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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/06/2022 TO 20/06/2022

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
2022/06/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	2025	04/08/2022		Bond Future	162.1413	162.1413	162.1812	162.1812	0.025	0.0000	0.0000	7,305
2022/06/20	2025	03/11/2022		Bond Future	164.5085	164.5085	164.5477	164.5477	0.024	0.0000	0.0000	0
2022/06/20	2025	02/02/2023		Bond Future	165.5317	165.5317	165.5702	165.5702	0.023	0.0000	0.0000	0
2022/06/20	2025	04/05/2023		Bond Future	168.6091	168.6091	168.6468	168.6468	0.022	0.0000	0.0000	0
2022/06/20	2029	04/08/2022		Bond Future	120.1395	120.1395	120.1720	120.1720	0.027	0.0000	0.0000	2,791
2022/06/20	2029	03/11/2022		Bond Future	120.6488	120.6488	120.6809	120.6809	0.027	0.0000	0.0000	0
2022/06/20	2029	02/02/2023		Bond Future	122.6332	122.6332	122.6648	122.6648	0.026	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
2022/06/20	2029	04/05/2023			Bond Future	123.6298	123.6298	123.6609	123.6609	0.025	0.0000	0.0000	0
2022/06/20	2030	04/08/2022	9.56	Call	Bond Future	69.0600	0.0691	63.1400	0.0631	(8.572)	0	0	0
2022/06/20	2030	04/08/2022	9.56	Put	Bond Future	3,935.9500	3.9360	3,869.5100	3.8695	(1.688)	0	0	0
2022/06/20	2030	04/08/2022	10.95	Call	Bond Future	2,971.8600	2.9719	3,001.8900	3.0019	1.010	0	0	0
2022/06/20	2030	04/08/2022	10.95	Put	Bond Future	240.4600	0.2405	209.9700	0.2100	(12.680)	0	0	800
2022/06/20	2030	04/08/2022			Bond Future	10.3585	88.1484	10.3456	88.2090	(0.124)	0.0000	0.0000	96,618
2022/06/20	2030	04/08/2022	8.30	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	800
2022/06/20	2030	04/08/2022	8.30	Put	Bond Future	10,418.7800	10.4188	10,358.2500	10.3583	(0.581)	0	0	0
2022/06/20	2030	04/08/2022	9.05	Call	Bond Future	5.3300	0.0053	4.3300	0.0043	(18.762)	0	0	800
2022/06/20	2030	04/08/2022	9.05	Put	Bond Future	6,455.5800	6.4556	6,394.0600	6.3941	(0.953)	0	0	0
2022/06/20	2030	04/08/2022	9.54	Call	Bond Future	62.7300	0.0627	57.1400	0.0571	(8.911)	0	0	0
2022/06/20	2030	04/08/2022	9.54	Put	Bond Future	4,029.2300	4.0292	3,963.1200	3.9631	(1.641)	0	0	0
2022/06/20	2030	04/08/2022	9.55	Call	Bond Future	65.8300	0.0658	60.0800	0.0601	(8.735)	0	0	0
2022/06/20	2030	04/08/2022	9.55	Put	Bond Future	3,982.5100	3.9825	3,916.2400	3.9162	(1.664)	0	0	0
2022/06/20	2030	03/11/2022	10.10	Call	Bond Future	868.9700	0.8690	871.7400	0.8717	0.319	0	0	0
2022/06/20	2030	03/11/2022	10.10	Put	Bond Future	3,011.1000	3.0111	2,953.2400	2.9532	(1.922)	0	0	0
2022/06/20	2030	03/11/2022	10.20	Put	Bond Future	2,705.2900	2.7053	2,648.9900	2.6490	(2.081)	0	0	0
2022/06/20	2030	03/11/2022	9.70	Call	Bond Future	396.3900	0.3964	395.3500	0.3953	(0.262)	0	0	500
2022/06/20	2030	03/11/2022	9.70	Put	Bond Future	4,443.6200	4.4436	4,381.9500	4.3819	(1.388)	0	0	0
2022/06/20	2030	03/11/2022			Bond Future	10.5629	89.4149	10.5496	89.4755	(0.126)	0.0000	0.0000	18,796
2022/06/20	2030	03/11/2022	10.20	Call	Bond Future	1,031.5400	1.0315	1,035.8700	1.0359	0.420	0	0	500
2022/06/20	2030	03/11/2022	11.57	Call	Bond Future	4,908.0100	4.9080	4,944.8200	4.9448	0.750	0	0	0
2022/06/20	2030	03/11/2022	11.57	Put	Bond Future	468.5300	0.4685	444.7100	0.4447	(5.084)	0	0	500
2022/06/20	2030	03/11/2022	10.08	Call	Bond Future	838.5200	0.8385	841.0100	0.8410	0.297	0	0	0
2022/06/20	2030	03/11/2022	10.08	Put	Bond Future	3,074.7000	3.0747	3,016.5600	3.0166	(1.891)	0	0	0
2022/06/20	2030	03/11/2022	10.09	Call	Bond Future	853.6500	0.8536	856.2900	0.8563	0.309	0	0	0
2022/06/20	2030	03/11/2022	10.09	Put	Bond Future	3,042.7900	3.0428	2,984.8000	2.9848	(1.906)	0	0	0
2022/06/20	2030	02/02/2023	11.16	Put	Bond Future	1,492.1600	1.4922	1,455.9400	1.4559	(2.427)	0	0	400
2022/06/20	2030	02/02/2023	9.99	Call	Bond Future	843.4500	0.8434	848.5300	0.8485	0.602	0	0	0
2022/06/20	2030	02/02/2023	10.00	Call	Bond Future	854.8600	0.8549	860.0500	0.8600	0.607	0	0	0
2022/06/20	2030	02/02/2023	10.01	Put	Bond Future	4,233.1800	4.2332	4,177.5900	4.1776	(1.313)	0	0	0
2022/06/20	2030	02/02/2023	9.80	Call	Bond Future	648.5800	0.6486	651.7700	0.6518	0.492	0	0	0
2022/06/20	2030	02/02/2023	9.94	Put	Bond Future	4,477.8000	4.4778	4,421.4400	4.4214	(1.259)	0	0	102
2022/06/20	2030	02/02/2023	9.20	Call	Bond Future	253.5000	0.2535	253.5000	0.2535	0.000	0	0	0
2022/06/20	2030	02/02/2023	9.20	Put	Bond Future	7,462.8300	7.4628	7,401.9300	7.4019	(0.816)	0	0	0
2022/06/20	2030	02/02/2023	9.66	Call	Bond Future	528.8600	0.5289	530.9600	0.5310	0.397	0	0	0
2022/06/20	2030	02/02/2023	9.66	Put	Bond Future	5,530.2800	5.5303	5,471.4800	5.4715	(1.063)	0	0	102
2022/06/20	2030	02/02/2023	8.81	Put	Bond Future	9,257.6000	9.2576	9,196.1500	9.1962	(0.664)	0	0	0
2022/06/20	2030	02/02/2023	9.04	Call	Bond Future	191.6700	0.1917	191.3500	0.1914	(0.167)	0	0	0
2022/06/20	2030	02/02/2023	9.04	Put	Bond Future	8,184.6300	8.1846	8,123.4100	8.1234	(0.748)	0	0	0
2022/06/20	2030	02/02/2023	9.08	Put	Bond Future	8,002.0400	8.0020	7,940.8800	7.9409	(0.764)	0	0	0
2022/06/20	2030	02/02/2023			Bond Future	10.7558	86.8601	10.7420	86.9210	(0.128)	0.0000	0.0000	0
2022/06/20	2030	02/02/2023	11.12	Call	Bond Future	3,138.9400	3.1389	3,162.8300	3.1628	0.761	0	0	0
2022/06/20	2030	02/02/2023	11.12	Put	Bond Future	1,553.5600	1.5536	1,516.5500	1.5166	(2.382)	0	0	0
2022/06/20	2030	02/02/2023	11.16	Call	Bond Future	3,249.4100	3.2494	3,274.0900	3.2741	0.760	0	0	0
2022/06/20	2030	02/02/2023	9.99	Put	Bond Future	4,301.1400	4.3011	4,245.3200	4.2453	(1.298)	0	0	0
2022/06/20	2030	02/02/2023	10.00	Put	Bond Future	4,266.2900	4.2663	4,210.5800	4.2106	(1.306)	0	0	0

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2022/06/20	2030	02/02/2023	10.01	Call	Bond Future	867.9900	0.8680	873.3000	0.8733	0.612	0	0	0
2022/06/20	2030	02/02/2023	9.80	Put	Bond Future	4,991.0400	4.9910	4,933.3300	4.9333	(1.156)	0	0	0
2022/06/20	2030	02/02/2023	9.83	Call	Bond Future	676.7100	0.6767	680.1700	0.6802	0.511	0	0	400
2022/06/20	2030	02/02/2023	9.83	Put	Bond Future	4,878.7400	4.8787	4,821.3000	4.8213	(1.177)	0	0	0
2022/06/20	2030	02/02/2023	9.94	Call	Bond Future	788.3300	0.7883	792.8700	0.7929	0.576	0	0	0
2022/06/20	2030	02/02/2023	9.79	Call	Bond Future	639.3400	0.6393	642.4500	0.6425	0.486	0	0	0
2022/06/20	2030	02/02/2023	9.79	Put	Bond Future	5,028.6700	5.0287	4,970.8800	4.9709	(1.149)	0	0	0
2022/06/20	2030	02/02/2023	8.81	Call	Bond Future	123.7200	0.1237	123.1700	0.1232	(0.445)	0	0	102
2022/06/20	2030	02/02/2023	9.08	Call	Bond Future	205.7600	0.2058	205.5000	0.2055	(0.126)	0	0	400
2022/06/20	2030	04/05/2023	10.53	Call	Bond Future	1,789.7100	1.7897	1,803.3100	1.8033	0.760	0	0	0
2022/06/20	2030	04/05/2023	10.53	Put	Bond Future	3,485.0300	3.4850	3,437.4500	3.4375	(1.365)	0	0	0
2022/06/20	2030	04/05/2023	11.34	Call	Bond Future	3,627.5300	3.6275	3,653.4900	3.6535	0.716	0	0	0
2022/06/20	2030	04/05/2023	11.34	Put	Bond Future	1,870.9400	1.8709	1,835.7200	1.8357	(1.882)	0	0	150
2022/06/20	2030	04/05/2023	10.00	Call	Bond Future	961.0300	0.9610	968.1200	0.9681	0.738	0	0	1,080
2022/06/20	2030	04/05/2023	10.00	Put	Bond Future	5,011.6600	5.0117	4,957.5700	4.9576	(1.079)	0	0	0
2022/06/20	2030	04/05/2023	10.42	Call	Bond Future	1,592.1900	1.5922	1,604.2900	1.6043	0.760	0	0	500
2022/06/20	2030	04/05/2023	10.42	Put	Bond Future	3,769.9300	3.7699	3,720.8500	3.7208	(1.302)	0	0	0
2022/06/20	2030	04/05/2023	10.52	Call	Bond Future	1,771.1500	1.7712	1,784.6100	1.7846	0.760	0	0	0
2022/06/20	2030	04/05/2023	10.52	Put	Bond Future	3,510.1900	3.5102	3,462.4700	3.4625	(1.359)	0	0	0
2022/06/20	2030	04/05/2023	9.58	Put	Bond Future	6,537.6200	6.5376	6,479.9800	6.4800	(0.882)	0	0	0
2022/06/20	2030	04/05/2023	9.67	Call	Bond Future	636.1100	0.6361	640.2800	0.6403	0.656	0	0	500
2022/06/20	2030	04/05/2023	9.67	Put	Bond Future	6,193.4000	6.1934	6,136.3900	6.1364	(0.920)	0	0	0
2022/06/20	2030	04/05/2023	9.78	Call	Bond Future	733.5700	0.7336	738.6100	0.7386	0.687	0	0	400
2022/06/20	2030	04/05/2023	9.78	Put	Bond Future	5,785.1600	5.7852	5,729.0200	5.7290	(0.970)	0	0	0
2022/06/20	2030	04/05/2023	9.03	Call	Bond Future	249.6300	0.2496	250.6200	0.2506	0.397	0	0	400
2022/06/20	2030	04/05/2023	9.03	Put	Bond Future	8,819.9100	8.8199	8,759.7200	8.7597	(0.682)	0	0	0
2022/06/20	2030	04/05/2023			Bond Future	10.9227	88.4626	10.9084	88.5238	(0.131)	0.0000	0.0000	0
2022/06/20	2030	04/05/2023	11.62	Call	Bond Future	4,419.3000	4.4193	4,449.3800	4.4494	0.681	0	0	0
2022/06/20	2030	04/05/2023	11.62	Put	Bond Future	1,509.4400	1.5094	1,478.3400	1.4783	(2.060)	0	0	400
2022/06/20	2030	04/05/2023	12.04	Call	Bond Future	5,706.9600	5.7070	5,742.5500	5.7425	0.624	0	0	0
2022/06/20	2030	04/05/2023	12.04	Put	Bond Future	1,104.3800	1.1044	1,078.7900	1.0788	(2.317)	0	0	1,080
2022/06/20	2030	04/05/2023	12.50	Call	Bond Future	7,202.5900	7.2026	7,243.2300	7.2432	0.564	0	0	0
