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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/05/2022 TO 19/05/2022

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
2022/05/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	2025 04/08/2022			Bond Future	160.9552	160.9552	160.8472	160.8472	(0.067)	0.0000	0.0000	7,305
2022/05/19	2025 03/11/2022			Bond Future	163.3290	163.3290	163.2181	163.2181	(0.068)	0.0000	0.0000	0
2022/05/19	2025 02/02/2023			Bond Future	164.4814	164.4814	164.3664	164.3664	(0.070)	0.0000	0.0000	0
2022/05/19	2025 04/05/2023			Bond Future	167.5081	167.5081	167.3898	167.3898	(0.071)	0.0000	0.0000	0
2022/05/19	2029 04/08/2022			Bond Future	118.5439	118.5439	118.0379	118.0379	(0.427)	0.0000	0.0000	3,954
2022/05/19	2029 03/11/2022			Bond Future	119.0497	119.0497	118.5352	118.5352	(0.432)	0.0000	0.0000	0
2022/05/19	2029 02/02/2023			Bond Future	121.1139	121.1139	120.5893	120.5893	(0.433)	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
2022/05/19	2029	04/05/2023			Bond Future	122.0625	122.0625	121.5269	121.5269	(0.439)	0.0000	0.0000	0
2022/05/19	2030	04/08/2022	9.56	Call	Bond Future	344.8900	0.3449	474.0000	0.4740	37.435	0	0	0
2022/05/19	2030	04/08/2022	9.56	Put	Bond Future	3,253.1700	3.2532	2,770.0400	2.7700	(14.851)	0	0	0
2022/05/19	2030	04/08/2022	10.95	Call	Bond Future	3,994.9600	3.9950	4,519.8700	4.5199	13.139	0	0	0
2022/05/19	2030	04/08/2022	10.95	Put	Bond Future	304.9500	0.3050	217.6200	0.2176	(28.637)	0	0	800
2022/05/19	2030	04/08/2022			Bond Future	10.1564	89.1070	10.0288	89.7193	(1.256)	0.0000	0.0000	96,224
2022/05/19	2030	04/08/2022	8.30	Call	Bond Future	3.6500	0.0037	6.2100	0.0062	70.137	0	0	800
2022/05/19	2030	04/08/2022	8.30	Put	Bond Future	9,463.7900	9.4638	8,854.1100	8.8541	(6.442)	0	0	0
2022/05/19	2030	04/08/2022	9.05	Call	Bond Future	65.6400	0.0656	99.9300	0.0999	52.239	0	0	800
2022/05/19	2030	04/08/2022	9.05	Put	Bond Future	5,557.2800	5.5573	4,979.3300	4.9793	(10.400)	0	0	0
2022/05/19	2030	04/08/2022	9.54	Call	Bond Future	325.3400	0.3253	449.0100	0.4490	38.013	0	0	0
2022/05/19	2030	04/08/2022	9.54	Put	Bond Future	3,333.2300	3.3332	2,844.6600	2.8447	(14.658)	0	0	0
2022/05/19	2030	04/08/2022	9.55	Call	Bond Future	335.0100	0.3350	461.3900	0.4614	37.724	0	0	0
2022/05/19	2030	04/08/2022	9.55	Put	Bond Future	3,293.0800	3.2931	2,807.2200	2.8072	(14.754)	0	0	0
2022/05/19	2030	03/11/2022	10.10	Call	Bond Future	1,452.7200	1.4527	1,721.8100	1.7218	18.523	0	0	0
2022/05/19	2030	03/11/2022	10.10	Put	Bond Future	2,608.2800	2.6083	2,256.9600	2.2570	(13.469)	0	0	0
2022/05/19	2030	03/11/2022	10.20	Put	Bond Future	2,348.1900	2.3482	2,020.1800	2.0202	(13.969)	0	0	0
2022/05/19	2030	03/11/2022	9.70	Call	Bond Future	778.7900	0.7788	956.7300	0.9567	22.848	0	0	500
2022/05/19	2030	03/11/2022	9.70	Put	Bond Future	3,839.4500	3.8394	3,396.9800	3.3970	(11.524)	0	0	0
2022/05/19	2030	03/11/2022			Bond Future	10.3479	90.4015	10.2143	91.0219	(1.291)	0.0000	0.0000	18,740
2022/05/19	2030	03/11/2022	10.20	Call	Bond Future	1,661.0100	1.6610	1,953.4100	1.9534	17.604	0	0	500
2022/05/19	2030	03/11/2022	11.57	Call	Bond Future	5,927.0000	5.9270	6,452.4700	6.4525	8.866	0	0	0
2022/05/19	2030	03/11/2022	11.57	Put	Bond Future	500.9500	0.5009	406.0100	0.4060	(18.952)	0	0	500
2022/05/19	2030	03/11/2022	10.08	Call	Bond Future	1,413.0600	1.4131	1,677.4900	1.6775	18.713	0	0	0
2022/05/19	2030	03/11/2022	10.08	Put	Bond Future	2,662.6700	2.6627	2,306.6900	2.3067	(13.369)	0	0	0
2022/05/19	2030	03/11/2022	10.09	Call	Bond Future	1,432.6900	1.4327	1,699.4500	1.6994	18.620	0	0	0
2022/05/19	2030	03/11/2022	10.09	Put	Bond Future	2,635.2600	2.6353	2,281.6100	2.2816	(13.420)	0	0	0
2022/05/19	2030	02/02/2023	10.00	Call	Bond Future	1,344.2000	1.3442	1,577.7800	1.5778	17.377	0	0	0
2022/05/19	2030	02/02/2023	10.01	Put	Bond Future	3,641.9100	3.6419	3,247.4500	3.2475	(10.831)	0	0	0
2022/05/19	2030	02/02/2023	9.80	Call	Bond Future	1,029.3000	1.0293	1,224.8100	1.2248	18.994	0	0	0
2022/05/19	2030	02/02/2023	9.94	Put	Bond Future	3,849.0900	3.8491	3,441.1500	3.4412	(10.598)	0	0	102
2022/05/19	2030	02/02/2023	9.99	Call	Bond Future	1,327.2100	1.3272	1,558.8600	1.5589	17.454	0	0	0
2022/05/19	2030	02/02/2023	8.81	Put	Bond Future	8,270.0800	8.2701	7,699.6300	7.6996	(6.898)	0	0	0
2022/05/19	2030	02/02/2023	9.20	Call	Bond Future	419.1800	0.4192	519.5700	0.5196	23.949	0	0	0
2022/05/19	2030	02/02/2023	9.20	Put	Bond Future	6,543.9100	6.5439	6,014.3300	6.0143	(8.093)	0	0	0
2022/05/19	2030	02/02/2023	9.66	Call	Bond Future	839.7900	0.8398	1,009.6800	1.0097	20.230	0	0	0
2022/05/19	2030	02/02/2023	9.66	Put	Bond Future	4,756.6100	4.7566	4,296.5300	4.2965	(9.672)	0	0	102
2022/05/19	2030	02/02/2023			Bond Future	10.5115	87.9447	10.3713	88.5747	(1.333)	0.0000	0.0000	0
2022/05/19	2030	02/02/2023	10.00	Put	Bond Future	3,671.0300	3.6710	3,274.6400	3.2746	(10.798)	0	0	0
2022/05/19	2030	02/02/2023	10.01	Call	Bond Future	1,361.3200	1.3613	1,596.8300	1.5968	17.300	0	0	0
2022/05/19	2030	02/02/2023	9.80	Put	Bond Future	4,287.1600	4.2872	3,852.7000	3.8527	(10.134)	0	0	0
2022/05/19	2030	02/02/2023	9.94	Call	Bond Future	1,244.2200	1.2442	1,466.2500	1.4663	17.845	0	0	0
2022/05/19	2030	02/02/2023	9.99	Put	Bond Future	3,700.3000	3.7003	3,301.9800	3.3020	(10.765)	0	0	0
2022/05/19	2030	02/02/2023	8.81	Call	Bond Future	220.8000	0.2208	280.3200	0.2803	26.957	0	0	102
2022/05/19	2030	04/05/2023	10.52	Call	Bond Future	2,376.5600	2.3766	2,690.1400	2.6901	13.195	0	0	0
2022/05/19	2030	04/05/2023	10.52	Put	Bond Future	3,027.5600	3.0276	2,700.4600	2.7005	(10.804)	0	0	0
2022/05/19	2030	04/05/2023	10.53	Call	Bond Future	2,398.2400	2.3982	2,713.4800	2.7135	13.145	0	0	0

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2022/05/19	2030	04/05/2023	10.53	Put	Bond Future	3,005.5200	3.0055	2,680.0800	2.6801	(10.828)	0	0	0
2022/05/19	2030	04/05/2023	10.00	Call	Bond Future	1,393.1300	1.3931	1,618.2800	1.6183	16.161	0	0	1,080
2022/05/19	2030	04/05/2023	10.00	Put	Bond Future	4,355.7200	4.3557	3,940.1900	3.9402	(9.540)	0	0	0
2022/05/19	2030	04/05/2023			Bond Future	10.6696	89.5507	10.5224	90.1914	(1.380)	0.0000	0.0000	0
2022/05/19	2030	04/05/2023	12.04	Call	Bond Future	6,672.8900	6.6729	7,181.8100	7.1818	7.627	0	0	0
2022/05/19	2030	04/05/2023	12.04	Put	Bond Future	982.2700	0.9823	850.5100	0.8505	(13.414)	0	0	1,080
2022/05/19	2030	04/05/2023	10.54	Call	Bond Future	2,420.0200	2.4200	2,736.9300	2.7369	13.095	0	0	0
2022/05/19	2030	04/05/2023	10.54	Put	Bond Future	2,983.6100	2.9836	2,659.8400	2.6598	(10.852)	0	0	0
2022/05/19	2032	04/08/2022	8.97	Call	Bond Future	5.2700	0.0053	8.5000	0.0085	61.290	0	0	800
2022/05/19	2032	04/08/2022	8.97	Put	Bond Future	9,184.7700	9.1848	8,613.3100	8.6133	(6.222)	0	0	0
2022/05/19	2032	04/08/2022	9.40	Call	Bond Future	35.1600	0.0352	53.0900	0.0531	50.995	0	0	0
2022/05/19	2032	04/08/2022	9.40	Put	Bond Future	6,608.2800	6.6083	6,051.5200	6.0515	(8.425)	0	0	0
2022/05/19	2032	04/08/2022	9.72	Call	Bond Future	143.5800	0.1436	200.7100	0.2007	39.790	0	0	800
2022/05/19	2032	04/08/2022	9.72	Put	Bond Future	4,837.6300	4.8376	4,320.0700	4.3201	(10.699)	0	0	0
2022/05/19	2032	04/08/2022	10.21	Put	Bond Future	2,631.8500	2.6319	2,242.9500	2.2429	(14.777)	0	0	0
2022/05/19	2032	04/08/2022	10.22	Call	Bond Future	737.6400	0.7376	926.6300	0.9266	25.621	0	0	0
2022/05/19	2032	04/08/2022	9.80	Call	Bond Future	197.1200	0.1971	270.1200	0.2701	37.033	0	0	900
2022/05/19	2032	04/08/2022	10.20	Put	Bond Future	2,669.1100	2.6691	2,277.0100	2.2770	(14.690)	0	0	0
2022/05/19	2032	04/08/2022			Bond Future	10.5591	89.1960	10.4532	89.7707	(1.003)	0.0000	0.0000	70,092
2022/05/19	2032	04/08/2022	11.00	Call	Bond Future	3,034.6800	3.0347	3,457.7900	3.4578	13.942	0	0	0
