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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/06/2022 TO 21/06/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	2025 04/08/2022			Bond Future	162.1812	162.1812	162.2187	162.2187	0.023	0.0000	0.0000	7,305
2022/06/21	2025 03/11/2022			Bond Future	164.5477	164.5477	164.6336	164.6336	0.052	0.0000	0.0000	0
2022/06/21	2025 02/02/2023			Bond Future	165.5702	165.5702	165.7433	165.7433	0.105	0.0000	0.0000	0
2022/06/21	2025 04/05/2023			Bond Future	168.6468	168.6468	168.9508	168.9508	0.180	0.0000	0.0000	0
2022/06/21	2029 04/08/2022			Bond Future	120.1720	120.1720	120.2778	120.2778	0.088	0.0000	0.0000	2,791
2022/06/21	2029 03/11/2022			Bond Future	120.6809	120.6809	120.8234	120.8234	0.118	0.0000	0.0000	0
2022/06/21	2029 02/02/2023			Bond Future	122.6648	122.6648	122.8728	122.8728	0.170	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/21	2029	04/05/2023			Bond Future	123.6609	123.6609	123.9670	123.9670	0.247	0.0000	0.0000	0
2022/06/21	2030	04/08/2022	9.56	Call	Bond Future	63.1400	0.0631	80.2900	0.0803	27.162	0	0	0
2022/06/21	2030	04/08/2022	9.56	Put	Bond Future	3,869.5100	3.8695	3,585.0000	3.5850	(7.353)	0	0	0
2022/06/21	2030	04/08/2022	10.95	Call	Bond Future	3,001.8900	3.0019	3,256.7700	3.2568	8.491	0	0	0
2022/06/21	2030	04/08/2022	10.95	Put	Bond Future	209.9700	0.2100	163.1900	0.1632	(22.279)	0	0	800
2022/06/21	2030	04/08/2022			Bond Future	10.3456	88.2090	10.2818	88.5106	(0.617)	0.0000	0.0000	96,523
2022/06/21	2030	04/08/2022	8.30	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	800
2022/06/21	2030	04/08/2022	8.30	Put	Bond Future	10,358.2500	10.3583	10,056.6000	10.0566	(2.912)	0	0	0
2022/06/21	2030	04/08/2022	9.05	Call	Bond Future	4.3300	0.0043	5.7900	0.0058	33.718	0	0	800
2022/06/21	2030	04/08/2022	9.05	Put	Bond Future	6,394.0600	6.3941	6,093.8600	6.0939	(4.695)	0	0	0
2022/06/21	2030	04/08/2022	9.54	Call	Bond Future	57.1400	0.0571	72.8700	0.0729	27.529	0	0	0
2022/06/21	2030	04/08/2022	9.54	Put	Bond Future	3,963.1200	3.9631	3,677.1900	3.6772	(7.215)	0	0	0
2022/06/21	2030	04/08/2022	9.55	Call	Bond Future	60.0800	0.0601	76.5000	0.0765	27.330	0	0	0
2022/06/21	2030	04/08/2022	9.55	Put	Bond Future	3,916.2400	3.9162	3,631.0000	3.6310	(7.284)	0	0	0
2022/06/21	2030	03/11/2022	10.10	Call	Bond Future	871.7400	0.8717	977.8700	0.9779	12.175	0	0	0
2022/06/21	2030	03/11/2022	10.10	Put	Bond Future	2,953.2400	2.9532	2,726.9900	2.7270	(7.661)	0	0	0
2022/06/21	2030	03/11/2022	10.20	Put	Bond Future	2,648.9900	2.6490	2,436.1800	2.4362	(8.034)	0	0	0
2022/06/21	2030	03/11/2022	9.70	Call	Bond Future	395.3500	0.3953	454.3000	0.4543	14.911	0	0	500
2022/06/21	2030	03/11/2022	9.70	Put	Bond Future	4,381.9500	4.3819	4,108.5200	4.1085	(6.240)	0	0	0
2022/06/21	2030	03/11/2022			Bond Future	10.5496	89.4755	10.4769	89.8079	(0.689)	0.0000	0.0000	18,796
2022/06/21	2030	03/11/2022	10.20	Call	Bond Future	1,035.8700	1.0359	1,155.4400	1.1554	11.543	0	0	500
2022/06/21	2030	03/11/2022	11.57	Call	Bond Future	4,944.8200	4.9448	5,220.4300	5.2204	5.574	0	0	0
2022/06/21	2030	03/11/2022	11.57	Put	Bond Future	444.7100	0.4447	387.9400	0.3879	(12.766)	0	0	500
2022/06/21	2030	03/11/2022	10.08	Call	Bond Future	841.0100	0.8410	944.5000	0.9445	12.305	0	0	0
2022/06/21	2030	03/11/2022	10.08	Put	Bond Future	3,016.5600	3.0166	2,787.6700	2.7877	(7.588)	0	0	0
2022/06/21	2030	03/11/2022	10.09	Call	Bond Future	856.2900	0.8563	961.0900	0.9611	12.239	0	0	0
2022/06/21	2030	03/11/2022	10.09	Put	Bond Future	2,984.8000	2.9848	2,757.2200	2.7572	(7.625)	0	0	0
2022/06/21	2030	02/02/2023	11.16	Put	Bond Future	1,455.9400	1.4559	1,317.2300	1.3172	(9.527)	0	0	400
2022/06/21	2030	02/02/2023	9.99	Call	Bond Future	848.5300	0.8485	953.9700	0.9540	12.426	0	0	0
2022/06/21	2030	02/02/2023	10.00	Call	Bond Future	860.0500	0.8600	966.5700	0.9666	12.385	0	0	0
2022/06/21	2030	02/02/2023	10.01	Put	Bond Future	4,177.5900	4.1776	3,900.6800	3.9007	(6.628)	0	0	0
2022/06/21	2030	02/02/2023	9.80	Call	Bond Future	651.7700	0.6518	737.7800	0.7378	13.196	0	0	0
2022/06/21	2030	02/02/2023	9.94	Put	Bond Future	4,421.4400	4.4214	4,136.9700	4.1370	(6.434)	0	0	102
2022/06/21	2030	02/02/2023	9.20	Call	Bond Future	253.5000	0.2535	293.3700	0.2934	15.728	0	0	0
2022/06/21	2030	02/02/2023	9.20	Put	Bond Future	7,401.9300	7.4019	7,057.2100	7.0572	(4.657)	0	0	0
2022/06/21	2030	02/02/2023	9.66	Call	Bond Future	530.9600	0.5310	604.0900	0.6041	13.773	0	0	0
2022/06/21	2030	02/02/2023	9.66	Put	Bond Future	5,471.4800	5.4715	5,160.0200	5.1600	(5.692)	0	0	102
2022/06/21	2030	02/02/2023	8.81	Put	Bond Future	9,196.1500	9.1962	8,833.1300	8.8331	(3.948)	0	0	0
2022/06/21	2030	02/02/2023	9.04	Call	Bond Future	191.3500	0.1914	222.7700	0.2228	16.420	0	0	0
2022/06/21	2030	02/02/2023	9.04	Put	Bond Future	8,123.4100	8.1234	7,770.2400	7.7702	(4.348)	0	0	0
2022/06/21	2030	02/02/2023	9.08	Put	Bond Future	7,940.8800	7.9409	7,589.6800	7.5897	(4.423)	0	0	0
2022/06/21	2030	02/02/2023			Bond Future	10.7420	86.9210	10.6550	87.3056	(0.810)	0.0000	0.0000	0
2022/06/21	2030	02/02/2023	11.12	Call	Bond Future	3,162.8300	3.1628	3,404.4000	3.4044	7.638	0	0	0
2022/06/21	2030	02/02/2023	11.12	Put	Bond Future	1,516.5500	1.5166	1,373.5300	1.3735	(9.431)	0	0	0
2022/06/21	2030	02/02/2023	11.16	Call	Bond Future	3,274.0900	3.2741	3,519.9700	3.5200	7.510	0	0	0
2022/06/21	2030	02/02/2023	9.99	Put	Bond Future	4,245.3200	4.2453	3,966.1700	3.9662	(6.575)	0	0	0
2022/06/21	2030	02/02/2023	10.00	Put	Bond Future	4,210.5800	4.2106	3,932.5100	3.9325	(6.604)	0	0	0

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2022/06/21	2030	02/02/2023	10.01	Call	Bond Future	873.3000	0.8733	980.9800	0.9810	12.330	0	0	0
2022/06/21	2030	02/02/2023	9.80	Put	Bond Future	4,933.3300	4.9333	4,634.7500	4.6348	(6.052)	0	0	0
2022/06/21	2030	02/02/2023	9.83	Call	Bond Future	680.1700	0.6802	769.0900	0.7691	13.073	0	0	400
2022/06/21	2030	02/02/2023	9.83	Put	Bond Future	4,821.3000	4.8213	4,525.6300	4.5256	(6.133)	0	0	0
2022/06/21	2030	02/02/2023	9.94	Call	Bond Future	792.8700	0.7929	892.9900	0.8930	12.628	0	0	0
2022/06/21	2030	02/02/2023	9.79	Call	Bond Future	642.4500	0.6425	727.4900	0.7275	13.237	0	0	0
2022/06/21	2030	02/02/2023	9.79	Put	Bond Future	4,970.8800	4.9709	4,671.3300	4.6713	(6.026)	0	0	0
2022/06/21	2030	02/02/2023	8.81	Call	Bond Future	123.1700	0.1232	144.7400	0.1447	17.512	0	0	102
2022/06/21	2030	02/02/2023	9.08	Call	Bond Future	205.5000	0.2055	238.8900	0.2389	16.248	0	0	400
2022/06/21	2030	04/05/2023	10.53	Call	Bond Future	1,803.3100	1.8033	1,995.6500	1.9956	10.666	0	0	0
2022/06/21	2030	04/05/2023	10.53	Put	Bond Future	3,437.4500	3.4375	3,169.7900	3.1698	(7.787)	0	0	0
2022/06/21	2030	04/05/2023	11.34	Call	Bond Future	3,653.4900	3.6535	3,941.8200	3.9418	7.892	0	0	0
2022/06/21	2030	04/05/2023	11.34	Put	Bond Future	1,835.7200	1.8357	1,664.0500	1.6641	(9.352)	0	0	150
2022/06/21	2030	04/05/2023	10.00	Call	Bond Future	968.1200	0.9681	1,095.1600	1.0952	13.122	0	0	1,080
2022/06/21	2030	04/05/2023	10.00	Put	Bond Future	4,957.5700	4.9576	4,624.6100	4.6246	(6.716)	0	0	0
2022/06/21	2030	04/05/2023	10.42	Call	Bond Future	1,604.2900	1.6043	1,782.8000	1.7828	11.127	0	0	500
2022/06/21	2030	04/05/2023	10.42	Put	Bond Future	3,720.8500	3.7208	3,439.3600	3.4394	(7.565)	0	0	0
2022/06/21	2030	04/05/2023	10.52	Call	Bond Future	1,784.6100	1.7846	1,975.6900	1.9757	10.707	0	0	0
2022/06/21	2030	04/05/2023	10.52	Put	Bond Future	3,462.4700	3.4625	3,193.5500	3.1936	(7.767)	0	0	0
2022/06/21	2030	04/05/2023	9.58	Put	Bond Future	6,479.9800	6.4800	6,104.6000	6.1046	(5.793)	0	0	0
2022/06/21	2030	04/05/2023	9.67	Call	Bond Future	640.2800	0.6403	733.2200	0.7332	14.516	0	0	500
2022/06/21	2030	04/05/2023	9.67	Put	Bond Future	6,136.3900	6.1364	5,769.3300	5.7693	(5.982)	0	0	0
2022/06/21	2030	04/05/2023	9.78	Call	Bond Future	738.6100	0.7386	842.3000	0.8423	14.039	0	0	400
2022/06/21	2030	04/05/2023	9.78	Put	Bond Future	5,729.0200	5.7290	5,372.7100	5.3727	(6.219)	0	0	0
2022/06/21	2030	04/05/2023	9.03	Call	Bond Future	250.6200	0.2506	294.4600	0.2945	17.493	0	0	400
2022/06/21	2030	04/05/2023	9.03	Put	Bond Future	8,759.7200	8.7597	8,343.5600	8.3436	(4.751)	0	0	0
2022/06/21	2030	04/05/2023			Bond Future	10.9084	88.5238	10.8009	88.9838	(0.985)	0.0000	0.0000	0
2022/06/21	2030	04/05/2023	11.62	Call	Bond Future	4,449.3800	4.4494	4,765.2500	4.7652	7.099	0	0	0
2022/06/21	2030	04/05/2023	11.62	Put	Bond Future	1,478.3400	1.4783	1,334.2100	1.3342	(9.749)	0	0	400
2022/06/21	2030	04/05/2023	12.04	Call	Bond Future	5,742.5500	5.7425	6,092.4600	6.0925	6.093	0	0	0
2022/06/21	2030	04/05/2023	12.04	Put	Bond Future	1,078.7900	1.0788	968.7000	0.9687	(10.205)	0	0	1,080
2022/06/21	2030	04/05/2023	12.50	Call	Bond Future	7,243.2300	7.2432	7,621.3700	7.6214	5.221	0	0	0
