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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2022 TO 03/06/2022

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
2022/06/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	2025	04/08/2022		Bond Future	162.5964	162.5964	162.7194	162.7194	0.076	0.0000	0.0000	7,305
2022/06/03	2025	03/11/2022		Bond Future	164.9379	164.9379	165.0616	165.0616	0.075	0.0000	0.0000	0
2022/06/03	2025	02/02/2023		Bond Future	166.0012	166.0012	166.1256	166.1256	0.075	0.0000	0.0000	0
2022/06/03	2025	04/05/2023		Bond Future	169.0073	169.0073	169.1328	169.1328	0.074	0.0000	0.0000	0
2022/06/03	2029	04/08/2022		Bond Future	121.9215	121.9215	122.5694	122.5694	0.531	0.0000	0.0000	3,894
2022/06/03	2029	03/11/2022		Bond Future	122.4334	122.4334	123.0887	123.0887	0.535	0.0000	0.0000	0
2022/06/03	2029	02/02/2023		Bond Future	124.4716	124.4716	125.1368	125.1368	0.534	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
2022/06/03	2029	04/05/2023			Bond Future	125.4423	125.4423	126.1183	126.1183	0.539	0.0000	0.0000	0
2022/06/03	2030	04/08/2022	9.56	Call	Bond Future	449.2200	0.4492	470.4200	0.4704	4.719	0	0	0
2022/06/03	2030	04/08/2022	9.56	Put	Bond Future	2,504.6200	2.5046	2,414.2200	2.4142	(3.609)	0	0	0
2022/06/03	2030	04/08/2022	10.95	Call	Bond Future	4,694.1500	4.6942	4,791.5400	4.7915	2.075	0	0	0
2022/06/03	2030	04/08/2022	10.95	Put	Bond Future	151.2600	0.1513	137.0500	0.1371	(9.394)	0	0	800
2022/06/03	2030	04/08/2022			Bond Future	9.9790	89.9599	9.9559	90.0715	(0.231)	0.0000	0.0000	97,974
2022/06/03	2030	04/08/2022	8.30	Call	Bond Future	1.6600	0.0017	1.7500	0.0018	5.422	0	0	800
2022/06/03	2030	04/08/2022	8.30	Put	Bond Future	8,608.9200	8.6089	8,497.4100	8.4974	(1.295)	0	0	0
2022/06/03	2030	04/08/2022	9.05	Call	Bond Future	71.1700	0.0712	75.1700	0.0752	5.620	0	0	800
2022/06/03	2030	04/08/2022	9.05	Put	Bond Future	4,709.9300	4.7099	4,602.3300	4.6023	(2.285)	0	0	0
2022/06/03	2030	04/08/2022	9.54	Call	Bond Future	423.9400	0.4239	444.1100	0.4441	4.758	0	0	0
2022/06/03	2030	04/08/2022	9.54	Put	Bond Future	2,578.9500	2.5789	2,487.5200	2.4875	(3.545)	0	0	0
2022/06/03	2030	04/08/2022	9.55	Call	Bond Future	436.5100	0.4365	457.1900	0.4572	4.738	0	0	0
2022/06/03	2030	04/08/2022	9.55	Put	Bond Future	2,541.7000	2.5417	2,450.7800	2.4508	(3.577)	0	0	0
2022/06/03	2030	03/11/2022	10.10	Call	Bond Future	1,722.0900	1.7221	1,770.9000	1.7709	2.834	0	0	0
2022/06/03	2030	03/11/2022	10.10	Put	Bond Future	2,044.4300	2.0444	1,980.6500	1.9806	(3.120)	0	0	0
2022/06/03	2030	03/11/2022	10.20	Put	Bond Future	1,817.0400	1.8170	1,757.6900	1.7577	(3.266)	0	0	0
2022/06/03	2030	03/11/2022	9.70	Call	Bond Future	938.9000	0.9389	970.4500	0.9705	3.360	0	0	500
2022/06/03	2030	03/11/2022	9.70	Put	Bond Future	3,166.3400	3.1663	3,085.3000	3.0853	(2.559)	0	0	0
2022/06/03	2030	03/11/2022			Bond Future	10.1688	91.2347	10.1447	91.3473	(0.237)	0.0000	0.0000	18,740
2022/06/03	2030	03/11/2022	10.20	Call	Bond Future	1,963.0800	1.9631	2,016.3200	2.0163	2.712	0	0	500
2022/06/03	2030	03/11/2022	11.57	Call	Bond Future	6,591.9800	6.5920	6,688.0200	6.6880	1.457	0	0	0
2022/06/03	2030	03/11/2022	11.57	Put	Bond Future	332.7100	0.3327	316.1600	0.3162	(4.974)	0	0	500
2022/06/03	2030	03/11/2022	10.08	Call	Bond Future	1,675.8900	1.6759	1,723.8200	1.7238	2.860	0	0	0
2022/06/03	2030	03/11/2022	10.08	Put	Bond Future	2,092.2800	2.0923	2,027.6200	2.0276	(3.090)	0	0	0
2022/06/03	2030	03/11/2022	10.09	Call	Bond Future	1,699.0200	1.6990	1,747.3900	1.7474	2.847	0	0	0
2022/06/03	2030	03/11/2022	10.09	Put	Bond Future	2,068.3700	2.0684	2,004.1500	2.0041	(3.105)	0	0	0
2022/06/03	2030	02/02/2023	10.00	Call	Bond Future	1,603.5400	1.6035	1,645.6200	1.6456	2.624	0	0	0
2022/06/03	2030	02/02/2023	10.01	Put	Bond Future	3,119.9000	3.1199	3,048.7500	3.0488	(2.281)	0	0	0
2022/06/03	2030	02/02/2023	9.80	Call	Bond Future	1,245.9100	1.2459	1,281.1000	1.2811	2.824	0	0	0
2022/06/03	2030	02/02/2023	9.94	Put	Bond Future	3,311.6400	3.3116	3,238.0500	3.2381	(2.222)	0	0	102
2022/06/03	2030	02/02/2023	9.99	Call	Bond Future	1,584.2600	1.5843	1,625.9800	1.6260	2.633	0	0	0
2022/06/03	2030	02/02/2023	8.81	Put	Bond Future	7,507.5500	7.5075	7,403.4900	7.4035	(1.386)	0	0	0
2022/06/03	2030	02/02/2023	9.20	Call	Bond Future	491.0900	0.4911	508.3600	0.5084	3.517	0	0	0
2022/06/03	2030	02/02/2023	9.20	Put	Bond Future	5,832.1700	5.8322	5,735.8600	5.7359	(1.651)	0	0	0
2022/06/03	2030	02/02/2023	9.66	Call	Bond Future	1,028.0700	1.0281	1,058.6300	1.0586	2.973	0	0	0
2022/06/03	2030	02/02/2023	9.66	Put	Bond Future	4,161.2400	4.1612	4,078.2200	4.0782	(1.995)	0	0	102
2022/06/03	2030	02/02/2023			Bond Future	10.3373	88.7283	10.3122	88.8419	(0.243)	0.0000	0.0000	0
2022/06/03	2030	02/02/2023	10.00	Put	Bond Future	3,146.7200	3.1467	3,075.2200	3.0752	(2.272)	0	0	0
2022/06/03	2030	02/02/2023	10.01	Call	Bond Future	1,622.9600	1.6230	1,665.3900	1.6654	2.614	0	0	0
2022/06/03	2030	02/02/2023	9.80	Put	Bond Future	3,720.1200	3.7201	3,641.7300	3.6417	(2.107)	0	0	0
2022/06/03	2030	02/02/2023	9.94	Call	Bond Future	1,490.4200	1.4904	1,530.4100	1.5304	2.683	0	0	0
2022/06/03	2030	02/02/2023	9.99	Put	Bond Future	3,173.7000	3.1737	3,101.8400	3.1018	(2.264)	0	0	0
2022/06/03	2030	02/02/2023	8.81	Call	Bond Future	241.9200	0.2419	251.4400	0.2514	3.935	0	0	102
2022/06/03	2030	04/05/2023	11.34	Call	Bond Future	5,031.7500	5.0318	5,109.4900	5.1095	1.545	0	0	0
2022/06/03	2030	04/05/2023	11.34	Put	Bond Future	1,415.7500	1.4157	1,378.6200	1.3786	(2.623)	0	0	150
2022/06/03	2030	04/05/2023	10.52	Call	Bond Future	2,732.3900	2.7324	2,788.7600	2.7888	2.063	0	0	0

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2022/06/03	2030	04/05/2023	10.52	Put	Bond Future	2,612.0200	2.6120	2,553.5200	2.5535	(2.240)	0	0	0
2022/06/03	2030	04/05/2023	10.53	Call	Bond Future	2,756.7300	2.7567	2,813.4000	2.8134	2.056	0	0	0
2022/06/03	2030	04/05/2023	10.53	Put	Bond Future	2,592.6400	2.5926	2,534.4400	2.5344	(2.245)	0	0	0
2022/06/03	2030	04/05/2023	9.58	Put	Bond Future	5,116.0700	5.1161	5,029.5700	5.0296	(1.691)	0	0	0
2022/06/03	2030	04/05/2023	9.78	Call	Bond Future	0.0000	0.0000	1,323.7800	1.3238	100.000	0	0	400
2022/06/03	2030	04/05/2023	9.78	Put	Bond Future	0.0000	0.0000	4,401.0900	4.4011	100.000	0	0	0
2022/06/03	2030	04/05/2023	10.00	Call	Bond Future	1,659.1400	1.6591	1,699.7600	1.6998	2.448	0	0	1,080
2022/06/03	2030	04/05/2023	10.00	Put	Bond Future	3,850.3600	3.8504	3,776.1100	3.7761	(1.928)	0	0	0
2022/06/03	2030	04/05/2023	9.03	Call	Bond Future	0.0000	0.0000	473.0200	0.4730	100.000	0	0	400
2022/06/03	2030	04/05/2023	9.03	Put	Bond Future	0.0000	0.0000	7,069.0200	7.0690	100.000	0	0	0
2022/06/03	2030	04/05/2023			Bond Future	10.4925	90.3220	10.4663	90.4369	(0.250)	0.0000	0.0000	0
2022/06/03	2030	04/05/2023	11.62	Call	Bond Future	0.0000	0.0000	6,006.0200	6.0060	100.000	0	0	0
2022/06/03	2030	04/05/2023	11.62	Put	Bond Future	0.0000	0.0000	1,121.8800	1.1219	100.000	0	0	400
2022/06/03	2030	04/05/2023	12.04	Call	Bond Future	7,313.1100	7.3131	7,403.5300	7.4035	1.236	0	0	0
2022/06/03	2030	04/05/2023	12.04	Put	Bond Future	851.1200	0.8511	826.6700	0.8267	(2.873)	0	0	1,080
2022/06/03	2030	04/05/2023	10.54	Call	Bond Future	2,780.8300	2.7808	2,837.7900	2.8378	2.048	0	0	0
2022/06/03	2030	04/05/2023	10.54	Put	Bond Future	2,573.0500	2.5731	2,515.1400	2.5151	(2.251)	0	0	0
2022/06/03	2030	04/05/2023	9.58	Call	Bond Future	1,001.8100	1.0018	1,030.1800	1.0302	2.832	0	0	150
2022/06/03	2032	04/08/2022	8.97	Call	Bond Future	3.4400	0.0034	3.3200	0.0033	(3.488)	0	0	800
2022/06/03	2032	04/08/2022	8.97	Put	Bond Future	8,382.5400	8.3825	8,342.5100	8.3425	(0.478)	0	0	0
2022/06/03	2032	04/08/2022	9.40	Call	Bond Future	37.7200	0.0377	37.2800	0.0373	(1.166)	0	0	0
2022/06/03	2032	04/08/2022	9.40	Put	Bond Future	5,810.4400	5.8104	5,770.0900	5.7701	(0.694)	0	0	0
2022/06/03	2032	04/08/2022	9.72	Call	Bond Future	175.3300	0.1753	175.0700	0.1751	(0.148)	0	0	800
2022/06/03	2032	04/08/2022	9.72	Put	Bond Future	4,068.9800	4.0690	4,028.8100	4.0288	(0.987)	0	0	0
