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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/05/2022 TO 11/05/2022

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
2022/05/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	2025	04/08/2022		Bond Future	161.0572	161.0572	160.9840	160.9840	(0.045)	0.0000	0.0000	7,305
2022/05/11	2025	03/11/2022		Bond Future	163.4467	163.4467	163.3682	163.3682	(0.048)	0.0000	0.0000	0
2022/05/11	2025	02/02/2023		Bond Future	164.5620	164.5620	164.4774	164.4774	(0.051)	0.0000	0.0000	0
2022/05/11	2025	04/05/2023		Bond Future	167.5125	167.5125	167.4233	167.4233	(0.053)	0.0000	0.0000	0
2022/05/11	2029	04/08/2022		Bond Future	119.0029	119.0029	119.1658	119.1658	0.137	0.0000	0.0000	3,915
2022/05/11	2029	03/11/2022		Bond Future	119.5291	119.5291	119.6914	119.6914	0.136	0.0000	0.0000	0
2022/05/11	2029	02/02/2023		Bond Future	121.5711	121.5711	121.7326	121.7326	0.133	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
2022/05/11	2029	04/05/2023			Bond Future	122.4732	122.4732	122.6354	122.6354	0.132	0.0000	0.0000	0
2022/05/11	2030	04/08/2022	9.56	Call	Bond Future	185.1800	0.1852	244.3900	0.2444	31.974	0	0	0
2022/05/11	2030	04/08/2022	9.56	Put	Bond Future	4,413.5300	4.4135	3,769.2800	3.7693	(14.597)	0	0	0
2022/05/11	2030	04/08/2022	10.95	Call	Bond Future	3,001.6700	3.0017	3,479.8800	3.4799	15.931	0	0	0
2022/05/11	2030	04/08/2022	10.95	Put	Bond Future	631.7300	0.6317	406.4800	0.4065	(35.656)	0	0	800
2022/05/11	2030	04/08/2022			Bond Future	10.4354	87.7870	10.2861	88.4904	(1.431)	0.0000	0.0000	96,308
2022/05/11	2030	04/08/2022	8.30	Call	Bond Future	1.6900	0.0017	2.7300	0.0027	61.538	0	0	800
2022/05/11	2030	04/08/2022	8.30	Put	Bond Future	10,781.9000	10.7819	10,079.4800	10.0795	(6.515)	0	0	0
2022/05/11	2030	04/08/2022	9.05	Call	Bond Future	31.2100	0.0312	50.9300	0.0509	63.185	0	0	800
2022/05/11	2030	04/08/2022	9.05	Put	Bond Future	6,842.9200	6.8429	6,159.1800	6.1592	(9.992)	0	0	0
2022/05/11	2030	04/08/2022	9.54	Call	Bond Future	173.6500	0.1736	229.4600	0.2295	32.139	0	0	0
2022/05/11	2030	04/08/2022	9.54	Put	Bond Future	4,501.6100	4.5016	3,853.9600	3.8540	(14.387)	0	0	0
2022/05/11	2030	04/08/2022	9.55	Call	Bond Future	179.3400	0.1793	236.8400	0.2368	32.062	0	0	0
2022/05/11	2030	04/08/2022	9.55	Put	Bond Future	4,457.4800	4.4575	3,811.5200	3.8115	(14.492)	0	0	0
2022/05/11	2030	03/11/2022	10.10	Call	Bond Future	969.3400	0.9693	1,134.5800	1.1346	17.047	0	0	0
2022/05/11	2030	03/11/2022	10.10	Put	Bond Future	3,455.8300	3.4558	2,909.7700	2.9098	(15.801)	0	0	0
2022/05/11	2030	03/11/2022	10.20	Put	Bond Future	3,149.2900	3.1493	2,625.7000	2.6257	(16.626)	0	0	0
2022/05/11	2030	03/11/2022	9.70	Call	Bond Future	475.5800	0.4756	571.6000	0.5716	20.190	0	0	500
2022/05/11	2030	03/11/2022	9.70	Put	Bond Future	4,867.1700	4.8672	4,251.8900	4.2519	(12.641)	0	0	0
2022/05/11	2030	03/11/2022			Bond Future	10.6387	89.0705	10.4826	89.7818	(1.467)	0.0000	0.0000	18,740
2022/05/11	2030	03/11/2022	10.20	Call	Bond Future	1,131.1800	1.1312	1,318.8900	1.3189	16.594	0	0	500
2022/05/11	2030	03/11/2022	11.57	Call	Bond Future	4,829.7400	4.8297	5,324.4300	5.3244	10.243	0	0	0
2022/05/11	2030	03/11/2022	11.57	Put	Bond Future	734.6200	0.7346	518.0100	0.5180	(29.486)	0	0	500
2022/05/11	2030	03/11/2022	10.08	Call	Bond Future	938.8100	0.9388	1,099.7400	1.0997	17.142	0	0	0
2022/05/11	2030	03/11/2022	10.08	Put	Bond Future	3,519.3500	3.5194	2,968.9800	2.9690	(15.638)	0	0	0
2022/05/11	2030	03/11/2022	10.09	Call	Bond Future	953.8900	0.9539	1,117.0700	1.1171	17.107	0	0	0
2022/05/11	2030	03/11/2022	10.09	Put	Bond Future	3,487.3900	3.4874	2,939.2700	2.9393	(15.717)	0	0	0
2022/05/11	2030	02/02/2023	10.00	Call	Bond Future	966.1700	0.9662	1,075.5800	1.0756	11.324	0	0	0
2022/05/11	2030	02/02/2023	10.01	Put	Bond Future	4,636.3400	4.6363	4,026.8000	4.0268	(13.147)	0	0	0
2022/05/11	2030	02/02/2023	9.80	Call	Bond Future	722.3600	0.7224	802.2000	0.8022	11.053	0	0	0
2022/05/11	2030	02/02/2023	9.94	Put	Bond Future	4,869.2000	4.8692	4,248.6800	4.2487	(12.744)	0	0	102
2022/05/11	2030	02/02/2023	9.99	Call	Bond Future	952.9100	0.9529	1,060.7300	1.0607	11.315	0	0	0
2022/05/11	2030	02/02/2023	8.81	Put	Bond Future	9,563.6600	9.5637	8,870.4700	8.8705	(7.248)	0	0	0
2022/05/11	2030	02/02/2023	9.20	Call	Bond Future	274.0700	0.2741	325.0100	0.3250	18.586	0	0	0
2022/05/11	2030	02/02/2023	9.20	Put	Bond Future	7,775.0000	7.7750	7,105.3800	7.1054	(8.612)	0	0	0
2022/05/11	2030	02/02/2023	9.66	Call	Bond Future	578.9400	0.5789	654.3800	0.6544	13.031	0	0	0
2022/05/11	2030	02/02/2023	9.66	Put	Bond Future	5,871.9600	5.8720	5,226.8400	5.2268	(10.986)	0	0	102
2022/05/11	2030	02/02/2023			Bond Future	10.8221	86.5685	10.6587	87.2891	(1.510)	0.0000	0.0000	0
2022/05/11	2030	02/02/2023	10.00	Put	Bond Future	4,669.2000	4.6692	4,058.0500	4.0581	(13.089)	0	0	0
2022/05/11	2030	02/02/2023	10.01	Call	Bond Future	979.5500	0.9795	1,090.5700	1.0906	11.334	0	0	0
2022/05/11	2030	02/02/2023	9.80	Put	Bond Future	5,356.4200	5.3564	4,715.7000	4.7157	(11.962)	0	0	0
2022/05/11	2030	02/02/2023	9.94	Call	Bond Future	888.1300	0.8881	988.1700	0.9882	11.264	0	0	0
2022/05/11	2030	02/02/2023	9.99	Put	Bond Future	4,702.2000	4.7022	4,089.4600	4.0895	(13.031)	0	0	0
2022/05/11	2030	02/02/2023	8.81	Call	Bond Future	138.1800	0.1382	165.5500	0.1655	19.807	0	0	102
2022/05/11	2030	04/05/2023	10.52	Call	Bond Future	1,803.0000	1.8030	1,982.1700	1.9822	9.937	0	0	0
2022/05/11	2030	04/05/2023	10.52	Put	Bond Future	3,896.6800	3.8967	3,344.3000	3.3443	(14.176)	0	0	0
2022/05/11	2030	04/05/2023	10.53	Call	Bond Future	1,821.0400	1.8210	2,001.9400	2.0019	9.934	0	0	0

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2022/05/11	2030	04/05/2023	10.53	Put	Bond Future	3,871.0000	3.8710	3,320.3500	3.3204	(14.225)	0	0	0
2022/05/11	2030	04/05/2023	10.00	Call	Bond Future	1,004.0600	1.0041	1,098.8100	1.0988	9.437	0	0	1,080
2022/05/11	2030	04/05/2023	10.00	Put	Bond Future	5,409.3300	5.4093	4,772.5300	4.7725	(11.772)	0	0	0
2022/05/11	2030	04/05/2023			Bond Future	11.0061	88.1080	10.8345	88.8395	(1.558)	0.0000	0.0000	0
2022/05/11	2030	04/05/2023	12.04	Call	Bond Future	5,626.8600	5.6269	6,046.5900	6.0466	7.459	0	0	0
2022/05/11	2030	04/05/2023	12.04	Put	Bond Future	1,378.9200	1.3789	1,067.1000	1.0671	(22.613)	0	0	1,080
2022/05/11	2030	04/05/2023	10.54	Call	Bond Future	1,839.1700	1.8392	2,021.8000	2.0218	9.930	0	0	0
2022/05/11	2030	04/05/2023	10.54	Put	Bond Future	3,845.4400	3.8454	3,296.5200	3.2965	(14.275)	0	0	0
2022/05/11	2032	04/08/2022	8.97	Call	Bond Future	2.5800	0.0026	4.3600	0.0044	68.992	0	0	800
2022/05/11	2032	04/08/2022	8.97	Put	Bond Future	10,427.6900	10.4277	9,726.4600	9.7265	(6.725)	0	0	0
2022/05/11	2032	04/08/2022	9.40	Call	Bond Future	17.4800	0.0175	27.7600	0.0278	58.810	0	0	0
2022/05/11	2032	04/08/2022	9.40	Put	Bond Future	7,836.2100	7.8362	7,143.4800	7.1435	(8.840)	0	0	0
2022/05/11	2032	04/08/2022	9.72	Call	Bond Future	78.5000	0.0785	92.0500	0.0921	17.261	0	0	800
2022/05/11	2032	04/08/2022	9.72	Put	Bond Future	6,018.1600	6.0182	5,328.7000	5.3287	(11.456)	0	0	0
2022/05/11	2032	04/08/2022	10.21	Put	Bond Future	3,616.3400	3.6163	2,997.0200	2.9970	(17.126)	0	0	0
2022/05/11	2032	04/08/2022	10.22	Call	Bond Future	470.9500	0.4709	557.0000	0.5570	18.272	0	0	0
2022/05/11	2032	04/08/2022	9.80	Call	Bond Future	0.0000	0.0000	127.4300	0.1274	100.000	0	0	900
2022/05/11	2032	04/08/2022	10.20	Put	Bond Future	3,659.1000	3.6591	3,037.3300	3.0373	(16.992)	0	0	0
2022/05/11	2032	04/08/2022			Bond Future	10.7921	87.9504	10.6601	88.6534	(1.223)	0.0000	0.0000	70,269
2022/05/11	2032	04/08/2022	11.00	Call	Bond Future	2,274.3300	2.2743	2,633.1800	2.6332	15.778	0	0	0
2022/05/11	2032	04/08/2022	11.00	Put	Bond Future	1,182.6300	1.1826	838.4700	0.8385	(29.101)	0	0	7,500
