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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/05/2022 TO 20/05/2022

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
2022/05/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	2025	04/08/2022		Bond Future	160.8472	160.8472	161.2434	161.2434	0.246	0.0000	0.0000	7,305
2022/05/20	2025	03/11/2022		Bond Future	163.2181	163.2181	163.6188	163.6188	0.246	0.0000	0.0000	0
2022/05/20	2025	02/02/2023		Bond Future	164.3664	164.3664	164.7705	164.7705	0.246	0.0000	0.0000	0
2022/05/20	2025	04/05/2023		Bond Future	167.3898	167.3898	167.8002	167.8002	0.245	0.0000	0.0000	0
2022/05/20	2029	04/08/2022		Bond Future	118.0379	118.0379	118.9517	118.9517	0.774	0.0000	0.0000	3,954
2022/05/20	2029	03/11/2022		Bond Future	118.5352	118.5352	119.4602	119.4602	0.780	0.0000	0.0000	0
2022/05/20	2029	02/02/2023		Bond Future	120.5893	120.5893	121.5290	121.5290	0.779	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
2022/05/20	2029	04/05/2023			Bond Future	121.5269	121.5269	122.4817	122.4817	0.786	0.0000	0.0000	0
2022/05/20	2030	04/08/2022	9.56	Call	Bond Future	474.0000	0.4740	623.5900	0.6236	31.559	0	0	0
2022/05/20	2030	04/08/2022	9.56	Put	Bond Future	2,770.0400	2.7700	2,353.3400	2.3533	(15.043)	0	0	0
2022/05/20	2030	04/08/2022	10.95	Call	Bond Future	4,519.8700	4.5199	5,024.1600	5.0242	11.157	0	0	0
2022/05/20	2030	04/08/2022	10.95	Put	Bond Future	217.6200	0.2176	155.6200	0.1556	(28.490)	0	0	800
2022/05/20	2030	04/08/2022			Bond Future	10.0288	89.7193	9.9118	90.2856	(1.167)	0.0000	0.0000	97,888
2022/05/20	2030	04/08/2022	8.30	Call	Bond Future	6.2100	0.0062	9.9400	0.0099	60.064	0	0	800
2022/05/20	2030	04/08/2022	8.30	Put	Bond Future	8,854.1100	8.8541	8,291.5500	8.2915	(6.354)	0	0	0
2022/05/20	2030	04/08/2022	9.05	Call	Bond Future	99.9300	0.0999	144.1000	0.1441	44.201	0	0	800
2022/05/20	2030	04/08/2022	9.05	Put	Bond Future	4,979.3300	4.9793	4,457.2100	4.4572	(10.486)	0	0	0
2022/05/20	2030	04/08/2022	9.54	Call	Bond Future	449.0100	0.4490	592.9200	0.5929	32.051	0	0	0
2022/05/20	2030	04/08/2022	9.54	Put	Bond Future	2,844.6600	2.8447	2,422.2800	2.4223	(14.848)	0	0	0
2022/05/20	2030	04/08/2022	9.55	Call	Bond Future	461.3900	0.4614	608.1200	0.6081	31.802	0	0	0
2022/05/20	2030	04/08/2022	9.55	Put	Bond Future	2,807.2200	2.8072	2,387.6600	2.3877	(14.946)	0	0	0
2022/05/20	2030	03/11/2022	10.10	Call	Bond Future	1,721.8100	1.7218	1,997.5300	1.9975	16.013	0	0	0
2022/05/20	2030	03/11/2022	10.10	Put	Bond Future	2,256.9600	2.2570	1,958.9800	1.9590	(13.203)	0	0	0
2022/05/20	2030	03/11/2022	10.20	Put	Bond Future	2,020.1800	2.0202	1,743.7400	1.7437	(13.684)	0	0	0
2022/05/20	2030	03/11/2022	9.70	Call	Bond Future	956.7300	0.9567	1,145.6300	1.1456	19.744	0	0	500
2022/05/20	2030	03/11/2022	9.70	Put	Bond Future	3,396.9800	3.3970	3,012.1800	3.0122	(11.328)	0	0	0
2022/05/20	2030	03/11/2022			Bond Future	10.2143	91.0219	10.0918	91.5956	(1.199)	0.0000	0.0000	18,740
2022/05/20	2030	03/11/2022	10.20	Call	Bond Future	1,953.4100	1.9534	2,250.6700	2.2507	15.217	0	0	500
2022/05/20	2030	03/11/2022	11.57	Call	Bond Future	6,452.4700	6.4525	6,951.6400	6.9516	7.736	0	0	0
2022/05/20	2030	03/11/2022	11.57	Put	Bond Future	406.0100	0.4060	331.4800	0.3315	(18.357)	0	0	500
2022/05/20	2030	03/11/2022	10.08	Call	Bond Future	1,677.4900	1.6775	1,948.8700	1.9489	16.178	0	0	0
2022/05/20	2030	03/11/2022	10.08	Put	Bond Future	2,306.6900	2.3067	2,004.3700	2.0044	(13.106)	0	0	0
2022/05/20	2030	03/11/2022	10.09	Call	Bond Future	1,699.4500	1.6994	1,972.9900	1.9730	16.096	0	0	0
2022/05/20	2030	03/11/2022	10.09	Put	Bond Future	2,281.6100	2.2816	1,981.4500	1.9815	(13.156)	0	0	0
2022/05/20	2030	02/02/2023	10.00	Call	Bond Future	1,577.7800	1.5778	1,816.6800	1.8167	15.142	0	0	0
2022/05/20	2030	02/02/2023	10.01	Put	Bond Future	3,247.4500	3.2475	2,905.6600	2.9057	(10.525)	0	0	0
2022/05/20	2030	02/02/2023	9.80	Call	Bond Future	1,224.8100	1.2248	1,427.4700	1.4275	16.546	0	0	0
2022/05/20	2030	02/02/2023	9.94	Put	Bond Future	3,441.1500	3.4412	3,086.6000	3.0866	(10.303)	0	0	102
2022/05/20	2030	02/02/2023	9.99	Call	Bond Future	1,558.8600	1.5589	1,795.9400	1.7959	15.209	0	0	0
2022/05/20	2030	02/02/2023	8.81	Put	Bond Future	7,699.6300	7.6996	7,183.0600	7.1831	(6.709)	0	0	0
2022/05/20	2030	02/02/2023	9.20	Call	Bond Future	519.5700	0.5196	628.0400	0.6280	20.877	0	0	0
2022/05/20	2030	02/02/2023	9.20	Put	Bond Future	6,014.3300	6.0143	5,540.2800	5.5403	(7.882)	0	0	0
2022/05/20	2030	02/02/2023	9.66	Call	Bond Future	1,009.6800	1.0097	1,187.5800	1.1876	17.619	0	0	0
2022/05/20	2030	02/02/2023	9.66	Put	Bond Future	4,296.5300	4.2965	3,891.9100	3.8919	(9.417)	0	0	102
2022/05/20	2030	02/02/2023			Bond Future	10.3713	88.5747	10.2428	89.1572	(1.239)	0.0000	0.0000	0
2022/05/20	2030	02/02/2023	10.00	Put	Bond Future	3,274.6400	3.2746	2,931.0200	2.9310	(10.493)	0	0	0
2022/05/20	2030	02/02/2023	10.01	Call	Bond Future	1,596.8300	1.5968	1,837.5600	1.8376	15.075	0	0	0
2022/05/20	2030	02/02/2023	9.80	Put	Bond Future	3,852.7000	3.8527	3,472.8400	3.4728	(9.860)	0	0	0
2022/05/20	2030	02/02/2023	9.94	Call	Bond Future	1,466.2500	1.4663	1,694.2200	1.6942	15.548	0	0	0
2022/05/20	2030	02/02/2023	9.99	Put	Bond Future	3,301.9800	3.3020	2,956.5400	2.9565	(10.462)	0	0	0
2022/05/20	2030	02/02/2023	8.81	Call	Bond Future	280.3200	0.2803	346.2700	0.3463	23.527	0	0	102
2022/05/20	2030	04/05/2023	10.52	Call	Bond Future	2,690.1400	2.6901	3,001.2500	3.0013	11.565	0	0	0
2022/05/20	2030	04/05/2023	10.52	Put	Bond Future	2,700.4600	2.7005	2,419.2100	2.4192	(10.415)	0	0	0
2022/05/20	2030	04/05/2023	10.53	Call	Bond Future	2,713.4800	2.7135	3,026.1200	3.0261	11.522	0	0	0

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2022/05/20	2030	04/05/2023	10.53	Put	Bond Future	2,680.0800	2.6801	2,400.3600	2.4004	(10.437)	0	0	0
2022/05/20	2030	04/05/2023	10.00	Call	Bond Future	1,618.2800	1.6183	1,847.2700	1.8473	14.150	0	0	1,080
2022/05/20	2030	04/05/2023	10.00	Put	Bond Future	3,940.1900	3.9402	3,576.8200	3.5768	(9.222)	0	0	0
2022/05/20	2030	04/05/2023			Bond Future	10.5224	90.1914	10.3875	90.7837	(1.282)	0.0000	0.0000	0
2022/05/20	2030	04/05/2023	12.04	Call	Bond Future	7,181.8100	7.1818	7,665.1100	7.6651	6.730	0	0	0
2022/05/20	2030	04/05/2023	12.04	Put	Bond Future	850.5100	0.8505	741.4500	0.7414	(12.823)	0	0	1,080
2022/05/20	2030	04/05/2023	10.54	Call	Bond Future	2,736.9300	2.7369	3,051.0900	3.0511	11.479	0	0	0
2022/05/20	2030	04/05/2023	10.54	Put	Bond Future	2,659.8400	2.6598	2,381.6400	2.3816	(10.459)	0	0	0
2022/05/20	2032	04/08/2022	8.97	Call	Bond Future	8.5000	0.0085	12.8500	0.0128	51.176	0	0	800
2022/05/20	2032	04/08/2022	8.97	Put	Bond Future	8,613.3100	8.6133	8,095.4900	8.0955	(6.012)	0	0	0
2022/05/20	2032	04/08/2022	9.40	Call	Bond Future	53.0900	0.0531	75.7200	0.0757	42.626	0	0	0
2022/05/20	2032	04/08/2022	9.40	Put	Bond Future	6,051.5200	6.0515	5,551.9800	5.5520	(8.255)	0	0	0
2022/05/20	2032	04/08/2022	9.72	Call	Bond Future	200.7100	0.2007	267.5200	0.2675	33.287	0	0	800
2022/05/20	2032	04/08/2022	9.72	Put	Bond Future	4,320.0700	4.3201	3,864.7100	3.8647	(10.541)	0	0	0
2022/05/20	2032	04/08/2022	10.21	Put	Bond Future	2,242.9500	2.2429	1,916.9500	1.9169	(14.534)	0	0	0
2022/05/20	2032	04/08/2022	10.22	Call	Bond Future	926.6300	0.9266	1,125.8600	1.1259	21.500	0	0	0
2022/05/20	2032	04/08/2022	9.80	Call	Bond Future	270.1200	0.2701	353.8700	0.3539	31.005	0	0	900
2022/05/20	2032	04/08/2022	10.20	Put	Bond Future	2,277.0100	2.2770	1,947.9800	1.9480	(14.450)	0	0	0
2022/05/20	2032	04/08/2022			Bond Future	10.4532	89.7707	10.3577	90.2929	(0.913)	0.0000	0.0000	70,096
2022/05/20	2032	04/08/2022	11.00	Call	Bond Future	3,457.7900	3.4578	3,864.1500	3.8642	11.752	0	0	0