2022/06/03	2032	04/08/2022	10.21	Put	Bond Future	1,982.1000	1.9821	1,947.1400	1.9471	(1.764)	0	0	0
2022/06/03	2032	04/08/2022	10.22	Call	Bond Future	891.3300	0.8913	896.4700	0.8965	0.577	0	0	0
2022/06/03	2032	04/08/2022	9.80	Call	Bond Future	241.6600	0.2417	241.7200	0.2417	0.025	0	0	900
2022/06/03	2032	04/08/2022	10.20	Put	Bond Future	2,016.2100	2.0162	1,981.0500	1.9810	(1.744)	0	0	0
2022/06/03	2032	04/08/2022			Bond Future	10.4118	89.9964	10.4045	90.0363	(0.070)	0.0000	0.0000	76,612
2022/06/03	2032	04/08/2022	11.00	Call	Bond Future	3,548.2800	3.5483	3,572.4000	3.5724	0.680	0	0	0
2022/06/03	2032	04/08/2022	11.00	Put	Bond Future	410.5700	0.4106	394.7800	0.3948	(3.846)	0	0	7,500
2022/06/03	2032	04/08/2022	11.60	Call	Bond Future	6,280.4100	6.2804	6,314.6600	6.3147	0.545	0	0	0
2022/06/03	2032	04/08/2022	11.60	Put	Bond Future	96.0700	0.0961	90.4100	0.0904	(5.892)	0	0	800
2022/06/03	2032	04/08/2022	11.89	Call	Bond Future	7,647.4200	7.6474	7,684.2500	7.6842	0.482	0	0	0
2022/06/03	2032	04/08/2022	11.89	Put	Bond Future	43.8300	0.0438	40.7500	0.0408	(7.027)	0	0	0
2022/06/03	2032	04/08/2022	10.21	Call	Bond Future	869.4800	0.8695	874.4300	0.8744	0.569	0	0	0
2022/06/03	2032	04/08/2022	10.22	Put	Bond Future	1,948.3800	1.9484	1,913.6100	1.9136	(1.785)	0	0	0
2022/06/03	2032	04/08/2022	10.50	Call	Bond Future	1,639.7400	1.6397	1,651.3600	1.6514	0.709	0	0	900
2022/06/03	2032	04/08/2022	10.50	Put	Bond Future	1,159.4700	1.1595	1,131.1800	1.1312	(2.440)	0	0	0
2022/06/03	2032	04/08/2022	9.80	Put	Bond Future	3,673.4100	3.6734	3,633.5600	3.6336	(1.085)	0	0	0
2022/06/03	2032	04/08/2022	10.10	Call	Bond Future	651.2800	0.6513	654.3300	0.6543	0.468	0	0	0
2022/06/03	2032	04/08/2022	10.10	Put	Bond Future	2,378.3000	2.3783	2,341.4400	2.3414	(1.550)	0	0	0
2022/06/03	2032	04/08/2022	10.20	Call	Bond Future	847.9700	0.8480	852.7200	0.8527	0.560	0	0	0
2022/06/03	2032	03/11/2022	10.56	Put	Bond Future	2,169.8700	2.1699	2,143.1000	2.1431	(1.234)	0	0	180
2022/06/03	2032	03/11/2022	9.92	Call	Bond Future	649.7000	0.6497	654.3000	0.6543	0.708	0	0	750
2022/06/03	2032	03/11/2022	9.92	Put	Bond Future	4,341.9100	4.3419	4,306.5500	4.3065	(0.814)	0	0	0
2022/06/03	2032	03/11/2022	10.11	Put	Bond Future	3,592.5900	3.5926	3,559.3700	3.5594	(0.925)	0	0	454

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2022/06/03	2032	03/11/2022	10.16	Call	Bond Future	1,052.7900	1.0528	1,060.1700	1.0602	0.701	0	0	0
2022/06/03	2032	03/11/2022	10.16	Put	Bond Future	3,410.5300	3.4105	3,377.9500	3.3780	(0.955)	0	0	180
2022/06/03	2032	03/11/2022	9.31	Put	Bond Future	7,340.2600	7.3403	7,301.0800	7.3011	(0.534)	0	0	0
2022/06/03	2032	03/11/2022	9.36	Call	Bond Future	153.4100	0.1534	154.3300	0.1543	0.600	0	0	454
2022/06/03	2032	03/11/2022	9.36	Put	Bond Future	7,064.0000	7.0640	7,024.9600	7.0250	(0.553)	0	0	0
2022/06/03	2032	03/11/2022	9.46	Put	Bond Future	6,521.6900	6.5217	6,483.0200	6.4830	(0.593)	0	0	0
2022/06/03	2032	03/11/2022			Bond Future	10.5959	87.1207	10.5884	87.1607	(0.071)	0.0000	0.0000	87,931
2022/06/03	2032	03/11/2022	12.30	Call	Bond Future	8,695.3900	8.6954	8,729.0800	8.7291	0.387	0	0	0
2022/06/03	2032	03/11/2022	12.30	Put	Bond Future	241.7500	0.2418	235.4800	0.2355	(2.594)	0	0	750
2022/06/03	2032	03/11/2022	10.66	Call	Bond Future	2,260.4700	2.2605	2,275.2600	2.2753	0.654	0	0	0
2022/06/03	2032	03/11/2022	10.66	Put	Bond Future	1,921.0400	1.9210	1,895.8700	1.8959	(1.310)	0	0	0
2022/06/03	2032	03/11/2022	10.67	Call	Bond Future	2,289.7400	2.2897	2,304.6900	2.3047	0.653	0	0	750
2022/06/03	2032	03/11/2022	10.67	Put	Bond Future	1,897.4900	1.8975	1,872.4800	1.8725	(1.318)	0	0	0
2022/06/03	2032	03/11/2022	11.55	Call	Bond Future	5,508.0800	5.5081	5,535.3900	5.5354	0.496	0	0	0
2022/06/03	2032	03/11/2022	11.55	Put	Bond Future	631.7400	0.6317	619.0900	0.6191	(2.002)	0	0	500
2022/06/03	2032	03/11/2022	10.21	Call	Bond Future	1,151.9800	1.1520	1,160.0100	1.1600	0.697	0	0	500
2022/06/03	2032	03/11/2022	10.21	Put	Bond Future	3,235.0000	3.2350	3,203.0700	3.2031	(0.987)	0	0	0
2022/06/03	2032	03/11/2022	10.49	Call	Bond Future	1,793.1700	1.7932	1,805.2700	1.8053	0.675	0	0	0
2022/06/03	2032	03/11/2022	10.49	Put	Bond Future	2,358.4100	2.3584	2,330.5500	2.3306	(1.181)	0	0	454
2022/06/03	2032	03/11/2022	10.56	Call	Bond Future	1,978.6600	1.9787	1,991.8500	1.9919	0.667	0	0	0
2022/06/03	2032	03/11/2022	10.11	Call	Bond Future	959.0100	0.9590	965.7500	0.9658	0.703	0	0	0
2022/06/03	2032	03/11/2022	9.31	Call	Bond Future	135.0000	0.1350	135.7800	0.1358	0.578	0	0	180
2022/06/03	2032	03/11/2022	9.46	Call	Bond Future	196.7800	0.1968	198.0700	0.1981	0.656	0	0	500
2022/06/03	2032	02/02/2023	10.50	Call	Bond Future	1,936.0200	1.9360	1,948.0900	1.9481	0.623	0	0	0
2022/06/03	2032	02/02/2023	10.50	Put	Bond Future	3,285.4000	3.2854	3,257.6900	3.2577	(0.843)	0	0	454
2022/06/03	2032	02/02/2023	10.67	Call	Bond Future	2,354.3500	2.3544	2,368.4900	2.3685	0.601	0	0	750
2022/06/03	2032	02/02/2023	10.67	Put	Bond Future	2,812.3000	2.8123	2,786.6600	2.7867	(0.912)	0	0	0
2022/06/03	2032	02/02/2023	11.69	Call	Bond Future	5,734.5500	5.7346	5,760.0600	5.7601	0.445	0	0	0
2022/06/03	2032	02/02/2023	11.69	Put	Bond Future	1,090.4300	1.0904	1,076.1600	1.0762	(1.309)	0	0	0
2022/06/03	2032	02/02/2023	10.40	Call	Bond Future	1,711.9200	1.7119	1,722.8100	1.7228	0.636	0	0	0
2022/06/03	2032	02/02/2023	10.40	Put	Bond Future	3,591.3800	3.5914	3,562.4900	3.5625	(0.804)	0	0	0
2022/06/03	2032	02/02/2023	9.92	Call	Bond Future	844.2600	0.8443	850.1400	0.8501	0.696	0	0	750
2022/06/03	2032	02/02/2023	9.92	Put	Bond Future	5,328.1600	5.3282	5,294.2600	5.2943	(0.636)	0	0	0
2022/06/03	2032	02/02/2023	10.22	Call	Bond Future	1,347.3700	1.3474	1,356.2400	1.3562	0.658	0	0	500
2022/06/03	2032	02/02/2023	10.22	Put	Bond Future	4,191.7400	4.1917	4,160.8300	4.1608	(0.737)	0	0	0
2022/06/03	2032	02/02/2023	9.47	Call	Bond Future	351.8000	0.3518	354.4100	0.3544	0.742	0	0	500
2022/06/03	2032	02/02/2023	9.47	Put	Bond Future	7,370.5600	7.3706	7,333.3900	7.3334	(0.504)	0	0	0
2022/06/03	2032	02/02/2023			Bond Future	10.7582	88.5540	10.7506	88.5937	(0.071)	0.0000	0.0000	0
2022/06/03	2032	02/02/2023	11.84	Call	Bond Future	6,309.8000	6.3098	6,336.6200	6.3366	0.425	0	0	0
2022/06/03	2032	02/02/2023	11.84	Put	Bond Future	949.6200	0.9496	936.6600	0.9367	(1.365)	0	0	500
2022/06/03	2032	02/02/2023	12.75	Call	Bond Future	9,905.6000	9.9056	9,938.7700	9.9388	0.335	0	0	0
2022/06/03	2032	02/02/2023	12.75	Put	Bond Future	378.2700	0.3783	371.6600	0.3717	(1.747)	0	0	750
2022/06/03	2032	02/02/2023	10.38	Call	Bond Future	1,668.8800	1.6689	1,679.5400	1.6795	0.639	0	0	0
2022/06/03	2032	02/02/2023	10.38	Put	Bond Future	3,654.8600	3.6549	3,625.7400	3.6257	(0.797)	0	0	0
2022/06/03	2032	02/02/2023	10.39	Call	Bond Future	1,690.3200	1.6903	1,701.0900	1.7011	0.637	0	0	0
2022/06/03	2032	02/02/2023	10.39	Put	Bond Future	3,623.0200	3.6230	3,594.0100	3.5940	(0.801)	0	0	0
2022/06/03	2032	02/02/2023	10.16	Call	Bond Future	1,235.1800	1.2352	1,243.4100	1.2434	0.666	0	0	0
2022/06/03	2032	02/02/2023	10.16	Put	Bond Future	4,404.3000	4.4043	4,372.7500	4.3727	(0.716)	0	0	454

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
2022/06/03	2032	02/02/2023	9.31	Call	Bond Future	258.9900	0.2590	260.8700	0.2609	0.726	0	0	454
2022/06/03	2032	02/02/2023	9.31	Put	Bond Future	8,201.5000	8.2015	8,163.6000	8.1636	(0.462)	0	0	0
2022/06/03	2032	04/05/2023	10.89	Call	Bond Future	2,913.6800	2.9137	2,929.7500	2.9298	0.552	0	0	0
2022/06/03	2032	04/05/2023	10.89	Put	Bond Future	2,987.8600	2.9879	2,964.1500	2.9642	(0.794)	0	0	0
2022/06/03	2032	04/05/2023			Bond Future	10.9047	85.9852	10.8968	86.0250	(0.072)	0.0000	0.0000	0
2022/06/03	2032	04/05/2023	10.88	Call	Bond Future	2,887.6100	2.8876	2,903.5700	2.9036	0.553	0	0	0
2022/06/03	2032	04/05/2023	10.88	Put	Bond Future	3,012.2600	3.0123	2,988.4400	2.9884	(0.791)	0	0	0
2022/06/03	2032	04/05/2023	10.87	Call	Bond Future	2,861.6500	2.8617	2,877.5000	2.8775	0.554	0	0	0
2022/06/03	2032	04/05/2023	10.87	Put	Bond Future	3,036.8100	3.0368	3,012.8800	3.0129	(0.788)	0	0	0
