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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/05/2022 TO 16/05/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	2025	04/08/2022		Bond Future	161.3592	161.3592	160.8904	160.8904	(0.291)	0.0000	0.0000	7,305
2022/05/16	2025	03/11/2022		Bond Future	163.7460	163.7460	163.2690	163.2690	(0.291)	0.0000	0.0000	0
2022/05/16	2025	02/02/2023		Bond Future	164.8575	164.8575	164.3705	164.3705	(0.295)	0.0000	0.0000	0
2022/05/16	2025	04/05/2023		Bond Future	167.8081	167.8081	167.3114	167.3114	(0.296)	0.0000	0.0000	0
2022/05/16	2029	04/08/2022		Bond Future	119.0481	119.0481	118.9140	118.9140	(0.113)	0.0000	0.0000	3,954
2022/05/16	2029	03/11/2022		Bond Future	119.5697	119.5697	119.4325	119.4325	(0.115)	0.0000	0.0000	0
2022/05/16	2029	02/02/2023		Bond Future	121.6066	121.6066	121.4660	121.4660	(0.116)	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
2022/05/16	2029	04/05/2023			Bond Future	122.5043	122.5043	122.3603	122.3603	(0.118)	0.0000	0.0000	0
2022/05/16	2030	04/08/2022	9.56	Call	Bond Future	312.2700	0.3123	303.4500	0.3034	(2.824)	0	0	0
2022/05/16	2030	04/08/2022	9.56	Put	Bond Future	3,365.4800	3.3655	3,319.7500	3.3198	(1.359)	0	0	0
2022/05/16	2030	04/08/2022	10.95	Call	Bond Future	3,857.2700	3.8573	3,872.4300	3.8724	0.393	0	0	0
2022/05/16	2030	04/08/2022	10.95	Put	Bond Future	312.1900	0.3122	290.4400	0.2904	(6.967)	0	0	800
2022/05/16	2030	04/08/2022			Bond Future	10.1868	88.9621	10.1790	88.9990	(0.076)	0.0000	0.0000	96,349
2022/05/16	2030	04/08/2022	8.30	Call	Bond Future	3.8500	0.0039	3.3200	0.0033	(13.766)	0	0	800
2022/05/16	2030	04/08/2022	8.30	Put	Bond Future	9,608.9200	9.6089	9,571.4800	9.5715	(0.390)	0	0	0
2022/05/16	2030	04/08/2022	9.05	Call	Bond Future	68.1400	0.0681	63.8500	0.0638	(6.296)	0	0	800
2022/05/16	2030	04/08/2022	9.05	Put	Bond Future	5,704.7100	5.7047	5,663.5100	5.6635	(0.722)	0	0	0
2022/05/16	2030	04/08/2022	9.54	Call	Bond Future	294.0200	0.2940	285.3800	0.2854	(2.939)	0	0	0
2022/05/16	2030	04/08/2022	9.54	Put	Bond Future	3,446.8400	3.4468	3,401.2900	3.4013	(1.322)	0	0	0
2022/05/16	2030	04/08/2022	9.55	Call	Bond Future	303.0400	0.3030	294.3100	0.2943	(2.881)	0	0	0
2022/05/16	2030	04/08/2022	9.55	Put	Bond Future	3,406.0400	3.4060	3,360.4000	3.3604	(1.340)	0	0	0
2022/05/16	2030	03/11/2022	10.10	Call	Bond Future	1,306.8500	1.3069	1,305.8600	1.3059	(0.076)	0	0	0
2022/05/16	2030	03/11/2022	10.10	Put	Bond Future	2,605.1400	2.6051	2,567.5600	2.5676	(1.443)	0	0	0
2022/05/16	2030	03/11/2022	10.20	Put	Bond Future	2,339.2300	2.3392	2,302.6500	2.3026	(1.564)	0	0	0
2022/05/16	2030	03/11/2022	9.70	Call	Bond Future	676.9500	0.6769	673.5600	0.6736	(0.501)	0	0	500
2022/05/16	2030	03/11/2022	9.70	Put	Bond Future	3,880.3400	3.8803	3,840.3600	3.8404	(1.030)	0	0	0
2022/05/16	2030	03/11/2022			Bond Future	10.3788	90.2587	10.3709	90.2953	(0.076)	0.0000	0.0000	18,740
2022/05/16	2030	03/11/2022	10.20	Call	Bond Future	1,509.3200	1.5093	1,509.3300	1.5093	0.001	0	0	500
2022/05/16	2030	03/11/2022	11.57	Call	Bond Future	5,716.7200	5.7167	5,737.0100	5.7370	0.355	0	0	0
2022/05/16	2030	03/11/2022	11.57	Put	Bond Future	433.4000	0.4334	417.1000	0.4171	(3.761)	0	0	500
2022/05/16	2030	03/11/2022	10.08	Call	Bond Future	1,268.4100	1.2684	1,267.2400	1.2672	(0.092)	0	0	0
2022/05/16	2030	03/11/2022	10.08	Put	Bond Future	2,660.7500	2.6607	2,622.9900	2.6230	(1.419)	0	0	0
2022/05/16	2030	03/11/2022	10.09	Call	Bond Future	1,287.5400	1.2875	1,286.4600	1.2865	(0.084)	0	0	0
2022/05/16	2030	03/11/2022	10.09	Put	Bond Future	2,632.8400	2.6328	2,595.1700	2.5952	(1.431)	0	0	0
2022/05/16	2030	02/02/2023	10.00	Call	Bond Future	1,225.3900	1.2254	1,226.1600	1.2262	0.063	0	0	0
2022/05/16	2030	02/02/2023	10.01	Put	Bond Future	3,694.9000	3.6949	3,659.4300	3.6594	(0.960)	0	0	0
2022/05/16	2030	02/02/2023	9.80	Call	Bond Future	924.0600	0.9241	923.7500	0.9238	(0.034)	0	0	0
2022/05/16	2030	02/02/2023	9.94	Put	Bond Future	3,906.7800	3.9068	3,870.8900	3.8709	(0.919)	0	0	102
2022/05/16	2030	02/02/2023	9.99	Call	Bond Future	1,209.1000	1.2091	1,209.8100	1.2098	0.059	0	0	0
2022/05/16	2030	02/02/2023	8.81	Put	Bond Future	8,420.8700	8.4209	8,382.8200	8.3828	(0.452)	0	0	0
2022/05/16	2030	02/02/2023	9.20	Call	Bond Future	384.3100	0.3843	382.4600	0.3825	(0.481)	0	0	0
2022/05/16	2030	02/02/2023	9.20	Put	Bond Future	6,681.5400	6.6815	6,643.3900	6.6434	(0.571)	0	0	0
2022/05/16	2030	02/02/2023	9.66	Call	Bond Future	758.8300	0.7588	757.9200	0.7579	(0.120)	0	0	0
2022/05/16	2030	02/02/2023	9.66	Put	Bond Future	4,848.1500	4.8481	4,810.9400	4.8109	(0.768)	0	0	102
2022/05/16	2030	02/02/2023			Bond Future	10.5501	87.7722	10.5419	87.8085	(0.077)	0.0000	0.0000	0
2022/05/16	2030	02/02/2023	10.00	Put	Bond Future	3,724.7200	3.7247	3,689.1900	3.6892	(0.954)	0	0	0
2022/05/16	2030	02/02/2023	10.01	Call	Bond Future	1,241.8100	1.2418	1,242.6400	1.2426	0.067	0	0	0
2022/05/16	2030	02/02/2023	9.80	Put	Bond Future	4,354.4200	4.3544	4,317.8100	4.3178	(0.841)	0	0	0
2022/05/16	2030	02/02/2023	9.94	Call	Bond Future	1,129.4100	1.1294	1,129.8200	1.1298	0.036	0	0	0
2022/05/16	2030	02/02/2023	9.99	Put	Bond Future	3,754.6900	3.7547	3,719.1000	3.7191	(0.948)	0	0	0
2022/05/16	2030	02/02/2023	8.81	Call	Bond Future	199.0900	0.1991	197.3400	0.1973	(0.879)	0	0	102
2022/05/16	2030	04/05/2023	10.52	Call	Bond Future	2,194.0000	2.1940	2,199.8900	2.1999	0.268	0	0	0
2022/05/16	2030	04/05/2023	10.52	Put	Bond Future	3,065.6500	3.0656	3,035.2100	3.0352	(0.993)	0	0	0
2022/05/16	2030	04/05/2023	10.53	Call	Bond Future	2,215.0700	2.2151	2,221.0400	2.2210	0.270	0	0	0

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2022/05/16	2030	04/05/2023	10.53	Put	Bond Future	3,043.0000	3.0430	3,012.6400	3.0126	(0.998)	0	0	0
2022/05/16	2030	04/05/2023	10.00	Call	Bond Future	1,242.7700	1.2428	1,245.0200	1.2450	0.181	0	0	1,080
2022/05/16	2030	04/05/2023	10.00	Put	Bond Future	4,426.0100	4.4260	4,391.9300	4.3919	(0.770)	0	0	0
2022/05/16	2030	04/05/2023			Bond Future	10.7206	89.3300	10.7122	89.3664	(0.078)	0.0000	0.0000	0
2022/05/16	2030	04/05/2023	12.04	Call	Bond Future	6,421.0900	6.4211	6,440.5000	6.4405	0.302	0	0	0
2022/05/16	2030	04/05/2023	12.04	Put	Bond Future	951.1200	0.9511	934.2000	0.9342	(1.779)	0	0	1,080
2022/05/16	2030	04/05/2023	10.54	Call	Bond Future	2,236.2500	2.2363	2,242.3000	2.2423	0.271	0	0	0
2022/05/16	2030	04/05/2023	10.54	Put	Bond Future	3,020.4900	3.0205	2,990.2100	2.9902	(1.002)	0	0	0
2022/05/16	2032	04/08/2022	8.97	Call	Bond Future	4.9100	0.0049	4.9000	0.0049	(0.204)	0	0	800
2022/05/16	2032	04/08/2022	8.97	Put	Bond Future	9,479.2100	9.4792	9,299.0400	9.2990	(1.901)	0	0	0
2022/05/16	2032	04/08/2022	9.40	Call	Bond Future	31.4000	0.0314	32.3700	0.0324	3.089	0	0	0
2022/05/16	2032	04/08/2022	9.40	Put	Bond Future	6,899.3200	6.8993	6,720.1300	6.7201	(2.597)	0	0	0
2022/05/16	2032	04/08/2022	9.72	Call	Bond Future	103.8100	0.1038	108.7500	0.1088	4.759	0	0	800
2022/05/16	2032	04/08/2022	9.72	Put	Bond Future	5,092.6600	5.0927	4,917.4400	4.9174	(3.441)	0	0	0
2022/05/16	2032	04/08/2022	10.21	Put	Bond Future	2,801.2300	2.8012	2,650.1100	2.6501	(5.395)	0	0	0
2022/05/16	2032	04/08/2022	10.22	Call	Bond Future	610.1800	0.6102	639.9800	0.6400	4.884	0	0	0
2022/05/16	2032	04/08/2022	9.80	Call	Bond Future	143.1600	0.1432	150.2300	0.1502	4.939	0	0	900
2022/05/16	2032	04/08/2022	10.20	Put	Bond Future	2,840.3800	2.8404	2,688.5100	2.6885	(5.347)	0	0	0
2022/05/16	2032	04/08/2022			Bond Future	10.6139	88.9012	10.5804	89.0814	(0.315)	0.0000	0.0000	70,093
2022/05/16	2032	04/08/2022	11.00	Call	Bond Future	2,788.8800	2.7889	2,893.5000	2.8935	3.751	0	0	0
2022/05/16	2032	04/08/2022	11.00	Put	Bond Future	746.3700	0.7464	670.8300	0.6708	(10.121)	0	0	7,500
