.4165	6,690.5000	6.6905	(9.789)	0	0	0
2022/06/30	2032	02/02/2023	12.75	Put	Bond Future	706.7700	0.7068	761.5500	0.7616	7.751	0	0	750
2022/06/30	2032	02/02/2023	10.38	Call	Bond Future	724.5300	0.7245	516.9000	0.5169	(28.657)	0	0	0
2022/06/30	2032	02/02/2023	10.38	Put	Bond Future	5,528.1400	5.5281	6,101.2600	6.1013	10.367	0	0	0
2022/06/30	2032	02/02/2023	10.39	Call	Bond Future	737.3700	0.7374	526.4800	0.5265	(28.600)	0	0	0
2022/06/30	2032	02/02/2023	10.39	Put	Bond Future	5,487.7000	5.4877	6,057.5600	6.0576	10.384	0	0	0
2022/06/30	2032	02/02/2023	10.16	Call	Bond Future	479.2800	0.4793	345.8600	0.3459	(27.838)	0	0	0
2022/06/30	2032	02/02/2023	10.16	Put	Bond Future	6,466.0300	6.4660	7,113.3600	7.1134	10.011	0	0	454
2022/06/30	2032	02/02/2023	9.31	Call	Bond Future	80.5000	0.0805	64.5900	0.0646	(19.764)	0	0	454
2022/06/30	2032	02/02/2023	9.31	Put	Bond Future	10,840.6400	10.8406	11,605.4800	11.6055	7.055	0	0	0
2022/06/30	2032	04/05/2023	10.89	Call	Bond Future	1,632.1700	1.6322	1,268.5300	1.2685	(22.280)	0	0	0
2022/06/30	2032	04/05/2023	10.89	Put	Bond Future	4,523.3400	4.5233	4,955.4800	4.9555	9.554	0	0	0
2022/06/30	2032	04/05/2023			Bond Future	11.4762	83.1682	11.6424	82.3724	1.448	0.0000	0.0000	0
2022/06/30	2032	04/05/2023	10.87	Call	Bond Future	1,595.1000	1.5951	1,237.5000	1.2375	(22.419)	0	0	0
2022/06/30	2032	04/05/2023	10.87	Put	Bond Future	4,587.2500	4.5873	5,025.4300	5.0254	9.552	0	0	0
2022/06/30	2032	04/05/2023	10.88	Call	Bond Future	1,613.4300	1.6134	1,252.8200	1.2528	(22.351)	0	0	0
2022/06/30	2032	04/05/2023	10.88	Put	Bond Future	4,555.0700	4.5551	4,990.2400	4.9902	9.554	0	0	0
2022/06/30	2033	04/08/2022			Bond Future	114.9822	114.9822	114.7319	114.7319	(0.218)	0.0000	0.0000	8,488
2022/06/30	2033	03/11/2022			Bond Future	115.4017	115.4017	115.1461	115.1461	(0.221)	0.0000	0.0000	0
2022/06/30	2033	02/02/2023			Bond Future	117.4107	117.4107	117.1495	117.1495	(0.223)	0.0000	0.0000	0
2022/06/30	2033	04/05/2023			Bond Future	118.2381	118.2381	117.9709	117.9709	(0.226)	0.0000	0.0000	0
2022/06/30	2037	04/08/2022	10.89	Call	Bond Future	157.0800	0.1571	78.7600	0.0788	(49.860)	0	0	0
2022/06/30	2037	04/08/2022	10.89	Put	Bond Future	3,753.0900	3.7531	4,255.1000	4.2551	13.376	0	0	0
2022/06/30	2037	04/08/2022	10.90	Call	Bond Future	164.9600	0.1650	83.2000	0.0832	(49.564)	0	0	0
2022/06/30	2037	04/08/2022	11.95	Call	Bond Future	3,063.9100	3.0639	2,551.7100	2.5517	(16.717)	0	0	0
2022/06/30	2037	04/08/2022	11.95	Put	Bond Future	387.4800	0.3875	455.6100	0.4556	17.583	0	0	1,050
2022/06/30	2037	04/08/2022	10.91	Put	Bond Future	3,643.8300	3.6438	4,138.9100	4.1389	13.587	0	0	0
2022/06/30	2037	04/08/2022			Bond Future	11.4824	79.4126	11.5818	78.8322	0.865	0.0000	0.0000	140,076
2022/06/30	2037	04/08/2022	10.10	Call	Bond Future	0.6500	0.0007	0.2000	0.0002	(69.231)	0	0	50
2022/06/30	2037	04/08/2022	10.10	Put	Bond Future	8,778.2100	8.7782	9,358.0900	9.3581	6.606	0	0	0
2022/06/30	2037	04/08/2022	10.90	Put	Bond Future	3,698.2800	3.6983	4,196.8500	4.1969	13.481	0	0	50
2022/06/30	2037	04/08/2022	10.91	Call	Bond Future	173.1300	0.1731	87.8800	0.0879	(49.240)	0	0	0
2022/06/30	2037	04/08/2022	11.21	Call	Bond Future	569.3300	0.5693	357.3800	0.3574	(37.228)	0	0	1,050
2022/06/30	2037	04/08/2022	11.21	Put	Bond Future	2,193.5600	2.1936	2,561.9400	2.5619	16.794	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
2022/06/30	2037	04/08/2022	11.42	Call	Bond Future	1,058.5200	1.0585	748.0800	0.7481	(29.328)	0	0	0
2022/06/30	2037	04/08/2022	11.42	Put	Bond Future	1,426.3700	1.4264	1,696.2600	1.6963	18.921	0	0	50
2022/06/30	2037	03/11/2022	11.32	Call	Bond Future	1,372.7600	1.3728	1,061.2400	1.0612	(22.693)	0	0	0
2022/06/30	2037	03/11/2022	11.30	Put	Bond Future	3,410.4200	3.4104	3,694.1600	3.6942	8.320	0	0	0
2022/06/30	2037	03/11/2022	11.31	Call	Bond Future	1,349.9200	1.3499	1,041.0100	1.0410	(22.884)	0	0	0
2022/06/30	2037	03/11/2022	11.31	Put	Bond Future	3,373.4200	3.3734	3,654.5400	3.6545	8.333	0	0	0
2022/06/30	2037	03/11/2022			Bond Future	11.6561	80.6050	11.7595	80.0149	0.887	0.0000	0.0000	2,000
2022/06/30	2037	03/11/2022	11.32	Put	Bond Future	3,336.7200	3.3367	3,615.2300	3.6152	8.347	0	0	0
2022/06/30	2037	03/11/2022	11.30	Call	Bond Future	1,327.3100	1.3273	1,021.0200	1.0210	(23.076)	0	0	0
2022/06/30	2037	02/02/2023	11.03	Call	Bond Future	1,084.6700	1.0847	847.9300	0.8479	(21.826)	0	0	0
2022/06/30	2037	02/02/2023	11.03	Put	Bond Future	5,685.6900	5.6857	6,049.9100	6.0499	6.406	0	0	0
2022/06/30	2037	02/02/2023	11.04	Call	Bond Future	1,101.9600	1.1020	862.3200	0.8623	(21.747)	0	0	0
2022/06/30	2037	02/02/2023	11.04	Put	Bond Future	5,641.9400	5.6419	6,003.2600	6.0033	6.404	0	0	0
2022/06/30	2037	02/02/2023			Bond Future	11.8159	77.7344	11.9237	77.1334	0.912	0.0000	0.0000	0
2022/06/30	2037	02/02/2023	11.05	Call	Bond Future	1,119.2200	1.1192	876.8700	0.8769	(21.653)	0	0	0
2022/06/30	2037	02/02/2023	11.05	Put	Bond Future	5,598.2300	5.5982	5,956.8400	5.9568	6.406	0	0	0
2022/06/30	2037	04/05/2023	11.30	Call	Bond Future	1,717.3600	1.7174	1,427.9700	1.4280	(16.851)	0	0	0
2022/06/30	2037	04/05/2023	11.30	Put	Bond Future	5,510.2800	5.5103	5,833.6200	5.8336	5.868	0	0	0
2022/06/30	2037	04/05/2023	11.31	Call	Bond Future	1,737.7600	1.7378	1,445.8700	1.4459	(16.797)	0	0	0
2022/06/30	2037	04/05/2023	11.31	Put	Bond Future	5,471.7200	5.4717	5,792.5600	5.7926	5.864	0	0	0
2022/06/30	2037	04/05/2023			Bond Future	11.9660	79.1789	12.0782	78.5661	0.937	0.0000	0.0000	0
2022/06/30	2037	04/05/2023	11.32	Call	Bond Future	1,758.3000	1.7583	1,463.9100	1.4639	(16.743)	0	0	0
2022/06/30	2037	04/05/2023	11.32	Put	Bond Future	5,433.3600	5.4334	5,751.7000	5.7517	5.859	0	0	0
2022/06/30	2038	04/08/2022			Bond Future	130.2542	130.2542	130.1098	130.1098	(0.111)	0.0000	0.0000	4,602
2022/06/30	2038	03/11/2022			Bond Future	132.2402	132.2402	132.0918	132.0918	(0.112)	0.0000	0.0000	0
2022/06/30	2038	02/02/2023			Bond Future	132.6456	132.6456	132.4931	132.4931	(0.115)	0.0000	0.0000	0
2022/06/30	2038	04/05/2023			Bond Future	135.1312	135.1312	134.9749	134.9749	(0.116)	0.0000	0.0000	0
2022/06/30	2040	04/08/2022	9.70	Put	Bond Future	13,326.5100	13.3265	14,010.9200	14.0109	5.136	0	0	0
2022/06/30	2040	04/08/2022	11.05	Call	Bond Future	210.2500	0.2102	119.9400	0.1199	(42.954)	0	0	0
2022/06/30	2040	04/08/2022	11.05	Put	Bond Future	3,654.3700	3.6544	4,248.4800	4.2485	16.258	0	0	0
2022/06/30	2040	04/08/2022	12.24	Put	Bond Future	231.3100	0.2313	305.0100	0.3050	31.862	0	0	460
2022/06/30	2040	04/08/2022			Bond Future	11.5800	81.0751	11.6895	80.3907	0.946	0.0000	0.0000	124,531
2022/06/30	2040	04/08/2022	9.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	460
2022/06/30	2040	04/08/2022	10.70	Call	Bond Future	30.2300	0.0302	13.7400	0.0137	(54.548)	0	0	460
