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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/06/2022 TO 24/06/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	2025	04/08/2022		Bond Future	162.7053	162.7053	162.5202	162.5202	(0.114)	0.0000	0.0000	7,305
2022/06/24	2025	03/11/2022		Bond Future	165.1208	165.1208	164.9312	164.9312	(0.115)	0.0000	0.0000	0
2022/06/24	2025	02/02/2023		Bond Future	166.2285	166.2285	166.0342	166.0342	(0.117)	0.0000	0.0000	0
2022/06/24	2025	04/05/2023		Bond Future	169.4386	169.4386	169.2388	169.2388	(0.118)	0.0000	0.0000	0
2022/06/24	2029	04/08/2022		Bond Future	120.8585	120.8585	120.3657	120.3657	(0.408)	0.0000	0.0000	2,682
2022/06/24	2029	03/11/2022		Bond Future	121.4038	121.4038	120.9025	120.9025	(0.413)	0.0000	0.0000	0
2022/06/24	2029	02/02/2023		Bond Future	123.4584	123.4584	122.9476	122.9476	(0.414)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/24	2029	04/05/2023			Bond Future	124.5558	124.5558	124.0331	124.0331	(0.420)	0.0000	0.0000	0
2022/06/24	2030	04/08/2022	9.56	Call	Bond Future	128.0400	0.1280	74.1900	0.0742	(42.057)	0	0	0
2022/06/24	2030	04/08/2022	9.56	Put	Bond Future	3,171.0900	3.1711	3,664.1100	3.6641	15.547	0	0	0
2022/06/24	2030	04/08/2022	10.95	Call	Bond Future	3,682.3100	3.6823	3,190.2800	3.1903	(13.362)	0	0	0
2022/06/24	2030	04/08/2022	10.95	Put	Bond Future	127.0700	0.1271	181.9100	0.1819	43.157	0	0	800
2022/06/24	2030	04/08/2022			Bond Future	10.1847	88.9723	10.2998	88.4254	1.131	0.0000	0.0000	90,166
2022/06/24	2030	04/08/2022	8.30	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	800
2022/06/24	2030	04/08/2022	8.30	Put	Bond Future	9,594.9600	9.5950	10,141.8000	10.1418	5.699	0	0	0
2022/06/24	2030	04/08/2022	9.05	Call	Bond Future	9.2100	0.0092	4.1100	0.0041	(55.375)	0	0	800
2022/06/24	2030	04/08/2022	9.05	Put	Bond Future	5,635.6200	5.6356	6,177.3900	6.1774	9.613	0	0	0
2022/06/24	2030	04/08/2022	9.54	Call	Bond Future	117.2800	0.1173	67.3000	0.0673	(42.616)	0	0	0
2022/06/24	2030	04/08/2022	9.54	Put	Bond Future	3,259.9400	3.2599	3,756.8300	3.7568	15.242	0	0	0
2022/06/24	2030	04/08/2022	9.55	Call	Bond Future	122.5400	0.1225	70.6500	0.0707	(42.345)	0	0	0
2022/06/24	2030	04/08/2022	9.55	Put	Bond Future	3,215.3800	3.2154	3,710.3600	3.7104	15.394	0	0	0
2022/06/24	2030	03/11/2022	10.10	Call	Bond Future	1,196.9300	1.1969	984.6300	0.9846	(17.737)	0	0	0
2022/06/24	2030	03/11/2022	10.10	Put	Bond Future	2,481.4300	2.4814	2,824.9400	2.8249	13.843	0	0	0
2022/06/24	2030	03/11/2022	10.20	Put	Bond Future	2,212.6000	2.2126	2,532.9000	2.5329	14.476	0	0	0
2022/06/24	2030	03/11/2022	9.70	Call	Bond Future	582.9400	0.5829	456.9600	0.4570	(21.611)	0	0	500
2022/06/24	2030	03/11/2022	9.70	Put	Bond Future	3,772.5400	3.7725	4,202.3700	4.2024	11.394	0	0	0
2022/06/24	2030	03/11/2022			Bond Future	10.3759	90.2725	10.4968	89.7167	1.166	0.0000	0.0000	18,796
2022/06/24	2030	03/11/2022	10.20	Call	Bond Future	1,396.4800	1.3965	1,160.9700	1.1610	(16.865)	0	0	500
2022/06/24	2030	03/11/2022	11.57	Call	Bond Future	5,661.4300	5.6614	5,183.9000	5.1839	(8.435)	0	0	0
2022/06/24	2030	03/11/2022	11.57	Put	Bond Future	364.3200	0.3643	442.6000	0.4426	21.487	0	0	500
2022/06/24	2030	03/11/2022	10.08	Call	Bond Future	1,159.1800	1.1592	951.4900	0.9515	(17.917)	0	0	0
2022/06/24	2030	03/11/2022	10.08	Put	Bond Future	2,537.7300	2.5377	2,885.8500	2.8858	13.718	0	0	0
2022/06/24	2030	03/11/2022	10.09	Call	Bond Future	1,177.8600	1.1779	967.8700	0.9679	(17.828)	0	0	0
2022/06/24	2030	03/11/2022	10.09	Put	Bond Future	2,509.3700	2.5094	2,855.1900	2.8552	13.781	0	0	0
2022/06/24	2030	02/02/2023	11.16	Put	Bond Future	1,237.1200	1.2371	1,418.4700	1.4185	14.659	0	0	400
2022/06/24	2030	02/02/2023	9.99	Call	Bond Future	1,159.9800	1.1600	977.5000	0.9775	(15.731)	0	0	0
2022/06/24	2030	02/02/2023	10.00	Call	Bond Future	1,175.9600	1.1760	991.7200	0.9917	(15.667)	0	0	0
2022/06/24	2030	02/02/2023	10.01	Put	Bond Future	3,642.6400	3.6426	4,022.5900	4.0226	10.431	0	0	0
2022/06/24	2030	02/02/2023	9.80	Call	Bond Future	883.9500	0.8839	734.0000	0.7340	(16.964)	0	0	0
2022/06/24	2030	02/02/2023	9.94	Put	Bond Future	3,857.6900	3.8577	4,249.9100	4.2499	10.167	0	0	102
2022/06/24	2030	02/02/2023	9.20	Call	Bond Future	364.1200	0.3641	290.6900	0.2907	(20.166)	0	0	0
2022/06/24	2030	02/02/2023	9.20	Put	Bond Future	6,659.0700	6.6591	7,151.5900	7.1516	7.396	0	0	0
2022/06/24	2030	02/02/2023	9.66	Call	Bond Future	724.2700	0.7243	595.6100	0.5956	(17.764)	0	0	0
2022/06/24	2030	02/02/2023	9.66	Put	Bond Future	4,811.3100	4.8113	5,248.6000	5.2486	9.089	0	0	102
2022/06/24	2030	02/02/2023	8.81	Put	Bond Future	8,407.5500	8.4075	8,931.6700	8.9317	6.234	0	0	0
2022/06/24	2030	02/02/2023	9.04	Call	Bond Future	280.0300	0.2800	221.1800	0.2212	(21.016)	0	0	0
2022/06/24	2030	02/02/2023	9.04	Put	Bond Future	7,358.6100	7.3586	7,865.7100	7.8657	6.891	0	0	0
2022/06/24	2030	02/02/2023	9.08	Put	Bond Future	7,181.2700	7.1813	7,684.9400	7.6849	7.014	0	0	0
2022/06/24	2030	02/02/2023			Bond Future	10.5496	87.7745	10.6769	87.2085	1.207	0.0000	0.0000	0
2022/06/24	2030	02/02/2023	11.12	Call	Bond Future	3,786.7300	3.7867	3,407.9300	3.4079	(10.003)	0	0	0
2022/06/24	2030	02/02/2023	11.12	Put	Bond Future	1,286.9700	1.2870	1,474.1200	1.4741	14.542	0	0	0
2022/06/24	2030	02/02/2023	11.16	Call	Bond Future	3,908.7500	3.9088	3,524.1500	3.5242	(9.839)	0	0	0
2022/06/24	2030	02/02/2023	9.99	Put	Bond Future	3,703.2900	3.7033	4,086.7600	4.0868	10.355	0	0	0
2022/06/24	2030	02/02/2023	10.00	Put	Bond Future	3,673.0100	3.6730	4,054.7200	4.0547	10.392	0	0	0

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2022/06/24	2030	02/02/2023	10.01	Call	Bond Future	1,191.8300	1.1918	1,005.8300	1.0058	(15.606)	0	0	0
2022/06/24	2030	02/02/2023	9.80	Put	Bond Future	4,312.0300	4.3120	4,728.0300	4.7280	9.647	0	0	0
2022/06/24	2030	02/02/2023	9.83	Call	Bond Future	924.3900	0.9244	769.4300	0.7694	(16.763)	0	0	400
2022/06/24	2030	02/02/2023	9.83	Put	Bond Future	4,212.0400	4.2120	4,623.0300	4.6230	9.758	0	0	0
2022/06/24	2030	02/02/2023	9.94	Call	Bond Future	1,082.6000	1.0826	908.8700	0.9089	(16.047)	0	0	0
2022/06/24	2030	02/02/2023	9.79	Call	Bond Future	870.6700	0.8707	722.3700	0.7224	(17.033)	0	0	0
2022/06/24	2030	02/02/2023	9.79	Put	Bond Future	4,345.6200	4.3456	4,763.2700	4.7633	9.611	0	0	0
2022/06/24	2030	02/02/2023	8.81	Call	Bond Future	188.0500	0.1880	146.2200	0.1462	(22.244)	0	0	102
2022/06/24	2030	02/02/2023	9.08	Call	Bond Future	299.3700	0.2994	237.0900	0.2371	(20.804)	0	0	400
2022/06/24	2030	04/05/2023	10.53	Call	Bond Future	2,298.8200	2.2988	2,031.9200	2.0319	(11.610)	0	0	0
2022/06/24	2030	04/05/2023	10.53	Put	Bond Future	2,999.0600	2.9991	3,309.8400	3.3098	10.363	0	0	0
2022/06/24	2030	04/05/2023	11.34	Call	Bond Future	4,351.4100	4.3514	3,969.5700	3.9696	(8.775)	0	0	0
2022/06/24	2030	04/05/2023	11.34	Put	Bond Future	1,599.7400	1.5997	1,795.5800	1.7956	12.242	0	0	150
2022/06/24	2030	04/05/2023	10.00	Call	Bond Future	1,323.3600	1.3234	1,138.5900	1.1386	(13.962)	0	0	1,080
2022/06/24	2030	04/05/2023	10.00	Put	Bond Future	4,378.9100	4.3789	4,771.8200	4.7718	8.973	0	0	0
2022/06/24	2030	04/05/2023	10.42	Call	Bond Future	2,071.8700	2.0719	1,822.0500	1.8221	(12.058)	0	0	500
2022/06/24	2030	04/05/2023	10.42	Put	Bond Future	3,254.5300	3.2545	3,582.3900	3.5824	10.074	0	0	0
2022/06/24	2030	04/05/2023	10.52	Call	Bond Future	2,277.8400	2.2778	2,012.4900	2.0125	(11.649)	0	0	0
2022/06/24	2030	04/05/2023	10.52	Put	Bond Future	3,021.8000	3.0218	3,334.1300	3.3341	10.336	0	0	0
2022/06/24	2030	04/05/2023	9.58	Put	Bond Future	5,768.2900	5.7683	6,219.7900	6.2198	7.827	0	0	0
2022/06/24	2030	04/05/2023	9.67	Call	Bond Future	881.8900	0.8819	744.4200	0.7444	(15.588)	0	0	500
2022/06/24	2030	04/05/2023	9.67	Put	Bond Future	5,444.1000	5.4441	5,884.3100	5.8843	8.086	0	0	0
2022/06/24	2030	04/05/2023	9.78	Call	Bond Future	1,008.5700	1.0086	856.3700	0.8564	(15.091)	0	0	400
2022/06/24	2030	04/05/2023	9.78	Put	Bond Future	5,065.0800	5.0651	5,490.5600	5.4906	8.400	0	0	0
2022/06/24	2030	04/05/2023	9.03	Call	Bond Future	374.4000	0.3744	305.3000	0.3053	(18.456)	0	0	400
2022/06/24	2030	04/05/2023	9.03	Put	Bond Future	7,949.6000	7.9496	8,458.1800	8.4582	6.398	0	0	0
2022/06/24	2030	04/05/2023			Bond Future	10.6910	89.4577	10.8251	88.8800	1.254	0.0000	0.0000	0
2022/06/24	2030	04/05/2023	11.62	Call	Bond Future	5,201.5200	5.2015	4,787.8900	4.7879	(7.952)	0	0	0
2022/06/24	2030	04/05/2023	11.62	Put	Bond Future	1,296.5800	1.2966	1,460.6300	1.4606	12.653	0	0	400
2022/06/24	2030	04/05/2023	12.04	Call	Bond Future	6,551.0400	6.5510	6,098.3600	6.0984	(6.910)	0	0	0
2022/06/24	2030	04/05/2023	12.04	Put	Bond Future	953.3800	0.9534	1,078.3800	1.0784	13.111	0	0	1,080
2022/06/24	2030	04/05/2023	12.50	Call	Bond Future	8,089.7000	8.0897	7,604.5600	7.6046	(5.997)	0	0	0
2022/06/24	2030	04/05/2023	12.50	Put	Bond Future	687.9600	0.6880	780.5000	0.7805	13.451	0	0	500
2022/06/24	2030	04/05/2023	10.54	Call	Bond Future	2,319.8900	2.3199	2,051.4500	2.0515	(11.571)	0	0	0