2022/06/20	2030	04/05/2023	12.50	Put	Bond Future	795.9300	0.7959	775.3900	0.7754	(2.581)	0	0	500
2022/06/20	2030	04/05/2023	10.54	Call	Bond Future	1,808.3800	1.8084	1,822.1200	1.8221	0.760	0	0	0
2022/06/20	2030	04/05/2023	10.54	Put	Bond Future	3,460.0100	3.4600	3,412.5700	3.4126	(1.371)	0	0	0
2022/06/20	2030	04/05/2023	9.58	Call	Bond Future	563.9500	0.5640	567.4900	0.5675	0.628	0	0	150
2022/06/20	2032	04/08/2022	8.97	Call	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	800
2022/06/20	2032	04/08/2022	8.97	Put	Bond Future	10,459.4400	10.4594	10,365.7500	10.3658	(0.896)	0	0	0
2022/06/20	2032	04/08/2022	9.40	Call	Bond Future	2.2800	0.0023	1.8300	0.0018	(19.737)	0	0	0
2022/06/20	2032	04/08/2022	9.40	Put	Bond Future	7,855.2200	7.8552	7,761.1200	7.7611	(1.198)	0	0	0
2022/06/20	2032	04/08/2022	9.72	Call	Bond Future	14.8200	0.0148	13.0100	0.0130	(12.213)	0	0	800
2022/06/20	2032	04/08/2022	9.72	Put	Bond Future	5,988.6900	5.9887	5,893.2300	5.8932	(1.594)	0	0	0
2022/06/20	2032	04/08/2022	10.21	Put	Bond Future	3,361.7200	3.3617	3,262.0400	3.2620	(2.965)	0	0	0
2022/06/20	2032	04/08/2022	10.22	Call	Bond Future	176.4300	0.1764	170.3600	0.1704	(3.440)	0	0	0
2022/06/20	2032	04/08/2022	9.80	Call	Bond Future	22.6200	0.0226	20.2300	0.0202	(10.566)	0	0	900
2022/06/20	2032	04/08/2022	10.20	Put	Bond Future	3,410.0300	3.4100	3,310.4000	3.3104	(2.922)	0	0	0
2022/06/20	2032	04/08/2022			Bond Future	10.7985	87.9162	10.7809	88.0099	(0.164)	0.0000	0.0000	90,265

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2022/06/20	2032	04/08/2022	11.89	Call	Bond Future	5,591.5200	5.5915	5,671.0600	5.6711	1.423	0	0	0
2022/06/20	2032	04/08/2022	11.89	Put	Bond Future	68.1500	0.0682	54.0400	0.0540	(20.704)	0	0	0
2022/06/20	2032	04/08/2022	10.70	Call	Bond Future	921.7500	0.9217	926.5200	0.9265	0.517	0	0	0
2022/06/20	2032	04/08/2022	10.70	Put	Bond Future	1,445.4200	1.4454	1,356.5400	1.3565	(6.149)	0	0	7,500
2022/06/20	2032	04/08/2022	11.00	Call	Bond Future	1,800.6800	1.8007	1,826.2400	1.8262	1.419	0	0	0
2022/06/20	2032	04/08/2022	11.00	Put	Bond Future	743.1900	0.7432	675.1000	0.6751	(9.162)	0	0	7,500
2022/06/20	2032	04/08/2022	11.60	Call	Bond Future	4,257.9000	4.2579	4,325.7300	4.3257	1.593	0	0	0
2022/06/20	2032	04/08/2022	11.60	Put	Bond Future	153.7800	0.1538	127.9600	0.1280	(16.790)	0	0	800
2022/06/20	2032	04/08/2022	10.21	Call	Bond Future	168.8800	0.1689	162.8500	0.1629	(3.571)	0	0	0
2022/06/20	2032	04/08/2022	10.22	Put	Bond Future	3,313.7000	3.3137	3,213.9800	3.2140	(3.009)	0	0	0
2022/06/20	2032	04/08/2022	10.50	Call	Bond Future	507.4200	0.5074	504.2000	0.5042	(0.635)	0	0	900
2022/06/20	2032	04/08/2022	10.50	Put	Bond Future	2,107.3700	2.1074	2,010.5000	2.0105	(4.597)	0	0	0
2022/06/20	2032	04/08/2022	9.80	Put	Bond Future	5,534.5900	5.5346	5,438.5500	5.4386	(1.735)	0	0	0
2022/06/20	2032	04/08/2022	10.10	Call	Bond Future	101.1600	0.1012	95.9500	0.0960	(5.150)	0	0	0
2022/06/20	2032	04/08/2022	10.10	Put	Bond Future	3,908.4000	3.9084	3,809.5400	3.8095	(2.529)	0	0	0
2022/06/20	2032	04/08/2022	10.20	Call	Bond Future	161.5700	0.1616	155.5900	0.1556	(3.701)	0	0	0
2022/06/20	2032	03/11/2022	10.56	Put	Bond Future	3,231.9400	3.2319	3,150.2300	3.1502	(2.528)	0	0	180
2022/06/20	2032	03/11/2022	10.16	Call	Bond Future	393.3000	0.3933	397.2400	0.3972	1.002	0	0	0
2022/06/20	2032	03/11/2022	10.16	Put	Bond Future	4,843.6400	4.8436	4,753.2700	4.7533	(1.866)	0	0	180
2022/06/20	2032	03/11/2022	9.46	Put	Bond Future	8,488.1000	8.4881	8,393.3500	8.3934	(1.116)	0	0	0
2022/06/20	2032	03/11/2022	9.92	Call	Bond Future	229.7000	0.2297	230.9900	0.2310	0.562	0	0	750
2022/06/20	2032	03/11/2022	9.92	Put	Bond Future	6,014.5100	6.0145	5,921.4900	5.9215	(1.547)	0	0	0
2022/06/20	2032	03/11/2022	10.11	Put	Bond Future	5,079.2700	5.0793	4,988.2000	4.9882	(1.793)	0	0	454
2022/06/20	2032	03/11/2022	9.31	Put	Bond Future	9,343.8500	9.3438	9,249.0200	9.2490	(1.015)	0	0	0
2022/06/20	2032	03/11/2022	9.36	Call	Bond Future	53.1900	0.0532	52.6800	0.0527	(0.959)	0	0	454
2022/06/20	2032	03/11/2022	9.36	Put	Bond Future	9,056.3800	9.0564	8,961.5600	8.9616	(1.047)	0	0	0
2022/06/20	2032	03/11/2022			Bond Future	10.9963	85.0281	10.9780	85.1225	(0.167)	0.0000	0.0000	84,030
2022/06/20	2032	03/11/2022	11.55	Call	Bond Future	3,726.2000	3.7262	3,775.2900	3.7753	1.317	0	0	0
2022/06/20	2032	03/11/2022	11.55	Put	Bond Future	942.4600	0.9425	897.2400	0.8972	(4.798)	0	0	500
2022/06/20	2032	03/11/2022	12.30	Call	Bond Future	6,711.3500	6.7113	6,782.3200	6.7823	1.057	0	0	0
2022/06/20	2032	03/11/2022	12.30	Put	Bond Future	350.3100	0.3503	326.9700	0.3270	(6.663)	0	0	750
2022/06/20	2032	03/11/2022	10.56	Call	Bond Future	948.1300	0.9481	960.7300	0.9607	1.329	0	0	0
2022/06/20	2032	03/11/2022	10.66	Call	Bond Future	1,145.9000	1.1459	1,161.4700	1.1615	1.359	0	0	0
2022/06/20	2032	03/11/2022	10.66	Put	Bond Future	2,899.0700	2.8991	2,820.3300	2.8203	(2.716)	0	0	0
2022/06/20	2032	03/11/2022	10.67	Call	Bond Future	1,166.8500	1.1669	1,182.7300	1.1827	1.361	0	0	750
2022/06/20	2032	03/11/2022	10.67	Put	Bond Future	2,867.2000	2.8672	2,788.7700	2.7888	(2.735)	0	0	0
2022/06/20	2032	03/11/2022	10.21	Call	Bond Future	436.9500	0.4370	441.6700	0.4417	1.080	0	0	500
2022/06/20	2032	03/11/2022	10.21	Put	Bond Future	4,612.5700	4.6126	4,522.9800	4.5230	(1.942)	0	0	0
2022/06/20	2032	03/11/2022	10.49	Call	Bond Future	822.9500	0.8230	833.6500	0.8336	1.300	0	0	0
2022/06/20	2032	03/11/2022	10.49	Put	Bond Future	3,480.7900	3.4808	3,397.1800	3.3972	(2.402)	0	0	454
2022/06/20	2032	03/11/2022	9.46	Call	Bond Future	70.5900	0.0706	70.1500	0.0701	(0.623)	0	0	500
2022/06/20	2032	03/11/2022	10.11	Call	Bond Future	353.0900	0.3531	356.3300	0.3563	0.918	0	0	0
2022/06/20	2032	03/11/2022	9.31	Call	Bond Future	45.9900	0.0460	45.4700	0.0455	(1.131)	0	0	180
2022/06/20	2032	02/02/2023	11.69	Call	Bond Future	4,033.9800	4.0340	4,081.6800	4.0817	1.182	0	0	0
2022/06/20	2032	02/02/2023	11.69	Put	Bond Future	1,534.8100	1.5348	1,487.3700	1.4874	(3.091)	0	0	0
2022/06/20	2032	02/02/2023	10.40	Call	Bond Future	886.2100	0.8862	898.7500	0.8988	1.415	0	0	0
2022/06/20	2032	02/02/2023	10.40	Put	Bond Future	4,910.6200	4.9106	4,828.0200	4.8280	(1.682)	0	0	0
2022/06/20	2032	02/02/2023	10.50	Call	Bond Future	1,043.2800	1.0433	1,057.9700	1.0580	1.408	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
2022/06/20	2032	02/02/2023	10.50	Put	Bond Future	4,537.6100	4.5376	4,457.1600	4.4572	(1.773)	0	0	454
2022/06/20	2032	02/02/2023	10.67	Call	Bond Future	1,347.1600	1.3472	1,365.8900	1.3659	1.390	0	0	750
2022/06/20	2032	02/02/2023	10.67	Put	Bond Future	3,950.0600	3.9501	3,873.6500	3.8737	(1.934)	0	0	0
2022/06/20	2032	02/02/2023	10.22	Call	Bond Future	648.8300	0.6488	657.9600	0.6580	1.407	0	0	500
2022/06/20	2032	02/02/2023	10.22	Put	Bond Future	5,638.1500	5.6382	5,552.1400	5.5521	(1.526)	0	0	0
2022/06/20	2032	02/02/2023	9.47	Call	Bond Future	161.8600	0.1619	163.4100	0.1634	0.958	0	0	500
2022/06/20	2032	02/02/2023	9.47	Put	Bond Future	9,325.5700	9.3256	9,231.9800	9.2320	(1.004)	0	0	0
2022/06/20	2032	02/02/2023	9.92	Call	Bond Future	390.1400	0.3901	395.1300	0.3951	1.279	0	0	750
2022/06/20	2032	02/02/2023	9.92	Put	Bond Future	7,018.9900	7.0190	6,928.8400	6.9288	(1.284)	0	0	0
2022/06/20	2032	02/02/2023			Bond Future	11.1800	86.4090	11.1610	86.5042	(0.170)	0.0000	0.0000	0
2022/06/20	2032	02/02/2023	11.84	Call	Bond Future	4,547.0100	4.5470	4,598.7100	4.5987	1.137	0	0	0
2022/06/20	2032	02/02/2023	11.84	Put	Bond Future	1,331.7800	1.3318	1,288.3400	1.2883	(3.262)	0	0	500
2022/06/20	2032	02/02/2023	12.75	Call	Bond Future	7,960.6900	7.9607	8,031.3000	8.0313	0.887	0	0	0
2022/06/20	2032	02/02/2023	12.75	Put	Bond Future	578.3100	0.5783	553.7800	0.5538	(4.242)	0	0	750
2022/06/20	2032	02/02/2023	10.38	Call	Bond Future	856.6400	0.8566	868.7700	0.8688	1.416	0	0	0
2022/06/20	2032	02/02/2023	10.38	Put	Bond Future	4,987.5700	4.9876	4,904.5600	4.9046	(1.664)	0	0	0
2022/06/20	2032	02/02/2023	10.39	Call	Bond Future	871.3400	0.8713	883.6800	0.8837	1.416	0	0	0
2022/06/20	2032	02/02/2023	10.39	Put	Bond Future	4,948.9900	4.9490	4,866.1900	4.8662	(1.673)	0	0	0
2022/06/20	2032	02/02/2023	10.16	Call	Bond Future	588.8000	0.5888	596.9600	0.5970	1.386	0	0	0
2022/06/20	2032	02/02/2023	10.16	Put	Bond Future	5,902.8700	5.9029	5,815.8900	5.8159	(1.474)	0	0	454
2022/06/20	2032	02/02/2023	9.31	Call	Bond Future	114.1600	0.1142	115.0800	0.1151	0.806	0	0	454
2022/06/20	2032	02/02/2023	9.31	Put	Bond Future	10,201.6200	10.2016	10,107.4000	10.1074	(0.924)	0	0	0
2022/06/20	2032	04/05/2023	10.89	Call	Bond Future	1,842.0600	1.8421	1,867.4300	1.8674	1.377	0	0	0
2022/06/20	2032	04/05/2023	10.89	Put	Bond Future	4,058.4700	4.0585	3,987.7800	3.9878	(1.742)	0	0	0
2022/06/20	2032	04/05/2023			Bond Future	11.3370	83.8430	11.3173	83.9390	(0.174)	0.0000	0.0000	0