2022/06/30	2040	04/08/2022	10.70	Put	Bond Future	5,876.7900	5.8768	6,544.7200	6.5447	11.366	0	0	0
2022/06/30	2040	04/08/2022	11.03	Call	Bond Future	191.0000	0.1910	107.9300	0.1079	(43.492)	0	0	0
2022/06/30	2040	04/08/2022	11.03	Put	Bond Future	3,769.5900	3.7696	4,370.9400	4.3709	15.953	0	0	0
2022/06/30	2040	04/08/2022	11.04	Call	Bond Future	200.4600	0.2005	113.7900	0.1138	(43.236)	0	0	0
2022/06/30	2040	04/08/2022	11.04	Put	Bond Future	3,711.7700	3.7118	4,309.5200	4.3095	16.104	0	0	0
2022/06/30	2040	04/08/2022	12.24	Call	Bond Future	4,218.2800	4.2183	3,607.5600	3.6076	(14.478)	0	0	0
2022/06/30	2040	03/11/2022	12.52	Call	Bond Future	5,527.4400	5.5274	4,901.1400	4.9011	(11.331)	0	0	0
2022/06/30	2040	03/11/2022	11.39	Call	Bond Future	1,449.7000	1.4497	1,100.6200	1.1006	(24.079)	0	0	0
2022/06/30	2040	03/11/2022	11.40	Call	Bond Future	1,474.1000	1.4741	1,121.9700	1.1220	(23.888)	0	0	0
2022/06/30	2040	03/11/2022	11.41	Put	Bond Future	3,621.3900	3.6214	3,961.8200	3.9618	9.401	0	0	0
2022/06/30	2040	03/11/2022	10.70	Call	Bond Future	300.0700	0.3001	208.3200	0.2083	(30.576)	0	0	1,100
2022/06/30	2040	03/11/2022	11.20	Call	Bond Future	1,028.7800	1.0288	744.9600	0.7450	(27.588)	0	0	1,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/30	2040	03/11/2022	11.20	Put	Bond Future	4,513.4700	4.5135	4,925.4300	4.9254	9.127	0	0	0
2022/06/30	2040	03/11/2022			Bond Future	11.7484	82.2925	11.8625	81.5968	0.971	0.0000	0.0000	4,465
2022/06/30	2040	03/11/2022	11.50	Call	Bond Future	1,730.7200	1.7307	1,348.6000	1.3486	(22.079)	0	0	1,500
2022/06/30	2040	03/11/2022	11.50	Put	Bond Future	3,280.2900	3.2803	3,593.9500	3.5939	9.562	0	0	0
2022/06/30	2040	03/11/2022	12.52	Put	Bond Future	1,001.5700	1.0016	1,071.0500	1.0711	6.937	0	0	1,100
2022/06/30	2040	03/11/2022	11.39	Put	Bond Future	3,700.5500	3.7006	4,047.2500	4.0473	9.369	0	0	0
2022/06/30	2040	03/11/2022	11.40	Put	Bond Future	3,660.8100	3.6608	4,004.4600	4.0045	9.387	0	0	0
2022/06/30	2040	03/11/2022	11.41	Call	Bond Future	1,498.7500	1.4988	1,143.4000	1.1434	(23.710)	0	0	0
2022/06/30	2040	03/11/2022	10.70	Put	Bond Future	7,173.4900	7.1735	7,777.5200	7.7775	8.420	0	0	0
2022/06/30	2040	03/11/2022	10.80	Call	Bond Future	401.7000	0.4017	274.6900	0.2747	(31.618)	0	0	1,500
2022/06/30	2040	03/11/2022	10.80	Put	Bond Future	6,580.4500	6.5804	7,149.2200	7.1492	8.643	0	0	0
2022/06/30	2040	02/02/2023	12.24	Call	Bond Future	4,265.9800	4.2660	3,750.7000	3.7507	(12.079)	0	0	0
2022/06/30	2040	02/02/2023	12.24	Put	Bond Future	2,284.7000	2.2847	2,478.0100	2.4780	8.461	0	0	0
2022/06/30	2040	02/02/2023	12.27	Call	Bond Future	4,378.2900	4.3783	3,856.9000	3.8569	(11.909)	0	0	0
2022/06/30	2040	02/02/2023	12.27	Put	Bond Future	2,224.1600	2.2242	2,411.3600	2.4114	8.417	0	0	400
2022/06/30	2040	02/02/2023	11.12	Call	Bond Future	1,129.1500	1.1292	877.2900	0.8773	(22.305)	0	0	0
2022/06/30	2040	02/02/2023	11.12	Put	Bond Future	6,068.2500	6.0683	6,524.9800	6.5250	7.527	0	0	0
2022/06/30	2040	02/02/2023	10.93	Call	Bond Future	805.1300	0.8051	631.5900	0.6316	(21.554)	0	0	0
2022/06/30	2040	02/02/2023	10.96	Call	Bond Future	851.6300	0.8516	663.4900	0.6635	(22.092)	0	0	400
2022/06/30	2040	02/02/2023	10.96	Put	Bond Future	6,858.4900	6.8585	7,378.9400	7.3789	7.588	0	0	0
2022/06/30	2040	02/02/2023			Bond Future	11.9036	79.2007	12.0224	78.4921	0.998	0.0000	0.0000	0
2022/06/30	2040	02/02/2023	11.10	Call	Bond Future	1,091.8800	1.0919	847.3900	0.8474	(22.392)	0	0	0
2022/06/30	2040	02/02/2023	11.10	Put	Bond Future	6,163.3100	6.1633	6,627.4100	6.6274	7.530	0	0	0
2022/06/30	2040	02/02/2023	11.11	Call	Bond Future	1,110.4200	1.1104	862.1600	0.8622	(22.357)	0	0	0
2022/06/30	2040	02/02/2023	11.11	Put	Bond Future	6,115.6400	6.1156	6,575.9700	6.5760	7.527	0	0	0
2022/06/30	2040	02/02/2023	10.21	Call	Bond Future	190.3400	0.1903	160.6100	0.1606	(15.619)	0	0	400
2022/06/30	2040	02/02/2023	10.21	Put	Bond Future	11,493.1500	11.4932	12,172.0100	12.1720	5.907	0	0	0
2022/06/30	2040	02/02/2023	10.93	Put	Bond Future	7,014.5400	7.0145	7,549.5900	7.5496	7.628	0	0	0
2022/06/30	2040	02/02/2023	10.18	Call	Bond Future	177.9600	0.1780	150.5200	0.1505	(15.419)	0	0	0
2022/06/30	2040	02/02/2023	10.18	Put	Bond Future	11,703.0400	11.7030	12,384.1900	12.3842	5.820	0	0	0
2022/06/30	2040	04/05/2023	12.78	Call	Bond Future	6,254.9400	6.2549	5,672.8500	5.6728	(9.306)	0	0	0
2022/06/30	2040	04/05/2023	12.78	Put	Bond Future	2,129.6400	2.1296	2,269.8700	2.2699	6.585	0	0	400
2022/06/30	2040	04/05/2023	13.45	Put	Bond Future	1,339.8400	1.3398	1,384.6800	1.3847	3.347	0	0	500
2022/06/30	2040	04/05/2023	11.43	Call	Bond Future	1,982.9700	1.9830	1,630.6900	1.6307	(17.765)	0	0	0
2022/06/30	2040	04/05/2023	11.43	Put	Bond Future	5,766.9900	5.7670	6,137.0300	6.1370	6.417	0	0	0
2022/06/30	2040	04/05/2023	10.73	Put	Bond Future	9,163.0100	9.1630	9,771.3400	9.7713	6.639	0	0	0
2022/06/30	2040	04/05/2023			Bond Future	12.0490	80.6727	12.1725	79.9504	1.025	0.0000	0.0000	0
2022/06/30	2040	04/05/2023	13.45	Call	Bond Future	8,949.1800	8.9492	8,271.7000	8.2717	(7.570)	0	0	0
2022/06/30	2040	04/05/2023	11.42	Call	Bond Future	1,960.4900	1.9605	1,611.0500	1.6110	(17.824)	0	0	0
2022/06/30	2040	04/05/2023	11.42	Put	Bond Future	5,807.9700	5.8080	6,180.8500	6.1809	6.420	0	0	0
2022/06/30	2040	04/05/2023	11.48	Call	Bond Future	2,098.3900	2.0984	1,731.6000	1.7316	(17.480)	0	0	500
2022/06/30	2040	04/05/2023	11.48	Put	Bond Future	5,566.2300	5.5662	5,921.7600	5.9218	6.387	0	0	0
2022/06/30	2040	04/05/2023	10.73	Call	Bond Future	745.6900	0.7457	631.7000	0.6317	(15.287)	0	0	500
2022/06/30	2040	04/05/2023	10.92	Call	Bond Future	1,007.7800	1.0078	821.1000	0.8211	(18.524)	0	0	400
2022/06/30	2040	04/05/2023	10.92	Put	Bond Future	8,128.2900	8.1283	8,663.9300	8.6639	6.590	0	0	0
2022/06/30	2040	04/05/2023	11.41	Call	Bond Future	1,937.8800	1.9379	1,591.5600	1.5916	(17.871)	0	0	0
2022/06/30	2040	04/05/2023	11.41	Put	Bond Future	5,848.9100	5.8489	6,224.9100	6.2249	6.429	0	0	0
2022/06/30	2040	04/05/2023	10.17	Call	Bond Future	293.0100	0.2930	264.5500	0.2645	(9.713)	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
2022/06/30	2040	04/05/2023	10.17	Put	Bond Future	12,713.0900	12.7131	13,406.9500	13.4069	5.458	0	0	0
2022/06/30	2044	04/08/2022	11.08	Call	Bond Future	239.1500	0.2391	149.5600	0.1496	(37.462)	0	0	0
2022/06/30	2044	04/08/2022	11.08	Put	Bond Future	3,583.2500	3.5832	4,060.4200	4.0604	13.317	0	0	0
2022/06/30	2044	04/08/2022	11.09	Call	Bond Future	250.3600	0.2504	157.2500	0.1572	(37.190)	0	0	0
2022/06/30	2044	04/08/2022	11.09	Put	Bond Future	3,526.0400	3.5260	3,999.6900	3.9997	13.433	0	0	0
2022/06/30	2044	04/08/2022			Bond Future	11.5859	77.9344	11.6753	77.3677	0.771	0.0000	0.0000	88,616
2022/06/30	2044	04/08/2022	11.10	Call	Bond Future	262.0000	0.2620	165.2500	0.1652	(36.927)	0	0	0
