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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/05/2022 TO 25/05/2022

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
2022/05/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	2025	04/08/2022		Bond Future	161.9707	161.9707	162.5271	162.5271	0.344	0.0000	0.0000	7,305
2022/05/25	2025	03/11/2022		Bond Future	164.4121	164.4121	164.9723	164.9723	0.341	0.0000	0.0000	0
2022/05/25	2025	02/02/2023		Bond Future	165.5552	165.5552	166.1205	166.1205	0.341	0.0000	0.0000	0
2022/05/25	2025	04/05/2023		Bond Future	168.5789	168.5789	169.1512	169.1512	0.340	0.0000	0.0000	0
2022/05/25	2029	04/08/2022		Bond Future	120.2814	120.2814	121.7805	121.7805	1.246	0.0000	0.0000	3,954
2022/05/25	2029	03/11/2022		Bond Future	120.8501	120.8501	122.3684	122.3684	1.256	0.0000	0.0000	0
2022/05/25	2029	02/02/2023		Bond Future	122.9269	122.9269	124.4679	124.4679	1.254	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
2022/05/25	2029	04/05/2023			Bond Future	123.8895	123.8895	125.4562	125.4562	1.265	0.0000	0.0000	0
2022/05/25	2030	04/08/2022	9.56	Call	Bond Future	642.7000	0.6427	638.7900	0.6388	(0.608)	0	0	0
2022/05/25	2030	04/08/2022	9.56	Put	Bond Future	2,212.5900	2.2126	2,402.6300	2.4026	8.589	0	0	0
2022/05/25	2030	04/08/2022	10.95	Call	Bond Future	5,155.7000	5.1557	5,018.4400	5.0184	(2.662)	0	0	0
2022/05/25	2030	04/08/2022	10.95	Put	Bond Future	127.3000	0.1273	183.9900	0.1840	44.533	0	0	800
2022/05/25	2030	04/08/2022			Bond Future	9.8789	90.4454	9.9188	90.2515	0.404	0.0000	0.0000	97,820
2022/05/25	2030	04/08/2022	8.30	Call	Bond Future	9.2300	0.0092	6.4300	0.0064	(30.336)	0	0	800
2022/05/25	2030	04/08/2022	8.30	Put	Bond Future	8,130.9800	8.1310	8,322.1300	8.3221	2.351	0	0	0
2022/05/25	2030	04/08/2022	9.05	Call	Bond Future	145.0100	0.1450	137.4100	0.1374	(5.241)	0	0	800
2022/05/25	2030	04/08/2022	9.05	Put	Bond Future	4,298.2600	4.2983	4,484.6100	4.4846	4.335	0	0	0
2022/05/25	2030	04/08/2022	9.54	Call	Bond Future	610.8100	0.6108	608.2800	0.6083	(0.414)	0	0	0
2022/05/25	2030	04/08/2022	9.54	Put	Bond Future	2,280.3100	2.2803	2,471.7300	2.4717	8.394	0	0	0
2022/05/25	2030	04/08/2022	9.55	Call	Bond Future	626.6200	0.6266	623.4700	0.6235	(0.503)	0	0	0
2022/05/25	2030	04/08/2022	9.55	Put	Bond Future	2,246.3000	2.2463	2,437.1000	2.4371	8.494	0	0	0
2022/05/25	2030	03/11/2022	10.10	Call	Bond Future	2,074.5000	2.0745	2,017.5500	2.0175	(2.745)	0	0	0
2022/05/25	2030	03/11/2022	10.10	Put	Bond Future	1,842.7200	1.8427	1,985.2100	1.9852	7.733	0	0	0
2022/05/25	2030	03/11/2022	10.20	Put	Bond Future	1,634.7900	1.6348	1,771.2800	1.7713	8.349	0	0	0
2022/05/25	2030	03/11/2022	9.70	Call	Bond Future	1,194.6800	1.1947	1,170.3900	1.1704	(2.033)	0	0	500
2022/05/25	2030	03/11/2022	9.70	Put	Bond Future	2,868.0000	2.8680	3,043.1500	3.0431	6.107	0	0	0
2022/05/25	2030	03/11/2022			Bond Future	10.0508	91.7888	10.0931	91.5894	0.421	0.0000	0.0000	18,740
2022/05/25	2030	03/11/2022	10.20	Call	Bond Future	2,334.9500	2.3350	2,272.0000	2.2720	(2.696)	0	0	500
2022/05/25	2030	03/11/2022	11.57	Call	Bond Future	7,110.6200	7.1106	6,970.1600	6.9702	(1.975)	0	0	0
2022/05/25	2030	03/11/2022	11.57	Put	Bond Future	297.2300	0.2972	356.2100	0.3562	19.843	0	0	500
2022/05/25	2030	03/11/2022	10.08	Call	Bond Future	2,024.3800	2.0244	1,968.5000	1.9685	(2.760)	0	0	0
2022/05/25	2030	03/11/2022	10.08	Put	Bond Future	1,886.6500	1.8866	2,030.2100	2.0302	7.609	0	0	0
2022/05/25	2030	03/11/2022	10.09	Call	Bond Future	2,049.2300	2.0492	1,993.0600	1.9931	(2.741)	0	0	0
2022/05/25	2030	03/11/2022	10.09	Put	Bond Future	1,864.4600	1.8645	2,007.7300	2.0077	7.684	0	0	0
2022/05/25	2030	02/02/2023	10.00	Call	Bond Future	1,880.3500	1.8803	1,866.8800	1.8669	(0.716)	0	0	0
2022/05/25	2030	02/02/2023	10.01	Put	Bond Future	2,785.8900	2.7859	2,977.0500	2.9770	6.862	0	0	0
2022/05/25	2030	02/02/2023	9.80	Call	Bond Future	1,480.3300	1.4803	1,477.1000	1.4771	(0.218)	0	0	0
2022/05/25	2030	02/02/2023	9.94	Put	Bond Future	2,962.9900	2.9630	3,158.2800	3.1583	6.591	0	0	102
2022/05/25	2030	02/02/2023	9.99	Call	Bond Future	1,859.0500	1.8591	1,846.1500	1.8462	(0.694)	0	0	0
2022/05/25	2030	02/02/2023	8.81	Put	Bond Future	7,013.6600	7.0137	7,210.8400	7.2108	2.811	0	0	0
2022/05/25	2030	02/02/2023	9.20	Call	Bond Future	653.9800	0.6540	634.0800	0.6341	(3.043)	0	0	0
2022/05/25	2030	02/02/2023	9.20	Put	Bond Future	5,382.2300	5.3822	5,567.8100	5.5678	3.448	0	0	0
2022/05/25	2030	02/02/2023	9.66	Call	Bond Future	1,233.2400	1.2332	1,236.4400	1.2364	0.259	0	0	0
2022/05/25	2030	02/02/2023	9.66	Put	Bond Future	3,753.5800	3.7536	3,962.2600	3.9623	5.559	0	0	102
2022/05/25	2030	02/02/2023			Bond Future	10.2025	89.3412	10.2476	89.1357	0.442	0.0000	0.0000	0
2022/05/25	2030	02/02/2023	10.00	Put	Bond Future	2,810.7000	2.8107	3,002.7100	3.0027	6.831	0	0	0
2022/05/25	2030	02/02/2023	10.01	Call	Bond Future	1,901.7800	1.9018	1,887.4600	1.8875	(0.753)	0	0	0
2022/05/25	2030	02/02/2023	9.80	Put	Bond Future	3,341.7100	3.3417	3,543.9600	3.5440	6.052	0	0	0
2022/05/25	2030	02/02/2023	9.94	Call	Bond Future	1,754.6000	1.7546	1,744.4100	1.7444	(0.581)	0	0	0
2022/05/25	2030	02/02/2023	9.99	Put	Bond Future	2,835.6600	2.8357	3,028.2400	3.0282	6.791	0	0	0
2022/05/25	2030	02/02/2023	8.81	Call	Bond Future	360.8600	0.3609	352.5600	0.3526	(2.300)	0	0	102
2022/05/25	2030	04/05/2023	10.52	Call	Bond Future	3,083.1100	3.0831	3,099.6200	3.0996	0.535	0	0	0
2022/05/25	2030	04/05/2023	10.52	Put	Bond Future	2,325.5200	2.3255	2,553.1100	2.5531	9.787	0	0	0
2022/05/25	2030	04/05/2023	10.53	Call	Bond Future	3,108.4300	3.1084	3,124.9900	3.1250	0.533	0	0	0

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2022/05/25	2030	04/05/2023	10.53	Put	Bond Future	2,307.1200	2.3071	2,534.7600	2.5348	9.867	0	0	0
2022/05/25	2030	04/05/2023	10.00	Call	Bond Future	1,905.5300	1.9055	1,960.1700	1.9602	2.867	0	0	1,080
2022/05/25	2030	04/05/2023	10.00	Put	Bond Future	3,459.5300	3.4595	3,725.2500	3.7252	7.681	0	0	0
2022/05/25	2030	04/05/2023			Bond Future	10.3477	90.9593	10.3955	90.7482	0.462	0.0000	0.0000	0
2022/05/25	2030	04/05/2023	12.04	Call	Bond Future	7,800.2600	7.8003	7,755.4800	7.7555	(0.574)	0	0	0
2022/05/25	2030	04/05/2023	12.04	Put	Bond Future	701.0500	0.7011	867.3500	0.8673	23.722	0	0	1,080
2022/05/25	2030	04/05/2023	10.54	Call	Bond Future	3,133.8400	3.1338	3,150.1100	3.1501	0.519	0	0	0
2022/05/25	2030	04/05/2023	10.54	Put	Bond Future	2,288.8400	2.2888	2,516.1900	2.5162	9.933	0	0	0
2022/05/25	2032	04/08/2022	8.97	Call	Bond Future	14.1900	0.0142	11.1600	0.0112	(21.353)	0	0	800
2022/05/25	2032	04/08/2022	8.97	Put	Bond Future	7,749.5700	7.7496	8,053.9700	8.0540	3.928	0	0	0
2022/05/25	2032	04/08/2022	9.40	Call	Bond Future	85.8000	0.0858	81.7200	0.0817	(4.755)	0	0	0
2022/05/25	2032	04/08/2022	9.40	Put	Bond Future	5,214.8000	5.2148	5,518.1500	5.5182	5.817	0	0	0
2022/05/25	2032	04/08/2022	9.72	Call	Bond Future	301.7700	0.3018	295.7800	0.2958	(1.985)	0	0	800
2022/05/25	2032	04/08/2022	9.72	Put	Bond Future	3,551.7000	3.5517	3,853.1400	3.8531	8.487	0	0	0
2022/05/25	2032	04/08/2022	10.21	Put	Bond Future	1,683.1100	1.6831	1,915.3700	1.9154	13.799	0	0	0
2022/05/25	2032	04/08/2022	10.22	Call	Bond Future	1,241.2500	1.2413	1,163.7000	1.1637	(6.248)	0	0	0
2022/05/25	2032	04/08/2022	9.80	Call	Bond Future	397.8800	0.3979	386.3500	0.3863	(2.898)	0	0	900
2022/05/25	2032	04/08/2022	10.20	Put	Bond Future	1,712.1700	1.7122	1,946.8000	1.9468	13.704	0	0	0
2022/05/25	2032	04/08/2022			Bond Future	10.2946	90.6401	10.3505	90.3327	0.542	0.0000	0.0000	80,070
2022/05/25	2032	04/08/2022	11.00	Call	Bond Future	4,123.0200	4.1230	3,921.0900	3.9211	(4.898)	0	0	0
