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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/05/2022 TO 26/05/2022

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
2022/05/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	2025 04/08/2022			Bond Future	162.5271	162.5271	162.2063	162.2063	(0.197)	0.0000	0.0000	7,305
2022/05/26	2025 03/11/2022			Bond Future	164.9723	164.9723	164.6451	164.6451	(0.198)	0.0000	0.0000	0
2022/05/26	2025 02/02/2023			Bond Future	166.1205	166.1205	165.7861	165.7861	(0.201)	0.0000	0.0000	0
2022/05/26	2025 04/05/2023			Bond Future	169.1512	169.1512	168.8096	168.8096	(0.202)	0.0000	0.0000	0
2022/05/26	2029 04/08/2022			Bond Future	121.7805	121.7805	121.2590	121.2590	(0.428)	0.0000	0.0000	3,894
2022/05/26	2029 03/11/2022			Bond Future	122.3684	122.3684	121.8380	121.8380	(0.433)	0.0000	0.0000	0
2022/05/26	2029 02/02/2023			Bond Future	124.4679	124.4679	123.9273	123.9273	(0.434)	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
2022/05/26	2029	04/05/2023			Bond Future	125.4562	125.4562	124.9048	124.9048	(0.440)	0.0000	0.0000	0
2022/05/26	2030	04/08/2022	9.56	Call	Bond Future	638.7900	0.6388	641.7400	0.6417	0.462	0	0	0
2022/05/26	2030	04/08/2022	9.56	Put	Bond Future	2,402.6300	2.4026	2,369.1100	2.3691	(1.395)	0	0	0
2022/05/26	2030	04/08/2022	10.95	Call	Bond Future	5,018.4400	5.0184	5,046.6700	5.0467	0.563	0	0	0
2022/05/26	2030	04/08/2022	10.95	Put	Bond Future	183.9900	0.1840	175.7500	0.1757	(4.479)	0	0	800
2022/05/26	2030	04/08/2022			Bond Future	9.9188	90.2515	9.9113	90.2880	(0.076)	0.0000	0.0000	97,820
2022/05/26	2030	04/08/2022	8.30	Call	Bond Future	6.4300	0.0064	6.2600	0.0063	(2.644)	0	0	800
2022/05/26	2030	04/08/2022	8.30	Put	Bond Future	8,322.1300	8.3221	8,285.4900	8.2855	(0.440)	0	0	0
2022/05/26	2030	04/08/2022	9.05	Call	Bond Future	137.4100	0.1374	137.0700	0.1371	(0.247)	0	0	800
2022/05/26	2030	04/08/2022	9.05	Put	Bond Future	4,484.6100	4.4846	4,447.8000	4.4478	(0.821)	0	0	0
2022/05/26	2030	04/08/2022	9.54	Call	Bond Future	608.2800	0.6083	610.9800	0.6110	0.444	0	0	0
2022/05/26	2030	04/08/2022	9.54	Put	Bond Future	2,471.7300	2.4717	2,437.9600	2.4380	(1.366)	0	0	0
2022/05/26	2030	04/08/2022	9.55	Call	Bond Future	623.4700	0.6235	626.3000	0.6263	0.454	0	0	0
2022/05/26	2030	04/08/2022	9.55	Put	Bond Future	2,437.1000	2.4371	2,403.4600	2.4035	(1.380)	0	0	0
2022/05/26	2030	03/11/2022	10.10	Call	Bond Future	2,017.5500	2.0175	2,029.9600	2.0300	0.615	0	0	0
2022/05/26	2030	03/11/2022	10.10	Put	Bond Future	1,985.2100	1.9852	1,961.5000	1.9615	(1.194)	0	0	0
2022/05/26	2030	03/11/2022	10.20	Put	Bond Future	1,771.2800	1.7713	1,748.9100	1.7489	(1.263)	0	0	0
2022/05/26	2030	03/11/2022	9.70	Call	Bond Future	1,170.3900	1.1704	1,177.8400	1.1778	0.637	0	0	500
2022/05/26	2030	03/11/2022	9.70	Put	Bond Future	3,043.1500	3.0431	3,014.4800	3.0145	(0.942)	0	0	0
2022/05/26	2030	03/11/2022			Bond Future	10.0931	91.5894	10.0854	91.6255	(0.076)	0.0000	0.0000	18,740
2022/05/26	2030	03/11/2022	10.20	Call	Bond Future	2,272.0000	2.2720	2,285.7500	2.2857	0.605	0	0	500
2022/05/26	2030	03/11/2022	11.57	Call	Bond Future	6,970.1600	6.9702	6,998.4100	6.9984	0.405	0	0	0
2022/05/26	2030	03/11/2022	11.57	Put	Bond Future	356.2100	0.3562	348.3400	0.3483	(2.209)	0	0	500
2022/05/26	2030	03/11/2022	10.08	Call	Bond Future	1,968.5000	1.9685	1,980.6500	1.9806	0.617	0	0	0
2022/05/26	2030	03/11/2022	10.08	Put	Bond Future	2,030.2100	2.0302	2,006.2400	2.0062	(1.181)	0	0	0
2022/05/26	2030	03/11/2022	10.09	Call	Bond Future	1,993.0600	1.9931	2,005.3500	2.0053	0.617	0	0	0
2022/05/26	2030	03/11/2022	10.09	Put	Bond Future	2,007.7300	2.0077	1,983.9000	1.9839	(1.187)	0	0	0
2022/05/26	2030	02/02/2023	10.00	Call	Bond Future	1,866.8800	1.8669	1,877.9900	1.8780	0.595	0	0	0
2022/05/26	2030	02/02/2023	10.01	Put	Bond Future	2,977.0500	2.9770	2,952.3800	2.9524	(0.829)	0	0	0
2022/05/26	2030	02/02/2023	9.80	Call	Bond Future	1,477.1000	1.4771	1,486.2300	1.4862	0.618	0	0	0
2022/05/26	2030	02/02/2023	9.94	Put	Bond Future	3,158.2800	3.1583	3,132.9000	3.1329	(0.804)	0	0	102
2022/05/26	2030	02/02/2023	9.99	Call	Bond Future	1,846.1500	1.8462	1,857.1500	1.8572	0.596	0	0	0
2022/05/26	2030	02/02/2023	8.81	Put	Bond Future	7,210.8400	7.2108	7,177.2200	7.1772	(0.466)	0	0	0
2022/05/26	2030	02/02/2023	9.20	Call	Bond Future	634.0800	0.6341	638.3200	0.6383	0.669	0	0	0
2022/05/26	2030	02/02/2023	9.20	Put	Bond Future	5,567.8100	5.5678	5,536.1700	5.5362	(0.568)	0	0	0
2022/05/26	2030	02/02/2023	9.66	Call	Bond Future	1,236.4400	1.2364	1,244.2600	1.2443	0.632	0	0	0
2022/05/26	2030	02/02/2023	9.66	Put	Bond Future	3,962.2600	3.9623	3,934.2000	3.9342	(0.708)	0	0	102
2022/05/26	2030	02/02/2023			Bond Future	10.2476	89.1357	10.2397	89.1716	(0.077)	0.0000	0.0000	0
2022/05/26	2030	02/02/2023	10.00	Put	Bond Future	3,002.7100	3.0027	2,977.9400	2.9779	(0.825)	0	0	0
2022/05/26	2030	02/02/2023	10.01	Call	Bond Future	1,887.4600	1.8875	1,898.6700	1.8987	0.594	0	0	0
2022/05/26	2030	02/02/2023	9.80	Put	Bond Future	3,543.9600	3.5440	3,517.2100	3.5172	(0.755)	0	0	0
2022/05/26	2030	02/02/2023	9.94	Call	Bond Future	1,744.4100	1.7444	1,754.9100	1.7549	0.602	0	0	0
2022/05/26	2030	02/02/2023	9.99	Put	Bond Future	3,028.2400	3.0282	3,003.3600	3.0034	(0.822)	0	0	0
2022/05/26	2030	02/02/2023	8.81	Call	Bond Future	352.5600	0.3526	354.8200	0.3548	0.641	0	0	102
2022/05/26	2030	04/05/2023	11.34	Call	Bond Future	0.0000	0.0000	5,474.3100	5.4743	100.000	0	0	0
2022/05/26	2030	04/05/2023	11.34	Put	Bond Future	0.0000	0.0000	1,396.2800	1.3963	100.000	0	0	150
2022/05/26	2030	04/05/2023	10.00	Call	Bond Future	1,960.1700	1.9602	1,971.1700	1.9712	0.561	0	0	1,080

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2022/05/26	2030	04/05/2023	10.00	Put	Bond Future	3,725.2500	3.7252	3,700.3600	3.7004	(0.668)	0	0	0
2022/05/26	2030	04/05/2023	10.52	Call	Bond Future	3,099.6200	3.0996	3,115.1800	3.1152	0.502	0	0	0
2022/05/26	2030	04/05/2023	10.52	Put	Bond Future	2,553.1100	2.5531	2,532.7800	2.5328	(0.796)	0	0	0
2022/05/26	2030	04/05/2023	10.53	Call	Bond Future	3,124.9900	3.1250	3,140.6400	3.1406	0.501	0	0	0
2022/05/26	2030	04/05/2023	10.53	Put	Bond Future	2,534.7600	2.5348	2,514.5200	2.5145	(0.798)	0	0	0
2022/05/26	2030	04/05/2023	9.58	Put	Bond Future	0.0000	0.0000	4,902.7700	4.9028	100.000	0	0	0
2022/05/26	2030	04/05/2023			Bond Future	10.3955	90.7482	10.3874	90.7841	(0.078)	0.0000	0.0000	0
2022/05/26	2030	04/05/2023	10.54	Call	Bond Future	3,150.1100	3.1501	3,165.8400	3.1658	0.499	0	0	0
2022/05/26	2030	04/05/2023	10.54	Put	Bond Future	2,516.1900	2.5162	2,496.0300	2.4960	(0.801)	0	0	0
2022/05/26	2030	04/05/2023	12.04	Call	Bond Future	7,755.4800	7.7555	7,781.6300	7.7816	0.337	0	0	0
2022/05/26	2030	04/05/2023	12.04	Put	Bond Future	867.3500	0.8673	857.6100	0.8576	(1.123)	0	0	1,080
2022/05/26	2030	04/05/2023	9.58	Call	Bond Future	0.0000	0.0000	1,250.5400	1.2505	100.000	0	0	150
2022/05/26	2032	04/08/2022	8.97	Call	Bond Future	11.1600	0.0112	10.6500	0.0106	(4.570)	0	0	800
2022/05/26	2032	04/08/2022	8.97	Put	Bond Future	8,053.9700	8.0540	8,041.8700	8.0419	(0.150)	0	0	0
2022/05/26	2032	04/08/2022	9.40	Call	Bond Future	81.7200	0.0817	79.6800	0.0797	(2.496)	0	0	0
2022/05/26	2032	04/08/2022	9.40	Put	Bond Future	5,518.1500	5.5182	5,504.5200	5.5045	(0.247)	0	0	0
2022/05/26	2032	04/08/2022	9.72	Call	Bond Future	295.7800	0.2958	291.6000	0.2916	(1.413)	0	0	800
2022/05/26	2032	04/08/2022	9.72	Put	Bond Future	3,853.1400	3.8531	3,837.3700	3.8374	(0.409)	0	0	0
2022/05/26	2032	04/08/2022	10.21	Put	Bond Future	1,915.3700	1.9154	1,898.3800	1.8984	(0.887)	0	0	0
2022/05/26	2032	04/08/2022	10.22	Call	Bond Future	1,163.7000	1.1637	1,158.3300	1.1583	(0.461)	0	0	0
2022/05/26	2032	04/08/2022	9.80	Call	Bond Future	386.3500	0.3863	381.6900	0.3817	(1.206)	0	0	900