2022/06/03	2033	04/08/2022			Bond Future	116.5628	116.5628	116.1580	116.1580	(0.347)	0.0000	0.0000	7,046
2022/06/03	2033	03/11/2022			Bond Future	116.9136	116.9136	116.5018	116.5018	(0.352)	0.0000	0.0000	0
2022/06/03	2033	02/02/2023			Bond Future	118.8597	118.8597	118.4401	118.4401	(0.353)	0.0000	0.0000	0
2022/06/03	2033	04/05/2023			Bond Future	119.6441	119.6441	119.2159	119.2159	(0.358)	0.0000	0.0000	0
2022/06/03	2037	04/08/2022	10.89	Call	Bond Future	1,309.0900	1.3091	1,390.6800	1.3907	6.233	0	0	0
2022/06/03	2037	04/08/2022	10.89	Put	Bond Future	1,905.4200	1.9054	1,782.3400	1.7823	(6.459)	0	0	0
2022/06/03	2037	04/08/2022	10.90	Call	Bond Future	1,338.2100	1.3382	1,421.0500	1.4210	6.190	0	0	0
2022/06/03	2037	04/08/2022	11.95	Call	Bond Future	5,893.3500	5.8934	6,072.9100	6.0729	3.047	0	0	0
2022/06/03	2037	04/08/2022	11.95	Put	Bond Future	217.2400	0.2172	192.1300	0.1921	(11.559)	0	0	1,050
2022/06/03	2037	04/08/2022	10.91	Put	Bond Future	1,838.7100	1.8387	1,718.1400	1.7181	(6.557)	0	0	0
2022/06/03	2037	04/08/2022			Bond Future	10.9856	82.4122	10.9527	82.6169	(0.300)	0.0000	0.0000	134,438
2022/06/03	2037	04/08/2022	10.10	Call	Bond Future	89.3000	0.0893	98.6100	0.0986	10.426	0	0	50
2022/06/03	2037	04/08/2022	10.10	Put	Bond Future	5,867.1800	5.8672	5,671.8200	5.6718	(3.330)	0	0	0
2022/06/03	2037	04/08/2022	10.90	Put	Bond Future	1,871.8500	1.8719	1,750.0200	1.7500	(6.509)	0	0	50
2022/06/03	2037	04/08/2022	10.91	Call	Bond Future	1,367.6900	1.3677	1,451.7900	1.4518	6.149	0	0	0
2022/06/03	2037	04/08/2022	11.21	Call	Bond Future	2,424.2900	2.4243	2,544.9700	2.5450	4.978	0	0	1,050
2022/06/03	2037	04/08/2022	11.21	Put	Bond Future	1,048.8400	1.0488	964.8500	0.9648	(8.008)	0	0	0
2022/06/03	2037	04/08/2022	11.42	Call	Bond Future	3,323.2000	3.3232	3,465.6600	3.4657	4.287	0	0	0
2022/06/03	2037	04/08/2022	11.42	Put	Bond Future	691.3700	0.6914	629.1600	0.6292	(8.998)	0	0	50
2022/06/03	2037	03/11/2022	11.32	Call	Bond Future	2,989.9700	2.9900	3,103.5200	3.1035	3.798	0	0	0
2022/06/03	2037	03/11/2022	11.30	Put	Bond Future	2,026.0100	2.0260	1,931.0100	1.9310	(4.689)	0	0	0
2022/06/03	2037	03/11/2022	11.31	Call	Bond Future	2,954.1000	2.9541	3,066.8700	3.0669	3.817	0	0	0
2022/06/03	2037	03/11/2022	11.31	Put	Bond Future	2,002.3000	2.0023	1,908.0800	1.9081	(4.706)	0	0	0
2022/06/03	2037	03/11/2022			Bond Future	11.1516	83.5803	11.1176	83.7873	(0.306)	0.0000	0.0000	0
2022/06/03	2037	03/11/2022	11.32	Put	Bond Future	1,978.6300	1.9786	1,885.1900	1.8852	(4.722)	0	0	0
2022/06/03	2037	03/11/2022	11.30	Call	Bond Future	2,918.2000	2.9182	3,030.1900	3.0302	3.838	0	0	0
2022/06/03	2037	02/02/2023	11.03	Call	Bond Future	2,180.2400	2.1802	2,265.5700	2.2656	3.914	0	0	0
2022/06/03	2037	02/02/2023	11.03	Put	Bond Future	3,817.4300	3.8174	3,693.1100	3.6931	(3.257)	0	0	0
2022/06/03	2037	02/02/2023	11.04	Call	Bond Future	2,207.0100	2.2070	2,293.0200	2.2930	3.897	0	0	0
2022/06/03	2037	02/02/2023	11.04	Put	Bond Future	3,783.1600	3.7832	3,659.5200	3.6595	(3.268)	0	0	0
2022/06/03	2037	02/02/2023			Bond Future	11.3021	80.6982	11.2668	80.9079	(0.312)	0.0000	0.0000	0
2022/06/03	2037	02/02/2023	11.05	Call	Bond Future	2,233.6800	2.2337	2,320.3800	2.3204	3.881	0	0	0
2022/06/03	2037	02/02/2023	11.05	Put	Bond Future	3,748.8600	3.7489	3,625.9100	3.6259	(3.280)	0	0	0
2022/06/03	2037	04/05/2023	11.30	Call	Bond Future	3,046.6100	3.0466	3,145.2200	3.1452	3.237	0	0	0
2022/06/03	2037	04/05/2023	11.30	Put	Bond Future	3,869.2800	3.8693	3,755.2400	3.7552	(2.947)	0	0	0
2022/06/03	2037	04/05/2023	11.31	Call	Bond Future	3,075.2300	3.0752	3,174.4200	3.1744	3.225	0	0	0
2022/06/03	2037	04/05/2023	11.31	Put	Bond Future	3,838.9400	3.8389	3,725.4800	3.7255	(2.956)	0	0	0

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2022/06/03	2037	04/05/2023			Bond Future	11.4405	82.1491	11.4040	82.3617	(0.319)	0.0000	0.0000	0
2022/06/03	2037	04/05/2023	11.32	Call	Bond Future	3,103.6600	3.1037	3,203.4300	3.2034	3.215	0	0	0
2022/06/03	2037	04/05/2023	11.32	Put	Bond Future	3,808.4700	3.8085	3,695.5900	3.6956	(2.964)	0	0	0
2022/06/03	2038	04/08/2022			Bond Future	132.9347	132.9347	133.1436	133.1436	0.157	0.0000	0.0000	4,102
2022/06/03	2038	03/11/2022			Bond Future	134.8492	134.8492	135.0603	135.0603	0.157	0.0000	0.0000	0
2022/06/03	2038	02/02/2023			Bond Future	135.2018	135.2018	135.4152	135.4152	0.158	0.0000	0.0000	0
2022/06/03	2038	04/05/2023			Bond Future	137.6515	137.6515	137.8676	137.8676	0.157	0.0000	0.0000	0
2022/06/03	2040	04/08/2022	9.70	Put	Bond Future	10,302.9500	10.3030	10,049.9600	10.0500	(2.456)	0	0	0
2022/06/03	2040	04/08/2022	11.05	Call	Bond Future	1,502.7700	1.5028	1,611.8300	1.6118	7.257	0	0	0
2022/06/03	2040	04/08/2022	11.05	Put	Bond Future	1,918.1600	1.9182	1,773.4100	1.7734	(7.546)	0	0	0
2022/06/03	2040	04/08/2022	12.24	Put	Bond Future	157.4000	0.1574	135.7800	0.1358	(13.736)	0	0	460
2022/06/03	2040	04/08/2022			Bond Future	11.1121	84.1038	11.0741	84.3576	(0.342)	0.0000	0.0000	120,043
2022/06/03	2040	04/08/2022	9.70	Call	Bond Future	5.1800	0.0052	6.0000	0.0060	15.830	0	0	460
2022/06/03	2040	04/08/2022	10.70	Call	Bond Future	609.8800	0.6099	666.4700	0.6665	9.279	0	0	460
2022/06/03	2040	04/08/2022	10.70	Put	Bond Future	3,427.7100	3.4277	3,230.4900	3.2305	(5.754)	0	0	0
2022/06/03	2040	04/08/2022	11.03	Call	Bond Future	1,438.7700	1.4388	1,544.6700	1.5447	7.360	0	0	0
2022/06/03	2040	04/08/2022	11.03	Put	Bond Future	1,988.6300	1.9886	1,840.7200	1.8407	(7.438)	0	0	0
2022/06/03	2040	04/08/2022	11.04	Call	Bond Future	1,470.5800	1.4706	1,578.0600	1.5781	7.309	0	0	0
2022/06/03	2040	04/08/2022	11.04	Put	Bond Future	1,953.1600	1.9532	1,806.8300	1.8068	(7.492)	0	0	0
2022/06/03	2040	04/08/2022	12.24	Call	Bond Future	7,173.1000	7.1731	7,405.2900	7.4053	3.237	0	0	0
2022/06/03	2040	03/11/2022	11.40	Call	Bond Future	3,036.8300	3.0368	3,175.4900	3.1755	4.566	0	0	0
2022/06/03	2040	03/11/2022	11.41	Put	Bond Future	2,193.1200	2.1931	2,075.9600	2.0760	(5.342)	0	0	0
2022/06/03	2040	03/11/2022	12.52	Call	Bond Future	8,105.7700	8.1058	8,321.8100	8.3218	2.665	0	0	0
2022/06/03	2040	03/11/2022	10.70	Call	Bond Future	1,000.5000	1.0005	1,066.8500	1.0669	6.632	0	0	1,100
2022/06/03	2040	03/11/2022	11.20	Call	Bond Future	2,341.9200	2.3419	2,460.2300	2.4602	5.052	0	0	1,100
2022/06/03	2040	03/11/2022	11.20	Put	Bond Future	2,823.2900	2.8233	2,684.7800	2.6848	(4.906)	0	0	0
2022/06/03	2040	03/11/2022	11.39	Call	Bond Future	3,000.0500	3.0000	3,137.7300	3.1377	4.589	0	0	0
2022/06/03	2040	03/11/2022			Bond Future	11.2736	85.2959	11.2342	85.5527	(0.349)	0.0000	0.0000	3,965
2022/06/03	2040	03/11/2022	11.40	Put	Bond Future	2,220.2200	2.2202	2,102.0600	2.1021	(5.322)	0	0	0
2022/06/03	2040	03/11/2022	11.41	Call	Bond Future	3,073.8000	3.0738	3,213.4600	3.2135	4.544	0	0	0
2022/06/03	2040	03/11/2022	12.52	Put	Bond Future	576.5800	0.5766	535.8000	0.5358	(7.073)	0	0	1,100
2022/06/03	2040	03/11/2022	10.70	Put	Bond Future	4,870.6000	4.8706	4,680.1300	4.6801	(3.911)	0	0	0
2022/06/03	2040	03/11/2022	11.39	Put	Bond Future	2,247.5800	2.2476	2,128.4400	2.1284	(5.301)	0	0	0
2022/06/03	2040	02/02/2023	11.12	Call	Bond Future	2,317.9600	2.3180	2,423.2800	2.4233	4.544	0	0	0
2022/06/03	2040	02/02/2023	11.12	Put	Bond Future	4,265.9800	4.2660	4,111.0500	4.1111	(3.632)	0	0	0
2022/06/03	2040	02/02/2023			Bond Future	11.4202	82.1918	11.3795	82.4520	(0.357)	0.0000	0.0000	0
2022/06/03	2040	02/02/2023	11.10	Call	Bond Future	2,262.1100	2.2621	2,365.7400	2.3657	4.581	0	0	0
2022/06/03	2040	02/02/2023	11.10	Put	Bond Future	4,342.4600	4.3425	4,185.8400	4.1858	(3.607)	0	0	0
2022/06/03	2040	02/02/2023	11.11	Call	Bond Future	2,289.9500	2.2900	2,394.4200	2.3944	4.562	0	0	0
2022/06/03	2040	02/02/2023	11.11	Put	Bond Future	4,304.0900	4.3041	4,148.3100	4.1483	(3.619)	0	0	0
2022/06/03	2040	04/05/2023	11.43	Call	Bond Future	3,313.1800	3.3132	3,438.1200	3.4381	3.771	0	0	0
2022/06/03	2040	04/05/2023	11.43	Put	Bond Future	4,100.0100	4.1000	3,960.8100	3.9608	(3.395)	0	0	0
