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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/06/2022 TO 14/06/2022

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
2022/06/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	2025	04/08/2022		Bond Future	161.5611	161.5611	161.9793	161.9793	0.259	0.0000	0.0000	7,305
2022/06/14	2025	03/11/2022		Bond Future	163.8856	163.8856	164.3466	164.3466	0.281	0.0000	0.0000	0
2022/06/14	2025	02/02/2023		Bond Future	164.8848	164.8848	165.3706	165.3706	0.295	0.0000	0.0000	0
2022/06/14	2025	04/05/2023		Bond Future	167.8417	167.8417	168.4479	168.4479	0.361	0.0000	0.0000	0
2022/06/14	2029	04/08/2022		Bond Future	119.9692	119.9692	119.9995	119.9995	0.025	0.0000	0.0000	2,791
2022/06/14	2029	03/11/2022		Bond Future	120.4506	120.4506	120.5085	120.5085	0.048	0.0000	0.0000	0
2022/06/14	2029	02/02/2023		Bond Future	122.4212	122.4212	122.4924	122.4924	0.058	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
2022/06/14	2029	04/05/2023			Bond Future	123.3333	123.3333	123.4885	123.4885	0.126	0.0000	0.0000	0
2022/06/14	2030	04/08/2022	9.56	Call	Bond Future	27.8000	0.0278	39.7800	0.0398	43.094	0	0	0
2022/06/14	2030	04/08/2022	9.56	Put	Bond Future	4,923.7400	4.9237	4,533.5400	4.5335	(7.925)	0	0	0
2022/06/14	2030	04/08/2022	10.95	Call	Bond Future	2,212.6500	2.2126	2,504.3100	2.5043	13.181	0	0	0
2022/06/14	2030	04/08/2022	10.95	Put	Bond Future	510.3000	0.5103	399.7800	0.3998	(21.658)	0	0	800
2022/06/14	2030	04/08/2022			Bond Future	10.5785	87.1194	10.4921	87.5216	(0.817)	0.0000	0.0000	98,017
2022/06/14	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	800
2022/06/14	2030	04/08/2022	8.30	Put	Bond Future	11,447.8000	11.4478	11,045.6300	11.0456	(3.513)	0	0	0
2022/06/14	2030	04/08/2022	9.05	Call	Bond Future	0.9500	0.0010	1.5300	0.0015	61.053	0	0	800
2022/06/14	2030	04/08/2022	9.05	Put	Bond Future	7,480.2500	7.4802	7,078.6500	7.0787	(5.369)	0	0	0
2022/06/14	2030	04/08/2022	9.54	Call	Bond Future	24.8300	0.0248	35.7000	0.0357	43.778	0	0	0
2022/06/14	2030	04/08/2022	9.54	Put	Bond Future	5,020.3800	5.0204	4,629.0700	4.6291	(7.794)	0	0	0
2022/06/14	2030	04/08/2022	9.55	Call	Bond Future	26.2800	0.0263	37.6900	0.0377	43.417	0	0	0
2022/06/14	2030	04/08/2022	9.55	Put	Bond Future	4,972.0100	4.9720	4,581.2400	4.5812	(7.859)	0	0	0
2022/06/14	2030	03/11/2022	10.10	Call	Bond Future	563.1800	0.5632	665.4100	0.6654	18.152	0	0	0
2022/06/14	2030	03/11/2022	10.10	Put	Bond Future	3,767.5500	3.7675	3,442.0000	3.4420	(8.641)	0	0	0
2022/06/14	2030	03/11/2022	10.20	Put	Bond Future	3,420.1200	3.4201	3,110.0300	3.1100	(9.067)	0	0	0
2022/06/14	2030	03/11/2022	9.70	Call	Bond Future	225.1700	0.2252	276.0400	0.2760	22.592	0	0	500
2022/06/14	2030	03/11/2022	9.70	Put	Bond Future	5,334.6400	5.3346	4,957.7300	4.9577	(7.065)	0	0	0
2022/06/14	2030	03/11/2022			Bond Future	10.7978	88.3526	10.7028	88.7804	(0.880)	0.0000	0.0000	19,966
2022/06/14	2030	03/11/2022	10.20	Call	Bond Future	684.1300	0.6841	801.8200	0.8018	17.203	0	0	500
2022/06/14	2030	03/11/2022	11.57	Call	Bond Future	4,093.8900	4.0939	4,420.6800	4.4207	7.982	0	0	0
2022/06/14	2030	03/11/2022	11.57	Put	Bond Future	716.6500	0.7167	615.6600	0.6157	(14.092)	0	0	500
2022/06/14	2030	03/11/2022	10.08	Call	Bond Future	540.9500	0.5409	640.2000	0.6402	18.347	0	0	0
2022/06/14	2030	03/11/2022	10.08	Put	Bond Future	3,839.3700	3.8394	3,510.8400	3.5108	(8.557)	0	0	0
2022/06/14	2030	03/11/2022	10.09	Call	Bond Future	551.9000	0.5519	652.6300	0.6526	18.251	0	0	0
2022/06/14	2030	03/11/2022	10.09	Put	Bond Future	3,803.2800	3.8033	3,476.2300	3.4762	(8.599)	0	0	0
2022/06/14	2030	02/02/2023	11.16	Put	Bond Future	1,939.9100	1.9399	1,746.8300	1.7468	(9.953)	0	0	400
2022/06/14	2030	02/02/2023	9.99	Call	Bond Future	562.0900	0.5621	653.8400	0.6538	16.323	0	0	0
2022/06/14	2030	02/02/2023	10.00	Call	Bond Future	571.8900	0.5719	664.8200	0.6648	16.250	0	0	0
2022/06/14	2030	02/02/2023	10.01	Put	Bond Future	5,033.6900	5.0337	4,684.1400	4.6841	(6.944)	0	0	0
2022/06/14	2030	02/02/2023	9.80	Call	Bond Future	397.6100	0.3976	468.3800	0.4684	17.799	0	0	0
2022/06/14	2030	02/02/2023	9.94	Put	Bond Future	5,291.2000	5.2912	4,933.5200	4.9335	(6.760)	0	0	102
2022/06/14	2030	02/02/2023	9.20	Call	Bond Future	120.2900	0.1203	147.0300	0.1470	22.230	0	0	0
2022/06/14	2030	02/02/2023	9.20	Put	Bond Future	8,416.5000	8.4165	7,999.6000	7.9996	(4.953)	0	0	0
2022/06/14	2030	02/02/2023	9.66	Call	Bond Future	301.0900	0.3011	358.2300	0.3582	18.978	0	0	0
2022/06/14	2030	02/02/2023	9.66	Put	Bond Future	6,389.3900	6.3894	6,002.8900	6.0029	(6.049)	0	0	102
2022/06/14	2030	02/02/2023	8.81	Put	Bond Future	10,273.8600	10.2739	9,843.2900	9.8433	(4.191)	0	0	0
2022/06/14	2030	02/02/2023	9.04	Call	Bond Future	86.8700	0.0869	107.0300	0.1070	23.207	0	0	0
2022/06/14	2030	02/02/2023	9.04	Put	Bond Future	9,166.7100	9.1667	8,743.2300	8.7432	(4.620)	0	0	0
2022/06/14	2030	02/02/2023	9.08	Put	Bond Future	8,977.5100	8.9775	8,555.5400	8.5555	(4.700)	0	0	0
2022/06/14	2030	02/02/2023			Bond Future	11.0046	85.7732	10.9025	86.2169	(0.927)	0.0000	0.0000	0
2022/06/14	2030	02/02/2023	11.12	Call	Bond Future	2,507.8600	2.5079	2,753.1900	2.7532	9.782	0	0	0
2022/06/14	2030	02/02/2023	11.12	Put	Bond Future	2,009.3600	2.0094	1,811.0500	1.8110	(9.869)	0	0	0
2022/06/14	2030	02/02/2023	11.16	Call	Bond Future	2,610.2800	2.6103	2,860.8400	2.8608	9.599	0	0	0
2022/06/14	2030	02/02/2023	9.99	Put	Bond Future	5,106.6600	5.1067	4,754.7700	4.7548	(6.891)	0	0	0
2022/06/14	2030	02/02/2023	10.00	Put	Bond Future	5,070.2000	5.0702	4,719.4900	4.7195	(6.917)	0	0	0

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2022/06/14	2030	02/02/2023	10.01	Call	Bond Future	581.6200	0.5816	675.7100	0.6757	16.177	0	0	0
2022/06/14	2030	02/02/2023	9.80	Put	Bond Future	5,826.9500	5.8270	5,454.0800	5.4541	(6.399)	0	0	0
2022/06/14	2030	02/02/2023	9.83	Call	Bond Future	420.9300	0.4209	494.8200	0.4948	17.554	0	0	400
2022/06/14	2030	02/02/2023	9.83	Put	Bond Future	5,709.8400	5.7098	5,340.0900	5.3401	(6.476)	0	0	0
2022/06/14	2030	02/02/2023	9.94	Call	Bond Future	514.8500	0.5148	600.8100	0.6008	16.696	0	0	0
2022/06/14	2030	02/02/2023	9.79	Call	Bond Future	390.0600	0.3901	459.7900	0.4598	17.877	0	0	0
2022/06/14	2030	02/02/2023	9.79	Put	Bond Future	5,866.2700	5.8663	5,492.3600	5.4924	(6.374)	0	0	0
2022/06/14	2030	02/02/2023	8.81	Call	Bond Future	53.1000	0.0531	66.1700	0.0662	24.614	0	0	102
2022/06/14	2030	02/02/2023	9.08	Call	Bond Future	94.3500	0.0944	116.0200	0.1160	22.968	0	0	400
2022/06/14	2030	04/05/2023	10.53	Call	Bond Future	1,274.7900	1.2748	1,449.2400	1.4492	13.685	0	0	0
2022/06/14	2030	04/05/2023	10.53	Put	Bond Future	4,134.4000	4.1344	3,797.9100	3.7979	(8.139)	0	0	0
2022/06/14	2030	04/05/2023	11.34	Call	Bond Future	2,879.7000	2.8797	3,165.3900	3.1654	9.921	0	0	0
2022/06/14	2030	04/05/2023	11.34	Put	Bond Future	2,287.4000	2.2874	2,062.1500	2.0622	(9.847)	0	0	150
2022/06/14	2030	04/05/2023	10.00	Call	Bond Future	618.7900	0.6188	724.1400	0.7241	17.025	0	0	1,080
2022/06/14	2030	04/05/2023	10.00	Put	Bond Future	5,833.7100	5.8337	5,428.1200	5.4281	(6.953)	0	0	0
2022/06/14	2030	04/05/2023	10.42	Call	Bond Future	0.0000	0.0000	1,273.5800	1.2736	100.000	0	0	500
2022/06/14	2030	04/05/2023	10.42	Put	Bond Future	0.0000	0.0000	4,104.6700	4.1047	100.000	0	0	0
2022/06/14	2030	04/05/2023	10.52	Call	Bond Future	1,259.8900	1.2599	1,432.9600	1.4330	13.737	0	0	0
2022/06/14	2030	04/05/2023	10.52	Put	Bond Future	4,163.2200	4.1632	3,825.3500	3.8254	(8.116)	0	0	0
2022/06/14	2030	04/05/2023	9.58	Put	Bond Future	7,453.2500	7.4533	7,005.2000	7.0052	(6.011)	0	0	0
2022/06/14	2030	04/05/2023	9.67	Call	Bond Future	0.0000	0.0000	433.1100	0.4331	100.000	0	0	500
2022/06/14	2030	04/05/2023	9.67	Put	Bond Future	0.0000	0.0000	6,643.7500	6.6438	100.000	0	0	0
2022/06/14	2030	04/05/2023	9.78	Call	Bond Future	431.4100	0.4314	512.0900	0.5121	18.701	0	0	400
2022/06/14	2030	04/05/2023	9.78	Put	Bond Future	6,647.2900	6.6473	6,217.0300	6.2170	(6.473)	0	0	0
2022/06/14	2030	04/05/2023	9.03	Call	Bond Future	122.2700	0.1223	150.9200	0.1509	23.432	0	0	400
2022/06/14	2030	04/05/2023	9.03	Put	Bond Future	9,856.8400	9.8568	9,374.5500	9.3746	(4.893)	0	0	0
2022/06/14	2030	04/05/2023			Bond Future	11.1981	87.2983	11.0766	87.8093	(1.084)	0.0000	0.0000	0
2022/06/14	2030	04/05/2023	11.62	Call	Bond Future	3,606.7200	3.6067	3,926.2900	3.9263	8.860	0	0	0
2022/06/14	2030	04/05/2023	11.62	Put	Bond Future	1,861.1500	1.8612	1,669.7800	1.6698	(10.282)	0	0	400
2022/06/14	2030	04/05/2023	12.04	Call	Bond Future	4,807.0100	4.8070	5,169.8400	5.1698	7.548	0	0	0
2022/06/14	2030	04/05/2023	12.04	Put	Bond Future	1,368.7200	1.3687	1,220.6100	1.2206	(10.821)	0	0	1,080
2022/06/14	2030	04/05/2023	12.50	Call	Bond Future	0.0000	0.0000	6,624.6600	6.6247	100.000	0	0	0