2022/05/16	2032	04/08/2022	11.60	Call	Bond Future	5,325.9100	5.3259	5,472.8800	5.4729	2.760	0	0	0
2022/05/16	2032	04/08/2022	11.60	Put	Bond Future	236.7700	0.2368	203.5800	0.2036	(14.018)	0	0	800
2022/05/16	2032	04/08/2022	11.89	Call	Bond Future	6,640.4600	6.6405	6,799.6000	6.7996	2.397	0	0	0
2022/05/16	2032	04/08/2022	11.89	Put	Bond Future	132.0700	0.1321	111.0500	0.1111	(15.916)	0	0	0
2022/05/16	2032	04/08/2022	10.21	Call	Bond Future	593.4100	0.5934	622.4500	0.6224	4.894	0	0	0
2022/05/16	2032	04/08/2022	10.22	Put	Bond Future	2,762.4300	2.7624	2,612.0700	2.6121	(5.443)	0	0	0
2022/05/16	2032	04/08/2022	10.50	Call	Bond Future	1,207.6500	1.2077	1,262.1000	1.2621	4.509	0	0	900
2022/05/16	2032	04/08/2022	10.50	Put	Bond Future	1,822.5800	1.8226	1,696.8700	1.6969	(6.897)	0	0	0
2022/05/16	2032	04/08/2022	9.80	Put	Bond Future	4,670.1100	4.6701	4,497.0200	4.4970	(3.706)	0	0	0
2022/05/16	2032	04/08/2022	10.10	Call	Bond Future	428.3500	0.4284	449.6800	0.4497	4.980	0	0	0
2022/05/16	2032	04/08/2022	10.10	Put	Bond Future	3,250.5700	3.2506	3,091.7400	3.0917	(4.886)	0	0	0
2022/05/16	2032	04/08/2022	10.20	Call	Bond Future	576.9400	0.5769	605.2300	0.6052	4.903	0	0	0
2022/05/16	2032	03/11/2022	10.56	Put	Bond Future	2,774.6800	2.7747	2,651.9700	2.6520	(4.422)	0	0	180
2022/05/16	2032	03/11/2022	9.92	Call	Bond Future	434.5100	0.4345	455.9600	0.4560	4.937	0	0	750
2022/05/16	2032	03/11/2022	9.92	Put	Bond Future	5,202.7800	5.2028	5,042.2700	5.0423	(3.085)	0	0	0
2022/05/16	2032	03/11/2022	10.11	Put	Bond Future	4,363.8500	4.3638	4,212.6000	4.2126	(3.466)	0	0	454
2022/05/16	2032	03/11/2022	10.16	Call	Bond Future	728.3100	0.7283	761.8400	0.7618	4.604	0	0	0
2022/05/16	2032	03/11/2022	10.16	Put	Bond Future	4,162.1100	4.1621	4,013.6800	4.0137	(3.566)	0	0	180
2022/05/16	2032	03/11/2022	9.31	Put	Bond Future	8,390.0500	8.3900	8,213.4900	8.2135	(2.104)	0	0	0
2022/05/16	2032	03/11/2022	9.36	Call	Bond Future	123.3100	0.1233	129.4500	0.1295	4.979	0	0	454
2022/05/16	2032	03/11/2022	9.36	Put	Bond Future	8,109.9600	8.1100	7,934.1400	7.9341	(2.168)	0	0	0
2022/05/16	2032	03/11/2022	9.46	Put	Bond Future	7,558.5000	7.5585	7,384.4300	7.3844	(2.303)	0	0	0
2022/05/16	2032	03/11/2022			Bond Future	10.8002	86.0447	10.7654	86.2266	(0.322)	0.0000	0.0000	87,927
2022/05/16	2032	03/11/2022	12.30	Call	Bond Future	7,720.6400	7.7206	7,873.5900	7.8736	1.981	0	0	0
2022/05/16	2032	03/11/2022	12.30	Put	Bond Future	343.0600	0.3431	314.0500	0.3141	(8.456)	0	0	750
2022/05/16	2032	03/11/2022	10.66	Call	Bond Future	1,750.2900	1.7503	1,816.5100	1.8165	3.783	0	0	0

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2022/05/16	2032	03/11/2022	10.66	Put	Bond Future	2,486.9200	2.4869	2,371.1800	2.3712	(4.654)	0	0	0
2022/05/16	2032	03/11/2022	10.67	Call	Bond Future	1,775.8300	1.7758	1,842.7500	1.8428	3.768	0	0	750
2022/05/16	2032	03/11/2022	10.67	Put	Bond Future	2,459.6400	2.4596	2,344.6000	2.3446	(4.677)	0	0	0
2022/05/16	2032	03/11/2022	11.55	Call	Bond Future	4,642.5900	4.6426	4,766.6400	4.7666	2.672	0	0	0
2022/05/16	2032	03/11/2022	11.55	Put	Bond Future	842.3100	0.8423	784.4000	0.7844	(6.875)	0	0	500
2022/05/16	2032	03/11/2022	10.21	Call	Bond Future	807.5900	0.8076	844.0500	0.8441	4.515	0	0	500
2022/05/16	2032	03/11/2022	10.21	Put	Bond Future	3,966.6700	3.9667	3,821.1700	3.8212	(3.668)	0	0	0
2022/05/16	2032	03/11/2022	10.49	Call	Bond Future	1,348.8900	1.3489	1,403.3500	1.4034	4.037	0	0	0
2022/05/16	2032	03/11/2022	10.49	Put	Bond Future	2,990.1900	2.9902	2,862.6900	2.8627	(4.264)	0	0	454
2022/05/16	2032	03/11/2022	10.56	Call	Bond Future	1,507.4100	1.5074	1,566.6600	1.5667	3.931	0	0	0
2022/05/16	2032	03/11/2022	10.11	Call	Bond Future	654.2100	0.6542	684.9200	0.6849	4.694	0	0	0
2022/05/16	2032	03/11/2022	9.31	Call	Bond Future	108.7300	0.1087	114.1300	0.1141	4.966	0	0	180
2022/05/16	2032	03/11/2022	9.46	Call	Bond Future	157.5300	0.1575	165.4200	0.1654	5.009	0	0	500
2022/05/16	2032	02/02/2023	10.50	Call	Bond Future	1,429.5200	1.4295	1,483.8900	1.4839	3.803	0	0	0
2022/05/16	2032	02/02/2023	10.50	Put	Bond Future	3,838.2700	3.8383	3,708.4800	3.7085	(3.381)	0	0	454
2022/05/16	2032	02/02/2023	10.67	Call	Bond Future	1,796.9800	1.7970	1,861.1500	1.8612	3.571	0	0	750
2022/05/16	2032	02/02/2023	10.67	Put	Bond Future	3,314.3000	3.3143	3,194.3100	3.1943	(3.620)	0	0	0
2022/05/16	2032	02/02/2023	11.69	Call	Bond Future	4,819.1800	4.8192	4,939.5200	4.9395	2.497	0	0	0
2022/05/16	2032	02/02/2023	11.69	Put	Bond Future	1,234.4300	1.2344	1,170.6100	1.1706	(5.170)	0	0	0
2022/05/16	2032	02/02/2023	10.40	Call	Bond Future	1,235.4600	1.2355	1,284.2300	1.2842	3.948	0	0	0
2022/05/16	2032	02/02/2023	10.40	Put	Bond Future	4,174.2900	4.1743	4,038.9000	4.0389	(3.243)	0	0	0
2022/05/16	2032	02/02/2023	9.92	Call	Bond Future	588.5300	0.5885	614.8100	0.6148	4.465	0	0	750
2022/05/16	2032	02/02/2023	9.92	Put	Bond Future	6,131.8000	6.1318	5,973.9200	5.9739	(2.575)	0	0	0
2022/05/16	2032	02/02/2023	10.22	Call	Bond Future	934.4200	0.9344	973.6800	0.9737	4.202	0	0	500
2022/05/16	2032	02/02/2023	10.22	Put	Bond Future	4,838.1600	4.8382	4,693.2600	4.6933	(2.995)	0	0	0
2022/05/16	2032	02/02/2023	9.47	Call	Bond Future	263.7200	0.2637	276.3900	0.2764	4.804	0	0	500
2022/05/16	2032	02/02/2023	9.47	Put	Bond Future	8,341.8500	8.3418	8,170.3600	8.1704	(2.056)	0	0	0
2022/05/16	2032	02/02/2023			Bond Future	10.9648	87.4946	10.9286	87.6788	(0.330)	0.0000	0.0000	0
2022/05/16	2032	02/02/2023	11.84	Call	Bond Future	5,368.1700	5.3682	5,495.0300	5.4950	2.363	0	0	0
2022/05/16	2032	02/02/2023	11.84	Put	Bond Future	1,067.3600	1.0674	1,010.0600	1.0101	(5.368)	0	0	500
2022/05/16	2032	02/02/2023	12.75	Call	Bond Future	8,928.6700	8.9287	9,083.3700	9.0834	1.733	0	0	0
2022/05/16	2032	02/02/2023	12.75	Put	Bond Future	460.7100	0.4607	431.2500	0.4313	(6.394)	0	0	750
2022/05/16	2032	02/02/2023	10.38	Call	Bond Future	1,198.7600	1.1988	1,246.4300	1.2464	3.977	0	0	0
2022/05/16	2032	02/02/2023	10.38	Put	Bond Future	4,244.1100	4.2441	4,107.6200	4.1076	(3.216)	0	0	0
2022/05/16	2032	02/02/2023	10.39	Call	Bond Future	1,217.0300	1.2170	1,265.2500	1.2653	3.962	0	0	0
2022/05/16	2032	02/02/2023	10.39	Put	Bond Future	4,209.1000	4.2091	4,073.1600	4.0732	(3.230)	0	0	0
2022/05/16	2032	02/02/2023	10.16	Call	Bond Future	855.6000	0.8556	892.0100	0.8920	4.255	0	0	0
2022/05/16	2032	02/02/2023	10.16	Put	Bond Future	5,084.0900	5.0841	4,936.3400	4.9363	(2.906)	0	0	454
2022/05/16	2032	02/02/2023	9.31	Call	Bond Future	191.5900	0.1916	200.9800	0.2010	4.901	0	0	454
2022/05/16	2032	02/02/2023	9.31	Put	Bond Future	9,193.4700	9.1935	9,018.7000	9.0187	(1.901)	0	0	0
2022/05/16	2032	04/05/2023	10.89	Call	Bond Future	2,369.0400	2.3690	2,442.4800	2.4425	3.100	0	0	0
2022/05/16	2032	04/05/2023	10.89	Put	Bond Future	3,539.7800	3.5398	3,426.3800	3.4264	(3.204)	0	0	0
2022/05/16	2032	04/05/2023			Bond Future	11.1242	84.8886	11.0865	85.0755	(0.339)	0.0000	0.0000	0
2022/05/16	2032	04/05/2023	10.88	Call	Bond Future	2,345.6000	2.3456	2,418.5400	2.4185	3.110	0	0	0
2022/05/16	2032	04/05/2023	10.88	Put	Bond Future	3,566.8100	3.5668	3,452.9100	3.4529	(3.193)	0	0	0
2022/05/16	2032	04/05/2023	10.87	Call	Bond Future	2,322.2900	2.3223	2,394.7300	2.3947	3.119	0	0	0
2022/05/16	2032	04/05/2023	10.87	Put	Bond Future	3,594.0100	3.5940	3,479.6100	3.4796	(3.183)	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
2022/05/16	2033	04/08/2022			Bond Future	114.2483	114.2483	113.7276	113.7276	(0.456)	0.0000	0.0000	7,046
2022/05/16	2033	03/11/2022			Bond Future	114.6154	114.6154	114.0861	114.0861	(0.462)	0.0000	0.0000	0
2022/05/16	2033	02/02/2023			Bond Future	116.5678	116.5678	116.0283	116.0283	(0.463)	0.0000	0.0000	0