2022/05/19	2032	04/08/2022	11.00	Put	Bond Future	697.3700	0.6974	545.7900	0.5458	(21.736)	0	0	7,500
2022/05/19	2032	04/08/2022	11.60	Call	Bond Future	5,604.5700	5.6046	6,122.6000	6.1226	9.243	0	0	0
2022/05/19	2032	04/08/2022	11.60	Put	Bond Future	220.6300	0.2206	163.9700	0.1640	(25.681)	0	0	800
2022/05/19	2032	04/08/2022	11.89	Call	Bond Future	6,922.4800	6.9225	7,464.3000	7.4643	7.827	0	0	0
2022/05/19	2032	04/08/2022	11.89	Put	Bond Future	119.2900	0.1193	86.4200	0.0864	(27.555)	0	0	0
2022/05/19	2032	04/08/2022	10.21	Call	Bond Future	718.8300	0.7188	904.6200	0.9046	25.846	0	0	0
2022/05/19	2032	04/08/2022	10.22	Put	Bond Future	2,595.0900	2.5951	2,209.3900	2.2094	(14.863)	0	0	0
2022/05/19	2032	04/08/2022	10.50	Call	Bond Future	1,367.8400	1.3678	1,648.3100	1.6483	20.505	0	0	900
2022/05/19	2032	04/08/2022	10.50	Put	Bond Future	1,687.9700	1.6880	1,393.7500	1.3938	(17.430)	0	0	0
2022/05/19	2032	04/08/2022	9.80	Put	Bond Future	4,429.2700	4.4293	3,927.5800	3.9276	(11.327)	0	0	0
2022/05/19	2032	04/08/2022	10.10	Call	Bond Future	532.7300	0.5327	684.1900	0.6842	28.431	0	0	0
2022/05/19	2032	04/08/2022	10.10	Put	Bond Future	3,060.1500	3.0601	2,636.9200	2.6369	(13.830)	0	0	0
2022/05/19	2032	04/08/2022	10.20	Call	Bond Future	700.4700	0.7005	883.0600	0.8831	26.067	0	0	0
2022/05/19	2032	03/11/2022	10.56	Put	Bond Future	2,684.3300	2.6843	2,364.9600	2.3650	(11.898)	0	0	180
2022/05/19	2032	03/11/2022	9.92	Call	Bond Future	535.5900	0.5356	656.3900	0.6564	22.555	0	0	750
2022/05/19	2032	03/11/2022	9.92	Put	Bond Future	5,008.7800	5.0088	4,547.3000	4.5473	(9.213)	0	0	0
2022/05/19	2032	03/11/2022	10.11	Put	Bond Future	4,217.5200	4.2175	3,795.8100	3.7958	(9.999)	0	0	454
2022/05/19	2032	03/11/2022	10.16	Call	Bond Future	885.2700	0.8853	1,056.8700	1.0569	19.384	0	0	0
2022/05/19	2032	03/11/2022	10.16	Put	Bond Future	4,023.9900	4.0240	3,613.3100	3.6133	(10.206)	0	0	180
2022/05/19	2032	03/11/2022	9.31	Put	Bond Future	8,116.6800	8.1167	7,573.3300	7.5733	(6.694)	0	0	0
2022/05/19	2032	03/11/2022	9.36	Call	Bond Future	147.3500	0.1473	190.5300	0.1905	29.304	0	0	454
2022/05/19	2032	03/11/2022	9.36	Put	Bond Future	7,838.9200	7.8389	7,299.8200	7.2998	(6.877)	0	0	0
2022/05/19	2032	03/11/2022	9.46	Put	Bond Future	7,292.7100	7.2927	6,763.1500	6.7632	(7.261)	0	0	0
2022/05/19	2032	03/11/2022			Bond Future	10.7438	86.3398	10.6334	86.9220	(1.028)	0.0000	0.0000	87,927
2022/05/19	2032	03/11/2022	12.30	Call	Bond Future	8,028.8300	8.0288	8,549.8400	8.5498	6.489	0	0	0
2022/05/19	2032	03/11/2022	12.30	Put	Bond Future	356.1700	0.3562	294.9000	0.2949	(17.202)	0	0	750
2022/05/19	2032	03/11/2022	10.66	Call	Bond Future	1,963.0500	1.9631	2,248.6600	2.2487	14.549	0	0	0

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2022/05/19	2032	03/11/2022	10.66	Put	Bond Future	2,404.6000	2.4046	2,107.9300	2.1079	(12.338)	0	0	0
2022/05/19	2032	03/11/2022	10.67	Call	Bond Future	1,989.0700	1.9891	2,276.9300	2.2769	14.472	0	0	750
2022/05/19	2032	03/11/2022	10.67	Put	Bond Future	2,377.8000	2.3778	2,083.3800	2.0834	(12.382)	0	0	0
2022/05/19	2032	03/11/2022	11.55	Call	Bond Future	4,948.0800	4.9481	5,397.8400	5.3978	9.090	0	0	0
2022/05/19	2032	03/11/2022	11.55	Put	Bond Future	852.7200	0.8527	720.2000	0.7202	(15.541)	0	0	500
2022/05/19	2032	03/11/2022	10.21	Call	Bond Future	972.6600	0.9727	1,155.4700	1.1555	18.795	0	0	500
2022/05/19	2032	03/11/2022	10.21	Put	Bond Future	3,836.6600	3.8367	3,437.1900	3.4372	(10.412)	0	0	0
2022/05/19	2032	03/11/2022	10.49	Call	Bond Future	1,547.3100	1.5473	1,794.1900	1.7942	15.955	0	0	0
2022/05/19	2032	03/11/2022	10.49	Put	Bond Future	2,893.5300	2.8935	2,558.1300	2.5581	(11.591)	0	0	454
2022/05/19	2032	03/11/2022	10.56	Call	Bond Future	1,712.1400	1.7121	1,975.0500	1.9750	15.356	0	0	0
2022/05/19	2032	03/11/2022	10.11	Call	Bond Future	802.9600	0.8030	963.5300	0.9635	19.997	0	0	0
2022/05/19	2032	03/11/2022	9.31	Call	Bond Future	130.4400	0.1304	169.3700	0.1694	29.845	0	0	180
2022/05/19	2032	03/11/2022	9.46	Call	Bond Future	186.8200	0.1868	239.5400	0.2395	28.220	0	0	500
2022/05/19	2032	02/02/2023	10.50	Call	Bond Future	1,644.4800	1.6445	1,878.5900	1.8786	14.236	0	0	0
2022/05/19	2032	02/02/2023	10.50	Put	Bond Future	3,726.6700	3.7267	3,369.5700	3.3696	(9.582)	0	0	454
2022/05/19	2032	02/02/2023	10.67	Call	Bond Future	2,027.5200	2.0275	2,294.2500	2.2943	13.155	0	0	750
2022/05/19	2032	02/02/2023	10.67	Put	Bond Future	3,218.2800	3.2183	2,893.8000	2.8938	(10.082)	0	0	0
2022/05/19	2032	02/02/2023	11.69	Call	Bond Future	5,147.9100	5.1479	5,581.6600	5.5817	8.426	0	0	0
2022/05/19	2032	02/02/2023	11.69	Put	Bond Future	1,236.6000	1.2366	1,079.1400	1.0791	(12.733)	0	0	0
2022/05/19	2032	02/02/2023	10.40	Call	Bond Future	1,436.9000	1.4369	1,651.7000	1.6517	14.949	0	0	0
2022/05/19	2032	02/02/2023	10.40	Put	Bond Future	4,049.1700	4.0492	3,672.7600	3.6728	(9.296)	0	0	0
2022/05/19	2032	02/02/2023	9.92	Call	Bond Future	678.9400	0.6789	806.8400	0.8068	18.838	0	0	750
2022/05/19	2032	02/02/2023	9.92	Put	Bond Future	5,895.6500	5.8957	5,432.3400	5.4323	(7.859)	0	0	0
2022/05/19	2032	02/02/2023	10.22	Call	Bond Future	1,104.0300	1.1040	1,284.5200	1.2845	16.348	0	0	500
2022/05/19	2032	02/02/2023	10.22	Put	Bond Future	4,681.2100	4.6812	4,270.4900	4.2705	(8.774)	0	0	0
2022/05/19	2032	02/02/2023	9.47	Call	Bond Future	314.9600	0.3150	384.6900	0.3847	22.139	0	0	500
2022/05/19	2032	02/02/2023	9.47	Put	Bond Future	8,066.5300	8.0665	7,545.0500	7.5450	(6.465)	0	0	0
2022/05/19	2032	02/02/2023			Bond Future	10.9008	87.8211	10.7857	88.4124	(1.056)	0.0000	0.0000	0
2022/05/19	2032	02/02/2023	11.84	Call	Bond Future	5,704.5000	5.7045	6,155.8000	6.1558	7.911	0	0	0
2022/05/19	2032	02/02/2023	11.84	Put	Bond Future	1,077.1300	1.0771	937.2200	0.9372	(12.989)	0	0	500
2022/05/19	2032	02/02/2023	12.75	Call	Bond Future	9,273.0400	9.2730	9,796.7200	9.7967	5.647	0	0	0
2022/05/19	2032	02/02/2023	12.75	Put	Bond Future	478.5200	0.4785	410.9900	0.4110	(14.112)	0	0	750
2022/05/19	2032	02/02/2023	10.38	Call	Bond Future	1,397.4200	1.3974	1,608.3700	1.6084	15.096	0	0	0
2022/05/19	2032	02/02/2023	10.38	Put	Bond Future	4,116.2100	4.1162	3,735.9500	3.7360	(9.238)	0	0	0
2022/05/19	2032	02/02/2023	10.39	Call	Bond Future	1,417.0800	1.4171	1,629.9600	1.6300	15.022	0	0	0
2022/05/19	2032	02/02/2023	10.39	Put	Bond Future	4,082.5900	4.0826	3,704.2600	3.7043	(9.267)	0	0	0
2022/05/19	2032	02/02/2023	10.16	Call	Bond Future	1,004.4800	1.0045	1,173.7700	1.1738	16.853	0	0	0
2022/05/19	2032	02/02/2023	10.16	Put	Bond Future	4,906.4100	4.9064	4,484.4900	4.4845	(8.599)	0	0	454
2022/05/19	2032	02/02/2023	9.31	Call	Bond Future	232.0000	0.2320	286.2900	0.2863	23.401	0	0	454
2022/05/19	2032	02/02/2023	9.31	Put	Bond Future	8,907.3200	8.9073	8,370.4000	8.3704	(6.028)	0	0	0
2022/05/19	2032	04/05/2023	10.89	Call	Bond Future	2,631.1500	2.6312	2,922.4200	2.9224	11.070	0	0	0
2022/05/19	2032	04/05/2023	10.89	Put	Bond Future	3,425.7100	3.4257	3,115.6700	3.1157	(9.050)	0	0	0
2022/05/19	2032	04/05/2023			Bond Future	11.0485	85.2648	10.9284	85.8661	(1.087)	0.0000	0.0000	0
2022/05/19	2032	04/05/2023	10.88	Call	Bond Future	2,606.6500	2.6067	2,896.3100	2.8963	11.112	0	0	0
2022/05/19	2032	04/05/2023	10.88	Put	Bond Future	3,451.6800	3.4517	3,140.0300	3.1400	(9.029)	0	0	0
2022/05/19	2032	04/05/2023	10.87	Call	Bond Future	2,582.5900	2.5826	2,870.6400	2.8706	11.154	0	0	0
2022/05/19	2032	04/05/2023	10.87	Put	Bond Future	3,478.1300	3.4781	3,164.8700	3.1649	(9.007)	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
2022/05/19	2033	04/08/2022			Bond Future	113.5438	113.5438	113.7222	113.7222	0.157	0.0000	0.0000	7,046
2022/05/19	2033	03/11/2022			Bond Future	113.8911	113.8911	114.0712	114.0712	0.158	0.0000	0.0000	0
2022/05/19	2033	02/02/2023			Bond Future	115.8657	115.8657	116.0476	116.0476	0.157	0.0000	0.0000	0