2022/06/24	2030	04/05/2023	10.54	Put	Bond Future	2,976.4400	2.9764	3,285.6800	3.2857	10.390	0	0	0
2022/06/24	2030	04/05/2023	9.58	Call	Bond Future	789.7000	0.7897	663.5200	0.6635	(15.978)	0	0	150
2022/06/24	2032	04/08/2022	8.97	Call	Bond Future	0.1600	0.0002	0.0500	0.0001	(68.750)	0	0	800
2022/06/24	2032	04/08/2022	8.97	Put	Bond Future	9,597.5400	9.5975	10,184.6500	10.1847	6.117	0	0	0
2022/06/24	2032	04/08/2022	9.40	Call	Bond Future	3.7100	0.0037	1.5300	0.0015	(58.760)	0	0	0
2022/06/24	2032	04/08/2022	9.40	Put	Bond Future	6,994.7100	6.9947	7,579.7500	7.5798	8.364	0	0	0
2022/06/24	2032	04/08/2022	9.72	Call	Bond Future	25.3200	0.0253	12.2800	0.0123	(51.501)	0	0	800
2022/06/24	2032	04/08/2022	9.72	Put	Bond Future	5,137.2500	5.1373	5,711.4300	5.7114	11.177	0	0	0
2022/06/24	2032	04/08/2022	10.21	Put	Bond Future	2,625.0600	2.6251	3,104.8100	3.1048	18.276	0	0	0
2022/06/24	2032	04/08/2022	10.22	Call	Bond Future	305.7100	0.3057	194.8900	0.1949	(36.250)	0	0	0
2022/06/24	2032	04/08/2022	9.80	Call	Bond Future	404.3200	0.4043	20.5100	0.0205	(49.132)	0	0	900
2022/06/24	2032	04/08/2022	10.20	Put	Bond Future	2,669.3700	2.6694	3,152.4400	3.1524	18.097	0	0	0
2022/06/24	2032	04/08/2022			Bond Future	10.6368	88.7782	10.7467	88.1909	1.034	0.0000	0.0000	93,244

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2022/06/24	2032	04/08/2022	11.89	Call	Bond Future	6,416.5000	6.4165	5,843.6000	5.8436	(8.929)	0	0	0
2022/06/24	2032	04/08/2022	11.89	Put	Bond Future	31.1900	0.0312	45.5100	0.0455	45.912	0	0	0
2022/06/24	2032	04/08/2022	10.70	Call	Bond Future	1,321.7200	1.3217	1,007.0800	1.0071	(23.805)	0	0	0
2022/06/24	2032	04/08/2022	10.70	Put	Bond Future	983.4500	0.9834	1,256.0300	1.2560	27.717	0	0	7,500
2022/06/24	2032	04/08/2022	11.00	Call	Bond Future	2,375.8700	2.3759	1,943.2600	1.9433	(18.208)	0	0	0
2022/06/24	2032	04/08/2022	11.00	Put	Bond Future	456.4400	0.4564	611.0500	0.6110	33.873	0	0	7,500
2022/06/24	2032	04/08/2022	11.60	Call	Bond Future	5,047.0600	5.0471	4,494.2600	4.4943	(10.953)	0	0	0
2022/06/24	2032	04/08/2022	11.60	Put	Bond Future	81.0000	0.0810	115.4200	0.1154	42.494	0	0	800
2022/06/24	2032	04/08/2022	10.21	Call	Bond Future	294.1600	0.2942	186.6900	0.1867	(36.535)	0	0	0
2022/06/24	2032	04/08/2022	10.22	Put	Bond Future	2,581.0400	2.5810	3,057.4400	3.0574	18.458	0	0	0
2022/06/24	2032	04/08/2022	10.50	Call	Bond Future	794.9300	0.7949	569.6200	0.5696	(28.343)	0	0	900
2022/06/24	2032	04/08/2022	10.50	Put	Bond Future	1,532.9400	1.5329	1,894.8500	1.8949	23.609	0	0	0
2022/06/24	2032	04/08/2022	9.80	Put	Bond Future	4,690.3500	4.6904	5,257.7600	5.2578	12.097	0	0	0
2022/06/24	2032	04/08/2022	10.10	Call	Bond Future	186.8000	0.1868	112.5200	0.1125	(39.764)	0	0	0
2022/06/24	2032	04/08/2022	10.10	Put	Bond Future	3,132.1000	3.1321	3,645.0400	3.6450	16.377	0	0	0
2022/06/24	2032	04/08/2022	10.20	Call	Bond Future	282.8500	0.2829	178.7000	0.1787	(36.822)	0	0	0
2022/06/24	2032	03/11/2022	10.56	Put	Bond Future	2,710.1500	2.7101	3,076.6400	3.0766	13.523	0	0	180
2022/06/24	2032	03/11/2022	10.16	Call	Bond Future	592.5400	0.5925	462.2300	0.4622	(21.992)	0	0	0
2022/06/24	2032	03/11/2022	10.16	Put	Bond Future	4,147.1300	4.1471	4,613.5500	4.6136	11.247	0	0	180
2022/06/24	2032	03/11/2022	9.46	Put	Bond Future	7,630.3800	7.6304	8,195.4700	8.1955	7.406	0	0	0
2022/06/24	2032	03/11/2022	9.92	Call	Bond Future	333.6800	0.3337	250.6100	0.2506	(24.895)	0	0	750
2022/06/24	2032	03/11/2022	9.92	Put	Bond Future	5,222.7400	5.2227	5,736.4000	5.7364	9.835	0	0	0
2022/06/24	2032	03/11/2022	10.11	Put	Bond Future	4,356.2900	4.3563	4,833.9100	4.8339	10.964	0	0	454
2022/06/24	2032	03/11/2022	9.31	Put	Bond Future	8,474.2300	8.4742	9,048.9600	9.0490	6.782	0	0	0
2022/06/24	2032	03/11/2022	9.36	Call	Bond Future	82.8700	0.0829	57.9700	0.0580	(30.047)	0	0	454
2022/06/24	2032	03/11/2022	9.36	Put	Bond Future	8,190.3100	8.1903	8,762.1400	8.7621	6.982	0	0	0
2022/06/24	2032	03/11/2022			Bond Future	10.8233	85.9239	10.9383	85.3272	1.062	0.0000	0.0000	84,030
2022/06/24	2032	03/11/2022	11.55	Call	Bond Future	4,434.8900	4.4349	3,980.8900	3.9809	(10.237)	0	0	0
2022/06/24	2032	03/11/2022	11.55	Put	Bond Future	755.4000	0.7554	898.1300	0.8981	18.895	0	0	500
2022/06/24	2032	03/11/2022	12.30	Call	Bond Future	7,535.6500	7.5357	6,997.4300	6.9974	(7.142)	0	0	0
2022/06/24	2032	03/11/2022	12.30	Put	Bond Future	278.8600	0.2789	337.3700	0.3374	20.982	0	0	750
2022/06/24	2032	03/11/2022	10.56	Call	Bond Future	1,322.0900	1.3221	1,091.8500	1.0919	(17.415)	0	0	0
2022/06/24	2032	03/11/2022	10.66	Call	Bond Future	1,556.8500	1.5569	1,300.5500	1.3006	(16.463)	0	0	0
2022/06/24	2032	03/11/2022	10.66	Put	Bond Future	2,414.2700	2.4143	2,754.7000	2.7547	14.101	0	0	0
2022/06/24	2032	03/11/2022	10.67	Call	Bond Future	1,581.3700	1.5814	1,322.4700	1.3225	(16.372)	0	0	750
2022/06/24	2032	03/11/2022	10.67	Put	Bond Future	2,385.9700	2.3860	2,723.8000	2.7238	14.159	0	0	0
2022/06/24	2032	03/11/2022	10.21	Call	Bond Future	664.5900	0.6646	522.6700	0.5227	(21.355)	0	0	500
2022/06/24	2032	03/11/2022	10.21	Put	Bond Future	3,944.4600	3.9445	4,399.2700	4.3993	11.530	0	0	0
2022/06/24	2032	03/11/2022	10.49	Call	Bond Future	1,170.2800	1.1703	958.2300	0.9582	(18.120)	0	0	0
2022/06/24	2032	03/11/2022	10.49	Put	Bond Future	2,932.3700	2.9324	3,317.0500	3.3170	13.118	0	0	454
2022/06/24	2032	03/11/2022	9.46	Call	Bond Future	108.6200	0.1086	76.9800	0.0770	(29.129)	0	0	500
2022/06/24	2032	03/11/2022	10.11	Call	Bond Future	525.8600	0.5259	406.7500	0.4067	(22.651)	0	0	0
2022/06/24	2032	03/11/2022	9.31	Call	Bond Future	72.1200	0.0721	50.1200	0.0501	(30.505)	0	0	180
2022/06/24	2032	02/02/2023	11.69	Call	Bond Future	4,759.6400	4.7596	4,332.6700	4.3327	(8.971)	0	0	0
2022/06/24	2032	02/02/2023	11.69	Put	Bond Future	1,308.9400	1.3089	1,489.4700	1.4895	13.792	0	0	0
2022/06/24	2032	02/02/2023	10.40	Call	Bond Future	1,221.6000	1.2216	1,032.5500	1.0325	(15.476)	0	0	0
2022/06/24	2032	02/02/2023	10.40	Put	Bond Future	4,294.4800	4.2945	4,712.9300	4.7129	9.744	0	0	0
2022/06/24	2032	02/02/2023	10.50	Call	Bond Future	1,411.8200	1.4118	1,202.9100	1.2029	(14.797)	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
2022/06/24	2032	02/02/2023	10.50	Put	Bond Future	3,954.6200	3.9546	4,353.2100	4.3532	10.079	0	0	454
2022/06/24	2032	02/02/2023	10.67	Call	Bond Future	1,765.9100	1.7659	1,523.0100	1.5230	(13.755)	0	0	750
2022/06/24	2032	02/02/2023	10.67	Put	Bond Future	3,417.2800	3.4173	3,781.8800	3.7819	10.669	0	0	0
2022/06/24	2032	02/02/2023	10.22	Call	Bond Future	920.3800	0.9204	765.9000	0.7659	(16.784)	0	0	500
2022/06/24	2032	02/02/2023	10.22	Put	Bond Future	4,958.1700	4.9582	5,411.1900	5.4112	9.137	0	0	0
2022/06/24	2032	02/02/2023	9.47	Call	Bond Future	240.3800	0.2404	187.7300	0.1877	(21.903)	0	0	500
2022/06/24	2032	02/02/2023	9.47	Put	Bond Future	8,452.5600	8.4526	9,007.4100	9.0074	6.564	0	0	0
2022/06/24	2032	02/02/2023	9.92	Call	Bond Future	545.7500	0.5458	441.8200	0.4418	(19.044)	0	0	750
2022/06/24	2032	02/02/2023	9.92	Put	Bond Future	6,223.0700	6.2231	6,726.6400	6.7266	8.092	0	0	0
2022/06/24	2032	02/02/2023			Bond Future	10.9912	87.3605	11.1114	86.7530	1.094	0.0000	0.0000	0
2022/06/24	2032	02/02/2023	11.84	Call	Bond Future	5,303.7000	5.3037	4,856.4100	4.8564	(8.434)	0	0	0
2022/06/24	2032	02/02/2023	11.84	Put	Bond Future	1,136.9400	1.1369	1,297.1500	1.2972	14.091	0	0	500
2022/06/24	2032	02/02/2023	12.75	Call	Bond Future	8,830.1000	8.8301	8,298.3200	8.2983	(6.022)	0	0	0
2022/06/24	2032	02/02/2023	12.75	Put	Bond Future	496.1900	0.4962	571.9100	0.5719	15.260	0	0	750
2022/06/24	2032	02/02/2023	10.38	Call	Bond Future	1,185.6600	1.1857	1,000.5300	1.0005	(15.614)	0	0	0
2022/06/24	2032	02/02/2023	10.38	Put	Bond Future	4,365.0600	4.3651	4,787.4300	4.7874	9.676	0	0	0
2022/06/24	2032	02/02/2023	10.39	Call	Bond Future	1,203.6700	1.2037	1,016.5800	1.0166	(15.543)	0	0	0
2022/06/24	2032	02/02/2023	10.39	Put	Bond Future	4,329.7900	4.3298	4,750.2000	4.7502	9.710	0	0	0
2022/06/24	2032	02/02/2023	10.16	Call	Bond Future	831.5600	0.8316	688.1300	0.6881	(17.248)	0	0	0
2022/06/24	2032	02/02/2023	10.16	Put	Bond Future	5,194.1000	5.1941	5,658.1700	5.6582	8.935	0	0	454
2022/06/24	2032	02/02/2023	9.31	Call	Bond Future	173.5200	0.1735	133.6800	0.1337	(22.960)	0	0	454
2022/06/24	2032	02/02/2023	9.31	Put	Bond Future	9,309.4500	9.3095	9,877.1100	9.8771	6.098	0	0	0
2022/06/24	2032	04/05/2023	10.89	Call	Bond Future	2,349.7700	2.3498	2,075.4900	2.0755	(11.673)	0	0	0
2022/06/24	2032	04/05/2023	10.89	Put	Bond Future	3,535.0200	3.5350	3,880.7200	3.8807	9.779	0	0	0
2022/06/24	2032	04/05/2023			Bond Future	11.1271	84.8741	11.2529	84.2542	1.130	0.0000	0.0000	0
2022/06/24	2032	04/05/2023	10.87	Call	Bond Future	2,303.0900	2.3031	2,032.2900	2.0323	(11.758)	0	0	0
2022/06/24	2032	04/05/2023	10.87	Put	Bond Future	3,589.3200	3.5893	3,938.5000	3.9385	9.728	0	0	0
2022/06/24	2032	04/05/2023	10.88	Call	Bond Future	2,326.2100	2.3262	2,053.6700	2.0537	(11.716)	0	0	0
2022/06/24	2032	04/05/2023	10.88	Put	Bond Future	3,561.9300	3.5619	3,909.3700	3.9094	9.754	0	0	0