2022/05/16	2033	04/05/2023			Bond Future	117.2903	117.2903	116.7403	116.7403	(0.469)	0.0000	0.0000	0
2022/05/16	2037	04/08/2022	10.89	Call	Bond Future	1,146.5400	1.1465	1,160.4500	1.1605	1.213	0	0	0
2022/05/16	2037	04/08/2022	10.89	Put	Bond Future	2,367.2500	2.3672	2,272.4400	2.2724	(4.005)	0	0	0
2022/05/16	2037	04/08/2022	10.90	Call	Bond Future	1,173.1900	1.1732	1,187.5800	1.1876	1.227	0	0	0
2022/05/16	2037	04/08/2022	11.95	Call	Bond Future	5,402.3700	5.4024	5,477.4400	5.4774	1.390	0	0	0
2022/05/16	2037	04/08/2022	11.95	Put	Bond Future	350.6400	0.3506	316.9900	0.3170	(9.597)	0	0	1,050
2022/05/16	2037	04/08/2022	10.91	Put	Bond Future	2,295.7400	2.2957	2,201.9000	2.2019	(4.088)	0	0	0
2022/05/16	2037	04/08/2022			Bond Future	11.0868	81.7879	11.0691	81.8966	(0.160)	0.0000	0.0000	126,921
2022/05/16	2037	04/08/2022	10.10	Call	Bond Future	81.9400	0.0819	80.3000	0.0803	(2.001)	0	0	50
2022/05/16	2037	04/08/2022	10.10	Put	Bond Future	6,484.2000	6.4842	6,373.8400	6.3738	(1.702)	0	0	0
2022/05/16	2037	04/08/2022	10.90	Put	Bond Future	2,331.2100	2.3312	2,236.8800	2.2369	(4.046)	0	0	50
2022/05/16	2037	04/08/2022	10.91	Call	Bond Future	1,200.3400	1.2003	1,215.2200	1.2152	1.240	0	0	0
2022/05/16	2037	04/08/2022	11.21	Call	Bond Future	2,145.8400	2.1458	2,178.0700	2.1781	1.502	0	0	1,050
2022/05/16	2037	04/08/2022	11.21	Put	Bond Future	1,394.7700	1.3948	1,318.2800	1.3183	(5.484)	0	0	0
2022/05/16	2037	04/08/2022	11.42	Call	Bond Future	2,957.2600	2.9573	3,003.1900	3.0032	1.553	0	0	0
2022/05/16	2037	04/08/2022	11.42	Put	Bond Future	949.8100	0.9498	887.0200	0.8870	(6.611)	0	0	50
2022/05/16	2037	03/11/2022	11.32	Call	Bond Future	2,643.9100	2.6439	2,682.6300	2.6826	1.464	0	0	0
2022/05/16	2037	03/11/2022	11.30	Put	Bond Future	2,286.5200	2.2865	2,214.8400	2.2148	(3.135)	0	0	0
2022/05/16	2037	03/11/2022	11.31	Call	Bond Future	2,611.2500	2.6113	2,649.5500	2.6495	1.467	0	0	0
2022/05/16	2037	03/11/2022	11.31	Put	Bond Future	2,259.3700	2.2594	2,188.1200	2.1881	(3.154)	0	0	0
2022/05/16	2037	03/11/2022			Bond Future	11.2511	82.9803	11.2329	83.0899	(0.162)	0.0000	0.0000	0
2022/05/16	2037	03/11/2022	11.32	Put	Bond Future	2,232.4900	2.2325	2,161.6600	2.1617	(3.173)	0	0	0
2022/05/16	2037	03/11/2022	11.30	Call	Bond Future	2,578.7900	2.5788	2,616.6600	2.6167	1.469	0	0	0
2022/05/16	2037	02/02/2023	11.03	Call	Bond Future	1,954.4600	1.9545	1,982.9200	1.9829	1.456	0	0	0
2022/05/16	2037	02/02/2023	11.03	Put	Bond Future	4,168.3600	4.1684	4,086.2900	4.0863	(1.969)	0	0	0
2022/05/16	2037	02/02/2023	11.04	Call	Bond Future	1,979.4400	1.9794	2,008.2200	2.0082	1.454	0	0	0
2022/05/16	2037	02/02/2023	11.04	Put	Bond Future	4,132.3000	4.1323	4,050.5500	4.0506	(1.978)	0	0	0
2022/05/16	2037	02/02/2023			Bond Future	11.3998	80.1215	11.3810	80.2320	(0.165)	0.0000	0.0000	0
2022/05/16	2037	02/02/2023	11.05	Call	Bond Future	2,004.8600	2.0049	2,033.9500	2.0340	1.451	0	0	0
2022/05/16	2037	02/02/2023	11.05	Put	Bond Future	4,096.7500	4.0968	4,015.3100	4.0153	(1.988)	0	0	0
2022/05/16	2037	04/05/2023	11.30	Call	Bond Future	2,669.0400	2.6690	2,706.0500	2.7061	1.387	0	0	0
2022/05/16	2037	04/05/2023	11.30	Put	Bond Future	4,095.9900	4.0960	4,021.1000	4.0211	(1.828)	0	0	0
2022/05/16	2037	04/05/2023	11.31	Call	Bond Future	2,696.3000	2.6963	2,733.6100	2.7336	1.384	0	0	0
2022/05/16	2037	04/05/2023	11.31	Put	Bond Future	4,064.2900	4.0643	3,989.7000	3.9897	(1.835)	0	0	0
2022/05/16	2037	04/05/2023			Bond Future	11.5451	81.5448	11.5256	81.6567	(0.168)	0.0000	0.0000	0
2022/05/16	2037	04/05/2023	11.32	Call	Bond Future	2,723.3900	2.7234	2,760.9900	2.7610	1.381	0	0	0
2022/05/16	2037	04/05/2023	11.32	Put	Bond Future	4,032.4800	4.0325	3,958.1800	3.9582	(1.843)	0	0	0
2022/05/16	2038	04/08/2022			Bond Future	129.6317	129.6317	128.2522	128.2522	(1.064)	0.0000	0.0000	6,836
2022/05/16	2038	03/11/2022			Bond Future	131.5496	131.5496	130.1486	130.1486	(1.065)	0.0000	0.0000	0
2022/05/16	2038	02/02/2023			Bond Future	131.9035	131.9035	130.4772	130.4772	(1.081)	0.0000	0.0000	0
2022/05/16	2038	04/05/2023			Bond Future	134.2654	134.2654	132.8127	132.8127	(1.082)	0.0000	0.0000	0
2022/05/16	2040	04/08/2022	9.70	Put	Bond Future	10,868.7900	10.8688	10,819.5400	10.8195	(0.453)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/16	2040	04/08/2022	11.05	Call	Bond Future	1,339.2200	1.3392	1,327.8100	1.3278	(0.852)	0	0	0
2022/05/16	2040	04/08/2022	11.05	Put	Bond Future	2,314.1700	2.3142	2,254.8000	2.2548	(2.565)	0	0	0
2022/05/16	2040	04/08/2022	12.24	Put	Bond Future	252.0500	0.2520	231.0600	0.2311	(8.328)	0	0	460
2022/05/16	2040	04/08/2022			Bond Future	11.1965	83.5443	11.1892	83.5922	(0.065)	0.0000	0.0000	120,301
2022/05/16	2040	04/08/2022	9.70	Call	Bond Future	11.4600	0.0115	10.1700	0.0102	(11.257)	0	0	460
2022/05/16	2040	04/08/2022	10.70	Call	Bond Future	515.2100	0.5152	503.2600	0.5033	(2.319)	0	0	460
2022/05/16	2040	04/08/2022	10.70	Put	Bond Future	3,892.6000	3.8926	3,832.6900	3.8327	(1.539)	0	0	0
2022/05/16	2040	04/08/2022	11.03	Call	Bond Future	1,279.3900	1.2794	1,267.7200	1.2677	(0.912)	0	0	0
2022/05/16	2040	04/08/2022	11.03	Put	Bond Future	2,388.8100	2.3888	2,329.1800	2.3292	(2.496)	0	0	0
2022/05/16	2040	04/08/2022	11.04	Call	Bond Future	1,309.0400	1.3090	1,297.5000	1.2975	(0.882)	0	0	0
2022/05/16	2040	04/08/2022	11.04	Put	Bond Future	2,351.1800	2.3512	2,291.6800	2.2917	(2.531)	0	0	0
2022/05/16	2040	04/08/2022	12.24	Call	Bond Future	6,708.1900	6.7082	6,735.1600	6.7352	0.402	0	0	0
2022/05/16	2040	03/11/2022	11.40	Call	Bond Future	2,788.3700	2.7884	2,791.0600	2.7911	0.096	0	0	0
2022/05/16	2040	03/11/2022	11.41	Put	Bond Future	2,475.9500	2.4759	2,430.9800	2.4310	(1.816)	0	0	0
2022/05/16	2040	03/11/2022	12.52	Call	Bond Future	7,668.3700	7.6684	7,692.6000	7.6926	0.316	0	0	0
2022/05/16	2040	03/11/2022	10.70	Call	Bond Future	865.8900	0.8659	861.2500	0.8613	(0.536)	0	0	1,100
2022/05/16	2040	03/11/2022	11.20	Call	Bond Future	2,132.2400	2.1322	2,131.6700	2.1317	(0.027)	0	0	1,100
2022/05/16	2040	03/11/2022	11.20	Put	Bond Future	3,147.0700	3.1471	3,098.6600	3.0987	(1.538)	0	0	0
2022/05/16	2040	03/11/2022	11.39	Call	Bond Future	2,753.7700	2.7538	2,756.2800	2.7563	0.091	0	0	0
2022/05/16	2040	03/11/2022			Bond Future	11.3560	84.7624	11.3485	84.8102	(0.065)	0.0000	0.0000	3,965
2022/05/16	2040	03/11/2022	11.40	Put	Bond Future	2,505.2200	2.5052	2,460.0700	2.4601	(1.802)	0	0	0
2022/05/16	2040	03/11/2022	11.41	Call	Bond Future	2,823.1700	2.8232	2,826.0400	2.8260	0.102	0	0	0
2022/05/16	2040	03/11/2022	12.52	Put	Bond Future	672.6400	0.6726	649.0300	0.6490	(3.510)	0	0	1,100
2022/05/16	2040	03/11/2022	10.70	Put	Bond Future	5,269.4500	5.2695	5,216.9700	5.2170	(0.996)	0	0	0
2022/05/16	2040	03/11/2022	11.39	Put	Bond Future	2,534.7600	2.5348	2,489.4300	2.4894	(1.788)	0	0	0
2022/05/16	2040	02/02/2023	11.12	Call	Bond Future	2,025.9500	2.0259	2,028.0700	2.0281	0.105	0	0	0
2022/05/16	2040	02/02/2023	11.12	Put	Bond Future	4,482.3500	4.4824	4,436.6900	4.4367	(1.019)	0	0	0
2022/05/16	2040	02/02/2023			Bond Future	11.5004	81.6834	11.4928	81.7312	(0.066)	0.0000	0.0000	0
2022/05/16	2040	02/02/2023	11.10	Call	Bond Future	1,971.7500	1.9718	1,973.6600	1.9737	0.097	0	0	0
2022/05/16	2040	02/02/2023	11.10	Put	Bond Future	4,560.4800	4.5605	4,514.6100	4.5146	(1.006)	0	0	0
2022/05/16	2040	02/02/2023	11.11	Call	Bond Future	1,998.8800	1.9989	2,000.9000	2.0009	0.101	0	0	0
2022/05/16	2040	02/02/2023	11.11	Put	Bond Future	4,521.4000	4.5214	4,475.6400	4.4756	(1.012)	0	0	0
2022/05/16	2040	04/05/2023	11.43	Call	Bond Future	3,006.7200	3.0067	3,013.9000	3.0139	0.239	0	0	0
2022/05/16	2040	04/05/2023	11.43	Put	Bond Future	4,328.6800	4.3287	4,287.7900	4.2878	(0.945)	0	0	0