2022/05/19	2033	04/05/2023			Bond Future	116.6325	116.6325	116.8166	116.8166	0.158	0.0000	0.0000	0
2022/05/19	2037	04/08/2022	10.89	Call	Bond Future	1,164.9200	1.1649	1,386.8000	1.3868	19.047	0	0	0
2022/05/19	2037	04/08/2022	10.89	Put	Bond Future	2,437.2100	2.4372	2,104.0700	2.1041	(13.669)	0	0	0
2022/05/19	2037	04/08/2022	10.90	Call	Bond Future	1,190.6100	1.1906	1,415.6300	1.4156	18.900	0	0	0
2022/05/19	2037	04/08/2022	11.95	Call	Bond Future	5,384.9700	5.3850	5,859.6600	5.8597	8.815	0	0	0
2022/05/19	2037	04/08/2022	11.95	Put	Bond Future	384.8200	0.3848	304.4900	0.3045	(20.875)	0	0	1,050
2022/05/19	2037	04/08/2022	10.91	Put	Bond Future	2,363.4600	2.3635	2,036.6100	2.0366	(13.829)	0	0	0
2022/05/19	2037	04/08/2022			Bond Future	11.0952	81.7363	11.0051	82.2913	(0.812)	0.0000	0.0000	126,746
2022/05/19	2037	04/08/2022	10.10	Call	Bond Future	80.2300	0.0802	110.3700	0.1104	37.567	0	0	50
2022/05/19	2037	04/08/2022	10.10	Put	Bond Future	6,534.0700	6.5341	6,009.1900	6.0092	(8.033)	0	0	0
2022/05/19	2037	04/08/2022	10.90	Put	Bond Future	2,400.2100	2.4002	2,070.2100	2.0702	(13.749)	0	0	50
2022/05/19	2037	04/08/2022	10.91	Call	Bond Future	1,216.4800	1.2165	1,444.6500	1.4447	18.757	0	0	0
2022/05/19	2037	04/08/2022	11.21	Call	Bond Future	2,143.4500	2.1434	2,464.0500	2.4641	14.957	0	0	1,050
2022/05/19	2037	04/08/2022	11.21	Put	Bond Future	1,443.9600	1.4440	1,209.5400	1.2095	(16.235)	0	0	0
2022/05/19	2037	04/08/2022	11.42	Call	Bond Future	2,957.7600	2.9578	3,334.9700	3.3350	12.753	0	0	0
2022/05/19	2037	04/08/2022	11.42	Put	Bond Future	1,001.8900	1.0019	824.0800	0.8241	(17.747)	0	0	50
2022/05/19	2037	03/11/2022	11.32	Call	Bond Future	2,693.9900	2.6940	2,998.8600	2.9989	11.317	0	0	0
2022/05/19	2037	03/11/2022	11.30	Put	Bond Future	2,393.1900	2.3932	2,131.4200	2.1314	(10.938)	0	0	0
2022/05/19	2037	03/11/2022	11.31	Call	Bond Future	2,661.4300	2.6614	2,964.2000	2.9642	11.376	0	0	0
2022/05/19	2037	03/11/2022	11.31	Put	Bond Future	2,365.9500	2.3659	2,106.2900	2.1063	(10.975)	0	0	0
2022/05/19	2037	03/11/2022			Bond Future	11.2605	82.9239	11.1671	83.4864	(0.830)	0.0000	0.0000	0
2022/05/19	2037	03/11/2022	11.32	Put	Bond Future	2,338.9700	2.3390	2,081.4100	2.0814	(11.012)	0	0	0
2022/05/19	2037	03/11/2022	11.30	Call	Bond Future	2,629.0600	2.6291	2,929.7200	2.9297	11.436	0	0	0
2022/05/19	2037	02/02/2023	11.03	Call	Bond Future	1,980.3600	1.9804	2,211.2700	2.2113	11.660	0	0	0
2022/05/19	2037	02/02/2023	11.03	Put	Bond Future	4,226.4600	4.2265	3,886.2700	3.8863	(8.049)	0	0	0
2022/05/19	2037	02/02/2023	11.04	Call	Bond Future	2,005.2900	2.0053	2,238.0500	2.2381	11.607	0	0	0
2022/05/19	2037	02/02/2023	11.04	Put	Bond Future	4,190.3500	4.1904	3,852.0100	3.8520	(8.074)	0	0	0
2022/05/19	2037	02/02/2023			Bond Future	11.4053	80.0893	11.3084	80.6604	(0.850)	0.0000	0.0000	0
2022/05/19	2037	02/02/2023	11.05	Call	Bond Future	2,030.6600	2.0307	2,265.2700	2.2653	11.553	0	0	0
2022/05/19	2037	02/02/2023	11.05	Put	Bond Future	4,154.7500	4.1548	3,818.2600	3.8183	(8.099)	0	0	0
2022/05/19	2037	04/05/2023	11.30	Call	Bond Future	2,796.7800	2.7968	3,064.4100	3.0644	9.569	0	0	0
2022/05/19	2037	04/05/2023	11.30	Put	Bond Future	4,215.2800	4.2153	3,902.1300	3.9021	(7.429)	0	0	0
2022/05/19	2037	04/05/2023	11.31	Call	Bond Future	2,823.5100	2.8235	3,092.7200	3.0927	9.535	0	0	0
2022/05/19	2037	04/05/2023	11.31	Put	Bond Future	4,183.0500	4.1831	3,871.4800	3.8715	(7.448)	0	0	0
2022/05/19	2037	04/05/2023			Bond Future	11.5436	81.5533	11.4431	82.1341	(0.871)	0.0000	0.0000	0
2022/05/19	2037	04/05/2023	11.32	Call	Bond Future	2,850.3700	2.8504	3,121.1700	3.1212	9.501	0	0	0
2022/05/19	2037	04/05/2023	11.32	Put	Bond Future	4,151.0100	4.1510	3,841.0300	3.8410	(7.468)	0	0	0
2022/05/19	2038	04/08/2022			Bond Future	128.1804	128.1804	127.9561	127.9561	(0.175)	0.0000	0.0000	4,102
2022/05/19	2038	03/11/2022			Bond Future	130.0712	130.0712	129.8426	129.8426	(0.176)	0.0000	0.0000	0
2022/05/19	2038	02/02/2023			Bond Future	130.4377	130.4377	130.2033	130.2033	(0.180)	0.0000	0.0000	0
2022/05/19	2038	04/05/2023			Bond Future	132.8394	132.8394	132.5997	132.5997	(0.180)	0.0000	0.0000	0
2022/05/19	2040	04/08/2022	9.70	Put	Bond Future	11,093.7200	11.0937	10,503.1600	10.5032	(5.323)	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
2022/05/19	2040	04/08/2022	11.05	Call	Bond Future	1,305.3100	1.3053	1,551.1000	1.5511	18.830	0	0	0
2022/05/19	2040	04/08/2022	11.05	Put	Bond Future	2,508.4900	2.5085	2,159.8300	2.1598	(13.899)	0	0	0
2022/05/19	2040	04/08/2022	12.24	Put	Bond Future	304.1800	0.3042	237.8000	0.2378	(21.823)	0	0	460
2022/05/19	2040	04/08/2022			Bond Future	11.2312	83.3160	11.1412	83.9105	(0.802)	0.0000	0.0000	120,253
2022/05/19	2040	04/08/2022	9.70	Call	Bond Future	8.1600	0.0082	12.0500	0.0121	47.672	0	0	460
2022/05/19	2040	04/08/2022	10.70	Call	Bond Future	516.2800	0.5163	647.2500	0.6472	25.368	0	0	460
2022/05/19	2040	04/08/2022	10.70	Put	Bond Future	4,121.9000	4.1219	3,658.4200	3.6584	(11.244)	0	0	0
2022/05/19	2040	04/08/2022	11.03	Call	Bond Future	1,249.7400	1.2497	1,488.7300	1.4887	19.123	0	0	0
2022/05/19	2040	04/08/2022	11.03	Put	Bond Future	2,587.3900	2.5874	2,231.9300	2.2319	(13.738)	0	0	0
2022/05/19	2040	04/08/2022	11.04	Call	Bond Future	1,277.2700	1.2773	1,519.6600	1.5197	18.977	0	0	0
2022/05/19	2040	04/08/2022	11.04	Put	Bond Future	2,547.6400	2.5476	2,195.5800	2.1956	(13.819)	0	0	0
2022/05/19	2040	04/08/2022	12.24	Call	Bond Future	6,532.0900	6.5321	7,060.1600	7.0602	8.084	0	0	0
2022/05/19	2040	03/11/2022	11.40	Call	Bond Future	2,699.6900	2.6997	3,014.8900	3.0149	11.675	0	0	0
2022/05/19	2040	03/11/2022	11.41	Put	Bond Future	2,621.9400	2.6219	2,337.0800	2.3371	(10.864)	0	0	0
2022/05/19	2040	03/11/2022	12.52	Call	Bond Future	7,491.1000	7.4911	7,991.7200	7.9917	6.683	0	0	0
2022/05/19	2040	03/11/2022	10.70	Call	Bond Future	835.8000	0.8358	984.1900	0.9842	17.754	0	0	1,100
2022/05/19	2040	03/11/2022	11.20	Call	Bond Future	2,062.2100	2.0622	2,330.5700	2.3306	13.013	0	0	1,100
2022/05/19	2040	03/11/2022	11.20	Put	Bond Future	3,312.6700	3.3127	2,978.6800	2.9787	(10.082)	0	0	0
2022/05/19	2040	03/11/2022	11.39	Call	Bond Future	2,666.0500	2.6661	2,978.9700	2.9790	11.737	0	0	0
2022/05/19	2040	03/11/2022			Bond Future	11.3926	84.5268	11.2992	85.1291	(0.819)	0.0000	0.0000	3,965
2022/05/19	2040	03/11/2022	11.40	Put	Bond Future	2,652.1700	2.6522	2,365.0200	2.3650	(10.827)	0	0	0
2022/05/19	2040	03/11/2022	11.41	Call	Bond Future	2,733.5300	2.7335	3,051.0200	3.0510	11.615	0	0	0
2022/05/19	2040	03/11/2022	12.52	Put	Bond Future	731.0000	0.7310	629.2700	0.6293	(13.917)	0	0	1,100
2022/05/19	2040	03/11/2022	10.70	Put	Bond Future	5,474.9900	5.4750	5,021.0300	5.0210	(8.292)	0	0	0
2022/05/19	2040	03/11/2022	11.39	Put	Bond Future	2,682.6700	2.6827	2,393.2400	2.3932	(10.789)	0	0	0
2022/05/19	2040	02/02/2023	11.12	Call	Bond Future	2,079.0200	2.0790	2,320.4900	2.3205	11.615	0	0	0
2022/05/19	2040	02/02/2023	11.12	Put	Bond Future	4,749.4200	4.7494	4,379.1800	4.3792	(7.795)	0	0	0
2022/05/19	2040	02/02/2023			Bond Future	11.5344	81.4694	11.4376	82.0811	(0.839)	0.0000	0.0000	0
2022/05/19	2040	02/02/2023	11.10	Call	Bond Future	2,026.6900	2.0267	2,264.2300	2.2642	11.721	0	0	0
2022/05/19	2040	02/02/2023	11.10	Put	Bond Future	4,829.4200	4.8294	4,455.2500	4.4552	(7.748)	0	0	0
2022/05/19	2040	02/02/2023	11.11	Call	Bond Future	2,052.9000	2.0529	2,292.4100	2.2924	11.667	0	0	0
2022/05/19	2040	02/02/2023	11.11	Put	Bond Future	4,789.4200	4.7894	4,417.2200	4.4172	(7.771)	0	0	0
2022/05/19	2040	04/05/2023	11.43	Call	Bond Future	3,000.7200	3.0007	3,288.6200	3.2886	9.594	0	0	0
2022/05/19	2040	04/05/2023	11.43	Put	Bond Future	4,498.4300	4.4984	4,164.2200	4.1642	(7.429)	0	0	0