2022/06/24	2033	04/08/2022			Bond Future	115.1459	115.1459	115.0178	115.0178	(0.111)	0.0000	0.0000	7,428
2022/06/24	2033	03/11/2022			Bond Future	115.5223	115.5223	115.3912	115.3912	(0.113)	0.0000	0.0000	0
2022/06/24	2033	02/02/2023			Bond Future	117.4772	117.4772	117.3428	117.3428	(0.114)	0.0000	0.0000	0
2022/06/24	2033	04/05/2023			Bond Future	118.3734	118.3734	118.2349	118.2349	(0.117)	0.0000	0.0000	0
2022/06/24	2037	04/08/2022	10.89	Call	Bond Future	568.7200	0.5687	407.9500	0.4080	(28.269)	0	0	0
2022/06/24	2037	04/08/2022	10.89	Put	Bond Future	2,396.3800	2.3964	2,806.7700	2.8068	17.125	0	0	0
2022/06/24	2037	04/08/2022	10.90	Call	Bond Future	588.3500	0.5884	423.5600	0.4236	(28.009)	0	0	0
2022/06/24	2037	04/08/2022	11.95	Call	Bond Future	4,632.4800	4.6325	4,119.8600	4.1199	(11.066)	0	0	0
2022/06/24	2037	04/08/2022	11.95	Put	Bond Future	187.7000	0.1877	246.2400	0.2462	31.188	0	0	1,050
2022/06/24	2037	04/08/2022	10.91	Put	Bond Future	2,310.7700	2.3108	2,713.0800	2.7131	17.410	0	0	0
2022/06/24	2037	04/08/2022			Bond Future	11.1862	81.1809	11.2808	80.6098	0.846	0.0000	0.0000	139,442
2022/06/24	2037	04/08/2022	10.10	Call	Bond Future	11.3000	0.0113	5.6200	0.0056	(50.265)	0	0	50
2022/06/24	2037	04/08/2022	10.10	Put	Bond Future	7,020.5100	7.0205	7,585.9900	7.5860	8.055	0	0	0
2022/06/24	2037	04/08/2022	10.90	Put	Bond Future	2,353.3200	2.3533	2,759.6900	2.7597	17.268	0	0	50
2022/06/24	2037	04/08/2022	10.91	Call	Bond Future	608.4200	0.6084	439.5700	0.4396	(27.752)	0	0	0
2022/06/24	2037	04/08/2022	11.21	Call	Bond Future	1,397.1800	1.3972	1,101.0000	1.1010	(21.198)	0	0	1,050
2022/06/24	2037	04/08/2022	11.21	Put	Bond Future	1,253.0600	1.2531	1,528.0400	1.5280	21.945	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
2022/06/24	2037	04/08/2022	11.42	Call	Bond Future	2,161.8000	2.1618	1,782.2200	1.7822	(17.559)	0	0	0
2022/06/24	2037	04/08/2022	11.42	Put	Bond Future	761.3000	0.7613	952.8800	0.9529	25.165	0	0	50
2022/06/24	2037	03/11/2022	11.32	Call	Bond Future	2,194.8300	2.1948	1,907.8600	1.9079	(13.075)	0	0	0
2022/06/24	2037	03/11/2022	11.30	Put	Bond Future	2,454.9000	2.4549	2,753.1800	2.7532	12.150	0	0	0
2022/06/24	2037	03/11/2022	11.31	Call	Bond Future	2,164.4600	2.1645	1,879.9200	1.8799	(13.146)	0	0	0
2022/06/24	2037	03/11/2022	11.31	Put	Bond Future	2,425.4400	2.4254	2,721.2800	2.7213	12.197	0	0	0
2022/06/24	2037	03/11/2022			Bond Future	11.3539	82.3675	11.4523	81.7871	0.867	0.0000	0.0000	2,000
2022/06/24	2037	03/11/2022	11.32	Put	Bond Future	2,396.2700	2.3963	2,689.6800	2.6897	12.244	0	0	0
2022/06/24	2037	03/11/2022	11.30	Call	Bond Future	2,134.3100	2.1343	1,852.2100	1.8522	(13.217)	0	0	0
2022/06/24	2037	02/02/2023	11.03	Call	Bond Future	1,672.7900	1.6728	1,461.7700	1.4618	(12.615)	0	0	0
2022/06/24	2037	02/02/2023	11.03	Put	Bond Future	4,520.7500	4.5207	4,900.6200	4.9006	8.403	0	0	0
2022/06/24	2037	02/02/2023	11.04	Call	Bond Future	1,695.8400	1.6958	1,482.8700	1.4829	(12.558)	0	0	0
2022/06/24	2037	02/02/2023	11.04	Put	Bond Future	4,482.7600	4.4828	4,860.6800	4.8607	8.431	0	0	0
2022/06/24	2037	02/02/2023			Bond Future	11.5086	79.4874	11.6110	78.8965	0.890	0.0000	0.0000	0
2022/06/24	2037	02/02/2023	11.05	Call	Bond Future	1,718.8400	1.7188	1,503.9200	1.5039	(12.504)	0	0	0
2022/06/24	2037	02/02/2023	11.05	Put	Bond Future	4,444.7900	4.4448	4,820.7600	4.8208	8.459	0	0	0
2022/06/24	2037	04/05/2023	11.30	Call	Bond Future	2,450.9900	2.4510	2,196.7600	2.1968	(10.373)	0	0	0
2022/06/24	2037	04/05/2023	11.30	Put	Bond Future	4,409.3200	4.4093	4,758.1700	4.7582	7.912	0	0	0
2022/06/24	2037	04/05/2023	11.31	Call	Bond Future	2,476.6000	2.4766	2,220.6600	2.2207	(10.334)	0	0	0
2022/06/24	2037	04/05/2023	11.31	Put	Bond Future	4,375.9700	4.3760	4,723.1100	4.7231	7.933	0	0	0
2022/06/24	2037	04/05/2023			Bond Future	11.6380	81.0134	11.7446	80.4104	0.916	0.0000	0.0000	0
2022/06/24	2037	04/05/2023	11.32	Call	Bond Future	2,502.3500	2.5024	2,244.6900	2.2447	(10.297)	0	0	0
2022/06/24	2037	04/05/2023	11.32	Put	Bond Future	4,342.8200	4.3428	4,688.2400	4.6882	7.954	0	0	0
2022/06/24	2038	04/08/2022			Bond Future	130.4004	130.4004	129.9445	129.9445	(0.350)	0.0000	0.0000	4,102
2022/06/24	2038	03/11/2022			Bond Future	132.3364	132.3364	131.8724	131.8724	(0.351)	0.0000	0.0000	0
2022/06/24	2038	02/02/2023			Bond Future	132.6790	132.6790	132.2058	132.2058	(0.357)	0.0000	0.0000	0
2022/06/24	2038	04/05/2023			Bond Future	135.2426	135.2426	134.7589	134.7589	(0.358)	0.0000	0.0000	0
2022/06/24	2040	04/08/2022	9.70	Put	Bond Future	11,493.3800	11.4934	12,106.3500	12.1063	5.333	0	0	0
2022/06/24	2040	04/08/2022	11.05	Call	Bond Future	699.2700	0.6993	506.5700	0.5066	(27.557)	0	0	0
2022/06/24	2040	04/08/2022	11.05	Put	Bond Future	2,309.8900	2.3099	2,730.3900	2.7304	18.204	0	0	0
2022/06/24	2040	04/08/2022	12.24	Put	Bond Future	112.5000	0.1125	150.2900	0.1503	33.591	0	0	460
2022/06/24	2040	04/08/2022			Bond Future	11.2935	82.9086	11.3882	82.2954	0.838	0.0000	0.0000	124,550
2022/06/24	2040	04/08/2022	9.70	Call	Bond Future	0.3800	0.0004	0.1500	0.0002	(60.526)	0	0	460
2022/06/24	2040	04/08/2022	10.70	Call	Bond Future	178.2200	0.1782	112.2600	0.1123	(37.010)	0	0	460
2022/06/24	2040	04/08/2022	10.70	Put	Bond Future	4,191.2800	4.1913	4,738.5200	4.7385	13.057	0	0	0
2022/06/24	2040	04/08/2022	11.03	Call	Bond Future	654.0700	0.6541	470.4100	0.4704	(28.080)	0	0	0
2022/06/24	2040	04/08/2022	11.03	Put	Bond Future	2,399.1600	2.3992	2,828.7000	2.8287	17.904	0	0	0
2022/06/24	2040	04/08/2022	11.04	Call	Bond Future	676.4300	0.6764	488.2700	0.4883	(27.817)	0	0	0
2022/06/24	2040	04/08/2022	11.04	Put	Bond Future	2,354.2400	2.3542	2,779.2800	2.7793	18.054	0	0	0
2022/06/24	2040	04/08/2022	12.24	Call	Bond Future	5,932.9700	5.9330	5,357.5600	5.3576	(9.699)	0	0	0
2022/06/24	2040	03/11/2022	12.52	Call	Bond Future	7,032.6800	7.0327	6,514.6600	6.5147	(7.366)	0	0	0
2022/06/24	2040	03/11/2022	11.39	Call	Bond Future	2,287.3700	2.2874	1,986.6600	1.9867	(13.147)	0	0	0
2022/06/24	2040	03/11/2022	11.40	Call	Bond Future	2,319.5300	2.3195	2,016.2200	2.0162	(13.076)	0	0	0
2022/06/24	2040	03/11/2022	11.41	Put	Bond Future	2,646.6300	2.6466	2,963.7600	2.9638	11.982	0	0	0
2022/06/24	2040	03/11/2022	10.70	Call	Bond Future	618.2200	0.6182	496.4200	0.4964	(19.702)	0	0	1,100
2022/06/24	2040	03/11/2022	11.20	Call	Bond Future	1,717.6900	1.7177	1,467.1500	1.4672	(14.586)	0	0	1,100

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2022/06/24	2040	03/11/2022	11.20	Put	Bond Future	3,374.4500	3.3744	3,746.9400	3.7469	11.039	0	0	0
2022/06/24	2040	03/11/2022			Bond Future	11.4562	84.1205	11.5546	83.4975	0.859	0.0000	0.0000	4,465
2022/06/24	2040	03/11/2022	11.50	Call	Bond Future	2,652.9000	2.6529	2,323.9800	2.3240	(12.399)	0	0	1,500
2022/06/24	2040	03/11/2022	11.50	Put	Bond Future	2,374.5400	2.3745	2,668.6500	2.6687	12.386	0	0	0
2022/06/24	2040	03/11/2022	12.52	Put	Bond Future	678.8800	0.6789	783.8900	0.7839	15.468	0	0	1,100
2022/06/24	2040	03/11/2022	11.39	Put	Bond Future	2,710.2900	2.7103	3,032.6100	3.0326	11.892	0	0	0
2022/06/24	2040	03/11/2022	11.40	Put	Bond Future	2,678.3100	2.6783	2,998.0300	2.9980	11.937	0	0	0
2022/06/24	2040	03/11/2022	11.41	Call	Bond Future	2,351.9200	2.3519	2,046.0200	2.0460	(13.006)	0	0	0
2022/06/24	2040	03/11/2022	10.70	Put	Bond Future	5,663.7100	5.6637	6,164.9400	6.1649	8.850	0	0	0
2022/06/24	2040	03/11/2022	10.80	Call	Bond Future	787.0800	0.7871	641.3700	0.6414	(18.513)	0	0	1,500
2022/06/24	2040	03/11/2022	10.80	Put	Bond Future	5,137.9000	5.1379	5,615.2200	5.6152	9.290	0	0	0
2022/06/24	2040	02/02/2023	12.24	Call	Bond Future	5,504.4100	5.5044	5,063.9400	5.0639	(8.002)	0	0	0
2022/06/24	2040	02/02/2023	12.24	Put	Bond Future	1,704.4100	1.7044	1,898.1700	1.8982	11.368	0	0	0
2022/06/24	2040	02/02/2023	12.27	Call	Bond Future	5,630.2000	5.6302	5,185.2300	5.1852	(7.903)	0	0	0
2022/06/24	2040	02/02/2023	12.27	Put	Bond Future	1,657.3500	1.6574	1,846.6100	1.8466	11.419	0	0	400
2022/06/24	2040	02/02/2023	11.12	Call	Bond Future	1,733.1500	1.7331	1,509.8400	1.5098	(12.885)	0	0	0
2022/06/24	2040	02/02/2023	11.12	Put	Bond Future	4,853.5300	4.8535	5,264.4500	5.2645	8.466	0	0	0
2022/06/24	2040	02/02/2023	10.93	Call	Bond Future	1,293.6600	1.2937	1,111.0000	1.1110	(14.120)	0	0	0
2022/06/24	2040	02/02/2023	10.96	Call	Bond Future	1,358.0200	1.3580	1,169.0400	1.1690	(13.916)	0	0	400
2022/06/24	2040	02/02/2023	10.96	Put	Bond Future	5,546.1600	5.5462	5,991.4100	5.9914	8.028	0	0	0
2022/06/24	2040	02/02/2023			Bond Future	11.6063	81.0194	11.7088	80.3852	0.883	0.0000	0.0000	0
2022/06/24	2040	02/02/2023	11.10	Call	Bond Future	1,683.5500	1.6835	1,464.5600	1.4646	(13.008)	0	0	0
2022/06/24	2040	02/02/2023	11.10	Put	Bond Future	4,936.2600	4.9363	5,351.5000	5.3515	8.412	0	0	0
2022/06/24	2040	02/02/2023	11.11	Call	Bond Future	1,708.2600	1.7083	1,487.1100	1.4871	(12.946)	0	0	0
2022/06/24	2040	02/02/2023	11.11	Put	Bond Future	4,894.7600	4.8948	5,307.8400	5.3078	8.439	0	0	0
2022/06/24	2040	02/02/2023	10.21	Call	Bond Future	363.1900	0.3632	295.8100	0.2958	(18.552)	0	0	400