2022/06/03	2040	04/05/2023	12.78	Call	Bond Future	0.0000	0.0000	8,753.0800	8.7531	100.000	0	0	0
2022/06/03	2040	04/05/2023	12.78	Put	Bond Future	0.0000	0.0000	1,366.4500	1.3665	100.000	0	0	400
2022/06/03	2040	04/05/2023			Bond Future	11.5550	83.6699	11.5128	83.9341	(0.365)	0.0000	0.0000	0
2022/06/03	2040	04/05/2023	11.42	Call	Bond Future	3,282.5100	3.2825	3,406.7200	3.4067	3.784	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
2022/06/03	2040	04/05/2023	11.42	Put	Bond Future	4,132.8000	4.1328	3,992.8700	3.9929	(3.386)	0	0	0
2022/06/03	2040	04/05/2023	10.17	Call	Bond Future	0.0000	0.0000	702.2800	0.7023	100.000	0	0	400
2022/06/03	2040	04/05/2023	10.17	Put	Bond Future	0.0000	0.0000	9,861.0300	9.8610	100.000	0	0	0
2022/06/03	2040	04/05/2023	10.92	Call	Bond Future	0.0000	0.0000	2,012.6800	2.0127	100.000	0	0	400
2022/06/03	2040	04/05/2023	10.92	Put	Bond Future	0.0000	0.0000	5,871.8600	5.8719	100.000	0	0	0
2022/06/03	2040	04/05/2023	11.41	Call	Bond Future	3,251.9700	3.2520	3,375.4600	3.3755	3.797	0	0	0
2022/06/03	2040	04/05/2023	11.41	Put	Bond Future	4,165.8100	4.1658	4,025.1600	4.0252	(3.376)	0	0	0
2022/06/03	2044	04/08/2022	11.08	Call	Bond Future	1,566.1500	1.5662	1,678.1800	1.6782	7.153	0	0	0
2022/06/03	2044	04/08/2022	11.08	Put	Bond Future	1,944.8700	1.9449	1,798.8100	1.7988	(7.510)	0	0	0
2022/06/03	2044	04/08/2022	11.09	Call	Bond Future	1,599.6300	1.5996	1,713.2500	1.7132	7.103	0	0	0
2022/06/03	2044	04/08/2022	11.09	Put	Bond Future	1,909.9300	1.9099	1,765.4600	1.7655	(7.564)	0	0	0
2022/06/03	2044	04/08/2022			Bond Future	11.1355	80.8998	11.0976	81.1579	(0.340)	0.0000	0.0000	76,692
2022/06/03	2044	04/08/2022	11.10	Call	Bond Future	1,633.3500	1.6334	1,748.5700	1.7486	7.054	0	0	0
2022/06/03	2044	04/08/2022	11.10	Put	Bond Future	1,875.3300	1.8753	1,732.4600	1.7325	(7.618)	0	0	0
2022/06/03	2044	03/11/2022	11.40	Put	Bond Future	2,321.2500	2.3213	2,199.7000	2.1997	(5.236)	0	0	0
2022/06/03	2044	03/11/2022	11.41	Call	Bond Future	3,094.0100	3.0940	3,234.6300	3.2346	4.545	0	0	0
2022/06/03	2044	03/11/2022	11.41	Put	Bond Future	2,293.2200	2.2932	2,172.6700	2.1727	(5.257)	0	0	0
2022/06/03	2044	03/11/2022			Bond Future	11.2884	82.0465	11.2492	82.3076	(0.347)	0.0000	0.0000	0
2022/06/03	2044	03/11/2022	11.39	Call	Bond Future	3,019.5700	3.0196	3,158.1800	3.1582	4.590	0	0	0
2022/06/03	2044	03/11/2022	11.39	Put	Bond Future	2,349.5700	2.3496	2,227.0100	2.2270	(5.216)	0	0	0
2022/06/03	2044	03/11/2022	11.40	Call	Bond Future	3,056.6900	3.0567	3,196.3100	3.1963	4.568	0	0	0
2022/06/03	2044	02/02/2023	11.14	Call	Bond Future	2,422.4300	2.4224	2,531.0600	2.5311	4.484	0	0	0
2022/06/03	2044	02/02/2023	11.14	Put	Bond Future	4,325.4400	4.3254	4,169.3400	4.1693	(3.609)	0	0	0
2022/06/03	2044	02/02/2023	11.15	Call	Bond Future	2,451.6200	2.4516	2,561.1000	2.5611	4.466	0	0	0
2022/06/03	2044	02/02/2023	11.15	Put	Bond Future	4,287.0300	4.2870	4,131.7800	4.1318	(3.621)	0	0	0
2022/06/03	2044	02/02/2023			Bond Future	11.4269	79.0142	11.3863	79.2789	(0.355)	0.0000	0.0000	0
2022/06/03	2044	02/02/2023	11.16	Call	Bond Future	2,480.9900	2.4810	2,591.3300	2.5913	4.447	0	0	0
2022/06/03	2044	02/02/2023	11.16	Put	Bond Future	4,248.8900	4.2489	4,094.5000	4.0945	(3.634)	0	0	0
2022/06/03	2044	04/05/2023	11.41	Call	Bond Future	3,346.6200	3.3466	3,472.7400	3.4727	3.769	0	0	0
2022/06/03	2044	04/05/2023	11.41	Put	Bond Future	4,273.9700	4.2740	4,131.3400	4.1313	(3.337)	0	0	0
2022/06/03	2044	04/05/2023	11.42	Call	Bond Future	3,377.9600	3.3780	3,504.8100	3.5048	3.755	0	0	0
2022/06/03	2044	04/05/2023	11.42	Put	Bond Future	4,240.2700	4.2403	4,098.3700	4.0984	(3.346)	0	0	0
2022/06/03	2044	04/05/2023			Bond Future	11.5539	80.4352	11.5119	80.7040	(0.363)	0.0000	0.0000	0
2022/06/03	2044	04/05/2023	11.43	Call	Bond Future	3,409.1300	3.4091	3,536.7100	3.5367	3.742	0	0	0
2022/06/03	2044	04/05/2023	11.43	Put	Bond Future	4,206.4900	4.2065	4,065.3200	4.0653	(3.356)	0	0	0
2022/06/03	2046	04/08/2022			Bond Future	122.4853	122.4853	122.6237	122.6237	0.113	0.0000	0.0000	16,569
2022/06/03	2046	03/11/2022			Bond Future	122.2948	122.2948	122.4328	122.4328	0.113	0.0000	0.0000	1,566
2022/06/03	2046	02/02/2023			Bond Future	124.3316	124.3316	124.4706	124.4706	0.112	0.0000	0.0000	0
2022/06/03	2046	04/05/2023			Bond Future	124.5681	124.5681	124.7082	124.7082	0.113	0.0000	0.0000	0
2022/06/03	2050	04/08/2022			Bond Future	125.0155	125.0155	125.8849	125.8849	0.695	0.0000	0.0000	11,293
2022/06/03	2050	03/11/2022			Bond Future	126.8157	126.8157	127.6968	127.6968	0.695	0.0000	0.0000	0
2022/06/03	2050	02/02/2023			Bond Future	126.8259	126.8259	127.7199	127.7199	0.705	0.0000	0.0000	0
2022/06/03	2050	04/05/2023			Bond Future	129.1236	129.1236	130.0326	130.0326	0.704	0.0000	0.0000	0
2022/06/03	8607	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
2022/06/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	AL37	04/08/2022			Index Future	829.8570	829.8570	829.4950	829.4950	(0.044)	0.0000	0.0000	0
2022/06/03	AL37	03/11/2022			Index Future	841.7240	841.7240	841.3510	841.3510	(0.044)	0.0000	0.0000	0
2022/06/03	AL37	02/02/2023			Index Future	855.5280	855.5280	855.1420	855.1420	(0.045)	0.0000	0.0000	0
2022/06/03	AL37	04/05/2023			Index Future	870.8070	870.8070	870.4080	870.4080	(0.046)	0.0000	0.0000	0
2022/06/03	AL7T	04/08/2022			Index Future	946.2390	946.2390	957.5480	957.5480	1.195	0.0000	0.0000	0
2022/06/03	AL7T	03/11/2022			Index Future	959.7700	959.7700	971.2350	971.2350	1.195	0.0000	0.0000	0
2022/06/03	AL7T	02/02/2023			Index Future	975.5110	975.5110	987.1550	987.1550	1.194	0.0000	0.0000	0
2022/06/03	AL7T	04/05/2023			Index Future	992.9320	992.9320	1,004.7770	1,004.7770	1.193	0.0000	0.0000	0
2022/06/03	ALBI	04/08/2022			Index Future	841.0950	841.0950	849.1300	849.1300	0.955	0.0000	0.0000	136
2022/06/03	ALBI	03/11/2022			Index Future	853.1230	853.1230	861.2670	861.2670	0.955	0.0000	0.0000	0
2022/06/03	ALBI	02/02/2023			Index Future	867.1140	867.1140	875.3850	875.3850	0.954	0.0000	0.0000	0
2022/06/03	ALBI	04/05/2023			Index Future	882.6000	882.6000	891.0110	891.0110	0.953	0.0000	0.0000	0
2022/06/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C197	07/12/2023			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
2022/06/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/03	ES33	04/08/2022			Bond Future	11.8150	76.6941	11.7764	76.8850	(0.326)	0.0000	0.0000	350
2022/06/03	ES33	03/11/2022			Bond Future	12.0349	74.0168	11.9948	74.2099	(0.333)	0.0000	0.0000	0
2022/06/03	ES33	02/02/2023			Bond Future	12.2405	75.2516	12.1988	75.4473	(0.341)	0.0000	0.0000	0
2022/06/03	ES33	04/05/2023			Bond Future	12.4279	72.8289	12.3846	73.0275	(0.349)	0.0000	0.0000	0
2022/06/03	ES42	04/08/2022			Bond Future	12.2056	75.0341	12.1724	75.2236	(0.272)	0.0000	0.0000	4,769
2022/06/03	ES42	03/11/2022			Bond Future	12.4066	71.8551	12.3721	72.0469	(0.278)	0.0000	0.0000	0
2022/06/03	ES42	02/02/2023			Bond Future	12.5881	73.0560	12.5523	73.2503	(0.284)	0.0000	0.0000	0
2022/06/03	ES42	04/05/2023			Bond Future	12.7614	70.1214	12.7242	70.3186	(0.291)	0.0000	0.0000	0
2022/06/03	GOVI	04/08/2022	819.28	Call	GOVI	103,730.0000	10.3730	117,120.0000	11.7120	12.909	0	0	0
2022/06/03	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	04/08/2022			GOVI	829.6530	829.6530	830.9920	830.9920	0.161	0.0000	0.0000	1,111
2022/06/03	GOVI	04/08/2022	819.26	Call	GOVI	103,930.0000	10.3930	117,320.0000	11.7320	12.884	0	0	0
2022/06/03	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	04/08/2022	819.27	Call	GOVI	103,830.0000	10.3830	117,220.0000	11.7220	12.896	0	0	0
2022/06/03	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	03/11/2022	820.41	Call	GOVI	211,070.0000	21.1070	224,600.0000	22.4600	6.410	0	0	0

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2022/06/03	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	03/11/2022	820.42	Call	GOVI	210,970.0000	21.0970	224,500.0000	22.4500	6.413	0	0	0
2022/06/03	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	03/11/2022			GOVI	841.5170	841.5170	842.8700	842.8700	0.161	0.0000	0.0000	0
