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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/06/2022 TO 27/06/2022

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
2022/06/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	2025	04/08/2022		Bond Future	162.5202	162.5202	162.4988	162.4988	(0.013)	0.0000	0.0000	7,205
2022/06/27	2025	03/11/2022		Bond Future	164.9312	164.9312	164.9079	164.9079	(0.014)	0.0000	0.0000	0
2022/06/27	2025	02/02/2023		Bond Future	166.0342	166.0342	166.0089	166.0089	(0.015)	0.0000	0.0000	0
2022/06/27	2025	04/05/2023		Bond Future	169.2388	169.2388	169.2113	169.2113	(0.016)	0.0000	0.0000	0
2022/06/27	2029	04/08/2022		Bond Future	120.3657	120.3657	119.8755	119.8755	(0.407)	0.0000	0.0000	2,682
2022/06/27	2029	03/11/2022		Bond Future	120.9025	120.9025	120.4039	120.4039	(0.412)	0.0000	0.0000	0
2022/06/27	2029	02/02/2023		Bond Future	122.9476	122.9476	122.4393	122.4393	(0.413)	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
2022/06/27	2029	04/05/2023			Bond Future	124.0331	124.0331	123.5139	123.5139	(0.419)	0.0000	0.0000	0
2022/06/27	2030	04/08/2022	9.56	Call	Bond Future	74.1900	0.0742	34.3500	0.0344	(53.700)	0	0	0
2022/06/27	2030	04/08/2022	9.56	Put	Bond Future	3,664.1100	3.6641	4,190.3000	4.1903	14.361	0	0	0
2022/06/27	2030	04/08/2022	10.95	Call	Bond Future	3,190.2800	3.1903	2,684.8900	2.6849	(15.842)	0	0	0
2022/06/27	2030	04/08/2022	10.95	Put	Bond Future	181.9100	0.1819	242.5500	0.2425	33.335	0	0	800
2022/06/27	2030	04/08/2022			Bond Future	10.2998	88.4254	10.4200	87.8594	1.167	0.0000	0.0000	90,476
2022/06/27	2030	04/08/2022	8.30	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	800
2022/06/27	2030	04/08/2022	8.30	Put	Bond Future	10,141.8000	10.1418	10,707.8100	10.7078	5.581	0	0	0
2022/06/27	2030	04/08/2022	9.05	Call	Bond Future	4.1100	0.0041	1.2400	0.0012	(69.830)	0	0	800
2022/06/27	2030	04/08/2022	9.05	Put	Bond Future	6,177.3900	6.1774	6,740.5500	6.7405	9.116	0	0	0
2022/06/27	2030	04/08/2022	9.54	Call	Bond Future	67.3000	0.0673	30.6900	0.0307	(54.398)	0	0	0
2022/06/27	2030	04/08/2022	9.54	Put	Bond Future	3,756.8300	3.7568	4,286.2500	4.2863	14.092	0	0	0
2022/06/27	2030	04/08/2022	9.55	Call	Bond Future	70.6500	0.0707	32.4700	0.0325	(54.041)	0	0	0
2022/06/27	2030	04/08/2022	9.55	Put	Bond Future	3,710.3600	3.7104	4,238.2100	4.2382	14.226	0	0	0
2022/06/27	2030	03/11/2022	10.10	Call	Bond Future	984.6300	0.9846	781.9200	0.7819	(20.587)	0	0	0
2022/06/27	2030	03/11/2022	10.10	Put	Bond Future	2,824.9400	2.8249	3,197.4600	3.1975	13.187	0	0	0
2022/06/27	2030	03/11/2022	10.20	Put	Bond Future	2,532.9000	2.5329	2,881.3700	2.8814	13.758	0	0	0
2022/06/27	2030	03/11/2022	9.70	Call	Bond Future	456.9600	0.4570	341.4500	0.3415	(25.278)	0	0	500
2022/06/27	2030	03/11/2022	9.70	Put	Bond Future	4,202.3700	4.2024	4,662.0900	4.6621	10.940	0	0	0
2022/06/27	2030	03/11/2022			Bond Future	10.4968	89.7167	10.6230	89.1415	1.202	0.0000	0.0000	18,766
2022/06/27	2030	03/11/2022	10.20	Call	Bond Future	1,160.9700	1.1610	934.2100	0.9342	(19.532)	0	0	500
2022/06/27	2030	03/11/2022	11.57	Call	Bond Future	5,183.9000	5.1839	4,694.1700	4.6942	(9.447)	0	0	0
2022/06/27	2030	03/11/2022	11.57	Put	Bond Future	442.6000	0.4426	528.1000	0.5281	19.318	0	0	500
2022/06/27	2030	03/11/2022	10.08	Call	Bond Future	951.4900	0.9515	753.5300	0.7535	(20.805)	0	0	0
2022/06/27	2030	03/11/2022	10.08	Put	Bond Future	2,885.8500	2.8858	3,263.1200	3.2631	13.073	0	0	0
2022/06/27	2030	03/11/2022	10.09	Call	Bond Future	967.8700	0.9679	767.5500	0.7675	(20.697)	0	0	0
2022/06/27	2030	03/11/2022	10.09	Put	Bond Future	2,855.1900	2.8552	3,230.1000	3.2301	13.131	0	0	0
2022/06/27	2030	02/02/2023	11.16	Put	Bond Future	1,418.4700	1.4185	1,617.0400	1.6170	13.999	0	0	400
2022/06/27	2030	02/02/2023	9.99	Call	Bond Future	977.5000	0.9775	803.1200	0.8031	(17.839)	0	0	0
2022/06/27	2030	02/02/2023	10.00	Call	Bond Future	991.7200	0.9917	815.5300	0.8155	(17.766)	0	0	0
2022/06/27	2030	02/02/2023	10.01	Put	Bond Future	4,022.5900	4.0226	4,430.2900	4.4303	10.135	0	0	0
2022/06/27	2030	02/02/2023	9.80	Call	Bond Future	734.0000	0.7340	592.4700	0.5925	(19.282)	0	0	0
2022/06/27	2030	02/02/2023	9.94	Put	Bond Future	4,249.9100	4.2499	4,670.0800	4.6701	9.887	0	0	102
2022/06/27	2030	02/02/2023	9.20	Call	Bond Future	290.6900	0.2907	223.6000	0.2236	(23.080)	0	0	0
2022/06/27	2030	02/02/2023	9.20	Put	Bond Future	7,151.5900	7.1516	7,670.1700	7.6702	7.251	0	0	0
2022/06/27	2030	02/02/2023	9.66	Call	Bond Future	595.6100	0.5956	475.1600	0.4752	(20.223)	0	0	0
2022/06/27	2030	02/02/2023	9.66	Put	Bond Future	5,248.6000	5.2486	5,713.8200	5.7138	8.864	0	0	102
2022/06/27	2030	02/02/2023	8.81	Put	Bond Future	8,931.6700	8.9317	9,479.9500	9.4800	6.139	0	0	0
2022/06/27	2030	02/02/2023	9.04	Call	Bond Future	221.1800	0.2212	167.8700	0.1679	(24.103)	0	0	0
2022/06/27	2030	02/02/2023	9.04	Put	Bond Future	7,865.7100	7.8657	8,398.0700	8.3981	6.768	0	0	0
2022/06/27	2030	02/02/2023	9.08	Put	Bond Future	7,684.9400	7.6849	8,214.0800	8.2141	6.885	0	0	0
2022/06/27	2030	02/02/2023			Bond Future	10.6769	87.2085	10.8098	86.6229	1.244	0.0000	0.0000	0
2022/06/27	2030	02/02/2023	11.12	Call	Bond Future	3,407.9300	3.4079	3,027.1400	3.0271	(11.174)	0	0	0
2022/06/27	2030	02/02/2023	11.12	Put	Bond Future	1,474.1200	1.4741	1,679.0000	1.6790	13.898	0	0	0
2022/06/27	2030	02/02/2023	11.16	Call	Bond Future	3,524.1500	3.5242	3,137.0500	3.1370	(10.984)	0	0	0
2022/06/27	2030	02/02/2023	9.99	Put	Bond Future	4,086.7600	4.0868	4,498.0500	4.4981	10.064	0	0	0
2022/06/27	2030	02/02/2023	10.00	Put	Bond Future	4,054.7200	4.0547	4,464.2000	4.4642	10.099	0	0	0

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2022/06/27	2030	02/02/2023	10.01	Call	Bond Future	1,005.8300	1.0058	827.8600	0.8279	(17.694)	0	0	0
2022/06/27	2030	02/02/2023	9.80	Put	Bond Future	4,728.0300	4.7280	5,172.1700	5.1722	9.394	0	0	0
2022/06/27	2030	02/02/2023	9.83	Call	Bond Future	769.4300	0.7694	622.8800	0.6229	(19.047)	0	0	400
2022/06/27	2030	02/02/2023	9.83	Put	Bond Future	4,623.0300	4.6230	5,062.1500	5.0621	9.499	0	0	0
2022/06/27	2030	02/02/2023	9.94	Call	Bond Future	908.8700	0.9089	743.3700	0.7434	(18.209)	0	0	0
2022/06/27	2030	02/02/2023	9.79	Call	Bond Future	722.3700	0.7224	582.5100	0.5825	(19.361)	0	0	0
2022/06/27	2030	02/02/2023	9.79	Put	Bond Future	4,763.2700	4.7633	5,209.0800	5.2091	9.359	0	0	0
2022/06/27	2030	02/02/2023	8.81	Call	Bond Future	146.2200	0.1462	108.8300	0.1088	(25.571)	0	0	102
2022/06/27	2030	02/02/2023	9.08	Call	Bond Future	237.0900	0.2371	180.5600	0.1806	(23.843)	0	0	400
2022/06/27	2030	04/05/2023	10.53	Call	Bond Future	2,031.9200	2.0319	1,769.2200	1.7692	(12.929)	0	0	0
2022/06/27	2030	04/05/2023	10.53	Put	Bond Future	3,309.8400	3.3098	3,644.9800	3.6450	10.126	0	0	0
2022/06/27	2030	04/05/2023	11.34	Call	Bond Future	3,969.5700	3.9696	3,584.7000	3.5847	(9.696)	0	0	0
2022/06/27	2030	04/05/2023	11.34	Put	Bond Future	1,795.5800	1.7956	2,008.5500	2.0085	11.861	0	0	150
2022/06/27	2030	04/05/2023	10.00	Call	Bond Future	1,138.5900	1.1386	960.7400	0.9607	(15.620)	0	0	1,080
2022/06/27	2030	04/05/2023	10.00	Put	Bond Future	4,771.8200	4.7718	5,191.8100	5.1918	8.801	0	0	0
2022/06/27	2030	04/05/2023	10.42	Call	Bond Future	1,822.0500	1.8221	1,577.1600	1.5772	(13.440)	0	0	500
2022/06/27	2030	04/05/2023	10.42	Put	Bond Future	3,582.3900	3.5824	3,935.3400	3.9353	9.852	0	0	0
2022/06/27	2030	04/05/2023	10.52	Call	Bond Future	2,012.4900	2.0125	1,751.4000	1.7514	(12.973)	0	0	0
2022/06/27	2030	04/05/2023	10.52	Put	Bond Future	3,334.1300	3.3341	3,670.8800	3.6709	10.100	0	0	0
2022/06/27	2030	04/05/2023	9.58	Put	Bond Future	6,219.7900	6.2198	6,698.6200	6.6986	7.698	0	0	0
2022/06/27	2030	04/05/2023	9.67	Call	Bond Future	744.4200	0.7444	614.2400	0.6142	(17.487)	0	0	500
2022/06/27	2030	04/05/2023	9.67	Put	Bond Future	5,884.3100	5.8843	6,351.9700	6.3520	7.948	0	0	0
2022/06/27	2030	04/05/2023	9.78	Call	Bond Future	856.3700	0.8564	711.5400	0.7115	(16.912)	0	0	400
2022/06/27	2030	04/05/2023	9.78	Put	Bond Future	5,490.5600	5.4906	5,943.5700	5.9436	8.251	0	0	0
2022/06/27	2030	04/05/2023	9.03	Call	Bond Future	305.3000	0.3053	241.7800	0.2418	(20.806)	0	0	400
2022/06/27	2030	04/05/2023	9.03	Put	Bond Future	8,458.1800	8.4582	8,992.5000	8.9925	6.317	0	0	0
2022/06/27	2030	04/05/2023			Bond Future	10.8251	88.8800	10.9651	88.2822	1.293	0.0000	0.0000	0
2022/06/27	2030	04/05/2023	11.62	Call	Bond Future	4,787.8900	4.7879	4,368.4500	4.3685	(8.760)	0	0	0
2022/06/27	2030	04/05/2023	11.62	Put	Bond Future	1,460.6300	1.4606	1,639.0300	1.6390	12.214	0	0	400
2022/06/27	2030	04/05/2023	12.04	Call	Bond Future	6,098.3600	6.0984	5,636.1400	5.6361	(7.579)	0	0	0
2022/06/27	2030	04/05/2023	12.04	Put	Bond Future	1,078.3800	1.0784	1,214.0000	1.2140	12.576	0	0	1,080
2022/06/27	2030	04/05/2023	12.50	Call	Bond Future	7,604.5600	7.6046	7,106.6100	7.1066	(6.548)	0	0	0
2022/06/27	2030	04/05/2023	12.50	Put	Bond Future	780.5000	0.7805	880.3900	0.8804	12.798	0	0	500