2022/05/16	2040	04/05/2023			Bond Future	11.6411	83.1348	11.6333	83.1828	(0.067)	0.0000	0.0000	0
2022/05/16	2040	04/05/2023	11.41	Call	Bond Future	2,947.7400	2.9477	2,954.6900	2.9547	0.236	0	0	0
2022/05/16	2040	04/05/2023	11.41	Put	Bond Future	4,396.7100	4.3967	4,355.5900	4.3556	(0.935)	0	0	0
2022/05/16	2040	04/05/2023	11.42	Call	Bond Future	2,977.1600	2.9772	2,984.2200	2.9842	0.237	0	0	0
2022/05/16	2040	04/05/2023	11.42	Put	Bond Future	4,362.5800	4.3626	4,321.5700	4.3216	(0.940)	0	0	0
2022/05/16	2044	04/08/2022	11.08	Call	Bond Future	1,408.4300	1.4084	1,411.9600	1.4120	0.251	0	0	0
2022/05/16	2044	04/08/2022	11.08	Put	Bond Future	2,307.5800	2.3076	2,228.1000	2.2281	(3.444)	0	0	0
2022/05/16	2044	04/08/2022	11.09	Call	Bond Future	1,440.0700	1.4401	1,443.9700	1.4440	0.271	0	0	0
2022/05/16	2044	04/08/2022	11.09	Put	Bond Future	2,270.8000	2.2708	2,191.6900	2.1917	(3.484)	0	0	0
2022/05/16	2044	04/08/2022			Bond Future	11.2126	80.3794	11.2002	80.4624	(0.110)	0.0000	0.0000	77,372
2022/05/16	2044	04/08/2022	11.10	Call	Bond Future	1,472.0800	1.4721	1,476.3500	1.4763	0.290	0	0	0
2022/05/16	2044	04/08/2022	11.10	Put	Bond Future	2,234.4900	2.2345	2,155.7500	2.1557	(3.524)	0	0	0
2022/05/16	2044	03/11/2022	11.40	Put	Bond Future	2,567.8600	2.5679	2,505.6600	2.5057	(2.422)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/16	2044	03/11/2022	11.41	Call	Bond Future	2,843.6000	2.8436	2,865.2000	2.8652	0.760	0	0	0
2022/05/16	2044	03/11/2022	11.41	Put	Bond Future	2,537.8500	2.5378	2,475.9700	2.4760	(2.438)	0	0	0
2022/05/16	2044	03/11/2022			Bond Future	11.3633	81.5514	11.3506	81.6349	(0.112)	0.0000	0.0000	0
2022/05/16	2044	03/11/2022	11.39	Call	Bond Future	2,773.1300	2.7731	2,794.0900	2.7941	0.756	0	0	0
2022/05/16	2044	03/11/2022	11.39	Put	Bond Future	2,598.1700	2.5982	2,535.6500	2.5356	(2.406)	0	0	0
2022/05/16	2044	03/11/2022	11.40	Call	Bond Future	2,808.2600	2.8083	2,829.5400	2.8295	0.758	0	0	0
2022/05/16	2044	02/02/2023	11.14	Call	Bond Future	2,116.3000	2.1163	2,133.0200	2.1330	0.790	0	0	0
2022/05/16	2044	02/02/2023	11.14	Put	Bond Future	4,489.9900	4.4900	4,422.6200	4.4226	(1.500)	0	0	0
2022/05/16	2044	02/02/2023	11.15	Call	Bond Future	2,144.8700	2.1449	2,161.8200	2.1618	0.790	0	0	0
2022/05/16	2044	02/02/2023	11.15	Put	Bond Future	4,450.9600	4.4510	4,383.8200	4.3838	(1.508)	0	0	0
2022/05/16	2044	02/02/2023			Bond Future	11.4997	78.5435	11.4866	78.6276	(0.113)	0.0000	0.0000	0
2022/05/16	2044	02/02/2023	11.16	Call	Bond Future	2,173.3800	2.1734	2,190.5600	2.1906	0.790	0	0	0
2022/05/16	2044	02/02/2023	11.16	Put	Bond Future	4,411.9600	4.4120	4,345.0500	4.3450	(1.517)	0	0	0
2022/05/16	2044	04/05/2023	11.41	Call	Bond Future	3,021.5400	3.0215	3,045.5200	3.0455	0.794	0	0	0
2022/05/16	2044	04/05/2023	11.41	Put	Bond Future	4,444.8800	4.4449	4,383.8500	4.3838	(1.373)	0	0	0
2022/05/16	2044	04/05/2023	11.42	Call	Bond Future	3,051.5300	3.0515	3,075.7400	3.0757	0.793	0	0	0
2022/05/16	2044	04/05/2023	11.42	Put	Bond Future	4,409.8300	4.4098	4,349.0300	4.3490	(1.379)	0	0	0
2022/05/16	2044	04/05/2023			Bond Future	11.6320	79.9393	11.6186	80.0243	(0.116)	0.0000	0.0000	0
2022/05/16	2044	04/05/2023	11.43	Call	Bond Future	3,081.6600	3.0817	3,106.0900	3.1061	0.793	0	0	0
2022/05/16	2044	04/05/2023	11.43	Put	Bond Future	4,375.0100	4.3750	4,314.4300	4.3144	(1.385)	0	0	0
2022/05/16	2046	04/08/2022			Bond Future	119.1557	119.1557	117.7864	117.7864	(1.149)	0.0000	0.0000	15,959
2022/05/16	2046	03/11/2022			Bond Future	118.9714	118.9714	117.5806	117.5806	(1.169)	0.0000	0.0000	1,566
2022/05/16	2046	02/02/2023			Bond Future	120.9990	120.9990	119.5833	119.5833	(1.170)	0.0000	0.0000	0
2022/05/16	2046	04/05/2023			Bond Future	121.1567	121.1567	119.7148	119.7148	(1.190)	0.0000	0.0000	0
2022/05/16	2050	04/08/2022			Bond Future	120.3383	120.3383	119.1215	119.1215	(1.011)	0.0000	0.0000	11,293
2022/05/16	2050	03/11/2022			Bond Future	122.1184	122.1184	120.8825	120.8825	(1.012)	0.0000	0.0000	0
2022/05/16	2050	02/02/2023			Bond Future	122.1030	122.1030	120.8446	120.8446	(1.031)	0.0000	0.0000	0
2022/05/16	2050	04/05/2023			Bond Future	124.2894	124.2894	123.0078	123.0078	(1.031)	0.0000	0.0000	0
2022/05/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	AL37	04/08/2022			Index Future	825.6520	825.6520	825.7250	825.7250	0.009	0.0000	0.0000	0
2022/05/16	AL37	03/11/2022			Index Future	837.7790	837.7790	837.8310	837.8310	0.006	0.0000	0.0000	0
2022/05/16	AL37	02/02/2023			Index Future	851.8430	851.8430	851.8720	851.8720	0.003	0.0000	0.0000	0
2022/05/16	AL37	04/05/2023			Index Future	866.8780	866.8780	866.8920	866.8920	0.002	0.0000	0.0000	0
2022/05/16	AL7T	04/08/2022			Index Future	935.9770	935.9770	937.2110	937.2110	0.132	0.0000	0.0000	0
2022/05/16	AL7T	03/11/2022			Index Future	949.7240	949.7240	950.9520	950.9520	0.129	0.0000	0.0000	0
2022/05/16	AL7T	02/02/2023			Index Future	965.6680	965.6680	966.8890	966.8890	0.126	0.0000	0.0000	0
2022/05/16	AL7T	04/05/2023			Index Future	982.7120	982.7120	983.9360	983.9360	0.125	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/16	ALBI	04/08/2022			Index Future	834.8870	834.8870	835.5830	835.5830	0.083	0.0000	0.0000	131
2022/05/16	ALBI	03/11/2022			Index Future	847.1500	847.1500	847.8330	847.8330	0.081	0.0000	0.0000	0
2022/05/16	ALBI	02/02/2023			Index Future	861.3710	861.3710	862.0420	862.0420	0.078	0.0000	0.0000	0
2022/05/16	ALBI	04/05/2023			Index Future	876.5740	876.5740	877.2410	877.2410	0.076	0.0000	0.0000	0
2022/05/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/16	ES33	04/08/2022			Bond Future	11.9148	76.2028	11.9071	76.2408	(0.065)	0.0000	0.0000	350
2022/05/16	ES33	03/11/2022			Bond Future	12.1329	73.5478	12.1249	73.5858	(0.066)	0.0000	0.0000	0
2022/05/16	ES33	02/02/2023			Bond Future	12.3364	74.8042	12.3283	74.8421	(0.066)	0.0000	0.0000	0
2022/05/16	ES33	04/05/2023			Bond Future	12.5314	72.3577	12.5230	72.3957	(0.067)	0.0000	0.0000	0
2022/05/16	ES42	04/08/2022			Bond Future	12.2798	74.6128	12.2723	74.6554	(0.061)	0.0000	0.0000	4,769
2022/05/16	ES42	03/11/2022			Bond Future	12.4788	71.4567	12.4710	71.4993	(0.062)	0.0000	0.0000	0
2022/05/16	ES42	02/02/2023			Bond Future	12.6579	72.6797	12.6500	72.7223	(0.063)	0.0000	0.0000	0
2022/05/16	ES42	04/05/2023			Bond Future	12.8371	69.7227	12.8289	69.7656	(0.064)	0.0000	0.0000	0
2022/05/16	GOVI	04/08/2022	819.28	Call	GOVI	40,920.0000	4.0920	47,950.0000	4.7950	17.180	0	0	0
2022/05/16	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	04/08/2022			GOVI	823.3720	823.3720	824.0750	824.0750	0.085	0.0000	0.0000	1,114
2022/05/16	GOVI	04/08/2022	819.26	Call	GOVI	41,120.0000	4.1120	48,150.0000	4.8150	17.096	0	0	0
2022/05/16	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	04/08/2022	819.27	Call	GOVI	41,020.0000	4.1020	48,050.0000	4.8050	17.138	0	0	0
2022/05/16	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	03/11/2022	820.41	Call	GOVI	150,550.0000	15.0550	157,470.0000	15.7470	4.596	0	0	0
2022/05/16	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	03/11/2022	820.42	Call	GOVI	150,450.0000	15.0450	157,370.0000	15.7370	4.600	0	0	0
2022/05/16	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	03/11/2022			GOVI	835.4650	835.4650	836.1570	836.1570	0.083	0.0000	0.0000	0
2022/05/16	GOVI	03/11/2022	820.43	Call	GOVI	150,350.0000	15.0350	157,270.0000	15.7270	4.603	0	0	0
2022/05/16	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	02/02/2023	850.82	Put	GOVI	13,300.0000	1.3300	6,500.0000	0.6500	(51.128)	0	0	0
2022/05/16	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	02/02/2023	850.83	Put	GOVI	13,400.0000	1.3400	6,600.0000	0.6600	(50.746)	0	0	0
2022/05/16	GOVI	02/02/2023			GOVI	849.4900	849.4900	850.1700	850.1700	0.080	0.0000	0.0000	0