2022/06/21	2030	04/05/2023	12.50	Put	Bond Future	775.3900	0.7754	693.5300	0.6935	(10.557)	0	0	500
2022/06/21	2030	04/05/2023	10.54	Call	Bond Future	1,822.1200	1.8221	2,015.7100	2.0157	10.624	0	0	0
2022/06/21	2030	04/05/2023	10.54	Put	Bond Future	3,412.5700	3.4126	3,146.1600	3.1462	(7.807)	0	0	0
2022/06/21	2030	04/05/2023	9.58	Call	Bond Future	567.4900	0.5675	652.1100	0.6521	14.911	0	0	150
2022/06/21	2032	04/08/2022	8.97	Call	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	800
2022/06/21	2032	04/08/2022	8.97	Put	Bond Future	10,365.7500	10.3658	10,055.8300	10.0558	(2.990)	0	0	0
2022/06/21	2032	04/08/2022	9.40	Call	Bond Future	1.8300	0.0018	2.4300	0.0024	32.787	0	0	0
2022/06/21	2032	04/08/2022	9.40	Put	Bond Future	7,761.1200	7.7611	7,451.7700	7.4518	(3.986)	0	0	0
2022/06/21	2032	04/08/2022	9.72	Call	Bond Future	13.0100	0.0130	16.8700	0.0169	29.669	0	0	800
2022/06/21	2032	04/08/2022	9.72	Put	Bond Future	5,893.2300	5.8932	5,587.1400	5.5871	(5.194)	0	0	0
2022/06/21	2032	04/08/2022	10.21	Put	Bond Future	3,262.0400	3.2620	2,988.2700	2.9883	(8.393)	0	0	0
2022/06/21	2032	04/08/2022	10.22	Call	Bond Future	170.3600	0.1704	207.8900	0.2079	22.030	0	0	0
2022/06/21	2032	04/08/2022	9.80	Call	Bond Future	20.2300	0.0202	26.0600	0.0261	28.819	0	0	900
2022/06/21	2032	04/08/2022	10.20	Put	Bond Future	3,310.4000	3.3104	3,035.3100	3.0353	(8.310)	0	0	0
2022/06/21	2032	04/08/2022			Bond Future	10.7809	88.0099	10.7225	88.3198	(0.541)	0.0000	0.0000	90,193

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2022/06/21	2032	04/08/2022	11.89	Call	Bond Future	5,671.0600	5.6711	5,967.2500	5.9673	5.223	0	0	0
2022/06/21	2032	04/08/2022	11.89	Put	Bond Future	54.0400	0.0540	40.2800	0.0403	(25.463)	0	0	0
2022/06/21	2032	04/08/2022	10.70	Call	Bond Future	926.5200	0.9265	1,058.8600	1.0589	14.284	0	0	0
2022/06/21	2032	04/08/2022	10.70	Put	Bond Future	1,356.5400	1.3565	1,178.9300	1.1789	(13.093)	0	0	7,500
2022/06/21	2032	04/08/2022	11.00	Call	Bond Future	1,826.2400	1.8262	2,025.2400	2.0252	10.897	0	0	0
2022/06/21	2032	04/08/2022	11.00	Put	Bond Future	675.1000	0.6751	564.1500	0.5641	(16.435)	0	0	7,500
2022/06/21	2032	04/08/2022	11.60	Call	Bond Future	4,325.7300	4.3257	4,606.4500	4.6064	6.490	0	0	0
2022/06/21	2032	04/08/2022	11.60	Put	Bond Future	127.9600	0.1280	98.7300	0.0987	(22.843)	0	0	800
2022/06/21	2032	04/08/2022	10.21	Call	Bond Future	162.8500	0.1629	199.0300	0.1990	22.217	0	0	0
2022/06/21	2032	04/08/2022	10.22	Put	Bond Future	3,213.9800	3.2140	2,941.5600	2.9416	(8.476)	0	0	0
2022/06/21	2032	04/08/2022	10.50	Call	Bond Future	504.2000	0.5042	591.3700	0.5914	17.289	0	0	900
2022/06/21	2032	04/08/2022	10.50	Put	Bond Future	2,010.5000	2.0105	1,787.7200	1.7877	(11.081)	0	0	0
2022/06/21	2032	04/08/2022	9.80	Put	Bond Future	5,438.5500	5.4386	5,134.4300	5.1344	(5.592)	0	0	0
2022/06/21	2032	04/08/2022	10.10	Call	Bond Future	95.9500	0.0960	119.3100	0.1193	24.346	0	0	0
2022/06/21	2032	04/08/2022	10.10	Put	Bond Future	3,809.5400	3.8095	3,522.9500	3.5230	(7.523)	0	0	0
2022/06/21	2032	04/08/2022	10.20	Call	Bond Future	155.5900	0.1556	190.4500	0.1905	22.405	0	0	0
2022/06/21	2032	03/11/2022	10.56	Put	Bond Future	3,150.2300	3.1502	2,920.1700	2.9202	(7.303)	0	0	180
2022/06/21	2032	03/11/2022	10.16	Call	Bond Future	397.2400	0.3972	455.0000	0.4550	14.540	0	0	0
2022/06/21	2032	03/11/2022	10.16	Put	Bond Future	4,753.2700	4.7533	4,471.0300	4.4710	(5.938)	0	0	180
2022/06/21	2032	03/11/2022	9.46	Put	Bond Future	8,393.3500	8.3934	8,066.4100	8.0664	(3.895)	0	0	0
2022/06/21	2032	03/11/2022	9.92	Call	Bond Future	230.9900	0.2310	267.8000	0.2678	15.936	0	0	750
2022/06/21	2032	03/11/2022	9.92	Put	Bond Future	5,921.4900	5.9215	5,618.3000	5.6183	(5.120)	0	0	0
2022/06/21	2032	03/11/2022	10.11	Put	Bond Future	4,988.2000	4.9882	4,701.0600	4.7011	(5.756)	0	0	454
2022/06/21	2032	03/11/2022	9.31	Put	Bond Future	9,249.0200	9.2490	8,917.8900	8.9179	(3.580)	0	0	0
2022/06/21	2032	03/11/2022	9.36	Call	Bond Future	52.6800	0.0527	62.8000	0.0628	19.210	0	0	454
2022/06/21	2032	03/11/2022	9.36	Put	Bond Future	8,961.5600	8.9616	8,631.6800	8.6317	(3.681)	0	0	0
2022/06/21	2032	03/11/2022			Bond Future	10.9780	85.1225	10.9121	85.4625	(0.600)	0.0000	0.0000	84,030
2022/06/21	2032	03/11/2022	11.55	Call	Bond Future	3,775.2900	3.7753	4,019.5400	4.0195	6.470	0	0	0
2022/06/21	2032	03/11/2022	11.55	Put	Bond Future	897.2400	0.8972	801.4900	0.8015	(10.672)	0	0	500
2022/06/21	2032	03/11/2022	12.30	Call	Bond Future	6,782.3200	6.7823	7,081.6800	7.0817	4.414	0	0	0
2022/06/21	2032	03/11/2022	12.30	Put	Bond Future	326.9700	0.3270	286.3300	0.2863	(12.429)	0	0	750
2022/06/21	2032	03/11/2022	10.56	Call	Bond Future	960.7300	0.9607	1,070.6700	1.0707	11.443	0	0	0
2022/06/21	2032	03/11/2022	10.66	Call	Bond Future	1,161.4700	1.1615	1,286.1600	1.2862	10.736	0	0	0
2022/06/21	2032	03/11/2022	10.66	Put	Bond Future	2,820.3300	2.8203	2,605.0200	2.6050	(7.634)	0	0	0
2022/06/21	2032	03/11/2022	10.67	Call	Bond Future	1,182.7300	1.1827	1,308.9100	1.3089	10.669	0	0	750
2022/06/21	2032	03/11/2022	10.67	Put	Bond Future	2,788.7700	2.7888	2,574.9500	2.5750	(7.667)	0	0	0
2022/06/21	2032	03/11/2022	10.21	Call	Bond Future	441.6700	0.4417	504.6300	0.5046	14.255	0	0	500
2022/06/21	2032	03/11/2022	10.21	Put	Bond Future	4,522.9800	4.5230	4,245.9400	4.2459	(6.125)	0	0	0
2022/06/21	2032	03/11/2022	10.49	Call	Bond Future	833.6500	0.8336	933.4500	0.9334	11.971	0	0	0
2022/06/21	2032	03/11/2022	10.49	Put	Bond Future	3,397.1800	3.3972	3,156.9800	3.1570	(7.071)	0	0	454
2022/06/21	2032	03/11/2022	9.46	Call	Bond Future	70.1500	0.0701	83.2100	0.0832	18.617	0	0	500
2022/06/21	2032	03/11/2022	10.11	Call	Bond Future	356.3300	0.3563	409.1900	0.4092	14.835	0	0	0
2022/06/21	2032	03/11/2022	9.31	Call	Bond Future	45.4700	0.0455	54.3400	0.0543	19.507	0	0	180
2022/06/21	2032	02/02/2023	11.69	Call	Bond Future	4,081.6800	4.0817	4,342.2900	4.3423	6.385	0	0	0
2022/06/21	2032	02/02/2023	11.69	Put	Bond Future	1,487.3700	1.4874	1,357.4000	1.3574	(8.738)	0	0	0
2022/06/21	2032	02/02/2023	10.40	Call	Bond Future	898.7500	0.8988	1,001.9700	1.0020	11.485	0	0	0
2022/06/21	2032	02/02/2023	10.40	Put	Bond Future	4,828.0200	4.8280	4,540.6600	4.5407	(5.952)	0	0	0
2022/06/21	2032	02/02/2023	10.50	Call	Bond Future	1,057.9700	1.0580	1,173.5600	1.1736	10.926	0	0	0

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2022/06/21	2032	02/02/2023	10.50	Put	Bond Future	4,457.1600	4.4572	4,182.1700	4.1822	(6.170)	0	0	454
2022/06/21	2032	02/02/2023	10.67	Call	Bond Future	1,365.8900	1.3659	1,503.1700	1.5032	10.051	0	0	750
2022/06/21	2032	02/02/2023	10.67	Put	Bond Future	3,873.6500	3.8737	3,620.3500	3.6204	(6.539)	0	0	0
2022/06/21	2032	02/02/2023	10.22	Call	Bond Future	657.9600	0.6580	740.3500	0.7403	12.522	0	0	500
2022/06/21	2032	02/02/2023	10.22	Put	Bond Future	5,552.1400	5.5521	5,243.9500	5.2439	(5.551)	0	0	0
2022/06/21	2032	02/02/2023	9.47	Call	Bond Future	163.4100	0.1634	189.8000	0.1898	16.150	0	0	500
2022/06/21	2032	02/02/2023	9.47	Put	Bond Future	9,231.9800	9.2320	8,867.7900	8.8678	(3.945)	0	0	0
2022/06/21	2032	02/02/2023	9.92	Call	Bond Future	395.1300	0.3951	450.0900	0.4501	13.909	0	0	750
2022/06/21	2032	02/02/2023	9.92	Put	Bond Future	6,928.8400	6.9288	6,593.2200	6.5932	(4.844)	0	0	0
2022/06/21	2032	02/02/2023			Bond Future	11.1610	86.5042	11.0833	86.8947	(0.697)	0.0000	0.0000	0
2022/06/21	2032	02/02/2023	11.84	Call	Bond Future	4,598.7100	4.5987	4,873.6000	4.8736	5.978	0	0	0
2022/06/21	2032	02/02/2023	11.84	Put	Bond Future	1,288.3400	1.2883	1,172.6500	1.1727	(8.980)	0	0	500
2022/06/21	2032	02/02/2023	12.75	Call	Bond Future	8,031.3000	8.0313	8,366.2200	8.3662	4.170	0	0	0
2022/06/21	2032	02/02/2023	12.75	Put	Bond Future	553.7800	0.5538	498.1200	0.4981	(10.051)	0	0	750
2022/06/21	2032	02/02/2023	10.38	Call	Bond Future	868.7700	0.8688	969.5500	0.9695	11.600	0	0	0
2022/06/21	2032	02/02/2023	10.38	Put	Bond Future	4,904.5600	4.9046	4,614.7600	4.6148	(5.909)	0	0	0
2022/06/21	2032	02/02/2023	10.39	Call	Bond Future	883.6800	0.8837	985.6800	0.9857	11.543	0	0	0
2022/06/21	2032	02/02/2023	10.39	Put	Bond Future	4,866.1900	4.8662	4,577.6100	4.5776	(5.930)	0	0	0
2022/06/21	2032	02/02/2023	10.16	Call	Bond Future	596.9600	0.5970	673.3300	0.6733	12.793	0	0	0
2022/06/21	2032	02/02/2023	10.16	Put	Bond Future	5,815.8900	5.8159	5,501.6800	5.5017	(5.403)	0	0	454
2022/06/21	2032	02/02/2023	9.31	Call	Bond Future	115.0800	0.1151	134.6300	0.1346	16.988	0	0	454
2022/06/21	2032	02/02/2023	9.31	Put	Bond Future	10,107.4000	10.1074	9,736.3700	9.7364	(3.671)	0	0	0
2022/06/21	2032	04/05/2023	10.89	Call	Bond Future	1,867.4300	1.8674	2,053.5000	2.0535	9.964	0	0	0
2022/06/21	2032	04/05/2023	10.89	Put	Bond Future	3,987.7800	3.9878	3,709.7000	3.7097	(6.973)	0	0	0
2022/06/21	2032	04/05/2023			Bond Future	11.3173	83.9390	11.2225	84.4032	(0.837)	0.0000	0.0000	0