2022/06/30	2044	04/08/2022	11.10	Put	Bond Future	3,469.3600	3.4694	3,939.3700	3.9394	13.547	0	0	0
2022/06/30	2044	03/11/2022	11.40	Put	Bond Future	3,710.9600	3.7110	3,966.2900	3.9663	6.880	0	0	0
2022/06/30	2044	03/11/2022	11.41	Call	Bond Future	1,529.6600	1.5297	1,206.1700	1.2062	(21.148)	0	0	0
2022/06/30	2044	03/11/2022	11.41	Put	Bond Future	3,670.6300	3.6706	3,923.3800	3.9234	6.886	0	0	0
2022/06/30	2044	03/11/2022	10.60	Call	Bond Future	220.5500	0.2205	167.7300	0.1677	(23.949)	0	0	1,600
2022/06/30	2044	03/11/2022	10.60	Put	Bond Future	7,960.9000	7.9609	8,484.3200	8.4843	6.575	0	0	0
2022/06/30	2044	03/11/2022	11.30	Call	Bond Future	1,267.9500	1.2680	972.2200	0.9722	(23.323)	0	0	1,600
2022/06/30	2044	03/11/2022	11.30	Put	Bond Future	4,132.7400	4.1327	4,413.2500	4.4132	6.788	0	0	0
2022/06/30	2044	03/11/2022			Bond Future	11.7455	79.1047	11.8385	78.5285	0.792	0.0000	0.0000	0
2022/06/30	2044	03/11/2022	11.40	Call	Bond Future	1,504.6400	1.5046	1,183.7300	1.1837	(21.328)	0	0	0
2022/06/30	2044	03/11/2022	11.39	Call	Bond Future	1,479.8600	1.4799	1,161.3700	1.1614	(21.522)	0	0	0
2022/06/30	2044	03/11/2022	11.39	Put	Bond Future	3,751.6200	3.7516	4,009.3700	4.0094	6.870	0	0	0
2022/06/30	2044	02/02/2023	11.15	Call	Bond Future	1,223.7700	1.2238	979.8600	0.9799	(19.931)	0	0	0
2022/06/30	2044	02/02/2023	11.15	Put	Bond Future	5,990.1000	5.9901	6,333.1600	6.3332	5.727	0	0	0
2022/06/30	2044	02/02/2023	11.14	Call	Bond Future	1,203.6300	1.2036	963.4400	0.9634	(19.955)	0	0	0
2022/06/30	2044	02/02/2023	11.14	Put	Bond Future	6,037.5600	6.0376	6,384.3400	6.3843	5.744	0	0	0
2022/06/30	2044	02/02/2023			Bond Future	11.8922	76.0833	11.9890	75.4963	0.814	0.0000	0.0000	0
2022/06/30	2044	02/02/2023	11.16	Call	Bond Future	1,243.9000	1.2439	996.4600	0.9965	(19.892)	0	0	0
2022/06/30	2044	02/02/2023	11.16	Put	Bond Future	5,942.7200	5.9427	6,282.2500	6.2823	5.713	0	0	0
2022/06/30	2044	04/05/2023	11.42	Call	Bond Future	2,035.4500	2.0354	1,709.7800	1.7098	(16.000)	0	0	0
2022/06/30	2044	04/05/2023	11.42	Put	Bond Future	5,835.5500	5.8355	6,108.3900	6.1084	4.675	0	0	0
2022/06/30	2044	04/05/2023	11.41	Call	Bond Future	2,012.2400	2.0122	1,689.1100	1.6891	(16.058)	0	0	0
2022/06/30	2044	04/05/2023	11.41	Put	Bond Future	5,877.3800	5.8774	6,152.7600	6.1528	4.685	0	0	0
2022/06/30	2044	04/05/2023			Bond Future	12.0292	77.4975	12.1298	76.8990	0.837	0.0000	0.0000	0
2022/06/30	2044	04/05/2023	11.43	Call	Bond Future	2,058.8100	2.0588	1,730.6000	1.7306	(15.942)	0	0	0
2022/06/30	2044	04/05/2023	11.43	Put	Bond Future	5,793.9600	5.7940	6,064.2600	6.0643	4.665	0	0	0
2022/06/30	2046	04/08/2022			Bond Future	119.2506	119.2506	118.9724	118.9724	(0.233)	0.0000	0.0000	16,569
2022/06/30	2046	03/11/2022			Bond Future	119.1063	119.1063	118.8222	118.8222	(0.239)	0.0000	0.0000	1,566
2022/06/30	2046	02/02/2023			Bond Future	121.1807	121.1807	120.8906	120.8906	(0.239)	0.0000	0.0000	0
2022/06/30	2046	04/05/2023			Bond Future	121.4302	121.4302	121.1335	121.1335	(0.244)	0.0000	0.0000	0
2022/06/30	2050	04/08/2022			Bond Future	121.0965	121.0965	120.7767	120.7767	(0.264)	0.0000	0.0000	11,310
2022/06/30	2050	03/11/2022			Bond Future	122.9421	122.9421	122.6159	122.6159	(0.265)	0.0000	0.0000	0
2022/06/30	2050	02/02/2023			Bond Future	122.9758	122.9758	122.6426	122.6426	(0.271)	0.0000	0.0000	0
2022/06/30	2050	04/05/2023			Bond Future	125.2798	125.2798	124.9395	124.9395	(0.272)	0.0000	0.0000	0
2022/06/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	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
2022/06/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	AL37	04/08/2022			Index Future	817.3130	817.3130	814.2400	814.2400	(0.376)	0.0000	0.0000	0
2022/06/30	AL37	03/11/2022			Index Future	829.6920	829.6920	826.5620	826.5620	(0.377)	0.0000	0.0000	0
2022/06/30	AL37	02/02/2023			Index Future	843.9320	843.9320	840.7400	840.7400	(0.378)	0.0000	0.0000	0
2022/06/30	AL37	04/05/2023			Index Future	859.5310	859.5310	856.2740	856.2740	(0.379)	0.0000	0.0000	0
2022/06/30	AL7T	04/08/2022			Index Future	918.5230	918.5230	911.2700	911.2700	(0.790)	0.0000	0.0000	0
2022/06/30	AL7T	03/11/2022			Index Future	932.4350	932.4350	925.0600	925.0600	(0.791)	0.0000	0.0000	0
2022/06/30	AL7T	02/02/2023			Index Future	948.4390	948.4390	940.9280	940.9280	(0.792)	0.0000	0.0000	0
2022/06/30	AL7T	04/05/2023			Index Future	965.9690	965.9690	958.3130	958.3130	(0.793)	0.0000	0.0000	0
2022/06/30	ALBI	04/08/2022			Index Future	816.4790	816.4790	810.9980	810.9980	(0.671)	0.0000	0.0000	138
2022/06/30	ALBI	03/11/2022			Index Future	828.8450	828.8450	823.2710	823.2710	(0.673)	0.0000	0.0000	0
2022/06/30	ALBI	02/02/2023			Index Future	843.0700	843.0700	837.3930	837.3930	(0.673)	0.0000	0.0000	0
2022/06/30	ALBI	04/05/2023			Index Future	858.6540	858.6540	852.8650	852.8650	(0.674)	0.0000	0.0000	0
2022/06/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	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
2022/06/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/30	ES33	04/08/2022			Bond Future	12.2903	74.3958	12.3944	73.9058	0.847	0.0000	0.0000	350
2022/06/30	ES33	03/11/2022			Bond Future	12.5175	71.7464	12.6263	71.2480	0.869	0.0000	0.0000	0
2022/06/30	ES33	02/02/2023			Bond Future	12.7323	72.9977	12.8461	72.4899	0.894	0.0000	0.0000	0
2022/06/30	ES33	04/05/2023			Bond Future	12.9312	70.5770	13.0501	70.0592	0.920	0.0000	0.0000	0
2022/06/30	ES42	04/08/2022			Bond Future	12.7431	72.0735	12.8373	71.5758	0.739	0.0000	0.0000	4,769
2022/06/30	ES42	03/11/2022			Bond Future	12.9561	68.9122	13.0546	68.4061	0.760	0.0000	0.0000	0
2022/06/30	ES42	02/02/2023			Bond Future	13.1506	70.1163	13.2535	69.6006	0.782	0.0000	0.0000	0
2022/06/30	ES42	04/05/2023			Bond Future	13.3396	67.1708	13.4471	66.6449	0.806	0.0000	0.0000	0
2022/06/30	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	04/08/2022	819.28	Put	GOVI	140,250.0000	14.0250	195,070.0000	19.5070	39.087	0	0	0
2022/06/30	GOVI	04/08/2022			GOVI	805.2550	805.2550	799.7730	799.7730	(0.681)	0.0000	0.0000	1,111
2022/06/30	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	04/08/2022	819.26	Put	GOVI	140,050.0000	14.0050	194,870.0000	19.4870	39.143	0	0	0
2022/06/30	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	04/08/2022	819.27	Put	GOVI	140,150.0000	14.0150	194,970.0000	19.4970	39.115	0	0	0
2022/06/30	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	03/11/2022	820.41	Put	GOVI	29,590.0000	2.9590	85,340.0000	8.5340	188.408	0	0	0
2022/06/30	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/30	GOVI	03/11/2022	820.42	Put	GOVI	29,690.0000	2.9690	85,440.0000	8.5440	187.774	0	0	0
2022/06/30	GOVI	03/11/2022			GOVI	817.4510	817.4510	811.8760	811.8760	(0.682)	0.0000	0.0000	0
2022/06/30	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	03/11/2022	820.43	Put	GOVI	29,790.0000	2.9790	85,540.0000	8.5540	187.143	0	0	0
