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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/07/2022 TO 01/07/2022

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
2022/07/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	2025	04/08/2022		Bond Future	162.5766	162.5766	162.2293	162.2293	(0.214)	0.0000	0.0000	10,068
2022/07/01	2025	03/11/2022		Bond Future	165.0529	165.0529	164.6984	164.6984	(0.215)	0.0000	0.0000	0
2022/07/01	2025	02/02/2023		Bond Future	166.2383	166.2383	165.8754	165.8754	(0.218)	0.0000	0.0000	0
2022/07/01	2025	04/05/2023		Bond Future	169.3509	169.3509	168.9800	168.9800	(0.219)	0.0000	0.0000	0
2022/07/01	2029	04/08/2022		Bond Future	120.0168	120.0168	119.4023	119.4023	(0.512)	0.0000	0.0000	2,682
2022/07/01	2029	03/11/2022		Bond Future	120.5959	120.5959	119.9705	119.9705	(0.519)	0.0000	0.0000	0
2022/07/01	2029	02/02/2023		Bond Future	122.6944	122.6944	122.0570	122.0570	(0.520)	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
2022/07/01	2029	04/05/2023			Bond Future	123.7051	123.7051	123.0539	123.0539	(0.526)	0.0000	0.0000	0
2022/07/01	2030	04/08/2022	9.56	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	0
2022/07/01	2030	04/08/2022	9.56	Put	Bond Future	5,229.0700	5.2291	4,601.7200	4.6017	(11.997)	0	0	0
2022/07/01	2030	04/08/2022	10.95	Call	Bond Future	1,834.6200	1.8346	2,295.6000	2.2956	25.127	0	0	0
2022/07/01	2030	04/08/2022	10.95	Put	Bond Future	465.3900	0.4654	298.9700	0.2990	(35.759)	0	0	800
2022/07/01	2030	04/08/2022			Bond Future	10.6505	86.7863	10.5153	87.4137	(1.270)	0.0000	0.0000	91,604
2022/07/01	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/01	2030	04/08/2022	8.30	Put	Bond Future	11,780.9200	11.7809	11,153.5200	11.1535	(5.326)	0	0	0
2022/07/01	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/01	2030	04/08/2022	9.05	Put	Bond Future	7,812.4200	7.8124	7,185.0200	7.1850	(8.031)	0	0	0
2022/07/01	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2022/07/01	2030	04/08/2022	9.54	Put	Bond Future	5,328.6700	5.3287	4,701.3000	4.7013	(11.773)	0	0	0
2022/07/01	2030	04/08/2022	9.55	Call	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2022/07/01	2030	04/08/2022	9.55	Put	Bond Future	5,278.8600	5.2789	4,651.5000	4.6515	(11.884)	0	0	0
2022/07/01	2030	03/11/2022	10.10	Call	Bond Future	434.0900	0.4341	571.6800	0.5717	31.696	0	0	0
2022/07/01	2030	03/11/2022	10.10	Put	Bond Future	3,903.0800	3.9031	3,405.0000	3.4050	(12.761)	0	0	0
2022/07/01	2030	03/11/2022	10.20	Put	Bond Future	3,534.2600	3.5343	3,058.8800	3.0589	(13.451)	0	0	0
2022/07/01	2030	03/11/2022	9.70	Call	Bond Future	172.6300	0.1726	239.4600	0.2395	38.713	0	0	500
2022/07/01	2030	03/11/2022	9.70	Put	Bond Future	5,546.7200	5.5467	4,977.8800	4.9779	(10.255)	0	0	0
2022/07/01	2030	03/11/2022			Bond Future	10.8569	88.0880	10.7153	88.7237	(1.304)	0.0000	0.0000	19,541
2022/07/01	2030	03/11/2022	10.20	Call	Bond Future	533.6500	0.5337	693.9400	0.6939	30.037	0	0	500
2022/07/01	2030	03/11/2022	11.57	Call	Bond Future	3,765.1400	3.7651	4,258.4600	4.2585	13.102	0	0	0
2022/07/01	2030	03/11/2022	11.57	Put	Bond Future	652.5200	0.6525	510.1700	0.5102	(21.815)	0	0	500
2022/07/01	2030	03/11/2022	10.08	Call	Bond Future	415.9500	0.4159	549.2000	0.5492	32.035	0	0	0
2022/07/01	2030	03/11/2022	10.08	Put	Bond Future	3,978.9900	3.9790	3,476.5700	3.4766	(12.627)	0	0	0
2022/07/01	2030	03/11/2022	10.09	Call	Bond Future	425.0200	0.4250	560.4400	0.5604	31.862	0	0	0
2022/07/01	2030	03/11/2022	10.09	Put	Bond Future	3,941.0200	3.9410	3,440.7700	3.4408	(12.693)	0	0	0
2022/07/01	2030	02/02/2023	11.16	Put	Bond Future	1,907.6300	1.9076	1,626.7500	1.6268	(14.724)	0	0	400
2022/07/01	2030	02/02/2023	9.99	Call	Bond Future	490.2100	0.4902	617.9900	0.6180	26.066	0	0	0
2022/07/01	2030	02/02/2023	10.00	Call	Bond Future	497.4300	0.4974	626.7200	0.6267	25.992	0	0	0
2022/07/01	2030	02/02/2023	10.01	Put	Bond Future	5,136.0400	5.1360	4,621.3700	4.6214	(10.021)	0	0	0
2022/07/01	2030	02/02/2023	9.80	Call	Bond Future	370.1300	0.3701	471.7000	0.4717	27.442	0	0	0
2022/07/01	2030	02/02/2023	9.94	Put	Bond Future	5,410.1200	5.4101	4,884.9500	4.8850	(9.707)	0	0	102
2022/07/01	2030	02/02/2023	9.20	Call	Bond Future	141.3200	0.1413	186.0800	0.1861	31.673	0	0	0
2022/07/01	2030	02/02/2023	9.20	Put	Bond Future	8,615.5200	8.6155	8,014.6500	8.0147	(6.974)	0	0	0
2022/07/01	2030	02/02/2023	9.66	Call	Bond Future	298.6800	0.2987	383.6400	0.3836	28.445	0	0	0
2022/07/01	2030	02/02/2023	9.66	Put	Bond Future	6,564.9700	6.5650	6,004.3000	6.0043	(8.540)	0	0	102
2022/07/01	2030	02/02/2023	8.81	Put	Bond Future	10,466.0000	10.4660	9,843.8700	9.8439	(5.944)	0	0	0
2022/07/01	2030	02/02/2023	9.04	Call	Bond Future	107.3300	0.1073	142.4900	0.1425	32.759	0	0	0
2022/07/01	2030	02/02/2023	9.04	Put	Bond Future	9,365.1600	9.3652	8,754.6900	8.7547	(6.519)	0	0	0
2022/07/01	2030	02/02/2023	9.08	Put	Bond Future	9,176.2300	9.1762	8,567.9900	8.5680	(6.628)	0	0	0
2022/07/01	2030	02/02/2023			Bond Future	11.0457	85.5952	10.8970	86.2409	(1.346)	0.0000	0.0000	0
2022/07/01	2030	02/02/2023	11.12	Call	Bond Future	2,301.8900	2.3019	2,658.5800	2.6586	15.496	0	0	0
2022/07/01	2030	02/02/2023	11.12	Put	Bond Future	1,981.3800	1.9814	1,692.4400	1.6924	(14.583)	0	0	0
2022/07/01	2030	02/02/2023	11.16	Call	Bond Future	2,400.0100	2.4000	2,764.7600	2.7648	15.198	0	0	0
2022/07/01	2030	02/02/2023	9.99	Put	Bond Future	5,212.7700	5.2128	4,694.9200	4.6949	(9.934)	0	0	0
2022/07/01	2030	02/02/2023	10.00	Put	Bond Future	5,173.7300	5.1737	4,657.3900	4.6574	(9.980)	0	0	0

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2022/07/01	2030	02/02/2023	10.01	Call	Bond Future	505.9800	0.5060	636.9400	0.6369	25.882	0	0	0
2022/07/01	2030	02/02/2023	9.80	Put	Bond Future	5,977.4600	5.9775	5,433.4000	5.4334	(9.102)	0	0	0
2022/07/01	2030	02/02/2023	9.83	Call	Bond Future	387.2700	0.3873	492.6900	0.4927	27.221	0	0	400
2022/07/01	2030	02/02/2023	9.83	Put	Bond Future	5,854.1700	5.8542	5,313.9600	5.3140	(9.228)	0	0	0
2022/07/01	2030	02/02/2023	9.94	Call	Bond Future	455.7800	0.4558	576.2400	0.5762	26.429	0	0	0
2022/07/01	2030	02/02/2023	9.79	Call	Bond Future	364.5200	0.3645	464.8100	0.4648	27.513	0	0	0
2022/07/01	2030	02/02/2023	9.79	Put	Bond Future	6,018.7200	6.0187	5,473.3800	5.4734	(9.061)	0	0	0
2022/07/01	2030	02/02/2023	8.81	Call	Bond Future	67.2500	0.0672	90.7500	0.0907	34.944	0	0	102
2022/07/01	2030	02/02/2023	9.08	Call	Bond Future	115.0800	0.1151	152.4700	0.1525	32.490	0	0	400
2022/07/01	2030	04/05/2023	10.53	Call	Bond Future	1,203.6200	1.2036	1,425.3500	1.4253	18.422	0	0	0
2022/07/01	2030	04/05/2023	10.53	Put	Bond Future	4,177.7300	4.1777	3,742.5900	3.7426	(10.416)	0	0	0
2022/07/01	2030	04/05/2023	11.34	Call	Bond Future	2,797.3200	2.7973	3,164.0500	3.1640	13.110	0	0	0
2022/07/01	2030	04/05/2023	11.34	Put	Bond Future	2,319.5200	2.3195	2,029.3800	2.0294	(12.509)	0	0	150
2022/07/01	2030	04/05/2023	10.00	Call	Bond Future	597.3400	0.5973	732.1600	0.7322	22.570	0	0	1,080
2022/07/01	2030	04/05/2023	10.00	Put	Bond Future	5,926.7600	5.9268	5,404.7100	5.4047	(8.808)	0	0	0
2022/07/01	2030	04/05/2023	10.42	Call	Bond Future	1,052.3700	1.0524	1,254.7500	1.2547	19.231	0	0	500
2022/07/01	2030	04/05/2023	10.42	Put	Bond Future	4,508.9000	4.5089	4,054.4100	4.0544	(10.080)	0	0	0
2022/07/01	2030	04/05/2023	10.52	Call	Bond Future	1,188.8900	1.1889	1,408.8100	1.4088	18.498	0	0	0
2022/07/01	2030	04/05/2023	10.52	Put	Bond Future	4,206.7200	4.2067	3,769.7700	3.7698	(10.387)	0	0	0
2022/07/01	2030	04/05/2023	9.58	Put	Bond Future	7,598.1500	7.5982	7,027.7800	7.0278	(7.507)	0	0	0
2022/07/01	2030	04/05/2023	9.67	Call	Bond Future	390.2800	0.3903	485.8800	0.4859	24.495	0	0	500
2022/07/01	2030	04/05/2023	9.67	Put	Bond Future	7,226.3600	7.2264	6,665.0900	6.6651	(7.767)	0	0	0
2022/07/01	2030	04/05/2023	9.78	Call	Bond Future	451.4100	0.4514	559.0700	0.5591	23.850	0	0	400
2022/07/01	2030	04/05/2023	9.78	Put	Bond Future	6,781.7900	6.7818	6,232.5800	6.2326	(8.098)	0	0	0
2022/07/01	2030	04/05/2023	9.03	Call	Bond Future	156.4600	0.1565	200.6900	0.2007	28.269	0	0	400
2022/07/01	2030	04/05/2023	9.03	Put	Bond Future	10,005.5300	10.0055	9,392.8900	9.3929	(6.123)	0	0	0
2022/07/01	2030	04/05/2023			Bond Future	11.2254	87.1839	11.0692	87.8407	(1.392)	0.0000	0.0000	0
2022/07/01	2030	04/05/2023	11.62	Call	Bond Future	3,509.8200	3.5098	3,920.7200	3.9207	11.707	0	0	0
2022/07/01	2030	04/05/2023	11.62	Put	Bond Future	1,878.7500	1.8788	1,632.7800	1.6328	(13.092)	0	0	400
2022/07/01	2030	04/05/2023	12.04	Call	Bond Future	4,689.1200	4.6891	5,156.8600	5.1569	9.975	0	0	0
2022/07/01	2030	04/05/2023	12.04	Put	Bond Future	1,365.3300	1.3653	1,176.2000	1.1762	(13.852)	0	0	1,080
2022/07/01	2030	04/05/2023	12.50	Call	Bond Future	6,089.3200	6.0893	6,606.3300	6.6063	8.490	0	0	0
2022/07/01	2030	04/05/2023	12.50	Put	Bond Future	961.4500	0.9614	821.5900	0.8216	(14.547)	0	0	500
2022/07/01	2030	04/05/2023	10.54	Call	Bond Future	1,218.7600	1.2188	1,442.3000	1.4423	18.342	0	0	0