2022/06/21	2032	04/05/2023	10.87	Call	Bond Future	1,825.9600	1.8260	2,009.3900	2.0094	10.046	0	0	0
2022/06/21	2032	04/05/2023	10.87	Put	Bond Future	4,047.2900	4.0473	3,766.5700	3.7666	(6.936)	0	0	0
2022/06/21	2032	04/05/2023	10.88	Call	Bond Future	1,846.6300	1.8466	2,031.3800	2.0314	10.005	0	0	0
2022/06/21	2032	04/05/2023	10.88	Put	Bond Future	4,017.4500	4.0175	3,738.0500	3.7381	(6.955)	0	0	0
2022/06/21	2033	04/08/2022			Bond Future	114.7133	114.7133	115.2285	115.2285	0.449	0.0000	0.0000	7,428
2022/06/21	2033	03/11/2022			Bond Future	115.0589	115.0589	115.6154	115.6154	0.484	0.0000	0.0000	0
2022/06/21	2033	02/02/2023			Bond Future	116.9502	116.9502	117.5762	117.5762	0.535	0.0000	0.0000	0
2022/06/21	2033	04/05/2023			Bond Future	117.7551	117.7551	118.4825	118.4825	0.618	0.0000	0.0000	0
2022/06/21	2037	04/08/2022	10.89	Call	Bond Future	363.4400	0.3634	375.8800	0.3759	3.423	0	0	0
2022/06/21	2037	04/08/2022	10.89	Put	Bond Future	2,902.0600	2.9021	2,810.6000	2.8106	(3.152)	0	0	0
2022/06/21	2037	04/08/2022	10.90	Call	Bond Future	377.4400	0.3774	390.3400	0.3903	3.418	0	0	0
2022/06/21	2037	04/08/2022	11.95	Call	Bond Future	3,988.5000	3.9885	4,069.9700	4.0700	2.043	0	0	0
2022/06/21	2037	04/08/2022	11.95	Put	Bond Future	254.6800	0.2547	232.2500	0.2323	(8.807)	0	0	1,050
2022/06/21	2037	04/08/2022	10.91	Put	Bond Future	2,805.2100	2.8052	2,714.6900	2.7147	(3.227)	0	0	0
2022/06/21	2037	04/08/2022			Bond Future	11.3041	80.4699	11.2868	80.5739	(0.153)	0.0000	0.0000	139,495
2022/06/21	2037	04/08/2022	10.10	Call	Bond Future	6.2800	0.0063	6.3500	0.0064	1.115	0	0	50
2022/06/21	2037	04/08/2022	10.10	Put	Bond Future	7,726.4500	7.7264	7,622.6200	7.6226	(1.344)	0	0	0
2022/06/21	2037	04/08/2022	10.90	Put	Bond Future	2,853.3700	2.8534	2,762.3700	2.7624	(3.189)	0	0	50
2022/06/21	2037	04/08/2022	10.91	Call	Bond Future	391.9000	0.3919	405.2800	0.4053	3.414	0	0	0
2022/06/21	2037	04/08/2022	11.21	Call	Bond Future	1,029.8200	1.0298	1,061.7200	1.0617	3.098	0	0	1,050
2022/06/21	2037	04/08/2022	11.21	Put	Bond Future	1,596.6600	1.5967	1,524.6600	1.5247	(4.509)	0	0	0

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2022/06/21	2037	04/08/2022	11.42	Call	Bond Future	1,693.7000	1.6937	1,741.3500	1.7413	2.813	0	0	0
2022/06/21	2037	04/08/2022	11.42	Put	Bond Future	1,004.1600	1.0042	947.9100	0.9479	(5.602)	0	0	50
2022/06/21	2037	03/11/2022	11.32	Call	Bond Future	1,812.5700	1.8126	1,862.8100	1.8628	2.772	0	0	0
2022/06/21	2037	03/11/2022	11.30	Put	Bond Future	2,820.9100	2.8209	2,740.7000	2.7407	(2.843)	0	0	0
2022/06/21	2037	03/11/2022	11.31	Call	Bond Future	1,785.3100	1.7853	1,835.0300	1.8350	2.785	0	0	0
2022/06/21	2037	03/11/2022	11.31	Put	Bond Future	2,788.1400	2.7881	2,708.4600	2.7085	(2.858)	0	0	0
2022/06/21	2037	03/11/2022			Bond Future	11.4799	81.6256	11.4578	81.7550	(0.193)	0.0000	0.0000	2,000
2022/06/21	2037	03/11/2022	11.32	Put	Bond Future	2,755.8600	2.7559	2,676.7000	2.6767	(2.872)	0	0	0
2022/06/21	2037	03/11/2022	11.30	Call	Bond Future	1,758.4700	1.7585	1,807.6600	1.8077	2.797	0	0	0
2022/06/21	2037	02/02/2023	11.03	Call	Bond Future	1,285.9100	1.2859	1,335.7900	1.3358	3.879	0	0	0
2022/06/21	2037	02/02/2023	11.03	Put	Bond Future	4,927.5500	4.9275	4,803.2500	4.8032	(2.523)	0	0	0
2022/06/21	2037	02/02/2023	11.04	Call	Bond Future	1,306.3400	1.3063	1,356.7800	1.3568	3.861	0	0	0
2022/06/21	2037	02/02/2023	11.04	Put	Bond Future	4,886.9400	4.8869	4,763.2000	4.7632	(2.532)	0	0	0
2022/06/21	2037	02/02/2023			Bond Future	11.6464	78.6938	11.6160	78.8679	(0.261)	0.0000	0.0000	0
2022/06/21	2037	02/02/2023	11.05	Call	Bond Future	1,326.9700	1.3270	1,377.9700	1.3780	3.843	0	0	0
2022/06/21	2037	02/02/2023	11.05	Put	Bond Future	4,846.6000	4.8466	4,723.4200	4.7234	(2.542)	0	0	0
2022/06/21	2037	04/05/2023	11.30	Call	Bond Future	1,967.8600	1.9679	2,055.4900	2.0555	4.453	0	0	0
2022/06/21	2037	04/05/2023	11.30	Put	Bond Future	4,793.2700	4.7933	4,641.5300	4.6415	(3.166)	0	0	0
2022/06/21	2037	04/05/2023	11.31	Call	Bond Future	1,991.0400	1.9910	2,079.3700	2.0794	4.436	0	0	0
2022/06/21	2037	04/05/2023	11.31	Put	Bond Future	4,757.4900	4.7575	4,606.4500	4.6064	(3.175)	0	0	0
2022/06/21	2037	04/05/2023			Bond Future	11.7916	80.1464	11.7489	80.3857	(0.362)	0.0000	0.0000	0
2022/06/21	2037	04/05/2023	11.32	Call	Bond Future	2,014.6700	2.0147	2,103.6800	2.1037	4.418	0	0	0
2022/06/21	2037	04/05/2023	11.32	Put	Bond Future	4,722.2200	4.7222	4,571.8600	4.5719	(3.184)	0	0	0
2022/06/21	2038	04/08/2022			Bond Future	129.3879	129.3879	129.3424	129.3424	(0.035)	0.0000	0.0000	4,102
2022/06/21	2038	03/11/2022			Bond Future	131.2759	131.2759	131.2680	131.2680	(0.006)	0.0000	0.0000	0
2022/06/21	2038	02/02/2023			Bond Future	131.5416	131.5416	131.6019	131.6019	0.046	0.0000	0.0000	0
2022/06/21	2038	04/05/2023			Bond Future	133.9872	133.9872	134.1502	134.1502	0.122	0.0000	0.0000	0
2022/06/21	2040	04/08/2022	9.70	Put	Bond Future	12,417.4900	12.4175	12,142.7400	12.1427	(2.213)	0	0	0
2022/06/21	2040	04/08/2022	11.05	Call	Bond Future	454.6100	0.4546	510.5600	0.5106	12.307	0	0	0
2022/06/21	2040	04/08/2022	11.05	Put	Bond Future	2,989.5800	2.9896	2,770.7500	2.7707	(7.320)	0	0	0
2022/06/21	2040	04/08/2022	12.24	Put	Bond Future	196.3500	0.1964	163.0700	0.1631	(16.949)	0	0	460
2022/06/21	2040	04/08/2022			Bond Future	11.4367	81.9842	11.3938	82.2590	(0.374)	0.0000	0.0000	125,103
2022/06/21	2040	04/08/2022	9.70	Call	Bond Future	0.1400	0.0001	0.1700	0.0002	21.429	0	0	460
2022/06/21	2040	04/08/2022	10.70	Call	Bond Future	97.2700	0.0973	112.7100	0.1127	15.873	0	0	460
2022/06/21	2040	04/08/2022	10.70	Put	Bond Future	5,034.6800	5.0347	4,775.3400	4.7753	(5.151)	0	0	0
2022/06/21	2040	04/08/2022	11.03	Call	Bond Future	421.6100	0.4216	474.3800	0.4744	12.516	0	0	0
2022/06/21	2040	04/08/2022	11.03	Put	Bond Future	3,091.0500	3.0911	2,869.0400	2.8690	(7.182)	0	0	0
2022/06/21	2040	04/08/2022	11.04	Call	Bond Future	437.9000	0.4379	492.2500	0.4923	12.412	0	0	0
2022/06/21	2040	04/08/2022	11.04	Put	Bond Future	3,040.0600	3.0401	2,819.6300	2.8196	(7.251)	0	0	0
2022/06/21	2040	04/08/2022	12.24	Call	Bond Future	5,092.4700	5.0925	5,333.9700	5.3340	4.742	0	0	0
2022/06/21	2040	03/11/2022	12.52	Call	Bond Future	6,157.0800	6.1571	6,396.5600	6.3966	3.890	0	0	0
2022/06/21	2040	03/11/2022	11.39	Call	Bond Future	1,744.1000	1.7441	1,866.5200	1.8665	7.019	0	0	0
2022/06/21	2040	03/11/2022	11.40	Call	Bond Future	1,772.7100	1.7727	1,896.4300	1.8964	6.979	0	0	0
2022/06/21	2040	03/11/2022	11.41	Put	Bond Future	3,055.1300	3.0551	2,876.8300	2.8768	(5.836)	0	0	0
2022/06/21	2040	03/11/2022	10.70	Call	Bond Future	382.5800	0.3826	423.6800	0.4237	10.743	0	0	1,100
2022/06/21	2040	03/11/2022	11.20	Call	Bond Future	1,245.6400	1.2456	1,343.5500	1.3435	7.860	0	0	1,100

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2022/06/21	2040	03/11/2022	11.20	Put	Bond Future	3,861.2400	3.8612	3,655.8500	3.6558	(5.319)	0	0	0
2022/06/21	2040	03/11/2022			Bond Future	11.6082	83.1616	11.5598	83.4649	(0.417)	0.0000	0.0000	3,965
2022/06/21	2040	03/11/2022	11.50	Call	Bond Future	2,072.0000	2.0720	2,208.5500	2.2085	6.590	0	0	1,500
2022/06/21	2040	03/11/2022	11.50	Put	Bond Future	2,752.4800	2.7525	2,585.7300	2.5857	(6.058)	0	0	0
2022/06/21	2040	03/11/2022	12.52	Put	Bond Future	762.1200	0.7621	698.3000	0.6983	(8.374)	0	0	1,100
2022/06/21	2040	03/11/2022	11.39	Put	Bond Future	3,125.8600	3.1259	2,944.9800	2.9450	(5.787)	0	0	0
2022/06/21	2040	03/11/2022	11.40	Put	Bond Future	3,090.3300	3.0903	2,910.7500	2.9107	(5.811)	0	0	0
2022/06/21	2040	03/11/2022	11.41	Call	Bond Future	1,801.5800	1.8016	1,926.5800	1.9266	6.938	0	0	0
2022/06/21	2040	03/11/2022	10.70	Put	Bond Future	6,386.9100	6.3869	6,124.7100	6.1247	(4.105)	0	0	0
2022/06/21	2040	03/11/2022	10.80	Call	Bond Future	493.2200	0.4932	543.5200	0.5435	10.198	0	0	1,500
2022/06/21	2040	03/11/2022	10.80	Put	Bond Future	5,802.8800	5.8029	5,549.8800	5.5499	(4.360)	0	0	0
2022/06/21	2040	02/02/2023	12.24	Call	Bond Future	4,769.4300	4.7694	4,996.1900	4.9962	4.754	0	0	0
2022/06/21	2040	02/02/2023	12.24	Put	Bond Future	1,984.3900	1.9844	1,859.3900	1.8594	(6.299)	0	0	0
2022/06/21	2040	02/02/2023	12.27	Call	Bond Future	4,888.1100	4.8881	5,117.5600	5.1176	4.694	0	0	0
2022/06/21	2040	02/02/2023	12.27	Put	Bond Future	1,930.2200	1.9302	1,807.9100	1.8079	(6.337)	0	0	400
2022/06/21	2040	02/02/2023	11.12	Call	Bond Future	1,348.5200	1.3485	1,453.0500	1.4531	7.751	0	0	0
2022/06/21	2040	02/02/2023	11.12	Put	Bond Future	5,483.8600	5.4839	5,236.6300	5.2366	(4.508)	0	0	0
2022/06/21	2040	02/02/2023	10.93	Call	Bond Future	977.3400	0.9773	1,060.7300	1.0607	8.532	0	0	0
2022/06/21	2040	02/02/2023	10.96	Call	Bond Future	1,031.1200	1.0311	1,117.7600	1.1178	8.403	0	0	400
2022/06/21	2040	02/02/2023	10.96	Put	Bond Future	6,234.2200	6.2342	5,969.1000	5.9691	(4.253)	0	0	0