2022/06/24	2040	02/02/2023	10.21	Put	Bond Future	9,847.2800	9.8473	10,414.1300	10.4141	5.756	0	0	0
2022/06/24	2040	02/02/2023	10.93	Put	Bond Future	5,684.3500	5.6843	6,135.9200	6.1359	7.944	0	0	0
2022/06/24	2040	02/02/2023	10.18	Call	Bond Future	342.0900	0.3421	277.9900	0.2780	(18.738)	0	0	0
2022/06/24	2040	02/02/2023	10.18	Put	Bond Future	10,048.4500	10.0485	10,618.5800	10.6186	5.674	0	0	0
2022/06/24	2040	04/05/2023	12.78	Call	Bond Future	7,656.3100	7.6563	7,172.3000	7.1723	(6.322)	0	0	0
2022/06/24	2040	04/05/2023	12.78	Put	Bond Future	1,628.4400	1.6284	1,791.6900	1.7917	10.025	0	0	400
2022/06/24	2040	04/05/2023	13.45	Put	Bond Future	1,015.9400	1.0159	1,121.8500	1.1219	10.425	0	0	500
2022/06/24	2040	04/05/2023	11.43	Call	Bond Future	2,772.3000	2.7723	2,491.3300	2.4913	(10.135)	0	0	0
2022/06/24	2040	04/05/2023	11.43	Put	Bond Future	4,653.7500	4.6538	5,020.0400	5.0200	7.871	0	0	0
2022/06/24	2040	04/05/2023	10.73	Put	Bond Future	7,683.0600	7.6831	8,175.4400	8.1754	6.409	0	0	0
2022/06/24	2040	04/05/2023			Bond Future	11.7320	82.5753	11.8385	81.9280	0.908	0.0000	0.0000	0
2022/06/24	2040	04/05/2023	13.45	Call	Bond Future	10,527.8500	10.5279	9,986.5000	9.9865	(5.142)	0	0	0
2022/06/24	2040	04/05/2023	11.42	Call	Bond Future	2,744.4700	2.7445	2,465.3100	2.4653	(10.172)	0	0	0
2022/06/24	2040	04/05/2023	11.42	Put	Bond Future	4,689.3800	4.6894	5,057.4800	5.0575	7.850	0	0	0
2022/06/24	2040	04/05/2023	11.48	Call	Bond Future	2,914.5300	2.9145	2,624.4900	2.6245	(9.952)	0	0	500
2022/06/24	2040	04/05/2023	11.48	Put	Bond Future	4,479.8000	4.4798	4,837.0200	4.8370	7.974	0	0	0
2022/06/24	2040	04/05/2023	10.73	Call	Bond Future	1,168.3100	1.1683	1,013.4300	1.0134	(13.257)	0	0	500
2022/06/24	2040	04/05/2023	10.92	Call	Bond Future	1,524.8000	1.5248	1,337.0300	1.3370	(12.314)	0	0	400
2022/06/24	2040	04/05/2023	10.92	Put	Bond Future	6,742.7400	6.7427	7,202.2300	7.2022	6.815	0	0	0
2022/06/24	2040	04/05/2023	11.41	Call	Bond Future	2,716.4700	2.7165	2,439.1400	2.4391	(10.209)	0	0	0
2022/06/24	2040	04/05/2023	11.41	Put	Bond Future	4,724.9300	4.7249	5,094.8600	5.0949	7.829	0	0	0
2022/06/24	2040	04/05/2023	10.17	Call	Bond Future	505.2700	0.5053	425.5500	0.4255	(15.778)	0	0	400

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/24	2040	04/05/2023	10.17	Put	Bond Future	11,022.7800	11.0228	11,590.3200	11.5903	5.149	0	0	0
2022/06/24	2044	04/08/2022	11.08	Call	Bond Future	747.8100	0.7478	544.5300	0.5445	(27.183)	0	0	0
2022/06/24	2044	04/08/2022	11.08	Put	Bond Future	2,290.2300	2.2902	2,711.3000	2.7113	18.385	0	0	0
2022/06/24	2044	04/08/2022	11.09	Call	Bond Future	772.2800	0.7723	564.3100	0.5643	(26.929)	0	0	0
2022/06/24	2044	04/08/2022	11.09	Put	Bond Future	2,246.2800	2.2463	2,662.6600	2.6627	18.536	0	0	0
2022/06/24	2044	04/08/2022			Bond Future	11.3089	79.7361	11.4037	79.1118	0.838	0.0000	0.0000	88,442
2022/06/24	2044	04/08/2022	11.10	Call	Bond Future	797.3300	0.7973	584.6400	0.5846	(26.675)	0	0	0
2022/06/24	2044	04/08/2022	11.10	Put	Bond Future	2,203.0100	2.2030	2,614.6700	2.6147	18.686	0	0	0
2022/06/24	2044	03/11/2022	11.40	Put	Bond Future	2,746.8900	2.7469	3,073.6700	3.0737	11.896	0	0	0
2022/06/24	2044	03/11/2022	11.41	Call	Bond Future	2,370.1300	2.3701	2,059.9600	2.0600	(13.087)	0	0	0
2022/06/24	2044	03/11/2022	11.41	Put	Bond Future	2,714.1900	2.7142	3,038.3200	3.0383	11.942	0	0	0
2022/06/24	2044	03/11/2022	10.60	Call	Bond Future	470.7400	0.4707	371.2600	0.3713	(21.133)	0	0	1,600
2022/06/24	2044	03/11/2022	10.60	Put	Bond Future	6,414.1800	6.4142	6,949.0000	6.9490	8.338	0	0	0
2022/06/24	2044	03/11/2022	11.30	Call	Bond Future	2,024.0600	2.0241	1,743.2500	1.7432	(13.874)	0	0	1,600
2022/06/24	2044	03/11/2022	11.30	Put	Bond Future	3,091.9400	3.0919	3,445.4300	3.4454	11.433	0	0	0
2022/06/24	2044	03/11/2022			Bond Future	11.4629	80.9016	11.5614	80.2673	0.859	0.0000	0.0000	0
2022/06/24	2044	03/11/2022	11.40	Call	Bond Future	2,337.4800	2.3375	2,029.9600	2.0300	(13.156)	0	0	0
2022/06/24	2044	03/11/2022	11.39	Call	Bond Future	2,305.0600	2.3051	2,000.1900	2.0002	(13.226)	0	0	0
2022/06/24	2044	03/11/2022	11.39	Put	Bond Future	2,779.9100	2.7799	3,109.3400	3.1093	11.850	0	0	0
2022/06/24	2044	02/02/2023	11.15	Call	Bond Future	1,841.5200	1.8415	1,606.9900	1.6070	(12.736)	0	0	0
2022/06/24	2044	02/02/2023	11.15	Put	Bond Future	4,819.1100	4.8191	5,230.2600	5.2303	8.532	0	0	0
2022/06/24	2044	02/02/2023	11.14	Call	Bond Future	1,815.2100	1.8152	1,582.9000	1.5829	(12.798)	0	0	0
2022/06/24	2044	02/02/2023	11.14	Put	Bond Future	4,860.4000	4.8604	5,273.7700	5.2738	8.505	0	0	0
2022/06/24	2044	02/02/2023			Bond Future	11.6047	77.8720	11.7072	77.2263	0.883	0.0000	0.0000	0
2022/06/24	2044	02/02/2023	11.16	Call	Bond Future	1,867.8100	1.8678	1,631.0500	1.6310	(12.676)	0	0	0
2022/06/24	2044	02/02/2023	11.16	Put	Bond Future	4,777.8900	4.7779	5,186.8100	5.1868	8.559	0	0	0
2022/06/24	2044	04/05/2023	11.42	Call	Bond Future	2,816.2000	2.8162	2,529.7800	2.5298	(10.170)	0	0	0
2022/06/24	2044	04/05/2023	11.42	Put	Bond Future	4,746.2300	4.7462	5,118.6600	5.1187	7.847	0	0	0
2022/06/24	2044	04/05/2023	11.41	Call	Bond Future	2,787.6700	2.7877	2,503.1200	2.5031	(10.207)	0	0	0
2022/06/24	2044	04/05/2023	11.41	Put	Bond Future	4,782.7400	4.7827	5,157.0400	5.1570	7.826	0	0	0
2022/06/24	2044	04/05/2023			Bond Future	11.7231	79.3675	11.8295	78.7087	0.908	0.0000	0.0000	0
2022/06/24	2044	04/05/2023	11.43	Call	Bond Future	2,844.8600	2.8449	2,556.5900	2.5566	(10.133)	0	0	0
2022/06/24	2044	04/05/2023	11.43	Put	Bond Future	4,709.9400	4.7099	5,080.5200	5.0805	7.868	0	0	0
2022/06/24	2046	04/08/2022			Bond Future	120.2792	120.2792	119.4169	119.4169	(0.717)	0.0000	0.0000	16,569
2022/06/24	2046	03/11/2022			Bond Future	120.1026	120.1026	119.2265	119.2265	(0.730)	0.0000	0.0000	1,566
2022/06/24	2046	02/02/2023			Bond Future	122.1359	122.1359	121.2437	121.2437	(0.730)	0.0000	0.0000	0
2022/06/24	2046	04/05/2023			Bond Future	122.4743	122.4743	121.5627	121.5627	(0.744)	0.0000	0.0000	0
2022/06/24	2050	04/08/2022			Bond Future	120.7030	120.7030	120.7383	120.7383	0.029	0.0000	0.0000	11,293
2022/06/24	2050	03/11/2022			Bond Future	122.4945	122.4945	122.5290	122.5290	0.028	0.0000	0.0000	0
2022/06/24	2050	02/02/2023			Bond Future	122.4604	122.4604	122.4947	122.4947	0.028	0.0000	0.0000	0
2022/06/24	2050	04/05/2023			Bond Future	124.8260	124.8260	124.8599	124.8599	0.027	0.0000	0.0000	0
2022/06/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	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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2022/06/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	AL37	04/08/2022			Index Future	822.4490	822.4490	818.9010	818.9010	(0.431)	0.0000	0.0000	0
2022/06/24	AL37	03/11/2022			Index Future	834.5760	834.5760	830.9670	830.9670	(0.432)	0.0000	0.0000	0
2022/06/24	AL37	02/02/2023			Index Future	848.4950	848.4950	844.8170	844.8170	(0.433)	0.0000	0.0000	0
2022/06/24	AL37	04/05/2023			Index Future	864.6630	864.6630	860.9070	860.9070	(0.434)	0.0000	0.0000	0
2022/06/24	AL7T	04/08/2022			Index Future	934.8860	934.8860	929.0540	929.0540	(0.624)	0.0000	0.0000	0
2022/06/24	AL7T	03/11/2022			Index Future	948.6700	948.6700	942.7440	942.7440	(0.625)	0.0000	0.0000	0
2022/06/24	AL7T	02/02/2023			Index Future	964.4910	964.4910	958.4570	958.4570	(0.626)	0.0000	0.0000	0
2022/06/24	AL7T	04/05/2023			Index Future	982.8710	982.8710	976.7110	976.7110	(0.627)	0.0000	0.0000	0
2022/06/24	ALBI	04/08/2022			Index Future	830.8080	830.8080	825.5090	825.5090	(0.638)	0.0000	0.0000	138
2022/06/24	ALBI	03/11/2022			Index Future	843.0580	843.0580	837.6720	837.6720	(0.639)	0.0000	0.0000	0
2022/06/24	ALBI	02/02/2023			Index Future	857.1180	857.1180	851.6340	851.6340	(0.640)	0.0000	0.0000	0
2022/06/24	ALBI	04/05/2023			Index Future	873.4510	873.4510	867.8540	867.8540	(0.641)	0.0000	0.0000	0
2022/06/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/06/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/06/24	ES33	04/08/2022			Bond Future	11.9863	75.8540	12.0857	75.3728	0.829	0.0000	0.0000	350
2022/06/24	ES33	03/11/2022			Bond Future	12.2067	73.1974	12.3105	72.7083	0.850	0.0000	0.0000	0
2022/06/24	ES33	02/02/2023			Bond Future	12.4155	74.4384	12.5240	73.9402	0.874	0.0000	0.0000	0
2022/06/24	ES33	04/05/2023			Bond Future	12.5910	72.0886	12.7043	71.5801	0.900	0.0000	0.0000	0
2022/06/24	ES42	04/08/2022			Bond Future	12.3816	74.0416	12.4762	73.5182	0.763	0.0000	0.0000	4,769
2022/06/24	ES42	03/11/2022			Bond Future	12.5842	70.8810	12.6830	70.3491	0.785	0.0000	0.0000	0
2022/06/24	ES42	02/02/2023			Bond Future	12.7695	72.0848	12.8726	71.5431	0.807	0.0000	0.0000	0
2022/06/24	ES42	04/05/2023			Bond Future	12.9338	69.2191	13.0413	68.6663	0.831	0.0000	0.0000	0
2022/06/24	GOVI	04/08/2022	819.28	Call	GOVI	1,840.0000	0.1840	0.0000	0.0000	(100.000)	0	0	0
2022/06/24	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	50,780.0000	5.0780	100.000	0	0	0
2022/06/24	GOVI	04/08/2022			GOVI	819.4640	819.4640	814.2020	814.2020	(0.642)	0.0000	0.0000	1,111