2022/06/14	2030	04/05/2023	12.50	Put	Bond Future	0.0000	0.0000	871.3500	0.8714	100.000	0	0	500
2022/06/14	2030	04/05/2023	10.54	Call	Bond Future	1,289.8100	1.2898	1,465.6300	1.4656	13.631	0	0	0
2022/06/14	2030	04/05/2023	10.54	Put	Bond Future	4,105.7300	4.1057	3,770.6100	3.7706	(8.162)	0	0	0
2022/06/14	2030	04/05/2023	9.58	Call	Bond Future	315.2900	0.3153	378.1800	0.3782	19.947	0	0	150
2022/06/14	2032	04/08/2022	8.97	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	800
2022/06/14	2032	04/08/2022	8.97	Put	Bond Future	11,682.5400	11.6825	11,158.1100	11.1581	(4.489)	0	0	0
2022/06/14	2032	04/08/2022	9.40	Call	Bond Future	0.2400	0.0002	0.4600	0.0005	91.667	0	0	0
2022/06/14	2032	04/08/2022	9.40	Put	Bond Future	9,076.3900	9.0764	8,552.1700	8.5522	(5.776)	0	0	0
2022/06/14	2032	04/08/2022	9.72	Call	Bond Future	3.3600	0.0034	5.8300	0.0058	73.512	0	0	800
2022/06/14	2032	04/08/2022	9.72	Put	Bond Future	7,200.4400	7.2004	6,678.4700	6.6785	(7.249)	0	0	0
2022/06/14	2032	04/08/2022	10.21	Put	Bond Future	4,494.4100	4.4944	4,006.2200	4.0062	(10.862)	0	0	0
2022/06/14	2032	04/08/2022	10.22	Call	Bond Future	82.4300	0.0824	120.2000	0.1202	45.821	0	0	0
2022/06/14	2032	04/08/2022	9.80	Call	Bond Future	6.1800	0.0062	10.4000	0.0104	68.285	0	0	900
2022/06/14	2032	04/08/2022	10.20	Put	Bond Future	4,546.1100	4.5461	4,056.4500	4.0564	(10.771)	0	0	0
2022/06/14	2032	04/08/2022			Bond Future	11.0319	86.6930	10.9313	87.2174	(0.912)	0.0000	0.0000	82,573

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2022/06/14	2032	04/08/2022	11.89	Call	Bond Future	4,473.5100	4.4735	4,946.1300	4.9461	10.565	0	0	0
2022/06/14	2032	04/08/2022	11.89	Put	Bond Future	173.3500	0.1734	121.5300	0.1215	(29.893)	0	0	0
2022/06/14	2032	04/08/2022	10.70	Call	Bond Future	527.0400	0.5270	683.0800	0.6831	29.607	0	0	0
2022/06/14	2032	04/08/2022	10.70	Put	Bond Future	2,273.9200	2.2739	1,905.5200	1.9055	(16.201)	0	0	7,500
2022/06/14	2032	04/08/2022	11.00	Call	Bond Future	1,169.3000	1.1693	1,429.6600	1.4297	22.266	0	0	0
2022/06/14	2032	04/08/2022	11.00	Put	Bond Future	1,335.0200	1.3350	1,070.9400	1.0709	(19.781)	0	0	7,500
2022/06/14	2032	04/08/2022	11.60	Call	Bond Future	3,249.4800	3.2495	3,676.2300	3.6762	13.133	0	0	0
2022/06/14	2032	04/08/2022	11.60	Put	Bond Future	368.5700	0.3686	270.8800	0.2709	(26.505)	0	0	800
2022/06/14	2032	04/08/2022	10.21	Call	Bond Future	78.3600	0.0784	114.6100	0.1146	46.261	0	0	0
2022/06/14	2032	04/08/2022	10.22	Put	Bond Future	4,442.9100	4.4429	3,956.2400	3.9562	(10.954)	0	0	0
2022/06/14	2032	04/08/2022	10.50	Call	Bond Future	269.7600	0.2698	365.6600	0.3657	35.550	0	0	900
2022/06/14	2032	04/08/2022	10.50	Put	Bond Future	3,092.9200	3.0929	2,664.3800	2.6644	(13.856)	0	0	0
2022/06/14	2032	04/08/2022	9.80	Put	Bond Future	6,741.3600	6.7414	6,221.1400	6.2211	(7.717)	0	0	0
2022/06/14	2032	04/08/2022	10.10	Call	Bond Future	43.1500	0.0432	65.4200	0.0654	51.611	0	0	0
2022/06/14	2032	04/08/2022	10.10	Put	Bond Future	5,073.6000	5.0736	4,571.4300	4.5714	(9.898)	0	0	0
2022/06/14	2032	04/08/2022	10.20	Call	Bond Future	74.4400	0.0744	109.2200	0.1092	46.722	0	0	0
2022/06/14	2032	03/11/2022	10.56	Put	Bond Future	4,163.4700	4.1635	3,746.8800	3.7469	(10.006)	0	0	180
2022/06/14	2032	03/11/2022	10.16	Call	Bond Future	226.9500	0.2270	290.6800	0.2907	28.081	0	0	0
2022/06/14	2032	03/11/2022	10.16	Put	Bond Future	5,935.9700	5.9360	5,448.4900	5.4485	(8.212)	0	0	180
2022/06/14	2032	03/11/2022	9.46	Put	Bond Future	9,697.8000	9.6978	9,155.5800	9.1556	(5.591)	0	0	0
2022/06/14	2032	03/11/2022	9.92	Call	Bond Future	103.6400	0.1036	138.0500	0.1380	33.201	0	0	750
2022/06/14	2032	03/11/2022	9.92	Put	Bond Future	7,147.1300	7.1471	6,630.3300	6.6303	(7.231)	0	0	0
2022/06/14	2032	03/11/2022	10.11	Put	Bond Future	6,179.9300	6.1799	5,685.4300	5.6854	(8.002)	0	0	454
2022/06/14	2032	03/11/2022	9.31	Put	Bond Future	10,569.5600	10.5696	10,024.0400	10.0240	(5.161)	0	0	0
2022/06/14	2032	03/11/2022	9.36	Call	Bond Future	15.4600	0.0155	22.1000	0.0221	42.950	0	0	454
2022/06/14	2032	03/11/2022	9.36	Put	Bond Future	10,277.3300	10.2773	9,732.7600	9.7328	(5.299)	0	0	0
2022/06/14	2032	03/11/2022			Bond Future	11.2436	83.7695	11.1347	84.3207	(0.969)	0.0000	0.0000	86,116
2022/06/14	2032	03/11/2022	11.55	Call	Bond Future	2,925.5400	2.9255	3,275.3500	3.2754	11.957	0	0	0
2022/06/14	2032	03/11/2022	11.55	Put	Bond Future	1,400.4800	1.4005	1,199.0800	1.1991	(14.381)	0	0	500
2022/06/14	2032	03/11/2022	12.30	Call	Bond Future	5,661.3600	5.6614	6,118.7000	6.1187	8.078	0	0	0
2022/06/14	2032	03/11/2022	12.30	Put	Bond Future	559.0000	0.5590	465.1300	0.4651	(16.792)	0	0	750
2022/06/14	2032	03/11/2022	10.56	Call	Bond Future	620.9800	0.6210	755.6000	0.7556	21.679	0	0	0
2022/06/14	2032	03/11/2022	10.66	Call	Bond Future	761.1700	0.7612	916.6600	0.9167	20.428	0	0	0
2022/06/14	2032	03/11/2022	10.66	Put	Bond Future	3,773.0200	3.7730	3,377.3000	3.3773	(10.488)	0	0	0
2022/06/14	2032	03/11/2022	10.67	Call	Bond Future	776.2800	0.7763	933.9200	0.9339	20.307	0	0	750
2022/06/14	2032	03/11/2022	10.67	Put	Bond Future	3,735.3100	3.7353	3,341.7400	3.3417	(10.536)	0	0	0
2022/06/14	2032	03/11/2022	10.21	Call	Bond Future	262.5000	0.2625	333.7400	0.3337	27.139	0	0	500
2022/06/14	2032	03/11/2022	10.21	Put	Bond Future	5,696.8000	5.6968	5,216.8300	5.2168	(8.425)	0	0	0
2022/06/14	2032	03/11/2022	10.49	Call	Bond Future	533.6800	0.5337	654.3500	0.6544	22.611	0	0	0
2022/06/14	2032	03/11/2022	10.49	Put	Bond Future	4,450.2000	4.4502	4,019.6600	4.0197	(9.675)	0	0	454
2022/06/14	2032	03/11/2022	9.46	Call	Bond Future	21.6100	0.0216	30.6000	0.0306	41.601	0	0	500
2022/06/14	2032	03/11/2022	10.11	Call	Bond Future	195.0700	0.1951	251.7800	0.2518	29.072	0	0	0
2022/06/14	2032	03/11/2022	9.31	Call	Bond Future	13.0200	0.0130	18.7100	0.0187	43.702	0	0	180
2022/06/14	2032	02/02/2023	11.69	Call	Bond Future	3,169.7500	3.1698	3,510.2400	3.5102	10.742	0	0	0
2022/06/14	2032	02/02/2023	11.69	Put	Bond Future	1,956.6700	1.9567	1,728.6100	1.7286	(11.656)	0	0	0
2022/06/14	2032	02/02/2023	10.40	Call	Bond Future	546.8900	0.5469	656.8800	0.6569	20.112	0	0	0
2022/06/14	2032	02/02/2023	10.40	Put	Bond Future	5,857.3900	5.8574	5,398.8300	5.3988	(7.829)	0	0	0
2022/06/14	2032	02/02/2023	10.50	Call	Bond Future	661.7900	0.6618	787.9800	0.7880	19.068	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
2022/06/14	2032	02/02/2023	10.50	Put	Bond Future	5,442.2100	5.4422	4,999.8500	4.9999	(8.128)	0	0	454
2022/06/14	2032	02/02/2023	10.67	Call	Bond Future	886.5100	0.8865	1,041.7300	1.0417	17.509	0	0	750
2022/06/14	2032	02/02/2023	10.67	Put	Bond Future	4,775.5000	4.7755	4,362.1700	4.3622	(8.655)	0	0	0
2022/06/14	2032	02/02/2023	10.22	Call	Bond Future	375.9700	0.3760	459.3100	0.4593	22.167	0	0	500
2022/06/14	2032	02/02/2023	10.22	Put	Bond Future	6,651.3800	6.6514	6,166.1700	6.1662	(7.295)	0	0	0
2022/06/14	2032	02/02/2023	9.47	Call	Bond Future	68.5900	0.0686	89.1200	0.0891	29.931	0	0	500
2022/06/14	2032	02/02/2023	9.47	Put	Bond Future	10,518.3900	10.5184	9,970.3700	9.9704	(5.210)	0	0	0
2022/06/14	2032	02/02/2023	9.92	Call	Bond Future	189.4600	0.1895	238.2400	0.2382	25.747	0	0	750
2022/06/14	2032	02/02/2023	9.92	Put	Bond Future	8,104.4000	8.1044	7,584.6300	7.5846	(6.413)	0	0	0
2022/06/14	2032	02/02/2023			Bond Future	11.4399	85.1229	11.3243	85.6915	(1.010)	0.0000	0.0000	0
2022/06/14	2032	02/02/2023	11.84	Call	Bond Future	3,635.6300	3.6356	3,999.5600	3.9996	10.010	0	0	0
2022/06/14	2032	02/02/2023	11.84	Put	Bond Future	1,706.4900	1.7065	1,501.8700	1.5019	(11.991)	0	0	500
2022/06/14	2032	02/02/2023	12.75	Call	Bond Future	6,843.5100	6.8435	7,310.8900	7.3109	6.830	0	0	0
2022/06/14	2032	02/02/2023	12.75	Put	Bond Future	747.2200	0.7472	646.0500	0.6461	(13.540)	0	0	750
2022/06/14	2032	02/02/2023	10.38	Call	Bond Future	525.7700	0.5258	632.6500	0.6327	20.328	0	0	0
2022/06/14	2032	02/02/2023	10.38	Put	Bond Future	5,942.7900	5.9428	5,481.1200	5.4811	(7.769)	0	0	0
2022/06/14	2032	02/02/2023	10.39	Call	Bond Future	536.3500	0.5363	644.7900	0.6448	20.218	0	0	0
2022/06/14	2032	02/02/2023	10.39	Put	Bond Future	5,900.0900	5.9001	5,439.9800	5.4400	(7.798)	0	0	0
2022/06/14	2032	02/02/2023	10.16	Call	Bond Future	328.5300	0.3285	403.8100	0.4038	22.914	0	0	0
2022/06/14	2032	02/02/2023	10.16	Put	Bond Future	6,928.6900	6.9287	6,435.4200	6.4354	(7.119)	0	0	454
2022/06/14	2032	02/02/2023	9.31	Call	Bond Future	46.0200	0.0460	60.5100	0.0605	31.486	0	0	454
2022/06/14	2032	02/02/2023	9.31	Put	Bond Future	11,419.5700	11.4196	10,865.5100	10.8655	(4.852)	0	0	0
2022/06/14	2032	04/05/2023	10.89	Call	Bond Future	1,302.1700	1.3022	1,509.2600	1.5093	15.903	0	0	0
2022/06/14	2032	04/05/2023	10.89	Put	Bond Future	4,883.8700	4.8839	4,454.7300	4.4547	(8.787)	0	0	0
2022/06/14	2032	04/05/2023			Bond Future	11.6203	82.4777	11.4875	83.1139	(1.143)	0.0000	0.0000	0