2022/05/11	2032	04/08/2022	11.60	Call	Bond Future	4,578.0500	4.5781	5,117.3100	5.1173	11.779	0	0	0
2022/05/11	2032	04/08/2022	11.60	Put	Bond Future	439.7200	0.4397	275.9700	0.2760	(37.240)	0	0	800
2022/05/11	2032	04/08/2022	11.89	Call	Bond Future	5,818.3200	5.8183	6,417.2700	6.4173	10.294	0	0	0
2022/05/11	2032	04/08/2022	11.89	Put	Bond Future	260.7400	0.2607	156.6800	0.1567	(39.909)	0	0	0
2022/05/11	2032	04/08/2022	10.21	Call	Bond Future	457.7100	0.4577	541.4000	0.5414	18.285	0	0	0
2022/05/11	2032	04/08/2022	10.22	Put	Bond Future	3,574.0100	3.5740	2,957.0500	2.9570	(17.262)	0	0	0
2022/05/11	2032	04/08/2022	10.50	Call	Bond Future	0.0000	0.0000	1,118.5000	1.1185	100.000	0	0	900
2022/05/11	2032	04/08/2022	10.50	Put	Bond Future	0.0000	0.0000	1,981.2300	1.9812	100.000	0	0	0
2022/05/11	2032	04/08/2022	9.80	Put	Bond Future	0.0000	0.0000	4,902.1800	4.9022	100.000	0	0	0
2022/05/11	2032	04/08/2022	10.10	Call	Bond Future	329.2100	0.3292	388.3900	0.3884	17.976	0	0	0
2022/05/11	2032	04/08/2022	10.10	Put	Bond Future	4,102.2400	4.1022	3,458.4100	3.4584	(15.695)	0	0	0
2022/05/11	2032	04/08/2022	10.20	Call	Bond Future	444.8500	0.4448	526.0900	0.5261	18.262	0	0	0
2022/05/11	2032	03/11/2022	10.56	Put	Bond Future	3,486.5300	3.4865	2,934.4100	2.9344	(15.836)	0	0	180
2022/05/11	2032	03/11/2022	9.92	Call	Bond Future	353.6300	0.3536	399.5500	0.3995	12.985	0	0	750
2022/05/11	2032	03/11/2022	9.92	Put	Bond Future	6,082.6800	6.0827	5,417.6400	5.4176	(10.933)	0	0	0
2022/05/11	2032	03/11/2022	10.11	Put	Bond Future	5,220.5200	5.2205	4,564.9000	4.5649	(12.559)	0	0	454
2022/05/11	2032	03/11/2022	10.16	Call	Bond Future	612.0300	0.6120	675.3500	0.6753	10.346	0	0	0
2022/05/11	2032	03/11/2022	10.16	Put	Bond Future	5,006.6100	5.0066	4,358.9700	4.3590	(12.936)	0	0	180
2022/05/11	2032	03/11/2022	9.31	Put	Bond Future	9,320.4300	9.3204	8,629.8400	8.6298	(7.409)	0	0	0
2022/05/11	2032	03/11/2022	9.36	Call	Bond Future	89.1100	0.0891	112.0400	0.1120	25.732	0	0	454
2022/05/11	2032	03/11/2022	9.36	Put	Bond Future	9,036.5400	9.0365	8,348.5100	8.3485	(7.614)	0	0	0
2022/05/11	2032	03/11/2022	9.46	Put	Bond Future	8,476.2600	8.4763	7,794.2100	7.7942	(8.047)	0	0	0
2022/05/11	2032	03/11/2022			Bond Future	10.9855	85.0839	10.8481	85.7949	(1.251)	0.0000	0.0000	87,927
2022/05/11	2032	03/11/2022	12.30	Call	Bond Future	6,961.0800	6.9611	7,505.7900	7.5058	7.825	0	0	0
2022/05/11	2032	03/11/2022	12.30	Put	Bond Future	544.2800	0.5443	378.0300	0.3780	(30.545)	0	0	750
2022/05/11	2032	03/11/2022	10.66	Call	Bond Future	1,461.6900	1.4617	1,650.4400	1.6504	12.913	0	0	0

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2022/05/11	2032	03/11/2022	10.66	Put	Bond Future	3,159.1000	3.1591	2,636.8900	2.6369	(16.530)	0	0	0
2022/05/11	2032	03/11/2022	10.67	Call	Bond Future	1,483.0100	1.4830	1,675.0000	1.6750	12.946	0	0	750
2022/05/11	2032	03/11/2022	10.67	Put	Bond Future	3,127.6000	3.1276	2,608.6300	2.6086	(16.593)	0	0	0
2022/05/11	2032	03/11/2022	11.55	Call	Bond Future	4,067.0900	4.0671	4,464.9200	4.4649	9.782	0	0	0
2022/05/11	2032	03/11/2022	11.55	Put	Bond Future	1,227.5900	1.2276	914.4600	0.9145	(25.508)	0	0	500
2022/05/11	2032	03/11/2022	10.21	Call	Bond Future	678.4300	0.6784	750.3000	0.7503	10.594	0	0	500
2022/05/11	2032	03/11/2022	10.21	Put	Bond Future	4,798.2900	4.7983	4,159.2000	4.1592	(13.319)	0	0	0
2022/05/11	2032	03/11/2022	10.49	Call	Bond Future	1,126.6900	1.1267	1,265.5700	1.2656	12.326	0	0	0
2022/05/11	2032	03/11/2022	10.49	Put	Bond Future	3,728.7700	3.7288	3,156.6900	3.1567	(15.342)	0	0	454
2022/05/11	2032	03/11/2022	10.56	Call	Bond Future	1,258.4800	1.2585	1,417.3200	1.4173	12.622	0	0	0
2022/05/11	2032	03/11/2022	10.11	Call	Bond Future	550.1000	0.5501	605.4400	0.6054	10.060	0	0	0
2022/05/11	2032	03/11/2022	9.31	Call	Bond Future	78.3300	0.0783	98.7000	0.0987	26.005	0	0	180
2022/05/11	2032	03/11/2022	9.46	Call	Bond Future	114.5100	0.1145	143.4200	0.1434	25.247	0	0	500
2022/05/11	2032	02/02/2023	10.50	Call	Bond Future	1,239.7400	1.2397	1,348.9700	1.3490	8.811	0	0	0
2022/05/11	2032	02/02/2023	10.50	Put	Bond Future	4,621.1500	4.6212	4,010.0400	4.0100	(13.224)	0	0	454
2022/05/11	2032	02/02/2023	10.67	Call	Bond Future	1,555.7600	1.5558	1,702.6400	1.7026	9.441	0	0	750
2022/05/11	2032	02/02/2023	10.67	Put	Bond Future	4,045.7400	4.0457	3,472.2800	3.4723	(14.174)	0	0	0
2022/05/11	2032	02/02/2023	11.69	Call	Bond Future	4,291.9700	4.2920	4,648.2800	4.6483	8.302	0	0	0
2022/05/11	2032	02/02/2023	11.69	Put	Bond Future	1,679.8800	1.6799	1,315.8500	1.3159	(21.670)	0	0	0
2022/05/11	2032	02/02/2023	10.40	Call	Bond Future	1,071.8700	1.0719	1,162.8700	1.1629	8.490	0	0	0
2022/05/11	2032	02/02/2023	10.40	Put	Bond Future	4,983.3600	4.9834	4,354.0200	4.3540	(12.629)	0	0	0
2022/05/11	2032	02/02/2023	9.92	Call	Bond Future	480.1600	0.4802	548.1400	0.5481	14.158	0	0	750
2022/05/11	2032	02/02/2023	9.92	Put	Bond Future	6,996.0900	6.9961	6,343.7300	6.3437	(9.325)	0	0	0
2022/05/11	2032	02/02/2023	10.22	Call	Bond Future	807.3800	0.8074	875.4100	0.8754	8.426	0	0	500
2022/05/11	2032	02/02/2023	10.22	Put	Bond Future	5,683.7800	5.6838	5,031.4700	5.0315	(11.477)	0	0	0
2022/05/11	2032	02/02/2023	9.47	Call	Bond Future	212.8300	0.2128	243.4300	0.2434	14.378	0	0	500
2022/05/11	2032	02/02/2023	9.47	Put	Bond Future	9,263.6200	9.2636	8,573.8800	8.5739	(7.446)	0	0	0
2022/05/11	2032	02/02/2023			Bond Future	11.1575	86.5219	11.0145	87.2423	(1.281)	0.0000	0.0000	0
2022/05/11	2032	02/02/2023	11.84	Call	Bond Future	4,802.8300	4.8028	5,188.5900	5.1886	8.032	0	0	0
2022/05/11	2032	02/02/2023	11.84	Put	Bond Future	1,474.6800	1.4747	1,140.1000	1.1401	(22.688)	0	0	500
2022/05/11	2032	02/02/2023	12.75	Call	Bond Future	8,176.5800	8.1766	8,712.5900	8.7126	6.555	0	0	0
2022/05/11	2032	02/02/2023	12.75	Put	Bond Future	681.2800	0.6813	496.9500	0.4970	(27.056)	0	0	750
2022/05/11	2032	02/02/2023	10.38	Call	Bond Future	1,040.2500	1.0403	1,127.7200	1.1277	8.409	0	0	0
2022/05/11	2032	02/02/2023	10.38	Put	Bond Future	5,058.2600	5.0583	4,425.3900	4.4254	(12.512)	0	0	0
2022/05/11	2032	02/02/2023	10.39	Call	Bond Future	1,056.1100	1.0561	1,145.2100	1.1452	8.437	0	0	0
2022/05/11	2032	02/02/2023	10.39	Put	Bond Future	5,020.8400	5.0208	4,389.6000	4.3896	(12.572)	0	0	0
2022/05/11	2032	02/02/2023	10.16	Call	Bond Future	729.6800	0.7297	800.6400	0.8006	9.725	0	0	0
2022/05/11	2032	02/02/2023	10.16	Put	Bond Future	5,930.8300	5.9308	5,281.4500	5.2814	(10.949)	0	0	454
2022/05/11	2032	02/02/2023	9.31	Call	Bond Future	154.0900	0.1541	176.2800	0.1763	14.401	0	0	454
2022/05/11	2032	02/02/2023	9.31	Put	Bond Future	10,128.6300	10.1286	9,430.4800	9.4305	(6.893)	0	0	0
2022/05/11	2032	04/05/2023	10.89	Call	Bond Future	2,008.0200	2.0080	2,262.9400	2.2629	12.695	0	0	0
2022/05/11	2032	04/05/2023	10.89	Put	Bond Future	4,165.7900	4.1658	3,689.3400	3.6893	(11.437)	0	0	0
2022/05/11	2032	04/05/2023			Bond Future	11.3250	83.9016	11.1759	84.6330	(1.316)	0.0000	0.0000	0
2022/05/11	2032	04/05/2023	10.88	Call	Bond Future	1,987.2000	1.9872	2,240.2000	2.2402	12.731	0	0	0
2022/05/11	2032	04/05/2023	10.88	Put	Bond Future	4,195.4400	4.1954	3,717.0700	3.7171	(11.402)	0	0	0
2022/05/11	2032	04/05/2023	10.87	Call	Bond Future	1,966.5100	1.9665	2,217.5800	2.2176	12.767	0	0	0
2022/05/11	2032	04/05/2023	10.87	Put	Bond Future	4,225.2600	4.2253	3,744.9600	3.7450	(11.367)	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
2022/05/11	2033	04/08/2022			Bond Future	115.0275	115.0275	114.7542	114.7542	(0.238)	0.0000	0.0000	7,046
2022/05/11	2033	03/11/2022			Bond Future	115.4112	115.4112	115.1309	115.1309	(0.243)	0.0000	0.0000	0
2022/05/11	2033	02/02/2023			Bond Future	117.3826	117.3826	117.0942	117.0942	(0.246)	0.0000	0.0000	0
