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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/05/2022 TO 09/05/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	2025	05/05/2022		Bond Future	160.8974	160.8974	160.8974	160.8974	0.000	0.0000	0.0000	0
2022/05/09	2025	04/08/2022		Bond Future	161.0655	161.0655	161.0409	161.0409	(0.015)	0.0000	0.0000	7,305
2022/05/09	2025	03/11/2022		Bond Future	163.4128	163.4128	163.3867	163.3867	(0.016)	0.0000	0.0000	0
2022/05/09	2025	02/02/2023		Bond Future	164.5025	164.5025	164.4746	164.4746	(0.017)	0.0000	0.0000	0
2022/05/09	2025	04/05/2023		Bond Future	167.4239	167.4239	167.3945	167.3945	(0.018)	0.0000	0.0000	0
2022/05/09	2029	05/05/2022		Bond Future	118.3234	118.3234	118.3234	118.3234	0.000	0.0000	0.0000	0
2022/05/09	2029	04/08/2022		Bond Future	119.2357	119.2357	118.7989	118.7989	(0.366)	0.0000	0.0000	3,915

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	2029	03/11/2022			Bond Future	119.7343	119.7343	119.2903	119.2903	(0.371)	0.0000	0.0000	0
2022/05/09	2029	02/02/2023			Bond Future	121.7614	121.7614	121.3087	121.3087	(0.372)	0.0000	0.0000	0
2022/05/09	2029	04/05/2023			Bond Future	122.6463	122.6463	122.1851	122.1851	(0.376)	0.0000	0.0000	0
2022/05/09	2030	05/05/2022			Bond Future	9.8900	92.1182	9.8900	92.1182	0.000	0.0000	0.0000	0
2022/05/09	2030	04/08/2022	9.56	Call	Bond Future	298.6100	0.2986	202.2900	0.2023	(32.256)	0	0	0
2022/05/09	2030	04/08/2022	9.56	Put	Bond Future	3,833.3500	3.8333	4,318.9100	4.3189	12.667	0	0	0
2022/05/09	2030	04/08/2022	10.95	Call	Bond Future	3,559.0900	3.5591	3,091.9200	3.0919	(13.126)	0	0	0
2022/05/09	2030	04/08/2022	10.95	Put	Bond Future	495.5400	0.4955	610.2500	0.6102	23.148	0	0	800
2022/05/09	2030	04/08/2022			Bond Future	10.2882	88.4806	10.4116	87.8987	1.200	0.0000	0.0000	95,622
2022/05/09	2030	04/08/2022	8.30	Call	Bond Future	4.1900	0.0042	2.0200	0.0020	(51.790)	0	0	800
2022/05/09	2030	04/08/2022	8.30	Put	Bond Future	10,090.7900	10.0908	10,670.5000	10.6705	5.745	0	0	0
2022/05/09	2030	04/08/2022	9.05	Call	Bond Future	60.4400	0.0604	35.3600	0.0354	(41.496)	0	0	800
2022/05/09	2030	04/08/2022	9.05	Put	Bond Future	6,178.5400	6.1785	6,735.3400	6.7353	9.012	0	0	0
2022/05/09	2030	04/08/2022	9.54	Call	Bond Future	282.0100	0.2820	189.9500	0.1900	(32.644)	0	0	0
2022/05/09	2030	04/08/2022	9.54	Put	Bond Future	3,916.3600	3.9164	4,406.1800	4.4062	12.507	0	0	0
2022/05/09	2030	04/08/2022	9.55	Call	Bond Future	290.2200	0.2902	196.0400	0.1960	(32.451)	0	0	0
2022/05/09	2030	04/08/2022	9.55	Put	Bond Future	3,874.7500	3.8748	4,362.4500	4.3625	12.587	0	0	0
2022/05/09	2030	03/11/2022	10.10	Call	Bond Future	1,222.8200	1.2228	1,002.8500	1.0028	(17.989)	0	0	0
2022/05/09	2030	03/11/2022	10.10	Put	Bond Future	3,029.1100	3.0291	3,400.0600	3.4001	12.246	0	0	0
2022/05/09	2030	03/11/2022			Bond Future	10.4894	89.7507	10.6190	89.1598	1.236	0.0000	0.0000	18,731
2022/05/09	2030	03/11/2022	10.08	Call	Bond Future	1,187.2500	1.1872	971.6400	0.9716	(18.160)	0	0	0
2022/05/09	2030	03/11/2022	10.08	Put	Bond Future	3,087.5900	3.0876	3,462.9000	3.4629	12.155	0	0	0
2022/05/09	2030	03/11/2022	10.09	Call	Bond Future	1,204.8300	1.2048	987.0500	0.9870	(18.076)	0	0	0
2022/05/09	2030	03/11/2022	10.09	Put	Bond Future	3,058.1300	3.0581	3,431.2700	3.4313	12.202	0	0	0
2022/05/09	2030	02/02/2023	10.00	Call	Bond Future	1,183.6500	1.1836	991.2000	0.9912	(16.259)	0	0	0
2022/05/09	2030	02/02/2023	10.01	Put	Bond Future	4,177.8500	4.1779	4,585.3500	4.5854	9.754	0	0	0
2022/05/09	2030	02/02/2023	9.80	Call	Bond Future	901.4300	0.9014	742.9300	0.7429	(17.583)	0	0	0
2022/05/09	2030	02/02/2023	9.94	Put	Bond Future	4,397.0000	4.3970	4,816.6100	4.8166	9.543	0	0	102
2022/05/09	2030	02/02/2023	9.99	Call	Bond Future	1,168.4200	1.1684	977.7100	0.9777	(16.322)	0	0	0
2022/05/09	2030	02/02/2023	8.81	Put	Bond Future	8,936.7000	8.9367	9,493.2000	9.4932	6.227	0	0	0
2022/05/09	2030	02/02/2023	9.20	Call	Bond Future	362.0400	0.3620	284.1100	0.2841	(21.525)	0	0	0
2022/05/09	2030	02/02/2023	9.20	Put	Bond Future	7,185.0300	7.1850	7,708.7800	7.7088	7.289	0	0	0
2022/05/09	2030	02/02/2023	9.66	Call	Bond Future	732.6500	0.7327	596.5700	0.5966	(18.574)	0	0	0
2022/05/09	2030	02/02/2023	9.66	Put	Bond Future	5,347.7300	5.3477	5,813.3300	5.8133	8.706	0	0	102
2022/05/09	2030	02/02/2023			Bond Future	10.6683	87.2464	10.8048	86.6448	1.279	0.0000	0.0000	0
2022/05/09	2030	02/02/2023	10.00	Put	Bond Future	4,208.7400	4.2087	4,617.9700	4.6180	9.723	0	0	0
2022/05/09	2030	02/02/2023	10.01	Call	Bond Future	1,199.0000	1.1990	1,004.8200	1.0048	(16.195)	0	0	0
2022/05/09	2030	02/02/2023	9.80	Put	Bond Future	4,857.5500	4.8575	5,300.7300	5.3007	9.124	0	0	0
2022/05/09	2030	02/02/2023	9.94	Call	Bond Future	1,093.8700	1.0939	911.8000	0.9118	(16.645)	0	0	0
2022/05/09	2030	02/02/2023	9.99	Put	Bond Future	4,239.7700	4.2398	4,650.7400	4.6507	9.693	0	0	0
2022/05/09	2030	02/02/2023	8.81	Call	Bond Future	189.1600	0.1892	143.9800	0.1440	(23.885)	0	0	102
2022/05/09	2030	04/05/2023	10.53	Call	Bond Future	2,116.8300	2.1168	1,849.5200	1.8495	(12.628)	0	0	0
2022/05/09	2030	04/05/2023	10.53	Put	Bond Future	3,491.6900	3.4917	3,837.1300	3.8371	9.893	0	0	0