2022/05/25	2032	04/08/2022	11.00	Put	Bond Future	341.5900	0.3416	447.0900	0.4471	30.885	0	0	7,500
2022/05/25	2032	04/08/2022	11.60	Call	Bond Future	6,918.4800	6.9185	6,644.2200	6.6442	(3.964)	0	0	0
2022/05/25	2032	04/08/2022	11.60	Put	Bond Future	90.4200	0.0904	123.5900	0.1236	36.684	0	0	800
2022/05/25	2032	04/08/2022	11.89	Call	Bond Future	8,291.9400	8.2919	8,002.5500	8.0025	(3.490)	0	0	0
2022/05/25	2032	04/08/2022	11.89	Put	Bond Future	44.6300	0.0446	62.6700	0.0627	40.421	0	0	0
2022/05/25	2032	04/08/2022	10.21	Call	Bond Future	1,214.2100	1.2142	1,139.0400	1.1390	(6.191)	0	0	0
2022/05/25	2032	04/08/2022	10.22	Put	Bond Future	1,654.5800	1.6546	1,884.4600	1.8845	13.894	0	0	0
2022/05/25	2032	04/08/2022	10.50	Call	Bond Future	2,104.2900	2.1043	1,972.7200	1.9727	(6.252)	0	0	900
2022/05/25	2032	04/08/2022	10.50	Put	Bond Future	980.3000	0.9803	1,156.1600	1.1562	17.939	0	0	0
2022/05/25	2032	04/08/2022	9.80	Put	Bond Future	3,185.9100	3.1859	3,481.8100	3.4818	9.288	0	0	0
2022/05/25	2032	04/08/2022	10.10	Call	Bond Future	939.6200	0.9396	889.3300	0.8893	(5.352)	0	0	0
2022/05/25	2032	04/08/2022	10.10	Put	Bond Future	2,022.9200	2.0229	2,280.0600	2.2801	12.711	0	0	0
2022/05/25	2032	04/08/2022	10.20	Call	Bond Future	1,187.6500	1.1877	1,114.8500	1.1148	(6.130)	0	0	0
2022/05/25	2032	03/11/2022	10.56	Put	Bond Future	1,892.3300	1.8923	2,110.0500	2.1100	11.505	0	0	180
2022/05/25	2032	03/11/2022	9.92	Call	Bond Future	868.2000	0.8682	858.8100	0.8588	(1.082)	0	0	750
2022/05/25	2032	03/11/2022	9.92	Put	Bond Future	3,847.4200	3.8474	4,152.5400	4.1525	7.931	0	0	0
2022/05/25	2032	03/11/2022	10.11	Put	Bond Future	3,160.7900	3.1608	3,446.7500	3.4468	9.047	0	0	454
2022/05/25	2032	03/11/2022	10.16	Call	Bond Future	1,351.3200	1.3513	1,316.0800	1.3161	(2.608)	0	0	0
2022/05/25	2032	03/11/2022	10.16	Put	Bond Future	2,996.0700	2.9961	3,275.3400	3.2753	9.321	0	0	180
2022/05/25	2032	03/11/2022	9.31	Put	Bond Future	6,732.5600	6.7326	7,022.1200	7.0221	4.301	0	0	0
2022/05/25	2032	03/11/2022	9.36	Call	Bond Future	269.0100	0.2690	241.2900	0.2413	(10.304)	0	0	454
2022/05/25	2032	03/11/2022	9.36	Put	Bond Future	6,466.6100	6.4666	6,753.4000	6.7534	4.435	0	0	0
2022/05/25	2032	03/11/2022	9.46	Put	Bond Future	5,946.8900	5.9469	6,227.3200	6.2273	4.716	0	0	0
2022/05/25	2032	03/11/2022			Bond Future	10.4625	87.8337	10.5212	87.5192	0.561	0.0000	0.0000	87,927
2022/05/25	2032	03/11/2022	12.30	Call	Bond Future	9,374.0200	9.3740	9,117.6900	9.1177	(2.734)	0	0	0
2022/05/25	2032	03/11/2022	12.30	Put	Bond Future	207.3900	0.2074	265.5700	0.2656	28.053	0	0	750
2022/05/25	2032	03/11/2022	10.66	Call	Bond Future	2,723.1100	2.7231	2,614.1700	2.6142	(4.001)	0	0	0

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2022/05/25	2032	03/11/2022	10.66	Put	Bond Future	1,670.6900	1.6707	1,876.2600	1.8763	12.304	0	0	0
2022/05/25	2032	03/11/2022	10.67	Call	Bond Future	2,754.8800	2.7549	2,644.8500	2.6449	(3.994)	0	0	750
2022/05/25	2032	03/11/2022	10.67	Put	Bond Future	1,649.6400	1.6496	1,854.1200	1.8541	12.395	0	0	0
2022/05/25	2032	03/11/2022	11.55	Call	Bond Future	6,119.2400	6.1192	5,926.2300	5.9262	(3.154)	0	0	0
2022/05/25	2032	03/11/2022	11.55	Put	Bond Future	529.9100	0.5299	651.4100	0.6514	22.928	0	0	500
2022/05/25	2032	03/11/2022	10.21	Call	Bond Future	1,467.8900	1.4679	1,425.6400	1.4256	(2.878)	0	0	500
2022/05/25	2032	03/11/2022	10.21	Put	Bond Future	2,837.9200	2.8379	3,110.1800	3.1102	9.594	0	0	0
2022/05/25	2032	03/11/2022	10.49	Call	Bond Future	2,208.1400	2.2081	2,120.3000	2.1203	(3.978)	0	0	0
2022/05/25	2032	03/11/2022	10.49	Put	Bond Future	2,060.3900	2.0604	2,287.0600	2.2871	11.001	0	0	454
2022/05/25	2032	03/11/2022	10.56	Call	Bond Future	2,414.1100	2.4141	2,317.3200	2.3173	(4.009)	0	0	0
2022/05/25	2032	03/11/2022	10.11	Call	Bond Future	1,240.2000	1.2402	1,211.6500	1.2117	(2.302)	0	0	0
2022/05/25	2032	03/11/2022	9.31	Call	Bond Future	240.2900	0.2403	215.3400	0.2153	(10.383)	0	0	180
2022/05/25	2032	03/11/2022	9.46	Call	Bond Future	334.9700	0.3350	300.8900	0.3009	(10.174)	0	0	500
2022/05/25	2032	02/02/2023	10.50	Call	Bond Future	2,265.3200	2.2653	2,268.3100	2.2683	0.132	0	0	0
2022/05/25	2032	02/02/2023	10.50	Put	Bond Future	2,842.3100	2.8423	3,167.7100	3.1677	11.448	0	0	454
2022/05/25	2032	02/02/2023	10.67	Call	Bond Future	2,731.3800	2.7314	2,712.8200	2.7128	(0.680)	0	0	750
2022/05/25	2032	02/02/2023	10.67	Put	Bond Future	2,416.9400	2.4169	2,720.7900	2.7208	12.572	0	0	0
2022/05/25	2032	02/02/2023	11.69	Call	Bond Future	6,269.3800	6.2694	6,182.6100	6.1826	(1.384)	0	0	0
2022/05/25	2032	02/02/2023	11.69	Put	Bond Future	852.8700	0.8529	1,088.5100	1.0885	27.629	0	0	0
2022/05/25	2032	02/02/2023	10.40	Call	Bond Future	2,008.4200	2.0084	2,027.5100	2.0275	0.950	0	0	0
2022/05/25	2032	02/02/2023	10.40	Put	Bond Future	3,115.4900	3.1155	3,456.9900	3.4570	10.961	0	0	0
2022/05/25	2032	02/02/2023	9.92	Call	Bond Future	1,025.4100	1.0254	1,071.4100	1.0714	4.486	0	0	750
2022/05/25	2032	02/02/2023	9.92	Put	Bond Future	4,736.9200	4.7369	5,105.3300	5.1053	7.777	0	0	0
2022/05/25	2032	02/02/2023	10.22	Call	Bond Future	1,587.4000	1.5874	1,631.0500	1.6310	2.750	0	0	500
2022/05/25	2032	02/02/2023	10.22	Put	Bond Future	3,659.3800	3.6594	4,025.4400	4.0254	10.003	0	0	0
2022/05/25	2032	02/02/2023	9.47	Call	Bond Future	506.3100	0.5063	489.5900	0.4896	(3.302)	0	0	500
2022/05/25	2032	02/02/2023	9.47	Put	Bond Future	6,752.6800	6.7527	7,058.3700	7.0584	4.527	0	0	0
2022/05/25	2032	02/02/2023			Bond Future	10.6098	89.3264	10.6715	89.0039	0.582	0.0000	0.0000	0
2022/05/25	2032	02/02/2023	11.84	Call	Bond Future	6,868.9600	6.8690	6,763.6200	6.7636	(1.534)	0	0	0
2022/05/25	2032	02/02/2023	11.84	Put	Bond Future	736.3900	0.7364	953.4600	0.9535	29.478	0	0	500
2022/05/25	2032	02/02/2023	12.75	Call	Bond Future	10,613.7300	10.6137	10,372.3400	10.3723	(2.274)	0	0	0
2022/05/25	2032	02/02/2023	12.75	Put	Bond Future	314.0100	0.3140	395.0300	0.3950	25.802	0	0	750
2022/05/25	2032	02/02/2023	10.38	Call	Bond Future	1,959.0900	1.9591	1,981.0300	1.9810	1.120	0	0	0
2022/05/25	2032	02/02/2023	10.38	Put	Bond Future	3,172.6800	3.1727	3,517.0300	3.5170	10.854	0	0	0
2022/05/25	2032	02/02/2023	10.39	Call	Bond Future	1,983.6700	1.9837	2,004.2000	2.0042	1.035	0	0	0
2022/05/25	2032	02/02/2023	10.39	Put	Bond Future	3,143.9800	3.1440	3,486.9200	3.4869	10.908	0	0	0
2022/05/25	2032	02/02/2023	10.16	Call	Bond Future	1,458.9400	1.4589	1,508.3100	1.5083	3.384	0	0	0
2022/05/25	2032	02/02/2023	10.16	Put	Bond Future	3,855.6700	3.8557	4,227.4500	4.2275	9.642	0	0	454
2022/05/25	2032	02/02/2023	9.31	Call	Bond Future	381.6700	0.3817	370.8000	0.3708	(2.848)	0	0	454
2022/05/25	2032	02/02/2023	9.31	Put	Bond Future	7,551.7900	7.5518	7,863.3300	7.8633	4.125	0	0	0
2022/05/25	2032	04/05/2023	10.89	Call	Bond Future	3,388.9400	3.3889	3,297.0800	3.2971	(2.711)	0	0	0
2022/05/25	2032	04/05/2023	10.89	Put	Bond Future	2,663.6700	2.6637	2,901.8400	2.9018	8.941	0	0	0
2022/05/25	2032	04/05/2023			Bond Future	10.7470	86.7847	10.8119	86.4546	0.603	0.0000	0.0000	0
2022/05/25	2032	04/05/2023	10.88	Call	Bond Future	3,360.3900	3.3604	3,269.7900	3.2698	(2.696)	0	0	0
2022/05/25	2032	04/05/2023	10.88	Put	Bond Future	2,685.5900	2.6856	2,925.0200	2.9250	8.915	0	0	0
2022/05/25	2032	04/05/2023	10.87	Call	Bond Future	3,332.2800	3.3323	3,242.6100	3.2426	(2.691)	0	0	0
2022/05/25	2032	04/05/2023	10.87	Put	Bond Future	2,707.9900	2.7080	2,948.3500	2.9483	8.876	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
2022/05/25	2033	04/08/2022			Bond Future	115.7361	115.7361	116.7756	116.7756	0.898	0.0000	0.0000	7,046
2022/05/25	2033	03/11/2022			Bond Future	116.1522	116.1522	117.2041	117.2041	0.906	0.0000	0.0000	0
2022/05/25	2033	02/02/2023			Bond Future	118.1481	118.1481	119.2148	119.2148	0.903	0.0000	0.0000	0