2022/05/19	2040	04/05/2023			Bond Future	11.6695	82.9590	11.5692	83.5811	(0.860)	0.0000	0.0000	0
2022/05/19	2040	04/05/2023	11.41	Call	Bond Future	2,942.6500	2.9426	3,227.1300	3.2271	9.667	0	0	0
2022/05/19	2040	04/05/2023	11.41	Put	Bond Future	4,567.3700	4.5674	4,229.7400	4.2297	(7.392)	0	0	0
2022/05/19	2040	04/05/2023	11.42	Call	Bond Future	2,971.6200	2.9716	3,257.8100	3.2578	9.631	0	0	0
2022/05/19	2040	04/05/2023	11.42	Put	Bond Future	4,532.7900	4.5328	4,196.8700	4.1969	(7.411)	0	0	0
2022/05/19	2044	04/08/2022	11.08	Call	Bond Future	1,389.4000	1.3894	1,630.1600	1.6302	17.328	0	0	0
2022/05/19	2044	04/08/2022	11.08	Put	Bond Future	2,490.5500	2.4906	2,160.8800	2.1609	(13.237)	0	0	0
2022/05/19	2044	04/08/2022	11.09	Call	Bond Future	1,419.0600	1.4191	1,663.0800	1.6631	17.196	0	0	0
2022/05/19	2044	04/08/2022	11.09	Put	Bond Future	2,451.7900	2.4518	2,125.3800	2.1254	(13.313)	0	0	0
2022/05/19	2044	04/08/2022			Bond Future	11.2427	80.1774	11.1579	80.7478	(0.754)	0.0000	0.0000	77,311
2022/05/19	2044	04/08/2022	11.10	Call	Bond Future	1,448.9200	1.4489	1,696.2000	1.6962	17.067	0	0	0
2022/05/19	2044	04/08/2022	11.10	Put	Bond Future	2,413.3300	2.4133	2,090.1800	2.0902	(13.390)	0	0	0
2022/05/19	2044	03/11/2022	11.40	Put	Bond Future	2,716.6000	2.7166	2,439.9300	2.4399	(10.184)	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
2022/05/19	2044	03/11/2022	11.41	Call	Bond Future	2,782.6000	2.7826	3,086.1500	3.0862	10.909	0	0	0
2022/05/19	2044	03/11/2022	11.41	Put	Bond Future	2,685.7200	2.6857	2,411.2400	2.4112	(10.220)	0	0	0
2022/05/19	2044	03/11/2022			Bond Future	11.3952	81.3426	11.3074	81.9206	(0.771)	0.0000	0.0000	0
2022/05/19	2044	03/11/2022	11.39	Call	Bond Future	2,713.8700	2.7139	3,013.0300	3.0130	11.023	0	0	0
2022/05/19	2044	03/11/2022	11.39	Put	Bond Future	2,747.7800	2.7478	2,468.9100	2.4689	(10.149)	0	0	0
2022/05/19	2044	03/11/2022	11.40	Call	Bond Future	2,748.1300	2.7481	3,049.4900	3.0495	10.966	0	0	0
2022/05/19	2044	02/02/2023	11.14	Call	Bond Future	2,195.2500	2.1953	2,431.5000	2.4315	10.762	0	0	0
2022/05/19	2044	02/02/2023	11.14	Put	Bond Future	4,756.6700	4.7567	4,405.9100	4.4059	(7.374)	0	0	0
2022/05/19	2044	02/02/2023	11.15	Call	Bond Future	2,222.7200	2.2227	2,460.8600	2.4609	10.714	0	0	0
2022/05/19	2044	02/02/2023	11.15	Put	Bond Future	4,716.5400	4.7165	4,367.6700	4.3677	(7.397)	0	0	0
2022/05/19	2044	02/02/2023			Bond Future	11.5289	78.3558	11.4379	78.9428	(0.789)	0.0000	0.0000	0
2022/05/19	2044	02/02/2023	11.16	Call	Bond Future	2,250.3700	2.2504	2,490.3900	2.4904	10.666	0	0	0
2022/05/19	2044	02/02/2023	11.16	Put	Bond Future	4,676.6800	4.6767	4,329.6900	4.3297	(7.420)	0	0	0
2022/05/19	2044	04/05/2023	11.41	Call	Bond Future	3,051.0000	3.0510	3,326.2600	3.3263	9.022	0	0	0
2022/05/19	2044	04/05/2023	11.41	Put	Bond Future	4,625.0100	4.6250	4,303.2300	4.3032	(6.957)	0	0	0
2022/05/19	2044	04/05/2023	11.42	Call	Bond Future	3,080.6200	3.0806	3,357.5200	3.3575	8.988	0	0	0
2022/05/19	2044	04/05/2023	11.42	Put	Bond Future	4,589.5900	4.5896	4,269.4500	4.2694	(6.975)	0	0	0
2022/05/19	2044	04/05/2023			Bond Future	11.6559	79.7886	11.5617	80.3856	(0.809)	0.0000	0.0000	0
2022/05/19	2044	04/05/2023	11.43	Call	Bond Future	3,110.3800	3.1104	3,388.9200	3.3889	8.955	0	0	0
2022/05/19	2044	04/05/2023	11.43	Put	Bond Future	4,554.4000	4.5544	4,235.9000	4.2359	(6.993)	0	0	0
2022/05/19	2046	04/08/2022			Bond Future	117.3836	117.3836	116.8165	116.8165	(0.483)	0.0000	0.0000	16,569
2022/05/19	2046	03/11/2022			Bond Future	117.1628	117.1628	116.5864	116.5864	(0.492)	0.0000	0.0000	1,566
2022/05/19	2046	02/02/2023			Bond Future	119.1954	119.1954	118.6076	118.6076	(0.493)	0.0000	0.0000	0
2022/05/19	2046	04/05/2023			Bond Future	119.3790	119.3790	118.7791	118.7791	(0.503)	0.0000	0.0000	0
2022/05/19	2050	04/08/2022			Bond Future	119.3245	119.3245	118.4539	118.4539	(0.730)	0.0000	0.0000	11,293
2022/05/19	2050	03/11/2022			Bond Future	121.0842	121.0842	120.1998	120.1998	(0.730)	0.0000	0.0000	0
2022/05/19	2050	02/02/2023			Bond Future	121.0867	121.0867	120.1852	120.1852	(0.744)	0.0000	0.0000	0
2022/05/19	2050	04/05/2023			Bond Future	123.3161	123.3161	122.3970	122.3970	(0.745)	0.0000	0.0000	0
2022/05/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	AL37	04/08/2022			Index Future	825.3670	825.3670	828.4680	828.4680	0.376	0.0000	0.0000	0
2022/05/19	AL37	03/11/2022			Index Future	837.4550	837.4550	840.5950	840.5950	0.375	0.0000	0.0000	0
2022/05/19	AL37	02/02/2023			Index Future	851.7670	851.7670	854.9510	854.9510	0.374	0.0000	0.0000	0
2022/05/19	AL37	04/05/2023			Index Future	867.2280	867.2280	870.4640	870.4640	0.373	0.0000	0.0000	0
2022/05/19	AL7T	04/08/2022			Index Future	937.9390	937.9390	943.9940	943.9940	0.646	0.0000	0.0000	0
2022/05/19	AL7T	03/11/2022			Index Future	951.6760	951.6760	957.8120	957.8120	0.645	0.0000	0.0000	0
2022/05/19	AL7T	02/02/2023			Index Future	967.9400	967.9400	974.1700	974.1700	0.644	0.0000	0.0000	0
2022/05/19	AL7T	04/05/2023			Index Future	985.5090	985.5090	991.8450	991.8450	0.643	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
2022/05/19	ALBI	04/08/2022			Index Future	834.4330	834.4330	839.4850	839.4850	0.605	0.0000	0.0000	131
2022/05/19	ALBI	03/11/2022			Index Future	846.6540	846.6540	851.7730	851.7730	0.605	0.0000	0.0000	0
2022/05/19	ALBI	02/02/2023			Index Future	861.1220	861.1220	866.3200	866.3200	0.604	0.0000	0.0000	0
2022/05/19	ALBI	04/05/2023			Index Future	876.7530	876.7530	882.0390	882.0390	0.603	0.0000	0.0000	0
2022/05/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	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
2022/05/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/19	ES33	04/08/2022			Bond Future	11.9365	76.0968	11.8406	76.5674	(0.803)	0.0000	0.0000	350
2022/05/19	ES33	03/11/2022			Bond Future	12.1562	73.4370	12.0563	73.9138	(0.821)	0.0000	0.0000	0
2022/05/19	ES33	02/02/2023			Bond Future	12.3559	74.7139	12.2519	75.1982	(0.842)	0.0000	0.0000	0
2022/05/19	ES33	04/05/2023			Bond Future	12.5435	72.3028	12.4352	72.7956	(0.864)	0.0000	0.0000	0
2022/05/19	ES42	04/08/2022			Bond Future	12.3081	74.4535	12.2229	74.9357	(0.693)	0.0000	0.0000	4,769
2022/05/19	ES42	03/11/2022			Bond Future	12.5088	71.2918	12.4201	71.7805	(0.710)	0.0000	0.0000	0
2022/05/19	ES42	02/02/2023			Bond Future	12.6851	72.5340	12.5928	73.0305	(0.727)	0.0000	0.0000	0
2022/05/19	ES42	04/05/2023			Bond Future	12.8584	69.6111	12.7624	70.1161	(0.747)	0.0000	0.0000	0
2022/05/19	GOVI	04/08/2022	819.28	Call	GOVI	37,100.0000	3.7100	87,380.0000	8.7380	135.526	0	0	0
2022/05/19	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/19	GOVI	04/08/2022			GOVI	822.9900	822.9900	828.0180	828.0180	0.611	0.0000	0.0000	1,114
2022/05/19	GOVI	04/08/2022	819.26	Call	GOVI	37,300.0000	3.7300	87,580.0000	8.7580	134.799	0	0	0
2022/05/19	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/19	GOVI	04/08/2022	819.27	Call	GOVI	37,200.0000	3.7200	87,480.0000	8.7480	135.161	0	0	0
2022/05/19	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/19	GOVI	03/11/2022	820.41	Call	GOVI	146,330.0000	14.6330	197,280.0000	19.7280	34.819	0	0	0
2022/05/19	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/19	GOVI	03/11/2022	820.42	Call	GOVI	146,230.0000	14.6230	197,180.0000	19.7180	34.842	0	0	0
2022/05/19	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/19	GOVI	03/11/2022			GOVI	835.0430	835.0430	840.1380	840.1380	0.610	0.0000	0.0000	0
2022/05/19	GOVI	03/11/2022	820.43	Call	GOVI	146,130.0000	14.6130	197,080.0000	19.7080	34.866	0	0	0
2022/05/19	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/19	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	36,670.0000	3.6670	100.000	0	0	0
2022/05/19	GOVI	02/02/2023	850.82	Put	GOVI	15,060.0000	1.5060	0.0000	0.0000	(100.000)	0	0	0