2022/05/26	2032	04/08/2022	10.20	Put	Bond Future	1,946.8000	1.9468	1,929.7800	1.9298	(0.874)	0	0	0
2022/05/26	2032	04/08/2022			Bond Future	10.3505	90.3327	10.3484	90.3443	(0.020)	0.0000	0.0000	80,070
2022/05/26	2032	04/08/2022	11.00	Call	Bond Future	3,921.0900	3.9211	3,922.5100	3.9225	0.036	0	0	0
2022/05/26	2032	04/08/2022	11.00	Put	Bond Future	447.0900	0.4471	436.9200	0.4369	(2.275)	0	0	7,500
2022/05/26	2032	04/08/2022	11.60	Call	Bond Future	6,644.2200	6.6442	6,651.2500	6.6513	0.106	0	0	0
2022/05/26	2032	04/08/2022	11.60	Put	Bond Future	123.5900	0.1236	119.0300	0.1190	(3.690)	0	0	800
2022/05/26	2032	04/08/2022	11.89	Call	Bond Future	8,002.5500	8.0025	8,011.3400	8.0113	0.110	0	0	0
2022/05/26	2032	04/08/2022	11.89	Put	Bond Future	62.6700	0.0627	59.8700	0.0599	(4.468)	0	0	0
2022/05/26	2032	04/08/2022	10.21	Call	Bond Future	1,139.0400	1.1390	1,133.6400	1.1336	(0.474)	0	0	0
2022/05/26	2032	04/08/2022	10.22	Put	Bond Future	1,884.4600	1.8845	1,867.5000	1.8675	(0.900)	0	0	0
2022/05/26	2032	04/08/2022	10.50	Call	Bond Future	1,972.7200	1.9727	1,969.0400	1.9690	(0.187)	0	0	900
2022/05/26	2032	04/08/2022	10.50	Put	Bond Future	1,156.1600	1.1562	1,140.8900	1.1409	(1.321)	0	0	0
2022/05/26	2032	04/08/2022	9.80	Put	Bond Future	3,481.8100	3.4818	3,465.5600	3.4656	(0.467)	0	0	0
2022/05/26	2032	04/08/2022	10.10	Call	Bond Future	889.3300	0.8893	883.7600	0.8838	(0.626)	0	0	0
2022/05/26	2032	04/08/2022	10.10	Put	Bond Future	2,280.0600	2.2801	2,262.9000	2.2629	(0.753)	0	0	0
2022/05/26	2032	04/08/2022	10.20	Call	Bond Future	1,114.8500	1.1148	1,109.4200	1.1094	(0.487)	0	0	0
2022/05/26	2032	03/11/2022	10.56	Put	Bond Future	2,110.0500	2.1100	2,098.0700	2.0981	(0.568)	0	0	180
2022/05/26	2032	03/11/2022	9.92	Call	Bond Future	858.8100	0.8588	856.4600	0.8565	(0.274)	0	0	750
2022/05/26	2032	03/11/2022	9.92	Put	Bond Future	4,152.5400	4.1525	4,139.2900	4.1393	(0.319)	0	0	0
2022/05/26	2032	03/11/2022	10.11	Put	Bond Future	3,446.7500	3.4468	3,433.5800	3.4336	(0.382)	0	0	454
2022/05/26	2032	03/11/2022	10.16	Call	Bond Future	1,316.0800	1.3161	1,313.8800	1.3139	(0.167)	0	0	0
2022/05/26	2032	03/11/2022	10.16	Put	Bond Future	3,275.3400	3.2753	3,262.2400	3.2622	(0.400)	0	0	180
2022/05/26	2032	03/11/2022	9.31	Put	Bond Future	7,022.1200	7.0221	7,009.6900	7.0097	(0.177)	0	0	0
2022/05/26	2032	03/11/2022	9.36	Call	Bond Future	241.2900	0.2413	239.6800	0.2397	(0.667)	0	0	454
2022/05/26	2032	03/11/2022	9.36	Put	Bond Future	6,753.4000	6.7534	6,740.8900	6.7409	(0.185)	0	0	0
2022/05/26	2032	03/11/2022	9.46	Put	Bond Future	6,227.3200	6.2273	6,214.6600	6.2147	(0.203)	0	0	0

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2022/05/26	2032	03/11/2022			Bond Future	10.5212	87.5192	10.5191	87.5301	(0.019)	0.0000	0.0000	87,927
2022/05/26	2032	03/11/2022	12.30	Call	Bond Future	9,117.6900	9.1177	9,124.4900	9.1245	0.075	0	0	0
2022/05/26	2032	03/11/2022	12.30	Put	Bond Future	265.5700	0.2656	261.4700	0.2615	(1.544)	0	0	750
2022/05/26	2032	03/11/2022	10.66	Call	Bond Future	2,614.1700	2.6142	2,613.5200	2.6135	(0.025)	0	0	0
2022/05/26	2032	03/11/2022	10.66	Put	Bond Future	1,876.2600	1.8763	1,864.7100	1.8647	(0.616)	0	0	0
2022/05/26	2032	03/11/2022	10.67	Call	Bond Future	2,644.8500	2.6449	2,644.2400	2.6442	(0.023)	0	0	750
2022/05/26	2032	03/11/2022	10.67	Put	Bond Future	1,854.1200	1.8541	1,842.6100	1.8426	(0.621)	0	0	0
2022/05/26	2032	03/11/2022	11.55	Call	Bond Future	5,926.2300	5.9262	5,929.9800	5.9300	0.063	0	0	0
2022/05/26	2032	03/11/2022	11.55	Put	Bond Future	651.4100	0.6514	644.2600	0.6443	(1.098)	0	0	500
2022/05/26	2032	03/11/2022	10.21	Call	Bond Future	1,425.6400	1.4256	1,423.5200	1.4235	(0.149)	0	0	500
2022/05/26	2032	03/11/2022	10.21	Put	Bond Future	3,110.1800	3.1102	3,097.1600	3.0972	(0.419)	0	0	0
2022/05/26	2032	03/11/2022	10.49	Call	Bond Future	2,120.3000	2.1203	2,118.9600	2.1190	(0.063)	0	0	0
2022/05/26	2032	03/11/2022	10.49	Put	Bond Future	2,287.0600	2.2871	2,274.8200	2.2748	(0.535)	0	0	454
2022/05/26	2032	03/11/2022	10.56	Call	Bond Future	2,317.3200	2.3173	2,316.2400	2.3162	(0.047)	0	0	0
2022/05/26	2032	03/11/2022	10.11	Call	Bond Future	1,211.6500	1.2117	1,209.3800	1.2094	(0.187)	0	0	0
2022/05/26	2032	03/11/2022	9.31	Call	Bond Future	215.3400	0.2153	213.8100	0.2138	(0.711)	0	0	180
2022/05/26	2032	03/11/2022	9.46	Call	Bond Future	300.8900	0.3009	299.1300	0.2991	(0.585)	0	0	500
2022/05/26	2032	02/02/2023	10.50	Call	Bond Future	2,268.3100	2.2683	2,267.7700	2.2678	(0.024)	0	0	0
2022/05/26	2032	02/02/2023	10.50	Put	Bond Future	3,167.7100	3.1677	3,156.9100	3.1569	(0.341)	0	0	454
2022/05/26	2032	02/02/2023	10.67	Call	Bond Future	2,712.8200	2.7128	2,712.7300	2.7127	(0.003)	0	0	750
2022/05/26	2032	02/02/2023	10.67	Put	Bond Future	2,720.7900	2.7208	2,710.4400	2.7104	(0.380)	0	0	0
2022/05/26	2032	02/02/2023	11.69	Call	Bond Future	6,182.6100	6.1826	6,185.8500	6.1859	0.052	0	0	0
2022/05/26	2032	02/02/2023	11.69	Put	Bond Future	1,088.5100	1.0885	1,081.4900	1.0815	(0.645)	0	0	0
2022/05/26	2032	02/02/2023	10.40	Call	Bond Future	2,027.5100	2.0275	2,026.7500	2.0268	(0.037)	0	0	0
2022/05/26	2032	02/02/2023	10.40	Put	Bond Future	3,456.9900	3.4570	3,445.9700	3.4460	(0.319)	0	0	0
2022/05/26	2032	02/02/2023	9.92	Call	Bond Future	1,071.4100	1.0714	1,070.0300	1.0700	(0.129)	0	0	750
2022/05/26	2032	02/02/2023	9.92	Put	Bond Future	5,105.3300	5.1053	5,093.6900	5.0937	(0.228)	0	0	0
2022/05/26	2032	02/02/2023	10.22	Call	Bond Future	1,631.0500	1.6310	1,629.9600	1.6300	(0.067)	0	0	500
2022/05/26	2032	02/02/2023	10.22	Put	Bond Future	4,025.4400	4.0254	4,014.0900	4.0141	(0.282)	0	0	0
2022/05/26	2032	02/02/2023	9.47	Call	Bond Future	489.5900	0.4896	488.3000	0.4883	(0.263)	0	0	500
2022/05/26	2032	02/02/2023	9.47	Put	Bond Future	7,058.3700	7.0584	7,046.8200	7.0468	(0.164)	0	0	0
2022/05/26	2032	02/02/2023			Bond Future	10.6715	89.0039	10.6696	89.0142	(0.018)	0.0000	0.0000	0
2022/05/26	2032	02/02/2023	11.84	Call	Bond Future	6,763.6200	6.7636	6,767.3400	6.7673	0.055	0	0	0
2022/05/26	2032	02/02/2023	11.84	Put	Bond Future	953.4600	0.9535	946.9200	0.9469	(0.686)	0	0	500
2022/05/26	2032	02/02/2023	12.75	Call	Bond Future	10,372.3400	10.3723	10,378.7900	10.3788	0.062	0	0	0
2022/05/26	2032	02/02/2023	12.75	Put	Bond Future	395.0300	0.3950	391.2200	0.3912	(0.964)	0	0	750
2022/05/26	2032	02/02/2023	10.38	Call	Bond Future	1,981.0300	1.9810	1,980.2200	1.9802	(0.041)	0	0	0
2022/05/26	2032	02/02/2023	10.38	Put	Bond Future	3,517.0300	3.5170	3,505.9600	3.5060	(0.315)	0	0	0
2022/05/26	2032	02/02/2023	10.39	Call	Bond Future	2,004.2000	2.0042	2,003.4100	2.0034	(0.039)	0	0	0
2022/05/26	2032	02/02/2023	10.39	Put	Bond Future	3,486.9200	3.4869	3,475.8700	3.4759	(0.317)	0	0	0
2022/05/26	2032	02/02/2023	10.16	Call	Bond Future	1,508.3100	1.5083	1,507.1300	1.5071	(0.078)	0	0	0
2022/05/26	2032	02/02/2023	10.16	Put	Bond Future	4,227.4500	4.2275	4,216.0100	4.2160	(0.271)	0	0	454
2022/05/26	2032	02/02/2023	9.31	Call	Bond Future	370.8000	0.3708	369.6000	0.3696	(0.324)	0	0	454
2022/05/26	2032	02/02/2023	9.31	Put	Bond Future	7,863.3300	7.8633	7,851.8700	7.8519	(0.146)	0	0	0
2022/05/26	2032	04/05/2023	10.89	Call	Bond Future	3,297.0800	3.2971	3,297.8700	3.2979	0.024	0	0	0
2022/05/26	2032	04/05/2023	10.89	Put	Bond Future	2,901.8400	2.9018	2,892.8300	2.8928	(0.310)	0	0	0
2022/05/26	2032	04/05/2023			Bond Future	10.8119	86.4546	10.8100	86.4644	(0.018)	0.0000	0.0000	0
2022/05/26	2032	04/05/2023	10.88	Call	Bond Future	3,269.7900	3.2698	3,270.5500	3.2706	0.023	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
2022/05/26	2032	04/05/2023	10.88	Put	Bond Future	2,925.0200	2.9250	2,915.9800	2.9160	(0.309)	0	0	0
2022/05/26	2032	04/05/2023	10.87	Call	Bond Future	3,242.6100	3.2426	3,243.3500	3.2433	0.023	0	0	0
2022/05/26	2032	04/05/2023	10.87	Put	Bond Future	2,948.3500	2.9483	2,939.2900	2.9393	(0.307)	0	0	0