2022/05/16	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	02/02/2023	850.84	Put	GOVI	13,500.0000	1.3500	6,700.0000	0.6700	(50.370)	0	0	0
2022/05/16	GOVI	04/05/2023	852.86	Call	GOVI	116,240.0000	11.6240	123,000.0000	12.3000	5.816	0	0	0
2022/05/16	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/16	GOVI	04/05/2023	852.87	Call	GOVI	116,140.0000	11.6140	122,900.0000	12.2900	5.821	0	0	0
2022/05/16	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GOVI	04/05/2023			GOVI	864.4840	864.4840	865.1600	865.1600	0.078	0.0000	0.0000	0
2022/05/16	GOVI	04/05/2023	852.88	Call	GOVI	116,040.0000	11.6040	122,800.0000	12.2800	5.826	0	0	0
2022/05/16	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/16	IGOV	04/08/2022			Index Future	319.8780	319.8780	318.1500	318.1500	(0.540)	0.0000	0.0000	482
2022/05/16	IGOV	03/11/2022			Index Future	324.6540	324.6540	322.8920	322.8920	(0.543)	0.0000	0.0000	16
2022/05/16	IGOV	02/02/2023			Index Future	330.1800	330.1800	328.3790	328.3790	(0.545)	0.0000	0.0000	0
2022/05/16	IGOV	04/05/2023			Index Future	336.0830	336.0830	334.2440	334.2440	(0.547)	0.0000	0.0000	0
2022/05/16	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/16	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/16	JBAF	18/05/2022			Jibar Tradeable Future	4.4900	95.5100	4.5280	95.4720	0.846	0.0000	0.0000	0
2022/05/16	JBAF	15/06/2022			Jibar Tradeable Future	4.9600	95.0400	4.9310	95.0690	(0.585)	0.0000	0.0000	0
2022/05/16	JBAF	20/07/2022			Jibar Tradeable Future	5.0950	94.9050	5.1090	94.8910	0.275	0.0000	0.0000	0
2022/05/16	JBAF	17/08/2022			Jibar Tradeable Future	5.4900	94.5100	5.4930	94.5070	0.055	0.0000	0.0000	0
2022/05/16	JBAF	21/09/2022			Jibar Tradeable Future	5.6150	94.3850	5.6030	94.3970	(0.214)	0.0000	0.0000	0
2022/05/16	JBAF	19/10/2022			Jibar Tradeable Future	5.9750	94.0250	5.9790	94.0210	0.067	0.0000	0.0000	0
2022/05/16	JBAF	21/12/2022			Jibar Tradeable Future	6.4900	93.5100	6.4570	93.5430	(0.508)	0.0000	0.0000	68
2022/05/16	JBAF	15/03/2023			Jibar Tradeable Future	6.9950	93.0050	6.9930	93.0070	(0.029)	0.0000	0.0000	0
2022/05/16	JBAF	21/06/2023			Jibar Tradeable Future	7.3650	92.6350	7.3590	92.6410	(0.081)	0.0000	0.0000	0
2022/05/16	JBAF	20/09/2023			Jibar Tradeable Future	7.6550	92.3450	7.6530	92.3470	(0.026)	0.0000	0.0000	75
2022/05/16	JBAF	20/12/2023			Jibar Tradeable Future	7.7300	92.2700	7.6780	92.3220	(0.673)	0.0000	0.0000	172
2022/05/16	JBAF	20/03/2024			Jibar Tradeable Future	7.9500	92.0500	7.9240	92.0760	(0.327)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/16	R023	04/08/2022	6.05	Call	Bond Future	327.0600	0.3271	295.2100	0.2952	(9.738)	0	0	0
2022/05/16	R023	04/08/2022	6.05	Put	Bond Future	39.9600	0.0400	46.4500	0.0464	16.241	0	0	0
2022/05/16	R023	04/08/2022			Bond Future	5.5251	104.6316	5.5950	104.5933	1.266	0.0000	0.0000	22,183
2022/05/16	R023	04/08/2022	6.03	Call	Bond Future	318.0000	0.3180	286.4400	0.2864	(9.925)	0	0	0
2022/05/16	R023	04/08/2022	6.03	Put	Bond Future	41.8100	0.0418	48.5900	0.0486	16.216	0	0	0
2022/05/16	R023	04/08/2022	6.04	Call	Bond Future	322.4500	0.3224	290.7400	0.2907	(9.834)	0	0	0
2022/05/16	R023	04/08/2022	6.04	Put	Bond Future	40.8000	0.0408	47.4300	0.0474	16.250	0	0	0
2022/05/16	R023	03/11/2022	6.25	Call	Bond Future	337.1200	0.3371	302.7100	0.3027	(10.207)	0	0	0
2022/05/16	R023	03/11/2022	6.25	Put	Bond Future	19.9200	0.0199	25.3300	0.0253	27.159	0	0	0
2022/05/16	R023	03/11/2022	6.26	Call	Bond Future	339.9200	0.3399	305.4400	0.3054	(10.144)	0	0	0
2022/05/16	R023	03/11/2022	6.26	Put	Bond Future	19.6600	0.0197	25.0000	0.0250	27.162	0	0	0
2022/05/16	R023	03/11/2022			Bond Future	5.2195	102.2376	5.3485	102.1977	2.472	0.0000	0.0000	0
2022/05/16	R023	03/11/2022	6.27	Call	Bond Future	342.5800	0.3426	308.0000	0.3080	(10.094)	0	0	0
2022/05/16	R023	03/11/2022	6.27	Put	Bond Future	19.2500	0.0193	24.4900	0.0245	27.221	0	0	0
2022/05/16	R035	04/08/2022	9.53	Call	Bond Future	16.6000	0.0166	14.5700	0.0146	(12.229)	0	0	400
2022/05/16	R035	04/08/2022	9.53	Put	Bond Future	9,127.8900	9.1279	9,112.8700	9.1129	(0.165)	0	0	0
2022/05/16	R035	04/08/2022	9.84	Call	Bond Future	58.0800	0.0581	52.9300	0.0529	(8.867)	0	0	100
2022/05/16	R035	04/08/2022	9.84	Put	Bond Future	7,035.5500	7.0355	7,017.4100	7.0174	(0.258)	0	0	0
2022/05/16	R035	04/08/2022	10.53	Put	Bond Future	3,096.9200	3.0969	3,064.0400	3.0640	(1.062)	0	0	0
2022/05/16	R035	04/08/2022	11.13	Put	Bond Future	1,161.9400	1.1619	1,127.3000	1.1273	(2.981)	0	0	100
2022/05/16	R035	04/08/2022	10.64	Call	Bond Future	861.6100	0.8616	839.6600	0.8397	(2.548)	0	0	0
2022/05/16	R035	04/08/2022	10.64	Put	Bond Future	2,634.1700	2.6342	2,599.2300	2.5992	(1.326)	0	0	100
2022/05/16	R035	04/08/2022	10.72	Call	Bond Future	1,055.0500	1.0550	1,032.0700	1.0321	(2.178)	0	0	0
2022/05/16	R035	04/08/2022	10.72	Put	Bond Future	2,329.9600	2.3300	2,293.9900	2.2940	(1.544)	0	0	0
2022/05/16	R035	04/08/2022	10.73	Call	Bond Future	1,080.8100	1.0808	1,057.7300	1.0577	(2.135)	0	0	0
2022/05/16	R035	04/08/2022	10.73	Put	Bond Future	2,293.7900	2.2938	2,257.7200	2.2577	(1.573)	0	0	0
2022/05/16	R035	04/08/2022			Bond Future	10.9279	90.0714	10.9258	90.0844	(0.020)	0.0000	0.0000	129,168
2022/05/16	R035	04/08/2022	10.53	Call	Bond Future	633.4900	0.6335	613.6000	0.6136	(3.140)	0	0	400
2022/05/16	R035	04/08/2022	10.74	Call	Bond Future	1,106.9300	1.1069	1,083.7500	1.0838	(2.094)	0	0	0
2022/05/16	R035	04/08/2022	10.74	Put	Bond Future	2,258.0500	2.2581	2,221.8800	2.2219	(1.602)	0	0	0
2022/05/16	R035	04/08/2022	11.13	Call	Bond Future	2,375.5100	2.3755	2,353.8600	2.3539	(0.911)	0	0	0
2022/05/16	R035	04/08/2022	12.18	Call	Bond Future	7,287.9000	7.2879	7,288.6000	7.2886	0.010	0	0	0
2022/05/16	R035	04/08/2022	12.18	Put	Bond Future	147.5100	0.1475	135.2200	0.1352	(8.332)	0	0	400
2022/05/16	R035	03/11/2022	11.15	Call	Bond Future	2,556.0800	2.5561	2,541.7200	2.5417	(0.562)	0	0	0
2022/05/16	R035	03/11/2022	11.15	Put	Bond Future	2,284.7900	2.2848	2,258.1200	2.2581	(1.167)	0	0	0
2022/05/16	R035	03/11/2022	12.68	Call	Bond Future	9,013.3500	9.0134	9,013.0200	9.0130	(0.004)	0	0	0
2022/05/16	R035	03/11/2022	12.68	Put	Bond Future	374.7500	0.3748	362.1100	0.3621	(3.373)	0	0	1,000
2022/05/16	R035	03/11/2022	10.99	Call	Bond Future	2,068.1300	2.0681	2,053.3300	2.0533	(0.716)	0	0	0
2022/05/16	R035	03/11/2022	10.99	Put	Bond Future	2,746.6300	2.7466	2,719.5200	2.7195	(0.987)	0	0	582
2022/05/16	R035	03/11/2022	11.05	Call	Bond Future	2,245.4100	2.2454	2,230.7100	2.2307	(0.655)	0	0	1,000
2022/05/16	R035	03/11/2022	10.57	Call	Bond Future	1,022.2900	1.0223	1,009.0800	1.0091	(1.292)	0	0	0
2022/05/16	R035	03/11/2022	10.57	Put	Bond Future	4,266.8800	4.2669	4,241.3600	4.2414	(0.598)	0	0	582
2022/05/16	R035	03/11/2022			Bond Future	11.1040	86.8971	11.1020	86.9094	(0.019)	0.0000	0.0000	3,020
2022/05/16	R035	03/11/2022	11.14	Call	Bond Future	2,524.1100	2.5241	2,509.7100	2.5097	(0.570)	0	0	0
2022/05/16	R035	03/11/2022	11.14	Put	Bond Future	2,311.7500	2.3118	2,285.0400	2.2850	(1.155)	0	0	0
2022/05/16	R035	03/11/2022	11.05	Put	Bond Future	2,565.9800	2.5660	2,538.9700	2.5390	(1.053)	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
2022/05/16	R035	03/11/2022	11.13	Call	Bond Future	2,492.3400	2.4923	2,477.9000	2.4779	(0.579)	0	0	0
2022/05/16	R035	03/11/2022	11.13	Put	Bond Future	2,338.9600	2.3390	2,312.2100	2.3122	(1.144)	0	0	0
2022/05/16	R035	03/11/2022	9.82	Call	Bond Future	188.4200	0.1884	182.5600	0.1826	(3.110)	0	0	582
2022/05/16	R035	03/11/2022	9.82	Put	Bond Future	8,291.5500	8.2915	8,273.3800	8.2734	(0.219)	0	0	0
2022/05/16	R035	03/11/2022	10.30	Call	Bond Future	561.7800	0.5618	551.3800	0.5514	(1.851)	0	0	1,000