2022/05/11	2033	04/05/2023			Bond Future	118.1245	118.1245	117.8288	117.8288	(0.250)	0.0000	0.0000	0
2022/05/11	2037	04/08/2022	10.89	Call	Bond Future	813.0200	0.8130	1,057.9200	1.0579	30.122	0	0	0
2022/05/11	2037	04/08/2022	10.89	Put	Bond Future	3,203.9100	3.2039	2,559.1400	2.5591	(20.124)	0	0	0
2022/05/11	2037	04/08/2022	10.90	Call	Bond Future	833.4700	0.8335	1,083.0500	1.0831	29.945	0	0	0
2022/05/11	2037	04/08/2022	11.95	Call	Bond Future	4,482.0700	4.4821	5,175.9000	5.1759	15.480	0	0	0
2022/05/11	2037	04/08/2022	11.95	Put	Bond Future	600.5200	0.6005	404.6800	0.4047	(32.612)	0	0	1,050
2022/05/11	2037	04/08/2022	10.91	Put	Bond Future	3,119.9500	3.1200	2,484.5900	2.4846	(20.364)	0	0	0
2022/05/11	2037	04/08/2022			Bond Future	11.2795	80.6177	11.1326	81.5073	(1.303)	0.0000	0.0000	127,075
2022/05/11	2037	04/08/2022	10.10	Call	Bond Future	49.4200	0.0494	72.5700	0.0726	46.843	0	0	50
2022/05/11	2037	04/08/2022	10.10	Put	Bond Future	7,621.8600	7.6219	6,755.3400	6.7553	(11.369)	0	0	0
2022/05/11	2037	04/08/2022	10.90	Put	Bond Future	3,161.6700	3.1617	2,521.5800	2.5216	(20.245)	0	0	50
2022/05/11	2037	04/08/2022	10.91	Call	Bond Future	854.3700	0.8544	1,108.6800	1.1087	29.766	0	0	0
2022/05/11	2037	04/08/2022	11.21	Call	Bond Future	1,609.7900	1.6098	2,007.7700	2.0078	24.722	0	0	1,050
2022/05/11	2037	04/08/2022	11.21	Put	Bond Future	2,028.9000	2.0289	1,537.2100	1.5372	(24.234)	0	0	0
2022/05/11	2037	04/08/2022	11.42	Call	Bond Future	2,290.6200	2.2906	2,788.2800	2.7883	21.726	0	0	0
2022/05/11	2037	04/08/2022	11.42	Put	Bond Future	1,453.3500	1.4534	1,061.3400	1.0613	(26.973)	0	0	50
2022/05/11	2037	03/11/2022	11.32	Call	Bond Future	2,203.2000	2.2032	2,507.1400	2.5071	13.795	0	0	0
2022/05/11	2037	03/11/2022	11.30	Put	Bond Future	3,038.0700	3.0381	2,435.0200	2.4350	(19.850)	0	0	0
2022/05/11	2037	03/11/2022	11.31	Call	Bond Future	2,174.8100	2.1748	2,475.5800	2.4756	13.830	0	0	0
2022/05/11	2037	03/11/2022	11.31	Put	Bond Future	3,006.4300	3.0064	2,406.7800	2.4068	(19.946)	0	0	0
2022/05/11	2037	03/11/2022			Bond Future	11.4507	81.7968	11.2985	82.6973	(1.329)	0.0000	0.0000	0
2022/05/11	2037	03/11/2022	11.32	Put	Bond Future	2,975.2800	2.9753	2,378.8000	2.3788	(20.048)	0	0	0
2022/05/11	2037	03/11/2022	11.30	Call	Bond Future	2,146.8400	2.1468	2,444.2100	2.4442	13.852	0	0	0
2022/05/11	2037	02/02/2023	11.03	Call	Bond Future	1,607.2200	1.6072	1,852.8700	1.8529	15.284	0	0	0
2022/05/11	2037	02/02/2023	11.03	Put	Bond Future	5,020.3700	5.0204	4,352.9600	4.3530	(13.294)	0	0	0
2022/05/11	2037	02/02/2023	11.04	Call	Bond Future	1,628.6500	1.6287	1,876.9400	1.8769	15.245	0	0	0
2022/05/11	2037	02/02/2023	11.04	Put	Bond Future	4,980.7600	4.9808	4,315.9900	4.3160	(13.347)	0	0	0
2022/05/11	2037	02/02/2023			Bond Future	11.6065	78.9223	11.4488	79.8353	(1.359)	0.0000	0.0000	0
2022/05/11	2037	02/02/2023	11.05	Call	Bond Future	1,650.2500	1.6503	1,901.4500	1.9015	15.222	0	0	0
2022/05/11	2037	02/02/2023	11.05	Put	Bond Future	4,941.3900	4.9414	4,279.5300	4.2795	(13.394)	0	0	0
2022/05/11	2037	04/05/2023	11.30	Call	Bond Future	2,327.9300	2.3279	2,548.9500	2.5490	9.494	0	0	0
2022/05/11	2037	04/05/2023	11.30	Put	Bond Future	4,972.6000	4.9726	4,266.0300	4.2660	(14.209)	0	0	0
2022/05/11	2037	04/05/2023	11.31	Call	Bond Future	2,351.4500	2.3515	2,575.4100	2.5754	9.524	0	0	0
2022/05/11	2037	04/05/2023	11.31	Put	Bond Future	4,937.1600	4.9372	4,233.5300	4.2335	(14.252)	0	0	0
2022/05/11	2037	04/05/2023			Bond Future	11.7594	80.3271	11.5957	81.2547	(1.392)	0.0000	0.0000	0
2022/05/11	2037	04/05/2023	11.32	Call	Bond Future	2,375.1100	2.3751	2,601.6900	2.6017	9.540	0	0	0
2022/05/11	2037	04/05/2023	11.32	Put	Bond Future	4,901.9200	4.9019	4,200.9100	4.2009	(14.301)	0	0	0
2022/05/11	2038	04/08/2022			Bond Future	129.7770	129.7770	129.6731	129.6731	(0.080)	0.0000	0.0000	6,836
2022/05/11	2038	03/11/2022			Bond Future	131.7028	131.7028	131.5939	131.5939	(0.083)	0.0000	0.0000	0
2022/05/11	2038	02/02/2023			Bond Future	132.0668	132.0668	131.9523	131.9523	(0.087)	0.0000	0.0000	0
2022/05/11	2038	04/05/2023			Bond Future	134.4358	134.4358	134.3168	134.3168	(0.089)	0.0000	0.0000	0
2022/05/11	2040	04/08/2022	9.70	Put	Bond Future	12,150.2900	12.1503	11,100.4100	11.1004	(8.641)	0	0	0

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2022/05/11	2040	04/08/2022	11.05	Call	Bond Future	1,006.9400	1.0069	1,263.6100	1.2636	25.490	0	0	0
2022/05/11	2040	04/08/2022	11.05	Put	Bond Future	3,269.1900	3.2692	2,470.9300	2.4709	(24.418)	0	0	0
2022/05/11	2040	04/08/2022	12.24	Put	Bond Future	510.0200	0.5100	287.3800	0.2874	(43.653)	0	0	460
2022/05/11	2040	04/08/2022			Bond Future	11.3942	82.2570	11.2318	83.3119	(1.425)	0.0000	0.0000	120,396
2022/05/11	2040	04/08/2022	9.70	Call	Bond Future	5.6600	0.0057	10.7100	0.0107	89.223	0	0	460
2022/05/11	2040	04/08/2022	10.70	Call	Bond Future	379.8400	0.3798	480.0100	0.4800	26.372	0	0	460
2022/05/11	2040	04/08/2022	10.70	Put	Bond Future	5,044.5300	5.0445	4,089.7700	4.0898	(18.927)	0	0	0
2022/05/11	2040	04/08/2022	11.03	Call	Bond Future	964.9200	0.9619	1,206.3400	1.2063	25.410	0	0	0
2022/05/11	2040	04/08/2022	11.03	Put	Bond Future	3,358.6400	3.3586	2,548.1300	2.5481	(24.132)	0	0	0
2022/05/11	2040	04/08/2022	11.04	Call	Bond Future	984.2700	0.9843	1,234.7100	1.2347	25.444	0	0	0
2022/05/11	2040	04/08/2022	11.04	Put	Bond Future	3,313.7100	3.3137	2,509.2200	2.5092	(24.278)	0	0	0
2022/05/11	2040	04/08/2022	12.24	Call	Bond Future	5,678.8600	5.6789	6,511.1500	6.5112	14.656	0	0	0
2022/05/11	2040	03/11/2022	11.40	Call	Bond Future	2,242.7800	2.2428	2,680.3900	2.6804	19.512	0	0	0
2022/05/11	2040	03/11/2022	11.41	Put	Bond Future	3,227.6800	3.2277	2,601.3000	2.6013	(19.407)	0	0	0
2022/05/11	2040	03/11/2022	12.52	Call	Bond Future	6,667.7400	6.6677	7,483.4400	7.4834	12.234	0	0	0
2022/05/11	2040	03/11/2022	10.70	Call	Bond Future	654.8500	0.6548	819.5700	0.8196	25.154	0	0	1,100
2022/05/11	2040	03/11/2022	11.20	Call	Bond Future	1,687.7200	1.6877	2,042.3400	2.0423	21.012	0	0	1,100
2022/05/11	2040	03/11/2022	11.20	Put	Bond Future	4,004.8000	4.0048	3,291.3900	3.2914	(17.814)	0	0	0
2022/05/11	2040	03/11/2022	11.39	Call	Bond Future	2,213.1300	2.2131	2,646.6900	2.6467	19.590	0	0	0
2022/05/11	2040	03/11/2022			Bond Future	11.5605	83.4602	11.3924	84.5282	(1.455)	0.0000	0.0000	3,965
2022/05/11	2040	03/11/2022	11.40	Put	Bond Future	3,261.8800	3.2619	2,631.4600	2.6315	(19.327)	0	0	0
2022/05/11	2040	03/11/2022	11.41	Call	Bond Future	2,272.6500	2.2726	2,714.3000	2.7143	19.433	0	0	0
2022/05/11	2040	03/11/2022	12.52	Put	Bond Future	974.2600	0.9743	721.9300	0.7219	(25.900)	0	0	1,100
2022/05/11	2040	03/11/2022	10.70	Put	Bond Future	6,360.6600	6.3607	5,457.3500	5.4574	(14.202)	0	0	0
2022/05/11	2040	03/11/2022	11.39	Put	Bond Future	3,296.3700	3.2964	2,661.9000	2.6619	(19.248)	0	0	0
2022/05/11	2040	02/02/2023	11.12	Call	Bond Future	1,722.2200	1.7222	1,945.1900	1.9452	12.947	0	0	0
2022/05/11	2040	02/02/2023	11.12	Put	Bond Future	5,498.4800	5.4985	4,638.0200	4.6380	(15.649)	0	0	0
2022/05/11	2040	02/02/2023			Bond Future	11.7123	80.3635	11.5380	81.4470	(1.489)	0.0000	0.0000	0
2022/05/11	2040	02/02/2023	11.10	Call	Bond Future	1,676.7300	1.6767	1,892.5000	1.8925	12.868	0	0	0
2022/05/11	2040	02/02/2023	11.10	Put	Bond Future	5,585.3200	5.5853	4,717.6600	4.7177	(15.535)	0	0	0
2022/05/11	2040	02/02/2023	11.11	Call	Bond Future	1,699.3900	1.6994	1,918.8800	1.9189	12.916	0	0	0
2022/05/11	2040	02/02/2023	11.11	Put	Bond Future	5,541.7700	5.5418	4,677.8300	4.6778	(15.590)	0	0	0
2022/05/11	2040	04/05/2023	11.43	Call	Bond Future	2,543.6000	2.5436	2,906.9400	2.9069	14.284	0	0	0
2022/05/11	2040	04/05/2023	11.43	Put	Bond Future	5,205.9100	5.2059	4,468.3400	4.4683	(14.168)	0	0	0
2022/05/11	2040	04/05/2023			Bond Future	11.8607	81.7944	11.6799	82.8953	(1.524)	0.0000	0.0000	0