2022/05/26	2033	04/08/2022			Bond Future	116.7756	116.7756	115.9034	115.9034	(0.747)	0.0000	0.0000	7,046
2022/05/26	2033	03/11/2022			Bond Future	117.2041	117.2041	116.3177	116.3177	(0.756)	0.0000	0.0000	0
2022/05/26	2033	02/02/2023			Bond Future	119.2148	119.2148	118.3121	118.3121	(0.757)	0.0000	0.0000	0
2022/05/26	2033	04/05/2023			Bond Future	120.0221	120.0221	119.1021	119.1021	(0.767)	0.0000	0.0000	0
2022/05/26	2037	04/08/2022	10.89	Call	Bond Future	1,580.4900	1.5805	1,574.3000	1.5743	(0.392)	0	0	0
2022/05/26	2037	04/08/2022	10.89	Put	Bond Future	1,921.9900	1.9220	1,903.0800	1.9031	(0.984)	0	0	0
2022/05/26	2037	04/08/2022	10.90	Call	Bond Future	1,611.4400	1.6114	1,605.3000	1.6053	(0.381)	0	0	0
2022/05/26	2037	04/08/2022	11.95	Call	Bond Future	6,199.4800	6.1995	6,204.2700	6.2043	0.077	0	0	0
2022/05/26	2037	04/08/2022	11.95	Put	Bond Future	268.5400	0.2685	260.6100	0.2606	(2.953)	0	0	1,050
2022/05/26	2037	04/08/2022	10.91	Put	Bond Future	1,858.7700	1.8588	1,839.9600	1.8400	(1.012)	0	0	0
2022/05/26	2037	04/08/2022			Bond Future	10.9446	82.6671	10.9426	82.6798	(0.019)	0.0000	0.0000	126,442
2022/05/26	2037	04/08/2022	10.10	Call	Bond Future	157.3100	0.1573	154.0200	0.1540	(2.091)	0	0	50
2022/05/26	2037	04/08/2022	10.10	Put	Bond Future	5,680.3600	5.6804	5,664.3500	5.6643	(0.282)	0	0	0
2022/05/26	2037	04/08/2022	10.90	Put	Bond Future	1,890.2500	1.8903	1,871.3900	1.8714	(0.998)	0	0	50
2022/05/26	2037	04/08/2022	10.91	Call	Bond Future	1,642.5800	1.6426	1,636.4900	1.6365	(0.371)	0	0	0
2022/05/26	2037	04/08/2022	11.21	Call	Bond Future	2,734.7100	2.7347	2,731.0800	2.7311	(0.133)	0	0	1,050
2022/05/26	2037	04/08/2022	11.21	Put	Bond Future	1,104.4300	1.1044	1,088.0800	1.0881	(1.480)	0	0	0
2022/05/26	2037	04/08/2022	11.42	Call	Bond Future	3,642.1600	3.6422	3,640.8600	3.6409	(0.036)	0	0	0
2022/05/26	2037	04/08/2022	11.42	Put	Bond Future	755.5000	0.7555	741.4800	0.7415	(1.856)	0	0	50
2022/05/26	2037	03/11/2022	11.32	Call	Bond Future	3,311.1200	3.3111	3,310.5000	3.3105	(0.019)	0	0	0
2022/05/26	2037	03/11/2022	11.30	Put	Bond Future	2,032.7200	2.0327	2,019.8700	2.0199	(0.632)	0	0	0
2022/05/26	2037	03/11/2022	11.31	Call	Bond Future	3,274.1000	3.2741	3,273.4300	3.2734	(0.020)	0	0	0
2022/05/26	2037	03/11/2022	11.31	Put	Bond Future	2,009.7500	2.0097	1,996.9500	1.9969	(0.637)	0	0	0
2022/05/26	2037	03/11/2022			Bond Future	11.1002	83.8928	11.0982	83.9049	(0.018)	0.0000	0.0000	0
2022/05/26	2037	03/11/2022	11.32	Put	Bond Future	1,987.2300	1.9872	1,974.4800	1.9745	(0.642)	0	0	0
2022/05/26	2037	03/11/2022	11.30	Call	Bond Future	3,237.4600	3.2375	3,236.7400	3.2367	(0.022)	0	0	0
2022/05/26	2037	02/02/2023	11.03	Call	Bond Future	2,535.3300	2.5353	2,534.4600	2.5345	(0.034)	0	0	0
2022/05/26	2037	02/02/2023	11.03	Put	Bond Future	3,811.8400	3.8118	3,799.4500	3.7994	(0.325)	0	0	0
2022/05/26	2037	02/02/2023	11.04	Call	Bond Future	2,563.2600	2.5633	2,562.4100	2.5624	(0.033)	0	0	0
2022/05/26	2037	02/02/2023	11.04	Put	Bond Future	3,778.7300	3.7787	3,766.3600	3.7664	(0.327)	0	0	0
2022/05/26	2037	02/02/2023			Bond Future	11.2414	81.0589	11.2395	81.0704	(0.017)	0.0000	0.0000	0
2022/05/26	2037	02/02/2023	11.05	Call	Bond Future	2,591.3500	2.5913	2,590.5300	2.5905	(0.032)	0	0	0
2022/05/26	2037	02/02/2023	11.05	Put	Bond Future	3,745.8500	3.7458	3,733.5100	3.7335	(0.329)	0	0	0
2022/05/26	2037	04/05/2023	11.30	Call	Bond Future	3,356.0000	3.3560	3,356.4200	3.3564	0.013	0	0	0
2022/05/26	2037	04/05/2023	11.30	Put	Bond Future	3,801.2500	3.8013	3,790.4900	3.7905	(0.283)	0	0	0
2022/05/26	2037	04/05/2023	11.31	Call	Bond Future	3,385.6800	3.3857	3,386.1300	3.3861	0.013	0	0	0
2022/05/26	2037	04/05/2023	11.31	Put	Bond Future	3,771.9700	3.7720	3,761.2400	3.7612	(0.284)	0	0	0
2022/05/26	2037	04/05/2023			Bond Future	11.3758	82.5265	11.3739	82.5377	(0.017)	0.0000	0.0000	0
2022/05/26	2037	04/05/2023	11.32	Call	Bond Future	3,415.1600	3.4152	3,415.6400	3.4156	0.014	0	0	0
2022/05/26	2037	04/05/2023	11.32	Put	Bond Future	3,742.5500	3.7425	3,731.8500	3.7319	(0.286)	0	0	0
2022/05/26	2038	04/08/2022			Bond Future	131.6552	131.6552	131.6753	131.6753	0.015	0.0000	0.0000	4,102
2022/05/26	2038	03/11/2022			Bond Future	133.6362	133.6362	133.6554	133.6554	0.014	0.0000	0.0000	0

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2022/05/26	2038	02/02/2023			Bond Future	134.0371	134.0371	134.0552	134.0552	0.014	0.0000	0.0000	0
2022/05/26	2038	04/05/2023			Bond Future	136.4835	136.4835	136.5011	136.5011	0.013	0.0000	0.0000	0
2022/05/26	2040	04/08/2022	9.70	Put	Bond Future	10,104.1400	10.1041	10,021.7900	10.0218	(0.815)	0	0	0
2022/05/26	2040	04/08/2022	11.05	Call	Bond Future	1,767.7800	1.7678	1,795.5100	1.7955	1.569	0	0	0
2022/05/26	2040	04/08/2022	11.05	Put	Bond Future	1,976.0100	1.9760	1,921.3300	1.9213	(2.767)	0	0	0
2022/05/26	2040	04/08/2022	12.24	Put	Bond Future	208.8300	0.2088	196.5400	0.1965	(5.885)	0	0	460
2022/05/26	2040	04/08/2022			Bond Future	11.0811	84.3110	11.0688	84.3934	(0.111)	0.0000	0.0000	120,054
2022/05/26	2040	04/08/2022	9.70	Call	Bond Future	13.5300	0.0135	13.5900	0.0136	0.443	0	0	460
2022/05/26	2040	04/08/2022	10.70	Call	Bond Future	801.2300	0.8012	814.5800	0.8146	1.666	0	0	460
2022/05/26	2040	04/08/2022	10.70	Put	Bond Future	3,411.9000	3.4119	3,342.8400	3.3428	(2.024)	0	0	0
2022/05/26	2040	04/08/2022	11.03	Call	Bond Future	1,700.8700	1.7009	1,727.7000	1.7277	1.577	0	0	0
2022/05/26	2040	04/08/2022	11.03	Put	Bond Future	2,043.5700	2.0436	1,987.9900	1.9880	(2.720)	0	0	0
2022/05/26	2040	04/08/2022	11.04	Call	Bond Future	1,734.2300	1.7342	1,761.5100	1.7615	1.573	0	0	0
2022/05/26	2040	04/08/2022	11.04	Put	Bond Future	2,009.6500	2.0097	1,954.5200	1.9545	(2.743)	0	0	0
2022/05/26	2040	04/08/2022	12.24	Call	Bond Future	7,431.6900	7.4317	7,501.8100	7.5018	0.944	0	0	0
2022/05/26	2040	03/11/2022	11.40	Call	Bond Future	3,417.7300	3.4177	3,456.9800	3.4570	1.148	0	0	0
2022/05/26	2040	03/11/2022	11.41	Put	Bond Future	2,310.1800	2.3102	2,266.9500	2.2669	(1.871)	0	0	0
2022/05/26	2040	03/11/2022	12.52	Call	Bond Future	8,484.8500	8.4849	8,549.1200	8.5491	0.757	0	0	0
2022/05/26	2040	03/11/2022	10.70	Call	Bond Future	1,284.1600	1.2842	1,302.8100	1.3028	1.452	0	0	1,100
2022/05/26	2040	03/11/2022	11.20	Call	Bond Future	2,691.3400	2.6913	2,724.6100	2.7246	1.236	0	0	1,100
2022/05/26	2040	03/11/2022	11.20	Put	Bond Future	2,907.3200	2.9073	2,857.8200	2.8578	(1.703)	0	0	0
2022/05/26	2040	03/11/2022	11.39	Call	Bond Future	3,379.4000	3.3794	3,418.3600	3.4184	1.153	0	0	0
2022/05/26	2040	03/11/2022			Bond Future	11.2329	85.5613	11.2203	85.6440	(0.113)	0.0000	0.0000	3,965
2022/05/26	2040	03/11/2022	11.40	Put	Bond Future	2,335.7300	2.3357	2,292.2100	2.2922	(1.863)	0	0	0
2022/05/26	2040	03/11/2022	11.41	Call	Bond Future	3,456.2500	3.4563	3,495.7900	3.4958	1.144	0	0	0
2022/05/26	2040	03/11/2022	12.52	Put	Bond Future	690.2700	0.6903	671.7700	0.6718	(2.680)	0	0	1,100
2022/05/26	2040	03/11/2022	10.70	Put	Bond Future	4,888.8700	4.8889	4,824.7500	4.8248	(1.312)	0	0	0
2022/05/26	2040	03/11/2022	11.39	Put	Bond Future	2,361.5400	2.3615	2,317.7300	2.3177	(1.855)	0	0	0
2022/05/26	2040	02/02/2023	11.12	Call	Bond Future	2,600.0000	2.6000	2,630.5600	2.6306	1.175	0	0	0
2022/05/26	2040	02/02/2023	11.12	Put	Bond Future	4,234.4700	4.2345	4,181.6500	4.1817	(1.247)	0	0	0
2022/05/26	2040	02/02/2023			Bond Future	11.3712	82.5053	11.3582	82.5887	(0.114)	0.0000	0.0000	0
2022/05/26	2040	02/02/2023	11.10	Call	Bond Future	2,541.8900	2.5419	2,571.9500	2.5719	1.183	0	0	0
2022/05/26	2040	02/02/2023	11.10	Put	Bond Future	4,308.6900	4.3087	4,255.3700	4.2554	(1.237)	0	0	0
2022/05/26	2040	02/02/2023	11.11	Call	Bond Future	2,570.7200	2.5707	2,601.0400	2.6010	1.179	0	0	0
2022/05/26	2040	02/02/2023	11.11	Put	Bond Future	4,271.3100	4.2713	4,218.2500	4.2182	(1.242)	0	0	0