2022/05/16	R035	03/11/2022	10.30	Put	Bond Future	5,513.5600	5.5136	5,490.8500	5.4909	(0.412)	0	0	0
2022/05/16	R035	02/02/2023	13.22	Put	Bond Future	475.8400	0.4758	465.2900	0.4653	(2.217)	0	0	1,000
2022/05/16	R035	02/02/2023	10.88	Call	Bond Future	1,837.2200	1.8372	1,826.5400	1.8265	(0.581)	0	0	0
2022/05/16	R035	02/02/2023	10.88	Put	Bond Future	4,095.6800	4.0957	4,073.3300	4.0733	(0.546)	0	0	0
2022/05/16	R035	02/02/2023	9.81	Call	Bond Future	311.9100	0.3119	306.4400	0.3064	(1.754)	0	0	582
2022/05/16	R035	02/02/2023	9.81	Put	Bond Future	9,335.4800	9.3355	9,318.3400	9.3183	(0.184)	0	0	0
2022/05/16	R035	02/02/2023	10.30	Put	Bond Future	6,590.7500	6.5908	6,570.7000	6.5707	(0.304)	0	0	0
2022/05/16	R035	02/02/2023	10.66	Call	Bond Future	1,336.1300	1.3361	1,326.0800	1.3261	(0.752)	0	0	0
2022/05/16	R035	02/02/2023	10.66	Put	Bond Future	4,928.0300	4.9280	4,906.3100	4.9063	(0.441)	0	0	582
2022/05/16	R035	02/02/2023			Bond Future	11.2638	88.3605	11.2617	88.3722	(0.018)	0.0000	0.0000	0
2022/05/16	R035	02/02/2023	11.05	Call	Bond Future	2,282.4500	2.2825	2,271.6700	2.2717	(0.472)	0	0	1,000
2022/05/16	R035	02/02/2023	11.05	Put	Bond Future	3,529.9900	3.5300	3,507.5400	3.5075	(0.636)	0	0	0
2022/05/16	R035	02/02/2023	11.06	Call	Bond Future	2,310.0000	2.3100	2,299.2200	2.2992	(0.467)	0	0	0
2022/05/16	R035	02/02/2023	11.06	Put	Bond Future	3,498.5900	3.4986	3,476.1400	3.4761	(0.642)	0	0	582
2022/05/16	R035	02/02/2023	13.22	Call	Bond Future	10,774.4900	10.7745	10,775.6100	10.7756	0.010	0	0	0
2022/05/16	R035	02/02/2023	10.86	Call	Bond Future	1,788.0600	1.7881	1,777.4100	1.7774	(0.596)	0	0	0
2022/05/16	R035	02/02/2023	10.86	Put	Bond Future	4,166.5600	4.1666	4,144.2400	4.1442	(0.536)	0	0	0
2022/05/16	R035	02/02/2023	10.87	Call	Bond Future	1,812.5500	1.8125	1,801.8900	1.8019	(0.588)	0	0	0
2022/05/16	R035	02/02/2023	10.87	Put	Bond Future	4,131.0000	4.1310	4,108.6700	4.1087	(0.541)	0	0	0
2022/05/16	R035	02/02/2023	10.30	Call	Bond Future	753.8200	0.7538	745.4400	0.7454	(1.112)	0	0	1,000
2022/05/16	R035	04/05/2023	11.20	Call	Bond Future	2,669.9300	2.6699	2,661.6600	2.6617	(0.310)	0	0	0
2022/05/16	R035	04/05/2023	11.21	Call	Bond Future	2,697.3800	2.6974	2,689.1100	2.6891	(0.307)	0	0	0
2022/05/16	R035	04/05/2023	11.22	Put	Bond Future	3,810.6800	3.8107	3,791.0700	3.7911	(0.515)	0	0	0
2022/05/16	R035	04/05/2023			Bond Future	11.4105	85.4311	11.4085	85.4425	(0.018)	0.0000	0.0000	0
2022/05/16	R035	04/05/2023	11.20	Put	Bond Future	3,871.1700	3.8712	3,851.5400	3.8515	(0.507)	0	0	0
2022/05/16	R035	04/05/2023	11.21	Put	Bond Future	3,841.0000	3.8410	3,821.3700	3.8214	(0.511)	0	0	0
2022/05/16	R035	04/05/2023	11.22	Call	Bond Future	2,724.6300	2.7246	2,716.3800	2.7164	(0.303)	0	0	0
2022/05/16	R186	04/08/2022	7.96	Call	Bond Future	243.4700	0.2435	229.8700	0.2299	(5.586)	0	0	3,600
2022/05/16	R186	04/08/2022	8.15	Call	Bond Future	431.4600	0.4315	413.2400	0.4132	(4.223)	0	0	0
2022/05/16	R186	04/08/2022	8.15	Put	Bond Future	1,918.0600	1.9181	1,910.2300	1.9102	(0.408)	0	0	0
2022/05/16	R186	04/08/2022	9.78	Call	Bond Future	4,577.3500	4.5774	4,560.9500	4.5610	(0.358)	0	0	0
2022/05/16	R186	04/08/2022	9.78	Put	Bond Future	82.5300	0.0825	76.5200	0.0765	(7.282)	0	0	3,600
2022/05/16	R186	04/08/2022			Bond Future	8.5444	108.4130	8.5472	108.4026	0.033	0.0000	0.0000	79,088
2022/05/16	R186	04/08/2022	6.96	Call	Bond Future	7.2800	0.0073	6.1700	0.0062	(15.247)	0	0	3,600
2022/05/16	R186	04/08/2022	6.96	Put	Bond Future	6,137.9600	6.1380	6,147.2400	6.1472	0.151	0	0	0
2022/05/16	R186	04/08/2022	7.96	Put	Bond Future	2,455.3900	2.4554	2,452.1800	2.4522	(0.131)	0	0	0
2022/05/16	R186	04/08/2022	8.13	Call	Bond Future	408.1100	0.4081	390.3600	0.3904	(4.349)	0	0	0
2022/05/16	R186	04/08/2022	8.13	Put	Bond Future	1,970.7800	1.9708	1,963.4200	1.9634	(0.373)	0	0	0
2022/05/16	R186	04/08/2022	8.14	Call	Bond Future	419.7700	0.4198	401.7800	0.4018	(4.286)	0	0	0
2022/05/16	R186	04/08/2022	8.14	Put	Bond Future	1,944.4000	1.9444	1,936.8000	1.9368	(0.391)	0	0	0
2022/05/16	R186	03/11/2022	8.53	Call	Bond Future	1,098.2300	1.0982	1,081.1900	1.0812	(1.552)	0	0	0
2022/05/16	R186	03/11/2022	8.53	Put	Bond Future	1,824.6700	1.8247	1,819.1500	1.8191	(0.303)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/16	R186	03/11/2022	8.54	Call	Bond Future	1,115.0900	1.1151	1,097.9600	1.0980	(1.536)	0	0	0
2022/05/16	R186	03/11/2022	8.54	Put	Bond Future	1,805.9800	1.8060	1,800.3700	1.8004	(0.311)	0	0	0
2022/05/16	R186	03/11/2022			Bond Future	8.7352	109.9914	8.7385	109.9799	0.037	0.0000	0.0000	11,129
2022/05/16	R186	03/11/2022	8.55	Call	Bond Future	1,132.0800	1.1321	1,114.8700	1.1149	(1.520)	0	0	0
2022/05/16	R186	03/11/2022	8.55	Put	Bond Future	1,787.4400	1.7874	1,781.7500	1.7818	(0.318)	0	0	0
2022/05/16	R186	02/02/2023	8.32	Call	Bond Future	733.9500	0.7339	722.5000	0.7225	(1.560)	0	0	0
2022/05/16	R186	02/02/2023	8.32	Put	Bond Future	2,636.0400	2.6360	2,637.4300	2.6374	0.053	0	0	0
2022/05/16	R186	02/02/2023	8.33	Call	Bond Future	747.4100	0.7474	735.8600	0.7359	(1.545)	0	0	0
2022/05/16	R186	02/02/2023	8.33	Put	Bond Future	2,615.5600	2.6156	2,616.8500	2.6169	0.049	0	0	0
2022/05/16	R186	02/02/2023			Bond Future	8.8866	106.5479	8.8905	106.5350	0.044	0.0000	0.0000	0
2022/05/16	R186	02/02/2023	8.34	Call	Bond Future	761.3300	0.7613	749.6700	0.7497	(1.532)	0	0	0
2022/05/16	R186	02/02/2023	8.34	Put	Bond Future	2,595.5500	2.5956	2,596.7300	2.5967	0.045	0	0	0
2022/05/16	R186	04/05/2023	8.83	Put	Bond Future	2,218.8400	2.2188	2,218.4700	2.2185	(0.017)	0	0	0
2022/05/16	R186	04/05/2023	8.84	Call	Bond Future	1,605.0200	1.6050	1,590.8000	1.5908	(0.886)	0	0	0
2022/05/16	R186	04/05/2023			Bond Future	9.0314	108.4370	9.0358	108.4232	0.049	0.0000	0.0000	0
2022/05/16	R186	04/05/2023	8.82	Call	Bond Future	1,573.2600	1.5733	1,559.1400	1.5591	(0.897)	0	0	0
2022/05/16	R186	04/05/2023	8.82	Put	Bond Future	2,234.3900	2.2344	2,234.0700	2.2341	(0.014)	0	0	0
2022/05/16	R186	04/05/2023	8.83	Call	Bond Future	1,589.1000	1.5891	1,574.9300	1.5749	(0.892)	0	0	0
2022/05/16	R186	04/05/2023	8.84	Put	Bond Future	2,203.3900	2.2034	2,202.9700	2.2030	(0.019)	0	0	0
2022/05/16	R197	04/08/2022			Bond Future	326.9161	326.9161	327.0410	327.0410	0.038	0.0000	0.0000	875
2022/05/16	R197	03/11/2022			Bond Future	331.7513	331.7513	331.8751	331.8751	0.037	0.0000	0.0000	0
2022/05/16	R197	02/02/2023			Bond Future	328.7029	328.7029	328.8248	328.8248	0.037	0.0000	0.0000	0
2022/05/16	R197	04/05/2023			Bond Future	334.5912	334.5912	334.7132	334.7132	0.036	0.0000	0.0000	0
2022/05/16	R202	04/08/2022			Bond Future	248.1423	248.1423	246.7855	246.7855	(0.547)	0.0000	0.0000	6,519
2022/05/16	R202	03/11/2022			Bond Future	251.8119	251.8119	250.4329	250.4329	(0.548)	0.0000	0.0000	0
2022/05/16	R202	02/02/2023			Bond Future	251.4797	251.4797	250.0744	250.0744	(0.559)	0.0000	0.0000	0
2022/05/16	R202	04/05/2023			Bond Future	255.9818	255.9818	254.5499	254.5499	(0.559)	0.0000	0.0000	0
2022/05/16	R209	04/08/2022	10.57	Put	Bond Future	2,535.3800	2.5354	2,486.6000	2.4866	(1.924)	0	0	0
2022/05/16	R209	04/08/2022	10.58	Call	Bond Future	719.6200	0.7196	708.4400	0.7084	(1.554)	0	0	0
2022/05/16	R209	04/08/2022	10.58	Put	Bond Future	2,498.9400	2.4989	2,450.1500	2.4501	(1.952)	0	0	0
2022/05/16	R209	04/08/2022			Bond Future	10.9085	69.5625	10.9015	69.6001	(0.065)	0.0000	0.0000	20,119
2022/05/16	R209	04/08/2022	10.57	Call	Bond Future	700.8700	0.7009	689.7000	0.6897	(1.594)	0	0	0
2022/05/16	R209	04/08/2022	10.59	Call	Bond Future	738.7900	0.7388	727.6100	0.7276	(1.513)	0	0	0
2022/05/16	R209	04/08/2022	10.59	Put	Bond Future	2,462.9900	2.4630	2,414.2000	2.4142	(1.981)	0	0	0
2022/05/16	R209	03/11/2022	11.03	Call	Bond Future	1,999.2300	1.9992	2,000.0700	2.0001	0.042	0	0	0