2022/05/09	2030	04/05/2023	10.52	Call	Bond Future	2,097.0400	2.0970	1,831.3200	1.8313	(12.671)	0	0	0
2022/05/09	2030	04/05/2023	10.52	Put	Bond Future	3,515.6200	3.5156	3,862.6500	3.8626	9.871	0	0	0
2022/05/09	2030	04/05/2023			Bond Future	10.8477	88.7831	10.9914	88.1703	1.324	0.0000	0.0000	0
2022/05/09	2030	04/05/2023	10.54	Call	Bond Future	2,136.7100	2.1367	1,867.8200	1.8678	(12.584)	0	0	0

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2022/05/09	2030	04/05/2023	10.54	Put	Bond Future	3,467.8800	3.4679	3,811.7400	3.8117	9.916	0	0	0
2022/05/09	2032	05/05/2022			Bond Future	10.2800	88.4636	10.2800	88.4636	0.000	0.0000	0.0000	0
2022/05/09	2032	04/08/2022	8.97	Call	Bond Future	6.6300	0.0066	3.1700	0.0032	(52.187)	0	0	800
2022/05/09	2032	04/08/2022	8.97	Put	Bond Future	9,649.2700	9.6493	10,273.8300	10.2738	6.473	0	0	0
2022/05/09	2032	04/08/2022	9.40	Call	Bond Future	37.8400	0.0378	20.7100	0.0207	(45.270)	0	0	1,300
2022/05/09	2032	04/08/2022	9.40	Put	Bond Future	7,074.1000	7.0741	7,684.9900	7.6850	8.636	0	0	0
2022/05/09	2032	04/08/2022	9.72	Call	Bond Future	143.6800	0.1437	89.5500	0.0896	(37.674)	0	0	800
2022/05/09	2032	04/08/2022	9.72	Put	Bond Future	5,300.8700	5.3009	5,874.7600	5.8748	10.826	0	0	0
2022/05/09	2032	04/08/2022	10.22	Call	Bond Future	697.4500	0.6975	512.5200	0.5125	(26.515)	0	0	0
2022/05/09	2032	04/08/2022	10.20	Put	Bond Future	3,095.0200	3.0950	3,544.6300	3.5446	14.527	0	0	0
2022/05/09	2032	04/08/2022	10.21	Put	Bond Future	3,056.2900	3.0563	3,502.6600	3.5027	14.605	0	0	0
2022/05/09	2032	04/08/2022			Bond Future	10.6452	88.7329	10.7629	88.1049	1.106	0.0000	0.0000	70,258
2022/05/09	2032	04/08/2022	11.89	Call	Bond Future	6,543.0900	6.5431	5,961.2700	5.9613	(8.892)	0	0	0
2022/05/09	2032	04/08/2022	11.89	Put	Bond Future	203.0400	0.2030	249.2400	0.2492	22.754	0	0	0
2022/05/09	2032	04/08/2022	10.22	Put	Bond Future	3,018.0400	3.0180	3,461.1300	3.4611	14.681	0	0	0
2022/05/09	2032	04/08/2022	11.00	Call	Bond Future	2,815.3800	2.8154	2,379.2100	2.3792	(15.492)	0	0	0
2022/05/09	2032	04/08/2022	11.00	Put	Bond Future	941.2100	0.9412	1,133.0600	1.1331	20.383	0	0	7,500
2022/05/09	2032	04/08/2022	11.60	Call	Bond Future	5,264.6200	5.2646	4,713.1200	4.7131	(10.476)	0	0	0
2022/05/09	2032	04/08/2022	11.60	Put	Bond Future	343.8200	0.3438	420.3400	0.4203	22.256	0	0	800
2022/05/09	2032	04/08/2022	10.10	Call	Bond Future	508.6000	0.5086	361.6500	0.3616	(28.893)	0	0	1,300
2022/05/09	2032	04/08/2022	10.10	Put	Bond Future	3,499.1600	3.4992	3,980.2300	3.9802	13.748	0	0	0
2022/05/09	2032	04/08/2022	10.20	Call	Bond Future	663.2400	0.6632	484.8300	0.4848	(26.900)	0	0	0
2022/05/09	2032	04/08/2022	10.21	Call	Bond Future	680.1300	0.6801	498.4800	0.4985	(26.708)	0	0	0
2022/05/09	2032	03/11/2022	10.56	Put	Bond Future	3,033.5000	3.0335	3,406.8900	3.4069	12.309	0	0	180
2022/05/09	2032	03/11/2022	10.16	Call	Bond Future	812.8900	0.8129	645.3300	0.6453	(20.613)	0	0	0
2022/05/09	2032	03/11/2022	10.16	Put	Bond Future	4,436.5300	4.4365	4,906.6400	4.9066	10.596	0	0	180
2022/05/09	2032	03/11/2022	9.46	Put	Bond Future	7,763.7800	7.7638	8,352.2800	8.3523	7.580	0	0	0
2022/05/09	2032	03/11/2022	9.92	Call	Bond Future	491.5400	0.4915	376.1500	0.3762	(23.475)	0	0	750
2022/05/09	2032	03/11/2022	9.92	Put	Bond Future	5,449.6500	5.4497	5,971.9300	5.9719	9.584	0	0	0
2022/05/09	2032	03/11/2022	10.11	Put	Bond Future	4,636.6100	4.6366	5,118.1700	5.1182	10.386	0	0	454
2022/05/09	2032	03/11/2022	9.31	Put	Bond Future	8,592.4800	8.5925	9,193.9400	9.1939	7.000	0	0	0
2022/05/09	2032	03/11/2022	9.36	Call	Bond Future	136.8600	0.1369	96.6600	0.0967	(29.373)	0	0	454
2022/05/09	2032	03/11/2022	9.36	Put	Bond Future	8,313.3500	8.3134	8,910.8200	8.9108	7.187	0	0	0
2022/05/09	2032	03/11/2022			Bond Future	10.8366	85.8548	10.9596	85.2172	1.135	0.0000	0.0000	87,927
2022/05/09	2032	03/11/2022	11.55	Call	Bond Future	4,642.3000	4.6423	4,166.2100	4.1662	(10.255)	0	0	0
2022/05/09	2032	03/11/2022	11.55	Put	Bond Future	1,031.8600	1.0319	1,193.4400	1.1934	15.659	0	0	500
2022/05/09	2032	03/11/2022	12.30	Call	Bond Future	7,641.5200	7.6415	7,078.9100	7.0789	(7.363)	0	0	0
2022/05/09	2032	03/11/2022	12.30	Put	Bond Future	453.7800	0.4538	528.8400	0.5288	16.541	0	0	750
2022/05/09	2032	03/11/2022	10.56	Call	Bond Future	1,576.3900	1.5764	1,312.1100	1.3121	(16.765)	0	0	0
2022/05/09	2032	03/11/2022	10.66	Call	Bond Future	1,809.3400	1.8093	1,520.5200	1.5205	(15.963)	0	0	0
2022/05/09	2032	03/11/2022	10.66	Put	Bond Future	2,735.8100	2.7358	3,084.6600	3.0847	12.751	0	0	0
2022/05/09	2032	03/11/2022	10.67	Call	Bond Future	1,833.6300	1.8336	1,542.3600	1.5424	(15.885)	0	0	750
2022/05/09	2032	03/11/2022	10.67	Put	Bond Future	2,707.2800	2.7073	3,053.6800	3.0537	12.795	0	0	0
2022/05/09	2032	03/11/2022	10.21	Call	Bond Future	893.4400	0.8934	714.1700	0.7142	(20.065)	0	0	500
2022/05/09	2032	03/11/2022	10.21	Put	Bond Future	4,242.3600	4.2424	4,700.7600	4.7008	10.805	0	0	0
2022/05/09	2032	03/11/2022	10.49	Call	Bond Future	1,423.7900	1.4238	1,176.6900	1.1767	(17.355)	0	0	0
2022/05/09	2032	03/11/2022	10.49	Put	Bond Future	3,254.9300	3.2549	3,645.5000	3.6455	11.999	0	0	454