2022/06/14	2032	04/05/2023	10.87	Call	Bond Future	1,269.9500	1.2700	1,473.5600	1.4736	16.033	0	0	0
2022/06/14	2032	04/05/2023	10.87	Put	Bond Future	4,952.6300	4.9526	4,520.0100	4.5200	(8.735)	0	0	0
2022/06/14	2032	04/05/2023	10.88	Call	Bond Future	1,285.8600	1.2859	1,491.2000	1.4912	15.969	0	0	0
2022/06/14	2032	04/05/2023	10.88	Put	Bond Future	4,918.0300	4.9180	4,487.1400	4.4871	(8.761)	0	0	0
2022/06/14	2033	04/08/2022			Bond Future	113.6527	113.6527	114.1856	114.1856	0.469	0.0000	0.0000	7,428
2022/06/14	2033	03/11/2022			Bond Future	113.9599	113.9599	114.5263	114.5263	0.497	0.0000	0.0000	0
2022/06/14	2033	02/02/2023			Bond Future	115.8242	115.8242	116.4115	116.4115	0.507	0.0000	0.0000	0
2022/06/14	2033	04/05/2023			Bond Future	116.5336	116.5336	117.2098	117.2098	0.580	0.0000	0.0000	0
2022/06/14	2037	04/08/2022	10.89	Call	Bond Future	212.4100	0.2124	313.3100	0.3133	47.502	0	0	0
2022/06/14	2037	04/08/2022	10.89	Put	Bond Future	4,107.6100	4.1076	3,500.7200	3.5007	(14.775)	0	0	0
2022/06/14	2037	04/08/2022	10.90	Call	Bond Future	221.0500	0.2211	325.0600	0.3251	47.053	0	0	0
2022/06/14	2037	04/08/2022	11.95	Call	Bond Future	3,006.6400	3.0066	3,539.4400	3.5394	17.721	0	0	0
2022/06/14	2037	04/08/2022	11.95	Put	Bond Future	629.4000	0.6294	454.4100	0.4544	(27.803)	0	0	1,050
2022/06/14	2037	04/08/2022	10.91	Put	Bond Future	3,999.8300	3.9998	3,399.2300	3.3992	(15.016)	0	0	0
2022/06/14	2037	04/08/2022			Bond Future	11.5335	79.1134	11.4131	79.8212	(1.044)	0.0000	0.0000	135,099
2022/06/14	2037	04/08/2022	10.10	Call	Bond Future	1.5100	0.0015	3.1000	0.0031	105.298	0	0	50
2022/06/14	2037	04/08/2022	10.10	Put	Bond Future	9,078.2600	9.0783	8,372.0600	8.3721	(7.779)	0	0	0
2022/06/14	2037	04/08/2022	10.90	Put	Bond Future	4,053.5600	4.0536	3,449.7800	3.4498	(14.895)	0	0	50
2022/06/14	2037	04/08/2022	10.91	Call	Bond Future	229.9400	0.2299	337.1300	0.3371	46.617	0	0	0
2022/06/14	2037	04/08/2022	11.21	Call	Bond Future	638.3500	0.6384	862.8600	0.8629	35.170	0	0	1,050
2022/06/14	2037	04/08/2022	11.21	Put	Bond Future	2,561.7700	2.5618	2,078.4900	2.0785	(18.865)	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
2022/06/14	2037	04/08/2022	11.42	Call	Bond Future	1,121.8100	1.1218	1,443.6300	1.4436	28.688	0	0	0
2022/06/14	2037	04/08/2022	11.42	Put	Bond Future	1,788.8500	1.7888	1,402.8800	1.4029	(21.576)	0	0	50
2022/06/14	2037	03/11/2022	11.32	Call	Bond Future	1,244.3200	1.2443	1,512.8900	1.5129	21.584	0	0	0
2022/06/14	2037	03/11/2022	11.30	Put	Bond Future	3,656.3800	3.6564	3,182.8800	3.1829	(12.950)	0	0	0
2022/06/14	2037	03/11/2022	11.31	Call	Bond Future	1,223.0400	1.2230	1,488.6000	1.4886	21.713	0	0	0
2022/06/14	2037	03/11/2022	11.31	Put	Bond Future	3,618.0000	3.6180	3,147.5300	3.1475	(13.004)	0	0	0
2022/06/14	2037	03/11/2022			Bond Future	11.7211	80.2335	11.5928	80.9695	(1.095)	0.0000	0.0000	2,000
2022/06/14	2037	03/11/2022	11.32	Put	Bond Future	3,579.7400	3.5797	3,112.2800	3.1123	(13.058)	0	0	0
2022/06/14	2037	03/11/2022	11.30	Call	Bond Future	1,201.8100	1.2018	1,464.3400	1.4643	21.845	0	0	0
2022/06/14	2037	02/02/2023	11.03	Call	Bond Future	861.3900	0.8614	1,049.6600	1.0497	21.857	0	0	0
2022/06/14	2037	02/02/2023	11.03	Put	Bond Future	5,923.7200	5.9237	5,356.0200	5.3560	(9.584)	0	0	0
2022/06/14	2037	02/02/2023	11.04	Call	Bond Future	876.7000	0.8767	1,067.3000	1.0673	21.741	0	0	0
2022/06/14	2037	02/02/2023	11.04	Put	Bond Future	5,877.9900	5.8780	5,312.6200	5.3126	(9.618)	0	0	0
2022/06/14	2037	02/02/2023			Bond Future	11.8985	77.2731	11.7635	78.0290	(1.134)	0.0000	0.0000	0
2022/06/14	2037	02/02/2023	11.05	Call	Bond Future	891.9900	0.8920	1,084.9100	1.0849	21.628	0	0	0
2022/06/14	2037	02/02/2023	11.05	Put	Bond Future	5,832.3100	5.8323	5,269.2600	5.2693	(9.654)	0	0	0
2022/06/14	2037	04/05/2023	11.30	Call	Bond Future	1,437.7200	1.4377	1,702.9000	1.7029	18.444	0	0	0
2022/06/14	2037	04/05/2023	11.30	Put	Bond Future	5,761.1300	5.7611	5,202.8900	5.2029	(9.690)	0	0	0
2022/06/14	2037	04/05/2023	11.31	Call	Bond Future	1,455.8300	1.4558	1,723.2700	1.7233	18.370	0	0	0
2022/06/14	2037	04/05/2023	11.31	Put	Bond Future	5,720.2800	5.7203	5,164.3000	5.1643	(9.719)	0	0	0
2022/06/14	2037	04/05/2023			Bond Future	12.0630	78.6484	11.9129	79.4718	(1.245)	0.0000	0.0000	0
2022/06/14	2037	04/05/2023	11.32	Call	Bond Future	1,474.3500	1.4744	1,744.0700	1.7441	18.294	0	0	0
2022/06/14	2037	04/05/2023	11.32	Put	Bond Future	5,679.9000	5.6799	5,126.2000	5.1262	(9.748)	0	0	0
2022/06/14	2038	04/08/2022			Bond Future	128.4964	128.4964	128.4484	128.4484	(0.037)	0.0000	0.0000	4,102
2022/06/14	2038	03/11/2022			Bond Future	130.3452	130.3452	130.3259	130.3259	(0.015)	0.0000	0.0000	0
2022/06/14	2038	02/02/2023			Bond Future	130.5860	130.5860	130.5800	130.5800	(0.005)	0.0000	0.0000	0
2022/06/14	2038	04/05/2023			Bond Future	132.9289	132.9289	133.0114	133.0114	0.062	0.0000	0.0000	0
2022/06/14	2040	04/08/2022	9.70	Put	Bond Future	13,703.1100	13.7031	12,882.6100	12.8826	(5.988)	0	0	0
2022/06/14	2040	04/08/2022	11.05	Call	Bond Future	271.1600	0.2712	408.8400	0.4088	50.774	0	0	0
2022/06/14	2040	04/08/2022	11.05	Put	Bond Future	4,091.8600	4.0919	3,408.9900	3.4090	(16.688)	0	0	0
2022/06/14	2040	04/08/2022	12.24	Put	Bond Future	439.1300	0.4391	298.2500	0.2982	(32.082)	0	0	460
2022/06/14	2040	04/08/2022			Bond Future	11.6401	80.6985	11.5097	81.5191	(1.120)	0.0000	0.0000	125,183
2022/06/14	2040	04/08/2022	9.70	Call	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0	0	460
2022/06/14	2040	04/08/2022	10.70	Call	Bond Future	48.8400	0.0488	85.0400	0.0850	74.120	0	0	460
2022/06/14	2040	04/08/2022	10.70	Put	Bond Future	6,271.9800	6.2720	5,487.6300	5.4876	(12.506)	0	0	0
2022/06/14	2040	04/08/2022	11.03	Call	Bond Future	250.7200	0.2507	380.5400	0.3805	51.779	0	0	0
2022/06/14	2040	04/08/2022	11.03	Put	Bond Future	4,205.8900	4.2059	3,515.1600	3.5152	(16.423)	0	0	0
2022/06/14	2040	04/08/2022	11.04	Call	Bond Future	260.8000	0.2608	394.5100	0.3945	51.269	0	0	0
2022/06/14	2040	04/08/2022	11.04	Put	Bond Future	4,148.6900	4.1487	3,461.8500	3.4619	(16.556)	0	0	0
2022/06/14	2040	04/08/2022	12.24	Call	Bond Future	4,049.5200	4.0495	4,729.1900	4.7292	16.784	0	0	0
2022/06/14	2040	03/11/2022	12.52	Call	Bond Future	5,233.3200	5.2333	5,870.6100	5.8706	12.178	0	0	0
2022/06/14	2040	03/11/2022	11.39	Call	Bond Future	1,303.3900	1.3034	1,608.1100	1.6081	23.379	0	0	0
2022/06/14	2040	03/11/2022	11.40	Call	Bond Future	1,325.9700	1.3260	1,634.1300	1.6341	23.240	0	0	0
2022/06/14	2040	03/11/2022	11.41	Put	Bond Future	3,923.1000	3.9231	3,383.9300	3.3839	(13.743)	0	0	0
2022/06/14	2040	03/11/2022	10.70	Call	Bond Future	268.7000	0.2687	367.1400	0.3671	36.636	0	0	1,100
2022/06/14	2040	03/11/2022	11.20	Call	Bond Future	917.5100	0.9175	1,158.1500	1.1581	26.228	0	0	1,100

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2022/06/14	2040	03/11/2022	11.20	Put	Bond Future	4,853.6900	4.8537	4,243.5400	4.2435	(12.571)	0	0	0
2022/06/14	2040	03/11/2022			Bond Future	11.8222	81.8411	11.6837	82.6918	(1.172)	0.0000	0.0000	3,965
2022/06/14	2040	03/11/2022	11.50	Call	Bond Future	1,565.2700	1.5653	1,908.0600	1.9081	21.900	0	0	1,500
2022/06/14	2040	03/11/2022	11.50	Put	Bond Future	3,566.3300	3.5663	3,058.3300	3.0583	(14.244)	0	0	0
2022/06/14	2040	03/11/2022	12.52	Put	Bond Future	1,158.9400	1.1589	945.4400	0.9454	(18.422)	0	0	1,100
2022/06/14	2040	03/11/2022	11.39	Put	Bond Future	4,005.7300	4.0057	3,459.6600	3.4597	(13.632)	0	0	0
2022/06/14	2040	03/11/2022	11.40	Put	Bond Future	3,964.1700	3.9642	3,421.5400	3.4215	(13.688)	0	0	0
2022/06/14	2040	03/11/2022	11.41	Call	Bond Future	1,348.9700	1.3490	1,660.5900	1.6606	23.101	0	0	0
2022/06/14	2040	03/11/2022	10.70	Put	Bond Future	7,593.6100	7.5936	6,841.2600	6.8413	(9.908)	0	0	0
2022/06/14	2040	03/11/2022	10.80	Call	Bond Future	359.8900	0.3599	482.5200	0.4825	34.074	0	0	1,500
2022/06/14	2040	03/11/2022	10.80	Put	Bond Future	6,990.1300	6.9901	6,261.9700	6.2620	(10.417)	0	0	0
2022/06/14	2040	02/02/2023	12.24	Call	Bond Future	3,915.1900	3.9152	4,443.7500	4.4438	13.500	0	0	0
2022/06/14	2040	02/02/2023	12.24	Put	Bond Future	2,478.2400	2.4782	2,134.0700	2.1341	(13.888)	0	0	0
2022/06/14	2040	02/02/2023	12.27	Call	Bond Future	4,024.0700	4.0241	4,559.7400	4.5597	13.312	0	0	0
2022/06/14	2040	02/02/2023	12.27	Put	Bond Future	2,414.2700	2.4143	2,077.2100	2.0772	(13.961)	0	0	400
2022/06/14	2040	02/02/2023	11.12	Call	Bond Future	949.7900	0.9498	1,170.8400	1.1708	23.274	0	0	0
2022/06/14	2040	02/02/2023	11.12	Put	Bond Future	6,433.2200	6.4332	5,781.5400	5.7815	(10.130)	0	0	0
2022/06/14	2040	02/02/2023	10.93	Call	Bond Future	666.6000	0.6666	838.5900	0.8386	25.801	0	0	0
2022/06/14	2040	02/02/2023	10.96	Call	Bond Future	707.7200	0.7077	887.2400	0.8872	25.366	0	0	400
2022/06/14	2040	02/02/2023	10.96	Put	Bond Future	7,258.9100	7.2589	6,565.7000	6.5657	(9.550)	0	0	0