2022/06/20	2032	04/05/2023	10.87	Call	Bond Future	1,801.0600	1.8011	1,825.9600	1.8260	1.383	0	0	0
2022/06/20	2032	04/05/2023	10.87	Put	Bond Future	4,118.4500	4.1185	4,047.2900	4.0473	(1.728)	0	0	0
2022/06/20	2032	04/05/2023	10.88	Call	Bond Future	1,821.5000	1.8215	1,846.6300	1.8466	1.380	0	0	0
2022/06/20	2032	04/05/2023	10.88	Put	Bond Future	4,088.3800	4.0884	4,017.4500	4.0175	(1.735)	0	0	0
2022/06/20	2033	04/08/2022			Bond Future	114.5193	114.5193	114.7133	114.7133	0.169	0.0000	0.0000	7,428
2022/06/20	2033	03/11/2022			Bond Future	114.8631	114.8631	115.0589	115.0589	0.170	0.0000	0.0000	0
2022/06/20	2033	02/02/2023			Bond Future	116.7521	116.7521	116.9502	116.9502	0.170	0.0000	0.0000	0
2022/06/20	2033	04/05/2023			Bond Future	117.5543	117.5543	117.7551	117.7551	0.171	0.0000	0.0000	0
2022/06/20	2037	04/08/2022	10.89	Call	Bond Future	417.5700	0.4176	363.4400	0.3634	(12.963)	0	0	0
2022/06/20	2037	04/08/2022	10.89	Put	Bond Future	2,846.9400	2.8469	2,902.0600	2.9021	1.936	0	0	0
2022/06/20	2037	04/08/2022	10.90	Call	Bond Future	432.7500	0.4327	377.4400	0.3774	(12.781)	0	0	0
2022/06/20	2037	04/08/2022	11.95	Call	Bond Future	4,108.5400	4.1085	3,988.5000	3.9885	(2.922)	0	0	0
2022/06/20	2037	04/08/2022	11.95	Put	Bond Future	265.4700	0.2655	254.6800	0.2547	(4.064)	0	0	1,050
2022/06/20	2037	04/08/2022	10.91	Put	Bond Future	2,752.4600	2.7525	2,805.2100	2.8052	1.916	0	0	0
2022/06/20	2037	04/08/2022			Bond Future	11.2859	80.5792	11.3041	80.4699	0.161	0.0000	0.0000	139,646
2022/06/20	2037	04/08/2022	10.10	Call	Bond Future	9.2100	0.0092	6.2800	0.0063	(31.813)	0	0	50
2022/06/20	2037	04/08/2022	10.10	Put	Bond Future	7,620.1300	7.6201	7,726.4500	7.7264	1.395	0	0	0
2022/06/20	2037	04/08/2022	10.90	Put	Bond Future	2,799.4300	2.7994	2,853.3700	2.8534	1.927	0	0	50
2022/06/20	2037	04/08/2022	10.91	Call	Bond Future	448.4000	0.4484	391.9000	0.3919	(12.600)	0	0	0
2022/06/20	2037	04/08/2022	11.21	Call	Bond Future	1,120.4900	1.1205	1,029.8200	1.0298	(8.092)	0	0	1,050
2022/06/20	2037	04/08/2022	11.21	Put	Bond Future	1,578.0800	1.5781	1,596.6600	1.5967	1.177	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
2022/06/20	2037	04/08/2022	11.42	Call	Bond Future	1,801.0300	1.8010	1,693.7000	1.6937	(5.959)	0	0	0
2022/06/20	2037	04/08/2022	11.42	Put	Bond Future	1,002.2400	1.0022	1,004.1600	1.0042	0.192	0	0	50
2022/06/20	2037	03/11/2022	11.32	Call	Bond Future	1,887.3100	1.8873	1,812.5700	1.8126	(3.960)	0	0	0
2022/06/20	2037	03/11/2022	11.30	Put	Bond Future	2,783.1400	2.7831	2,820.9100	2.8209	1.357	0	0	0
2022/06/20	2037	03/11/2022	11.31	Call	Bond Future	1,859.5200	1.8595	1,785.3100	1.7853	(3.991)	0	0	0
2022/06/20	2037	03/11/2022	11.31	Put	Bond Future	2,750.8900	2.7509	2,788.1400	2.7881	1.354	0	0	0
2022/06/20	2037	03/11/2022			Bond Future	11.4609	81.7371	11.4799	81.6256	0.166	0.0000	0.0000	2,000
2022/06/20	2037	03/11/2022	11.32	Put	Bond Future	2,719.1400	2.7191	2,755.8600	2.7559	1.350	0	0	0
2022/06/20	2037	03/11/2022	11.30	Call	Bond Future	1,832.1600	1.8322	1,758.4700	1.7585	(4.022)	0	0	0
2022/06/20	2037	02/02/2023	11.03	Call	Bond Future	1,337.5800	1.3376	1,285.9100	1.2859	(3.863)	0	0	0
2022/06/20	2037	02/02/2023	11.03	Put	Bond Future	4,865.2400	4.8652	4,927.5500	4.9275	1.281	0	0	0
2022/06/20	2037	02/02/2023	11.04	Call	Bond Future	1,358.4900	1.3585	1,306.3400	1.3063	(3.839)	0	0	0
2022/06/20	2037	02/02/2023	11.04	Put	Bond Future	4,825.1100	4.8251	4,886.9400	4.8869	1.281	0	0	0
2022/06/20	2037	02/02/2023			Bond Future	11.6265	78.8077	11.6464	78.6938	0.171	0.0000	0.0000	0
2022/06/20	2037	02/02/2023	11.05	Call	Bond Future	1,379.5900	1.3796	1,326.9700	1.3270	(3.814)	0	0	0
2022/06/20	2037	02/02/2023	11.05	Put	Bond Future	4,785.2400	4.7852	4,846.6000	4.8466	1.282	0	0	0
2022/06/20	2037	04/05/2023	11.30	Call	Bond Future	2,026.7500	2.0268	1,967.8600	1.9679	(2.906)	0	0	0
2022/06/20	2037	04/05/2023	11.30	Put	Bond Future	4,735.3100	4.7353	4,793.2700	4.7933	1.224	0	0	0
2022/06/20	2037	04/05/2023	11.31	Call	Bond Future	2,050.3300	2.0503	1,991.0400	1.9910	(2.892)	0	0	0
2022/06/20	2037	04/05/2023	11.31	Put	Bond Future	4,699.9300	4.6999	4,757.4900	4.7575	1.225	0	0	0
2022/06/20	2037	04/05/2023			Bond Future	11.7708	80.2632	11.7916	80.1464	0.177	0.0000	0.0000	0
2022/06/20	2037	04/05/2023	11.32	Call	Bond Future	2,074.3400	2.0743	2,014.6700	2.0147	(2.877)	0	0	0
2022/06/20	2037	04/05/2023	11.32	Put	Bond Future	4,665.0400	4.6650	4,722.2200	4.7222	1.226	0	0	0
2022/06/20	2038	04/08/2022			Bond Future	129.1040	129.1040	129.3879	129.3879	0.220	0.0000	0.0000	4,102
2022/06/20	2038	03/11/2022			Bond Future	130.9889	130.9889	131.2759	131.2759	0.219	0.0000	0.0000	0
2022/06/20	2038	02/02/2023			Bond Future	131.2511	131.2511	131.5416	131.5416	0.221	0.0000	0.0000	0
2022/06/20	2038	04/05/2023			Bond Future	133.6925	133.6925	133.9872	133.9872	0.220	0.0000	0.0000	0
2022/06/20	2040	04/08/2022	9.70	Put	Bond Future	12,300.5600	12.3006	12,417.4900	12.4175	0.951	0	0	0
2022/06/20	2040	04/08/2022	11.05	Call	Bond Future	517.9100	0.5179	454.6100	0.4546	(12.222)	0	0	0
2022/06/20	2040	04/08/2022	11.05	Put	Bond Future	2,935.8200	2.9358	2,989.5800	2.9896	1.831	0	0	0
2022/06/20	2040	04/08/2022	12.24	Put	Bond Future	207.9300	0.2079	196.3500	0.1964	(5.569)	0	0	460
2022/06/20	2040	04/08/2022			Bond Future	11.4184	82.1013	11.4367	81.9842	0.160	0.0000	0.0000	125,103
2022/06/20	2040	04/08/2022	9.70	Call	Bond Future	0.2700	0.0003	0.1400	0.0001	(48.148)	0	0	460
2022/06/20	2040	04/08/2022	10.70	Call	Bond Future	121.1000	0.1211	97.2700	0.0973	(19.678)	0	0	460
2022/06/20	2040	04/08/2022	10.70	Put	Bond Future	4,941.4500	4.9414	5,034.6800	5.0347	1.887	0	0	0
2022/06/20	2040	04/08/2022	11.03	Call	Bond Future	482.3100	0.4823	421.6100	0.4216	(12.585)	0	0	0
2022/06/20	2040	04/08/2022	11.03	Put	Bond Future	3,034.6900	3.0347	3,091.0500	3.0911	1.857	0	0	0
2022/06/20	2040	04/08/2022	11.04	Call	Bond Future	499.9000	0.4999	437.9000	0.4379	(12.402)	0	0	0
2022/06/20	2040	04/08/2022	11.04	Put	Bond Future	2,985.0000	2.9850	3,040.0600	3.0401	1.845	0	0	0
2022/06/20	2040	04/08/2022	12.24	Call	Bond Future	5,221.1100	5.2211	5,092.4700	5.0925	(2.464)	0	0	0
2022/06/20	2040	03/11/2022	12.52	Call	Bond Future	6,273.9500	6.2739	6,157.0800	6.1571	(1.863)	0	0	0
2022/06/20	2040	03/11/2022	11.39	Call	Bond Future	1,820.4400	1.8204	1,744.1000	1.7441	(4.193)	0	0	0
2022/06/20	2040	03/11/2022	11.40	Call	Bond Future	1,849.6500	1.8497	1,772.7100	1.7727	(4.160)	0	0	0
2022/06/20	2040	03/11/2022	11.41	Put	Bond Future	3,013.1600	3.0132	3,055.1300	3.0551	1.393	0	0	0
2022/06/20	2040	03/11/2022	10.70	Call	Bond Future	413.8000	0.4138	382.5800	0.3826	(7.545)	0	0	1,100
2022/06/20	2040	03/11/2022	11.20	Call	Bond Future	1,309.9100	1.3099	1,245.6400	1.2456	(4.906)	0	0	1,100

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
2022/06/20	2040	03/11/2022	11.20	Put	Bond Future	3,806.0100	3.8060	3,861.2400	3.8612	1.451	0	0	0
2022/06/20	2040	03/11/2022			Bond Future	11.5891	83.2811	11.6082	83.1616	0.165	0.0000	0.0000	3,965
2022/06/20	2040	03/11/2022	11.50	Call	Bond Future	2,154.7300	2.1547	2,072.0000	2.0720	(3.839)	0	0	1,500
2022/06/20	2040	03/11/2022	11.50	Put	Bond Future	2,715.7100	2.7157	2,752.4800	2.7525	1.354	0	0	0
2022/06/20	2040	03/11/2022	12.52	Put	Bond Future	759.4900	0.7595	762.1200	0.7621	0.346	0	0	1,100
2022/06/20	2040	03/11/2022	11.39	Put	Bond Future	3,082.7000	3.0827	3,125.8600	3.1259	1.400	0	0	0
2022/06/20	2040	03/11/2022	11.40	Put	Bond Future	3,047.7700	3.0478	3,090.3300	3.0903	1.396	0	0	0
2022/06/20	2040	03/11/2022	11.41	Call	Bond Future	1,879.1100	1.8791	1,801.5800	1.8016	(4.126)	0	0	0
2022/06/20	2040	03/11/2022	10.70	Put	Bond Future	6,298.6300	6.2986	6,386.9100	6.3869	1.402	0	0	0
2022/06/20	2040	03/11/2022	10.80	Call	Bond Future	530.2100	0.5302	493.2200	0.4932	(6.976)	0	0	1,500
2022/06/20	2040	03/11/2022	10.80	Put	Bond Future	5,720.3700	5.7204	5,802.8800	5.8029	1.442	0	0	0
2022/06/20	2040	02/02/2023	12.24	Call	Bond Future	4,869.4000	4.8694	4,769.4300	4.7694	(2.053)	0	0	0
2022/06/20	2040	02/02/2023	12.24	Put	Bond Future	1,962.2800	1.9623	1,984.3900	1.9844	1.127	0	0	0
2022/06/20	2040	02/02/2023	12.27	Call	Bond Future	4,988.9100	4.9889	4,888.1100	4.8881	(2.020)	0	0	0
2022/06/20	2040	02/02/2023	12.27	Put	Bond Future	1,908.9400	1.9089	1,930.2200	1.9302	1.115	0	0	400
2022/06/20	2040	02/02/2023	11.12	Call	Bond Future	1,403.0400	1.4030	1,348.5200	1.3485	(3.886)	0	0	0
2022/06/20	2040	02/02/2023	11.12	Put	Bond Future	5,416.3000	5.4163	5,483.8600	5.4839	1.247	0	0	0
2022/06/20	2040	02/02/2023	10.93	Call	Bond Future	1,022.2400	1.0222	977.3400	0.9773	(4.392)	0	0	0
2022/06/20	2040	02/02/2023	10.96	Call	Bond Future	1,077.5400	1.0775	1,031.1200	1.0311	(4.308)	0	0	400
2022/06/20	2040	02/02/2023	10.96	Put	Bond Future	6,158.5600	6.1586	6,234.2200	6.2342	1.229	0	0	0
2022/06/20	2040	02/02/2023			Bond Future	11.7509	80.1265	11.7709	80.0045	0.170	0.0000	0.0000	0