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2022/05/09	2032	03/11/2022	9.46	Call	Bond Future	172.9700	0.1730	123.8000	0.1238	(28.427)	0	0	500
2022/05/09	2032	03/11/2022	10.11	Call	Bond Future	737.1300	0.7371	581.0200	0.5810	(21.178)	0	0	0
2022/05/09	2032	03/11/2022	9.31	Call	Bond Future	121.3200	0.1213	85.1100	0.0851	(29.847)	0	0	180
2022/05/09	2032	02/02/2023	11.69	Call	Bond Future	4,834.7200	4.8347	4,377.5300	4.3775	(9.456)	0	0	0
2022/05/09	2032	02/02/2023	11.69	Put	Bond Future	1,451.8500	1.4519	1,643.8000	1.6438	13.221	0	0	0
2022/05/09	2032	02/02/2023	10.40	Call	Bond Future	1,324.0500	1.3241	1,110.8400	1.1108	(16.103)	0	0	0
2022/05/09	2032	02/02/2023	10.40	Put	Bond Future	4,464.7600	4.4648	4,900.6900	4.9007	9.764	0	0	0
2022/05/09	2032	02/02/2023	10.50	Call	Bond Future	1,516.3800	1.5164	1,282.6000	1.2826	(15.417)	0	0	0
2022/05/09	2032	02/02/2023	10.50	Put	Bond Future	4,127.0100	4.1270	4,542.3700	4.5424	10.064	0	0	454
2022/05/09	2032	02/02/2023	10.67	Call	Bond Future	1,874.1600	1.8742	1,605.2800	1.6053	(14.347)	0	0	750
2022/05/09	2032	02/02/2023	10.67	Put	Bond Future	3,593.3600	3.5934	3,973.6200	3.9736	10.582	0	0	0
2022/05/09	2032	02/02/2023	10.22	Call	Bond Future	1,016.7100	1.0167	839.5500	0.8395	(17.425)	0	0	500
2022/05/09	2032	02/02/2023	10.22	Put	Bond Future	5,122.3300	5.1223	5,594.3100	5.5943	9.214	0	0	0
2022/05/09	2032	02/02/2023	9.47	Call	Bond Future	290.7000	0.2907	224.5300	0.2245	(22.762)	0	0	500
2022/05/09	2032	02/02/2023	9.47	Put	Bond Future	8,570.7100	8.5707	9,153.6800	9.1537	6.802	0	0	0
2022/05/09	2032	02/02/2023	9.92	Call	Bond Future	625.6900	0.6257	502.3000	0.5023	(19.721)	0	0	750
2022/05/09	2032	02/02/2023	9.92	Put	Bond Future	6,370.8400	6.3708	6,896.5900	6.8966	8.252	0	0	0
2022/05/09	2032	02/02/2023			Bond Future	11.0045	87.2927	11.1332	86.6436	1.169	0.0000	0.0000	0
2022/05/09	2032	02/02/2023	11.84	Call	Bond Future	5,370.6100	5.3706	4,892.4400	4.8924	(8.903)	0	0	0
2022/05/09	2032	02/02/2023	11.84	Put	Bond Future	1,271.6800	1.2717	1,442.6500	1.4426	13.444	0	0	500
2022/05/09	2032	02/02/2023	12.75	Call	Bond Future	8,849.6500	8.8497	8,283.1600	8.2832	(6.401)	0	0	0
2022/05/09	2032	02/02/2023	12.75	Put	Bond Future	583.5700	0.5836	666.2200	0.6662	14.163	0	0	750
2022/05/09	2032	02/02/2023	10.38	Call	Bond Future	1,287.5900	1.2876	1,078.4400	1.0784	(16.244)	0	0	0
2022/05/09	2032	02/02/2023	10.38	Put	Bond Future	4,534.8200	4.5348	4,974.8100	4.9748	9.702	0	0	0
2022/05/09	2032	02/02/2023	10.39	Call	Bond Future	1,305.8800	1.3059	1,094.6900	1.0947	(16.172)	0	0	0
2022/05/09	2032	02/02/2023	10.39	Put	Bond Future	4,499.8300	4.4998	4,937.7800	4.9378	9.733	0	0	0
2022/05/09	2032	02/02/2023	10.16	Call	Bond Future	925.2100	0.9252	759.6700	0.7597	(17.892)	0	0	0
2022/05/09	2032	02/02/2023	10.16	Put	Bond Future	5,355.5800	5.3556	5,839.1800	5.8392	9.030	0	0	454
2022/05/09	2032	02/02/2023	9.31	Call	Bond Future	214.3100	0.2143	163.0900	0.1631	(23.900)	0	0	454
2022/05/09	2032	02/02/2023	9.31	Put	Bond Future	9,418.0700	9.4181	10,015.9900	10.0160	6.349	0	0	0
2022/05/09	2032	04/05/2023	10.89	Call	Bond Future	2,349.8800	2.3499	2,056.1000	2.0561	(12.502)	0	0	0
2022/05/09	2032	04/05/2023	10.89	Put	Bond Future	3,737.7800	3.7378	4,105.0600	4.1051	9.826	0	0	0
2022/05/09	2032	04/05/2023			Bond Future	11.1681	84.6715	11.3027	84.0104	1.205	0.0000	0.0000	0
2022/05/09	2032	04/05/2023	10.87	Call	Bond Future	2,304.1300	2.3041	2,013.9900	2.0140	(12.592)	0	0	0
2022/05/09	2032	04/05/2023	10.87	Put	Bond Future	3,793.0100	3.7930	4,163.9300	4.1639	9.779	0	0	0
2022/05/09	2032	04/05/2023	10.88	Call	Bond Future	2,326.9500	2.3269	2,034.9800	2.0350	(12.547)	0	0	0
2022/05/09	2032	04/05/2023	10.88	Put	Bond Future	3,765.3200	3.7653	4,134.4100	4.1344	9.802	0	0	0
2022/05/09	2033	05/05/2022			Bond Future	114.6511	114.6511	114.6511	114.6511	0.000	0.0000	0.0000	0
2022/05/09	2033	04/08/2022			Bond Future	115.3209	115.3209	114.9020	114.9020	(0.363)	0.0000	0.0000	7,046
2022/05/09	2033	03/11/2022			Bond Future	115.6788	115.6788	115.2532	115.2532	(0.368)	0.0000	0.0000	0
2022/05/09	2033	02/02/2023			Bond Future	117.6371	117.6371	117.2031	117.2031	(0.369)	0.0000	0.0000	0
2022/05/09	2033	04/05/2023			Bond Future	118.3637	118.3637	117.9215	117.9215	(0.374)	0.0000	0.0000	0
2022/05/09	2037	05/05/2022			Bond Future	10.7900	85.5889	10.7900	85.5889	0.000	0.0000	0.0000	0
2022/05/09	2037	04/08/2022	10.89	Call	Bond Future	1,177.2900	1.1773	969.6500	0.9697	(17.637)	0	0	0
2022/05/09	2037	04/08/2022	10.89	Put	Bond Future	2,616.5100	2.6165	2,902.2600	2.9023	10.921	0	0	0
2022/05/09	2037	04/08/2022	10.90	Call	Bond Future	1,203.1300	1.2031	992.6200	0.9926	(17.497)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	2037	04/08/2022	11.95	Call	Bond Future	5,290.5300	5.2905	4,859.6000	4.8596	(8.145)	0	0	0
2022/05/09	2037	04/08/2022	11.95	Put	Bond Future	457.3100	0.4573	519.7700	0.5198	13.658	0	0	1,050
2022/05/09	2037	04/08/2022	10.91	Put	Bond Future	2,543.3600	2.5434	2,823.3500	2.8233	11.009	0	0	0
2022/05/09	2037	04/08/2022			Bond Future	11.1224	81.5694	11.2035	81.0760	0.729	0.0000	0.0000	131,252