2022/06/03	GOVI	03/11/2022	820.43	Call	GOVI	210,870.0000	21.0870	224,400.0000	22.4400	6.416	0	0	0
2022/06/03	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	02/02/2023	850.82	Call	GOVI	44,980.0000	4.4980	58,660.0000	5.8660	30.414	0	0	0
2022/06/03	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	02/02/2023	850.83	Call	GOVI	44,880.0000	4.4880	58,560.0000	5.8560	30.481	0	0	0
2022/06/03	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	02/02/2023			GOVI	855.3180	855.3180	856.6860	856.6860	0.160	0.0000	0.0000	0
2022/06/03	GOVI	02/02/2023	850.84	Call	GOVI	44,780.0000	4.4780	58,460.0000	5.8460	30.549	0	0	0
2022/06/03	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	04/05/2023	852.86	Call	GOVI	177,330.0000	17.7330	191,190.0000	19.1190	7.816	0	0	0
2022/06/03	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	04/05/2023	852.87	Call	GOVI	177,230.0000	17.7230	191,090.0000	19.1090	7.820	0	0	0
2022/06/03	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GOVI	04/05/2023			GOVI	870.5930	870.5930	871.9790	871.9790	0.159	0.0000	0.0000	0
2022/06/03	GOVI	04/05/2023	852.88	Call	GOVI	177,130.0000	17.7130	190,990.0000	19.0990	7.825	0	0	0
2022/06/03	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/03	IGOV	04/08/2022			Index Future	326.0770	326.0770	326.5850	326.5850	0.156	0.0000	0.0000	759
2022/06/03	IGOV	03/11/2022			Index Future	330.8190	330.8190	331.3330	331.3330	0.155	0.0000	0.0000	16
2022/06/03	IGOV	02/02/2023			Index Future	336.3230	336.3230	336.8430	336.8430	0.155	0.0000	0.0000	0
2022/06/03	IGOV	04/05/2023			Index Future	342.4060	342.4060	342.9330	342.9330	0.154	0.0000	0.0000	0
2022/06/03	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/03	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2022/06/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/03	JBAF	15/06/2022			Jibar Tradeable Future	4.9450	95.0550	4.9250	95.0750	(0.404)	0.0000	0.0000	0
2022/06/03	JBAF	20/07/2022			Jibar Tradeable Future	5.0450	94.9550	5.0250	94.9750	(0.396)	0.0000	0.0000	0
2022/06/03	JBAF	17/08/2022			Jibar Tradeable Future	5.4300	94.5700	5.4100	94.5900	(0.368)	0.0000	0.0000	0
2022/06/03	JBAF	21/09/2022			Jibar Tradeable Future	5.5150	94.4850	5.5150	94.4850	0.000	0.0000	0.0000	0
2022/06/03	JBAF	19/10/2022			Jibar Tradeable Future	5.8900	94.1100	5.8800	94.1200	(0.170)	0.0000	0.0000	0
2022/06/03	JBAF	16/11/2022			Jibar Tradeable Future	5.9700	94.0300	5.9600	94.0400	(0.168)	0.0000	0.0000	0
2022/06/03	JBAF	21/12/2022			Jibar Tradeable Future	6.3300	93.6700	6.3200	93.6800	(0.158)	0.0000	0.0000	68
2022/06/03	JBAF	15/03/2023			Jibar Tradeable Future	6.7950	93.2050	6.7650	93.2350	(0.442)	0.0000	0.0000	0
2022/06/03	JBAF	21/06/2023			Jibar Tradeable Future	7.1700	92.8300	7.1500	92.8500	(0.279)	0.0000	0.0000	0
2022/06/03	JBAF	20/09/2023			Jibar Tradeable Future	7.3700	92.6300	7.3400	92.6600	(0.407)	0.0000	0.0000	75
2022/06/03	JBAF	20/12/2023			Jibar Tradeable Future	7.5650	92.4350	7.5150	92.4850	(0.661)	0.0000	0.0000	172
2022/06/03	JBAF	20/03/2024			Jibar Tradeable Future	7.6750	92.3250	7.6150	92.3850	(0.782)	0.0000	0.0000	0
2022/06/03	R023	04/08/2022	6.05	Call	Bond Future	286.5400	0.2865	280.4300	0.2804	(2.132)	0	0	0
2022/06/03	R023	04/08/2022	6.05	Put	Bond Future	25.2100	0.0252	25.8100	0.0258	2.380	0	0	0
2022/06/03	R023	04/08/2022			Bond Future	5.5721	104.6059	5.5843	104.5992	0.220	0.0000	0.0000	22,183
2022/06/03	R023	04/08/2022	6.03	Call	Bond Future	276.8700	0.2769	270.8100	0.2708	(2.189)	0	0	0
2022/06/03	R023	04/08/2022	6.03	Put	Bond Future	26.4500	0.0265	27.1000	0.0271	2.457	0	0	0
2022/06/03	R023	04/08/2022	6.04	Call	Bond Future	281.7000	0.2817	275.6100	0.2756	(2.162)	0	0	0
2022/06/03	R023	04/08/2022	6.04	Put	Bond Future	25.8200	0.0258	26.4400	0.0264	2.401	0	0	0
2022/06/03	R023	03/11/2022	6.25	Call	Bond Future	278.3500	0.2784	272.0500	0.2720	(2.263)	0	0	0
2022/06/03	R023	03/11/2022	6.25	Put	Bond Future	27.9900	0.0280	29.1500	0.0292	4.144	0	0	0
2022/06/03	R023	03/11/2022	6.26	Call	Bond Future	281.0300	0.2810	274.7000	0.2747	(2.252)	0	0	0
2022/06/03	R023	03/11/2022	6.26	Put	Bond Future	27.6100	0.0276	28.7400	0.0287	4.093	0	0	0
2022/06/03	R023	03/11/2022			Bond Future	5.4361	102.1707	5.4603	102.1633	0.445	0.0000	0.0000	0
2022/06/03	R023	03/11/2022	6.27	Call	Bond Future	283.7200	0.2837	277.3800	0.2774	(2.235)	0	0	0
2022/06/03	R023	03/11/2022	6.27	Put	Bond Future	27.2300	0.0272	28.3500	0.0284	4.113	0	0	0
2022/06/03	R035	04/08/2022	9.53	Call	Bond Future	10.4800	0.0105	12.4800	0.0125	19.084	0	0	400
2022/06/03	R035	04/08/2022	9.53	Put	Bond Future	8,283.5200	8.2835	8,019.2500	8.0192	(3.190)	0	0	0
2022/06/03	R035	04/08/2022	9.84	Call	Bond Future	52.9500	0.0529	61.8800	0.0619	16.865	0	0	100
2022/06/03	R035	04/08/2022	9.84	Put	Bond Future	6,192.1700	6.1922	5,934.8300	5.9348	(4.156)	0	0	0
2022/06/03	R035	04/08/2022	10.53	Put	Bond Future	2,457.3700	2.4574	2,274.1600	2.2742	(7.456)	0	0	0
2022/06/03	R035	04/08/2022	11.13	Put	Bond Future	775.3200	0.7753	688.6700	0.6887	(11.176)	0	0	100
2022/06/03	R035	04/08/2022	10.64	Call	Bond Future	1,099.9200	1.0999	1,201.1400	1.2011	9.202	0	0	0
2022/06/03	R035	04/08/2022	10.64	Put	Bond Future	2,034.2300	2.0342	1,869.1800	1.8692	(8.114)	0	0	100
2022/06/03	R035	04/08/2022	10.72	Call	Bond Future	1,323.5700	1.3236	1,438.3500	1.4384	8.672	0	0	0
2022/06/03	R035	04/08/2022	10.72	Put	Bond Future	1,760.2300	1.7602	1,608.7400	1.6087	(8.606)	0	0	0
2022/06/03	R035	04/08/2022	10.73	Call	Bond Future	1,353.2200	1.3532	1,469.7000	1.4697	8.608	0	0	0
2022/06/03	R035	04/08/2022	10.73	Put	Bond Future	1,727.9500	1.7279	1,578.1600	1.5782	(8.669)	0	0	0
2022/06/03	R035	04/08/2022			Bond Future	10.7907	90.9097	10.7475	91.1759	(0.400)	0.0000	0.0000	128,834
2022/06/03	R035	04/08/2022	10.53	Call	Bond Future	832.1900	0.8322	915.2500	0.9153	9.981	0	0	400
2022/06/03	R035	04/08/2022	10.74	Call	Bond Future	1,383.2300	1.3832	1,501.4200	1.5014	8.544	0	0	0
2022/06/03	R035	04/08/2022	10.74	Put	Bond Future	1,696.1000	1.6961	1,548.0200	1.5480	(8.731)	0	0	0
2022/06/03	R035	04/08/2022	11.13	Call	Bond Future	2,827.1400	2.8271	3,006.7600	3.0068	6.353	0	0	0
2022/06/03	R035	04/08/2022	12.18	Call	Bond Future	8,043.5400	8.0435	8,298.6300	8.2986	3.171	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
2022/06/03	R035	04/08/2022	12.18	Put	Bond Future	64.9000	0.0649	53.7200	0.0537	(17.227)	0	0	400
2022/06/03	R035	03/11/2022	11.15	Call	Bond Future	3,017.4900	3.0175	3,169.5200	3.1695	5.038	0	0	0
2022/06/03	R035	03/11/2022	11.15	Put	Bond Future	1,931.1200	1.9311	1,813.6600	1.8137	(6.082)	0	0	0
2022/06/03	R035	03/11/2022	12.68	Call	Bond Future	9,759.5000	9.7595	10,003.0900	10.0031	2.496	0	0	0
2022/06/03	R035	03/11/2022	12.68	Put	Bond Future	305.8200	0.3058	279.9200	0.2799	(8.469)	0	0	1,000
2022/06/03	R035	03/11/2022	10.99	Call	Bond Future	2,466.5500	2.4666	2,602.0300	2.6020	5.493	0	0	0
2022/06/03	R035	03/11/2022	10.99	Put	Bond Future	2,329.9700	2.3300	2,195.9600	2.1960	(5.752)	0	0	582
2022/06/03	R035	03/11/2022	11.05	Call	Bond Future	2,666.6300	2.6666	2,808.4300	2.8084	5.318	0	0	1,000
2022/06/03	R035	03/11/2022	10.57	Call	Bond Future	1,315.9800	1.3160	1,405.8200	1.4058	6.827	0	0	0
2022/06/03	R035	03/11/2022	10.57	Put	Bond Future	3,745.4900	3.7455	3,565.8400	3.5658	(4.796)	0	0	582
2022/06/03	R035	03/11/2022			Bond Future	10.9672	87.7122	10.9224	87.9817	(0.409)	0.0000	0.0000	3,020
2022/06/03	R035	03/11/2022	11.14	Call	Bond Future	2,981.4600	2.9815	3,132.4800	3.1325	5.065	0	0	0
2022/06/03	R035	03/11/2022	11.14	Put	Bond Future	1,954.0200	1.9540	1,835.5500	1.8356	(6.063)	0	0	0
2022/06/03	R035	03/11/2022	11.05	Put	Bond Future	2,172.1200	2.1721	2,044.4300	2.0444	(5.879)	0	0	0
2022/06/03	R035	03/11/2022	11.13	Call	Bond Future	2,945.8300	2.9458	3,095.8400	3.0958	5.092	0	0	0
2022/06/03	R035	03/11/2022	11.13	Put	Bond Future	1,977.3700	1.9774	1,857.8900	1.8579	(6.042)	0	0	0
2022/06/03	R035	03/11/2022	9.82	Call	Bond Future	216.3700	0.2164	239.4300	0.2394	10.658	0	0	582