2022/05/11	2040	04/05/2023	11.41	Call	Bond Future	2,492.3500	2.4924	2,849.2700	2.8493	14.321	0	0	0
2022/05/11	2040	04/05/2023	11.41	Put	Bond Future	5,281.6700	5.2817	4,537.6800	4.5377	(14.086)	0	0	0
2022/05/11	2040	04/05/2023	11.42	Call	Bond Future	2,517.9100	2.5179	2,878.0400	2.8780	14.303	0	0	0
2022/05/11	2040	04/05/2023	11.42	Put	Bond Future	5,243.6800	5.2437	4,502.9000	4.5029	(14.127)	0	0	0
2022/05/11	2044	04/08/2022	11.08	Call	Bond Future	1,066.4100	1.0664	1,315.7300	1.3157	23.379	0	0	0
2022/05/11	2044	04/08/2022	11.08	Put	Bond Future	3,237.9600	3.2380	2,484.8900	2.4849	(23.258)	0	0	0
2022/05/11	2044	04/08/2022	11.09	Call	Bond Future	1,090.6400	1.0906	1,345.8600	1.3459	23.401	0	0	0
2022/05/11	2044	04/08/2022	11.09	Put	Bond Future	3,193.7700	3.1938	2,446.6000	2.4466	(23.395)	0	0	0
2022/05/11	2044	04/08/2022			Bond Future	11.4044	79.1070	11.2528	80.1094	(1.329)	0.0000	0.0000	77,488
2022/05/11	2044	04/08/2022	11.10	Call	Bond Future	1,115.0500	1.1150	1,376.3600	1.3764	23.435	0	0	0
2022/05/11	2044	04/08/2022	11.10	Put	Bond Future	3,149.8600	3.1499	2,408.7800	2.4088	(23.527)	0	0	0
2022/05/11	2044	03/11/2022	11.40	Put	Bond Future	3,316.3900	3.3164	2,713.2700	2.7133	(18.186)	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
2022/05/11	2044	03/11/2022	11.41	Call	Bond Future	2,299.8200	2.2998	2,715.5300	2.7155	18.076	0	0	0
2022/05/11	2044	03/11/2022	11.41	Put	Bond Future	3,281.2500	3.2813	2,682.2100	2.6822	(18.256)	0	0	0
2022/05/11	2044	03/11/2022			Bond Future	11.5619	80.2642	11.4049	81.2790	(1.358)	0.0000	0.0000	0
2022/05/11	2044	03/11/2022	11.39	Call	Bond Future	2,239.6100	2.2396	2,647.1500	2.6471	18.197	0	0	0
2022/05/11	2044	03/11/2022	11.39	Put	Bond Future	3,351.8300	3.3518	2,744.6200	2.7446	(18.116)	0	0	0
2022/05/11	2044	03/11/2022	11.40	Call	Bond Future	2,269.6100	2.2696	2,681.2400	2.6812	18.137	0	0	0
2022/05/11	2044	02/02/2023	11.14	Call	Bond Future	1,803.0200	1.8030	2,018.8700	2.0189	11.972	0	0	0
2022/05/11	2044	02/02/2023	11.14	Put	Bond Future	5,481.4400	5.4814	4,667.9200	4.6679	(14.841)	0	0	0
2022/05/11	2044	02/02/2023	11.15	Call	Bond Future	1,827.0600	1.8271	2,046.5400	2.0465	12.013	0	0	0
2022/05/11	2044	02/02/2023	11.15	Put	Bond Future	5,437.8800	5.4379	4,627.9900	4.6280	(14.893)	0	0	0
2022/05/11	2044	02/02/2023			Bond Future	11.7052	77.2388	11.5426	78.2681	(1.389)	0.0000	0.0000	0
2022/05/11	2044	02/02/2023	11.16	Call	Bond Future	1,851.0400	1.8510	2,074.1500	2.0741	12.053	0	0	0
2022/05/11	2044	02/02/2023	11.16	Put	Bond Future	5,394.3500	5.3943	4,588.0900	4.5881	(14.946)	0	0	0
2022/05/11	2044	04/05/2023	11.41	Call	Bond Future	2,563.3100	2.5633	2,904.5200	2.9045	13.311	0	0	0
2022/05/11	2044	04/05/2023	11.41	Put	Bond Future	5,311.7600	5.3118	4,607.0100	4.6070	(13.268)	0	0	0
2022/05/11	2044	04/05/2023	11.42	Call	Bond Future	2,589.7600	2.5898	2,933.7400	2.9337	13.282	0	0	0
2022/05/11	2044	04/05/2023	11.42	Put	Bond Future	5,273.1700	5.2732	4,571.1900	4.5712	(13.312)	0	0	0
2022/05/11	2044	04/05/2023			Bond Future	11.8449	78.6141	11.6764	79.6601	(1.423)	0.0000	0.0000	0
2022/05/11	2044	04/05/2023	11.43	Call	Bond Future	2,616.3500	2.6163	2,963.1000	2.9631	13.253	0	0	0
2022/05/11	2044	04/05/2023	11.43	Put	Bond Future	5,234.8100	5.2348	4,535.6000	4.5356	(13.357)	0	0	0
2022/05/11	2046	04/08/2022			Bond Future	119.4625	119.4625	119.5188	119.5188	0.047	0.0000	0.0000	15,959
2022/05/11	2046	03/11/2022			Bond Future	119.2881	119.2881	119.3418	119.3418	0.045	0.0000	0.0000	1,566
2022/05/11	2046	02/02/2023			Bond Future	121.3269	121.3269	121.3781	121.3781	0.042	0.0000	0.0000	0
2022/05/11	2046	04/05/2023			Bond Future	121.4962	121.4962	121.5460	121.5460	0.041	0.0000	0.0000	0
2022/05/11	2050	04/08/2022			Bond Future	121.8385	121.8385	121.3233	121.3233	(0.423)	0.0000	0.0000	11,293
2022/05/11	2050	03/11/2022			Bond Future	123.6462	123.6462	123.1201	123.1201	(0.426)	0.0000	0.0000	0
2022/05/11	2050	02/02/2023			Bond Future	123.6639	123.6639	123.1253	123.1253	(0.435)	0.0000	0.0000	0
2022/05/11	2050	04/05/2023			Bond Future	125.8822	125.8822	125.3316	125.3316	(0.437)	0.0000	0.0000	0
2022/05/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	AL37	04/08/2022			Index Future	817.7140	817.7140	821.5780	821.5780	0.473	0.0000	0.0000	0
2022/05/11	AL37	03/11/2022			Index Future	829.7460	829.7460	833.6600	833.6600	0.472	0.0000	0.0000	0
2022/05/11	AL37	02/02/2023			Index Future	843.6990	843.6990	847.6700	847.6700	0.471	0.0000	0.0000	0
2022/05/11	AL37	04/05/2023			Index Future	858.6070	858.6070	862.6430	862.6430	0.470	0.0000	0.0000	0
2022/05/11	AL7T	04/08/2022			Index Future	925.0330	925.0330	932.1630	932.1630	0.771	0.0000	0.0000	0
2022/05/11	AL7T	03/11/2022			Index Future	938.6450	938.6450	945.8710	945.8710	0.770	0.0000	0.0000	0
2022/05/11	AL7T	02/02/2023			Index Future	954.4290	954.4290	961.7680	961.7680	0.769	0.0000	0.0000	0
2022/05/11	AL7T	04/05/2023			Index Future	971.2930	971.2930	978.7550	978.7550	0.768	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
2022/05/11	ALBI	04/08/2022			Index Future	824.3570	824.3570	831.6250	831.6250	0.882	0.0000	0.0000	131
2022/05/11	ALBI	03/11/2022			Index Future	836.4860	836.4860	843.8540	843.8540	0.881	0.0000	0.0000	0
2022/05/11	ALBI	02/02/2023			Index Future	850.5530	850.5530	858.0370	858.0370	0.880	0.0000	0.0000	0
2022/05/11	ALBI	04/05/2023			Index Future	865.5810	865.5810	873.1920	873.1920	0.879	0.0000	0.0000	0
2022/05/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	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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2022/05/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/11	ES33	04/08/2022			Bond Future	12.1101	75.2552	11.9564	75.9995	(1.269)	0.0000	0.0000	350
2022/05/11	ES33	03/11/2022			Bond Future	12.3358	72.5895	12.1760	73.3430	(1.296)	0.0000	0.0000	0
2022/05/11	ES33	02/02/2023			Bond Future	12.5475	73.8332	12.3811	74.5973	(1.326)	0.0000	0.0000	0
2022/05/11	ES33	04/05/2023			Bond Future	12.7511	71.3716	12.5778	72.1480	(1.359)	0.0000	0.0000	0
2022/05/11	ES42	04/08/2022			Bond Future	12.4843	73.4733	12.3261	74.3522	(1.267)	0.0000	0.0000	4,769
2022/05/11	ES42	03/11/2022			Bond Future	12.6915	70.3036	12.5268	71.1935	(1.297)	0.0000	0.0000	0
2022/05/11	ES42	02/02/2023			Bond Future	12.8788	71.5105	12.7077	72.4135	(1.329)	0.0000	0.0000	0
2022/05/11	ES42	04/05/2023			Bond Future	13.0671	68.5349	12.8888	69.4527	(1.364)	0.0000	0.0000	0
2022/05/11	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	8,550.0000	0.8550	100.000	0	0	0
2022/05/11	GOVI	04/08/2022	819.28	Put	GOVI	63,390.0000	6.3390	0.0000	0.0000	(100.000)	0	0	0
2022/05/11	GOVI	04/08/2022			GOVI	812.9410	812.9410	820.1350	820.1350	0.885	0.0000	0.0000	1,114
2022/05/11	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	8,750.0000	0.8750	100.000	0	0	0
2022/05/11	GOVI	04/08/2022	819.26	Put	GOVI	63,190.0000	6.3190	0.0000	0.0000	(100.000)	0	0	0
2022/05/11	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	8,650.0000	0.8650	100.000	0	0	0
2022/05/11	GOVI	04/08/2022	819.27	Put	GOVI	63,290.0000	6.3290	0.0000	0.0000	(100.000)	0	0	0
2022/05/11	GOVI	03/11/2022	820.41	Call	GOVI	44,920.0000	4.4920	117,850.0000	11.7850	162.355	0	0	0
2022/05/11	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/11	GOVI	03/11/2022	820.42	Call	GOVI	44,820.0000	4.4820	117,750.0000	11.7750	162.718	0	0	0
2022/05/11	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/11	GOVI	03/11/2022			GOVI	824.9020	824.9020	832.1950	832.1950	0.884	0.0000	0.0000	0
2022/05/11	GOVI	03/11/2022	820.43	Call	GOVI	44,720.0000	4.4720	117,650.0000	11.7650	163.081	0	0	0
2022/05/11	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/11	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/11	GOVI	02/02/2023	850.82	Put	GOVI	120,460.0000	12.0460	46,390.0000	4.6390	(61.489)	0	0	0