2022/05/20	2032	04/08/2022	11.00	Put	Bond Future	545.7900	0.5458	429.9800	0.4300	(21.219)	0	0	7,500
2022/05/20	2032	04/08/2022	11.60	Call	Bond Future	6,122.6000	6.1226	6,603.8600	6.6039	7.860	0	0	0
2022/05/20	2032	04/08/2022	11.60	Put	Bond Future	163.9700	0.1640	123.0600	0.1231	(24.950)	0	0	800
2022/05/20	2032	04/08/2022	11.89	Call	Bond Future	7,464.3000	7.4643	7,963.3700	7.9634	6.686	0	0	0
2022/05/20	2032	04/08/2022	11.89	Put	Bond Future	86.4200	0.0864	63.3200	0.0633	(26.730)	0	0	0
2022/05/20	2032	04/08/2022	10.21	Call	Bond Future	904.6200	0.9046	1,100.7900	1.1008	21.685	0	0	0
2022/05/20	2032	04/08/2022	10.22	Put	Bond Future	2,209.3900	2.2094	1,886.4500	1.8865	(14.617)	0	0	0
2022/05/20	2032	04/08/2022	10.50	Call	Bond Future	1,648.3100	1.6483	1,932.1300	1.9321	17.219	0	0	900
2022/05/20	2032	04/08/2022	10.50	Put	Bond Future	1,393.7500	1.3938	1,155.4000	1.1554	(17.101)	0	0	0
2022/05/20	2032	04/08/2022	9.80	Put	Bond Future	3,927.5800	3.9276	3,489.1600	3.4892	(11.163)	0	0	0
2022/05/20	2032	04/08/2022	10.10	Call	Bond Future	684.1900	0.6842	847.3000	0.8473	23.840	0	0	0
2022/05/20	2032	04/08/2022	10.10	Put	Bond Future	2,636.9200	2.6369	2,277.8600	2.2779	(13.617)	0	0	0
2022/05/20	2032	04/08/2022	10.20	Call	Bond Future	883.0600	0.8831	1,076.2000	1.0762	21.872	0	0	0
2022/05/20	2032	03/11/2022	10.56	Put	Bond Future	2,364.9600	2.3650	2,095.6600	2.0957	(11.387)	0	0	180
2022/05/20	2032	03/11/2022	9.92	Call	Bond Future	656.3900	0.6564	782.8600	0.7829	19.268	0	0	750
2022/05/20	2032	03/11/2022	9.92	Put	Bond Future	4,547.3000	4.5473	4,144.7000	4.1447	(8.854)	0	0	0
2022/05/20	2032	03/11/2022	10.11	Put	Bond Future	3,795.8100	3.7958	3,431.4900	3.4315	(9.598)	0	0	454
2022/05/20	2032	03/11/2022	10.16	Call	Bond Future	1,056.8700	1.0569	1,232.0800	1.2321	16.578	0	0	0
2022/05/20	2032	03/11/2022	10.16	Put	Bond Future	3,613.3100	3.6133	3,259.4500	3.2594	(9.793)	0	0	180
2022/05/20	2032	03/11/2022	9.31	Put	Bond Future	7,573.3300	7.5733	7,087.4700	7.0875	(6.415)	0	0	0
2022/05/20	2032	03/11/2022	9.36	Call	Bond Future	190.5300	0.1905	238.2400	0.2382	25.041	0	0	454
2022/05/20	2032	03/11/2022	9.36	Put	Bond Future	7,299.8200	7.2998	6,818.4600	6.8185	(6.594)	0	0	0
2022/05/20	2032	03/11/2022	9.46	Put	Bond Future	6,763.1500	6.7632	6,291.8500	6.2918	(6.969)	0	0	0
2022/05/20	2032	03/11/2022			Bond Future	10.6334	86.9220	10.5339	87.4511	(0.936)	0.0000	0.0000	87,927
2022/05/20	2032	03/11/2022	12.30	Call	Bond Future	8,549.8400	8.5498	9,030.8300	9.0308	5.626	0	0	0
2022/05/20	2032	03/11/2022	12.30	Put	Bond Future	294.9000	0.2949	246.8200	0.2468	(16.304)	0	0	750
2022/05/20	2032	03/11/2022	10.66	Call	Bond Future	2,248.6600	2.2487	2,528.9400	2.5289	12.464	0	0	0

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2022/05/20	2032	03/11/2022	10.66	Put	Bond Future	2,107.9300	2.1079	1,859.1400	1.8591	(11.803)	0	0	0
2022/05/20	2032	03/11/2022	10.67	Call	Bond Future	2,276.9300	2.2769	2,559.2400	2.5592	12.399	0	0	750
2022/05/20	2032	03/11/2022	10.67	Put	Bond Future	2,083.3800	2.0834	1,836.6200	1.8366	(11.844)	0	0	0
2022/05/20	2032	03/11/2022	11.55	Call	Bond Future	5,397.8400	5.3978	5,820.4500	5.8204	7.829	0	0	0
2022/05/20	2032	03/11/2022	11.55	Put	Bond Future	720.2000	0.7202	613.7400	0.6137	(14.782)	0	0	500
2022/05/20	2032	03/11/2022	10.21	Call	Bond Future	1,155.4700	1.1555	1,341.2400	1.3412	16.077	0	0	500
2022/05/20	2032	03/11/2022	10.21	Put	Bond Future	3,437.1900	3.4372	3,093.8900	3.0939	(9.988)	0	0	0
2022/05/20	2032	03/11/2022	10.49	Call	Bond Future	1,794.1900	1.7942	2,039.3500	2.0394	13.664	0	0	0
2022/05/20	2032	03/11/2022	10.49	Put	Bond Future	2,558.1300	2.5581	2,274.2200	2.2742	(11.098)	0	0	454
2022/05/20	2032	03/11/2022	10.56	Call	Bond Future	1,975.0500	1.9750	2,234.8200	2.2348	13.153	0	0	0
2022/05/20	2032	03/11/2022	10.11	Call	Bond Future	963.5300	0.9635	1,128.2800	1.1283	17.099	0	0	0
2022/05/20	2032	03/11/2022	9.31	Call	Bond Future	169.3700	0.1694	212.5800	0.2126	25.512	0	0	180
2022/05/20	2032	03/11/2022	9.46	Call	Bond Future	239.5400	0.2395	297.3100	0.2973	24.117	0	0	500
2022/05/20	2032	02/02/2023	10.50	Call	Bond Future	1,878.5900	1.8786	2,109.2700	2.1093	12.279	0	0	0
2022/05/20	2032	02/02/2023	10.50	Put	Bond Future	3,369.5700	3.3696	3,063.1200	3.0631	(9.095)	0	0	454
2022/05/20	2032	02/02/2023	10.67	Call	Bond Future	2,294.2500	2.2943	2,554.7000	2.5547	11.352	0	0	750
2022/05/20	2032	02/02/2023	10.67	Put	Bond Future	2,893.8000	2.8938	2,617.1200	2.6171	(9.561)	0	0	0
2022/05/20	2032	02/02/2023	11.69	Call	Bond Future	5,581.6600	5.5817	5,989.1500	5.9891	7.301	0	0	0
2022/05/20	2032	02/02/2023	11.69	Put	Bond Future	1,079.1400	1.0791	949.5000	0.9495	(12.013)	0	0	0
2022/05/20	2032	02/02/2023	10.40	Call	Bond Future	1,651.7000	1.6517	1,864.6000	1.8646	12.890	0	0	0
2022/05/20	2032	02/02/2023	10.40	Put	Bond Future	3,672.7600	3.6728	3,348.5300	3.3485	(8.828)	0	0	0
2022/05/20	2032	02/02/2023	9.92	Call	Bond Future	806.8400	0.8068	937.7400	0.9377	16.224	0	0	750
2022/05/20	2032	02/02/2023	9.92	Put	Bond Future	5,432.3400	5.4323	5,026.1100	5.0261	(7.478)	0	0	0
2022/05/20	2032	02/02/2023	10.22	Call	Bond Future	1,284.5200	1.2845	1,465.4800	1.4655	14.088	0	0	500
2022/05/20	2032	02/02/2023	10.22	Put	Bond Future	4,270.4900	4.2705	3,914.3200	3.9143	(8.340)	0	0	0
2022/05/20	2032	02/02/2023	9.47	Call	Bond Future	384.6900	0.3847	458.0900	0.4581	19.080	0	0	500
2022/05/20	2032	02/02/2023	9.47	Put	Bond Future	7,545.0500	7.5450	7,081.3200	7.0813	(6.146)	0	0	0
2022/05/20	2032	02/02/2023			Bond Future	10.7857	88.4124	10.6820	88.9495	(0.961)	0.0000	0.0000	0
2022/05/20	2032	02/02/2023	11.84	Call	Bond Future	6,155.8000	6.1558	6,578.1500	6.5782	6.861	0	0	0
2022/05/20	2032	02/02/2023	11.84	Put	Bond Future	937.2200	0.9372	822.4400	0.8224	(12.247)	0	0	500
2022/05/20	2032	02/02/2023	12.75	Call	Bond Future	9,796.7200	9.7967	10,279.3600	10.2794	4.927	0	0	0
2022/05/20	2032	02/02/2023	12.75	Put	Bond Future	410.9900	0.4110	356.5000	0.3565	(13.258)	0	0	750
2022/05/20	2032	02/02/2023	10.38	Call	Bond Future	1,608.3700	1.6084	1,817.7200	1.8177	13.016	0	0	0
2022/05/20	2032	02/02/2023	10.38	Put	Bond Future	3,735.9500	3.7360	3,408.1700	3.4082	(8.774)	0	0	0
2022/05/20	2032	02/02/2023	10.39	Call	Bond Future	1,629.9600	1.6300	1,841.0800	1.8411	12.952	0	0	0
2022/05/20	2032	02/02/2023	10.39	Put	Bond Future	3,704.2600	3.7043	3,378.2500	3.3782	(8.801)	0	0	0
2022/05/20	2032	02/02/2023	10.16	Call	Bond Future	1,173.7700	1.1738	1,344.2100	1.3442	14.521	0	0	0
2022/05/20	2032	02/02/2023	10.16	Put	Bond Future	4,484.4900	4.4845	4,117.8000	4.1178	(8.177)	0	0	454
2022/05/20	2032	02/02/2023	9.31	Call	Bond Future	286.2900	0.2863	344.0300	0.3440	20.168	0	0	454
2022/05/20	2032	02/02/2023	9.31	Put	Bond Future	8,370.4000	8.3704	7,891.0100	7.8910	(5.727)	0	0	0
2022/05/20	2032	04/05/2023	10.89	Call	Bond Future	2,922.4200	2.9224	3,203.0600	3.2031	9.603	0	0	0
2022/05/20	2032	04/05/2023	10.89	Put	Bond Future	3,115.6700	3.1157	2,850.1400	2.8501	(8.522)	0	0	0
2022/05/20	2032	04/05/2023			Bond Future	10.9284	85.8661	10.8202	86.4123	(0.989)	0.0000	0.0000	0
2022/05/20	2032	04/05/2023	10.88	Call	Bond Future	2,896.3100	2.8963	3,175.4900	3.1755	9.639	0	0	0
2022/05/20	2032	04/05/2023	10.88	Put	Bond Future	3,140.0300	3.1400	2,873.0400	2.8730	(8.503)	0	0	0
2022/05/20	2032	04/05/2023	10.87	Call	Bond Future	2,870.6400	2.8706	3,148.3700	3.1484	9.675	0	0	0
2022/05/20	2032	04/05/2023	10.87	Put	Bond Future	3,164.8700	3.1649	2,896.4300	2.8964	(8.482)	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
2022/05/20	2033	04/08/2022			Bond Future	113.7222	113.7222	114.4392	114.4392	0.630	0.0000	0.0000	7,046
2022/05/20	2033	03/11/2022			Bond Future	114.0712	114.0712	114.7971	114.7971	0.636	0.0000	0.0000	0