2022/06/27	2030	04/05/2023	10.54	Call	Bond Future	2,051.4500	2.0515	1,787.1400	1.7871	(12.884)	0	0	0
2022/06/27	2030	04/05/2023	10.54	Put	Bond Future	3,285.6800	3.2857	3,619.2100	3.6192	10.151	0	0	0
2022/06/27	2030	04/05/2023	9.58	Call	Bond Future	663.5200	0.6635	544.5100	0.5445	(17.936)	0	0	150
2022/06/27	2032	04/08/2022	8.97	Call	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	800
2022/06/27	2032	04/08/2022	8.97	Put	Bond Future	10,184.6500	10.1847	10,846.5900	10.8466	6.499	0	0	0
2022/06/27	2032	04/08/2022	9.40	Call	Bond Future	1.5300	0.0015	0.3700	0.0004	(75.817)	0	0	0
2022/06/27	2032	04/08/2022	9.40	Put	Bond Future	7,579.7500	7.5798	8,240.5700	8.2406	8.718	0	0	0
2022/06/27	2032	04/08/2022	9.72	Call	Bond Future	12.2800	0.0123	3.9700	0.0040	(67.671)	0	0	800
2022/06/27	2032	04/08/2022	9.72	Put	Bond Future	5,711.4300	5.7114	6,365.1000	6.3651	11.445	0	0	0
2022/06/27	2032	04/08/2022	10.21	Put	Bond Future	3,104.8100	3.1048	3,675.0100	3.6750	18.365	0	0	0
2022/06/27	2032	04/08/2022	10.22	Call	Bond Future	194.8900	0.1949	99.8000	0.0998	(48.792)	0	0	0
2022/06/27	2032	04/08/2022	9.80	Call	Bond Future	20.5100	0.0205	7.2000	0.0072	(64.895)	0	0	900
2022/06/27	2032	04/08/2022	10.20	Put	Bond Future	3,152.4400	3.1524	3,725.8900	3.7259	18.191	0	0	0
2022/06/27	2032	04/08/2022			Bond Future	10.7467	88.1909	10.8719	87.5290	1.165	0.0000	0.0000	93,247

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2022/06/27	2032	04/08/2022	11.89	Call	Bond Future	5,843.6000	5.8436	5,197.3900	5.1974	(11.058)	0	0	0
2022/06/27	2032	04/08/2022	11.89	Put	Bond Future	45.5100	0.0455	61.2800	0.0613	34.652	0	0	0
2022/06/27	2032	04/08/2022	10.70	Call	Bond Future	1,007.0800	1.0071	686.1400	0.6861	(31.868)	0	0	0
2022/06/27	2032	04/08/2022	10.70	Put	Bond Future	1,256.0300	1.2560	1,597.0700	1.5971	27.152	0	0	7,500
2022/06/27	2032	04/08/2022	11.00	Call	Bond Future	1,943.2600	1.9433	1,477.0400	1.4770	(23.992)	0	0	0
2022/06/27	2032	04/08/2022	11.00	Put	Bond Future	611.0500	0.6110	806.8100	0.8068	32.037	0	0	7,500
2022/06/27	2032	04/08/2022	11.60	Call	Bond Future	4,494.2600	4.4943	3,872.9700	3.8730	(13.824)	0	0	0
2022/06/27	2032	04/08/2022	11.60	Put	Bond Future	115.4200	0.1154	156.1100	0.1561	35.254	0	0	800
2022/06/27	2032	04/08/2022	10.21	Call	Bond Future	186.6900	0.1867	94.9100	0.0949	(49.162)	0	0	0
2022/06/27	2032	04/08/2022	10.22	Put	Bond Future	3,057.4400	3.0574	3,624.3300	3.6243	18.541	0	0	0
2022/06/27	2032	04/08/2022	10.50	Call	Bond Future	569.6200	0.5696	352.1700	0.3522	(38.175)	0	0	900
2022/06/27	2032	04/08/2022	10.50	Put	Bond Future	1,894.8500	1.8949	2,339.3800	2.3394	23.460	0	0	0
2022/06/27	2032	04/08/2022	9.80	Put	Bond Future	5,257.7600	5.2578	5,906.4300	5.9064	12.337	0	0	0
2022/06/27	2032	04/08/2022	10.10	Call	Bond Future	112.5200	0.1125	52.4800	0.0525	(53.359)	0	0	0
2022/06/27	2032	04/08/2022	10.10	Put	Bond Future	3,645.0400	3.6450	4,246.9800	4.2470	16.514	0	0	0
2022/06/27	2032	04/08/2022	10.20	Call	Bond Future	178.7000	0.1787	90.1700	0.0902	(49.541)	0	0	0
2022/06/27	2032	03/11/2022	10.56	Put	Bond Future	3,076.6400	3.0766	3,511.8800	3.5119	14.147	0	0	180
2022/06/27	2032	03/11/2022	10.16	Call	Bond Future	462.2300	0.4622	334.9300	0.3349	(27.540)	0	0	0
2022/06/27	2032	03/11/2022	10.16	Put	Bond Future	4,613.5500	4.6136	5,158.7400	5.1587	11.817	0	0	180
2022/06/27	2032	03/11/2022	9.46	Put	Bond Future	8,195.4700	8.1955	8,839.7700	8.8398	7.862	0	0	0
2022/06/27	2032	03/11/2022	9.92	Call	Bond Future	250.6100	0.2506	172.4000	0.1724	(31.208)	0	0	750
2022/06/27	2032	03/11/2022	9.92	Put	Bond Future	5,736.4000	5.7364	6,330.6800	6.3307	10.360	0	0	0
2022/06/27	2032	03/11/2022	10.11	Put	Bond Future	4,833.9100	4.8339	5,391.0100	5.3910	11.525	0	0	454
2022/06/27	2032	03/11/2022	9.31	Put	Bond Future	9,048.9600	9.0490	9,702.2100	9.7022	7.219	0	0	0
2022/06/27	2032	03/11/2022	9.36	Call	Bond Future	57.9700	0.0580	36.0600	0.0361	(37.795)	0	0	454
2022/06/27	2032	03/11/2022	9.36	Put	Bond Future	8,762.1400	8.7621	9,412.7200	9.4127	7.425	0	0	0
2022/06/27	2032	03/11/2022			Bond Future	10.9383	85.3272	11.0692	84.6547	1.196	0.0000	0.0000	80,549
2022/06/27	2032	03/11/2022	11.55	Call	Bond Future	3,980.8900	3.9809	3,481.3400	3.4813	(12.549)	0	0	0
2022/06/27	2032	03/11/2022	11.55	Put	Bond Future	898.1300	0.8981	1,071.0700	1.0711	19.256	0	0	500
2022/06/27	2032	03/11/2022	12.30	Call	Bond Future	6,997.4300	6.9974	6,394.5400	6.3945	(8.616)	0	0	0
2022/06/27	2032	03/11/2022	12.30	Put	Bond Future	337.3700	0.3374	406.9700	0.4070	20.630	0	0	750
2022/06/27	2032	03/11/2022	10.56	Call	Bond Future	1,091.8500	1.0919	854.6000	0.8546	(21.729)	0	0	0
2022/06/27	2032	03/11/2022	10.66	Call	Bond Future	1,300.5500	1.3006	1,033.7600	1.0338	(20.514)	0	0	0
2022/06/27	2032	03/11/2022	10.66	Put	Bond Future	2,754.7000	2.7547	3,160.4000	3.1604	14.728	0	0	0
2022/06/27	2032	03/11/2022	10.67	Call	Bond Future	1,322.4700	1.3225	1,052.7200	1.0527	(20.397)	0	0	750
2022/06/27	2032	03/11/2022	10.67	Put	Bond Future	2,723.8000	2.7238	3,126.5400	3.1265	14.786	0	0	0
2022/06/27	2032	03/11/2022	10.21	Call	Bond Future	522.6700	0.5227	382.9400	0.3829	(26.734)	0	0	500
2022/06/27	2032	03/11/2022	10.21	Put	Bond Future	4,399.2700	4.3993	4,932.0300	4.9320	12.110	0	0	0
2022/06/27	2032	03/11/2022	10.49	Call	Bond Future	958.2300	0.9582	741.4000	0.7414	(22.628)	0	0	0
2022/06/27	2032	03/11/2022	10.49	Put	Bond Future	3,317.0500	3.3170	3,772.7100	3.7727	13.737	0	0	454
2022/06/27	2032	03/11/2022	9.46	Call	Bond Future	76.9800	0.0770	48.7900	0.0488	(36.620)	0	0	500
2022/06/27	2032	03/11/2022	10.11	Call	Bond Future	406.7500	0.4067	291.3600	0.2914	(28.369)	0	0	0
2022/06/27	2032	03/11/2022	9.31	Call	Bond Future	50.1200	0.0501	30.8800	0.0309	(38.388)	0	0	180
2022/06/27	2032	02/02/2023	11.69	Call	Bond Future	4,332.6700	4.3327	3,863.7400	3.8637	(10.823)	0	0	0
2022/06/27	2032	02/02/2023	11.69	Put	Bond Future	1,489.4700	1.4895	1,705.0700	1.7051	14.475	0	0	0
2022/06/27	2032	02/02/2023	10.40	Call	Bond Future	1,032.5500	1.0325	837.2700	0.8373	(18.912)	0	0	0
2022/06/27	2032	02/02/2023	10.40	Put	Bond Future	4,712.9300	4.7129	5,202.1800	5.2022	10.381	0	0	0
2022/06/27	2032	02/02/2023	10.50	Call	Bond Future	1,202.9100	1.2029	985.5400	0.9855	(18.070)	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
2022/06/27	2032	02/02/2023	10.50	Put	Bond Future	4,353.2100	4.3532	4,820.3700	4.8204	10.731	0	0	454
2022/06/27	2032	02/02/2023	10.67	Call	Bond Future	1,523.0100	1.5230	1,267.5200	1.2675	(16.775)	0	0	750
2022/06/27	2032	02/02/2023	10.67	Put	Bond Future	3,781.8800	3.7819	4,210.9200	4.2109	11.345	0	0	0
2022/06/27	2032	02/02/2023	10.22	Call	Bond Future	765.9000	0.7659	608.6100	0.6086	(20.537)	0	0	500
2022/06/27	2032	02/02/2023	10.22	Put	Bond Future	5,411.1900	5.4112	5,938.4300	5.9384	9.744	0	0	0
2022/06/27	2032	02/02/2023	9.47	Call	Bond Future	187.7300	0.1877	137.2200	0.1372	(26.906)	0	0	500
2022/06/27	2032	02/02/2023	9.47	Put	Bond Future	9,007.4100	9.0074	9,641.4300	9.6414	7.039	0	0	0
2022/06/27	2032	02/02/2023	9.92	Call	Bond Future	441.8200	0.4418	338.7300	0.3387	(23.333)	0	0	750
2022/06/27	2032	02/02/2023	9.92	Put	Bond Future	6,726.6400	6.7266	7,308.0800	7.3081	8.644	0	0	0
2022/06/27	2032	02/02/2023			Bond Future	11.1114	86.7530	11.2483	86.0685	1.232	0.0000	0.0000	0
2022/06/27	2032	02/02/2023	11.84	Call	Bond Future	4,856.4100	4.8564	4,363.1700	4.3632	(10.156)	0	0	0
2022/06/27	2032	02/02/2023	11.84	Put	Bond Future	1,297.1500	1.2972	1,488.4400	1.4884	14.747	0	0	500
2022/06/27	2032	02/02/2023	12.75	Call	Bond Future	8,298.3200	8.2983	7,703.1700	7.7032	(7.172)	0	0	0
2022/06/27	2032	02/02/2023	12.75	Put	Bond Future	571.9100	0.5719	661.2900	0.6613	15.628	0	0	750
2022/06/27	2032	02/02/2023	10.38	Call	Bond Future	1,000.5300	1.0005	809.5800	0.8096	(19.085)	0	0	0
2022/06/27	2032	02/02/2023	10.38	Put	Bond Future	4,787.4300	4.7874	5,281.0100	5.2810	10.310	0	0	0
2022/06/27	2032	02/02/2023	10.39	Call	Bond Future	1,016.5800	1.0166	823.4500	0.8234	(18.998)	0	0	0
2022/06/27	2032	02/02/2023	10.39	Put	Bond Future	4,750.2000	4.7502	5,241.6000	5.2416	10.345	0	0	0
2022/06/27	2032	02/02/2023	10.16	Call	Bond Future	688.1300	0.6881	542.8600	0.5429	(21.111)	0	0	0
2022/06/27	2032	02/02/2023	10.16	Put	Bond Future	5,658.1700	5.6582	6,197.4300	6.1974	9.531	0	0	454
2022/06/27	2032	02/02/2023	9.31	Call	Bond Future	133.6800	0.1337	95.9500	0.0960	(28.224)	0	0	454
2022/06/27	2032	02/02/2023	9.31	Put	Bond Future	9,877.1100	9.8771	10,523.9100	10.5239	6.548	0	0	0
2022/06/27	2032	04/05/2023	10.89	Call	Bond Future	2,075.4900	2.0755	1,783.7100	1.7837	(14.058)	0	0	0
2022/06/27	2032	04/05/2023	10.89	Put	Bond Future	3,880.7200	3.8807	4,287.4300	4.2874	10.480	0	0	0
2022/06/27	2032	04/05/2023			Bond Future	11.2529	84.2542	11.3961	83.5557	1.273	0.0000	0.0000	0
2022/06/27	2032	04/05/2023	10.87	Call	Bond Future	2,032.2900	2.0323	1,744.4600	1.7445	(14.163)	0	0	0