2022/05/09	2037	04/08/2022	10.10	Call	Bond Future	101.1200	0.1011	68.7300	0.0687	(32.031)	0	0	50
2022/05/09	2037	04/08/2022	10.10	Put	Bond Future	6,721.8900	6.7219	7,182.8900	7.1829	6.858	0	0	0
2022/05/09	2037	04/08/2022	10.90	Put	Bond Future	2,579.6600	2.5797	2,862.5400	2.8625	10.966	0	0	50
2022/05/09	2037	04/08/2022	10.91	Call	Bond Future	1,229.4500	1.2294	1,016.0500	1.0161	(17.357)	0	0	0
2022/05/09	2037	04/08/2022	11.21	Call	Bond Future	2,142.5600	2.1426	1,846.9700	1.8470	(13.796)	0	0	1,050
2022/05/09	2037	04/08/2022	11.21	Put	Bond Future	1,610.0000	1.6100	1,807.8000	1.8078	12.286	0	0	0
2022/05/09	2037	04/08/2022	11.42	Call	Bond Future	2,922.5200	2.9225	2,576.9400	2.5769	(11.825)	0	0	0
2022/05/09	2037	04/08/2022	11.42	Put	Bond Future	1,133.5800	1.1336	1,281.3900	1.2814	13.039	0	0	50
2022/05/09	2037	03/11/2022	11.32	Call	Bond Future	2,701.4100	2.7014	2,423.6900	2.4237	(10.281)	0	0	0
2022/05/09	2037	03/11/2022	11.30	Put	Bond Future	2,585.4500	2.5855	2,812.5200	2.8125	8.783	0	0	0
2022/05/09	2037	03/11/2022	11.31	Call	Bond Future	2,669.5100	2.6695	2,393.6400	2.3936	(10.334)	0	0	0
2022/05/09	2037	03/11/2022	11.31	Put	Bond Future	2,557.3200	2.5573	2,782.5400	2.7825	8.807	0	0	0
2022/05/09	2037	03/11/2022			Bond Future	11.2912	82.7407	11.3755	82.2396	0.747	0.0000	0.0000	0
2022/05/09	2037	03/11/2022	11.32	Put	Bond Future	2,529.6800	2.5297	2,753.0500	2.7531	8.830	0	0	0
2022/05/09	2037	03/11/2022	11.30	Call	Bond Future	2,638.0300	2.6380	2,364.0100	2.3640	(10.387)	0	0	0
2022/05/09	2037	02/02/2023	11.03	Call	Bond Future	1,975.6400	1.9756	1,766.8600	1.7669	(10.568)	0	0	0
2022/05/09	2037	02/02/2023	11.03	Put	Bond Future	4,441.7600	4.4418	4,743.2200	4.7432	6.787	0	0	0
2022/05/09	2037	02/02/2023	11.04	Call	Bond Future	2,000.1100	2.0001	1,789.6700	1.7897	(10.521)	0	0	0
2022/05/09	2037	02/02/2023	11.04	Put	Bond Future	4,405.1900	4.4052	4,704.9900	4.7050	6.806	0	0	0
2022/05/09	2037	02/02/2023			Bond Future	11.4429	79.8693	11.5307	79.3590	0.767	0.0000	0.0000	0
2022/05/09	2037	02/02/2023	11.05	Call	Bond Future	2,024.7400	2.0247	1,812.6500	1.8126	(10.475)	0	0	0
2022/05/09	2037	02/02/2023	11.05	Put	Bond Future	4,368.8500	4.3688	4,667.0000	4.6670	6.824	0	0	0
2022/05/09	2037	04/05/2023	11.30	Call	Bond Future	2,749.3400	2.7493	2,509.8400	2.5098	(8.711)	0	0	0
2022/05/09	2037	04/05/2023	11.30	Put	Bond Future	4,443.7800	4.4438	4,724.0300	4.7240	6.307	0	0	0
2022/05/09	2037	04/05/2023	11.31	Call	Bond Future	2,775.4300	2.7754	2,534.5100	2.5345	(8.680)	0	0	0
2022/05/09	2037	04/05/2023	11.31	Put	Bond Future	4,410.9100	4.4109	4,689.7400	4.6897	6.321	0	0	0
2022/05/09	2037	04/05/2023			Bond Future	11.5917	81.2773	11.6831	80.7576	0.788	0.0000	0.0000	0
2022/05/09	2037	04/05/2023	11.32	Call	Bond Future	2,801.6500	2.8017	2,559.3200	2.5593	(8.650)	0	0	0
2022/05/09	2037	04/05/2023	11.32	Put	Bond Future	4,378.2300	4.3782	4,655.6500	4.6556	6.336	0	0	0
2022/05/09	2038	05/05/2022			Bond Future	132.2262	132.2262	132.2262	132.2262	0.000	0.0000	0.0000	0
2022/05/09	2038	04/08/2022			Bond Future	130.4037	130.4037	129.7575	129.7575	(0.496)	0.0000	0.0000	6,836
2022/05/09	2038	03/11/2022			Bond Future	132.3044	132.3044	131.6481	131.6481	(0.496)	0.0000	0.0000	0
2022/05/09	2038	02/02/2023			Bond Future	132.6584	132.6584	131.9900	131.9900	(0.504)	0.0000	0.0000	0
2022/05/09	2038	04/05/2023			Bond Future	135.0156	135.0156	134.3343	134.3343	(0.505)	0.0000	0.0000	0
2022/05/09	2040	05/05/2022			Bond Future	10.8900	87.7254	10.8900	87.7254	0.000	0.0000	0.0000	0
2022/05/09	2040	04/08/2022	9.70	Put	Bond Future	11,002.5400	11.0025	11,527.3000	11.5273	4.769	0	0	0
2022/05/09	2040	04/08/2022	11.05	Call	Bond Future	1,485.5100	1.4855	1,239.9100	1.2399	(16.533)	0	0	0
2022/05/09	2040	04/08/2022	11.05	Put	Bond Future	2,589.8600	2.5899	2,875.3400	2.8753	11.023	0	0	0
2022/05/09	2040	04/08/2022	12.24	Put	Bond Future	373.5000	0.3735	422.5200	0.4225	13.124	0	0	460
2022/05/09	2040	04/08/2022			Bond Future	11.2162	83.4149	11.2973	82.8838	0.724	0.0000	0.0000	119,538
2022/05/09	2040	04/08/2022	9.70	Call	Bond Future	15.8100	0.0158	9.4900	0.0095	(39.975)	0	0	460
2022/05/09	2040	04/08/2022	10.70	Call	Bond Future	641.0800	0.6411	500.8900	0.5009	(21.868)	0	0	460

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2022/05/09	2040	04/08/2022	10.70	Put	Bond Future	4,147.8700	4.1479	4,538.7600	4.5388	9.424	0	0	0
2022/05/09	2040	04/08/2022	11.03	Call	Bond Future	1,427.7800	1.4278	1,188.1700	1.1882	(16.782)	0	0	0
2022/05/09	2040	04/08/2022	11.03	Put	Bond Future	2,666.6000	2.6666	2,958.0700	2.9581	10.930	0	0	0
2022/05/09	2040	04/08/2022	11.04	Call	Bond Future	1,456.4800	1.4565	1,213.8800	1.2139	(16.657)	0	0	0
2022/05/09	2040	04/08/2022	11.04	Put	Bond Future	2,628.0200	2.6280	2,916.5000	2.9165	10.977	0	0	0
2022/05/09	2040	04/08/2022	12.24	Call	Bond Future	6,700.2400	6.7002	6,218.1800	6.2182	(7.195)	0	0	0
2022/05/09	2040	03/11/2022	11.39	Call	Bond Future	2,804.7600	2.8048	2,509.5700	2.5096	(10.525)	0	0	0
2022/05/09	2040	03/11/2022	11.40	Call	Bond Future	2,838.7700	2.8388	2,541.5500	2.5416	(10.470)	0	0	0
2022/05/09	2040	03/11/2022	11.41	Put	Bond Future	2,675.4600	2.6755	2,915.5400	2.9155	8.973	0	0	0