2022/07/01	2030	04/05/2023	10.54	Put	Bond Future	4,149.1800	4.1492	3,715.8500	3.7158	(10.444)	0	0	0
2022/07/01	2030	04/05/2023	9.58	Call	Bond Future	345.6900	0.3457	432.1900	0.4322	25.022	0	0	150
2022/07/01	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2022/07/01	2032	04/08/2022	8.97	Put	Bond Future	11,999.6300	11.9996	11,326.6400	11.3266	(5.608)	0	0	0
2022/07/01	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2022/07/01	2032	04/08/2022	9.40	Put	Bond Future	9,393.2500	9.3933	8,720.2800	8.7203	(7.164)	0	0	0
2022/07/01	2032	04/08/2022	9.72	Call	Bond Future	0.0900	0.0001	0.2900	0.0003	222.222	0	0	800
2022/07/01	2032	04/08/2022	9.72	Put	Bond Future	7,514.2700	7.5143	6,841.4800	6.8415	(8.953)	0	0	0
2022/07/01	2032	04/08/2022	10.21	Put	Bond Future	4,743.4100	4.7434	4,082.7900	4.0828	(13.927)	0	0	0
2022/07/01	2032	04/08/2022	10.22	Call	Bond Future	11.2600	0.0113	24.6000	0.0246	118.472	0	0	0
2022/07/01	2032	04/08/2022	9.80	Call	Bond Future	0.1900	0.0002	0.5600	0.0006	194.737	0	0	900
2022/07/01	2032	04/08/2022	10.20	Put	Bond Future	4,798.1100	4.7981	4,136.5700	4.1366	(13.788)	0	0	0
2022/07/01	2032	04/08/2022			Bond Future	11.0931	86.3759	10.9635	87.0489	(1.168)	0.0000	0.0000	97,166

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2022/07/01	2032	04/08/2022	11.89	Call	Bond Future	4,101.6900	4.1017	4,723.3300	4.7233	15.156	0	0	0
2022/07/01	2032	04/08/2022	11.89	Put	Bond Future	118.6300	0.1186	67.2800	0.0673	(43.286)	0	0	0
2022/07/01	2032	04/08/2022	10.70	Call	Bond Future	261.0500	0.2611	412.0800	0.4121	57.855	0	0	0
2022/07/01	2032	04/08/2022	10.70	Put	Bond Future	2,325.0300	2.3250	1,803.0700	1.8031	(22.450)	0	0	7,500
2022/07/01	2032	04/08/2022	11.00	Call	Bond Future	795.3900	0.7954	1,105.8300	1.1058	39.030	0	0	0
2022/07/01	2032	04/08/2022	11.00	Put	Bond Future	1,278.2100	1.2782	915.6600	0.9157	(28.364)	0	0	7,500
2022/07/01	2032	04/08/2022	11.60	Call	Bond Future	2,842.4300	2.8424	3,406.7100	3.4067	19.852	0	0	0
2022/07/01	2032	04/08/2022	11.60	Put	Bond Future	278.6200	0.2786	169.9100	0.1699	(39.017)	0	0	800
2022/07/01	2032	04/08/2022	10.21	Call	Bond Future	10.2600	0.0103	22.6300	0.0226	120.565	0	0	0
2022/07/01	2032	04/08/2022	10.22	Put	Bond Future	4,688.8400	4.6888	4,029.1900	4.0292	(14.069)	0	0	0
2022/07/01	2032	04/08/2022	10.50	Call	Bond Future	91.6000	0.0916	161.9600	0.1620	76.812	0	0	900
2022/07/01	2032	04/08/2022	10.50	Put	Bond Future	3,231.8600	3.2319	2,629.2300	2.6292	(18.647)	0	0	0
2022/07/01	2032	04/08/2022	9.80	Put	Bond Future	7,052.4700	7.0525	6,379.8500	6.3799	(9.537)	0	0	0
2022/07/01	2032	04/08/2022	10.10	Call	Bond Future	3.3800	0.0034	8.2800	0.0083	144.970	0	0	0
2022/07/01	2032	04/08/2022	10.10	Put	Bond Future	5,350.9300	5.3509	4,682.8400	4.6828	(12.485)	0	0	0
2022/07/01	2032	04/08/2022	10.20	Call	Bond Future	9.3400	0.0093	20.7900	0.0208	122.591	0	0	0
2022/07/01	2032	03/11/2022	10.56	Put	Bond Future	4,287.7800	4.2878	3,756.3600	3.7564	(12.394)	0	0	180
2022/07/01	2032	03/11/2022	10.16	Call	Bond Future	181.5800	0.1816	251.2500	0.2513	38.369	0	0	0
2022/07/01	2032	03/11/2022	10.16	Put	Bond Future	6,140.8000	6.1408	5,528.5200	5.5285	(9.971)	0	0	180
2022/07/01	2032	03/11/2022	9.46	Put	Bond Future	9,950.7000	9.9507	9,281.1200	9.2811	(6.729)	0	0	0
2022/07/01	2032	03/11/2022	9.92	Call	Bond Future	96.6300	0.0966	137.7100	0.1377	42.513	0	0	750
2022/07/01	2032	03/11/2022	9.92	Put	Bond Future	7,390.3200	7.3903	6,749.4500	6.7495	(8.672)	0	0	0
2022/07/01	2032	03/11/2022	10.11	Put	Bond Future	6,395.1100	6.3951	5,775.9100	5.7759	(9.682)	0	0	454
2022/07/01	2032	03/11/2022	9.31	Put	Bond Future	10,821.5000	10.8215	10,147.4700	10.1475	(6.229)	0	0	0
2022/07/01	2032	03/11/2022	9.36	Call	Bond Future	17.4700	0.0175	26.6900	0.0267	52.776	0	0	454
2022/07/01	2032	03/11/2022	9.36	Put	Bond Future	10,529.5400	10.5295	9,856.8100	9.8568	(6.389)	0	0	0
2022/07/01	2032	03/11/2022			Bond Future	11.2933	83.5193	11.1582	84.2012	(1.197)	0.0000	0.0000	76,450
2022/07/01	2032	03/11/2022	11.55	Call	Bond Future	2,653.1600	2.6532	3,082.5800	3.0826	16.185	0	0	0
2022/07/01	2032	03/11/2022	11.55	Put	Bond Future	1,378.3000	1.3783	1,125.7700	1.1258	(18.322)	0	0	500
2022/07/01	2032	03/11/2022	12.30	Call	Bond Future	5,360.2600	5.3603	5,931.7900	5.9318	10.662	0	0	0
2022/07/01	2032	03/11/2022	12.30	Put	Bond Future	508.1000	0.5081	397.6800	0.3977	(21.732)	0	0	750
2022/07/01	2032	03/11/2022	10.56	Call	Bond Future	495.0900	0.4951	645.6200	0.6456	30.405	0	0	0
2022/07/01	2032	03/11/2022	10.66	Call	Bond Future	616.9100	0.6169	793.2400	0.7932	28.583	0	0	0
2022/07/01	2032	03/11/2022	10.66	Put	Bond Future	3,878.9600	3.8790	3,373.3400	3.3733	(13.035)	0	0	0
2022/07/01	2032	03/11/2022	10.67	Call	Bond Future	630.2000	0.6302	809.2000	0.8092	28.404	0	0	750
2022/07/01	2032	03/11/2022	10.67	Put	Bond Future	3,839.4300	3.8394	3,336.4800	3.3365	(13.100)	0	0	0
2022/07/01	2032	03/11/2022	10.21	Call	Bond Future	205.5800	0.2056	282.7200	0.2827	37.523	0	0	500
2022/07/01	2032	03/11/2022	10.21	Put	Bond Future	5,890.0800	5.8901	5,285.2700	5.2853	(10.268)	0	0	0
2022/07/01	2032	03/11/2022	10.49	Call	Bond Future	420.7100	0.4207	554.2900	0.5543	31.751	0	0	0
2022/07/01	2032	03/11/2022	10.49	Put	Bond Future	4,587.4300	4.5874	4,039.0600	4.0391	(11.954)	0	0	454
2022/07/01	2032	03/11/2022	9.46	Call	Bond Future	24.3100	0.0243	36.6800	0.0367	50.884	0	0	500
2022/07/01	2032	03/11/2022	10.11	Call	Bond Future	160.0500	0.1600	222.8000	0.2228	39.206	0	0	0
2022/07/01	2032	03/11/2022	9.31	Call	Bond Future	14.7600	0.0148	22.6800	0.0227	53.659	0	0	180
2022/07/01	2032	02/02/2023	11.69	Call	Bond Future	3,092.1200	3.0921	3,502.8500	3.5029	13.283	0	0	0
2022/07/01	2032	02/02/2023	11.69	Put	Bond Future	2,046.3800	2.0464	1,764.3600	1.7644	(13.781)	0	0	0
2022/07/01	2032	02/02/2023	10.40	Call	Bond Future	536.1900	0.5362	669.4100	0.6694	24.846	0	0	0
2022/07/01	2032	02/02/2023	10.40	Put	Bond Future	6,014.0300	6.0140	5,454.5000	5.4545	(9.304)	0	0	0
2022/07/01	2032	02/02/2023	10.50	Call	Bond Future	640.3900	0.6404	792.2400	0.7922	23.712	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
2022/07/01	2032	02/02/2023	10.50	Put	Bond Future	5,588.1500	5.5882	5,047.2500	5.0473	(9.679)	0	0	454
2022/07/01	2032	02/02/2023	10.67	Call	Bond Future	848.6900	0.8487	1,034.6500	1.0347	21.911	0	0	750
2022/07/01	2032	02/02/2023	10.67	Put	Bond Future	4,905.0200	4.9050	4,398.2300	4.3982	(10.332)	0	0	0
2022/07/01	2032	02/02/2023	10.22	Call	Bond Future	383.5600	0.3836	486.8000	0.4868	26.916	0	0	500
2022/07/01	2032	02/02/2023	10.22	Put	Bond Future	6,826.3100	6.8263	6,236.8000	6.2368	(8.636)	0	0	0
2022/07/01	2032	02/02/2023	9.47	Call	Bond Future	91.4400	0.0914	122.4100	0.1224	33.869	0	0	500
2022/07/01	2032	02/02/2023	9.47	Put	Bond Future	10,708.5800	10.7086	10,046.8000	10.0468	(6.180)	0	0	0
2022/07/01	2032	02/02/2023	9.92	Call	Bond Future	224.4700	0.2245	290.9700	0.2910	29.625	0	0	750
2022/07/01	2032	02/02/2023	9.92	Put	Bond Future	8,306.7500	8.3067	7,680.5000	7.6805	(7.539)	0	0	0
2022/07/01	2032	02/02/2023			Bond Future	11.4741	84.9556	11.3331	85.6483	(1.229)	0.0000	0.0000	0
2022/07/01	2032	02/02/2023	11.84	Call	Bond Future	3,545.8600	3.5459	3,985.3000	3.9853	12.393	0	0	0
2022/07/01	2032	02/02/2023	11.84	Put	Bond Future	1,784.0600	1.7841	1,530.7500	1.5307	(14.199)	0	0	500
2022/07/01	2032	02/02/2023	12.75	Call	Bond Future	6,690.5000	6.6905	7,259.2700	7.2593	8.501	0	0	0
2022/07/01	2032	02/02/2023	12.75	Put	Bond Future	761.5500	0.7616	637.5700	0.6376	(16.280)	0	0	750
2022/07/01	2032	02/02/2023	10.38	Call	Bond Future	516.9000	0.5169	646.5400	0.6465	25.080	0	0	0
2022/07/01	2032	02/02/2023	10.38	Put	Bond Future	6,101.2600	6.1013	5,538.1500	5.5382	(9.229)	0	0	0
2022/07/01	2032	02/02/2023	10.39	Call	Bond Future	526.4800	0.5265	657.9000	0.6579	24.962	0	0	0
2022/07/01	2032	02/02/2023	10.39	Put	Bond Future	6,057.5600	6.0576	5,496.2300	5.4962	(9.267)	0	0	0
2022/07/01	2032	02/02/2023	10.16	Call	Bond Future	345.8600	0.3459	440.8200	0.4408	27.456	0	0	0
2022/07/01	2032	02/02/2023	10.16	Put	Bond Future	7,113.3600	7.1134	6,515.5700	6.5156	(8.404)	0	0	454
2022/07/01	2032	02/02/2023	9.31	Call	Bond Future	64.5900	0.0646	87.4700	0.0875	35.423	0	0	454
2022/07/01	2032	02/02/2023	9.31	Put	Bond Future	11,605.4800	11.6055	10,935.6100	10.9356	(5.772)	0	0	0
2022/07/01	2032	04/05/2023	10.89	Call	Bond Future	1,268.5300	1.2685	1,495.4500	1.4954	17.888	0	0	0
2022/07/01	2032	04/05/2023	10.89	Put	Bond Future	4,955.4800	4.9555	4,477.5100	4.4775	(9.645)	0	0	0
2022/07/01	2032	04/05/2023			Bond Future	11.6424	82.3724	11.4951	83.0773	(1.265)	0.0000	0.0000	0
2022/07/01	2032	04/05/2023	10.87	Call	Bond Future	1,237.5000	1.2375	1,460.6100	1.4606	18.029	0	0	0
2022/07/01	2032	04/05/2023	10.87	Put	Bond Future	5,025.4300	5.0254	4,543.6500	4.5437	(9.587)	0	0	0
2022/07/01	2032	04/05/2023	10.88	Call	Bond Future	1,252.8200	1.2528	1,477.8300	1.4778	17.960	0	0	0
2022/07/01	2032	04/05/2023	10.88	Put	Bond Future	4,990.2400	4.9902	4,510.3600	4.5104	(9.616)	0	0	0