2022/05/11	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/11	GOVI	02/02/2023	850.83	Put	GOVI	120,560.0000	12.0560	46,490.0000	4.6490	(61.438)	0	0	0
2022/05/11	GOVI	02/02/2023			GOVI	838.7740	838.7740	846.1810	846.1810	0.883	0.0000	0.0000	0
2022/05/11	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/11	GOVI	02/02/2023	850.84	Put	GOVI	120,660.0000	12.0660	46,590.0000	4.6590	(61.387)	0	0	0
2022/05/11	GOVI	04/05/2023	852.86	Call	GOVI	7,340.0000	0.7340	82,670.0000	8.2670	1026.294	0	0	0

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2022/05/11	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/11	GOVI	04/05/2023	852.87	Call	GOVI	7,240.0000	0.7240	82,570.0000	8.2570	1040.470	0	0	0
2022/05/11	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/11	GOVI	04/05/2023			GOVI	853.5940	853.5940	861.1270	861.1270	0.883	0.0000	0.0000	0
2022/05/11	GOVI	04/05/2023	852.88	Call	GOVI	7,140.0000	0.7140	82,470.0000	8.2470	1055.042	0	0	0
2022/05/11	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/11	IGOV	04/08/2022			Index Future	320.7330	320.7330	320.3800	320.3800	(0.110)	0.0000	0.0000	482
2022/05/11	IGOV	03/11/2022			Index Future	325.5300	325.5300	325.1690	325.1690	(0.111)	0.0000	0.0000	16
2022/05/11	IGOV	02/02/2023			Index Future	331.0810	331.0810	330.7110	330.7110	(0.112)	0.0000	0.0000	0
2022/05/11	IGOV	04/05/2023			Index Future	337.0050	337.0050	336.6270	336.6270	(0.112)	0.0000	0.0000	0
2022/05/11	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/11	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/11	JBAF	18/05/2022			Jibar Tradeable Future	4.4750	95.5250	4.4850	95.5150	0.223	0.0000	0.0000	0
2022/05/11	JBAF	15/06/2022			Jibar Tradeable Future	4.9550	95.0450	4.9500	95.0500	(0.101)	0.0000	0.0000	0
2022/05/11	JBAF	20/07/2022			Jibar Tradeable Future	5.0800	94.9200	5.0850	94.9150	0.098	0.0000	0.0000	0
2022/05/11	JBAF	17/08/2022			Jibar Tradeable Future	5.4900	94.5100	5.4850	94.5150	(0.091)	0.0000	0.0000	0
2022/05/11	JBAF	21/09/2022			Jibar Tradeable Future	5.5950	94.4050	5.6050	94.3950	0.179	0.0000	0.0000	0
2022/05/11	JBAF	19/10/2022			Jibar Tradeable Future	6.0200	93.9800	5.9950	94.0050	(0.415)	0.0000	0.0000	0
2022/05/11	JBAF	21/12/2022			Jibar Tradeable Future	6.5200	93.4800	6.5050	93.4950	(0.230)	0.0000	0.0000	68
2022/05/11	JBAF	15/03/2023			Jibar Tradeable Future	7.0550	92.9450	7.0500	92.9500	(0.071)	0.0000	0.0000	0
2022/05/11	JBAF	21/06/2023			Jibar Tradeable Future	7.4550	92.5450	7.4600	92.5400	0.067	0.0000	0.0000	0
2022/05/11	JBAF	20/09/2023			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	75
2022/05/11	JBAF	20/12/2023			Jibar Tradeable Future	7.8450	92.1550	7.8400	92.1600	(0.064)	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
2022/05/11	JBAF	20/03/2024			Jibar Tradeable Future	8.0550	91.9450	8.0600	91.9400	0.062	0.0000	0.0000	0
2022/05/11	R023	04/08/2022	6.05	Call	Bond Future	305.4000	0.3054	311.9000	0.3119	2.128	0	0	0
2022/05/11	R023	04/08/2022	6.05	Put	Bond Future	60.9600	0.0610	45.6300	0.0456	(25.148)	0	0	0
2022/05/11	R023	04/08/2022			Bond Future	5.6029	104.5890	5.5630	104.6108	(0.711)	0.0000	0.0000	22,183
2022/05/11	R023	04/08/2022	6.03	Call	Bond Future	296.9000	0.2969	303.0400	0.3030	2.068	0	0	0
2022/05/11	R023	04/08/2022	6.03	Put	Bond Future	63.3700	0.0634	47.6800	0.0477	(24.759)	0	0	0
2022/05/11	R023	04/08/2022	6.04	Call	Bond Future	301.2300	0.3012	307.3900	0.3074	2.045	0	0	0
2022/05/11	R023	04/08/2022	6.04	Put	Bond Future	62.2400	0.0622	46.5700	0.0466	(25.177)	0	0	0
2022/05/11	R023	03/11/2022	6.25	Call	Bond Future	308.5900	0.3086	320.9800	0.3210	4.015	0	0	0
2022/05/11	R023	03/11/2022	6.25	Put	Bond Future	30.0600	0.0301	23.0700	0.0231	(23.253)	0	0	0
2022/05/11	R023	03/11/2022	6.26	Call	Bond Future	311.2800	0.3113	323.7400	0.3237	4.003	0	0	0
2022/05/11	R023	03/11/2022	6.26	Put	Bond Future	29.6900	0.0297	22.7700	0.0228	(23.308)	0	0	0
2022/05/11	R023	03/11/2022			Bond Future	5.3448	102.1989	5.2820	102.2183	(1.175)	0.0000	0.0000	0
2022/05/11	R023	03/11/2022	6.27	Call	Bond Future	313.8000	0.3138	326.3500	0.3263	3.999	0	0	0
2022/05/11	R023	03/11/2022	6.27	Put	Bond Future	29.1400	0.0291	22.3100	0.0223	(23.439)	0	0	0
2022/05/11	R035	04/08/2022	9.53	Call	Bond Future	7.9600	0.0080	14.3700	0.0144	80.528	0	0	400
2022/05/11	R035	04/08/2022	9.53	Put	Bond Future	10,370.5000	10.3705	9,434.4700	9.4345	(9.026)	0	0	0
2022/05/11	R035	04/08/2022	9.84	Call	Bond Future	29.5000	0.0295	50.4200	0.0504	70.915	0	0	100
2022/05/11	R035	04/08/2022	9.84	Put	Bond Future	8,258.2200	8.2582	7,336.7000	7.3367	(11.159)	0	0	0
2022/05/11	R035	04/08/2022	10.53	Put	Bond Future	4,170.9700	4.1710	3,340.2800	3.3403	(19.916)	0	0	0
2022/05/11	R035	04/08/2022	11.13	Put	Bond Future	1,832.9900	1.8330	1,303.0600	1.3031	(28.911)	0	0	100
2022/05/11	R035	04/08/2022	10.64	Call	Bond Future	625.6200	0.6256	778.6700	0.7787	24.464	0	0	0
2022/05/11	R035	04/08/2022	10.64	Put	Bond Future	3,649.4300	3.6494	2,860.0400	2.8600	(21.631)	0	0	100
2022/05/11	R035	04/08/2022	10.72	Call	Bond Future	771.6300	0.7716	958.6200	0.9586	24.233	0	0	0
2022/05/11	R035	04/08/2022	10.72	Put	Bond Future	3,297.7900	3.2978	2,542.3400	2.5423	(22.908)	0	0	0
2022/05/11	R035	04/08/2022	10.73	Call	Bond Future	791.3100	0.7913	982.6600	0.9827	24.181	0	0	0
2022/05/11	R035	04/08/2022	10.73	Put	Bond Future	3,255.5400	3.2555	2,504.4500	2.5044	(23.071)	0	0	0
2022/05/11	R035	04/08/2022			Bond Future	11.1363	88.8202	10.9790	89.7626	(1.413)	0.0000	0.0000	129,203
2022/05/11	R035	04/08/2022	10.53	Call	Bond Future	456.2900	0.4563	568.0400	0.5680	24.491	0	0	400
2022/05/11	R035	04/08/2022	10.74	Call	Bond Future	811.2900	0.8113	1,007.0400	1.0070	24.128	0	0	0
2022/05/11	R035	04/08/2022	10.74	Put	Bond Future	3,213.6600	3.2137	2,466.9700	2.4670	(23.235)	0	0	0
2022/05/11	R035	04/08/2022	11.13	Call	Bond Future	1,795.3100	1.7953	2,207.8200	2.2078	22.977	0	0	0
2022/05/11	R035	04/08/2022	12.18	Call	Bond Future	6,209.3300	6.2093	7,009.1200	7.0091	12.880	0	0	0
2022/05/11	R035	04/08/2022	12.18	Put	Bond Future	320.1900	0.3202	177.5400	0.1775	(44.552)	0	0	400
2022/05/11	R035	03/11/2022	11.15	Call	Bond Future	2,023.2500	2.0232	2,407.3300	2.4073	18.983	0	0	0
2022/05/11	R035	03/11/2022	11.15	Put	Bond Future	3,017.5300	3.0175	2,447.7700	2.4478	(18.882)	0	0	0
2022/05/11	R035	03/11/2022	12.68	Call	Bond Future	7,943.9300	7.9439	8,742.7200	8.7427	10.055	0	0	0
2022/05/11	R035	03/11/2022	12.68	Put	Bond Future	570.9000	0.5709	415.8500	0.4159	(27.159)	0	0	1,000
2022/05/11	R035	03/11/2022	10.99	Call	Bond Future	1,613.9700	1.6140	1,938.7800	1.9388	20.125	0	0	0
2022/05/11	R035	03/11/2022	10.99	Put	Bond Future	3,558.0400	3.5580	2,929.0100	2.9290	(17.679)	0	0	582
2022/05/11	R035	03/11/2022	11.05	Call	Bond Future	1,761.7300	1.7617	2,108.7400	2.1087	19.697	0	0	1,000
2022/05/11	R035	03/11/2022	10.57	Call	Bond Future	763.6700	0.7637	943.4800	0.9435	23.546	0	0	0
2022/05/11	R035	03/11/2022	10.57	Put	Bond Future	5,273.8300	5.2738	4,499.8000	4.4998	(14.677)	0	0	582
2022/05/11	R035	03/11/2022			Bond Future	11.3203	85.6316	11.1569	86.5854	(1.443)	0.0000	0.0000	3,020
2022/05/11	R035	03/11/2022	11.14	Call	Bond Future	1,996.1000	1.9961	2,376.5600	2.3766	19.060	0	0	0
2022/05/11	R035	03/11/2022	11.14	Put	Bond Future	3,049.3100	3.0493	2,475.9300	2.4759	(18.804)	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
2022/05/11	R035	03/11/2022	11.05	Put	Bond Future	3,347.8700	3.3479	2,741.0400	2.7410	(18.126)	0	0	0
2022/05/11	R035	03/11/2022	11.13	Call	Bond Future	1,969.3900	1.9694	2,346.0000	2.3460	19.123	0	0	0
2022/05/11	R035	03/11/2022	11.13	Put	Bond Future	3,081.5800	3.0816	2,504.3500	2.5044	(18.732)	0	0	0