2022/06/21	2040	02/02/2023			Bond Future	11.7709	80.0045	11.7135	80.3562	(0.488)	0.0000	0.0000	0
2022/06/21	2040	02/02/2023	11.10	Call	Bond Future	1,306.0700	1.3061	1,408.3300	1.4083	7.830	0	0	0
2022/06/21	2040	02/02/2023	11.10	Put	Bond Future	5,573.7400	5.5737	5,324.2400	5.3242	(4.476)	0	0	0
2022/06/21	2040	02/02/2023	11.11	Call	Bond Future	1,327.2000	1.3272	1,430.5900	1.4306	7.790	0	0	0
2022/06/21	2040	02/02/2023	11.11	Put	Bond Future	5,528.6600	5.5287	5,280.2900	5.2803	(4.492)	0	0	0
2022/06/21	2040	02/02/2023	10.21	Call	Bond Future	244.3200	0.2443	271.8300	0.2718	11.260	0	0	400
2022/06/21	2040	02/02/2023	10.21	Put	Bond Future	10,743.3700	10.7434	10,419.1200	10.4191	(3.018)	0	0	0
2022/06/21	2040	02/02/2023	10.93	Put	Bond Future	6,382.9900	6.3830	6,114.6200	6.1146	(4.204)	0	0	0
2022/06/21	2040	02/02/2023	10.18	Call	Bond Future	228.9400	0.2289	254.9600	0.2550	11.365	0	0	0
2022/06/21	2040	02/02/2023	10.18	Put	Bond Future	10,950.2600	10.9503	10,624.5200	10.6245	(2.975)	0	0	0
2022/06/21	2040	04/05/2023	12.78	Call	Bond Future	6,699.7900	6.6998	7,001.9200	7.0019	4.510	0	0	0
2022/06/21	2040	04/05/2023	12.78	Put	Bond Future	1,765.5300	1.7655	1,646.2500	1.6463	(6.756)	0	0	400
2022/06/21	2040	04/05/2023	13.45	Put	Bond Future	1,079.4800	1.0795	1,001.7800	1.0018	(7.198)	0	0	500
2022/06/21	2040	04/05/2023	11.43	Call	Bond Future	2,176.8600	2.1769	2,338.2100	2.3382	7.412	0	0	0
2022/06/21	2040	04/05/2023	11.43	Put	Bond Future	5,151.9200	5.1519	4,891.8600	4.8919	(5.048)	0	0	0
2022/06/21	2040	04/05/2023	10.73	Put	Bond Future	8,464.3800	8.4644	8,125.9700	8.1260	(3.998)	0	0	0
2022/06/21	2040	04/05/2023			Bond Future	11.9128	81.4817	11.8427	81.9031	(0.588)	0.0000	0.0000	0
2022/06/21	2040	04/05/2023	13.45	Call	Bond Future	9,497.7800	9.4978	9,841.4900	9.8415	3.619	0	0	0
2022/06/21	2040	04/05/2023	11.42	Call	Bond Future	2,151.7700	2.1518	2,311.9100	2.3119	7.442	0	0	0
2022/06/21	2040	04/05/2023	11.42	Put	Bond Future	5,190.2900	5.1903	4,929.0200	4.9290	(5.034)	0	0	0
2022/06/21	2040	04/05/2023	11.48	Call	Bond Future	2,304.3700	2.3044	2,471.7500	2.4718	7.264	0	0	500
2022/06/21	2040	04/05/2023	11.48	Put	Bond Future	4,963.2500	4.9632	4,709.2200	4.7092	(5.118)	0	0	0
2022/06/21	2040	04/05/2023	10.73	Call	Bond Future	856.0200	0.8560	939.0200	0.9390	9.696	0	0	500
2022/06/21	2040	04/05/2023	10.92	Call	Bond Future	1,118.6500	1.1186	1,220.5000	1.2205	9.105	0	0	400
2022/06/21	2040	04/05/2023	10.92	Put	Bond Future	7,430.2000	7.4302	7,110.6400	7.1106	(4.301)	0	0	0
2022/06/21	2040	04/05/2023	11.41	Call	Bond Future	2,126.8300	2.1268	2,285.7600	2.2858	7.473	0	0	0
2022/06/21	2040	04/05/2023	11.41	Put	Bond Future	5,228.9000	5.2289	4,966.4200	4.9664	(5.020)	0	0	0
2022/06/21	2040	04/05/2023	10.17	Call	Bond Future	339.8000	0.3398	379.3500	0.3794	11.639	0	0	400

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2022/06/21	2040	04/05/2023	10.17	Put	Bond Future	11,950.9200	11.9509	11,569.0600	11.5691	(3.195)	0	0	0
2022/06/21	2044	04/08/2022	11.08	Call	Bond Future	489.9300	0.4899	540.2700	0.5403	10.275	0	0	0
2022/06/21	2044	04/08/2022	11.08	Put	Bond Future	2,968.7300	2.9687	2,773.8700	2.7739	(6.564)	0	0	0
2022/06/21	2044	04/08/2022	11.09	Call	Bond Future	508.0400	0.5080	559.8300	0.5598	10.194	0	0	0
2022/06/21	2044	04/08/2022	11.09	Put	Bond Future	2,918.4200	2.9184	2,725.0100	2.7250	(6.627)	0	0	0
2022/06/21	2044	04/08/2022			Bond Future	11.4515	78.7997	11.4139	79.0449	(0.329)	0.0000	0.0000	88,448
2022/06/21	2044	04/08/2022	11.10	Call	Bond Future	526.6800	0.5267	579.9400	0.5799	10.112	0	0	0
2022/06/21	2044	04/08/2022	11.10	Put	Bond Future	2,868.7400	2.8687	2,676.8000	2.6768	(6.691)	0	0	0
2022/06/21	2044	03/11/2022	11.40	Put	Bond Future	3,163.1900	3.1632	3,000.1600	3.0002	(5.154)	0	0	0
2022/06/21	2044	03/11/2022	11.41	Call	Bond Future	1,812.6800	1.8127	1,923.0400	1.9230	6.088	0	0	0
2022/06/21	2044	03/11/2022	11.41	Put	Bond Future	3,126.8700	3.1269	2,964.9900	2.9650	(5.177)	0	0	0
2022/06/21	2044	03/11/2022	10.60	Call	Bond Future	298.3300	0.2983	327.2200	0.3272	9.684	0	0	1,600
2022/06/21	2044	03/11/2022	10.60	Put	Bond Future	7,211.9000	7.2119	6,968.5500	6.9686	(3.374)	0	0	0
2022/06/21	2044	03/11/2022	11.30	Call	Bond Future	1,505.6700	1.5057	1,603.2900	1.6033	6.483	0	0	1,600
2022/06/21	2044	03/11/2022	11.30	Put	Bond Future	3,543.6800	3.5437	3,369.0600	3.3691	(4.928)	0	0	0
2022/06/21	2044	03/11/2022			Bond Future	11.6141	79.9315	11.5713	80.2037	(0.368)	0.0000	0.0000	0
2022/06/21	2044	03/11/2022	11.40	Call	Bond Future	1,783.6500	1.7837	1,892.8600	1.8929	6.123	0	0	0
2022/06/21	2044	03/11/2022	11.39	Call	Bond Future	1,754.6800	1.7547	1,862.7300	1.8627	6.158	0	0	0
2022/06/21	2044	03/11/2022	11.39	Put	Bond Future	3,199.6600	3.1997	3,035.4700	3.0355	(5.131)	0	0	0
2022/06/21	2044	02/02/2023	11.15	Call	Bond Future	1,438.1200	1.4381	1,535.2700	1.5353	6.755	0	0	0
2022/06/21	2044	02/02/2023	11.15	Put	Bond Future	5,440.6200	5.4406	5,219.2700	5.2193	(4.068)	0	0	0
2022/06/21	2044	02/02/2023	11.14	Call	Bond Future	1,415.6900	1.4157	1,511.7900	1.5118	6.788	0	0	0
2022/06/21	2044	02/02/2023	11.14	Put	Bond Future	5,485.7900	5.4858	5,263.3900	5.2634	(4.054)	0	0	0
2022/06/21	2044	02/02/2023			Bond Future	11.7681	76.8471	11.7169	77.1656	(0.435)	0.0000	0.0000	0
2022/06/21	2044	02/02/2023	11.16	Call	Bond Future	1,460.5400	1.4605	1,558.7300	1.5587	6.723	0	0	0
2022/06/21	2044	02/02/2023	11.16	Put	Bond Future	5,395.5300	5.3955	5,175.2200	5.1752	(4.083)	0	0	0
2022/06/21	2044	04/05/2023	11.42	Call	Bond Future	2,208.0800	2.2081	2,354.9300	2.3549	6.651	0	0	0
2022/06/21	2044	04/05/2023	11.42	Put	Bond Future	5,239.5200	5.2395	5,001.2600	5.0013	(4.547)	0	0	0
2022/06/21	2044	04/05/2023	11.41	Call	Bond Future	2,182.6600	2.1827	2,328.4000	2.3284	6.677	0	0	0
2022/06/21	2044	04/05/2023	11.41	Put	Bond Future	5,279.1400	5.2791	5,039.7700	5.0398	(4.534)	0	0	0
2022/06/21	2044	04/05/2023			Bond Future	11.9018	78.2661	11.8389	78.6512	(0.529)	0.0000	0.0000	0
2022/06/21	2044	04/05/2023	11.43	Call	Bond Future	2,233.9300	2.2339	2,381.9000	2.3819	6.624	0	0	0
2022/06/21	2044	04/05/2023	11.43	Put	Bond Future	5,200.4200	5.2004	4,963.2800	4.9633	(4.560)	0	0	0
2022/06/21	2046	04/08/2022			Bond Future	118.4212	118.4212	118.4539	118.4539	0.028	0.0000	0.0000	16,569
2022/06/21	2046	03/11/2022			Bond Future	118.1936	118.1936	118.2615	118.2615	0.057	0.0000	0.0000	1,566
2022/06/21	2046	02/02/2023			Bond Future	120.1372	120.1372	120.2680	120.2680	0.109	0.0000	0.0000	0
2022/06/21	2046	04/05/2023			Bond Future	120.3549	120.3549	120.5804	120.5804	0.187	0.0000	0.0000	0
2022/06/21	2050	04/08/2022			Bond Future	120.1916	120.1916	120.2251	120.2251	0.028	0.0000	0.0000	11,293
2022/06/21	2050	03/11/2022			Bond Future	121.9451	121.9451	122.0143	122.0143	0.057	0.0000	0.0000	0
2022/06/21	2050	02/02/2023			Bond Future	121.8481	121.8481	121.9818	121.9818	0.110	0.0000	0.0000	0
2022/06/21	2050	04/05/2023			Bond Future	124.1130	124.1130	124.3433	124.3433	0.186	0.0000	0.0000	0
2022/06/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/06/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	AL37	04/08/2022			Index Future	819.4790	819.4790	822.0120	822.0120	0.309	0.0000	0.0000	0
2022/06/21	AL37	03/11/2022			Index Future	831.3420	831.3420	834.1490	834.1490	0.338	0.0000	0.0000	0
2022/06/21	AL37	02/02/2023			Index Future	844.7900	844.7900	848.0760	848.0760	0.389	0.0000	0.0000	0
2022/06/21	AL37	04/05/2023			Index Future	860.2590	860.2590	864.2540	864.2540	0.464	0.0000	0.0000	0
2022/06/21	AL7T	04/08/2022			Index Future	927.1810	927.1810	930.3320	930.3320	0.340	0.0000	0.0000	0
2022/06/21	AL7T	03/11/2022			Index Future	940.6030	940.6030	944.0690	944.0690	0.368	0.0000	0.0000	0
2022/06/21	AL7T	02/02/2023			Index Future	955.8200	955.8200	959.8310	959.8310	0.420	0.0000	0.0000	0
2022/06/21	AL7T	04/05/2023			Index Future	973.3210	973.3210	978.1410	978.1410	0.495	0.0000	0.0000	0
2022/06/21	ALBI	04/08/2022			Index Future	824.0340	824.0340	826.3380	826.3380	0.280	0.0000	0.0000	136
2022/06/21	ALBI	03/11/2022			Index Future	835.9630	835.9630	838.5400	838.5400	0.308	0.0000	0.0000	0
2022/06/21	ALBI	02/02/2023			Index Future	849.4870	849.4870	852.5390	852.5390	0.359	0.0000	0.0000	0
2022/06/21	ALBI	04/05/2023			Index Future	865.0420	865.0420	868.8030	868.8030	0.435	0.0000	0.0000	0
2022/06/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/06/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/21	ES33	04/08/2022			Bond Future	12.1218	75.1990	12.0836	75.3828	(0.315)	0.0000	0.0000	350
2022/06/21	ES33	03/11/2022			Bond Future	12.3520	72.5140	12.3075	72.7223	(0.360)	0.0000	0.0000	0
2022/06/21	ES33	02/02/2023			Bond Future	12.5750	73.7080	12.5201	73.9580	(0.436)	0.0000	0.0000	0
2022/06/21	ES33	04/05/2023			Bond Future	12.7691	71.2915	12.6993	71.6022	(0.546)	0.0000	0.0000	0