2022/05/20	2033	02/02/2023			Bond Future	116.0476	116.0476	116.7849	116.7849	0.635	0.0000	0.0000	0
2022/05/20	2033	04/05/2023			Bond Future	116.8166	116.8166	117.5651	117.5651	0.641	0.0000	0.0000	0
2022/05/20	2037	04/08/2022	10.89	Call	Bond Future	1,386.8000	1.3868	1,687.4200	1.6874	21.677	0	0	0
2022/05/20	2037	04/08/2022	10.89	Put	Bond Future	2,104.0700	2.1041	1,747.5400	1.7475	(16.945)	0	0	0
2022/05/20	2037	04/08/2022	10.90	Call	Bond Future	1,415.6300	1.4156	1,720.0600	1.7201	21.505	0	0	0
2022/05/20	2037	04/08/2022	11.95	Call	Bond Future	5,859.6600	5.8597	6,440.5400	6.4405	9.913	0	0	0
2022/05/20	2037	04/08/2022	11.95	Put	Bond Future	304.4900	0.3045	228.2200	0.2282	(25.048)	0	0	1,050
2022/05/20	2037	04/08/2022	10.91	Put	Bond Future	2,036.6100	2.0366	1,687.6900	1.6877	(17.132)	0	0	0
2022/05/20	2037	04/08/2022			Bond Future	11.0051	82.2913	10.8996	82.9484	(0.959)	0.0000	0.0000	126,746
2022/05/20	2037	04/08/2022	10.10	Call	Bond Future	110.3700	0.1104	159.0500	0.1590	44.106	0	0	50
2022/05/20	2037	04/08/2022	10.10	Put	Bond Future	6,009.1900	6.0092	5,400.7200	5.4007	(10.126)	0	0	0
2022/05/20	2037	04/08/2022	10.90	Put	Bond Future	2,070.2100	2.0702	1,717.4900	1.7175	(17.038)	0	0	50
2022/05/20	2037	04/08/2022	10.91	Call	Bond Future	1,444.6500	1.4447	1,752.8800	1.7529	21.336	0	0	0
2022/05/20	2037	04/08/2022	11.21	Call	Bond Future	2,464.0500	2.4641	2,880.2400	2.8802	16.890	0	0	1,050
2022/05/20	2037	04/08/2022	11.21	Put	Bond Future	1,209.5400	1.2095	968.5800	0.9686	(19.922)	0	0	0
2022/05/20	2037	04/08/2022	11.42	Call	Bond Future	3,334.9700	3.3350	3,813.8800	3.8139	14.360	0	0	0
2022/05/20	2037	04/08/2022	11.42	Put	Bond Future	824.0800	0.8241	645.8400	0.6458	(21.629)	0	0	50
2022/05/20	2037	03/11/2022	11.32	Call	Bond Future	2,998.8600	2.9989	3,386.6400	3.3866	12.931	0	0	0
2022/05/20	2037	03/11/2022	11.30	Put	Bond Future	2,131.4200	2.1314	1,848.3600	1.8484	(13.280)	0	0	0
2022/05/20	2037	03/11/2022	11.31	Call	Bond Future	2,964.2000	2.9642	3,349.5500	3.3495	13.000	0	0	0
2022/05/20	2037	03/11/2022	11.31	Put	Bond Future	2,106.2900	2.1063	1,825.6700	1.8257	(13.323)	0	0	0
2022/05/20	2037	03/11/2022			Bond Future	11.1671	83.4864	11.0578	84.1523	(0.979)	0.0000	0.0000	0
2022/05/20	2037	03/11/2022	11.32	Put	Bond Future	2,081.4100	2.0814	1,803.2200	1.8032	(13.365)	0	0	0
2022/05/20	2037	03/11/2022	11.30	Call	Bond Future	2,929.7200	2.9297	3,312.6300	3.3126	13.070	0	0	0
2022/05/20	2037	02/02/2023	11.03	Call	Bond Future	2,211.2700	2.2113	2,507.9200	2.5079	13.415	0	0	0
2022/05/20	2037	02/02/2023	11.03	Put	Bond Future	3,886.2700	3.8863	3,506.5500	3.5065	(9.771)	0	0	0
2022/05/20	2037	02/02/2023	11.04	Call	Bond Future	2,238.0500	2.2381	2,536.9100	2.5369	13.354	0	0	0
2022/05/20	2037	02/02/2023	11.04	Put	Bond Future	3,852.0100	3.8520	3,474.5000	3.4745	(9.800)	0	0	0
2022/05/20	2037	02/02/2023			Bond Future	11.3084	80.6604	11.1950	81.3368	(1.003)	0.0000	0.0000	0
2022/05/20	2037	02/02/2023	11.05	Call	Bond Future	2,265.2700	2.2653	2,566.3500	2.5663	13.291	0	0	0
2022/05/20	2037	02/02/2023	11.05	Put	Bond Future	3,818.2600	3.8183	3,442.9700	3.4430	(9.829)	0	0	0
2022/05/20	2037	04/05/2023	11.30	Call	Bond Future	3,064.4100	3.0644	3,402.3600	3.4024	11.028	0	0	0
2022/05/20	2037	04/05/2023	11.30	Put	Bond Future	3,902.1300	3.9021	3,552.0600	3.5521	(8.971)	0	0	0
2022/05/20	2037	04/05/2023	11.31	Call	Bond Future	3,092.7200	3.0927	3,432.5400	3.4325	10.988	0	0	0
2022/05/20	2037	04/05/2023	11.31	Put	Bond Future	3,871.4800	3.8715	3,523.2800	3.5233	(8.994)	0	0	0
2022/05/20	2037	04/05/2023			Bond Future	11.4431	82.1341	11.3254	82.8221	(1.028)	0.0000	0.0000	0
2022/05/20	2037	04/05/2023	11.32	Call	Bond Future	3,121.1700	3.1212	3,462.8500	3.4629	10.947	0	0	0
2022/05/20	2037	04/05/2023	11.32	Put	Bond Future	3,841.0300	3.8410	3,494.6900	3.4947	(9.017)	0	0	0
2022/05/20	2038	04/08/2022			Bond Future	127.9561	127.9561	129.2064	129.2064	0.977	0.0000	0.0000	4,102
2022/05/20	2038	03/11/2022			Bond Future	129.8426	129.8426	131.1101	131.1101	0.976	0.0000	0.0000	0
2022/05/20	2038	02/02/2023			Bond Future	130.2033	130.2033	131.4895	131.4895	0.988	0.0000	0.0000	0
2022/05/20	2038	04/05/2023			Bond Future	132.5997	132.5997	133.9085	133.9085	0.987	0.0000	0.0000	0
2022/05/20	2040	04/08/2022	9.70	Put	Bond Future	10,503.1600	10.5032	9,771.1600	9.7712	(6.969)	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
2022/05/20	2040	04/08/2022	11.05	Call	Bond Future	1,551.1000	1.5511	1,901.6100	1.9016	22.598	0	0	0
2022/05/20	2040	04/08/2022	11.05	Put	Bond Future	2,159.8300	2.1598	1,770.9100	1.7709	(18.007)	0	0	0
2022/05/20	2040	04/08/2022	12.24	Put	Bond Future	237.8000	0.2378	173.2800	0.1733	(27.132)	0	0	460
2022/05/20	2040	04/08/2022			Bond Future	11.1412	83.9105	11.0306	84.6499	(0.993)	0.0000	0.0000	120,251
2022/05/20	2040	04/08/2022	9.70	Call	Bond Future	12.0500	0.0121	19.4800	0.0195	61.660	0	0	460
2022/05/20	2040	04/08/2022	10.70	Call	Bond Future	647.2500	0.6472	846.9900	0.8470	30.860	0	0	460
2022/05/20	2040	04/08/2022	10.70	Put	Bond Future	3,658.4200	3.6584	3,118.7300	3.1187	(14.752)	0	0	0
2022/05/20	2040	04/08/2022	11.03	Call	Bond Future	1,488.7300	1.4887	1,830.6300	1.8306	22.966	0	0	0
2022/05/20	2040	04/08/2022	11.03	Put	Bond Future	2,231.9300	2.2319	1,834.4000	1.8344	(17.811)	0	0	0
2022/05/20	2040	04/08/2022	11.04	Call	Bond Future	1,519.6600	1.5197	1,865.8700	1.8659	22.782	0	0	0
2022/05/20	2040	04/08/2022	11.04	Put	Bond Future	2,195.5800	2.1956	1,802.3600	1.8024	(17.910)	0	0	0
2022/05/20	2040	04/08/2022	12.24	Call	Bond Future	7,060.1600	7.0602	7,735.0700	7.7351	9.559	0	0	0
2022/05/20	2040	03/11/2022	11.40	Call	Bond Future	3,014.8900	3.0149	3,438.7500	3.4388	14.059	0	0	0
2022/05/20	2040	03/11/2022	11.41	Put	Bond Future	2,337.0800	2.3371	2,014.2800	2.0143	(13.812)	0	0	0
2022/05/20	2040	03/11/2022	12.52	Call	Bond Future	7,991.7200	7.9917	8,631.9900	8.6320	8.012	0	0	0
2022/05/20	2040	03/11/2022	10.70	Call	Bond Future	984.1900	0.9842	1,196.8000	1.1968	21.603	0	0	1,100
2022/05/20	2040	03/11/2022	11.20	Call	Bond Future	2,330.5700	2.3306	2,696.6600	2.6967	15.708	0	0	1,100
2022/05/20	2040	03/11/2022	11.20	Put	Bond Future	2,978.6800	2.9787	2,595.3200	2.5953	(12.870)	0	0	0
2022/05/20	2040	03/11/2022	11.39	Call	Bond Future	2,978.9700	2.9790	3,400.0300	3.4000	14.134	0	0	0
2022/05/20	2040	03/11/2022			Bond Future	11.2992	85.1291	11.1846	85.8786	(1.015)	0.0000	0.0000	3,965
2022/05/20	2040	03/11/2022	11.40	Put	Bond Future	2,365.0200	2.3650	2,039.4300	2.0394	(13.767)	0	0	0
2022/05/20	2040	03/11/2022	11.41	Call	Bond Future	3,051.0200	3.0510	3,477.6700	3.4777	13.984	0	0	0
2022/05/20	2040	03/11/2022	12.52	Put	Bond Future	629.2700	0.6293	520.0900	0.5201	(17.350)	0	0	1,100
2022/05/20	2040	03/11/2022	10.70	Put	Bond Future	5,021.0300	5.0210	4,484.1900	4.4842	(10.692)	0	0	0
2022/05/20	2040	03/11/2022	11.39	Put	Bond Future	2,393.2400	2.3932	2,064.8500	2.0649	(13.722)	0	0	0
2022/05/20	2040	02/02/2023	11.12	Call	Bond Future	2,320.4900	2.3205	2,647.5400	2.6475	14.094	0	0	0
2022/05/20	2040	02/02/2023	11.12	Put	Bond Future	4,379.1800	4.3792	3,944.9200	3.9449	(9.916)	0	0	0
2022/05/20	2040	02/02/2023			Bond Future	11.4376	82.0811	11.3187	82.8424	(1.039)	0.0000	0.0000	0
2022/05/20	2040	02/02/2023	11.10	Call	Bond Future	2,264.2300	2.2642	2,586.3400	2.5863	14.226	0	0	0
2022/05/20	2040	02/02/2023	11.10	Put	Bond Future	4,455.2500	4.4552	4,016.0500	4.0161	(9.858)	0	0	0
2022/05/20	2040	02/02/2023	11.11	Call	Bond Future	2,292.4100	2.2924	2,616.9900	2.6170	14.159	0	0	0
2022/05/20	2040	02/02/2023	11.11	Put	Bond Future	4,417.2200	4.4172	3,980.4900	3.9805	(9.887)	0	0	0
2022/05/20	2040	04/05/2023	11.43	Call	Bond Future	3,288.6200	3.2886	3,671.4700	3.6715	11.642	0	0	0
2022/05/20	2040	04/05/2023	11.43	Put	Bond Future	4,164.2200	4.1642	3,772.6000	3.7726	(9.404)	0	0	0