2022/05/09	2040	03/11/2022			Bond Future	11.3792	84.6127	11.4636	84.0734	0.741	0.0000	0.0000	30
2022/05/09	2040	03/11/2022	11.39	Put	Bond Future	2,735.4600	2.7355	2,979.5800	2.9796	8.924	0	0	0
2022/05/09	2040	03/11/2022	11.40	Put	Bond Future	2,705.3300	2.7053	2,947.4200	2.9474	8.949	0	0	0
2022/05/09	2040	03/11/2022	11.41	Call	Bond Future	2,872.9700	2.8730	2,573.7400	2.5737	(10.415)	0	0	0
2022/05/09	2040	02/02/2023	11.12	Call	Bond Future	2,171.4100	2.1714	1,944.2100	1.9442	(10.463)	0	0	0
2022/05/09	2040	02/02/2023	11.12	Put	Bond Future	4,788.6900	4.7887	5,110.6000	5.1106	6.722	0	0	0
2022/05/09	2040	02/02/2023			Bond Future	11.5260	81.5225	11.6137	80.9734	0.761	0.0000	0.0000	0
2022/05/09	2040	02/02/2023	11.10	Call	Bond Future	2,118.5300	2.1185	1,894.8900	1.8949	(10.556)	0	0	0
2022/05/09	2040	02/02/2023	11.10	Put	Bond Future	4,868.1400	4.8681	5,193.6100	5.1936	6.686	0	0	0
2022/05/09	2040	02/02/2023	11.11	Call	Bond Future	2,144.8800	2.1449	1,919.4600	1.9195	(10.510)	0	0	0
2022/05/09	2040	02/02/2023	11.11	Put	Bond Future	4,828.2800	4.8283	5,151.9700	5.1520	6.704	0	0	0
2022/05/09	2040	04/05/2023	11.43	Call	Bond Future	3,070.3100	3.0703	2,804.7500	2.8048	(8.649)	0	0	0
2022/05/09	2040	04/05/2023	11.43	Put	Bond Future	4,566.9700	4.5670	4,860.7200	4.8607	6.432	0	0	0
2022/05/09	2040	04/05/2023			Bond Future	11.6694	82.9601	11.7606	82.4008	0.782	0.0000	0.0000	0
2022/05/09	2040	04/05/2023	11.41	Call	Bond Future	3,012.6800	3.0127	2,750.2100	2.7502	(8.712)	0	0	0
2022/05/09	2040	04/05/2023	11.41	Put	Bond Future	4,636.3500	4.6363	4,933.1900	4.9332	6.402	0	0	0
2022/05/09	2040	04/05/2023	11.42	Call	Bond Future	3,041.4300	3.0414	2,777.4100	2.7774	(8.681)	0	0	0
2022/05/09	2040	04/05/2023	11.42	Put	Bond Future	4,601.5500	4.6015	4,896.8400	4.8968	6.417	0	0	0
2022/05/09	2044	05/05/2022			Bond Future	10.9100	84.5350	10.9100	84.5350	0.000	0.0000	0.0000	0
2022/05/09	2044	04/08/2022	11.08	Call	Bond Future	1,567.1200	1.5671	1,297.0900	1.2971	(17.231)	0	0	0
2022/05/09	2044	04/08/2022	11.08	Put	Bond Future	2,558.2500	2.5582	2,864.5700	2.8646	11.974	0	0	0
2022/05/09	2044	04/08/2022	11.09	Call	Bond Future	1,597.8900	1.5979	1,324.6100	1.3246	(17.103)	0	0	0
2022/05/09	2044	04/08/2022	11.09	Put	Bond Future	2,520.6000	2.5206	2,823.6700	2.8237	12.024	0	0	0
2022/05/09	2044	04/08/2022			Bond Future	11.2263	80.2874	11.3127	79.7110	0.770	0.0000	0.0000	69,313
2022/05/09	2044	04/08/2022	11.10	Call	Bond Future	1,628.8300	1.6288	1,352.3100	1.3523	(16.977)	0	0	0
2022/05/09	2044	04/08/2022	11.10	Put	Bond Future	2,483.2200	2.4832	2,783.0500	2.7831	12.074	0	0	0
2022/05/09	2044	03/11/2022	11.40	Put	Bond Future	2,748.6800	2.7487	3,013.3200	3.0133	9.628	0	0	0
2022/05/09	2044	03/11/2022	11.41	Call	Bond Future	2,912.6700	2.9127	2,589.9000	2.5899	(11.082)	0	0	0
2022/05/09	2044	03/11/2022	11.41	Put	Bond Future	2,717.9900	2.7180	2,980.4200	2.9804	9.655	0	0	0
2022/05/09	2044	03/11/2022			Bond Future	11.3803	81.4403	11.4701	80.8552	0.789	0.0000	0.0000	0
2022/05/09	2044	03/11/2022	11.39	Call	Bond Future	2,843.5600	2.8436	2,525.2000	2.5252	(11.196)	0	0	0
2022/05/09	2044	03/11/2022	11.39	Put	Bond Future	2,779.6700	2.7797	3,046.5100	3.0465	9.600	0	0	0
2022/05/09	2044	03/11/2022	11.40	Call	Bond Future	2,878.0100	2.8780	2,557.4500	2.5575	(11.138)	0	0	0
2022/05/09	2044	02/02/2023	11.14	Call	Bond Future	2,271.8100	2.2718	2,021.7100	2.0217	(11.009)	0	0	0
2022/05/09	2044	02/02/2023	11.14	Put	Bond Future	4,766.6900	4.7667	5,112.3800	5.1124	7.252	0	0	0
2022/05/09	2044	02/02/2023	11.15	Call	Bond Future	2,299.6600	2.2997	2,047.6200	2.0476	(10.960)	0	0	0
2022/05/09	2044	02/02/2023	11.15	Put	Bond Future	4,726.9400	4.7269	5,070.6900	5.0707	7.272	0	0	0
2022/05/09	2044	02/02/2023			Bond Future	11.5185	78.4223	11.6119	77.8265	0.811	0.0000	0.0000	0

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2022/05/09	2044	02/02/2023	11.16	Call	Bond Future	2,327.4300	2.3274	2,073.4500	2.0734	(10.912)	0	0	0
2022/05/09	2044	02/02/2023	11.16	Put	Bond Future	4,687.2000	4.6872	5,029.0100	5.0290	7.292	0	0	0
2022/05/09	2044	04/05/2023	11.41	Call	Bond Future	3,100.7400	3.1007	2,814.4500	2.8144	(9.233)	0	0	0
2022/05/09	2044	04/05/2023	11.41	Put	Bond Future	4,658.0700	4.6581	4,978.5500	4.9786	6.880	0	0	0
2022/05/09	2044	04/05/2023	11.42	Call	Bond Future	3,130.4800	3.1305	2,842.5100	2.8425	(9.199)	0	0	0
2022/05/09	2044	04/05/2023	11.42	Put	Bond Future	4,622.7700	4.6228	4,941.5700	4.9416	6.896	0	0	0
2022/05/09	2044	04/05/2023			Bond Future	11.6533	79.8053	11.7503	79.1985	0.832	0.0000	0.0000	0
2022/05/09	2044	04/05/2023	11.43	Call	Bond Future	3,160.3600	3.1604	2,870.7000	2.8707	(9.165)	0	0	0
2022/05/09	2044	04/05/2023	11.43	Put	Bond Future	4,587.7000	4.5877	4,904.8100	4.9048	6.912	0	0	0
2022/05/09	2046	05/05/2022			Bond Future	120.3423	120.3423	120.3423	120.3423	0.000	0.0000	0.0000	0
2022/05/09	2046	04/08/2022			Bond Future	119.3261	119.3261	119.2448	119.2448	(0.068)	0.0000	0.0000	15,959
2022/05/09	2046	03/11/2022			Bond Future	119.1184	119.1184	119.0351	119.0351	(0.070)	0.0000	0.0000	1,566
2022/05/09	2046	02/02/2023			Bond Future	121.1361	121.1361	121.0501	121.0501	(0.071)	0.0000	0.0000	0