2022/05/26	2040	04/05/2023	11.43	Call	Bond Future	3,678.5700	3.6786	3,715.5600	3.7156	1.006	0	0	0
2022/05/26	2040	04/05/2023	11.43	Put	Bond Future	4,135.7200	4.1357	4,088.4500	4.0885	(1.143)	0	0	0
2022/05/26	2040	04/05/2023			Bond Future	11.5024	83.9996	11.4890	84.0839	(0.116)	0.0000	0.0000	0
2022/05/26	2040	04/05/2023	11.41	Call	Bond Future	3,615.4900	3.6155	3,652.0400	3.6520	1.011	0	0	0
2022/05/26	2040	04/05/2023	11.41	Put	Bond Future	4,199.6500	4.1996	4,151.9400	4.1519	(1.136)	0	0	0
2022/05/26	2040	04/05/2023	11.42	Call	Bond Future	3,646.9700	3.6470	3,683.7400	3.6837	1.008	0	0	0
2022/05/26	2040	04/05/2023	11.42	Put	Bond Future	4,167.5800	4.1676	4,120.0900	4.1201	(1.140)	0	0	0
2022/05/26	2044	04/08/2022	11.08	Call	Bond Future	1,893.7500	1.8938	1,886.7000	1.8867	(0.372)	0	0	0
2022/05/26	2044	04/08/2022	11.08	Put	Bond Future	1,950.2000	1.9502	1,930.2900	1.9303	(1.021)	0	0	0
2022/05/26	2044	04/08/2022	11.09	Call	Bond Future	1,929.3100	1.9293	1,922.3200	1.9223	(0.362)	0	0	0
2022/05/26	2044	04/08/2022	11.09	Put	Bond Future	1,917.3400	1.9173	1,897.4900	1.8975	(1.035)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/26	2044	04/08/2022			Bond Future	11.0883	81.2221	11.0864	81.2349	(0.017)	0.0000	0.0000	76,692
2022/05/26	2044	04/08/2022	11.10	Call	Bond Future	1,965.0600	1.9651	1,958.1400	1.9581	(0.352)	0	0	0
2022/05/26	2044	04/08/2022	11.10	Put	Bond Future	1,884.7700	1.8848	1,864.9900	1.8650	(1.049)	0	0	0
2022/05/26	2044	03/11/2022	11.40	Put	Bond Future	2,392.5700	2.3926	2,378.4800	2.3785	(0.589)	0	0	0
2022/05/26	2044	03/11/2022	11.41	Call	Bond Future	3,547.3000	3.5473	3,545.5600	3.5456	(0.049)	0	0	0
2022/05/26	2044	03/11/2022	11.41	Put	Bond Future	2,366.4700	2.3665	2,352.4200	2.3524	(0.594)	0	0	0
2022/05/26	2044	03/11/2022			Bond Future	11.2314	82.4265	11.2296	82.4388	(0.016)	0.0000	0.0000	0
2022/05/26	2044	03/11/2022	11.39	Call	Bond Future	3,468.9800	3.4690	3,467.1500	3.4671	(0.053)	0	0	0
2022/05/26	2044	03/11/2022	11.39	Put	Bond Future	2,418.9400	2.4189	2,404.8000	2.4048	(0.585)	0	0	0
2022/05/26	2044	03/11/2022	11.40	Call	Bond Future	3,508.0500	3.5081	3,506.2700	3.5063	(0.051)	0	0	0
2022/05/26	2044	02/02/2023	11.14	Call	Bond Future	2,761.1000	2.7611	2,759.6900	2.7597	(0.051)	0	0	0
2022/05/26	2044	02/02/2023	11.14	Put	Bond Future	4,235.5700	4.2356	4,222.4800	4.2225	(0.309)	0	0	0
2022/05/26	2044	02/02/2023	11.15	Call	Bond Future	2,791.8900	2.7919	2,790.5000	2.7905	(0.050)	0	0	0
2022/05/26	2044	02/02/2023	11.15	Put	Bond Future	4,198.7600	4.1988	4,185.6900	4.1857	(0.311)	0	0	0
2022/05/26	2044	02/02/2023			Bond Future	11.3613	79.4427	11.3595	79.4544	(0.016)	0.0000	0.0000	0
2022/05/26	2044	02/02/2023	11.16	Call	Bond Future	2,822.5800	2.8226	2,821.2200	2.8212	(0.048)	0	0	0
2022/05/26	2044	02/02/2023	11.16	Put	Bond Future	4,161.9400	4.1619	4,148.9000	4.1489	(0.313)	0	0	0
2022/05/26	2044	04/05/2023	11.41	Call	Bond Future	3,772.0300	3.7720	3,771.9500	3.7719	(0.002)	0	0	0
2022/05/26	2044	04/05/2023	11.41	Put	Bond Future	4,253.0900	4.2531	4,241.6700	4.2417	(0.269)	0	0	0
2022/05/26	2044	04/05/2023	11.42	Call	Bond Future	3,804.3000	3.8043	3,804.2500	3.8043	(0.001)	0	0	0
2022/05/26	2044	04/05/2023	11.42	Put	Bond Future	4,220.3200	4.2203	4,208.9300	4.2089	(0.270)	0	0	0
2022/05/26	2044	04/05/2023			Bond Future	11.4843	80.8815	11.4825	80.8929	(0.015)	0.0000	0.0000	0
2022/05/26	2044	04/05/2023	11.43	Call	Bond Future	3,836.6900	3.8367	3,836.6600	3.8367	(0.001)	0	0	0
2022/05/26	2044	04/05/2023	11.43	Put	Bond Future	4,187.7600	4.1878	4,176.3900	4.1764	(0.272)	0	0	0
2022/05/26	2046	04/08/2022			Bond Future	122.6569	122.6569	121.3408	121.3408	(1.073)	0.0000	0.0000	16,569
2022/05/26	2046	03/11/2022			Bond Future	122.5474	122.5474	121.2105	121.2105	(1.091)	0.0000	0.0000	1,566
2022/05/26	2046	02/02/2023			Bond Future	124.6510	124.6510	123.2898	123.2898	(1.092)	0.0000	0.0000	0
2022/05/26	2046	04/05/2023			Bond Future	124.9112	124.9112	123.5243	123.5243	(1.110)	0.0000	0.0000	0
2022/05/26	2050	04/08/2022			Bond Future	125.0012	125.0012	124.0760	124.0760	(0.740)	0.0000	0.0000	11,293
2022/05/26	2050	03/11/2022			Bond Future	126.8816	126.8816	125.9413	125.9413	(0.741)	0.0000	0.0000	0
2022/05/26	2050	02/02/2023			Bond Future	126.9578	126.9578	126.0001	126.0001	(0.754)	0.0000	0.0000	0
2022/05/26	2050	04/05/2023			Bond Future	129.2748	129.2748	128.2989	128.2989	(0.755)	0.0000	0.0000	0
2022/05/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	AL37	04/08/2022			Index Future	829.3880	829.3880	829.1680	829.1680	(0.027)	0.0000	0.0000	0
2022/05/26	AL37	03/11/2022			Index Future	841.7820	841.7820	841.5510	841.5510	(0.027)	0.0000	0.0000	0
2022/05/26	AL37	02/02/2023			Index Future	856.0160	856.0160	855.7740	855.7740	(0.028)	0.0000	0.0000	0
2022/05/26	AL37	04/05/2023			Index Future	871.4210	871.4210	871.1690	871.1690	(0.029)	0.0000	0.0000	0
2022/05/26	AL7T	04/08/2022			Index Future	949.5930	949.5930	949.7330	949.7330	0.015	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
2022/05/26	AL7T	03/11/2022			Index Future	963.7830	963.7830	963.9160	963.9160	0.014	0.0000	0.0000	0
2022/05/26	AL7T	02/02/2023			Index Future	980.0800	980.0800	980.2070	980.2070	0.013	0.0000	0.0000	0
2022/05/26	AL7T	04/05/2023			Index Future	997.7180	997.7180	997.8400	997.8400	0.012	0.0000	0.0000	0
2022/05/26	ALBI	04/08/2022			Index Future	843.2140	843.2140	843.4230	843.4230	0.025	0.0000	0.0000	134
2022/05/26	ALBI	03/11/2022			Index Future	855.8140	855.8140	856.0190	856.0190	0.024	0.0000	0.0000	0
2022/05/26	ALBI	02/02/2023			Index Future	870.2860	870.2860	870.4860	870.4860	0.023	0.0000	0.0000	0
2022/05/26	ALBI	04/05/2023			Index Future	885.9480	885.9480	886.1450	886.1450	0.022	0.0000	0.0000	0
2022/05/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C223	25/01/2023			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/26	ES33	04/08/2022			Bond Future	11.7773	76.8807	11.7696	76.9186	(0.065)	0.0000	0.0000	350
2022/05/26	ES33	03/11/2022			Bond Future	11.9856	74.2545	11.9778	74.2923	(0.065)	0.0000	0.0000	0
2022/05/26	ES33	02/02/2023			Bond Future	12.1809	75.5315	12.1729	75.5692	(0.066)	0.0000	0.0000	0
2022/05/26	ES33	04/05/2023			Bond Future	12.3638	73.1231	12.3555	73.1610	(0.067)	0.0000	0.0000	0
2022/05/26	ES42	04/08/2022			Bond Future	12.1611	75.2883	12.1537	75.3308	(0.061)	0.0000	0.0000	4,769
2022/05/26	ES42	03/11/2022			Bond Future	12.3516	72.1611	12.3440	72.2036	(0.062)	0.0000	0.0000	0
2022/05/26	ES42	02/02/2023			Bond Future	12.5241	73.4041	12.5163	73.4467	(0.062)	0.0000	0.0000	0
2022/05/26	ES42	04/05/2023			Bond Future	12.6929	70.4853	12.6849	70.5281	(0.063)	0.0000	0.0000	0
2022/05/26	GOVI	04/08/2022	819.28	Call	GOVI	125,080.0000	12.5080	127,140.0000	12.7140	1.647	0	0	0
2022/05/26	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	04/08/2022			GOVI	831.7880	831.7880	831.9940	831.9940	0.025	0.0000	0.0000	1,114
2022/05/26	GOVI	04/08/2022	819.26	Call	GOVI	125,280.0000	12.5280	127,340.0000	12.7340	1.644	0	0	0
2022/05/26	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	04/08/2022	819.27	Call	GOVI	125,180.0000	12.5180	127,240.0000	12.7240	1.646	0	0	0
2022/05/26	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	03/11/2022	820.41	Call	GOVI	238,080.0000	23.8080	240,090.0000	24.0090	0.844	0	0	0
2022/05/26	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	03/11/2022	820.42	Call	GOVI	237,980.0000	23.7980	239,990.0000	23.9990	0.845	0	0	0
2022/05/26	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	03/11/2022			GOVI	844.2180	844.2180	844.4190	844.4190	0.024	0.0000	0.0000	0
2022/05/26	GOVI	03/11/2022	820.43	Call	GOVI	237,880.0000	23.7880	239,890.0000	23.9890	0.845	0	0	0
2022/05/26	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	02/02/2023	850.82	Call	GOVI	76,730.0000	7.6730	78,700.0000	7.8700	2.567	0	0	0