2022/06/27	2032	04/05/2023	10.87	Put	Bond Future	3,938.5000	3.9385	4,349.1600	4.3492	10.427	0	0	0
2022/06/27	2032	04/05/2023	10.88	Call	Bond Future	2,053.6700	2.0537	1,763.8700	1.7639	(14.111)	0	0	0
2022/06/27	2032	04/05/2023	10.88	Put	Bond Future	3,909.3700	3.9094	4,318.0600	4.3181	10.454	0	0	0
2022/06/27	2033	04/08/2022			Bond Future	115.0178	115.0178	115.0510	115.0510	0.029	0.0000	0.0000	7,428
2022/06/27	2033	03/11/2022			Bond Future	115.3912	115.3912	115.4237	115.4237	0.028	0.0000	0.0000	0
2022/06/27	2033	02/02/2023			Bond Future	117.3428	117.3428	117.3747	117.3747	0.027	0.0000	0.0000	0
2022/06/27	2033	04/05/2023			Bond Future	118.2349	118.2349	118.2663	118.2663	0.027	0.0000	0.0000	0
2022/06/27	2037	04/08/2022	10.89	Call	Bond Future	407.9500	0.4080	243.7200	0.2437	(40.257)	0	0	0
2022/06/27	2037	04/08/2022	10.89	Put	Bond Future	2,806.7700	2.8068	3,328.2300	3.3282	18.579	0	0	0
2022/06/27	2037	04/08/2022	10.90	Call	Bond Future	423.5600	0.4236	254.6100	0.2546	(39.888)	0	0	0
2022/06/27	2037	04/08/2022	11.95	Call	Bond Future	4,119.8600	4.1199	3,505.4100	3.5054	(14.914)	0	0	0
2022/06/27	2037	04/08/2022	11.95	Put	Bond Future	246.2400	0.2462	317.4800	0.3175	28.931	0	0	1,050
2022/06/27	2037	04/08/2022	10.91	Put	Bond Future	2,713.0800	2.7131	3,225.0400	3.2250	18.870	0	0	0
2022/06/27	2037	04/08/2022			Bond Future	11.2808	80.6098	11.3957	79.9241	1.019	0.0000	0.0000	138,842
2022/06/27	2037	04/08/2022	10.10	Call	Bond Future	5.6200	0.0056	1.7300	0.0017	(69.217)	0	0	50
2022/06/27	2037	04/08/2022	10.10	Put	Bond Future	7,585.9900	7.5860	8,267.7900	8.2678	8.988	0	0	0
2022/06/27	2037	04/08/2022	10.90	Put	Bond Future	2,759.6900	2.7597	3,276.4300	3.2764	18.725	0	0	50
2022/06/27	2037	04/08/2022	10.91	Call	Bond Future	439.5700	0.4396	265.8400	0.2658	(39.523)	0	0	0
2022/06/27	2037	04/08/2022	11.21	Call	Bond Future	1,101.0000	1.1010	771.1600	0.7712	(29.958)	0	0	1,050
2022/06/27	2037	04/08/2022	11.21	Put	Bond Future	1,528.0400	1.5280	1,883.8900	1.8839	23.288	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
2022/06/27	2037	04/08/2022	11.42	Call	Bond Future	1,782.2200	1.7822	1,344.7300	1.3447	(24.547)	0	0	0
2022/06/27	2037	04/08/2022	11.42	Put	Bond Future	952.8800	0.9529	1,201.0800	1.2011	26.047	0	0	50
2022/06/27	2037	03/11/2022	11.32	Call	Bond Future	1,907.8600	1.9079	1,579.8000	1.5798	(17.195)	0	0	0
2022/06/27	2037	03/11/2022	11.30	Put	Bond Future	2,753.1800	2.7532	3,127.6500	3.1276	13.601	0	0	0
2022/06/27	2037	03/11/2022	11.31	Call	Bond Future	1,879.9200	1.8799	1,554.8700	1.5549	(17.291)	0	0	0
2022/06/27	2037	03/11/2022	11.31	Put	Bond Future	2,721.2800	2.7213	3,092.7500	3.0927	13.651	0	0	0
2022/06/27	2037	03/11/2022			Bond Future	11.4523	81.7871	11.5718	81.0906	1.044	0.0000	0.0000	2,000
2022/06/27	2037	03/11/2022	11.32	Put	Bond Future	2,689.6800	2.6897	3,058.1400	3.0581	13.699	0	0	0
2022/06/27	2037	03/11/2022	11.30	Call	Bond Future	1,852.2100	1.8522	1,530.1600	1.5302	(17.387)	0	0	0
2022/06/27	2037	02/02/2023	11.03	Call	Bond Future	1,461.7700	1.4618	1,223.3000	1.2233	(16.314)	0	0	0
2022/06/27	2037	02/02/2023	11.03	Put	Bond Future	4,900.6200	4.9006	5,371.1200	5.3711	9.601	0	0	0
2022/06/27	2037	02/02/2023	11.04	Call	Bond Future	1,482.8700	1.4829	1,242.0500	1.2420	(16.240)	0	0	0
2022/06/27	2037	02/02/2023	11.04	Put	Bond Future	4,860.6800	4.8607	5,328.8300	5.3288	9.631	0	0	0
2022/06/27	2037	02/02/2023			Bond Future	11.6110	78.8965	11.7355	78.1876	1.072	0.0000	0.0000	0
2022/06/27	2037	02/02/2023	11.05	Call	Bond Future	1,503.9200	1.5039	1,260.7700	1.2608	(16.168)	0	0	0
2022/06/27	2037	02/02/2023	11.05	Put	Bond Future	4,820.7600	4.8208	5,286.5800	5.2866	9.663	0	0	0
2022/06/27	2037	04/05/2023	11.30	Call	Bond Future	2,196.7600	2.1968	1,905.9600	1.9060	(13.238)	0	0	0
2022/06/27	2037	04/05/2023	11.30	Put	Bond Future	4,758.1700	4.7582	5,190.6700	5.1907	9.090	0	0	0
2022/06/27	2037	04/05/2023	11.31	Call	Bond Future	2,220.6600	2.2207	1,927.8000	1.9278	(13.188)	0	0	0
2022/06/27	2037	04/05/2023	11.31	Put	Bond Future	4,723.1100	4.7231	5,153.5500	5.1536	9.113	0	0	0
2022/06/27	2037	04/05/2023			Bond Future	11.7446	80.4104	11.8740	79.6871	1.102	0.0000	0.0000	0
2022/06/27	2037	04/05/2023	11.32	Call	Bond Future	2,244.6900	2.2447	1,949.7700	1.9498	(13.139)	0	0	0
2022/06/27	2037	04/05/2023	11.32	Put	Bond Future	4,688.2400	4.6882	5,116.6200	5.1166	9.137	0	0	0
2022/06/27	2038	04/08/2022			Bond Future	129.9445	129.9445	130.3122	130.3122	0.283	0.0000	0.0000	4,102
2022/06/27	2038	03/11/2022			Bond Future	131.8724	131.8724	132.2441	132.2441	0.282	0.0000	0.0000	0
2022/06/27	2038	02/02/2023			Bond Future	132.2058	132.2058	132.5827	132.5827	0.285	0.0000	0.0000	0
2022/06/27	2038	04/05/2023			Bond Future	134.7589	134.7589	135.1417	135.1417	0.284	0.0000	0.0000	0
2022/06/27	2040	04/08/2022	9.70	Put	Bond Future	12,106.3500	12.1063	12,905.9000	12.9059	6.604	0	0	0
2022/06/27	2040	04/08/2022	11.05	Call	Bond Future	506.5700	0.5066	296.6400	0.2966	(41.441)	0	0	0
2022/06/27	2040	04/08/2022	11.05	Put	Bond Future	2,730.3900	2.7304	3,320.1300	3.3201	21.599	0	0	0
2022/06/27	2040	04/08/2022	12.24	Put	Bond Future	150.2900	0.1503	201.6400	0.2016	34.167	0	0	460
2022/06/27	2040	04/08/2022			Bond Future	11.3882	82.2954	11.5134	81.4957	1.099	0.0000	0.0000	123,901
2022/06/27	2040	04/08/2022	9.70	Call	Bond Future	0.1500	0.0002	0.0300	0.0000	(80.000)	0	0	460
2022/06/27	2040	04/08/2022	10.70	Call	Bond Future	112.2600	0.1123	50.7900	0.0508	(54.757)	0	0	460
2022/06/27	2040	04/08/2022	10.70	Put	Bond Future	4,738.5200	4.7385	5,476.7200	5.4767	15.579	0	0	0
2022/06/27	2040	04/08/2022	11.03	Call	Bond Future	470.4100	0.4704	271.8800	0.2719	(42.204)	0	0	0
2022/06/27	2040	04/08/2022	11.03	Put	Bond Future	2,828.7000	2.8287	3,429.8400	3.4298	21.251	0	0	0
2022/06/27	2040	04/08/2022	11.04	Call	Bond Future	488.2700	0.4883	284.0700	0.2841	(41.821)	0	0	0
2022/06/27	2040	04/08/2022	11.04	Put	Bond Future	2,779.2800	2.7793	3,374.7500	3.3748	21.425	0	0	0
2022/06/27	2040	04/08/2022	12.24	Call	Bond Future	5,357.5600	5.3576	4,609.2400	4.6092	(13.968)	0	0	0
2022/06/27	2040	03/11/2022	12.52	Call	Bond Future	6,514.6600	6.5147	5,846.5900	5.8466	(10.255)	0	0	0
2022/06/27	2040	03/11/2022	11.39	Call	Bond Future	1,986.6600	1.9867	1,617.3000	1.6173	(18.592)	0	0	0
2022/06/27	2040	03/11/2022	11.40	Call	Bond Future	2,016.2200	2.0162	1,643.4000	1.6434	(18.491)	0	0	0
2022/06/27	2040	03/11/2022	11.41	Put	Bond Future	2,963.7600	2.9638	3,399.7000	3.3997	14.709	0	0	0
2022/06/27	2040	03/11/2022	10.70	Call	Bond Future	496.4200	0.4964	357.9700	0.3580	(27.890)	0	0	1,100
2022/06/27	2040	03/11/2022	11.20	Call	Bond Future	1,467.1500	1.4672	1,164.0800	1.1641	(20.657)	0	0	1,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/27	2040	03/11/2022	11.20	Put	Bond Future	3,746.9400		3.7469	4,256.0900	4.2561	13.588	0	0	0
2022/06/27	2040	03/11/2022			Bond Future	11.5546		83.4975	11.6848	82.6852	1.126	0.0000	0.0000	4,465
2022/06/27	2040	03/11/2022	11.50	Call	Bond Future	2,323.9800		2.3240	1,916.9100	1.9169	(17.516)	0	0	1,500
2022/06/27	2040	03/11/2022	11.50	Put	Bond Future	2,668.6500		2.6687	3,073.8000	3.0738	15.182	0	0	0
2022/06/27	2040	03/11/2022	12.52	Put	Bond Future	783.8900		0.7839	928.0400	0.9280	18.389	0	0	1,100
2022/06/27	2040	03/11/2022	11.39	Put	Bond Future	3,032.6100		3.0326	3,475.4700	3.4755	14.603	0	0	0
2022/06/27	2040	03/11/2022	11.40	Put	Bond Future	2,998.0300		2.9980	3,437.4300	3.4374	14.656	0	0	0
2022/06/27	2040	03/11/2022	11.41	Call	Bond Future	2,046.0200		2.0460	1,669.7400	1.6697	(18.391)	0	0	0
2022/06/27	2040	03/11/2022	10.70	Put	Bond Future	6,164.9400		6.1649	6,838.7100	6.8387	10.929	0	0	0
2022/06/27	2040	03/11/2022	10.80	Call	Bond Future	641.3700		0.6414	473.1900	0.4732	(26.222)	0	0	1,500
2022/06/27	2040	03/11/2022	10.80	Put	Bond Future	5,615.2200		5.6152	6,259.2600	6.2593	11.470	0	0	0
2022/06/27	2040	02/02/2023	12.24	Call	Bond Future	5,063.9400		5.0639	4,504.0500	4.5040	(11.056)	0	0	0
2022/06/27	2040	02/02/2023	12.24	Put	Bond Future	1,898.1700		1.8982	2,164.8500	2.1649	14.049	0	0	0
2022/06/27	2040	02/02/2023	12.27	Call	Bond Future	5,185.2300		5.1852	4,619.1600	4.6192	(10.917)	0	0	0
2022/06/27	2040	02/02/2023	12.27	Put	Bond Future	1,846.6100		1.8466	2,107.1100	2.1071	14.107	0	0	400
2022/06/27	2040	02/02/2023	11.12	Call	Bond Future	1,509.8400		1.5098	1,239.3700	1.2394	(17.914)	0	0	0
2022/06/27	2040	02/02/2023	11.12	Put	Bond Future	5,264.4500		5.2645	5,820.5500	5.8205	10.563	0	0	0
2022/06/27	2040	02/02/2023	10.93	Call	Bond Future	1,111.0000		1.1110	892.8900	0.8929	(19.632)	0	0	0
2022/06/27	2040	02/02/2023	10.96	Call	Bond Future	1,169.0400		1.1690	942.8300	0.9428	(19.350)	0	0	400
2022/06/27	2040	02/02/2023	10.96	Put	Bond Future	5,991.4100		5.9914	6,591.7700	6.5918	10.020	0	0	0
2022/06/27	2040	02/02/2023			Bond Future	11.7088		80.3852	11.8442	79.5586	1.157	0.0000	0.0000	0
2022/06/27	2040	02/02/2023	11.10	Call	Bond Future	1,464.5600		1.4646	1,199.6900	1.1997	(18.085)	0	0	0