2022/06/20	2040	02/02/2023	11.10	Call	Bond Future	1,359.5900	1.3596	1,306.0700	1.3061	(3.936)	0	0	0
2022/06/20	2040	02/02/2023	11.10	Put	Bond Future	5,505.1800	5.5052	5,573.7400	5.5737	1.245	0	0	0
2022/06/20	2040	02/02/2023	11.11	Call	Bond Future	1,381.2200	1.3812	1,327.2000	1.3272	(3.911)	0	0	0
2022/06/20	2040	02/02/2023	11.11	Put	Bond Future	5,460.6000	5.4606	5,528.6600	5.5287	1.246	0	0	0
2022/06/20	2040	02/02/2023	10.21	Call	Bond Future	261.4100	0.2614	244.3200	0.2443	(6.538)	0	0	400
2022/06/20	2040	02/02/2023	10.21	Put	Bond Future	10,638.3800	10.6384	10,743.3700	10.7434	0.987	0	0	0
2022/06/20	2040	02/02/2023	10.93	Put	Bond Future	6,305.8100	6.3058	6,382.9900	6.3830	1.224	0	0	0
2022/06/20	2040	02/02/2023	10.18	Call	Bond Future	245.2000	0.2452	228.9400	0.2289	(6.631)	0	0	0
2022/06/20	2040	02/02/2023	10.18	Put	Bond Future	10,844.4400	10.8444	10,950.2600	10.9503	0.976	0	0	0
2022/06/20	2040	04/05/2023	12.78	Call	Bond Future	6,805.5000	6.8055	6,699.7900	6.6998	(1.553)	0	0	0
2022/06/20	2040	04/05/2023	12.78	Put	Bond Future	1,746.0800	1.7461	1,765.5300	1.7655	1.114	0	0	400
2022/06/20	2040	04/05/2023	13.45	Put	Bond Future	1,069.9400	1.0699	1,079.4800	1.0795	0.892	0	0	500
2022/06/20	2040	04/05/2023	11.43	Call	Bond Future	2,240.9500	2.2409	2,176.8600	2.1769	(2.860)	0	0	0
2022/06/20	2040	04/05/2023	11.43	Put	Bond Future	5,090.8500	5.0908	5,151.9200	5.1519	1.200	0	0	0
2022/06/20	2040	04/05/2023	10.73	Put	Bond Future	8,375.1400	8.3751	8,464.3800	8.4644	1.066	0	0	0
2022/06/20	2040	04/05/2023			Bond Future	11.8919	81.6068	11.9128	81.4817	0.176	0.0000	0.0000	0
2022/06/20	2040	04/05/2023	13.45	Call	Bond Future	9,613.4000	9.6134	9,497.7800	9.4978	(1.203)	0	0	0
2022/06/20	2040	04/05/2023	11.42	Call	Bond Future	2,215.4400	2.2154	2,151.7700	2.1518	(2.874)	0	0	0
2022/06/20	2040	04/05/2023	11.42	Put	Bond Future	5,128.8000	5.1288	5,190.2900	5.1903	1.199	0	0	0
2022/06/20	2040	04/05/2023	11.48	Call	Bond Future	2,370.4800	2.3705	2,304.3700	2.3044	(2.789)	0	0	500
2022/06/20	2040	04/05/2023	11.48	Put	Bond Future	4,904.2000	4.9042	4,963.2500	4.9632	1.204	0	0	0
2022/06/20	2040	04/05/2023	10.73	Call	Bond Future	891.9400	0.8919	856.0200	0.8560	(4.027)	0	0	500
2022/06/20	2040	04/05/2023	10.92	Call	Bond Future	1,161.6000	1.1616	1,118.6500	1.1186	(3.697)	0	0	400
2022/06/20	2040	04/05/2023	10.92	Put	Bond Future	7,347.9900	7.3480	7,430.2000	7.4302	1.119	0	0	0
2022/06/20	2040	04/05/2023	11.41	Call	Bond Future	2,190.0900	2.1901	2,126.8300	2.1268	(2.888)	0	0	0
2022/06/20	2040	04/05/2023	11.41	Put	Bond Future	5,167.0000	5.1670	5,228.9000	5.2289	1.198	0	0	0
2022/06/20	2040	04/05/2023	10.17	Call	Bond Future	358.3100	0.3583	339.8000	0.3398	(5.166)	0	0	400

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2022/06/20	2040	04/05/2023	10.17	Put	Bond Future	11,844.2700	11.8443	11,950.9200	11.9509	0.900	0	0	0
2022/06/20	2044	04/08/2022	11.08	Call	Bond Future	547.8600	0.5479	489.9300	0.4899	(10.574)	0	0	0
2022/06/20	2044	04/08/2022	11.08	Put	Bond Future	2,940.3200	2.9403	2,968.7300	2.9687	0.966	0	0	0
2022/06/20	2044	04/08/2022	11.09	Call	Bond Future	567.0900	0.5671	508.0400	0.5080	(10.413)	0	0	0
2022/06/20	2044	04/08/2022	11.09	Put	Bond Future	2,891.1300	2.8911	2,918.4200	2.9184	0.944	0	0	0
2022/06/20	2044	04/08/2022			Bond Future	11.4383	78.8861	11.4515	78.7997	0.116	0.0000	0.0000	88,483
2022/06/20	2044	04/08/2022	11.10	Call	Bond Future	586.8400	0.5868	526.6800	0.5267	(10.252)	0	0	0
2022/06/20	2044	04/08/2022	11.10	Put	Bond Future	2,842.5600	2.8426	2,868.7400	2.8687	0.921	0	0	0
2022/06/20	2044	03/11/2022	11.40	Put	Bond Future	3,138.5200	3.1385	3,163.1900	3.1632	0.786	0	0	0
2022/06/20	2044	03/11/2022	11.41	Call	Bond Future	1,876.6900	1.8767	1,812.6800	1.8127	(3.411)	0	0	0
2022/06/20	2044	03/11/2022	11.41	Put	Bond Future	3,102.6600	3.1027	3,126.8700	3.1269	0.780	0	0	0
2022/06/20	2044	03/11/2022	10.60	Call	Bond Future	320.6600	0.3207	298.3300	0.2983	(6.964)	0	0	1,600
2022/06/20	2044	03/11/2022	10.60	Put	Bond Future	7,146.0100	7.1460	7,211.9000	7.2119	0.922	0	0	0
2022/06/20	2044	03/11/2022	11.30	Call	Bond Future	1,564.3600	1.5644	1,505.6700	1.5057	(3.752)	0	0	1,600
2022/06/20	2044	03/11/2022	11.30	Put	Bond Future	3,514.1500	3.5142	3,543.6800	3.5437	0.840	0	0	0
2022/06/20	2044	03/11/2022			Bond Future	11.6002	80.0197	11.6141	79.9315	0.120	0.0000	0.0000	0
2022/06/20	2044	03/11/2022	11.40	Call	Bond Future	1,847.2000	1.8472	1,783.6500	1.7837	(3.440)	0	0	0
2022/06/20	2044	03/11/2022	11.39	Call	Bond Future	1,817.7600	1.8178	1,754.6800	1.7547	(3.470)	0	0	0
2022/06/20	2044	03/11/2022	11.39	Put	Bond Future	3,174.5200	3.1745	3,199.6600	3.1997	0.792	0	0	0
2022/06/20	2044	02/02/2023	11.15	Call	Bond Future	1,484.3400	1.4843	1,438.1200	1.4381	(3.114)	0	0	0
2022/06/20	2044	02/02/2023	11.15	Put	Bond Future	5,396.5100	5.3965	5,440.6200	5.4406	0.817	0	0	0
2022/06/20	2044	02/02/2023	11.14	Call	Bond Future	1,461.5000	1.4615	1,415.6900	1.4157	(3.134)	0	0	0
2022/06/20	2044	02/02/2023	11.14	Put	Bond Future	5,441.2700	5.4413	5,485.7900	5.4858	0.818	0	0	0
2022/06/20	2044	02/02/2023			Bond Future	11.7535	76.9374	11.7681	76.8471	0.124	0.0000	0.0000	0
2022/06/20	2044	02/02/2023	11.16	Call	Bond Future	1,507.1600	1.5072	1,460.5400	1.4605	(3.093)	0	0	0
2022/06/20	2044	02/02/2023	11.16	Put	Bond Future	5,351.8200	5.3518	5,395.5300	5.3955	0.817	0	0	0
2022/06/20	2044	04/05/2023	11.42	Call	Bond Future	2,259.7900	2.2598	2,208.0800	2.2081	(2.288)	0	0	0
2022/06/20	2044	04/05/2023	11.42	Put	Bond Future	5,198.4600	5.1985	5,239.5200	5.2395	0.790	0	0	0
2022/06/20	2044	04/05/2023	11.41	Call	Bond Future	2,234.0500	2.2341	2,182.6600	2.1827	(2.300)	0	0	0
2022/06/20	2044	04/05/2023	11.41	Put	Bond Future	5,237.7600	5.2378	5,279.1400	5.2791	0.790	0	0	0
2022/06/20	2044	04/05/2023			Bond Future	11.8866	78.3589	11.9018	78.2661	0.128	0.0000	0.0000	0
2022/06/20	2044	04/05/2023	11.43	Call	Bond Future	2,285.9600	2.2860	2,233.9300	2.2339	(2.276)	0	0	0
2022/06/20	2044	04/05/2023	11.43	Put	Bond Future	5,159.6800	5.1597	5,200.4200	5.2004	0.790	0	0	0
2022/06/20	2046	04/08/2022			Bond Future	118.3866	118.3866	118.4212	118.4212	0.029	0.0000	0.0000	16,569
2022/06/20	2046	03/11/2022			Bond Future	118.1594	118.1594	118.1936	118.1936	0.029	0.0000	0.0000	1,566
2022/06/20	2046	02/02/2023			Bond Future	120.1035	120.1035	120.1372	120.1372	0.028	0.0000	0.0000	0
2022/06/20	2046	04/05/2023			Bond Future	120.3217	120.3217	120.3549	120.3549	0.028	0.0000	0.0000	0
2022/06/20	2050	04/08/2022			Bond Future	120.1566	120.1566	120.1916	120.1916	0.029	0.0000	0.0000	11,293
2022/06/20	2050	03/11/2022			Bond Future	121.9103	121.9103	121.9451	121.9451	0.029	0.0000	0.0000	0
2022/06/20	2050	02/02/2023			Bond Future	121.8138	121.8138	121.8481	121.8481	0.028	0.0000	0.0000	0
2022/06/20	2050	04/05/2023			Bond Future	124.0792	124.0792	124.1130	124.1130	0.027	0.0000	0.0000	0
2022/06/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	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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2022/06/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	AL37	04/08/2022			Index Future	818.5250	818.5250	819.4790	819.4790	0.117	0.0000	0.0000	0
2022/06/20	AL37	03/11/2022			Index Future	830.3940	830.3940	831.3420	831.3420	0.114	0.0000	0.0000	0
2022/06/20	AL37	02/02/2023			Index Future	843.8470	843.8470	844.7900	844.7900	0.112	0.0000	0.0000	0
2022/06/20	AL37	04/05/2023			Index Future	859.3210	859.3210	860.2590	860.2590	0.109	0.0000	0.0000	0
2022/06/20	AL7T	04/08/2022			Index Future	926.2960	926.2960	927.1810	927.1810	0.096	0.0000	0.0000	0
2022/06/20	AL7T	03/11/2022			Index Future	939.7270	939.7270	940.6030	940.6030	0.093	0.0000	0.0000	0
2022/06/20	AL7T	02/02/2023			Index Future	954.9520	954.9520	955.8200	955.8200	0.091	0.0000	0.0000	0
2022/06/20	AL7T	04/05/2023			Index Future	972.4630	972.4630	973.3210	973.3210	0.088	0.0000	0.0000	0
2022/06/20	ALBI	04/08/2022			Index Future	823.9560	823.9560	824.0340	824.0340	0.009	0.0000	0.0000	136
2022/06/20	ALBI	03/11/2022			Index Future	835.9030	835.9030	835.9630	835.9630	0.007	0.0000	0.0000	0
2022/06/20	ALBI	02/02/2023			Index Future	849.4450	849.4450	849.4870	849.4870	0.005	0.0000	0.0000	0
2022/06/20	ALBI	04/05/2023			Index Future	865.0220	865.0220	865.0420	865.0420	0.002	0.0000	0.0000	0
2022/06/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	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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2022/06/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/20	ES33	04/08/2022			Bond Future	12.1040	75.2846	12.1218	75.1990	0.147	0.0000	0.0000	350
2022/06/20	ES33	03/11/2022			Bond Future	12.3333	72.6015	12.3520	72.5140	0.152	0.0000	0.0000	0
2022/06/20	ES33	02/02/2023			Bond Future	12.5553	73.7975	12.5750	73.7080	0.157	0.0000	0.0000	0