2022/05/25	2033	04/05/2023			Bond Future	118.9383	118.9383	120.0221	120.0221	0.911	0.0000	0.0000	0
2022/05/25	2037	04/08/2022	10.89	Call	Bond Future	1,829.4400	1.8294	1,580.4900	1.5805	(13.608)	0	0	0
2022/05/25	2037	04/08/2022	10.89	Put	Bond Future	1,529.3900	1.5294	1,921.9900	1.9220	25.670	0	0	0
2022/05/25	2037	04/08/2022	10.90	Call	Bond Future	1,864.1800	1.8642	1,611.4400	1.6114	(13.558)	0	0	0
2022/05/25	2037	04/08/2022	11.95	Call	Bond Future	6,748.6800	6.7487	6,199.4800	6.1995	(8.138)	0	0	0
2022/05/25	2037	04/08/2022	11.95	Put	Bond Future	176.1900	0.1762	268.5400	0.2685	52.415	0	0	1,050
2022/05/25	2037	04/08/2022	10.91	Put	Bond Future	1,473.7400	1.4737	1,858.7700	1.8588	26.126	0	0	0
2022/05/25	2037	04/08/2022			Bond Future	10.8423	83.3086	10.9446	82.6671	0.944	0.0000	0.0000	126,442
2022/05/25	2037	04/08/2022	10.10	Call	Bond Future	176.8000	0.1768	157.3100	0.1573	(11.024)	0	0	50
2022/05/25	2037	04/08/2022	10.10	Put	Bond Future	5,058.3000	5.0583	5,680.3600	5.6804	12.298	0	0	0
2022/05/25	2037	04/08/2022	10.90	Put	Bond Future	1,501.4400	1.5014	1,890.2500	1.8903	25.896	0	0	50
2022/05/25	2037	04/08/2022	10.91	Call	Bond Future	1,899.1000	1.8991	1,642.5800	1.6426	(13.507)	0	0	0
2022/05/25	2037	04/08/2022	11.21	Call	Bond Future	3,088.1400	3.0881	2,734.7100	2.7347	(11.445)	0	0	1,050
2022/05/25	2037	04/08/2022	11.21	Put	Bond Future	816.3100	0.8163	1,104.4300	1.1044	35.295	0	0	0
2022/05/25	2037	04/08/2022	11.42	Call	Bond Future	4,058.9200	4.0589	3,642.1600	3.6422	(10.268)	0	0	0
2022/05/25	2037	04/08/2022	11.42	Put	Bond Future	530.7100	0.5307	755.5000	0.7555	42.356	0	0	50
2022/05/25	2037	03/11/2022	11.32	Call	Bond Future	3,604.1500	3.6042	3,311.1200	3.3111	(8.130)	0	0	0
2022/05/25	2037	03/11/2022	11.30	Put	Bond Future	1,668.9400	1.6689	2,032.7200	2.0327	21.797	0	0	0
2022/05/25	2037	03/11/2022	11.31	Call	Bond Future	3,565.6100	3.5656	3,274.1000	3.2741	(8.176)	0	0	0
2022/05/25	2037	03/11/2022	11.31	Put	Bond Future	1,647.7100	1.6477	2,009.7500	2.0097	21.972	0	0	0
2022/05/25	2037	03/11/2022			Bond Future	10.9937	84.5464	11.1002	83.8928	0.969	0.0000	0.0000	0
2022/05/25	2037	03/11/2022	11.32	Put	Bond Future	1,626.7100	1.6267	1,987.2300	1.9872	22.163	0	0	0
2022/05/25	2037	03/11/2022	11.30	Call	Bond Future	3,527.2300	3.5272	3,237.4600	3.2375	(8.215)	0	0	0
2022/05/25	2037	02/02/2023	11.03	Call	Bond Future	2,669.7600	2.6698	2,535.3300	2.5353	(5.035)	0	0	0
2022/05/25	2037	02/02/2023	11.03	Put	Bond Future	3,279.2200	3.2792	3,811.8400	3.8118	16.242	0	0	0
2022/05/25	2037	02/02/2023	11.04	Call	Bond Future	2,700.0100	2.7000	2,563.2600	2.5633	(5.065)	0	0	0
2022/05/25	2037	02/02/2023	11.04	Put	Bond Future	3,248.4300	3.2484	3,778.7300	3.7787	16.325	0	0	0
2022/05/25	2037	02/02/2023			Bond Future	11.1303	81.7259	11.2414	81.0589	0.998	0.0000	0.0000	0
2022/05/25	2037	02/02/2023	11.05	Call	Bond Future	2,730.7000	2.7307	2,591.3500	2.5913	(5.103)	0	0	0
2022/05/25	2037	02/02/2023	11.05	Put	Bond Future	3,218.1500	3.2181	3,745.8500	3.7458	16.398	0	0	0
2022/05/25	2037	04/05/2023	11.30	Call	Bond Future	3,583.8300	3.5838	3,356.0000	3.3560	(6.357)	0	0	0
2022/05/25	2037	04/05/2023	11.30	Put	Bond Future	3,348.2400	3.3482	3,801.2500	3.8013	13.530	0	0	0
2022/05/25	2037	04/05/2023	11.31	Call	Bond Future	3,615.0500	3.6150	3,385.6800	3.3857	(6.345)	0	0	0
2022/05/25	2037	04/05/2023	11.31	Put	Bond Future	3,320.5000	3.3205	3,771.9700	3.7720	13.596	0	0	0
2022/05/25	2037	04/05/2023			Bond Future	11.2602	83.2074	11.3758	82.5265	1.027	0.0000	0.0000	0
2022/05/25	2037	04/05/2023	11.32	Call	Bond Future	3,646.4000	3.6464	3,415.1600	3.4152	(6.342)	0	0	0
2022/05/25	2037	04/05/2023	11.32	Put	Bond Future	3,292.9500	3.2930	3,742.5500	3.7425	13.653	0	0	0
2022/05/25	2038	04/08/2022			Bond Future	131.2584	131.2584	131.6552	131.6552	0.302	0.0000	0.0000	4,102
2022/05/25	2038	03/11/2022			Bond Future	133.2372	133.2372	133.6362	133.6362	0.299	0.0000	0.0000	0
2022/05/25	2038	02/02/2023			Bond Future	133.6349	133.6349	134.0371	134.0371	0.301	0.0000	0.0000	0
2022/05/25	2038	04/05/2023			Bond Future	136.0767	136.0767	136.4835	136.4835	0.299	0.0000	0.0000	0
2022/05/25	2040	04/08/2022	9.70	Put	Bond Future	9,352.3200	9.3523	10,104.1400	10.1041	8.039	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
2022/05/25	2040	04/08/2022	11.05	Call	Bond Future	2,080.2800	2.0803	1,767.7800	1.7678	(15.022)	0	0	0
2022/05/25	2040	04/08/2022	11.05	Put	Bond Future	1,528.7200	1.5287	1,976.0100	1.9760	29.259	0	0	0
2022/05/25	2040	04/08/2022	12.24	Put	Bond Future	129.0500	0.1290	208.8300	0.2088	61.821	0	0	460
2022/05/25	2040	04/08/2022			Bond Future	10.9683	85.0708	11.0811	84.3110	1.028	0.0000	0.0000	120,054
2022/05/25	2040	04/08/2022	9.70	Call	Bond Future	21.5000	0.0215	13.5300	0.0135	(37.070)	0	0	460
2022/05/25	2040	04/08/2022	10.70	Call	Bond Future	942.6600	0.9427	801.2300	0.8012	(15.003)	0	0	460
2022/05/25	2040	04/08/2022	10.70	Put	Bond Future	2,793.5400	2.7935	3,411.9000	3.4119	22.135	0	0	0
2022/05/25	2040	04/08/2022	11.03	Call	Bond Future	2,004.3500	2.0044	1,700.8700	1.7009	(15.141)	0	0	0
2022/05/25	2040	04/08/2022	11.03	Put	Bond Future	1,587.2600	1.5873	2,043.5700	2.0436	28.748	0	0	0
2022/05/25	2040	04/08/2022	11.04	Call	Bond Future	2,042.0700	2.0421	1,734.2300	1.7342	(15.075)	0	0	0
2022/05/25	2040	04/08/2022	11.04	Put	Bond Future	1,557.7000	1.5577	2,009.6500	2.0097	29.014	0	0	0
2022/05/25	2040	04/08/2022	12.24	Call	Bond Future	8,111.7000	8.1117	7,431.6900	7.4317	(8.383)	0	0	0
2022/05/25	2040	03/11/2022	11.40	Call	Bond Future	3,686.1600	3.6862	3,417.7300	3.4177	(7.282)	0	0	0
2022/05/25	2040	03/11/2022	11.41	Put	Bond Future	1,807.2700	1.8073	2,310.1800	2.3102	27.827	0	0	0
2022/05/25	2040	03/11/2022	12.52	Call	Bond Future	9,014.0600	9.0141	8,484.8500	8.4849	(5.871)	0	0	0
2022/05/25	2040	03/11/2022	10.70	Call	Bond Future	1,318.2700	1.3183	1,284.1600	1.2842	(2.587)	0	0	1,100
2022/05/25	2040	03/11/2022	11.20	Call	Bond Future	2,908.9100	2.9089	2,691.3400	2.6913	(7.479)	0	0	1,100
2022/05/25	2040	03/11/2022	11.20	Put	Bond Future	2,351.4400	2.3514	2,907.3200	2.9073	23.640	0	0	0
2022/05/25	2040	03/11/2022	11.39	Call	Bond Future	3,645.7200	3.6457	3,379.4000	3.3794	(7.305)	0	0	0
2022/05/25	2040	03/11/2022			Bond Future	11.1156	86.3347	11.2329	85.5613	1.056	0.0000	0.0000	3,965
2022/05/25	2040	03/11/2022	11.40	Put	Bond Future	1,830.7100	1.8307	2,335.7300	2.3357	27.586	0	0	0
2022/05/25	2040	03/11/2022	11.41	Call	Bond Future	3,726.7900	3.7268	3,456.2500	3.4563	(7.259)	0	0	0
2022/05/25	2040	03/11/2022	12.52	Put	Bond Future	446.0300	0.4460	690.2700	0.6903	54.759	0	0	1,100
2022/05/25	2040	03/11/2022	10.70	Put	Bond Future	4,149.5300	4.1495	4,888.8700	4.8889	17.817	0	0	0
2022/05/25	2040	03/11/2022	11.39	Put	Bond Future	1,854.4100	1.8544	2,361.5400	2.3615	27.347	0	0	0
2022/05/25	2040	02/02/2023	11.12	Call	Bond Future	2,833.5200	2.8335	2,600.0000	2.6000	(8.241)	0	0	0
2022/05/25	2040	02/02/2023	11.12	Put	Bond Future	3,678.8500	3.6788	4,234.4700	4.2345	15.103	0	0	0
2022/05/25	2040	02/02/2023			Bond Future	11.2489	83.2945	11.3712	82.5053	1.087	0.0000	0.0000	0
2022/05/25	2040	02/02/2023	11.10	Call	Bond Future	2,769.4400	2.7694	2,541.8900	2.5419	(8.216)	0	0	0
2022/05/25	2040	02/02/2023	11.10	Put	Bond Future	3,747.1000	3.7471	4,308.6900	4.3087	14.987	0	0	0
2022/05/25	2040	02/02/2023	11.11	Call	Bond Future	2,801.5300	2.8015	2,570.7200	2.5707	(8.239)	0	0	0
2022/05/25	2040	02/02/2023	11.11	Put	Bond Future	3,712.9800	3.7130	4,271.3100	4.2713	15.037	0	0	0
2022/05/25	2040	04/05/2023	11.43	Call	Bond Future	3,886.8600	3.8869	3,678.5700	3.6786	(5.359)	0	0	0
2022/05/25	2040	04/05/2023	11.43	Put	Bond Future	3,538.9000	3.5389	4,135.7200	4.1357	16.865	0	0	0