2022/05/11	R035	03/11/2022	9.82	Call	Bond Future	132.1500	0.1321	169.1900	0.1692	28.029	0	0	582
2022/05/11	R035	03/11/2022	9.82	Put	Bond Future	9,500.8500	9.5009	8,584.0500	8.5840	(9.650)	0	0	0
2022/05/11	R035	03/11/2022	10.30	Call	Bond Future	407.1600	0.4072	511.7900	0.5118	25.698	0	0	1,000
2022/05/11	R035	03/11/2022	10.30	Put	Bond Future	6,624.5100	6.6245	5,775.3000	5.7753	(12.819)	0	0	0
2022/05/11	R035	02/02/2023	13.22	Put	Bond Future	729.9000	0.7299	516.3400	0.5163	(29.259)	0	0	1,000
2022/05/11	R035	02/02/2023	10.88	Call	Bond Future	1,536.4000	1.5364	1,726.9400	1.7269	12.402	0	0	0
2022/05/11	R035	02/02/2023	10.88	Put	Bond Future	5,077.3600	5.0774	4,300.6200	4.3006	(15.298)	0	0	0
2022/05/11	R035	02/02/2023	9.81	Call	Bond Future	239.9700	0.2400	285.0700	0.2851	18.794	0	0	582
2022/05/11	R035	02/02/2023	9.81	Put	Bond Future	10,546.0400	10.5460	9,623.8600	9.6239	(8.744)	0	0	0
2022/05/11	R035	02/02/2023	10.30	Put	Bond Future	7,718.2600	7.7183	6,849.3600	6.8494	(11.258)	0	0	0
2022/05/11	R035	02/02/2023	10.66	Call	Bond Future	1,118.3500	1.1183	1,247.9700	1.2480	11.590	0	0	0
2022/05/11	R035	02/02/2023	10.66	Put	Bond Future	5,992.7500	5.9927	5,155.0900	5.1551	(13.978)	0	0	582
2022/05/11	R035	02/02/2023			Bond Future	11.4882	87.0780	11.3185	88.0453	(1.478)	0.0000	0.0000	0
2022/05/11	R035	02/02/2023	11.05	Call	Bond Future	1,909.0200	1.9090	2,154.8300	2.1548	12.876	0	0	1,000
2022/05/11	R035	02/02/2023	11.05	Put	Bond Future	4,439.0600	4.4391	3,717.5900	3.7176	(16.253)	0	0	0
2022/05/11	R035	02/02/2023	11.06	Call	Bond Future	1,931.9000	1.9319	2,181.3700	2.1814	12.913	0	0	0
2022/05/11	R035	02/02/2023	11.06	Put	Bond Future	4,402.9900	4.4030	3,685.1800	3.6852	(16.303)	0	0	582
2022/05/11	R035	02/02/2023	13.22	Call	Bond Future	9,746.0500	9.7461	10,499.7700	10.4998	7.734	0	0	0
2022/05/11	R035	02/02/2023	10.86	Call	Bond Future	1,495.5300	1.4955	1,679.8200	1.6798	12.323	0	0	0
2022/05/11	R035	02/02/2023	10.86	Put	Bond Future	5,156.5300	5.1565	4,373.5400	4.3735	(15.184)	0	0	0
2022/05/11	R035	02/02/2023	10.87	Call	Bond Future	1,515.8900	1.5159	1,703.2900	1.7033	12.362	0	0	0
2022/05/11	R035	02/02/2023	10.87	Put	Bond Future	5,116.8400	5.1168	4,336.9600	4.3370	(15.241)	0	0	0
2022/05/11	R035	02/02/2023	10.30	Call	Bond Future	598.8300	0.5988	697.2100	0.6972	16.429	0	0	1,000
2022/05/11	R035	04/05/2023	11.20	Call	Bond Future	2,279.1100	2.2791	2,534.3900	2.5344	11.201	0	0	0
2022/05/11	R035	04/05/2023	11.21	Call	Bond Future	2,302.4900	2.3025	2,560.9300	2.5609	11.224	0	0	0
2022/05/11	R035	04/05/2023	11.22	Put	Bond Future	4,714.2900	4.7143	3,992.9500	3.9930	(15.301)	0	0	0
2022/05/11	R035	04/05/2023			Bond Future	11.6435	84.1289	11.4672	85.1115	(1.514)	0.0000	0.0000	0
2022/05/11	R035	04/05/2023	11.20	Put	Bond Future	4,782.5900	4.7826	4,055.2400	4.0552	(15.208)	0	0	0
2022/05/11	R035	04/05/2023	11.21	Put	Bond Future	4,748.3500	4.7483	4,024.1600	4.0242	(15.251)	0	0	0
2022/05/11	R035	04/05/2023	11.22	Call	Bond Future	2,326.0000	2.3260	2,587.2900	2.5873	11.233	0	0	0
2022/05/11	R186	04/08/2022	7.96	Call	Bond Future	139.0100	0.1390	162.2000	0.1622	16.682	0	0	3,600
2022/05/11	R186	04/08/2022	8.15	Call	Bond Future	252.3500	0.2523	303.5000	0.3035	20.269	0	0	0
2022/05/11	R186	04/08/2022	8.15	Put	Bond Future	2,860.4500	2.8605	2,346.6500	2.3466	(17.962)	0	0	0
2022/05/11	R186	04/08/2022	9.78	Call	Bond Future	3,603.9600	3.6040	4,068.2900	4.0683	12.884	0	0	0
2022/05/11	R186	04/08/2022	9.78	Put	Bond Future	230.6400	0.2306	130.0200	0.1300	(43.626)	0	0	3,600
2022/05/11	R186	04/08/2022			Bond Future	8.8465	107.2915	8.6939	107.8564	(1.726)	0.0000	0.0000	79,189
2022/05/11	R186	04/08/2022	6.96	Call	Bond Future	2.2700	0.0023	4.0600	0.0041	78.855	0	0	3,600
2022/05/11	R186	04/08/2022	6.96	Put	Bond Future	7,254.4500	7.2545	6,691.2900	6.6913	(7.763)	0	0	0
2022/05/11	R186	04/08/2022	7.96	Put	Bond Future	3,472.4300	3.4724	2,930.6700	2.9307	(15.602)	0	0	0
2022/05/11	R186	04/08/2022	8.13	Call	Bond Future	238.1200	0.2381	285.5300	0.2855	19.910	0	0	0
2022/05/11	R186	04/08/2022	8.13	Put	Bond Future	2,922.2900	2.9223	2,404.7500	2.4047	(17.710)	0	0	0
2022/05/11	R186	04/08/2022	8.14	Call	Bond Future	245.2200	0.2452	294.4900	0.2945	20.092	0	0	0
2022/05/11	R186	04/08/2022	8.14	Put	Bond Future	2,891.3500	2.8913	2,375.6700	2.3757	(17.835)	0	0	0
2022/05/11	R186	03/11/2022	8.53	Call	Bond Future	779.2400	0.7792	883.2800	0.8833	13.351	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
2022/05/11	R186	03/11/2022	8.53	Put	Bond Future	2,638.5200	2.6385	2,172.3700	2.1724	(17.667)	0	0	0
2022/05/11	R186	03/11/2022	8.54	Call	Bond Future	791.6200	0.7916	897.9400	0.8979	13.431	0	0	0
2022/05/11	R186	03/11/2022	8.54	Put	Bond Future	2,615.3500	2.6154	2,151.4800	2.1515	(17.736)	0	0	0
2022/05/11	R186	03/11/2022			Bond Future	9.0587	108.8586	8.8953	109.4288	(1.804)	0.0000	0.0000	11,129
2022/05/11	R186	03/11/2022	8.55	Call	Bond Future	804.1100	0.8041	912.7400	0.9127	13.509	0	0	0
2022/05/11	R186	03/11/2022	8.55	Put	Bond Future	2,592.3100	2.5923	2,130.7500	2.1307	(17.805)	0	0	0
2022/05/11	R186	02/02/2023	8.32	Call	Bond Future	564.3000	0.5643	575.6100	0.5756	2.004	0	0	0
2022/05/11	R186	02/02/2023	8.32	Put	Bond Future	3,612.7700	3.6128	3,047.5800	3.0476	(15.644)	0	0	0
2022/05/11	R186	02/02/2023	8.33	Call	Bond Future	575.1200	0.5751	587.0900	0.5871	2.081	0	0	0
2022/05/11	R186	02/02/2023	8.33	Put	Bond Future	3,589.6500	3.5896	3,025.1200	3.0251	(15.727)	0	0	0
2022/05/11	R186	02/02/2023			Bond Future	9.2343	105.4015	9.0589	105.9780	(1.900)	0.0000	0.0000	0
2022/05/11	R186	02/02/2023	8.34	Call	Bond Future	586.0600	0.5861	599.0000	0.5990	2.208	0	0	0
2022/05/11	R186	02/02/2023	8.34	Put	Bond Future	3,566.6600	3.5667	3,003.1000	3.0031	(15.801)	0	0	0
2022/05/11	R186	04/05/2023	8.83	Put	Bond Future	3,065.2400	3.0652	2,552.8500	2.5528	(16.716)	0	0	0
2022/05/11	R186	04/05/2023	8.84	Call	Bond Future	1,284.8500	1.2849	1,359.0000	1.3590	5.771	0	0	0
2022/05/11	R186	04/05/2023			Bond Future	9.4074	107.2740	9.2178	107.8585	(2.016)	0.0000	0.0000	0
2022/05/11	R186	04/05/2023	8.82	Call	Bond Future	1,259.7900	1.2598	1,330.3200	1.3303	5.599	0	0	0
2022/05/11	R186	04/05/2023	8.82	Put	Bond Future	3,083.9300	3.0839	2,569.9400	2.5699	(16.667)	0	0	0
2022/05/11	R186	04/05/2023	8.83	Call	Bond Future	1,272.4900	1.2725	1,344.6200	1.3446	5.668	0	0	0
2022/05/11	R186	04/05/2023	8.84	Put	Bond Future	3,046.2300	3.0462	2,535.8600	2.5359	(16.754)	0	0	0
2022/05/11	R197	04/08/2022			Bond Future	326.6348	326.6348	326.7148	326.7148	0.025	0.0000	0.0000	625
2022/05/11	R197	03/11/2022			Bond Future	331.4804	331.4804	331.5529	331.5529	0.022	0.0000	0.0000	0
2022/05/11	R197	02/02/2023			Bond Future	328.4471	328.4471	328.5110	328.5110	0.019	0.0000	0.0000	0
2022/05/11	R197	04/05/2023			Bond Future	334.3414	334.3414	334.4001	334.4001	0.018	0.0000	0.0000	0
2022/05/11	R202	04/08/2022			Bond Future	248.6473	248.6473	248.7653	248.7653	0.047	0.0000	0.0000	6,519
2022/05/11	R202	03/11/2022			Bond Future	252.3356	252.3356	252.4488	252.4488	0.045	0.0000	0.0000	0
2022/05/11	R202	02/02/2023			Bond Future	252.0263	252.0263	252.1341	252.1341	0.043	0.0000	0.0000	0
2022/05/11	R202	04/05/2023			Bond Future	256.5462	256.5462	256.6509	256.6509	0.041	0.0000	0.0000	0
2022/05/11	R209	04/08/2022	10.57	Put	Bond Future	3,321.8900	3.3219	2,697.9100	2.6979	(18.784)	0	0	0
2022/05/11	R209	04/08/2022	10.58	Call	Bond Future	497.1100	0.4971	668.7100	0.6687	34.520	0	0	0
2022/05/11	R209	04/08/2022	10.58	Put	Bond Future	3,280.6900	3.2807	2,660.4200	2.6604	(18.907)	0	0	0
2022/05/11	R209	04/08/2022			Bond Future	11.0994	68.5582	10.9486	69.3501	(1.359)	0.0000	0.0000	13,894
2022/05/11	R209	04/08/2022	10.57	Call	Bond Future	483.1200	0.4831	651.0100	0.6510	34.751	0	0	0
2022/05/11	R209	04/08/2022	10.59	Call	Bond Future	511.3700	0.5114	686.8200	0.6868	34.310	0	0	0