2022/06/27	2040	02/02/2023	11.10	Put	Bond Future	5,351.5000		5.3515	5,913.2000	5.9132	10.496	0	0	0
2022/06/27	2040	02/02/2023	11.11	Call	Bond Future	1,487.1100		1.4871	1,219.4400	1.2194	(17.999)	0	0	0
2022/06/27	2040	02/02/2023	11.11	Put	Bond Future	5,307.8400		5.3078	5,866.7400	5.8667	10.530	0	0	0
2022/06/27	2040	02/02/2023	10.21	Call	Bond Future	295.8100		0.2958	219.5400	0.2195	(25.783)	0	0	400
2022/06/27	2040	02/02/2023	10.21	Put	Bond Future	10,414.1300		10.4141	11,164.4300	11.1644	7.205	0	0	0
2022/06/27	2040	02/02/2023	10.93	Put	Bond Future	6,135.9200		6.1359	6,744.3800	6.7444	9.916	0	0	0
2022/06/27	2040	02/02/2023	10.18	Call	Bond Future	277.9900		0.2780	205.6100	0.2056	(26.037)	0	0	0
2022/06/27	2040	02/02/2023	10.18	Put	Bond Future	10,618.5800		10.6186	11,372.7700	11.3728	7.103	0	0	0
2022/06/27	2040	04/05/2023	12.78	Call	Bond Future	7,172.3000		7.1723	6,552.4400	6.5524	(8.642)	0	0	0
2022/06/27	2040	04/05/2023	12.78	Put	Bond Future	1,791.6900		1.7917	2,015.0600	2.0151	12.467	0	0	400
2022/06/27	2040	04/05/2023	13.45	Put	Bond Future	1,121.8500		1.1219	1,266.0500	1.2661	12.854	0	0	500
2022/06/27	2040	04/05/2023	11.43	Call	Bond Future	2,491.3300		2.4913	2,143.9400	2.1439	(13.944)	0	0	0
2022/06/27	2040	04/05/2023	11.43	Put	Bond Future	5,020.0400		5.0200	5,515.8800	5.5159	9.877	0	0	0
2022/06/27	2040	04/05/2023	10.73	Put	Bond Future	8,175.4400		8.1754	8,833.7300	8.8337	8.052	0	0	0
2022/06/27	2040	04/05/2023			Bond Future	11.8385		81.9280	11.9793	81.0848	1.189	0.0000	0.0000	0
2022/06/27	2040	04/05/2023	13.45	Call	Bond Future	9,986.5000		9.9865	9,287.4700	9.2875	(7.000)	0	0	0
2022/06/27	2040	04/05/2023	11.42	Call	Bond Future	2,465.3100		2.4653	2,120.3000	2.1203	(13.995)	0	0	0
2022/06/27	2040	04/05/2023	11.42	Put	Bond Future	5,057.4800		5.0575	5,555.7000	5.5557	9.851	0	0	0
2022/06/27	2040	04/05/2023	11.48	Call	Bond Future	2,624.4900		2.6245	2,265.1900	2.2652	(13.690)	0	0	500
2022/06/27	2040	04/05/2023	11.48	Put	Bond Future	4,837.0200		4.8370	5,320.9500	5.3210	10.005	0	0	0
2022/06/27	2040	04/05/2023	10.73	Call	Bond Future	1,013.4300		1.0134	828.4900	0.8285	(18.249)	0	0	500
2022/06/27	2040	04/05/2023	10.92	Call	Bond Future	1,337.0300		1.3370	1,110.3500	1.1103	(16.954)	0	0	400
2022/06/27	2040	04/05/2023	10.92	Put	Bond Future	7,202.2300		7.2022	7,818.7800	7.8188	8.561	0	0	0
2022/06/27	2040	04/05/2023	11.41	Call	Bond Future	2,439.1400		2.4391	2,096.5200	2.0965	(14.047)	0	0	0
2022/06/27	2040	04/05/2023	11.41	Put	Bond Future	5,094.8600		5.0949	5,595.4700	5.5955	9.826	0	0	0
2022/06/27	2040	04/05/2023	10.17	Call	Bond Future	425.5500		0.4255	333.1500	0.3331	(21.713)	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
2022/06/27	2040	04/05/2023	10.17	Put	Bond Future	11,590.3200	11.5903	12,341.1500	12.3412	6.478	0	0	0
2022/06/27	2044	04/08/2022	11.08	Call	Bond Future	544.5300	0.5445	334.5100	0.3345	(38.569)	0	0	0
2022/06/27	2044	04/08/2022	11.08	Put	Bond Future	2,711.3000	2.7113	3,248.3900	3.2484	19.809	0	0	0
2022/06/27	2044	04/08/2022	11.09	Call	Bond Future	564.3100	0.5643	348.7100	0.3487	(38.206)	0	0	0
2022/06/27	2044	04/08/2022	11.09	Put	Bond Future	2,662.6600	2.6627	3,194.1700	3.1942	19.962	0	0	0
2022/06/27	2044	04/08/2022			Bond Future	11.4037	79.1118	11.5188	78.3647	1.009	0.0000	0.0000	88,192
2022/06/27	2044	04/08/2022	11.10	Call	Bond Future	584.6400	0.5846	363.4100	0.3634	(37.840)	0	0	0
2022/06/27	2044	04/08/2022	11.10	Put	Bond Future	2,614.6700	2.6147	3,140.5500	3.1406	20.113	0	0	0
2022/06/27	2044	03/11/2022	11.40	Put	Bond Future	3,073.6700	3.0737	3,481.8900	3.4819	13.281	0	0	0
2022/06/27	2044	03/11/2022	11.41	Call	Bond Future	2,059.9600	2.0600	1,706.0900	1.7061	(17.178)	0	0	0
2022/06/27	2044	03/11/2022	11.41	Put	Bond Future	3,038.3200	3.0383	3,443.3000	3.4433	13.329	0	0	0
2022/06/27	2044	03/11/2022	10.60	Call	Bond Future	371.2600	0.3713	267.3900	0.2674	(27.978)	0	0	1,600
2022/06/27	2044	03/11/2022	10.60	Put	Bond Future	6,949.0000	6.9490	7,603.9800	7.6040	9.426	0	0	0
2022/06/27	2044	03/11/2022	11.30	Call	Bond Future	1,743.2500	1.7432	1,425.1700	1.4252	(18.246)	0	0	1,600
2022/06/27	2044	03/11/2022	11.30	Put	Bond Future	3,445.4300	3.4454	3,886.2000	3.8862	12.793	0	0	0
2022/06/27	2044	03/11/2022			Bond Future	11.5614	80.2673	11.6810	79.5085	1.035	0.0000	0.0000	0
2022/06/27	2044	03/11/2022	11.40	Call	Bond Future	2,029.9600	2.0300	1,679.3300	1.6793	(17.273)	0	0	0
2022/06/27	2044	03/11/2022	11.39	Call	Bond Future	2,000.1900	2.0002	1,652.8000	1.6528	(17.368)	0	0	0
2022/06/27	2044	03/11/2022	11.39	Put	Bond Future	3,109.3400	3.1093	3,520.8000	3.5208	13.233	0	0	0
2022/06/27	2044	02/02/2023	11.15	Call	Bond Future	1,606.9900	1.6070	1,342.9900	1.3430	(16.428)	0	0	0
2022/06/27	2044	02/02/2023	11.15	Put	Bond Future	5,230.2600	5.2303	5,738.5100	5.7385	9.717	0	0	0
2022/06/27	2044	02/02/2023	11.14	Call	Bond Future	1,582.9000	1.5829	1,321.5800	1.3216	(16.509)	0	0	0
2022/06/27	2044	02/02/2023	11.14	Put	Bond Future	5,273.7700	5.2738	5,784.7000	5.7847	9.688	0	0	0
2022/06/27	2044	02/02/2023			Bond Future	11.7072	77.2263	11.8316	76.4541	1.063	0.0000	0.0000	0
2022/06/27	2044	02/02/2023	11.16	Call	Bond Future	1,631.0500	1.6310	1,364.4000	1.3644	(16.348)	0	0	0
2022/06/27	2044	02/02/2023	11.16	Put	Bond Future	5,186.8100	5.1868	5,692.4100	5.6924	9.748	0	0	0
2022/06/27	2044	04/05/2023	11.42	Call	Bond Future	2,529.7800	2.5298	2,202.1900	2.2022	(12.949)	0	0	0
2022/06/27	2044	04/05/2023	11.42	Put	Bond Future	5,118.6600	5.1187	5,578.9500	5.5789	8.992	0	0	0
2022/06/27	2044	04/05/2023	11.41	Call	Bond Future	2,503.1200	2.5031	2,177.7700	2.1778	(12.998)	0	0	0
2022/06/27	2044	04/05/2023	11.41	Put	Bond Future	5,157.0400	5.1570	5,619.5700	5.6196	8.969	0	0	0
2022/06/27	2044	04/05/2023			Bond Future	11.8295	78.7087	11.9588	77.9208	1.093	0.0000	0.0000	0
2022/06/27	2044	04/05/2023	11.43	Call	Bond Future	2,556.5900	2.5566	2,226.7500	2.2268	(12.902)	0	0	0
2022/06/27	2044	04/05/2023	11.43	Put	Bond Future	5,080.5200	5.0805	5,538.5600	5.5386	9.016	0	0	0
2022/06/27	2046	04/08/2022			Bond Future	119.4169	119.4169	119.0554	119.0554	(0.303)	0.0000	0.0000	16,569
2022/06/27	2046	03/11/2022			Bond Future	119.2265	119.2265	118.8585	118.8585	(0.309)	0.0000	0.0000	1,566
2022/06/27	2046	02/02/2023			Bond Future	121.2437	121.2437	120.8684	120.8684	(0.310)	0.0000	0.0000	0
2022/06/27	2046	04/05/2023			Bond Future	121.5627	121.5627	121.1790	121.1790	(0.316)	0.0000	0.0000	0
2022/06/27	2050	04/08/2022			Bond Future	120.7383	120.7383	121.4512	121.4512	0.590	0.0000	0.0000	11,293
2022/06/27	2050	03/11/2022			Bond Future	122.5290	122.5290	123.2515	123.2515	0.590	0.0000	0.0000	0
2022/06/27	2050	02/02/2023			Bond Future	122.4947	122.4947	123.2283	123.2283	0.599	0.0000	0.0000	0
2022/06/27	2050	04/05/2023			Bond Future	124.8599	124.8599	125.6063	125.6063	0.598	0.0000	0.0000	0
2022/06/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	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
2022/06/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	AL37	04/08/2022			Index Future	818.9010	818.9010	815.5330	815.5330	(0.411)	0.0000	0.0000	0
2022/06/27	AL37	03/11/2022			Index Future	830.9670	830.9670	827.5250	827.5250	(0.414)	0.0000	0.0000	0
2022/06/27	AL37	02/02/2023			Index Future	844.8170	844.8170	841.2950	841.2950	(0.417)	0.0000	0.0000	0
2022/06/27	AL37	04/05/2023			Index Future	860.9070	860.9070	857.2920	857.2920	(0.420)	0.0000	0.0000	0
2022/06/27	AL7T	04/08/2022			Index Future	929.0540	929.0540	922.9640	922.9640	(0.656)	0.0000	0.0000	0
2022/06/27	AL7T	03/11/2022			Index Future	942.7440	942.7440	936.5350	936.5350	(0.659)	0.0000	0.0000	0
2022/06/27	AL7T	02/02/2023			Index Future	958.4570	958.4570	952.1190	952.1190	(0.661)	0.0000	0.0000	0
2022/06/27	AL7T	04/05/2023			Index Future	976.7110	976.7110	970.2230	970.2230	(0.664)	0.0000	0.0000	0
2022/06/27	ALBI	04/08/2022			Index Future	825.5090	825.5090	819.8230	819.8230	(0.689)	0.0000	0.0000	138
2022/06/27	ALBI	03/11/2022			Index Future	837.6720	837.6720	831.8770	831.8770	(0.692)	0.0000	0.0000	0
2022/06/27	ALBI	02/02/2023			Index Future	851.6340	851.6340	845.7200	845.7200	(0.694)	0.0000	0.0000	0
2022/06/27	ALBI	04/05/2023			Index Future	867.8540	867.8540	861.8010	861.8010	(0.697)	0.0000	0.0000	0
2022/06/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	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
2022/06/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/27	ES33	04/08/2022			Bond Future	12.0857	75.3728	12.2003	74.8233	0.948	0.0000	0.0000	350
2022/06/27	ES33	03/11/2022			Bond Future	12.3105	72.7083	12.4302	72.1499	0.972	0.0000	0.0000	0
2022/06/27	ES33	02/02/2023			Bond Future	12.5240	73.9402	12.6491	73.3718	0.999	0.0000	0.0000	0
2022/06/27	ES33	04/05/2023			Bond Future	12.7043	71.5801	12.8350	70.9999	1.029	0.0000	0.0000	0
2022/06/27	ES42	04/08/2022			Bond Future	12.4762	73.5182	12.5910	72.8907	0.920	0.0000	0.0000	4,769
2022/06/27	ES42	03/11/2022			Bond Future	12.6830	70.3491	12.8030	69.7116	0.946	0.0000	0.0000	0