2022/06/03	R035	03/11/2022	9.82	Put	Bond Future	7,504.4200	7.5044	7,257.9900	7.2580	(3.284)	0	0	0
2022/06/03	R035	03/11/2022	10.30	Call	Bond Future	781.0200	0.7810	842.9700	0.8430	7.932	0	0	1,000
2022/06/03	R035	03/11/2022	10.30	Put	Bond Future	4,917.7200	4.9177	4,710.1800	4.7102	(4.220)	0	0	0
2022/06/03	R035	02/02/2023	13.22	Put	Bond Future	400.2200	0.4002	373.3600	0.3734	(6.711)	0	0	1,000
2022/06/03	R035	02/02/2023	10.88	Call	Bond Future	2,217.7600	2.2178	2,332.9400	2.3329	5.194	0	0	0
2022/06/03	R035	02/02/2023	10.88	Put	Bond Future	3,682.4300	3.6824	3,524.5800	3.5246	(4.287)	0	0	0
2022/06/03	R035	02/02/2023	9.81	Call	Bond Future	370.6700	0.3707	401.7400	0.4017	8.382	0	0	582
2022/06/03	R035	02/02/2023	9.81	Put	Bond Future	8,600.4500	8.6004	8,358.4900	8.3585	(2.813)	0	0	0
2022/06/03	R035	02/02/2023	10.30	Put	Bond Future	5,992.8900	5.9929	5,784.2300	5.7842	(3.482)	0	0	0
2022/06/03	R035	02/02/2023	10.66	Call	Bond Future	1,671.5900	1.6716	1,767.1100	1.7671	5.714	0	0	0
2022/06/03	R035	02/02/2023	10.66	Put	Bond Future	4,469.7000	4.4697	4,292.1900	4.2922	(3.971)	0	0	582
2022/06/03	R035	02/02/2023			Bond Future	11.1272	89.1543	11.0807	89.4273	(0.418)	0.0000	0.0000	0
2022/06/03	R035	02/02/2023	11.05	Call	Bond Future	2,694.0800	2.6941	2,824.3700	2.8244	4.836	0	0	1,000
2022/06/03	R035	02/02/2023	11.05	Put	Bond Future	3,147.8300	3.1478	3,005.0900	3.0051	(4.535)	0	0	0
2022/06/03	R035	02/02/2023	11.06	Call	Bond Future	2,723.5600	2.7236	2,854.7300	2.8547	4.816	0	0	0
2022/06/03	R035	02/02/2023	11.06	Put	Bond Future	3,118.3600	3.1184	2,976.5000	2.9765	(4.549)	0	0	582
2022/06/03	R035	02/02/2023	13.22	Call	Bond Future	11,492.6600	11.4927	11,738.8300	11.7388	2.142	0	0	0
2022/06/03	R035	02/02/2023	10.86	Call	Bond Future	2,165.0200	2.1650	2,278.4200	2.2784	5.238	0	0	0
2022/06/03	R035	02/02/2023	10.86	Put	Bond Future	3,749.7300	3.7497	3,590.1000	3.5901	(4.257)	0	0	0
2022/06/03	R035	02/02/2023	10.87	Call	Bond Future	2,191.3000	2.1913	2,305.6000	2.3056	5.216	0	0	0
2022/06/03	R035	02/02/2023	10.87	Put	Bond Future	3,715.9600	3.7160	3,557.2300	3.5572	(4.272)	0	0	0
2022/06/03	R035	02/02/2023	10.30	Call	Bond Future	949.7500	0.9497	1,014.1200	1.0141	6.778	0	0	1,000
2022/06/03	R035	04/05/2023	11.21	Call	Bond Future	3,233.7400	3.2337	3,370.4000	3.3704	4.226	0	0	0
2022/06/03	R035	04/05/2023	11.22	Put	Bond Future	3,522.6800	3.5227	3,382.9000	3.3829	(3.968)	0	0	0
2022/06/03	R035	04/05/2023	12.46	Call	Bond Future	0.0000	0.0000	8,033.5800	8.0336	100.000	0	0	0
2022/06/03	R035	04/05/2023	12.46	Put	Bond Future	0.0000	0.0000	1,286.3100	1.2863	100.000	0	0	400
2022/06/03	R035	04/05/2023	10.60	Call	Bond Future	0.0000	0.0000	1,798.6800	1.7987	100.000	0	0	400
2022/06/03	R035	04/05/2023	10.60	Put	Bond Future	0.0000	0.0000	5,457.1500	5.4572	100.000	0	0	0
2022/06/03	R035	04/05/2023	11.20	Call	Bond Future	3,204.6800	3.2047	3,340.5900	3.3406	4.241	0	0	0
2022/06/03	R035	04/05/2023			Bond Future	11.2652	86.2574	11.2170	86.5346	(0.428)	0.0000	0.0000	0
2022/06/03	R035	04/05/2023	11.21	Put	Bond Future	3,551.0600	3.5511	3,410.5300	3.4105	(3.957)	0	0	0

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
2022/06/03	R035	04/05/2023	11.22	Call	Bond Future	3,262.9300		3.2629	3,400.3400	3.4003	4.211	0	0	0
2022/06/03	R035	04/05/2023	9.85	Call	Bond Future	0.0000		0.0000	612.5100	0.6125	100.000	0	0	400
2022/06/03	R035	04/05/2023	9.85	Put	Bond Future	0.0000		0.0000	9,022.4000	9.0224	100.000	0	0	0
2022/06/03	R035	04/05/2023	11.20	Put	Bond Future	3,579.6200		3.5796	3,438.3400	3.4383	(3.947)	0	0	0
2022/06/03	R186	04/08/2022	7.96	Call	Bond Future	295.0300		0.2950	278.2800	0.2783	(5.677)	0	0	3,600
2022/06/03	R186	04/08/2022	8.15	Call	Bond Future	507.6900		0.5077	484.0900	0.4841	(4.649)	0	0	0
2022/06/03	R186	04/08/2022	8.15	Put	Bond Future	1,414.5800		1.4146	1,441.1900	1.4412	1.881	0	0	0
2022/06/03	R186	04/08/2022	9.78	Call	Bond Future	5,116.8100		5.1168	5,066.5700	5.0666	(0.982)	0	0	0
2022/06/03	R186	04/08/2022	9.78	Put	Bond Future	42.2800		0.0423	42.2500	0.0422	(0.071)	0	0	3,600
2022/06/03	R186	04/08/2022			Bond Future	8.3898		108.9927	8.4032	108.9425	0.159	0.0000	0.0000	81,147
2022/06/03	R186	04/08/2022	6.96	Call	Bond Future	8.9900		0.0090	7.9300	0.0079	(11.791)	0	0	3,600
2022/06/03	R186	04/08/2022	6.96	Put	Bond Future	5,559.9600		5.5600	5,609.1100	5.6091	0.884	0	0	0
2022/06/03	R186	04/08/2022	7.96	Put	Bond Future	1,927.2400		1.9272	1,960.7000	1.9607	1.736	0	0	0
2022/06/03	R186	04/08/2022	8.13	Call	Bond Future	481.4500		0.4815	458.5900	0.4586	(4.748)	0	0	0
2022/06/03	R186	04/08/2022	8.13	Put	Bond Future	1,464.4100		1.4644	1,491.7600	1.4918	1.868	0	0	0
2022/06/03	R186	04/08/2022	8.14	Call	Bond Future	494.4500		0.4945	471.2200	0.4712	(4.698)	0	0	0
2022/06/03	R186	04/08/2022	8.14	Put	Bond Future	1,439.3700		1.4394	1,466.3500	1.4663	1.874	0	0	0
2022/06/03	R186	03/11/2022	8.91	Put	Bond Future	925.3600		0.9254	940.0300	0.9400	1.585	0	0	4,310
2022/06/03	R186	03/11/2022	8.53	Call	Bond Future	1,272.0000		1.2720	1,242.7100	1.2427	(2.303)	0	0	0
2022/06/03	R186	03/11/2022	8.53	Put	Bond Future	1,453.9900		1.4540	1,476.3400	1.4763	1.537	0	0	0
2022/06/03	R186	03/11/2022	8.54	Call	Bond Future	1,290.6000		1.2906	1,261.0700	1.2611	(2.288)	0	0	0
2022/06/03	R186	03/11/2022	8.54	Put	Bond Future	1,437.0400		1.4370	1,459.1500	1.4591	1.539	0	0	0
2022/06/03	R186	03/11/2022			Bond Future	8.5812		110.5359	8.5958	110.4842	0.170	0.0000	0.0000	11,129
2022/06/03	R186	03/11/2022	8.55	Call	Bond Future	1,309.3300		1.3093	1,279.5800	1.2796	(2.272)	0	0	0
2022/06/03	R186	03/11/2022	8.55	Put	Bond Future	1,420.2400		1.4202	1,442.1300	1.4421	1.541	0	0	0
2022/06/03	R186	03/11/2022	8.91	Call	Bond Future	2,083.8200		2.0838	2,046.8500	2.0469	(1.774)	0	0	0
2022/06/03	R186	03/11/2022	8.23	Call	Bond Future	800.0200		0.8000	777.5900	0.7776	(2.804)	0	0	4,310
2022/06/03	R186	03/11/2022	8.23	Put	Bond Future	2,055.3300		2.0553	2,084.5400	2.0845	1.421	0	0	0
2022/06/03	R186	02/02/2023	8.33	Call	Bond Future	1,065.4500		1.0655	1,042.1000	1.0421	(2.192)	0	0	0
2022/06/03	R186	02/02/2023	8.33	Put	Bond Future	2,423.5400		2.4235	2,453.7000	2.4537	1.244	0	0	0
2022/06/03	R186	02/02/2023	8.32	Call	Bond Future	1,051.8000		1.0518	1,028.6300	1.0286	(2.203)	0	0	0
2022/06/03	R186	02/02/2023	8.32	Put	Bond Future	2,443.8300		2.4438	2,474.1700	2.4742	1.241	0	0	0
2022/06/03	R186	02/02/2023			Bond Future	8.7334		107.0579	8.7495	107.0044	0.184	0.0000	0.0000	0
2022/06/03	R186	02/02/2023	8.34	Call	Bond Future	1,079.5400		1.0795	1,056.0100	1.0560	(2.180)	0	0	0
2022/06/03	R186	02/02/2023	8.34	Put	Bond Future	2,403.7000		2.4037	2,433.6800	2.4337	1.247	0	0	0
2022/06/03	R186	04/05/2023	8.83	Put	Bond Future	2,006.4400		2.0064	2,031.2100	2.0312	1.235	0	0	0
2022/06/03	R186	04/05/2023	8.84	Call	Bond Future	1,935.0600		1.9351	1,904.3500	1.9044	(1.587)	0	0	0
2022/06/03	R186	04/05/2023			Bond Future	8.8581		108.9785	8.8758	108.9232	0.199	0.0000	0.0000	0
2022/06/03	R186	04/05/2023	8.83	Call	Bond Future	1,918.1700		1.9182	1,887.6000	1.8876	(1.594)	0	0	0
2022/06/03	R186	04/05/2023	8.84	Put	Bond Future	1,991.9600		1.9920	2,016.5900	2.0166	1.236	0	0	0
2022/06/03	R186	04/05/2023	8.82	Call	Bond Future	1,901.3600		1.9014	1,870.9300	1.8709	(1.600)	0	0	0
2022/06/03	R186	04/05/2023	8.82	Put	Bond Future	2,021.0200		2.0210	2,045.9300	2.0459	1.233	0	0	0
2022/06/03	R197	04/08/2022			Bond Future	329.0045		329.0045	329.0723	329.0723	0.021	0.0000	0.0000	870
2022/06/03	R197	03/11/2022			Bond Future	333.7411		333.7411	333.8079	333.8079	0.020	0.0000	0.0000	0
2022/06/03	R197	02/02/2023			Bond Future	330.5755		330.5755	330.6342	330.6342	0.018	0.0000	0.0000	0
2022/06/03	R197	04/05/2023			Bond Future	336.5667		336.5667	336.6239	336.6239	0.017	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
2022/06/03	R202	04/08/2022			Bond Future	252.2238	252.2238	252.2961	252.2961	0.029	0.0000	0.0000	6,575
2022/06/03	R202	03/11/2022			Bond Future	255.8552	255.8552	255.9270	255.9270	0.028	0.0000	0.0000	0
2022/06/03	R202	02/02/2023			Bond Future	255.4812	255.4812	255.5486	255.5486	0.026	0.0000	0.0000	0