2022/06/14	2040	02/02/2023			Bond Future	11.9947	78.6564	11.8491	79.5291	(1.213)	0.0000	0.0000	0
2022/06/14	2040	02/02/2023	11.10	Call	Bond Future	917.1700	0.9172	1,132.8900	1.1329	23.520	0	0	0
2022/06/14	2040	02/02/2023	11.10	Put	Bond Future	6,532.9300	6.5329	5,875.9200	5.8759	(10.057)	0	0	0
2022/06/14	2040	02/02/2023	11.11	Call	Bond Future	933.2900	0.9333	1,151.6600	1.1517	23.398	0	0	0
2022/06/14	2040	02/02/2023	11.11	Put	Bond Future	6,482.8400	6.4828	5,828.4800	5.8285	(10.094)	0	0	0
2022/06/14	2040	02/02/2023	10.21	Call	Bond Future	125.6000	0.1256	172.1900	0.1722	37.094	0	0	400
2022/06/14	2040	02/02/2023	10.21	Put	Bond Future	11,972.7400	11.9727	11,146.6000	11.1466	(6.900)	0	0	0
2022/06/14	2040	02/02/2023	10.93	Put	Bond Future	7,420.3400	7.4203	6,719.6000	6.7196	(9.444)	0	0	0
2022/06/14	2040	02/02/2023	10.18	Call	Bond Future	116.8300	0.1168	160.6500	0.1607	37.507	0	0	0
2022/06/14	2040	02/02/2023	10.18	Put	Bond Future	12,186.2400	12.1862	11,357.3300	11.3573	(6.802)	0	0	0
2022/06/14	2040	04/05/2023	12.78	Call	Bond Future	5,668.2900	5.6683	6,312.8700	6.3129	11.372	0	0	0
2022/06/14	2040	04/05/2023	12.78	Put	Bond Future	2,159.0300	2.1590	1,860.2900	1.8603	(13.837)	0	0	400
2022/06/14	2040	04/05/2023	13.45	Put	Bond Future	0.0000	0.0000	1,135.6800	1.1357	100.000	0	0	500
2022/06/14	2040	04/05/2023	11.43	Call	Bond Future	1,602.3800	1.6024	1,917.6200	1.9176	19.673	0	0	0
2022/06/14	2040	04/05/2023	11.43	Put	Bond Future	6,002.4400	6.0024	5,374.3600	5.3744	(10.464)	0	0	0
2022/06/14	2040	04/05/2023	10.73	Put	Bond Future	0.0000	0.0000	8,765.6000	8.7656	100.000	0	0	0
2022/06/14	2040	04/05/2023			Bond Future	12.1542	80.0567	11.9936	81.0000	(1.322)	0.0000	0.0000	0
2022/06/14	2040	04/05/2023	13.45	Call	Bond Future	0.0000	0.0000	9,072.3000	9.0723	100.000	0	0	0
2022/06/14	2040	04/05/2023	11.42	Call	Bond Future	1,582.0900	1.5821	1,894.6700	1.8947	19.757	0	0	0
2022/06/14	2040	04/05/2023	11.42	Put	Bond Future	6,045.6100	6.0456	5,414.8700	5.4149	(10.433)	0	0	0
2022/06/14	2040	04/05/2023	11.48	Call	Bond Future	0.0000	0.0000	2,035.0200	2.0350	100.000	0	0	500
2022/06/14	2040	04/05/2023	11.48	Put	Bond Future	0.0000	0.0000	5,175.5800	5.1756	100.000	0	0	0
2022/06/14	2040	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	675.5600	0.6756	100.000	0	0	500
2022/06/14	2040	04/05/2023	10.92	Call	Bond Future	748.0600	0.7481	933.8500	0.9339	24.836	0	0	400
2022/06/14	2040	04/05/2023	10.92	Put	Bond Future	8,484.6100	8.4846	7,727.0800	7.7271	(8.928)	0	0	0
2022/06/14	2040	04/05/2023	11.41	Call	Bond Future	1,561.9500	1.5619	1,871.8700	1.8719	19.842	0	0	0
2022/06/14	2040	04/05/2023	11.41	Put	Bond Future	6,089.0200	6.0890	5,455.6200	5.4556	(10.402)	0	0	0
2022/06/14	2040	04/05/2023	10.17	Call	Bond Future	189.5500	0.1895	252.2700	0.2523	33.089	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/14	2040	04/05/2023	10.17	Put	Bond Future	13,225.6700	13.2257	12,345.0700	12.3451	(6.658)	0	0	0
2022/06/14	2044	04/08/2022	11.08	Call	Bond Future	276.2700	0.2763	421.5700	0.4216	52.593	0	0	0
2022/06/14	2044	04/08/2022	11.08	Put	Bond Future	4,183.9200	4.1839	3,469.0900	3.4691	(17.085)	0	0	0
2022/06/14	2044	04/08/2022	11.09	Call	Bond Future	287.0400	0.2870	436.5400	0.4365	52.083	0	0	0
2022/06/14	2044	04/08/2022	11.09	Put	Bond Future	4,126.2700	4.1263	3,415.6400	3.4156	(17.222)	0	0	0
2022/06/14	2044	04/08/2022			Bond Future	11.6747	77.3709	11.5395	78.2310	(1.158)	0.0000	0.0000	83,581
2022/06/14	2044	04/08/2022	11.10	Call	Bond Future	298.1900	0.2982	451.9700	0.4520	51.571	0	0	0
2022/06/14	2044	04/08/2022	11.10	Put	Bond Future	4,069.1000	4.0691	3,362.7500	3.3627	(17.359)	0	0	0
2022/06/14	2044	03/11/2022	11.40	Put	Bond Future	4,085.2200	4.0852	3,507.0500	3.5070	(14.153)	0	0	0
2022/06/14	2044	03/11/2022	11.41	Call	Bond Future	1,262.9600	1.2630	1,578.6100	1.5786	24.993	0	0	0
2022/06/14	2044	03/11/2022	11.41	Put	Bond Future	4,042.2500	4.0423	3,467.7500	3.4677	(14.212)	0	0	0
2022/06/14	2044	03/11/2022	10.60	Call	Bond Future	152.8500	0.1529	221.2400	0.2212	44.743	0	0	1,600
2022/06/14	2044	03/11/2022	10.60	Put	Bond Future	8,531.5200	8.5315	7,709.7600	7.7098	(9.632)	0	0	0
2022/06/14	2044	03/11/2022	11.30	Call	Bond Future	1,030.3700	1.0304	1,306.0100	1.3060	26.752	0	0	1,600
2022/06/14	2044	03/11/2022	11.30	Put	Bond Future	4,533.4800	4.5335	3,918.9700	3.9190	(13.555)	0	0	0
2022/06/14	2044	03/11/2022			Bond Future	11.8486	78.4664	11.7052	79.3565	(1.210)	0.0000	0.0000	0
2022/06/14	2044	03/11/2022	11.40	Call	Bond Future	1,240.5800	1.2406	1,552.5600	1.5526	25.148	0	0	0
2022/06/14	2044	03/11/2022	11.39	Call	Bond Future	1,218.4500	1.2184	1,526.7600	1.5268	25.303	0	0	0
2022/06/14	2044	03/11/2022	11.39	Put	Bond Future	4,128.5300	4.1285	3,546.6900	3.5467	(14.093)	0	0	0
2022/06/14	2044	02/02/2023	11.15	Call	Bond Future	994.9900	0.9950	1,231.7300	1.2317	23.793	0	0	0
2022/06/14	2044	02/02/2023	11.15	Put	Bond Future	6,492.2000	6.4922	5,816.5600	5.8166	(10.407)	0	0	0
2022/06/14	2044	02/02/2023	11.14	Call	Bond Future	978.0400	0.9780	1,211.9600	1.2120	23.917	0	0	0
2022/06/14	2044	02/02/2023	11.14	Put	Bond Future	6,542.8500	6.5428	5,864.3900	5.8644	(10.369)	0	0	0
2022/06/14	2044	02/02/2023			Bond Future	12.0129	75.3524	11.8625	76.2648	(1.252)	0.0000	0.0000	0
2022/06/14	2044	02/02/2023	11.16	Call	Bond Future	1,012.1300	1.0121	1,251.7000	1.2517	23.670	0	0	0
2022/06/14	2044	02/02/2023	11.16	Put	Bond Future	6,441.8300	6.4418	5,769.0200	5.7690	(10.444)	0	0	0
2022/06/14	2044	04/05/2023	11.42	Call	Bond Future	1,597.4100	1.5974	1,922.1400	1.9221	20.329	0	0	0
2022/06/14	2044	04/05/2023	11.42	Put	Bond Future	6,200.9500	6.2010	5,544.2300	5.5442	(10.591)	0	0	0
2022/06/14	2044	04/05/2023	11.41	Call	Bond Future	1,576.9100	1.5769	1,898.8500	1.8988	20.416	0	0	0
2022/06/14	2044	04/05/2023	11.41	Put	Bond Future	6,245.4900	6.2455	5,585.9800	5.5860	(10.560)	0	0	0
2022/06/14	2044	04/05/2023			Bond Future	12.1646	76.6940	11.9995	77.6755	(1.357)	0.0000	0.0000	0
2022/06/14	2044	04/05/2023	11.43	Call	Bond Future	1,618.0700	1.6181	1,945.5800	1.9456	20.241	0	0	0
2022/06/14	2044	04/05/2023	11.43	Put	Bond Future	6,156.6600	6.1567	5,502.7200	5.5027	(10.622)	0	0	0
2022/06/14	2046	04/08/2022			Bond Future	117.5216	117.5216	117.9253	117.9253	0.343	0.0000	0.0000	16,569
2022/06/14	2046	03/11/2022			Bond Future	117.2569	117.2569	117.6931	117.6931	0.372	0.0000	0.0000	1,566
2022/06/14	2046	02/02/2023			Bond Future	119.1758	119.1758	119.6312	119.6312	0.382	0.0000	0.0000	0
2022/06/14	2046	04/05/2023			Bond Future	119.2981	119.2981	119.8427	119.8427	0.456	0.0000	0.0000	0
2022/06/14	2050	04/08/2022			Bond Future	119.0741	119.0741	119.0838	119.0838	0.008	0.0000	0.0000	11,293
2022/06/14	2050	03/11/2022			Bond Future	120.7871	120.7871	120.8237	120.8237	0.030	0.0000	0.0000	0
2022/06/14	2050	02/02/2023			Bond Future	120.6622	120.6622	120.7119	120.7119	0.041	0.0000	0.0000	0
2022/06/14	2050	04/05/2023			Bond Future	122.8269	122.8269	122.9590	122.9590	0.108	0.0000	0.0000	0
2022/06/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	AL37	04/08/2022			Index Future	811.4950	811.4950	813.2820	813.2820	0.220	0.0000	0.0000	0
2022/06/14	AL37	03/11/2022			Index Future	823.0830	823.0830	825.0940	825.0940	0.244	0.0000	0.0000	0
2022/06/14	AL37	02/02/2023			Index Future	836.3390	836.3390	838.4800	838.4800	0.256	0.0000	0.0000	0
2022/06/14	AL37	04/05/2023			Index Future	851.1220	851.1220	853.8790	853.8790	0.324	0.0000	0.0000	0
2022/06/14	AL7T	04/08/2022			Index Future	914.6920	914.6920	919.3180	919.3180	0.506	0.0000	0.0000	0
2022/06/14	AL7T	03/11/2022			Index Future	927.7540	927.7540	932.6690	932.6690	0.530	0.0000	0.0000	0
2022/06/14	AL7T	02/02/2023			Index Future	942.6960	942.6960	947.8010	947.8010	0.542	0.0000	0.0000	0
2022/06/14	AL7T	04/05/2023			Index Future	959.3590	959.3590	965.2070	965.2070	0.610	0.0000	0.0000	0
2022/06/14	ALBI	04/08/2022			Index Future	812.4490	812.4490	817.6740	817.6740	0.643	0.0000	0.0000	136
2022/06/14	ALBI	03/11/2022			Index Future	824.0510	824.0510	829.5490	829.5490	0.667	0.0000	0.0000	0
2022/06/14	ALBI	02/02/2023			Index Future	837.3230	837.3230	843.0090	843.0090	0.679	0.0000	0.0000	0
2022/06/14	ALBI	04/05/2023			Index Future	852.1230	852.1230	858.4900	858.4900	0.747	0.0000	0.0000	0
2022/06/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/14	ES33	04/08/2022			Bond Future	12.3542	74.0946	12.2322	74.6713	(0.987)	0.0000	0.0000	350
2022/06/14	ES33	03/11/2022			Bond Future	12.5976	71.3789	12.4668	71.9804	(1.039)	0.0000	0.0000	0
2022/06/14	ES33	02/02/2023			Bond Future	12.8328	72.5489	12.6945	73.1674	(1.078)	0.0000	0.0000	0
2022/06/14	ES33	04/05/2023			Bond Future	13.0489	70.0644	12.8934	70.7429	(1.192)	0.0000	0.0000	0
2022/06/14	ES42	04/08/2022			Bond Future	12.7419	72.0803	12.6053	72.8130	(1.072)	0.0000	0.0000	4,769
