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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/05/2022 TO 12/05/2022

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
2022/05/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	2025 04/08/2022			Bond Future	160.9840	160.9840	161.2564	161.2564	0.169	0.0000	0.0000	7,305
2022/05/12	2025 03/11/2022			Bond Future	163.3682	163.3682	163.6432	163.6432	0.168	0.0000	0.0000	0
2022/05/12	2025 02/02/2023			Bond Future	164.4774	164.4774	164.7553	164.7553	0.169	0.0000	0.0000	0
2022/05/12	2025 04/05/2023			Bond Future	167.4233	167.4233	167.7051	167.7051	0.168	0.0000	0.0000	0
2022/05/12	2029 04/08/2022			Bond Future	119.1658	119.1658	119.4091	119.4091	0.204	0.0000	0.0000	3,954
2022/05/12	2029 03/11/2022			Bond Future	119.6914	119.6914	119.9371	119.9371	0.205	0.0000	0.0000	0
2022/05/12	2029 02/02/2023			Bond Future	121.7326	121.7326	121.9815	121.9815	0.204	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
2022/05/12	2029	04/05/2023			Bond Future	122.6354	122.6354	122.8876	122.8876	0.206	0.0000	0.0000	0
2022/05/12	2030	04/08/2022	9.56	Call	Bond Future	244.3900	0.2444	306.2600	0.3063	25.316	0	0	0
2022/05/12	2030	04/08/2022	9.56	Put	Bond Future	3,769.2800	3.7693	3,421.2700	3.4213	(9.233)	0	0	0
2022/05/12	2030	04/08/2022	10.95	Call	Bond Future	3,479.8800	3.4799	3,810.8300	3.8108	9.510	0	0	0
2022/05/12	2030	04/08/2022	10.95	Put	Bond Future	406.4800	0.4065	327.5500	0.3276	(19.418)	0	0	800
2022/05/12	2030	04/08/2022			Bond Future	10.2861	88.4904	10.1998	88.9003	(0.839)	0.0000	0.0000	96,329
2022/05/12	2030	04/08/2022	8.30	Call	Bond Future	2.7300	0.0027	3.8400	0.0038	40.659	0	0	800
2022/05/12	2030	04/08/2022	8.30	Put	Bond Future	10,079.4800	10.0795	9,670.7100	9.6707	(4.055)	0	0	0
2022/05/12	2030	04/08/2022	9.05	Call	Bond Future	50.9300	0.0509	67.1000	0.0671	31.749	0	0	800
2022/05/12	2030	04/08/2022	9.05	Put	Bond Future	6,159.1800	6.1592	5,765.4700	5.7655	(6.392)	0	0	0
2022/05/12	2030	04/08/2022	9.54	Call	Bond Future	229.4600	0.2295	288.3700	0.2884	25.673	0	0	0
2022/05/12	2030	04/08/2022	9.54	Put	Bond Future	3,853.9600	3.8540	3,502.9900	3.5030	(9.107)	0	0	0
2022/05/12	2030	04/08/2022	9.55	Call	Bond Future	236.8400	0.2368	297.2100	0.2972	25.490	0	0	0
2022/05/12	2030	04/08/2022	9.55	Put	Bond Future	3,811.5200	3.8115	3,462.0100	3.4620	(9.170)	0	0	0
2022/05/12	2030	03/11/2022	10.10	Call	Bond Future	1,134.5800	1.1346	1,287.3300	1.2873	13.463	0	0	0
2022/05/12	2030	03/11/2022	10.10	Put	Bond Future	2,909.7700	2.9098	2,647.5000	2.6475	(9.013)	0	0	0
2022/05/12	2030	03/11/2022	10.20	Put	Bond Future	2,625.7000	2.6257	2,379.3200	2.3793	(9.383)	0	0	0
2022/05/12	2030	03/11/2022	9.70	Call	Bond Future	571.6000	0.5716	665.5600	0.6656	16.438	0	0	500
2022/05/12	2030	03/11/2022	9.70	Put	Bond Future	4,251.8900	4.2519	3,930.8300	3.9308	(7.551)	0	0	0
2022/05/12	2030	03/11/2022			Bond Future	10.4826	89.7818	10.3923	90.1968	(0.862)	0.0000	0.0000	18,740
2022/05/12	2030	03/11/2022	10.20	Call	Bond Future	1,318.8900	1.3189	1,487.5300	1.4875	12.787	0	0	500
2022/05/12	2030	03/11/2022	11.57	Call	Bond Future	5,324.4300	5.3244	5,667.8900	5.6679	6.451	0	0	0
2022/05/12	2030	03/11/2022	11.57	Put	Bond Future	518.0100	0.5180	446.4500	0.4465	(13.814)	0	0	500
2022/05/12	2030	03/11/2022	10.08	Call	Bond Future	1,099.7400	1.0997	1,249.3400	1.2493	13.603	0	0	0
2022/05/12	2030	03/11/2022	10.08	Put	Bond Future	2,968.9800	2.9690	2,703.5600	2.7036	(8.940)	0	0	0
2022/05/12	2030	03/11/2022	10.09	Call	Bond Future	1,117.0700	1.1171	1,268.2500	1.2683	13.534	0	0	0
2022/05/12	2030	03/11/2022	10.09	Put	Bond Future	2,939.2700	2.9393	2,675.4300	2.6754	(8.976)	0	0	0
2022/05/12	2030	02/02/2023	10.00	Call	Bond Future	1,075.5800	1.0756	1,208.2100	1.2082	12.331	0	0	0
2022/05/12	2030	02/02/2023	10.01	Put	Bond Future	4,026.8000	4.0268	3,739.5600	3.7396	(7.133)	0	0	0
2022/05/12	2030	02/02/2023	9.80	Call	Bond Future	802.2000	0.8022	910.2500	0.9103	13.469	0	0	0
2022/05/12	2030	02/02/2023	9.94	Put	Bond Future	4,248.6800	4.2487	3,952.6500	3.9526	(6.968)	0	0	102
2022/05/12	2030	02/02/2023	9.99	Call	Bond Future	1,060.7300	1.0607	1,192.1000	1.1921	12.385	0	0	0
2022/05/12	2030	02/02/2023	8.81	Put	Bond Future	8,870.4700	8.8705	8,479.4300	8.4794	(4.408)	0	0	0
2022/05/12	2030	02/02/2023	9.20	Call	Bond Future	325.0100	0.3250	377.9400	0.3779	16.286	0	0	0
2022/05/12	2030	02/02/2023	9.20	Put	Bond Future	7,105.3800	7.1054	6,737.1800	6.7372	(5.182)	0	0	0
2022/05/12	2030	02/02/2023	9.66	Call	Bond Future	654.3800	0.6544	747.1200	0.7471	14.172	0	0	0
2022/05/12	2030	02/02/2023	9.66	Put	Bond Future	5,226.8400	5.2268	4,898.4500	4.8985	(6.283)	0	0	102
2022/05/12	2030	02/02/2023			Bond Future	10.6587	87.2891	10.5640	87.7102	(0.889)	0.0000	0.0000	0
2022/05/12	2030	02/02/2023	10.00	Put	Bond Future	4,058.0500	4.0581	3,769.5500	3.7695	(7.109)	0	0	0
2022/05/12	2030	02/02/2023	10.01	Call	Bond Future	1,090.5700	1.0906	1,224.4600	1.2245	12.277	0	0	0
2022/05/12	2030	02/02/2023	9.80	Put	Bond Future	4,715.7000	4.7157	4,402.6200	4.4026	(6.639)	0	0	0
2022/05/12	2030	02/02/2023	9.94	Call	Bond Future	988.1700	0.9882	1,113.2700	1.1133	12.660	0	0	0
2022/05/12	2030	02/02/2023	9.99	Put	Bond Future	4,089.4600	4.0895	3,799.7000	3.7997	(7.086)	0	0	0
2022/05/12	2030	02/02/2023	8.81	Call	Bond Future	165.5500	0.1655	195.6400	0.1956	18.176	0	0	102
2022/05/12	2030	04/05/2023	10.52	Call	Bond Future	1,982.1700	1.9822	2,168.8800	2.1689	9.419	0	0	0
2022/05/12	2030	04/05/2023	10.52	Put	Bond Future	3,344.3000	3.3443	3,103.0800	3.1031	(7.213)	0	0	0
2022/05/12	2030	04/05/2023	10.53	Call	Bond Future	2,001.9400	2.0019	2,189.7900	2.1898	9.383	0	0	0

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2022/05/12	2030	04/05/2023	10.53	Put	Bond Future	3,320.3500	3.3204	3,080.2700	3.0803	(7.231)	0	0	0
2022/05/12	2030	04/05/2023	10.00	Call	Bond Future	1,098.8100	1.0988	1,225.9900	1.2260	11.574	0	0	1,080
2022/05/12	2030	04/05/2023	10.00	Put	Bond Future	4,772.5300	4.7725	4,471.7800	4.4718	(6.302)	0	0	0
2022/05/12	2030	04/05/2023			Bond Future	10.8345	88.8395	10.7351	89.2675	(0.918)	0.0000	0.0000	0
2022/05/12	2030	04/05/2023	12.04	Call	Bond Future	6,046.5900	6.0466	6,375.0700	6.3751	5.432	0	0	0
2022/05/12	2030	04/05/2023	12.04	Put	Bond Future	1,067.1000	1.0671	967.6500	0.9677	(9.320)	0	0	1,080
2022/05/12	2030	04/05/2023	10.54	Call	Bond Future	2,021.8000	2.0218	2,210.8000	2.2108	9.348	0	0	0
2022/05/12	2030	04/05/2023	10.54	Put	Bond Future	3,296.5200	3.2965	3,057.5900	3.0576	(7.248)	0	0	0
2022/05/12	2032	04/08/2022	8.97	Call	Bond Future	4.3600	0.0044	5.8500	0.0059	34.174	0	0	800
2022/05/12	2032	04/08/2022	8.97	Put	Bond Future	9,726.4600	9.7265	9,352.3100	9.3523	(3.847)	0	0	0
2022/05/12	2032	04/08/2022	9.40	Call	Bond Future	27.7600	0.0278	36.0400	0.0360	29.827	0	0	0
2022/05/12	2032	04/08/2022	9.40	Put	Bond Future	7,143.4800	7.1435	6,776.1200	6.7761	(5.143)	0	0	0
2022/05/12	2032	04/08/2022	9.72	Call	Bond Future	92.0500	0.0921	116.2700	0.1163	26.312	0	0	800
2022/05/12	2032	04/08/2022	9.72	Put	Bond Future	5,328.7000	5.3287	4,977.2800	4.9773	(6.595)	0	0	0
2022/05/12	2032	04/08/2022	10.21	Put	Bond Future	2,997.0200	2.9970	2,716.8000	2.7168	(9.350)	0	0	0
2022/05/12	2032	04/08/2022	10.22	Call	Bond Future	557.0000	0.5570	654.3700	0.6544	17.481	0	0	0
2022/05/12	2032	04/08/2022	9.80	Call	Bond Future	127.4300	0.1274	159.1200	0.1591	24.869	0	0	900
2022/05/12	2032	04/08/2022	10.20	Put	Bond Future	3,037.3300	3.0373	2,755.1800	2.7552	(9.289)	0	0	0
2022/05/12	2032	04/08/2022			Bond Future	10.6601	88.6534	10.5901	89.0291	(0.656)	0.0000	0.0000	70,173
2022/05/12	2032	04/08/2022	11.00	Call	Bond Future	2,633.1800	2.6332	2,888.0200	2.8880	9.678	0	0	0