2022/06/21	ES42	04/08/2022			Bond Future	12.5314	73.2151	12.4883	73.4515	(0.344)	0.0000	0.0000	4,769
2022/06/21	ES42	03/11/2022			Bond Future	12.7440	70.0238	12.6949	70.2852	(0.385)	0.0000	0.0000	0
2022/06/21	ES42	02/02/2023			Bond Future	12.9427	71.1785	12.8844	71.4815	(0.451)	0.0000	0.0000	0
2022/06/21	ES42	04/05/2023			Bond Future	13.1245	68.2435	13.0529	68.6074	(0.546)	0.0000	0.0000	0
2022/06/21	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	04/08/2022	819.28	Put	GOVI	65,310.0000	6.5310	42,670.0000	4.2670	(34.665)	0	0	0
2022/06/21	GOVI	04/08/2022			GOVI	812.7490	812.7490	815.0130	815.0130	0.279	0.0000	0.0000	1,111
2022/06/21	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	04/08/2022	819.26	Put	GOVI	65,110.0000	6.5110	42,470.0000	4.2470	(34.772)	0	0	0
2022/06/21	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	04/08/2022	819.27	Put	GOVI	65,210.0000	6.5210	42,570.0000	4.2570	(34.719)	0	0	0
2022/06/21	GOVI	03/11/2022	820.41	Call	GOVI	41,040.0000	4.1040	66,370.0000	6.6370	61.720	0	0	0
2022/06/21	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	03/11/2022	820.42	Call	GOVI	40,940.0000	4.0940	66,270.0000	6.6270	61.871	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/21	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	03/11/2022			GOVI	824.5140	824.5140	827.0470	827.0470	0.307	0.0000	0.0000	0
2022/06/21	GOVI	03/11/2022	820.43	Call	GOVI	40,840.0000	4.0840	66,170.0000	6.6170	62.023	0	0	0
2022/06/21	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	02/02/2023	850.82	Put	GOVI	129,670.0000	12.9670	99,650.0000	9.9650	(23.151)	0	0	0
2022/06/21	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	02/02/2023	850.83	Put	GOVI	129,770.0000	12.9770	99,750.0000	9.9750	(23.133)	0	0	0
2022/06/21	GOVI	02/02/2023			GOVI	837.8530	837.8530	840.8550	840.8550	0.358	0.0000	0.0000	0
2022/06/21	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	02/02/2023	850.84	Put	GOVI	129,870.0000	12.9870	99,850.0000	9.9850	(23.115)	0	0	0
2022/06/21	GOVI	04/05/2023	852.86	Call	GOVI	3,350.0000	0.3350	40,350.0000	4.0350	1104.478	0	0	0
2022/06/21	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	04/05/2023	852.87	Call	GOVI	3,250.0000	0.3250	40,250.0000	4.0250	1138.462	0	0	0
2022/06/21	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GOVI	04/05/2023			GOVI	853.1950	853.1950	856.8950	856.8950	0.434	0.0000	0.0000	0
2022/06/21	GOVI	04/05/2023	852.88	Call	GOVI	3,150.0000	0.3150	40,150.0000	4.0150	1174.603	0	0	0
2022/06/21	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/21	IGOV	04/08/2022			Index Future	320.3870	320.3870	320.6240	320.6240	0.074	0.0000	0.0000	759
2022/06/21	IGOV	03/11/2022			Index Future	325.1040	325.1040	325.4370	325.4370	0.102	0.0000	0.0000	16
2022/06/21	IGOV	02/02/2023			Index Future	330.4410	330.4410	330.9470	330.9470	0.153	0.0000	0.0000	0
2022/06/21	IGOV	04/05/2023			Index Future	336.5670	336.5670	337.3360	337.3360	0.228	0.0000	0.0000	0
2022/06/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/21	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/21	JBAF	20/07/2022			Jibar Tradeable Future	5.0950	94.9050	5.0850	94.9150	(0.196)	0.0000	0.0000	0
2022/06/21	JBAF	17/08/2022			Jibar Tradeable Future	5.5800	94.4200	5.5600	94.4400	(0.358)	0.0000	0.0000	0
2022/06/21	JBAF	21/09/2022			Jibar Tradeable Future	5.7650	94.2350	5.7350	94.2650	(0.520)	0.0000	0.0000	0
2022/06/21	JBAF	19/10/2022			Jibar Tradeable Future	6.1900	93.8100	6.1400	93.8600	(0.808)	0.0000	0.0000	0
2022/06/21	JBAF	16/11/2022			Jibar Tradeable Future	6.2900	93.7100	6.2500	93.7500	(0.636)	0.0000	0.0000	0
2022/06/21	JBAF	21/12/2022			Jibar Tradeable Future	6.7250	93.2750	6.6650	93.3350	(0.892)	0.0000	0.0000	68
2022/06/21	JBAF	15/03/2023			Jibar Tradeable Future	7.1900	92.8100	7.1200	92.8800	(0.974)	0.0000	0.0000	0
2022/06/21	JBAF	21/06/2023			Jibar Tradeable Future	7.6750	92.3250	7.6050	92.3950	(0.912)	0.0000	0.0000	0
2022/06/21	JBAF	20/09/2023			Jibar Tradeable Future	7.8100	92.1900	7.7300	92.2700	(1.024)	0.0000	0.0000	75
2022/06/21	JBAF	20/12/2023			Jibar Tradeable Future	8.0200	91.9800	7.9300	92.0700	(1.122)	0.0000	0.0000	172
2022/06/21	JBAF	20/03/2024			Jibar Tradeable Future	8.1050	91.8950	8.1500	91.8500	0.555	0.0000	0.0000	0
2022/06/21	JBAF	19/06/2024			Jibar Tradeable Future	8.2550	91.7450	8.2150	91.7850	(0.485)	0.0000	0.0000	0
2022/06/21	R023	04/08/2022	6.05	Call	Bond Future	216.8600	0.2169	212.8100	0.2128	(1.868)	0	0	0
2022/06/21	R023	04/08/2022	6.05	Put	Bond Future	28.2400	0.0282	28.3700	0.0284	0.460	0	0	0
2022/06/21	R023	04/08/2022			Bond Future	5.7048	104.5332	5.7124	104.5290	0.134	0.0000	0.0000	24,331
2022/06/21	R023	04/08/2022	6.03	Call	Bond Future	207.7900	0.2078	203.7600	0.2038	(1.939)	0	0	0
2022/06/21	R023	04/08/2022	6.03	Put	Bond Future	30.0800	0.0301	30.2300	0.0302	0.499	0	0	0
2022/06/21	R023	04/08/2022	6.04	Call	Bond Future	212.3700	0.2124	208.3300	0.2083	(1.902)	0	0	0
2022/06/21	R023	04/08/2022	6.04	Put	Bond Future	29.2000	0.0292	29.3400	0.0293	0.479	0	0	0
2022/06/21	R023	03/11/2022	6.25	Call	Bond Future	224.7500	0.2248	245.3900	0.2454	9.184	0	0	0
2022/06/21	R023	03/11/2022	6.25	Put	Bond Future	28.8600	0.0289	23.5700	0.0236	(18.330)	0	0	0
2022/06/21	R023	03/11/2022	6.26	Call	Bond Future	227.3500	0.2273	248.0700	0.2481	9.114	0	0	0
2022/06/21	R023	03/11/2022	6.26	Put	Bond Future	28.4000	0.0284	23.1900	0.0232	(18.345)	0	0	0
2022/06/21	R023	03/11/2022			Bond Future	5.6128	102.1163	5.5287	102.1422	(1.499)	0.0000	0.0000	0
2022/06/21	R023	03/11/2022	6.27	Call	Bond Future	229.9600	0.2300	250.7600	0.2508	9.045	0	0	0
2022/06/21	R023	03/11/2022	6.27	Put	Bond Future	27.9400	0.0279	22.8100	0.0228	(18.361)	0	0	0
2022/06/21	R035	04/08/2022	9.53	Call	Bond Future	0.4100	0.0004	0.4700	0.0005	14.634	0	0	400
2022/06/21	R035	04/08/2022	9.53	Put	Bond Future	10,265.6100	10.2656	10,040.6400	10.0406	(2.191)	0	0	0
2022/06/21	R035	04/08/2022	9.84	Call	Bond Future	3.5600	0.0036	4.1100	0.0041	15.449	0	0	100
2022/06/21	R035	04/08/2022	9.84	Put	Bond Future	8,134.9400	8.1349	7,910.4600	7.9105	(2.759)	0	0	0
2022/06/21	R035	04/08/2022	10.53	Put	Bond Future	3,790.7800	3.7908	3,587.3100	3.5873	(5.367)	0	0	0
2022/06/21	R035	04/08/2022	11.13	Put	Bond Future	1,270.9700	1.2710	1,150.3400	1.1503	(9.491)	0	0	100
2022/06/21	R035	04/08/2022	10.64	Call	Bond Future	279.5200	0.2795	311.7400	0.3117	11.527	0	0	0
2022/06/21	R035	04/08/2022	10.64	Put	Bond Future	3,205.9900	3.2060	3,013.1800	3.0132	(6.014)	0	0	100
2022/06/21	R035	04/08/2022	10.72	Call	Bond Future	382.0800	0.3821	423.7000	0.4237	10.893	0	0	0
2022/06/21	R035	04/08/2022	10.72	Put	Bond Future	2,810.9000	2.8109	2,627.4900	2.6275	(6.525)	0	0	0
2022/06/21	R035	04/08/2022	10.73	Call	Bond Future	396.5600	0.3966	439.4600	0.4395	10.818	0	0	0
2022/06/21	R035	04/08/2022	10.73	Put	Bond Future	2,763.4500	2.7635	2,581.3200	2.5813	(6.591)	0	0	0
2022/06/21	R035	04/08/2022			Bond Future	11.1200	88.9175	11.0822	89.1425	(0.339)	0.0000	0.0000	129,688
2022/06/21	R035	04/08/2022	10.53	Call	Bond Future	173.4400	0.1734	195.0000	0.1950	12.431	0	0	400
2022/06/21	R035	04/08/2022	10.74	Call	Bond Future	411.4300	0.4114	455.6100	0.4556	10.738	0	0	0
2022/06/21	R035	04/08/2022	10.74	Put	Bond Future	2,716.4600	2.7165	2,535.6100	2.5356	(6.658)	0	0	0
2022/06/21	R035	04/08/2022	11.13	Call	Bond Future	1,330.6300	1.3306	1,435.0300	1.4350	7.846	0	0	0
2022/06/21	R035	04/08/2022	12.18	Call	Bond Future	6,066.8400	6.0668	6,277.4400	6.2774	3.471	0	0	0
2022/06/21	R035	04/08/2022	12.18	Put	Bond Future	80.3600	0.0804	65.9300	0.0659	(17.957)	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/21	R035	03/11/2022	11.15	Call	Bond Future	1,744.5300	1.7445	1,852.0000	1.8520	6.160	0	0	0
2022/06/21	R035	03/11/2022	11.15	Put	Bond Future	2,662.3100	2.6623	2,516.0100	2.5160	(5.495)	0	0	0
2022/06/21	R035	03/11/2022	12.68	Call	Bond Future	7,818.5700	7.8186	8,040.5300	8.0405	2.839	0	0	0
2022/06/21	R035	03/11/2022	12.68	Put	Bond Future	369.0400	0.3690	337.2300	0.3372	(8.620)	0	0	1,000
2022/06/21	R035	03/11/2022	10.99	Call	Bond Future	1,330.5100	1.3305	1,420.5300	1.4205	6.766	0	0	0
2022/06/21	R035	03/11/2022	10.99	Put	Bond Future	3,198.0800	3.1981	3,034.3300	3.0343	(5.120)	0	0	582
2022/06/21	R035	03/11/2022	11.05	Call	Bond Future	1,478.7600	1.4788	1,575.3300	1.5753	6.530	0	0	1,000
2022/06/21	R035	03/11/2022	10.57	Call	Bond Future	528.7900	0.5288	575.6100	0.5756	8.854	0	0	0
2022/06/21	R035	03/11/2022	10.57	Put	Bond Future	4,962.4500	4.9625	4,755.5000	4.7555	(4.170)	0	0	582
2022/06/21	R035	03/11/2022			Bond Future	11.3070	85.7081	11.2634	85.9618	(0.386)	0.0000	0.0000	3,720
2022/06/21	R035	03/11/2022	11.14	Call	Bond Future	1,716.7700	1.7168	1,823.1500	1.8231	6.197	0	0	0
2022/06/21	R035	03/11/2022	11.14	Put	Bond Future	2,693.4800	2.6935	2,546.0900	2.5461	(5.472)	0	0	0