2022/06/14	ES42	03/11/2022			Bond Future	12.9666	68.8579	12.8208	69.6176	(1.124)	0.0000	0.0000	0
2022/06/14	ES42	02/02/2023			Bond Future	13.1759	69.9884	13.0225	70.7674	(1.165)	0.0000	0.0000	0
2022/06/14	ES42	04/05/2023			Bond Future	13.3772	66.9857	13.2074	67.8268	(1.270)	0.0000	0.0000	0
2022/06/14	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	04/08/2022	819.28	Put	GOVI	180,330.0000	18.0330	128,920.0000	12.8920	(28.509)	0	0	0
2022/06/14	GOVI	04/08/2022			GOVI	801.2470	801.2470	806.3880	806.3880	0.642	0.0000	0.0000	1,111
2022/06/14	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	04/08/2022	819.26	Put	GOVI	180,130.0000	18.0130	128,720.0000	12.8720	(28.540)	0	0	0
2022/06/14	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	04/08/2022	819.27	Put	GOVI	180,230.0000	18.0230	128,820.0000	12.8820	(28.525)	0	0	0
2022/06/14	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	03/11/2022	820.41	Put	GOVI	77,210.0000	7.7210	23,110.0000	2.3110	(70.069)	0	0	0
2022/06/14	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/14	GOVI	03/11/2022	820.42	Put	GOVI	77,310.0000	7.7310	23,210.0000	2.3210	(69.978)	0	0	0
2022/06/14	GOVI	03/11/2022			GOVI	812.6890	812.6890	818.0990	818.0990	0.666	0.0000	0.0000	0
2022/06/14	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	03/11/2022	820.43	Put	GOVI	77,410.0000	7.7410	23,310.0000	2.3310	(69.888)	0	0	0
2022/06/14	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	02/02/2023	850.82	Put	GOVI	250,420.0000	25.0420	194,470.0000	19.4470	(22.342)	0	0	0
2022/06/14	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	02/02/2023	850.83	Put	GOVI	250,520.0000	25.0520	194,570.0000	19.4570	(22.334)	0	0	0
2022/06/14	GOVI	02/02/2023			GOVI	825.7780	825.7780	831.3730	831.3730	0.678	0.0000	0.0000	0
2022/06/14	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	02/02/2023	850.84	Put	GOVI	250,620.0000	25.0620	194,670.0000	19.4670	(22.325)	0	0	0
2022/06/14	GOVI	04/05/2023	852.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	04/05/2023	852.86	Put	GOVI	124,860.0000	12.4860	62,200.0000	6.2200	(50.184)	0	0	0
2022/06/14	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	04/05/2023	852.87	Put	GOVI	124,960.0000	12.4960	62,300.0000	6.2300	(50.144)	0	0	0
2022/06/14	GOVI	04/05/2023			GOVI	840.3740	840.3740	846.6400	846.6400	0.746	0.0000	0.0000	0
2022/06/14	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/14	GOVI	04/05/2023	852.88	Put	GOVI	125,060.0000	12.5060	62,400.0000	6.2400	(50.104)	0	0	0
2022/06/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/14	IGOV	04/08/2022			Index Future	318.7130	318.7130	319.0630	319.0630	0.110	0.0000	0.0000	759
2022/06/14	IGOV	03/11/2022			Index Future	323.3430	323.3430	323.7750	323.7750	0.134	0.0000	0.0000	16
2022/06/14	IGOV	02/02/2023			Index Future	328.6270	328.6270	329.1050	329.1050	0.145	0.0000	0.0000	0
2022/06/14	IGOV	04/05/2023			Index Future	334.5110	334.5110	335.2240	335.2240	0.213	0.0000	0.0000	0
2022/06/14	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2022/06/14	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.9250	95.0750	0.000	0.0000	0.0000	0
2022/06/14	JBAF	20/07/2022			Jibar Tradeable Future	5.0950	94.9050	5.0850	94.9150	(0.196)	0.0000	0.0000	0
2022/06/14	JBAF	17/08/2022			Jibar Tradeable Future	5.6100	94.3900	5.5900	94.4100	(0.357)	0.0000	0.0000	0
2022/06/14	JBAF	21/09/2022			Jibar Tradeable Future	5.7450	94.2550	5.7250	94.2750	(0.348)	0.0000	0.0000	0
2022/06/14	JBAF	19/10/2022			Jibar Tradeable Future	6.2300	93.7700	6.2000	93.8000	(0.482)	0.0000	0.0000	0
2022/06/14	JBAF	16/11/2022			Jibar Tradeable Future	6.3200	93.6800	6.3000	93.7000	(0.316)	0.0000	0.0000	0
2022/06/14	JBAF	21/12/2022			Jibar Tradeable Future	6.7700	93.2300	6.7600	93.2400	(0.148)	0.0000	0.0000	68
2022/06/14	JBAF	15/03/2023			Jibar Tradeable Future	7.3950	92.6050	7.3550	92.6450	(0.541)	0.0000	0.0000	0
2022/06/14	JBAF	21/06/2023			Jibar Tradeable Future	7.9300	92.0700	7.8800	92.1200	(0.631)	0.0000	0.0000	0
2022/06/14	JBAF	20/09/2023			Jibar Tradeable Future	8.1900	91.8100	8.1200	91.8800	(0.855)	0.0000	0.0000	75
2022/06/14	JBAF	20/12/2023			Jibar Tradeable Future	8.4050	91.5950	8.3350	91.6650	(0.833)	0.0000	0.0000	172
2022/06/14	JBAF	20/03/2024			Jibar Tradeable Future	8.5250	91.4750	8.4550	91.5450	(0.821)	0.0000	0.0000	0
2022/06/14	R023	04/08/2022	6.05	Call	Bond Future	192.0500	0.1920	205.2100	0.2052	6.852	0	0	0
2022/06/14	R023	04/08/2022	6.05	Put	Bond Future	49.2600	0.0493	42.9100	0.0429	(12.891)	0	0	0
2022/06/14	R023	04/08/2022			Bond Future	5.7886	104.4873	5.7529	104.5068	(0.616)	0.0000	0.0000	24,072
2022/06/14	R023	04/08/2022	6.03	Call	Bond Future	183.7400	0.1837	196.6500	0.1966	7.026	0	0	0
2022/06/14	R023	04/08/2022	6.03	Put	Bond Future	51.8600	0.0519	45.2600	0.0453	(12.727)	0	0	0
2022/06/14	R023	04/08/2022	6.04	Call	Bond Future	187.9500	0.1880	200.9800	0.2010	6.933	0	0	0
2022/06/14	R023	04/08/2022	6.04	Put	Bond Future	50.6100	0.0506	44.1300	0.0441	(12.804)	0	0	0
2022/06/14	R023	03/11/2022	6.25	Call	Bond Future	178.9000	0.1789	209.6100	0.2096	17.166	0	0	0
2022/06/14	R023	03/11/2022	6.25	Put	Bond Future	50.1800	0.0502	37.9600	0.0380	(24.352)	0	0	0
2022/06/14	R023	03/11/2022	6.26	Call	Bond Future	181.2500	0.1813	212.1100	0.2121	17.026	0	0	0
2022/06/14	R023	03/11/2022	6.26	Put	Bond Future	49.4700	0.0495	37.4000	0.0374	(24.399)	0	0	0
2022/06/14	R023	03/11/2022			Bond Future	5.8311	102.0491	5.6916	102.0920	(2.392)	0.0000	0.0000	0
2022/06/14	R023	03/11/2022	6.27	Call	Bond Future	183.6200	0.1836	214.6300	0.2146	16.888	0	0	0
2022/06/14	R023	03/11/2022	6.27	Put	Bond Future	48.7700	0.0488	36.8500	0.0369	(24.441)	0	0	0
2022/06/14	R035	04/08/2022	9.53	Call	Bond Future	0.0700	0.0001	0.1500	0.0002	114.286	0	0	400
2022/06/14	R035	04/08/2022	9.53	Put	Bond Future	11,495.4000	11.4954	10,819.7300	10.8197	(5.878)	0	0	0
2022/06/14	R035	04/08/2022	9.84	Call	Bond Future	0.8800	0.0009	1.8000	0.0018	104.545	0	0	100
2022/06/14	R035	04/08/2022	9.84	Put	Bond Future	9,362.3900	9.3624	8,687.5600	8.6876	(7.208)	0	0	0
2022/06/14	R035	04/08/2022	10.53	Put	Bond Future	4,953.6900	4.9537	4,333.4900	4.3335	(12.520)	0	0	0
2022/06/14	R035	04/08/2022	11.13	Put	Bond Future	2,066.8600	2.0669	1,657.7700	1.6578	(19.793)	0	0	100
2022/06/14	R035	04/08/2022	10.64	Call	Bond Future	173.0300	0.1730	254.7300	0.2547	47.217	0	0	0
2022/06/14	R035	04/08/2022	10.64	Put	Bond Future	4,329.6300	4.3296	3,735.5800	3.7356	(13.721)	0	0	100
2022/06/14	R035	04/08/2022	10.72	Call	Bond Future	239.1100	0.2391	343.9200	0.3439	43.833	0	0	0
2022/06/14	R035	04/08/2022	10.72	Put	Bond Future	3,898.0600	3.8981	3,327.1200	3.3271	(14.647)	0	0	0
2022/06/14	R035	04/08/2022	10.73	Call	Bond Future	248.5200	0.2485	356.4500	0.3565	43.429	0	0	0
2022/06/14	R035	04/08/2022	10.73	Put	Bond Future	3,845.5400	3.8455	3,277.7200	3.2777	(14.766)	0	0	0
2022/06/14	R035	04/08/2022			Bond Future	11.3288	87.6874	11.2136	88.3631	(1.018)	0.0000	0.0000	131,448
2022/06/14	R035	04/08/2022	10.53	Call	Bond Future	106.2200	0.1062	161.7700	0.1618	52.297	0	0	400
2022/06/14	R035	04/08/2022	10.74	Call	Bond Future	258.2700	0.2583	369.3900	0.3694	43.025	0	0	0
2022/06/14	R035	04/08/2022	10.74	Put	Bond Future	3,793.4300	3.7934	3,228.8000	3.2288	(14.884)	0	0	0
2022/06/14	R035	04/08/2022	11.13	Call	Bond Future	896.3900	0.8964	1,163.0500	1.1631	29.748	0	0	0
2022/06/14	R035	04/08/2022	12.18	Call	Bond Future	4,970.4200	4.9704	5,577.0400	5.5770	12.205	0	0	0
2022/06/14	R035	04/08/2022	12.18	Put	Bond Future	214.0700	0.2141	144.9400	0.1449	(32.293)	0	0	400
2022/06/14	R035	03/11/2022	11.15	Call	Bond Future	1,276.6500	1.2767	1,538.6800	1.5387	20.525	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
2022/06/14	R035	03/11/2022	11.15	Put	Bond Future	3,459.4000	3.4594	3,016.7300	3.0167	(12.796)	0	0	0
2022/06/14	R035	03/11/2022	12.68	Call	Bond Future	6,771.6200	6.7716	7,367.1000	7.3671	8.794	0	0	0
2022/06/14	R035	03/11/2022	12.68	Put	Bond Future	587.0600	0.5871	477.8400	0.4778	(18.605)	0	0	1,000
2022/06/14	R035	03/11/2022	10.99	Call	Bond Future	956.4100	0.9564	1,172.5700	1.1726	22.601	0	0	0
2022/06/14	R035	03/11/2022	10.99	Put	Bond Future	4,088.9500	4.0889	3,600.4100	3.6004	(11.948)	0	0	582
2022/06/14	R035	03/11/2022	11.05	Call	Bond Future	1,069.7000	1.0697	1,302.8600	1.3029	21.797	0	0	1,000
2022/06/14	R035	03/11/2022	10.57	Call	Bond Future	370.4300	0.3704	480.0300	0.4800	29.587	0	0	0
2022/06/14	R035	03/11/2022	10.57	Put	Bond Future	6,069.0600	6.0691	5,473.9600	5.4740	(9.805)	0	0	582
2022/06/14	R035	03/11/2022			Bond Future	11.5276	84.4431	11.4041	85.1478	(1.071)	0.0000	0.0000	3,020
2022/06/14	R035	03/11/2022	11.14	Call	Bond Future	1,254.9000	1.2549	1,514.0200	1.5140	20.649	0	0	0
2022/06/14	R035	03/11/2022	11.14	Put	Bond Future	3,496.5800	3.4966	3,051.0000	3.0510	(12.743)	0	0	0