2022/06/27	ES42	02/02/2023			Bond Future	12.8726	71.5431	12.9978	70.8942	0.973	0.0000	0.0000	0
2022/06/27	ES42	04/05/2023			Bond Future	13.0413	68.6663	13.1720	68.0041	1.002	0.0000	0.0000	0
2022/06/27	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/27	GOVI	04/08/2022	819.28	Put	GOVI	50,780.0000	5.0780	107,180.0000	10.7180	111.067	0	0	0
2022/06/27	GOVI	04/08/2022			GOVI	814.2020	814.2020	808.5620	808.5620	(0.693)	0.0000	0.0000	1,112
2022/06/27	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/27	GOVI	04/08/2022	819.26	Put	GOVI	50,580.0000	5.0580	106,980.0000	10.6980	111.507	0	0	0
2022/06/27	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/27	GOVI	04/08/2022	819.27	Put	GOVI	50,680.0000	5.0680	107,080.0000	10.7080	111.287	0	0	0
2022/06/27	GOVI	03/11/2022	820.41	Call	GOVI	57,890.0000	5.7890	410.0000	0.0410	(99.292)	0	0	0
2022/06/27	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/27	GOVI	03/11/2022	820.42	Call	GOVI	57,790.0000	5.7790	310.0000	0.0310	(99.464)	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
2022/06/27	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/27	GOVI	03/11/2022			GOVI	826.1990	826.1990	820.4510	820.4510	(0.696)	0.0000	0.0000	0
2022/06/27	GOVI	03/11/2022	820.43	Call	GOVI	57,690.0000	5.7690	210.0000	0.0210	(99.636)	0	0	0
2022/06/27	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/27	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/27	GOVI	02/02/2023	850.82	Put	GOVI	108,500.0000	10.8500	167,170.0000	16.7170	54.074	0	0	0
2022/06/27	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/27	GOVI	02/02/2023	850.83	Put	GOVI	108,600.0000	10.8600	167,270.0000	16.7270	54.024	0	0	0
2022/06/27	GOVI	02/02/2023			GOVI	839.9700	839.9700	834.1030	834.1030	(0.698)	0.0000	0.0000	0
2022/06/27	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/27	GOVI	02/02/2023	850.84	Put	GOVI	108,700.0000	10.8700	167,370.0000	16.7370	53.974	0	0	0
2022/06/27	GOVI	04/05/2023	852.86	Call	GOVI	31,070.0000	3.1070	0.0000	0.0000	(100.000)	0	0	0
2022/06/27	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	28,960.0000	2.8960	100.000	0	0	0
2022/06/27	GOVI	04/05/2023	852.87	Call	GOVI	30,970.0000	3.0970	0.0000	0.0000	(100.000)	0	0	0
2022/06/27	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	29,060.0000	2.9060	100.000	0	0	0
2022/06/27	GOVI	04/05/2023			GOVI	855.9670	855.9670	849.9640	849.9640	(0.701)	0.0000	0.0000	0
2022/06/27	GOVI	04/05/2023	852.88	Call	GOVI	30,870.0000	3.0870	0.0000	0.0000	(100.000)	0	0	0
2022/06/27	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	29,160.0000	2.9160	100.000	0	0	0
2022/06/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/27	IGOV	04/08/2022			Index Future	321.6320	321.6320	321.7590	321.7590	0.039	0.0000	0.0000	759
2022/06/27	IGOV	03/11/2022			Index Future	326.4500	326.4500	326.5690	326.5690	0.036	0.0000	0.0000	16
2022/06/27	IGOV	02/02/2023			Index Future	331.9690	331.9690	332.0810	332.0810	0.034	0.0000	0.0000	0
2022/06/27	IGOV	04/05/2023			Index Future	338.3680	338.3680	338.4720	338.4720	0.031	0.0000	0.0000	0
2022/06/27	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/27	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/27	JBAF	20/07/2022			Jibar Tradeable Future	5.0250	94.9750	5.0350	94.9650	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
2022/06/27	JBAF	17/08/2022			Jibar Tradeable Future	5.6900	94.3100	5.7000	94.3000	0.176	0.0000	0.0000	0
2022/06/27	JBAF	21/09/2022			Jibar Tradeable Future	5.8250	94.1750	5.8350	94.1650	0.172	0.0000	0.0000	0
2022/06/27	JBAF	19/10/2022			Jibar Tradeable Future	6.3200	93.6800	6.3600	93.6400	0.633	0.0000	0.0000	0
2022/06/27	JBAF	16/11/2022			Jibar Tradeable Future	6.4400	93.5600	6.4500	93.5500	0.155	0.0000	0.0000	0
2022/06/27	JBAF	21/12/2022			Jibar Tradeable Future	6.8550	93.1450	6.9150	93.0850	0.875	0.0000	0.0000	68
2022/06/27	JBAF	15/03/2023			Jibar Tradeable Future	7.3300	92.6700	7.4100	92.5900	1.091	0.0000	0.0000	0
2022/06/27	JBAF	21/06/2023			Jibar Tradeable Future	7.7850	92.2150	7.8750	92.1250	1.156	0.0000	0.0000	0
2022/06/27	JBAF	20/09/2023			Jibar Tradeable Future	7.9850	92.0150	8.0650	91.9350	1.002	0.0000	0.0000	75
2022/06/27	JBAF	20/12/2023			Jibar Tradeable Future	8.0600	91.9400	8.1700	91.8300	1.365	0.0000	0.0000	172
2022/06/27	JBAF	20/03/2024			Jibar Tradeable Future	8.2600	91.7400	8.3550	91.6450	1.150	0.0000	0.0000	0
2022/06/27	JBAF	19/06/2024			Jibar Tradeable Future	8.3250	91.6750	8.4050	91.5950	0.961	0.0000	0.0000	0
2022/06/27	R023	04/08/2022	6.05	Call	Bond Future	137.4400	0.1374	101.7700	0.1018	(25.953)	0	0	0
2022/06/27	R023	04/08/2022	6.05	Put	Bond Future	58.5100	0.0585	77.6600	0.0777	32.729	0	0	0
2022/06/27	R023	04/08/2022			Bond Future	5.9054	104.4235	6.0058	104.3686	1.700	0.0000	0.0000	25,519
2022/06/27	R023	04/08/2022	6.03	Call	Bond Future	129.8300	0.1298	95.1500	0.0952	(26.712)	0	0	0
2022/06/27	R023	04/08/2022	6.03	Put	Bond Future	61.8100	0.0618	81.9500	0.0820	32.584	0	0	0
2022/06/27	R023	04/08/2022	6.04	Call	Bond Future	133.6200	0.1336	98.4400	0.0984	(26.328)	0	0	0
2022/06/27	R023	04/08/2022	6.04	Put	Bond Future	60.1400	0.0601	79.7800	0.0798	32.657	0	0	0
2022/06/27	R023	03/11/2022	6.25	Call	Bond Future	167.7300	0.1677	131.2900	0.1313	(21.725)	0	0	0
2022/06/27	R023	03/11/2022	6.25	Put	Bond Future	58.2900	0.0583	78.5300	0.0785	34.723	0	0	0
2022/06/27	R023	03/11/2022	6.26	Call	Bond Future	169.9900	0.1700	133.3100	0.1333	(21.578)	0	0	0
2022/06/27	R023	03/11/2022	6.26	Put	Bond Future	57.4900	0.0575	77.4900	0.0775	34.789	0	0	0
2022/06/27	R023	03/11/2022			Bond Future	5.8938	102.0298	6.0782	101.9731	3.129	0.0000	0.0000	0
2022/06/27	R023	03/11/2022	6.27	Call	Bond Future	172.4800	0.1725	135.5800	0.1356	(21.394)	0	0	0
2022/06/27	R023	03/11/2022	6.27	Put	Bond Future	56.9100	0.0569	76.6900	0.0767	34.757	0	0	0
2022/06/27	R035	04/08/2022	9.53	Call	Bond Future	0.4000	0.0004	0.0900	0.0001	(77.500)	0	0	400
2022/06/27	R035	04/08/2022	9.53	Put	Bond Future	9,944.7900	9.9448	10,598.4000	10.5984	6.572	0	0	0
2022/06/27	R035	04/08/2022	9.84	Call	Bond Future	3.8400	0.0038	1.1600	0.0012	(69.792)	0	0	100
2022/06/27	R035	04/08/2022	9.84	Put	Bond Future	7,814.4100	7.8144	8,465.6500	8.4657	8.334	0	0	0
2022/06/27	R035	04/08/2022	10.53	Put	Bond Future	3,518.1300	3.5181	4,072.9700	4.0730	15.771	0	0	0
2022/06/27	R035	04/08/2022	11.13	Put	Bond Future	1,125.4600	1.1255	1,395.0200	1.3950	23.951	0	0	100
2022/06/27	R035	04/08/2022	10.64	Call	Bond Future	352.3800	0.3524	209.8000	0.2098	(40.462)	0	0	0
2022/06/27	R035	04/08/2022	10.64	Put	Bond Future	2,958.0400	2.9580	3,469.3800	3.4694	17.286	0	0	100
2022/06/27	R035	04/08/2022	10.72	Call	Bond Future	476.2200	0.4762	297.4400	0.2974	(37.541)	0	0	0
2022/06/27	R035	04/08/2022	10.72	Put	Bond Future	2,584.2300	2.5842	3,059.3700	3.0594	18.386	0	0	0
2022/06/27	R035	04/08/2022	10.73	Call	Bond Future	493.5400	0.4935	310.0100	0.3100	(37.186)	0	0	0
2022/06/27	R035	04/08/2022	10.73	Put	Bond Future	2,539.6200	2.5396	3,010.0100	3.0100	18.522	0	0	0
2022/06/27	R035	04/08/2022			Bond Future	11.0662	89.2383	11.1761	88.5844	0.993	0.0000	0.0000	128,288
2022/06/27	R035	04/08/2022	10.53	Call	Bond Future	221.6000	0.2216	122.5200	0.1225	(44.711)	0	0	400
2022/06/27	R035	04/08/2022	10.74	Call	Bond Future	511.2700	0.5113	322.9500	0.3230	(36.834)	0	0	0
2022/06/27	R035	04/08/2022	10.74	Put	Bond Future	2,495.4900	2.4955	2,961.0900	2.9611	18.658	0	0	0
2022/06/27	R035	04/08/2022	11.13	Call	Bond Future	1,505.9300	1.5059	1,121.5700	1.1216	(25.523)	0	0	0
2022/06/27	R035	04/08/2022	12.18	Call	Bond Future	6,371.3500	6.3713	5,733.9400	5.7339	(10.004)	0	0	0
2022/06/27	R035	04/08/2022	12.18	Put	Bond Future	64.0600	0.0641	80.5700	0.0806	25.773	0	0	400
2022/06/27	R035	03/11/2022	11.15	Call	Bond Future	1,985.6800	1.9857	1,661.9800	1.6620	(16.302)	0	0	0
2022/06/27	R035	03/11/2022	11.15	Put	Bond Future	2,557.0700	2.5571	2,897.6600	2.8977	13.320	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
2022/06/27	R035	03/11/2022	12.68	Call	Bond Future	8,174.0400	8.1740	7,572.7100	7.5727	(7.357)	0	0	0
2022/06/27	R035	03/11/2022	12.68	Put	Bond Future	378.1200	0.3781	441.0800	0.4411	16.651	0	0	1,000
2022/06/27	R035	03/11/2022	10.99	Call	Bond Future	1,556.7100	1.5567	1,279.0800	1.2791	(17.834)	0	0	0
2022/06/27	R035	03/11/2022	10.99	Put	Bond Future	3,077.8900	3.0779	3,464.5500	3.4645	12.563	0	0	582
2022/06/27	R035	03/11/2022	11.05	Call	Bond Future	1,711.3400	1.7113	1,416.3300	1.4163	(17.239)	0	0	1,000
2022/06/27	R035	03/11/2022	10.57	Call	Bond Future	681.0700	0.6811	523.9100	0.5239	(23.075)	0	0	0
2022/06/27	R035	03/11/2022	10.57	Put	Bond Future	4,768.3400	4.7683	5,275.4700	5.2755	10.635	0	0	582
2022/06/27	R035	03/11/2022			Bond Future	11.2475	86.0545	11.3620	85.3902	1.018	0.0000	0.0000	3,720
2022/06/27	R035	03/11/2022	11.14	Call	Bond Future	1,957.2100	1.9572	1,636.3600	1.6364	(16.393)	0	0	0