2022/05/12	2032	04/08/2022	11.00	Put	Bond Future	838.4700	0.8385	717.6700	0.7177	(14.407)	0	0	7,500
2022/05/12	2032	04/08/2022	11.60	Call	Bond Future	5,117.3100	5.1173	5,444.8000	5.4448	6.400	0	0	0
2022/05/12	2032	04/08/2022	11.60	Put	Bond Future	275.9700	0.2760	227.8200	0.2278	(17.448)	0	0	800
2022/05/12	2032	04/08/2022	11.89	Call	Bond Future	6,417.2700	6.4173	6,763.5400	6.7635	5.396	0	0	0
2022/05/12	2032	04/08/2022	11.89	Put	Bond Future	156.6800	0.1567	127.3100	0.1273	(18.745)	0	0	0
2022/05/12	2032	04/08/2022	10.21	Call	Bond Future	541.4000	0.5414	636.8200	0.6368	17.625	0	0	0
2022/05/12	2032	04/08/2022	10.22	Put	Bond Future	2,957.0500	2.9570	2,678.7800	2.6788	(9.410)	0	0	0
2022/05/12	2032	04/08/2022	10.50	Call	Bond Future	1,118.5000	1.1185	1,274.0700	1.2741	13.909	0	0	900
2022/05/12	2032	04/08/2022	10.50	Put	Bond Future	1,981.2300	1.9812	1,761.1600	1.7612	(11.108)	0	0	0
2022/05/12	2032	04/08/2022	9.80	Put	Bond Future	4,902.1800	4.9022	4,558.2300	4.5582	(7.016)	0	0	0
2022/05/12	2032	04/08/2022	10.10	Call	Bond Future	388.3900	0.3884	463.3700	0.4634	19.305	0	0	0
2022/05/12	2032	04/08/2022	10.10	Put	Bond Future	3,458.4100	3.4584	3,157.7500	3.1577	(8.694)	0	0	0
2022/05/12	2032	04/08/2022	10.20	Call	Bond Future	526.0900	0.5261	619.5800	0.6196	17.771	0	0	0
2022/05/12	2032	03/11/2022	10.56	Put	Bond Future	2,934.4100	2.9344	2,704.9100	2.7049	(7.821)	0	0	180
2022/05/12	2032	03/11/2022	9.92	Call	Bond Future	399.5500	0.3995	461.2000	0.4612	15.430	0	0	750
2022/05/12	2032	03/11/2022	9.92	Put	Bond Future	5,417.6400	5.4176	5,098.9900	5.0990	(5.882)	0	0	0
2022/05/12	2032	03/11/2022	10.11	Put	Bond Future	4,564.9000	4.5649	4,269.1100	4.2691	(6.480)	0	0	454
2022/05/12	2032	03/11/2022	10.16	Call	Bond Future	675.3500	0.6753	766.7300	0.7667	13.531	0	0	0
2022/05/12	2032	03/11/2022	10.16	Put	Bond Future	4,358.9700	4.3590	4,070.0500	4.0700	(6.628)	0	0	180
2022/05/12	2032	03/11/2022	9.31	Put	Bond Future	8,629.8400	8.6298	8,268.4400	8.2684	(4.188)	0	0	0
2022/05/12	2032	03/11/2022	9.36	Call	Bond Future	112.0400	0.1120	133.1500	0.1331	18.841	0	0	454
2022/05/12	2032	03/11/2022	9.36	Put	Bond Future	8,348.5100	8.3485	7,989.3200	7.9893	(4.302)	0	0	0
2022/05/12	2032	03/11/2022	9.46	Put	Bond Future	7,794.2100	7.7942	7,440.0400	7.4400	(4.544)	0	0	0
2022/05/12	2032	03/11/2022			Bond Future	10.8481	85.7949	10.7752	86.1752	(0.672)	0.0000	0.0000	87,927
2022/05/12	2032	03/11/2022	12.30	Call	Bond Future	7,505.7900	7.5058	7,840.6500	7.8407	4.461	0	0	0
2022/05/12	2032	03/11/2022	12.30	Put	Bond Future	378.0300	0.3780	332.5900	0.3326	(12.020)	0	0	750
2022/05/12	2032	03/11/2022	10.66	Call	Bond Future	1,650.4400	1.6504	1,816.4700	1.8165	10.060	0	0	0

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2022/05/12	2032	03/11/2022	10.66	Put	Bond Future	2,636.8900	2.6369	2,422.6200	2.4226	(8.126)	0	0	0
2022/05/12	2032	03/11/2022	10.67	Call	Bond Future	1,675.0000	1.6750	1,842.5400	1.8425	10.002	0	0	750
2022/05/12	2032	03/11/2022	10.67	Put	Bond Future	2,608.6300	2.6086	2,395.8700	2.3959	(8.156)	0	0	0
2022/05/12	2032	03/11/2022	11.55	Call	Bond Future	4,464.9200	4.4649	4,747.3200	4.7473	6.325	0	0	0
2022/05/12	2032	03/11/2022	11.55	Put	Bond Future	914.4600	0.9145	816.5600	0.8166	(10.706)	0	0	500
2022/05/12	2032	03/11/2022	10.21	Call	Bond Future	750.3000	0.7503	848.7300	0.8487	13.119	0	0	500
2022/05/12	2032	03/11/2022	10.21	Put	Bond Future	4,159.2000	4.1592	3,877.3300	3.8773	(6.777)	0	0	0
2022/05/12	2032	03/11/2022	10.49	Call	Bond Future	1,265.5700	1.2656	1,405.7100	1.4057	11.073	0	0	0
2022/05/12	2032	03/11/2022	10.49	Put	Bond Future	3,156.6900	3.1567	2,916.5300	2.9165	(7.608)	0	0	454
2022/05/12	2032	03/11/2022	10.56	Call	Bond Future	1,417.3200	1.4173	1,568.1200	1.5681	10.640	0	0	0
2022/05/12	2032	03/11/2022	10.11	Call	Bond Future	605.4400	0.6054	689.9500	0.6900	13.958	0	0	0
2022/05/12	2032	03/11/2022	9.31	Call	Bond Future	98.7000	0.0987	117.6000	0.1176	19.149	0	0	180
2022/05/12	2032	03/11/2022	9.46	Call	Bond Future	143.4200	0.1434	169.5500	0.1695	18.219	0	0	500
2022/05/12	2032	02/02/2023	10.50	Call	Bond Future	1,348.9700	1.3490	1,482.4700	1.4825	9.896	0	0	0
2022/05/12	2032	02/02/2023	10.50	Put	Bond Future	4,010.0400	4.0100	3,757.7000	3.7577	(6.293)	0	0	454
2022/05/12	2032	02/02/2023	10.67	Call	Bond Future	1,702.6400	1.7026	1,857.8500	1.8578	9.116	0	0	750
2022/05/12	2032	02/02/2023	10.67	Put	Bond Future	3,472.2800	3.4723	3,241.6500	3.2417	(6.642)	0	0	0
2022/05/12	2032	02/02/2023	11.69	Call	Bond Future	4,648.2800	4.6483	4,919.8200	4.9198	5.842	0	0	0
2022/05/12	2032	02/02/2023	11.69	Put	Bond Future	1,315.8500	1.3159	1,201.5500	1.2016	(8.686)	0	0	0
2022/05/12	2032	02/02/2023	10.40	Call	Bond Future	1,162.8700	1.1629	1,283.7500	1.2838	10.395	0	0	0
2022/05/12	2032	02/02/2023	10.40	Put	Bond Future	4,354.0200	4.3540	4,089.0600	4.0891	(6.085)	0	0	0
2022/05/12	2032	02/02/2023	9.92	Call	Bond Future	548.1400	0.5481	617.1700	0.6172	12.593	0	0	750
2022/05/12	2032	02/02/2023	9.92	Put	Bond Future	6,343.7300	6.3437	6,026.9200	6.0269	(4.994)	0	0	0
2022/05/12	2032	02/02/2023	10.22	Call	Bond Future	875.4100	0.8754	974.5500	0.9745	11.325	0	0	500
2022/05/12	2032	02/02/2023	10.22	Put	Bond Future	5,031.4700	5.0315	4,744.7700	4.7448	(5.698)	0	0	0
2022/05/12	2032	02/02/2023	9.47	Call	Bond Future	243.4300	0.2434	279.1000	0.2791	14.653	0	0	500
2022/05/12	2032	02/02/2023	9.47	Put	Bond Future	8,573.8800	8.5739	8,223.7100	8.2237	(4.084)	0	0	0
2022/05/12	2032	02/02/2023			Bond Future	11.0145	87.2423	10.9386	87.6281	(0.689)	0.0000	0.0000	0
2022/05/12	2032	02/02/2023	11.84	Call	Bond Future	5,188.5900	5.1886	5,472.9400	5.4729	5.480	0	0	0
2022/05/12	2032	02/02/2023	11.84	Put	Bond Future	1,140.1000	1.1401	1,038.6100	1.0386	(8.902)	0	0	500
2022/05/12	2032	02/02/2023	12.75	Call	Bond Future	8,712.5900	8.7126	9,049.6500	9.0497	3.869	0	0	0
2022/05/12	2032	02/02/2023	12.75	Put	Bond Future	496.9500	0.4970	448.1700	0.4482	(9.816)	0	0	750
2022/05/12	2032	02/02/2023	10.38	Call	Bond Future	1,127.7200	1.1277	1,246.1200	1.2461	10.499	0	0	0
2022/05/12	2032	02/02/2023	10.38	Put	Bond Future	4,425.3900	4.4254	4,157.9500	4.1580	(6.043)	0	0	0
2022/05/12	2032	02/02/2023	10.39	Call	Bond Future	1,145.2100	1.1452	1,264.8500	1.2648	10.447	0	0	0
2022/05/12	2032	02/02/2023	10.39	Put	Bond Future	4,389.6000	4.3896	4,123.4000	4.1234	(6.064)	0	0	0
2022/05/12	2032	02/02/2023	10.16	Call	Bond Future	800.6400	0.8006	893.2900	0.8933	11.572	0	0	0
2022/05/12	2032	02/02/2023	10.16	Put	Bond Future	5,281.4500	5.2814	4,988.2600	4.9883	(5.551)	0	0	454
2022/05/12	2032	02/02/2023	9.31	Call	Bond Future	176.2800	0.1763	203.4800	0.2035	15.430	0	0	454
2022/05/12	2032	02/02/2023	9.31	Put	Bond Future	9,430.4800	9.4305	9,071.8400	9.0718	(3.803)	0	0	0
2022/05/12	2032	04/05/2023	10.89	Call	Bond Future	2,262.9400	2.2629	2,435.4500	2.4354	7.623	0	0	0
2022/05/12	2032	04/05/2023	10.89	Put	Bond Future	3,689.3400	3.6893	3,469.7600	3.4698	(5.952)	0	0	0
2022/05/12	2032	04/05/2023			Bond Future	11.1759	84.6330	11.0967	85.0251	(0.709)	0.0000	0.0000	0
2022/05/12	2032	04/05/2023	10.88	Call	Bond Future	2,240.2000	2.2402	2,411.6300	2.4116	7.652	0	0	0
2022/05/12	2032	04/05/2023	10.88	Put	Bond Future	3,717.0700	3.7171	3,496.4100	3.4964	(5.936)	0	0	0
2022/05/12	2032	04/05/2023	10.87	Call	Bond Future	2,217.5800	2.2176	2,387.9300	2.3879	7.682	0	0	0
2022/05/12	2032	04/05/2023	10.87	Put	Bond Future	3,744.9600	3.7450	3,523.2200	3.5232	(5.921)	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
2022/05/12	2033	04/08/2022			Bond Future	114.7542	114.7542	114.7719	114.7719	0.016	0.0000	0.0000	7,046
2022/05/12	2033	03/11/2022			Bond Future	115.1309	115.1309	115.1477	115.1477	0.015	0.0000	0.0000	0