2022/06/24	GOVI	04/08/2022	819.26	Call	GOVI	2,040.0000	0.2040	0.0000	0.0000	(100.000)	0	0	0
2022/06/24	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	50,580.0000	5.0580	100.000	0	0	0
2022/06/24	GOVI	04/08/2022	819.27	Call	GOVI	1,940.0000	0.1940	0.0000	0.0000	(100.000)	0	0	0
2022/06/24	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	50,680.0000	5.0680	100.000	0	0	0
2022/06/24	GOVI	03/11/2022	820.41	Call	GOVI	111,370.0000	11.1370	57,890.0000	5.7890	(48.020)	0	0	0
2022/06/24	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/24	GOVI	03/11/2022	820.42	Call	GOVI	111,270.0000	11.1270	57,790.0000	5.7790	(48.063)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/24	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/24	GOVI	03/11/2022			GOVI	831.5470	831.5470	826.1990	826.1990	(0.643)	0.0000	0.0000	0
2022/06/24	GOVI	03/11/2022	820.43	Call	GOVI	111,170.0000	11.1170	57,690.0000	5.7690	(48.107)	0	0	0
2022/06/24	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/24	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/24	GOVI	02/02/2023	850.82	Put	GOVI	54,050.0000	5.4050	108,500.0000	10.8500	100.740	0	0	0
2022/06/24	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/24	GOVI	02/02/2023	850.83	Put	GOVI	54,150.0000	5.4150	108,600.0000	10.8600	100.554	0	0	0
2022/06/24	GOVI	02/02/2023			GOVI	845.4150	845.4150	839.9700	839.9700	(0.644)	0.0000	0.0000	0
2022/06/24	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/24	GOVI	02/02/2023	850.84	Put	GOVI	54,250.0000	5.4250	108,700.0000	10.8700	100.369	0	0	0
2022/06/24	GOVI	04/05/2023	852.86	Call	GOVI	86,650.0000	8.6650	31,070.0000	3.1070	(64.143)	0	0	0
2022/06/24	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/24	GOVI	04/05/2023	852.87	Call	GOVI	86,550.0000	8.6550	30,970.0000	3.0970	(64.217)	0	0	0
2022/06/24	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/24	GOVI	04/05/2023			GOVI	861.5250	861.5250	855.9670	855.9670	(0.645)	0.0000	0.0000	0
2022/06/24	GOVI	04/05/2023	852.88	Call	GOVI	86,450.0000	8.6450	30,870.0000	3.0870	(64.291)	0	0	0
2022/06/24	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/06/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/06/24	IGOV	04/08/2022			Index Future	322.2600	322.2600	321.6320	321.6320	(0.195)	0.0000	0.0000	759
2022/06/24	IGOV	03/11/2022			Index Future	327.0910	327.0910	326.4500	326.4500	(0.196)	0.0000	0.0000	16
2022/06/24	IGOV	02/02/2023			Index Future	332.6240	332.6240	331.9690	331.9690	(0.197)	0.0000	0.0000	0
2022/06/24	IGOV	04/05/2023			Index Future	339.0390	339.0390	338.3680	338.3680	(0.198)	0.0000	0.0000	0
2022/06/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/06/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/06/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/06/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/06/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/06/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/06/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/06/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/06/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/06/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/06/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/06/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/06/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/06/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/06/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/06/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/06/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/06/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/06/24	JBAF	20/07/2022			Jibar Tradeable Future	5.0350	94.9650	5.0250	94.9750	(0.199)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/24	JBAF	17/08/2022			Jibar Tradeable Future	5.6500	94.3500	5.6900	94.3100	0.708	0.0000	0.0000	0
2022/06/24	JBAF	21/09/2022			Jibar Tradeable Future	5.7850	94.2150	5.8250	94.1750	0.691	0.0000	0.0000	0
2022/06/24	JBAF	19/10/2022			Jibar Tradeable Future	6.2800	93.7200	6.3200	93.6800	0.637	0.0000	0.0000	0
2022/06/24	JBAF	16/11/2022			Jibar Tradeable Future	6.3900	93.6100	6.4400	93.5600	0.782	0.0000	0.0000	0
2022/06/24	JBAF	21/12/2022			Jibar Tradeable Future	6.8050	93.1950	6.8550	93.1450	0.735	0.0000	0.0000	68
2022/06/24	JBAF	15/03/2023			Jibar Tradeable Future	7.2600	92.7400	7.3300	92.6700	0.964	0.0000	0.0000	0
2022/06/24	JBAF	21/06/2023			Jibar Tradeable Future	7.7050	92.2950	7.7850	92.2150	1.038	0.0000	0.0000	0
2022/06/24	JBAF	20/09/2023			Jibar Tradeable Future	7.8900	92.1100	7.9850	92.0150	1.204	0.0000	0.0000	75
2022/06/24	JBAF	20/12/2023			Jibar Tradeable Future	7.9700	92.0300	8.0600	91.9400	1.129	0.0000	0.0000	172
2022/06/24	JBAF	20/03/2024			Jibar Tradeable Future	8.1650	91.8350	8.2600	91.7400	1.164	0.0000	0.0000	0
2022/06/24	JBAF	19/06/2024			Jibar Tradeable Future	8.1650	91.8350	8.3250	91.6750	1.960	0.0000	0.0000	0
2022/06/24	R023	04/08/2022	6.05	Call	Bond Future	168.7600	0.1688	137.4400	0.1374	(18.559)	0	0	0
2022/06/24	R023	04/08/2022	6.05	Put	Bond Future	44.4800	0.0445	58.5100	0.0585	31.542	0	0	0
2022/06/24	R023	04/08/2022			Bond Future	5.8224	104.4688	5.9054	104.4235	1.425	0.0000	0.0000	25,523
2022/06/24	R023	04/08/2022	6.03	Call	Bond Future	160.4500	0.1605	129.8300	0.1298	(19.084)	0	0	0
2022/06/24	R023	04/08/2022	6.03	Put	Bond Future	47.0800	0.0471	61.8100	0.0618	31.287	0	0	0
2022/06/24	R023	04/08/2022	6.04	Call	Bond Future	164.5900	0.1646	133.6200	0.1336	(18.816)	0	0	0
2022/06/24	R023	04/08/2022	6.04	Put	Bond Future	45.7600	0.0458	60.1400	0.0601	31.425	0	0	0
2022/06/24	R023	03/11/2022	6.25	Call	Bond Future	200.7900	0.2008	167.7300	0.1677	(16.465)	0	0	0
2022/06/24	R023	03/11/2022	6.25	Put	Bond Future	44.2700	0.0443	58.2900	0.0583	31.669	0	0	0
2022/06/24	R023	03/11/2022	6.26	Call	Bond Future	203.2200	0.2032	169.9900	0.1700	(16.352)	0	0	0
2022/06/24	R023	03/11/2022	6.26	Put	Bond Future	43.6400	0.0436	57.4900	0.0575	31.737	0	0	0
2022/06/24	R023	03/11/2022			Bond Future	5.7407	102.0769	5.8938	102.0298	2.666	0.0000	0.0000	0
2022/06/24	R023	03/11/2022	6.27	Call	Bond Future	205.8700	0.2059	172.4800	0.1725	(16.219)	0	0	0
2022/06/24	R023	03/11/2022	6.27	Put	Bond Future	43.2200	0.0432	56.9100	0.0569	31.675	0	0	0
2022/06/24	R035	04/08/2022	9.53	Call	Bond Future	1.0100	0.0010	0.4000	0.0004	(60.396)	0	0	400
2022/06/24	R035	04/08/2022	9.53	Put	Bond Future	9,345.4300	9.3454	9,944.7900	9.9448	6.413	0	0	0
2022/06/24	R035	04/08/2022	9.84	Call	Bond Future	8.2200	0.0082	3.8400	0.0038	(53.285)	0	0	100
2022/06/24	R035	04/08/2022	9.84	Put	Bond Future	7,218.8200	7.2188	7,814.4100	7.8144	8.251	0	0	0
2022/06/24	R035	04/08/2022	10.53	Put	Bond Future	3,030.0300	3.0300	3,518.1300	3.5181	16.109	0	0	0
2022/06/24	R035	04/08/2022	11.13	Put	Bond Future	894.1800	0.8942	1,125.4600	1.1255	25.865	0	0	100
2022/06/24	R035	04/08/2022	10.64	Call	Bond Future	506.3000	0.5063	352.3800	0.3524	(30.401)	0	0	0
2022/06/24	R035	04/08/2022	10.64	Put	Bond Future	2,511.9900	2.5120	2,958.0400	2.9580	17.757	0	0	100
2022/06/24	R035	04/08/2022	10.72	Call	Bond Future	663.8900	0.6639	476.2200	0.4762	(28.268)	0	0	0
2022/06/24	R035	04/08/2022	10.72	Put	Bond Future	2,171.9300	2.1719	2,584.2300	2.5842	18.983	0	0	0
2022/06/24	R035	04/08/2022	10.73	Call	Bond Future	685.5700	0.6856	493.5400	0.4935	(28.010)	0	0	0
2022/06/24	R035	04/08/2022	10.73	Put	Bond Future	2,131.6800	2.1317	2,539.6200	2.5396	19.137	0	0	0
2022/06/24	R035	04/08/2022			Bond Future	10.9664	89.8383	11.0662	89.2383	0.910	0.0000	0.0000	129,643
2022/06/24	R035	04/08/2022	10.53	Call	Bond Future	333.4700	0.3335	221.6000	0.2216	(33.547)	0	0	400
2022/06/24	R035	04/08/2022	10.74	Call	Bond Future	707.6900	0.7077	511.2700	0.5113	(27.755)	0	0	0
2022/06/24	R035	04/08/2022	10.74	Put	Bond Future	2,091.9400	2.0919	2,495.4900	2.4955	19.291	0	0	0
2022/06/24	R035	04/08/2022	11.13	Call	Bond Future	1,874.6200	1.8746	1,505.9300	1.5059	(19.667)	0	0	0
2022/06/24	R035	04/08/2022	12.18	Call	Bond Future	6,953.6800	6.9537	6,371.3500	6.3713	(8.374)	0	0	0
2022/06/24	R035	04/08/2022	12.18	Put	Bond Future	46.4200	0.0464	64.0600	0.0641	38.001	0	0	400
2022/06/24	R035	03/11/2022	11.15	Call	Bond Future	2,295.6600	2.2957	1,985.6800	1.9857	(13.503)	0	0	0
2022/06/24	R035	03/11/2022	11.15	Put	Bond Future	2,257.3600	2.2574	2,557.0700	2.5571	13.277	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
2022/06/24	R035	03/11/2022	12.68	Call	Bond Future	8,726.0100	8.7260	8,174.0400	8.1740	(6.326)	0	0	0
2022/06/24	R035	03/11/2022	12.68	Put	Bond Future	320.4000	0.3204	378.1200	0.3781	18.015	0	0	1,000
2022/06/24	R035	03/11/2022	10.99	Call	Bond Future	1,825.3400	1.8253	1,556.7100	1.5567	(14.717)	0	0	0
2022/06/24	R035	03/11/2022	10.99	Put	Bond Future	2,736.8300	2.7368	3,077.8900	3.0779	12.462	0	0	582
2022/06/24	R035	03/11/2022	11.05	Call	Bond Future	1,995.6100	1.9956	1,711.3400	1.7113	(14.245)	0	0	1,000
2022/06/24	R035	03/11/2022	10.57	Call	Bond Future	839.6100	0.8396	681.0700	0.6811	(18.883)	0	0	0