2022/05/19	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	36,570.0000	3.6570	100.000	0	0	0
2022/05/19	GOVI	02/02/2023	850.83	Put	GOVI	15,160.0000	1.5160	0.0000	0.0000	(100.000)	0	0	0
2022/05/19	GOVI	02/02/2023			GOVI	849.3140	849.3140	854.4870	854.4870	0.609	0.0000	0.0000	0
2022/05/19	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	36,470.0000	3.6470	100.000	0	0	0
2022/05/19	GOVI	02/02/2023	850.84	Put	GOVI	15,260.0000	1.5260	0.0000	0.0000	(100.000)	0	0	0
2022/05/19	GOVI	04/05/2023	852.86	Call	GOVI	118,700.0000	11.8700	171,310.0000	17.1310	44.322	0	0	0
2022/05/19	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
2022/05/19	GOVI	04/05/2023	852.87	Call	GOVI	118,600.0000	11.8600	171,210.0000	17.1210	44.359	0	0	0
2022/05/19	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/19	GOVI	04/05/2023			GOVI	864.7300	864.7300	869.9910	869.9910	0.608	0.0000	0.0000	0
2022/05/19	GOVI	04/05/2023	852.88	Call	GOVI	118,500.0000	11.8500	171,110.0000	17.1110	44.397	0	0	0
2022/05/19	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/19	IGOV	04/08/2022			Index Future	317.9400	317.9400	317.1210	317.1210	(0.258)	0.0000	0.0000	482
2022/05/19	IGOV	03/11/2022			Index Future	322.6740	322.6740	321.8400	321.8400	(0.258)	0.0000	0.0000	16
2022/05/19	IGOV	02/02/2023			Index Future	328.2640	328.2640	327.4130	327.4130	(0.259)	0.0000	0.0000	0
2022/05/19	IGOV	04/05/2023			Index Future	334.2970	334.2970	333.4270	333.4270	(0.260)	0.0000	0.0000	0
2022/05/19	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/19	JBAF	15/06/2022			Jibar Tradeable Future	4.9200	95.0800	4.8950	95.1050	(0.508)	0.0000	0.0000	0
2022/05/19	JBAF	20/07/2022			Jibar Tradeable Future	5.0700	94.9300	5.0450	94.9550	(0.493)	0.0000	0.0000	0
2022/05/19	JBAF	17/08/2022			Jibar Tradeable Future	5.4500	94.5500	5.4000	94.6000	(0.917)	0.0000	0.0000	0
2022/05/19	JBAF	21/09/2022			Jibar Tradeable Future	5.5700	94.4300	5.5250	94.4750	(0.808)	0.0000	0.0000	0
2022/05/19	JBAF	19/10/2022			Jibar Tradeable Future	5.9350	94.0650	5.8700	94.1300	(1.095)	0.0000	0.0000	0
2022/05/19	JBAF	16/11/2022			Jibar Tradeable Future	6.0500	93.9500	5.9600	94.0400	(1.488)	0.0000	0.0000	0
2022/05/19	JBAF	21/12/2022			Jibar Tradeable Future	6.4100	93.5900	6.3000	93.7000	(1.716)	0.0000	0.0000	68
2022/05/19	JBAF	15/03/2023			Jibar Tradeable Future	6.9550	93.0450	6.7850	93.2150	(2.444)	0.0000	0.0000	0
2022/05/19	JBAF	21/06/2023			Jibar Tradeable Future	7.2900	92.7100	7.1700	92.8300	(1.646)	0.0000	0.0000	0
2022/05/19	JBAF	20/09/2023			Jibar Tradeable Future	7.6100	92.3900	7.3800	92.6200	(3.022)	0.0000	0.0000	75
2022/05/19	JBAF	20/12/2023			Jibar Tradeable Future	7.6600	92.3400	7.5050	92.4950	(2.023)	0.0000	0.0000	172
2022/05/19	JBAF	20/03/2024			Jibar Tradeable Future	7.8650	92.1350	7.6150	92.3850	(3.179)	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
2022/05/19	R023	04/08/2022	6.05	Call	Bond Future	233.8400	0.2338	241.8500	0.2418	3.425	0	0	0
2022/05/19	R023	04/08/2022	6.05	Put	Bond Future	62.3600	0.0624	58.0300	0.0580	(6.944)	0	0	0
2022/05/19	R023	04/08/2022			Bond Future	5.7361	104.5160	5.7136	104.5284	(0.393)	0.0000	0.0000	22,183
2022/05/19	R023	04/08/2022	6.03	Call	Bond Future	225.7600	0.2258	233.6300	0.2336	3.486	0	0	0
2022/05/19	R023	04/08/2022	6.03	Put	Bond Future	65.1900	0.0652	60.7200	0.0607	(6.857)	0	0	0
2022/05/19	R023	04/08/2022	6.04	Call	Bond Future	229.7000	0.2297	237.6400	0.2376	3.457	0	0	0
2022/05/19	R023	04/08/2022	6.04	Put	Bond Future	63.6700	0.0637	59.2700	0.0593	(6.911)	0	0	0
2022/05/19	R023	03/11/2022	6.25	Call	Bond Future	237.9100	0.2379	246.4900	0.2465	3.606	0	0	0
2022/05/19	R023	03/11/2022	6.25	Put	Bond Future	42.7600	0.0428	39.6700	0.0397	(7.226)	0	0	0
2022/05/19	R023	03/11/2022	6.26	Call	Bond Future	240.4300	0.2404	249.0400	0.2490	3.581	0	0	0
2022/05/19	R023	03/11/2022	6.26	Put	Bond Future	42.2200	0.0422	39.1600	0.0392	(7.248)	0	0	0
2022/05/19	R023	03/11/2022			Bond Future	5.6153	102.1155	5.5774	102.1272	(0.675)	0.0000	0.0000	0
2022/05/19	R023	03/11/2022	6.27	Call	Bond Future	242.7500	0.2427	251.4000	0.2514	3.563	0	0	0
2022/05/19	R023	03/11/2022	6.27	Put	Bond Future	41.4700	0.0415	38.4500	0.0385	(7.282)	0	0	0
2022/05/19	R035	04/08/2022	9.53	Call	Bond Future	12.8200	0.0128	19.6400	0.0196	53.198	0	0	400
2022/05/19	R035	04/08/2022	9.53	Put	Bond Future	9,237.5200	9.2375	8,632.8300	8.6328	(6.546)	0	0	0
2022/05/19	R035	04/08/2022	9.84	Call	Bond Future	47.9100	0.0479	70.2300	0.0702	46.587	0	0	100
2022/05/19	R035	04/08/2022	9.84	Put	Bond Future	7,138.7900	7.1388	6,549.6000	6.5496	(8.253)	0	0	0
2022/05/19	R035	04/08/2022	10.53	Put	Bond Future	3,226.2300	3.2262	2,786.6900	2.7867	(13.624)	0	0	0
2022/05/19	R035	04/08/2022	11.13	Put	Bond Future	1,234.1500	1.2342	1,001.2400	1.0012	(18.872)	0	0	100
2022/05/19	R035	04/08/2022	10.64	Call	Bond Future	874.4900	0.8745	1,084.4400	1.0844	24.008	0	0	0
2022/05/19	R035	04/08/2022	10.64	Put	Bond Future	2,760.4600	2.7605	2,358.9000	2.3589	(14.547)	0	0	100
2022/05/19	R035	04/08/2022	10.72	Call	Bond Future	1,064.7600	1.0648	1,303.0700	1.3031	22.382	0	0	0
2022/05/19	R035	04/08/2022	10.72	Put	Bond Future	2,453.0800	2.4531	2,079.8800	2.0799	(15.214)	0	0	0
2022/05/19	R035	04/08/2022	10.73	Call	Bond Future	1,090.0100	1.0900	1,331.8700	1.3319	22.189	0	0	0
2022/05/19	R035	04/08/2022	10.73	Put	Bond Future	2,416.4000	2.4164	2,046.7500	2.0468	(15.298)	0	0	0
2022/05/19	R035	04/08/2022			Bond Future	10.9466	89.9580	10.8462	90.5695	(0.918)	0.0000	0.0000	129,156
2022/05/19	R035	04/08/2022	10.53	Call	Bond Future	649.3900	0.6494	821.3600	0.8214	26.482	0	0	400
2022/05/19	R035	04/08/2022	10.74	Call	Bond Future	1,115.7500	1.1158	1,361.1800	1.3612	21.997	0	0	0
2022/05/19	R035	04/08/2022	10.74	Put	Bond Future	2,380.2800	2.3803	2,014.2000	2.0142	(15.380)	0	0	0
2022/05/19	R035	04/08/2022	11.13	Call	Bond Future	2,334.3100	2.3343	2,712.9100	2.7129	16.219	0	0	0
2022/05/19	R035	04/08/2022	12.18	Call	Bond Future	7,192.6100	7.1926	7,761.3400	7.7613	7.907	0	0	0
2022/05/19	R035	04/08/2022	12.18	Put	Bond Future	165.6300	0.1656	122.8500	0.1229	(25.829)	0	0	400
2022/05/19	R035	03/11/2022	11.15	Call	Bond Future	2,517.0000	2.5170	2,846.8700	2.8469	13.106	0	0	0
2022/05/19	R035	03/11/2022	11.15	Put	Bond Future	2,364.9200	2.3649	2,075.1800	2.0752	(12.252)	0	0	0
2022/05/19	R035	03/11/2022	12.68	Call	Bond Future	8,913.0100	8.9130	9,467.6800	9.4677	6.223	0	0	0
2022/05/19	R035	03/11/2022	12.68	Put	Bond Future	393.6200	0.3936	328.6800	0.3287	(16.498)	0	0	1,000
2022/05/19	R035	03/11/2022	10.99	Call	Bond Future	2,037.0700	2.0371	2,328.4100	2.3284	14.302	0	0	0
2022/05/19	R035	03/11/2022	10.99	Put	Bond Future	2,834.7800	2.8348	2,506.5100	2.5065	(11.580)	0	0	582
2022/05/19	R035	03/11/2022	11.05	Call	Bond Future	2,211.3700	2.2114	2,517.3300	2.5173	13.836	0	0	1,000
2022/05/19	R035	03/11/2022	10.57	Call	Bond Future	1,007.1900	1.0072	1,193.6500	1.1936	18.513	0	0	0
2022/05/19	R035	03/11/2022	10.57	Put	Bond Future	4,370.9900	4.3710	3,937.8400	3.9378	(9.910)	0	0	582
2022/05/19	R035	03/11/2022			Bond Future	11.1242	86.7779	11.0198	87.3975	(0.938)	0.0000	0.0000	3,020
2022/05/19	R035	03/11/2022	11.14	Call	Bond Future	2,485.5400	2.4855	2,813.0400	2.8130	13.176	0	0	0
2022/05/19	R035	03/11/2022	11.14	Put	Bond Future	2,392.3900	2.3924	2,100.2800	2.1003	(12.210)	0	0	0
2022/05/19	R035	03/11/2022	11.05	Put	Bond Future	2,651.1500	2.6512	2,337.5000	2.3375	(11.831)	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
2022/05/19	R035	03/11/2022	11.13	Call	Bond Future	2,454.2800	2.4543	2,779.4100	2.7794	13.247	0	0	0
2022/05/19	R035	03/11/2022	11.13	Put	Bond Future	2,420.1100	2.4201	2,125.6300	2.1256	(12.168)	0	0	0
2022/05/19	R035	03/11/2022	9.82	Call	Bond Future	188.0000	0.1880	239.3500	0.2393	27.314	0	0	582