2022/05/20	2040	04/05/2023			Bond Future	11.5692	83.5811	11.4460	84.3556	(1.065)	0.0000	0.0000	0
2022/05/20	2040	04/05/2023	11.41	Call	Bond Future	3,227.1300	3.2271	3,605.7300	3.6057	11.732	0	0	0
2022/05/20	2040	04/05/2023	11.41	Put	Bond Future	4,229.7400	4.2297	3,833.8700	3.8339	(9.359)	0	0	0
2022/05/20	2040	04/05/2023	11.42	Call	Bond Future	3,257.8100	3.2578	3,638.5400	3.6385	11.687	0	0	0
2022/05/20	2040	04/05/2023	11.42	Put	Bond Future	4,196.8700	4.1969	3,803.1300	3.8031	(9.382)	0	0	0
2022/05/20	2044	04/08/2022	11.08	Call	Bond Future	1,630.1600	1.6302	2,012.7700	2.0128	23.471	0	0	0
2022/05/20	2044	04/08/2022	11.08	Put	Bond Future	2,160.8800	2.1609	1,753.9000	1.7539	(18.834)	0	0	0
2022/05/20	2044	04/08/2022	11.09	Call	Bond Future	1,663.0800	1.6631	2,050.2400	2.0502	23.280	0	0	0
2022/05/20	2044	04/08/2022	11.09	Put	Bond Future	2,125.3800	2.1254	1,722.9500	1.7229	(18.934)	0	0	0
2022/05/20	2044	04/08/2022			Bond Future	11.1579	80.7478	11.0423	81.5374	(1.036)	0.0000	0.0000	77,307
2022/05/20	2044	04/08/2022	11.10	Call	Bond Future	1,696.2000	1.6962	2,087.9100	2.0879	23.093	0	0	0
2022/05/20	2044	04/08/2022	11.10	Put	Bond Future	2,090.1800	2.0902	1,692.3000	1.6923	(19.036)	0	0	0
2022/05/20	2044	03/11/2022	11.40	Put	Bond Future	2,439.9300	2.4399	2,091.7000	2.0917	(14.272)	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
2022/05/20	2044	03/11/2022	11.41	Call	Bond Future	3,086.1500	3.0862	3,541.1500	3.5412	14.743	0	0	0
2022/05/20	2044	03/11/2022	11.41	Put	Bond Future	2,411.2400	2.4112	2,065.9800	2.0660	(14.319)	0	0	0
2022/05/20	2044	03/11/2022			Bond Future	11.3074	81.9206	11.1876	82.7208	(1.060)	0.0000	0.0000	0
2022/05/20	2044	03/11/2022	11.39	Call	Bond Future	3,013.0300	3.0130	3,462.0700	3.4621	14.903	0	0	0
2022/05/20	2044	03/11/2022	11.39	Put	Bond Future	2,468.9100	2.4689	2,117.6900	2.1177	(14.226)	0	0	0
2022/05/20	2044	03/11/2022	11.40	Call	Bond Future	3,049.4900	3.0495	3,501.5200	3.5015	14.823	0	0	0
2022/05/20	2044	02/02/2023	11.14	Call	Bond Future	2,431.5000	2.4315	2,787.8800	2.7879	14.657	0	0	0
2022/05/20	2044	02/02/2023	11.14	Put	Bond Future	4,405.9100	4.4059	3,949.2200	3.9492	(10.365)	0	0	0
2022/05/20	2044	02/02/2023	11.15	Call	Bond Future	2,460.8600	2.4609	2,819.8700	2.8199	14.589	0	0	0
2022/05/20	2044	02/02/2023	11.15	Put	Bond Future	4,367.6700	4.3677	3,913.6100	3.9136	(10.396)	0	0	0
2022/05/20	2044	02/02/2023			Bond Future	11.4379	78.9428	11.3138	79.7559	(1.086)	0.0000	0.0000	0
2022/05/20	2044	02/02/2023	11.16	Call	Bond Future	2,490.3900	2.4904	2,852.0400	2.8520	14.522	0	0	0
2022/05/20	2044	02/02/2023	11.16	Put	Bond Future	4,329.6900	4.3297	3,878.2700	3.8783	(10.426)	0	0	0
2022/05/20	2044	04/05/2023	11.41	Call	Bond Future	3,326.2600	3.3263	3,734.3100	3.7343	12.268	0	0	0
2022/05/20	2044	04/05/2023	11.41	Put	Bond Future	4,303.2300	4.3032	3,884.1600	3.8842	(9.738)	0	0	0
2022/05/20	2044	04/05/2023	11.42	Call	Bond Future	3,357.5200	3.3575	3,767.8400	3.7678	12.221	0	0	0
2022/05/20	2044	04/05/2023	11.42	Put	Bond Future	4,269.4500	4.2694	3,852.6500	3.8526	(9.762)	0	0	0
2022/05/20	2044	04/05/2023			Bond Future	11.5617	80.3856	11.4331	81.2127	(1.112)	0.0000	0.0000	0
2022/05/20	2044	04/05/2023	11.43	Call	Bond Future	3,388.9200	3.3889	3,801.5000	3.8015	12.174	0	0	0
2022/05/20	2044	04/05/2023	11.43	Put	Bond Future	4,235.9000	4.2359	3,821.3600	3.8214	(9.786)	0	0	0
2022/05/20	2046	04/08/2022			Bond Future	116.8165	116.8165	118.8016	118.8016	1.699	0.0000	0.0000	16,569
2022/05/20	2046	03/11/2022			Bond Future	116.5864	116.5864	118.5976	118.5976	1.725	0.0000	0.0000	1,566
2022/05/20	2046	02/02/2023			Bond Future	118.6076	118.6076	120.6525	120.6525	1.724	0.0000	0.0000	0
2022/05/20	2046	04/05/2023			Bond Future	118.7791	118.7791	120.8582	120.8582	1.750	0.0000	0.0000	0
2022/05/20	2050	04/08/2022			Bond Future	118.4539	118.4539	120.9418	120.9418	2.100	0.0000	0.0000	11,293
2022/05/20	2050	03/11/2022			Bond Future	120.1998	120.1998	122.7233	122.7233	2.099	0.0000	0.0000	0
2022/05/20	2050	02/02/2023			Bond Future	120.1852	120.1852	122.7487	122.7487	2.133	0.0000	0.0000	0
2022/05/20	2050	04/05/2023			Bond Future	122.3970	122.3970	125.0067	125.0067	2.132	0.0000	0.0000	0
2022/05/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	AL37	04/08/2022			Index Future	828.4680	828.4680	830.7100	830.7100	0.271	0.0000	0.0000	0
2022/05/20	AL37	03/11/2022			Index Future	840.5950	840.5950	842.8630	842.8630	0.270	0.0000	0.0000	0
2022/05/20	AL37	02/02/2023			Index Future	854.9510	854.9510	857.2490	857.2490	0.269	0.0000	0.0000	0
2022/05/20	AL37	04/05/2023			Index Future	870.4640	870.4640	872.7970	872.7970	0.268	0.0000	0.0000	0
2022/05/20	AL7T	04/08/2022			Index Future	943.9940	943.9940	949.6530	949.6530	0.599	0.0000	0.0000	0
2022/05/20	AL7T	03/11/2022			Index Future	957.8120	957.8120	963.5460	963.5460	0.599	0.0000	0.0000	0
2022/05/20	AL7T	02/02/2023			Index Future	974.1700	974.1700	979.9920	979.9920	0.598	0.0000	0.0000	0
2022/05/20	AL7T	04/05/2023			Index Future	991.8450	991.8450	997.7660	997.7660	0.597	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
2022/05/20	ALBI	04/08/2022			Index Future	839.4850	839.4850	844.9600	844.9600	0.652	0.0000	0.0000	131
2022/05/20	ALBI	03/11/2022			Index Future	851.7730	851.7730	857.3210	857.3210	0.651	0.0000	0.0000	0
2022/05/20	ALBI	02/02/2023			Index Future	866.3200	866.3200	871.9540	871.9540	0.650	0.0000	0.0000	0
2022/05/20	ALBI	04/05/2023			Index Future	882.0390	882.0390	887.7690	887.7690	0.650	0.0000	0.0000	0
2022/05/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2022/05/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/20	ES33	04/08/2022			Bond Future	11.8406	76.5674	11.7293	77.1190	(0.940)	0.0000	0.0000	350
2022/05/20	ES33	03/11/2022			Bond Future	12.0563	73.9138	11.9405	74.4730	(0.961)	0.0000	0.0000	0
2022/05/20	ES33	02/02/2023			Bond Future	12.2519	75.1982	12.1312	75.7662	(0.985)	0.0000	0.0000	0
2022/05/20	ES33	04/05/2023			Bond Future	12.4352	72.7956	12.3095	73.3734	(1.011)	0.0000	0.0000	0
2022/05/20	ES42	04/08/2022			Bond Future	12.2229	74.9357	12.1066	75.6019	(0.951)	0.0000	0.0000	4,769
2022/05/20	ES42	03/11/2022			Bond Future	12.4201	71.7805	12.2990	72.4559	(0.974)	0.0000	0.0000	0
2022/05/20	ES42	02/02/2023			Bond Future	12.5928	73.0305	12.4670	73.7167	(0.999)	0.0000	0.0000	0
2022/05/20	ES42	04/05/2023			Bond Future	12.7624	70.1161	12.6315	70.8144	(1.026)	0.0000	0.0000	0
2022/05/20	GOVI	04/08/2022	819.28	Call	GOVI	87,380.0000	8.7380	141,490.0000	14.1490	61.925	0	0	0
2022/05/20	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	04/08/2022			GOVI	828.0180	828.0180	833.4290	833.4290	0.653	0.0000	0.0000	1,114
2022/05/20	GOVI	04/08/2022	819.26	Call	GOVI	87,580.0000	8.7580	141,690.0000	14.1690	61.784	0	0	0
2022/05/20	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	04/08/2022	819.27	Call	GOVI	87,480.0000	8.7480	141,590.0000	14.1590	61.854	0	0	0
2022/05/20	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	03/11/2022	820.41	Call	GOVI	197,280.0000	19.7280	252,120.0000	25.2120	27.798	0	0	0
2022/05/20	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	03/11/2022	820.42	Call	GOVI	197,180.0000	19.7180	252,020.0000	25.2020	27.812	0	0	0
2022/05/20	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	03/11/2022			GOVI	840.1380	840.1380	845.6220	845.6220	0.653	0.0000	0.0000	0
2022/05/20	GOVI	03/11/2022	820.43	Call	GOVI	197,080.0000	19.7080	251,920.0000	25.1920	27.826	0	0	0
2022/05/20	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	02/02/2023	850.82	Call	GOVI	36,670.0000	3.6670	92,350.0000	9.2350	151.841	0	0	0
2022/05/20	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	02/02/2023	850.83	Call	GOVI	36,570.0000	3.6570	92,250.0000	9.2250	152.256	0	0	0