2022/06/27	R035	03/11/2022	11.14	Put	Bond Future	2,587.5300	2.5875	2,930.9700	2.9310	13.273	0	0	0
2022/06/27	R035	03/11/2022	11.05	Put	Bond Future	2,874.5900	2.8746	3,243.8700	3.2439	12.846	0	0	0
2022/06/27	R035	03/11/2022	11.13	Call	Bond Future	1,928.9600	1.9290	1,610.9700	1.6110	(16.485)	0	0	0
2022/06/27	R035	03/11/2022	11.13	Put	Bond Future	2,618.2600	2.6183	2,964.5600	2.9646	13.226	0	0	0
2022/06/27	R035	03/11/2022	9.82	Call	Bond Future	94.3900	0.0944	63.0600	0.0631	(33.192)	0	0	582
2022/06/27	R035	03/11/2022	9.82	Put	Bond Future	9,040.2000	9.0402	9,673.1600	9.6732	7.002	0	0	0
2022/06/27	R035	03/11/2022	10.30	Call	Bond Future	335.2500	0.3352	243.4600	0.2435	(27.380)	0	0	1,000
2022/06/27	R035	03/11/2022	10.30	Put	Bond Future	6,129.7100	6.1297	6,702.2100	6.7022	9.340	0	0	0
2022/06/27	R035	02/02/2023	11.94	Call	Bond Future	4,628.6200	4.6286	4,168.5600	4.1686	(9.939)	0	0	0
2022/06/27	R035	02/02/2023	13.22	Put	Bond Future	538.3900	0.5384	611.3100	0.6113	13.544	0	0	1,000
2022/06/27	R035	02/02/2023	10.88	Call	Bond Future	1,462.7100	1.4627	1,229.8800	1.2299	(15.918)	0	0	0
2022/06/27	R035	02/02/2023	10.88	Put	Bond Future	4,590.2200	4.5902	5,033.6100	5.0336	9.659	0	0	0
2022/06/27	R035	02/02/2023	10.66	Call	Bond Future	1,028.3300	1.0283	845.8800	0.8459	(17.742)	0	0	0
2022/06/27	R035	02/02/2023	10.66	Put	Bond Future	5,489.2800	5.4893	5,983.0500	5.9830	8.995	0	0	582
2022/06/27	R035	02/02/2023	10.30	Put	Bond Future	7,254.6800	7.2547	7,817.5200	7.8175	7.758	0	0	0
2022/06/27	R035	02/02/2023	10.60	Call	Bond Future	925.7800	0.9258	756.5400	0.7565	(18.281)	0	0	0
2022/06/27	R035	02/02/2023	10.60	Put	Bond Future	5,755.4100	5.7554	6,262.3900	6.2624	8.809	0	0	0
2022/06/27	R035	02/02/2023	10.64	Put	Bond Future	5,577.0000	5.5770	6,075.2000	6.0752	8.933	0	0	0
2022/06/27	R035	02/02/2023	9.81	Call	Bond Future	210.9200	0.2109	159.3400	0.1593	(24.455)	0	0	582
2022/06/27	R035	02/02/2023	9.81	Put	Bond Future	10,103.5400	10.1035	10,728.1800	10.7282	6.182	0	0	0
2022/06/27	R035	02/02/2023	9.85	Call	Bond Future	229.7300	0.2297	174.3000	0.1743	(24.128)	0	0	0
2022/06/27	R035	02/02/2023	9.89	Call	Bond Future	249.8900	0.2499	190.4000	0.1904	(23.806)	0	0	400
2022/06/27	R035	02/02/2023	9.89	Put	Bond Future	9,611.6300	9.6116	10,228.3600	10.2284	6.416	0	0	0
2022/06/27	R035	02/02/2023			Bond Future	11.4153	87.4914	11.5348	86.8152	1.047	0.0000	0.0000	0
2022/06/27	R035	02/02/2023	11.94	Put	Bond Future	1,716.8900	1.7169	1,933.0500	1.9331	12.590	0	0	0
2022/06/27	R035	02/02/2023	11.98	Call	Bond Future	4,779.2100	4.7792	4,312.2300	4.3122	(9.771)	0	0	0
2022/06/27	R035	02/02/2023	11.98	Put	Bond Future	1,651.4900	1.6515	1,860.7300	1.8607	12.670	0	0	400
2022/06/27	R035	02/02/2023	13.22	Call	Bond Future	9,967.9900	9.9680	9,364.6900	9.3647	(6.052)	0	0	0
2022/06/27	R035	02/02/2023	11.05	Call	Bond Future	1,857.6500	1.8576	1,585.1100	1.5851	(14.671)	0	0	1,000
2022/06/27	R035	02/02/2023	11.05	Put	Bond Future	3,974.2400	3.9742	4,377.9200	4.3779	10.157	0	0	0
2022/06/27	R035	02/02/2023	11.06	Call	Bond Future	1,882.2300	1.8822	1,607.3700	1.6074	(14.603)	0	0	0
2022/06/27	R035	02/02/2023	11.06	Put	Bond Future	3,939.8700	3.9399	4,341.2300	4.3412	10.187	0	0	582
2022/06/27	R035	02/02/2023	10.86	Call	Bond Future	1,419.5200	1.4195	1,191.3400	1.1913	(16.074)	0	0	0
2022/06/27	R035	02/02/2023	10.86	Put	Bond Future	4,667.0700	4.6671	5,115.1100	5.1151	9.600	0	0	0
2022/06/27	R035	02/02/2023	10.87	Call	Bond Future	1,441.1500	1.4412	1,210.6400	1.2106	(15.995)	0	0	0
2022/06/27	R035	02/02/2023	10.87	Put	Bond Future	4,628.6500	4.6287	5,074.3600	5.0744	9.629	0	0	0
2022/06/27	R035	02/02/2023	10.30	Call	Bond Future	548.7000	0.5487	435.3200	0.4353	(20.663)	0	0	1,000
2022/06/27	R035	02/02/2023	10.64	Call	Bond Future	993.4000	0.9934	815.3800	0.8154	(17.920)	0	0	400
2022/06/27	R035	02/02/2023	9.85	Put	Bond Future	9,856.3900	9.8564	10,477.1800	10.4772	6.298	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
2022/06/27	R035	04/05/2023	11.22	Put	Bond Future	4,292.2500	4.2923	4,682.1800	4.6822	9.085	0	0	0
2022/06/27	R035	04/05/2023	12.46	Call	Bond Future	6,499.6800	6.4997	5,991.7600	5.9918	(7.815)	0	0	0
2022/06/27	R035	04/05/2023	12.46	Put	Bond Future	1,620.7500	1.6207	1,802.8700	1.8029	11.237	0	0	400
2022/06/27	R035	04/05/2023	13.18	Call	Bond Future	9,391.3900	9.3914	8,812.1000	8.8121	(6.168)	0	0	0
2022/06/27	R035	04/05/2023	13.18	Put	Bond Future	951.3300	0.9513	1,062.0800	1.0621	11.642	0	0	500
2022/06/27	R035	04/05/2023	11.17	Call	Bond Future	2,317.5200	2.3175	2,027.2400	2.0272	(12.525)	0	0	500
2022/06/27	R035	04/05/2023	11.20	Call	Bond Future	2,391.5300	2.3915	2,095.3400	2.0953	(12.385)	0	0	0
2022/06/27	R035	04/05/2023	11.21	Call	Bond Future	2,416.3700	2.4164	2,118.2200	2.1182	(12.339)	0	0	0
2022/06/27	R035	04/05/2023	10.60	Call	Bond Future	1,144.0600	1.1441	964.8200	0.9648	(15.667)	0	0	400
2022/06/27	R035	04/05/2023	10.60	Put	Bond Future	6,670.8700	6.6709	7,181.6700	7.1817	7.657	0	0	0
2022/06/27	R035	04/05/2023			Bond Future	11.5467	84.6663	11.6712	83.9763	1.078	0.0000	0.0000	0
2022/06/27	R035	04/05/2023	11.22	Call	Bond Future	2,441.3500	2.4413	2,141.2400	2.1412	(12.293)	0	0	0
2022/06/27	R035	04/05/2023	11.17	Put	Bond Future	4,456.8100	4.4568	4,856.5700	4.8566	8.970	0	0	0
2022/06/27	R035	04/05/2023	11.20	Put	Bond Future	4,357.6200	4.3576	4,751.4700	4.7515	9.038	0	0	0
2022/06/27	R035	04/05/2023	11.21	Put	Bond Future	4,324.8400	4.3248	4,716.7300	4.7167	9.061	0	0	0
2022/06/27	R035	04/05/2023	9.85	Call	Bond Future	362.3300	0.3623	289.7100	0.2897	(20.043)	0	0	400
2022/06/27	R035	04/05/2023	9.85	Put	Bond Future	10,640.5600	10.6406	11,257.9800	11.2580	5.803	0	0	0
2022/06/27	R035	04/05/2023	10.42	Call	Bond Future	884.2000	0.8842	736.1800	0.7362	(16.741)	0	0	500
2022/06/27	R035	04/05/2023	10.42	Put	Bond Future	7,520.0200	7.5200	8,062.0400	8.0620	7.208	0	0	0
2022/06/27	R186	04/08/2022	7.96	Call	Bond Future	32.3100	0.0323	13.0800	0.0131	(59.517)	0	0	3,600
2022/06/27	R186	04/08/2022	8.15	Call	Bond Future	77.1500	0.0771	35.6800	0.0357	(53.752)	0	0	0
2022/06/27	R186	04/08/2022	8.15	Put	Bond Future	2,503.5500	2.5035	2,928.1400	2.9281	16.960	0	0	0
2022/06/27	R186	04/08/2022	9.78	Call	Bond Future	3,600.5900	3.6006	3,152.0200	3.1520	(12.458)	0	0	0
2022/06/27	R186	04/08/2022	9.78	Put	Bond Future	45.5700	0.0456	63.0600	0.0631	38.381	0	0	3,600
2022/06/27	R186	04/08/2022			Bond Future	8.7973	107.4732	8.9238	107.0071	1.437	0.0000	0.0000	82,571
2022/06/27	R186	04/08/2022	6.96	Call	Bond Future	0.2900	0.0003	0.0700	0.0001	(75.862)	0	0	3,600
2022/06/27	R186	04/08/2022	6.96	Put	Bond Future	7,070.7700	7.0708	7,536.6100	7.5366	6.588	0	0	0
2022/06/27	R186	04/08/2022	7.96	Put	Bond Future	3,184.0300	3.1840	3,630.8600	3.6309	14.033	0	0	0
2022/06/27	R186	04/08/2022	8.13	Call	Bond Future	70.7300	0.0707	32.2800	0.0323	(54.362)	0	0	0
2022/06/27	R186	04/08/2022	8.13	Put	Bond Future	2,573.2000	2.5732	3,000.8100	3.0008	16.618	0	0	0
2022/06/27	R186	04/08/2022	8.14	Call	Bond Future	73.9100	0.0739	33.9600	0.0340	(54.052)	0	0	0
2022/06/27	R186	04/08/2022	8.14	Put	Bond Future	2,538.3400	2.5383	2,964.4500	2.9644	16.787	0	0	0
2022/06/27	R186	03/11/2022	8.91	Put	Bond Future	1,461.5800	1.4616	1,715.0700	1.7151	17.344	0	0	4,310
2022/06/27	R186	03/11/2022	8.53	Call	Bond Future	592.8300	0.5928	450.4100	0.4504	(24.024)	0	0	0
2022/06/27	R186	03/11/2022	8.53	Put	Bond Future	2,269.6600	2.2697	2,601.2100	2.6012	14.608	0	0	0
2022/06/27	R186	03/11/2022	8.54	Call	Bond Future	603.9800	0.6040	459.6200	0.4596	(23.901)	0	0	0
2022/06/27	R186	03/11/2022	8.54	Put	Bond Future	2,245.2600	2.2453	2,574.8700	2.5749	14.680	0	0	0
2022/06/27	R186	03/11/2022			Bond Future	9.0063	109.0410	9.1427	108.5671	1.514	0.0000	0.0000	11,166
2022/06/27	R186	03/11/2022	8.55	Call	Bond Future	615.2700	0.6153	468.9700	0.4690	(23.778)	0	0	0
2022/06/27	R186	03/11/2022	8.55	Put	Bond Future	2,221.0200	2.2210	2,548.6900	2.5487	14.753	0	0	0
2022/06/27	R186	03/11/2022	8.91	Call	Bond Future	1,125.2000	1.1252	904.7200	0.9047	(19.595)	0	0	0
2022/06/27	R186	03/11/2022	8.23	Call	Bond Future	331.1400	0.3311	239.9000	0.2399	(27.553)	0	0	4,310
2022/06/27	R186	03/11/2022	8.23	Put	Bond Future	3,081.2900	3.0813	3,464.0200	3.4640	12.421	0	0	0
2022/06/27	R186	02/02/2023	8.33	Call	Bond Future	542.0200	0.5420	427.5200	0.4275	(21.125)	0	0	0
2022/06/27	R186	02/02/2023	8.33	Put	Bond Future	3,392.2500	3.3923	3,760.6200	3.7606	10.859	0	0	0
2022/06/27	R186	02/02/2023	8.32	Call	Bond Future	533.5200	0.5335	420.3600	0.4204	(21.210)	0	0	0
2022/06/27	R186	02/02/2023	8.32	Put	Bond Future	3,417.6900	3.4177	3,787.4000	3.7874	10.818	0	0	0

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2022/06/27	R186	02/02/2023			Bond Future	9.1842	105.5658	9.3318	105.0829	1.607	0.0000	0.0000	0
2022/06/27	R186	02/02/2023	8.34	Call	Bond Future	550.3600	0.5504	434.5300	0.4345	(21.046)	0	0	0
2022/06/27	R186	02/02/2023	8.34	Put	Bond Future	3,366.6600	3.3667	3,733.7000	3.7337	10.902	0	0	0