2022/06/14	R035	03/11/2022	11.05	Put	Bond Future	3,844.3100	3.8443	3,372.7700	3.3728	(12.266)	0	0	0
2022/06/14	R035	03/11/2022	11.13	Call	Bond Future	1,233.5800	1.2336	1,489.8000	1.4898	20.770	0	0	0
2022/06/14	R035	03/11/2022	11.13	Put	Bond Future	3,534.2400	3.5342	3,085.7600	3.0858	(12.690)	0	0	0
2022/06/14	R035	03/11/2022	9.82	Call	Bond Future	28.1100	0.0281	41.7600	0.0418	48.559	0	0	582
2022/06/14	R035	03/11/2022	9.82	Put	Bond Future	10,585.2800	10.5853	9,894.2300	9.8942	(6.528)	0	0	0
2022/06/14	R035	03/11/2022	10.30	Call	Bond Future	162.2600	0.1623	220.6900	0.2207	36.010	0	0	1,000
2022/06/14	R035	03/11/2022	10.30	Put	Bond Future	7,568.0800	7.5681	6,921.8100	6.9218	(8.539)	0	0	0
2022/06/14	R035	02/02/2023	11.94	Call	Bond Future	3,504.7800	3.5048	3,936.5800	3.9366	12.320	0	0	0
2022/06/14	R035	02/02/2023	13.22	Put	Bond Future	733.7600	0.7338	622.8400	0.6228	(15.117)	0	0	1,000
2022/06/14	R035	02/02/2023	10.88	Call	Bond Future	897.5700	0.8976	1,083.3000	1.0833	20.693	0	0	0
2022/06/14	R035	02/02/2023	10.88	Put	Bond Future	5,709.9200	5.7099	5,171.0100	5.1710	(9.438)	0	0	0
2022/06/14	R035	02/02/2023	10.66	Call	Bond Future	594.4300	0.5944	732.9600	0.7330	23.305	0	0	0
2022/06/14	R035	02/02/2023	10.66	Put	Bond Future	6,740.2200	6.7402	6,154.1100	6.1541	(8.696)	0	0	582
2022/06/14	R035	02/02/2023	10.30	Put	Bond Future	8,648.3800	8.6484	7,997.9000	7.9979	(7.521)	0	0	0
2022/06/14	R035	02/02/2023	10.60	Call	Bond Future	524.3700	0.5244	650.8500	0.6508	24.120	0	0	0
2022/06/14	R035	02/02/2023	10.60	Put	Bond Future	7,038.8400	7.0388	6,440.6800	6.4407	(8.498)	0	0	0
2022/06/14	R035	02/02/2023	10.64	Put	Bond Future	6,838.7900	6.8388	6,248.6100	6.2486	(8.630)	0	0	0
2022/06/14	R035	02/02/2023	9.81	Call	Bond Future	80.8700	0.0809	109.0400	0.1090	34.834	0	0	582
2022/06/14	R035	02/02/2023	9.81	Put	Bond Future	11,658.3300	11.6583	10,961.8600	10.9619	(5.974)	0	0	0
2022/06/14	R035	02/02/2023	9.85	Call	Bond Future	89.3800	0.0894	120.0800	0.1201	34.348	0	0	0
2022/06/14	R035	02/02/2023	9.89	Call	Bond Future	98.6400	0.0986	132.0500	0.1321	33.871	0	0	400
2022/06/14	R035	02/02/2023	9.89	Put	Bond Future	11,145.2200	11.1452	10,453.9900	10.4540	(6.202)	0	0	0
2022/06/14	R035	02/02/2023			Bond Future	11.7157	85.8066	11.5854	86.5312	(1.112)	0.0000	0.0000	0
2022/06/14	R035	02/02/2023	11.94	Put	Bond Future	2,277.8900	2.2779	1,985.0500	1.9850	(12.856)	0	0	0
2022/06/14	R035	02/02/2023	11.98	Call	Bond Future	3,640.6600	3.6407	4,080.6400	4.0806	12.085	0	0	0
2022/06/14	R035	02/02/2023	11.98	Put	Bond Future	2,197.7800	2.1978	1,913.1200	1.9131	(12.952)	0	0	400
2022/06/14	R035	02/02/2023	13.22	Call	Bond Future	8,478.5200	8.4785	9,092.2400	9.0922	7.239	0	0	0
2022/06/14	R035	02/02/2023	11.05	Call	Bond Future	1,183.5200	1.1835	1,408.2200	1.4082	18.986	0	0	1,000
2022/06/14	R035	02/02/2023	11.05	Put	Bond Future	4,984.9500	4.9850	4,485.0100	4.4850	(10.029)	0	0	0
2022/06/14	R035	02/02/2023	11.06	Call	Bond Future	1,201.5400	1.2015	1,428.5700	1.4286	18.895	0	0	0
2022/06/14	R035	02/02/2023	11.06	Put	Bond Future	4,944.0200	4.9440	4,446.4100	4.4464	(10.065)	0	0	582
2022/06/14	R035	02/02/2023	10.86	Call	Bond Future	867.0100	0.8670	1,048.2800	1.0483	20.907	0	0	0
2022/06/14	R035	02/02/2023	10.86	Put	Bond Future	5,799.4000	5.7994	5,256.0300	5.2560	(9.369)	0	0	0
2022/06/14	R035	02/02/2023	10.87	Call	Bond Future	882.2000	0.8822	1,065.7000	1.0657	20.800	0	0	0
2022/06/14	R035	02/02/2023	10.87	Put	Bond Future	5,754.5400	5.7545	5,213.4000	5.2134	(9.404)	0	0	0
2022/06/14	R035	02/02/2023	10.30	Call	Bond Future	257.5600	0.2576	331.7200	0.3317	28.793	0	0	1,000
2022/06/14	R035	02/02/2023	10.64	Call	Bond Future	570.3500	0.5703	704.8100	0.7048	23.575	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/14	R035	02/02/2023	9.85	Put	Bond Future	11,400.8800	11.4009	10,706.9400	10.7069	(6.087)	0	0	0
2022/06/14	R035	04/05/2023	11.22	Put	Bond Future	5,276.6200	5.2766	4,758.0500	4.7581	(9.828)	0	0	0
2022/06/14	R035	04/05/2023	12.46	Call	Bond Future	5,129.3300	5.1293	5,661.8700	5.6619	10.382	0	0	0
2022/06/14	R035	04/05/2023	12.46	Put	Bond Future	2,081.8700	2.0819	1,819.5400	1.8195	(12.601)	0	0	400
2022/06/14	R035	04/05/2023	13.18	Call	Bond Future	0.0000	0.0000	8,459.9600	8.4600	100.000	0	0	0
2022/06/14	R035	04/05/2023	13.18	Put	Bond Future	0.0000	0.0000	1,056.5000	1.0565	100.000	0	0	500
2022/06/14	R035	04/05/2023	11.17	Call	Bond Future	0.0000	0.0000	1,764.2800	1.7643	100.000	0	0	500
2022/06/14	R035	04/05/2023	11.20	Call	Bond Future	1,555.8700	1.5559	1,827.7300	1.8277	17.473	0	0	0
2022/06/14	R035	04/05/2023	11.21	Call	Bond Future	1,574.9900	1.5750	1,849.0700	1.8491	17.402	0	0	0
2022/06/14	R035	04/05/2023	10.60	Call	Bond Future	648.3700	0.6484	795.4500	0.7955	22.685	0	0	400
2022/06/14	R035	04/05/2023	10.60	Put	Bond Future	8,006.6500	8.0066	7,358.8600	7.3589	(8.091)	0	0	0
2022/06/14	R035	04/05/2023			Bond Future	11.8804	82.8348	11.7342	83.6297	(1.230)	0.0000	0.0000	0
2022/06/14	R035	04/05/2023	11.22	Call	Bond Future	1,594.2500	1.5943	1,870.5500	1.8706	17.331	0	0	0
2022/06/14	R035	04/05/2023	11.17	Put	Bond Future	0.0000	0.0000	4,940.1700	4.9402	100.000	0	0	0
2022/06/14	R035	04/05/2023	11.20	Put	Bond Future	5,353.4300	5.3534	4,830.4200	4.8304	(9.770)	0	0	0
2022/06/14	R035	04/05/2023	11.21	Put	Bond Future	5,314.9300	5.3149	4,794.1400	4.7941	(9.799)	0	0	0
2022/06/14	R035	04/05/2023	9.85	Call	Bond Future	153.8700	0.1539	201.1600	0.2012	30.734	0	0	400
2022/06/14	R035	04/05/2023	9.85	Put	Bond Future	12,263.5700	12.2636	11,515.9900	11.5160	(6.096)	0	0	0
2022/06/14	R035	04/05/2023	10.42	Call	Bond Future	0.0000	0.0000	582.5300	0.5825	100.000	0	0	500
2022/06/14	R035	04/05/2023	10.42	Put	Bond Future	0.0000	0.0000	8,254.9500	8.2550	100.000	0	0	0
2022/06/14	R186	04/08/2022	7.96	Call	Bond Future	9.0300	0.0090	12.6400	0.0126	39.978	0	0	3,600
2022/06/14	R186	04/08/2022	8.15	Call	Bond Future	26.3600	0.0264	35.6600	0.0357	35.281	0	0	0
2022/06/14	R186	04/08/2022	8.15	Put	Bond Future	3,471.6000	3.4716	3,215.3600	3.2154	(7.381)	0	0	0
2022/06/14	R186	04/08/2022	9.78	Call	Bond Future	2,705.6300	2.7056	2,933.0800	2.9331	8.407	0	0	0
2022/06/14	R186	04/08/2022	9.78	Put	Bond Future	169.4500	0.1695	131.3600	0.1314	(22.479)	0	0	3,600
2022/06/14	R186	04/08/2022			Bond Future	9.0747	106.4543	9.0021	106.7199	(0.800)	0.0000	0.0000	80,971
2022/06/14	R186	04/08/2022	6.96	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	3,600
2022/06/14	R186	04/08/2022	6.96	Put	Bond Future	8,089.3500	8.0893	7,823.8300	7.8238	(3.282)	0	0	0
2022/06/14	R186	04/08/2022	7.96	Put	Bond Future	4,179.5900	4.1796	3,917.6600	3.9177	(6.267)	0	0	0
2022/06/14	R186	04/08/2022	8.13	Call	Bond Future	23.6900	0.0237	32.1500	0.0321	35.711	0	0	0
2022/06/14	R186	04/08/2022	8.13	Put	Bond Future	3,545.0000	3.5450	3,287.9200	3.2879	(7.252)	0	0	0
2022/06/14	R186	04/08/2022	8.14	Call	Bond Future	24.9900	0.0250	33.8700	0.0339	35.534	0	0	0
2022/06/14	R186	04/08/2022	8.14	Put	Bond Future	3,508.2600	3.5083	3,251.6000	3.2516	(7.316)	0	0	0
2022/06/14	R186	03/11/2022	8.91	Put	Bond Future	2,108.9800	2.1090	1,914.3600	1.9144	(9.228)	0	0	4,310
2022/06/14	R186	03/11/2022	8.53	Call	Bond Future	315.7700	0.3158	372.3800	0.3724	17.928	0	0	0
2022/06/14	R186	03/11/2022	8.53	Put	Bond Future	3,073.8600	3.0739	2,836.9600	2.8370	(7.707)	0	0	0
2022/06/14	R186	03/11/2022	8.54	Call	Bond Future	323.0600	0.3231	380.6500	0.3806	17.826	0	0	0
2022/06/14	R186	03/11/2022	8.54	Put	Bond Future	3,045.6000	3.0456	2,809.6800	2.8097	(7.746)	0	0	0
2022/06/14	R186	03/11/2022			Bond Future	9.3185	107.9598	9.2334	108.2533	(0.914)	0.0000	0.0000	11,129
2022/06/14	R186	03/11/2022	8.55	Call	Bond Future	330.4700	0.3305	389.0400	0.3890	17.723	0	0	0
2022/06/14	R186	03/11/2022	8.55	Put	Bond Future	3,017.4800	3.0175	2,782.5400	2.7825	(7.786)	0	0	0
2022/06/14	R186	03/11/2022	8.91	Call	Bond Future	691.3400	0.6913	790.2300	0.7902	14.304	0	0	0
2022/06/14	R186	03/11/2022	8.23	Call	Bond Future	150.0100	0.1500	181.7500	0.1818	21.159	0	0	4,310
2022/06/14	R186	03/11/2022	8.23	Put	Bond Future	3,981.4200	3.9814	3,719.6500	3.7196	(6.575)	0	0	0
2022/06/14	R186	02/02/2023	8.33	Call	Bond Future	264.8300	0.2648	310.4400	0.3104	17.222	0	0	0
2022/06/14	R186	02/02/2023	8.33	Put	Bond Future	4,272.7100	4.2727	4,009.4200	4.0094	(6.162)	0	0	0
2022/06/14	R186	02/02/2023	8.32	Call	Bond Future	259.4900	0.2595	304.3900	0.3044	17.303	0	0	0

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2022/06/14	R186	02/02/2023	8.32	Put	Bond Future	4,301.3100	4.3013	4,037.3100	4.0373	(6.138)	0	0	0
2022/06/14	R186	02/02/2023			Bond Future	9.5395	104.4082	9.4442	104.7170	(0.999)	0.0000	0.0000	0
2022/06/14	R186	02/02/2023	8.34	Call	Bond Future	270.0600	0.2701	316.3600	0.3164	17.144	0	0	0
2022/06/14	R186	02/02/2023	8.34	Put	Bond Future	4,244.0100	4.2440	3,981.4100	3.9814	(6.188)	0	0	0