2022/05/26	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	02/02/2023	850.83	Call	GOVI	76,630.0000	7.6630	78,600.0000	7.8600	2.571	0	0	0
2022/05/26	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	02/02/2023			GOVI	858.4930	858.4930	858.6900	858.6900	0.023	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
2022/05/26	GOVI	02/02/2023	850.84	Call	GOVI	76,530.0000	7.6530	78,500.0000	7.8500	2.574	0	0	0
2022/05/26	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	04/05/2023	852.86	Call	GOVI	210,830.0000	21.0830	212,770.0000	21.2770	0.920	0	0	0
2022/05/26	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	04/05/2023	852.87	Call	GOVI	210,730.0000	21.0730	212,670.0000	21.2670	0.921	0	0	0
2022/05/26	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GOVI	04/05/2023			GOVI	873.9430	873.9430	874.1370	874.1370	0.022	0.0000	0.0000	0
2022/05/26	GOVI	04/05/2023	852.88	Call	GOVI	210,630.0000	21.0630	212,570.0000	21.2570	0.921	0	0	0
2022/05/26	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/26	IGOV	04/08/2022			Index Future	326.0150	326.0150	324.3990	324.3990	(0.496)	0.0000	0.0000	759
2022/05/26	IGOV	03/11/2022			Index Future	330.9670	330.9670	329.3230	329.3230	(0.497)	0.0000	0.0000	16
2022/05/26	IGOV	02/02/2023			Index Future	336.6410	336.6410	334.9660	334.9660	(0.498)	0.0000	0.0000	0
2022/05/26	IGOV	04/05/2023			Index Future	342.7760	342.7760	341.0680	341.0680	(0.498)	0.0000	0.0000	0
2022/05/26	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/26	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/26	JBAF	15/06/2022			Jibar Tradeable Future	4.9550	95.0450	4.9550	95.0450	0.000	0.0000	0.0000	0
2022/05/26	JBAF	20/07/2022			Jibar Tradeable Future	5.0250	94.9750	5.0450	94.9550	0.398	0.0000	0.0000	0
2022/05/26	JBAF	17/08/2022			Jibar Tradeable Future	5.3800	94.6200	5.4000	94.6000	0.372	0.0000	0.0000	0
2022/05/26	JBAF	21/09/2022			Jibar Tradeable Future	5.4850	94.5150	5.5050	94.4950	0.365	0.0000	0.0000	0
2022/05/26	JBAF	19/10/2022			Jibar Tradeable Future	5.7900	94.2100	5.8200	94.1800	0.518	0.0000	0.0000	0
2022/05/26	JBAF	16/11/2022			Jibar Tradeable Future	5.8700	94.1300	5.9100	94.0900	0.681	0.0000	0.0000	0
2022/05/26	JBAF	21/12/2022			Jibar Tradeable Future	6.1800	93.8200	6.2100	93.7900	0.485	0.0000	0.0000	68
2022/05/26	JBAF	15/03/2023			Jibar Tradeable Future	6.6150	93.3850	6.6650	93.3350	0.756	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
2022/05/26	JBAF	21/06/2023			Jibar Tradeable Future	6.9700	93.0300	7.0300	92.9700	0.861	0.0000	0.0000	0
2022/05/26	JBAF	20/09/2023			Jibar Tradeable Future	7.1500	92.8500	7.1900	92.8100	0.559	0.0000	0.0000	75
2022/05/26	JBAF	20/12/2023			Jibar Tradeable Future	7.2650	92.7350	7.3150	92.6850	0.688	0.0000	0.0000	172
2022/05/26	JBAF	20/03/2024			Jibar Tradeable Future	7.3750	92.6250	7.4250	92.5750	0.678	0.0000	0.0000	0
2022/05/26	R023	04/08/2022	6.05	Call	Bond Future	218.4200	0.2184	195.2100	0.1952	(10.626)	0	0	0
2022/05/26	R023	04/08/2022	6.05	Put	Bond Future	55.5700	0.0556	64.9900	0.0650	16.952	0	0	0
2022/05/26	R023	04/08/2022			Bond Future	5.7519	104.5074	5.8115	104.4748	1.037	0.0000	0.0000	22,183
2022/05/26	R023	04/08/2022	6.03	Call	Bond Future	209.9800	0.2100	187.1500	0.1871	(10.872)	0	0	0
2022/05/26	R023	04/08/2022	6.03	Put	Bond Future	58.0400	0.0580	67.8400	0.0678	16.885	0	0	0
2022/05/26	R023	04/08/2022	6.04	Call	Bond Future	214.2700	0.2143	191.2500	0.1913	(10.743)	0	0	0
2022/05/26	R023	04/08/2022	6.04	Put	Bond Future	56.8700	0.0569	66.4800	0.0665	16.898	0	0	0
2022/05/26	R023	03/11/2022	6.25	Call	Bond Future	252.4500	0.2525	226.2300	0.2262	(10.386)	0	0	0
2022/05/26	R023	03/11/2022	6.25	Put	Bond Future	35.8800	0.0359	43.7600	0.0438	21.962	0	0	0
2022/05/26	R023	03/11/2022	6.26	Call	Bond Future	255.0400	0.2550	228.7200	0.2287	(10.320)	0	0	0
2022/05/26	R023	03/11/2022	6.26	Put	Bond Future	35.4100	0.0354	43.1900	0.0432	21.971	0	0	0
2022/05/26	R023	03/11/2022			Bond Future	5.5458	102.1369	5.6564	102.1028	1.996	0.0000	0.0000	0
2022/05/26	R023	03/11/2022	6.27	Call	Bond Future	257.6400	0.2576	231.2300	0.2312	(10.251)	0	0	0
2022/05/26	R023	03/11/2022	6.27	Put	Bond Future	34.9400	0.0349	42.6300	0.0426	22.009	0	0	0
2022/05/26	R035	04/08/2022	9.53	Call	Bond Future	23.7200	0.0237	23.9500	0.0240	0.970	0	0	400
2022/05/26	R035	04/08/2022	9.53	Put	Bond Future	8,138.1500	8.1382	8,062.1600	8.0622	(0.934)	0	0	0
2022/05/26	R035	04/08/2022	9.84	Call	Bond Future	94.5900	0.0946	96.1000	0.0961	1.596	0	0	100
2022/05/26	R035	04/08/2022	9.84	Put	Bond Future	6,075.2000	6.0752	6,000.4900	6.0005	(1.230)	0	0	0
2022/05/26	R035	04/08/2022	10.53	Put	Bond Future	2,496.6900	2.4967	2,437.9100	2.4379	(2.354)	0	0	0
2022/05/26	R035	04/08/2022	11.13	Put	Bond Future	863.8900	0.8639	830.5300	0.8305	(3.862)	0	0	100
2022/05/26	R035	04/08/2022	10.64	Call	Bond Future	1,316.9200	1.3169	1,338.7300	1.3387	1.656	0	0	0
2022/05/26	R035	04/08/2022	10.64	Put	Bond Future	2,092.6200	2.0926	2,038.2100	2.0382	(2.600)	0	0	100
2022/05/26	R035	04/08/2022	10.72	Call	Bond Future	1,551.7600	1.5518	1,576.9400	1.5769	1.623	0	0	0
2022/05/26	R035	04/08/2022	10.72	Put	Bond Future	1,829.8100	1.8298	1,778.7700	1.7788	(2.789)	0	0	0
2022/05/26	R035	04/08/2022	10.73	Call	Bond Future	1,582.6300	1.5826	1,608.2500	1.6082	1.619	0	0	0
2022/05/26	R035	04/08/2022	10.73	Put	Bond Future	1,798.7500	1.7988	1,748.1500	1.7481	(2.813)	0	0	0
2022/05/26	R035	04/08/2022			Bond Future	10.7650	91.0683	10.7526	91.1445	(0.115)	0.0000	0.0000	129,151
2022/05/26	R035	04/08/2022	10.53	Call	Bond Future	1,030.1200	1.0301	1,047.5600	1.0476	1.693	0	0	400
2022/05/26	R035	04/08/2022	10.74	Call	Bond Future	1,613.8400	1.6138	1,639.8800	1.6399	1.614	0	0	0
2022/05/26	R035	04/08/2022	10.74	Put	Bond Future	1,768.1000	1.7681	1,717.9200	1.7179	(2.838)	0	0	0
2022/05/26	R035	04/08/2022	11.13	Call	Bond Future	3,074.3200	3.0743	3,117.1800	3.1172	1.394	0	0	0
2022/05/26	R035	04/08/2022	12.18	Call	Bond Future	8,234.5400	8.2345	8,304.0400	8.3040	0.844	0	0	0
2022/05/26	R035	04/08/2022	12.18	Put	Bond Future	97.2900	0.0973	90.5700	0.0906	(6.907)	0	0	400
2022/05/26	R035	03/11/2022	11.15	Call	Bond Future	3,284.7800	3.2848	3,322.6100	3.3226	1.152	0	0	0
2022/05/26	R035	03/11/2022	11.15	Put	Bond Future	1,980.2800	1.9803	1,941.6300	1.9416	(1.952)	0	0	0
2022/05/26	R035	03/11/2022	12.68	Call	Bond Future	10,021.9600	10.0220	10,087.5500	10.0875	0.654	0	0	0
2022/05/26	R035	03/11/2022	12.68	Put	Bond Future	350.1500	0.3502	339.2600	0.3393	(3.110)	0	0	1,000
2022/05/26	R035	03/11/2022	10.99	Call	Bond Future	2,722.7000	2.7227	2,756.0800	2.7561	1.226	0	0	0
2022/05/26	R035	03/11/2022	10.99	Put	Bond Future	2,367.9900	2.3680	2,324.8900	2.3249	(1.820)	0	0	582
2022/05/26	R035	03/11/2022	11.05	Call	Bond Future	2,927.4000	2.9274	2,962.4700	2.9625	1.198	0	0	1,000
2022/05/26	R035	03/11/2022	10.57	Call	Bond Future	1,526.7600	1.5268	1,548.3300	1.5483	1.413	0	0	0
2022/05/26	R035	03/11/2022	10.57	Put	Bond Future	3,738.1400	3.7381	3,683.2300	3.6832	(1.469)	0	0	582

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
2022/05/26	R035	03/11/2022			Bond Future	10.9309	87.9303	10.9182	88.0068	(0.116)	0.0000	0.0000	3,020
2022/05/26	R035	03/11/2022	11.14	Call	Bond Future	3,248.1500	3.2481	3,285.7100	3.2857	1.156	0	0	0
2022/05/26	R035	03/11/2022	11.14	Put	Bond Future	2,002.5800	2.0026	1,963.6600	1.9637	(1.943)	0	0	0
2022/05/26	R035	03/11/2022	11.05	Put	Bond Future	2,214.7600	2.2148	2,173.3500	2.1734	(1.870)	0	0	0
2022/05/26	R035	03/11/2022	11.13	Call	Bond Future	3,211.9300	3.2119	3,249.2100	3.2492	1.161	0	0	0
2022/05/26	R035	03/11/2022	11.13	Put	Bond Future	2,025.3400	2.0253	1,986.1400	1.9861	(1.935)	0	0	0
2022/05/26	R035	03/11/2022	9.82	Call	Bond Future	300.6100	0.3006	306.1400	0.3061	1.840	0	0	582
2022/05/26	R035	03/11/2022	9.82	Put	Bond Future	7,370.5300	7.3705	7,299.5800	7.2996	(0.963)	0	0	0