2022/05/12	2033	02/02/2023			Bond Future	117.0942	117.0942	117.1103	117.1103	0.014	0.0000	0.0000	0
2022/05/12	2033	04/05/2023			Bond Future	117.8288	117.8288	117.8442	117.8442	0.013	0.0000	0.0000	0
2022/05/12	2037	04/08/2022	10.89	Call	Bond Future	1,057.9200	1.0579	1,228.4700	1.2285	16.121	0	0	0
2022/05/12	2037	04/08/2022	10.89	Put	Bond Future	2,559.1400	2.5591	2,270.9400	2.2709	(11.262)	0	0	0
2022/05/12	2037	04/08/2022	10.90	Call	Bond Future	1,083.0500	1.0831	1,256.2300	1.2562	15.990	0	0	0
2022/05/12	2037	04/08/2022	11.95	Call	Bond Future	5,175.9000	5.1759	5,563.1000	5.5631	7.481	0	0	0
2022/05/12	2037	04/08/2022	11.95	Put	Bond Future	404.6800	0.4047	333.1300	0.3331	(17.681)	0	0	1,050
2022/05/12	2037	04/08/2022	10.91	Put	Bond Future	2,484.5900	2.4846	2,201.6400	2.2016	(11.388)	0	0	0
2022/05/12	2037	04/08/2022			Bond Future	11.1326	81.5073	11.0578	81.9661	(0.672)	0.0000	0.0000	127,075
2022/05/12	2037	04/08/2022	10.10	Call	Bond Future	72.5700	0.0726	94.4400	0.0944	30.136	0	0	50
2022/05/12	2037	04/08/2022	10.10	Put	Bond Future	6,755.3400	6.7553	6,318.4600	6.3185	(6.467)	0	0	0
2022/05/12	2037	04/08/2022	10.90	Put	Bond Future	2,521.5800	2.5216	2,236.0100	2.2360	(11.325)	0	0	50
2022/05/12	2037	04/08/2022	10.91	Call	Bond Future	1,108.6800	1.1087	1,284.4800	1.2845	15.857	0	0	0
2022/05/12	2037	04/08/2022	11.21	Call	Bond Future	2,007.7700	2.0078	2,260.6600	2.2607	12.596	0	0	1,050
2022/05/12	2037	04/08/2022	11.21	Put	Bond Future	1,537.2100	1.5372	1,331.3500	1.3313	(13.392)	0	0	0
2022/05/12	2037	04/08/2022	11.42	Call	Bond Future	2,788.2800	2.7883	3,089.8700	3.0899	10.816	0	0	0
2022/05/12	2037	04/08/2022	11.42	Put	Bond Future	1,061.3400	1.0613	904.1800	0.9042	(14.808)	0	0	50
2022/05/12	2037	03/11/2022	11.32	Call	Bond Future	2,507.1400	2.5071	2,750.2500	2.7502	9.697	0	0	0
2022/05/12	2037	03/11/2022	11.30	Put	Bond Future	2,435.0200	2.4350	2,209.8900	2.2099	(9.246)	0	0	0
2022/05/12	2037	03/11/2022	11.31	Call	Bond Future	2,475.5800	2.4756	2,716.9000	2.7169	9.748	0	0	0
2022/05/12	2037	03/11/2022	11.31	Put	Bond Future	2,406.7800	2.4068	2,183.4500	2.1834	(9.279)	0	0	0
2022/05/12	2037	03/11/2022			Bond Future	11.2985	82.6973	11.2209	83.1619	(0.686)	0.0000	0.0000	0
2022/05/12	2037	03/11/2022	11.32	Put	Bond Future	2,378.8000	2.3788	2,157.2600	2.1573	(9.313)	0	0	0
2022/05/12	2037	03/11/2022	11.30	Call	Bond Future	2,444.2100	2.4442	2,683.7300	2.6837	9.799	0	0	0
2022/05/12	2037	02/02/2023	11.03	Call	Bond Future	1,852.8700	1.8529	2,034.6600	2.0347	9.811	0	0	0
2022/05/12	2037	02/02/2023	11.03	Put	Bond Future	4,352.9600	4.3530	4,063.1400	4.0631	(6.658)	0	0	0
2022/05/12	2037	02/02/2023	11.04	Call	Bond Future	1,876.9400	1.8769	2,060.2700	2.0603	9.767	0	0	0
2022/05/12	2037	02/02/2023	11.04	Put	Bond Future	4,315.9900	4.3160	4,027.7100	4.0277	(6.679)	0	0	0
2022/05/12	2037	02/02/2023			Bond Future	11.4488	79.8353	11.3683	80.3069	(0.703)	0.0000	0.0000	0
2022/05/12	2037	02/02/2023	11.05	Call	Bond Future	1,901.4500	1.9015	2,086.3100	2.0863	9.722	0	0	0
2022/05/12	2037	02/02/2023	11.05	Put	Bond Future	4,279.5300	4.2795	3,992.7800	3.9928	(6.701)	0	0	0
2022/05/12	2037	04/05/2023	11.30	Call	Bond Future	2,548.9500	2.5490	2,760.1200	2.7601	8.285	0	0	0
2022/05/12	2037	04/05/2023	11.30	Put	Bond Future	4,266.0300	4.2660	3,997.8300	3.9978	(6.287)	0	0	0
2022/05/12	2037	04/05/2023	11.31	Call	Bond Future	2,575.4100	2.5754	2,787.9300	2.7879	8.252	0	0	0
2022/05/12	2037	04/05/2023	11.31	Put	Bond Future	4,233.5300	4.2335	3,966.6800	3.9667	(6.303)	0	0	0
2022/05/12	2037	04/05/2023			Bond Future	11.5957	81.2547	11.5122	81.7341	(0.720)	0.0000	0.0000	0
2022/05/12	2037	04/05/2023	11.32	Call	Bond Future	2,601.6900	2.6017	2,815.5600	2.8156	8.220	0	0	0
2022/05/12	2037	04/05/2023	11.32	Put	Bond Future	4,200.9100	4.2009	3,935.4100	3.9354	(6.320)	0	0	0
2022/05/12	2038	04/08/2022			Bond Future	129.6731	129.6731	129.7768	129.7768	0.080	0.0000	0.0000	6,836
2022/05/12	2038	03/11/2022			Bond Future	131.5939	131.5939	131.6980	131.6980	0.079	0.0000	0.0000	0
2022/05/12	2038	02/02/2023			Bond Future	131.9523	131.9523	132.0565	132.0565	0.079	0.0000	0.0000	0
2022/05/12	2038	04/05/2023			Bond Future	134.3168	134.3168	134.4222	134.4222	0.078	0.0000	0.0000	0
2022/05/12	2040	04/08/2022	9.70	Put	Bond Future	11,100.4100	11.1004	10,645.1700	10.6452	(4.101)	0	0	0

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2022/05/12	2040	04/08/2022	11.05	Call	Bond Future	1,263.6100	1.2636	1,448.0400	1.4480	14.595	0	0	0
2022/05/12	2040	04/08/2022	11.05	Put	Bond Future	2,470.9300	2.4709	2,196.6800	2.1967	(11.099)	0	0	0
2022/05/12	2040	04/08/2022	12.24	Put	Bond Future	287.3800	0.2874	235.9900	0.2360	(17.882)	0	0	460
2022/05/12	2040	04/08/2022			Bond Future	11.2318	83.3119	11.1623	83.7706	(0.619)	0.0000	0.0000	120,396
2022/05/12	2040	04/08/2022	9.70	Call	Bond Future	10.7100	0.0107	14.1500	0.0142	32.120	0	0	460
2022/05/12	2040	04/08/2022	10.70	Call	Bond Future	480.0100	0.4800	574.7600	0.5748	19.739	0	0	460
2022/05/12	2040	04/08/2022	10.70	Put	Bond Future	4,089.7700	4.0898	3,725.8400	3.7258	(8.899)	0	0	0
2022/05/12	2040	04/08/2022	11.03	Call	Bond Future	1,206.3400	1.2063	1,385.3900	1.3854	14.842	0	0	0
2022/05/12	2040	04/08/2022	11.03	Put	Bond Future	2,548.1300	2.5481	2,268.5000	2.2685	(10.974)	0	0	0
2022/05/12	2040	04/08/2022	11.04	Call	Bond Future	1,234.7100	1.2347	1,416.4500	1.4165	14.719	0	0	0
2022/05/12	2040	04/08/2022	11.04	Put	Bond Future	2,509.2200	2.5092	2,232.2800	2.2323	(11.037)	0	0	0
2022/05/12	2040	04/08/2022	12.24	Call	Bond Future	6,511.1500	6.5112	6,918.4400	6.9184	6.255	0	0	0
2022/05/12	2040	03/11/2022	11.40	Call	Bond Future	2,680.3900	2.6804	2,920.2100	2.9202	8.947	0	0	0
2022/05/12	2040	03/11/2022	11.41	Put	Bond Future	2,601.3000	2.6013	2,378.3300	2.3783	(8.571)	0	0	0
2022/05/12	2040	03/11/2022	12.52	Call	Bond Future	7,483.4400	7.4834	7,867.9700	7.8680	5.138	0	0	0
2022/05/12	2040	03/11/2022	10.70	Call	Bond Future	819.5700	0.8196	930.4100	0.9304	13.524	0	0	1,100
2022/05/12	2040	03/11/2022	11.20	Call	Bond Future	2,042.3400	2.0423	2,245.7500	2.2457	9.960	0	0	1,100
2022/05/12	2040	03/11/2022	11.20	Put	Bond Future	3,291.3900	3.2914	3,030.2400	3.0302	(7.934)	0	0	0
2022/05/12	2040	03/11/2022	11.39	Call	Bond Future	2,646.6900	2.6467	2,884.7300	2.8847	8.994	0	0	0
2022/05/12	2040	03/11/2022			Bond Future	11.3924	84.5282	11.3203	84.9927	(0.633)	0.0000	0.0000	3,965
2022/05/12	2040	03/11/2022	11.40	Put	Bond Future	2,631.4600	2.6315	2,406.7200	2.4067	(8.541)	0	0	0
2022/05/12	2040	03/11/2022	11.41	Call	Bond Future	2,714.3000	2.7143	2,955.8900	2.9559	8.901	0	0	0
2022/05/12	2040	03/11/2022	12.52	Put	Bond Future	721.9300	0.7219	641.9000	0.6419	(11.086)	0	0	1,100
2022/05/12	2040	03/11/2022	10.70	Put	Bond Future	5,457.3500	5.4574	5,103.6300	5.1036	(6.482)	0	0	0
2022/05/12	2040	03/11/2022	11.39	Put	Bond Future	2,661.9000	2.6619	2,435.3800	2.4354	(8.510)	0	0	0
2022/05/12	2040	02/02/2023	11.12	Call	Bond Future	1,945.1900	1.9452	2,125.5400	2.1255	9.272	0	0	0
2022/05/12	2040	02/02/2023	11.12	Put	Bond Future	4,638.0200	4.6380	4,346.9100	4.3469	(6.277)	0	0	0
2022/05/12	2040	02/02/2023			Bond Future	11.5380	81.4470	11.4632	81.9184	(0.648)	0.0000	0.0000	0
2022/05/12	2040	02/02/2023	11.10	Call	Bond Future	1,892.5000	1.8925	2,069.7000	2.0697	9.363	0	0	0
2022/05/12	2040	02/02/2023	11.10	Put	Bond Future	4,717.6600	4.7177	4,423.4000	4.4234	(6.237)	0	0	0
2022/05/12	2040	02/02/2023	11.11	Call	Bond Future	1,918.8800	1.9189	2,097.6600	2.0977	9.317	0	0	0
2022/05/12	2040	02/02/2023	11.11	Put	Bond Future	4,677.8300	4.6778	4,385.1500	4.3851	(6.257)	0	0	0
2022/05/12	2040	04/05/2023	11.43	Call	Bond Future	2,906.9400	2.9069	3,124.2600	3.1243	7.476	0	0	0