2022/05/09	2046	04/05/2023			Bond Future	121.2816	121.2816	121.1937	121.1937	(0.072)	0.0000	0.0000	0
2022/05/09	2050	05/05/2022			Bond Future	124.7286	124.7286	124.7286	124.7286	0.000	0.0000	0.0000	0
2022/05/09	2050	04/08/2022			Bond Future	121.9621	121.9621	121.8203	121.8203	(0.116)	0.0000	0.0000	11,161
2022/05/09	2050	03/11/2022			Bond Future	123.7397	123.7397	123.5948	123.5948	(0.117)	0.0000	0.0000	0
2022/05/09	2050	02/02/2023			Bond Future	123.7401	123.7401	123.5920	123.5920	(0.120)	0.0000	0.0000	0
2022/05/09	2050	04/05/2023			Bond Future	125.9387	125.9387	125.7870	125.7870	(0.120)	0.0000	0.0000	0
2022/05/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	AL37	04/08/2022			Index Future	821.1980	821.1980	817.6450	817.6450	(0.433)	0.0000	0.0000	0
2022/05/09	AL37	03/11/2022			Index Future	833.0810	833.0810	829.4590	829.4590	(0.435)	0.0000	0.0000	0
2022/05/09	AL37	02/02/2023			Index Future	846.9780	846.9780	843.2720	843.2720	(0.438)	0.0000	0.0000	0
2022/05/09	AL37	04/05/2023			Index Future	861.8100	861.8100	858.0230	858.0230	(0.439)	0.0000	0.0000	0
2022/05/09	AL7T	04/08/2022			Index Future	932.4160	932.4160	926.5110	926.5110	(0.633)	0.0000	0.0000	0
2022/05/09	AL7T	03/11/2022			Index Future	945.9090	945.9090	939.8980	939.8980	(0.635)	0.0000	0.0000	0
2022/05/09	AL7T	02/02/2023			Index Future	961.6880	961.6880	955.5510	955.5510	(0.638)	0.0000	0.0000	0
2022/05/09	AL7T	04/05/2023			Index Future	978.5280	978.5280	972.2660	972.2660	(0.640)	0.0000	0.0000	0
2022/05/09	ALBI	04/08/2022			Index Future	832.1560	832.1560	827.2970	827.2970	(0.584)	0.0000	0.0000	128
2022/05/09	ALBI	03/11/2022			Index Future	844.1980	844.1980	839.2510	839.2510	(0.586)	0.0000	0.0000	0
2022/05/09	ALBI	02/02/2023			Index Future	858.2810	858.2810	853.2270	853.2270	(0.589)	0.0000	0.0000	0
2022/05/09	ALBI	04/05/2023			Index Future	873.3100	873.3100	868.1520	868.1520	(0.591)	0.0000	0.0000	0
2022/05/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C007	31/01/2037			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	C446	31/03/2046			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/09	ES33	05/05/2022			Bond Future	11.5650	75.7835	11.5650	75.7835	0.000	0.0000	0.0000	0
2022/05/09	ES33	04/08/2022			Bond Future	11.9432	76.0642	12.0449	75.5700	0.851	0.0000	0.0000	350
2022/05/09	ES33	03/11/2022			Bond Future	12.1658	73.3910	12.2720	72.8891	0.873	0.0000	0.0000	0
2022/05/09	ES33	02/02/2023			Bond Future	12.3725	74.6371	12.4834	74.1259	0.897	0.0000	0.0000	0
2022/05/09	ES33	04/05/2023			Bond Future	12.5712	72.1776	12.6871	71.6569	0.922	0.0000	0.0000	0
2022/05/09	ES42	05/05/2022			Bond Future	11.9550	74.2863	11.9550	74.2863	0.000	0.0000	0.0000	0
2022/05/09	ES42	04/08/2022			Bond Future	12.3117	74.4330	12.3928	73.9797	0.658	0.0000	0.0000	4,769
2022/05/09	ES42	03/11/2022			Bond Future	12.5150	71.2581	12.5996	70.7977	0.676	0.0000	0.0000	0
2022/05/09	ES42	02/02/2023			Bond Future	12.6970	72.4703	12.7853	72.0014	0.695	0.0000	0.0000	0
2022/05/09	ES42	04/05/2023			Bond Future	12.8798	69.4998	12.9719	69.0221	0.716	0.0000	0.0000	0
2022/05/09	GOVI	04/08/2022	819.28	Call	GOVI	13,610.0000	1.3610	0.0000	0.0000	(100.000)	0	0	0
2022/05/09	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	34,650.0000	3.4650	100.000	0	0	0
2022/05/09	GOVI	04/08/2022			GOVI	820.6410	820.6410	815.8150	815.8150	(0.588)	0.0000	0.0000	1,112
2022/05/09	GOVI	04/08/2022	819.26	Call	GOVI	13,810.0000	1.3810	0.0000	0.0000	(100.000)	0	0	0
2022/05/09	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	34,450.0000	3.4450	100.000	0	0	0
2022/05/09	GOVI	04/08/2022	819.27	Call	GOVI	13,710.0000	1.3710	0.0000	0.0000	(100.000)	0	0	0
2022/05/09	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	34,550.0000	3.4550	100.000	0	0	0
2022/05/09	GOVI	03/11/2022	820.41	Call	GOVI	121,060.0000	12.1060	71,920.0000	7.1920	(40.591)	0	0	0
2022/05/09	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/09	GOVI	03/11/2022	820.42	Call	GOVI	120,960.0000	12.0960	71,820.0000	7.1820	(40.625)	0	0	0
2022/05/09	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/09	GOVI	03/11/2022			GOVI	832.5160	832.5160	827.6020	827.6020	(0.590)	0.0000	0.0000	0
2022/05/09	GOVI	03/11/2022	820.43	Call	GOVI	120,860.0000	12.0860	71,720.0000	7.1720	(40.659)	0	0	0
2022/05/09	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/09	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/09	GOVI	02/02/2023	850.82	Put	GOVI	44,170.0000	4.4170	94,360.0000	9.4360	113.629	0	0	0
2022/05/09	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/09	GOVI	02/02/2023	850.83	Put	GOVI	44,270.0000	4.4270	94,460.0000	9.4460	113.372	0	0	0
2022/05/09	GOVI	02/02/2023			GOVI	846.4030	846.4030	841.3840	841.3840	(0.593)	0.0000	0.0000	0
2022/05/09	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/09	GOVI	02/02/2023	850.84	Put	GOVI	44,370.0000	4.4370	94,560.0000	9.4560	113.117	0	0	0
2022/05/09	GOVI	04/05/2023	852.86	Call	GOVI	83,650.0000	8.3650	32,430.0000	3.2430	(61.231)	0	0	0
2022/05/09	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/09	GOVI	04/05/2023	852.87	Call	GOVI	83,550.0000	8.3550	32,330.0000	3.2330	(61.305)	0	0	0