2022/05/26	R035	03/11/2022	10.30	Call	Bond Future	950.9300	0.9509	965.6600	0.9657	1.549	0	0	1,000
2022/05/26	R035	03/11/2022	10.30	Put	Bond Future	4,869.5000	4.8695	4,807.7500	4.8077	(1.268)	0	0	0
2022/05/26	R035	02/02/2023	13.22	Put	Bond Future	434.5300	0.4345	424.3000	0.4243	(2.354)	0	0	1,000
2022/05/26	R035	02/02/2023	10.88	Call	Bond Future	2,473.6700	2.4737	2,502.8300	2.5028	1.179	0	0	0
2022/05/26	R035	02/02/2023	10.88	Put	Bond Future	3,671.4900	3.6715	3,623.7000	3.6237	(1.302)	0	0	0
2022/05/26	R035	02/02/2023	9.81	Call	Bond Future	477.5800	0.4776	485.4700	0.4855	1.652	0	0	582
2022/05/26	R035	02/02/2023	9.81	Put	Bond Future	8,440.5100	8.4405	8,371.4500	8.3714	(0.818)	0	0	0
2022/05/26	R035	02/02/2023	10.30	Put	Bond Future	5,906.6200	5.9066	5,845.8900	5.8459	(1.028)	0	0	0
2022/05/26	R035	02/02/2023	10.66	Call	Bond Future	1,901.7800	1.9018	1,925.8600	1.9259	1.266	0	0	0
2022/05/26	R035	02/02/2023	10.66	Put	Bond Future	4,433.0400	4.4330	4,380.1700	4.3802	(1.193)	0	0	582
2022/05/26	R035	02/02/2023			Bond Future	11.0817	89.4211	11.0687	89.4981	(0.118)	0.0000	0.0000	0
2022/05/26	R035	02/02/2023	11.05	Call	Bond Future	2,965.9100	2.9659	2,999.0600	2.9991	1.118	0	0	1,000
2022/05/26	R035	02/02/2023	11.05	Put	Bond Future	3,152.8100	3.1528	3,109.0100	3.1090	(1.389)	0	0	0
2022/05/26	R035	02/02/2023	11.06	Call	Bond Future	2,996.2700	2.9963	3,029.6500	3.0296	1.114	0	0	0
2022/05/26	R035	02/02/2023	11.06	Put	Bond Future	3,124.2200	3.1242	3,080.6500	3.0806	(1.395)	0	0	582
2022/05/26	R035	02/02/2023	13.22	Call	Bond Future	11,793.8200	11.7938	11,860.5400	11.8605	0.566	0	0	0
2022/05/26	R035	02/02/2023	10.86	Call	Bond Future	2,418.8000	2.4188	2,447.5000	2.4475	1.187	0	0	0
2022/05/26	R035	02/02/2023	10.86	Put	Bond Future	3,736.6600	3.7367	3,688.4100	3.6884	(1.291)	0	0	0
2022/05/26	R035	02/02/2023	10.87	Call	Bond Future	2,446.1500	2.4462	2,475.0800	2.4751	1.183	0	0	0
2022/05/26	R035	02/02/2023	10.87	Put	Bond Future	3,703.9600	3.7040	3,655.9400	3.6559	(1.296)	0	0	0
2022/05/26	R035	02/02/2023	10.30	Call	Bond Future	1,130.3300	1.1303	1,146.5500	1.1466	1.435	0	0	1,000
2022/05/26	R035	04/05/2023	11.20	Call	Bond Future	3,475.6700	3.4757	3,510.7900	3.5108	1.010	0	0	0
2022/05/26	R035	04/05/2023	11.21	Call	Bond Future	3,505.4900	3.5055	3,540.8100	3.5408	1.008	0	0	0
2022/05/26	R035	04/05/2023	11.22	Put	Bond Future	3,512.5200	3.5125	3,470.3400	3.4703	(1.201)	0	0	0
2022/05/26	R035	04/05/2023			Bond Future	11.2160	86.5401	11.2025	86.6178	(0.120)	0.0000	0.0000	0
2022/05/26	R035	04/05/2023	11.20	Put	Bond Future	3,567.9500	3.5680	3,525.3700	3.5254	(1.193)	0	0	0
2022/05/26	R035	04/05/2023	11.21	Put	Bond Future	3,540.1500	3.5401	3,497.7700	3.4978	(1.197)	0	0	0
2022/05/26	R035	04/05/2023	11.22	Call	Bond Future	3,535.4300	3.5354	3,570.9500	3.5710	1.005	0	0	0
2022/05/26	R186	04/08/2022	7.96	Call	Bond Future	335.2000	0.3352	322.6500	0.3227	(3.744)	0	0	3,600
2022/05/26	R186	04/08/2022	8.15	Call	Bond Future	554.6100	0.5546	537.7500	0.5377	(3.040)	0	0	0
2022/05/26	R186	04/08/2022	8.15	Put	Bond Future	1,526.8200	1.5268	1,540.7100	1.5407	0.910	0	0	0
2022/05/26	R186	04/08/2022	9.78	Call	Bond Future	5,059.4600	5.0595	5,028.1200	5.0281	(0.619)	0	0	0
2022/05/26	R186	04/08/2022	9.78	Put	Bond Future	50.2500	0.0503	49.6600	0.0497	(1.174)	0	0	3,600
2022/05/26	R186	04/08/2022			Bond Future	8.4072	108.9273	8.4154	108.8966	0.097	0.0000	0.0000	81,225
2022/05/26	R186	04/08/2022	6.96	Call	Bond Future	12.8900	0.0129	11.8200	0.0118	(8.301)	0	0	3,600
2022/05/26	R186	04/08/2022	6.96	Put	Bond Future	5,629.1800	5.6292	5,658.8600	5.6589	0.527	0	0	0
2022/05/26	R186	04/08/2022	7.96	Put	Bond Future	2,032.7300	2.0327	2,050.9300	2.0509	0.895	0	0	0
2022/05/26	R186	04/08/2022	8.13	Call	Bond Future	527.6300	0.5276	511.2300	0.5112	(3.108)	0	0	0
2022/05/26	R186	04/08/2022	8.13	Put	Bond Future	1,575.9100	1.5759	1,590.2600	1.5903	0.911	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
2022/05/26	R186	04/08/2022	8.14	Call	Bond Future	541.1000	0.5411	524.4600	0.5245	(3.075)	0	0	0
2022/05/26	R186	04/08/2022	8.14	Put	Bond Future	1,551.3400	1.5513	1,565.4500	1.5654	0.910	0	0	0
2022/05/26	R186	03/11/2022	8.91	Put	Bond Future	0.0000	0.0000	1,013.8200	1.0138	100.000	0	0	4,310
2022/05/26	R186	03/11/2022	8.53	Call	Bond Future	1,370.0900	1.3701	1,349.9000	1.3499	(1.474)	0	0	0
2022/05/26	R186	03/11/2022	8.53	Put	Bond Future	1,547.6400	1.5476	1,559.7700	1.5598	0.784	0	0	0
2022/05/26	R186	03/11/2022	8.54	Call	Bond Future	1,388.4800	1.3885	1,368.1600	1.3682	(1.463)	0	0	0
2022/05/26	R186	03/11/2022	8.54	Put	Bond Future	1,530.4800	1.5305	1,542.4800	1.5425	0.784	0	0	0
2022/05/26	R186	03/11/2022	8.5800		Bond Future	8.5800	110.5403	8.5891	110.5080	0.106	0.0000	0.0000	11,129
2022/05/26	R186	03/11/2022	8.55	Call	Bond Future	1,407.0000	1.4070	1,386.5500	1.3866	(1.453)	0	0	0
2022/05/26	R186	03/11/2022	8.55	Put	Bond Future	1,513.4700	1.5135	1,525.3400	1.5253	0.784	0	0	0
2022/05/26	R186	03/11/2022	8.91	Call	Bond Future	0.0000	0.0000	2,144.4000	2.1444	100.000	0	0	0
2022/05/26	R186	03/11/2022	8.23	Call	Bond Future	0.0000	0.0000	866.6600	0.8667	100.000	0	0	4,310
2022/05/26	R186	03/11/2022	8.23	Put	Bond Future	0.0000	0.0000	2,149.8500	2.1499	100.000	0	0	0
2022/05/26	R186	02/02/2023	8.33	Call	Bond Future	1,093.5000	1.0935	1,077.3700	1.0774	(1.475)	0	0	0
2022/05/26	R186	02/02/2023	8.33	Put	Bond Future	2,391.5200	2.3915	2,409.3000	2.4093	0.743	0	0	0
2022/05/26	R186	02/02/2023	8.32	Call	Bond Future	1,078.9400	1.0789	1,062.9300	1.0629	(1.484)	0	0	0
2022/05/26	R186	02/02/2023	8.32	Put	Bond Future	2,410.9000	2.4109	2,428.8000	2.4288	0.742	0	0	0
2022/05/26	R186	02/02/2023			Bond Future	8.7154	107.1180	8.7256	107.0841	0.116	0.0000	0.0000	0
2022/05/26	R186	02/02/2023	8.34	Call	Bond Future	1,107.8300	1.1078	1,091.5800	1.0916	(1.467)	0	0	0
2022/05/26	R186	02/02/2023	8.34	Put	Bond Future	2,371.9200	2.3719	2,389.5800	2.3896	0.745	0	0	0
2022/05/26	R186	04/05/2023	8.83	Put	Bond Future	2,000.8100	2.0008	2,015.3200	2.0153	0.725	0	0	0
2022/05/26	R186	04/05/2023	8.84	Call	Bond Future	2,004.9800	2.0050	1,984.1100	1.9841	(1.041)	0	0	0
2022/05/26	R186	04/05/2023			Bond Future	8.8341	109.0538	8.8454	109.0185	0.127	0.0000	0.0000	0
2022/05/26	R186	04/05/2023	8.83	Call	Bond Future	1,987.8900	1.9879	1,967.1000	1.9671	(1.046)	0	0	0
2022/05/26	R186	04/05/2023	8.84	Put	Bond Future	1,986.5300	1.9865	2,000.9600	2.0010	0.726	0	0	0
2022/05/26	R186	04/05/2023	8.82	Call	Bond Future	1,970.8600	1.9709	1,950.1700	1.9502	(1.050)	0	0	0
2022/05/26	R186	04/05/2023	8.82	Put	Bond Future	2,015.1700	2.0152	2,029.7800	2.0298	0.725	0	0	0
2022/05/26	R197	04/08/2022			Bond Future	328.1351	328.1351	328.2308	328.2308	0.029	0.0000	0.0000	870
2022/05/26	R197	03/11/2022			Bond Future	333.0699	333.0699	333.1640	333.1640	0.028	0.0000	0.0000	0
2022/05/26	R197	02/02/2023			Bond Future	330.0617	330.0617	330.1539	330.1539	0.028	0.0000	0.0000	0
2022/05/26	R197	04/05/2023			Bond Future	336.0875	336.0875	336.1792	336.1792	0.027	0.0000	0.0000	0
2022/05/26	R202	04/08/2022			Bond Future	254.5621	254.5621	251.2941	251.2941	(1.284)	0.0000	0.0000	6,593
2022/05/26	R202	03/11/2022			Bond Future	258.3906	258.3906	255.0710	255.0710	(1.285)	0.0000	0.0000	0
2022/05/26	R202	02/02/2023			Bond Future	258.1897	258.1897	254.8106	254.8106	(1.309)	0.0000	0.0000	0
2022/05/26	R202	04/05/2023			Bond Future	262.9005	262.9005	259.4581	259.4581	(1.309)	0.0000	0.0000	0
2022/05/26	R209	04/08/2022	10.57	Put	Bond Future	2,095.8100	2.0958	2,063.0000	2.0630	(1.566)	0	0	0
2022/05/26	R209	04/08/2022	10.58	Call	Bond Future	971.2700	0.9713	976.2600	0.9763	0.514	0	0	0
2022/05/26	R209	04/08/2022	10.58	Put	Bond Future	2,062.5500	2.0625	2,029.9200	2.0299	(1.582)	0	0	0
2022/05/26	R209	04/08/2022			Bond Future	10.7801	70.2505	10.7731	70.2881	(0.065)	0.0000	0.0000	27,943