2022/06/03	R202	04/05/2023			Bond Future	260.1084	260.1084	260.1751	260.1751	0.026	0.0000	0.0000	0
2022/06/03	R209	04/08/2022	10.57	Put	Bond Future	2,118.2600	2.1183	1,978.2200	1.9782	(6.611)	0	0	0
2022/06/03	R209	04/08/2022	10.58	Call	Bond Future	762.4500	0.7625	826.6100	0.8266	8.415	0	0	0
2022/06/03	R209	04/08/2022	10.58	Put	Bond Future	2,082.8600	2.0829	1,944.0400	1.9440	(6.665)	0	0	0
2022/06/03	R209	04/08/2022			Bond Future	10.8226	70.0214	10.7849	70.2244	(0.349)	0.0000	0.0000	27,815
2022/06/03	R209	04/08/2022	10.57	Call	Bond Future	742.6600	0.7427	805.6000	0.8056	8.475	0	0	0
2022/06/03	R209	04/08/2022	10.59	Call	Bond Future	782.6700	0.7827	848.0700	0.8481	8.356	0	0	0
2022/06/03	R209	04/08/2022	10.59	Put	Bond Future	2,047.9600	2.0480	1,910.3800	1.9104	(6.718)	0	0	0
2022/06/03	R209	03/11/2022	11.03	Call	Bond Future	2,229.9300	2.2299	2,334.6600	2.3347	4.697	0	0	0
2022/06/03	R209	03/11/2022	11.03	Put	Bond Future	1,969.0800	1.9691	1,868.3800	1.8684	(5.114)	0	0	0
2022/06/03	R209	03/11/2022	10.50	Put	Bond Future	3,581.3200	3.5813	3,436.8700	3.4369	(4.033)	0	0	0
2022/06/03	R209	03/11/2022	9.25	Call	Bond Future	33.4200	0.0334	37.0900	0.0371	10.981	0	0	9,500
2022/06/03	R209	03/11/2022	9.25	Put	Bond Future	10,051.0600	10.0511	9,849.3000	9.8493	(2.007)	0	0	0
2022/06/03	R209	03/11/2022	9.50	Call	Bond Future	71.2200	0.0712	78.5600	0.0786	10.306	0	0	0
2022/06/03	R209	03/11/2022	9.50	Put	Bond Future	8,519.3500	8.5193	8,321.2600	8.3213	(2.325)	0	0	0
2022/06/03	R209	03/11/2022			Bond Future	10.9802	67.8689	10.9412	68.0743	(0.355)	0.0000	0.0000	4,135
2022/06/03	R209	03/11/2022	11.02	Call	Bond Future	2,200.6900	2.2007	2,304.6100	2.3046	4.722	0	0	0
2022/06/03	R209	03/11/2022	11.02	Put	Bond Future	1,992.1200	1.9921	1,890.6100	1.8906	(5.096)	0	0	0
2022/06/03	R209	03/11/2022	11.50	Call	Bond Future	3,780.5000	3.7805	3,919.1500	3.9192	3.668	0	0	0
2022/06/03	R209	03/11/2022	11.50	Put	Bond Future	1,126.0600	1.1261	1,059.2800	1.0593	(5.930)	0	0	0
2022/06/03	R209	03/11/2022	10.50	Call	Bond Future	990.8200	0.9908	1,051.8000	1.0518	6.154	0	0	0
2022/06/03	R209	03/11/2022	11.00	Call	Bond Future	2,142.9100	2.1429	2,245.2100	2.2452	4.774	0	0	0
2022/06/03	R209	03/11/2022	11.00	Put	Bond Future	2,039.0600	2.0391	1,935.9300	1.9359	(5.058)	0	0	9,500
2022/06/03	R209	03/11/2022	11.01	Call	Bond Future	2,171.8000	2.1718	2,274.9200	2.2749	4.748	0	0	0
2022/06/03	R209	03/11/2022	11.01	Put	Bond Future	2,015.5600	2.0156	1,913.2500	1.9132	(5.076)	0	0	0
2022/06/03	R209	03/11/2022	10.00	Call	Bond Future	311.7900	0.3118	337.4400	0.3374	8.227	0	0	0
2022/06/03	R209	03/11/2022	10.00	Put	Bond Future	5,749.6500	5.7497	5,569.8700	5.5699	(3.127)	0	0	9,500
2022/06/03	R209	02/02/2023	10.78	Call	Bond Future	1,728.9700	1.7290	1,809.9600	1.8100	4.684	0	0	0
2022/06/03	R209	02/02/2023	10.79	Call	Bond Future	1,751.1200	1.7511	1,832.8000	1.8328	4.664	0	0	0
2022/06/03	R209	02/02/2023	10.80	Put	Bond Future	3,446.7800	3.4468	3,320.9400	3.3209	(3.651)	0	0	0
2022/06/03	R209	02/02/2023			Bond Future	11.1192	68.9853	11.0789	69.1935	(0.363)	0.0000	0.0000	0
2022/06/03	R209	02/02/2023	10.78	Put	Bond Future	3,509.3400	3.5093	3,382.1300	3.3821	(3.625)	0	0	0
2022/06/03	R209	02/02/2023	10.79	Put	Bond Future	3,478.0600	3.4781	3,351.5400	3.3515	(3.638)	0	0	0
2022/06/03	R209	02/02/2023	10.80	Call	Bond Future	1,773.2000	1.7732	1,855.5600	1.8556	4.645	0	0	0
2022/06/03	R209	04/05/2023	11.09	Call	Bond Future	2,586.1100	2.5861	2,684.3000	2.6843	3.797	0	0	0
2022/06/03	R209	04/05/2023	11.09	Put	Bond Future	3,374.4300	3.3744	3,261.2500	3.2613	(3.354)	0	0	0
2022/06/03	R209	04/05/2023	11.10	Call	Bond Future	2,610.6500	2.6106	2,709.4300	2.7094	3.784	0	0	0
2022/06/03	R209	04/05/2023	11.10	Put	Bond Future	3,347.5400	3.3475	3,234.9500	3.2350	(3.363)	0	0	0
2022/06/03	R209	04/05/2023			Bond Future	11.2445	67.0732	11.2028	67.2845	(0.371)	0.0000	0.0000	0
2022/06/03	R209	04/05/2023	11.11	Call	Bond Future	2,635.3100	2.6353	2,734.6700	2.7347	3.770	0	0	0
2022/06/03	R209	04/05/2023	11.11	Put	Bond Future	3,320.8400	3.3208	3,208.8300	3.2088	(3.373)	0	0	0
2022/06/03	R210	04/08/2022			Bond Future	226.7267	226.7267	226.7837	226.7837	0.025	0.0000	0.0000	1,025

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
2022/06/03	R210	03/11/2022			Bond Future	227.0289	227.0289	227.0829	227.0829	0.024	0.0000	0.0000	0
2022/06/03	R210	02/02/2023			Bond Future	230.8092	230.8092	230.8620	230.8620	0.023	0.0000	0.0000	0
2022/06/03	R210	04/05/2023			Bond Future	231.9333	231.9333	231.9847	231.9847	0.022	0.0000	0.0000	0
2022/06/03	R213	04/08/2022	9.88	Call	Bond Future	506.6600	0.5067	515.3900	0.5154	1.723	0	0	0
2022/06/03	R213	04/08/2022	9.89	Call	Bond Future	521.1000	0.5211	530.0800	0.5301	1.723	0	0	0
2022/06/03	R213	04/08/2022	9.90	Put	Bond Future	2,369.9900	2.3700	2,317.8300	2.3178	(2.201)	0	0	0
2022/06/03	R213	04/08/2022			Bond Future	10.2674	84.7782	10.2550	84.8396	(0.121)	0.0000	0.0000	27,150
2022/06/03	R213	04/08/2022	9.88	Put	Bond Future	2,442.3100	2.4423	2,389.6400	2.3896	(2.157)	0	0	0
2022/06/03	R213	04/08/2022	9.89	Put	Bond Future	2,406.0500	2.4060	2,353.6300	2.3536	(2.179)	0	0	0
2022/06/03	R213	04/08/2022	9.90	Call	Bond Future	535.6900	0.5357	544.9300	0.5449	1.725	0	0	0
2022/06/03	R213	03/11/2022	10.38	Call	Bond Future	1,747.7600	1.7478	1,771.4600	1.7715	1.356	0	0	0
2022/06/03	R213	03/11/2022	10.38	Put	Bond Future	2,102.5100	2.1025	2,064.4800	2.0645	(1.809)	0	0	0
2022/06/03	R213	03/11/2022	10.39	Call	Bond Future	1,771.4100	1.7714	1,795.3400	1.7953	1.351	0	0	0
2022/06/03	R213	03/11/2022	10.39	Put	Bond Future	2,078.1200	2.0781	2,040.3200	2.0403	(1.819)	0	0	0
2022/06/03	R213	03/11/2022	10.37	Call	Bond Future	1,724.0800	1.7241	1,747.5300	1.7475	1.360	0	0	0
2022/06/03	R213	03/11/2022	10.37	Put	Bond Future	2,126.9100	2.1269	2,088.6300	2.0886	(1.800)	0	0	200
2022/06/03	R213	03/11/2022	9.19	Call	Bond Future	156.7500	0.1568	159.7100	0.1597	1.888	0	0	476
2022/06/03	R213	03/11/2022	9.19	Put	Bond Future	6,495.7700	6.4958	6,437.0000	6.4370	(0.905)	0	0	0
2022/06/03	R213	03/11/2022			Bond Future	10.4540	82.4413	10.4411	82.5031	(0.123)	0.0000	0.0000	0
2022/06/03	R213	03/11/2022	10.40	Call	Bond Future	1,795.4400	1.7954	1,819.6200	1.8196	1.347	0	0	0
2022/06/03	R213	03/11/2022	10.40	Put	Bond Future	2,054.1400	2.0541	2,016.5900	2.0166	(1.828)	0	0	0
2022/06/03	R213	03/11/2022	9.98	Call	Bond Future	946.1400	0.9461	960.7200	0.9607	1.541	0	0	0
2022/06/03	R213	03/11/2022	9.98	Put	Bond Future	3,252.5800	3.2526	3,205.4300	3.2054	(1.450)	0	0	200
2022/06/03	R213	03/11/2022	10.19	Call	Bond Future	1,330.4100	1.3304	1,349.6200	1.3496	1.444	0	0	0
2022/06/03	R213	03/11/2022	10.19	Put	Bond Future	2,604.8700	2.6049	2,562.3500	2.5624	(1.632)	0	0	476
2022/06/03	R213	03/11/2022	9.13	Call	Bond Future	135.8000	0.1358	138.3600	0.1384	1.885	0	0	200
2022/06/03	R213	03/11/2022	9.13	Put	Bond Future	6,791.0900	6.7911	6,731.9200	6.7319	(0.871)	0	0	0
2022/06/03	R213	03/11/2022	9.84	Call	Bond Future	731.9400	0.7319	743.7200	0.7437	1.609	0	0	0
2022/06/03	R213	03/11/2022	9.84	Put	Bond Future	3,735.5300	3.7355	3,685.5800	3.6856	(1.337)	0	0	476
2022/06/03	R213	02/02/2023	10.43	Put	Bond Future	2,795.5400	2.7955	2,757.0700	2.7571	(1.376)	0	0	0
2022/06/03	R213	02/02/2023	12.20	Call	Bond Future	7,462.0700	7.4621	7,511.9300	7.5119	0.668	0	0	0
2022/06/03	R213	02/02/2023	12.20	Put	Bond Future	540.1300	0.5401	528.0600	0.5281	(2.235)	0	0	912
2022/06/03	R213	02/02/2023	10.22	Put	Bond Future	3,365.8300	3.3658	3,323.3400	3.3233	(1.262)	0	0	0
2022/06/03	R213	02/02/2023	10.23	Call	Bond Future	1,490.7000	1.4907	1,510.3300	1.5103	1.317	0	0	0
2022/06/03	R213	02/02/2023	10.35	Call	Bond Future	1,728.7000	1.7287	1,750.6100	1.7506	1.267	0	0	0
2022/06/03	R213	02/02/2023	10.35	Put	Bond Future	3,003.8100	3.0038	2,963.7900	2.9638	(1.332)	0	0	476
2022/06/03	R213	02/02/2023	10.01	Call	Bond Future	1,106.2200	1.1062	1,121.8600	1.1219	1.414	0	0	0
2022/06/03	R213	02/02/2023			Bond Future	10.6219	83.7962	10.6085	83.8581	(0.125)	0.0000	0.0000	0