2022/06/30	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	02/02/2023	850.82	Put	GOVI	193,390.0000	19.3390	250,180.0000	25.0180	29.366	0	0	0
2022/06/30	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	02/02/2023	850.83	Put	GOVI	193,490.0000	19.3490	250,280.0000	25.0280	29.350	0	0	0
2022/06/30	GOVI	02/02/2023			GOVI	831.4810	831.4810	825.8020	825.8020	(0.683)	0.0000	0.0000	0
2022/06/30	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	02/02/2023	850.84	Put	GOVI	193,590.0000	19.3590	250,380.0000	25.0380	29.335	0	0	0
2022/06/30	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	04/05/2023	852.86	Put	GOVI	60,100.0000	6.0100	118,000.0000	11.8000	96.339	0	0	0
2022/06/30	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	04/05/2023	852.87	Put	GOVI	60,200.0000	6.0200	118,100.0000	11.8100	96.179	0	0	0
2022/06/30	GOVI	04/05/2023			GOVI	846.8500	846.8500	841.0600	841.0600	(0.684)	0.0000	0.0000	0
2022/06/30	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/30	GOVI	04/05/2023	852.88	Put	GOVI	60,300.0000	6.0300	118,200.0000	11.8200	96.020	0	0	0
2022/06/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/30	IGOV	04/08/2022			Index Future	321.7550	321.7550	321.5530	321.5530	(0.063)	0.0000	0.0000	759
2022/06/30	IGOV	03/11/2022			Index Future	326.7070	326.7070	326.4980	326.4980	(0.064)	0.0000	0.0000	16
2022/06/30	IGOV	02/02/2023			Index Future	332.3930	332.3930	332.1770	332.1770	(0.065)	0.0000	0.0000	0
2022/06/30	IGOV	04/05/2023			Index Future	338.6130	338.6130	338.3910	338.3910	(0.066)	0.0000	0.0000	0
2022/06/30	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/30	JBAF	20/07/2022			Jibar Tradeable Future	5.0250	94.9750	5.0750	94.9250	0.995	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
2022/06/30	JBAF	17/08/2022			Jibar Tradeable Future	5.6700	94.3300	5.6700	94.3300	0.000	0.0000	0.0000	0
2022/06/30	JBAF	21/09/2022			Jibar Tradeable Future	5.7650	94.2350	5.8250	94.1750	1.041	0.0000	0.0000	0
2022/06/30	JBAF	19/10/2022			Jibar Tradeable Future	6.3200	93.6800	6.3700	93.6300	0.791	0.0000	0.0000	0
2022/06/30	JBAF	16/11/2022			Jibar Tradeable Future	6.3800	93.6200	6.4800	93.5200	1.567	0.0000	0.0000	0
2022/06/30	JBAF	21/12/2022			Jibar Tradeable Future	6.9750	93.0250	7.0050	92.9950	0.430	0.0000	0.0000	68
2022/06/30	JBAF	15/03/2023			Jibar Tradeable Future	7.3700	92.6300	7.5400	92.4600	2.307	0.0000	0.0000	0
2022/06/30	JBAF	21/06/2023			Jibar Tradeable Future	7.8350	92.1650	8.0050	91.9950	2.170	0.0000	0.0000	0
2022/06/30	JBAF	20/09/2023			Jibar Tradeable Future	8.0200	91.9800	8.2400	91.7600	2.743	0.0000	0.0000	75
2022/06/30	JBAF	20/12/2023			Jibar Tradeable Future	8.1000	91.9000	8.2800	91.7200	2.222	0.0000	0.0000	172
2022/06/30	JBAF	20/03/2024			Jibar Tradeable Future	8.2950	91.7050	8.5050	91.4950	2.532	0.0000	0.0000	0
2022/06/30	JBAF	19/06/2024			Jibar Tradeable Future	8.3050	91.6950	8.5750	91.4250	3.251	0.0000	0.0000	0
2022/06/30	R023	04/08/2022	6.05	Call	Bond Future	9.4700	0.0095	1.3100	0.0013	(86.167)	0	0	0
2022/06/30	R023	04/08/2022	6.05	Put	Bond Future	296.3800	0.2964	352.9000	0.3529	19.070	0	0	0
2022/06/30	R023	04/08/2022			Bond Future	6.5774	104.0576	6.6967	103.9930	1.814	0.0000	0.0000	25,519
2022/06/30	R023	04/08/2022	6.03	Call	Bond Future	8.2000	0.0082	1.0200	0.0010	(87.561)	0	0	0
2022/06/30	R023	04/08/2022	6.03	Put	Bond Future	306.0200	0.3060	363.5200	0.3635	18.790	0	0	0
2022/06/30	R023	04/08/2022	6.04	Call	Bond Future	8.8200	0.0088	1.1600	0.0012	(86.848)	0	0	0
2022/06/30	R023	04/08/2022	6.04	Put	Bond Future	301.1800	0.3012	358.2000	0.3582	18.932	0	0	0
2022/06/30	R023	03/11/2022	6.25	Call	Bond Future	27.4100	0.0274	5.5900	0.0056	(79.606)	0	0	0
2022/06/30	R023	03/11/2022	6.25	Put	Bond Future	247.7100	0.2477	292.8500	0.2929	18.223	0	0	0
2022/06/30	R023	03/11/2022	6.26	Call	Bond Future	28.1800	0.0282	5.8800	0.0059	(79.134)	0	0	0
2022/06/30	R023	03/11/2022	6.26	Put	Bond Future	245.4200	0.2454	290.0800	0.2901	18.197	0	0	0
2022/06/30	R023	03/11/2022			Bond Future	6.9695	101.7001	7.1888	101.6331	3.147	0.0000	0.0000	0
2022/06/30	R023	03/11/2022	6.27	Call	Bond Future	29.1300	0.0291	6.1800	0.0062	(78.785)	0	0	0
2022/06/30	R023	03/11/2022	6.27	Put	Bond Future	243.3000	0.2433	287.3100	0.2873	18.089	0	0	0
2022/06/30	R035	04/08/2022	9.53	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	400
2022/06/30	R035	04/08/2022	9.53	Put	Bond Future	11,169.3500	11.1693	11,808.0400	11.8080	5.718	0	0	0
2022/06/30	R035	04/08/2022	9.84	Call	Bond Future	0.3800	0.0004	0.1000	0.0001	(73.684)	0	0	100
2022/06/30	R035	04/08/2022	9.84	Put	Bond Future	9,035.8900	9.0359	9,674.3200	9.6743	7.065	0	0	0
2022/06/30	R035	04/08/2022	10.53	Put	Bond Future	4,590.5600	4.5906	5,188.8500	5.1888	13.033	0	0	0
2022/06/30	R035	04/08/2022	11.13	Put	Bond Future	1,684.7900	1.6848	2,031.2000	2.0312	20.561	0	0	100
2022/06/30	R035	04/08/2022	10.64	Call	Bond Future	126.8800	0.1269	56.9000	0.0569	(55.154)	0	0	0
2022/06/30	R035	04/08/2022	10.64	Put	Bond Future	3,957.4800	3.9575	4,526.2100	4.5262	14.371	0	0	100
2022/06/30	R035	04/08/2022	10.72	Call	Bond Future	188.2400	0.1882	89.3200	0.0893	(52.550)	0	0	0
2022/06/30	R035	04/08/2022	10.72	Put	Bond Future	3,521.1900	3.5212	4,060.9800	4.0610	15.330	0	0	0
2022/06/30	R035	04/08/2022	10.73	Call	Bond Future	197.2500	0.1973	94.2500	0.0943	(52.218)	0	0	0
2022/06/30	R035	04/08/2022	10.73	Put	Bond Future	3,468.2700	3.4683	4,003.9800	4.0040	15.446	0	0	0
2022/06/30	R035	04/08/2022			Bond Future	11.2731	88.0134	11.3826	87.3747	0.972	0.0000	0.0000	130,906
2022/06/30	R035	04/08/2022	10.53	Call	Bond Future	69.0900	0.0691	28.6700	0.0287	(58.503)	0	0	400
2022/06/30	R035	04/08/2022	10.74	Call	Bond Future	206.5900	0.2066	99.4100	0.0994	(51.881)	0	0	0
2022/06/30	R035	04/08/2022	10.74	Put	Bond Future	3,415.7500	3.4157	3,947.2800	3.9473	15.561	0	0	0
2022/06/30	R035	04/08/2022	11.13	Call	Bond Future	840.3200	0.8403	548.0200	0.5480	(34.784)	0	0	0
2022/06/30	R035	04/08/2022	12.18	Call	Bond Future	5,185.0500	5.1850	4,563.9000	4.5639	(11.980)	0	0	0
2022/06/30	R035	04/08/2022	12.18	Put	Bond Future	102.7000	0.1027	120.2600	0.1203	17.098	0	0	400
2022/06/30	R035	03/11/2022	11.15	Call	Bond Future	1,424.8900	1.4249	1,084.7900	1.0848	(23.869)	0	0	0
2022/06/30	R035	03/11/2022	11.15	Put	Bond Future	3,204.3300	3.2043	3,513.6200	3.5136	9.652	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/30	R035	03/11/2022	12.68	Call	Bond Future	7,090.7200		7.0907	6,459.1300	6.4591	(8.907)	0	0	0
2022/06/30	R035	03/11/2022	12.68	Put	Bond Future	502.8500		0.5028	520.6500	0.5206	3.540	0	0	1,000
2022/06/30	R035	03/11/2022	10.99	Call	Bond Future	1,079.4100		1.0794	785.9200	0.7859	(27.190)	0	0	0
2022/06/30	R035	03/11/2022	10.99	Put	Bond Future	3,808.6400		3.8086	4,164.5400	4.1645	9.345	0	0	582