2022/05/12	2040	04/05/2023	11.43	Put	Bond Future	4,468.3400	4.4683	4,206.4100	4.2064	(5.862)	0	0	0
2022/05/12	2040	04/05/2023			Bond Future	11.6799	82.8953	11.6024	83.3746	(0.664)	0.0000	0.0000	0
2022/05/12	2040	04/05/2023	11.41	Call	Bond Future	2,849.2700	2.8493	3,063.9200	3.0639	7.534	0	0	0
2022/05/12	2040	04/05/2023	11.41	Put	Bond Future	4,537.6800	4.5377	4,273.0800	4.2731	(5.831)	0	0	0
2022/05/12	2040	04/05/2023	11.42	Call	Bond Future	2,878.0400	2.8780	3,094.0200	3.0940	7.504	0	0	0
2022/05/12	2040	04/05/2023	11.42	Put	Bond Future	4,502.9000	4.5029	4,239.6300	4.2396	(5.847)	0	0	0
2022/05/12	2044	04/08/2022	11.08	Call	Bond Future	1,315.7300	1.3157	1,490.2600	1.4903	13.265	0	0	0
2022/05/12	2044	04/08/2022	11.08	Put	Bond Future	2,484.8900	2.4849	2,228.0400	2.2280	(10.336)	0	0	0
2022/05/12	2044	04/08/2022	11.09	Call	Bond Future	1,345.8600	1.3459	1,522.9200	1.5229	13.156	0	0	0
2022/05/12	2044	04/08/2022	11.09	Put	Bond Future	2,446.6000	2.4466	2,192.2800	2.1923	(10.395)	0	0	0
2022/05/12	2044	04/08/2022			Bond Future	11.2528	80.1094	11.1886	80.5407	(0.571)	0.0000	0.0000	77,488
2022/05/12	2044	04/08/2022	11.10	Call	Bond Future	1,376.3600	1.3764	1,555.9400	1.5559	13.047	0	0	0
2022/05/12	2044	04/08/2022	11.10	Put	Bond Future	2,408.7800	2.4088	2,156.9800	2.1570	(10.453)	0	0	0
2022/05/12	2044	03/11/2022	11.40	Put	Bond Future	2,713.2700	2.7133	2,499.1700	2.4992	(7.891)	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
2022/05/12	2044	03/11/2022	11.41	Call	Bond Future	2,715.5300	2.7155	2,940.0100	2.9400	8.267	0	0	0
2022/05/12	2044	03/11/2022	11.41	Put	Bond Future	2,682.2100	2.6822	2,469.7900	2.4698	(7.920)	0	0	0
2022/05/12	2044	03/11/2022			Bond Future	11.4049	81.2790	11.3384	81.7159	(0.584)	0.0000	0.0000	0
2022/05/12	2044	03/11/2022	11.39	Call	Bond Future	2,647.1500	2.6471	2,868.2700	2.8683	8.353	0	0	0
2022/05/12	2044	03/11/2022	11.39	Put	Bond Future	2,744.6200	2.7446	2,528.8400	2.5288	(7.862)	0	0	0
2022/05/12	2044	03/11/2022	11.40	Call	Bond Future	2,681.2400	2.6812	2,904.0400	2.9040	8.310	0	0	0
2022/05/12	2044	02/02/2023	11.14	Call	Bond Future	2,018.8700	2.0189	2,190.2100	2.1902	8.487	0	0	0
2022/05/12	2044	02/02/2023	11.14	Put	Bond Future	4,667.9200	4.6679	4,395.8300	4.3958	(5.829)	0	0	0
2022/05/12	2044	02/02/2023	11.15	Call	Bond Future	2,046.5400	2.0465	2,219.3700	2.2194	8.445	0	0	0
2022/05/12	2044	02/02/2023	11.15	Put	Bond Future	4,627.9900	4.6280	4,357.3900	4.3574	(5.847)	0	0	0
2022/05/12	2044	02/02/2023			Bond Future	11.5426	78.2681	11.4736	78.7116	(0.597)	0.0000	0.0000	0
2022/05/12	2044	02/02/2023	11.16	Call	Bond Future	2,074.1500	2.0741	2,248.4700	2.2485	8.404	0	0	0
2022/05/12	2044	02/02/2023	11.16	Put	Bond Future	4,588.0900	4.5881	4,318.9800	4.3190	(5.865)	0	0	0
2022/05/12	2044	04/05/2023	11.41	Call	Bond Future	2,904.5200	2.9045	3,106.5000	3.1065	6.954	0	0	0
2022/05/12	2044	04/05/2023	11.41	Put	Bond Future	4,607.0100	4.6070	4,358.2700	4.3583	(5.399)	0	0	0
2022/05/12	2044	04/05/2023	11.42	Call	Bond Future	2,933.7400	2.9337	3,136.9800	3.1370	6.928	0	0	0
2022/05/12	2044	04/05/2023	11.42	Put	Bond Future	4,571.1900	4.5712	4,323.7100	4.3237	(5.414)	0	0	0
2022/05/12	2044	04/05/2023			Bond Future	11.6764	79.6601	11.6049	80.1108	(0.612)	0.0000	0.0000	0
2022/05/12	2044	04/05/2023	11.43	Call	Bond Future	2,963.1000	2.9631	3,167.6100	3.1676	6.902	0	0	0
2022/05/12	2044	04/05/2023	11.43	Put	Bond Future	4,535.6000	4.5356	4,289.3900	4.2894	(5.428)	0	0	0
2022/05/12	2046	04/08/2022			Bond Future	119.5188	119.5188	119.5373	119.5373	0.016	0.0000	0.0000	15,959
2022/05/12	2046	03/11/2022			Bond Future	119.3418	119.3418	119.3595	119.3595	0.015	0.0000	0.0000	1,566
2022/05/12	2046	02/02/2023			Bond Future	121.3781	121.3781	121.3951	121.3951	0.014	0.0000	0.0000	0
2022/05/12	2046	04/05/2023			Bond Future	121.5460	121.5460	121.5621	121.5621	0.013	0.0000	0.0000	0
2022/05/12	2050	04/08/2022			Bond Future	121.3233	121.3233	122.1472	122.1472	0.679	0.0000	0.0000	11,293
2022/05/12	2050	03/11/2022			Bond Future	123.1201	123.1201	123.9551	123.9551	0.678	0.0000	0.0000	0
2022/05/12	2050	02/02/2023			Bond Future	123.1253	123.1253	123.9730	123.9730	0.688	0.0000	0.0000	0
2022/05/12	2050	04/05/2023			Bond Future	125.3316	125.3316	126.1934	126.1934	0.688	0.0000	0.0000	0
2022/05/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	AL37	04/08/2022			Index Future	821.5780	821.5780	825.4040	825.4040	0.466	0.0000	0.0000	0
2022/05/12	AL37	03/11/2022			Index Future	833.6600	833.6600	837.5350	837.5350	0.465	0.0000	0.0000	0
2022/05/12	AL37	02/02/2023			Index Future	847.6700	847.6700	851.6030	851.6030	0.464	0.0000	0.0000	0
2022/05/12	AL37	04/05/2023			Index Future	862.6430	862.6430	866.6390	866.6390	0.463	0.0000	0.0000	0
2022/05/12	AL7T	04/08/2022			Index Future	932.1630	932.1630	936.2220	936.2220	0.435	0.0000	0.0000	0
2022/05/12	AL7T	03/11/2022			Index Future	945.8710	945.8710	949.9810	949.9810	0.435	0.0000	0.0000	0
2022/05/12	AL7T	02/02/2023			Index Future	961.7680	961.7680	965.9380	965.9380	0.434	0.0000	0.0000	0
2022/05/12	AL7T	04/05/2023			Index Future	978.7550	978.7550	982.9930	982.9930	0.433	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
2022/05/12	ALBI	04/08/2022			Index Future	831.6250	831.6250	835.6860	835.6860	0.488	0.0000	0.0000	131
2022/05/12	ALBI	03/11/2022			Index Future	843.8540	843.8540	847.9680	847.9680	0.488	0.0000	0.0000	0
2022/05/12	ALBI	02/02/2023			Index Future	858.0370	858.0370	862.2110	862.2110	0.486	0.0000	0.0000	0
2022/05/12	ALBI	04/05/2023			Index Future	873.1920	873.1920	877.4350	877.4350	0.486	0.0000	0.0000	0
2022/05/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C226	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/12	ES33	04/08/2022			Bond Future	11.9564	75.9995	11.8914	76.3176	(0.544)	0.0000	0.0000	350
2022/05/12	ES33	03/11/2022			Bond Future	12.1760	73.3430	12.1083	73.6650	(0.555)	0.0000	0.0000	0
2022/05/12	ES33	02/02/2023			Bond Future	12.3811	74.5973	12.3107	74.9241	(0.569)	0.0000	0.0000	0
2022/05/12	ES33	04/05/2023			Bond Future	12.5778	72.1480	12.5044	72.4802	(0.583)	0.0000	0.0000	0
2022/05/12	ES42	04/08/2022			Bond Future	12.3261	74.3522	12.2510	74.7760	(0.610)	0.0000	0.0000	4,769
2022/05/12	ES42	03/11/2022			Bond Future	12.5268	71.1935	12.4486	71.6230	(0.625)	0.0000	0.0000	0
2022/05/12	ES42	02/02/2023			Bond Future	12.7077	72.4135	12.6263	72.8495	(0.640)	0.0000	0.0000	0
2022/05/12	ES42	04/05/2023			Bond Future	12.8888	69.4527	12.8041	69.8961	(0.657)	0.0000	0.0000	0
2022/05/12	GOVI	04/08/2022	819.28	Call	GOVI	8,550.0000	0.8550	48,530.0000	4.8530	467.602	0	0	0
2022/05/12	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	04/08/2022			GOVI	820.1350	820.1350	824.1330	824.1330	0.487	0.0000	0.0000	1,114
2022/05/12	GOVI	04/08/2022	819.26	Call	GOVI	8,750.0000	0.8750	48,730.0000	4.8730	456.914	0	0	0
2022/05/12	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	04/08/2022	819.27	Call	GOVI	8,650.0000	0.8650	48,630.0000	4.8630	462.197	0	0	0
2022/05/12	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	03/11/2022	820.41	Call	GOVI	117,850.0000	11.7850	158,350.0000	15.8350	34.366	0	0	0
2022/05/12	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	03/11/2022	820.42	Call	GOVI	117,750.0000	11.7750	158,250.0000	15.8250	34.395	0	0	0
2022/05/12	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	03/11/2022			GOVI	832.1950	832.1950	836.2450	836.2450	0.487	0.0000	0.0000	0
2022/05/12	GOVI	03/11/2022	820.43	Call	GOVI	117,650.0000	11.7650	158,150.0000	15.8150	34.424	0	0	0
2022/05/12	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	02/02/2023	850.82	Put	GOVI	46,390.0000	4.6390	5,290.0000	0.5290	(88.597)	0	0	0