2022/05/20	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	02/02/2023			GOVI	854.4870	854.4870	860.0550	860.0550	0.652	0.0000	0.0000	0
2022/05/20	GOVI	02/02/2023	850.84	Call	GOVI	36,470.0000	3.6470	92,150.0000	9.2150	152.673	0	0	0
2022/05/20	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	04/05/2023	852.86	Call	GOVI	171,310.0000	17.1310	227,940.0000	22.7940	33.057	0	0	0
2022/05/20	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2022/05/20	GOVI	04/05/2023	852.87	Call	GOVI	171,210.0000	17.1210	227,840.0000	22.7840	33.076	0	0	0
2022/05/20	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GOVI	04/05/2023			GOVI	869.9910	869.9910	875.6540	875.6540	0.651	0.0000	0.0000	0
2022/05/20	GOVI	04/05/2023	852.88	Call	GOVI	171,110.0000	17.1110	227,740.0000	22.7740	33.096	0	0	0
2022/05/20	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/20	IGOV	04/08/2022			Index Future	317.1210	317.1210	319.8830	319.8830	0.871	0.0000	0.0000	759
2022/05/20	IGOV	03/11/2022			Index Future	321.8400	321.8400	324.6410	324.6410	0.870	0.0000	0.0000	16
2022/05/20	IGOV	02/02/2023			Index Future	327.4130	327.4130	330.2590	330.2590	0.869	0.0000	0.0000	0
2022/05/20	IGOV	04/05/2023			Index Future	333.4270	333.4270	336.3230	336.3230	0.869	0.0000	0.0000	0
2022/05/20	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/20	JBAF	15/06/2022			Jibar Tradeable Future	4.8950	95.1050	4.9650	95.0350	1.430	0.0000	0.0000	0
2022/05/20	JBAF	20/07/2022			Jibar Tradeable Future	5.0450	94.9550	5.1250	94.8750	1.586	0.0000	0.0000	0
2022/05/20	JBAF	17/08/2022			Jibar Tradeable Future	5.4000	94.6000	5.4100	94.5900	0.185	0.0000	0.0000	0
2022/05/20	JBAF	21/09/2022			Jibar Tradeable Future	5.5250	94.4750	5.5450	94.4550	0.362	0.0000	0.0000	0
2022/05/20	JBAF	19/10/2022			Jibar Tradeable Future	5.8700	94.1300	5.8400	94.1600	(0.511)	0.0000	0.0000	0
2022/05/20	JBAF	16/11/2022			Jibar Tradeable Future	5.9600	94.0400	5.9200	94.0800	(0.671)	0.0000	0.0000	0
2022/05/20	JBAF	21/12/2022			Jibar Tradeable Future	6.3000	93.7000	6.2500	93.7500	(0.794)	0.0000	0.0000	68
2022/05/20	JBAF	15/03/2023			Jibar Tradeable Future	6.7850	93.2150	6.7000	93.3000	(1.253)	0.0000	0.0000	0
2022/05/20	JBAF	21/06/2023			Jibar Tradeable Future	7.1700	92.8300	7.0900	92.9100	(1.116)	0.0000	0.0000	0
2022/05/20	JBAF	20/09/2023			Jibar Tradeable Future	7.3800	92.6200	7.2900	92.7100	(1.220)	0.0000	0.0000	75
2022/05/20	JBAF	20/12/2023			Jibar Tradeable Future	7.5050	92.4950	7.3900	92.6100	(1.532)	0.0000	0.0000	172
2022/05/20	JBAF	20/03/2024			Jibar Tradeable Future	7.6150	92.3850	7.5050	92.4950	(1.445)	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
2022/05/20	R023	04/08/2022	6.05	Call	Bond Future	241.8500	0.2418	266.8700	0.2669	10.345	0	0	0
2022/05/20	R023	04/08/2022	6.05	Put	Bond Future	58.0300	0.0580	47.9700	0.0480	(17.336)	0	0	0
2022/05/20	R023	04/08/2022			Bond Future	5.7136	104.5284	5.6495	104.5634	(1.121)	0.0000	0.0000	22,183
2022/05/20	R023	04/08/2022	6.03	Call	Bond Future	233.6300	0.2336	258.2800	0.2583	10.551	0	0	0
2022/05/20	R023	04/08/2022	6.03	Put	Bond Future	60.7200	0.0607	50.2900	0.0503	(17.177)	0	0	0
2022/05/20	R023	04/08/2022	6.04	Call	Bond Future	237.6400	0.2376	262.4900	0.2625	10.457	0	0	0
2022/05/20	R023	04/08/2022	6.04	Put	Bond Future	59.2700	0.0593	49.0400	0.0490	(17.260)	0	0	0
2022/05/20	R023	03/11/2022	6.25	Call	Bond Future	246.4900	0.2465	273.4500	0.2734	10.938	0	0	0
2022/05/20	R023	03/11/2022	6.25	Put	Bond Future	39.6700	0.0397	31.8800	0.0319	(19.637)	0	0	0
2022/05/20	R023	03/11/2022	6.26	Call	Bond Future	249.0400	0.2490	276.0900	0.2761	10.862	0	0	0
2022/05/20	R023	03/11/2022	6.26	Put	Bond Future	39.1600	0.0392	31.4600	0.0315	(19.663)	0	0	0
2022/05/20	R023	03/11/2022			Bond Future	5.5774	102.1272	5.4647	102.1619	(2.021)	0.0000	0.0000	0
2022/05/20	R023	03/11/2022	6.27	Call	Bond Future	251.4000	0.2514	278.5600	0.2786	10.804	0	0	0
2022/05/20	R023	03/11/2022	6.27	Put	Bond Future	38.4500	0.0385	30.8600	0.0309	(19.740)	0	0	0
2022/05/20	R035	04/08/2022	9.53	Call	Bond Future	19.6400	0.0196	30.4400	0.0304	54.990	0	0	400
2022/05/20	R035	04/08/2022	9.53	Put	Bond Future	8,632.8300	8.6328	7,994.5000	7.9945	(7.394)	0	0	0
2022/05/20	R035	04/08/2022	9.84	Call	Bond Future	70.2300	0.0702	103.6300	0.1036	47.558	0	0	100
2022/05/20	R035	04/08/2022	9.84	Put	Bond Future	6,549.6000	6.5496	5,933.8700	5.9339	(9.401)	0	0	0
2022/05/20	R035	04/08/2022	10.53	Put	Bond Future	2,786.6900	2.7867	2,355.6700	2.3557	(15.467)	0	0	0
2022/05/20	R035	04/08/2022	11.13	Put	Bond Future	1,001.2400	1.0012	789.8800	0.7899	(21.110)	0	0	100
2022/05/20	R035	04/08/2022	10.64	Call	Bond Future	1,084.4400	1.0844	1,345.0600	1.3451	24.033	0	0	0
2022/05/20	R035	04/08/2022	10.64	Put	Bond Future	2,358.9000	2.3589	1,970.3900	1.9704	(16.470)	0	0	100
2022/05/20	R035	04/08/2022	10.72	Call	Bond Future	1,303.0700	1.3031	1,594.7000	1.5947	22.380	0	0	0
2022/05/20	R035	04/08/2022	10.72	Put	Bond Future	2,079.8800	2.0799	1,722.3800	1.7224	(17.188)	0	0	0
2022/05/20	R035	04/08/2022	10.73	Call	Bond Future	1,331.8700	1.3319	1,627.3600	1.6274	22.186	0	0	0
2022/05/20	R035	04/08/2022	10.73	Put	Bond Future	2,046.7500	2.0468	1,693.1100	1.6931	(17.278)	0	0	0
2022/05/20	R035	04/08/2022			Bond Future	10.8462	90.5695	10.7406	91.2186	(0.973)	0.0000	0.0000	129,156
2022/05/20	R035	04/08/2022	10.53	Call	Bond Future	821.3600	0.8214	1,039.4700	1.0395	26.555	0	0	400
2022/05/20	R035	04/08/2022	10.74	Call	Bond Future	1,361.1800	1.3612	1,660.5100	1.6605	21.990	0	0	0
2022/05/20	R035	04/08/2022	10.74	Put	Bond Future	2,014.2000	2.0142	1,664.4000	1.6644	(17.367)	0	0	0
2022/05/20	R035	04/08/2022	11.13	Call	Bond Future	2,712.9100	2.7129	3,150.6800	3.1507	16.137	0	0	0
2022/05/20	R035	04/08/2022	12.18	Call	Bond Future	7,761.3400	7.7613	8,375.7600	8.3758	7.916	0	0	0
2022/05/20	R035	04/08/2022	12.18	Put	Bond Future	122.8500	0.1229	88.1400	0.0881	(28.254)	0	0	400
2022/05/20	R035	03/11/2022	11.15	Call	Bond Future	2,846.8700	2.8469	3,224.5000	3.2245	13.265	0	0	0
2022/05/20	R035	03/11/2022	11.15	Put	Bond Future	2,075.1800	2.0752	1,795.0500	1.7950	(13.499)	0	0	0
2022/05/20	R035	03/11/2022	12.68	Call	Bond Future	9,467.6800	9.4677	10,066.7300	10.0667	6.327	0	0	0
2022/05/20	R035	03/11/2022	12.68	Put	Bond Future	328.6800	0.3287	269.9700	0.2700	(17.862)	0	0	1,000
2022/05/20	R035	03/11/2022	10.99	Call	Bond Future	2,328.4100	2.3284	2,665.6600	2.6657	14.484	0	0	0
2022/05/20	R035	03/11/2022	10.99	Put	Bond Future	2,506.5100	2.5065	2,186.0000	2.1860	(12.787)	0	0	582
2022/05/20	R035	03/11/2022	11.05	Call	Bond Future	2,517.3300	2.5173	2,869.9600	2.8700	14.008	0	0	1,000
2022/05/20	R035	03/11/2022	10.57	Call	Bond Future	1,193.6500	1.1936	1,417.8900	1.4179	18.786	0	0	0
2022/05/20	R035	03/11/2022	10.57	Put	Bond Future	3,937.8400	3.9378	3,504.3200	3.5043	(11.009)	0	0	582
2022/05/20	R035	03/11/2022			Bond Future	11.0198	87.3975	10.9102	88.0553	(0.995)	0.0000	0.0000	3,020
2022/05/20	R035	03/11/2022	11.14	Call	Bond Future	2,813.0400	2.8130	3,188.2100	3.1882	13.337	0	0	0
2022/05/20	R035	03/11/2022	11.14	Put	Bond Future	2,100.2800	2.1003	1,817.6900	1.8177	(13.455)	0	0	0
2022/05/20	R035	03/11/2022	11.05	Put	Bond Future	2,337.5000	2.3375	2,032.3700	2.0324	(13.054)	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
2022/05/20	R035	03/11/2022	11.13	Call	Bond Future	2,779.4100	2.7794	3,152.1200	3.1521	13.410	0	0	0
2022/05/20	R035	03/11/2022	11.13	Put	Bond Future	2,125.6300	2.1256	1,840.5800	1.8406	(13.410)	0	0	0
2022/05/20	R035	03/11/2022	9.82	Call	Bond Future	239.3500	0.2393	306.2800	0.3063	27.963	0	0	582
2022/05/20	R035	03/11/2022	9.82	Put	Bond Future	7,842.0800	7.8421	7,251.2500	7.2513	(7.534)	0	0	0