2022/05/25	2040	04/05/2023			Bond Future	11.3753	84.8047	11.5024	83.9996	1.117	0.0000	0.0000	0
2022/05/25	2040	04/05/2023	11.41	Call	Bond Future	3,818.6900	3.8187	3,615.4900	3.6155	(5.321)	0	0	0
2022/05/25	2040	04/05/2023	11.41	Put	Bond Future	3,597.7400	3.5977	4,199.6500	4.1996	16.730	0	0	0
2022/05/25	2040	04/05/2023	11.42	Call	Bond Future	3,852.7100	3.8527	3,646.9700	3.6470	(5.340)	0	0	0
2022/05/25	2040	04/05/2023	11.42	Put	Bond Future	3,568.2100	3.5682	4,167.5800	4.1676	16.797	0	0	0
2022/05/25	2044	04/08/2022	11.08	Call	Bond Future	2,178.7900	2.1788	1,893.7500	1.8938	(13.082)	0	0	0
2022/05/25	2044	04/08/2022	11.08	Put	Bond Future	1,527.4600	1.5275	1,950.2000	1.9502	27.676	0	0	0
2022/05/25	2044	04/08/2022	11.09	Call	Bond Future	2,218.5700	2.2186	1,929.3100	1.9293	(13.038)	0	0	0
2022/05/25	2044	04/08/2022	11.09	Put	Bond Future	1,498.8200	1.4988	1,917.3400	1.9173	27.923	0	0	0
2022/05/25	2044	04/08/2022			Bond Future	10.9855	81.9299	11.0883	81.2221	0.935	0.0000	0.0000	76,703
2022/05/25	2044	04/08/2022	11.10	Call	Bond Future	2,258.5500	2.2585	1,965.0600	1.9651	(12.995)	0	0	0
2022/05/25	2044	04/08/2022	11.10	Put	Bond Future	1,470.4800	1.4705	1,884.7700	1.8848	28.174	0	0	0
2022/05/25	2044	03/11/2022	11.40	Put	Bond Future	1,893.2800	1.8933	2,392.5700	2.3926	26.372	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
2022/05/25	2044	03/11/2022	11.41	Call	Bond Future	3,770.6800	3.7707	3,547.3000	3.5473	(5.924)	0	0	0
2022/05/25	2044	03/11/2022	11.41	Put	Bond Future	1,869.1600	1.8692	2,366.4700	2.3665	26.606	0	0	0
2022/05/25	2044	03/11/2022			Bond Future	11.1245	83.1472	11.2314	82.4265	0.961	0.0000	0.0000	0
2022/05/25	2044	03/11/2022	11.39	Call	Bond Future	3,688.4000	3.6884	3,468.9800	3.4690	(5.949)	0	0	0
2022/05/25	2044	03/11/2022	11.39	Put	Bond Future	1,917.6700	1.9177	2,418.9400	2.4189	26.140	0	0	0
2022/05/25	2044	03/11/2022	11.40	Call	Bond Future	3,729.4500	3.7294	3,508.0500	3.5081	(5.937)	0	0	0
2022/05/25	2044	02/02/2023	11.14	Call	Bond Future	2,962.7200	2.9627	2,761.1000	2.7611	(6.805)	0	0	0
2022/05/25	2044	02/02/2023	11.14	Put	Bond Future	3,701.9200	3.7019	4,235.5700	4.2356	14.415	0	0	0
2022/05/25	2044	02/02/2023	11.15	Call	Bond Future	2,996.0600	2.9961	2,791.8900	2.7919	(6.815)	0	0	0
2022/05/25	2044	02/02/2023	11.15	Put	Bond Future	3,667.6600	3.6677	4,198.7600	4.1988	14.481	0	0	0
2022/05/25	2044	02/02/2023			Bond Future	11.2501	80.1780	11.3613	79.4427	0.989	0.0000	0.0000	0
2022/05/25	2044	02/02/2023	11.16	Call	Bond Future	3,029.5700	3.0296	2,822.5800	2.8226	(6.832)	0	0	0
2022/05/25	2044	02/02/2023	11.16	Put	Bond Future	3,633.6600	3.6337	4,161.9400	4.1619	14.539	0	0	0
2022/05/25	2044	04/05/2023	11.41	Call	Bond Future	3,932.7900	3.9328	3,772.0300	3.7720	(4.088)	0	0	0
2022/05/25	2044	04/05/2023	11.41	Put	Bond Future	3,663.5700	3.6636	4,253.0900	4.2531	16.091	0	0	0
2022/05/25	2044	04/05/2023	11.42	Call	Bond Future	3,967.4500	3.9675	3,804.3000	3.8043	(4.112)	0	0	0
2022/05/25	2044	04/05/2023	11.42	Put	Bond Future	3,633.1900	3.6332	4,220.3200	4.2203	16.160	0	0	0
2022/05/25	2044	04/05/2023			Bond Future	11.3688	81.6318	11.4843	80.8815	1.016	0.0000	0.0000	0
2022/05/25	2044	04/05/2023	11.43	Call	Bond Future	4,002.2500	4.0023	3,836.6900	3.8367	(4.137)	0	0	0
2022/05/25	2044	04/05/2023	11.43	Put	Bond Future	3,603.0400	3.6030	4,187.7600	4.1878	16.229	0	0	0
2022/05/25	2046	04/08/2022			Bond Future	120.9623	120.9623	122.6569	122.6569	1.401	0.0000	0.0000	16,569
2022/05/25	2046	03/11/2022			Bond Future	120.8308	120.8308	122.5474	122.5474	1.421	0.0000	0.0000	1,566
2022/05/25	2046	02/02/2023			Bond Future	122.9080	122.9080	124.6510	124.6510	1.418	0.0000	0.0000	0
2022/05/25	2046	04/05/2023			Bond Future	123.1392	123.1392	124.9112	124.9112	1.439	0.0000	0.0000	0
2022/05/25	2050	04/08/2022			Bond Future	123.2973	123.2973	125.0012	125.0012	1.382	0.0000	0.0000	11,293
2022/05/25	2050	03/11/2022			Bond Future	125.1557	125.1557	126.8816	126.8816	1.379	0.0000	0.0000	0
2022/05/25	2050	02/02/2023			Bond Future	125.2058	125.2058	126.9578	126.9578	1.399	0.0000	0.0000	0
2022/05/25	2050	04/05/2023			Bond Future	127.4933	127.4933	129.2748	129.2748	1.397	0.0000	0.0000	0
2022/05/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	AL37	04/08/2022			Index Future	829.0410	829.0410	829.3880	829.3880	0.042	0.0000	0.0000	0
2022/05/25	AL37	03/11/2022			Index Future	841.4380	841.4380	841.7820	841.7820	0.041	0.0000	0.0000	0
2022/05/25	AL37	02/02/2023			Index Future	855.6740	855.6740	856.0160	856.0160	0.040	0.0000	0.0000	0
2022/05/25	AL37	04/05/2023			Index Future	871.0780	871.0780	871.4210	871.4210	0.039	0.0000	0.0000	0
2022/05/25	AL7T	04/08/2022			Index Future	952.3990	952.3990	949.5930	949.5930	(0.295)	0.0000	0.0000	0
2022/05/25	AL7T	03/11/2022			Index Future	966.6400	966.6400	963.7830	963.7830	(0.296)	0.0000	0.0000	0
2022/05/25	AL7T	02/02/2023			Index Future	982.9940	982.9940	980.0800	980.0800	(0.296)	0.0000	0.0000	0
2022/05/25	AL7T	04/05/2023			Index Future	1,000.6910	1,000.6910	997.7180	997.7180	(0.297)	0.0000	0.0000	0

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2022/05/25	ALBI	04/08/2022			Index Future	847.4300	847.4300	843.2140	843.2140	(0.498)	0.0000	0.0000	131
2022/05/25	ALBI	03/11/2022			Index Future	860.1020	860.1020	855.8140	855.8140	(0.499)	0.0000	0.0000	0
2022/05/25	ALBI	02/02/2023			Index Future	874.6540	874.6540	870.2860	870.2860	(0.499)	0.0000	0.0000	0
2022/05/25	ALBI	04/05/2023			Index Future	890.4000	890.4000	885.9480	885.9480	(0.500)	0.0000	0.0000	0
2022/05/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/05/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/25	ES33	04/08/2022			Bond Future	11.6864	77.3332	11.7773	76.8807	0.778	0.0000	0.0000	350
2022/05/25	ES33	03/11/2022			Bond Future	11.8904	74.7161	11.9856	74.2545	0.800	0.0000	0.0000	0
2022/05/25	ES33	02/02/2023			Bond Future	12.0812	76.0031	12.1809	75.5315	0.825	0.0000	0.0000	0
2022/05/25	ES33	04/05/2023			Bond Future	12.2595	73.6049	12.3638	73.1231	0.851	0.0000	0.0000	0
2022/05/25	ES42	04/08/2022			Bond Future	12.0593	75.8762	12.1611	75.2883	0.844	0.0000	0.0000	4,769
2022/05/25	ES42	03/11/2022			Bond Future	12.2452	72.7599	12.3516	72.1611	0.869	0.0000	0.0000	0
2022/05/25	ES42	02/02/2023			Bond Future	12.4129	74.0154	12.5241	73.4041	0.896	0.0000	0.0000	0
2022/05/25	ES42	04/05/2023			Bond Future	12.5768	71.1091	12.6929	70.4853	0.923	0.0000	0.0000	0
2022/05/25	GOVI	04/08/2022	819.28	Call	GOVI	166,790.0000	16.6790	125,080.0000	12.5080	(25.007)	0	0	0
2022/05/25	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	04/08/2022			GOVI	835.9590	835.9590	831.7880	831.7880	(0.499)	0.0000	0.0000	1,114
2022/05/25	GOVI	04/08/2022	819.26	Call	GOVI	166,990.0000	16.6990	125,280.0000	12.5280	(24.978)	0	0	0
2022/05/25	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	04/08/2022	819.27	Call	GOVI	166,890.0000	16.6890	125,180.0000	12.5180	(24.993)	0	0	0
2022/05/25	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	03/11/2022	820.41	Call	GOVI	280,490.0000	28.0490	238,080.0000	23.8080	(15.120)	0	0	0
2022/05/25	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	03/11/2022	820.42	Call	GOVI	280,390.0000	28.0390	237,980.0000	23.7980	(15.125)	0	0	0
2022/05/25	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	03/11/2022			GOVI	848.4590	848.4590	844.2180	844.2180	(0.500)	0.0000	0.0000	0
2022/05/25	GOVI	03/11/2022	820.43	Call	GOVI	280,290.0000	28.0290	237,880.0000	23.7880	(15.131)	0	0	0
2022/05/25	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	02/02/2023	850.82	Call	GOVI	119,940.0000	11.9940	76,730.0000	7.6730	(36.026)	0	0	0
2022/05/25	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	02/02/2023	850.83	Call	GOVI	119,840.0000	11.9840	76,630.0000	7.6630	(36.056)	0	0	0