2022/06/27	R186	04/05/2023	8.83	Put	Bond Future	2,687.3300	2.6873	2,993.4200	2.9934	11.390	0	0	0
2022/06/27	R186	04/05/2023	8.84	Call	Bond Future	1,220.1400	1.2201	1,031.7000	1.0317	(15.444)	0	0	0
2022/06/27	R186	04/05/2023			Bond Future	9.3060	107.5861	9.4664	107.0929	1.724	0.0000	0.0000	0
2022/06/27	R186	04/05/2023	8.83	Call	Bond Future	1,206.6900	1.2067	1,019.5900	1.0196	(15.505)	0	0	0
2022/06/27	R186	04/05/2023	8.84	Put	Bond Future	2,669.4100	2.6694	2,974.1600	2.9742	11.416	0	0	0
2022/06/27	R186	04/05/2023	8.82	Call	Bond Future	1,193.6900	1.1937	1,007.9300	1.0079	(15.562)	0	0	0
2022/06/27	R186	04/05/2023	8.82	Put	Bond Future	2,705.7200	2.7057	3,013.1500	3.0131	11.362	0	0	0
2022/06/27	R197	04/08/2022			Bond Future	330.3148	330.3148	330.3822	330.3822	0.020	0.0000	0.0000	809
2022/06/27	R197	03/11/2022			Bond Future	335.2140	335.2140	335.2791	335.2791	0.019	0.0000	0.0000	6
2022/06/27	R197	02/02/2023			Bond Future	332.1348	332.1348	332.1979	332.1979	0.019	0.0000	0.0000	0
2022/06/27	R197	04/05/2023			Bond Future	338.5511	338.5511	338.6120	338.6120	0.018	0.0000	0.0000	0
2022/06/27	R202	04/08/2022			Bond Future	249.8366	249.8366	248.2904	248.2904	(0.619)	0.0000	0.0000	6,586
2022/06/27	R202	03/11/2022			Bond Future	253.5422	253.5422	251.9705	251.9705	(0.620)	0.0000	0.0000	0
2022/06/27	R202	02/02/2023			Bond Future	253.1829	253.1829	251.5823	251.5823	(0.632)	0.0000	0.0000	0
2022/06/27	R202	04/05/2023			Bond Future	258.0708	258.0708	256.4368	256.4368	(0.633)	0.0000	0.0000	0
2022/06/27	R209	04/08/2022	10.57	Put	Bond Future	3,073.9700	3.0740	3,578.9600	3.5790	16.428	0	0	0
2022/06/27	R209	04/08/2022	10.58	Call	Bond Future	203.6700	0.2037	111.1500	0.1112	(45.426)	0	0	0
2022/06/27	R209	04/08/2022	10.58	Put	Bond Future	3,027.6300	3.0276	3,529.3700	3.5294	16.572	0	0	0
2022/06/27	R209	04/08/2022			Bond Future	11.1072	68.5178	11.2221	67.9236	1.035	0.0000	0.0000	23,395
2022/06/27	R209	04/08/2022	10.57	Call	Bond Future	194.8200	0.1948	105.5500	0.1055	(45.822)	0	0	0
2022/06/27	R209	04/08/2022	10.59	Call	Bond Future	212.8100	0.2128	116.9800	0.1170	(45.031)	0	0	0
2022/06/27	R209	04/08/2022	10.59	Put	Bond Future	2,981.6500	2.9817	3,480.0800	3.4801	16.717	0	0	0
2022/06/27	R209	03/11/2022	12.00	Call	Bond Future	4,368.2500	4.3682	3,898.1500	3.8981	(10.762)	0	0	0
2022/06/27	R209	03/11/2022	12.00	Put	Bond Future	793.9800	0.7940	927.4800	0.9275	16.814	0	0	3,500
2022/06/27	R209	03/11/2022	11.03	Call	Bond Future	1,396.1900	1.3962	1,139.8400	1.1398	(18.361)	0	0	0
2022/06/27	R209	03/11/2022	11.03	Put	Bond Future	2,631.0000	2.6310	2,978.2500	2.9782	13.198	0	0	0
2022/06/27	R209	03/11/2022	10.50	Put	Bond Future	4,561.3200	4.5619	5,045.0200	5.0450	10.590	0	0	0
2022/06/27	R209	03/11/2022	9.25	Call	Bond Future	12.4300	0.0124	7.2800	0.0073	(41.432)	0	0	6,000
2022/06/27	R209	03/11/2022	9.25	Put	Bond Future	11,525.7300	11.5257	12,124.1800	12.1242	5.192	0	0	0
2022/06/27	R209	03/11/2022	9.50	Call	Bond Future	28.6700	0.0287	17.6400	0.0176	(38.472)	0	0	0
2022/06/27	R209	03/11/2022	9.50	Put	Bond Future	9,972.4600	9.9725	10,565.0300	10.5650	5.942	0	0	0
2022/06/27	R209	03/11/2022			Bond Future	11.2694	66.3732	11.3888	65.7696	1.059	0.0000	0.0000	4,520
2022/06/27	R209	03/11/2022	11.02	Call	Bond Future	1,374.2300	1.3742	1,120.5200	1.1205	(18.462)	0	0	0
2022/06/27	R209	03/11/2022	11.02	Put	Bond Future	2,661.3200	2.6613	3,011.2100	3.0112	13.147	0	0	0
2022/06/27	R209	03/11/2022	11.50	Call	Bond Future	2,641.1900	2.6412	2,266.8100	2.2668	(14.175)	0	0	0
2022/06/27	R209	03/11/2022	11.50	Put	Bond Future	1,482.4100	1.4824	1,711.6300	1.7116	15.463	0	0	0
2022/06/27	R209	03/11/2022	10.50	Call	Bond Future	475.7600	0.4758	355.2600	0.3553	(25.328)	0	0	0
2022/06/27	R209	03/11/2022	11.00	Call	Bond Future	1,330.7700	1.3308	1,082.3200	1.0823	(18.670)	0	0	0
2022/06/27	R209	03/11/2022	11.00	Put	Bond Future	2,722.5800	2.7226	3,077.7300	3.0777	13.045	0	0	7,000
2022/06/27	R209	03/11/2022	11.01	Call	Bond Future	1,352.3200	1.3523	1,101.2500	1.1013	(18.566)	0	0	0
2022/06/27	R209	03/11/2022	11.01	Put	Bond Future	2,691.7400	2.6917	3,044.2700	3.0443	13.097	0	0	0
2022/06/27	R209	03/11/2022	10.00	Call	Bond Future	124.4700	0.1245	83.9400	0.0839	(32.562)	0	0	3,500

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2022/06/27	R209	03/11/2022	10.00	Put	Bond Future	7,057.9900	7.0580	7,621.0600	7.6211	7.978	0	0	6,000
2022/06/27	R209	02/02/2023	10.80	Put	Bond Future	4,303.0800	4.3031	4,723.3500	4.7233	9.767	0	0	0
2022/06/27	R209	02/02/2023	10.78	Call	Bond Future	1,091.2100	1.0912	901.4200	0.9014	(17.393)	0	0	0
2022/06/27	R209	02/02/2023	10.79	Call	Bond Future	1,108.6700	1.1087	916.7800	0.9168	(17.308)	0	0	0
2022/06/27	R209	02/02/2023			Bond Future	11.4156	67.4823	11.5395	66.8680	1.085	0.0000	0.0000	0
2022/06/27	R209	02/02/2023	10.80	Call	Bond Future	1,126.4700	1.1265	932.4700	0.9325	(17.222)	0	0	0
2022/06/27	R209	02/02/2023	10.78	Put	Bond Future	4,374.6100	4.3746	4,799.0900	4.7991	9.703	0	0	0
2022/06/27	R209	02/02/2023	10.79	Put	Bond Future	4,338.6400	4.3386	4,761.0200	4.7610	9.735	0	0	0
2022/06/27	R209	04/05/2023	11.09	Call	Bond Future	1,880.9400	1.8809	1,629.5500	1.6296	(13.365)	0	0	0
2022/06/27	R209	04/05/2023	11.09	Put	Bond Future	4,119.7600	4.1198	4,495.0300	4.4950	9.109	0	0	0
2022/06/27	R209	04/05/2023	11.10	Call	Bond Future	1,901.7400	1.9017	1,648.5400	1.6485	(13.314)	0	0	0
2022/06/27	R209	04/05/2023	11.10	Put	Bond Future	4,089.1300	4.0891	4,462.5900	4.4626	9.133	0	0	0
2022/06/27	R209	04/05/2023			Bond Future	11.5355	65.6227	11.6641	64.9960	1.115	0.0000	0.0000	0
2022/06/27	R209	04/05/2023	11.11	Call	Bond Future	1,922.6500	1.9226	1,667.6400	1.6676	(13.263)	0	0	0
2022/06/27	R209	04/05/2023	11.11	Put	Bond Future	4,058.6800	4.0587	4,430.3300	4.4303	9.157	0	0	0
2022/06/27	R210	04/08/2022			Bond Future	224.6492	224.6492	224.7065	224.7065	0.026	0.0000	0.0000	1,025
2022/06/27	R210	03/11/2022			Bond Future	225.0075	225.0075	225.0634	225.0634	0.025	0.0000	0.0000	0
2022/06/27	R210	02/02/2023			Bond Future	228.8140	228.8140	228.8689	228.8689	0.024	0.0000	0.0000	0
2022/06/27	R210	04/05/2023			Bond Future	230.1653	230.1653	230.2189	230.2189	0.023	0.0000	0.0000	0
2022/06/27	R213	04/08/2022	9.88	Call	Bond Future	80.6700	0.0807	36.7500	0.0367	(54.444)	0	0	0
2022/06/27	R213	04/08/2022	9.89	Call	Bond Future	84.6900	0.0847	38.8900	0.0389	(54.080)	0	0	0
2022/06/27	R213	04/08/2022	9.90	Put	Bond Future	3,550.0800	3.5501	4,099.9300	4.0999	15.488	0	0	0
2022/06/27	R213	04/08/2022			Bond Future	10.6023	83.1513	10.7275	82.5537	1.181	0.0000	0.0000	29,920
2022/06/27	R213	04/08/2022	9.88	Put	Bond Future	3,643.2200	3.6432	4,196.9000	4.1969	15.198	0	0	0
2022/06/27	R213	04/08/2022	9.89	Put	Bond Future	3,596.5400	3.5965	4,148.3400	4.1483	15.343	0	0	0
2022/06/27	R213	04/08/2022	9.90	Call	Bond Future	88.8800	0.0889	41.1300	0.0411	(53.724)	0	0	0
2022/06/27	R213	03/11/2022	10.38	Call	Bond Future	967.5200	0.9675	759.2500	0.7592	(21.526)	0	0	0
2022/06/27	R213	03/11/2022	10.38	Put	Bond Future	2,937.2500	2.9373	3,336.1300	3.3361	13.580	0	0	0
2022/06/27	R213	03/11/2022	10.39	Call	Bond Future	984.5800	0.9846	773.7800	0.7738	(21.410)	0	0	0
2022/06/27	R213	03/11/2022	10.39	Put	Bond Future	2,906.2700	2.9063	3,302.6200	3.3026	13.638	0	0	0
2022/06/27	R213	03/11/2022	10.37	Call	Bond Future	950.6400	0.9506	744.9000	0.7449	(21.642)	0	0	0
2022/06/27	R213	03/11/2022	10.37	Put	Bond Future	2,968.4500	2.9685	3,369.8600	3.3699	13.523	0	0	200
2022/06/27	R213	03/11/2022	9.19	Call	Bond Future	60.7700	0.0608	38.6800	0.0387	(36.350)	0	0	476
2022/06/27	R213	03/11/2022	9.19	Put	Bond Future	8,014.7700	8.0148	8,599.8300	8.5998	7.300	0	0	0
2022/06/27	R213	03/11/2022			Bond Future	10.7963	80.8264	10.9273	80.2192	1.213	0.0000	0.0000	0
2022/06/27	R213	03/11/2022	10.40	Call	Bond Future	1,001.8300	1.0018	788.5000	0.7885	(21.294)	0	0	0
2022/06/27	R213	03/11/2022	10.40	Put	Bond Future	2,875.5100	2.8755	3,269.3300	3.2693	13.696	0	0	0
2022/06/27	R213	03/11/2022	9.98	Call	Bond Future	430.5300	0.4305	315.4700	0.3155	(26.725)	0	0	0
2022/06/27	R213	03/11/2022	9.98	Put	Bond Future	4,351.9500	4.3519	4,844.0400	4.8440	11.307	0	0	200
2022/06/27	R213	03/11/2022	10.19	Call	Bond Future	677.1400	0.6771	515.5600	0.5156	(23.862)	0	0	0
2022/06/27	R213	03/11/2022	10.19	Put	Bond Future	3,566.5800	3.5666	4,012.1500	4.0121	12.493	0	0	476
2022/06/27	R213	03/11/2022	9.13	Call	Bond Future	51.6100	0.0516	32.5200	0.0325	(36.989)	0	0	200
2022/06/27	R213	03/11/2022	9.13	Put	Bond Future	8,321.8800	8.3219	8,909.9400	8.9099	7.066	0	0	0
2022/06/27	R213	03/11/2022	9.84	Call	Bond Future	306.2500	0.3063	218.0500	0.2180	(28.800)	0	0	0
2022/06/27	R213	03/11/2022	9.84	Put	Bond Future	4,924.8200	4.9248	5,443.7700	5.4438	10.537	0	0	476
2022/06/27	R213	02/02/2023	10.43	Put	Bond Future	3,726.0400	3.7260	4,133.7100	4.1337	10.941	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