2022/05/19	R035	03/11/2022	9.82	Put	Bond Future	8,410.3400	8.4103	7,842.0800	7.8421	(6.757)	0	0	0
2022/05/19	R035	03/11/2022	10.30	Call	Bond Future	554.8800	0.5549	678.1200	0.6781	22.210	0	0	1,000
2022/05/19	R035	03/11/2022	10.30	Put	Bond Future	5,625.8700	5.6259	5,129.5000	5.1295	(8.823)	0	0	0
2022/05/19	R035	02/02/2023	13.22	Put	Bond Future	554.3100	0.5543	482.7000	0.4827	(12.919)	0	0	1,000
2022/05/19	R035	02/02/2023	10.88	Call	Bond Future	1,917.2800	1.9173	2,168.1000	2.1681	13.082	0	0	0
2022/05/19	R035	02/02/2023	10.88	Put	Bond Future	4,270.4500	4.2705	3,892.0300	3.8920	(8.861)	0	0	0
2022/05/19	R035	02/02/2023	9.81	Call	Bond Future	327.1200	0.3271	396.1200	0.3961	21.093	0	0	582
2022/05/19	R035	02/02/2023	9.81	Put	Bond Future	9,445.4000	9.4454	8,885.1600	8.8852	(5.931)	0	0	0
2022/05/19	R035	02/02/2023	10.30	Put	Bond Future	6,715.9300	6.7159	6,223.7800	6.2238	(7.328)	0	0	0
2022/05/19	R035	02/02/2023	10.66	Call	Bond Future	1,420.4700	1.4205	1,626.9200	1.6269	14.534	0	0	0
2022/05/19	R035	02/02/2023	10.66	Put	Bond Future	5,107.0800	5.1071	4,684.2900	4.6843	(8.279)	0	0	582
2022/05/19	R035	02/02/2023			Bond Future	11.2802	88.2658	11.1716	88.8950	(0.962)	0.0000	0.0000	0
2022/05/19	R035	02/02/2023	11.05	Call	Bond Future	2,352.5800	2.3526	2,637.5400	2.6375	12.113	0	0	1,000
2022/05/19	R035	02/02/2023	11.05	Put	Bond Future	3,694.8300	3.6948	3,350.5500	3.3506	(9.318)	0	0	0
2022/05/19	R035	02/02/2023	11.06	Call	Bond Future	2,379.3300	2.3793	2,666.2700	2.6663	12.060	0	0	0
2022/05/19	R035	02/02/2023	11.06	Put	Bond Future	3,662.6300	3.6626	3,320.3300	3.3203	(9.346)	0	0	582
2022/05/19	R035	02/02/2023	13.22	Call	Bond Future	10,758.2500	10.7583	11,315.8800	11.3159	5.183	0	0	0
2022/05/19	R035	02/02/2023	10.86	Call	Bond Future	1,869.0800	1.8691	2,115.8700	2.1159	13.204	0	0	0
2022/05/19	R035	02/02/2023	10.86	Put	Bond Future	4,342.2900	4.3423	3,959.8400	3.9598	(8.808)	0	0	0
2022/05/19	R035	02/02/2023	10.87	Call	Bond Future	1,893.2400	1.8932	2,142.0500	2.1421	13.142	0	0	0
2022/05/19	R035	02/02/2023	10.87	Put	Bond Future	4,306.4000	4.3064	3,925.9700	3.9260	(8.834)	0	0	0
2022/05/19	R035	02/02/2023	10.30	Call	Bond Future	784.2900	0.7843	921.3800	0.9214	17.480	0	0	1,000
2022/05/19	R035	04/05/2023	11.20	Call	Bond Future	2,770.7400	2.7707	3,070.2200	3.0702	10.809	0	0	0
2022/05/19	R035	04/05/2023	11.21	Call	Bond Future	2,797.4400	2.7974	3,098.6800	3.0987	10.768	0	0	0
2022/05/19	R035	04/05/2023	11.22	Put	Bond Future	3,963.4100	3.9634	3,626.4100	3.6264	(8.503)	0	0	0
2022/05/19	R035	04/05/2023			Bond Future	11.4198	85.3784	11.3070	86.0184	(0.987)	0.0000	0.0000	0
2022/05/19	R035	04/05/2023	11.20	Put	Bond Future	4,024.7300	4.0247	3,684.2200	3.6842	(8.460)	0	0	0
2022/05/19	R035	04/05/2023	11.21	Put	Bond Future	3,993.8100	3.9938	3,655.0600	3.6551	(8.482)	0	0	0
2022/05/19	R035	04/05/2023	11.22	Call	Bond Future	2,824.6100	2.8246	3,127.6000	3.1276	10.727	0	0	0
2022/05/19	R186	04/08/2022	7.96	Call	Bond Future	246.8300	0.2468	331.5900	0.3316	34.339	0	0	3,600
2022/05/19	R186	04/08/2022	8.15	Call	Bond Future	429.1700	0.4292	554.5200	0.5545	29.208	0	0	0
2022/05/19	R186	04/08/2022	8.15	Put	Bond Future	1,954.9200	1.9549	1,653.1700	1.6532	(15.435)	0	0	0
2022/05/19	R186	04/08/2022	9.78	Call	Bond Future	4,537.8600	4.5379	4,939.8200	4.9398	8.858	0	0	0
2022/05/19	R186	04/08/2022	9.78	Put	Bond Future	82.1900	0.0822	57.0500	0.0571	(30.588)	0	0	3,600
2022/05/19	R186	04/08/2022			Bond Future	8.5549	108.3738	8.4408	108.8009	(1.333)	0.0000	0.0000	82,883
2022/05/19	R186	04/08/2022	6.96	Call	Bond Future	4.7100	0.0047	7.7100	0.0077	63.694	0	0	3,600
2022/05/19	R186	04/08/2022	6.96	Put	Bond Future	6,174.5400	6.1745	5,750.4400	5.7504	(6.869)	0	0	0
2022/05/19	R186	04/08/2022	7.96	Put	Bond Future	2,497.9000	2.4979	2,155.5600	2.1556	(13.705)	0	0	0
2022/05/19	R186	04/08/2022	8.13	Call	Bond Future	406.6500	0.4066	527.4600	0.5275	29.709	0	0	0
2022/05/19	R186	04/08/2022	8.13	Put	Bond Future	2,008.4700	2.0085	1,702.1800	1.7022	(15.250)	0	0	0
2022/05/19	R186	04/08/2022	8.14	Call	Bond Future	417.8100	0.4178	540.8800	0.5409	29.456	0	0	0
2022/05/19	R186	04/08/2022	8.14	Put	Bond Future	1,981.5900	1.9816	1,677.5600	1.6776	(15.343)	0	0	0
2022/05/19	R186	03/11/2022	8.53	Call	Bond Future	1,124.5900	1.1246	1,313.5600	1.3136	16.803	0	0	0
2022/05/19	R186	03/11/2022	8.53	Put	Bond Future	1,895.8200	1.8958	1,652.4300	1.6524	(12.838)	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
2022/05/19	R186	03/11/2022	8.54	Call	Bond Future	1,140.7300	1.1407	1,331.3600	1.3314	16.711	0	0	0
2022/05/19	R186	03/11/2022	8.54	Put	Bond Future	1,876.4100	1.8764	1,634.6800	1.6347	(12.883)	0	0	0
2022/05/19	R186	03/11/2022			Bond Future	8.7479	109.9467	8.6255	110.3790	(1.399)	0.0000	0.0000	11,129
2022/05/19	R186	03/11/2022	8.55	Call	Bond Future	1,157.0100	1.1570	1,349.2900	1.3493	16.619	0	0	0
2022/05/19	R186	03/11/2022	8.55	Put	Bond Future	1,857.1600	1.8572	1,617.0800	1.6171	(12.927)	0	0	0
2022/05/19	R186	02/02/2023	8.32	Call	Bond Future	828.6000	0.8286	976.5900	0.9766	17.860	0	0	0
2022/05/19	R186	02/02/2023	8.32	Put	Bond Future	2,743.5600	2.7436	2,453.0300	2.4530	(10.590)	0	0	0
2022/05/19	R186	02/02/2023	8.33	Call	Bond Future	842.4400	0.8424	991.9200	0.9919	17.744	0	0	0
2022/05/19	R186	02/02/2023	8.33	Put	Bond Future	2,723.4600	2.7235	2,434.4200	2.4344	(10.613)	0	0	0
2022/05/19	R186	02/02/2023			Bond Future	8.8905	106.5350	8.7587	106.9735	(1.482)	0.0000	0.0000	0
2022/05/19	R186	02/02/2023	8.34	Call	Bond Future	856.7300	0.8567	1,007.7100	1.0077	17.623	0	0	0
2022/05/19	R186	02/02/2023	8.34	Put	Bond Future	2,703.8200	2.7038	2,416.2800	2.4163	(10.635)	0	0	0
2022/05/19	R186	04/05/2023	8.83	Put	Bond Future	2,291.8200	2.2918	2,057.1800	2.0572	(10.238)	0	0	0
2022/05/19	R186	04/05/2023	8.84	Call	Bond Future	1,718.9300	1.7189	1,931.0700	1.9311	12.341	0	0	0
2022/05/19	R186	04/05/2023			Bond Future	9.0182	108.4782	8.8756	108.9239	(1.581)	0.0000	0.0000	0
2022/05/19	R186	04/05/2023	8.82	Call	Bond Future	1,687.6900	1.6877	1,897.5700	1.8976	12.436	0	0	0
2022/05/19	R186	04/05/2023	8.82	Put	Bond Future	2,307.6300	2.3076	2,071.8500	2.0719	(10.217)	0	0	0
2022/05/19	R186	04/05/2023	8.83	Call	Bond Future	1,703.2700	1.7033	1,914.2900	1.9143	12.389	0	0	0
2022/05/19	R186	04/05/2023	8.84	Put	Bond Future	2,276.1100	2.2761	2,042.5900	2.0426	(10.260)	0	0	0
2022/05/19	R197	04/08/2022			Bond Future	326.9382	326.9382	327.2084	327.2084	0.083	0.0000	0.0000	875
2022/05/19	R197	03/11/2022			Bond Future	331.7590	331.7590	332.0306	332.0306	0.082	0.0000	0.0000	0
2022/05/19	R197	02/02/2023			Bond Future	328.8053	328.8053	329.0765	329.0765	0.082	0.0000	0.0000	0
2022/05/19	R197	04/05/2023			Bond Future	334.8614	334.8614	335.1351	335.1351	0.082	0.0000	0.0000	0
2022/05/19	R202	04/08/2022			Bond Future	246.9719	246.9719	246.2014	246.2014	(0.312)	0.0000	0.0000	6,593
2022/05/19	R202	03/11/2022			Bond Future	250.6134	250.6134	249.8294	249.8294	(0.313)	0.0000	0.0000	0
2022/05/19	R202	02/02/2023			Bond Future	250.3335	250.3335	249.5325	249.5325	(0.320)	0.0000	0.0000	0
2022/05/19	R202	04/05/2023			Bond Future	254.9410	254.9410	254.1236	254.1236	(0.321)	0.0000	0.0000	0
2022/05/19	R209	04/08/2022	10.57	Put	Bond Future	2,613.8600	2.6139	2,264.1300	2.2641	(13.380)	0	0	0
2022/05/19	R209	04/08/2022	10.58	Call	Bond Future	663.7200	0.6637	821.8900	0.8219	23.831	0	0	0
2022/05/19	R209	04/08/2022	10.58	Put	Bond Future	2,576.4800	2.5765	2,229.6200	2.2296	(13.463)	0	0	0
2022/05/19	R209	04/08/2022			Bond Future	10.9337	69.4290	10.8389	69.9341	(0.866)	0.0000	0.0000	20,120
2022/05/19	R209	04/08/2022	10.57	Call	Bond Future	645.9100	0.6459	801.2100	0.8012	24.044	0	0	0
2022/05/19	R209	04/08/2022	10.59	Call	Bond Future	681.9300	0.6819	843.0000	0.8430	23.620	0	0	0