2022/07/01	2033	04/08/2022			Bond Future	114.7319	114.7319	114.3225	114.3225	(0.357)	0.0000	0.0000	8,488
2022/07/01	2033	03/11/2022			Bond Future	115.1461	115.1461	114.7291	114.7291	(0.362)	0.0000	0.0000	0
2022/07/01	2033	02/02/2023			Bond Future	117.1495	117.1495	116.7241	116.7241	(0.363)	0.0000	0.0000	0
2022/07/01	2033	04/05/2023			Bond Future	117.9709	117.9709	117.5361	117.5361	(0.369)	0.0000	0.0000	0
2022/07/01	2037	04/08/2022	10.89	Call	Bond Future	78.7600	0.0788	114.2500	0.1143	45.061	0	0	0
2022/07/01	2037	04/08/2022	10.89	Put	Bond Future	4,255.1000	4.2551	3,772.8900	3.7729	(11.333)	0	0	0
2022/07/01	2037	04/08/2022	10.90	Call	Bond Future	83.2000	0.0832	120.3500	0.1204	44.651	0	0	0
2022/07/01	2037	04/08/2022	11.95	Call	Bond Future	2,551.7100	2.5517	2,944.5800	2.9446	15.396	0	0	0
2022/07/01	2037	04/08/2022	11.95	Put	Bond Future	455.6100	0.4556	330.7800	0.3308	(27.398)	0	0	1,050
2022/07/01	2037	04/08/2022	10.91	Put	Bond Future	4,138.9100	4.1389	3,660.0700	3.6601	(11.569)	0	0	0
2022/07/01	2037	04/08/2022			Bond Future	11.5818	78.8322	11.4931	79.3499	(0.766)	0.0000	0.0000	140,076
2022/07/01	2037	04/08/2022	10.10	Call	Bond Future	0.2000	0.0002	0.3600	0.0004	80.000	0	0	50
2022/07/01	2037	04/08/2022	10.10	Put	Bond Future	9,358.0900	9.3581	8,840.5500	8.8405	(5.530)	0	0	0
2022/07/01	2037	04/08/2022	10.90	Put	Bond Future	4,196.8500	4.1969	3,716.3000	3.7163	(11.450)	0	0	50
2022/07/01	2037	04/08/2022	10.91	Call	Bond Future	87.8800	0.0879	126.7400	0.1267	44.219	0	0	0
2022/07/01	2037	04/08/2022	11.21	Call	Bond Future	357.3800	0.3574	474.8100	0.4748	32.859	0	0	1,050
2022/07/01	2037	04/08/2022	11.21	Put	Bond Future	2,561.9400	2.5619	2,161.6700	2.1617	(15.624)	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
2022/07/01	2037	04/08/2022	11.42	Call	Bond Future	748.0800	0.7481	945.7100	0.9457	26.418	0	0	0
2022/07/01	2037	04/08/2022	11.42	Put	Bond Future	1,696.2600	1.6963	1,376.1900	1.3762	(18.869)	0	0	50
2022/07/01	2037	03/11/2022	11.32	Call	Bond Future	1,061.2400	1.0612	1,233.5700	1.2336	16.239	0	0	0
2022/07/01	2037	03/11/2022	11.30	Put	Bond Future	3,694.1600	3.6942	3,337.6700	3.3377	(9.650)	0	0	0
2022/07/01	2037	03/11/2022	11.31	Call	Bond Future	1,041.0100	1.0410	1,211.1300	1.2111	16.342	0	0	0
2022/07/01	2037	03/11/2022	11.31	Put	Bond Future	3,654.5400	3.6545	3,300.2700	3.3003	(9.694)	0	0	0
2022/07/01	2037	03/11/2022			Bond Future	11.7595	80.0149	11.6676	80.5393	(0.782)	0.0000	0.0000	2,000
2022/07/01	2037	03/11/2022	11.32	Put	Bond Future	3,615.2300	3.6152	3,263.1700	3.2632	(9.738)	0	0	0
2022/07/01	2037	03/11/2022	11.30	Call	Bond Future	1,021.0200	1.0210	1,188.9200	1.1889	16.444	0	0	0
2022/07/01	2037	02/02/2023	11.03	Call	Bond Future	847.9300	0.8479	973.6200	0.9736	14.823	0	0	0
2022/07/01	2037	02/02/2023	11.03	Put	Bond Future	6,049.9100	6.0499	5,643.0900	5.6431	(6.724)	0	0	0
2022/07/01	2037	02/02/2023	11.04	Call	Bond Future	862.3200	0.8623	989.5500	0.9895	14.754	0	0	0
2022/07/01	2037	02/02/2023	11.04	Put	Bond Future	6,003.2600	6.0033	5,597.9800	5.5980	(6.751)	0	0	0
2022/07/01	2037	02/02/2023			Bond Future	11.9237	77.1334	11.8281	77.6659	(0.801)	0.0000	0.0000	0
2022/07/01	2037	02/02/2023	11.05	Call	Bond Future	876.8700	0.8769	1,005.6600	1.0057	14.687	0	0	0
2022/07/01	2037	02/02/2023	11.05	Put	Bond Future	5,956.8400	5.9568	5,553.1200	5.5531	(6.777)	0	0	0
2022/07/01	2037	04/05/2023	11.30	Call	Bond Future	1,427.9700	1.4280	1,595.7400	1.5957	11.749	0	0	0
2022/07/01	2037	04/05/2023	11.30	Put	Bond Future	5,833.6200	5.8336	5,459.6700	5.4597	(6.410)	0	0	0
2022/07/01	2037	04/05/2023	11.31	Call	Bond Future	1,445.8700	1.4459	1,615.1000	1.6151	11.704	0	0	0
2022/07/01	2037	04/05/2023	11.31	Put	Bond Future	5,792.5600	5.7926	5,420.0700	5.4201	(6.430)	0	0	0
2022/07/01	2037	04/05/2023			Bond Future	12.0782	78.5661	11.9789	79.1078	(0.821)	0.0000	0.0000	0
2022/07/01	2037	04/05/2023	11.32	Call	Bond Future	1,463.9100	1.4639	1,634.6000	1.6346	11.660	0	0	0
2022/07/01	2037	04/05/2023	11.32	Put	Bond Future	5,751.7000	5.7517	5,380.6700	5.3807	(6.451)	0	0	0
2022/07/01	2038	04/08/2022			Bond Future	130.1098	130.1098	128.6598	128.6598	(1.114)	0.0000	0.0000	4,602
2022/07/01	2038	03/11/2022			Bond Future	132.0918	132.0918	130.6182	130.6182	(1.116)	0.0000	0.0000	0
2022/07/01	2038	02/02/2023			Bond Future	132.4931	132.4931	130.9921	130.9921	(1.133)	0.0000	0.0000	0
2022/07/01	2038	04/05/2023			Bond Future	134.9749	134.9749	133.4448	133.4448	(1.134)	0.0000	0.0000	0
2022/07/01	2040	04/08/2022	9.70	Put	Bond Future	14,010.9200	14.0109	13,426.1900	13.4262	(4.173)	0	0	0
2022/07/01	2040	04/08/2022	11.05	Call	Bond Future	119.9400	0.1199	173.5100	0.1735	44.664	0	0	0
2022/07/01	2040	04/08/2022	11.05	Put	Bond Future	4,248.4800	4.2485	3,717.3200	3.7173	(12.502)	0	0	0
2022/07/01	2040	04/08/2022	12.24	Put	Bond Future	305.0100	0.3050	211.2900	0.2113	(30.727)	0	0	460
2022/07/01	2040	04/08/2022			Bond Future	11.6895	80.3907	11.5958	80.9754	(0.802)	0.0000	0.0000	124,677
2022/07/01	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	460
2022/07/01	2040	04/08/2022	10.70	Call	Bond Future	13.7400	0.0137	22.2100	0.0222	61.645	0	0	460
2022/07/01	2040	04/08/2022	10.70	Put	Bond Future	6,544.7200	6.5447	5,968.4600	5.9685	(8.805)	0	0	0
2022/07/01	2040	04/08/2022	11.03	Call	Bond Future	107.9300	0.1079	157.0900	0.1571	45.548	0	0	0
2022/07/01	2040	04/08/2022	11.03	Put	Bond Future	4,370.9400	4.3709	3,835.3700	3.8354	(12.253)	0	0	0
2022/07/01	2040	04/08/2022	11.04	Call	Bond Future	113.7900	0.1138	165.1200	0.1651	45.109	0	0	0
2022/07/01	2040	04/08/2022	11.04	Put	Bond Future	4,309.5200	4.3095	3,776.1200	3.7761	(12.377)	0	0	0
2022/07/01	2040	04/08/2022	12.24	Call	Bond Future	3,607.5600	3.6076	4,098.5700	4.0986	13.611	0	0	0
2022/07/01	2040	03/11/2022	12.52	Call	Bond Future	4,901.1400	4.9011	5,339.7000	5.3397	8.948	0	0	0
2022/07/01	2040	03/11/2022	11.39	Call	Bond Future	1,100.6200	1.1006	1,290.1200	1.2901	17.218	0	0	0
2022/07/01	2040	03/11/2022	11.40	Call	Bond Future	1,121.9700	1.1220	1,313.9500	1.3140	17.111	0	0	0
2022/07/01	2040	03/11/2022	11.41	Put	Bond Future	3,961.8200	3.9618	3,563.9000	3.5639	(10.044)	0	0	0
2022/07/01	2040	03/11/2022	10.70	Call	Bond Future	208.3200	0.2083	262.4400	0.2624	25.979	0	0	1,100
2022/07/01	2040	03/11/2022	11.20	Call	Bond Future	744.9600	0.7450	889.2700	0.8893	19.372	0	0	1,100

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2022/07/01	2040	03/11/2022	11.20	Put	Bond Future	4,925.4300	4.9254	4,477.3700	4.4774	(9.097)	0	0	0
2022/07/01	2040	03/11/2022			Bond Future	11.8625	81.5968	11.7653	82.1891	(0.819)	0.0000	0.0000	4,465
2022/07/01	2040	03/11/2022	11.50	Call	Bond Future	1,348.6000	1.3486	1,565.5400	1.5655	16.086	0	0	1,500
2022/07/01	2040	03/11/2022	11.50	Put	Bond Future	3,593.9500	3.5939	3,218.5200	3.2185	(10.446)	0	0	0
2022/07/01	2040	03/11/2022	12.52	Put	Bond Future	1,071.0500	1.0711	917.2400	0.9172	(14.361)	0	0	1,100
2022/07/01	2040	03/11/2022	11.39	Put	Bond Future	4,047.2500	4.0473	3,644.3800	3.6444	(9.954)	0	0	0
2022/07/01	2040	03/11/2022	11.40	Put	Bond Future	4,004.4600	4.0045	3,604.0700	3.6041	(9.999)	0	0	0
2022/07/01	2040	03/11/2022	11.41	Call	Bond Future	1,143.4000	1.1434	1,337.8500	1.3378	17.006	0	0	0
2022/07/01	2040	03/11/2022	10.70	Put	Bond Future	7,777.5200	7.7775	7,239.2700	7.2393	(6.921)	0	0	0
2022/07/01	2040	03/11/2022	10.80	Call	Bond Future	274.6900	0.2747	342.4100	0.3424	24.653	0	0	1,500
2022/07/01	2040	03/11/2022	10.80	Put	Bond Future	7,149.2200	7.1492	6,624.5700	6.6246	(7.339)	0	0	0
2022/07/01	2040	02/02/2023	12.24	Call	Bond Future	3,750.7000	3.7507	4,104.7900	4.1048	9.441	0	0	0
2022/07/01	2040	02/02/2023	12.24	Put	Bond Future	2,478.0100	2.4780	2,230.4200	2.2304	(9.991)	0	0	0
2022/07/01	2040	02/02/2023	12.27	Call	Bond Future	3,856.9000	3.8569	4,216.1000	4.2161	9.313	0	0	0
2022/07/01	2040	02/02/2023	12.27	Put	Bond Future	2,411.3600	2.4114	2,168.8800	2.1689	(10.056)	0	0	400
2022/07/01	2040	02/02/2023	11.12	Call	Bond Future	877.2900	0.8773	1,017.5100	1.0175	15.983	0	0	0
2022/07/01	2040	02/02/2023	11.12	Put	Bond Future	6,524.9800	6.5250	6,063.5200	6.0635	(7.072)	0	0	0
2022/07/01	2040	02/02/2023	10.93	Call	Bond Future	631.5900	0.6316	741.0200	0.7410	17.326	0	0	0
2022/07/01	2040	02/02/2023	10.96	Call	Bond Future	663.4900	0.6635	777.2700	0.7773	17.149	0	0	400
2022/07/01	2040	02/02/2023	10.96	Put	Bond Future	7,378.9400	7.3789	6,891.0400	6.8910	(6.612)	0	0	0
2022/07/01	2040	02/02/2023			Bond Future	12.0224	78.4921	11.9214	79.0938	(0.840)	0.0000	0.0000	0
2022/07/01	2040	02/02/2023	11.10	Call	Bond Future	847.3900	0.8474	984.1200	0.9841	16.135	0	0	0
2022/07/01	2040	02/02/2023	11.10	Put	Bond Future	6,627.4100	6.6274	6,162.4600	6.1625	(7.016)	0	0	0
2022/07/01	2040	02/02/2023	11.11	Call	Bond Future	862.1600	0.8622	1,000.6300	1.0006	16.061	0	0	0
2022/07/01	2040	02/02/2023	11.11	Put	Bond Future	6,575.9700	6.5760	6,112.7600	6.1128	(7.044)	0	0	0
2022/07/01	2040	02/02/2023	10.21	Call	Bond Future	160.6100	0.1606	195.7700	0.1958	21.892	0	0	400