2022/05/12	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	02/02/2023	850.83	Put	GOVI	46,490.0000	4.6490	5,390.0000	0.5390	(88.406)	0	0	0
2022/05/12	GOVI	02/02/2023			GOVI	846.1810	846.1810	850.2910	850.2910	0.486	0.0000	0.0000	0
2022/05/12	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	02/02/2023	850.84	Put	GOVI	46,590.0000	4.6590	5,490.0000	0.5490	(88.216)	0	0	0
2022/05/12	GOVI	04/05/2023	852.86	Call	GOVI	82,670.0000	8.2670	124,440.0000	12.4440	50.526	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
2022/05/12	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	04/05/2023	852.87	Call	GOVI	82,570.0000	8.2570	124,340.0000	12.4340	50.587	0	0	0
2022/05/12	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GOVI	04/05/2023			GOVI	861.1270	861.1270	865.3040	865.3040	0.485	0.0000	0.0000	0
2022/05/12	GOVI	04/05/2023	852.88	Call	GOVI	82,470.0000	8.2470	124,240.0000	12.4240	50.649	0	0	0
2022/05/12	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/12	IGOV	04/08/2022			Index Future	320.3800	320.3800	320.9200	320.9200	0.169	0.0000	0.0000	482
2022/05/12	IGOV	03/11/2022			Index Future	325.1690	325.1690	325.7150	325.7150	0.168	0.0000	0.0000	16
2022/05/12	IGOV	02/02/2023			Index Future	330.7110	330.7110	331.2620	331.2620	0.167	0.0000	0.0000	0
2022/05/12	IGOV	04/05/2023			Index Future	336.6270	336.6270	337.1860	337.1860	0.166	0.0000	0.0000	0
2022/05/12	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/12	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/12	JBAF	18/05/2022			Jibar Tradeable Future	4.4850	95.5150	4.4950	95.5050	0.223	0.0000	0.0000	0
2022/05/12	JBAF	15/06/2022			Jibar Tradeable Future	4.9500	95.0500	4.9350	95.0650	(0.303)	0.0000	0.0000	0
2022/05/12	JBAF	20/07/2022			Jibar Tradeable Future	5.0850	94.9150	5.0750	94.9250	(0.197)	0.0000	0.0000	0
2022/05/12	JBAF	17/08/2022			Jibar Tradeable Future	5.4850	94.5150	5.4600	94.5400	(0.456)	0.0000	0.0000	0
2022/05/12	JBAF	21/09/2022			Jibar Tradeable Future	5.6050	94.3950	5.5850	94.4150	(0.357)	0.0000	0.0000	0
2022/05/12	JBAF	19/10/2022			Jibar Tradeable Future	5.9950	94.0050	5.9300	94.0700	(1.084)	0.0000	0.0000	0
2022/05/12	JBAF	21/12/2022			Jibar Tradeable Future	6.5050	93.4950	6.4450	93.5550	(0.922)	0.0000	0.0000	68
2022/05/12	JBAF	15/03/2023			Jibar Tradeable Future	7.0500	92.9500	6.9450	93.0550	(1.489)	0.0000	0.0000	0
2022/05/12	JBAF	21/06/2023			Jibar Tradeable Future	7.4600	92.5400	7.3200	92.6800	(1.877)	0.0000	0.0000	0
2022/05/12	JBAF	20/09/2023			Jibar Tradeable Future	7.7600	92.2400	7.6000	92.4000	(2.062)	0.0000	0.0000	75
2022/05/12	JBAF	20/12/2023			Jibar Tradeable Future	7.8400	92.1600	7.6850	92.3150	(1.977)	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
2022/05/12	JBAF	20/03/2024			Jibar Tradeable Future	8.0600	91.9400	7.9050	92.0950	(1.923)	0.0000	0.0000	0
2022/05/12	R023	04/08/2022	6.05	Call	Bond Future	311.9000	0.3119	358.9200	0.3589	15.075	0	0	0
2022/05/12	R023	04/08/2022	6.05	Put	Bond Future	45.6300	0.0456	33.2100	0.0332	(27.219)	0	0	0
2022/05/12	R023	04/08/2022			Bond Future	5.5630	104.6108	5.4547	104.6702	(1.948)	0.0000	0.0000	22,183
2022/05/12	R023	04/08/2022	6.03	Call	Bond Future	303.0400	0.3030	349.5800	0.3496	15.358	0	0	0
2022/05/12	R023	04/08/2022	6.03	Put	Bond Future	47.6800	0.0477	34.7800	0.0348	(27.055)	0	0	0
2022/05/12	R023	04/08/2022	6.04	Call	Bond Future	307.3900	0.3074	354.1800	0.3542	15.222	0	0	0
2022/05/12	R023	04/08/2022	6.04	Put	Bond Future	46.5700	0.0466	33.9200	0.0339	(27.163)	0	0	0
2022/05/12	R023	03/11/2022	6.25	Call	Bond Future	320.9800	0.3210	372.5000	0.3725	16.051	0	0	0
2022/05/12	R023	03/11/2022	6.25	Put	Bond Future	23.0700	0.0231	15.2000	0.0152	(34.114)	0	0	0
2022/05/12	R023	03/11/2022	6.26	Call	Bond Future	323.7400	0.3237	375.3600	0.3754	15.945	0	0	0
2022/05/12	R023	03/11/2022	6.26	Put	Bond Future	22.7700	0.0228	15.0000	0.0150	(34.124)	0	0	0
2022/05/12	R023	03/11/2022			Bond Future	5.2820	102.2183	5.0897	102.2777	(3.640)	0.0000	0.0000	0
2022/05/12	R023	03/11/2022	6.27	Call	Bond Future	326.3500	0.3263	378.1000	0.3781	15.857	0	0	0
2022/05/12	R023	03/11/2022	6.27	Put	Bond Future	22.3100	0.0223	14.6700	0.0147	(34.245)	0	0	0
2022/05/12	R035	04/08/2022	9.53	Call	Bond Future	14.3700	0.0144	18.9000	0.0189	31.524	0	0	400
2022/05/12	R035	04/08/2022	9.53	Put	Bond Future	9,434.4700	9.4345	9,016.9900	9.0170	(4.425)	0	0	0
2022/05/12	R035	04/08/2022	9.84	Call	Bond Future	50.4200	0.0504	64.6700	0.0647	28.263	0	0	100
2022/05/12	R035	04/08/2022	9.84	Put	Bond Future	7,336.7000	7.3367	6,928.9400	6.9289	(5.558)	0	0	0
2022/05/12	R035	04/08/2022	10.53	Put	Bond Future	3,340.2800	3.3403	3,022.9900	3.0230	(9.499)	0	0	0
2022/05/12	R035	04/08/2022	11.13	Put	Bond Future	1,303.0600	1.3031	1,129.3600	1.1294	(13.330)	0	0	100
2022/05/12	R035	04/08/2022	10.64	Call	Bond Future	778.6700	0.7787	909.0900	0.9091	16.749	0	0	0
2022/05/12	R035	04/08/2022	10.64	Put	Bond Future	2,860.0400	2.8600	2,568.4500	2.5685	(10.195)	0	0	100
2022/05/12	R035	04/08/2022	10.72	Call	Bond Future	958.6200	0.9586	1,108.5200	1.1085	15.637	0	0	0
2022/05/12	R035	04/08/2022	10.72	Put	Bond Future	2,542.3400	2.5423	2,270.2300	2.2702	(10.703)	0	0	0
2022/05/12	R035	04/08/2022	10.73	Call	Bond Future	982.6600	0.9827	1,135.0200	1.1350	15.505	0	0	0
2022/05/12	R035	04/08/2022	10.73	Put	Bond Future	2,504.4500	2.5044	2,234.8000	2.2348	(10.767)	0	0	0
2022/05/12	R035	04/08/2022			Bond Future	10.9790	89.7626	10.9093	90.1846	(0.635)	0.0000	0.0000	129,203
2022/05/12	R035	04/08/2022	10.53	Call	Bond Future	568.0400	0.5680	672.7600	0.6728	18.435	0	0	400
2022/05/12	R035	04/08/2022	10.74	Call	Bond Future	1,007.0400	1.0070	1,161.8800	1.1619	15.376	0	0	0
2022/05/12	R035	04/08/2022	10.74	Put	Bond Future	2,466.9700	2.4670	2,199.8000	2.1998	(10.830)	0	0	0
2022/05/12	R035	04/08/2022	11.13	Call	Bond Future	2,207.8200	2.2078	2,456.1300	2.4561	11.247	0	0	0
2022/05/12	R035	04/08/2022	12.18	Call	Bond Future	7,009.1200	7.0091	7,397.5800	7.3976	5.542	0	0	0
2022/05/12	R035	04/08/2022	12.18	Put	Bond Future	177.5400	0.1775	143.9900	0.1440	(18.897)	0	0	400
2022/05/12	R035	03/11/2022	11.15	Call	Bond Future	2,407.3300	2.4073	2,624.9100	2.6249	9.038	0	0	0
2022/05/12	R035	03/11/2022	11.15	Put	Bond Future	2,447.7700	2.4478	2,238.0200	2.2380	(8.569)	0	0	0
2022/05/12	R035	03/11/2022	12.68	Call	Bond Future	8,742.7200	8.7427	9,121.0100	9.1210	4.327	0	0	0
2022/05/12	R035	03/11/2022	12.68	Put	Bond Future	415.8500	0.4159	366.8100	0.3668	(11.793)	0	0	1,000
2022/05/12	R035	03/11/2022	10.99	Call	Bond Future	1,938.7800	1.9388	2,129.5800	2.1296	9.841	0	0	0
2022/05/12	R035	03/11/2022	10.99	Put	Bond Future	2,929.0100	2.9290	2,692.4800	2.6925	(8.075)	0	0	582
2022/05/12	R035	03/11/2022	11.05	Call	Bond Future	2,108.7400	2.1087	2,309.6900	2.3097	9.529	0	0	1,000
2022/05/12	R035	03/11/2022	10.57	Call	Bond Future	943.4800	0.9435	1,062.6900	1.0627	12.635	0	0	0
2022/05/12	R035	03/11/2022	10.57	Put	Bond Future	4,499.8000	4.4998	4,191.6800	4.1917	(6.847)	0	0	582
2022/05/12	R035	03/11/2022			Bond Future	11.1569	86.5854	11.0845	87.0127	(0.648)	0.0000	0.0000	3,020
2022/05/12	R035	03/11/2022	11.14	Call	Bond Future	2,376.5600	2.3766	2,592.4900	2.5925	9.086	0	0	0
2022/05/12	R035	03/11/2022	11.14	Put	Bond Future	2,475.9300	2.4759	2,264.5300	2.2645	(8.538)	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
2022/05/12	R035	03/11/2022	11.05	Put	Bond Future	2,741.0400	2.7410	2,514.6600	2.5147	(8.259)	0	0	0
2022/05/12	R035	03/11/2022	11.13	Call	Bond Future	2,346.0000	2.3460	2,560.2800	2.5603	9.134	0	0	0
2022/05/12	R035	03/11/2022	11.13	Put	Bond Future	2,504.3500	2.5044	2,291.3000	2.2913	(8.507)	0	0	0
2022/05/12	R035	03/11/2022	9.82	Call	Bond Future	169.1900	0.1692	200.1300	0.2001	18.287	0	0	582