2022/05/20	R035	03/11/2022	10.30	Call	Bond Future	678.1200	0.6781	831.2300	0.8312	22.579	0	0	1,000
2022/05/20	R035	03/11/2022	10.30	Put	Bond Future	5,129.5000	5.1295	4,624.8500	4.6249	(9.838)	0	0	0
2022/05/20	R035	02/02/2023	13.22	Put	Bond Future	482.7000	0.4827	415.5300	0.4155	(13.915)	0	0	1,000
2022/05/20	R035	02/02/2023	10.88	Call	Bond Future	2,168.1000	2.1681	2,457.6000	2.4576	13.353	0	0	0
2022/05/20	R035	02/02/2023	10.88	Put	Bond Future	3,892.0300	3.8920	3,513.5000	3.5135	(9.726)	0	0	0
2022/05/20	R035	02/02/2023	9.81	Call	Bond Future	396.1200	0.3961	481.9600	0.4820	21.670	0	0	582
2022/05/20	R035	02/02/2023	9.81	Put	Bond Future	8,885.1600	8.8852	8,302.9700	8.3030	(6.552)	0	0	0
2022/05/20	R035	02/02/2023	10.30	Put	Bond Future	6,223.7800	6.2238	5,720.4900	5.7205	(8.087)	0	0	0
2022/05/20	R035	02/02/2023	10.66	Call	Bond Future	1,626.9200	1.6269	1,868.4400	1.8684	14.845	0	0	0
2022/05/20	R035	02/02/2023	10.66	Put	Bond Future	4,684.2900	4.6843	4,257.7800	4.2578	(9.105)	0	0	582
2022/05/20	R035	02/02/2023			Bond Future	11.1716	88.8950	11.0576	89.5630	(1.020)	0.0000	0.0000	0
2022/05/20	R035	02/02/2023	11.05	Call	Bond Future	2,637.5400	2.6375	2,963.4500	2.9635	12.357	0	0	1,000
2022/05/20	R035	02/02/2023	11.05	Put	Bond Future	3,350.5500	3.3506	3,008.4300	3.0084	(10.211)	0	0	0
2022/05/20	R035	02/02/2023	11.06	Call	Bond Future	2,666.2700	2.6663	2,994.2900	2.9943	12.303	0	0	0
2022/05/20	R035	02/02/2023	11.06	Put	Bond Future	3,320.3300	3.3203	2,980.3200	2.9803	(10.240)	0	0	582
2022/05/20	R035	02/02/2023	13.22	Call	Bond Future	11,315.8800	11.3159	11,916.7400	11.9167	5.310	0	0	0
2022/05/20	R035	02/02/2023	10.86	Call	Bond Future	2,115.8700	2.1159	2,401.0300	2.4010	13.477	0	0	0
2022/05/20	R035	02/02/2023	10.86	Put	Bond Future	3,959.8400	3.9598	3,576.9700	3.5770	(9.669)	0	0	0
2022/05/20	R035	02/02/2023	10.87	Call	Bond Future	2,142.0500	2.1421	2,429.3800	2.4294	13.414	0	0	0
2022/05/20	R035	02/02/2023	10.87	Put	Bond Future	3,925.9700	3.9260	3,545.2700	3.5453	(9.697)	0	0	0
2022/05/20	R035	02/02/2023	10.30	Call	Bond Future	921.3800	0.9214	1,086.1200	1.0861	17.880	0	0	1,000
2022/05/20	R035	04/05/2023	11.20	Call	Bond Future	3,070.2200	3.0702	3,409.6100	3.4096	11.054	0	0	0
2022/05/20	R035	04/05/2023	11.21	Call	Bond Future	3,098.6800	3.0987	3,439.9100	3.4399	11.012	0	0	0
2022/05/20	R035	04/05/2023	11.22	Put	Bond Future	3,626.4100	3.6264	3,290.0300	3.2900	(9.276)	0	0	0
2022/05/20	R035	04/05/2023			Bond Future	11.3070	86.0184	11.1887	86.6978	(1.047)	0.0000	0.0000	0
2022/05/20	R035	04/05/2023	11.20	Put	Bond Future	3,684.2200	3.6842	3,344.1400	3.3441	(9.231)	0	0	0
2022/05/20	R035	04/05/2023	11.21	Put	Bond Future	3,655.0600	3.6551	3,316.8200	3.3168	(9.254)	0	0	0
2022/05/20	R035	04/05/2023	11.22	Call	Bond Future	3,127.6000	3.1276	3,470.6900	3.4707	10.970	0	0	0
2022/05/20	R186	04/08/2022	7.96	Call	Bond Future	331.5900	0.3316	404.5300	0.4045	21.997	0	0	3,600
2022/05/20	R186	04/08/2022	8.15	Call	Bond Future	554.5200	0.5545	659.0200	0.6590	18.845	0	0	0
2022/05/20	R186	04/08/2022	8.15	Put	Bond Future	1,653.1700	1.6532	1,449.1800	1.4492	(12.339)	0	0	0
2022/05/20	R186	04/08/2022	9.78	Call	Bond Future	4,939.8200	4.9398	5,234.0500	5.2340	5.956	0	0	0
2022/05/20	R186	04/08/2022	9.78	Put	Bond Future	57.0500	0.0571	42.7900	0.0428	(24.996)	0	0	3,600
2022/05/20	R186	04/08/2022			Bond Future	8.4408	108.8009	8.3588	109.1094	(0.972)	0.0000	0.0000	82,883
2022/05/20	R186	04/08/2022	6.96	Call	Bond Future	7.7100	0.0077	10.7300	0.0107	39.170	0	0	3,600
2022/05/20	R186	04/08/2022	6.96	Put	Bond Future	5,750.4400	5.7504	5,444.9700	5.4450	(5.312)	0	0	0
2022/05/20	R186	04/08/2022	7.96	Put	Bond Future	2,155.5600	2.1556	1,920.0100	1.9200	(10.928)	0	0	0
2022/05/20	R186	04/08/2022	8.13	Call	Bond Future	527.4600	0.5275	628.4800	0.6285	19.152	0	0	0
2022/05/20	R186	04/08/2022	8.13	Put	Bond Future	1,702.1800	1.7022	1,494.7100	1.4947	(12.188)	0	0	0
2022/05/20	R186	04/08/2022	8.14	Call	Bond Future	540.8800	0.5409	643.6400	0.6436	18.999	0	0	0
2022/05/20	R186	04/08/2022	8.14	Put	Bond Future	1,677.5600	1.6776	1,471.8300	1.4718	(12.264)	0	0	0
2022/05/20	R186	03/11/2022	8.53	Call	Bond Future	1,313.5600	1.3136	1,461.1200	1.4611	11.234	0	0	0
2022/05/20	R186	03/11/2022	8.53	Put	Bond Future	1,652.4300	1.6524	1,487.9600	1.4880	(9.953)	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
2022/05/20	R186	03/11/2022	8.54	Call	Bond Future	1,331.3600	1.3314	1,480.1100	1.4801	11.173	0	0	0
2022/05/20	R186	03/11/2022	8.54	Put	Bond Future	1,634.6800	1.6347	1,471.4000	1.4714	(9.988)	0	0	0
2022/05/20	R186	03/11/2022			Bond Future	8.6255	110.3790	8.5375	110.6910	(1.020)	0.0000	0.0000	11,129
2022/05/20	R186	03/11/2022	8.55	Call	Bond Future	1,349.2900	1.3493	1,499.2400	1.4992	11.113	0	0	0
2022/05/20	R186	03/11/2022	8.55	Put	Bond Future	1,617.0800	1.6171	1,455.0000	1.4550	(10.023)	0	0	0
2022/05/20	R186	02/02/2023	8.32	Call	Bond Future	976.5900	0.9766	1,093.4300	1.0934	11.964	0	0	0
2022/05/20	R186	02/02/2023	8.32	Put	Bond Future	2,453.0300	2.4530	2,253.7300	2.2537	(8.125)	0	0	0
2022/05/20	R186	02/02/2023	8.33	Call	Bond Future	991.9200	0.9919	1,109.8500	1.1098	11.889	0	0	0
2022/05/20	R186	02/02/2023	8.33	Put	Bond Future	2,434.4200	2.4344	2,236.2100	2.2362	(8.142)	0	0	0
2022/05/20	R186	02/02/2023			Bond Future	8.7587	106.9735	8.6641	107.2897	(1.080)	0.0000	0.0000	0
2022/05/20	R186	02/02/2023	8.34	Call	Bond Future	1,007.7100	1.0077	1,126.7300	1.1267	11.811	0	0	0
2022/05/20	R186	02/02/2023	8.34	Put	Bond Future	2,416.2800	2.4163	2,219.1600	2.2192	(8.158)	0	0	0
2022/05/20	R186	04/05/2023	8.83	Put	Bond Future	2,057.1800	2.0572	1,897.2100	1.8972	(7.776)	0	0	0
2022/05/20	R186	04/05/2023	8.84	Call	Bond Future	1,931.0700	1.9311	2,092.9100	2.0929	8.381	0	0	0
2022/05/20	R186	04/05/2023			Bond Future	8.8756	108.9239	8.7733	109.2449	(1.152)	0.0000	0.0000	0
2022/05/20	R186	04/05/2023	8.82	Call	Bond Future	1,897.5700	1.8976	2,057.8000	2.0578	8.444	0	0	0
2022/05/20	R186	04/05/2023	8.82	Put	Bond Future	2,071.8500	2.0719	1,911.0800	1.9111	(7.760)	0	0	0
2022/05/20	R186	04/05/2023	8.83	Call	Bond Future	1,914.2900	1.9143	2,075.3200	2.0753	8.412	0	0	0
2022/05/20	R186	04/05/2023	8.84	Put	Bond Future	2,042.5900	2.0426	1,883.4300	1.8834	(7.792)	0	0	0
2022/05/20	R197	04/08/2022			Bond Future	327.2084	327.2084	327.5756	327.5756	0.112	0.0000	0.0000	875
2022/05/20	R197	03/11/2022			Bond Future	332.0306	332.0306	332.4005	332.4005	0.111	0.0000	0.0000	0
2022/05/20	R197	02/02/2023			Bond Future	329.0765	329.0765	329.4377	329.4377	0.110	0.0000	0.0000	0
2022/05/20	R197	04/05/2023			Bond Future	335.1351	335.1351	335.5006	335.5006	0.109	0.0000	0.0000	0
2022/05/20	R202	04/08/2022			Bond Future	246.2014	246.2014	247.7467	247.7467	0.628	0.0000	0.0000	6,593
2022/05/20	R202	03/11/2022			Bond Future	249.8294	249.8294	251.3956	251.3956	0.627	0.0000	0.0000	0
2022/05/20	R202	02/02/2023			Bond Future	249.5325	249.5325	251.1168	251.1168	0.635	0.0000	0.0000	0
2022/05/20	R202	04/05/2023			Bond Future	254.1236	254.1236	255.7352	255.7352	0.634	0.0000	0.0000	0
2022/05/20	R209	04/08/2022	10.57	Put	Bond Future	2,264.1300	2.2641	1,887.6700	1.8877	(16.627)	0	0	0
2022/05/20	R209	04/08/2022	10.58	Call	Bond Future	821.8900	0.8219	1,042.6500	1.0427	26.860	0	0	0
2022/05/20	R209	04/08/2022	10.58	Put	Bond Future	2,229.6200	2.2296	1,856.7400	1.8567	(16.724)	0	0	0
2022/05/20	R209	04/08/2022			Bond Future	10.8389	69.9341	10.7288	70.5277	(1.016)	0.0000	0.0000	20,120
2022/05/20	R209	04/08/2022	10.57	Call	Bond Future	801.2100	0.8012	1,018.3900	1.0184	27.107	0	0	0
2022/05/20	R209	04/08/2022	10.59	Call	Bond Future	843.0000	0.8430	1,067.3600	1.0674	26.614	0	0	0
2022/05/20	R209	04/08/2022	10.59	Put	Bond Future	2,195.6100	2.1956	1,826.3300	1.8263	(16.819)	0	0	0