2022/07/01	2040	02/02/2023	10.21	Put	Bond Future	12,172.0100	12.1720	11,605.4900	11.6055	(4.654)	0	0	0
2022/07/01	2040	02/02/2023	10.93	Put	Bond Future	7,549.5900	7.5496	7,057.3400	7.0573	(6.520)	0	0	0
2022/07/01	2040	02/02/2023	10.18	Call	Bond Future	150.5200	0.1505	183.7600	0.1838	22.083	0	0	0
2022/07/01	2040	02/02/2023	10.18	Put	Bond Future	12,384.1900	12.3842	11,815.7500	11.8158	(4.590)	0	0	0
2022/07/01	2040	04/05/2023	12.78	Call	Bond Future	5,672.8500	5.6728	6,080.9600	6.0810	7.194	0	0	0
2022/07/01	2040	04/05/2023	12.78	Put	Bond Future	2,269.8700	2.2699	2,065.8000	2.0658	(8.990)	0	0	400
2022/07/01	2040	04/05/2023	13.45	Put	Bond Future	1,384.6800	1.3847	1,249.9000	1.2499	(9.734)	0	0	500
2022/07/01	2040	04/05/2023	11.43	Call	Bond Future	1,630.6900	1.6307	1,828.5000	1.8285	12.130	0	0	0
2022/07/01	2040	04/05/2023	11.43	Put	Bond Future	6,137.0300	6.1370	5,722.6600	5.7227	(6.752)	0	0	0
2022/07/01	2040	04/05/2023	10.73	Put	Bond Future	9,771.3400	9.7713	9,256.5500	9.2565	(5.268)	0	0	0
2022/07/01	2040	04/05/2023			Bond Future	12.1725	79.9504	12.0677	80.5626	(0.861)	0.0000	0.0000	0
2022/07/01	2040	04/05/2023	13.45	Call	Bond Future	8,271.7000	8.2717	8,749.1000	8.7491	5.771	0	0	0
2022/07/01	2040	04/05/2023	11.42	Call	Bond Future	1,611.0500	1.6110	1,807.2100	1.8072	12.176	0	0	0
2022/07/01	2040	04/05/2023	11.42	Put	Bond Future	6,180.8500	6.1809	5,764.8300	5.7648	(6.731)	0	0	0
2022/07/01	2040	04/05/2023	11.48	Call	Bond Future	1,731.6000	1.7316	1,937.7200	1.9377	11.903	0	0	500
2022/07/01	2040	04/05/2023	11.48	Put	Bond Future	5,921.7600	5.9218	5,515.7000	5.5157	(6.857)	0	0	0
2022/07/01	2040	04/05/2023	10.73	Call	Bond Future	631.7000	0.6317	729.0900	0.7291	15.417	0	0	500
2022/07/01	2040	04/05/2023	10.92	Call	Bond Future	821.1000	0.8211	941.2000	0.9412	14.627	0	0	400
2022/07/01	2040	04/05/2023	10.92	Put	Bond Future	8,663.9300	8.6639	8,171.8500	8.1718	(5.680)	0	0	0
2022/07/01	2040	04/05/2023	11.41	Call	Bond Future	1,591.5600	1.5916	1,786.0700	1.7861	12.221	0	0	0
2022/07/01	2040	04/05/2023	11.41	Put	Bond Future	6,224.9100	6.2249	5,807.2400	5.8072	(6.710)	0	0	0
2022/07/01	2040	04/05/2023	10.17	Call	Bond Future	264.5500	0.2645	311.8500	0.3118	17.879	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
2022/07/01	2040	04/05/2023	10.17	Put	Bond Future	13,406.9500	13.4069	12,842.0700	12.8421	(4.213)	0	0	0
2022/07/01	2044	04/08/2022	11.08	Call	Bond Future	149.5600	0.1496	233.1000	0.2331	55.857	0	0	0
2022/07/01	2044	04/08/2022	11.08	Put	Bond Future	4,060.4200	4.0604	3,420.4100	3.4204	(15.762)	0	0	0
2022/07/01	2044	04/08/2022	11.09	Call	Bond Future	157.2500	0.1572	244.1300	0.2441	55.250	0	0	0
2022/07/01	2044	04/08/2022	11.09	Put	Bond Future	3,999.6900	3.9997	3,363.0200	3.3630	(15.918)	0	0	0
2022/07/01	2044	04/08/2022			Bond Future	11.6753	77.3677	11.5613	78.0912	(0.976)	0.0000	0.0000	88,616
2022/07/01	2044	04/08/2022	11.10	Call	Bond Future	165.2500	0.1652	255.5500	0.2555	54.644	0	0	0
2022/07/01	2044	04/08/2022	11.10	Put	Bond Future	3,939.3700	3.9394	3,306.1200	3.3061	(16.075)	0	0	0
2022/07/01	2044	03/11/2022	11.40	Put	Bond Future	3,966.2900	3.9663	3,482.6400	3.4826	(12.194)	0	0	0
2022/07/01	2044	03/11/2022	11.41	Call	Bond Future	1,206.1700	1.2062	1,459.0000	1.4590	20.961	0	0	0
2022/07/01	2044	03/11/2022	11.41	Put	Bond Future	3,923.3800	3.9234	3,442.8600	3.4429	(12.248)	0	0	0
2022/07/01	2044	03/11/2022	10.60	Call	Bond Future	167.7300	0.1677	225.0400	0.2250	34.168	0	0	1,600
2022/07/01	2044	03/11/2022	10.60	Put	Bond Future	8,484.3200	8.4843	7,808.2800	7.8083	(7.968)	0	0	0
2022/07/01	2044	03/11/2022	11.30	Call	Bond Future	972.2200	0.9722	1,191.0100	1.1910	22.504	0	0	1,600
2022/07/01	2044	03/11/2022	11.30	Put	Bond Future	4,413.2500	4.4132	3,898.6900	3.8987	(11.659)	0	0	0
2022/07/01	2044	03/11/2022			Bond Future	11.8385	78.5285	11.7203	79.2618	(0.998)	0.0000	0.0000	0
2022/07/01	2044	03/11/2022	11.40	Call	Bond Future	1,183.7300	1.1837	1,433.4300	1.4334	21.094	0	0	0
2022/07/01	2044	03/11/2022	11.39	Call	Bond Future	1,161.3700	1.1614	1,407.9500	1.4079	21.232	0	0	0
2022/07/01	2044	03/11/2022	11.39	Put	Bond Future	4,009.3700	4.0094	3,522.6000	3.5226	(12.141)	0	0	0
2022/07/01	2044	02/02/2023	11.15	Call	Bond Future	979.8600	0.9799	1,170.0300	1.1700	19.408	0	0	0
2022/07/01	2044	02/02/2023	11.15	Put	Bond Future	6,333.1600	6.3332	5,778.2600	5.7783	(8.762)	0	0	0
2022/07/01	2044	02/02/2023	11.14	Call	Bond Future	963.4400	0.9634	1,151.3300	1.1513	19.502	0	0	0
2022/07/01	2044	02/02/2023	11.14	Put	Bond Future	6,384.3400	6.3843	5,827.1600	5.8272	(8.727)	0	0	0
2022/07/01	2044	02/02/2023			Bond Future	11.9890	75.4963	11.8663	76.2414	(1.023)	0.0000	0.0000	0
2022/07/01	2044	02/02/2023	11.16	Call	Bond Future	996.4600	0.9965	1,188.9300	1.1889	19.315	0	0	0
2022/07/01	2044	02/02/2023	11.16	Put	Bond Future	6,282.2500	6.2823	5,729.6500	5.7297	(8.796)	0	0	0
2022/07/01	2044	04/05/2023	11.42	Call	Bond Future	1,709.7800	1.7098	1,964.5100	1.9645	14.898	0	0	0
2022/07/01	2044	04/05/2023	11.42	Put	Bond Future	6,108.3900	6.1084	5,604.8600	5.6049	(8.243)	0	0	0
2022/07/01	2044	04/05/2023	11.41	Call	Bond Future	1,689.1100	1.6891	1,941.7400	1.9417	14.956	0	0	0
2022/07/01	2044	04/05/2023	11.41	Put	Bond Future	6,152.7600	6.1528	5,647.1300	5.6471	(8.218)	0	0	0
2022/07/01	2044	04/05/2023			Bond Future	12.1298	76.8990	12.0025	77.6572	(1.049)	0.0000	0.0000	0
2022/07/01	2044	04/05/2023	11.43	Call	Bond Future	1,730.6000	1.7306	1,987.4300	1.9874	14.841	0	0	0
2022/07/01	2044	04/05/2023	11.43	Put	Bond Future	6,064.2600	6.0643	5,562.8300	5.5628	(8.269)	0	0	0
2022/07/01	2046	04/08/2022			Bond Future	118.9724	118.9724	118.2049	118.2049	(0.645)	0.0000	0.0000	16,569
2022/07/01	2046	03/11/2022			Bond Future	118.8222	118.8222	118.0415	118.0415	(0.657)	0.0000	0.0000	1,566
2022/07/01	2046	02/02/2023			Bond Future	120.8906	120.8906	120.0950	120.0950	(0.658)	0.0000	0.0000	0
2022/07/01	2046	04/05/2023			Bond Future	121.1335	121.1335	120.3208	120.3208	(0.671)	0.0000	0.0000	0
2022/07/01	2050	04/08/2022			Bond Future	120.7767	120.7767	119.3445	119.3445	(1.186)	0.0000	0.0000	11,310
2022/07/01	2050	03/11/2022			Bond Future	122.6159	122.6159	121.1607	121.1607	(1.187)	0.0000	0.0000	0
2022/07/01	2050	02/02/2023			Bond Future	122.6426	122.6426	121.1603	121.1603	(1.209)	0.0000	0.0000	0
2022/07/01	2050	04/05/2023			Bond Future	124.9395	124.9395	123.4285	123.4285	(1.209)	0.0000	0.0000	0
2022/07/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	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
2022/07/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	AL37	04/08/2022			Index Future	814.2400	814.2400	816.8910	816.8910	0.326	0.0000	0.0000	0
2022/07/01	AL37	03/11/2022			Index Future	826.5620	826.5620	829.2420	829.2420	0.324	0.0000	0.0000	0
2022/07/01	AL37	02/02/2023			Index Future	840.7400	840.7400	843.4590	843.4590	0.323	0.0000	0.0000	0
2022/07/01	AL37	04/05/2023			Index Future	856.2740	856.2740	859.0370	859.0370	0.323	0.0000	0.0000	0
2022/07/01	AL7T	04/08/2022			Index Future	911.2700	911.2700	917.9560	917.9560	0.734	0.0000	0.0000	0
2022/07/01	AL7T	03/11/2022			Index Future	925.0600	925.0600	931.8360	931.8360	0.732	0.0000	0.0000	0
2022/07/01	AL7T	02/02/2023			Index Future	940.9280	940.9280	947.8110	947.8110	0.732	0.0000	0.0000	0
2022/07/01	AL7T	04/05/2023			Index Future	958.3130	958.3130	965.3160	965.3160	0.731	0.0000	0.0000	0
2022/07/01	ALBI	04/08/2022			Index Future	810.9980	810.9980	816.2840	816.2840	0.652	0.0000	0.0000	138
2022/07/01	ALBI	03/11/2022			Index Future	823.2710	823.2710	828.6260	828.6260	0.650	0.0000	0.0000	0
2022/07/01	ALBI	02/02/2023			Index Future	837.3930	837.3930	842.8320	842.8320	0.650	0.0000	0.0000	0
2022/07/01	ALBI	04/05/2023			Index Future	852.8650	852.8650	858.3980	858.3980	0.649	0.0000	0.0000	0
2022/07/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	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
2022/07/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/07/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/07/01	ES33	04/08/2022			Bond Future	12.3944	73.9058	12.3001	74.3494	(0.761)	0.0000	0.0000	350
2022/07/01	ES33	03/11/2022			Bond Future	12.6263	71.2480	12.5281	71.6975	(0.778)	0.0000	0.0000	0
2022/07/01	ES33	02/02/2023			Bond Future	12.8461	72.4899	12.7437	72.9464	(0.797)	0.0000	0.0000	0
2022/07/01	ES33	04/05/2023			Bond Future	13.0501	70.0592	12.9434	70.5236	(0.818)	0.0000	0.0000	0
2022/07/01	ES42	04/08/2022			Bond Future	12.8373	71.5758	12.7279	72.1546	(0.852)	0.0000	0.0000	4,769
2022/07/01	ES42	03/11/2022			Bond Future	13.0546	68.4061	12.9405	68.9927	(0.874)	0.0000	0.0000	0
2022/07/01	ES42	02/02/2023			Bond Future	13.2535	69.6006	13.1346	70.1968	(0.897)	0.0000	0.0000	0
2022/07/01	ES42	04/05/2023			Bond Future	13.4471	66.6449	13.3231	67.2517	(0.922)	0.0000	0.0000	0
2022/07/01	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	04/08/2022	819.28	Put	GOVI	195,070.0000	19.5070	142,550.0000	14.2550	(26.924)	0	0	0