2022/05/25	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	02/02/2023			GOVI	862.8140	862.8140	858.4930	858.4930	(0.501)	0.0000	0.0000	0
2022/05/25	GOVI	02/02/2023	850.84	Call	GOVI	119,740.0000	11.9740	76,530.0000	7.6530	(36.087)	0	0	0
2022/05/25	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	04/05/2023	852.86	Call	GOVI	254,870.0000	25.4870	210,830.0000	21.0830	(17.279)	0	0	0

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2022/05/25	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	04/05/2023	852.87	Call	GOVI	254,770.0000	25.4770	210,730.0000	21.0730	(17.286)	0	0	0
2022/05/25	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GOVI	04/05/2023			GOVI	878.3470	878.3470	873.9430	873.9430	(0.501)	0.0000	0.0000	0
2022/05/25	GOVI	04/05/2023	852.88	Call	GOVI	254,670.0000	25.4670	210,630.0000	21.0630	(17.293)	0	0	0
2022/05/25	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/25	IGOV	04/08/2022			Index Future	323.4200	323.4200	326.0150	326.0150	0.802	0.0000	0.0000	759
2022/05/25	IGOV	03/11/2022			Index Future	328.3350	328.3350	330.9670	330.9670	0.802	0.0000	0.0000	16
2022/05/25	IGOV	02/02/2023			Index Future	333.9670	333.9670	336.6410	336.6410	0.801	0.0000	0.0000	0
2022/05/25	IGOV	04/05/2023			Index Future	340.0550	340.0550	342.7760	342.7760	0.800	0.0000	0.0000	0
2022/05/25	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/25	JBAF	15/06/2022			Jibar Tradeable Future	4.9550	95.0450	4.9550	95.0450	0.000	0.0000	0.0000	0
2022/05/25	JBAF	20/07/2022			Jibar Tradeable Future	5.0450	94.9550	5.0250	94.9750	(0.396)	0.0000	0.0000	0
2022/05/25	JBAF	17/08/2022			Jibar Tradeable Future	5.3900	94.6100	5.3800	94.6200	(0.186)	0.0000	0.0000	0
2022/05/25	JBAF	21/09/2022			Jibar Tradeable Future	5.4950	94.5050	5.4850	94.5150	(0.182)	0.0000	0.0000	0
2022/05/25	JBAF	19/10/2022			Jibar Tradeable Future	5.8100	94.1900	5.7900	94.2100	(0.344)	0.0000	0.0000	0
2022/05/25	JBAF	16/11/2022			Jibar Tradeable Future	5.9200	94.0800	5.8700	94.1300	(0.845)	0.0000	0.0000	0
2022/05/25	JBAF	21/12/2022			Jibar Tradeable Future	6.2100	93.7900	6.1800	93.8200	(0.483)	0.0000	0.0000	68
2022/05/25	JBAF	15/03/2023			Jibar Tradeable Future	6.6950	93.3050	6.6150	93.3850	(1.195)	0.0000	0.0000	0
2022/05/25	JBAF	21/06/2023			Jibar Tradeable Future	7.0500	92.9500	6.9700	93.0300	(1.135)	0.0000	0.0000	0
2022/05/25	JBAF	20/09/2023			Jibar Tradeable Future	7.2300	92.7700	7.1500	92.8500	(1.107)	0.0000	0.0000	75
2022/05/25	JBAF	20/12/2023			Jibar Tradeable Future	7.3550	92.6450	7.2650	92.7350	(1.224)	0.0000	0.0000	172

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
2022/05/25	JBAF	20/03/2024			Jibar Tradeable Future	7.4550	92.5450	7.3750	92.6250	(1.073)	0.0000	0.0000	0
2022/05/25	R023	04/08/2022	6.05	Call	Bond Future	211.2600	0.2113	218.4200	0.2184	3.389	0	0	0
2022/05/25	R023	04/08/2022	6.05	Put	Bond Future	65.9500	0.0659	55.5700	0.0556	(15.739)	0	0	0
2022/05/25	R023	04/08/2022			Bond Future	5.7839	104.4899	5.7519	104.5074	(0.554)	0.0000	0.0000	22,183
2022/05/25	R023	04/08/2022	6.03	Call	Bond Future	203.4300	0.2034	209.9800	0.2100	3.220	0	0	0
2022/05/25	R023	04/08/2022	6.03	Put	Bond Future	69.0300	0.0690	58.0400	0.0580	(15.921)	0	0	0
2022/05/25	R023	04/08/2022	6.04	Call	Bond Future	207.2500	0.2073	214.2700	0.2143	3.387	0	0	0
2022/05/25	R023	04/08/2022	6.04	Put	Bond Future	67.3900	0.0674	56.8700	0.0569	(15.611)	0	0	0
2022/05/25	R023	03/11/2022	6.25	Call	Bond Future	241.2500	0.2413	252.4500	0.2525	4.642	0	0	0
2022/05/25	R023	03/11/2022	6.25	Put	Bond Future	39.5500	0.0396	35.8800	0.0359	(9.279)	0	0	0
2022/05/25	R023	03/11/2022	6.26	Call	Bond Future	243.8000	0.2438	255.0400	0.2550	4.610	0	0	0
2022/05/25	R023	03/11/2022	6.26	Put	Bond Future	39.0400	0.0390	35.4100	0.0354	(9.298)	0	0	0
2022/05/25	R023	03/11/2022			Bond Future	5.5940	102.1221	5.5458	102.1369	(0.863)	0.0000	0.0000	0
2022/05/25	R023	03/11/2022	6.27	Call	Bond Future	246.1500	0.2461	257.6400	0.2576	4.668	0	0	0
2022/05/25	R023	03/11/2022	6.27	Put	Bond Future	38.3200	0.0383	34.9400	0.0349	(8.820)	0	0	0
2022/05/25	R035	04/08/2022	9.53	Call	Bond Future	36.4600	0.0365	23.7200	0.0237	(34.942)	0	0	400
2022/05/25	R035	04/08/2022	9.53	Put	Bond Future	7,515.8700	7.5159	8,138.1500	8.1382	8.280	0	0	0
2022/05/25	R035	04/08/2022	9.84	Call	Bond Future	124.7900	0.1248	94.5900	0.0946	(24.201)	0	0	100
2022/05/25	R035	04/08/2022	9.84	Put	Bond Future	5,470.3800	5.4704	6,075.2000	6.0752	11.056	0	0	0
2022/05/25	R035	04/08/2022	10.53	Put	Bond Future	2,024.5900	2.0246	2,496.6900	2.4967	23.318	0	0	0
2022/05/25	R035	04/08/2022	11.13	Put	Bond Future	624.5300	0.6245	863.8900	0.8639	38.326	0	0	100
2022/05/25	R035	04/08/2022	10.64	Call	Bond Future	1,529.9500	1.5300	1,316.9200	1.3169	(13.924)	0	0	0
2022/05/25	R035	04/08/2022	10.64	Put	Bond Future	1,670.6300	1.6706	2,092.6200	2.0926	25.259	0	0	100
2022/05/25	R035	04/08/2022	10.72	Call	Bond Future	1,802.5800	1.8026	1,551.7600	1.5518	(13.915)	0	0	0
2022/05/25	R035	04/08/2022	10.72	Put	Bond Future	1,445.6100	1.4456	1,829.8100	1.8298	26.577	0	0	0
2022/05/25	R035	04/08/2022	10.73	Call	Bond Future	1,838.1000	1.8381	1,582.6300	1.5826	(13.899)	0	0	0
2022/05/25	R035	04/08/2022	10.73	Put	Bond Future	1,419.2000	1.4192	1,798.7500	1.7988	26.744	0	0	0
2022/05/25	R035	04/08/2022			Bond Future	10.6626	91.7033	10.7650	91.0683	0.961	0.0000	0.0000	129,151
2022/05/25	R035	04/08/2022	10.53	Call	Bond Future	1,193.0400	1.1930	1,030.1200	1.0301	(13.656)	0	0	400
2022/05/25	R035	04/08/2022	10.74	Call	Bond Future	1,874.1000	1.8741	1,613.8400	1.6138	(13.887)	0	0	0
2022/05/25	R035	04/08/2022	10.74	Put	Bond Future	1,393.3400	1.3933	1,768.1000	1.7681	26.897	0	0	0
2022/05/25	R035	04/08/2022	11.13	Call	Bond Future	3,469.9800	3.4700	3,074.3200	3.0743	(11.402)	0	0	0
2022/05/25	R035	04/08/2022	12.18	Call	Bond Future	8,832.2900	8.8323	8,234.5400	8.2345	(6.768)	0	0	0
2022/05/25	R035	04/08/2022	12.18	Put	Bond Future	60.0200	0.0600	97.2900	0.0973	62.096	0	0	400
2022/05/25	R035	03/11/2022	11.15	Call	Bond Future	3,521.1100	3.5211	3,284.7800	3.2848	(6.712)	0	0	0
2022/05/25	R035	03/11/2022	11.15	Put	Bond Future	1,569.6300	1.5696	1,980.2800	1.9803	26.162	0	0	0
2022/05/25	R035	03/11/2022	12.68	Call	Bond Future	10,539.2900	10.5393	10,021.9600	10.0220	(4.909)	0	0	0
2022/05/25	R035	03/11/2022	12.68	Put	Bond Future	220.5000	0.2205	350.1500	0.3502	58.798	0	0	1,000
2022/05/25	R035	03/11/2022	10.99	Call	Bond Future	2,930.3000	2.9303	2,722.7000	2.7227	(7.085)	0	0	0
2022/05/25	R035	03/11/2022	10.99	Put	Bond Future	1,928.6100	1.9286	2,367.9900	2.3680	22.782	0	0	582
2022/05/25	R035	03/11/2022	11.05	Call	Bond Future	3,146.7700	3.1468	2,927.4000	2.9274	(6.971)	0	0	1,000
2022/05/25	R035	03/11/2022	10.57	Call	Bond Future	1,594.0600	1.5941	1,526.7600	1.5268	(4.222)	0	0	0
2022/05/25	R035	03/11/2022	10.57	Put	Bond Future	3,158.4600	3.1585	3,738.1400	3.7381	18.353	0	0	582
2022/05/25	R035	03/11/2022			Bond Future	10.8240	88.5773	10.9309	87.9303	0.988	0.0000	0.0000	3,020
2022/05/25	R035	03/11/2022	11.14	Call	Bond Future	3,482.8800	3.4829	3,248.1500	3.2481	(6.740)	0	0	0
2022/05/25	R035	03/11/2022	11.14	Put	Bond Future	1,590.3300	1.5903	2,002.5800	2.0026	25.922	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
2022/05/25	R035	03/11/2022	11.05	Put	Bond Future	1,787.1500	1.7872	2,214.7600	2.2148	23.927	0	0	0
2022/05/25	R035	03/11/2022	11.13	Call	Bond Future	3,444.8200	3.4448	3,211.9300	3.2119	(6.761)	0	0	0
2022/05/25	R035	03/11/2022	11.13	Put	Bond Future	1,611.2500	1.6113	2,025.3400	2.0253	25.700	0	0	0
2022/05/25	R035	03/11/2022	9.82	Call	Bond Future	358.0900	0.3581	300.6100	0.3006	(16.052)	0	0	582