2022/06/21	R035	03/11/2022	11.05	Put	Bond Future	2,988.4000	2.9884	2,831.2000	2.8312	(5.260)	0	0	0
2022/06/21	R035	03/11/2022	11.13	Call	Bond Future	1,689.4500	1.6894	1,794.7400	1.7947	6.232	0	0	0
2022/06/21	R035	03/11/2022	11.13	Put	Bond Future	2,725.1400	2.7251	2,576.6600	2.5767	(5.449)	0	0	0
2022/06/21	R035	03/11/2022	9.82	Call	Bond Future	77.5100	0.0775	86.4600	0.0865	11.547	0	0	582
2022/06/21	R035	03/11/2022	9.82	Put	Bond Future	9,369.7100	9.3697	9,124.8900	9.1249	(2.613)	0	0	0
2022/06/21	R035	03/11/2022	10.30	Call	Bond Future	276.4300	0.2764	303.9500	0.3039	9.956	0	0	1,000
2022/06/21	R035	03/11/2022	10.30	Put	Bond Future	6,417.2800	6.4173	6,191.0300	6.1910	(3.526)	0	0	0
2022/06/21	R035	02/02/2023	11.94	Call	Bond Future	4,338.2200	4.3382	4,531.8600	4.5319	4.464	0	0	0
2022/06/21	R035	02/02/2023	13.22	Put	Bond Future	570.3400	0.5703	529.4000	0.5294	(7.178)	0	0	1,000
2022/06/21	R035	02/02/2023	10.88	Call	Bond Future	1,303.6900	1.3037	1,396.4300	1.3964	7.114	0	0	0
2022/06/21	R035	02/02/2023	10.88	Put	Bond Future	4,824.2500	4.8243	4,613.9100	4.6139	(4.360)	0	0	0
2022/06/21	R035	02/02/2023	10.66	Call	Bond Future	900.4300	0.9004	972.0000	0.9720	7.948	0	0	0
2022/06/21	R035	02/02/2023	10.66	Put	Bond Future	5,754.4300	5.7544	5,522.9200	5.5229	(4.023)	0	0	582
2022/06/21	R035	02/02/2023	10.30	Put	Bond Future	7,564.7500	7.5648	7,304.7800	7.3048	(3.437)	0	0	0
2022/06/21	R035	02/02/2023	10.60	Call	Bond Future	806.2400	0.8062	872.3300	0.8723	8.197	0	0	0
2022/06/21	R035	02/02/2023	10.60	Put	Bond Future	6,028.9200	6.0289	5,791.9300	5.7919	(3.931)	0	0	0
2022/06/21	R035	02/02/2023	10.64	Put	Bond Future	5,844.9400	5.8449	5,611.5900	5.6116	(3.992)	0	0	0
2022/06/21	R035	02/02/2023	9.81	Call	Bond Future	171.0300	0.1710	189.6400	0.1896	10.881	0	0	582
2022/06/21	R035	02/02/2023	9.81	Put	Bond Future	10,456.7000	10.4567	10,172.2300	10.1722	(2.720)	0	0	0
2022/06/21	R035	02/02/2023	9.85	Call	Bond Future	187.0300	0.1870	207.1300	0.2071	10.747	0	0	0
2022/06/21	R035	02/02/2023	9.89	Call	Bond Future	204.2400	0.2042	225.9000	0.2259	10.605	0	0	400
2022/06/21	R035	02/02/2023	9.89	Put	Bond Future	9,959.0300	9.9590	9,677.6100	9.6776	(2.826)	0	0	0
2022/06/21	R035	02/02/2023			Bond Future	11.4846	87.0984	11.4311	87.4015	(0.466)	0.0000	0.0000	0
2022/06/21	R035	02/02/2023	11.94	Put	Bond Future	1,819.5400	1.8195	1,710.1000	1.7101	(6.015)	0	0	0
2022/06/21	R035	02/02/2023	11.98	Call	Bond Future	4,485.2300	4.4852	4,682.0700	4.6821	4.389	0	0	0
2022/06/21	R035	02/02/2023	11.98	Put	Bond Future	1,750.5600	1.7506	1,644.3200	1.6443	(6.069)	0	0	400
2022/06/21	R035	02/02/2023	13.22	Call	Bond Future	9,606.8900	9.6069	9,869.0300	9.8690	2.729	0	0	0
2022/06/21	R035	02/02/2023	11.05	Call	Bond Future	1,674.3300	1.6743	1,784.0400	1.7840	6.552	0	0	1,000
2022/06/21	R035	02/02/2023	11.05	Put	Bond Future	4,183.9700	4.1840	3,990.6000	3.9906	(4.622)	0	0	0
2022/06/21	R035	02/02/2023	11.06	Call	Bond Future	1,697.2700	1.6973	1,807.9800	1.8080	6.523	0	0	0
2022/06/21	R035	02/02/2023	11.06	Put	Bond Future	4,147.9600	4.1480	3,955.5900	3.9556	(4.638)	0	0	582
2022/06/21	R035	02/02/2023	10.86	Call	Bond Future	1,263.3200	1.2633	1,354.0900	1.3541	7.185	0	0	0
2022/06/21	R035	02/02/2023	10.86	Put	Bond Future	4,903.9200	4.9039	4,691.6100	4.6916	(4.329)	0	0	0
2022/06/21	R035	02/02/2023	10.87	Call	Bond Future	1,283.5300	1.2835	1,375.2900	1.3753	7.149	0	0	0
2022/06/21	R035	02/02/2023	10.87	Put	Bond Future	4,864.0800	4.8641	4,652.7600	4.6528	(4.345)	0	0	0
2022/06/21	R035	02/02/2023	10.30	Call	Bond Future	465.7200	0.4657	508.8300	0.5088	9.257	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/21	R035	02/02/2023	10.64	Call	Bond Future	868.2900	0.8683	938.0200	0.9380	8.031	0	0	400
2022/06/21	R035	02/02/2023	9.85	Put	Bond Future	10,206.7400	10.2067	9,923.7600	9.9238	(2.772)	0	0	0
2022/06/21	R035	04/05/2023	11.22	Put	Bond Future	4,445.7400	4.4457	4,220.7600	4.2208	(5.061)	0	0	0
2022/06/21	R035	04/05/2023	12.46	Call	Bond Future	6,039.4700	6.0395	6,306.0000	6.3060	4.413	0	0	0
2022/06/21	R035	04/05/2023	12.46	Put	Bond Future	1,622.0100	1.6220	1,514.0100	1.5140	(6.658)	0	0	400
2022/06/21	R035	04/05/2023	13.18	Call	Bond Future	8,909.3400	8.9093	9,217.1000	9.2171	3.454	0	0	0
2022/06/21	R035	04/05/2023	13.18	Put	Bond Future	930.7500	0.9308	863.9800	0.8640	(7.174)	0	0	500
2022/06/21	R035	04/05/2023	11.17	Call	Bond Future	2,015.1800	2.0152	2,159.3400	2.1593	7.154	0	0	500
2022/06/21	R035	04/05/2023	11.20	Call	Bond Future	2,085.5900	2.0856	2,232.9900	2.2330	7.068	0	0	0
2022/06/21	R035	04/05/2023	11.21	Call	Bond Future	2,109.5600	2.1096	2,258.0300	2.2580	7.038	0	0	0
2022/06/21	R035	04/05/2023	10.60	Call	Bond Future	957.9200	0.9579	1,043.7100	1.0437	8.956	0	0	400
2022/06/21	R035	04/05/2023	10.60	Put	Bond Future	6,946.2000	6.9462	6,657.4600	6.6575	(4.157)	0	0	0
2022/06/21	R035	04/05/2023			Bond Future	11.6298	84.2048	11.5623	84.5793	(0.580)	0.0000	0.0000	0
2022/06/21	R035	04/05/2023	11.22	Call	Bond Future	2,133.3700	2.1334	2,282.9200	2.2829	7.010	0	0	0
2022/06/21	R035	04/05/2023	11.17	Put	Bond Future	4,615.9400	4.6159	4,385.5700	4.3856	(4.991)	0	0	0
2022/06/21	R035	04/05/2023	11.20	Put	Bond Future	4,513.1500	4.5131	4,286.0200	4.2860	(5.033)	0	0	0
2022/06/21	R035	04/05/2023	11.21	Put	Bond Future	4,479.5000	4.4795	4,253.4400	4.2534	(5.047)	0	0	0
2022/06/21	R035	04/05/2023	9.85	Call	Bond Future	287.4500	0.2875	320.2700	0.3203	11.418	0	0	400
2022/06/21	R035	04/05/2023	9.85	Put	Bond Future	11,027.1500	11.0271	10,685.4400	10.6854	(3.099)	0	0	0
2022/06/21	R035	04/05/2023	10.42	Call	Bond Future	740.7000	0.7407	811.0900	0.8111	9.503	0	0	500
2022/06/21	R035	04/05/2023	10.42	Put	Bond Future	7,837.9900	7.8380	7,533.8500	7.5338	(3.880)	0	0	0
2022/06/21	R186	04/08/2022	7.96	Call	Bond Future	43.1400	0.0431	61.8600	0.0619	43.394	0	0	3,600
2022/06/21	R186	04/08/2022	8.15	Call	Bond Future	95.6200	0.0956	132.6400	0.1326	38.716	0	0	0
2022/06/21	R186	04/08/2022	8.15	Put	Bond Future	2,462.3800	2.4624	2,164.9800	2.1650	(12.078)	0	0	0
2022/06/21	R186	04/08/2022	9.78	Call	Bond Future	3,656.1600	3.6562	3,975.8000	3.9758	8.743	0	0	0
2022/06/21	R186	04/08/2022	9.78	Put	Bond Future	41.5000	0.0415	26.7200	0.0267	(35.614)	0	0	3,600
2022/06/21	R186	04/08/2022			Bond Future	8.7812	107.5328	8.6910	107.8672	(1.028)	0.0000	0.0000	81,530
2022/06/21	R186	04/08/2022	6.96	Call	Bond Future	0.6100	0.0006	0.9300	0.0009	52.459	0	0	3,600
2022/06/21	R186	04/08/2022	6.96	Put	Bond Future	7,011.4500	7.0114	6,677.3500	6.6774	(4.765)	0	0	0
2022/06/21	R186	04/08/2022	7.96	Put	Bond Future	3,135.2200	3.1352	2,819.5200	2.8195	(10.069)	0	0	0
2022/06/21	R186	04/08/2022	8.13	Call	Bond Future	88.1100	0.0881	122.7000	0.1227	39.258	0	0	0
2022/06/21	R186	04/08/2022	8.13	Put	Bond Future	2,530.9400	2.5309	2,231.1100	2.2311	(11.847)	0	0	0
2022/06/21	R186	04/08/2022	8.14	Call	Bond Future	91.8000	0.0918	127.5900	0.1276	38.987	0	0	0
2022/06/21	R186	04/08/2022	8.14	Put	Bond Future	2,496.5900	2.4966	2,197.9600	2.1980	(11.962)	0	0	0
2022/06/21	R186	03/11/2022	8.91	Put	Bond Future	1,426.5100	1.4265	1,233.1000	1.2331	(13.558)	0	0	4,310
2022/06/21	R186	03/11/2022	8.53	Call	Bond Future	596.4300	0.5964	713.2200	0.7132	19.582	0	0	0
2022/06/21	R186	03/11/2022	8.53	Put	Bond Future	2,238.9200	2.2389	1,984.7600	1.9848	(11.352)	0	0	0
2022/06/21	R186	03/11/2022	8.54	Call	Bond Future	607.4600	0.6075	725.7600	0.7258	19.475	0	0	0
2022/06/21	R186	03/11/2022	8.54	Put	Bond Future	2,214.4000	2.2144	1,961.7500	1.9618	(11.409)	0	0	0
2022/06/21	R186	03/11/2022			Bond Future	8.9965	109.0754	8.8903	109.4463	(1.180)	0.0000	0.0000	11,166
2022/06/21	R186	03/11/2022	8.55	Call	Bond Future	618.6200	0.6186	738.4500	0.7384	19.371	0	0	0
2022/06/21	R186	03/11/2022	8.55	Put	Bond Future	2,190.0300	2.1900	1,938.9100	1.9389	(11.467)	0	0	0
2022/06/21	R186	03/11/2022	8.91	Call	Bond Future	1,124.4700	1.1245	1,302.0100	1.3020	15.789	0	0	0
2022/06/21	R186	03/11/2022	8.23	Call	Bond Future	331.6400	0.3316	407.3200	0.4073	22.820	0	0	4,310
2022/06/21	R186	03/11/2022	8.23	Put	Bond Future	3,047.4500	3.0475	2,752.1800	2.7522	(9.689)	0	0	0
2022/06/21	R186	02/02/2023	8.33	Call	Bond Future	499.4600	0.4995	604.8500	0.6048	21.101	0	0	0
2022/06/21	R186	02/02/2023	8.33	Put	Bond Future	3,365.6000	3.3656	3,037.9300	3.0379	(9.736)	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
2022/06/21	R186	02/02/2023	8.32	Call	Bond Future	492.7700	0.4928	597.0200	0.5970	21.156	0	0	0
2022/06/21	R186	02/02/2023	8.32	Put	Bond Future	3,392.8500	3.3929	3,064.0400	3.0640	(9.691)	0	0	0
2022/06/21	R186	02/02/2023			Bond Future	9.1890	105.5499	9.0574	105.9830	(1.433)	0.0000	0.0000	0
2022/06/21	R186	02/02/2023	8.34	Call	Bond Future	506.2400	0.5062	612.7600	0.6128	21.041	0	0	0
2022/06/21	R186	02/02/2023	8.34	Put	Bond Future	3,338.4500	3.3385	3,011.9100	3.0119	(9.781)	0	0	0