2022/05/11	R209	04/08/2022	10.59	Put	Bond Future	3,239.8300	3.2398	2,623.4100	2.6234	(19.026)	0	0	0
2022/05/11	R209	03/11/2022	11.03	Call	Bond Future	1,653.3800	1.6534	1,905.3200	1.9053	15.238	0	0	0
2022/05/11	R209	03/11/2022	11.03	Put	Bond Future	2,846.6400	2.8466	2,297.0200	2.2970	(19.308)	0	0	0
2022/05/11	R209	03/11/2022	10.50	Put	Bond Future	4,730.4000	4.7304	4,013.3400	4.0133	(15.159)	0	0	0
2022/05/11	R209	03/11/2022	9.25	Call	Bond Future	25.8500	0.0259	34.0800	0.0341	31.838	0	0	9,500
2022/05/11	R209	03/11/2022	9.25	Put	Bond Future	11,497.6000	11.4976	10,704.2700	10.7043	(6.900)	0	0	0
2022/05/11	R209	03/11/2022	9.50	Call	Bond Future	54.0700	0.0541	70.3800	0.0704	30.165	0	0	0
2022/05/11	R209	03/11/2022	9.50	Put	Bond Future	9,956.3100	9.9563	9,171.0600	9.1711	(7.887)	0	0	0
2022/05/11	R209	03/11/2022			Bond Future	11.2613	66.4148	11.1053	67.2163	(1.385)	0.0000	0.0000	4,135
2022/05/11	R209	03/11/2022	11.02	Call	Bond Future	1,630.4700	1.6305	1,879.6000	1.8796	15.280	0	0	0
2022/05/11	R209	03/11/2022	11.02	Put	Bond Future	2,876.0100	2.8760	2,323.5800	2.3236	(19.208)	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
2022/05/11	R209	03/11/2022	11.50	Call	Bond Future	2,925.7700	2.9258	3,303.5800	3.3036	12.913	0	0	0
2022/05/11	R209	03/11/2022	11.50	Put	Bond Future	1,725.4400	1.7254	1,301.6900	1.3017	(24.559)	0	0	0
2022/05/11	R209	03/11/2022	10.50	Call	Bond Future	685.7900	0.6858	770.2900	0.7703	12.322	0	0	0
2022/05/11	R209	03/11/2022	11.00	Call	Bond Future	1,585.5500	1.5856	1,828.7100	1.8287	15.336	0	0	0
2022/05/11	R209	03/11/2022	11.00	Put	Bond Future	2,935.8100	2.9358	2,377.4100	2.3774	(19.020)	0	0	9,500
2022/05/11	R209	03/11/2022	11.01	Call	Bond Future	1,607.9200	1.6079	1,854.0600	1.8541	15.308	0	0	0
2022/05/11	R209	03/11/2022	11.01	Put	Bond Future	2,905.7900	2.9058	2,350.3700	2.3504	(19.114)	0	0	0
2022/05/11	R209	03/11/2022	10.00	Call	Bond Future	196.1400	0.1961	249.1800	0.2492	27.042	0	0	0
2022/05/11	R209	03/11/2022	10.00	Put	Bond Future	7,088.1100	7.0881	6,339.5900	6.3396	(10.560)	0	0	9,500
2022/05/11	R209	02/02/2023	10.78	Call	Bond Future	1,285.1100	1.2851	1,431.9600	1.4320	11.427	0	0	0
2022/05/11	R209	02/02/2023	10.79	Call	Bond Future	1,302.9200	1.3029	1,452.6000	1.4526	11.488	0	0	0
2022/05/11	R209	02/02/2023	10.80	Put	Bond Future	4,442.7700	4.4428	3,781.8000	3.7818	(14.877)	0	0	0
2022/05/11	R209	02/02/2023			Bond Future	11.4046	67.5372	11.2433	68.3502	(1.415)	0.0000	0.0000	0
2022/05/11	R209	02/02/2023	10.78	Put	Bond Future	4,513.5800	4.5136	3,847.3800	3.8474	(14.760)	0	0	0
2022/05/11	R209	02/02/2023	10.79	Put	Bond Future	4,477.9600	4.4780	3,814.5900	3.8146	(14.814)	0	0	0
2022/05/11	R209	02/02/2023	10.80	Call	Bond Future	1,321.0900	1.3211	1,473.1700	1.4732	11.512	0	0	0
2022/05/11	R209	04/05/2023	11.09	Call	Bond Future	2,000.8100	2.0008	2,212.6400	2.2126	10.587	0	0	0
2022/05/11	R209	04/05/2023	11.09	Put	Bond Future	4,275.0400	4.2750	3,660.7800	3.6608	(14.369)	0	0	0
2022/05/11	R209	04/05/2023	11.10	Call	Bond Future	2,021.4100	2.0214	2,235.6000	2.2356	10.596	0	0	0
2022/05/11	R209	04/05/2023	11.10	Put	Bond Future	4,244.2100	4.2442	3,632.3100	3.6323	(14.417)	0	0	0
2022/05/11	R209	04/05/2023			Bond Future	11.5427	65.5873	11.3758	66.4134	(1.447)	0.0000	0.0000	0
2022/05/11	R209	04/05/2023	11.11	Call	Bond Future	2,041.8600	2.0419	2,258.6800	2.2587	10.619	0	0	0
2022/05/11	R209	04/05/2023	11.11	Put	Bond Future	4,213.3000	4.2133	3,604.0300	3.6040	(14.461)	0	0	0
2022/05/11	R210	04/08/2022			Bond Future	222.4120	222.4120	222.0754	222.0754	(0.151)	0.0000	0.0000	1,025
2022/05/11	R210	03/11/2022			Bond Future	222.7601	222.7601	222.4126	222.4126	(0.156)	0.0000	0.0000	0
2022/05/11	R210	02/02/2023			Bond Future	226.5665	226.5665	226.2067	226.2067	(0.159)	0.0000	0.0000	0
2022/05/11	R210	04/05/2023			Bond Future	227.5869	227.5869	227.2165	227.2165	(0.163)	0.0000	0.0000	0
2022/05/11	R213	04/08/2022	9.88	Call	Bond Future	238.3500	0.2384	297.7200	0.2977	24.909	0	0	0
2022/05/11	R213	04/08/2022	9.89	Call	Bond Future	246.1000	0.2461	307.3600	0.3074	24.892	0	0	0
2022/05/11	R213	04/08/2022	9.90	Put	Bond Future	3,960.5600	3.9606	3,338.8000	3.3388	(15.699)	0	0	0
2022/05/11	R213	04/08/2022			Bond Future	10.6535	82.9060	10.5109	83.5909	(1.338)	0.0000	0.0000	26,734
2022/05/11	R213	04/08/2022	9.88	Put	Bond Future	4,046.2200	4.0462	3,420.6500	3.4206	(15.461)	0	0	0
2022/05/11	R213	04/08/2022	9.89	Put	Bond Future	4,003.2700	4.0033	3,379.5900	3.3796	(15.579)	0	0	0
2022/05/11	R213	04/08/2022	9.90	Call	Bond Future	254.0400	0.2540	317.2200	0.3172	24.870	0	0	0
2022/05/11	R213	03/11/2022	10.38	Call	Bond Future	1,077.3800	1.0774	1,283.1700	1.2832	19.101	0	0	0
2022/05/11	R213	03/11/2022	10.38	Put	Bond Future	3,294.9700	3.2950	2,808.0200	2.8080	(14.779)	0	0	0
2022/05/11	R213	03/11/2022	10.39	Call	Bond Future	1,094.3700	1.0944	1,302.8100	1.3028	19.047	0	0	0
2022/05/11	R213	03/11/2022	10.39	Put	Bond Future	3,263.9200	3.2639	2,779.6200	2.7796	(14.838)	0	0	0
2022/05/11	R213	03/11/2022	10.37	Call	Bond Future	1,060.5600	1.0606	1,263.9200	1.2639	19.175	0	0	0
2022/05/11	R213	03/11/2022	10.37	Put	Bond Future	3,326.2300	3.3262	2,836.8500	2.8369	(14.713)	0	0	200
2022/05/11	R213	03/11/2022	9.19	Call	Bond Future	95.0600	0.0951	120.2200	0.1202	26.467	0	0	476
2022/05/11	R213	03/11/2022	9.19	Put	Bond Future	8,296.9200	8.2969	7,629.3400	7.6293	(8.046)	0	0	0
2022/05/11	R213	03/11/2022			Bond Future	10.8496	80.5785	10.7011	81.2712	(1.369)	0.0000	0.0000	0
2022/05/11	R213	03/11/2022	10.40	Call	Bond Future	1,111.5300	1.1115	1,322.4100	1.3224	18.972	0	0	0
2022/05/11	R213	03/11/2022	10.40	Put	Bond Future	3,233.0700	3.2331	2,751.2100	2.7512	(14.904)	0	0	0
2022/05/11	R213	03/11/2022	9.98	Call	Bond Future	524.5900	0.5246	640.6700	0.6407	22.128	0	0	0

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2022/05/11	R213	03/11/2022	9.98	Put	Bond Future	4,693.8700	4.6939	4,117.2100	4.1172	(12.285)	0	0	200
2022/05/11	R213	03/11/2022	10.19	Call	Bond Future	784.3000	0.7843	944.5500	0.9445	20.432	0	0	0
2022/05/11	R213	03/11/2022	10.19	Put	Bond Future	3,921.6000	3.9216	3,389.1100	3.3891	(13.578)	0	0	476
2022/05/11	R213	03/11/2022	9.13	Call	Bond Future	82.4400	0.0824	104.4900	0.1045	26.747	0	0	200
2022/05/11	R213	03/11/2022	9.13	Put	Bond Future	8,600.5700	8.6006	7,929.8800	7.9299	(7.798)	0	0	0
2022/05/11	R213	03/11/2022	9.84	Call	Bond Future	388.9300	0.3889	479.4500	0.4795	23.274	0	0	0
2022/05/11	R213	03/11/2022	9.84	Put	Bond Future	5,255.3600	5.2554	4,653.1400	4.6531	(11.459)	0	0	476
2022/05/11	R213	02/02/2023	10.43	Put	Bond Future	4,029.9500	4.0300	3,461.8500	3.4619	(14.097)	0	0	0
2022/05/11	R213	02/02/2023	12.20	Call	Bond Future	5,997.2900	5.9973	6,457.4100	6.4574	7.672	0	0	0
2022/05/11	R213	02/02/2023	12.20	Put	Bond Future	932.7500	0.9328	690.8900	0.6909	(25.930)	0	0	912
2022/05/11	R213	02/02/2023	10.22	Put	Bond Future	4,708.2600	4.7083	4,101.9100	4.1019	(12.878)	0	0	0
2022/05/11	R213	02/02/2023	10.23	Call	Bond Future	970.9900	0.9710	1,068.2000	1.0682	10.011	0	0	0
2022/05/11	R213	02/02/2023	10.35	Call	Bond Future	1,147.3900	1.1474	1,265.8600	1.2659	10.325	0	0	0
2022/05/11	R213	02/02/2023	10.35	Put	Bond Future	4,279.9000	4.2799	3,696.3900	3.6964	(13.634)	0	0	476
2022/05/11	R213	02/02/2023	10.01	Call	Bond Future	693.2800	0.6933	758.0600	0.7581	9.344	0	0	0
2022/05/11	R213	02/02/2023			Bond Future	11.0278	81.9388	10.8730	82.6408	(1.404)	0.0000	0.0000	0
2022/05/11	R213	02/02/2023	10.43	Call	Bond Future	1,275.3200	1.2753	1,409.2000	1.4092	10.498	0	0	912
2022/05/11	R213	02/02/2023	10.22	Call	Bond Future	956.9500	0.9569	1,052.5800	1.0526	9.993	0	0	0
2022/05/11	R213	02/02/2023	10.23	Put	Bond Future	4,674.4900	4.6745	4,069.7200	4.0697	(12.938)	0	0	0