2022/05/12	R035	03/11/2022	9.82	Put	Bond Future	8,584.0500	8.5840	8,187.6600	8.1877	(4.618)	0	0	0
2022/05/12	R035	03/11/2022	10.30	Call	Bond Future	511.7900	0.5118	588.8900	0.5889	15.065	0	0	1,000
2022/05/12	R035	03/11/2022	10.30	Put	Bond Future	5,775.3000	5.7753	5,425.0700	5.4251	(6.064)	0	0	0
2022/05/12	R035	02/02/2023	13.22	Put	Bond Future	516.3400	0.5163	466.6400	0.4666	(9.625)	0	0	1,000
2022/05/12	R035	02/02/2023	10.88	Call	Bond Future	1,726.9400	1.7269	1,888.8600	1.8889	9.376	0	0	0
2022/05/12	R035	02/02/2023	10.88	Put	Bond Future	4,300.6200	4.3006	4,028.9100	4.0289	(6.318)	0	0	0
2022/05/12	R035	02/02/2023	9.81	Call	Bond Future	285.0700	0.2851	326.5300	0.3265	14.544	0	0	582
2022/05/12	R035	02/02/2023	9.81	Put	Bond Future	9,623.8600	9.6239	9,231.6900	9.2317	(4.075)	0	0	0
2022/05/12	R035	02/02/2023	10.30	Put	Bond Future	6,849.3600	6.8494	6,500.9500	6.5010	(5.087)	0	0	0
2022/05/12	R035	02/02/2023	10.66	Call	Bond Future	1,247.9700	1.2480	1,378.5300	1.3785	10.462	0	0	0
2022/05/12	R035	02/02/2023	10.66	Put	Bond Future	5,155.0900	5.1551	4,852.0200	4.8520	(5.879)	0	0	582
2022/05/12	R035	02/02/2023			Bond Future	11.3185	88.0453	11.2433	88.4789	(0.664)	0.0000	0.0000	0
2022/05/12	R035	02/02/2023	11.05	Call	Bond Future	2,154.8300	2.1548	2,341.0900	2.3411	8.644	0	0	1,000
2022/05/12	R035	02/02/2023	11.05	Put	Bond Future	3,717.5900	3.7176	3,470.2200	3.4702	(6.654)	0	0	0
2022/05/12	R035	02/02/2023	11.06	Call	Bond Future	2,181.3700	2.1814	2,369.0500	2.3691	8.604	0	0	0
2022/05/12	R035	02/02/2023	11.06	Put	Bond Future	3,685.1800	3.6852	3,439.2300	3.4392	(6.674)	0	0	582
2022/05/12	R035	02/02/2023	13.22	Call	Bond Future	10,499.7700	10.4998	10,883.7000	10.8837	3.657	0	0	0
2022/05/12	R035	02/02/2023	10.86	Call	Bond Future	1,679.8200	1.6798	1,838.8700	1.8389	9.468	0	0	0
2022/05/12	R035	02/02/2023	10.86	Put	Bond Future	4,373.5400	4.3735	4,098.9600	4.0990	(6.278)	0	0	0
2022/05/12	R035	02/02/2023	10.87	Call	Bond Future	1,703.2900	1.7033	1,863.7700	1.8638	9.422	0	0	0
2022/05/12	R035	02/02/2023	10.87	Put	Bond Future	4,336.9600	4.3370	4,063.8100	4.0638	(6.298)	0	0	0
2022/05/12	R035	02/02/2023	10.30	Call	Bond Future	697.2100	0.6972	782.4300	0.7824	12.223	0	0	1,000
2022/05/12	R035	04/05/2023	11.20	Call	Bond Future	2,534.3900	2.5344	2,730.4800	2.7305	7.737	0	0	0
2022/05/12	R035	04/05/2023	11.21	Call	Bond Future	2,560.9300	2.5609	2,758.2800	2.7583	7.706	0	0	0
2022/05/12	R035	04/05/2023	11.22	Put	Bond Future	3,992.9500	3.9930	3,750.8400	3.7508	(6.063)	0	0	0
2022/05/12	R035	04/05/2023			Bond Future	11.4672	85.1115	11.3891	85.5522	(0.681)	0.0000	0.0000	0
2022/05/12	R035	04/05/2023	11.20	Put	Bond Future	4,055.2400	4.0552	3,810.6200	3.8106	(6.032)	0	0	0
2022/05/12	R035	04/05/2023	11.21	Put	Bond Future	4,024.1600	4.0242	3,780.8000	3.7808	(6.047)	0	0	0
2022/05/12	R035	04/05/2023	11.22	Call	Bond Future	2,587.2900	2.5873	2,785.8900	2.7859	7.676	0	0	0
2022/05/12	R186	04/08/2022	7.96	Call	Bond Future	162.2000	0.1622	241.9000	0.2419	49.137	0	0	3,600
2022/05/12	R186	04/08/2022	8.15	Call	Bond Future	303.5000	0.3035	428.2600	0.4283	41.107	0	0	0
2022/05/12	R186	04/08/2022	8.15	Put	Bond Future	2,346.6500	2.3466	1,944.3400	1.9443	(17.144)	0	0	0
2022/05/12	R186	04/08/2022	9.78	Call	Bond Future	4,068.2900	4.0683	4,552.0000	4.5520	11.890	0	0	0
2022/05/12	R186	04/08/2022	9.78	Put	Bond Future	130.0200	0.1300	86.6600	0.0867	(33.349)	0	0	3,600
2022/05/12	R186	04/08/2022			Bond Future	8.6939	107.8564	8.5523	108.3835	(1.628)	0.0000	0.0000	79,351
2022/05/12	R186	04/08/2022	6.96	Call	Bond Future	4.0600	0.0041	7.3800	0.0074	81.773	0	0	3,600
2022/05/12	R186	04/08/2022	6.96	Put	Bond Future	6,691.2900	6.6913	6,167.5400	6.1675	(7.827)	0	0	0
2022/05/12	R186	04/08/2022	7.96	Put	Bond Future	2,930.6700	2.9307	2,483.3000	2.4833	(15.265)	0	0	0
2022/05/12	R186	04/08/2022	8.13	Call	Bond Future	285.5300	0.2855	405.1200	0.4051	41.884	0	0	0
2022/05/12	R186	04/08/2022	8.13	Put	Bond Future	2,404.7500	2.4047	1,997.2700	1.9973	(16.945)	0	0	0
2022/05/12	R186	04/08/2022	8.14	Call	Bond Future	294.4900	0.2945	416.6700	0.4167	41.489	0	0	0
2022/05/12	R186	04/08/2022	8.14	Put	Bond Future	2,375.6700	2.3757	1,970.7800	1.9708	(17.043)	0	0	0
2022/05/12	R186	03/11/2022	8.53	Call	Bond Future	883.2800	0.8833	1,089.9800	1.0900	23.401	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
2022/05/12	R186	03/11/2022	8.53	Put	Bond Future	2,172.3700	2.1724	1,845.3200	1.8453	(15.055)	0	0	0
2022/05/12	R186	03/11/2022	8.54	Call	Bond Future	897.9400	0.8979	1,106.7300	1.1067	23.252	0	0	0
2022/05/12	R186	03/11/2022	8.54	Put	Bond Future	2,151.4800	2.1515	1,826.5200	1.8265	(15.104)	0	0	0
2022/05/12	R186	03/11/2022			Bond Future	8.8953	109.4288	8.7434	109.9625	(1.708)	0.0000	0.0000	11,129
2022/05/12	R186	03/11/2022	8.55	Call	Bond Future	912.7400	0.9127	1,123.6200	1.1236	23.104	0	0	0
2022/05/12	R186	03/11/2022	8.55	Put	Bond Future	2,130.7500	2.1307	1,807.8800	1.8079	(15.153)	0	0	0
2022/05/12	R186	02/02/2023	8.32	Call	Bond Future	575.6100	0.5756	727.6300	0.7276	26.410	0	0	0
2022/05/12	R186	02/02/2023	8.32	Put	Bond Future	3,047.5800	3.0476	2,657.9900	2.6580	(12.784)	0	0	0
2022/05/12	R186	02/02/2023	8.33	Call	Bond Future	587.0900	0.5871	741.0100	0.7410	26.217	0	0	0
2022/05/12	R186	02/02/2023	8.33	Put	Bond Future	3,025.1200	3.0251	2,637.4300	2.6374	(12.816)	0	0	0
2022/05/12	R186	02/02/2023			Bond Future	9.0589	105.9780	8.8951	106.5196	(1.808)	0.0000	0.0000	0
2022/05/12	R186	02/02/2023	8.34	Call	Bond Future	599.0000	0.5990	754.8400	0.7548	26.017	0	0	0
2022/05/12	R186	02/02/2023	8.34	Put	Bond Future	3,003.1000	3.0031	2,617.3300	2.6173	(12.846)	0	0	0
2022/05/12	R186	04/05/2023	8.83	Put	Bond Future	2,552.8500	2.5528	2,236.7700	2.2368	(12.381)	0	0	0
2022/05/12	R186	04/05/2023	8.84	Call	Bond Future	1,359.0000	1.3590	1,594.8200	1.5948	17.352	0	0	0
2022/05/12	R186	04/05/2023			Bond Future	9.2178	107.8585	9.0404	108.4090	(1.924)	0.0000	0.0000	0
2022/05/12	R186	04/05/2023	8.82	Call	Bond Future	1,330.3200	1.3303	1,563.2000	1.5632	17.506	0	0	0
2022/05/12	R186	04/05/2023	8.82	Put	Bond Future	2,569.9400	2.5699	2,252.3900	2.2524	(12.356)	0	0	0
2022/05/12	R186	04/05/2023	8.83	Call	Bond Future	1,344.6200	1.3446	1,578.9700	1.5790	17.429	0	0	0
2022/05/12	R186	04/05/2023	8.84	Put	Bond Future	2,535.8600	2.5359	2,221.2500	2.2213	(12.406)	0	0	0
2022/05/12	R197	04/08/2022			Bond Future	326.7148	326.7148	326.8898	326.8898	0.054	0.0000	0.0000	875
2022/05/12	R197	03/11/2022			Bond Future	331.5529	331.5529	331.7275	331.7275	0.053	0.0000	0.0000	0
2022/05/12	R197	02/02/2023			Bond Future	328.5110	328.5110	328.6842	328.6842	0.053	0.0000	0.0000	0
2022/05/12	R197	04/05/2023			Bond Future	334.4001	334.4001	334.5743	334.5743	0.052	0.0000	0.0000	0
2022/05/12	R202	04/08/2022			Bond Future	248.7653	248.7653	248.8046	248.8046	0.016	0.0000	0.0000	6,519
2022/05/12	R202	03/11/2022			Bond Future	252.4488	252.4488	252.4863	252.4863	0.015	0.0000	0.0000	0
2022/05/12	R202	02/02/2023			Bond Future	252.1341	252.1341	252.1692	252.1692	0.014	0.0000	0.0000	0
2022/05/12	R202	04/05/2023			Bond Future	256.6509	256.6509	256.6852	256.6852	0.013	0.0000	0.0000	0
2022/05/12	R209	04/08/2022	10.57	Put	Bond Future	2,697.9100	2.6979	2,456.4100	2.4564	(8.951)	0	0	0
2022/05/12	R209	04/08/2022	10.58	Call	Bond Future	668.7100	0.6687	769.0300	0.7690	15.002	0	0	0
2022/05/12	R209	04/08/2022	10.58	Put	Bond Future	2,660.4200	2.6604	2,420.7700	2.4208	(9.008)	0	0	0
2022/05/12	R209	04/08/2022			Bond Future	10.9486	69.3501	10.8846	69.6901	(0.584)	0.0000	0.0000	13,894
2022/05/12	R209	04/08/2022	10.57	Call	Bond Future	651.0100	0.6510	749.4800	0.7495	15.126	0	0	0
2022/05/12	R209	04/08/2022	10.59	Call	Bond Future	686.8200	0.6868	789.0000	0.7890	14.877	0	0	0