2022/06/24	R035	03/11/2022	10.57	Put	Bond Future	4,317.1900	4.3172	4,768.3400	4.7683	10.450	0	0	582
2022/06/24	R035	03/11/2022			Bond Future	11.1435	86.6642	11.2475	86.0545	0.933	0.0000	0.0000	3,720
2022/06/24	R035	03/11/2022	11.14	Call	Bond Future	2,264.6400	2.2646	1,957.2100	1.9572	(13.575)	0	0	0
2022/06/24	R035	03/11/2022	11.14	Put	Bond Future	2,285.2700	2.2853	2,587.5300	2.5875	13.226	0	0	0
2022/06/24	R035	03/11/2022	11.05	Put	Bond Future	2,549.1700	2.5492	2,874.5900	2.8746	12.766	0	0	0
2022/06/24	R035	03/11/2022	11.13	Call	Bond Future	2,233.8400	2.2338	1,928.9600	1.9290	(13.648)	0	0	0
2022/06/24	R035	03/11/2022	11.13	Put	Bond Future	2,313.4500	2.3134	2,618.2600	2.6183	13.176	0	0	0
2022/06/24	R035	03/11/2022	9.82	Call	Bond Future	129.0500	0.1290	94.3900	0.0944	(26.858)	0	0	582
2022/06/24	R035	03/11/2022	9.82	Put	Bond Future	8,465.1700	8.4652	9,040.2000	9.0402	6.793	0	0	0
2022/06/24	R035	03/11/2022	10.30	Call	Bond Future	431.5700	0.4316	335.2500	0.3352	(22.319)	0	0	1,000
2022/06/24	R035	03/11/2022	10.30	Put	Bond Future	5,616.3400	5.6163	6,129.7100	6.1297	9.141	0	0	0
2022/06/24	R035	02/02/2023	11.94	Call	Bond Future	5,058.8900	5.0589	4,628.6200	4.6286	(8.505)	0	0	0
2022/06/24	R035	02/02/2023	13.22	Put	Bond Future	472.4600	0.4725	538.3900	0.5384	13.955	0	0	1,000
2022/06/24	R035	02/02/2023	10.88	Call	Bond Future	1,689.4100	1.6894	1,462.7100	1.4627	(13.419)	0	0	0
2022/06/24	R035	02/02/2023	10.88	Put	Bond Future	4,196.2400	4.1962	4,590.2200	4.5902	9.389	0	0	0
2022/06/24	R035	02/02/2023	10.66	Call	Bond Future	1,208.6300	1.2086	1,028.3300	1.0283	(14.918)	0	0	0
2022/06/24	R035	02/02/2023	10.66	Put	Bond Future	5,048.9000	5.0489	5,489.2800	5.4893	8.722	0	0	582
2022/06/24	R035	02/02/2023	10.30	Put	Bond Future	6,748.8100	6.7488	7,254.6800	7.2547	7.496	0	0	0
2022/06/24	R035	02/02/2023	10.60	Call	Bond Future	1,093.7700	1.0938	925.7800	0.9258	(15.359)	0	0	0
2022/06/24	R035	02/02/2023	10.60	Put	Bond Future	5,302.7200	5.3027	5,755.4100	5.7554	8.537	0	0	0
2022/06/24	R035	02/02/2023	10.64	Put	Bond Future	5,132.4900	5.1325	5,577.0000	5.5770	8.661	0	0	0
2022/06/24	R035	02/02/2023	9.81	Call	Bond Future	264.8500	0.2648	210.9200	0.2109	(20.362)	0	0	582
2022/06/24	R035	02/02/2023	9.81	Put	Bond Future	9,536.7900	9.5368	10,103.5400	10.1035	5.943	0	0	0
2022/06/24	R035	02/02/2023	9.85	Call	Bond Future	287.5400	0.2875	229.7300	0.2297	(20.105)	0	0	0
2022/06/24	R035	02/02/2023	9.89	Call	Bond Future	311.7600	0.3118	249.8900	0.2499	(19.845)	0	0	400
2022/06/24	R035	02/02/2023	9.89	Put	Bond Future	9,052.8200	9.0528	9,611.6300	9.6116	6.173	0	0	0
2022/06/24	R035	02/02/2023			Bond Future	11.3068	88.1121	11.4153	87.4914	0.959	0.0000	0.0000	0
2022/06/24	R035	02/02/2023	11.94	Put	Bond Future	1,526.4800	1.5265	1,716.8900	1.7169	12.474	0	0	0
2022/06/24	R035	02/02/2023	11.98	Call	Bond Future	5,215.5500	5.2155	4,779.2100	4.7792	(8.366)	0	0	0
2022/06/24	R035	02/02/2023	11.98	Put	Bond Future	1,467.1500	1.4672	1,651.4900	1.6515	12.564	0	0	400
2022/06/24	R035	02/02/2023	13.22	Call	Bond Future	10,522.7400	10.5227	9,967.9900	9.9680	(5.272)	0	0	0
2022/06/24	R035	02/02/2023	11.05	Call	Bond Future	2,120.4800	2.1205	1,857.6500	1.8576	(12.395)	0	0	1,000
2022/06/24	R035	02/02/2023	11.05	Put	Bond Future	3,616.3900	3.6164	3,974.2400	3.9742	9.895	0	0	0
2022/06/24	R035	02/02/2023	11.06	Call	Bond Future	2,147.1700	2.1472	1,882.2300	1.8822	(12.339)	0	0	0
2022/06/24	R035	02/02/2023	11.06	Put	Bond Future	3,584.1300	3.5841	3,939.8700	3.9399	9.925	0	0	582
2022/06/24	R035	02/02/2023	10.86	Call	Bond Future	1,641.9500	1.6419	1,419.5200	1.4195	(13.547)	0	0	0
2022/06/24	R035	02/02/2023	10.86	Put	Bond Future	4,268.8200	4.2688	4,667.0700	4.6671	9.329	0	0	0
2022/06/24	R035	02/02/2023	10.87	Call	Bond Future	1,665.7100	1.6657	1,441.1500	1.4412	(13.481)	0	0	0
2022/06/24	R035	02/02/2023	10.87	Put	Bond Future	4,232.5300	4.2325	4,628.6500	4.6287	9.359	0	0	0
2022/06/24	R035	02/02/2023	10.30	Call	Bond Future	663.5100	0.6635	548.7000	0.5487	(17.303)	0	0	1,000
2022/06/24	R035	02/02/2023	10.64	Call	Bond Future	1,169.5700	1.1696	993.4000	0.9934	(15.063)	0	0	400
2022/06/24	R035	02/02/2023	9.85	Put	Bond Future	9,293.5200	9.2935	9,856.3900	9.8564	6.057	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
2022/06/24	R035	04/05/2023	11.22	Put	Bond Future	3,945.9800	3.9460	4,292.2500	4.2923	8.775	0	0	0
2022/06/24	R035	04/05/2023	12.46	Call	Bond Future	6,972.0600	6.9721	6,499.6800	6.4997	(6.775)	0	0	0
2022/06/24	R035	04/05/2023	12.46	Put	Bond Future	1,459.6700	1.4597	1,620.7500	1.6207	11.035	0	0	400
2022/06/24	R035	04/05/2023	13.18	Call	Bond Future	9,926.0200	9.9260	9,391.3900	9.3914	(5.386)	0	0	0
2022/06/24	R035	04/05/2023	13.18	Put	Bond Future	852.5000	0.8525	951.3300	0.9513	11.593	0	0	500
2022/06/24	R035	04/05/2023	11.17	Call	Bond Future	2,595.7700	2.5958	2,317.5200	2.3175	(10.719)	0	0	500
2022/06/24	R035	04/05/2023	11.20	Call	Bond Future	2,675.1500	2.6751	2,391.5300	2.3915	(10.602)	0	0	0
2022/06/24	R035	04/05/2023	11.21	Call	Bond Future	2,701.7800	2.7018	2,416.3700	2.4164	(10.564)	0	0	0
2022/06/24	R035	04/05/2023	10.60	Call	Bond Future	1,320.1700	1.3202	1,144.0600	1.1441	(13.340)	0	0	400
2022/06/24	R035	04/05/2023	10.60	Put	Bond Future	6,213.5200	6.2135	6,670.8700	6.6709	7.361	0	0	0
2022/06/24	R035	04/05/2023			Bond Future	11.4338	85.2998	11.5467	84.6663	0.988	0.0000	0.0000	0
2022/06/24	R035	04/05/2023	11.22	Call	Bond Future	2,728.5400	2.7285	2,441.3500	2.4413	(10.525)	0	0	0
2022/06/24	R035	04/05/2023	11.17	Put	Bond Future	4,101.6000	4.1016	4,456.8100	4.4568	8.660	0	0	0
2022/06/24	R035	04/05/2023	11.20	Put	Bond Future	4,007.7800	4.0078	4,357.6200	4.3576	8.729	0	0	0
2022/06/24	R035	04/05/2023	11.21	Put	Bond Future	3,976.7900	3.9768	4,324.8400	4.3248	8.752	0	0	0
2022/06/24	R035	04/05/2023	9.85	Call	Bond Future	436.3500	0.4363	362.3300	0.3623	(16.963)	0	0	400
2022/06/24	R035	04/05/2023	9.85	Put	Bond Future	10,081.1200	10.0811	10,640.5600	10.6406	5.549	0	0	0
2022/06/24	R035	04/05/2023	10.42	Call	Bond Future	1,030.9300	1.0309	884.2000	0.8842	(14.233)	0	0	500
2022/06/24	R035	04/05/2023	10.42	Put	Bond Future	7,033.2900	7.0333	7,520.0200	7.5200	6.920	0	0	0
2022/06/24	R186	04/08/2022	7.96	Call	Bond Future	62.5500	0.0625	32.3100	0.0323	(48.345)	0	0	3,600
2022/06/24	R186	04/08/2022	8.15	Call	Bond Future	136.9300	0.1369	77.1500	0.0771	(43.657)	0	0	0
2022/06/24	R186	04/08/2022	8.15	Put	Bond Future	2,094.0200	2.0940	2,503.5500	2.5035	19.557	0	0	0
2022/06/24	R186	04/08/2022	9.78	Call	Bond Future	4,053.2200	4.0532	3,600.5900	3.6006	(11.167)	0	0	0
2022/06/24	R186	04/08/2022	9.78	Put	Bond Future	28.8900	0.0289	45.5700	0.0456	57.736	0	0	3,600
2022/06/24	R186	04/08/2022			Bond Future	8.6707	107.9425	8.7973	107.4732	1.461	0.0000	0.0000	82,795
2022/06/24	R186	04/08/2022	6.96	Call	Bond Future	0.7800	0.0008	0.2900	0.0003	(62.821)	0	0	3,600
2022/06/24	R186	04/08/2022	6.96	Put	Bond Future	6,601.9500	6.6020	7,070.7700	7.0708	7.101	0	0	0
2022/06/24	R186	04/08/2022	7.96	Put	Bond Future	2,744.9600	2.7450	3,184.0300	3.1840	15.995	0	0	0
2022/06/24	R186	04/08/2022	8.13	Call	Bond Future	126.6700	0.1267	70.7300	0.0707	(44.162)	0	0	0
2022/06/24	R186	04/08/2022	8.13	Put	Bond Future	2,159.8300	2.1598	2,573.2000	2.5732	19.139	0	0	0
2022/06/24	R186	04/08/2022	8.14	Call	Bond Future	131.7600	0.1318	73.9100	0.0739	(43.906)	0	0	0
2022/06/24	R186	04/08/2022	8.14	Put	Bond Future	2,126.8800	2.1269	2,538.3400	2.5383	19.346	0	0	0
2022/06/24	R186	03/11/2022	8.91	Put	Bond Future	1,224.8700	1.2249	1,461.5800	1.4616	19.325	0	0	4,310
2022/06/24	R186	03/11/2022	8.53	Call	Bond Future	754.5600	0.7546	592.8300	0.5928	(21.434)	0	0	0
2022/06/24	R186	03/11/2022	8.53	Put	Bond Future	1,954.1300	1.9541	2,269.6600	2.2697	16.147	0	0	0
2022/06/24	R186	03/11/2022	8.54	Call	Bond Future	767.7200	0.7677	603.9800	0.6040	(21.328)	0	0	0
2022/06/24	R186	03/11/2022	8.54	Put	Bond Future	1,931.7400	1.9317	2,245.2600	2.2453	16.230	0	0	0
2022/06/24	R186	03/11/2022			Bond Future	8.8698	109.5183	9.0063	109.0410	1.539	0.0000	0.0000	11,166
2022/06/24	R186	03/11/2022	8.55	Call	Bond Future	781.0200	0.7810	615.2700	0.6153	(21.222)	0	0	0
2022/06/24	R186	03/11/2022	8.55	Put	Bond Future	1,909.5100	1.9095	2,221.0200	2.2210	16.314	0	0	0
2022/06/24	R186	03/11/2022	8.91	Call	Bond Future	1,365.7500	1.3657	1,125.2000	1.1252	(17.613)	0	0	0
2022/06/24	R186	03/11/2022	8.23	Call	Bond Future	438.3600	0.4384	331.1400	0.3311	(24.459)	0	0	4,310
2022/06/24	R186	03/11/2022	8.23	Put	Bond Future	2,711.2500	2.7113	3,081.2900	3.0813	13.648	0	0	0
2022/06/24	R186	02/02/2023	8.33	Call	Bond Future	671.6900	0.6717	542.0200	0.5420	(19.305)	0	0	0
2022/06/24	R186	02/02/2023	8.33	Put	Bond Future	3,035.6700	3.0357	3,392.2500	3.3923	11.746	0	0	0
2022/06/24	R186	02/02/2023	8.32	Call	Bond Future	661.7700	0.6618	533.5200	0.5335	(19.380)	0	0	0
2022/06/24	R186	02/02/2023	8.32	Put	Bond Future	3,059.6900	3.0597	3,417.6900	3.4177	11.701	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/06/24	R186	02/02/2023			Bond Future	9.0364	106.0520	9.1842	105.5658	1.635	0.0000	0.0000	0