2022/05/16	R209	03/11/2022	11.03	Put	Bond Future	2,176.6400	2.1766	2,139.9400	2.1399	(1.686)	0	0	0
2022/05/16	R209	03/11/2022	10.50	Put	Bond Future	3,848.8700	3.8489	3,807.7500	3.8077	(1.068)	0	0	0
2022/05/16	R209	03/11/2022	9.25	Call	Bond Future	37.1900	0.0372	35.8900	0.0359	(3.496)	0	0	9,500
2022/05/16	R209	03/11/2022	9.25	Put	Bond Future	10,493.0900	10.4931	10,454.2500	10.4542	(0.370)	0	0	0
2022/05/16	R209	03/11/2022	9.50	Call	Bond Future	76.5700	0.0766	74.5300	0.0745	(2.664)	0	0	0
2022/05/16	R209	03/11/2022	9.50	Put	Bond Future	8,962.9600	8.9630	8,923.3800	8.9234	(0.442)	0	0	0
2022/05/16	R209	03/11/2022			Bond Future	11.0640	67.4306	11.0568	67.4682	(0.065)	0.0000	0.0000	4,135
2022/05/16	R209	03/11/2022	11.02	Call	Bond Future	1,972.6600	1.9727	1,973.3700	1.9734	0.036	0	0	0
2022/05/16	R209	03/11/2022	11.02	Put	Bond Future	2,202.3500	2.2024	2,165.5200	2.1655	(1.672)	0	0	0
2022/05/16	R209	03/11/2022	11.50	Call	Bond Future	3,435.1300	3.4351	3,443.4700	3.4435	0.243	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
2022/05/16	R209	03/11/2022	11.50	Put	Bond Future	1,218.9500	1.2189	1,189.7500	1.1897	(2.396)	0	0	0
2022/05/16	R209	03/11/2022	10.50	Call	Bond Future	820.1100	0.8201	816.5300	0.8165	(0.437)	0	0	0
2022/05/16	R209	03/11/2022	11.00	Call	Bond Future	1,920.0800	1.9201	1,920.5200	1.9205	0.023	0	0	0
2022/05/16	R209	03/11/2022	11.00	Put	Bond Future	2,254.4900	2.2545	2,217.3900	2.2174	(1.646)	0	0	9,500
2022/05/16	R209	03/11/2022	11.01	Call	Bond Future	1,946.2800	1.9463	1,946.8600	1.9469	0.030	0	0	0
2022/05/16	R209	03/11/2022	11.01	Put	Bond Future	2,228.3000	2.2283	2,191.3400	2.1913	(1.659)	0	0	0
2022/05/16	R209	03/11/2022	10.00	Call	Bond Future	268.9500	0.2689	265.3600	0.2654	(1.335)	0	0	0
2022/05/16	R209	03/11/2022	10.00	Put	Bond Future	6,145.0700	6.1451	6,103.9400	6.1039	(0.669)	0	0	9,500
2022/05/16	R209	02/02/2023	10.78	Call	Bond Future	1,503.5100	1.5035	1,504.6300	1.5046	0.074	0	0	0
2022/05/16	R209	02/02/2023	10.79	Call	Bond Future	1,524.8500	1.5249	1,526.0500	1.5260	0.079	0	0	0
2022/05/16	R209	02/02/2023	10.80	Put	Bond Future	3,638.3000	3.6383	3,602.0800	3.6021	(0.996)	0	0	0
2022/05/16	R209	02/02/2023			Bond Future	11.2008	68.5667	11.1935	68.6042	(0.066)	0.0000	0.0000	0
2022/05/16	R209	02/02/2023	10.78	Put	Bond Future	3,702.4700	3.7025	3,666.0900	3.6661	(0.983)	0	0	0
2022/05/16	R209	02/02/2023	10.79	Put	Bond Future	3,670.3800	3.6704	3,634.0800	3.6341	(0.989)	0	0	0
2022/05/16	R209	02/02/2023	10.80	Call	Bond Future	1,546.1300	1.5461	1,547.4100	1.5474	0.083	0	0	0
2022/05/16	R209	04/05/2023	11.09	Call	Bond Future	2,302.9400	2.3029	2,308.1100	2.3081	0.224	0	0	0
2022/05/16	R209	04/05/2023	11.09	Put	Bond Future	3,531.6600	3.5317	3,499.1100	3.4991	(0.922)	0	0	0
2022/05/16	R209	04/05/2023	11.10	Call	Bond Future	2,326.5100	2.3265	2,331.7800	2.3318	0.227	0	0	0
2022/05/16	R209	04/05/2023	11.10	Put	Bond Future	3,503.8000	3.5038	3,471.3500	3.4713	(0.926)	0	0	0
2022/05/16	R209	04/05/2023			Bond Future	11.3319	66.6328	11.3244	66.6705	(0.066)	0.0000	0.0000	0
2022/05/16	R209	04/05/2023	11.11	Call	Bond Future	2,350.2100	2.3502	2,355.5600	2.3556	0.228	0	0	0
2022/05/16	R209	04/05/2023	11.11	Put	Bond Future	3,476.1400	3.4761	3,443.7700	3.4438	(0.931)	0	0	0
2022/05/16	R210	04/08/2022			Bond Future	222.5620	222.5620	221.8003	221.8003	(0.342)	0.0000	0.0000	1,025
2022/05/16	R210	03/11/2022			Bond Future	222.9024	222.9024	222.1273	222.1273	(0.348)	0.0000	0.0000	0
2022/05/16	R210	02/02/2023			Bond Future	226.7005	226.7005	225.9102	225.9102	(0.349)	0.0000	0.0000	0
2022/05/16	R210	04/05/2023			Bond Future	227.7133	227.7133	226.9069	226.9069	(0.354)	0.0000	0.0000	0
2022/05/16	R213	04/08/2022	9.88	Call	Bond Future	353.2700	0.3533	354.4700	0.3545	0.340	0	0	0
2022/05/16	R213	04/08/2022	9.89	Call	Bond Future	364.3200	0.3643	365.6800	0.3657	0.373	0	0	0
2022/05/16	R213	04/08/2022	9.90	Put	Bond Future	3,047.1400	3.0471	2,961.7700	2.9618	(2.802)	0	0	0
2022/05/16	R213	04/08/2022			Bond Future	10.4387	83.9409	10.4208	84.0278	(0.171)	0.0000	0.0000	26,734
2022/05/16	R213	04/08/2022	9.88	Put	Bond Future	3,126.1600	3.1262	3,040.4500	3.0405	(2.742)	0	0	0
2022/05/16	R213	04/08/2022	9.89	Put	Bond Future	3,086.5100	3.0865	3,000.9600	3.0010	(2.772)	0	0	0
2022/05/16	R213	04/08/2022	9.90	Call	Bond Future	375.6000	0.3756	377.1400	0.3771	0.410	0	0	0
2022/05/16	R213	03/11/2022	10.38	Call	Bond Future	1,414.8900	1.4149	1,435.1800	1.4352	1.434	0	0	0
2022/05/16	R213	03/11/2022	10.38	Put	Bond Future	2,586.1000	2.5861	2,519.0000	2.5190	(2.595)	0	0	0
2022/05/16	R213	03/11/2022	10.39	Call	Bond Future	1,435.8700	1.4359	1,456.4500	1.4565	1.433	0	0	0
2022/05/16	R213	03/11/2022	10.39	Put	Bond Future	2,559.0400	2.5590	2,492.2300	2.4922	(2.611)	0	0	0
2022/05/16	R213	03/11/2022	10.37	Call	Bond Future	1,394.3000	1.3943	1,414.2900	1.4143	1.434	0	0	0
2022/05/16	R213	03/11/2022	10.37	Put	Bond Future	2,613.5900	2.6136	2,546.1900	2.5462	(2.579)	0	0	200
2022/05/16	R213	03/11/2022	9.19	Call	Bond Future	140.2800	0.1403	141.1000	0.1411	0.585	0	0	476
2022/05/16	R213	03/11/2022	9.19	Put	Bond Future	7,295.7600	7.2958	7,209.1900	7.2092	(1.187)	0	0	0
2022/05/16	R213	03/11/2022			Bond Future	10.6260	81.6249	10.6074	81.7123	(0.174)	0.0000	0.0000	0
2022/05/16	R213	03/11/2022	10.40	Call	Bond Future	1,456.8100	1.4568	1,477.6900	1.4777	1.433	0	0	0
2022/05/16	R213	03/11/2022	10.40	Put	Bond Future	2,531.9700	2.5320	2,465.4600	2.4655	(2.627)	0	0	0
2022/05/16	R213	03/11/2022	9.98	Call	Bond Future	721.3300	0.7213	731.3700	0.7314	1.392	0	0	0
2022/05/16	R213	03/11/2022	9.98	Put	Bond Future	3,844.2300	3.8442	3,766.8800	3.7669	(2.012)	0	0	200

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2022/05/16	R213	03/11/2022	10.19	Call	Bond Future	1,051.2300	1.0512	1,066.2300	1.0662	1.427	0	0	0
2022/05/16	R213	03/11/2022	10.19	Put	Bond Future	3,142.1500	3.1421	3,069.7600	3.0698	(2.304)	0	0	476
2022/05/16	R213	03/11/2022	9.13	Call	Bond Future	122.1900	0.1222	122.7900	0.1228	0.491	0	0	200
2022/05/16	R213	03/11/2022	9.13	Put	Bond Future	7,593.9400	7.5939	7,507.1500	7.5072	(1.143)	0	0	0
2022/05/16	R213	03/11/2022	9.84	Call	Bond Future	544.3700	0.5444	551.6900	0.5517	1.345	0	0	0
2022/05/16	R213	03/11/2022	9.84	Put	Bond Future	4,364.4200	4.3644	4,284.3500	4.2844	(1.835)	0	0	476
2022/05/16	R213	02/02/2023	10.43	Put	Bond Future	3,233.5700	3.2336	3,168.2500	3.1682	(2.020)	0	0	0
2022/05/16	R213	02/02/2023	12.20	Call	Bond Future	6,747.1000	6.7471	6,811.2200	6.8112	0.950	0	0	0
2022/05/16	R213	02/02/2023	12.20	Put	Bond Future	622.6200	0.6226	598.6900	0.5987	(3.843)	0	0	912
2022/05/16	R213	02/02/2023	10.22	Put	Bond Future	3,850.2500	3.8502	3,779.9100	3.7799	(1.827)	0	0	0
2022/05/16	R213	02/02/2023	10.23	Call	Bond Future	1,175.5800	1.1756	1,193.5300	1.1935	1.527	0	0	0
2022/05/16	R213	02/02/2023	10.35	Call	Bond Future	1,386.5400	1.3865	1,407.3000	1.4073	1.497	0	0	0
2022/05/16	R213	02/02/2023	10.35	Put	Bond Future	3,459.1100	3.4591	3,391.8200	3.3918	(1.945)	0	0	476
2022/05/16	R213	02/02/2023	10.01	Call	Bond Future	842.1900	0.8422	855.4200	0.8554	1.571	0	0	0
2022/05/16	R213	02/02/2023			Bond Future	10.7947	82.9987	10.7755	83.0868	(0.178)	0.0000	0.0000	0
2022/05/16	R213	02/02/2023	10.43	Call	Bond Future	1,538.8800	1.5389	1,561.6100	1.5616	1.477	0	0	912
2022/05/16	R213	02/02/2023	10.22	Call	Bond Future	1,158.8800	1.1589	1,176.5900	1.1766	1.528	0	0	0
2022/05/16	R213	02/02/2023	10.23	Put	Bond Future	3,819.1400	3.8191	3,749.0400	3.7490	(1.835)	0	0	0
2022/05/16	R213	02/02/2023	9.16	Call	Bond Future	208.5100	0.2085	211.2600	0.2113	1.319	0	0	476
2022/05/16	R213	02/02/2023	9.16	Put	Bond Future	8,173.2300	8.1732	8,087.9300	8.0879	(1.044)	0	0	0