2022/06/30	R035	03/11/2022	11.05	Call	Bond Future	1,202.6400		1.2026	890.6000	0.8906	(25.946)	0	0	1,000
2022/06/30	R035	03/11/2022	10.57	Call	Bond Future	417.9400		0.4179	285.1500	0.2852	(31.773)	0	0	0
2022/06/30	R035	03/11/2022	10.57	Put	Bond Future	5,713.2600		5.7133	6,229.8600	6.2299	9.042	0	0	582
2022/06/30	R035	03/11/2022			Bond Future	11.4567		84.8464	11.5710	84.1970	0.998	0.0000	0.0000	3,720
2022/06/30	R035	03/11/2022	11.14	Call	Bond Future	1,401.6100		1.4016	1,064.3400	1.0643	(24.063)	0	0	0
2022/06/30	R035	03/11/2022	11.14	Put	Bond Future	3,239.9800		3.2400	3,552.1000	3.5521	9.633	0	0	0
2022/06/30	R035	03/11/2022	11.05	Put	Bond Future	3,573.9400		3.5739	3,911.2900	3.9113	9.439	0	0	0
2022/06/30	R035	03/11/2022	11.13	Call	Bond Future	1,378.5600		1.3786	1,043.9500	1.0439	(24.272)	0	0	0
2022/06/30	R035	03/11/2022	11.13	Put	Bond Future	3,275.9100		3.2759	3,590.6900	3.5907	9.609	0	0	0
2022/06/30	R035	03/11/2022	9.82	Call	Bond Future	44.7300		0.0447	30.5900	0.0306	(31.612)	0	0	582
2022/06/30	R035	03/11/2022	9.82	Put	Bond Future	10,198.5900		10.1986	10,833.8400	10.8338	6.229	0	0	0
2022/06/30	R035	03/11/2022	10.30	Call	Bond Future	184.9500		0.1850	136.7200	0.1367	(26.077)	0	0	1,000
2022/06/30	R035	03/11/2022	10.30	Put	Bond Future	7,187.4600		7.1875	7,788.6200	7.7886	8.364	0	0	0
2022/06/30	R035	02/02/2023	11.94	Call	Bond Future	3,837.8900		3.8379	3,442.5600	3.4426	(10.301)	0	0	0
2022/06/30	R035	02/02/2023	13.22	Put	Bond Future	673.6000		0.6736	733.3000	0.7333	8.863	0	0	1,000
2022/06/30	R035	02/02/2023	10.88	Call	Bond Future	1,072.6700		1.0727	869.5500	0.8695	(18.936)	0	0	0
2022/06/30	R035	02/02/2023	10.88	Put	Bond Future	5,386.3400		5.3863	5,844.6500	5.8447	8.509	0	0	0
2022/06/30	R035	02/02/2023	10.66	Call	Bond Future	725.1500		0.7252	587.7400	0.5877	(18.949)	0	0	0
2022/06/30	R035	02/02/2023	10.66	Put	Bond Future	6,372.2600		6.3723	6,896.2800	6.8963	8.223	0	0	582
2022/06/30	R035	02/02/2023	10.30	Put	Bond Future	8,255.0000		8.2550	8,849.4400	8.8494	7.201	0	0	0
2022/06/30	R035	02/02/2023	10.60	Call	Bond Future	645.2400		0.6452	523.6600	0.5237	(18.843)	0	0	0
2022/06/30	R035	02/02/2023	10.60	Put	Bond Future	6,661.0300		6.6610	7,200.8800	7.2009	8.105	0	0	0
2022/06/30	R035	02/02/2023	10.64	Put	Bond Future	6,467.5900		6.4676	6,996.9800	6.9970	8.185	0	0	0
2022/06/30	R035	02/02/2023	9.81	Call	Bond Future	127.9200		0.1279	106.4100	0.1064	(16.815)	0	0	582
2022/06/30	R035	02/02/2023	9.81	Put	Bond Future	11,206.7000		11.2067	11,846.6200	11.8466	5.710	0	0	0
2022/06/30	R035	02/02/2023	9.85	Call	Bond Future	140.3900		0.1404	116.4000	0.1164	(17.088)	0	0	0
2022/06/30	R035	02/02/2023	9.89	Call	Bond Future	153.8500		0.1538	127.1800	0.1272	(17.335)	0	0	400
2022/06/30	R035	02/02/2023	9.89	Put	Bond Future	10,701.7500		10.7017	11,336.5100	11.3365	5.931	0	0	0
2022/06/30	R035	02/02/2023			Bond Future	11.6259		86.3053	11.7452	85.6438	1.026	0.0000	0.0000	0
2022/06/30	R035	02/02/2023	11.94	Put	Bond Future	2,112.3200		2.1123	2,378.4200	2.3784	12.598	0	0	0
2022/06/30	R035	02/02/2023	11.98	Call	Bond Future	3,976.0600		3.9761	3,574.2400	3.5742	(10.106)	0	0	0
2022/06/30	R035	02/02/2023	11.98	Put	Bond Future	2,034.5000		2.0345	2,294.1100	2.2941	12.760	0	0	400
2022/06/30	R035	02/02/2023	13.22	Call	Bond Future	8,917.0400		8.9170	8,315.3100	8.3153	(6.748)	0	0	0
2022/06/30	R035	02/02/2023	11.05	Call	Bond Future	1,398.5800		1.3986	1,144.0000	1.1440	(18.203)	0	0	1,000
2022/06/30	R035	02/02/2023	11.05	Put	Bond Future	4,701.3300		4.7013	5,108.1800	5.1082	8.654	0	0	0
2022/06/30	R035	02/02/2023	11.06	Call	Bond Future	1,419.1100		1.4191	1,162.1600	1.1622	(18.106)	0	0	0
2022/06/30	R035	02/02/2023	11.06	Put	Bond Future	4,662.9100		4.6629	5,067.3900	5.0674	8.674	0	0	582
2022/06/30	R035	02/02/2023	10.86	Call	Bond Future	1,037.5400		1.0375	840.7700	0.8408	(18.965)	0	0	0
2022/06/30	R035	02/02/2023	10.86	Put	Bond Future	5,471.2500		5.4713	5,935.9100	5.9359	8.493	0	0	0
2022/06/30	R035	02/02/2023	10.87	Call	Bond Future	1,055.1200		1.0551	855.0800	0.8551	(18.959)	0	0	0
2022/06/30	R035	02/02/2023	10.87	Put	Bond Future	5,428.7800		5.4288	5,890.1700	5.8902	8.499	0	0	0
2022/06/30	R035	02/02/2023	10.30	Call	Bond Future	362.8600		0.3629	295.8700	0.2959	(18.462)	0	0	1,000
2022/06/30	R035	02/02/2023	10.64	Call	Bond Future	697.8300		0.6978	565.7900	0.5658	(18.922)	0	0	400
2022/06/30	R035	02/02/2023	9.85	Put	Bond Future	10,953.2100		10.9532	11,590.6500	11.5907	5.820	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
2022/06/30	R035	04/05/2023	11.22	Put	Bond Future	5,023.6800	5.0237	5,357.9600	5.3580	6.654	0	0	0
2022/06/30	R035	04/05/2023	12.46	Call	Bond Future	5,588.4700	5.5885	5,053.9200	5.0539	(9.565)	0	0	0
2022/06/30	R035	04/05/2023	12.46	Put	Bond Future	1,968.3600	1.9684	2,108.1100	2.1081	7.100	0	0	400
2022/06/30	R035	04/05/2023	13.18	Call	Bond Future	8,345.4400	8.3454	7,715.7300	7.7157	(7.546)	0	0	0
2022/06/30	R035	04/05/2023	13.18	Put	Bond Future	1,164.2000	1.1642	1,208.7900	1.2088	3.830	0	0	500
2022/06/30	R035	04/05/2023	11.17	Call	Bond Future	1,807.9900	1.8080	1,481.3000	1.4813	(18.069)	0	0	500
2022/06/30	R035	04/05/2023	11.20	Call	Bond Future	1,871.2700	1.8713	1,536.4100	1.5364	(17.895)	0	0	0
2022/06/30	R035	04/05/2023	11.21	Call	Bond Future	1,892.5400	1.8925	1,555.2400	1.5552	(17.823)	0	0	0
2022/06/30	R035	04/05/2023	10.60	Call	Bond Future	834.2500	0.8342	686.1100	0.6861	(17.757)	0	0	400
2022/06/30	R035	04/05/2023	10.60	Put	Bond Future	7,619.8800	7.6199	8,146.0400	8.1460	6.905	0	0	0
2022/06/30	R035	04/05/2023			Bond Future	11.7749	83.4075	11.8992	82.7332	1.056	0.0000	0.0000	0
2022/06/30	R035	04/05/2023	11.22	Call	Bond Future	1,913.9600	1.9140	1,573.9400	1.5739	(17.765)	0	0	0
2022/06/30	R035	04/05/2023	11.17	Put	Bond Future	5,206.1000	5.2061	5,553.7100	5.5537	6.677	0	0	0
2022/06/30	R035	04/05/2023	11.20	Put	Bond Future	5,096.1800	5.0962	5,435.6200	5.4356	6.661	0	0	0
2022/06/30	R035	04/05/2023	11.21	Put	Bond Future	5,059.8300	5.0598	5,396.8300	5.3968	6.660	0	0	0
2022/06/30	R035	04/05/2023	9.85	Call	Bond Future	239.6300	0.2396	217.6900	0.2177	(9.156)	0	0	400
2022/06/30	R035	04/05/2023	9.85	Put	Bond Future	11,776.6800	11.7767	12,429.0400	12.4290	5.539	0	0	0
2022/06/30	R035	04/05/2023	10.42	Call	Bond Future	629.7400	0.6297	532.7100	0.5327	(15.408)	0	0	500
2022/06/30	R035	04/05/2023	10.42	Put	Bond Future	8,524.3800	8.5244	9,101.6500	9.1016	6.772	0	0	0
2022/06/30	R186	04/08/2022	7.96	Call	Bond Future	16.4000	0.0164	0.6700	0.0007	(95.915)	0	0	3,600
2022/06/30	R186	04/08/2022	8.15	Call	Bond Future	44.6300	0.0446	6.6600	0.0067	(85.077)	0	0	0
2022/06/30	R186	04/08/2022	8.15	Put	Bond Future	2,683.0700	2.6831	3,051.5800	3.0516	13.735	0	0	0
2022/06/30	R186	04/08/2022	9.78	Call	Bond Future	3,384.8800	3.3849	2,995.9900	2.9960	(11.489)	0	0	0