2022/05/25	R035	03/11/2022	9.82	Put	Bond Future	6,781.0300	6.7810	7,370.5300	7.3705	8.693	0	0	0
2022/05/25	R035	03/11/2022	10.30	Call	Bond Future	951.9400	0.9519	950.9300	0.9509	(0.106)	0	0	1,000
2022/05/25	R035	03/11/2022	10.30	Put	Bond Future	4,223.5300	4.2235	4,869.5000	4.8695	15.295	0	0	0
2022/05/25	R035	02/02/2023	13.22	Put	Bond Future	360.0000	0.3600	434.5300	0.4345	20.703	0	0	1,000
2022/05/25	R035	02/02/2023	10.88	Call	Bond Future	2,680.2000	2.6802	2,473.6700	2.4737	(7.706)	0	0	0
2022/05/25	R035	02/02/2023	10.88	Put	Bond Future	3,217.5400	3.2175	3,671.4900	3.6715	14.109	0	0	0
2022/05/25	R035	02/02/2023	9.81	Call	Bond Future	547.8600	0.5479	477.5800	0.4776	(12.828)	0	0	582
2022/05/25	R035	02/02/2023	9.81	Put	Bond Future	7,850.3100	7.8503	8,440.5100	8.4405	7.518	0	0	0
2022/05/25	R035	02/02/2023	10.30	Put	Bond Future	5,329.1100	5.3291	5,906.6200	5.9066	10.837	0	0	0
2022/05/25	R035	02/02/2023	10.66	Call	Bond Future	2,054.2900	2.0543	1,901.7800	1.9018	(7.424)	0	0	0
2022/05/25	R035	02/02/2023	10.66	Put	Bond Future	3,925.0700	3.9251	4,433.0400	4.4330	12.942	0	0	582
2022/05/25	R035	02/02/2023			Bond Future	10.9700	90.0816	11.0817	89.4211	1.019	0.0000	0.0000	0
2022/05/25	R035	02/02/2023	11.05	Call	Bond Future	3,214.0100	3.2140	2,965.9100	2.9659	(7.719)	0	0	1,000
2022/05/25	R035	02/02/2023	11.05	Put	Bond Future	2,740.4300	2.7404	3,152.8100	3.1528	15.048	0	0	0
2022/05/25	R035	02/02/2023	11.06	Call	Bond Future	3,246.4800	3.2465	2,996.2700	2.9963	(7.707)	0	0	0
2022/05/25	R035	02/02/2023	11.06	Put	Bond Future	2,713.9500	2.7139	3,124.2200	3.1242	15.117	0	0	582
2022/05/25	R035	02/02/2023	13.22	Call	Bond Future	12,379.7700	12.3798	11,793.8200	11.7938	(4.733)	0	0	0
2022/05/25	R035	02/02/2023	10.86	Call	Bond Future	2,620.3100	2.6203	2,418.8000	2.4188	(7.690)	0	0	0
2022/05/25	R035	02/02/2023	10.86	Put	Bond Future	3,277.6900	3.2777	3,736.6600	3.7367	14.003	0	0	0
2022/05/25	R035	02/02/2023	10.87	Call	Bond Future	2,650.3200	2.6503	2,446.1500	2.4462	(7.704)	0	0	0
2022/05/25	R035	02/02/2023	10.87	Put	Bond Future	3,247.6500	3.2476	3,703.9600	3.7040	14.050	0	0	0
2022/05/25	R035	02/02/2023	10.30	Call	Bond Future	1,213.3000	1.2133	1,130.3300	1.1303	(6.838)	0	0	1,000
2022/05/25	R035	04/05/2023	11.20	Call	Bond Future	3,666.3400	3.6663	3,475.6700	3.4757	(5.201)	0	0	0
2022/05/25	R035	04/05/2023	11.21	Call	Bond Future	3,698.0500	3.6981	3,505.4900	3.5055	(5.207)	0	0	0
2022/05/25	R035	04/05/2023	11.22	Put	Bond Future	3,033.0700	3.0331	3,512.5200	3.5125	15.807	0	0	0
2022/05/25	R035	04/05/2023			Bond Future	11.0995	87.2143	11.2160	86.5401	1.049	0.0000	0.0000	0
2022/05/25	R035	04/05/2023	11.20	Put	Bond Future	3,084.3800	3.0844	3,567.9500	3.5680	15.678	0	0	0
2022/05/25	R035	04/05/2023	11.21	Put	Bond Future	3,058.4700	3.0585	3,540.1500	3.5401	15.749	0	0	0
2022/05/25	R035	04/05/2023	11.22	Call	Bond Future	3,730.2200	3.7302	3,535.4300	3.5354	(5.222)	0	0	0
2022/05/25	R186	04/08/2022	7.96	Call	Bond Future	320.7500	0.3208	335.2000	0.3352	4.505	0	0	3,600
2022/05/25	R186	04/08/2022	8.15	Call	Bond Future	544.3200	0.5443	554.6100	0.5546	1.890	0	0	0
2022/05/25	R186	04/08/2022	8.15	Put	Bond Future	1,583.1600	1.5832	1,526.8200	1.5268	(3.559)	0	0	0
2022/05/25	R186	04/08/2022	9.78	Call	Bond Future	4,988.2000	4.9882	5,059.4600	5.0595	1.429	0	0	0
2022/05/25	R186	04/08/2022	9.78	Put	Bond Future	45.6200	0.0456	50.2500	0.0503	10.149	0	0	3,600
2022/05/25	R186	04/08/2022			Bond Future	8.4249	108.8607	8.4072	108.9273	(0.210)	0.0000	0.0000	81,226
2022/05/25	R186	04/08/2022	6.96	Call	Bond Future	6.3400	0.0063	12.8900	0.0129	103.312	0	0	3,600
2022/05/25	R186	04/08/2022	6.96	Put	Bond Future	5,689.2600	5.6893	5,629.1800	5.6292	(1.056)	0	0	0
2022/05/25	R186	04/08/2022	7.96	Put	Bond Future	2,084.9100	2.0849	2,032.7300	2.0327	(2.503)	0	0	0
2022/05/25	R186	04/08/2022	8.13	Call	Bond Future	517.0700	0.5171	527.6300	0.5276	2.042	0	0	0
2022/05/25	R186	04/08/2022	8.13	Put	Bond Future	1,631.9800	1.6320	1,575.9100	1.5759	(3.436)	0	0	0
2022/05/25	R186	04/08/2022	8.14	Call	Bond Future	530.5800	0.5306	541.1000	0.5411	1.983	0	0	0
2022/05/25	R186	04/08/2022	8.14	Put	Bond Future	1,607.4500	1.6075	1,551.3400	1.5513	(3.491)	0	0	0
2022/05/25	R186	03/11/2022	8.53	Call	Bond Future	1,337.5300	1.3375	1,370.0900	1.3701	2.434	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
2022/05/25	R186	03/11/2022	8.53	Put	Bond Future	1,579.4900	1.5795	1,547.6400	1.5476	(2.016)	0	0	0
2022/05/25	R186	03/11/2022	8.54	Call	Bond Future	1,355.6700	1.3557	1,388.4800	1.3885	2.420	0	0	0
2022/05/25	R186	03/11/2022	8.54	Put	Bond Future	1,562.0800	1.5621	1,530.4800	1.5305	(2.023)	0	0	0
2022/05/25	R186	03/11/2022			Bond Future	8.5982	110.4759	8.5800	110.5403	(0.211)	0.0000	0.0000	11,129
2022/05/25	R186	03/11/2022	8.55	Call	Bond Future	1,373.9500	1.3740	1,407.0000	1.4070	2.405	0	0	0
2022/05/25	R186	03/11/2022	8.55	Put	Bond Future	1,544.8300	1.5448	1,513.4700	1.5135	(2.030)	0	0	0
2022/05/25	R186	02/02/2023	8.32	Call	Bond Future	992.1500	0.9922	1,078.9400	1.0789	8.748	0	0	0
2022/05/25	R186	02/02/2023	8.32	Put	Bond Future	2,386.3800	2.3864	2,410.9000	2.4109	1.027	0	0	0
2022/05/25	R186	02/02/2023	8.33	Call	Bond Future	1,007.6900	1.0077	1,093.5000	1.0935	8.516	0	0	0
2022/05/25	R186	02/02/2023	8.33	Put	Bond Future	2,367.9800	2.3680	2,391.5200	2.3915	0.994	0	0	0
2022/05/25	R186	02/02/2023			Bond Future	8.7341	107.0557	8.7154	107.1180	(0.213)	0.0000	0.0000	0
2022/05/25	R186	02/02/2023	8.34	Call	Bond Future	1,023.6900	1.0237	1,107.8300	1.1078	8.219	0	0	0
2022/05/25	R186	02/02/2023	8.34	Put	Bond Future	2,350.0500	2.3500	2,371.9200	2.3719	0.931	0	0	0
2022/05/25	R186	04/05/2023	8.83	Put	Bond Future	2,008.5500	2.0085	2,000.8100	2.0008	(0.385)	0	0	0
2022/05/25	R186	04/05/2023	8.84	Call	Bond Future	1,951.4600	1.9515	2,004.9800	2.0050	2.743	0	0	0
2022/05/25	R186	04/05/2023			Bond Future	8.8536	108.9927	8.8341	109.0538	(0.220)	0.0000	0.0000	0
2022/05/25	R186	04/05/2023	8.82	Call	Bond Future	1,917.6400	1.9176	1,970.8600	1.9709	2.775	0	0	0
2022/05/25	R186	04/05/2023	8.82	Put	Bond Future	2,023.0600	2.0231	2,015.1700	2.0152	(0.390)	0	0	0
2022/05/25	R186	04/05/2023	8.83	Call	Bond Future	1,934.5200	1.9345	1,987.8900	1.9879	2.759	0	0	0
2022/05/25	R186	04/05/2023	8.84	Put	Bond Future	1,994.1200	1.9941	1,986.5300	1.9865	(0.381)	0	0	0
2022/05/25	R197	04/08/2022			Bond Future	328.0523	328.0523	328.1351	328.1351	0.025	0.0000	0.0000	871
2022/05/25	R197	03/11/2022			Bond Future	332.9958	332.9958	333.0699	333.0699	0.022	0.0000	0.0000	1
2022/05/25	R197	02/02/2023			Bond Future	329.9963	329.9963	330.0617	330.0617	0.020	0.0000	0.0000	0
2022/05/25	R197	04/05/2023			Bond Future	336.0281	336.0281	336.0875	336.0875	0.018	0.0000	0.0000	0
2022/05/25	R202	04/08/2022			Bond Future	249.9555	249.9555	254.5621	254.5621	1.843	0.0000	0.0000	6,593
2022/05/25	R202	03/11/2022			Bond Future	253.7221	253.7221	258.3906	258.3906	1.840	0.0000	0.0000	0
2022/05/25	R202	02/02/2023			Bond Future	253.4485	253.4485	258.1897	258.1897	1.871	0.0000	0.0000	0
2022/05/25	R202	04/05/2023			Bond Future	258.0784	258.0784	262.9005	262.9005	1.868	0.0000	0.0000	0
2022/05/25	R209	04/08/2022	10.57	Put	Bond Future	1,721.9800	1.7220	2,095.8100	2.0958	21.709	0	0	0
2022/05/25	R209	04/08/2022	10.58	Call	Bond Future	1,101.9500	1.1019	971.2700	0.9713	(11.859)	0	0	0
2022/05/25	R209	04/08/2022	10.58	Put	Bond Future	1,692.2900	1.6923	2,062.5500	2.0625	21.879	0	0	0
2022/05/25	R209	04/08/2022			Bond Future	10.6877	70.7515	10.7801	70.2505	0.864	0.0000	0.0000	27,943
2022/05/25	R209	04/08/2022	10.57	Call	Bond Future	1,076.4500	1.0764	949.3400	0.9493	(11.808)	0	0	0
2022/05/25	R209	04/08/2022	10.59	Call	Bond Future	1,127.9000	1.1279	993.6300	0.9936	(11.904)	0	0	0