2022/05/12	R209	04/08/2022	10.59	Put	Bond Future	2,623.4100	2.6234	2,385.6200	2.3856	(9.064)	0	0	0
2022/05/12	R209	03/11/2022	11.03	Call	Bond Future	1,905.3200	1.9053	2,071.1200	2.0711	8.702	0	0	0
2022/05/12	R209	03/11/2022	11.03	Put	Bond Future	2,297.0200	2.2970	2,118.5400	2.1185	(7.770)	0	0	0
2022/05/12	R209	03/11/2022	10.50	Put	Bond Future	4,013.3400	4.0133	3,760.9900	3.7610	(6.288)	0	0	0
2022/05/12	R209	03/11/2022	9.25	Call	Bond Future	34.0800	0.0341	40.8500	0.0408	19.865	0	0	9,500
2022/05/12	R209	03/11/2022	9.25	Put	Bond Future	10,704.2700	10.7043	10,366.7600	10.3668	(3.153)	0	0	0
2022/05/12	R209	03/11/2022	9.50	Call	Bond Future	70.3800	0.0704	83.3300	0.0833	18.400	0	0	0
2022/05/12	R209	03/11/2022	9.50	Put	Bond Future	9,171.0600	9.1711	8,839.7300	8.8397	(3.613)	0	0	0
2022/05/12	R209	03/11/2022			Bond Future	11.1053	67.2163	11.0391	67.5606	(0.596)	0.0000	0.0000	4,135
2022/05/12	R209	03/11/2022	11.02	Call	Bond Future	1,879.6000	1.8796	2,044.0200	2.0440	8.748	0	0	0
2022/05/12	R209	03/11/2022	11.02	Put	Bond Future	2,323.5800	2.3236	2,143.7200	2.1437	(7.741)	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
2022/05/12	R209	03/11/2022	11.50	Call	Bond Future	3,303.5800	3.3036	3,528.9600	3.5290	6.822	0	0	0
2022/05/12	R209	03/11/2022	11.50	Put	Bond Future	1,301.6900	1.3017	1,182.7900	1.1828	(9.134)	0	0	0
2022/05/12	R209	03/11/2022	10.50	Call	Bond Future	770.2900	0.7703	862.2200	0.8622	11.934	0	0	0
2022/05/12	R209	03/11/2022	11.00	Call	Bond Future	1,828.7100	1.8287	1,990.3800	1.9904	8.841	0	0	0
2022/05/12	R209	03/11/2022	11.00	Put	Bond Future	2,377.4100	2.3774	2,194.8000	2.1948	(7.681)	0	0	9,500
2022/05/12	R209	03/11/2022	11.01	Call	Bond Future	1,854.0600	1.8541	2,017.1100	2.0171	8.794	0	0	0
2022/05/12	R209	03/11/2022	11.01	Put	Bond Future	2,350.3700	2.3504	2,169.1400	2.1691	(7.711)	0	0	0
2022/05/12	R209	03/11/2022	10.00	Call	Bond Future	249.1800	0.2492	287.7600	0.2878	15.483	0	0	0
2022/05/12	R209	03/11/2022	10.00	Put	Bond Future	6,339.5900	6.3396	6,033.8900	6.0339	(4.822)	0	0	9,500
2022/05/12	R209	02/02/2023	10.78	Call	Bond Future	1,431.9600	1.4320	1,558.5000	1.5585	8.837	0	0	0
2022/05/12	R209	02/02/2023	10.79	Call	Bond Future	1,452.6000	1.4526	1,580.3100	1.5803	8.792	0	0	0
2022/05/12	R209	02/02/2023	10.80	Put	Bond Future	3,781.8000	3.7818	3,561.3100	3.5613	(5.830)	0	0	0
2022/05/12	R209	02/02/2023			Bond Future	11.2433	68.3502	11.1748	68.6996	(0.609)	0.0000	0.0000	0
2022/05/12	R209	02/02/2023	10.78	Put	Bond Future	3,847.3800	3.8474	3,624.5400	3.6245	(5.792)	0	0	0
2022/05/12	R209	02/02/2023	10.79	Put	Bond Future	3,814.5900	3.8146	3,592.9200	3.5929	(5.811)	0	0	0
2022/05/12	R209	02/02/2023	10.80	Call	Bond Future	1,473.1700	1.4732	1,602.0600	1.6021	8.749	0	0	0
2022/05/12	R209	04/05/2023	11.09	Call	Bond Future	2,212.6400	2.2126	2,368.9700	2.3690	7.065	0	0	0
2022/05/12	R209	04/05/2023	11.09	Put	Bond Future	3,660.7800	3.6608	3,462.0100	3.4620	(5.430)	0	0	0
2022/05/12	R209	04/05/2023	11.10	Call	Bond Future	2,235.6000	2.2356	2,392.9400	2.3929	7.038	0	0	0
2022/05/12	R209	04/05/2023	11.10	Put	Bond Future	3,632.3100	3.6323	3,434.5500	3.4345	(5.444)	0	0	0
2022/05/12	R209	04/05/2023			Bond Future	11.3758	66.4134	11.3049	66.7685	(0.623)	0.0000	0.0000	0
2022/05/12	R209	04/05/2023	11.11	Call	Bond Future	2,258.6800	2.2587	2,417.0300	2.4170	7.011	0	0	0
2022/05/12	R209	04/05/2023	11.11	Put	Bond Future	3,604.0300	3.6040	3,407.2800	3.4073	(5.459)	0	0	0
2022/05/12	R210	04/08/2022			Bond Future	222.0754	222.0754	222.5344	222.5344	0.207	0.0000	0.0000	1,025
2022/05/12	R210	03/11/2022			Bond Future	222.4126	222.4126	222.8763	222.8763	0.208	0.0000	0.0000	0
2022/05/12	R210	02/02/2023			Bond Future	226.2067	226.2067	226.6761	226.6761	0.208	0.0000	0.0000	0
2022/05/12	R210	04/05/2023			Bond Future	227.2165	227.2165	227.6923	227.6923	0.209	0.0000	0.0000	0
2022/05/12	R213	04/08/2022	9.88	Call	Bond Future	297.7200	0.2977	361.5800	0.3616	21.450	0	0	0
2022/05/12	R213	04/08/2022	9.89	Call	Bond Future	307.3600	0.3074	372.7800	0.3728	21.284	0	0	0
2022/05/12	R213	04/08/2022	9.90	Put	Bond Future	3,338.8000	3.3388	3,041.4600	3.0415	(8.906)	0	0	0
2022/05/12	R213	04/08/2022			Bond Future	10.5109	83.5909	10.4357	83.9552	(0.716)	0.0000	0.0000	26,997
2022/05/12	R213	04/08/2022	9.88	Put	Bond Future	3,420.6500	3.4206	3,120.1800	3.1202	(8.784)	0	0	0
2022/05/12	R213	04/08/2022	9.89	Put	Bond Future	3,379.5900	3.3796	3,080.6800	3.0807	(8.845)	0	0	0
2022/05/12	R213	04/08/2022	9.90	Call	Bond Future	317.2200	0.3172	384.2100	0.3842	21.118	0	0	0
2022/05/12	R213	03/11/2022	10.38	Call	Bond Future	1,283.1700	1.2832	1,426.6700	1.4267	11.183	0	0	0
2022/05/12	R213	03/11/2022	10.38	Put	Bond Future	2,808.0200	2.8080	2,582.6400	2.5826	(8.026)	0	0	0
2022/05/12	R213	03/11/2022	10.39	Call	Bond Future	1,302.8100	1.3028	1,447.7300	1.4477	11.124	0	0	0
2022/05/12	R213	03/11/2022	10.39	Put	Bond Future	2,779.6200	2.7796	2,555.6600	2.5557	(8.057)	0	0	0
2022/05/12	R213	03/11/2022	10.37	Call	Bond Future	1,263.9200	1.2639	1,406.0000	1.4060	11.241	0	0	0
2022/05/12	R213	03/11/2022	10.37	Put	Bond Future	2,836.8500	2.8369	2,610.0500	2.6100	(7.995)	0	0	200
2022/05/12	R213	03/11/2022	9.19	Call	Bond Future	120.2200	0.1202	143.1500	0.1431	19.073	0	0	476
2022/05/12	R213	03/11/2022	9.19	Put	Bond Future	7,629.3400	7.6293	7,283.3900	7.2834	(4.534)	0	0	0
2022/05/12	R213	03/11/2022			Bond Future	10.7011	81.2712	10.6227	81.6401	(0.733)	0.0000	0.0000	0
2022/05/12	R213	03/11/2022	10.40	Call	Bond Future	1,322.4100	1.3224	1,468.7400	1.4687	11.065	0	0	0
2022/05/12	R213	03/11/2022	10.40	Put	Bond Future	2,751.2100	2.7512	2,528.6600	2.5287	(8.089)	0	0	0
2022/05/12	R213	03/11/2022	9.98	Call	Bond Future	640.6700	0.6407	729.7200	0.7297	13.900	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
2022/05/12	R213	03/11/2022	9.98	Put	Bond Future	4,117.2100	4.1172	3,837.3800	3.8374	(6.797)	0	0	200
2022/05/12	R213	03/11/2022	10.19	Call	Bond Future	944.5500	0.9445	1,061.4700	1.0615	12.378	0	0	0
2022/05/12	R213	03/11/2022	10.19	Put	Bond Future	3,389.1100	3.3891	3,137.1500	3.1371	(7.434)	0	0	476
2022/05/12	R213	03/11/2022	9.13	Call	Bond Future	104.4900	0.1045	124.7900	0.1248	19.428	0	0	200
2022/05/12	R213	03/11/2022	9.13	Put	Bond Future	7,929.8800	7.9299	7,581.3000	7.5813	(4.396)	0	0	0
2022/05/12	R213	03/11/2022	9.84	Call	Bond Future	479.4500	0.4795	551.4900	0.5515	15.026	0	0	0
2022/05/12	R213	03/11/2022	9.84	Put	Bond Future	4,653.1400	4.6531	4,356.3000	4.3563	(6.379)	0	0	476
2022/05/12	R213	02/02/2023	10.43	Put	Bond Future	3,461.8500	3.4619	3,227.8600	3.2279	(6.759)	0	0	0
2022/05/12	R213	02/02/2023	12.20	Call	Bond Future	6,457.4100	6.4574	6,763.9200	6.7639	4.747	0	0	0
2022/05/12	R213	02/02/2023	12.20	Put	Bond Future	690.8900	0.6909	623.1200	0.6231	(9.809)	0	0	912
2022/05/12	R213	02/02/2023	10.22	Put	Bond Future	4,101.9100	4.1019	3,843.1000	3.8431	(6.309)	0	0	0
2022/05/12	R213	02/02/2023	10.23	Call	Bond Future	1,068.2000	1.0682	1,184.8300	1.1848	10.918	0	0	0
2022/05/12	R213	02/02/2023	10.35	Call	Bond Future	1,265.8600	1.2659	1,396.6200	1.3966	10.330	0	0	0
2022/05/12	R213	02/02/2023	10.35	Put	Bond Future	3,696.3900	3.6964	3,452.8700	3.4529	(6.588)	0	0	476
2022/05/12	R213	02/02/2023	10.01	Call	Bond Future	758.0600	0.7581	849.8500	0.8498	12.109	0	0	0
2022/05/12	R213	02/02/2023			Bond Future	10.8730	82.6408	10.7911	83.0150	(0.753)	0.0000	0.0000	0
2022/05/12	R213	02/02/2023	10.43	Call	Bond Future	1,409.2000	1.4092	1,549.4900	1.5495	9.955	0	0	912
2022/05/12	R213	02/02/2023	10.22	Call	Bond Future	1,052.5800	1.0526	1,168.0500	1.1681	10.970	0	0	0
2022/05/12	R213	02/02/2023	10.23	Put	Bond Future	4,069.7200	4.0697	3,812.0700	3.8121	(6.331)	0	0	0