2022/06/20	ES33	04/05/2023			Bond Future	12.7485	71.3833	12.7691	71.2915	0.162	0.0000	0.0000	0
2022/06/20	ES42	04/08/2022			Bond Future	12.5083	73.3418	12.5314	73.2151	0.185	0.0000	0.0000	4,769
2022/06/20	ES42	03/11/2022			Bond Future	12.7197	70.1529	12.7440	70.0238	0.191	0.0000	0.0000	0
2022/06/20	ES42	02/02/2023			Bond Future	12.9173	71.3104	12.9427	71.1785	0.197	0.0000	0.0000	0
2022/06/20	ES42	04/05/2023			Bond Future	13.0979	68.3785	13.1245	68.2435	0.203	0.0000	0.0000	0
2022/06/20	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	04/08/2022	819.28	Put	GOVI	66,440.0000	6.6440	65,310.0000	6.5310	(1.701)	0	0	0
2022/06/20	GOVI	04/08/2022			GOVI	812.6360	812.6360	812.7490	812.7490	0.014	0.0000	0.0000	1,111
2022/06/20	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	04/08/2022	819.26	Put	GOVI	66,240.0000	6.6240	65,110.0000	6.5110	(1.706)	0	0	0
2022/06/20	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	04/08/2022	819.27	Put	GOVI	66,340.0000	6.6340	65,210.0000	6.5210	(1.703)	0	0	0
2022/06/20	GOVI	03/11/2022	820.41	Call	GOVI	40,090.0000	4.0090	41,040.0000	4.1040	2.370	0	0	0
2022/06/20	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	03/11/2022	820.42	Call	GOVI	39,990.0000	3.9990	40,940.0000	4.0940	2.376	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
2022/06/20	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	03/11/2022			GOVI	824.4190	824.4190	824.5140	824.5140	0.012	0.0000	0.0000	0
2022/06/20	GOVI	03/11/2022	820.43	Call	GOVI	39,890.0000	3.9890	40,840.0000	4.0840	2.382	0	0	0
2022/06/20	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	02/02/2023	850.82	Put	GOVI	130,440.0000	13.0440	129,670.0000	12.9670	(0.590)	0	0	0
2022/06/20	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	02/02/2023	850.83	Put	GOVI	130,540.0000	13.0540	129,770.0000	12.9770	(0.590)	0	0	0
2022/06/20	GOVI	02/02/2023			GOVI	837.7760	837.7760	837.8530	837.8530	0.009	0.0000	0.0000	0
2022/06/20	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	02/02/2023	850.84	Put	GOVI	130,640.0000	13.0640	129,870.0000	12.9870	(0.589)	0	0	0
2022/06/20	GOVI	04/05/2023	852.86	Call	GOVI	2,790.0000	0.2790	3,350.0000	0.3350	20.072	0	0	0
2022/06/20	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	04/05/2023	852.87	Call	GOVI	2,690.0000	0.2690	3,250.0000	0.3250	20.818	0	0	0
2022/06/20	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GOVI	04/05/2023			GOVI	853.1390	853.1390	853.1950	853.1950	0.007	0.0000	0.0000	0
2022/06/20	GOVI	04/05/2023	852.88	Call	GOVI	2,590.0000	0.2590	3,150.0000	0.3150	21.622	0	0	0
2022/06/20	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/20	IGOV	04/08/2022			Index Future	320.0350	320.0350	320.3870	320.3870	0.110	0.0000	0.0000	759
2022/06/20	IGOV	03/11/2022			Index Future	324.7540	324.7540	325.1040	325.1040	0.108	0.0000	0.0000	16
2022/06/20	IGOV	02/02/2023			Index Future	330.0930	330.0930	330.4410	330.4410	0.105	0.0000	0.0000	0
2022/06/20	IGOV	04/05/2023			Index Future	336.2220	336.2220	336.5670	336.5670	0.103	0.0000	0.0000	0
2022/06/20	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/06/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/20	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
2022/06/20	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0950	94.9050	0.197	0.0000	0.0000	0
2022/06/20	JBAF	17/08/2022			Jibar Tradeable Future	5.5800	94.4200	5.5800	94.4200	0.000	0.0000	0.0000	0
2022/06/20	JBAF	21/09/2022			Jibar Tradeable Future	5.7450	94.2550	5.7650	94.2350	0.348	0.0000	0.0000	0
2022/06/20	JBAF	19/10/2022			Jibar Tradeable Future	6.1800	93.8200	6.1900	93.8100	0.162	0.0000	0.0000	0
2022/06/20	JBAF	16/11/2022			Jibar Tradeable Future	6.2900	93.7100	6.2900	93.7100	0.000	0.0000	0.0000	0
2022/06/20	JBAF	21/12/2022			Jibar Tradeable Future	6.7050	93.2950	6.7250	93.2750	0.298	0.0000	0.0000	68
2022/06/20	JBAF	15/03/2023			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2022/06/20	JBAF	21/06/2023			Jibar Tradeable Future	7.6950	92.3050	7.6750	92.3250	(0.260)	0.0000	0.0000	0
2022/06/20	JBAF	20/09/2023			Jibar Tradeable Future	7.8500	92.1500	7.8100	92.1900	(0.510)	0.0000	0.0000	75
2022/06/20	JBAF	20/12/2023			Jibar Tradeable Future	8.0500	91.9500	8.0200	91.9800	(0.373)	0.0000	0.0000	172
2022/06/20	JBAF	20/03/2024			Jibar Tradeable Future	8.1450	91.8550	8.1050	91.8950	(0.491)	0.0000	0.0000	0
2022/06/20	JBAF	19/06/2024			Jibar Tradeable Future	8.3050	91.6950	8.2550	91.7450	(0.602)	0.0000	0.0000	0
2022/06/20	R023	04/08/2022	6.05	Call	Bond Future	210.6100	0.2106	216.8600	0.2169	2.968	0	0	0
2022/06/20	R023	04/08/2022	6.05	Put	Bond Future	32.9700	0.0330	28.2400	0.0282	(14.346)	0	0	0
2022/06/20	R023	04/08/2022			Bond Future	5.7249	104.5222	5.7048	104.5332	(0.350)	0.0000	0.0000	24,072
2022/06/20	R023	04/08/2022	6.03	Call	Bond Future	201.7200	0.2017	207.7900	0.2078	3.009	0	0	0
2022/06/20	R023	04/08/2022	6.03	Put	Bond Future	34.9900	0.0350	30.0800	0.0301	(14.033)	0	0	0
2022/06/20	R023	04/08/2022	6.04	Call	Bond Future	206.2200	0.2062	212.3700	0.2124	2.982	0	0	0
2022/06/20	R023	04/08/2022	6.04	Put	Bond Future	34.0300	0.0340	29.2000	0.0292	(14.193)	0	0	0
2022/06/20	R023	03/11/2022	6.25	Call	Bond Future	217.4600	0.2175	224.7500	0.2248	3.352	0	0	0
2022/06/20	R023	03/11/2022	6.25	Put	Bond Future	31.8800	0.0319	28.8600	0.0289	(9.473)	0	0	0
2022/06/20	R023	03/11/2022	6.26	Call	Bond Future	220.0200	0.2200	227.3500	0.2273	3.332	0	0	0
2022/06/20	R023	03/11/2022	6.26	Put	Bond Future	31.3800	0.0314	28.4000	0.0284	(9.496)	0	0	0
2022/06/20	R023	03/11/2022			Bond Future	5.6463	102.1059	5.6128	102.1163	(0.593)	0.0000	0.0000	0
2022/06/20	R023	03/11/2022	6.27	Call	Bond Future	222.6000	0.2226	229.9600	0.2300	3.306	0	0	0
2022/06/20	R023	03/11/2022	6.27	Put	Bond Future	30.8900	0.0309	27.9400	0.0279	(9.550)	0	0	0
2022/06/20	R035	04/08/2022	9.53	Call	Bond Future	0.7200	0.0007	0.4100	0.0004	(43.056)	0	0	400
2022/06/20	R035	04/08/2022	9.53	Put	Bond Future	10,157.2100	10.1572	10,265.6100	10.2656	1.067	0	0	0
2022/06/20	R035	04/08/2022	9.84	Call	Bond Future	5.4100	0.0054	3.5600	0.0036	(34.196)	0	0	100
2022/06/20	R035	04/08/2022	9.84	Put	Bond Future	8,028.0800	8.0281	8,134.9400	8.1349	1.331	0	0	0
2022/06/20	R035	04/08/2022	10.53	Put	Bond Future	3,716.3800	3.7164	3,790.7800	3.7908	2.002	0	0	0
2022/06/20	R035	04/08/2022	11.13	Put	Bond Future	1,261.5400	1.2615	1,270.9700	1.2710	0.747	0	0	100
2022/06/20	R035	04/08/2022	10.64	Call	Bond Future	325.7600	0.3258	279.5200	0.2795	(14.194)	0	0	0
2022/06/20	R035	04/08/2022	10.64	Put	Bond Future	3,143.5200	3.1435	3,205.9900	3.2060	1.987	0	0	100
2022/06/20	R035	04/08/2022	10.72	Call	Bond Future	437.5900	0.4376	382.0800	0.3821	(12.685)	0	0	0
2022/06/20	R035	04/08/2022	10.72	Put	Bond Future	2,757.7000	2.7577	2,810.9000	2.8109	1.929	0	0	0
2022/06/20	R035	04/08/2022	10.73	Call	Bond Future	453.2600	0.4533	396.5600	0.3966	(12.509)	0	0	0
2022/06/20	R035	04/08/2022	10.73	Put	Bond Future	2,711.4400	2.7114	2,763.4500	2.7635	1.918	0	0	0
2022/06/20	R035	04/08/2022			Bond Future	11.1017	89.0262	11.1200	88.9175	0.164	0.0000	0.0000	129,807
2022/06/20	R035	04/08/2022	10.53	Call	Bond Future	207.7500	0.2077	173.4400	0.1734	(16.515)	0	0	400
2022/06/20	R035	04/08/2022	10.74	Call	Bond Future	469.3000	0.4693	411.4300	0.4114	(12.331)	0	0	0
2022/06/20	R035	04/08/2022	10.74	Put	Bond Future	2,665.6200	2.6656	2,716.4600	2.7165	1.907	0	0	0
2022/06/20	R035	04/08/2022	11.13	Call	Bond Future	1,429.9100	1.4299	1,330.6300	1.3306	(6.943)	0	0	0
2022/06/20	R035	04/08/2022	12.18	Call	Bond Future	6,183.1000	6.1831	6,066.8400	6.0668	(1.880)	0	0	0
2022/06/20	R035	04/08/2022	12.18	Put	Bond Future	87.9100	0.0879	80.3600	0.0804	(8.588)	0	0	400

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2022/06/20	R035	03/11/2022	11.15	Call	Bond Future	1,818.0100	1.8180	1,744.5300	1.7445	(4.042)	0	0	0
2022/06/20	R035	03/11/2022	11.15	Put	Bond Future	2,624.8200	2.6248	2,662.3100	2.6623	1.428	0	0	0
2022/06/20	R035	03/11/2022	12.68	Call	Bond Future	7,930.9500	7.9310	7,818.5700	7.8186	(1.417)	0	0	0
2022/06/20	R035	03/11/2022	12.68	Put	Bond Future	370.4500	0.3705	369.0400	0.3690	(0.381)	0	0	1,000
2022/06/20	R035	03/11/2022	10.99	Call	Bond Future	1,394.8200	1.3948	1,330.5100	1.3305	(4.611)	0	0	0
2022/06/20	R035	03/11/2022	10.99	Put	Bond Future	3,151.4200	3.1514	3,198.0800	3.1981	1.481	0	0	582
2022/06/20	R035	03/11/2022	11.05	Call	Bond Future	1,546.6000	1.5466	1,478.7600	1.4788	(4.386)	0	0	1,000
2022/06/20	R035	03/11/2022	10.57	Call	Bond Future	566.5300	0.5665	528.7900	0.5288	(6.662)	0	0	0
2022/06/20	R035	03/11/2022	10.57	Put	Bond Future	4,889.2200	4.8892	4,962.4500	4.9625	1.498	0	0	582
2022/06/20	R035	03/11/2022			Bond Future	11.2879	85.8190	11.3070	85.7081	0.169	0.0000	0.0000	3,720
2022/06/20	R035	03/11/2022	11.14	Call	Bond Future	1,789.6900	1.7897	1,716.7700	1.7168	(4.074)	0	0	0