2022/06/21	R186	04/05/2023	8.83	Put	Bond Future	2,692.5700	2.6926	2,372.3200	2.3723	(11.894)	0	0	0
2022/06/21	R186	04/05/2023	8.84	Call	Bond Future	1,132.5900	1.1326	1,337.4100	1.3374	18.084	0	0	0
2022/06/21	R186	04/05/2023			Bond Future	9.3361	107.4933	9.1666	108.0169	(1.815)	0.0000	0.0000	0
2022/06/21	R186	04/05/2023	8.83	Call	Bond Future	1,119.1100	1.1191	1,322.4700	1.3225	18.172	0	0	0
2022/06/21	R186	04/05/2023	8.84	Put	Bond Future	2,674.6800	2.6747	2,355.8900	2.3559	(11.919)	0	0	0
2022/06/21	R186	04/05/2023	8.82	Call	Bond Future	1,106.1000	1.1061	1,307.9900	1.3080	18.252	0	0	0
2022/06/21	R186	04/05/2023	8.82	Put	Bond Future	2,710.9500	2.7110	2,389.2300	2.3892	(11.867)	0	0	0
2022/06/21	R197	04/08/2022			Bond Future	329.4494	329.4494	329.5129	329.5129	0.019	0.0000	0.0000	859
2022/06/21	R197	03/11/2022			Bond Future	334.2556	334.2556	334.4168	334.4168	0.048	0.0000	0.0000	0
2022/06/21	R197	02/02/2023			Bond Future	331.0241	331.0241	331.3602	331.3602	0.102	0.0000	0.0000	0
2022/06/21	R197	04/05/2023			Bond Future	337.1804	337.1804	337.7789	337.7789	0.178	0.0000	0.0000	0
2022/06/21	R202	04/08/2022			Bond Future	247.5599	247.5599	248.0888	248.0888	0.214	0.0000	0.0000	6,586
2022/06/21	R202	03/11/2022			Bond Future	251.1715	251.1715	251.7811	251.7811	0.243	0.0000	0.0000	0
2022/06/21	R202	02/02/2023			Bond Future	250.6649	250.6649	251.4147	251.4147	0.299	0.0000	0.0000	0
2022/06/21	R202	04/05/2023			Bond Future	255.3237	255.3237	256.2812	256.2812	0.375	0.0000	0.0000	0
2022/06/21	R209	04/08/2022	10.57	Put	Bond Future	3,211.1400	3.2111	3,036.7600	3.0368	(5.430)	0	0	0
2022/06/21	R209	04/08/2022	10.58	Call	Bond Future	173.4500	0.1734	194.4200	0.1944	12.090	0	0	0
2022/06/21	R209	04/08/2022	10.58	Put	Bond Future	3,163.5600	3.1636	2,989.9700	2.9900	(5.487)	0	0	0
2022/06/21	R209	04/08/2022			Bond Future	11.1392	68.3517	11.1017	68.5462	(0.336)	0.0000	0.0000	23,438
2022/06/21	R209	04/08/2022	10.57	Call	Bond Future	165.8400	0.1658	186.0200	0.1860	12.168	0	0	0
2022/06/21	R209	04/08/2022	10.59	Call	Bond Future	181.3300	0.1813	203.1000	0.2031	12.006	0	0	0
2022/06/21	R209	04/08/2022	10.59	Put	Bond Future	3,116.3200	3.1163	2,943.5300	2.9435	(5.545)	0	0	0
2022/06/21	R209	03/11/2022	11.03	Call	Bond Future	1,244.8800	1.2449	1,325.8400	1.3258	6.503	0	0	0
2022/06/21	R209	03/11/2022	11.03	Put	Bond Future	2,664.5800	2.6646	2,528.3200	2.5283	(5.114)	0	0	0
2022/06/21	R209	03/11/2022	10.50	Put	Bond Future	4,650.8600	4.6509	4,468.3200	4.4683	(3.925)	0	0	0
2022/06/21	R209	03/11/2022	9.25	Call	Bond Future	10.0300	0.0100	11.3500	0.0114	13.161	0	0	9,500
2022/06/21	R209	03/11/2022	9.25	Put	Bond Future	11,708.2200	11.7082	11,492.3200	11.4923	(1.844)	0	0	0
2022/06/21	R209	03/11/2022	9.50	Call	Bond Future	24.8000	0.0248	27.8500	0.0279	12.298	0	0	0
2022/06/21	R209	03/11/2022	9.50	Put	Bond Future	10,153.4800	10.1535	9,939.3100	9.9393	(2.109)	0	0	0
2022/06/21	R209	03/11/2022			Bond Future	11.3059	66.1883	11.2631	66.4056	(0.378)	0.0000	0.0000	4,135
2022/06/21	R209	03/11/2022	11.02	Call	Bond Future	1,223.2800	1.2233	1,303.3100	1.3033	6.542	0	0	0
2022/06/21	R209	03/11/2022	11.02	Put	Bond Future	2,695.2600	2.6953	2,558.0700	2.5581	(5.090)	0	0	0
2022/06/21	R209	03/11/2022	11.50	Call	Bond Future	2,467.5500	2.4675	2,591.4200	2.5914	5.020	0	0	0
2022/06/21	R209	03/11/2022	11.50	Put	Bond Future	1,493.6600	1.4937	1,400.3100	1.4003	(6.250)	0	0	0
2022/06/21	R209	03/11/2022	10.50	Call	Bond Future	379.8100	0.3798	414.4900	0.4145	9.131	0	0	0
2022/06/21	R209	03/11/2022	11.00	Call	Bond Future	1,180.5800	1.1806	1,258.7300	1.2587	6.620	0	0	0
2022/06/21	R209	03/11/2022	11.00	Put	Bond Future	2,757.2800	2.7573	2,618.2100	2.6182	(5.044)	0	0	9,500
2022/06/21	R209	03/11/2022	11.01	Call	Bond Future	1,201.9000	1.2019	1,280.9900	1.2810	6.580	0	0	0
2022/06/21	R209	03/11/2022	11.01	Put	Bond Future	2,726.2100	2.7262	2,588.0800	2.5881	(5.067)	0	0	0
2022/06/21	R209	03/11/2022	10.00	Call	Bond Future	110.8200	0.1108	122.7500	0.1228	10.765	0	0	0

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2022/06/21	R209	03/11/2022	10.00	Put	Bond Future	7,229.2300	7.2292	7,023.9400	7.0239	(2.840)	0	0	9,500
2022/06/21	R209	02/02/2023	10.78	Call	Bond Future	1,000.2400	1.0002	1,072.0000	1.0720	7.174	0	0	0
2022/06/21	R209	02/02/2023	10.79	Call	Bond Future	1,016.8600	1.0169	1,089.4500	1.0894	7.139	0	0	0
2022/06/21	R209	02/02/2023	10.80	Put	Bond Future	4,429.9100	4.4299	4,247.5900	4.2476	(4.116)	0	0	0
2022/06/21	R209	02/02/2023			Bond Future	11.4598	67.2626	11.4084	67.5184	(0.448)	0.0000	0.0000	0
2022/06/21	R209	02/02/2023	10.78	Put	Bond Future	4,503.3000	4.5033	4,319.3100	4.3193	(4.086)	0	0	0
2022/06/21	R209	02/02/2023	10.79	Put	Bond Future	4,466.4900	4.4665	4,283.3300	4.2833	(4.101)	0	0	0
2022/06/21	R209	02/02/2023	10.80	Call	Bond Future	1,033.6400	1.0336	1,107.0700	1.1071	7.104	0	0	0
2022/06/21	R209	04/05/2023	11.09	Call	Bond Future	1,673.7900	1.6738	1,790.1500	1.7901	6.952	0	0	0
2022/06/21	R209	04/05/2023	11.09	Put	Bond Future	4,184.2100	4.1842	3,988.5600	3.9886	(4.676)	0	0	0
2022/06/21	R209	04/05/2023	11.10	Call	Bond Future	1,693.6100	1.6936	1,810.8700	1.8109	6.924	0	0	0
2022/06/21	R209	04/05/2023	11.10	Put	Bond Future	4,152.6000	4.1526	3,957.8500	3.9579	(4.690)	0	0	0
2022/06/21	R209	04/05/2023			Bond Future	11.5910	65.3511	11.5273	65.6631	(0.550)	0.0000	0.0000	0
2022/06/21	R209	04/05/2023	11.11	Call	Bond Future	1,713.7800	1.7138	1,831.9500	1.8319	6.895	0	0	0
2022/06/21	R209	04/05/2023	11.11	Put	Bond Future	4,121.4100	4.1214	3,927.5700	3.9276	(4.703)	0	0	0
2022/06/21	R210	04/08/2022			Bond Future	224.0707	224.0707	224.1250	224.1250	0.024	0.0000	0.0000	1,025
2022/06/21	R210	03/11/2022			Bond Future	224.3757	224.3757	224.4964	224.4964	0.054	0.0000	0.0000	0
2022/06/21	R210	02/02/2023			Bond Future	228.0648	228.0648	228.3048	228.3048	0.105	0.0000	0.0000	0
2022/06/21	R210	04/05/2023			Bond Future	229.2476	229.2476	229.6670	229.6670	0.183	0.0000	0.0000	0
2022/06/21	R213	04/08/2022	9.88	Call	Bond Future	67.0700	0.0671	85.2300	0.0852	27.076	0	0	0
2022/06/21	R213	04/08/2022	9.89	Call	Bond Future	70.5600	0.0706	89.5200	0.0895	26.871	0	0	0
2022/06/21	R213	04/08/2022	9.90	Put	Bond Future	3,748.0400	3.7480	3,463.7100	3.4637	(7.586)	0	0	0
2022/06/21	R213	04/08/2022			Bond Future	10.6467	82.9386	10.5832	83.2428	(0.596)	0.0000	0.0000	29,856
2022/06/21	R213	04/08/2022	9.88	Put	Bond Future	3,842.2600	3.8423	3,556.3000	3.5563	(7.442)	0	0	0
2022/06/21	R213	04/08/2022	9.89	Put	Bond Future	3,795.0500	3.7950	3,509.8900	3.5099	(7.514)	0	0	0
2022/06/21	R213	04/08/2022	9.90	Call	Bond Future	74.2000	0.0742	93.9900	0.0940	26.671	0	0	0
2022/06/21	R213	03/11/2022	10.38	Call	Bond Future	847.7000	0.8477	951.2600	0.9513	12.217	0	0	0
2022/06/21	R213	03/11/2022	10.38	Put	Bond Future	3,052.8100	3.0528	2,823.9400	2.8239	(7.497)	0	0	0
2022/06/21	R213	03/11/2022	10.39	Call	Bond Future	863.7900	0.8638	968.7000	0.9687	12.145	0	0	0
2022/06/21	R213	03/11/2022	10.39	Put	Bond Future	3,020.8600	3.0209	2,793.3400	2.7933	(7.532)	0	0	0
2022/06/21	R213	03/11/2022	10.37	Call	Bond Future	831.9700	0.8320	934.1900	0.9342	12.287	0	0	0
2022/06/21	R213	03/11/2022	10.37	Put	Bond Future	3,085.1600	3.0852	2,854.9500	2.8550	(7.462)	0	0	200
2022/06/21	R213	03/11/2022	9.19	Call	Bond Future	54.0000	0.0540	64.8000	0.0648	20.000	0	0	476
2022/06/21	R213	03/11/2022	9.19	Put	Bond Future	8,243.3800	8.2434	7,921.7500	7.9217	(3.902)	0	0	0
2022/06/21	R213	03/11/2022			Bond Future	10.8469	80.5910	10.7755	80.9234	(0.659)	0.0000	0.0000	0
2022/06/21	R213	03/11/2022	10.40	Call	Bond Future	879.9000	0.8799	986.1500	0.9861	12.075	0	0	0
2022/06/21	R213	03/11/2022	10.40	Put	Bond Future	2,988.9600	2.9890	2,762.7800	2.7628	(7.567)	0	0	0
2022/06/21	R213	03/11/2022	9.98	Call	Bond Future	359.2200	0.3592	414.4500	0.4145	15.375	0	0	0
2022/06/21	R213	03/11/2022	9.98	Put	Bond Future	4,516.0200	4.5160	4,238.8200	4.2388	(6.138)	0	0	200
2022/06/21	R213	03/11/2022	10.19	Call	Bond Future	578.8400	0.5788	657.8200	0.6578	13.645	0	0	0
2022/06/21	R213	03/11/2022	10.19	Put	Bond Future	3,703.6600	3.7037	3,450.2100	3.4502	(6.843)	0	0	476
2022/06/21	R213	03/11/2022	9.13	Call	Bond Future	45.7700	0.0458	55.0800	0.0551	20.341	0	0	200
2022/06/21	R213	03/11/2022	9.13	Put	Bond Future	8,551.4200	8.5514	8,228.3000	8.2283	(3.779)	0	0	0
2022/06/21	R213	03/11/2022	9.84	Call	Bond Future	266.7900	0.2668	309.9900	0.3100	16.193	0	0	0
2022/06/21	R213	03/11/2022	9.84	Put	Bond Future	5,120.7400	5.1207	4,831.5100	4.8315	(5.648)	0	0	476
2022/06/21	R213	02/02/2023	10.43	Put	Bond Future	3,849.8400	3.8498	3,589.9400	3.5899	(6.751)	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
2022/06/21	R213	02/02/2023	12.20	Call	Bond Future	5,746.5600	5.7466	6,051.4200	6.0514	5.305	0	0	0