2022/05/20	R209	03/11/2022	11.03	Call	Bond Future	2,258.3500	2.2584	2,584.2700	2.5843	14.432	0	0	0
2022/05/20	R209	03/11/2022	11.03	Put	Bond Future	2,062.5400	2.0625	1,786.7400	1.7867	(13.372)	0	0	0
2022/05/20	R209	03/11/2022	10.50	Put	Bond Future	3,668.6800	3.6687	3,265.5700	3.2656	(10.988)	0	0	0
2022/05/20	R209	03/11/2022	9.25	Call	Bond Future	47.0800	0.0471	64.4600	0.0645	36.916	0	0	9,500
2022/05/20	R209	03/11/2022	9.25	Put	Bond Future	10,129.7600	10.1298	9,545.4200	9.5454	(5.769)	0	0	0
2022/05/20	R209	03/11/2022	9.50	Call	Bond Future	94.9600	0.0950	126.9300	0.1269	33.667	0	0	0
2022/05/20	R209	03/11/2022	9.50	Put	Bond Future	8,608.1300	8.6081	8,038.3800	8.0384	(6.619)	0	0	0
2022/05/20	R209	03/11/2022			Bond Future	10.9926	67.8039	10.8786	68.4056	(1.037)	0.0000	0.0000	4,135
2022/05/20	R209	03/11/2022	11.02	Call	Bond Future	2,230.2000	2.2302	2,553.8200	2.5538	14.511	0	0	0
2022/05/20	R209	03/11/2022	11.02	Put	Bond Future	2,086.6700	2.0867	1,808.5700	1.8086	(13.327)	0	0	0
2022/05/20	R209	03/11/2022	11.50	Call	Bond Future	3,767.1600	3.7672	4,189.1700	4.1892	11.202	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
2022/05/20	R209	03/11/2022	11.50	Put	Bond Future	1,177.7600	1.1778	998.0500	0.9981	(15.259)	0	0	0
2022/05/20	R209	03/11/2022	10.50	Call	Bond Future	1,013.1400	1.0131	1,211.7500	1.2117	19.603	0	0	0
2022/05/20	R209	03/11/2022	11.00	Call	Bond Future	2,174.5900	2.1746	2,493.5900	2.4936	14.669	0	0	0
2022/05/20	R209	03/11/2022	11.00	Put	Bond Future	2,135.7800	2.1358	1,853.0600	1.8531	(13.237)	0	0	9,500
2022/05/20	R209	03/11/2022	11.01	Call	Bond Future	2,202.4000	2.2024	2,523.7100	2.5237	14.589	0	0	0
2022/05/20	R209	03/11/2022	11.01	Put	Bond Future	2,111.2000	2.1112	1,830.7900	1.8308	(13.282)	0	0	0
2022/05/20	R209	03/11/2022	10.00	Call	Bond Future	320.8000	0.3208	409.2400	0.4092	27.569	0	0	0
2022/05/20	R209	03/11/2022	10.00	Put	Bond Future	5,823.7000	5.8237	5,310.4200	5.3104	(8.814)	0	0	9,500
2022/05/20	R209	02/02/2023	10.78	Call	Bond Future	1,761.2500	1.7613	2,016.8500	2.0169	14.512	0	0	0
2022/05/20	R209	02/02/2023	10.79	Call	Bond Future	1,783.7000	1.7837	2,041.3300	2.0413	14.444	0	0	0
2022/05/20	R209	02/02/2023	10.80	Put	Bond Future	3,498.8900	3.4989	3,147.3200	3.1473	(10.048)	0	0	0
2022/05/20	R209	02/02/2023			Bond Future	11.1229	68.9663	11.0050	69.5775	(1.060)	0.0000	0.0000	0
2022/05/20	R209	02/02/2023	10.78	Put	Bond Future	3,560.6300	3.5606	3,205.0100	3.2050	(9.988)	0	0	0
2022/05/20	R209	02/02/2023	10.79	Put	Bond Future	3,529.6500	3.5296	3,176.0600	3.1761	(10.018)	0	0	0
2022/05/20	R209	02/02/2023	10.80	Call	Bond Future	1,806.3000	1.8063	2,065.9500	2.0659	14.375	0	0	0
2022/05/20	R209	04/05/2023	11.09	Call	Bond Future	2,611.8500	2.6119	2,916.5000	2.9165	11.664	0	0	0
2022/05/20	R209	04/05/2023	11.09	Put	Bond Future	3,399.9700	3.4000	3,082.8100	3.0828	(9.328)	0	0	0
2022/05/20	R209	04/05/2023	11.10	Call	Bond Future	2,636.4400	2.6364	2,942.8000	2.9428	11.620	0	0	0
2022/05/20	R209	04/05/2023	11.10	Put	Bond Future	3,373.1300	3.3731	3,057.6800	3.0577	(9.352)	0	0	0
2022/05/20	R209	04/05/2023			Bond Future	11.2444	67.0734	11.1224	67.6952	(1.086)	0.0000	0.0000	0
2022/05/20	R209	04/05/2023	11.11	Call	Bond Future	2,660.8900	2.6609	2,968.9500	2.9689	11.577	0	0	0
2022/05/20	R209	04/05/2023	11.11	Put	Bond Future	3,346.2200	3.3462	3,032.4700	3.0325	(9.376)	0	0	0
2022/05/20	R210	04/08/2022			Bond Future	221.1322	221.1322	222.5883	222.5883	0.659	0.0000	0.0000	1,025
2022/05/20	R210	03/11/2022			Bond Future	221.4322	221.4322	222.9050	222.9050	0.665	0.0000	0.0000	0
2022/05/20	R210	02/02/2023			Bond Future	225.2703	225.2703	226.7662	226.7662	0.664	0.0000	0.0000	0
2022/05/20	R210	04/05/2023			Bond Future	226.3653	226.3653	227.8835	227.8835	0.671	0.0000	0.0000	0
2022/05/20	R213	04/08/2022	9.88	Call	Bond Future	529.6100	0.5296	668.9100	0.6689	26.302	0	0	0
2022/05/20	R213	04/08/2022	9.89	Call	Bond Future	544.0900	0.5441	686.0400	0.6860	26.089	0	0	0
2022/05/20	R213	04/08/2022	9.90	Put	Bond Future	2,546.4300	2.5464	2,194.5300	2.1945	(13.819)	0	0	0
2022/05/20	R213	04/08/2022			Bond Future	10.2986	84.6250	10.1978	85.1216	(0.978)	0.0000	0.0000	26,862
2022/05/20	R213	04/08/2022	9.88	Put	Bond Future	2,618.4300	2.6184	2,261.1900	2.2612	(13.643)	0	0	0
2022/05/20	R213	04/08/2022	9.89	Put	Bond Future	2,582.2100	2.5822	2,227.6200	2.2276	(13.732)	0	0	0
2022/05/20	R213	04/08/2022	9.90	Call	Bond Future	558.9600	0.5590	703.6000	0.7036	25.877	0	0	0
2022/05/20	R213	03/11/2022	10.38	Call	Bond Future	1,771.8600	1.7719	2,014.3000	2.0143	13.683	0	0	0
2022/05/20	R213	03/11/2022	10.38	Put	Bond Future	2,253.5700	2.2536	1,993.0100	1.9930	(11.562)	0	0	0
2022/05/20	R213	03/11/2022	10.39	Call	Bond Future	1,795.1100	1.7951	2,039.4700	2.0395	13.613	0	0	0
2022/05/20	R213	03/11/2022	10.39	Put	Bond Future	2,228.7800	2.2288	1,970.1400	1.9701	(11.605)	0	0	0
2022/05/20	R213	03/11/2022	10.37	Call	Bond Future	1,748.9900	1.7490	1,989.5100	1.9895	13.752	0	0	0
2022/05/20	R213	03/11/2022	10.37	Put	Bond Future	2,278.7800	2.2788	2,016.3000	2.0163	(11.518)	0	0	200
2022/05/20	R213	03/11/2022	9.19	Call	Bond Future	196.6700	0.1967	245.7700	0.2458	24.966	0	0	476
2022/05/20	R213	03/11/2022	9.19	Put	Bond Future	6,662.6500	6.6626	6,208.7500	6.2088	(6.813)	0	0	0
2022/05/20	R213	03/11/2022			Bond Future	10.4806	82.3144	10.3756	82.8174	(1.002)	0.0000	0.0000	0
2022/05/20	R213	03/11/2022	10.40	Call	Bond Future	1,818.5300	1.8185	2,064.8100	2.0648	13.543	0	0	0
2022/05/20	R213	03/11/2022	10.40	Put	Bond Future	2,204.1900	2.2042	1,947.4700	1.9475	(11.647)	0	0	0
2022/05/20	R213	03/11/2022	9.98	Call	Bond Future	974.8700	0.9749	1,140.0300	1.1400	16.942	0	0	0
2022/05/20	R213	03/11/2022	9.98	Put	Bond Future	3,408.2700	3.4083	3,070.4300	3.0704	(9.912)	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
2022/05/20	R213	03/11/2022	10.19	Call	Bond Future	1,360.9700	1.3610	1,566.6000	1.5666	15.109	0	0	0
2022/05/20	R213	03/11/2022	10.19	Put	Bond Future	2,762.3900	2.7624	2,465.0200	2.4650	(10.765)	0	0	476
2022/05/20	R213	03/11/2022	9.13	Call	Bond Future	172.4500	0.1725	216.4100	0.2164	25.491	0	0	200
2022/05/20	R213	03/11/2022	9.13	Put	Bond Future	6,954.7000	6.9547	6,495.6600	6.4957	(6.600)	0	0	0
2022/05/20	R213	03/11/2022	9.84	Call	Bond Future	758.8900	0.7589	898.0100	0.8980	18.332	0	0	0
2022/05/20	R213	03/11/2022	9.84	Put	Bond Future	3,889.4400	3.8894	3,525.5600	3.5256	(9.356)	0	0	476
2022/05/20	R213	02/02/2023	10.43	Put	Bond Future	2,885.1800	2.8852	2,608.0000	2.6080	(9.607)	0	0	0
2022/05/20	R213	02/02/2023	12.20	Call	Bond Future	7,416.8600	7.4169	7,853.0500	7.8530	5.881	0	0	0
2022/05/20	R213	02/02/2023	12.20	Put	Bond Future	567.1400	0.5671	492.6300	0.4926	(13.138)	0	0	912
2022/05/20	R213	02/02/2023	10.22	Put	Bond Future	3,454.3300	3.4543	3,142.9200	3.1429	(9.015)	0	0	0
2022/05/20	R213	02/02/2023	10.23	Call	Bond Future	1,507.4400	1.5074	1,708.3600	1.7084	13.329	0	0	0
2022/05/20	R213	02/02/2023	10.35	Call	Bond Future	1,745.9700	1.7460	1,966.4800	1.9665	12.630	0	0	0
2022/05/20	R213	02/02/2023	10.35	Put	Bond Future	3,093.3000	3.0933	2,803.1100	2.8031	(9.381)	0	0	476
2022/05/20	R213	02/02/2023	10.01	Call	Bond Future	1,118.3500	1.1183	1,283.5700	1.2836	14.774	0	0	0
2022/05/20	R213	02/02/2023			Bond Future	10.6374	83.7240	10.5278	84.2347	(1.031)	0.0000	0.0000	0
2022/05/20	R213	02/02/2023	10.43	Call	Bond Future	1,915.7300	1.9157	2,149.2500	2.1493	12.190	0	0	912
2022/05/20	R213	02/02/2023	10.22	Call	Bond Future	1,488.2000	1.4882	1,687.4900	1.6875	13.391	0	0	0
2022/05/20	R213	02/02/2023	10.23	Put	Bond Future	3,425.7600	3.4258	3,115.9800	3.1160	(9.043)	0	0	0
2022/05/20	R213	02/02/2023	9.16	Call	Bond Future	289.8200	0.2898	348.9400	0.3489	20.399	0	0	476
2022/05/20	R213	02/02/2023	9.16	Put	Bond Future	7,529.3000	7.5293	7,077.7200	7.0777	(5.998)	0	0	0