2022/05/26	R209	04/08/2022	10.57	Call	Bond Future	949.3400	0.9493	954.1500	0.9542	0.507	0	0	0
2022/05/26	R209	04/08/2022	10.59	Call	Bond Future	993.6300	0.9936	998.7900	0.9988	0.519	0	0	0
2022/05/26	R209	04/08/2022	10.59	Put	Bond Future	2,029.7900	2.0298	1,997.3300	1.9973	(1.599)	0	0	0
2022/05/26	R209	03/11/2022	11.03	Call	Bond Future	2,502.5000	2.5025	2,516.5000	2.5165	0.559	0	0	0
2022/05/26	R209	03/11/2022	11.03	Put	Bond Future	1,964.5800	1.9646	1,941.1000	1.9411	(1.195)	0	0	0
2022/05/26	R209	03/11/2022	10.50	Put	Bond Future	3,507.5900	3.5076	3,477.1300	3.4771	(0.868)	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
2022/05/26	R209	03/11/2022	9.25	Call	Bond Future	57.2500	0.0572	57.3800	0.0574	0.227	0	0	9,500
2022/05/26	R209	03/11/2022	9.25	Put	Bond Future	9,797.8200	9.7978	9,760.4700	9.7605	(0.381)	0	0	0
2022/05/26	R209	03/11/2022	9.50	Call	Bond Future	113.2700	0.1133	113.7200	0.1137	0.397	0	0	0
2022/05/26	R209	03/11/2022	9.50	Put	Bond Future	8,284.3300	8.2843	8,247.3000	8.2473	(0.447)	0	0	0
2022/05/26	R209	03/11/2022			Bond Future	10.9276	68.1460	10.9205	68.1834	(0.065)	0.0000	0.0000	4,135
2022/05/26	R209	03/11/2022	11.02	Call	Bond Future	2,472.4300	2.4724	2,486.2900	2.4863	0.561	0	0	0
2022/05/26	R209	03/11/2022	11.02	Put	Bond Future	1,986.7900	1.9868	1,963.1700	1.9632	(1.189)	0	0	0
2022/05/26	R209	03/11/2022	11.50	Call	Bond Future	4,083.4600	4.0835	4,103.6900	4.1037	0.495	0	0	0
2022/05/26	R209	03/11/2022	11.50	Put	Bond Future	1,151.9500	1.1519	1,134.7000	1.1347	(1.497)	0	0	0
2022/05/26	R209	03/11/2022	10.50	Call	Bond Future	1,194.1600	1.1942	1,201.1800	1.2012	0.588	0	0	0
2022/05/26	R209	03/11/2022	11.00	Call	Bond Future	2,412.7700	2.4128	2,426.3600	2.4264	0.563	0	0	0
2022/05/26	R209	03/11/2022	11.00	Put	Bond Future	2,031.8500	2.0319	2,007.9600	2.0080	(1.176)	0	0	9,500
2022/05/26	R209	03/11/2022	11.01	Call	Bond Future	2,442.5200	2.4425	2,456.2500	2.4563	0.562	0	0	0
2022/05/26	R209	03/11/2022	11.01	Put	Bond Future	2,009.2100	2.0092	1,985.4600	1.9855	(1.182)	0	0	0
2022/05/26	R209	03/11/2022	10.00	Call	Bond Future	423.7200	0.4237	426.1400	0.4261	0.571	0	0	0
2022/05/26	R209	03/11/2022	10.00	Put	Bond Future	5,584.5100	5.5845	5,549.4500	5.5495	(0.628)	0	0	9,500
2022/05/26	R209	02/02/2023	10.78	Call	Bond Future	1,977.6600	1.9777	1,988.7400	1.9887	0.560	0	0	0
2022/05/26	R209	02/02/2023	10.79	Call	Bond Future	2,001.0800	2.0011	2,012.2700	2.0123	0.559	0	0	0
2022/05/26	R209	02/02/2023	10.80	Put	Bond Future	3,381.3600	3.3814	3,355.2100	3.3552	(0.773)	0	0	0
2022/05/26	R209	02/02/2023			Bond Future	11.0580	69.3019	11.0508	69.3394	(0.065)	0.0000	0.0000	0
2022/05/26	R209	02/02/2023	10.78	Put	Bond Future	3,441.4000	3.4414	3,415.0200	3.4150	(0.767)	0	0	0
2022/05/26	R209	02/02/2023	10.79	Put	Bond Future	3,411.3900	3.4114	3,385.1200	3.3851	(0.770)	0	0	0
2022/05/26	R209	02/02/2023	10.80	Call	Bond Future	2,024.4100	2.0244	2,035.7200	2.0357	0.559	0	0	0
2022/05/26	R209	04/05/2023	11.09	Call	Bond Future	2,856.0800	2.8561	2,870.4400	2.8704	0.503	0	0	0
2022/05/26	R209	04/05/2023	11.09	Put	Bond Future	3,313.2100	3.3132	3,289.9400	3.2899	(0.702)	0	0	0
2022/05/26	R209	04/05/2023	11.10	Call	Bond Future	2,881.5800	2.8816	2,896.0300	2.8960	0.501	0	0	0
2022/05/26	R209	04/05/2023	11.10	Put	Bond Future	3,287.2800	3.2873	3,264.1000	3.2641	(0.705)	0	0	0
2022/05/26	R209	04/05/2023			Bond Future	11.1793	67.4044	11.1719	67.4420	(0.066)	0.0000	0.0000	0
2022/05/26	R209	04/05/2023	11.11	Call	Bond Future	2,907.1700	2.9072	2,921.7200	2.9217	0.500	0	0	0
2022/05/26	R209	04/05/2023	11.11	Put	Bond Future	3,261.5100	3.2615	3,238.4300	3.2384	(0.708)	0	0	0
2022/05/26	R210	04/08/2022			Bond Future	225.2814	225.2814	224.9815	224.9815	(0.133)	0.0000	0.0000	1,025
2022/05/26	R210	03/11/2022			Bond Future	225.7072	225.7072	225.4008	225.4008	(0.136)	0.0000	0.0000	0
2022/05/26	R210	02/02/2023			Bond Future	229.5805	229.5805	229.2667	229.2667	(0.137)	0.0000	0.0000	0
2022/05/26	R210	04/05/2023			Bond Future	230.7155	230.7155	230.3941	230.3941	(0.139)	0.0000	0.0000	0
2022/05/26	R213	04/08/2022	9.88	Call	Bond Future	698.2700	0.6983	676.5800	0.6766	(3.106)	0	0	0
2022/05/26	R213	04/08/2022	9.89	Call	Bond Future	715.8300	0.7158	693.8400	0.6938	(3.072)	0	0	0
2022/05/26	R213	04/08/2022	9.90	Put	Bond Future	2,188.2600	2.1883	2,206.7500	2.2068	0.845	0	0	0
2022/05/26	R213	04/08/2022			Bond Future	10.1905	85.1579	10.1988	85.1171	0.081	0.0000	0.0000	27,150
2022/05/26	R213	04/08/2022	9.88	Put	Bond Future	2,254.2200	2.2542	2,273.3100	2.2733	0.847	0	0	0
2022/05/26	R213	04/08/2022	9.89	Put	Bond Future	2,221.0800	2.2211	2,239.8700	2.2399	0.846	0	0	0
2022/05/26	R213	04/08/2022	9.90	Call	Bond Future	733.6600	0.7337	711.3700	0.7114	(3.038)	0	0	0
2022/05/26	R213	03/11/2022	10.38	Call	Bond Future	2,087.1100	2.0871	2,058.9700	2.0590	(1.348)	0	0	0
2022/05/26	R213	03/11/2022	10.38	Put	Bond Future	2,003.0500	2.0031	2,017.1000	2.0171	0.701	0	0	0
2022/05/26	R213	03/11/2022	10.39	Call	Bond Future	2,112.4800	2.1125	2,084.1800	2.0842	(1.340)	0	0	0
2022/05/26	R213	03/11/2022	10.39	Put	Bond Future	1,980.3800	1.9804	1,994.2700	1.9943	0.701	0	0	0
2022/05/26	R213	03/11/2022	10.37	Call	Bond Future	2,061.6800	2.0617	2,033.7000	2.0337	(1.357)	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
2022/05/26	R213	03/11/2022	10.37	Put	Bond Future	2,025.7000	2.0257	2,039.9100	2.0399	0.701	0	0	200
2022/05/26	R213	03/11/2022	9.19	Call	Bond Future	249.6200	0.2496	242.1500	0.2421	(2.993)	0	0	476
2022/05/26	R213	03/11/2022	9.19	Put	Bond Future	6,149.8300	6.1498	6,184.5500	6.1846	0.565	0	0	0
2022/05/26	R213	03/11/2022			Bond Future	10.3625	82.8801	10.3713	82.8380	0.085	0.0000	0.0000	0
2022/05/26	R213	03/11/2022	10.40	Call	Bond Future	2,138.2300	2.1382	2,109.7800	2.1098	(1.331)	0	0	0
2022/05/26	R213	03/11/2022	10.40	Put	Bond Future	1,958.1200	1.9581	1,971.8600	1.9719	0.702	0	0	0
2022/05/26	R213	03/11/2022	9.98	Call	Bond Future	1,206.0900	1.2061	1,184.9600	1.1850	(1.752)	0	0	0
2022/05/26	R213	03/11/2022	9.98	Put	Bond Future	3,073.7200	3.0737	3,094.7800	3.0948	0.685	0	0	200
2022/05/26	R213	03/11/2022	10.19	Call	Bond Future	1,634.2700	1.6343	1,609.3300	1.6093	(1.526)	0	0	0
2022/05/26	R213	03/11/2022	10.19	Put	Bond Future	2,469.9200	2.4699	2,487.1700	2.4872	0.698	0	0	476
2022/05/26	R213	03/11/2022	9.13	Call	Bond Future	219.8600	0.2199	213.0700	0.2131	(3.088)	0	0	200
2022/05/26	R213	03/11/2022	9.13	Put	Bond Future	6,436.3400	6.4363	6,471.7400	6.4717	0.550	0	0	0
2022/05/26	R213	03/11/2022	9.84	Call	Bond Future	960.6400	0.9606	942.1300	0.9421	(1.927)	0	0	0
2022/05/26	R213	03/11/2022	9.84	Put	Bond Future	3,525.4200	3.5254	3,549.1000	3.5491	0.672	0	0	476
2022/05/26	R213	02/02/2023	10.43	Put	Bond Future	2,652.9200	2.6529	2,670.5400	2.6705	0.664	0	0	0
2022/05/26	R213	02/02/2023	12.20	Call	Bond Future	7,949.7000	7.9497	7,908.8100	7.9088	(0.514)	0	0	0
2022/05/26	R213	02/02/2023	12.20	Put	Bond Future	539.2300	0.5392	542.0300	0.5420	0.519	0	0	912
2022/05/26	R213	02/02/2023	10.22	Put	Bond Future	3,188.1400	3.1881	3,208.7900	3.2088	0.648	0	0	0
2022/05/26	R213	02/02/2023	10.23	Call	Bond Future	1,803.9000	1.8039	1,780.7100	1.7807	(1.286)	0	0	0
2022/05/26	R213	02/02/2023	10.35	Call	Bond Future	2,061.9900	2.0620	2,037.0500	2.0371	(1.210)	0	0	0
2022/05/26	R213	02/02/2023	10.35	Put	Bond Future	2,848.5700	2.8486	2,867.3200	2.8673	0.658	0	0	476
2022/05/26	R213	02/02/2023	10.01	Call	Bond Future	1,375.3200	1.3753	1,355.4600	1.3555	(1.444)	0	0	0
2022/05/26	R213	02/02/2023			Bond Future	10.5171	84.2847	10.5264	84.2410	0.089	0.0000	0.0000	0
2022/05/26	R213	02/02/2023	10.43	Call	Bond Future	2,244.2200	2.2442	2,218.1500	2.2181	(1.162)	0	0	912
2022/05/26	R213	02/02/2023	10.22	Call	Bond Future	1,782.7600	1.7828	1,759.7200	1.7597	(1.292)	0	0	0