2022/06/21	R213	02/02/2023	12.20	Put	Bond Future	722.8900	0.7229	647.4200	0.6474	(10.440)	0	0	912
2022/06/21	R213	02/02/2023	10.22	Put	Bond Future	4,555.7400	4.5557	4,271.3300	4.2713	(6.243)	0	0	0
2022/06/21	R213	02/02/2023	10.23	Call	Bond Future	774.6500	0.7747	871.6300	0.8716	12.519	0	0	0
2022/06/21	R213	02/02/2023	10.35	Call	Bond Future	934.4500	0.9344	1,045.2700	1.0453	11.859	0	0	0
2022/06/21	R213	02/02/2023	10.35	Put	Bond Future	4,107.8300	4.1078	3,838.3200	3.8383	(6.561)	0	0	476
2022/06/21	R213	02/02/2023	10.01	Call	Bond Future	557.2400	0.5572	632.3800	0.6324	13.484	0	0	0
2022/06/21	R213	02/02/2023			Bond Future	11.0369	81.8979	10.9527	82.2782	(0.763)	0.0000	0.0000	0
2022/06/21	R213	02/02/2023	10.43	Call	Bond Future	1,054.3400	1.0543	1,174.7700	1.1748	11.422	0	0	912
2022/06/21	R213	02/02/2023	10.22	Call	Bond Future	763.5600	0.7636	859.4800	0.8595	12.562	0	0	0
2022/06/21	R213	02/02/2023	10.23	Put	Bond Future	4,519.0200	4.5190	4,235.6700	4.2357	(6.270)	0	0	0
2022/06/21	R213	02/02/2023	9.16	Call	Bond Future	119.7800	0.1198	140.7900	0.1408	17.540	0	0	476
2022/06/21	R213	02/02/2023	9.16	Put	Bond Future	9,185.3100	9.1853	8,825.9900	8.8260	(3.912)	0	0	0
2022/06/21	R213	02/02/2023	10.01	Put	Bond Future	5,361.6100	5.3616	5,056.4200	5.0564	(5.692)	0	0	476
2022/06/21	R213	02/02/2023	10.21	Call	Bond Future	752.5800	0.7526	847.4500	0.8475	12.606	0	0	0
2022/06/21	R213	02/02/2023	10.21	Put	Bond Future	4,592.6100	4.5926	4,307.1500	4.3071	(6.216)	0	0	0
2022/06/21	R213	04/05/2023	10.75	Call	Bond Future	1,722.6400	1.7226	1,902.8900	1.9029	10.464	0	0	0
2022/06/21	R213	04/05/2023	10.75	Put	Bond Future	3,689.5200	3.6895	3,420.2700	3.4203	(7.298)	0	0	0
2022/06/21	R213	04/05/2023			Bond Future	11.1914	79.8576	11.0893	80.3071	(0.912)	0.0000	0.0000	0
2022/06/21	R213	04/05/2023	10.74	Call	Bond Future	1,703.8400	1.7038	1,882.8500	1.8828	10.506	0	0	0
2022/06/21	R213	04/05/2023	10.74	Put	Bond Future	3,716.0100	3.7160	3,445.5200	3.4455	(7.279)	0	0	0
2022/06/21	R213	04/05/2023	10.73	Call	Bond Future	1,685.4500	1.6854	1,863.2200	1.8632	10.547	0	0	0
2022/06/21	R213	04/05/2023	10.73	Put	Bond Future	3,742.9300	3.7429	3,471.2000	3.4712	(7.260)	0	0	0
2022/06/21	R214	04/08/2022	10.98	Put	Bond Future	2,781.6900	2.7817	2,592.7200	2.5927	(6.793)	0	0	0
2022/06/21	R214	04/08/2022	10.99	Call	Bond Future	297.9600	0.2980	336.2500	0.3363	12.851	0	0	0
2022/06/21	R214	04/08/2022			Bond Future	11.4363	65.1869	11.3938	65.4129	(0.372)	0.0000	0.0000	20,860
2022/06/21	R214	04/08/2022	10.97	Call	Bond Future	275.5300	0.2755	311.4700	0.3115	13.044	0	0	0
2022/06/21	R214	04/08/2022	10.97	Put	Bond Future	2,827.0400	2.8270	2,636.9100	2.6369	(6.725)	0	0	0
2022/06/21	R214	04/08/2022	10.98	Call	Bond Future	286.5900	0.2866	323.6900	0.3237	12.945	0	0	0
2022/06/21	R214	04/08/2022	10.99	Put	Bond Future	2,736.7100	2.7367	2,548.9300	2.5489	(6.862)	0	0	0
2022/06/21	R214	03/11/2022	11.34	Call	Bond Future	1,349.7200	1.3497	1,445.7000	1.4457	7.111	0	0	0
2022/06/21	R214	03/11/2022	11.36	Put	Bond Future	2,652.8400	2.6528	2,502.9000	2.5029	(5.652)	0	0	0
2022/06/21	R214	03/11/2022			Bond Future	11.5986	62.8372	11.5509	63.0853	(0.411)	0.0000	0.0000	0
2022/06/21	R214	03/11/2022	11.34	Put	Bond Future	2,713.9400	2.7139	2,561.8700	2.5619	(5.603)	0	0	0
2022/06/21	R214	03/11/2022	11.35	Call	Bond Future	1,372.6700	1.3727	1,469.7100	1.4697	7.069	0	0	0
2022/06/21	R214	03/11/2022	11.35	Put	Bond Future	2,683.2600	2.6833	2,532.2500	2.5322	(5.628)	0	0	0
2022/06/21	R214	03/11/2022	11.36	Call	Bond Future	1,395.8200	1.3958	1,493.9300	1.4939	7.029	0	0	0
2022/06/21	R214	02/02/2023	11.07	Call	Bond Future	1,056.9000	1.0569	1,138.4300	1.1384	7.714	0	0	0
2022/06/21	R214	02/02/2023	11.07	Put	Bond Future	4,680.5100	4.6805	4,476.8300	4.4768	(4.352)	0	0	0
2022/06/21	R214	02/02/2023	11.08	Call	Bond Future	1,074.1700	1.0742	1,156.6200	1.1566	7.676	0	0	0
2022/06/21	R214	02/02/2023	11.08	Put	Bond Future	4,642.2600	4.6423	4,439.5000	4.4395	(4.368)	0	0	0
2022/06/21	R214	02/02/2023			Bond Future	11.7520	63.8565	11.6961	64.1418	(0.476)	0.0000	0.0000	0
2022/06/21	R214	02/02/2023	11.09	Call	Bond Future	1,091.7900	1.0918	1,175.1700	1.1752	7.637	0	0	0
2022/06/21	R214	02/02/2023	11.09	Put	Bond Future	4,604.4200	4.6044	4,402.5900	4.4026	(4.383)	0	0	0
2022/06/21	R214	04/05/2023	11.36	Call	Bond Future	1,726.1300	1.7261	1,852.4600	1.8525	7.319	0	0	0
2022/06/21	R214	04/05/2023	11.36	Put	Bond Future	4,400.4300	4.4004	4,187.9900	4.1880	(4.828)	0	0	0
2022/06/21	R214	04/05/2023	11.37	Call	Bond Future	1,746.6700	1.7467	1,873.9800	1.8740	7.289	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/21	R214	04/05/2023	11.37	Put	Bond Future	4,367.5800	4.3676	4,156.1200	4.1561	(4.842)	0	0	0
2022/06/21	R214	04/05/2023			Bond Future	11.8777	61.7385	11.8102	62.0773	(0.569)	0.0000	0.0000	0
2022/06/21	R214	04/05/2023	11.38	Call	Bond Future	1,767.3300	1.7673	1,895.6200	1.8956	7.259	0	0	0
2022/06/21	R214	04/05/2023	11.38	Put	Bond Future	4,334.9200	4.3349	4,124.4400	4.1244	(4.855)	0	0	0
2022/06/21	R248	04/08/2022	10.20	Call	Bond Future	6.3900	0.0064	6.6700	0.0067	4.382	0	0	1,700
2022/06/21	R248	04/08/2022	10.99	Call	Bond Future	439.6100	0.4396	462.0100	0.4620	5.095	0	0	0
2022/06/21	R248	04/08/2022	10.99	Put	Bond Future	3,162.7400	3.1627	3,036.9300	3.0369	(3.978)	0	0	0
2022/06/21	R248	04/08/2022	10.40	Put	Bond Future	7,127.5000	7.1275	6,980.4300	6.9804	(2.063)	0	0	0
2022/06/21	R248	04/08/2022	10.98	Call	Bond Future	423.3500	0.4234	445.0100	0.4450	5.116	0	0	0
2022/06/21	R248	04/08/2022	10.98	Put	Bond Future	3,217.4900	3.2175	3,090.9400	3.0909	(3.933)	0	0	0
2022/06/21	R248	04/08/2022			Bond Future	11.3854	82.0821	11.3633	82.2303	(0.194)	0.0000	0.0000	200,538
2022/06/21	R248	04/08/2022	9.70	Call	Bond Future	0.1500	0.0002	0.1600	0.0002	6.667	0	0	0
2022/06/21	R248	04/08/2022	9.70	Put	Bond Future	12,859.5400	12.8595	12,711.3400	12.7113	(1.152)	0	0	0
2022/06/21	R248	04/08/2022	10.20	Put	Bond Future	8,691.5000	8.6915	8,543.5700	8.5436	(1.702)	0	0	0
2022/06/21	R248	04/08/2022	10.30	Call	Bond Future	12.0000	0.0120	12.5900	0.0126	4.917	0	0	1,200
2022/06/21	R248	04/08/2022	10.30	Put	Bond Future	7,901.2300	7.9012	7,753.6100	7.7536	(1.868)	0	0	0
2022/06/21	R248	04/08/2022	11.00	Call	Bond Future	456.3000	0.4563	479.4600	0.4795	5.076	0	0	1,200
2022/06/21	R248	04/08/2022	11.00	Put	Bond Future	3,108.5200	3.1085	2,983.4700	2.9835	(4.023)	0	0	50
2022/06/21	R248	04/08/2022	10.40	Call	Bond Future	21.7400	0.0217	22.8800	0.0229	5.244	0	0	0
2022/06/21	R248	04/08/2022	10.90	Call	Bond Future	308.2800	0.3083	324.5100	0.3245	5.265	0	0	1,700
2022/06/21	R248	04/08/2022	10.90	Put	Bond Future	3,674.4500	3.6744	3,542.4700	3.5425	(3.592)	0	0	0
2022/06/21	R248	03/11/2022	11.31	Put	Bond Future	3,295.8300	3.2958	3,186.1500	3.1862	(3.328)	0	0	0
2022/06/21	R248	03/11/2022	11.32	Call	Bond Future	1,760.4900	1.7605	1,825.3700	1.8254	3.685	0	0	0
2022/06/21	R248	03/11/2022	11.30	Put	Bond Future	3,334.4200	3.3344	3,224.0100	3.2240	(3.311)	0	0	0
2022/06/21	R248	03/11/2022			Bond Future	11.5458	78.8378	11.5191	79.0116	(0.230)	0.0000	0.0000	0
2022/06/21	R248	03/11/2022	11.31	Call	Bond Future	1,731.0500	1.7310	1,795.1800	1.7952	3.705	0	0	0
2022/06/21	R248	03/11/2022	11.32	Put	Bond Future	3,257.7700	3.2578	3,148.8400	3.1488	(3.344)	0	0	0
2022/06/21	R248	03/11/2022	11.30	Call	Bond Future	1,702.0400	1.7020	1,765.4400	1.7654	3.725	0	0	0
2022/06/21	R248	02/02/2023	11.08	Call	Bond Future	1,431.8100	1.4318	1,495.0800	1.4951	4.419	0	0	0
2022/06/21	R248	02/02/2023	11.08	Put	Bond Future	5,551.3400	5.5513	5,396.4300	5.3964	(2.790)	0	0	0
2022/06/21	R248	02/02/2023			Bond Future	11.6974	80.1169	11.6633	80.3351	(0.292)	0.0000	0.0000	0
2022/06/21	R248	02/02/2023	11.07	Call	Bond Future	1,409.0200	1.4090	1,471.5800	1.4716	4.440	0	0	0
2022/06/21	R248	02/02/2023	11.07	Put	Bond Future	5,598.4500	5.5985	5,442.8300	5.4428	(2.780)	0	0	0
2022/06/21	R248	02/02/2023	11.06	Call	Bond Future	1,386.2100	1.3862	1,448.0600	1.4481	4.462	0	0	0
2022/06/21	R248	02/02/2023	11.06	Put	Bond Future	5,645.6600	5.6457	5,489.3300	5.4893	(2.769)	0	0	0
2022/06/21	R248	04/05/2023	11.35	Call	Bond Future	2,250.2500	2.2503	2,356.3800	2.3564	4.716	0	0	0
2022/06/21	R248	04/05/2023	11.35	Put	Bond Future	5,300.9600	5.3010	5,124.4200	5.1244	(3.330)	0	0	0
2022/06/21	R248	04/05/2023			Bond Future	11.8211	77.1586	11.7761	77.4412	(0.381)	0.0000	0.0000	0
2022/06/21	R248	04/05/2023	11.34	Call	Bond Future	2,223.8600	2.2239	2,329.1700	2.3292	4.735	0	0	0
2022/06/21	R248	04/05/2023	11.34	Put	Bond Future	5,341.6600	5.3417	5,164.3000	5.1643	(3.320)	0	0	0
2022/06/21	R248	04/05/2023	11.33	Call	Bond Future	2,197.9000	2.1979	2,302.4000	2.3024	4.755	0	0	0
2022/06/21	R248	04/05/2023	11.33	Put	Bond Future	5,382.8800	5.3829	5,204.7100	5.2047	(3.310)	0	0	0

Total

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