2022/06/24	R186	02/02/2023	8.34	Call	Bond Future	681.4400	0.6814	550.3600	0.5504	(19.236)	0	0	0
2022/06/24	R186	02/02/2023	8.34	Put	Bond Future	3,011.4900	3.0115	3,366.6600	3.3667	11.794	0	0	0
2022/06/24	R186	04/05/2023	8.83	Put	Bond Future	2,394.1500	2.3941	2,687.3300	2.6873	12.246	0	0	0
2022/06/24	R186	04/05/2023	8.84	Call	Bond Future	1,424.9600	1.4250	1,220.1400	1.2201	(14.374)	0	0	0
2022/06/24	R186	04/05/2023			Bond Future	9.1454	108.0828	9.3060	107.5861	1.756	0.0000	0.0000	0
2022/06/24	R186	04/05/2023	8.83	Call	Bond Future	1,410.1500	1.4101	1,206.6900	1.2067	(14.428)	0	0	0
2022/06/24	R186	04/05/2023	8.84	Put	Bond Future	2,377.5900	2.3776	2,669.4100	2.6694	12.274	0	0	0
2022/06/24	R186	04/05/2023	8.82	Call	Bond Future	1,395.8100	1.3958	1,193.6900	1.1937	(14.480)	0	0	0
2022/06/24	R186	04/05/2023	8.82	Put	Bond Future	2,411.2000	2.4112	2,705.7200	2.7057	12.215	0	0	0
2022/06/24	R197	04/08/2022			Bond Future	330.4783	330.4783	330.3148	330.3148	(0.049)	0.0000	0.0000	859
2022/06/24	R197	03/11/2022			Bond Future	335.3833	335.3833	335.2140	335.2140	(0.050)	0.0000	0.0000	6
2022/06/24	R197	02/02/2023			Bond Future	332.3075	332.3075	332.1348	332.1348	(0.052)	0.0000	0.0000	0
2022/06/24	R197	04/05/2023			Bond Future	338.7307	338.7307	338.5511	338.5511	(0.053)	0.0000	0.0000	0
2022/06/24	R202	04/08/2022			Bond Future	249.7647	249.7647	249.8366	249.8366	0.029	0.0000	0.0000	6,586
2022/06/24	R202	03/11/2022			Bond Future	253.4717	253.4717	253.5422	253.5422	0.028	0.0000	0.0000	0
2022/06/24	R202	02/02/2023			Bond Future	253.1122	253.1122	253.1829	253.1829	0.028	0.0000	0.0000	0
2022/06/24	R202	04/05/2023			Bond Future	258.0013	258.0013	258.0708	258.0708	0.027	0.0000	0.0000	0
2022/06/24	R209	04/08/2022	10.57	Put	Bond Future	2,649.9800	2.6500	3,073.9700	3.0740	16.000	0	0	0
2022/06/24	R209	04/08/2022	10.58	Call	Bond Future	304.7200	0.3047	203.6700	0.2037	(33.162)	0	0	0
2022/06/24	R209	04/08/2022	10.58	Put	Bond Future	2,606.7400	2.6067	3,027.6300	3.0276	16.146	0	0	0
2022/06/24	R209	04/08/2022			Bond Future	11.0074	69.0398	11.1072	68.5178	0.907	0.0000	0.0000	23,406
2022/06/24	R209	04/08/2022	10.57	Call	Bond Future	292.7700	0.2928	194.8200	0.1948	(33.456)	0	0	0
2022/06/24	R209	04/08/2022	10.59	Call	Bond Future	317.0100	0.3170	212.8100	0.2128	(32.870)	0	0	0
2022/06/24	R209	04/08/2022	10.59	Put	Bond Future	2,563.9100	2.5639	2,981.6500	2.9817	16.293	0	0	0
2022/06/24	R209	03/11/2022	12.00	Call	Bond Future	4,786.2200	4.7862	4,368.2500	4.3682	(8.733)	0	0	0
2022/06/24	R209	03/11/2022	12.00	Put	Bond Future	681.7200	0.6817	793.9800	0.7940	16.467	0	0	3,500
2022/06/24	R209	03/11/2022	11.03	Call	Bond Future	1,634.6800	1.6347	1,396.1900	1.3962	(14.589)	0	0	0
2022/06/24	R209	03/11/2022	11.03	Put	Bond Future	2,339.2600	2.3393	2,631.0000	2.6310	12.471	0	0	0
2022/06/24	R209	03/11/2022	10.50	Put	Bond Future	4,150.4300	4.1504	4,561.9200	4.5619	9.914	0	0	0
2022/06/24	R209	03/11/2022	9.25	Call	Bond Future	18.3600	0.0184	12.4300	0.0124	(32.298)	0	0	6,000
2022/06/24	R209	03/11/2022	9.25	Put	Bond Future	11,001.4300	11.0014	11,525.7300	11.5257	4.766	0	0	0
2022/06/24	R209	03/11/2022	9.50	Call	Bond Future	40.9900	0.0410	28.6700	0.0287	(30.056)	0	0	0
2022/06/24	R209	03/11/2022	9.50	Put	Bond Future	9,454.5500	9.4546	9,972.4600	9.9725	5.478	0	0	0
2022/06/24	R209	03/11/2022			Bond Future	11.1659	66.9035	11.2694	66.3732	0.928	0.0000	0.0000	4,520
2022/06/24	R209	03/11/2022	11.02	Call	Bond Future	1,610.4500	1.6104	1,374.2300	1.3742	(14.668)	0	0	0
2022/06/24	R209	03/11/2022	11.02	Put	Bond Future	2,367.3100	2.3673	2,661.3200	2.6613	12.420	0	0	0
2022/06/24	R209	03/11/2022	11.50	Call	Bond Future	2,980.1200	2.9801	2,641.1900	2.6412	(11.373)	0	0	0
2022/06/24	R209	03/11/2022	11.50	Put	Bond Future	1,291.1100	1.2911	1,482.4100	1.4824	14.817	0	0	0
2022/06/24	R209	03/11/2022	10.50	Call	Bond Future	594.5000	0.5945	475.7600	0.4758	(19.973)	0	0	0
2022/06/24	R209	03/11/2022	11.00	Call	Bond Future	1,562.4300	1.5624	1,330.7700	1.3308	(14.827)	0	0	0
2022/06/24	R209	03/11/2022	11.00	Put	Bond Future	2,424.0100	2.4240	2,722.5800	2.7226	12.317	0	0	7,000
2022/06/24	R209	03/11/2022	11.01	Call	Bond Future	1,586.2600	1.5863	1,352.3200	1.3523	(14.748)	0	0	0
2022/06/24	R209	03/11/2022	11.01	Put	Bond Future	2,395.4500	2.3954	2,691.7400	2.6917	12.369	0	0	0
2022/06/24	R209	03/11/2022	10.00	Call	Bond Future	167.2400	0.1672	124.4700	0.1245	(25.574)	0	0	3,500

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
2022/06/24	R209	03/11/2022	10.00	Put	Bond Future	6,570.5300	6.5705	7,057.9900	7.0580	7.419	0	0	6,000
2022/06/24	R209	02/02/2023	10.80	Put	Bond Future	3,946.0200	3.9460	4,303.0800	4.3031	9.049	0	0	0
2022/06/24	R209	02/02/2023	10.78	Call	Bond Future	1,270.1700	1.2702	1,091.2100	1.0912	(14.089)	0	0	0
2022/06/24	R209	02/02/2023	10.79	Call	Bond Future	1,289.4800	1.2895	1,108.6700	1.1087	(14.022)	0	0	0
2022/06/24	R209	02/02/2023			Bond Future	11.3081	68.0220	11.4156	67.4823	0.951	0.0000	0.0000	0
2022/06/24	R209	02/02/2023	10.80	Call	Bond Future	1,309.1500	1.3091	1,126.4700	1.1265	(13.954)	0	0	0
2022/06/24	R209	02/02/2023	10.78	Put	Bond Future	4,013.8300	4.0138	4,374.6100	4.3746	8.988	0	0	0
2022/06/24	R209	02/02/2023	10.79	Put	Bond Future	3,979.7100	3.9797	4,338.6400	4.3386	9.019	0	0	0
2022/06/24	R209	04/05/2023	11.09	Call	Bond Future	2,112.9900	2.1130	1,880.9400	1.8809	(10.982)	0	0	0
2022/06/24	R209	04/05/2023	11.09	Put	Bond Future	3,801.0400	3.8010	4,119.7600	4.1198	8.385	0	0	0
2022/06/24	R209	04/05/2023	11.10	Call	Bond Future	2,135.3700	2.1354	1,901.7400	1.9017	(10.941)	0	0	0
2022/06/24	R209	04/05/2023	11.10	Put	Bond Future	3,771.9900	3.7720	4,089.1300	4.0891	8.408	0	0	0
2022/06/24	R209	04/05/2023			Bond Future	11.4239	66.1734	11.5355	65.6227	0.977	0.0000	0.0000	0
2022/06/24	R209	04/05/2023	11.11	Call	Bond Future	2,157.8700	2.1579	1,922.6500	1.9226	(10.901)	0	0	0
2022/06/24	R209	04/05/2023	11.11	Put	Bond Future	3,743.1300	3.7431	4,058.6800	4.0587	8.430	0	0	0
2022/06/24	R210	04/08/2022			Bond Future	225.1852	225.1852	224.6492	224.6492	(0.238)	0.0000	0.0000	1,025
2022/06/24	R210	03/11/2022			Bond Future	225.5534	225.5534	225.0075	225.0075	(0.242)	0.0000	0.0000	0
2022/06/24	R210	02/02/2023			Bond Future	229.3713	229.3713	228.8140	228.8140	(0.243)	0.0000	0.0000	0
2022/06/24	R210	04/05/2023			Bond Future	230.7372	230.7372	230.1653	230.1653	(0.248)	0.0000	0.0000	0
2022/06/24	R213	04/08/2022	9.88	Call	Bond Future	135.5600	0.1356	80.6700	0.0807	(40.491)	0	0	0
2022/06/24	R213	04/08/2022	9.89	Call	Bond Future	141.6500	0.1416	84.6900	0.0847	(40.212)	0	0	0
2022/06/24	R213	04/08/2022	9.90	Put	Bond Future	3,079.3300	3.0793	3,550.0800	3.5501	15.287	0	0	0
2022/06/24	R213	04/08/2022			Bond Future	10.4923	83.6811	10.6023	83.1513	1.048	0.0000	0.0000	29,903
2022/06/24	R213	04/08/2022	9.88	Put	Bond Future	3,168.2900	3.1683	3,643.2200	3.6432	14.990	0	0	0
2022/06/24	R213	04/08/2022	9.89	Put	Bond Future	3,123.6800	3.1237	3,596.5400	3.5965	15.138	0	0	0
2022/06/24	R213	04/08/2022	9.90	Call	Bond Future	147.9500	0.1480	88.8800	0.0889	(39.926)	0	0	0
2022/06/24	R213	03/11/2022	10.38	Call	Bond Future	1,168.9500	1.1689	967.5200	0.9675	(17.232)	0	0	0
2022/06/24	R213	03/11/2022	10.38	Put	Bond Future	2,600.2800	2.6003	2,937.2500	2.9373	12.959	0	0	0
2022/06/24	R213	03/11/2022	10.39	Call	Bond Future	1,188.2700	1.1883	984.5800	0.9846	(17.142)	0	0	0
2022/06/24	R213	03/11/2022	10.39	Put	Bond Future	2,571.5600	2.5716	2,906.2700	2.9063	13.016	0	0	0
2022/06/24	R213	03/11/2022	10.37	Call	Bond Future	1,149.8200	1.1498	950.6400	0.9506	(17.323)	0	0	0
2022/06/24	R213	03/11/2022	10.37	Put	Bond Future	2,629.2300	2.6292	2,968.4500	2.9685	12.902	0	0	200
2022/06/24	R213	03/11/2022	9.19	Call	Bond Future	85.3500	0.0854	60.7700	0.0608	(28.799)	0	0	476
2022/06/24	R213	03/11/2022	9.19	Put	Bond Future	7,500.9500	7.5010	8,014.7700	8.0148	6.850	0	0	0
2022/06/24	R213	03/11/2022			Bond Future	10.6812	81.3648	10.7963	80.8264	1.077	0.0000	0.0000	0
2022/06/24	R213	03/11/2022	10.40	Call	Bond Future	1,207.7800	1.2078	1,001.8300	1.0018	(17.052)	0	0	0
2022/06/24	R213	03/11/2022	10.40	Put	Bond Future	2,543.0600	2.5431	2,875.5100	2.8755	13.073	0	0	0
2022/06/24	R213	03/11/2022	9.98	Call	Bond Future	547.0800	0.5471	430.5300	0.4305	(21.304)	0	0	0
2022/06/24	R213	03/11/2022	9.98	Put	Bond Future	3,930.1000	3.9301	4,351.9500	4.3519	10.734	0	0	200
2022/06/24	R213	03/11/2022	10.19	Call	Bond Future	836.5800	0.8366	677.1400	0.6771	(19.059)	0	0	0
2022/06/24	R213	03/11/2022	10.19	Put	Bond Future	3,187.6200	3.1876	3,566.5800	3.5666	11.888	0	0	476
2022/06/24	R213	03/11/2022	9.13	Call	Bond Future	73.0000	0.0730	51.6100	0.0516	(29.301)	0	0	200
2022/06/24	R213	03/11/2022	9.13	Put	Bond Future	7,804.8700	7.8049	8,321.8800	8.3219	6.624	0	0	0
2022/06/24	R213	03/11/2022	9.84	Call	Bond Future	397.4100	0.3974	306.2500	0.3063	(22.939)	0	0	0
2022/06/24	R213	03/11/2022	9.84	Put	Bond Future	4,477.5800	4.4776	4,924.8200	4.9248	9.988	0	0	476
2022/06/24	R213	02/02/2023	10.43	Put	Bond Future	3,378.8700	3.3789	3,726.0400	3.7260	10.275	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