2022/06/03	R213	02/02/2023	10.43	Call	Bond Future	1,898.3100	1.8983	1,921.7700	1.9218	1.236	0	0	912
2022/06/03	R213	02/02/2023	10.22	Call	Bond Future	1,471.9200	1.4719	1,491.3600	1.4914	1.321	0	0	0
2022/06/03	R213	02/02/2023	10.23	Put	Bond Future	3,336.8000	3.3368	3,294.5000	3.2945	(1.268)	0	0	0
2022/06/03	R213	02/02/2023	9.16	Call	Bond Future	258.0500	0.2580	262.5700	0.2626	1.752	0	0	476
2022/06/03	R213	02/02/2023	9.16	Put	Bond Future	7,425.3100	7.4253	7,367.9000	7.3679	(0.773)	0	0	0
2022/06/03	R213	02/02/2023	10.01	Put	Bond Future	4,012.3200	4.0123	3,966.0300	3.9660	(1.154)	0	0	476
2022/06/03	R213	02/02/2023	10.21	Call	Bond Future	1,453.0100	1.4530	1,472.2800	1.4723	1.326	0	0	0
2022/06/03	R213	02/02/2023	10.21	Put	Bond Future	3,394.7700	3.3948	3,352.1100	3.3521	(1.257)	0	0	0
2022/06/03	R213	04/05/2023	10.75	Call	Bond Future	2,692.9900	2.6930	2,721.0300	2.7210	1.041	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
2022/06/03	R213	04/05/2023	10.75	Put	Bond Future	2,765.4600	2.7655	2,731.0800	2.7311	(1.243)	0	0	0
2022/06/03	R213	04/05/2023			Bond Future	10.7660	81.7520	10.7522	81.8145	(0.128)	0.0000	0.0000	0
2022/06/03	R213	04/05/2023	10.74	Call	Bond Future	2,669.4800	2.6695	2,697.3500	2.6974	1.044	0	0	0
2022/06/03	R213	04/05/2023	10.74	Put	Bond Future	2,787.2400	2.7872	2,752.6900	2.7527	(1.240)	0	0	0
2022/06/03	R213	04/05/2023	10.73	Call	Bond Future	2,646.0700	2.6461	2,673.7800	2.6738	1.047	0	0	0
2022/06/03	R213	04/05/2023	10.73	Put	Bond Future	2,809.1400	2.8091	2,774.4300	2.7744	(1.236)	0	0	0
2022/06/03	R214	04/08/2022	10.98	Put	Bond Future	1,779.9200	1.7799	1,668.0600	1.6681	(6.285)	0	0	0
2022/06/03	R214	04/08/2022	10.99	Call	Bond Future	1,115.3100	1.1153	1,185.4300	1.1854	6.287	0	0	0
2022/06/03	R214	04/08/2022			Bond Future	11.1034	66.9923	11.0708	67.1732	(0.293)	0.0000	0.0000	13,186
2022/06/03	R214	04/08/2022	10.97	Call	Bond Future	1,065.4200	1.0654	1,133.3100	1.1333	6.372	0	0	0
2022/06/03	R214	04/08/2022	10.97	Put	Bond Future	1,811.5000	1.8115	1,698.5200	1.6985	(6.237)	0	0	0
2022/06/03	R214	04/08/2022	10.98	Call	Bond Future	1,090.2500	1.0903	1,159.2600	1.1593	6.330	0	0	0
2022/06/03	R214	04/08/2022	10.99	Put	Bond Future	1,748.6300	1.7486	1,637.8800	1.6379	(6.334)	0	0	0
2022/06/03	R214	03/11/2022	11.34	Call	Bond Future	2,398.0000	2.3980	2,492.8900	2.4929	3.957	0	0	0
2022/06/03	R214	03/11/2022	11.36	Put	Bond Future	1,896.0300	1.8960	1,809.3500	1.8094	(4.572)	0	0	0
2022/06/03	R214	03/11/2022			Bond Future	11.2557	64.6563	11.2221	64.8393	(0.299)	0.0000	0.0000	0
2022/06/03	R214	03/11/2022	11.34	Put	Bond Future	1,943.1100	1.9431	1,855.0000	1.8550	(4.534)	0	0	0
2022/06/03	R214	03/11/2022	11.35	Call	Bond Future	2,427.9700	2.4280	2,523.5800	2.5236	3.938	0	0	0
2022/06/03	R214	03/11/2022	11.35	Put	Bond Future	1,919.4500	1.9194	1,832.0600	1.8321	(4.553)	0	0	0
2022/06/03	R214	03/11/2022	11.36	Call	Bond Future	2,458.1200	2.4581	2,554.4400	2.5544	3.918	0	0	0
2022/06/03	R214	02/02/2023	11.07	Call	Bond Future	1,876.9100	1.8769	1,949.6500	1.9497	3.876	0	0	0
2022/06/03	R214	02/02/2023	11.07	Put	Bond Future	3,637.8000	3.6378	3,525.1900	3.5252	(3.096)	0	0	0
2022/06/03	R214	02/02/2023	11.08	Call	Bond Future	1,900.0200	1.9000	1,973.3600	1.9734	3.860	0	0	0
2022/06/03	R214	02/02/2023	11.08	Put	Bond Future	3,605.3900	3.6054	3,493.3800	3.4934	(3.107)	0	0	0
2022/06/03	R214	02/02/2023			Bond Future	11.3938	65.7193	11.3590	65.9046	(0.305)	0.0000	0.0000	0
2022/06/03	R214	02/02/2023	11.09	Call	Bond Future	1,923.2900	1.9233	1,997.2300	1.9972	3.844	0	0	0
2022/06/03	R214	02/02/2023	11.09	Put	Bond Future	3,573.2000	3.5732	3,461.7900	3.4618	(3.118)	0	0	0
2022/06/03	R214	04/05/2023	11.36	Call	Bond Future	2,690.1100	2.6901	2,777.2200	2.7772	3.238	0	0	0
2022/06/03	R214	04/05/2023	11.36	Put	Bond Future	3,497.7300	3.4977	3,396.6700	3.3967	(2.889)	0	0	0
2022/06/03	R214	04/05/2023	11.37	Call	Bond Future	2,715.3300	2.7153	2,802.9600	2.8030	3.227	0	0	0
2022/06/03	R214	04/05/2023	11.37	Put	Bond Future	3,469.5600	3.4696	3,369.0200	3.3690	(2.898)	0	0	0
2022/06/03	R214	04/05/2023			Bond Future	11.5127	63.8052	11.4768	63.7934	(0.311)	0.0000	0.0000	0
2022/06/03	R214	04/05/2023	11.38	Call	Bond Future	2,740.9000	2.7409	2,829.0500	2.8290	3.216	0	0	0
2022/06/03	R214	04/05/2023	11.38	Put	Bond Future	3,441.8100	3.4418	3,341.7900	3.3418	(2.906)	0	0	0
2022/06/03	R248	04/08/2022	10.20	Call	Bond Future	94.6900	0.0947	106.9800	0.1070	12.979	0	0	1,700
2022/06/03	R248	04/08/2022	10.40	Put	Bond Future	5,200.8100	5.2008	4,962.9100	4.9629	(4.574)	0	0	0
2022/06/03	R248	04/08/2022	10.98	Call	Bond Future	1,467.9900	1.4680	1,576.9100	1.5769	7.420	0	0	0
2022/06/03	R248	04/08/2022	10.98	Put	Bond Future	2,117.6600	2.1177	1,961.5600	1.9616	(7.371)	0	0	0
2022/06/03	R248	04/08/2022	10.99	Call	Bond Future	1,500.9400	1.5009	1,611.5300	1.6115	7.368	0	0	0
2022/06/03	R248	04/08/2022	10.99	Put	Bond Future	2,079.6000	2.0796	1,925.1700	1.9252	(7.426)	0	0	0
2022/06/03	R248	04/08/2022			Bond Future	11.0721	84.2266	11.0343	84.4916	(0.341)	0.0000	0.0000	200,684
2022/06/03	R248	04/08/2022	9.70	Call	Bond Future	6.0000	0.0060	6.9300	0.0069	15.500	0	0	0
2022/06/03	R248	04/08/2022	9.70	Put	Bond Future	10,720.9200	10.7209	10,456.8300	10.4568	(2.463)	0	0	0
2022/06/03	R248	04/08/2022	10.20	Put	Bond Future	6,635.3300	6.6353	6,382.6000	6.3826	(3.809)	0	0	0
2022/06/03	R248	04/08/2022	10.40	Call	Bond Future	239.5200	0.2395	266.6400	0.2666	11.323	0	0	0
2022/06/03	R248	04/08/2022	11.00	Call	Bond Future	1,534.3000	1.5343	1,646.5500	1.6466	7.316	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
2022/06/03	R248	04/08/2022	11.00	Put	Bond Future	2,042.0500	2.0421	1,889.2800	1.8893	(7.481)	0	0	50
2022/06/03	R248	04/08/2022	10.90	Call	Bond Future	1,219.4000	1.2194	1,315.0800	1.3151	7.846	0	0	1,700
2022/06/03	R248	04/08/2022	10.90	Put	Bond Future	2,441.1000	2.4411	2,271.7600	2.2718	(6.937)	0	0	0
2022/06/03	R248	03/11/2022	11.32	Call	Bond Future	3,135.3700	3.1354	3,277.2500	3.2773	4.525	0	0	0
2022/06/03	R248	03/11/2022	11.30	Put	Bond Future	2,530.4100	2.5304	2,401.9700	2.4020	(5.076)	0	0	0
2022/06/03	R248	03/11/2022	11.31	Put	Bond Future	2,501.5700	2.5016	2,374.1400	2.3741	(5.094)	0	0	0
2022/06/03	R248	03/11/2022			Bond Future	11.2225	80.9977	11.1834	81.2660	(0.348)	0.0000	0.0000	0
2022/06/03	R248	03/11/2022	11.32	Put	Bond Future	2,472.8100	2.4728	2,346.4100	2.3464	(5.112)	0	0	0
2022/06/03	R248	03/11/2022	11.30	Call	Bond Future	3,057.8700	3.0579	3,197.7100	3.1977	4.573	0	0	0
2022/06/03	R248	03/11/2022	11.31	Call	Bond Future	3,096.6300	3.0966	3,237.4800	3.2375	4.548	0	0	0
2022/06/03	R248	02/02/2023	11.08	Call	Bond Future	2,482.6900	2.4827	2,594.6000	2.5946	4.508	0	0	0
2022/06/03	R248	02/02/2023	11.08	Put	Bond Future	4,389.6000	4.3896	4,229.6400	4.2296	(3.644)	0	0	0
2022/06/03	R248	02/02/2023			Bond Future	11.3588	82.3295	11.3183	82.6014	(0.356)	0.0000	0.0000	0
2022/06/03	R248	02/02/2023	11.06	Call	Bond Future	2,422.9200	2.4229	2,533.0500	2.5331	4.545	0	0	0
2022/06/03	R248	02/02/2023	11.06	Put	Bond Future	4,469.7500	4.4698	4,308.0100	4.3080	(3.619)	0	0	0
2022/06/03	R248	02/02/2023	11.07	Call	Bond Future	2,452.8400	2.4528	2,563.8700	2.5639	4.527	0	0	0
2022/06/03	R248	02/02/2023	11.07	Put	Bond Future	4,429.6500	4.4296	4,268.8100	4.2688	(3.631)	0	0	0
2022/06/03	R248	04/05/2023	11.35	Call	Bond Future	3,531.3400	3.5313	3,662.6000	3.6626	3.717	0	0	0
2022/06/03	R248	04/05/2023	11.35	Put	Bond Future	4,366.5900	4.3666	4,221.7100	4.2217	(3.318)	0	0	0
2022/06/03	R248	04/05/2023			Bond Future	11.4758	79.3740	11.4339	79.6502	(0.365)	0.0000	0.0000	0
2022/06/03	R248	04/05/2023	11.33	Call	Bond Future	3,466.9200	3.4669	3,596.6700	3.5967	3.743	0	0	0
2022/06/03	R248	04/05/2023	11.33	Put	Bond Future	4,436.4400	4.4364	4,290.0500	4.2900	(3.300)	0	0	0
2022/06/03	R248	04/05/2023	11.34	Call	Bond Future	3,499.0600	3.4991	3,629.5700	3.6296	3.730	0	0	0
2022/06/03	R248	04/05/2023	11.34	Put	Bond Future	4,401.4000	4.4014	4,255.7700	4.2558	(3.309)	0	0	0

Total

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