2022/05/19	R209	04/08/2022	10.59	Put	Bond Future	2,539.5700	2.5396	2,195.6100	2.1956	(13.544)	0	0	0
2022/05/19	R209	03/11/2022	11.03	Call	Bond Future	2,002.9700	2.0030	2,258.3500	2.2584	12.750	0	0	0
2022/05/19	R209	03/11/2022	11.03	Put	Bond Future	2,318.9000	2.3189	2,062.5400	2.0625	(11.055)	0	0	0
2022/05/19	R209	03/11/2022	10.50	Put	Bond Future	4,031.6500	4.0317	3,668.6800	3.6687	(9.003)	0	0	0
2022/05/19	R209	03/11/2022	9.25	Call	Bond Future	35.7800	0.0358	47.0800	0.0471	31.582	0	0	9,500
2022/05/19	R209	03/11/2022	9.25	Put	Bond Future	10,630.2000	10.6302	10,129.7600	10.1298	(4.708)	0	0	0
2022/05/19	R209	03/11/2022	9.50	Call	Bond Future	73.6200	0.0736	94.9600	0.0950	28.987	0	0	0
2022/05/19	R209	03/11/2022	9.50	Put	Bond Future	9,098.5300	9.0985	8,608.1300	8.6081	(5.390)	0	0	0
2022/05/19	R209	03/11/2022			Bond Future	11.0907	67.2921	10.9926	67.8039	(0.884)	0.0000	0.0000	4,135
2022/05/19	R209	03/11/2022	11.02	Call	Bond Future	1,976.7900	1.9768	2,230.2000	2.2302	12.819	0	0	0
2022/05/19	R209	03/11/2022	11.02	Put	Bond Future	2,345.0000	2.3450	2,086.6700	2.0867	(11.016)	0	0	0
2022/05/19	R209	03/11/2022	11.50	Call	Bond Future	3,427.0300	3.4270	3,767.1600	3.7672	9.925	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
2022/05/19	R209	03/11/2022	11.50	Put	Bond Future	1,349.3700	1.3494	1,177.7600	1.1778	(12.718)	0	0	0
2022/05/19	R209	03/11/2022	10.50	Call	Bond Future	864.3700	0.8644	1,013.1400	1.0131	17.211	0	0	0
2022/05/19	R209	03/11/2022	11.00	Call	Bond Future	1,925.1500	1.9251	2,174.5900	2.1746	12.957	0	0	0
2022/05/19	R209	03/11/2022	11.00	Put	Bond Future	2,398.0800	2.3981	2,135.7800	2.1358	(10.938)	0	0	9,500
2022/05/19	R209	03/11/2022	11.01	Call	Bond Future	1,950.9700	1.9510	2,202.4000	2.2024	12.887	0	0	0
2022/05/19	R209	03/11/2022	11.01	Put	Bond Future	2,371.5100	2.3715	2,111.2000	2.1112	(10.977)	0	0	0
2022/05/19	R209	03/11/2022	10.00	Call	Bond Future	258.7000	0.2587	320.8000	0.3208	24.005	0	0	0
2022/05/19	R209	03/11/2022	10.00	Put	Bond Future	6,273.3400	6.2733	5,823.7000	5.8237	(7.167)	0	0	9,500
2022/05/19	R209	02/02/2023	10.78	Call	Bond Future	1,562.3400	1.5623	1,761.2500	1.7613	12.732	0	0	0
2022/05/19	R209	02/02/2023	10.79	Call	Bond Future	1,583.1000	1.5831	1,783.7000	1.7837	12.671	0	0	0
2022/05/19	R209	02/02/2023	10.80	Put	Bond Future	3,816.3400	3.8163	3,498.8900	3.4989	(8.318)	0	0	0
2022/05/19	R209	02/02/2023			Bond Future	11.2244	68.4465	11.1229	68.9663	(0.904)	0.0000	0.0000	0
2022/05/19	R209	02/02/2023	10.78	Put	Bond Future	3,881.4700	3.8815	3,560.6300	3.5606	(8.266)	0	0	0
2022/05/19	R209	02/02/2023	10.79	Put	Bond Future	3,848.8000	3.8488	3,529.6500	3.5296	(8.292)	0	0	0
2022/05/19	R209	02/02/2023	10.80	Call	Bond Future	1,604.0000	1.6040	1,806.3000	1.8063	12.612	0	0	0
2022/05/19	R209	04/05/2023	11.09	Call	Bond Future	2,369.6200	2.3696	2,611.8500	2.6119	10.222	0	0	0
2022/05/19	R209	04/05/2023	11.09	Put	Bond Future	3,686.4100	3.6864	3,399.9700	3.4000	(7.770)	0	0	0
2022/05/19	R209	04/05/2023	11.10	Call	Bond Future	2,392.7600	2.3928	2,636.4400	2.6364	10.184	0	0	0
2022/05/19	R209	04/05/2023	11.10	Put	Bond Future	3,658.1200	3.6581	3,373.1300	3.3731	(7.791)	0	0	0
2022/05/19	R209	04/05/2023			Bond Future	11.3495	66.5447	11.2444	67.0734	(0.926)	0.0000	0.0000	0
2022/05/19	R209	04/05/2023	11.11	Call	Bond Future	2,415.7500	2.4157	2,660.8900	2.6609	10.148	0	0	0
2022/05/19	R209	04/05/2023	11.11	Put	Bond Future	3,629.7500	3.6298	3,346.2200	3.3462	(7.811)	0	0	0
2022/05/19	R210	04/08/2022			Bond Future	221.9369	221.9369	221.1322	221.1322	(0.363)	0.0000	0.0000	1,025
2022/05/19	R210	03/11/2022			Bond Future	222.2508	222.2508	221.4322	221.4322	(0.368)	0.0000	0.0000	0
2022/05/19	R210	02/02/2023			Bond Future	226.1053	226.1053	225.2703	225.2703	(0.369)	0.0000	0.0000	0
2022/05/19	R210	04/05/2023			Bond Future	227.2183	227.2183	226.3653	226.3653	(0.375)	0.0000	0.0000	0
2022/05/19	R213	04/08/2022	9.88	Call	Bond Future	408.9500	0.4090	529.6100	0.5296	29.505	0	0	0
2022/05/19	R213	04/08/2022	9.89	Call	Bond Future	420.9000	0.4209	544.0900	0.5441	29.268	0	0	0
2022/05/19	R213	04/08/2022	9.90	Put	Bond Future	2,939.1400	2.9391	2,546.4300	2.5464	(13.361)	0	0	0
2022/05/19	R213	04/08/2022			Bond Future	10.4046	84.1065	10.2986	84.6250	(1.019)	0.0000	0.0000	26,862
2022/05/19	R213	04/08/2022	9.88	Put	Bond Future	3,016.2400	3.0162	2,618.4300	2.6184	(13.189)	0	0	0
2022/05/19	R213	04/08/2022	9.89	Put	Bond Future	2,977.4900	2.9775	2,582.2100	2.5822	(13.276)	0	0	0
2022/05/19	R213	04/08/2022	9.90	Call	Bond Future	433.2000	0.4332	558.9600	0.5590	29.030	0	0	0
2022/05/19	R213	03/11/2022	10.38	Call	Bond Future	1,539.6700	1.5397	1,771.8600	1.7719	15.081	0	0	0
2022/05/19	R213	03/11/2022	10.38	Put	Bond Future	2,546.7200	2.5467	2,253.5700	2.2536	(11.511)	0	0	0
2022/05/19	R213	03/11/2022	10.39	Call	Bond Future	1,560.9200	1.5609	1,795.1100	1.7951	15.003	0	0	0
2022/05/19	R213	03/11/2022	10.39	Put	Bond Future	2,519.9300	2.5199	2,228.7800	2.2288	(11.554)	0	0	0
2022/05/19	R213	03/11/2022	10.37	Call	Bond Future	1,518.8000	1.5188	1,748.9900	1.7490	15.156	0	0	0
2022/05/19	R213	03/11/2022	10.37	Put	Bond Future	2,573.9300	2.5739	2,278.7800	2.2788	(11.467)	0	0	200
2022/05/19	R213	03/11/2022	9.19	Call	Bond Future	154.3300	0.1543	196.6700	0.1967	27.435	0	0	476
2022/05/19	R213	03/11/2022	9.19	Put	Bond Future	7,145.6500	7.1457	6,662.6500	6.6626	(6.759)	0	0	0
2022/05/19	R213	03/11/2022			Bond Future	10.5912	81.7890	10.4806	82.3144	(1.044)	0.0000	0.0000	0
2022/05/19	R213	03/11/2022	10.40	Call	Bond Future	1,582.3500	1.5824	1,818.5300	1.8185	14.926	0	0	0
2022/05/19	R213	03/11/2022	10.40	Put	Bond Future	2,493.3500	2.4934	2,204.1900	2.2042	(11.597)	0	0	0
2022/05/19	R213	03/11/2022	9.98	Call	Bond Future	821.5200	0.8215	974.8700	0.9749	18.667	0	0	0
2022/05/19	R213	03/11/2022	9.98	Put	Bond Future	3,780.2600	3.7803	3,408.2700	3.4083	(9.840)	0	0	200

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
2022/05/19	R213	03/11/2022	10.19	Call	Bond Future	1,166.7300	1.1667	1,360.9700	1.3610	16.648	0	0	0
2022/05/19	R213	03/11/2022	10.19	Put	Bond Future	3,093.4900	3.0935	2,762.3900	2.7624	(10.703)	0	0	476
2022/05/19	R213	03/11/2022	9.13	Call	Bond Future	134.7300	0.1347	172.4500	0.1725	27.997	0	0	200
2022/05/19	R213	03/11/2022	9.13	Put	Bond Future	7,442.3200	7.4423	6,954.7000	6.9547	(6.552)	0	0	0
2022/05/19	R213	03/11/2022	9.84	Call	Bond Future	631.3700	0.6314	758.8900	0.7589	20.197	0	0	0
2022/05/19	R213	03/11/2022	9.84	Put	Bond Future	4,287.2600	4.2873	3,889.4400	3.8894	(9.279)	0	0	476
2022/05/19	R213	02/02/2023	10.43	Put	Bond Future	3,192.9400	3.1929	2,885.1800	2.8852	(9.639)	0	0	0
2022/05/19	R213	02/02/2023	12.20	Call	Bond Future	6,970.6500	6.9707	7,416.8600	7.4169	6.401	0	0	0
2022/05/19	R213	02/02/2023	12.20	Put	Bond Future	654.3100	0.6543	567.1400	0.5671	(13.322)	0	0	912
2022/05/19	R213	02/02/2023	10.22	Put	Bond Future	3,797.3600	3.7974	3,454.3300	3.4543	(9.033)	0	0	0
2022/05/19	R213	02/02/2023	10.23	Call	Bond Future	1,315.4200	1.3154	1,507.4400	1.5074	14.598	0	0	0
2022/05/19	R213	02/02/2023	10.35	Call	Bond Future	1,533.8200	1.5338	1,745.9700	1.7460	13.831	0	0	0
2022/05/19	R213	02/02/2023	10.35	Put	Bond Future	3,414.5300	3.4145	3,093.3000	3.0933	(9.408)	0	0	476
2022/05/19	R213	02/02/2023	10.01	Call	Bond Future	962.6000	0.9626	1,118.3500	1.1183	16.180	0	0	0
2022/05/19	R213	02/02/2023			Bond Future	10.7529	83.1906	10.6374	83.7240	(1.074)	0.0000	0.0000	0
2022/05/19	R213	02/02/2023	10.43	Call	Bond Future	1,690.1100	1.6901	1,915.7300	1.9157	13.349	0	0	912
2022/05/19	R213	02/02/2023	10.22	Call	Bond Future	1,297.8500	1.2978	1,488.2000	1.4882	14.667	0	0	0
2022/05/19	R213	02/02/2023	10.23	Put	Bond Future	3,767.1200	3.7671	3,425.7600	3.4258	(9.062)	0	0	0