2022/07/01	GOVI	04/08/2022			GOVI	799.7730	799.7730	805.0250	805.0250	0.657	0.0000	0.0000	1,111
2022/07/01	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	04/08/2022	819.26	Put	GOVI	194,870.0000	19.4870	142,350.0000	14.2350	(26.951)	0	0	0
2022/07/01	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	04/08/2022	819.27	Put	GOVI	194,970.0000	19.4970	142,450.0000	14.2450	(26.937)	0	0	0
2022/07/01	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	03/11/2022	820.41	Put	GOVI	85,340.0000	8.5340	32,130.0000	3.2130	(62.351)	0	0	0
2022/07/01	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
2022/07/01	GOVI	03/11/2022	820.42	Put	GOVI	85,440.0000	8.5440	32,230.0000	3.2230	(62.278)	0	0	0
2022/07/01	GOVI	03/11/2022			GOVI	811.8760	811.8760	817.1970	817.1970	0.655	0.0000	0.0000	0
2022/07/01	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	03/11/2022	820.43	Put	GOVI	85,540.0000	8.5540	32,330.0000	3.2330	(62.205)	0	0	0
2022/07/01	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	02/02/2023	850.82	Put	GOVI	250,180.0000	25.0180	196,130.0000	19.6130	(21.604)	0	0	0
2022/07/01	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	02/02/2023	850.83	Put	GOVI	250,280.0000	25.0280	196,230.0000	19.6230	(21.596)	0	0	0
2022/07/01	GOVI	02/02/2023			GOVI	825.8020	825.8020	831.2070	831.2070	0.655	0.0000	0.0000	0
2022/07/01	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	02/02/2023	850.84	Put	GOVI	250,380.0000	25.0380	196,330.0000	19.6330	(21.587)	0	0	0
2022/07/01	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	04/05/2023	852.86	Put	GOVI	118,000.0000	11.8000	63,010.0000	6.3010	(46.602)	0	0	0
2022/07/01	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	04/05/2023	852.87	Put	GOVI	118,100.0000	11.8100	63,110.0000	6.3110	(46.562)	0	0	0
2022/07/01	GOVI	04/05/2023			GOVI	841.0600	841.0600	846.5590	846.5590	0.654	0.0000	0.0000	0
2022/07/01	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	GOVI	04/05/2023	852.88	Put	GOVI	118,200.0000	11.8200	63,210.0000	6.3210	(46.523)	0	0	0
2022/07/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/07/01	IGOV	04/08/2022			Index Future	321.5530	321.5530	319.8570	319.8570	(0.527)	0.0000	0.0000	744
2022/07/01	IGOV	03/11/2022			Index Future	326.4980	326.4980	324.7720	324.7720	(0.529)	0.0000	0.0000	16
2022/07/01	IGOV	02/02/2023			Index Future	332.1770	332.1770	330.4170	330.4170	(0.530)	0.0000	0.0000	0
2022/07/01	IGOV	04/05/2023			Index Future	338.3910	338.3910	336.5960	336.5960	(0.530)	0.0000	0.0000	0
2022/07/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/07/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/07/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/07/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/07/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/07/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/07/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/07/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/07/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/07/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/07/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/07/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/07/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/07/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/07/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/07/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/07/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/07/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/07/01	JBAF	20/07/2022			Jibar Tradeable Future	5.0750	94.9250	5.0850	94.9150	0.197	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
2022/07/01	JBAF	17/08/2022			Jibar Tradeable Future	5.6700	94.3300	5.6400	94.3600	(0.529)	0.0000	0.0000	0
2022/07/01	JBAF	21/09/2022			Jibar Tradeable Future	5.8250	94.1750	5.7850	94.2150	(0.687)	0.0000	0.0000	0
2022/07/01	JBAF	19/10/2022			Jibar Tradeable Future	6.3700	93.6300	6.3300	93.6700	(0.628)	0.0000	0.0000	0
2022/07/01	JBAF	16/11/2022			Jibar Tradeable Future	6.4800	93.5200	6.4300	93.5700	(0.772)	0.0000	0.0000	0
2022/07/01	JBAF	21/12/2022			Jibar Tradeable Future	7.0050	92.9950	6.9550	93.0450	(0.714)	0.0000	0.0000	68
2022/07/01	JBAF	15/03/2023			Jibar Tradeable Future	7.5400	92.4600	7.4900	92.5100	(0.663)	0.0000	0.0000	0
2022/07/01	JBAF	21/06/2023			Jibar Tradeable Future	8.0050	91.9950	7.9350	92.0650	(0.874)	0.0000	0.0000	0
2022/07/01	JBAF	20/09/2023			Jibar Tradeable Future	8.2400	91.7600	8.1350	91.8650	(1.274)	0.0000	0.0000	75
2022/07/01	JBAF	20/12/2023			Jibar Tradeable Future	8.2800	91.7200	8.1900	91.8100	(1.087)	0.0000	0.0000	172
2022/07/01	JBAF	20/03/2024			Jibar Tradeable Future	8.5050	91.4950	8.3800	91.6200	(1.470)	0.0000	0.0000	0
2022/07/01	JBAF	19/06/2024			Jibar Tradeable Future	8.5750	91.4250	8.4650	91.5350	(1.283)	0.0000	0.0000	0
2022/07/01	R023	04/08/2022	6.05	Call	Bond Future	1.3100	0.0013	2.7300	0.0027	108.397	0	0	0
2022/07/01	R023	04/08/2022	6.05	Put	Bond Future	352.9000	0.3529	300.3200	0.3003	(14.899)	0	0	0
2022/07/01	R023	04/08/2022			Bond Future	6.6967	103.9930	6.5971	104.0469	(1.487)	0.0000	0.0000	25,880
2022/07/01	R023	04/08/2022	6.03	Call	Bond Future	1.0200	0.0010	2.1800	0.0022	113.725	0	0	0
2022/07/01	R023	04/08/2022	6.03	Put	Bond Future	363.5200	0.3635	310.6800	0.3107	(14.536)	0	0	0
2022/07/01	R023	04/08/2022	6.04	Call	Bond Future	1.1600	0.0012	2.4400	0.0024	110.345	0	0	0
2022/07/01	R023	04/08/2022	6.04	Put	Bond Future	358.2000	0.3582	305.4800	0.3055	(14.718)	0	0	0
2022/07/01	R023	03/11/2022	6.25	Call	Bond Future	5.5900	0.0056	10.1300	0.0101	81.216	0	0	0
2022/07/01	R023	03/11/2022	6.25	Put	Bond Future	292.8500	0.2929	243.8900	0.2439	(16.718)	0	0	0
2022/07/01	R023	03/11/2022	6.26	Call	Bond Future	5.8800	0.0059	10.5900	0.0106	80.102	0	0	0
2022/07/01	R023	03/11/2022	6.26	Put	Bond Future	290.0800	0.2901	241.2900	0.2413	(16.819)	0	0	0
2022/07/01	R023	03/11/2022			Bond Future	7.1888	101.6331	7.0136	101.6866	(2.438)	0.0000	0.0000	0
2022/07/01	R023	03/11/2022	6.27	Call	Bond Future	6.1800	0.0062	11.0600	0.0111	78.964	0	0	0
2022/07/01	R023	03/11/2022	6.27	Put	Bond Future	287.3100	0.2873	238.6900	0.2387	(16.922)	0	0	0
2022/07/01	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	400
2022/07/01	R035	04/08/2022	9.53	Put	Bond Future	11,808.0400	11.8080	11,291.7000	11.2917	(4.373)	0	0	0
2022/07/01	R035	04/08/2022	9.84	Call	Bond Future	0.1000	0.0001	0.1700	0.0002	70.000	0	0	100
2022/07/01	R035	04/08/2022	9.84	Put	Bond Future	9,674.3200	9.6743	9,158.0400	9.1580	(5.337)	0	0	0
2022/07/01	R035	04/08/2022	10.53	Put	Bond Future	5,188.8500	5.1888	4,687.6500	4.6876	(9.659)	0	0	0
2022/07/01	R035	04/08/2022	11.13	Put	Bond Future	2,031.2000	2.0312	1,675.0600	1.6751	(17.533)	0	0	100
2022/07/01	R035	04/08/2022	10.64	Call	Bond Future	56.9000	0.0569	84.0900	0.0841	47.786	0	0	0
2022/07/01	R035	04/08/2022	10.64	Put	Bond Future	4,526.2100	4.5262	4,037.0500	4.0370	(10.807)	0	0	100
2022/07/01	R035	04/08/2022	10.72	Call	Bond Future	89.3200	0.0893	128.9500	0.1289	44.369	0	0	0
2022/07/01	R035	04/08/2022	10.72	Put	Bond Future	4,060.9800	4.0610	3,584.2600	3.5843	(11.739)	0	0	0
2022/07/01	R035	04/08/2022	10.73	Call	Bond Future	94.2500	0.0943	135.6800	0.1357	43.958	0	0	0
2022/07/01	R035	04/08/2022	10.73	Put	Bond Future	4,003.9800	4.0040	3,529.0600	3.5291	(11.861)	0	0	0
2022/07/01	R035	04/08/2022			Bond Future	11.3826	87.3747	11.2940	87.8910	(0.779)	0.0000	0.0000	131,356
2022/07/01	R035	04/08/2022	10.53	Call	Bond Future	28.6700	0.0287	43.8200	0.0438	52.843	0	0	400
2022/07/01	R035	04/08/2022	10.74	Call	Bond Future	99.4100	0.0994	142.6900	0.1427	43.537	0	0	0
2022/07/01	R035	04/08/2022	10.74	Put	Bond Future	3,947.2800	3.9473	3,474.2100	3.4742	(11.985)	0	0	0
2022/07/01	R035	04/08/2022	11.13	Call	Bond Future	548.0200	0.5480	708.2300	0.7082	29.234	0	0	0
2022/07/01	R035	04/08/2022	12.18	Call	Bond Future	4,563.9000	4.5639	5,039.2200	5.0392	10.415	0	0	0
2022/07/01	R035	04/08/2022	12.18	Put	Bond Future	120.2600	0.1203	79.2300	0.0792	(34.118)	0	0	400
2022/07/01	R035	03/11/2022	11.15	Call	Bond Future	1,084.7900	1.0848	1,260.1600	1.2602	16.166	0	0	0
2022/07/01	R035	03/11/2022	11.15	Put	Bond Future	3,513.6200	3.5136	3,166.0200	3.1660	(9.893)	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
2022/07/01	R035	03/11/2022	12.68	Call	Bond Future	6,459.1300	6.4591	6,901.1500	6.9012	6.843	0	0	0
2022/07/01	R035	03/11/2022	12.68	Put	Bond Future	520.6500	0.5206	439.7000	0.4397	(15.548)	0	0	1,000
2022/07/01	R035	03/11/2022	10.99	Call	Bond Future	785.9200	0.7859	926.4900	0.9265	17.886	0	0	0
2022/07/01	R035	03/11/2022	10.99	Put	Bond Future	4,164.5400	4.1645	3,782.1400	3.7821	(9.182)	0	0	582
2022/07/01	R035	03/11/2022	11.05	Call	Bond Future	890.6000	0.8906	1,043.9700	1.0440	17.221	0	0	1,000
2022/07/01	R035	03/11/2022	10.57	Call	Bond Future	285.1500	0.2852	350.8200	0.3508	23.030	0	0	0
2022/07/01	R035	03/11/2022	10.57	Put	Bond Future	6,229.8600	6.2299	5,772.5600	5.7726	(7.340)	0	0	582