2022/06/20	R035	03/11/2022	11.14	Put	Bond Future	2,655.4300	2.6554	2,693.4800	2.6935	1.433	0	0	0
2022/06/20	R035	03/11/2022	11.05	Put	Bond Future	2,945.2700	2.9453	2,988.4000	2.9884	1.464	0	0	0
2022/06/20	R035	03/11/2022	11.13	Call	Bond Future	1,761.8200	1.7618	1,689.4500	1.6894	(4.108)	0	0	0
2022/06/20	R035	03/11/2022	11.13	Put	Bond Future	2,686.5400	2.6865	2,725.1400	2.7251	1.437	0	0	0
2022/06/20	R035	03/11/2022	9.82	Call	Bond Future	86.9400	0.0869	77.5100	0.0775	(10.847)	0	0	582
2022/06/20	R035	03/11/2022	9.82	Put	Bond Future	9,268.1700	9.2682	9,369.7100	9.3697	1.096	0	0	0
2022/06/20	R035	03/11/2022	10.30	Call	Bond Future	300.7900	0.3008	276.4300	0.2764	(8.099)	0	0	1,000
2022/06/20	R035	03/11/2022	10.30	Put	Bond Future	6,330.6700	6.3307	6,417.2800	6.4173	1.368	0	0	0
2022/06/20	R035	02/02/2023	11.94	Call	Bond Future	4,430.3900	4.4304	4,338.2200	4.3382	(2.080)	0	0	0
2022/06/20	R035	02/02/2023	13.22	Put	Bond Future	567.9500	0.5680	570.3400	0.5703	0.421	0	0	1,000
2022/06/20	R035	02/02/2023	10.88	Call	Bond Future	1,355.5900	1.3556	1,303.6900	1.3037	(3.829)	0	0	0
2022/06/20	R035	02/02/2023	10.88	Put	Bond Future	4,762.6300	4.7626	4,824.2500	4.8243	1.294	0	0	0
2022/06/20	R035	02/02/2023	10.66	Call	Bond Future	942.0000	0.9420	900.4300	0.9004	(4.413)	0	0	0
2022/06/20	R035	02/02/2023	10.66	Put	Bond Future	5,682.4800	5.6825	5,754.4300	5.7544	1.266	0	0	582
2022/06/20	R035	02/02/2023	10.30	Put	Bond Future	7,478.0600	7.4781	7,564.7500	7.5648	1.159	0	0	0
2022/06/20	R035	02/02/2023	10.60	Call	Bond Future	845.0200	0.8450	806.2400	0.8062	(4.589)	0	0	0
2022/06/20	R035	02/02/2023	10.60	Put	Bond Future	5,954.1800	5.9542	6,028.9200	6.0289	1.255	0	0	0
2022/06/20	R035	02/02/2023	10.64	Put	Bond Future	5,772.0600	5.7721	5,844.9400	5.8449	1.263	0	0	0
2022/06/20	R035	02/02/2023	9.81	Call	Bond Future	183.8600	0.1839	171.0300	0.1710	(6.978)	0	0	582
2022/06/20	R035	02/02/2023	9.81	Put	Bond Future	10,356.0100	10.3560	10,456.7000	10.4567	0.972	0	0	0
2022/06/20	R035	02/02/2023	9.85	Call	Bond Future	200.7700	0.2008	187.0300	0.1870	(6.844)	0	0	0
2022/06/20	R035	02/02/2023	9.89	Call	Bond Future	218.9200	0.2189	204.2400	0.2042	(6.706)	0	0	400
2022/06/20	R035	02/02/2023	9.89	Put	Bond Future	9,860.1900	9.8602	9,959.0300	9.9590	1.002	0	0	0
2022/06/20	R035	02/02/2023			Bond Future	11.4645	87.2119	11.4846	87.0984	0.175	0.0000	0.0000	0
2022/06/20	R035	02/02/2023	11.94	Put	Bond Future	1,798.1900	1.7982	1,819.5400	1.8195	1.187	0	0	0
2022/06/20	R035	02/02/2023	11.98	Call	Bond Future	4,578.4600	4.5785	4,485.2300	4.4852	(2.036)	0	0	0
2022/06/20	R035	02/02/2023	11.98	Put	Bond Future	1,730.2700	1.7303	1,750.5600	1.7506	1.173	0	0	400
2022/06/20	R035	02/02/2023	13.22	Call	Bond Future	9,718.0200	9.7180	9,606.8900	9.6069	(1.144)	0	0	0
2022/06/20	R035	02/02/2023	11.05	Call	Bond Future	1,734.0300	1.7340	1,674.3300	1.6743	(3.443)	0	0	1,000
2022/06/20	R035	02/02/2023	11.05	Put	Bond Future	4,130.1500	4.1301	4,183.9700	4.1840	1.303	0	0	0
2022/06/20	R035	02/02/2023	11.06	Call	Bond Future	1,757.4200	1.7574	1,697.2700	1.6973	(3.423)	0	0	0
2022/06/20	R035	02/02/2023	11.06	Put	Bond Future	4,094.5900	4.0946	4,147.9600	4.1480	1.303	0	0	582
2022/06/20	R035	02/02/2023	10.86	Call	Bond Future	1,314.2800	1.3143	1,263.3200	1.2633	(3.877)	0	0	0
2022/06/20	R035	02/02/2023	10.86	Put	Bond Future	4,841.3600	4.8414	4,903.9200	4.9039	1.292	0	0	0
2022/06/20	R035	02/02/2023	10.87	Call	Bond Future	1,334.9700	1.3350	1,283.5300	1.2835	(3.853)	0	0	0
2022/06/20	R035	02/02/2023	10.87	Put	Bond Future	4,802.0000	4.8020	4,864.0800	4.8641	1.293	0	0	0
2022/06/20	R035	02/02/2023	10.30	Call	Bond Future	492.5500	0.4926	465.7200	0.4657	(5.447)	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
2022/06/20	R035	02/02/2023	10.64	Call	Bond Future	908.9300	0.9089	868.2900	0.8683	(4.471)	0	0	400
2022/06/20	R035	02/02/2023	9.85	Put	Bond Future	10,106.9600	10.1070	10,206.7400	10.2067	0.987	0	0	0
2022/06/20	R035	04/05/2023	11.22	Put	Bond Future	4,390.8800	4.3909	4,445.7400	4.4457	1.249	0	0	0
2022/06/20	R035	04/05/2023	12.46	Call	Bond Future	6,136.9200	6.1369	6,039.4700	6.0395	(1.588)	0	0	0
2022/06/20	R035	04/05/2023	12.46	Put	Bond Future	1,603.0900	1.6031	1,622.0100	1.6220	1.180	0	0	400
2022/06/20	R035	04/05/2023	13.18	Call	Bond Future	9,017.0500	9.0171	8,909.3400	8.9093	(1.195)	0	0	0
2022/06/20	R035	04/05/2023	13.18	Put	Bond Future	922.0900	0.9221	930.7500	0.9308	0.939	0	0	500
2022/06/20	R035	04/05/2023	11.17	Call	Bond Future	2,074.8000	2.0748	2,015.1800	2.0152	(2.874)	0	0	500
2022/06/20	R035	04/05/2023	11.20	Call	Bond Future	2,146.3500	2.1463	2,085.5900	2.0856	(2.831)	0	0	0
2022/06/20	R035	04/05/2023	11.21	Call	Bond Future	2,170.6900	2.1707	2,109.5600	2.1096	(2.816)	0	0	0
2022/06/20	R035	04/05/2023	10.60	Call	Bond Future	995.9000	0.9959	957.9200	0.9579	(3.814)	0	0	400
2022/06/20	R035	04/05/2023	10.60	Put	Bond Future	6,867.8100	6.8678	6,946.2000	6.9462	1.141	0	0	0
2022/06/20	R035	04/05/2023			Bond Future	11.6088	84.3212	11.6298	84.2048	0.181	0.0000	0.0000	0
2022/06/20	R035	04/05/2023	11.22	Call	Bond Future	2,194.8800	2.1949	2,133.3700	2.1334	(2.802)	0	0	0
2022/06/20	R035	04/05/2023	11.17	Put	Bond Future	4,559.1900	4.5592	4,615.9400	4.6159	1.245	0	0	0
2022/06/20	R035	04/05/2023	11.20	Put	Bond Future	4,457.5400	4.4575	4,513.1500	4.5131	1.248	0	0	0
2022/06/20	R035	04/05/2023	11.21	Put	Bond Future	4,424.2600	4.4243	4,479.5000	4.4795	1.249	0	0	0
2022/06/20	R035	04/05/2023	9.85	Call	Bond Future	303.5600	0.3036	287.4500	0.2875	(5.307)	0	0	400
2022/06/20	R035	04/05/2023	9.85	Put	Bond Future	10,926.8900	10.9269	11,027.1500	11.0271	0.918	0	0	0
2022/06/20	R035	04/05/2023	10.42	Call	Bond Future	772.6200	0.7726	740.7000	0.7407	(4.131)	0	0	500
2022/06/20	R035	04/05/2023	10.42	Put	Bond Future	7,753.5400	7.7535	7,837.9900	7.8380	1.089	0	0	0
2022/06/20	R186	04/08/2022	7.96	Call	Bond Future	44.2400	0.0442	43.1400	0.0431	(2.486)	0	0	3,600
2022/06/20	R186	04/08/2022	8.15	Call	Bond Future	95.6900	0.0957	95.6200	0.0956	(0.073)	0	0	0
2022/06/20	R186	04/08/2022	8.15	Put	Bond Future	2,567.7900	2.5678	2,462.3800	2.4624	(4.105)	0	0	0
2022/06/20	R186	04/08/2022	9.78	Call	Bond Future	3,563.6600	3.5637	3,656.1600	3.6562	2.596	0	0	0
2022/06/20	R186	04/08/2022	9.78	Put	Bond Future	54.3400	0.0543	41.5000	0.0415	(23.629)	0	0	3,600
2022/06/20	R186	04/08/2022			Bond Future	8.8097	107.4275	8.7812	107.5328	(0.324)	0.0000	0.0000	81,530
2022/06/20	R186	04/08/2022	6.96	Call	Bond Future	0.7600	0.0008	0.6100	0.0006	(19.737)	0	0	3,600
2022/06/20	R186	04/08/2022	6.96	Put	Bond Future	7,116.9400	7.1169	7,011.4500	7.0114	(1.482)	0	0	0
2022/06/20	R186	04/08/2022	7.96	Put	Bond Future	3,241.6600	3.2417	3,135.2200	3.1352	(3.284)	0	0	0
2022/06/20	R186	04/08/2022	8.13	Call	Bond Future	88.3800	0.0884	88.1100	0.0881	(0.305)	0	0	0
2022/06/20	R186	04/08/2022	8.13	Put	Bond Future	2,636.5500	2.6365	2,530.9400	2.5309	(4.006)	0	0	0
2022/06/20	R186	04/08/2022	8.14	Call	Bond Future	91.9700	0.0920	91.8000	0.0918	(0.185)	0	0	0
2022/06/20	R186	04/08/2022	8.14	Put	Bond Future	2,602.1000	2.6021	2,496.5900	2.4966	(4.055)	0	0	0
2022/06/20	R186	03/11/2022	8.91	Put	Bond Future	1,497.4200	1.4974	1,426.5100	1.4265	(4.735)	0	0	4,310
2022/06/20	R186	03/11/2022	8.53	Call	Bond Future	576.4700	0.5765	596.4300	0.5964	3.462	0	0	0
2022/06/20	R186	03/11/2022	8.53	Put	Bond Future	2,324.9700	2.3250	2,238.9200	2.2389	(3.701)	0	0	0
2022/06/20	R186	03/11/2022	8.54	Call	Bond Future	587.1500	0.5872	607.4600	0.6075	3.459	0	0	0
2022/06/20	R186	03/11/2022	8.54	Put	Bond Future	2,300.1000	2.3001	2,214.4000	2.2144	(3.726)	0	0	0
2022/06/20	R186	03/11/2022			Bond Future	9.0269	108.9694	8.9965	109.0754	(0.337)	0.0000	0.0000	11,166
2022/06/20	R186	03/11/2022	8.55	Call	Bond Future	597.9600	0.5980	618.6200	0.6186	3.455	0	0	0
2022/06/20	R186	03/11/2022	8.55	Put	Bond Future	2,275.3800	2.2754	2,190.0300	2.1900	(3.751)	0	0	0
2022/06/20	R186	03/11/2022	8.91	Call	Bond Future	1,089.3700	1.0894	1,124.4700	1.1245	3.222	0	0	0
2022/06/20	R186	03/11/2022	8.23	Call	Bond Future	320.4600	0.3205	331.6400	0.3316	3.489	0	0	4,310
2022/06/20	R186	03/11/2022	8.23	Put	Bond Future	3,142.2800	3.1423	3,047.4500	3.0475	(3.018)	0	0	0
2022/06/20	R186	02/02/2023	8.33	Call	Bond Future	482.5700	0.4826	499.4600	0.4995	3.500	0	0	0
2022/06/20	R186	02/02/2023	8.33	Put	Bond Future	3,455.5700	3.4556	3,365.6000	3.3656	(2.604)	0	0	0

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2022/06/20	R186	02/02/2023	8.32	Call	Bond Future	476.1000	0.4761	492.7700	0.4928	3.501	0	0	0
2022/06/20	R186	02/02/2023	8.32	Put	Bond Future	3,483.0400	3.4830	3,392.8500	3.3929	(2.589)	0	0	0
2022/06/20	R186	02/02/2023			Bond Future	9.2216	105.4430	9.1890	105.5499	(0.354)	0.0000	0.0000	0
2022/06/20	R186	02/02/2023	8.34	Call	Bond Future	489.1200	0.4891	506.2400	0.5062	3.500	0	0	0