2022/06/14	R186	04/05/2023	8.83	Put	Bond Future	3,532.8400	3.5328	3,255.4000	3.2554	(7.853)	0	0	0
2022/06/14	R186	04/05/2023	8.84	Call	Bond Future	737.5400	0.7375	847.2600	0.8473	14.876	0	0	0
2022/06/14	R186	04/05/2023			Bond Future	9.7389	106.2619	9.6119	106.6481	(1.304)	0.0000	0.0000	0
2022/06/14	R186	04/05/2023	8.83	Call	Bond Future	728.0300	0.7280	836.7800	0.8368	14.938	0	0	0
2022/06/14	R186	04/05/2023	8.84	Put	Bond Future	3,510.9800	3.5110	3,234.5100	3.2345	(7.874)	0	0	0
2022/06/14	R186	04/05/2023	8.82	Call	Bond Future	718.5900	0.7186	826.3800	0.8264	15.000	0	0	0
2022/06/14	R186	04/05/2023	8.82	Put	Bond Future	3,554.7900	3.5548	3,276.3900	3.2764	(7.832)	0	0	0
2022/06/14	R197	04/08/2022			Bond Future	329.3945	329.3945	329.4314	329.4314	0.011	0.0000	0.0000	870
2022/06/14	R197	03/11/2022			Bond Future	334.1328	334.1328	334.2450	334.2450	0.034	0.0000	0.0000	0
2022/06/14	R197	02/02/2023			Bond Future	330.8743	330.8743	331.0228	331.0228	0.045	0.0000	0.0000	0
2022/06/14	R197	04/05/2023			Bond Future	336.8122	336.8122	337.1881	337.1881	0.112	0.0000	0.0000	0
2022/06/14	R202	04/08/2022			Bond Future	247.3428	247.3428	247.5742	247.5742	0.094	0.0000	0.0000	6,586
2022/06/14	R202	03/11/2022			Bond Future	250.9006	250.9006	251.1919	251.1919	0.116	0.0000	0.0000	0
2022/06/14	R202	02/02/2023			Bond Future	250.3706	250.3706	250.6923	250.6923	0.128	0.0000	0.0000	0
2022/06/14	R202	04/05/2023			Bond Future	254.8611	254.8611	255.3583	255.3583	0.195	0.0000	0.0000	0
2022/06/14	R209	04/08/2022	10.57	Put	Bond Future	4,287.2800	4.2873	3,726.2700	3.7263	(13.085)	0	0	0
2022/06/14	R209	04/08/2022	10.58	Call	Bond Future	82.5500	0.0826	130.6500	0.1306	58.268	0	0	0
2022/06/14	R209	04/08/2022	10.58	Put	Bond Future	4,236.3000	4.2363	3,677.2400	3.6772	(13.197)	0	0	0
2022/06/14	R209	04/08/2022			Bond Future	11.3665	67.1880	11.2472	67.7952	(1.050)	0.0000	0.0000	23,504
2022/06/14	R209	04/08/2022	10.57	Call	Bond Future	78.3400	0.0783	124.4900	0.1245	58.910	0	0	0
2022/06/14	R209	04/08/2022	10.59	Call	Bond Future	86.9400	0.0869	137.0400	0.1370	57.626	0	0	0
2022/06/14	R209	04/08/2022	10.59	Put	Bond Future	4,185.5700	4.1856	3,628.5100	3.6285	(13.309)	0	0	0
2022/06/14	R209	03/11/2022	11.03	Call	Bond Future	871.9100	0.8719	1,072.7600	1.0728	23.036	0	0	0
2022/06/14	R209	03/11/2022	11.03	Put	Bond Future	3,485.3900	3.4854	3,055.3800	3.0554	(12.338)	0	0	0
2022/06/14	R209	03/11/2022	10.50	Put	Bond Future	5,719.5400	5.7195	5,171.4000	5.1714	(9.584)	0	0	0
2022/06/14	R209	03/11/2022	9.25	Call	Bond Future	2.7800	0.0028	4.5000	0.0045	61.871	0	0	9,500
2022/06/14	R209	03/11/2022	9.25	Put	Bond Future	12,894.7500	12.8947	12,265.6100	12.2656	(4.879)	0	0	0
2022/06/14	R209	03/11/2022	9.50	Call	Bond Future	7.2900	0.0073	11.4500	0.0115	57.064	0	0	0
2022/06/14	R209	03/11/2022	9.50	Put	Bond Future	11,329.7500	11.3297	10,703.0500	10.7031	(5.531)	0	0	0
2022/06/14	R209	03/11/2022			Bond Future	11.5444	64.9946	11.4176	65.6254	(1.099)	0.0000	0.0000	4,135
2022/06/14	R209	03/11/2022	11.02	Call	Bond Future	855.7000	0.8557	1,054.0100	1.0540	23.175	0	0	0
2022/06/14	R209	03/11/2022	11.02	Put	Bond Future	3,521.4600	3.5215	3,088.9100	3.0889	(12.283)	0	0	0
2022/06/14	R209	03/11/2022	11.50	Call	Bond Future	1,871.4700	1.8715	2,194.3500	2.1944	17.253	0	0	0
2022/06/14	R209	03/11/2022	11.50	Put	Bond Future	2,091.3600	2.0914	1,783.3800	1.7834	(14.726)	0	0	0
2022/06/14	R209	03/11/2022	10.50	Call	Bond Future	254.7100	0.2547	337.4300	0.3374	32.476	0	0	0
2022/06/14	R209	03/11/2022	11.00	Call	Bond Future	823.7200	0.8237	1,016.9700	1.0170	23.461	0	0	0
2022/06/14	R209	03/11/2022	11.00	Put	Bond Future	3,594.2000	3.5942	3,156.5900	3.1566	(12.175)	0	0	9,500
2022/06/14	R209	03/11/2022	11.01	Call	Bond Future	839.5500	0.8395	1,035.3200	1.0353	23.318	0	0	0
2022/06/14	R209	03/11/2022	11.01	Put	Bond Future	3,557.6400	3.5576	3,122.5500	3.1225	(12.230)	0	0	0
2022/06/14	R209	03/11/2022	10.00	Call	Bond Future	40.7800	0.0408	60.2200	0.0602	47.670	0	0	0
2022/06/14	R209	03/11/2022	10.00	Put	Bond Future	8,352.9700	8.3530	7,741.5500	7.7415	(7.320)	0	0	9,500

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2022/06/14	R209	02/02/2023	10.78	Call	Bond Future	661.0100	0.6610	809.3300	0.8093	22.438	0	0	0
2022/06/14	R209	02/02/2023	10.79	Call	Bond Future	673.2900	0.6733	823.5700	0.8236	22.320	0	0	0
2022/06/14	R209	02/02/2023	10.80	Put	Bond Future	5,299.7900	5.2998	4,804.4300	4.8044	(9.347)	0	0	0
2022/06/14	R209	02/02/2023			Bond Future	11.7083	66.0446	11.5753	66.6922	(1.136)	0.0000	0.0000	0
2022/06/14	R209	02/02/2023	10.78	Put	Bond Future	5,382.0300	5.3820	4,882.7700	4.8828	(9.276)	0	0	0
2022/06/14	R209	02/02/2023	10.79	Put	Bond Future	5,340.8800	5.3409	4,843.5800	4.8436	(9.311)	0	0	0
2022/06/14	R209	02/02/2023	10.80	Call	Bond Future	685.5600	0.6856	837.7800	0.8378	22.204	0	0	0
2022/06/14	R209	04/05/2023	11.09	Call	Bond Future	1,215.4800	1.2155	1,439.9900	1.4400	18.471	0	0	0
2022/06/14	R209	04/05/2023	11.09	Put	Bond Future	5,008.7800	5.0088	4,529.4100	4.5294	(9.571)	0	0	0
2022/06/14	R209	04/05/2023	11.10	Call	Bond Future	1,231.3600	1.2314	1,457.8400	1.4578	18.393	0	0	0
2022/06/14	R209	04/05/2023	11.10	Put	Bond Future	4,973.2300	4.9732	4,495.8300	4.4958	(9.599)	0	0	0
2022/06/14	R209	04/05/2023			Bond Future	11.8577	64.0682	11.7105	64.7721	(1.242)	0.0000	0.0000	0
2022/06/14	R209	04/05/2023	11.11	Call	Bond Future	1,247.1500	1.2472	1,475.6000	1.4756	18.318	0	0	0
2022/06/14	R209	04/05/2023	11.11	Put	Bond Future	4,937.6600	4.9377	4,462.2300	4.4622	(9.629)	0	0	0
2022/06/14	R210	04/08/2022			Bond Future	222.6463	222.6463	223.7797	223.7797	0.509	0.0000	0.0000	1,025
2022/06/14	R210	03/11/2022			Bond Future	222.8850	222.8850	224.0854	224.0854	0.539	0.0000	0.0000	0
2022/06/14	R210	02/02/2023			Bond Future	226.5321	226.5321	227.7750	227.7750	0.549	0.0000	0.0000	0
2022/06/14	R210	04/05/2023			Bond Future	227.5392	227.5392	228.9582	228.9582	0.624	0.0000	0.0000	0
2022/06/14	R213	04/08/2022	9.88	Call	Bond Future	25.2800	0.0253	39.3000	0.0393	55.459	0	0	0
2022/06/14	R213	04/08/2022	9.89	Call	Bond Future	26.7800	0.0268	41.5000	0.0415	54.966	0	0	0
2022/06/14	R213	04/08/2022	9.90	Put	Bond Future	4,843.5400	4.8435	4,384.5700	4.3846	(9.476)	0	0	0
2022/06/14	R213	04/08/2022			Bond Future	10.8877	81.7973	10.7870	82.2717	(0.925)	0.0000	0.0000	29,859
2022/06/14	R213	04/08/2022	9.88	Put	Bond Future	4,941.8300	4.9418	4,481.4300	4.4814	(9.316)	0	0	0
2022/06/14	R213	04/08/2022	9.89	Put	Bond Future	4,892.6300	4.8926	4,432.9300	4.4329	(9.396)	0	0	0
2022/06/14	R213	04/08/2022	9.90	Call	Bond Future	28.3400	0.0283	43.7900	0.0438	54.517	0	0	0
2022/06/14	R213	03/11/2022	10.38	Call	Bond Future	550.3500	0.5503	668.1600	0.6682	21.406	0	0	0
2022/06/14	R213	03/11/2022	10.38	Put	Bond Future	3,929.3400	3.9293	3,547.8700	3.5479	(9.708)	0	0	0
2022/06/14	R213	03/11/2022	10.39	Call	Bond Future	561.6600	0.5617	681.2200	0.6812	21.287	0	0	0
2022/06/14	R213	03/11/2022	10.39	Put	Bond Future	3,892.6100	3.8926	3,512.8900	3.5129	(9.755)	0	0	0
2022/06/14	R213	03/11/2022	10.37	Call	Bond Future	539.0500	0.5391	655.1000	0.6551	21.529	0	0	0
2022/06/14	R213	03/11/2022	10.37	Put	Bond Future	3,966.1200	3.9661	3,582.8900	3.5829	(9.663)	0	0	200
2022/06/14	R213	03/11/2022	9.19	Call	Bond Future	17.4000	0.0174	24.4000	0.0244	40.230	0	0	476
2022/06/14	R213	03/11/2022	9.19	Put	Bond Future	9,380.6600	9.3807	8,888.3800	8.8884	(5.248)	0	0	0
2022/06/14	R213	03/11/2022			Bond Future	11.1023	79.4171	10.9931	79.9164	(0.984)	0.0000	0.0000	0
2022/06/14	R213	03/11/2022	10.40	Call	Bond Future	573.2900	0.5733	694.6200	0.6946	21.164	0	0	0
2022/06/14	R213	03/11/2022	10.40	Put	Bond Future	3,856.2300	3.8562	3,478.2800	3.4783	(9.801)	0	0	0
2022/06/14	R213	03/11/2022	9.98	Call	Bond Future	211.6900	0.2117	269.0700	0.2691	27.106	0	0	0
2022/06/14	R213	03/11/2022	9.98	Put	Bond Future	5,542.3700	5.5424	5,100.4700	5.1005	(7.973)	0	0	200
2022/06/14	R213	03/11/2022	10.19	Call	Bond Future	362.1300	0.3621	448.6300	0.4486	23.886	0	0	0
2022/06/14	R213	03/11/2022	10.19	Put	Bond Future	4,660.8300	4.6608	4,248.0500	4.2481	(8.856)	0	0	476
2022/06/14	R213	03/11/2022	9.13	Call	Bond Future	14.3400	0.0143	20.2200	0.0202	41.004	0	0	200
2022/06/14	R213	03/11/2022	9.13	Put	Bond Future	9,693.8700	9.6939	9,200.4700	9.2005	(5.090)	0	0	0
2022/06/14	R213	03/11/2022	9.84	Call	Bond Future	141.5900	0.1416	183.3700	0.1834	29.508	0	0	0
2022/06/14	R213	03/11/2022	9.84	Put	Bond Future	6,169.4200	6.1694	5,711.9200	5.7119	(7.416)	0	0	476
2022/06/14	R213	02/02/2023	10.43	Put	Bond Future	4,713.6800	4.7137	4,326.0500	4.3261	(8.224)	0	0	0
2022/06/14	R213	02/02/2023	12.20	Call	Bond Future	4,860.9000	4.8609	5,245.8400	5.2458	7.919	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
2022/06/14	R213	02/02/2023	12.20	Put	Bond Future	1,036.1200	1.0361	905.7300	0.9057	(12.584)	0	0	912