2022/06/27	R213	02/02/2023	12.20	Call	Bond Future	6,035.7500	6.0358	5,531.9200	5.5319	(8.347)	0	0	0
2022/06/27	R213	02/02/2023	12.20	Put	Bond Future	734.3300	0.7343	848.5900	0.8486	15.560	0	0	912
2022/06/27	R213	02/02/2023	10.22	Put	Bond Future	4,403.0400	4.4030	4,851.6700	4.8517	10.189	0	0	0
2022/06/27	R213	02/02/2023	10.23	Call	Bond Future	902.4800	0.9025	731.1300	0.7311	(18.987)	0	0	0
2022/06/27	R213	02/02/2023	10.35	Call	Bond Future	1,079.1400	1.0791	884.5900	0.8846	(18.028)	0	0	0
2022/06/27	R213	02/02/2023	10.35	Put	Bond Future	3,974.7700	3.9748	4,398.3100	4.3983	10.656	0	0	476
2022/06/27	R213	02/02/2023	10.01	Call	Bond Future	629.3600	0.6294	497.9200	0.4979	(20.885)	0	0	0
2022/06/27	R213	02/02/2023			Bond Future	10.9754	82.1757	11.1127	81.5576	1.251	0.0000	0.0000	0
2022/06/27	R213	02/02/2023	10.43	Call	Bond Future	1,208.2900	1.2083	997.8700	0.9979	(17.415)	0	0	912
2022/06/27	R213	02/02/2023	10.22	Call	Bond Future	888.6100	0.8886	719.1500	0.7192	(19.070)	0	0	0
2022/06/27	R213	02/02/2023	10.23	Put	Bond Future	4,369.1000	4.3691	4,815.8400	4.8158	10.225	0	0	0
2022/06/27	R213	02/02/2023	9.16	Call	Bond Future	142.4600	0.1425	104.0800	0.1041	(26.941)	0	0	476
2022/06/27	R213	02/02/2023	9.16	Put	Bond Future	8,930.2400	8.9302	9,509.9500	9.5100	6.492	0	0	0
2022/06/27	R213	02/02/2023	10.01	Put	Bond Future	5,155.9800	5.1560	5,642.6300	5.6426	9.439	0	0	476
2022/06/27	R213	02/02/2023	10.21	Call	Bond Future	874.8700	0.8749	707.3000	0.7073	(19.154)	0	0	0
2022/06/27	R213	02/02/2023	10.21	Put	Bond Future	4,437.1500	4.4371	4,887.6700	4.8877	10.153	0	0	0
2022/06/27	R213	04/05/2023	10.75	Call	Bond Future	1,941.1000	1.9411	1,675.5900	1.6756	(13.678)	0	0	0
2022/06/27	R213	04/05/2023	10.75	Put	Bond Future	3,567.4400	3.5674	3,932.6500	3.9326	10.237	0	0	0
2022/06/27	R213	04/05/2023			Bond Future	11.1140	80.1982	11.2577	79.5674	1.293	0.0000	0.0000	0
2022/06/27	R213	04/05/2023	10.74	Call	Bond Future	1,921.5400	1.9215	1,657.7600	1.6578	(13.728)	0	0	0
2022/06/27	R213	04/05/2023	10.74	Put	Bond Future	3,593.1700	3.5932	3,960.1100	3.9601	10.212	0	0	0
2022/06/27	R213	04/05/2023	10.73	Call	Bond Future	1,902.1000	1.9021	1,640.0400	1.6400	(13.777)	0	0	0
2022/06/27	R213	04/05/2023	10.73	Put	Bond Future	3,619.0400	3.6190	3,987.7000	3.9877	10.187	0	0	0
2022/06/27	R214	04/08/2022	10.98	Put	Bond Future	2,543.4800	2.5435	3,017.4400	3.0174	18.634	0	0	0
2022/06/27	R214	04/08/2022	10.99	Call	Bond Future	337.6200	0.3376	197.9500	0.1980	(41.369)	0	0	0
2022/06/27	R214	04/08/2022			Bond Future	11.3843	65.4636	11.4994	64.8540	1.011	0.0000	0.0000	34,767
2022/06/27	R214	04/08/2022	10.97	Call	Bond Future	312.8700	0.3129	181.1900	0.1812	(42.088)	0	0	0
2022/06/27	R214	04/08/2022	10.97	Put	Bond Future	2,587.6800	2.5877	3,065.6100	3.0656	18.469	0	0	0
2022/06/27	R214	04/08/2022	10.98	Call	Bond Future	325.0800	0.3251	189.4300	0.1894	(41.728)	0	0	0
2022/06/27	R214	04/08/2022	10.99	Put	Bond Future	2,499.6700	2.4997	2,969.6100	2.9696	18.800	0	0	0
2022/06/27	R214	03/11/2022	11.34	Call	Bond Future	1,556.6500	1.5566	1,281.0700	1.2811	(17.703)	0	0	0
2022/06/27	R214	03/11/2022	11.36	Put	Bond Future	2,565.0800	2.5651	2,903.3600	2.9034	13.188	0	0	0
2022/06/27	R214	03/11/2022			Bond Future	11.5417	63.1334	11.6611	62.5142	1.035	0.0000	0.0000	45
2022/06/27	R214	03/11/2022	11.34	Put	Bond Future	2,624.7300	2.6247	2,968.3200	2.9683	13.090	0	0	0
2022/06/27	R214	03/11/2022	11.35	Call	Bond Future	1,580.4000	1.5804	1,302.1600	1.3022	(17.606)	0	0	0
2022/06/27	R214	03/11/2022	11.35	Put	Bond Future	2,594.8500	2.5949	2,935.7800	2.9358	13.139	0	0	0
2022/06/27	R214	03/11/2022	11.36	Call	Bond Future	1,604.2000	1.6042	1,323.3100	1.3233	(17.510)	0	0	0
2022/06/27	R214	02/02/2023	11.07	Call	Bond Future	1,193.0100	1.1930	991.1100	0.9911	(16.924)	0	0	0
2022/06/27	R214	02/02/2023	11.07	Put	Bond Future	4,485.6000	4.4856	4,913.8300	4.9138	9.547	0	0	0
2022/06/27	R214	02/02/2023	11.08	Call	Bond Future	1,211.7100	1.2117	1,007.6400	1.0076	(16.841)	0	0	0
2022/06/27	R214	02/02/2023	11.08	Put	Bond Future	4,448.7800	4.4488	4,874.8400	4.8748	9.577	0	0	0
2022/06/27	R214	02/02/2023			Bond Future	11.6871	64.1876	11.8112	63.5574	1.061	0.0000	0.0000	0
2022/06/27	R214	02/02/2023	11.09	Call	Bond Future	1,230.5700	1.2306	1,024.3400	1.0243	(16.759)	0	0	0
2022/06/27	R214	02/02/2023	11.09	Put	Bond Future	4,412.1800	4.4122	4,836.0800	4.8361	9.607	0	0	0
2022/06/27	R214	04/05/2023	11.36	Call	Bond Future	1,993.2800	1.9933	1,731.6700	1.7317	(13.125)	0	0	0
2022/06/27	R214	04/05/2023	11.36	Put	Bond Future	4,285.6100	4.2856	4,666.7700	4.6668	8.894	0	0	0
2022/06/27	R214	04/05/2023	11.37	Call	Bond Future	2,014.9200	2.0149	1,751.4600	1.7515	(13.075)	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
2022/06/27	R214	04/05/2023	11.37	Put	Bond Future	4,253.8600	4.2539	4,633.1700	4.6332	8.917	0	0	0
2022/06/27	R214	04/05/2023			Bond Future	11.8016	62.1205	11.9301	61.4777	1.089	0.0000	0.0000	0
2022/06/27	R214	04/05/2023	11.38	Call	Bond Future	2,036.6800	2.0367	1,771.3800	1.7714	(13.026)	0	0	0
2022/06/27	R214	04/05/2023	11.38	Put	Bond Future	4,222.3000	4.2223	4,599.7700	4.5998	8.940	0	0	0
2022/06/27	R248	04/08/2022	10.20	Call	Bond Future	6.3500	0.0064	2.0300	0.0020	(68.031)	0	0	1,700
2022/06/27	R248	04/08/2022	10.99	Call	Bond Future	515.3400	0.5153	320.7300	0.3207	(37.763)	0	0	0
2022/06/27	R248	04/08/2022	10.99	Put	Bond Future	3,026.9200	3.0269	3,565.7400	3.5657	17.801	0	0	0
2022/06/27	R248	04/08/2022	10.40	Put	Bond Future	6,920.4400	6.9204	7,637.9500	7.6379	10.368	0	0	0
2022/06/27	R248	04/08/2022	10.98	Call	Bond Future	496.8200	0.4968	307.4300	0.3074	(38.120)	0	0	0
2022/06/27	R248	04/08/2022	10.98	Put	Bond Future	3,079.4100	3.0794	3,623.4500	3.6235	17.667	0	0	0
2022/06/27	R248	04/08/2022			Bond Future	11.3538	82.2937	11.4640	81.5602	0.970	0.0000	0.0000	200,798
2022/06/27	R248	04/08/2022	9.70	Call	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	0
2022/06/27	R248	04/08/2022	9.70	Put	Bond Future	12,647.9700	12.6480	13,381.2900	13.3813	5.798	0	0	0
2022/06/27	R248	04/08/2022	10.20	Put	Bond Future	8,479.9100	8.4799	9,209.0200	9.2090	8.598	0	0	0
2022/06/27	R248	04/08/2022	10.30	Call	Bond Future	12.9600	0.0130	4.5900	0.0046	(64.583)	0	0	1,200
2022/06/27	R248	04/08/2022	10.30	Put	Bond Future	7,690.6400	7.6906	8,415.7000	8.4157	9.428	0	0	0
2022/06/27	R248	04/08/2022	11.00	Call	Bond Future	534.3200	0.5343	334.4400	0.3344	(37.408)	0	0	1,200
2022/06/27	R248	04/08/2022	11.00	Put	Bond Future	2,974.9900	2.9750	3,508.5400	3.5085	17.935	0	0	50
2022/06/27	R248	04/08/2022	10.40	Call	Bond Future	26.2300	0.0262	10.3100	0.0103	(60.694)	0	0	0
2022/06/27	R248	04/08/2022	10.90	Call	Bond Future	364.4400	0.3644	214.7400	0.2147	(41.077)	0	0	1,700
2022/06/27	R248	04/08/2022	10.90	Put	Bond Future	3,519.0600	3.5191	4,102.7900	4.1028	16.588	0	0	0
2022/06/27	R248	03/11/2022	11.31	Put	Bond Future	3,271.8600	3.2719	3,683.6300	3.6836	12.585	0	0	0
2022/06/27	R248	03/11/2022	11.32	Call	Bond Future	1,970.8600	1.9709	1,634.4800	1.6345	(17.068)	0	0	0
2022/06/27	R248	03/11/2022	11.30	Put	Bond Future	3,309.9900	3.3100	3,724.9900	3.7250	12.538	0	0	0
2022/06/27	R248	03/11/2022			Bond Future	11.5100	79.0717	11.6246	78.3268	0.996	0.0000	0.0000	0
2022/06/27	R248	03/11/2022	11.31	Call	Bond Future	1,940.9700	1.9410	1,607.8300	1.6078	(17.164)	0	0	0
2022/06/27	R248	03/11/2022	11.32	Put	Bond Future	3,234.2500	3.2343	3,642.7800	3.6428	12.631	0	0	0
2022/06/27	R248	03/11/2022	11.30	Call	Bond Future	1,911.5000	1.9115	1,581.5900	1.5816	(17.259)	0	0	0
2022/06/27	R248	02/02/2023	11.08	Call	Bond Future	1,569.7000	1.5697	1,316.3000	1.3163	(16.143)	0	0	0
2022/06/27	R248	02/02/2023	11.08	Put	Bond Future	5,413.8300	5.4138	5,918.5900	5.9186	9.324	0	0	0
2022/06/27	R248	02/02/2023			Bond Future	11.6543	80.3923	11.7736	79.6341	1.024	0.0000	0.0000	0
2022/06/27	R248	02/02/2023	11.07	Call	Bond Future	1,545.5600	1.5456	1,294.8100	1.2948	(16.224)	0	0	0
2022/06/27	R248	02/02/2023	11.07	Put	Bond Future	5,459.5900	5.4596	5,967.0000	5.9670	9.294	0	0	0
2022/06/27	R248	02/02/2023	11.06	Call	Bond Future	1,521.6200	1.5216	1,273.5200	1.2735	(16.305)	0	0	0
2022/06/27	R248	02/02/2023	11.06	Put	Bond Future	5,505.6700	5.5057	6,015.7300	6.0157	9.264	0	0	0
2022/06/27	R248	04/05/2023	11.35	Call	Bond Future	2,538.8700	2.5389	2,218.4200	2.2184	(12.622)	0	0	0
2022/06/27	R248	04/05/2023	11.35	Put	Bond Future	5,252.9300	5.2529	5,705.9100	5.7059	8.623	0	0	0
2022/06/27	R248	04/05/2023			Bond Future	11.7675	77.4952	11.8913	76.7218	1.052	0.0000	0.0000	0
2022/06/27	R248	04/05/2023	11.34	Call	Bond Future	2,511.7800	2.5118	2,193.5500	2.1935	(12.670)	0	0	0
2022/06/27	R248	04/05/2023	11.34	Put	Bond Future	5,292.9300	5.2929	5,748.1300	5.7481	8.600	0	0	0
2022/06/27	R248	04/05/2023	11.33	Call	Bond Future	2,484.5600	2.4846	2,168.5800	2.1686	(12.718)	0	0	0
2022/06/27	R248	04/05/2023	11.33	Put	Bond Future	5,332.8900	5.3329	5,790.3400	5.7903	8.578	0	0	0

Total

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