2022/06/30	R186	04/08/2022	9.78	Put	Bond Future	41.9000	0.0419	59.4900	0.0595	41.981	0	0	3,600
2022/06/30	R186	04/08/2022			Bond Future	8.8548	107.2611	8.9653	106.8546	1.248	0.0000	0.0000	85,835
2022/06/30	R186	04/08/2022	6.96	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	3,600
2022/06/30	R186	04/08/2022	6.96	Put	Bond Future	7,282.6000	7.2826	7,689.0000	7.6890	5.580	0	0	0
2022/06/30	R186	04/08/2022	7.96	Put	Bond Future	3,380.1600	3.3802	3,770.9100	3.7709	11.560	0	0	0
2022/06/30	R186	04/08/2022	8.13	Call	Bond Future	40.3900	0.0404	5.4100	0.0054	(86.606)	0	0	0
2022/06/30	R186	04/08/2022	8.13	Put	Bond Future	2,754.9000	2.7549	3,126.4000	3.1264	13.485	0	0	0
2022/06/30	R186	04/08/2022	8.14	Call	Bond Future	42.4800	0.0425	6.0000	0.0060	(85.876)	0	0	0
2022/06/30	R186	04/08/2022	8.14	Put	Bond Future	2,718.9500	2.7189	3,088.9500	3.0889	13.608	0	0	0
2022/06/30	R186	03/11/2022	8.91	Put	Bond Future	1,530.8700	1.5309	1,707.0400	1.7070	11.508	0	0	4,310
2022/06/30	R186	03/11/2022	8.53	Call	Bond Future	522.5000	0.5225	374.5000	0.3745	(28.325)	0	0	0
2022/06/30	R186	03/11/2022	8.53	Put	Bond Future	2,370.6200	2.3706	2,636.5500	2.6365	11.218	0	0	0
2022/06/30	R186	03/11/2022	8.54	Call	Bond Future	532.8300	0.5328	382.4800	0.3825	(28.217)	0	0	0
2022/06/30	R186	03/11/2022	8.54	Put	Bond Future	2,345.4000	2.3454	2,608.9800	2.6090	11.238	0	0	0
2022/06/30	R186	03/11/2022			Bond Future	9.0555	108.8698	9.1748	108.4558	1.317	0.0000	0.0000	12,945
2022/06/30	R186	03/11/2022	8.55	Call	Bond Future	543.2900	0.5433	390.7800	0.3908	(28.072)	0	0	0
2022/06/30	R186	03/11/2022	8.55	Put	Bond Future	2,320.3300	2.3203	2,581.7500	2.5818	11.267	0	0	0
2022/06/30	R186	03/11/2022	8.91	Call	Bond Future	1,023.2000	1.0232	785.4400	0.7854	(23.237)	0	0	0
2022/06/30	R186	03/11/2022	8.23	Call	Bond Future	283.5900	0.2836	196.2400	0.1962	(30.802)	0	0	4,310
2022/06/30	R186	03/11/2022	8.23	Put	Bond Future	3,205.0300	3.2050	3,531.6100	3.5316	10.190	0	0	0
2022/06/30	R186	02/02/2023	8.33	Call	Bond Future	500.1000	0.5001	367.1100	0.3671	(26.593)	0	0	0
2022/06/30	R186	02/02/2023	8.33	Put	Bond Future	3,471.7300	3.4717	3,760.8600	3.7609	8.328	0	0	0
2022/06/30	R186	02/02/2023	8.32	Call	Bond Future	492.0300	0.4920	360.7200	0.3607	(26.687)	0	0	0
2022/06/30	R186	02/02/2023	8.32	Put	Bond Future	3,497.6000	3.4976	3,788.4100	3.7884	8.315	0	0	0

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2022/06/30	R186	02/02/2023			Bond Future	9.2212	105.4444	9.3504	105.0223	1.401	0.0000	0.0000	0
2022/06/30	R186	02/02/2023	8.34	Call	Bond Future	508.0200	0.5080	373.3700	0.3734	(26.505)	0	0	0
2022/06/30	R186	02/02/2023	8.34	Put	Bond Future	3,445.7200	3.4457	3,733.1900	3.7332	8.343	0	0	0
2022/06/30	R186	04/05/2023	8.83	Put	Bond Future	2,789.6200	2.7896	3,003.3900	3.0034	7.663	0	0	0
2022/06/30	R186	04/05/2023	8.84	Call	Bond Future	1,135.8700	1.1359	917.5400	0.9175	(19.221)	0	0	0
2022/06/30	R186	04/05/2023			Bond Future	9.3664	107.4001	9.5068	106.9694	1.499	0.0000	0.0000	0
2022/06/30	R186	04/05/2023	8.83	Call	Bond Future	1,122.9600	1.1230	906.0100	0.9060	(19.319)	0	0	0
2022/06/30	R186	04/05/2023	8.84	Put	Bond Future	2,771.1600	2.7712	2,983.5500	2.9836	7.664	0	0	0
2022/06/30	R186	04/05/2023	8.82	Call	Bond Future	1,110.5100	1.1105	894.9100	0.8949	(19.415)	0	0	0
2022/06/30	R186	04/05/2023	8.82	Put	Bond Future	2,808.5600	2.8086	3,023.6800	3.0237	7.659	0	0	0
2022/06/30	R197	04/08/2022			Bond Future	330.3069	330.3069	330.4199	330.4199	0.034	0.0000	0.0000	809
2022/06/30	R197	03/11/2022			Bond Future	335.3412	335.3412	335.4517	335.4517	0.033	0.0000	0.0000	6
2022/06/30	R197	02/02/2023			Bond Future	332.4288	332.4288	332.5375	332.5375	0.033	0.0000	0.0000	0
2022/06/30	R197	04/05/2023			Bond Future	338.6597	338.6597	338.7679	338.7679	0.032	0.0000	0.0000	0
2022/06/30	R202	04/08/2022			Bond Future	249.1826	249.1826	249.2198	249.2198	0.015	0.0000	0.0000	6,793
2022/06/30	R202	03/11/2022			Bond Future	252.9803	252.9803	253.0151	253.0151	0.014	0.0000	0.0000	0
2022/06/30	R202	02/02/2023			Bond Future	252.7363	252.7363	252.7688	252.7688	0.013	0.0000	0.0000	0
2022/06/30	R202	04/05/2023			Bond Future	257.4711	257.4711	257.5025	257.5025	0.012	0.0000	0.0000	0
2022/06/30	R209	04/08/2022	10.57	Put	Bond Future	4,007.7400	4.0077	4,501.5500	4.5015	12.321	0	0	0
2022/06/30	R209	04/08/2022	10.58	Call	Bond Future	64.4400	0.0644	27.9900	0.0280	(56.564)	0	0	0
2022/06/30	R209	04/08/2022	10.58	Put	Bond Future	3,956.1900	3.9562	4,448.1300	4.4481	12.435	0	0	0
2022/06/30	R209	04/08/2022			Bond Future	11.3148	67.4500	11.4194	66.9216	0.924	0.0000	0.0000	23,295
2022/06/30	R209	04/08/2022	10.57	Call	Bond Future	60.8000	0.0608	26.2200	0.0262	(56.875)	0	0	0
2022/06/30	R209	04/08/2022	10.59	Call	Bond Future	68.2600	0.0683	29.8400	0.0298	(56.285)	0	0	0
2022/06/30	R209	04/08/2022	10.59	Put	Bond Future	3,904.8900	3.9049	4,394.8600	4.3949	12.548	0	0	0
2022/06/30	R209	03/11/2022	12.00	Call	Bond Future	3,560.3500	3.5604	3,112.7200	3.1127	(12.573)	0	0	0
2022/06/30	R209	03/11/2022	12.00	Put	Bond Future	1,042.4000	1.0424	1,131.8600	1.1319	8.582	0	0	3,500
2022/06/30	R209	03/11/2022	11.03	Call	Bond Future	969.4500	0.9694	721.9800	0.7220	(25.527)	0	0	0
2022/06/30	R209	03/11/2022	11.03	Put	Bond Future	3,260.5800	3.2606	3,550.2000	3.5502	8.882	0	0	0
2022/06/30	R209	03/11/2022	10.50	Put	Bond Future	5,423.9800	5.4240	5,874.1400	5.8741	8.299	0	0	0
2022/06/30	R209	03/11/2022	9.25	Call	Bond Future	4.7900	0.0048	2.7200	0.0027	(43.215)	0	0	6,000
2022/06/30	R209	03/11/2022	9.25	Put	Bond Future	12,574.4100	12.5744	13,109.4300	13.1094	4.255	0	0	0
2022/06/30	R209	03/11/2022	9.50	Call	Bond Future	12.0400	0.0120	7.6200	0.0076	(36.711)	0	0	0
2022/06/30	R209	03/11/2022	9.50	Put	Bond Future	11,012.1500	11.0121	11,544.8200	11.5448	4.837	0	0	0
2022/06/30	R209	03/11/2022			Bond Future	11.4794	65.3169	11.5880	64.7798	0.946	0.0000	0.0000	4,520
2022/06/30	R209	03/11/2022	11.02	Call	Bond Future	952.0700	0.9521	706.9200	0.7069	(25.749)	0	0	0
2022/06/30	R209	03/11/2022	11.02	Put	Bond Future	3,295.4800	3.2955	3,587.4200	3.5874	8.859	0	0	0
2022/06/30	R209	03/11/2022	11.50	Call	Bond Future	2,006.3500	2.0063	1,662.6800	1.6627	(17.129)	0	0	0
2022/06/30	R209	03/11/2022	11.50	Put	Bond Future	1,903.8900	1.9039	2,097.3100	2.0973	10.159	0	0	0
2022/06/30	R209	03/11/2022	10.50	Call	Bond Future	281.5000	0.2815	194.5700	0.1946	(30.881)	0	0	0
2022/06/30	R209	03/11/2022	11.00	Call	Bond Future	917.7600	0.9178	677.4200	0.6774	(26.188)	0	0	0
2022/06/30	R209	03/11/2022	11.00	Put	Bond Future	3,365.8900	3.3659	3,662.6400	3.6626	8.816	0	0	7,000
2022/06/30	R209	03/11/2022	11.01	Call	Bond Future	934.7500	0.9347	692.0700	0.6921	(25.962)	0	0	0
2022/06/30	R209	03/11/2022	11.01	Put	Bond Future	3,330.4900	3.3305	3,624.9000	3.6249	8.840	0	0	0
2022/06/30	R209	03/11/2022	10.00	Call	Bond Future	61.4300	0.0614	45.7400	0.0457	(25.541)	0	0	3,500