2022/06/14	R213	02/02/2023	10.22	Put	Bond Future	5,489.9900	5.4900	5,072.5700	5.0726	(7.603)	0	0	0
2022/06/14	R213	02/02/2023	10.23	Call	Bond Future	508.3000	0.5083	607.5600	0.6076	19.528	0	0	0
2022/06/14	R213	02/02/2023	10.35	Call	Bond Future	628.9500	0.6290	744.9300	0.7449	18.440	0	0	0
2022/06/14	R213	02/02/2023	10.35	Put	Bond Future	5,001.2200	5.0012	4,601.8700	4.6019	(7.985)	0	0	476
2022/06/14	R213	02/02/2023	10.01	Call	Bond Future	329.6000	0.3296	401.3300	0.4013	21.763	0	0	0
2022/06/14	R213	02/02/2023			Bond Future	11.3057	80.6990	11.1895	81.2144	(1.028)	0.0000	0.0000	0
2022/06/14	R213	02/02/2023	10.43	Call	Bond Future	719.2900	0.7193	846.9900	0.8470	17.754	0	0	912
2022/06/14	R213	02/02/2023	10.22	Call	Bond Future	498.9200	0.4989	596.8300	0.5968	19.624	0	0	0
2022/06/14	R213	02/02/2023	10.23	Put	Bond Future	5,451.5600	5.4516	5,035.4900	5.0355	(7.632)	0	0	0
2022/06/14	R213	02/02/2023	9.16	Call	Bond Future	51.1000	0.0511	66.2700	0.0663	29.687	0	0	476
2022/06/14	R213	02/02/2023	9.16	Put	Bond Future	10,315.5200	10.3155	9,815.3600	9.8154	(4.849)	0	0	0
2022/06/14	R213	02/02/2023	10.01	Put	Bond Future	6,332.8600	6.3329	5,889.2600	5.8893	(7.005)	0	0	476
2022/06/14	R213	02/02/2023	10.21	Call	Bond Future	489.8300	0.4898	586.4200	0.5864	19.719	0	0	0
2022/06/14	R213	02/02/2023	10.21	Put	Bond Future	5,528.7500	5.5288	5,110.0100	5.1100	(7.574)	0	0	0
2022/06/14	R213	04/05/2023	10.75	Call	Bond Future	1,193.0800	1.1931	1,381.7600	1.3818	15.815	0	0	0
2022/06/14	R213	04/05/2023	10.75	Put	Bond Future	4,432.3100	4.4323	4,042.4700	4.0425	(8.795)	0	0	0
2022/06/14	R213	04/05/2023			Bond Future	11.4845	78.5853	11.3505	79.1638	(1.167)	0.0000	0.0000	0
2022/06/14	R213	04/05/2023	10.74	Call	Bond Future	1,178.2500	1.1783	1,365.3600	1.3654	15.880	0	0	0
2022/06/14	R213	04/05/2023	10.74	Put	Bond Future	4,462.7700	4.4628	4,071.3600	4.0714	(8.771)	0	0	0
2022/06/14	R213	04/05/2023	10.73	Call	Bond Future	1,163.5400	1.1635	1,349.0700	1.3491	15.945	0	0	0
2022/06/14	R213	04/05/2023	10.73	Put	Bond Future	4,493.3700	4.4934	4,100.3800	4.1004	(8.746)	0	0	0
2022/06/14	R214	04/08/2022	10.98	Put	Bond Future	3,742.5000	3.7425	3,137.6300	3.1376	(16.162)	0	0	0
2022/06/14	R214	04/08/2022	10.99	Call	Bond Future	174.6700	0.1747	272.6000	0.2726	56.066	0	0	0
2022/06/14	R214	04/08/2022			Bond Future	11.6429	64.1066	11.5085	64.8063	(1.155)	0.0000	0.0000	13,220
2022/06/14	R214	04/08/2022	10.97	Call	Bond Future	159.9500	0.1599	251.6400	0.2516	57.324	0	0	0
2022/06/14	R214	04/08/2022	10.97	Put	Bond Future	3,791.6700	3.7917	3,183.7100	3.1837	(16.034)	0	0	0
2022/06/14	R214	04/08/2022	10.98	Call	Bond Future	167.1900	0.1672	261.9700	0.2620	56.690	0	0	0
2022/06/14	R214	04/08/2022	10.99	Put	Bond Future	3,693.6300	3.6936	3,091.9100	3.0919	(16.291)	0	0	0
2022/06/14	R214	03/11/2022	11.34	Call	Bond Future	1,000.4700	1.0005	1,248.5900	1.2486	24.800	0	0	0
2022/06/14	R214	03/11/2022	11.36	Put	Bond Future	3,401.7600	3.4018	2,931.9600	2.9320	(13.810)	0	0	0
2022/06/14	R214	03/11/2022			Bond Future	11.8154	61.7290	11.6731	62.4527	(1.204)	0.0000	0.0000	0
2022/06/14	R214	03/11/2022	11.34	Put	Bond Future	3,472.9500	3.4730	2,997.3000	2.9973	(13.696)	0	0	0
2022/06/14	R214	03/11/2022	11.35	Call	Bond Future	1,018.3100	1.0183	1,269.3500	1.2694	24.653	0	0	0
2022/06/14	R214	03/11/2022	11.35	Put	Bond Future	3,437.1600	3.4372	2,964.4300	2.9644	(13.754)	0	0	0
2022/06/14	R214	03/11/2022	11.36	Call	Bond Future	1,036.4800	1.0365	1,290.4500	1.2904	24.503	0	0	0
2022/06/14	R214	02/02/2023	11.07	Call	Bond Future	741.6300	0.7416	922.3100	0.9223	24.363	0	0	0
2022/06/14	R214	02/02/2023	11.07	Put	Bond Future	5,496.1400	5.4961	4,935.1200	4.9351	(10.208)	0	0	0
2022/06/14	R214	02/02/2023	11.08	Call	Bond Future	754.7700	0.7548	937.6900	0.9377	24.235	0	0	0
2022/06/14	R214	02/02/2023	11.08	Put	Bond Future	5,453.7600	5.4538	4,894.9800	4.8950	(10.246)	0	0	0
2022/06/14	R214	02/02/2023			Bond Future	11.9780	62.7256	11.8291	63.4673	(1.244)	0.0000	0.0000	0
2022/06/14	R214	02/02/2023	11.09	Call	Bond Future	768.2100	0.7682	953.4100	0.9534	24.108	0	0	0
2022/06/14	R214	02/02/2023	11.09	Put	Bond Future	5,411.7400	5.4117	4,855.2400	4.8552	(10.283)	0	0	0
2022/06/14	R214	04/05/2023	11.36	Call	Bond Future	1,313.0300	1.3130	1,575.2700	1.5753	19.972	0	0	0
2022/06/14	R214	04/05/2023	11.36	Put	Bond Future	5,178.8100	5.1788	4,644.1100	4.6441	(10.325)	0	0	0
2022/06/14	R214	04/05/2023	11.37	Call	Bond Future	1,329.5600	1.3296	1,594.0100	1.5940	19.890	0	0	0
2022/06/14	R214	04/05/2023	11.37	Put	Bond Future	5,141.9500	5.1420	4,609.4600	4.6095	(10.356)	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
2022/06/14	R214	04/05/2023			Bond Future	12.1200	60.5471	11.9571	61.3440	(1.344)	0.0000	0.0000	0
2022/06/14	R214	04/05/2023	11.38	Call	Bond Future	1,346.2100	1.3462	1,612.8900	1.6129	19.810	0	0	0
2022/06/14	R214	04/05/2023	11.38	Put	Bond Future	5,105.2800	5.1053	4,575.0200	4.5750	(10.387)	0	0	0
2022/06/14	R248	04/08/2022	10.20	Call	Bond Future	1.6700	0.0017	3.5200	0.0035	110.778	0	0	1,700
2022/06/14	R248	04/08/2022	10.99	Call	Bond Future	248.9500	0.2489	371.8600	0.3719	49.371	0	0	0
2022/06/14	R248	04/08/2022	10.99	Put	Bond Future	4,432.3700	4.4324	3,743.4400	3.7434	(15.543)	0	0	0
2022/06/14	R248	04/08/2022	10.40	Put	Bond Future	8,574.1800	8.5742	7,769.8200	7.7698	(9.381)	0	0	0
2022/06/14	R248	04/08/2022	10.98	Call	Bond Future	238.5400	0.2385	357.6000	0.3576	49.912	0	0	0
2022/06/14	R248	04/08/2022	10.98	Put	Bond Future	4,492.9700	4.4930	3,800.1900	3.8002	(15.419)	0	0	0
2022/06/14	R248	04/08/2022			Bond Future	11.6076	80.6218	11.4832	81.4337	(1.072)	0.0000	0.0000	200,340
2022/06/14	R248	04/08/2022	9.70	Call	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0	0	0
2022/06/14	R248	04/08/2022	9.70	Put	Bond Future	14,319.7100	14.3197	13,507.9200	13.5079	(5.669)	0	0	0
2022/06/14	R248	04/08/2022	10.20	Put	Bond Future	10,147.0700	10.1471	9,337.0800	9.3371	(7.983)	0	0	0
2022/06/14	R248	04/08/2022	10.30	Call	Bond Future	3.6400	0.0036	7.3500	0.0074	101.923	0	0	1,200
2022/06/14	R248	04/08/2022	10.30	Put	Bond Future	9,353.1600	9.3532	8,545.0300	8.5450	(8.640)	0	0	0
2022/06/14	R248	04/08/2022	11.00	Call	Bond Future	259.6200	0.2596	386.4400	0.3864	48.848	0	0	1,200
2022/06/14	R248	04/08/2022	11.00	Put	Bond Future	4,372.1300	4.3721	3,687.1100	3.6871	(15.668)	0	0	50
2022/06/14	R248	04/08/2022	10.40	Call	Bond Future	8.1300	0.0081	15.6100	0.0156	92.005	0	0	0
2022/06/14	R248	04/08/2022	10.90	Call	Bond Future	166.4000	0.1664	257.0200	0.2570	54.459	0	0	1,700
2022/06/14	R248	04/08/2022	10.90	Put	Bond Future	4,992.8600	4.9929	4,271.6400	4.2716	(14.445)	0	0	0
2022/06/14	R248	03/11/2022	11.31	Put	Bond Future	4,322.3500	4.3224	3,768.8900	3.7689	(12.805)	0	0	0
2022/06/14	R248	03/11/2022	11.32	Call	Bond Future	1,283.1200	1.2831	1,574.1500	1.5741	22.681	0	0	0
2022/06/14	R248	03/11/2022	11.30	Put	Bond Future	4,367.4600	4.3675	3,810.5800	3.8106	(12.751)	0	0	0
2022/06/14	R248	03/11/2022			Bond Future	11.7793	77.3408	11.6471	78.1819	(1.122)	0.0000	0.0000	0
2022/06/14	R248	03/11/2022	11.31	Call	Bond Future	1,260.5600	1.2606	1,548.1800	1.5482	22.817	0	0	0
2022/06/14	R248	03/11/2022	11.32	Put	Bond Future	4,277.4100	4.2774	3,727.3600	3.7274	(12.859)	0	0	0
2022/06/14	R248	03/11/2022	11.30	Call	Bond Future	1,238.0700	1.2381	1,522.2700	1.5223	22.955	0	0	0
2022/06/14	R248	02/02/2023	11.08	Call	Bond Future	998.0400	0.9980	1,217.7400	1.2177	22.013	0	0	0
2022/06/14	R248	02/02/2023	11.08	Put	Bond Future	6,644.6500	6.6447	6,001.8400	6.0018	(9.674)	0	0	0
2022/06/14	R248	02/02/2023			Bond Future	11.9414	78.5898	11.8025	79.4523	(1.163)	0.0000	0.0000	0
2022/06/14	R248	02/02/2023	11.07	Call	Bond Future	980.8300	0.9808	1,197.8600	1.1979	22.127	0	0	0
2022/06/14	R248	02/02/2023	11.07	Put	Bond Future	6,697.3400	6.6973	6,051.8600	6.0519	(9.638)	0	0	0
2022/06/14	R248	02/02/2023	11.06	Call	Bond Future	963.6200	0.9636	1,177.9700	1.1780	22.244	0	0	0
2022/06/14	R248	02/02/2023	11.06	Put	Bond Future	6,750.1500	6.7501	6,101.9900	6.1020	(9.602)	0	0	0
2022/06/14	R248	04/05/2023	11.35	Call	Bond Future	1,695.5600	1.6956	2,006.9700	2.0070	18.366	0	0	0
2022/06/14	R248	04/05/2023	11.35	Put	Bond Future	6,351.2100	6.3512	5,732.1800	5.7322	(9.747)	0	0	0
2022/06/14	R248	04/05/2023			Bond Future	12.0827	75.5536	11.9298	76.4841	(1.265)	0.0000	0.0000	0
2022/06/14	R248	04/05/2023	11.34	Call	Bond Future	1,674.5200	1.6745	1,983.3200	1.9833	18.441	0	0	0
2022/06/14	R248	04/05/2023	11.34	Put	Bond Future	6,397.2600	6.3973	5,775.6200	5.7756	(9.717)	0	0	0
2022/06/14	R248	04/05/2023	11.33	Call	Bond Future	1,653.3700	1.6534	1,959.5500	1.9596	18.519	0	0	0
2022/06/14	R248	04/05/2023	11.33	Put	Bond Future	6,443.2900	6.4433	5,819.0300	5.8190	(9.689)	0	0	0

Total

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