2022/05/09	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/09	GOVI	04/05/2023			GOVI	861.2250	861.2250	856.1030	856.1030	(0.595)	0.0000	0.0000	0
2022/05/09	GOVI	04/05/2023	852.88	Call	GOVI	83,450.0000	8.3450	32,230.0000	3.2230	(61.378)	0	0	0
2022/05/09	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2022/05/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/09	IGOV	04/08/2022			Index Future	321.3650	321.3650	320.6530	320.6530	(0.222)	0.0000	0.0000	482
2022/05/09	IGOV	03/11/2022			Index Future	326.0930	326.0930	325.3640	325.3640	(0.224)	0.0000	0.0000	16
2022/05/09	IGOV	02/02/2023			Index Future	331.6090	331.6090	330.8590	330.8590	(0.226)	0.0000	0.0000	0
2022/05/09	IGOV	04/05/2023			Index Future	337.4910	337.4910	336.7220	336.7220	(0.228)	0.0000	0.0000	0
2022/05/09	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/09	JBAF	18/05/2022			Jibar Tradeable Future	4.4700	95.5300	4.4850	95.5150	0.336	0.0000	0.0000	0
2022/05/09	JBAF	15/06/2022			Jibar Tradeable Future	4.9650	95.0350	4.9350	95.0650	(0.604)	0.0000	0.0000	0
2022/05/09	JBAF	20/07/2022			Jibar Tradeable Future	5.0650	94.9350	5.0700	94.9300	0.099	0.0000	0.0000	0
2022/05/09	JBAF	17/08/2022			Jibar Tradeable Future	5.5050	94.4950	5.5000	94.5000	(0.091)	0.0000	0.0000	0
2022/05/09	JBAF	21/09/2022			Jibar Tradeable Future	5.6100	94.3900	5.6250	94.3750	0.267	0.0000	0.0000	0
2022/05/09	JBAF	19/10/2022			Jibar Tradeable Future	6.0450	93.9550	6.0500	93.9500	0.083	0.0000	0.0000	0
2022/05/09	JBAF	21/12/2022			Jibar Tradeable Future	6.5400	93.4600	6.5600	93.4400	0.306	0.0000	0.0000	68
2022/05/09	JBAF	15/03/2023			Jibar Tradeable Future	7.0000	93.0000	7.0350	92.9650	0.500	0.0000	0.0000	0
2022/05/09	JBAF	21/06/2023			Jibar Tradeable Future	7.5700	92.4300	7.5450	92.4550	(0.330)	0.0000	0.0000	0
2022/05/09	JBAF	20/09/2023			Jibar Tradeable Future	7.7550	92.2450	7.7800	92.2200	0.322	0.0000	0.0000	75
2022/05/09	JBAF	20/12/2023			Jibar Tradeable Future	7.8450	92.1550	7.8600	92.1400	0.191	0.0000	0.0000	172
2022/05/09	JBAF	20/03/2024			Jibar Tradeable Future	8.0050	91.9950	8.0850	91.9150	0.999	0.0000	0.0000	0
2022/05/09	R023	05/05/2022			Bond Future	5.4150	103.3029	5.4150	103.3029	0.000	0.0000	0.0000	0
2022/05/09	R023	04/08/2022	6.05	Call	Bond Future	325.8800	0.3259	306.4000	0.3064	(5.978)	0	0	0
2022/05/09	R023	04/08/2022	6.05	Put	Bond Future	57.7800	0.0578	61.5900	0.0616	6.594	0	0	0
2022/05/09	R023	04/08/2022			Bond Future	5.5597	104.6126	5.6022	104.5893	0.764	0.0000	0.0000	22,183
2022/05/09	R023	04/08/2022	6.03	Call	Bond Future	317.2200	0.3172	297.9100	0.2979	(6.087)	0	0	0

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2022/05/09	R023	04/08/2022	6.03	Put	Bond Future	60.0300	0.0600	64.0100	0.0640	6.630	0	0	0
2022/05/09	R023	04/08/2022	6.04	Call	Bond Future	321.6300	0.3216	302.2300	0.3022	(6.032)	0	0	0
2022/05/09	R023	04/08/2022	6.04	Put	Bond Future	58.9800	0.0590	62.8700	0.0629	6.595	0	0	0
2022/05/09	R023	03/11/2022	6.25	Call	Bond Future	307.1000	0.3071	286.7800	0.2868	(6.617)	0	0	0
2022/05/09	R023	03/11/2022	6.25	Put	Bond Future	31.5100	0.0315	35.5700	0.0356	12.885	0	0	0
2022/05/09	R023	03/11/2022	6.26	Call	Bond Future	309.7800	0.3098	289.4100	0.2894	(6.576)	0	0	0
2022/05/09	R023	03/11/2022	6.26	Put	Bond Future	31.1300	0.0311	35.1400	0.0351	12.881	0	0	0
2022/05/09	R023	03/11/2022			Bond Future	5.3543	102.1959	5.4334	102.1716	1.476	0.0000	0.0000	0
2022/05/09	R023	03/11/2022	6.27	Call	Bond Future	312.2900	0.3123	291.8600	0.2919	(6.542)	0	0	0
2022/05/09	R023	03/11/2022	6.27	Put	Bond Future	30.5700	0.0306	34.5200	0.0345	12.921	0	0	0
2022/05/09	R035	05/05/2022			Bond Future	10.6400	89.4943	10.6400	89.4943	0.000	0.0000	0.0000	0
2022/05/09	R035	04/08/2022	9.53	Call	Bond Future	19.5100	0.0195	11.3700	0.0114	(41.722)	0	0	400
2022/05/09	R035	04/08/2022	9.53	Put	Bond Future	9,440.9400	9.4409	9,982.8000	9.9828	5.739	0	0	0
2022/05/09	R035	04/08/2022	9.84	Call	Bond Future	63.7400	0.0637	40.2400	0.0402	(36.869)	0	0	100
2022/05/09	R035	04/08/2022	9.84	Put	Bond Future	7,351.3500	7.3513	7,877.8500	7.8778	7.162	0	0	0
2022/05/09	R035	04/08/2022	10.53	Put	Bond Future	3,480.9400	3.4809	3,870.4300	3.8704	11.189	0	0	0
2022/05/09	R035	04/08/2022	11.13	Put	Bond Future	1,448.5800	1.4486	1,657.3300	1.6573	14.411	0	0	100
2022/05/09	R035	04/08/2022	10.64	Call	Bond Future	932.0500	0.9320	737.9700	0.7380	(20.823)	0	0	0
2022/05/09	R035	04/08/2022	10.64	Put	Bond Future	3,014.7500	3.0148	3,370.6700	3.3707	11.806	0	0	100
2022/05/09	R035	04/08/2022	10.72	Call	Bond Future	1,119.7000	1.1197	900.6400	0.9006	(19.564)	0	0	0
2022/05/09	R035	04/08/2022	10.72	Put	Bond Future	2,704.7500	2.7048	3,035.6900	3.0357	12.236	0	0	0
2022/05/09	R035	04/08/2022	10.73	Call	Bond Future	1,144.6300	1.1446	922.4300	0.9224	(19.412)	0	0	0
2022/05/09	R035	04/08/2022	10.73	Put	Bond Future	2,667.7500	2.6677	2,995.5500	2.9956	12.288	0	0	0
2022/05/09	R035	04/08/2022			Bond Future	10.9792	89.7613	11.0707	89.2113	0.834	0.0000	0.0000	131,665
2022/05/09	R035	04/08/2022	10.53	Call	Bond Future	707.3700	0.7074	546.8600	0.5469	(22.691)	0	0	400
2022/05/09	R035	04/08/2022	10.74	Call	Bond Future	1,169.8800	1.1699	944.5300	0.9445	(19.263)	0	0	0