2022/07/01	R035	03/11/2022			Bond Future	11.5710	84.1970	11.4789	84.7200	(0.796)	0.0000	0.0000	3,720
2022/07/01	R035	03/11/2022	11.14	Call	Bond Future	1,064.3400	1.0643	1,237.4800	1.2375	16.267	0	0	0
2022/07/01	R035	03/11/2022	11.14	Put	Bond Future	3,552.1000	3.5521	3,202.2700	3.2023	(9.849)	0	0	0
2022/07/01	R035	03/11/2022	11.05	Put	Bond Future	3,911.2900	3.9113	3,541.6900	3.5417	(9.450)	0	0	0
2022/07/01	R035	03/11/2022	11.13	Call	Bond Future	1,043.9500	1.0439	1,214.8700	1.2149	16.372	0	0	0
2022/07/01	R035	03/11/2022	11.13	Put	Bond Future	3,590.6900	3.5907	3,238.6400	3.2386	(9.805)	0	0	0
2022/07/01	R035	03/11/2022	9.82	Call	Bond Future	30.5900	0.0306	40.3100	0.0403	31.775	0	0	582
2022/07/01	R035	03/11/2022	9.82	Put	Bond Future	10,833.8400	10.8338	10,320.5900	10.3206	(4.737)	0	0	0
2022/07/01	R035	03/11/2022	10.30	Call	Bond Future	136.7200	0.1367	172.5500	0.1725	26.207	0	0	1,000
2022/07/01	R035	03/11/2022	10.30	Put	Bond Future	7,788.6200	7.7886	7,301.4800	7.3015	(6.255)	0	0	0
2022/07/01	R035	02/02/2023	11.94	Call	Bond Future	3,442.5600	3.4426	3,749.1300	3.7491	8.905	0	0	0
2022/07/01	R035	02/02/2023	13.22	Put	Bond Future	733.3000	0.7333	648.2800	0.6483	(11.594)	0	0	1,000
2022/07/01	R035	02/02/2023	10.88	Call	Bond Future	869.5500	0.8695	998.0100	0.9980	14.773	0	0	0
2022/07/01	R035	02/02/2023	10.88	Put	Bond Future	5,844.6500	5.8447	5,442.0300	5.4420	(6.889)	0	0	0
2022/07/01	R035	02/02/2023	10.66	Call	Bond Future	587.7400	0.5877	683.8900	0.6839	16.359	0	0	0
2022/07/01	R035	02/02/2023	10.66	Put	Bond Future	6,896.2800	6.8963	6,461.3500	6.4613	(6.307)	0	0	582
2022/07/01	R035	02/02/2023	10.30	Put	Bond Future	8,849.4400	8.8494	8,374.0800	8.3741	(5.372)	0	0	0
2022/07/01	R035	02/02/2023	10.60	Call	Bond Future	523.6600	0.5237	611.7700	0.6118	16.826	0	0	0
2022/07/01	R035	02/02/2023	10.60	Put	Bond Future	7,200.8800	7.2009	6,757.9100	6.7579	(6.152)	0	0	0
2022/07/01	R035	02/02/2023	10.64	Put	Bond Future	6,996.9800	6.9970	6,559.3400	6.5593	(6.255)	0	0	0
2022/07/01	R035	02/02/2023	9.81	Call	Bond Future	106.4100	0.1064	129.7500	0.1297	21.934	0	0	582
2022/07/01	R035	02/02/2023	9.81	Put	Bond Future	11,846.6200	11.8466	11,338.8800	11.3389	(4.286)	0	0	0
2022/07/01	R035	02/02/2023	9.85	Call	Bond Future	116.4000	0.1164	141.6300	0.1416	21.675	0	0	0
2022/07/01	R035	02/02/2023	9.89	Call	Bond Future	127.1800	0.1272	154.4200	0.1544	21.418	0	0	400
2022/07/01	R035	02/02/2023	9.89	Put	Bond Future	11,336.5100	11.3365	10,832.6700	10.8327	(4.444)	0	0	0
2022/07/01	R035	02/02/2023			Bond Future	11.7452	85.6438	11.6493	86.1749	(0.816)	0.0000	0.0000	0
2022/07/01	R035	02/02/2023	11.94	Put	Bond Future	2,378.4200	2.3784	2,153.9100	2.1539	(9.439)	0	0	0
2022/07/01	R035	02/02/2023	11.98	Call	Bond Future	3,574.2400	3.5742	3,886.8700	3.8869	8.747	0	0	0
2022/07/01	R035	02/02/2023	11.98	Put	Bond Future	2,294.1100	2.2941	2,075.6600	2.0757	(9.522)	0	0	400
2022/07/01	R035	02/02/2023	13.22	Call	Bond Future	8,315.3100	8.3153	8,761.3700	8.7614	5.364	0	0	0
2022/07/01	R035	02/02/2023	11.05	Call	Bond Future	1,144.0000	1.1440	1,300.0000	1.3000	13.636	0	0	1,000
2022/07/01	R035	02/02/2023	11.05	Put	Bond Future	5,108.1800	5.1082	4,733.1000	4.7331	(7.343)	0	0	0
2022/07/01	R035	02/02/2023	11.06	Call	Bond Future	1,162.1600	1.1622	1,319.8600	1.3199	13.570	0	0	0
2022/07/01	R035	02/02/2023	11.06	Put	Bond Future	5,067.3900	5.0674	4,694.0100	4.6940	(7.368)	0	0	582
2022/07/01	R035	02/02/2023	10.86	Call	Bond Future	840.7700	0.8408	966.1300	0.9661	14.910	0	0	0
2022/07/01	R035	02/02/2023	10.86	Put	Bond Future	5,935.9100	5.9359	5,530.1900	5.5302	(6.835)	0	0	0
2022/07/01	R035	02/02/2023	10.87	Call	Bond Future	855.0800	0.8551	981.9800	0.9820	14.841	0	0	0
2022/07/01	R035	02/02/2023	10.87	Put	Bond Future	5,890.1700	5.8902	5,485.9900	5.4860	(6.862)	0	0	0
2022/07/01	R035	02/02/2023	10.30	Call	Bond Future	295.8700	0.2959	351.5900	0.3516	18.833	0	0	1,000
2022/07/01	R035	02/02/2023	10.64	Call	Bond Future	565.7900	0.5658	659.2300	0.6592	16.515	0	0	400
2022/07/01	R035	02/02/2023	9.85	Put	Bond Future	11,590.6500	11.5907	11,084.8000	11.0848	(4.364)	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
2022/07/01	R035	04/05/2023	11.22	Put	Bond Future	5,357.9600	5.3580	4,998.3900	4.9984	(6.711)	0	0	0
2022/07/01	R035	04/05/2023	12.46	Call	Bond Future	5,053.9200	5.0539	5,409.0600	5.4091	7.027	0	0	0
2022/07/01	R035	04/05/2023	12.46	Put	Bond Future	2,108.1100	2.1081	1,923.0400	1.9230	(8.779)	0	0	400
2022/07/01	R035	04/05/2023	13.18	Call	Bond Future	7,715.7300	7.7157	8,139.5900	8.1396	5.493	0	0	0
2022/07/01	R035	04/05/2023	13.18	Put	Bond Future	1,208.7900	1.2088	1,092.4400	1.0924	(9.625)	0	0	500
2022/07/01	R035	04/05/2023	11.17	Call	Bond Future	1,481.3000	1.4813	1,654.5700	1.6546	11.697	0	0	500
2022/07/01	R035	04/05/2023	11.20	Call	Bond Future	1,536.4100	1.5364	1,714.1000	1.7141	11.565	0	0	0
2022/07/01	R035	04/05/2023	11.21	Call	Bond Future	1,555.2400	1.5552	1,734.4100	1.7344	11.520	0	0	0
2022/07/01	R035	04/05/2023	10.60	Call	Bond Future	686.1100	0.6861	784.4400	0.7844	14.332	0	0	400
2022/07/01	R035	04/05/2023	10.60	Put	Bond Future	8,146.0400	8.1460	7,704.1600	7.7042	(5.424)	0	0	0
2022/07/01	R035	04/05/2023			Bond Future	11.8992	82.7332	11.7995	83.2734	(0.838)	0.0000	0.0000	0
2022/07/01	R035	04/05/2023	11.22	Call	Bond Future	1,573.9400	1.5739	1,754.5800	1.7546	11.477	0	0	0
2022/07/01	R035	04/05/2023	11.17	Put	Bond Future	5,553.7100	5.5537	5,186.7700	5.1868	(6.607)	0	0	0
2022/07/01	R035	04/05/2023	11.20	Put	Bond Future	5,435.6200	5.4356	5,073.1000	5.0731	(6.669)	0	0	0
2022/07/01	R035	04/05/2023	11.21	Put	Bond Future	5,396.8300	5.3968	5,035.7900	5.0358	(6.690)	0	0	0
2022/07/01	R035	04/05/2023	9.85	Call	Bond Future	217.6900	0.2177	255.6900	0.2557	17.456	0	0	400
2022/07/01	R035	04/05/2023	9.85	Put	Bond Future	12,429.0400	12.4290	11,926.8300	11.9268	(4.041)	0	0	0
2022/07/01	R035	04/05/2023	10.42	Call	Bond Future	532.7100	0.5327	612.9300	0.6129	15.059	0	0	500
2022/07/01	R035	04/05/2023	10.42	Put	Bond Future	9,101.6500	9.1016	8,641.6600	8.6417	(5.054)	0	0	0
2022/07/01	R186	04/08/2022	7.96	Call	Bond Future	0.6700	0.0007	1.4500	0.0014	116.418	0	0	3,600
2022/07/01	R186	04/08/2022	8.15	Call	Bond Future	6.6600	0.0067	12.3300	0.0123	85.135	0	0	0
2022/07/01	R186	04/08/2022	8.15	Put	Bond Future	3,051.5800	3.0516	2,707.5200	2.7075	(11.275)	0	0	0
2022/07/01	R186	04/08/2022	9.78	Call	Bond Future	2,995.9900	2.9960	3,323.0700	3.3231	10.917	0	0	0
2022/07/01	R186	04/08/2022	9.78	Put	Bond Future	59.4900	0.0595	36.8400	0.0368	(38.074)	0	0	3,600
2022/07/01	R186	04/08/2022			Bond Future	8.9653	106.8546	8.8702	107.2044	(1.061)	0.0000	0.0000	86,455
2022/07/01	R186	04/08/2022	6.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/07/01	R186	04/08/2022	6.96	Put	Bond Future	7,689.0000	7.6890	7,339.2700	7.3393	(4.548)	0	0	0
2022/07/01	R186	04/08/2022	7.96	Put	Bond Future	3,770.9100	3.7709	3,421.9600	3.4220	(9.254)	0	0	0
2022/07/01	R186	04/08/2022	8.13	Call	Bond Future	5.4100	0.0054	10.1600	0.0102	87.800	0	0	0
2022/07/01	R186	04/08/2022	8.13	Put	Bond Future	3,126.4000	3.1264	2,781.4200	2.7814	(11.034)	0	0	0
2022/07/01	R186	04/08/2022	8.14	Call	Bond Future	6.0000	0.0060	11.1900	0.0112	86.500	0	0	0
2022/07/01	R186	04/08/2022	8.14	Put	Bond Future	3,088.9500	3.0889	2,744.4100	2.7444	(11.154)	0	0	0
2022/07/01	R186	03/11/2022	8.91	Put	Bond Future	1,707.0400	1.7070	1,492.6200	1.4926	(12.561)	0	0	4,310
2022/07/01	R186	03/11/2022	8.53	Call	Bond Future	374.5000	0.3745	457.0000	0.4570	22.029	0	0	0
2022/07/01	R186	03/11/2022	8.53	Put	Bond Future	2,636.5500	2.6365	2,365.4100	2.3654	(10.284)	0	0	0
2022/07/01	R186	03/11/2022	8.54	Call	Bond Future	382.4800	0.3825	466.3000	0.4663	21.915	0	0	0
2022/07/01	R186	03/11/2022	8.54	Put	Bond Future	2,608.9800	2.6090	2,339.1600	2.3392	(10.342)	0	0	0
2022/07/01	R186	03/11/2022			Bond Future	9.1748	108.4558	9.0728	108.8095	(1.111)	0.0000	0.0000	12,945
2022/07/01	R186	03/11/2022	8.55	Call	Bond Future	390.7800	0.3908	475.9400	0.4759	21.792	0	0	0
2022/07/01	R186	03/11/2022	8.55	Put	Bond Future	2,581.7500	2.5818	2,313.2700	2.3133	(10.399)	0	0	0
2022/07/01	R186	03/11/2022	8.91	Call	Bond Future	785.4400	0.7854	924.6600	0.9247	17.725	0	0	0
2022/07/01	R186	03/11/2022	8.23	Call	Bond Future	196.2400	0.1962	245.6500	0.2457	25.178	0	0	4,310
2022/07/01	R186	03/11/2022	8.23	Put	Bond Future	3,531.6100	3.5316	3,227.3800	3.2274	(8.614)	0	0	0
2022/07/01	R186	02/02/2023	8.33	Call	Bond Future	367.1100	0.3671	436.1400	0.4361	18.804	0	0	0
2022/07/01	R186	02/02/2023	8.33	Put	Bond Future	3,760.8600	3.7609	3,471.3000	3.4713	(7.699)	0	0	0
2022/07/01	R186	02/02/2023	8.32	Call	Bond Future	360.7200	0.3607	428.8300	0.4288	18.882	0	0	0
2022/07/01	R186	02/02/2023	8.32	Put	Bond Future	3,788.4100	3.7884	3,497.9300	3.4979	(7.668)	0	0	0

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2022/07/01	R186	02/02/2023			Bond Future	9.3504	105.0223	9.2406	105.3809	(1.174)	0.0000	0.0000	0