2022/05/26	R213	02/02/2023	10.23	Put	Bond Future	3,161.4700	3.1615	3,181.9700	3.1820	0.648	0	0	0
2022/05/26	R213	02/02/2023	9.16	Call	Bond Future	372.2800	0.3723	364.0400	0.3640	(2.213)	0	0	476
2022/05/26	R213	02/02/2023	9.16	Put	Bond Future	7,051.0100	7.0510	7,086.4600	7.0865	0.503	0	0	0
2022/05/26	R213	02/02/2023	10.01	Put	Bond Future	3,792.8900	3.7929	3,816.7200	3.8167	0.628	0	0	476
2022/05/26	R213	02/02/2023	10.21	Call	Bond Future	1,762.0300	1.7620	1,739.1400	1.7391	(1.299)	0	0	0
2022/05/26	R213	02/02/2023	10.21	Put	Bond Future	3,215.2600	3.2153	3,236.0600	3.2361	0.647	0	0	0
2022/05/26	R213	04/05/2023	10.75	Call	Bond Future	3,084.9600	3.0850	3,056.4600	3.0565	(0.924)	0	0	0
2022/05/26	R213	04/05/2023	10.75	Put	Bond Future	2,649.5400	2.6495	2,666.1000	2.6661	0.625	0	0	0
2022/05/26	R213	04/05/2023			Bond Future	10.6541	82.2599	10.6640	82.2149	0.093	0.0000	0.0000	0
2022/05/26	R213	04/05/2023	10.74	Call	Bond Future	3,060.1600	3.0602	3,031.7700	3.0318	(0.928)	0	0	0
2022/05/26	R213	04/05/2023	10.74	Put	Bond Future	2,670.0300	2.6700	2,686.7000	2.6867	0.624	0	0	0
2022/05/26	R213	04/05/2023	10.73	Call	Bond Future	3,035.4700	3.0355	3,007.2000	3.0072	(0.931)	0	0	0
2022/05/26	R213	04/05/2023	10.73	Put	Bond Future	2,690.6500	2.6906	2,707.4400	2.7074	0.624	0	0	0
2022/05/26	R214	04/08/2022	10.98	Put	Bond Future	1,768.8900	1.7689	1,737.6200	1.7376	(1.768)	0	0	0
2022/05/26	R214	04/08/2022	10.99	Call	Bond Future	1,374.4300	1.3744	1,381.8300	1.3818	0.538	0	0	0
2022/05/26	R214	04/08/2022			Bond Future	11.0551	67.2605	11.0483	67.2989	(0.062)	0.0000	0.0000	13,186
2022/05/26	R214	04/08/2022	10.97	Call	Bond Future	1,320.7900	1.3208	1,327.7800	1.3278	0.529	0	0	0
2022/05/26	R214	04/08/2022	10.97	Put	Bond Future	1,798.6900	1.7987	1,767.2100	1.7672	(1.750)	0	0	0
2022/05/26	R214	04/08/2022	10.98	Call	Bond Future	1,347.4000	1.3474	1,354.6000	1.3546	0.534	0	0	0
2022/05/26	R214	04/08/2022	10.99	Put	Bond Future	1,739.5700	1.7396	1,708.5000	1.7085	(1.786)	0	0	0
2022/05/26	R214	03/11/2022	11.34	Call	Bond Future	2,760.8700	2.7609	2,775.5900	2.7756	0.533	0	0	0
2022/05/26	R214	03/11/2022	11.36	Put	Bond Future	1,948.1900	1.9482	1,924.7800	1.9248	(1.202)	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
2022/05/26	R214	03/11/2022			Bond Future	11.1980	64.9706	11.1910	65.0090	(0.063)	0.0000	0.0000	0
2022/05/26	R214	03/11/2022	11.34	Put	Bond Future	1,991.7000	1.9917	1,968.0000	1.9680	(1.190)	0	0	0
2022/05/26	R214	03/11/2022	11.35	Call	Bond Future	2,792.6400	2.7926	2,807.5100	2.8075	0.532	0	0	0
2022/05/26	R214	03/11/2022	11.35	Put	Bond Future	1,969.8400	1.9698	1,946.2900	1.9463	(1.196)	0	0	0
2022/05/26	R214	03/11/2022	11.36	Call	Bond Future	2,824.5600	2.8246	2,839.5700	2.8396	0.531	0	0	0
2022/05/26	R214	02/02/2023	11.07	Call	Bond Future	2,149.7800	2.1498	2,161.3600	2.1614	0.539	0	0	0
2022/05/26	R214	02/02/2023	11.07	Put	Bond Future	3,557.8700	3.5579	3,530.9900	3.5310	(0.756)	0	0	0
2022/05/26	R214	02/02/2023	11.08	Call	Bond Future	2,174.2500	2.1743	2,185.9400	2.1859	0.538	0	0	0
2022/05/26	R214	02/02/2023	11.08	Put	Bond Future	3,526.8200	3.5268	3,500.0500	3.5000	(0.759)	0	0	0
2022/05/26	R214	02/02/2023			Bond Future	11.3278	66.0721	11.3206	66.1105	(0.063)	0.0000	0.0000	0
2022/05/26	R214	02/02/2023	11.09	Call	Bond Future	2,198.8600	2.1989	2,210.6700	2.2107	0.537	0	0	0
2022/05/26	R214	02/02/2023	11.09	Put	Bond Future	3,495.9700	3.4960	3,469.3200	3.4693	(0.762)	0	0	0
2022/05/26	R214	04/05/2023	11.36	Call	Bond Future	3,038.4900	3.0385	3,053.3100	3.0533	0.488	0	0	0
2022/05/26	R214	04/05/2023	11.36	Put	Bond Future	3,478.8200	3.4788	3,454.9400	3.4549	(0.686)	0	0	0
2022/05/26	R214	04/05/2023	11.37	Call	Bond Future	3,064.9900	3.0650	3,079.9000	3.0799	0.486	0	0	0
2022/05/26	R214	04/05/2023	11.37	Put	Bond Future	3,451.9300	3.4519	3,428.1400	3.4281	(0.689)	0	0	0
2022/05/26	R214	04/05/2023			Bond Future	11.4429	63.9725	11.4356	64.0112	(0.064)	0.0000	0.0000	0
2022/05/26	R214	04/05/2023	11.38	Call	Bond Future	3,091.5900	3.0916	3,106.6100	3.1066	0.486	0	0	0
2022/05/26	R214	04/05/2023	11.38	Put	Bond Future	3,425.2100	3.4252	3,401.5300	3.4015	(0.691)	0	0	0
2022/05/26	R248	04/08/2022	10.20	Call	Bond Future	175.8700	0.1759	175.2600	0.1753	(0.347)	0	0	1,700
2022/05/26	R248	04/08/2022	10.40	Put	Bond Future	4,970.9300	4.9709	4,922.4800	4.9225	(0.975)	0	0	0
2022/05/26	R248	04/08/2022	10.98	Call	Bond Future	1,819.7900	1.8198	1,829.8900	1.8299	0.555	0	0	0
2022/05/26	R248	04/08/2022	10.98	Put	Bond Future	2,092.1700	2.0922	2,053.6400	2.0536	(1.842)	0	0	0
2022/05/26	R248	04/08/2022	10.99	Call	Bond Future	1,855.3400	1.8553	1,865.7100	1.8657	0.559	0	0	0
2022/05/26	R248	04/08/2022	10.99	Put	Bond Future	2,056.7100	2.0567	2,018.4500	2.0184	(1.860)	0	0	0
2022/05/26	R248	04/08/2022			Bond Future	11.0184	84.6039	11.0116	84.6525	(0.062)	0.0000	0.0000	200,684
2022/05/26	R248	04/08/2022	9.70	Call	Bond Future	17.1900	0.0172	16.8400	0.0168	(2.036)	0	0	0
2022/05/26	R248	04/08/2022	9.70	Put	Bond Future	10,354.8200	10.3548	10,305.8400	10.3058	(0.473)	0	0	0
2022/05/26	R248	04/08/2022	10.20	Put	Bond Future	6,339.2200	6.3392	6,289.9800	6.2900	(0.777)	0	0	0
2022/05/26	R248	04/08/2022	10.40	Call	Bond Future	386.9300	0.3869	387.1100	0.3871	0.047	0	0	0
2022/05/26	R248	04/08/2022	11.00	Call	Bond Future	1,891.2600	1.8913	1,901.8900	1.9019	0.562	0	0	0
2022/05/26	R248	04/08/2022	11.00	Put	Bond Future	2,021.7200	2.0217	1,983.7200	1.9837	(1.880)	0	0	50
2022/05/26	R248	04/08/2022	10.90	Call	Bond Future	1,548.8200	1.5488	1,556.8900	1.5569	0.521	0	0	1,700
2022/05/26	R248	04/08/2022	10.90	Put	Bond Future	2,393.2300	2.3932	2,352.6700	2.3527	(1.695)	0	0	0
2022/05/26	R248	03/11/2022	11.32	Call	Bond Future	3,541.9100	3.5419	3,560.9800	3.5610	0.538	0	0	0
2022/05/26	R248	03/11/2022	11.30	Put	Bond Future	2,498.4700	2.4985	2,468.5700	2.4686	(1.197)	0	0	0
2022/05/26	R248	03/11/2022	11.31	Put	Bond Future	2,470.8900	2.4709	2,441.1700	2.4412	(1.203)	0	0	0
2022/05/26	R248	03/11/2022			Bond Future	11.1591	81.4334	11.1521	81.4820	(0.063)	0.0000	0.0000	0
2022/05/26	R248	03/11/2022	11.32	Put	Bond Future	2,443.5900	2.4436	2,414.0500	2.4141	(1.209)	0	0	0
2022/05/26	R248	03/11/2022	11.30	Call	Bond Future	3,461.6900	3.4617	3,480.4000	3.4804	0.540	0	0	0
2022/05/26	R248	03/11/2022	11.31	Call	Bond Future	3,501.7100	3.5017	3,520.6000	3.5206	0.539	0	0	0
2022/05/26	R248	02/02/2023	11.08	Call	Bond Future	2,854.1700	2.8542	2,869.5500	2.8695	0.539	0	0	0
2022/05/26	R248	02/02/2023	11.08	Put	Bond Future	4,276.2800	4.2763	4,243.0800	4.2431	(0.776)	0	0	0
2022/05/26	R248	02/02/2023			Bond Future	11.2868	82.8143	11.2796	82.8629	(0.064)	0.0000	0.0000	0
2022/05/26	R248	02/02/2023	11.06	Call	Bond Future	2,790.7600	2.7908	2,805.8500	2.8058	0.541	0	0	0
2022/05/26	R248	02/02/2023	11.06	Put	Bond Future	4,352.7900	4.3528	4,319.3000	4.3193	(0.769)	0	0	0
2022/05/26	R248	02/02/2023	11.07	Call	Bond Future	2,822.5200	2.8225	2,837.7500	2.8377	0.540	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
2022/05/26	R248	02/02/2023	11.07	Put	Bond Future	4,314.5300	4.3145	4,281.1800	4.2812	(0.773)	0	0	0
2022/05/26	R248	04/05/2023	11.35	Call	Bond Future	3,928.0900	3.9281	3,947.2500	3.9473	0.488	0	0	0
2022/05/26	R248	04/05/2023	11.35	Put	Bond Future	4,259.6800	4.2597	4,229.9700	4.2300	(0.697)	0	0	0
2022/05/26	R248	04/05/2023			Bond Future	11.3996	79.8777	11.3923	79.9265	(0.064)	0.0000	0.0000	0
2022/05/26	R248	04/05/2023	11.33	Call	Bond Future	3,860.8900	3.8609	3,879.8000	3.8798	0.490	0	0	0
2022/05/26	R248	04/05/2023	11.33	Put	Bond Future	4,326.7500	4.3268	4,296.7900	4.2968	(0.692)	0	0	0
2022/05/26	R248	04/05/2023	11.34	Call	Bond Future	3,894.4200	3.8944	3,913.4600	3.9135	0.489	0	0	0
2022/05/26	R248	04/05/2023	11.34	Put	Bond Future	4,293.1000	4.2931	4,263.2700	4.2633	(0.695)	0	0	0

Total

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