2022/05/16	R213	02/02/2023	10.01	Put	Bond Future	4,545.7500	4.5457	4,470.9300	4.4709	(1.646)	0	0	476
2022/05/16	R213	02/02/2023	10.21	Call	Bond Future	1,142.3100	1.1423	1,159.8000	1.1598	1.531	0	0	0
2022/05/16	R213	02/02/2023	10.21	Put	Bond Future	3,881.5300	3.8815	3,810.9700	3.8110	(1.818)	0	0	0
2022/05/16	R213	04/05/2023	10.75	Call	Bond Future	2,218.0000	2.2180	2,248.3000	2.2483	1.366	0	0	0
2022/05/16	R213	04/05/2023	10.75	Put	Bond Future	3,119.3200	3.1193	3,060.5700	3.0606	(1.883)	0	0	0
2022/05/16	R213	04/05/2023			Bond Future	10.9505	80.9232	10.9306	81.0122	(0.182)	0.0000	0.0000	0
2022/05/16	R213	04/05/2023	10.74	Call	Bond Future	2,196.0500	2.1960	2,226.1300	2.2261	1.370	0	0	0
2022/05/16	R213	04/05/2023	10.74	Put	Bond Future	3,142.6600	3.1427	3,083.6900	3.0837	(1.876)	0	0	0
2022/05/16	R213	04/05/2023	10.73	Call	Bond Future	2,174.5400	2.1745	2,204.3800	2.2044	1.372	0	0	0
2022/05/16	R213	04/05/2023	10.73	Put	Bond Future	3,166.4600	3.1665	3,107.2500	3.1073	(1.870)	0	0	0
2022/05/16	R214	04/08/2022	10.98	Put	Bond Future	2,109.2100	2.1092	2,059.3500	2.0594	(2.364)	0	0	0
2022/05/16	R214	04/08/2022	10.99	Call	Bond Future	1,092.1000	1.0921	1,080.8200	1.0808	(1.033)	0	0	0
2022/05/16	R214	04/08/2022			Bond Future	11.1671	66.6404	11.1601	66.6789	(0.063)	0.0000	0.0000	14,753
2022/05/16	R214	04/08/2022	10.97	Call	Bond Future	1,043.7100	1.0437	1,032.2700	1.0323	(1.096)	0	0	0
2022/05/16	R214	04/08/2022	10.97	Put	Bond Future	2,141.6400	2.1416	2,091.7000	2.0917	(2.332)	0	0	0
2022/05/16	R214	04/08/2022	10.98	Call	Bond Future	1,067.6900	1.0677	1,056.3300	1.0563	(1.064)	0	0	0
2022/05/16	R214	04/08/2022	10.99	Put	Bond Future	2,077.2700	2.0773	2,027.4900	2.0275	(2.396)	0	0	0
2022/05/16	R214	03/11/2022	11.34	Call	Bond Future	2,249.9200	2.2499	2,251.2800	2.2513	0.060	0	0	0
2022/05/16	R214	03/11/2022	11.36	Put	Bond Future	2,076.3300	2.0763	2,039.5300	2.0395	(1.772)	0	0	0
2022/05/16	R214	03/11/2022			Bond Future	11.3169	64.3254	11.3098	64.3638	(0.063)	0.0000	0.0000	0
2022/05/16	R214	03/11/2022	11.34	Put	Bond Future	2,125.9600	2.1260	2,088.8700	2.0889	(1.745)	0	0	0
2022/05/16	R214	03/11/2022	11.35	Call	Bond Future	2,278.7100	2.2787	2,280.2100	2.2802	0.066	0	0	0
2022/05/16	R214	03/11/2022	11.35	Put	Bond Future	2,101.1200	2.1011	2,064.1700	2.0642	(1.759)	0	0	0
2022/05/16	R214	03/11/2022	11.36	Call	Bond Future	2,307.4900	2.3075	2,309.1400	2.3091	0.072	0	0	0
2022/05/16	R214	02/02/2023	11.07	Call	Bond Future	1,664.6900	1.6647	1,665.9600	1.6660	0.076	0	0	0
2022/05/16	R214	02/02/2023	11.07	Put	Bond Future	3,736.2500	3.7363	3,699.0500	3.6990	(0.996)	0	0	0
2022/05/16	R214	02/02/2023	11.08	Call	Bond Future	1,687.5300	1.6875	1,688.8900	1.6889	0.081	0	0	0

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2022/05/16	R214	02/02/2023	11.08	Put	Bond Future	3,703.5700	3.7036	3,666.4600	3.6665	(1.002)	0	0	0
2022/05/16	R214	02/02/2023			Bond Future	11.4524	65.4086	11.4451	65.4471	(0.064)	0.0000	0.0000	0
2022/05/16	R214	02/02/2023	11.09	Call	Bond Future	1,710.5300	1.7105	1,711.9800	1.7120	0.085	0	0	0
2022/05/16	R214	02/02/2023	11.09	Put	Bond Future	3,671.1100	3.6711	3,634.0900	3.6341	(1.008)	0	0	0
2022/05/16	R214	04/05/2023	11.36	Call	Bond Future	2,478.5400	2.4785	2,483.9500	2.4840	0.218	0	0	0
2022/05/16	R214	04/05/2023	11.36	Put	Bond Future	3,615.9200	3.6159	3,582.6200	3.5826	(0.921)	0	0	0
2022/05/16	R214	04/05/2023	11.37	Call	Bond Future	2,503.3600	2.5034	2,508.8600	2.5089	0.220	0	0	0
2022/05/16	R214	04/05/2023	11.37	Put	Bond Future	3,587.3500	3.5874	3,554.1400	3.5541	(0.926)	0	0	0
2022/05/16	R214	04/05/2023			Bond Future	11.5759	63.2755	11.5685	63.3142	(0.064)	0.0000	0.0000	0
2022/05/16	R214	04/05/2023	11.38	Call	Bond Future	2,528.0500	2.5281	2,533.6500	2.5337	0.222	0	0	0
2022/05/16	R214	04/05/2023	11.38	Put	Bond Future	3,558.7200	3.5587	3,525.6100	3.5256	(0.930)	0	0	0
2022/05/16	R248	04/08/2022	10.20	Call	Bond Future	103.8100	0.1038	95.7600	0.0958	(7.755)	0	0	1,700
2022/05/16	R248	04/08/2022	10.40	Put	Bond Future	5,577.7600	5.5778	5,551.3100	5.5513	(0.474)	0	0	0
2022/05/16	R248	04/08/2022	10.98	Call	Bond Future	1,451.8200	1.4518	1,422.9500	1.4229	(1.989)	0	0	0
2022/05/16	R248	04/08/2022	10.98	Put	Bond Future	2,471.7400	2.4717	2,430.3600	2.4304	(1.674)	0	0	0
2022/05/16	R248	04/08/2022	10.99	Call	Bond Future	1,484.0800	1.4841	1,455.1300	1.4551	(1.951)	0	0	0
2022/05/16	R248	04/08/2022	10.99	Put	Bond Future	2,432.9900	2.4330	2,391.5300	2.3915	(1.704)	0	0	0
2022/05/16	R248	04/08/2022			Bond Future	11.1251	83.8563	11.1233	83.8689	(0.016)	0.0000	0.0000	188,751
2022/05/16	R248	04/08/2022	9.70	Call	Bond Future	12.0400	0.0120	10.4100	0.0104	(13.538)	0	0	0
2022/05/16	R248	04/08/2022	9.70	Put	Bond Future	11,097.2100	11.0972	11,083.0700	11.0831	(0.127)	0	0	0
2022/05/16	R248	04/08/2022	10.20	Put	Bond Future	7,014.7000	7.0147	6,994.1400	6.9941	(0.293)	0	0	0
2022/05/16	R248	04/08/2022	10.40	Call	Bond Future	246.2200	0.2462	232.2800	0.2323	(5.662)	0	0	0
2022/05/16	R248	04/08/2022	11.00	Call	Bond Future	1,516.7200	1.5167	1,487.7100	1.4877	(1.913)	0	0	0
2022/05/16	R248	04/08/2022	11.00	Put	Bond Future	2,394.7200	2.3947	2,353.2000	2.3532	(1.734)	0	0	50
2022/05/16	R248	04/08/2022	10.90	Call	Bond Future	1,207.2100	1.2072	1,179.2500	1.1792	(2.316)	0	0	1,700
2022/05/16	R248	04/08/2022	10.90	Put	Bond Future	2,799.1600	2.7992	2,758.6900	2.7587	(1.446)	0	0	0
2022/05/16	R248	03/11/2022	11.32	Call	Bond Future	2,892.2500	2.8923	2,875.1000	2.8751	(0.593)	0	0	0
2022/05/16	R248	03/11/2022	11.30	Put	Bond Future	2,635.1500	2.6351	2,605.8900	2.6059	(1.110)	0	0	0
2022/05/16	R248	03/11/2022	11.31	Put	Bond Future	2,603.7200	2.6037	2,574.5100	2.5745	(1.122)	0	0	0
2022/05/16	R248	03/11/2022			Bond Future	11.2728	80.6548	11.2710	80.6668	(0.016)	0.0000	0.0000	0
2022/05/16	R248	03/11/2022	11.32	Put	Bond Future	2,572.6100	2.5726	2,543.4400	2.5434	(1.134)	0	0	0
2022/05/16	R248	03/11/2022	11.30	Call	Bond Future	2,819.6900	2.8197	2,802.4500	2.8025	(0.611)	0	0	0
2022/05/16	R248	03/11/2022	11.31	Call	Bond Future	2,855.8600	2.8559	2,838.6700	2.8387	(0.602)	0	0	0
2022/05/16	R248	02/02/2023	11.08	Call	Bond Future	2,307.3500	2.3074	2,293.9900	2.2940	(0.579)	0	0	0
2022/05/16	R248	02/02/2023	11.08	Put	Bond Future	4,530.5400	4.5305	4,505.8000	4.5058	(0.546)	0	0	0
2022/05/16	R248	02/02/2023			Bond Future	11.4061	82.0132	11.4044	82.0246	(0.015)	0.0000	0.0000	0
2022/05/16	R248	02/02/2023	11.06	Call	Bond Future	2,248.8000	2.2488	2,235.4800	2.2355	(0.592)	0	0	0
2022/05/16	R248	02/02/2023	11.06	Put	Bond Future	4,611.9100	4.6119	4,587.2100	4.5872	(0.536)	0	0	0
2022/05/16	R248	02/02/2023	11.07	Call	Bond Future	2,277.9800	2.2780	2,264.6400	2.2646	(0.586)	0	0	0
2022/05/16	R248	02/02/2023	11.07	Put	Bond Future	4,571.0700	4.5711	4,546.3500	4.5463	(0.541)	0	0	0
2022/05/16	R248	04/05/2023	11.35	Call	Bond Future	3,199.9100	3.1999	3,189.4200	3.1894	(0.328)	0	0	0
2022/05/16	R248	04/05/2023	11.35	Put	Bond Future	4,374.0200	4.3740	4,352.4900	4.3525	(0.492)	0	0	0
2022/05/16	R248	04/05/2023			Bond Future	11.5275	79.0352	11.5258	79.0462	(0.015)	0.0000	0.0000	0
2022/05/16	R248	04/05/2023	11.33	Call	Bond Future	3,137.0400	3.1370	3,126.5200	3.1265	(0.335)	0	0	0
2022/05/16	R248	04/05/2023	11.33	Put	Bond Future	4,445.4200	4.4454	4,423.8600	4.4239	(0.485)	0	0	0
2022/05/16	R248	04/05/2023	11.34	Call	Bond Future	3,168.5600	3.1686	3,158.0500	3.1581	(0.332)	0	0	0
2022/05/16	R248	04/05/2023	11.34	Put	Bond Future	4,409.7600	4.4098	4,388.2100	4.3882	(0.489)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
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Total											1265085
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