2022/07/01	R186	02/02/2023	8.34	Call	Bond Future	373.3700	0.3734	443.2900	0.4433	18.727	0	0	0
2022/07/01	R186	02/02/2023	8.34	Put	Bond Future	3,733.1900	3.7332	3,444.5200	3.4445	(7.733)	0	0	0
2022/07/01	R186	04/05/2023	8.83	Put	Bond Future	3,003.3900	3.0034	2,760.0800	2.7601	(8.101)	0	0	0
2022/07/01	R186	04/05/2023	8.84	Call	Bond Future	917.5400	0.9175	1,039.6900	1.0397	13.313	0	0	0
2022/07/01	R186	04/05/2023			Bond Future	9.5068	106.9694	9.3879	107.3338	(1.250)	0.0000	0.0000	0
2022/07/01	R186	04/05/2023	8.83	Call	Bond Future	906.0100	0.9060	1,027.1600	1.0272	13.372	0	0	0
2022/07/01	R186	04/05/2023	8.84	Put	Bond Future	2,983.5500	2.9836	2,741.2400	2.7412	(8.122)	0	0	0
2022/07/01	R186	04/05/2023	8.82	Call	Bond Future	894.9100	0.8949	1,015.0700	1.0151	13.427	0	0	0
2022/07/01	R186	04/05/2023	8.82	Put	Bond Future	3,023.6800	3.0237	2,779.3800	2.7794	(8.080)	0	0	0
2022/07/01	R197	04/08/2022			Bond Future	330.4199	330.4199	330.4415	330.4415	0.007	0.0000	0.0000	809
2022/07/01	R197	03/11/2022			Bond Future	335.4517	335.4517	335.4695	335.4695	0.005	0.0000	0.0000	6
2022/07/01	R197	02/02/2023			Bond Future	332.5375	332.5375	332.5517	332.5517	0.004	0.0000	0.0000	0
2022/07/01	R197	04/05/2023			Bond Future	338.7679	338.7679	338.7799	338.7799	0.004	0.0000	0.0000	0
2022/07/01	R202	04/08/2022			Bond Future	249.2198	249.2198	248.3356	248.3356	(0.355)	0.0000	0.0000	6,793
2022/07/01	R202	03/11/2022			Bond Future	253.0151	253.0151	252.1142	252.1142	(0.356)	0.0000	0.0000	0
2022/07/01	R202	02/02/2023			Bond Future	252.7688	252.7688	251.8495	251.8495	(0.364)	0.0000	0.0000	0
2022/07/01	R202	04/05/2023			Bond Future	257.5025	257.5025	256.5641	256.5641	(0.364)	0.0000	0.0000	0
2022/07/01	R209	04/08/2022	10.57	Put	Bond Future	4,501.5500	4.5015	4,044.6000	4.0446	(10.151)	0	0	0
2022/07/01	R209	04/08/2022	10.58	Call	Bond Future	27.9900	0.0280	43.5800	0.0436	55.698	0	0	0
2022/07/01	R209	04/08/2022	10.58	Put	Bond Future	4,448.1300	4.4481	3,992.0200	3.9920	(10.254)	0	0	0
2022/07/01	R209	04/08/2022			Bond Future	11.4194	66.9216	11.3260	67.3934	(0.818)	0.0000	0.0000	23,295
2022/07/01	R209	04/08/2022	10.57	Call	Bond Future	26.2200	0.0262	40.9700	0.0410	56.255	0	0	0
2022/07/01	R209	04/08/2022	10.59	Call	Bond Future	29.8400	0.0298	46.3000	0.0463	55.161	0	0	0
2022/07/01	R209	04/08/2022	10.59	Put	Bond Future	4,394.8600	4.3949	3,939.6200	3.9396	(10.358)	0	0	0
2022/07/01	R209	03/11/2022	12.00	Call	Bond Future	3,112.7200	3.1127	3,434.2100	3.4342	10.328	0	0	0
2022/07/01	R209	03/11/2022	12.00	Put	Bond Future	1,131.8600	1.1319	975.4700	0.9755	(13.817)	0	0	3,500
2022/07/01	R209	03/11/2022	11.03	Call	Bond Future	721.9800	0.7220	856.3500	0.8564	18.611	0	0	0
2022/07/01	R209	03/11/2022	11.03	Put	Bond Future	3,550.2000	3.5502	3,206.6900	3.2067	(9.676)	0	0	0
2022/07/01	R209	03/11/2022	10.50	Put	Bond Future	5,874.1400	5.8741	5,446.2800	5.4463	(7.284)	0	0	0
2022/07/01	R209	03/11/2022	9.25	Call	Bond Future	2.7200	0.0027	3.8500	0.0039	41.544	0	0	6,000
2022/07/01	R209	03/11/2022	9.25	Put	Bond Future	13,109.4300	13.1094	12,632.6800	12.6327	(3.637)	0	0	0
2022/07/01	R209	03/11/2022	9.50	Call	Bond Future	7.6200	0.0076	10.5400	0.0105	38.320	0	0	0
2022/07/01	R209	03/11/2022	9.50	Put	Bond Future	11,544.8200	11.5448	11,069.8600	11.0699	(4.114)	0	0	0
2022/07/01	R209	03/11/2022			Bond Future	11.5880	64.7798	11.4913	65.2577	(0.834)	0.0000	0.0000	4,520
2022/07/01	R209	03/11/2022	11.02	Call	Bond Future	706.9200	0.7069	839.3500	0.8394	18.733	0	0	0
2022/07/01	R209	03/11/2022	11.02	Put	Bond Future	3,587.4200	3.5874	3,241.9700	3.2420	(9.629)	0	0	0
2022/07/01	R209	03/11/2022	11.50	Call	Bond Future	1,662.6800	1.6627	1,893.1000	1.8931	13.858	0	0	0
2022/07/01	R209	03/11/2022	11.50	Put	Bond Future	2,097.3100	2.0973	1,849.8500	1.8499	(11.799)	0	0	0
2022/07/01	R209	03/11/2022	10.50	Call	Bond Future	194.5700	0.1946	244.5900	0.2446	25.708	0	0	0
2022/07/01	R209	03/11/2022	11.00	Call	Bond Future	677.4200	0.6774	805.9600	0.8060	18.975	0	0	0
2022/07/01	R209	03/11/2022	11.00	Put	Bond Future	3,662.6400	3.6626	3,313.3000	3.3133	(9.538)	0	0	7,000
2022/07/01	R209	03/11/2022	11.01	Call	Bond Future	692.0700	0.6921	822.5500	0.8225	18.854	0	0	0
2022/07/01	R209	03/11/2022	11.01	Put	Bond Future	3,624.9000	3.6249	3,277.5000	3.2775	(9.584)	0	0	0
2022/07/01	R209	03/11/2022	10.00	Call	Bond Future	45.7400	0.0457	60.2700	0.0603	31.767	0	0	3,500

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2022/07/01	R209	03/11/2022	10.00	Put	Bond Future	8,572.6700	8.5727	8,109.3200	8.1093	(5.405)	0	0	6,000
2022/07/01	R209	02/02/2023	10.80	Put	Bond Future	5,432.4400	5.4324	5,054.8300	5.0548	(6.951)	0	0	0
2022/07/01	R209	02/02/2023	10.78	Call	Bond Future	644.2900	0.6443	749.3600	0.7494	16.308	0	0	0
2022/07/01	R209	02/02/2023	10.79	Call	Bond Future	655.7500	0.6558	762.1900	0.7622	16.232	0	0	0
2022/07/01	R209	02/02/2023			Bond Future	11.7395	65.8938	11.6393	66.3792	(0.853)	0.0000	0.0000	0
2022/07/01	R209	02/02/2023	10.80	Call	Bond Future	667.3300	0.6673	775.1500	0.7752	16.157	0	0	0
2022/07/01	R209	02/02/2023	10.78	Put	Bond Future	5,516.1900	5.5162	5,135.8300	5.1358	(6.895)	0	0	0
2022/07/01	R209	02/02/2023	10.79	Put	Bond Future	5,474.2200	5.4742	5,095.2300	5.0952	(6.923)	0	0	0
2022/07/01	R209	04/05/2023	11.09	Call	Bond Future	1,200.8600	1.2009	1,352.2800	1.3523	12.609	0	0	0
2022/07/01	R209	04/05/2023	11.09	Put	Bond Future	5,097.1600	5.0972	4,754.7600	4.7548	(6.717)	0	0	0
2022/07/01	R209	04/05/2023	11.10	Call	Bond Future	1,216.0600	1.2161	1,368.8100	1.3688	12.561	0	0	0
2022/07/01	R209	04/05/2023	11.10	Put	Bond Future	5,060.9300	5.0609	4,719.8600	4.7199	(6.739)	0	0	0
2022/07/01	R209	04/05/2023			Bond Future	11.8794	63.9652	11.7757	64.4590	(0.874)	0.0000	0.0000	0
2022/07/01	R209	04/05/2023	11.11	Call	Bond Future	1,231.5800	1.2316	1,385.6800	1.3857	12.512	0	0	0
2022/07/01	R209	04/05/2023	11.11	Put	Bond Future	5,025.0900	5.0251	4,685.3700	4.6854	(6.760)	0	0	0
2022/07/01	R210	04/08/2022			Bond Future	224.6467	224.6467	223.6135	223.6135	(0.460)	0.0000	0.0000	1,068
2022/07/01	R210	03/11/2022			Bond Future	225.0937	225.0937	224.0419	224.0419	(0.467)	0.0000	0.0000	0
2022/07/01	R210	02/02/2023			Bond Future	229.0111	229.0111	227.9387	227.9387	(0.468)	0.0000	0.0000	0
2022/07/01	R210	04/05/2023			Bond Future	230.2354	230.2354	229.1391	229.1391	(0.476)	0.0000	0.0000	0
2022/07/01	R213	04/08/2022	9.88	Call	Bond Future	0.0600	0.0001	0.2900	0.0003	383.333	0	0	0
2022/07/01	R213	04/08/2022	9.89	Call	Bond Future	0.0800	0.0001	0.3700	0.0004	362.500	0	0	0
2022/07/01	R213	04/08/2022	9.90	Put	Bond Future	5,100.5600	5.1006	4,468.4500	4.4685	(12.393)	0	0	0
2022/07/01	R213	04/08/2022			Bond Future	10.9486	81.5120	10.8139	82.1445	(1.231)	0.0000	0.0000	30,133
2022/07/01	R213	04/08/2022	9.88	Put	Bond Future	5,201.8700	5.2019	4,569.6300	4.5696	(12.154)	0	0	0
2022/07/01	R213	04/08/2022	9.89	Put	Bond Future	5,151.1900	5.1512	4,519.0100	4.5190	(12.273)	0	0	0
2022/07/01	R213	04/08/2022	9.90	Call	Bond Future	0.1000	0.0001	0.4600	0.0005	360.000	0	0	0
2022/07/01	R213	03/11/2022	10.38	Call	Bond Future	432.4400	0.4324	568.9000	0.5689	31.556	0	0	0
2022/07/01	R213	03/11/2022	10.38	Put	Bond Future	4,034.0400	4.0340	3,529.5700	3.5296	(12.505)	0	0	0
2022/07/01	R213	03/11/2022	10.39	Call	Bond Future	442.0000	0.4420	580.6800	0.5807	31.376	0	0	0
2022/07/01	R213	03/11/2022	10.39	Put	Bond Future	3,995.5600	3.9956	3,493.3100	3.4933	(12.570)	0	0	0
2022/07/01	R213	03/11/2022	10.37	Call	Bond Future	423.0200	0.4230	557.2800	0.5573	31.738	0	0	0
2022/07/01	R213	03/11/2022	10.37	Put	Bond Future	4,072.7000	4.0727	3,566.0300	3.5660	(12.441)	0	0	200
2022/07/01	R213	03/11/2022	9.19	Call	Bond Future	20.4600	0.0205	30.9200	0.0309	51.124	0	0	476
2022/07/01	R213	03/11/2022	9.19	Put	Bond Future	9,606.3300	9.6063	8,975.8600	8.9759	(6.563)	0	0	0
2022/07/01	R213	03/11/2022			Bond Future	11.1513	79.1945	11.0108	79.8354	(1.261)	0.0000	0.0000	0
2022/07/01	R213	03/11/2022	10.40	Call	Bond Future	451.7100	0.4517	592.6400	0.5926	31.199	0	0	0
2022/07/01	R213	03/11/2022	10.40	Put	Bond Future	3,957.2600	3.9573	3,457.2600	3.4573	(12.635)	0	0	0
2022/07/01	R213	03/11/2022	9.98	Call	Bond Future	162.3100	0.1623	226.3200	0.2263	39.437	0	0	0
2022/07/01	R213	03/11/2022	9.98	Put	Bond Future	5,715.6000	5.7156	5,138.6800	5.1387	(10.094)	0	0	200
2022/07/01	R213	03/11/2022	10.19	Call	Bond Future	278.2400	0.2782	376.0600	0.3761	35.157	0	0	0
2022/07/01	R213	03/11/2022	10.19	Put	Bond Future	4,799.5500	4.7995	4,256.4400	4.2564	(11.316)	0	0	476
2022/07/01	R213	03/11/2022	9.13	Call	Bond Future	17.1700	0.0172	26.1000	0.0261	52.009	0	0	200
2022/07/01	R213	03/11/2022	9.13	Put	Bond Future	9,919.3100	9.9193	9,287.3100	9.2873	(6.371)	0	0	0
2022/07/01	R213	03/11/2022	9.84	Call	Bond Future	116.2800	0.1163	164.5400	0.1645	41.503	0	0	0
2022/07/01	R213	03/11/2022	9.84	Put	Bond Future	6,366.7200	6.3667	5,774.0500	5.7740	(9.309)	0	0	476
2022/07/01	R213	02/02/2023	10.43	Put	Bond Future	4,782.5100	4.7825	4,286.5800	4.2866	(10.370)	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