2022/05/11	R213	02/02/2023	9.16	Call	Bond Future	155.8300	0.1558	182.5200	0.1825	17.128	0	0	476
2022/05/11	R213	02/02/2023	9.16	Put	Bond Future	9,180.4900	9.1805	8,505.2000	8.5052	(7.356)	0	0	0
2022/05/11	R213	02/02/2023	10.01	Put	Bond Future	5,456.7800	5.4568	4,819.5800	4.8196	(11.677)	0	0	476
2022/05/11	R213	02/02/2023	10.21	Call	Bond Future	943.0300	0.9430	1,037.1100	1.0371	9.976	0	0	0
2022/05/11	R213	02/02/2023	10.21	Put	Bond Future	4,742.1900	4.7422	4,134.2900	4.1343	(12.819)	0	0	0
2022/05/11	R213	04/05/2023	10.75	Call	Bond Future	1,876.3300	1.8763	2,061.3800	2.0614	9.862	0	0	0
2022/05/11	R213	04/05/2023	10.75	Put	Bond Future	3,853.6500	3.8537	3,325.9500	3.3260	(13.694)	0	0	0
2022/05/11	R213	04/05/2023			Bond Future	11.1938	79.8472	11.0322	80.5599	(1.443)	0.0000	0.0000	0
2022/05/11	R213	04/05/2023	10.74	Call	Bond Future	1,857.4400	1.8574	2,040.4300	2.0404	9.852	0	0	0
2022/05/11	R213	04/05/2023	10.74	Put	Bond Future	3,880.0500	3.8800	3,350.2900	3.3503	(13.653)	0	0	0
2022/05/11	R213	04/05/2023	10.73	Call	Bond Future	1,838.9700	1.8390	2,019.9000	2.0199	9.839	0	0	0
2022/05/11	R213	04/05/2023	10.73	Put	Bond Future	3,906.8900	3.9069	3,375.0700	3.3751	(13.612)	0	0	0
2022/05/11	R214	04/08/2022	10.98	Put	Bond Future	2,876.3400	2.8763	2,276.7400	2.2767	(20.846)	0	0	0
2022/05/11	R214	04/08/2022	10.99	Call	Bond Future	763.8300	0.7638	1,011.3600	1.0114	32.406	0	0	0
2022/05/11	R214	04/08/2022			Bond Future	11.3680	65.5508	11.2121	66.3935	(1.371)	0.0000	0.0000	15,134
2022/05/11	R214	04/08/2022	10.97	Call	Bond Future	726.8800	0.7269	965.6300	0.9656	32.846	0	0	0
2022/05/11	R214	04/08/2022	10.97	Put	Bond Future	2,914.4200	2.9144	2,310.5000	2.3105	(20.722)	0	0	0
2022/05/11	R214	04/08/2022	10.98	Call	Bond Future	745.2100	0.7452	988.2800	0.9883	32.618	0	0	0
2022/05/11	R214	04/08/2022	10.99	Put	Bond Future	2,838.6100	2.8386	2,243.4700	2.2435	(20.966)	0	0	0
2022/05/11	R214	03/11/2022	11.34	Call	Bond Future	1,845.9900	1.8460	2,133.5200	2.1335	15.576	0	0	0
2022/05/11	R214	03/11/2022	11.36	Put	Bond Future	2,766.6600	2.7667	2,207.3500	2.2074	(20.216)	0	0	0
2022/05/11	R214	03/11/2022			Bond Future	11.5246	63.2228	11.3634	64.0760	(1.399)	0.0000	0.0000	0
2022/05/11	R214	03/11/2022	11.34	Put	Bond Future	2,824.6200	2.8246	2,258.9100	2.2589	(20.028)	0	0	0
2022/05/11	R214	03/11/2022	11.35	Call	Bond Future	1,870.4300	1.8704	2,161.3400	2.1613	15.553	0	0	0
2022/05/11	R214	03/11/2022	11.35	Put	Bond Future	2,795.4300	2.7954	2,233.1000	2.2331	(20.116)	0	0	0
2022/05/11	R214	03/11/2022	11.36	Call	Bond Future	1,895.2300	1.8952	2,189.1600	2.1892	15.509	0	0	0
2022/05/11	R214	02/02/2023	11.07	Call	Bond Future	1,406.7900	1.4068	1,576.6700	1.5767	12.076	0	0	0
2022/05/11	R214	02/02/2023	11.07	Put	Bond Future	4,596.3100	4.5963	3,900.4900	3.9005	(15.139)	0	0	0

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2022/05/11	R214	02/02/2023	11.08	Call	Bond Future	1,426.0100	1.4260	1,598.6800	1.5987	12.109	0	0	0
2022/05/11	R214	02/02/2023	11.08	Put	Bond Future	4,560.0100	4.5600	3,866.9800	3.8670	(15.198)	0	0	0
2022/05/11	R214	02/02/2023			Bond Future	11.6670	64.2906	11.5003	65.1563	(1.429)	0.0000	0.0000	0
2022/05/11	R214	02/02/2023	11.09	Call	Bond Future	1,445.1800	1.4452	1,620.8600	1.6209	12.156	0	0	0
2022/05/11	R214	02/02/2023	11.09	Put	Bond Future	4,523.7200	4.5237	3,833.7000	3.8337	(15.253)	0	0	0
2022/05/11	R214	04/05/2023	11.36	Call	Bond Future	2,136.0000	2.1360	2,369.9300	2.3699	10.952	0	0	0
2022/05/11	R214	04/05/2023	11.36	Put	Bond Future	4,408.9600	4.4090	3,763.2000	3.7632	(14.647)	0	0	0
2022/05/11	R214	04/05/2023	11.37	Call	Bond Future	2,157.6100	2.1576	2,394.0300	2.3940	10.957	0	0	0
2022/05/11	R214	04/05/2023	11.37	Put	Bond Future	4,377.1800	4.3772	3,733.9100	3.7339	(14.696)	0	0	0
2022/05/11	R214	04/05/2023			Bond Future	11.7977	62.1399	11.6254	63.0196	(1.461)	0.0000	0.0000	0
2022/05/11	R214	04/05/2023	11.38	Call	Bond Future	2,179.0800	2.1791	2,418.0000	2.4180	10.964	0	0	0
2022/05/11	R214	04/05/2023	11.38	Put	Bond Future	4,345.3300	4.3453	3,704.5600	3.7046	(14.746)	0	0	0
2022/05/11	R248	04/08/2022	10.20	Call	Bond Future	60.2500	0.0603	90.1200	0.0901	49.577	0	0	1,700
2022/05/11	R248	04/08/2022	10.40	Put	Bond Future	6,824.8500	6.8249	5,896.5900	5.8966	(13.601)	0	0	0
2022/05/11	R248	04/08/2022	10.98	Call	Bond Future	1,025.8600	1.0259	1,330.0000	1.3300	29.647	0	0	0
2022/05/11	R248	04/08/2022	10.98	Put	Bond Future	3,388.7300	3.3887	2,698.2400	2.6982	(20.376)	0	0	0
2022/05/11	R248	04/08/2022	10.99	Call	Bond Future	1,050.9100	1.0509	1,360.3300	1.3603	29.443	0	0	0
2022/05/11	R248	04/08/2022	10.99	Put	Bond Future	3,342.7700	3.3428	2,657.5600	2.6576	(20.498)	0	0	0
2022/05/11	R248	04/08/2022			Bond Future	11.3212	82.5134	11.1754	83.5080	(1.288)	0.0000	0.0000	188,921
2022/05/11	R248	04/08/2022	9.70	Call	Bond Future	6.7300	0.0067	10.4000	0.0104	54.532	0	0	0
2022/05/11	R248	04/08/2022	9.70	Put	Bond Future	12,434.8500	12.4348	11,443.8900	11.4439	(7.969)	0	0	0
2022/05/11	R248	04/08/2022	10.20	Put	Bond Future	8,314.0900	8.3141	7,349.3300	7.3493	(11.604)	0	0	0
2022/05/11	R248	04/08/2022	10.40	Call	Bond Future	150.3600	0.1504	216.7300	0.2167	44.141	0	0	0
2022/05/11	R248	04/08/2022	11.00	Call	Bond Future	1,076.1700	1.0762	1,391.0300	1.3910	29.257	0	0	0
2022/05/11	R248	04/08/2022	11.00	Put	Bond Future	3,297.1200	3.2971	2,617.3500	2.6174	(20.617)	0	0	50
2022/05/11	R248	04/08/2022	10.90	Call	Bond Future	838.4800	0.8385	1,100.7300	1.1007	31.277	0	0	1,700
2022/05/11	R248	04/08/2022	10.90	Put	Bond Future	3,773.3800	3.7734	3,041.0000	3.0410	(19.409)	0	0	0
2022/05/11	R248	03/11/2022	11.32	Call	Bond Future	2,382.3000	2.3823	2,723.0100	2.7230	14.302	0	0	0
2022/05/11	R248	03/11/2022	11.30	Put	Bond Future	3,494.2100	3.4942	2,820.5300	2.8205	(19.280)	0	0	0
2022/05/11	R248	03/11/2022	11.31	Put	Bond Future	3,457.5800	3.4576	2,787.7300	2.7877	(19.373)	0	0	0
2022/05/11	R248	03/11/2022			Bond Future	11.4759	79.2959	11.3248	80.3029	(1.317)	0.0000	0.0000	0
2022/05/11	R248	03/11/2022	11.32	Put	Bond Future	3,421.4900	3.4215	2,755.2400	2.7552	(19.473)	0	0	0
2022/05/11	R248	03/11/2022	11.30	Call	Bond Future	2,319.9200	2.3199	2,653.2000	2.6532	14.366	0	0	0
2022/05/11	R248	03/11/2022	11.31	Call	Bond Future	2,350.8900	2.3509	2,688.0000	2.6880	14.340	0	0	0
2022/05/11	R248	02/02/2023	11.08	Call	Bond Future	1,880.0000	1.8800	2,174.9300	2.1749	15.688	0	0	0
2022/05/11	R248	02/02/2023	11.08	Put	Bond Future	5,480.8400	5.4808	4,754.3000	4.7543	(13.256)	0	0	0
2022/05/11	R248	02/02/2023			Bond Future	11.6165	80.6356	11.4599	81.6571	(1.348)	0.0000	0.0000	0
2022/05/11	R248	02/02/2023	11.06	Call	Bond Future	1,830.1800	1.8302	2,118.7000	2.1187	15.765	0	0	0
2022/05/11	R248	02/02/2023	11.06	Put	Bond Future	5,570.9400	5.5709	4,837.9900	4.8380	(13.157)	0	0	0
2022/05/11	R248	02/02/2023	11.07	Call	Bond Future	1,854.8700	1.8549	2,146.7200	2.1467	15.734	0	0	0
2022/05/11	R248	02/02/2023	11.07	Put	Bond Future	5,525.6100	5.5256	4,795.9900	4.7960	(13.204)	0	0	0
2022/05/11	R248	04/05/2023	11.35	Call	Bond Future	2,764.2400	2.7642	3,041.7700	3.0418	10.040	0	0	0
2022/05/11	R248	04/05/2023	11.35	Put	Bond Future	5,337.7000	5.3377	4,577.3000	4.5773	(14.246)	0	0	0
2022/05/11	R248	04/05/2023			Bond Future	11.7452	77.6358	11.5831	78.6737	(1.381)	0.0000	0.0000	0
2022/05/11	R248	04/05/2023	11.33	Call	Bond Future	2,709.4000	2.7094	2,980.9400	2.9809	10.022	0	0	0
2022/05/11	R248	04/05/2023	11.33	Put	Bond Future	5,417.1300	5.4171	4,650.7400	4.6507	(14.148)	0	0	0
2022/05/11	R248	04/05/2023	11.34	Call	Bond Future	2,736.6000	2.7366	3,011.4300	3.0114	10.043	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
2022/05/11	R248	04/05/2023	11.34	Put	Bond Future	5,377.1500	5.3772	4,614.0500	4.6140	(14.192)	0	0	0
Total												1259758	