2022/06/24	R213	02/02/2023	12.20	Call	Bond Future	6,487.9800	6.4880	6,035.7500	6.0358	(6.970)	0	0	0
2022/06/24	R213	02/02/2023	12.20	Put	Bond Future	638.4300	0.6384	734.3300	0.7343	15.021	0	0	912
2022/06/24	R213	02/02/2023	10.22	Put	Bond Future	4,019.0500	4.0190	4,403.0400	4.4030	9.554	0	0	0
2022/06/24	R213	02/02/2023	10.23	Call	Bond Future	1,068.3400	1.0683	902.4800	0.9025	(15.525)	0	0	0
2022/06/24	R213	02/02/2023	10.35	Call	Bond Future	1,265.9100	1.2659	1,079.1400	1.0791	(14.754)	0	0	0
2022/06/24	R213	02/02/2023	10.35	Put	Bond Future	3,613.4100	3.6134	3,974.7700	3.9748	10.001	0	0	476
2022/06/24	R213	02/02/2023	10.01	Call	Bond Future	758.7400	0.7587	629.3600	0.6294	(17.052)	0	0	0
2022/06/24	R213	02/02/2023			Bond Future	10.8548	82.7238	10.9754	82.1757	1.111	0.0000	0.0000	0
2022/06/24	R213	02/02/2023	10.43	Call	Bond Future	1,409.2500	1.4093	1,208.2900	1.2083	(14.260)	0	0	912
2022/06/24	R213	02/02/2023	10.22	Call	Bond Future	1,052.7500	1.0528	888.6100	0.8886	(15.592)	0	0	0
2022/06/24	R213	02/02/2023	10.23	Put	Bond Future	3,986.8300	3.9868	4,369.1000	4.3691	9.588	0	0	0
2022/06/24	R213	02/02/2023	9.16	Call	Bond Future	182.3700	0.1824	142.4600	0.1425	(21.884)	0	0	476
2022/06/24	R213	02/02/2023	9.16	Put	Bond Future	8,422.0200	8.4220	8,930.2400	8.9302	6.034	0	0	0
2022/06/24	R213	02/02/2023	10.01	Put	Bond Future	4,737.2300	4.7372	5,155.9800	5.1560	8.840	0	0	476
2022/06/24	R213	02/02/2023	10.21	Call	Bond Future	1,037.2900	1.0373	874.8700	0.8749	(15.658)	0	0	0
2022/06/24	R213	02/02/2023	10.21	Put	Bond Future	4,051.4400	4.0514	4,437.1500	4.4371	9.520	0	0	0
2022/06/24	R213	04/05/2023	10.75	Call	Bond Future	2,189.7300	2.1897	1,941.1000	1.9411	(11.354)	0	0	0
2022/06/24	R213	04/05/2023	10.75	Put	Bond Future	3,256.6100	3.2566	3,567.4400	3.5674	9.545	0	0	0
2022/06/24	R213	04/05/2023			Bond Future	10.9877	80.7576	11.1140	80.1982	1.149	0.0000	0.0000	0
2022/06/24	R213	04/05/2023	10.74	Call	Bond Future	2,168.6500	2.1687	1,921.5400	1.9215	(11.395)	0	0	0
2022/06/24	R213	04/05/2023	10.74	Put	Bond Future	3,280.8200	3.2808	3,593.1700	3.5932	9.520	0	0	0
2022/06/24	R213	04/05/2023	10.73	Call	Bond Future	2,147.6800	2.1477	1,902.1000	1.9021	(11.435)	0	0	0
2022/06/24	R213	04/05/2023	10.73	Put	Bond Future	3,305.1600	3.3052	3,619.0400	3.6190	9.497	0	0	0
2022/06/24	R214	04/08/2022	10.98	Put	Bond Future	2,169.6200	2.1696	2,543.4800	2.5435	17.232	0	0	0
2022/06/24	R214	04/08/2022	10.99	Call	Bond Future	476.5800	0.4766	337.6200	0.3376	(29.158)	0	0	0
2022/06/24	R214	04/08/2022			Bond Future	11.2895	65.9728	11.3843	65.4636	0.840	0.0000	0.0000	23,861
2022/06/24	R214	04/08/2022	10.97	Call	Bond Future	444.8100	0.4448	312.8700	0.3129	(29.662)	0	0	0
2022/06/24	R214	04/08/2022	10.97	Put	Bond Future	2,210.3300	2.2103	2,587.6800	2.5877	17.072	0	0	0
2022/06/24	R214	04/08/2022	10.98	Call	Bond Future	460.5100	0.4605	325.0800	0.3251	(29.409)	0	0	0
2022/06/24	R214	04/08/2022	10.99	Put	Bond Future	2,129.3400	2.1293	2,499.6700	2.4997	17.392	0	0	0
2022/06/24	R214	03/11/2022	11.34	Call	Bond Future	1,798.9300	1.7989	1,556.6500	1.5566	(13.468)	0	0	0
2022/06/24	R214	03/11/2022	11.36	Put	Bond Future	2,294.3600	2.2944	2,565.0800	2.5651	11.799	0	0	0
2022/06/24	R214	03/11/2022			Bond Future	11.4433	63.6507	11.5417	63.1334	0.860	0.0000	0.0000	0
2022/06/24	R214	03/11/2022	11.34	Put	Bond Future	2,349.6500	2.3497	2,624.7300	2.6247	11.707	0	0	0
2022/06/24	R214	03/11/2022	11.35	Call	Bond Future	1,824.8700	1.8249	1,580.4000	1.5804	(13.397)	0	0	0
2022/06/24	R214	03/11/2022	11.35	Put	Bond Future	2,321.9600	2.3220	2,594.8500	2.5949	11.753	0	0	0
2022/06/24	R214	03/11/2022	11.36	Call	Bond Future	1,850.8400	1.8508	1,604.2000	1.6042	(13.326)	0	0	0
2022/06/24	R214	02/02/2023	11.07	Call	Bond Future	1,373.0300	1.3730	1,193.0100	1.1930	(13.111)	0	0	0
2022/06/24	R214	02/02/2023	11.07	Put	Bond Future	4,139.0000	4.1390	4,485.6000	4.4856	8.374	0	0	0
2022/06/24	R214	02/02/2023	11.08	Call	Bond Future	1,393.5300	1.3935	1,211.7100	1.2117	(13.047)	0	0	0
2022/06/24	R214	02/02/2023	11.08	Put	Bond Future	4,103.9800	4.1040	4,448.7800	4.4488	8.402	0	0	0
2022/06/24	R214	02/02/2023			Bond Future	11.5850	64.7142	11.6871	64.1876	0.882	0.0000	0.0000	0
2022/06/24	R214	02/02/2023	11.09	Call	Bond Future	1,414.2000	1.4142	1,230.5700	1.2306	(12.985)	0	0	0
2022/06/24	R214	02/02/2023	11.09	Put	Bond Future	4,069.1900	4.0692	4,412.1800	4.4122	8.429	0	0	0
2022/06/24	R214	04/05/2023	11.36	Call	Bond Future	2,222.2000	2.2222	1,993.2800	1.9933	(10.302)	0	0	0
2022/06/24	R214	04/05/2023	11.36	Put	Bond Future	3,977.1500	3.9771	4,285.6100	4.2856	7.756	0	0	0
2022/06/24	R214	04/05/2023	11.37	Call	Bond Future	2,245.3700	2.2454	2,014.9200	2.0149	(10.263)	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
2022/06/24	R214	04/05/2023	11.37	Put	Bond Future	3,946.9300	3.9469	4,253.8600	4.2539	7.776	0	0	0
2022/06/24	R214	04/05/2023			Bond Future	11.6958	62.6579	11.8016	62.1205	0.905	0.0000	0.0000	0
2022/06/24	R214	04/05/2023	11.38	Call	Bond Future	2,268.6600	2.2687	2,036.6800	2.0367	(10.225)	0	0	0
2022/06/24	R214	04/05/2023	11.38	Put	Bond Future	3,916.9000	3.9169	4,222.3000	4.2223	7.797	0	0	0
2022/06/24	R248	04/08/2022	10.20	Call	Bond Future	13.2400	0.0132	6.3500	0.0064	(52.039)	0	0	1,700
2022/06/24	R248	04/08/2022	10.99	Call	Bond Future	720.7000	0.7207	515.3400	0.5153	(28.495)	0	0	0
2022/06/24	R248	04/08/2022	10.99	Put	Bond Future	2,555.5600	2.5556	3,026.9200	3.0269	18.444	0	0	0
2022/06/24	R248	04/08/2022	10.40	Put	Bond Future	6,265.9900	6.2660	6,920.4400	6.9204	10.444	0	0	0
2022/06/24	R248	04/08/2022	10.98	Call	Bond Future	697.3400	0.6973	496.8200	0.4968	(28.755)	0	0	0
2022/06/24	R248	04/08/2022	10.98	Put	Bond Future	2,603.2100	2.6032	3,079.4100	3.0794	18.293	0	0	0
2022/06/24	R248	04/08/2022			Bond Future	11.2538	82.9704	11.3538	82.2937	0.889	0.0000	0.0000	200,798
2022/06/24	R248	04/08/2022	9.70	Call	Bond Future	0.3500	0.0004	0.1300	0.0001	(62.857)	0	0	0
2022/06/24	R248	04/08/2022	9.70	Put	Bond Future	11,971.4700	11.9715	12,647.9700	12.6480	5.651	0	0	0
2022/06/24	R248	04/08/2022	10.20	Put	Bond Future	7,810.0800	7.8101	8,479.9100	8.4799	8.576	0	0	0
2022/06/24	R248	04/08/2022	10.30	Call	Bond Future	25.4800	0.0255	12.9600	0.0130	(49.137)	0	0	1,200
2022/06/24	R248	04/08/2022	10.30	Put	Bond Future	7,026.4400	7.0264	7,690.6400	7.6906	9.453	0	0	0
2022/06/24	R248	04/08/2022	11.00	Call	Bond Future	744.5500	0.7445	534.3200	0.5343	(28.236)	0	0	1,200
2022/06/24	R248	04/08/2022	11.00	Put	Bond Future	2,508.5000	2.5085	2,974.9900	2.9750	18.596	0	0	50
2022/06/24	R248	04/08/2022	10.40	Call	Bond Future	48.5000	0.0485	26.2300	0.0262	(45.918)	0	0	0
2022/06/24	R248	04/08/2022	10.90	Call	Bond Future	527.5500	0.5276	364.4400	0.3644	(30.918)	0	0	1,700
2022/06/24	R248	04/08/2022	10.90	Put	Bond Future	3,005.4500	3.0055	3,519.0600	3.5191	17.089	0	0	0
2022/06/24	R248	03/11/2022	11.31	Put	Bond Future	2,906.6200	2.9066	3,271.8600	3.2719	12.566	0	0	0
2022/06/24	R248	03/11/2022	11.32	Call	Bond Future	2,295.9800	2.2960	1,970.8600	1.9709	(14.160)	0	0	0
2022/06/24	R248	03/11/2022	11.30	Put	Bond Future	2,941.8300	2.9418	3,309.9900	3.3100	12.515	0	0	0
2022/06/24	R248	03/11/2022			Bond Future	11.4059	79.7591	11.5100	79.0717	0.912	0.0000	0.0000	0
2022/06/24	R248	03/11/2022	11.31	Call	Bond Future	2,263.1600	2.2632	1,940.9700	1.9410	(14.236)	0	0	0
2022/06/24	R248	03/11/2022	11.32	Put	Bond Future	2,871.9400	2.8719	3,234.2500	3.2343	12.616	0	0	0
2022/06/24	R248	03/11/2022	11.30	Call	Bond Future	2,230.7700	2.2308	1,911.5000	1.9115	(14.312)	0	0	0
2022/06/24	R248	02/02/2023	11.08	Call	Bond Future	1,817.8700	1.8179	1,569.7000	1.5697	(13.652)	0	0	0
2022/06/24	R248	02/02/2023	11.08	Put	Bond Future	4,962.3700	4.9624	5,413.8300	5.4138	9.098	0	0	0
2022/06/24	R248	02/02/2023			Bond Future	11.5461	81.0919	11.6543	80.3923	0.938	0.0000	0.0000	0
2022/06/24	R248	02/02/2023	11.07	Call	Bond Future	1,791.2800	1.7913	1,545.5600	1.5456	(13.718)	0	0	0
2022/06/24	R248	02/02/2023	11.07	Put	Bond Future	5,005.6800	5.0057	5,459.5900	5.4596	9.068	0	0	0
2022/06/24	R248	02/02/2023	11.06	Call	Bond Future	1,764.9000	1.7649	1,521.6200	1.5216	(13.784)	0	0	0
2022/06/24	R248	02/02/2023	11.06	Put	Bond Future	5,049.3200	5.0493	5,505.6700	5.5057	9.038	0	0	0
2022/06/24	R248	04/05/2023	11.35	Call	Bond Future	2,847.5300	2.8475	2,538.8700	2.5389	(10.840)	0	0	0
2022/06/24	R248	04/05/2023	11.35	Put	Bond Future	4,847.7000	4.8477	5,252.9300	5.2529	8.359	0	0	0
2022/06/24	R248	04/05/2023			Bond Future	11.6552	78.2091	11.7675	77.4952	0.964	0.0000	0.0000	0
2022/06/24	R248	04/05/2023	11.34	Call	Bond Future	2,818.3900	2.8184	2,511.7800	2.5118	(10.879)	0	0	0
2022/06/24	R248	04/05/2023	11.34	Put	Bond Future	4,885.6500	4.8856	5,292.9300	5.2929	8.336	0	0	0
2022/06/24	R248	04/05/2023	11.33	Call	Bond Future	2,789.1200	2.7891	2,484.5600	2.4846	(10.920)	0	0	0
2022/06/24	R248	04/05/2023	11.33	Put	Bond Future	4,923.5600	4.9236	5,332.8900	5.3329	8.314	0	0	0

Total

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