2022/07/01	R213	02/02/2023	12.20	Call	Bond Future	4,661.3900	4.6614	5,152.1100	5.1521	10.527	0	0	0
2022/07/01	R213	02/02/2023	12.20	Put	Bond Future	980.6600	0.9807	820.2900	0.8203	(16.353)	0	0	912
2022/07/01	R213	02/02/2023	10.22	Put	Bond Future	5,587.0500	5.5871	5,055.0700	5.0551	(9.522)	0	0	0
2022/07/01	R213	02/02/2023	10.23	Call	Bond Future	458.7800	0.4588	579.3600	0.5794	26.283	0	0	0
2022/07/01	R213	02/02/2023	10.35	Call	Bond Future	563.3800	0.5634	704.0700	0.7041	24.972	0	0	0
2022/07/01	R213	02/02/2023	10.35	Put	Bond Future	5,079.7000	5.0797	4,569.3000	4.5693	(10.048)	0	0	476
2022/07/01	R213	02/02/2023	10.01	Call	Bond Future	324.3100	0.3243	415.2700	0.4153	28.047	0	0	0
2022/07/01	R213	02/02/2023			Bond Future	11.3383	80.5550	11.1913	81.2061	(1.296)	0.0000	0.0000	0
2022/07/01	R213	02/02/2023	10.43	Call	Bond Future	644.0700	0.6441	799.2300	0.7992	24.091	0	0	912
2022/07/01	R213	02/02/2023	10.22	Call	Bond Future	451.9300	0.4519	571.0400	0.5710	26.356	0	0	0
2022/07/01	R213	02/02/2023	10.23	Put	Bond Future	5,546.0900	5.5461	5,015.5800	5.0156	(9.565)	0	0	0
2022/07/01	R213	02/02/2023	9.16	Call	Bond Future	68.8400	0.0688	93.0600	0.0931	35.183	0	0	476
2022/07/01	R213	02/02/2023	9.16	Put	Bond Future	10,477.3100	10.4773	9,850.4400	9.8504	(5.983)	0	0	0
2022/07/01	R213	02/02/2023	10.01	Put	Bond Future	6,471.6200	6.4716	5,911.4900	5.9115	(8.655)	0	0	476
2022/07/01	R213	02/02/2023	10.21	Call	Bond Future	445.0000	0.4450	562.6500	0.5627	26.438	0	0	0
2022/07/01	R213	02/02/2023	10.21	Put	Bond Future	5,627.9700	5.6280	5,094.5300	5.0945	(9.478)	0	0	0
2022/07/01	R213	04/05/2023	10.75	Call	Bond Future	1,167.7700	1.1678	1,382.5400	1.3825	18.391	0	0	0
2022/07/01	R213	04/05/2023	10.75	Put	Bond Future	4,492.7800	4.4928	4,045.0300	4.0450	(9.966)	0	0	0
2022/07/01	R213	04/05/2023			Bond Future	11.5044	78.4995	11.3509	79.1620	(1.335)	0.0000	0.0000	0
2022/07/01	R213	04/05/2023	10.74	Call	Bond Future	1,153.7200	1.1537	1,366.7200	1.3667	18.462	0	0	0
2022/07/01	R213	04/05/2023	10.74	Put	Bond Future	4,524.0200	4.5240	4,074.5000	4.0745	(9.936)	0	0	0
2022/07/01	R213	04/05/2023	10.73	Call	Bond Future	1,140.0300	1.1400	1,351.2900	1.3513	18.531	0	0	0
2022/07/01	R213	04/05/2023	10.73	Put	Bond Future	4,555.6400	4.5556	4,104.3800	4.1044	(9.906)	0	0	0
2022/07/01	R214	04/08/2022	10.98	Put	Bond Future	3,772.4400	3.7724	3,253.7500	3.2538	(13.749)	0	0	0
2022/07/01	R214	04/08/2022	10.99	Call	Bond Future	79.3200	0.0793	124.6900	0.1247	57.199	0	0	0
2022/07/01	R214	04/08/2022			Bond Future	11.6666	63.9847	11.5581	64.5468	(0.930)	0.0000	0.0000	68,509
2022/07/01	R214	04/08/2022	10.97	Call	Bond Future	71.1300	0.0711	112.6500	0.1127	58.372	0	0	0
2022/07/01	R214	04/08/2022	10.97	Put	Bond Future	3,824.8300	3.8248	3,304.2400	3.3042	(13.611)	0	0	0
2022/07/01	R214	04/08/2022	10.98	Call	Bond Future	75.1500	0.0751	118.5700	0.1186	57.778	0	0	0
2022/07/01	R214	04/08/2022	10.99	Put	Bond Future	3,720.2600	3.7203	3,203.5200	3.2035	(13.890)	0	0	0
2022/07/01	R214	03/11/2022	11.34	Call	Bond Future	875.1700	0.8752	1,056.1400	1.0561	20.678	0	0	0
2022/07/01	R214	03/11/2022	11.36	Put	Bond Future	3,346.9700	3.3470	2,963.0700	2.9631	(11.470)	0	0	0
2022/07/01	R214	03/11/2022			Bond Future	11.8296	61.6573	11.7172	62.2270	(0.950)	0.0000	0.0000	80
2022/07/01	R214	03/11/2022	11.34	Put	Bond Future	3,419.3000	3.4193	3,030.5900	3.0306	(11.368)	0	0	0
2022/07/01	R214	03/11/2022	11.35	Call	Bond Future	892.5700	0.8926	1,075.9400	1.0759	20.544	0	0	0
2022/07/01	R214	03/11/2022	11.35	Put	Bond Future	3,383.0700	3.3831	2,996.7600	2.9968	(11.419)	0	0	0
2022/07/01	R214	03/11/2022	11.36	Call	Bond Future	1,100.0400	0.9100	1,095.8200	1.0958	20.414	0	0	0
2022/07/01	R214	02/02/2023	11.07	Call	Bond Future	709.4000	0.7094	844.0300	0.8440	18.978	0	0	0
2022/07/01	R214	02/02/2023	11.07	Put	Bond Future	5,472.7400	5.4727	5,028.5300	5.0285	(8.117)	0	0	0
2022/07/01	R214	02/02/2023	11.08	Call	Bond Future	721.9300	0.7219	858.2800	0.8583	18.887	0	0	0
2022/07/01	R214	02/02/2023	11.08	Put	Bond Future	5,429.7500	5.4298	4,987.2600	4.9873	(8.149)	0	0	0
2022/07/01	R214	02/02/2023			Bond Future	11.9798	62.7168	11.8633	63.2957	(0.973)	0.0000	0.0000	0
2022/07/01	R214	02/02/2023	11.09	Call	Bond Future	734.6100	0.7346	872.6900	0.8727	18.796	0	0	0
2022/07/01	R214	02/02/2023	11.09	Put	Bond Future	5,386.9700	5.3870	4,946.2100	4.9462	(8.182)	0	0	0
2022/07/01	R214	04/05/2023	11.36	Call	Bond Future	1,326.5700	1.3266	1,517.2100	1.5172	14.371	0	0	0
2022/07/01	R214	04/05/2023	11.36	Put	Bond Future	5,154.5300	5.1545	4,756.1000	4.7561	(7.730)	0	0	0
2022/07/01	R214	04/05/2023	11.37	Call	Bond Future	1,342.9600	1.3430	1,535.2200	1.5352	14.316	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
2022/07/01	R214	04/05/2023	11.37	Put	Bond Future	5,117.5300	5.1175	4,720.7200	4.7207	(7.754)	0	0	0
2022/07/01	R214	04/05/2023			Bond Future	12.1122	60.5849	11.9916	61.1740	(0.996)	0.0000	0.0000	0
2022/07/01	R214	04/05/2023	11.38	Call	Bond Future	1,359.4700	1.3595	1,553.3500	1.5534	14.261	0	0	0
2022/07/01	R214	04/05/2023	11.38	Put	Bond Future	5,080.7200	5.0807	4,685.5300	4.6855	(7.778)	0	0	0
2022/07/01	R248	04/08/2022	10.20	Call	Bond Future	0.3000	0.0003	0.6000	0.0006	100.000	0	0	1,700
2022/07/01	R248	04/08/2022	10.99	Call	Bond Future	120.2500	0.1203	183.1600	0.1832	52.316	0	0	0
2022/07/01	R248	04/08/2022	10.99	Put	Bond Future	4,392.0100	4.3920	3,781.4900	3.7815	(13.901)	0	0	0
2022/07/01	R248	04/08/2022	10.40	Put	Bond Future	8,656.2000	8.6562	7,984.4000	7.9844	(7.761)	0	0	0
2022/07/01	R248	04/08/2022	10.98	Call	Bond Future	114.0700	0.1141	174.3400	0.1743	52.836	0	0	0
2022/07/01	R248	04/08/2022	10.98	Put	Bond Future	4,456.8400	4.4568	3,843.6800	3.8437	(13.758)	0	0	0
2022/07/01	R248	04/08/2022			Bond Future	11.6213	80.5335	11.5177	81.2069	(0.891)	0.0000	0.0000	201,058
2022/07/01	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/07/01	R248	04/08/2022	9.70	Put	Bond Future	14,408.0200	14.4080	13,734.5900	13.7346	(4.674)	0	0	0
2022/07/01	R248	04/08/2022	10.20	Put	Bond Future	10,234.0400	10.2340	9,560.9100	9.5609	(6.577)	0	0	0
2022/07/01	R248	04/08/2022	10.30	Call	Bond Future	0.7600	0.0008	1.4900	0.0015	96.053	0	0	1,200
2022/07/01	R248	04/08/2022	10.30	Put	Bond Future	9,438.6200	9.4386	8,765.9200	8.7659	(7.127)	0	0	0
2022/07/01	R248	04/08/2022	11.00	Call	Bond Future	126.6900	0.1267	192.3100	0.1923	51.796	0	0	1,200
2022/07/01	R248	04/08/2022	11.00	Put	Bond Future	4,327.5400	4.3275	3,719.7300	3.7197	(14.045)	0	0	50
2022/07/01	R248	04/08/2022	10.40	Call	Bond Future	1.8100	0.0018	3.4400	0.0034	90.055	0	0	0
2022/07/01	R248	04/08/2022	10.90	Call	Bond Future	73.1500	0.0732	115.0200	0.1150	57.239	0	0	1,700
2022/07/01	R248	04/08/2022	10.90	Put	Bond Future	4,987.9500	4.9880	4,356.3900	4.3564	(12.662)	0	0	0
2022/07/01	R248	03/11/2022	11.31	Put	Bond Future	4,195.3400	4.1953	3,731.8400	3.7318	(11.048)	0	0	0
2022/07/01	R248	03/11/2022	11.32	Call	Bond Future	1,131.2800	1.1313	1,353.1900	1.3532	19.616	0	0	0
2022/07/01	R248	03/11/2022	11.30	Put	Bond Future	4,241.1600	4.2412	3,774.7400	3.7747	(10.997)	0	0	0
2022/07/01	R248	03/11/2022			Bond Future	11.7832	77.3165	11.6756	77.9990	(0.913)	0.0000	0.0000	0
2022/07/01	R248	03/11/2022	11.31	Call	Bond Future	1,109.2400	1.1092	1,328.2300	1.3282	19.742	0	0	0
2022/07/01	R248	03/11/2022	11.32	Put	Bond Future	4,149.8800	4.1499	3,689.3000	3.6893	(11.099)	0	0	0
2022/07/01	R248	03/11/2022	11.30	Call	Bond Future	1,087.4600	1.0875	1,303.5300	1.3035	19.869	0	0	0
2022/07/01	R248	02/02/2023	11.08	Call	Bond Future	1,001.2100	1.0012	1,174.8100	1.1748	17.339	0	0	0
2022/07/01	R248	02/02/2023	11.08	Put	Bond Future	6,592.3400	6.5923	6,072.5600	6.0726	(7.885)	0	0	0
2022/07/01	R248	02/02/2023			Bond Future	11.9324	78.6453	11.8207	79.3387	(0.936)	0.0000	0.0000	0
2022/07/01	R248	02/02/2023	11.07	Call	Bond Future	984.3700	0.9844	1,155.8600	1.1559	17.421	0	0	0
2022/07/01	R248	02/02/2023	11.07	Put	Bond Future	6,645.4000	6.6454	6,123.5100	6.1235	(7.853)	0	0	0
2022/07/01	R248	02/02/2023	11.06	Call	Bond Future	967.7100	0.9677	1,137.1000	1.1371	17.504	0	0	0
2022/07/01	R248	02/02/2023	11.06	Put	Bond Future	6,698.7600	6.6988	6,174.7700	6.1748	(7.822)	0	0	0
2022/07/01	R248	04/05/2023	11.35	Call	Bond Future	1,714.7500	1.7147	1,948.7500	1.9488	13.646	0	0	0
2022/07/01	R248	04/05/2023	11.35	Put	Bond Future	6,255.4200	6.2554	5,783.8200	5.7838	(7.539)	0	0	0
2022/07/01	R248	04/05/2023			Bond Future	12.0636	75.6686	11.9477	76.3742	(0.961)	0.0000	0.0000	0
2022/07/01	R248	04/05/2023	11.34	Call	Bond Future	1,693.7600	1.6938	1,925.7900	1.9258	13.699	0	0	0
2022/07/01	R248	04/05/2023	11.34	Put	Bond Future	6,301.5200	6.3015	5,827.9500	5.8279	(7.515)	0	0	0
2022/07/01	R248	04/05/2023	11.33	Call	Bond Future	1,672.9200	1.6729	1,902.9900	1.9030	13.753	0	0	0
2022/07/01	R248	04/05/2023	11.33	Put	Bond Future	6,347.8600	6.3479	5,872.3300	5.8723	(7.491)	0	0	0

Total

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