2022/05/12	R213	02/02/2023	9.16	Call	Bond Future	182.5200	0.1825	211.5300	0.2115	15.894	0	0	476
2022/05/12	R213	02/02/2023	9.16	Put	Bond Future	8,505.2000	8.5052	8,159.9300	8.1599	(4.060)	0	0	0
2022/05/12	R213	02/02/2023	10.01	Put	Bond Future	4,819.5800	4.8196	4,537.0900	4.5371	(5.861)	0	0	476
2022/05/12	R213	02/02/2023	10.21	Call	Bond Future	1,037.1100	1.0371	1,151.4100	1.1514	11.021	0	0	0
2022/05/12	R213	02/02/2023	10.21	Put	Bond Future	4,134.2900	4.1343	3,874.3100	3.8743	(6.288)	0	0	0
2022/05/12	R213	04/05/2023	10.75	Call	Bond Future	2,061.3800	2.0614	2,229.6000	2.2296	8.161	0	0	0
2022/05/12	R213	04/05/2023	10.75	Put	Bond Future	3,325.9500	3.3260	3,113.7800	3.1138	(6.379)	0	0	0
2022/05/12	R213	04/05/2023			Bond Future	11.0322	80.5599	10.9467	80.9403	(0.775)	0.0000	0.0000	0
2022/05/12	R213	04/05/2023	10.74	Call	Bond Future	2,040.4300	2.0404	2,207.6000	2.2076	8.193	0	0	0
2022/05/12	R213	04/05/2023	10.74	Put	Bond Future	3,350.2900	3.3503	3,137.0700	3.1371	(6.364)	0	0	0
2022/05/12	R213	04/05/2023	10.73	Call	Bond Future	2,019.9000	2.0199	2,186.0400	2.1860	8.225	0	0	0
2022/05/12	R213	04/05/2023	10.73	Put	Bond Future	3,375.0700	3.3751	3,160.8200	3.1608	(6.348)	0	0	0
2022/05/12	R214	04/08/2022	10.98	Put	Bond Future	2,276.7400	2.2767	2,023.6400	2.0236	(11.117)	0	0	0
2022/05/12	R214	04/08/2022	10.99	Call	Bond Future	1,011.3600	1.0114	1,168.4100	1.1684	15.529	0	0	0
2022/05/12	R214	04/08/2022			Bond Future	11.2121	66.3935	11.1379	66.8013	(0.662)	0.0000	0.0000	14,753
2022/05/12	R214	04/08/2022	10.97	Call	Bond Future	965.6300	0.9656	1,118.0500	1.1181	15.785	0	0	0
2022/05/12	R214	04/08/2022	10.97	Put	Bond Future	2,310.5000	2.3105	2,055.0900	2.0551	(11.054)	0	0	0
2022/05/12	R214	04/08/2022	10.98	Call	Bond Future	988.2800	0.9883	1,143.0100	1.1430	15.656	0	0	0
2022/05/12	R214	04/08/2022	10.99	Put	Bond Future	2,243.4700	2.2435	1,992.6900	1.9927	(11.178)	0	0	0
2022/05/12	R214	03/11/2022	11.34	Call	Bond Future	2,133.5200	2.1335	2,343.3400	2.3433	9.834	0	0	0
2022/05/12	R214	03/11/2022	11.36	Put	Bond Future	2,207.3500	2.2074	2,007.1900	2.0072	(9.068)	0	0	0
2022/05/12	R214	03/11/2022			Bond Future	11.3634	64.0760	11.2866	64.4892	(0.676)	0.0000	0.0000	0
2022/05/12	R214	03/11/2022	11.34	Put	Bond Future	2,258.9100	2.2589	2,055.5500	2.0556	(9.003)	0	0	0
2022/05/12	R214	03/11/2022	11.35	Call	Bond Future	2,161.3400	2.1613	2,372.7600	2.3728	9.782	0	0	0
2022/05/12	R214	03/11/2022	11.35	Put	Bond Future	2,233.1000	2.2331	2,031.3400	2.0313	(9.035)	0	0	0
2022/05/12	R214	03/11/2022	11.36	Call	Bond Future	2,189.1600	2.1892	2,402.1800	2.4022	9.731	0	0	0
2022/05/12	R214	02/02/2023	11.07	Call	Bond Future	1,576.6700	1.5767	1,735.7800	1.7358	10.092	0	0	0
2022/05/12	R214	02/02/2023	11.07	Put	Bond Future	3,900.4900	3.9005	3,640.1300	3.6401	(6.675)	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
2022/05/12	R214	02/02/2023	11.08	Call	Bond Future	1,598.6800	1.5987	1,759.2100	1.7592	10.041	0	0	0
2022/05/12	R214	02/02/2023	11.08	Put	Bond Future	3,866.9800	3.8670	3,608.0400	3.6080	(6.696)	0	0	0
2022/05/12	R214	02/02/2023			Bond Future	11.5003	65.1563	11.4208	65.5758	(0.691)	0.0000	0.0000	0
2022/05/12	R214	02/02/2023	11.09	Call	Bond Future	1,620.8600	1.6209	1,782.8100	1.7828	9.992	0	0	0
2022/05/12	R214	02/02/2023	11.09	Put	Bond Future	3,833.7000	3.8337	3,576.1800	3.5762	(6.717)	0	0	0
2022/05/12	R214	04/05/2023	11.36	Call	Bond Future	2,369.9300	2.3699	2,562.5900	2.5626	8.129	0	0	0
2022/05/12	R214	04/05/2023	11.36	Put	Bond Future	3,763.2000	3.7632	3,529.4100	3.5294	(6.213)	0	0	0
2022/05/12	R214	04/05/2023	11.37	Call	Bond Future	2,394.0300	2.3940	2,587.9000	2.5879	8.098	0	0	0
2022/05/12	R214	04/05/2023	11.37	Put	Bond Future	3,733.9100	3.7339	3,501.3300	3.5013	(6.229)	0	0	0
2022/05/12	R214	04/05/2023			Bond Future	11.6254	63.0196	11.5432	63.4460	(0.707)	0.0000	0.0000	0
2022/05/12	R214	04/05/2023	11.38	Call	Bond Future	2,418.0000	2.4180	2,613.0700	2.6131	8.067	0	0	0
2022/05/12	R214	04/05/2023	11.38	Put	Bond Future	3,704.5600	3.7046	3,473.1800	3.4732	(6.246)	0	0	0
2022/05/12	R248	04/08/2022	10.20	Call	Bond Future	90.1200	0.0901	114.9500	0.1149	27.552	0	0	1,700
2022/05/12	R248	04/08/2022	10.40	Put	Bond Future	5,896.5900	5.8966	5,467.4700	5.4675	(7.277)	0	0	0
2022/05/12	R248	04/08/2022	10.98	Call	Bond Future	1,330.0000	1.3300	1,520.1600	1.5202	14.298	0	0	0
2022/05/12	R248	04/08/2022	10.98	Put	Bond Future	2,698.2400	2.6982	2,408.3000	2.4083	(10.746)	0	0	0
2022/05/12	R248	04/08/2022	10.99	Call	Bond Future	1,360.3300	1.3603	1,553.2500	1.5532	14.182	0	0	0
2022/05/12	R248	04/08/2022	10.99	Put	Bond Future	2,657.5600	2.6576	2,370.3800	2.3704	(10.806)	0	0	0
2022/05/12	R248	04/08/2022			Bond Future	11.1754	83.5080	11.1062	83.9881	(0.619)	0.0000	0.0000	188,886
2022/05/12	R248	04/08/2022	9.70	Call	Bond Future	10.4000	0.0104	13.8700	0.0139	33.365	0	0	0
2022/05/12	R248	04/08/2022	9.70	Put	Bond Future	11,443.8900	11.4439	10,967.2600	10.9673	(4.165)	0	0	0
2022/05/12	R248	04/08/2022	10.20	Put	Bond Future	7,349.3300	7.3493	6,894.0600	6.8941	(6.195)	0	0	0
2022/05/12	R248	04/08/2022	10.40	Call	Bond Future	216.7300	0.2167	267.7100	0.2677	23.522	0	0	0
2022/05/12	R248	04/08/2022	11.00	Call	Bond Future	1,391.0300	1.3910	1,586.7100	1.5867	14.067	0	0	0
2022/05/12	R248	04/08/2022	11.00	Put	Bond Future	2,617.3500	2.6174	2,332.9300	2.3329	(10.867)	0	0	50
2022/05/12	R248	04/08/2022	10.90	Call	Bond Future	1,100.7300	1.1007	1,268.8200	1.2688	15.271	0	0	1,700
2022/05/12	R248	04/08/2022	10.90	Put	Bond Future	3,041.0000	3.0410	2,728.9900	2.7290	(10.260)	0	0	0
2022/05/12	R248	03/11/2022	11.32	Call	Bond Future	2,723.0100	2.7230	2,972.6200	2.9726	9.167	0	0	0
2022/05/12	R248	03/11/2022	11.30	Put	Bond Future	2,820.5300	2.8205	2,579.9600	2.5800	(8.529)	0	0	0
2022/05/12	R248	03/11/2022	11.31	Put	Bond Future	2,787.7300	2.7877	2,549.0600	2.5491	(8.561)	0	0	0
2022/05/12	R248	03/11/2022			Bond Future	11.3248	80.3029	11.2530	80.7893	(0.634)	0.0000	0.0000	0
2022/05/12	R248	03/11/2022	11.32	Put	Bond Future	2,755.2400	2.7552	2,518.4800	2.5185	(8.593)	0	0	0
2022/05/12	R248	03/11/2022	11.30	Call	Bond Future	2,653.2000	2.6532	2,899.0000	2.8990	9.264	0	0	0
2022/05/12	R248	03/11/2022	11.31	Call	Bond Future	2,688.0000	2.6880	2,935.7000	2.9357	9.215	0	0	0
2022/05/12	R248	02/02/2023	11.08	Call	Bond Future	2,174.9300	2.1749	2,370.6700	2.3707	9.000	0	0	0
2022/05/12	R248	02/02/2023	11.08	Put	Bond Future	4,754.3000	4.7543	4,456.3500	4.4563	(6.267)	0	0	0
2022/05/12	R248	02/02/2023			Bond Future	11.4599	81.6571	11.3855	82.1508	(0.649)	0.0000	0.0000	0
2022/05/12	R248	02/02/2023	11.06	Call	Bond Future	2,118.7000	2.1187	2,311.1600	2.3112	9.084	0	0	0
2022/05/12	R248	02/02/2023	11.06	Put	Bond Future	4,837.9900	4.8380	4,536.7600	4.5368	(6.226)	0	0	0
2022/05/12	R248	02/02/2023	11.07	Call	Bond Future	2,146.7200	2.1467	2,340.8200	2.3408	9.042	0	0	0
2022/05/12	R248	02/02/2023	11.07	Put	Bond Future	4,795.9900	4.7960	4,496.4000	4.4964	(6.247)	0	0	0
2022/05/12	R248	04/05/2023	11.35	Call	Bond Future	3,041.7700	3.0418	3,272.1500	3.2721	7.574	0	0	0
2022/05/12	R248	04/05/2023	11.35	Put	Bond Future	4,577.3000	4.5773	4,305.7900	4.3058	(5.932)	0	0	0
2022/05/12	R248	04/05/2023			Bond Future	11.5831	78.6737	11.5060	79.1756	(0.665)	0.0000	0.0000	0
2022/05/12	R248	04/05/2023	11.33	Call	Bond Future	2,980.9400	2.9809	3,208.4500	3.2085	7.632	0	0	0
2022/05/12	R248	04/05/2023	11.33	Put	Bond Future	4,650.7400	4.6507	4,376.3600	4.3764	(5.900)	0	0	0
2022/05/12	R248	04/05/2023	11.34	Call	Bond Future	3,011.4300	3.0114	3,240.3800	3.2404	7.603	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
2022/05/12	R248	04/05/2023	11.34	Put	Bond Future	4,614.0500	4.6140	4,341.1100	4.3411	(5.915)	0	0	0
Total												1259981	