2022/05/19	R213	02/02/2023	9.16	Call	Bond Future	237.0100	0.2370	289.8200	0.2898	22.282	0	0	476
2022/05/19	R213	02/02/2023	9.16	Put	Bond Future	8,009.8700	8.0099	7,529.3000	7.5293	(6.000)	0	0	0
2022/05/19	R213	02/02/2023	10.01	Put	Bond Future	4,474.3000	4.4743	4,096.6700	4.0967	(8.440)	0	0	476
2022/05/19	R213	02/02/2023	10.21	Call	Bond Future	1,280.6900	1.2807	1,469.3600	1.4694	14.732	0	0	0
2022/05/19	R213	02/02/2023	10.21	Put	Bond Future	3,828.0500	3.8281	3,483.3400	3.4833	(9.005)	0	0	0
2022/05/19	R213	04/05/2023	10.75	Call	Bond Future	2,414.9500	2.4150	2,678.9900	2.6790	10.934	0	0	0
2022/05/19	R213	04/05/2023	10.75	Put	Bond Future	3,079.9000	3.0799	2,801.4500	2.8014	(9.041)	0	0	0
2022/05/19	R213	04/05/2023			Bond Future	10.8977	81.1596	10.7771	81.7020	(1.107)	0.0000	0.0000	0
2022/05/19	R213	04/05/2023	10.74	Call	Bond Future	2,392.6500	2.3926	2,655.2500	2.6552	10.975	0	0	0
2022/05/19	R213	04/05/2023	10.74	Put	Bond Future	3,102.8900	3.1029	2,823.0000	2.8230	(9.020)	0	0	0
2022/05/19	R213	04/05/2023	10.73	Call	Bond Future	2,370.4600	2.3705	2,631.6200	2.6316	11.017	0	0	0
2022/05/19	R213	04/05/2023	10.73	Put	Bond Future	3,126.0100	3.1260	2,844.6800	2.8447	(9.000)	0	0	0
2022/05/19	R214	04/08/2022	10.98	Put	Bond Future	2,203.0800	2.2031	1,919.4400	1.9194	(12.875)	0	0	0
2022/05/19	R214	04/08/2022	10.99	Call	Bond Future	1,016.0200	1.0160	1,199.5300	1.1995	18.062	0	0	0
2022/05/19	R214	04/08/2022			Bond Future	11.1979	66.4716	11.1135	66.9360	(0.753)	0.0000	0.0000	14,485
2022/05/19	R214	04/08/2022	10.97	Call	Bond Future	969.7100	0.9697	1,147.8400	1.1478	18.369	0	0	0
2022/05/19	R214	04/08/2022	10.97	Put	Bond Future	2,236.4900	2.2365	1,950.1600	1.9502	(12.803)	0	0	0
2022/05/19	R214	04/08/2022	10.98	Call	Bond Future	992.7100	0.9927	1,173.5300	1.1735	18.215	0	0	0
2022/05/19	R214	04/08/2022	10.99	Put	Bond Future	2,170.0400	2.1700	1,889.0900	1.8891	(12.947)	0	0	0
2022/05/19	R214	03/11/2022	11.34	Call	Bond Future	2,246.7500	2.2468	2,489.7500	2.4897	10.816	0	0	0
2022/05/19	R214	03/11/2022	11.36	Put	Bond Future	2,246.2200	2.2462	2,022.0500	2.0221	(9.980)	0	0	0
2022/05/19	R214	03/11/2022			Bond Future	11.3494	64.1510	11.2621	64.6217	(0.769)	0.0000	0.0000	0
2022/05/19	R214	03/11/2022	11.34	Put	Bond Future	2,297.1700	2.2972	2,069.4800	2.0695	(9.912)	0	0	0
2022/05/19	R214	03/11/2022	11.35	Call	Bond Future	2,274.7900	2.2748	2,519.5500	2.5196	10.760	0	0	0
2022/05/19	R214	03/11/2022	11.35	Put	Bond Future	2,271.5800	2.2716	2,045.6500	2.0456	(9.946)	0	0	0
2022/05/19	R214	03/11/2022	11.36	Call	Bond Future	2,303.0000	2.3030	2,549.5200	2.5495	10.704	0	0	0
2022/05/19	R214	02/02/2023	11.07	Call	Bond Future	1,724.5500	1.7246	1,912.5800	1.9126	10.903	0	0	0
2022/05/19	R214	02/02/2023	11.07	Put	Bond Future	3,953.8300	3.9538	3,663.8900	3.6639	(7.333)	0	0	0
2022/05/19	R214	02/02/2023	11.08	Call	Bond Future	1,746.6900	1.7467	1,936.2800	1.9363	10.854	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
2022/05/19	R214	02/02/2023	11.08	Put	Bond Future	3,920.4500	3.9205	3,632.0700	3.6321	(7.356)	0	0	0
2022/05/19	R214	02/02/2023			Bond Future	11.4823	65.2509	11.3920	65.7289	(0.787)	0.0000	0.0000	0
2022/05/19	R214	02/02/2023	11.09	Call	Bond Future	1,768.7900	1.7688	1,959.9100	1.9599	10.805	0	0	0
2022/05/19	R214	02/02/2023	11.09	Put	Bond Future	3,887.0900	3.8871	3,600.2400	3.6002	(7.380)	0	0	0
2022/05/19	R214	04/05/2023	11.36	Call	Bond Future	2,543.8200	2.5438	2,769.2500	2.7693	8.862	0	0	0
2022/05/19	R214	04/05/2023	11.36	Put	Bond Future	3,809.4800	3.8095	3,548.7400	3.5487	(6.845)	0	0	0
2022/05/19	R214	04/05/2023	11.37	Call	Bond Future	2,567.8500	2.5679	2,794.6000	2.7946	8.830	0	0	0
2022/05/19	R214	04/05/2023	11.37	Put	Bond Future	3,780.1200	3.7801	3,520.7000	3.5207	(6.863)	0	0	0
2022/05/19	R214	04/05/2023			Bond Future	11.6007	63.1472	11.5073	63.6334	(0.805)	0.0000	0.0000	0
2022/05/19	R214	04/05/2023	11.38	Call	Bond Future	2,592.2400	2.5922	2,820.3200	2.8203	8.799	0	0	0
2022/05/19	R214	04/05/2023	11.38	Put	Bond Future	3,751.1900	3.7512	3,493.1000	3.4931	(6.880)	0	0	0
2022/05/19	R248	04/08/2022	10.20	Call	Bond Future	90.0100	0.0900	121.7900	0.1218	35.307	0	0	1,700
2022/05/19	R248	04/08/2022	10.40	Put	Bond Future	5,833.9400	5.8339	5,311.1200	5.3111	(8.962)	0	0	0
2022/05/19	R248	04/08/2022	10.98	Call	Bond Future	1,328.5900	1.3286	1,567.6700	1.5677	17.995	0	0	0
2022/05/19	R248	04/08/2022	10.98	Put	Bond Future	2,634.9100	2.6349	2,286.3800	2.2864	(13.227)	0	0	0
2022/05/19	R248	04/08/2022	10.99	Call	Bond Future	1,359.2000	1.3592	1,601.7200	1.6017	17.843	0	0	0
2022/05/19	R248	04/08/2022	10.99	Put	Bond Future	2,594.5100	2.5945	2,249.4200	2.2494	(13.301)	0	0	0
2022/05/19	R248	04/08/2022			Bond Future	11.1664	83.5699	11.0819	84.1575	(0.757)	0.0000	0.0000	188,684
2022/05/19	R248	04/08/2022	9.70	Call	Bond Future	9.9900	0.0100	14.3500	0.0144	43.644	0	0	0
2022/05/19	R248	04/08/2022	9.70	Put	Bond Future	11,381.5600	11.3816	10,798.3100	10.7983	(5.125)	0	0	0
2022/05/19	R248	04/08/2022	10.20	Put	Bond Future	7,287.3000	7.2873	6,731.4700	6.7315	(7.627)	0	0	0
2022/05/19	R248	04/08/2022	10.40	Call	Bond Future	216.0000	0.2160	280.7900	0.2808	29.995	0	0	0
2022/05/19	R248	04/08/2022	11.00	Call	Bond Future	1,390.0300	1.3900	1,636.0000	1.6360	17.695	0	0	0
2022/05/19	R248	04/08/2022	11.00	Put	Bond Future	2,554.4300	2.5544	2,212.7900	2.2128	(13.374)	0	0	50
2022/05/19	R248	04/08/2022	10.90	Call	Bond Future	1,098.0500	1.0981	1,309.5800	1.3096	19.264	0	0	1,700
2022/05/19	R248	04/08/2022	10.90	Put	Bond Future	2,976.4000	2.9764	2,600.3200	2.6003	(12.635)	0	0	0
2022/05/19	R248	03/11/2022	11.32	Call	Bond Future	2,855.9300	2.8559	3,166.4400	3.1664	10.872	0	0	0
2022/05/19	R248	03/11/2022	11.30	Put	Bond Future	2,895.2200	2.8952	2,605.8500	2.6058	(9.995)	0	0	0
2022/05/19	R248	03/11/2022	11.31	Put	Bond Future	2,862.7800	2.8628	2,575.6500	2.5756	(10.030)	0	0	0
2022/05/19	R248	03/11/2022			Bond Future	11.3163	80.3604	11.2286	80.9558	(0.774)	0.0000	0.0000	0
2022/05/19	R248	03/11/2022	11.32	Put	Bond Future	2,830.6300	2.8306	2,545.7500	2.5457	(10.064)	0	0	0
2022/05/19	R248	03/11/2022	11.30	Call	Bond Future	2,785.4200	2.7854	3,091.4400	3.0914	10.986	0	0	0
2022/05/19	R248	03/11/2022	11.31	Call	Bond Future	2,820.5800	2.8206	3,128.8400	3.1288	10.929	0	0	0
2022/05/19	R248	02/02/2023	11.08	Call	Bond Future	2,272.4700	2.2725	2,518.6700	2.5187	10.834	0	0	0
2022/05/19	R248	02/02/2023	11.08	Put	Bond Future	4,770.4000	4.7704	4,411.9100	4.4119	(7.515)	0	0	0
2022/05/19	R248	02/02/2023			Bond Future	11.4476	81.7385	11.3567	82.3432	(0.794)	0.0000	0.0000	0
2022/05/19	R248	02/02/2023	11.06	Call	Bond Future	2,215.5000	2.2155	2,457.7400	2.4577	10.934	0	0	0
2022/05/19	R248	02/02/2023	11.06	Put	Bond Future	4,853.3500	4.8533	4,490.9000	4.4909	(7.468)	0	0	0
2022/05/19	R248	02/02/2023	11.07	Call	Bond Future	2,243.8900	2.2439	2,488.1100	2.4881	10.884	0	0	0
2022/05/19	R248	02/02/2023	11.07	Put	Bond Future	4,811.7200	4.8117	4,451.2500	4.4513	(7.491)	0	0	0
2022/05/19	R248	04/05/2023	11.35	Call	Bond Future	3,260.6000	3.2606	3,550.2300	3.5502	8.883	0	0	0
2022/05/19	R248	04/05/2023	11.35	Put	Bond Future	4,674.0100	4.6740	4,348.6200	4.3486	(6.962)	0	0	0
2022/05/19	R248	04/05/2023			Bond Future	11.5642	78.7959	11.4702	79.4109	(0.813)	0.0000	0.0000	0
2022/05/19	R248	04/05/2023	11.33	Call	Bond Future	3,199.5300	3.1995	3,485.8000	3.4858	8.947	0	0	0
2022/05/19	R248	04/05/2023	11.33	Put	Bond Future	4,747.2100	4.7472	4,418.4600	4.4185	(6.925)	0	0	0
2022/05/19	R248	04/05/2023	11.34	Call	Bond Future	3,229.8400	3.2298	3,517.7900	3.5178	8.915	0	0	0
2022/05/19	R248	04/05/2023	11.34	Put	Bond Future	4,710.3400	4.7103	4,383.2700	4.3833	(6.944)	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											1266202
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