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2022/06/30	R209	03/11/2022	10.00	Put	Bond Future	8,051.2700	8.0513	8,572.6700	8.5727	6.476	0	0	6,000
2022/06/30	R209	02/02/2023	10.80	Put	Bond Future	5,030.0400	5.0300	5,432.4400	5.4324	8.000	0	0	0
2022/06/30	R209	02/02/2023	10.78	Call	Bond Future	783.7200	0.7837	644.2900	0.6443	(17.791)	0	0	0
2022/06/30	R209	02/02/2023	10.79	Call	Bond Future	797.6700	0.7977	655.7500	0.6558	(17.792)	0	0	0
2022/06/30	R209	02/02/2023			Bond Future	11.6267	66.4408	11.7395	65.8938	0.970	0.0000	0.0000	0
2022/06/30	R209	02/02/2023	10.80	Call	Bond Future	811.9400	0.8119	667.3300	0.6673	(17.810)	0	0	0
2022/06/30	R209	02/02/2023	10.78	Put	Bond Future	5,108.6100	5.1086	5,516.1900	5.5162	7.978	0	0	0
2022/06/30	R209	02/02/2023	10.79	Put	Bond Future	5,069.1300	5.0691	5,474.2200	5.4742	7.991	0	0	0
2022/06/30	R209	04/05/2023	11.09	Call	Bond Future	1,455.4800	1.4555	1,200.8600	1.2009	(17.494)	0	0	0
2022/06/30	R209	04/05/2023	11.09	Put	Bond Future	4,794.1900	4.7942	5,097.1600	5.0972	6.320	0	0	0
2022/06/30	R209	04/05/2023	11.10	Call	Bond Future	1,473.1200	1.4731	1,216.0600	1.2161	(17.450)	0	0	0
2022/06/30	R209	04/05/2023	11.10	Put	Bond Future	4,760.4000	4.7604	5,060.9300	5.0609	6.313	0	0	0
2022/06/30	R209	04/05/2023			Bond Future	11.7623	64.5228	11.8794	63.9652	0.996	0.0000	0.0000	0
2022/06/30	R209	04/05/2023	11.11	Call	Bond Future	1,490.8700	1.4909	1,231.5800	1.2316	(17.392)	0	0	0
2022/06/30	R209	04/05/2023	11.11	Put	Bond Future	4,726.7900	4.7268	5,025.0900	5.0251	6.311	0	0	0
2022/06/30	R210	04/08/2022			Bond Future	224.5025	224.5025	224.6467	224.6467	0.064	0.0000	0.0000	1,025
2022/06/30	R210	03/11/2022			Bond Future	224.9501	224.9501	225.0937	225.0937	0.064	0.0000	0.0000	0
2022/06/30	R210	02/02/2023			Bond Future	228.8672	228.8672	229.0111	229.0111	0.063	0.0000	0.0000	0
2022/06/30	R210	04/05/2023			Bond Future	230.0908	230.0908	230.2354	230.2354	0.063	0.0000	0.0000	0
2022/06/30	R213	04/08/2022	9.88	Call	Bond Future	20.2300	0.0202	0.0600	0.0001	(99.703)	0	0	0
2022/06/30	R213	04/08/2022	9.89	Call	Bond Future	21.5400	0.0215	0.0800	0.0001	(99.629)	0	0	0
2022/06/30	R213	04/08/2022	9.90	Put	Bond Future	4,465.5200	4.4655	5,100.5600	5.1006	14.221	0	0	0
2022/06/30	R213	04/08/2022			Bond Future	10.8085	82.1699	10.9486	81.5120	1.296	0.0000	0.0000	30,087
2022/06/30	R213	04/08/2022	9.88	Put	Bond Future	4,564.1800	4.5642	5,201.8700	5.2019	13.972	0	0	0
2022/06/30	R213	04/08/2022	9.89	Put	Bond Future	4,514.7900	4.5148	5,151.1900	5.1512	14.096	0	0	0
2022/06/30	R213	04/08/2022	9.90	Call	Bond Future	22.9200	0.0229	0.1000	0.0001	(99.564)	0	0	0
2022/06/30	R213	03/11/2022	10.38	Call	Bond Future	650.7100	0.6507	432.4400	0.4324	(33.543)	0	0	0
2022/06/30	R213	03/11/2022	10.38	Put	Bond Future	3,583.6000	3.5836	4,034.0400	4.0340	12.569	0	0	0
2022/06/30	R213	03/11/2022	10.39	Call	Bond Future	663.7900	0.6638	442.0000	0.4420	(33.413)	0	0	0
2022/06/30	R213	03/11/2022	10.39	Put	Bond Future	3,548.6400	3.5486	3,995.5600	3.9956	12.594	0	0	0
2022/06/30	R213	03/11/2022	10.37	Call	Bond Future	637.7900	0.6378	423.0200	0.4230	(33.674)	0	0	0
2022/06/30	R213	03/11/2022	10.37	Put	Bond Future	3,618.7600	3.6188	4,072.7000	4.0727	12.544	0	0	200
2022/06/30	R213	03/11/2022	9.19	Call	Bond Future	28.9800	0.0290	20.4600	0.0205	(29.400)	0	0	476
2022/06/30	R213	03/11/2022	9.19	Put	Bond Future	8,946.1400	8.9461	9,606.3300	9.6063	7.380	0	0	0
2022/06/30	R213	03/11/2022			Bond Future	11.0047	79.8632	11.1513	79.1945	1.332	0.0000	0.0000	0
2022/06/30	R213	03/11/2022	10.40	Call	Bond Future	677.0500	0.6770	451.7100	0.4517	(33.283)	0	0	0
2022/06/30	R213	03/11/2022	10.40	Put	Bond Future	3,513.8900	3.5139	3,957.2600	3.9573	12.618	0	0	0
2022/06/30	R213	03/11/2022	9.98	Call	Bond Future	258.6800	0.2587	162.3100	0.1623	(37.255)	0	0	0
2022/06/30	R213	03/11/2022	9.98	Put	Bond Future	5,143.2600	5.1433	5,715.6000	5.7156	11.128	0	0	200
2022/06/30	R213	03/11/2022	10.19	Call	Bond Future	433.3300	0.4333	278.2400	0.2782	(35.790)	0	0	0
2022/06/30	R213	03/11/2022	10.19	Put	Bond Future	4,285.9300	4.2859	4,799.5500	4.7995	11.984	0	0	476
2022/06/30	R213	03/11/2022	9.13	Call	Bond Future	24.2000	0.0242	17.1700	0.0172	(29.050)	0	0	200
2022/06/30	R213	03/11/2022	9.13	Put	Bond Future	9,257.6300	9.2576	9,919.3100	9.9193	7.147	0	0	0
2022/06/30	R213	03/11/2022	9.84	Call	Bond Future	175.5200	0.1755	116.2800	0.1163	(33.751)	0	0	0
2022/06/30	R213	03/11/2022	9.84	Put	Bond Future	5,757.2500	5.7573	6,366.7200	6.3667	10.586	0	0	476
2022/06/30	R213	02/02/2023	10.43	Put	Bond Future	4,354.2700	4.3543	4,782.5100	4.7825	9.835	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
2022/06/30	R213	02/02/2023	12.20	Call	Bond Future	5,273.8200	5.2738	4,661.3900	4.6614	(11.613)	0	0	0
2022/06/30	R213	02/02/2023	12.20	Put	Bond Future	912.0600	0.9121	980.6600	0.9807	7.521	0	0	912
2022/06/30	R213	02/02/2023	10.22	Put	Bond Future	5,093.0600	5.0931	5,587.0500	5.5871	9.699	0	0	0
2022/06/30	R213	02/02/2023	10.23	Call	Bond Future	649.9900	0.6500	458.7800	0.4588	(29.417)	0	0	0
2022/06/30	R213	02/02/2023	10.35	Call	Bond Future	791.6900	0.7917	563.3800	0.5634	(28.838)	0	0	0
2022/06/30	R213	02/02/2023	10.35	Put	Bond Future	4,626.9800	4.6270	5,079.7000	5.0797	9.784	0	0	476
2022/06/30	R213	02/02/2023	10.01	Call	Bond Future	436.7400	0.4367	324.3100	0.3243	(25.743)	0	0	0
2022/06/30	R213	02/02/2023			Bond Future	11.1846	81.2360	11.3383	80.5550	1.374	0.0000	0.0000	0
2022/06/30	R213	02/02/2023	10.43	Call	Bond Future	896.8600	0.8969	644.0700	0.6441	(28.186)	0	0	912
2022/06/30	R213	02/02/2023	10.22	Call	Bond Future	638.9700	0.6390	451.9300	0.4519	(29.272)	0	0	0
2022/06/30	R213	02/02/2023	10.23	Put	Bond Future	5,056.2700	5.0563	5,546.0900	5.5461	9.687	0	0	0
2022/06/30	R213	02/02/2023	9.16	Call	Bond Future	87.2300	0.0872	68.8400	0.0688	(21.082)	0	0	476
2022/06/30	R213	02/02/2023	9.16	Put	Bond Future	9,814.6700	9.8147	10,477.3100	10.4773	6.752	0	0	0
2022/06/30	R213	02/02/2023	10.01	Put	Bond Future	5,903.0200	5.9030	6,471.6200	6.4716	9.632	0	0	476
2022/06/30	R213	02/02/2023	10.21	Call	Bond Future	628.0700	0.6281	445.0000	0.4450	(29.148)	0	0	0
2022/06/30	R213	02/02/2023	10.21	Put	Bond Future	5,130.0100	5.1300	5,627.9700	5.6280	9.707	0	0	0
2022/06/30	R213	04/05/2023	10.75	Call	Bond Future	1,528.7000	1.5287	1,167.7700	1.1678	(23.610)	0	0	0
2022/06/30	R213	04/05/2023	10.75	Put	Bond Future	4,159.4800	4.1595	4,492.7800	4.4928	8.013	0	0	0
2022/06/30	R213	04/05/2023			Bond Future	11.3436	79.1937	11.5044	78.4995	1.418	0.0000	0.0000	0
2022/06/30	R213	04/05/2023	10.74	Call	Bond Future	1,511.8900	1.5119	1,153.7200	1.1537	(23.690)	0	0	0
2022/06/30	R213	04/05/2023	10.74	Put	Bond Future	4,187.9600	4.1880	4,524.0200	4.5240	8.024	0	0	0