2022/06/20	R186	02/02/2023	8.34	Put	Bond Future	3,428.1900	3.4282	3,338.4500	3.3385	(2.618)	0	0	0
2022/06/20	R186	04/05/2023	8.83	Put	Bond Future	2,768.7500	2.7688	2,692.5700	2.6926	(2.751)	0	0	0
2022/06/20	R186	04/05/2023	8.84	Call	Bond Future	1,100.6600	1.1007	1,132.5900	1.1326	2.901	0	0	0
2022/06/20	R186	04/05/2023			Bond Future	9.3711	107.3855	9.3361	107.4933	(0.374)	0.0000	0.0000	0
2022/06/20	R186	04/05/2023	8.83	Call	Bond Future	1,087.4500	1.0875	1,119.1100	1.1191	2.911	0	0	0
2022/06/20	R186	04/05/2023	8.84	Put	Bond Future	2,750.5900	2.7506	2,674.6800	2.6747	(2.760)	0	0	0
2022/06/20	R186	04/05/2023	8.82	Call	Bond Future	1,074.7000	1.0747	1,106.1000	1.1061	2.922	0	0	0
2022/06/20	R186	04/05/2023	8.82	Put	Bond Future	2,787.3900	2.7874	2,710.9500	2.7110	(2.742)	0	0	0
2022/06/20	R197	04/08/2022			Bond Future	329.3811	329.3811	329.4494	329.4494	0.021	0.0000	0.0000	859
2022/06/20	R197	03/11/2022			Bond Future	334.1888	334.1888	334.2556	334.2556	0.020	0.0000	0.0000	0
2022/06/20	R197	02/02/2023			Bond Future	330.9591	330.9591	331.0241	331.0241	0.020	0.0000	0.0000	0
2022/06/20	R197	04/05/2023			Bond Future	337.1172	337.1172	337.1804	337.1804	0.019	0.0000	0.0000	0
2022/06/20	R202	04/08/2022			Bond Future	247.8335	247.8335	247.5599	247.5599	(0.110)	0.0000	0.0000	6,586
2022/06/20	R202	03/11/2022			Bond Future	251.4508	251.4508	251.1715	251.1715	(0.111)	0.0000	0.0000	0
2022/06/20	R202	02/02/2023			Bond Future	250.9511	250.9511	250.6649	250.6649	(0.114)	0.0000	0.0000	0
2022/06/20	R202	04/05/2023			Bond Future	255.6174	255.6174	255.3237	255.3237	(0.115)	0.0000	0.0000	0
2022/06/20	R209	04/08/2022	10.57	Put	Bond Future	3,147.4300	3.1474	3,211.1400	3.2111	2.024	0	0	0
2022/06/20	R209	04/08/2022	10.58	Call	Bond Future	206.2900	0.2063	173.4500	0.1734	(15.919)	0	0	0
2022/06/20	R209	04/08/2022	10.58	Put	Bond Future	3,100.7800	3.1008	3,163.5600	3.1636	2.025	0	0	0
2022/06/20	R209	04/08/2022			Bond Future	11.1207	68.4473	11.1392	68.3517	0.166	0.0000	0.0000	23,438
2022/06/20	R209	04/08/2022	10.57	Call	Bond Future	197.7500	0.1977	165.8400	0.1658	(16.137)	0	0	0
2022/06/20	R209	04/08/2022	10.59	Call	Bond Future	215.1000	0.2151	181.3300	0.1813	(15.700)	0	0	0
2022/06/20	R209	04/08/2022	10.59	Put	Bond Future	3,054.4700	3.0545	3,116.3200	3.1163	2.025	0	0	0
2022/06/20	R209	03/11/2022	11.03	Call	Bond Future	1,303.4700	1.3035	1,244.8800	1.2449	(4.495)	0	0	0
2022/06/20	R209	03/11/2022	11.03	Put	Bond Future	2,625.6300	2.6256	2,664.5800	2.6646	1.483	0	0	0
2022/06/20	R209	03/11/2022	10.50	Put	Bond Future	4,582.6000	4.5826	4,650.8600	4.6509	1.490	0	0	0
2022/06/20	R209	03/11/2022	9.25	Call	Bond Future	11.8000	0.0118	10.0300	0.0100	(15.000)	0	0	9,500
2022/06/20	R209	03/11/2022	9.25	Put	Bond Future	11,612.4500	11.6124	11,708.2200	11.7082	0.825	0	0	0
2022/06/20	R209	03/11/2022	9.50	Call	Bond Future	28.5300	0.0285	24.8000	0.0248	(13.074)	0	0	0
2022/06/20	R209	03/11/2022	9.50	Put	Bond Future	10,059.6700	10.0597	10,153.4800	10.1535	0.933	0	0	0
2022/06/20	R209	03/11/2022			Bond Future	11.2866	66.2859	11.3059	66.1883	0.170	0.0000	0.0000	4,135
2022/06/20	R209	03/11/2022	11.02	Call	Bond Future	1,281.3600	1.2814	1,223.2800	1.2233	(4.533)	0	0	0
2022/06/20	R209	03/11/2022	11.02	Put	Bond Future	2,655.8000	2.6558	2,695.2600	2.6953	1.486	0	0	0
2022/06/20	R209	03/11/2022	11.50	Call	Bond Future	2,546.6300	2.5466	2,467.5500	2.4675	(3.105)	0	0	0
2022/06/20	R209	03/11/2022	11.50	Put	Bond Future	1,475.2000	1.4752	1,493.6600	1.4937	1.251	0	0	0
2022/06/20	R209	03/11/2022	10.50	Call	Bond Future	409.0900	0.4091	379.8100	0.3798	(7.157)	0	0	0
2022/06/20	R209	03/11/2022	11.00	Call	Bond Future	1,237.6100	1.2376	1,180.5800	1.1806	(4.608)	0	0	0
2022/06/20	R209	03/11/2022	11.00	Put	Bond Future	2,716.7700	2.7168	2,757.2800	2.7573	1.491	0	0	9,500
2022/06/20	R209	03/11/2022	11.01	Call	Bond Future	1,259.4600	1.2595	1,201.9000	1.2019	(4.570)	0	0	0
2022/06/20	R209	03/11/2022	11.01	Put	Bond Future	2,686.2300	2.6862	2,726.2100	2.7262	1.488	0	0	0
2022/06/20	R209	03/11/2022	10.00	Call	Bond Future	122.9200	0.1229	110.8200	0.1108	(9.844)	0	0	0

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2022/06/20	R209	03/11/2022	10.00	Put	Bond Future	7,143.7900	7.1438	7,229.2300	7.2292	1.196	0	0	9,500
2022/06/20	R209	02/02/2023	10.78	Call	Bond Future	1,042.5600	1.0426	1,000.2400	1.0002	(4.059)	0	0	0
2022/06/20	R209	02/02/2023	10.79	Call	Bond Future	1,059.6000	1.0596	1,016.8600	1.0169	(4.034)	0	0	0
2022/06/20	R209	02/02/2023	10.80	Put	Bond Future	4,373.4300	4.3734	4,429.9100	4.4299	1.291	0	0	0
2022/06/20	R209	02/02/2023			Bond Future	11.4397	67.3622	11.4598	67.2626	0.175	0.0000	0.0000	0
2022/06/20	R209	02/02/2023	10.78	Put	Bond Future	4,445.9800	4.4460	4,503.3000	4.5033	1.289	0	0	0
2022/06/20	R209	02/02/2023	10.79	Put	Bond Future	4,409.5900	4.4096	4,466.4900	4.4665	1.290	0	0	0
2022/06/20	R209	02/02/2023	10.80	Call	Bond Future	1,076.8000	1.0768	1,033.6400	1.0336	(4.008)	0	0	0
2022/06/20	R209	04/05/2023	11.09	Call	Bond Future	1,724.7700	1.7248	1,673.7900	1.6738	(2.956)	0	0	0
2022/06/20	R209	04/05/2023	11.09	Put	Bond Future	4,133.1200	4.1331	4,184.2100	4.1842	1.236	0	0	0
2022/06/20	R209	04/05/2023	11.10	Call	Bond Future	1,744.9200	1.7449	1,693.6100	1.6936	(2.941)	0	0	0
2022/06/20	R209	04/05/2023	11.10	Put	Bond Future	4,101.8400	4.1018	4,152.6000	4.1526	1.237	0	0	0
2022/06/20	R209	04/05/2023			Bond Future	11.5701	65.4531	11.5910	65.3511	0.181	0.0000	0.0000	0
2022/06/20	R209	04/05/2023	11.11	Call	Bond Future	1,765.4300	1.7654	1,713.7800	1.7138	(2.926)	0	0	0
2022/06/20	R209	04/05/2023	11.11	Put	Bond Future	4,070.9900	4.0710	4,121.4100	4.1214	1.239	0	0	0
2022/06/20	R210	04/08/2022			Bond Future	223.6578	223.6578	224.0707	224.0707	0.185	0.0000	0.0000	1,025
2022/06/20	R210	03/11/2022			Bond Future	223.9586	223.9586	224.3757	224.3757	0.186	0.0000	0.0000	0
2022/06/20	R210	02/02/2023			Bond Future	227.6426	227.6426	228.0648	228.0648	0.185	0.0000	0.0000	0
2022/06/20	R210	04/05/2023			Bond Future	228.8196	228.8196	229.2476	229.2476	0.187	0.0000	0.0000	0
2022/06/20	R213	04/08/2022	9.88	Call	Bond Future	74.9200	0.0749	67.0700	0.0671	(10.478)	0	0	0
2022/06/20	R213	04/08/2022	9.89	Call	Bond Future	78.6600	0.0787	70.5600	0.0706	(10.297)	0	0	0
2022/06/20	R213	04/08/2022	9.90	Put	Bond Future	3,792.0200	3.7920	3,748.0400	3.7480	(1.160)	0	0	0
2022/06/20	R213	04/08/2022			Bond Future	10.6541	82.9030	10.6467	82.9386	(0.070)	0.0000	0.0000	29,912
2022/06/20	R213	04/08/2022	9.88	Put	Bond Future	3,885.7500	3.8857	3,842.2600	3.8423	(1.119)	0	0	0
2022/06/20	R213	04/08/2022	9.89	Put	Bond Future	3,838.7900	3.8388	3,795.0500	3.7950	(1.139)	0	0	0
2022/06/20	R213	04/08/2022	9.90	Call	Bond Future	82.5400	0.0825	74.2000	0.0742	(10.104)	0	0	0
2022/06/20	R213	03/11/2022	10.38	Call	Bond Future	853.1900	0.8532	847.7000	0.8477	(0.643)	0	0	0
2022/06/20	R213	03/11/2022	10.38	Put	Bond Future	3,093.8400	3.0938	3,052.8100	3.0528	(1.326)	0	0	0
2022/06/20	R213	03/11/2022	10.39	Call	Bond Future	869.2500	0.8692	863.7900	0.8638	(0.628)	0	0	0
2022/06/20	R213	03/11/2022	10.39	Put	Bond Future	3,061.8600	3.0619	3,020.8600	3.0209	(1.339)	0	0	0
2022/06/20	R213	03/11/2022	10.37	Call	Bond Future	837.5000	0.8375	831.9700	0.8320	(0.660)	0	0	0
2022/06/20	R213	03/11/2022	10.37	Put	Bond Future	3,126.2300	3.1262	3,085.1600	3.0852	(1.314)	0	0	200
2022/06/20	R213	03/11/2022	9.19	Call	Bond Future	56.2600	0.0563	54.0000	0.0540	(4.017)	0	0	476
2022/06/20	R213	03/11/2022	9.19	Put	Bond Future	8,281.1800	8.2812	8,243.3800	8.2434	(0.456)	0	0	0
2022/06/20	R213	03/11/2022			Bond Future	10.8546	80.5554	10.8469	80.5910	(0.071)	0.0000	0.0000	0
2022/06/20	R213	03/11/2022	10.40	Call	Bond Future	885.3200	0.8853	879.9000	0.8799	(0.612)	0	0	0
2022/06/20	R213	03/11/2022	10.40	Put	Bond Future	3,029.9200	3.0299	2,988.9600	2.9890	(1.352)	0	0	0
2022/06/20	R213	03/11/2022	9.98	Call	Bond Future	364.5500	0.3645	359.2200	0.3592	(1.462)	0	0	0
2022/06/20	R213	03/11/2022	9.98	Put	Bond Future	4,556.8900	4.5569	4,516.0200	4.5160	(0.897)	0	0	200
2022/06/20	R213	03/11/2022	10.19	Call	Bond Future	584.6000	0.5846	578.8400	0.5788	(0.985)	0	0	0
2022/06/20	R213	03/11/2022	10.19	Put	Bond Future	3,744.9600	3.7450	3,703.6600	3.7037	(1.103)	0	0	476
2022/06/20	R213	03/11/2022	9.13	Call	Bond Future	47.8000	0.0478	45.7700	0.0458	(4.247)	0	0	200
2022/06/20	R213	03/11/2022	9.13	Put	Bond Future	8,588.9900	8.5890	8,551.4200	8.5514	(0.437)	0	0	0
2022/06/20	R213	03/11/2022	9.84	Call	Bond Future	271.7600	0.2718	266.7900	0.2668	(1.829)	0	0	0
2022/06/20	R213	03/11/2022	9.84	Put	Bond Future	5,161.2500	5.1613	5,120.7400	5.1207	(0.785)	0	0	476
2022/06/20	R213	02/02/2023	10.43	Put	Bond Future	3,886.6100	3.8866	3,849.8400	3.8498	(0.946)	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
2022/06/20	R213	02/02/2023	12.20	Call	Bond Future	5,729.8600	5.7299	5,746.5600	5.7466	0.291	0	0	0