2022/05/25	R209	04/08/2022	10.59	Put	Bond Future	1,663.1200	1.6631	2,029.7900	2.0298	22.047	0	0	0
2022/05/25	R209	03/11/2022	11.03	Call	Bond Future	2,704.8600	2.7049	2,502.5000	2.5025	(7.481)	0	0	0
2022/05/25	R209	03/11/2022	11.03	Put	Bond Future	1,656.6400	1.6566	1,964.5800	1.9646	18.588	0	0	0
2022/05/25	R209	03/11/2022	10.50	Put	Bond Future	3,084.0000	3.0840	3,507.5900	3.5076	13.735	0	0	0
2022/05/25	R209	03/11/2022	9.25	Call	Bond Future	68.8900	0.0689	57.2500	0.0572	(16.897)	0	0	9,500
2022/05/25	R209	03/11/2022	9.25	Put	Bond Future	9,299.1600	9.2992	9,797.8200	9.7978	5.362	0	0	0
2022/05/25	R209	03/11/2022	9.50	Call	Bond Future	135.9000	0.1359	113.2700	0.1133	(16.652)	0	0	0
2022/05/25	R209	03/11/2022	9.50	Put	Bond Future	7,796.6600	7.7967	8,284.3300	8.2843	6.255	0	0	0
2022/05/25	R209	03/11/2022			Bond Future	10.8315	68.6563	10.9276	68.1460	0.887	0.0000	0.0000	4,135
2022/05/25	R209	03/11/2022	11.02	Call	Bond Future	2,673.4400	2.6734	2,472.4300	2.4724	(7.519)	0	0	0
2022/05/25	R209	03/11/2022	11.02	Put	Bond Future	1,677.5000	1.6775	1,986.7900	1.9868	18.438	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
2022/05/25	R209	03/11/2022	11.50	Call	Bond Future	4,351.3400	4.3513	4,083.4600	4.0835	(6.156)	0	0	0
2022/05/25	R209	03/11/2022	11.50	Put	Bond Future	909.5300	0.9095	1,151.9500	1.1519	26.653	0	0	0
2022/05/25	R209	03/11/2022	10.50	Call	Bond Future	1,280.8700	1.2809	1,194.1600	1.1942	(6.770)	0	0	0
2022/05/25	R209	03/11/2022	11.00	Call	Bond Future	2,611.2700	2.6113	2,412.7700	2.4128	(7.602)	0	0	0
2022/05/25	R209	03/11/2022	11.00	Put	Bond Future	1,720.0500	1.7200	2,031.8500	2.0319	18.127	0	0	9,500
2022/05/25	R209	03/11/2022	11.01	Call	Bond Future	2,642.3600	2.6424	2,442.5200	2.4425	(7.563)	0	0	0
2022/05/25	R209	03/11/2022	11.01	Put	Bond Future	1,698.7500	1.6988	2,009.2100	2.0092	18.276	0	0	0
2022/05/25	R209	03/11/2022	10.00	Call	Bond Future	437.8900	0.4379	423.7200	0.4237	(3.236)	0	0	0
2022/05/25	R209	03/11/2022	10.00	Put	Bond Future	5,088.3800	5.0884	5,584.5100	5.5845	9.750	0	0	9,500
2022/05/25	R209	02/02/2023	10.78	Call	Bond Future	2,108.0800	2.1081	1,977.6600	1.9777	(6.187)	0	0	0
2022/05/25	R209	02/02/2023	10.79	Call	Bond Future	2,133.3400	2.1333	2,001.0800	2.0011	(6.200)	0	0	0
2022/05/25	R209	02/02/2023	10.80	Put	Bond Future	2,994.7500	2.9948	3,381.3600	3.3814	12.910	0	0	0
2022/05/25	R209	02/02/2023			Bond Future	10.9581	69.8229	11.0580	69.3019	0.912	0.0000	0.0000	0
2022/05/25	R209	02/02/2023	10.78	Put	Bond Future	3,050.8700	3.0509	3,441.4000	3.4414	12.801	0	0	0
2022/05/25	R209	02/02/2023	10.79	Put	Bond Future	3,022.7000	3.0227	3,411.3900	3.4114	12.859	0	0	0
2022/05/25	R209	02/02/2023	10.80	Call	Bond Future	2,158.7500	2.1588	2,024.4100	2.0244	(6.223)	0	0	0
2022/05/25	R209	04/05/2023	11.09	Call	Bond Future	3,024.4600	3.0245	2,856.0800	2.8561	(5.567)	0	0	0
2022/05/25	R209	04/05/2023	11.09	Put	Bond Future	2,949.8500	2.9499	3,313.2100	3.3132	12.318	0	0	0
2022/05/25	R209	04/05/2023	11.10	Call	Bond Future	3,051.4200	3.0514	2,881.5800	2.8816	(5.566)	0	0	0
2022/05/25	R209	04/05/2023	11.10	Put	Bond Future	2,925.3800	2.9254	3,287.2800	3.2873	12.371	0	0	0
2022/05/25	R209	04/05/2023			Bond Future	11.0755	67.9361	11.1793	67.4044	0.937	0.0000	0.0000	0
2022/05/25	R209	04/05/2023	11.11	Call	Bond Future	3,078.2200	3.0782	2,907.1700	2.9072	(5.557)	0	0	0
2022/05/25	R209	04/05/2023	11.11	Put	Bond Future	2,900.8200	2.9008	3,261.5100	3.2615	12.434	0	0	0
2022/05/25	R210	04/08/2022			Bond Future	224.4671	224.4671	225.2814	225.2814	0.363	0.0000	0.0000	1,025
2022/05/25	R210	03/11/2022			Bond Future	224.8871	224.8871	225.7072	225.7072	0.365	0.0000	0.0000	0
2022/05/25	R210	02/02/2023			Bond Future	228.7525	228.7525	229.5805	229.5805	0.362	0.0000	0.0000	0
2022/05/25	R210	04/05/2023			Bond Future	229.8768	229.8768	230.7155	230.7155	0.365	0.0000	0.0000	0
2022/05/25	R213	04/08/2022	9.88	Call	Bond Future	715.7300	0.7157	698.2700	0.6983	(2.439)	0	0	0
2022/05/25	R213	04/08/2022	9.89	Call	Bond Future	733.9900	0.7340	715.8300	0.7158	(2.474)	0	0	0
2022/05/25	R213	04/08/2022	9.90	Put	Bond Future	2,007.3400	2.0073	2,188.2600	2.1883	9.013	0	0	0
2022/05/25	R213	04/08/2022			Bond Future	10.1502	85.3578	10.1905	85.1579	0.397	0.0000	0.0000	27,150
2022/05/25	R213	04/08/2022	9.88	Put	Bond Future	2,071.7400	2.0717	2,254.2200	2.2542	8.808	0	0	0
2022/05/25	R213	04/08/2022	9.89	Put	Bond Future	2,039.3000	2.0393	2,221.0800	2.2211	8.914	0	0	0
2022/05/25	R213	04/08/2022	9.90	Call	Bond Future	752.6800	0.7527	733.6600	0.7337	(2.527)	0	0	0
2022/05/25	R213	03/11/2022	10.38	Call	Bond Future	2,130.7300	2.1307	2,087.1100	2.0871	(2.047)	0	0	0
2022/05/25	R213	03/11/2022	10.38	Put	Bond Future	1,841.3800	1.8414	2,003.0500	2.0031	8.780	0	0	0
2022/05/25	R213	03/11/2022	10.39	Call	Bond Future	2,156.9300	2.1569	2,112.4800	2.1125	(2.061)	0	0	0
2022/05/25	R213	03/11/2022	10.39	Put	Bond Future	1,819.5400	1.8195	1,980.3800	1.9804	8.840	0	0	0
2022/05/25	R213	03/11/2022	10.37	Call	Bond Future	2,104.9200	2.1049	2,061.6800	2.0617	(2.054)	0	0	0
2022/05/25	R213	03/11/2022	10.37	Put	Bond Future	1,863.6500	1.8637	2,025.7000	2.0257	8.695	0	0	200
2022/05/25	R213	03/11/2022	9.19	Call	Bond Future	266.0000	0.2660	249.6200	0.2496	(6.158)	0	0	476
2022/05/25	R213	03/11/2022	9.19	Put	Bond Future	5,960.9200	5.9609	6,149.8300	6.1498	3.169	0	0	0
2022/05/25	R213	03/11/2022			Bond Future	10.3199	83.0854	10.3625	82.8801	0.413	0.0000	0.0000	0
2022/05/25	R213	03/11/2022	10.40	Call	Bond Future	2,183.2900	2.1833	2,138.2300	2.1382	(2.064)	0	0	0
2022/05/25	R213	03/11/2022	10.40	Put	Bond Future	1,797.8900	1.7979	1,958.1200	1.9581	8.912	0	0	0
2022/05/25	R213	03/11/2022	9.98	Call	Bond Future	1,216.4400	1.2164	1,206.0900	1.2061	(0.851)	0	0	0

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2022/05/25	R213	03/11/2022	9.98	Put	Bond Future	2,878.7800	2.8788	3,073.7200	3.0737	6.772	0	0	200
2022/05/25	R213	03/11/2022	10.19	Call	Bond Future	1,663.6900	1.6637	1,634.2700	1.6343	(1.768)	0	0	0
2022/05/25	R213	03/11/2022	10.19	Put	Bond Future	2,294.0500	2.2941	2,469.9200	2.4699	7.666	0	0	476
2022/05/25	R213	03/11/2022	9.13	Call	Bond Future	234.2800	0.2343	219.8600	0.2199	(6.155)	0	0	200
2022/05/25	R213	03/11/2022	9.13	Put	Bond Future	6,245.4700	6.2455	6,436.3400	6.4363	3.056	0	0	0
2022/05/25	R213	03/11/2022	9.84	Call	Bond Future	961.4400	0.9614	960.6400	0.9606	(0.083)	0	0	0
2022/05/25	R213	03/11/2022	9.84	Put	Bond Future	3,320.9300	3.3209	3,525.4200	3.5254	6.158	0	0	476
2022/05/25	R213	02/02/2023	10.43	Put	Bond Future	2,456.8800	2.4569	2,652.9200	2.6529	7.979	0	0	0
2022/05/25	R213	02/02/2023	12.20	Call	Bond Future	8,069.3900	8.0694	7,949.7000	7.9497	(1.483)	0	0	0
2022/05/25	R213	02/02/2023	12.20	Put	Bond Future	447.8100	0.4478	539.2300	0.5392	20.415	0	0	912
2022/05/25	R213	02/02/2023	10.22	Put	Bond Future	2,974.7000	2.9747	3,188.1400	3.1881	7.175	0	0	0
2022/05/25	R213	02/02/2023	10.23	Call	Bond Future	1,802.1200	1.8021	1,803.9000	1.8039	0.099	0	0	0
2022/05/25	R213	02/02/2023	10.35	Call	Bond Future	2,069.9900	2.0700	2,061.9900	2.0620	(0.386)	0	0	0
2022/05/25	R213	02/02/2023	10.35	Put	Bond Future	2,645.4600	2.6455	2,848.5700	2.8486	7.678	0	0	476
2022/05/25	R213	02/02/2023	10.01	Call	Bond Future	1,359.8100	1.3598	1,375.3200	1.3753	1.141	0	0	0
2022/05/25	R213	02/02/2023			Bond Future	10.4720	84.4958	10.5171	84.2847	0.430	0.0000	0.0000	0
2022/05/25	R213	02/02/2023	10.43	Call	Bond Future	2,259.2900	2.2593	2,244.2200	2.2442	(0.667)	0	0	912
2022/05/25	R213	02/02/2023	10.22	Call	Bond Future	1,780.4300	1.7804	1,782.7600	1.7828	0.131	0	0	0
2022/05/25	R213	02/02/2023	10.23	Put	Bond Future	2,948.5800	2.9486	3,161.4700	3.1615	7.220	0	0	0