2022/05/20	R213	02/02/2023	10.01	Put	Bond Future	4,096.6700	4.0967	3,751.1900	3.7512	(8.433)	0	0	476
2022/05/20	R213	02/02/2023	10.21	Call	Bond Future	1,469.3600	1.4694	1,667.0200	1.6670	13.452	0	0	0
2022/05/20	R213	02/02/2023	10.21	Put	Bond Future	3,483.3400	3.4833	3,170.3000	3.1703	(8.987)	0	0	0
2022/05/20	R213	04/05/2023	10.75	Call	Bond Future	2,678.9900	2.6790	2,947.5500	2.9475	10.025	0	0	0
2022/05/20	R213	04/05/2023	10.75	Put	Bond Future	2,801.4500	2.8014	2,550.6800	2.5507	(8.951)	0	0	0
2022/05/20	R213	04/05/2023			Bond Future	10.7771	81.7020	10.6626	82.2214	(1.062)	0.0000	0.0000	0
2022/05/20	R213	04/05/2023	10.74	Call	Bond Future	2,655.2500	2.6552	2,922.4500	2.9225	10.063	0	0	0
2022/05/20	R213	04/05/2023	10.74	Put	Bond Future	2,823.0000	2.8230	2,570.8700	2.5709	(8.931)	0	0	0
2022/05/20	R213	04/05/2023	10.73	Call	Bond Future	2,631.6200	2.6316	2,897.4500	2.8975	10.101	0	0	0
2022/05/20	R213	04/05/2023	10.73	Put	Bond Future	2,844.6800	2.8447	2,591.1800	2.5912	(8.911)	0	0	0
2022/05/20	R214	04/08/2022	10.98	Put	Bond Future	1,919.4400	1.9194	1,566.8200	1.5668	(18.371)	0	0	0
2022/05/20	R214	04/08/2022	10.99	Call	Bond Future	1,199.5300	1.1995	1,493.5800	1.4936	24.514	0	0	0
2022/05/20	R214	04/08/2022			Bond Future	11.1135	66.9360	10.9983	67.5789	(1.037)	0.0000	0.0000	14,482
2022/05/20	R214	04/08/2022	10.97	Call	Bond Future	1,147.8400	1.1478	1,434.2700	1.4343	24.954	0	0	0
2022/05/20	R214	04/08/2022	10.97	Put	Bond Future	1,950.1600	1.9502	1,593.7300	1.5937	(18.277)	0	0	0
2022/05/20	R214	04/08/2022	10.98	Call	Bond Future	1,173.5300	1.1735	1,463.7700	1.4638	24.732	0	0	0
2022/05/20	R214	04/08/2022	10.99	Put	Bond Future	1,889.0900	1.8891	1,540.2800	1.5403	(18.464)	0	0	0
2022/05/20	R214	03/11/2022	11.34	Call	Bond Future	2,489.7500	2.4897	2,854.0400	2.8540	14.632	0	0	0
2022/05/20	R214	03/11/2022	11.36	Put	Bond Future	2,022.0500	2.0221	1,739.5100	1.7395	(13.973)	0	0	0
2022/05/20	R214	03/11/2022			Bond Future	11.2621	64.6217	11.1429	65.2733	(1.058)	0.0000	0.0000	0
2022/05/20	R214	03/11/2022	11.34	Put	Bond Future	2,069.4800	2.0695	1,782.1500	1.7822	(13.884)	0	0	0
2022/05/20	R214	03/11/2022	11.35	Call	Bond Future	2,519.5500	2.5196	2,886.2400	2.8862	14.554	0	0	0
2022/05/20	R214	03/11/2022	11.35	Put	Bond Future	2,045.6500	2.0456	1,760.7200	1.7607	(13.929)	0	0	0
2022/05/20	R214	03/11/2022	11.36	Call	Bond Future	2,549.5200	2.5495	2,918.6000	2.9186	14.476	0	0	0
2022/05/20	R214	02/02/2023	11.07	Call	Bond Future	1,912.5800	1.9126	2,196.7500	2.1968	14.858	0	0	0
2022/05/20	R214	02/02/2023	11.07	Put	Bond Future	3,663.8900	3.6639	3,285.9800	3.2860	(10.314)	0	0	0
2022/05/20	R214	02/02/2023	11.08	Call	Bond Future	1,936.2800	1.9363	2,222.6100	2.2226	14.788	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
2022/05/20	R214	02/02/2023	11.08	Put	Bond Future	3,632.0700	3.6321	3,256.3200	3.2563	(10.345)	0	0	0
2022/05/20	R214	02/02/2023			Bond Future	11.3920	65.7289	11.2686	66.3909	(1.083)	0.0000	0.0000	0
2022/05/20	R214	02/02/2023	11.09	Call	Bond Future	1,959.9100	1.9599	2,248.4100	2.2484	14.720	0	0	0
2022/05/20	R214	02/02/2023	11.09	Put	Bond Future	3,600.2400	3.6002	3,226.6600	3.2267	(10.377)	0	0	0
2022/05/20	R214	04/05/2023	11.36	Call	Bond Future	2,769.2500	2.7693	3,103.0100	3.1030	12.052	0	0	0
2022/05/20	R214	04/05/2023	11.36	Put	Bond Future	3,548.7400	3.5487	3,208.9700	3.2090	(9.574)	0	0	0
2022/05/20	R214	04/05/2023	11.37	Call	Bond Future	2,794.6000	2.7946	3,130.1800	3.1302	12.008	0	0	0
2022/05/20	R214	04/05/2023	11.37	Put	Bond Future	3,520.7000	3.5207	3,182.7500	3.1827	(9.599)	0	0	0
2022/05/20	R214	04/05/2023			Bond Future	11.5073	63.6334	11.3799	64.3069	(1.108)	0.0000	0.0000	0
2022/05/20	R214	04/05/2023	11.38	Call	Bond Future	2,820.3200	2.8203	3,157.7200	3.1577	11.963	0	0	0
2022/05/20	R214	04/05/2023	11.38	Put	Bond Future	3,493.1000	3.4931	3,156.9700	3.1570	(9.623)	0	0	0
2022/05/20	R248	04/08/2022	10.20	Call	Bond Future	121.7900	0.1218	179.9600	0.1800	47.763	0	0	1,700
2022/05/20	R248	04/08/2022	10.40	Put	Bond Future	5,311.1200	5.3111	4,645.4400	4.6454	(12.534)	0	0	0
2022/05/20	R248	04/08/2022	10.98	Call	Bond Future	1,567.6700	1.5677	1,931.5500	1.9316	23.212	0	0	0
2022/05/20	R248	04/08/2022	10.98	Put	Bond Future	2,286.3800	2.2864	1,872.3800	1.8724	(18.107)	0	0	0
2022/05/20	R248	04/08/2022	10.99	Call	Bond Future	1,601.7200	1.6017	1,970.2200	1.9702	23.007	0	0	0
2022/05/20	R248	04/08/2022	10.99	Put	Bond Future	2,249.4200	2.2494	1,840.0400	1.8400	(18.199)	0	0	0
2022/05/20	R248	04/08/2022			Bond Future	11.0819	84.1575	10.9717	84.9354	(0.995)	0.0000	0.0000	188,684
2022/05/20	R248	04/08/2022	9.70	Call	Bond Future	14.3500	0.0144	23.1400	0.0231	61.254	0	0	0
2022/05/20	R248	04/08/2022	9.70	Put	Bond Future	10,798.3100	10.7983	10,029.2200	10.0292	(7.122)	0	0	0
2022/05/20	R248	04/08/2022	10.20	Put	Bond Future	6,731.4700	6.7315	6,011.7600	6.0118	(10.692)	0	0	0
2022/05/20	R248	04/08/2022	10.40	Call	Bond Future	280.7900	0.2808	392.9900	0.3930	39.959	0	0	0
2022/05/20	R248	04/08/2022	11.00	Call	Bond Future	1,636.0000	1.6360	2,009.1000	2.0091	22.806	0	0	0
2022/05/20	R248	04/08/2022	11.00	Put	Bond Future	2,212.7900	2.2128	1,808.0100	1.8080	(18.293)	0	0	50
2022/05/20	R248	04/08/2022	10.90	Call	Bond Future	1,309.5800	1.3096	1,636.0800	1.6361	24.932	0	0	1,700
2022/05/20	R248	04/08/2022	10.90	Put	Bond Future	2,600.3200	2.6003	2,148.9400	2.1489	(17.359)	0	0	0
2022/05/20	R248	03/11/2022	11.32	Call	Bond Future	3,166.4400	3.1664	3,610.5000	3.6105	14.024	0	0	0
2022/05/20	R248	03/11/2022	11.30	Put	Bond Future	2,605.8500	2.6058	2,255.5700	2.2556	(13.442)	0	0	0
2022/05/20	R248	03/11/2022	11.31	Put	Bond Future	2,575.6500	2.5756	2,228.3000	2.2283	(13.486)	0	0	0
2022/05/20	R248	03/11/2022			Bond Future	11.2286	80.9558	11.1143	81.7443	(1.018)	0.0000	0.0000	0
2022/05/20	R248	03/11/2022	11.32	Put	Bond Future	2,545.7500	2.5457	2,201.3300	2.2013	(13.529)	0	0	0
2022/05/20	R248	03/11/2022	11.30	Call	Bond Future	3,091.4400	3.0914	3,529.6400	3.5296	14.175	0	0	0
2022/05/20	R248	03/11/2022	11.31	Call	Bond Future	3,128.8400	3.1288	3,569.9700	3.5700	14.099	0	0	0
2022/05/20	R248	02/02/2023	11.08	Call	Bond Future	2,518.6700	2.5187	2,872.9200	2.8729	14.065	0	0	0
2022/05/20	R248	02/02/2023	11.08	Put	Bond Future	4,411.9100	4.4119	3,965.1400	3.9651	(10.126)	0	0	0
2022/05/20	R248	02/02/2023			Bond Future	11.3567	82.3432	11.2382	83.1442	(1.043)	0.0000	0.0000	0
2022/05/20	R248	02/02/2023	11.06	Call	Bond Future	2,457.7400	2.4577	2,806.7000	2.8067	14.198	0	0	0
2022/05/20	R248	02/02/2023	11.06	Put	Bond Future	4,490.9000	4.4909	4,038.8400	4.0388	(10.066)	0	0	0
2022/05/20	R248	02/02/2023	11.07	Call	Bond Future	2,488.1100	2.4881	2,839.7200	2.8397	14.132	0	0	0
2022/05/20	R248	02/02/2023	11.07	Put	Bond Future	4,451.2500	4.4513	4,001.8400	4.0018	(10.096)	0	0	0
2022/05/20	R248	04/05/2023	11.35	Call	Bond Future	3,550.2300	3.5502	3,959.3300	3.9593	11.523	0	0	0
2022/05/20	R248	04/05/2023	11.35	Put	Bond Future	4,348.6200	4.3486	3,942.7700	3.9428	(9.333)	0	0	0
2022/05/20	R248	04/05/2023			Bond Future	11.4702	79.4109	11.3475	80.2258	(1.069)	0.0000	0.0000	0
2022/05/20	R248	04/05/2023	11.33	Call	Bond Future	3,485.8000	3.4858	3,890.4600	3.8905	11.609	0	0	0
2022/05/20	R248	04/05/2023	11.33	Put	Bond Future	4,418.4600	4.4185	4,008.1700	4.0082	(9.286)	0	0	0
2022/05/20	R248	04/05/2023	11.34	Call	Bond Future	3,517.7900	3.5178	3,924.6700	3.9247	11.566	0	0	0
2022/05/20	R248	04/05/2023	11.34	Put	Bond Future	4,383.2700	4.3833	3,975.2000	3.9752	(9.310)	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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<b>Total</b>												<b>1268138</b>
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