2022/06/20	R213	02/02/2023	12.20	Put	Bond Future	741.5900	0.7416	722.8900	0.7229	(2.522)	0	0	912
2022/06/20	R213	02/02/2023	10.22	Put	Bond Future	4,593.3000	4.5933	4,555.7400	4.5557	(0.818)	0	0	0
2022/06/20	R213	02/02/2023	10.23	Call	Bond Future	776.7800	0.7768	774.6500	0.7747	(0.274)	0	0	0
2022/06/20	R213	02/02/2023	10.35	Call	Bond Future	936.1700	0.9362	934.4500	0.9344	(0.184)	0	0	0
2022/06/20	R213	02/02/2023	10.35	Put	Bond Future	4,144.9500	4.1450	4,107.8300	4.1078	(0.896)	0	0	476
2022/06/20	R213	02/02/2023	10.01	Call	Bond Future	559.8900	0.5599	557.2400	0.5572	(0.473)	0	0	0
2022/06/20	R213	02/02/2023			Bond Future	11.0447	81.8625	11.0369	81.8979	(0.071)	0.0000	0.0000	0
2022/06/20	R213	02/02/2023	10.43	Call	Bond Future	1,055.7100	1.0557	1,054.3400	1.0543	(0.130)	0	0	912
2022/06/20	R213	02/02/2023	10.22	Call	Bond Future	765.7200	0.7657	763.5600	0.7636	(0.282)	0	0	0
2022/06/20	R213	02/02/2023	10.23	Put	Bond Future	4,556.5500	4.5565	4,519.0200	4.5190	(0.824)	0	0	0
2022/06/20	R213	02/02/2023	9.16	Call	Bond Future	121.7000	0.1217	119.7800	0.1198	(1.578)	0	0	476
2022/06/20	R213	02/02/2023	9.16	Put	Bond Future	9,222.6300	9.2226	9,185.3100	9.1853	(0.405)	0	0	0
2022/06/20	R213	02/02/2023	10.01	Put	Bond Future	5,399.6600	5.3997	5,361.6100	5.3616	(0.705)	0	0	476
2022/06/20	R213	02/02/2023	10.21	Call	Bond Future	754.7700	0.7548	752.5800	0.7526	(0.290)	0	0	0
2022/06/20	R213	02/02/2023	10.21	Put	Bond Future	4,630.2000	4.6302	4,592.6100	4.5926	(0.812)	0	0	0
2022/06/20	R213	04/05/2023	10.75	Call	Bond Future	1,720.3000	1.7203	1,722.6400	1.7226	0.136	0	0	0
2022/06/20	R213	04/05/2023	10.75	Put	Bond Future	3,722.4800	3.7225	3,689.5200	3.6895	(0.885)	0	0	0
2022/06/20	R213	04/05/2023			Bond Future	11.1994	79.8223	11.1914	79.8576	(0.072)	0.0000	0.0000	0
2022/06/20	R213	04/05/2023	10.74	Call	Bond Future	1,701.5600	1.7016	1,703.8400	1.7038	0.134	0	0	0
2022/06/20	R213	04/05/2023	10.74	Put	Bond Future	3,749.0300	3.7490	3,716.0100	3.7160	(0.881)	0	0	0
2022/06/20	R213	04/05/2023	10.73	Call	Bond Future	1,683.2400	1.6832	1,685.4500	1.6854	0.131	0	0	0
2022/06/20	R213	04/05/2023	10.73	Put	Bond Future	3,776.0200	3.7760	3,742.9300	3.7429	(0.876)	0	0	0
2022/06/20	R214	04/08/2022	10.98	Put	Bond Future	2,707.2600	2.7073	2,781.6900	2.7817	2.749	0	0	0
2022/06/20	R214	04/08/2022	10.99	Call	Bond Future	350.0400	0.3500	297.9600	0.2980	(14.878)	0	0	0
2022/06/20	R214	04/08/2022			Bond Future	11.4127	65.3122	11.4363	65.1869	0.207	0.0000	0.0000	20,898
2022/06/20	R214	04/08/2022	10.97	Call	Bond Future	325.2200	0.3252	275.5300	0.2755	(15.279)	0	0	0
2022/06/20	R214	04/08/2022	10.97	Put	Bond Future	2,751.4200	2.7514	2,827.0400	2.8270	2.748	0	0	0
2022/06/20	R214	04/08/2022	10.98	Call	Bond Future	337.4700	0.3375	286.5900	0.2866	(15.077)	0	0	0
2022/06/20	R214	04/08/2022	10.99	Put	Bond Future	2,663.4800	2.6635	2,736.7100	2.7367	2.749	0	0	0
2022/06/20	R214	03/11/2022	11.34	Call	Bond Future	1,422.9200	1.4229	1,349.7200	1.3497	(5.144)	0	0	0
2022/06/20	R214	03/11/2022	11.36	Put	Bond Future	2,599.6800	2.5997	2,652.8400	2.6528	2.045	0	0	0
2022/06/20	R214	03/11/2022			Bond Future	11.5740	62.9648	11.5986	62.8372	0.212	0.0000	0.0000	0
2022/06/20	R214	03/11/2022	11.34	Put	Bond Future	2,659.5100	2.6595	2,713.9400	2.7139	2.047	0	0	0
2022/06/20	R214	03/11/2022	11.35	Call	Bond Future	1,446.5000	1.4465	1,372.6700	1.3727	(5.104)	0	0	0
2022/06/20	R214	03/11/2022	11.35	Put	Bond Future	2,629.4600	2.6295	2,683.2600	2.6833	2.046	0	0	0
2022/06/20	R214	03/11/2022	11.36	Call	Bond Future	1,470.2900	1.4703	1,395.8200	1.3958	(5.065)	0	0	0
2022/06/20	R214	02/02/2023	11.07	Call	Bond Future	1,109.4600	1.1095	1,056.9000	1.0569	(4.737)	0	0	0
2022/06/20	R214	02/02/2023	11.07	Put	Bond Future	4,602.8600	4.6029	4,680.5100	4.6805	1.687	0	0	0
2022/06/20	R214	02/02/2023	11.08	Call	Bond Future	1,127.2500	1.1272	1,074.1700	1.0742	(4.709)	0	0	0
2022/06/20	R214	02/02/2023	11.08	Put	Bond Future	4,565.1300	4.5651	4,642.2600	4.6423	1.690	0	0	0
2022/06/20	R214	02/02/2023			Bond Future	11.7264	63.9868	11.7520	63.8565	0.218	0.0000	0.0000	0
2022/06/20	R214	02/02/2023	11.09	Call	Bond Future	1,145.3800	1.1454	1,091.7900	1.0918	(4.679)	0	0	0
2022/06/20	R214	02/02/2023	11.09	Put	Bond Future	4,527.8000	4.5278	4,604.4200	4.6044	1.692	0	0	0
2022/06/20	R214	04/05/2023	11.36	Call	Bond Future	1,789.4200	1.7894	1,726.1300	1.7261	(3.537)	0	0	0
2022/06/20	R214	04/05/2023	11.36	Put	Bond Future	4,330.5500	4.3306	4,400.4300	4.4004	1.614	0	0	0
2022/06/20	R214	04/05/2023	11.37	Call	Bond Future	1,810.3800	1.8104	1,746.6700	1.7467	(3.519)	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
2022/06/20	R214	04/05/2023	11.37	Put	Bond Future	4,298.1200	4.2981	4,367.5800	4.3676	1.616	0	0	0
2022/06/20	R214	04/05/2023			Bond Future	11.8511	61.8717	11.8777	61.7385	0.225	0.0000	0.0000	0
2022/06/20	R214	04/05/2023	11.38	Call	Bond Future	1,831.4700	1.8315	1,767.3300	1.7673	(3.502)	0	0	0
2022/06/20	R214	04/05/2023	11.38	Put	Bond Future	4,265.8900	4.2659	4,334.9200	4.3349	1.618	0	0	0
2022/06/20	R248	04/08/2022	10.20	Call	Bond Future	8.8800	0.0089	6.3900	0.0064	(28.041)	0	0	1,700
2022/06/20	R248	04/08/2022	10.99	Call	Bond Future	486.9900	0.4870	439.6100	0.4396	(9.729)	0	0	0
2022/06/20	R248	04/08/2022	10.99	Put	Bond Future	3,154.4200	3.1544	3,162.7400	3.1627	0.264	0	0	0
2022/06/20	R248	04/08/2022	10.40	Put	Bond Future	7,078.2500	7.0783	7,127.5000	7.1275	0.696	0	0	0
2022/06/20	R248	04/08/2022	10.98	Call	Bond Future	469.8100	0.4698	423.3500	0.4234	(9.889)	0	0	0
2022/06/20	R248	04/08/2022	10.98	Put	Bond Future	3,208.2500	3.2082	3,217.4900	3.2175	0.288	0	0	0
2022/06/20	R248	04/08/2022			Bond Future	11.3771	82.1378	11.3854	82.0821	0.073	0.0000	0.0000	200,630
2022/06/20	R248	04/08/2022	9.70	Call	Bond Future	0.2700	0.0003	0.1500	0.0002	(44.444)	0	0	0
2022/06/20	R248	04/08/2022	9.70	Put	Bond Future	12,803.9600	12.8040	12,859.5400	12.8595	0.434	0	0	0
2022/06/20	R248	04/08/2022	10.20	Put	Bond Future	8,638.2900	8.6383	8,691.5000	8.6915	0.616	0	0	0
2022/06/20	R248	04/08/2022	10.30	Call	Bond Future	16.1000	0.0161	12.0000	0.0120	(25.466)	0	0	1,200
2022/06/20	R248	04/08/2022	10.30	Put	Bond Future	7,849.6300	7.8496	7,901.2300	7.9012	0.657	0	0	0
2022/06/20	R248	04/08/2022	11.00	Call	Bond Future	504.6000	0.5046	456.3000	0.4563	(9.572)	0	0	1,200
2022/06/20	R248	04/08/2022	11.00	Put	Bond Future	3,101.1200	3.1011	3,108.5200	3.1085	0.239	0	0	50
2022/06/20	R248	04/08/2022	10.40	Call	Bond Future	28.1900	0.0282	21.7400	0.0217	(22.880)	0	0	0
2022/06/20	R248	04/08/2022	10.90	Call	Bond Future	347.3500	0.3473	308.2800	0.3083	(11.248)	0	0	1,700
2022/06/20	R248	04/08/2022	10.90	Put	Bond Future	3,657.8200	3.6578	3,674.4500	3.6744	0.455	0	0	0
2022/06/20	R248	03/11/2022	11.31	Put	Bond Future	3,288.3500	3.2883	3,295.8300	3.2958	0.227	0	0	0
2022/06/20	R248	03/11/2022	11.32	Call	Bond Future	1,810.4700	1.8105	1,760.4900	1.7605	(2.761)	0	0	0
2022/06/20	R248	03/11/2022	11.30	Put	Bond Future	3,326.6000	3.3266	3,334.4200	3.3344	0.235	0	0	0
2022/06/20	R248	03/11/2022			Bond Future	11.5370	78.8949	11.5458	78.8378	0.076	0.0000	0.0000	0
2022/06/20	R248	03/11/2022	11.31	Call	Bond Future	1,780.6700	1.7807	1,731.0500	1.7310	(2.787)	0	0	0
2022/06/20	R248	03/11/2022	11.32	Put	Bond Future	3,250.6500	3.2506	3,257.7700	3.2578	0.219	0	0	0
2022/06/20	R248	03/11/2022	11.30	Call	Bond Future	1,751.3200	1.7513	1,702.0400	1.7020	(2.814)	0	0	0
2022/06/20	R248	02/02/2023	11.08	Call	Bond Future	1,467.7200	1.4677	1,431.8100	1.4318	(2.447)	0	0	0
2022/06/20	R248	02/02/2023	11.08	Put	Bond Future	5,528.6000	5.5286	5,551.3400	5.5513	0.411	0	0	0
2022/06/20	R248	02/02/2023			Bond Future	11.6882	80.1756	11.6974	80.1169	0.079	0.0000	0.0000	0
2022/06/20	R248	02/02/2023	11.07	Call	Bond Future	1,444.6300	1.4446	1,409.0200	1.4090	(2.465)	0	0	0
2022/06/20	R248	02/02/2023	11.07	Put	Bond Future	5,575.4100	5.5754	5,598.4500	5.5985	0.413	0	0	0
2022/06/20	R248	02/02/2023	11.06	Call	Bond Future	1,421.5200	1.4215	1,386.2100	1.3862	(2.484)	0	0	0
2022/06/20	R248	02/02/2023	11.06	Put	Bond Future	5,622.3200	5.6223	5,645.6600	5.6457	0.415	0	0	0
2022/06/20	R248	04/05/2023	11.35	Call	Bond Future	2,289.7100	2.2897	2,250.2500	2.2503	(1.723)	0	0	0
2022/06/20	R248	04/05/2023	11.35	Put	Bond Future	5,279.9000	5.2799	5,300.9600	5.3010	0.399	0	0	0
2022/06/20	R248	04/05/2023			Bond Future	11.8115	77.2191	11.8211	77.1586	0.082	0.0000	0.0000	0
2022/06/20	R248	04/05/2023	11.34	Call	Bond Future	2,263.0900	2.2631	2,223.8600	2.2239	(1.733)	0	0	0
2022/06/20	R248	04/05/2023	11.34	Put	Bond Future	5,320.3700	5.3204	5,341.6600	5.3417	0.400	0	0	0
2022/06/20	R248	04/05/2023	11.33	Call	Bond Future	2,236.9100	2.2369	2,197.9000	2.1979	(1.744)	0	0	0
2022/06/20	R248	04/05/2023	11.33	Put	Bond Future	5,361.3700	5.3614	5,382.8800	5.3829	0.401	0	0	0

**Total**

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