2022/05/25	R213	02/02/2023	9.16	Call	Bond Future	374.3800	0.3744	372.2800	0.3723	(0.561)	0	0	476
2022/05/25	R213	02/02/2023	9.16	Put	Bond Future	6,842.0000	6.8420	7,051.0100	7.0510	3.055	0	0	0
2022/05/25	R213	02/02/2023	10.01	Put	Bond Future	3,566.2700	3.5663	3,792.8900	3.7929	6.355	0	0	476
2022/05/25	R213	02/02/2023	10.21	Call	Bond Future	1,759.1600	1.7592	1,762.0300	1.7620	0.163	0	0	0
2022/05/25	R213	02/02/2023	10.21	Put	Bond Future	3,001.2800	3.0013	3,215.2600	3.2153	7.130	0	0	0
2022/05/25	R213	04/05/2023	10.75	Call	Bond Future	3,071.4200	3.0714	3,084.9600	3.0850	0.441	0	0	0
2022/05/25	R213	04/05/2023	10.75	Put	Bond Future	2,419.3600	2.4194	2,649.5400	2.6495	9.514	0	0	0
2022/05/25	R213	04/05/2023			Bond Future	10.6067	82.4766	10.6541	82.2599	0.447	0.0000	0.0000	0
2022/05/25	R213	04/05/2023	10.74	Call	Bond Future	3,045.6500	3.0456	3,060.1600	3.0602	0.476	0	0	0
2022/05/25	R213	04/05/2023	10.74	Put	Bond Future	2,438.8800	2.4389	2,670.0300	2.6700	9.478	0	0	0
2022/05/25	R213	04/05/2023	10.73	Call	Bond Future	3,019.9800	3.0200	3,035.4700	3.0355	0.513	0	0	0
2022/05/25	R213	04/05/2023	10.73	Put	Bond Future	2,458.5200	2.4585	2,690.6500	2.6906	9.442	0	0	0
2022/05/25	R214	04/08/2022	10.98	Put	Bond Future	1,400.1300	1.4001	1,768.8900	1.7689	26.338	0	0	0
2022/05/25	R214	04/08/2022	10.99	Call	Bond Future	1,588.1900	1.5882	1,374.4300	1.3744	(13.459)	0	0	0
2022/05/25	R214	04/08/2022			Bond Future	10.9522	67.8387	11.0551	67.2605	0.939	0.0000	0.0000	13,186
2022/05/25	R214	04/08/2022	10.97	Call	Bond Future	1,525.8600	1.5259	1,320.7900	1.3208	(13.440)	0	0	0
2022/05/25	R214	04/08/2022	10.97	Put	Bond Future	1,425.5300	1.4255	1,798.6900	1.7987	26.177	0	0	0
2022/05/25	R214	04/08/2022	10.98	Call	Bond Future	1,556.8700	1.5569	1,347.4000	1.3474	(13.455)	0	0	0
2022/05/25	R214	04/08/2022	10.99	Put	Bond Future	1,375.1000	1.3751	1,739.5700	1.7396	26.505	0	0	0
2022/05/25	R214	03/11/2022	11.34	Call	Bond Future	2,999.2700	2.9993	2,760.8700	2.7609	(7.949)	0	0	0
2022/05/25	R214	03/11/2022	11.36	Put	Bond Future	1,600.8900	1.6009	1,948.1900	1.9482	21.694	0	0	0
2022/05/25	R214	03/11/2022			Bond Future	11.0912	65.5593	11.1980	64.9706	0.963	0.0000	0.0000	0
2022/05/25	R214	03/11/2022	11.34	Put	Bond Future	1,641.4000	1.6414	1,991.7000	1.9917	21.342	0	0	0
2022/05/25	R214	03/11/2022	11.35	Call	Bond Future	3,032.5400	3.0325	2,792.6400	2.7926	(7.911)	0	0	0
2022/05/25	R214	03/11/2022	11.35	Put	Bond Future	1,621.0400	1.6210	1,969.8400	1.9698	21.517	0	0	0
2022/05/25	R214	03/11/2022	11.36	Call	Bond Future	3,065.9600	3.0660	2,824.5600	2.8246	(7.874)	0	0	0
2022/05/25	R214	02/02/2023	11.07	Call	Bond Future	2,306.6700	2.3067	2,149.7800	2.1498	(6.802)	0	0	0
2022/05/25	R214	02/02/2023	11.07	Put	Bond Future	3,114.2300	3.1142	3,557.8700	3.5579	14.246	0	0	0

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2022/05/25	R214	02/02/2023	11.08	Call	Bond Future	2,333.4300	2.3334	2,174.2500	2.1743	(6.822)	0	0	0
2022/05/25	R214	02/02/2023	11.08	Put	Bond Future	3,085.4700	3.0855	3,526.8200	3.5268	14.304	0	0	0
2022/05/25	R214	02/02/2023			Bond Future	11.2168	66.6726	11.3278	66.0721	0.990	0.0000	0.0000	0
2022/05/25	R214	02/02/2023	11.09	Call	Bond Future	2,360.1300	2.3601	2,198.8600	2.1989	(6.833)	0	0	0
2022/05/25	R214	02/02/2023	11.09	Put	Bond Future	3,056.7100	3.0567	3,495.9700	3.4960	14.370	0	0	0
2022/05/25	R214	04/05/2023	11.36	Call	Bond Future	3,231.3100	3.2313	3,038.4900	3.0385	(5.967)	0	0	0
2022/05/25	R214	04/05/2023	11.36	Put	Bond Future	3,058.9300	3.0589	3,478.8200	3.4788	13.727	0	0	0
2022/05/25	R214	04/05/2023	11.37	Call	Bond Future	3,259.2400	3.2592	3,064.9900	3.0650	(5.960)	0	0	0
2022/05/25	R214	04/05/2023	11.37	Put	Bond Future	3,033.4700	3.0335	3,451.9300	3.4519	13.795	0	0	0
2022/05/25	R214	04/05/2023			Bond Future	11.3278	64.5852	11.4429	63.9725	1.016	0.0000	0.0000	0
2022/05/25	R214	04/05/2023	11.38	Call	Bond Future	3,287.5200	3.2875	3,091.5900	3.0916	(5.960)	0	0	0
2022/05/25	R214	04/05/2023	11.38	Put	Bond Future	3,008.4300	3.0084	3,425.2100	3.4252	13.854	0	0	0
2022/05/25	R248	04/08/2022	10.20	Call	Bond Future	208.1000	0.2081	175.8700	0.1759	(15.488)	0	0	1,700
2022/05/25	R248	04/08/2022	10.40	Put	Bond Future	4,225.9500	4.2260	4,970.9300	4.9709	17.629	0	0	0
2022/05/25	R248	04/08/2022	10.98	Call	Bond Future	2,136.7500	2.1368	1,819.7900	1.8198	(14.834)	0	0	0
2022/05/25	R248	04/08/2022	10.98	Put	Bond Future	1,600.4600	1.6005	2,092.1700	2.0922	30.723	0	0	0
2022/05/25	R248	04/08/2022	10.99	Call	Bond Future	2,178.2500	2.1782	1,855.3400	1.8553	(14.824)	0	0	0
2022/05/25	R248	04/08/2022	10.99	Put	Bond Future	1,570.9500	1.5709	2,056.7100	2.0567	30.921	0	0	0
2022/05/25	R248	04/08/2022			Bond Future	10.9050	85.4125	11.0184	84.6039	1.041	0.0000	0.0000	188,684
2022/05/25	R248	04/08/2022	9.70	Call	Bond Future	26.2200	0.0262	17.1900	0.0172	(34.439)	0	0	0
2022/05/25	R248	04/08/2022	9.70	Put	Bond Future	9,555.1800	9.5552	10,354.8200	10.3548	8.369	0	0	0
2022/05/25	R248	04/08/2022	10.20	Put	Bond Future	5,562.7800	5.5628	6,339.2200	6.3392	13.958	0	0	0
2022/05/25	R248	04/08/2022	10.40	Call	Bond Future	450.6200	0.4506	386.9300	0.3869	(14.134)	0	0	0
2022/05/25	R248	04/08/2022	11.00	Call	Bond Future	2,219.9600	2.2200	1,891.2600	1.8913	(14.807)	0	0	0
2022/05/25	R248	04/08/2022	11.00	Put	Bond Future	1,541.7500	1.5418	2,021.7200	2.0217	31.132	0	0	50
2022/05/25	R248	04/08/2022	10.90	Call	Bond Future	1,818.5500	1.8185	1,548.8200	1.5488	(14.832)	0	0	1,700
2022/05/25	R248	04/08/2022	10.90	Put	Bond Future	1,854.2900	1.8543	2,393.2300	2.3932	29.064	0	0	0
2022/05/25	R248	03/11/2022	11.32	Call	Bond Future	3,889.2100	3.8892	3,541.9100	3.5419	(8.930)	0	0	0
2022/05/25	R248	03/11/2022	11.30	Put	Bond Future	2,018.2700	2.0183	2,498.4700	2.4985	23.793	0	0	0
2022/05/25	R248	03/11/2022	11.31	Put	Bond Future	1,992.9200	1.9929	2,470.8900	2.4709	23.983	0	0	0
2022/05/25	R248	03/11/2022			Bond Future	11.0411	82.2565	11.1591	81.4334	1.069	0.0000	0.0000	0
2022/05/25	R248	03/11/2022	11.32	Put	Bond Future	1,967.8400	1.9678	2,443.5900	2.4436	24.176	0	0	0
2022/05/25	R248	03/11/2022	11.30	Call	Bond Future	3,804.5400	3.8045	3,461.6900	3.4617	(9.012)	0	0	0
2022/05/25	R248	03/11/2022	11.31	Call	Bond Future	3,846.7900	3.8468	3,501.7100	3.5017	(8.971)	0	0	0
2022/05/25	R248	02/02/2023	11.08	Call	Bond Future	3,091.6000	3.0916	2,854.1700	2.8542	(7.680)	0	0	0
2022/05/25	R248	02/02/2023	11.08	Put	Bond Future	3,674.3900	3.6744	4,276.2800	4.2763	16.381	0	0	0
2022/05/25	R248	02/02/2023			Bond Future	11.1640	83.6536	11.2868	82.8143	1.100	0.0000	0.0000	0
2022/05/25	R248	02/02/2023	11.06	Call	Bond Future	3,022.0600	3.0221	2,790.7600	2.7908	(7.654)	0	0	0
2022/05/25	R248	02/02/2023	11.06	Put	Bond Future	3,744.7700	3.7448	4,352.7900	4.3528	16.237	0	0	0
2022/05/25	R248	02/02/2023	11.07	Call	Bond Future	3,056.7400	3.0567	2,822.5200	2.8225	(7.662)	0	0	0
2022/05/25	R248	02/02/2023	11.07	Put	Bond Future	3,709.4300	3.7094	4,314.5300	4.3145	16.312	0	0	0
2022/05/25	R248	04/05/2023	11.35	Call	Bond Future	4,208.6100	4.2086	3,928.0900	3.9281	(6.665)	0	0	0
2022/05/25	R248	04/05/2023	11.35	Put	Bond Future	3,684.0600	3.6841	4,259.6800	4.2597	15.625	0	0	0
2022/05/25	R248	04/05/2023			Bond Future	11.2722	80.7338	11.3996	79.8777	1.131	0.0000	0.0000	0
2022/05/25	R248	04/05/2023	11.33	Call	Bond Future	4,137.0000	4.1370	3,860.8900	3.8609	(6.674)	0	0	0
2022/05/25	R248	04/05/2023	11.33	Put	Bond Future	3,746.7200	3.7467	4,326.7500	4.3268	15.481	0	0	0
2022/05/25	R248	04/05/2023	11.34	Call	Bond Future	4,172.5800	4.1726	3,894.4200	3.8944	(6.666)	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
2022/05/25	R248 04/05/2023	11.34	Put	Bond Future	3,715.1200	3.7151	4,293.1000	4.2931	15.558	0	0	0
Total											1282089	