2022/06/30	R213	04/05/2023	10.73	Call	Bond Future	1,495.1900	1.4952	1,140.0300	1.1400	(23.754)	0	0	0
2022/06/30	R213	04/05/2023	10.73	Put	Bond Future	4,216.5700	4.2166	4,555.6400	4.5556	8.041	0	0	0
2022/06/30	R214	04/08/2022	10.98	Put	Bond Future	3,335.6600	3.3357	3,772.4400	3.7724	13.094	0	0	0
2022/06/30	R214	04/08/2022	10.99	Call	Bond Future	133.5400	0.1335	79.3200	0.0793	(40.602)	0	0	0
2022/06/30	R214	04/08/2022			Bond Future	11.5721	64.4735	11.6666	63.9847	0.817	0.0000	0.0000	68,509
2022/06/30	R214	04/08/2022	10.97	Call	Bond Future	121.1100	0.1211	71.1300	0.0711	(41.268)	0	0	0
2022/06/30	R214	04/08/2022	10.97	Put	Bond Future	3,385.9700	3.3860	3,824.8300	3.8248	12.961	0	0	0
2022/06/30	R214	04/08/2022	10.98	Call	Bond Future	127.2100	0.1272	75.1500	0.0751	(40.924)	0	0	0
2022/06/30	R214	04/08/2022	10.99	Put	Bond Future	3,285.6400	3.2856	3,720.2600	3.7203	13.228	0	0	0
2022/06/30	R214	03/11/2022	11.34	Call	Bond Future	1,133.3600	1.1334	875.1700	0.8752	(22.781)	0	0	0
2022/06/30	R214	03/11/2022	11.36	Put	Bond Future	3,112.4700	3.1125	3,346.9700	3.3470	7.534	0	0	0
2022/06/30	R214	03/11/2022			Bond Future	11.7314	62.1543	11.8296	61.6573	0.837	0.0000	0.0000	80
2022/06/30	R214	03/11/2022	11.34	Put	Bond Future	3,180.5400	3.1805	3,419.3000	3.4193	7.507	0	0	0
2022/06/30	R214	03/11/2022	11.35	Call	Bond Future	1,152.8900	1.1529	892.5700	0.8926	(22.580)	0	0	0
2022/06/30	R214	03/11/2022	11.35	Put	Bond Future	3,146.4400	3.1464	3,383.0700	3.3831	7.521	0	0	0
2022/06/30	R214	03/11/2022	11.36	Call	Bond Future	1,172.4900	1.1725	910.0400	0.9100	(22.384)	0	0	0
2022/06/30	R214	02/02/2023	11.07	Call	Bond Future	891.9600	0.8920	709.4000	0.7094	(20.467)	0	0	0
2022/06/30	R214	02/02/2023	11.07	Put	Bond Future	5,149.1600	5.1492	5,472.7400	5.4727	6.284	0	0	0
2022/06/30	R214	02/02/2023	11.08	Call	Bond Future	907.3600	0.9074	721.9300	0.7219	(20.436)	0	0	0
2022/06/30	R214	02/02/2023	11.08	Put	Bond Future	5,109.0400	5.1090	5,429.7500	5.4298	6.277	0	0	0
2022/06/30	R214	02/02/2023			Bond Future	11.8778	63.2230	11.9798	62.7168	0.859	0.0000	0.0000	0
2022/06/30	R214	02/02/2023	11.09	Call	Bond Future	922.9200	0.9229	734.6100	0.7346	(20.404)	0	0	0
2022/06/30	R214	02/02/2023	11.09	Put	Bond Future	5,069.1400	5.0691	5,386.9700	5.3870	6.270	0	0	0
2022/06/30	R214	04/05/2023	11.36	Call	Bond Future	1,587.6700	1.5877	1,326.5700	1.3266	(16.445)	0	0	0
2022/06/30	R214	04/05/2023	11.36	Put	Bond Future	4,899.6200	4.8996	5,154.5300	5.1545	5.203	0	0	0
2022/06/30	R214	04/05/2023	11.37	Call	Bond Future	1,606.3800	1.6064	1,342.9600	1.3430	(16.398)	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
2022/06/30	R214	04/05/2023	11.37	Put	Bond Future	4,864.9400	4.8649	5,117.5300	5.1175	5.192	0	0	0
2022/06/30	R214	04/05/2023			Bond Future	12.0064	61.1009	12.1122	60.5849	0.881	0.0000	0.0000	0
2022/06/30	R214	04/05/2023	11.38	Call	Bond Future	1,625.2200	1.6252	1,359.4700	1.3595	(16.352)	0	0	0
2022/06/30	R214	04/05/2023	11.38	Put	Bond Future	4,830.4600	4.8305	5,080.7200	5.0807	5.181	0	0	0
2022/06/30	R248	04/08/2022	10.20	Call	Bond Future	0.8900	0.0009	0.3000	0.0003	(66.292)	0	0	1,700
2022/06/30	R248	04/08/2022	10.99	Call	Bond Future	228.3000	0.2283	120.2500	0.1203	(47.328)	0	0	0
2022/06/30	R248	04/08/2022	10.99	Put	Bond Future	3,918.6600	3.9187	4,392.0100	4.3920	12.079	0	0	0
2022/06/30	R248	04/08/2022	10.40	Put	Bond Future	8,078.2200	8.0782	8,656.2000	8.6562	7.155	0	0	0
2022/06/30	R248	04/08/2022	10.98	Call	Bond Future	217.9100	0.2179	114.0700	0.1141	(47.653)	0	0	0
2022/06/30	R248	04/08/2022	10.98	Put	Bond Future	3,979.2800	3.9793	4,456.8400	4.4568	12.001	0	0	0
2022/06/30	R248	04/08/2022			Bond Future	11.5317	81.1149	11.6213	80.5335	0.776	0.0000	0.0000	200,798
2022/06/30	R248	04/08/2022	9.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/06/30	R248	04/08/2022	9.70	Put	Bond Future	13,826.6300	13.8266	14,408.0200	14.4080	4.205	0	0	0
2022/06/30	R248	04/08/2022	10.20	Put	Bond Future	9,653.2300	9.6532	10,234.0400	10.2340	6.017	0	0	0
2022/06/30	R248	04/08/2022	10.30	Call	Bond Future	2.1500	0.0022	0.7600	0.0008	(64.651)	0	0	1,200
2022/06/30	R248	04/08/2022	10.30	Put	Bond Future	8,858.6100	8.8586	9,438.6200	9.4386	6.547	0	0	0
2022/06/30	R248	04/08/2022	11.00	Call	Bond Future	239.0600	0.2391	126.6900	0.1267	(47.005)	0	0	1,200
2022/06/30	R248	04/08/2022	11.00	Put	Bond Future	3,858.5100	3.8585	4,327.5400	4.3275	12.156	0	0	50
2022/06/30	R248	04/08/2022	10.40	Call	Bond Future	5.2300	0.0052	1.8100	0.0018	(65.392)	0	0	0
2022/06/30	R248	04/08/2022	10.90	Call	Bond Future	146.8000	0.1468	73.1500	0.0732	(50.170)	0	0	1,700
2022/06/30	R248	04/08/2022	10.90	Put	Bond Future	4,480.2000	4.4802	4,987.9500	4.9880	11.333	0	0	0
2022/06/30	R248	03/11/2022	11.31	Put	Bond Future	3,928.4300	3.9284	4,195.3400	4.1953	6.794	0	0	0
2022/06/30	R248	03/11/2022	11.32	Call	Bond Future	1,458.3200	1.4583	1,131.2800	1.1313	(22.426)	0	0	0
2022/06/30	R248	03/11/2022	11.30	Put	Bond Future	3,971.6200	3.9716	4,241.1600	4.2412	6.787	0	0	0
2022/06/30	R248	03/11/2022			Bond Future	11.6899	77.9077	11.7832	77.3165	0.798	0.0000	0.0000	0
2022/06/30	R248	03/11/2022	11.31	Call	Bond Future	1,433.5100	1.4335	1,109.2400	1.1092	(22.621)	0	0	0
2022/06/30	R248	03/11/2022	11.32	Put	Bond Future	3,885.7400	3.8857	4,149.8800	4.1499	6.798	0	0	0
2022/06/30	R248	03/11/2022	11.30	Call	Bond Future	1,409.1000	1.4091	1,087.4600	1.0875	(22.826)	0	0	0
2022/06/30	R248	02/02/2023	11.08	Call	Bond Future	1,195.3800	1.1954	1,001.2100	1.0012	(16.243)	0	0	0
2022/06/30	R248	02/02/2023	11.08	Put	Bond Future	6,184.3200	6.1843	6,592.3400	6.5923	6.598	0	0	0
2022/06/30	R248	02/02/2023			Bond Future	11.8353	79.2475	11.9324	78.6453	0.821	0.0000	0.0000	0
2022/06/30	R248	02/02/2023	11.07	Call	Bond Future	1,175.2300	1.1752	984.3700	0.9844	(16.240)	0	0	0
2022/06/30	R248	02/02/2023	11.07	Put	Bond Future	6,234.0700	6.2341	6,645.4000	6.6454	6.598	0	0	0
2022/06/30	R248	02/02/2023	11.06	Call	Bond Future	1,155.2900	1.1553	967.7100	0.9677	(16.237)	0	0	0
2022/06/30	R248	02/02/2023	11.06	Put	Bond Future	6,284.1500	6.2841	6,698.7600	6.6988	6.598	0	0	0
2022/06/30	R248	04/05/2023	11.35	Call	Bond Future	2,046.4200	2.0464	1,714.7500	1.7147	(16.207)	0	0	0
2022/06/30	R248	04/05/2023	11.35	Put	Bond Future	5,973.2500	5.9733	6,255.4200	6.2554	4.724	0	0	0
2022/06/30	R248	04/05/2023			Bond Future	11.9627	76.2824	12.0636	75.6686	0.844	0.0000	0.0000	0
2022/06/30	R248	04/05/2023	11.34	Call	Bond Future	2,022.8200	2.0228	1,693.7600	1.6938	(16.267)	0	0	0
2022/06/30	R248	04/05/2023	11.34	Put	Bond Future	6,016.7400	6.0167	6,301.5200	6.3015	4.733	0	0	0
2022/06/30	R248	04/05/2023	11.33	Call	Bond Future	1,999.1200	1.9991	1,672.9200	1.6729	(16.317)	0	0	0
2022/06/30	R248	04/05/2023	11.33	Put	Bond Future	6,060.2200	6.0602	6,347.8600	6.3479	4.746	0	0	0

Total

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