2022/05/09	R035	04/08/2022	10.74	Put	Bond Future	2,631.1400	2.6311	2,955.7900	2.9558	12.339	0	0	0
2022/05/09	R035	04/08/2022	11.13	Call	Bond Future	2,352.0100	2.3520	2,010.7600	2.0108	(14.509)	0	0	0
2022/05/09	R035	04/08/2022	12.18	Call	Bond Future	7,073.4900	7.0735	6,562.1500	6.5622	(7.229)	0	0	0
2022/05/09	R035	04/08/2022	12.18	Put	Bond Future	243.2400	0.2432	281.9000	0.2819	15.894	0	0	400
2022/05/09	R035	03/11/2022	11.15	Call	Bond Future	2,499.3200	2.4993	2,203.0400	2.2030	(11.854)	0	0	0
2022/05/09	R035	03/11/2022	11.15	Put	Bond Future	2,561.8300	2.5618	2,824.0500	2.8240	10.236	0	0	0
2022/05/09	R035	03/11/2022	12.68	Call	Bond Future	8,772.1200	8.7721	8,270.5900	8.2706	(5.717)	0	0	0
2022/05/09	R035	03/11/2022	12.68	Put	Bond Future	467.3200	0.4673	524.2900	0.5243	12.191	0	0	1,000
2022/05/09	R035	03/11/2022	10.99	Call	Bond Future	2,032.4700	2.0325	1,770.7400	1.7707	(12.877)	0	0	0
2022/05/09	R035	03/11/2022	10.99	Put	Bond Future	3,044.7700	3.0448	3,341.5400	3.3415	9.747	0	0	582
2022/05/09	R035	03/11/2022	11.05	Call	Bond Future	2,202.0100	2.2020	1,927.1800	1.9272	(12.481)	0	0	1,000
2022/05/09	R035	03/11/2022	10.57	Call	Bond Future	1,027.5800	1.0276	859.9000	0.8599	(16.318)	0	0	0
2022/05/09	R035	03/11/2022	10.57	Put	Bond Future	4,605.9700	4.6060	4,996.7900	4.9968	8.485	0	0	582
2022/05/09	R035	03/11/2022			Bond Future	11.1606	86.5633	11.2560	86.0048	0.855	0.0000	0.0000	130
2022/05/09	R035	03/11/2022	11.14	Call	Bond Future	2,468.6300	2.4686	2,174.4700	2.1745	(11.916)	0	0	0
2022/05/09	R035	03/11/2022	11.14	Put	Bond Future	2,590.0700	2.5901	2,854.4100	2.8544	10.206	0	0	0
2022/05/09	R035	03/11/2022	11.05	Put	Bond Future	2,856.3800	2.8564	3,140.0500	3.1400	9.931	0	0	0
2022/05/09	R035	03/11/2022	11.13	Call	Bond Future	2,438.3700	2.4384	2,146.3300	2.1463	(11.977)	0	0	0
2022/05/09	R035	03/11/2022	11.13	Put	Bond Future	2,618.7900	2.6188	2,885.2500	2.8852	10.175	0	0	0
2022/05/09	R035	03/11/2022	9.82	Call	Bond Future	204.8000	0.2048	157.0600	0.1571	(23.311)	0	0	582
2022/05/09	R035	03/11/2022	9.82	Put	Bond Future	8,641.7300	8.6417	9,152.4900	9.1525	5.910	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	R035	03/11/2022	10.30	Call	Bond Future	579.9300	0.5799	468.7400	0.4687	(19.173)	0	0	1,000
2022/05/09	R035	03/11/2022	10.30	Put	Bond Future	5,865.5100	5.8655	6,312.8200	6.3128	7.626	0	0	0
2022/05/09	R035	02/02/2023	13.22	Put	Bond Future	620.1400	0.6201	682.7700	0.6828	10.099	0	0	1,000
2022/05/09	R035	02/02/2023	10.88	Call	Bond Future	1,890.2100	1.8902	1,666.4700	1.6665	(11.837)	0	0	0
2022/05/09	R035	02/02/2023	10.88	Put	Bond Future	4,496.9800	4.4970	4,841.8800	4.8419	7.670	0	0	0
2022/05/09	R035	02/02/2023	9.81	Call	Bond Future	334.6900	0.3347	272.9900	0.2730	(18.435)	0	0	582
2022/05/09	R035	02/02/2023	9.81	Put	Bond Future	9,706.5700	9.7066	10,213.5100	10.2135	5.223	0	0	0
2022/05/09	R035	02/02/2023	10.30	Put	Bond Future	6,973.6000	6.9736	7,420.4900	7.4205	6.408	0	0	0
2022/05/09	R035	02/02/2023	10.66	Call	Bond Future	1,407.4100	1.4074	1,223.6300	1.2236	(13.058)	0	0	0
2022/05/09	R035	02/02/2023	10.66	Put	Bond Future	5,347.6200	5.3476	5,732.4800	5.7325	7.197	0	0	582
2022/05/09	R035	02/02/2023			Bond Future	11.3242	88.0122	11.4237	87.4435	0.879	0.0000	0.0000	0
2022/05/09	R035	02/02/2023	11.05	Call	Bond Future	2,313.0400	2.3130	2,058.5100	2.0585	(11.004)	0	0	1,000
2022/05/09	R035	02/02/2023	11.05	Put	Bond Future	3,908.8900	3.9089	4,223.0000	4.2230	8.036	0	0	0
2022/05/09	R035	02/02/2023	11.06	Call	Bond Future	2,338.8300	2.3388	2,082.5100	2.0825	(10.959)	0	0	0
2022/05/09	R035	02/02/2023	11.06	Put	Bond Future	3,875.7300	3.8757	4,188.0500	4.1881	8.058	0	0	582
2022/05/09	R035	02/02/2023	13.22	Call	Bond Future	10,570.4800	10.5705	10,064.4700	10.0645	(4.787)	0	0	0
2022/05/09	R035	02/02/2023	10.86	Call	Bond Future	1,843.4300	1.8434	1,623.3300	1.6233	(11.940)	0	0	0
2022/05/09	R035	02/02/2023	10.86	Put	Bond Future	4,570.2400	4.5702	4,918.7800	4.9188	7.626	0	0	0
2022/05/09	R035	02/02/2023	10.87	Call	Bond Future	1,866.7400	1.8667	1,644.8200	1.6448	(11.888)	0	0	0
2022/05/09	R035	02/02/2023	10.87	Put	Bond Future	4,533.5000	4.5335	4,880.2200	4.8802	7.648	0	0	0
2022/05/09	R035	02/02/2023	10.30	Call	Bond Future	788.3600	0.7884	666.6100	0.6666	(15.443)	0	0	1,000
2022/05/09	R035	04/05/2023	11.20	Call	Bond Future	2,695.5300	2.6955	2,430.6100	2.4306	(9.828)	0	0	0
2022/05/09	R035	04/05/2023	11.21	Call	Bond Future	2,721.4600	2.7215	2,454.9600	2.4550	(9.793)	0	0	0
2022/05/09	R035	04/05/2023	11.22	Put	Bond Future	4,199.4800	4.1995	4,510.5900	4.5106	7.408	0	0	0
2022/05/09	R035	04/05/2023			Bond Future	11.4754	85.0652	11.5791	84.4860	0.903	0.0000	0.0000	0
2022/05/09	R035	04/05/2023	11.20	Put	Bond Future	4,262.6700	4.2627	4,576.9500	4.5769	7.373	0	0	0
2022/05/09	R035	04/05/2023	11.21	Put	Bond Future	4,230.9800	4.2310	4,543.6800	4.5437	7.391	0	0	0
2022/05/09	R035	04/05/2023	11.22	Call	Bond Future	2,747.5300	2.7475	2,479.4400	2.4794	(9.757)	0	0	0
2022/05/09	R186	05/05/2022			Bond Future	8.2650	112.4533	8.2650	112.4533	0.000	0.0000	0.0000	0
2022/05/09	R186	04/08/2022	7.96	Call	Bond Future	217.3900	0.2174	140.9000	0.1409	(35.186)	0	0	3,600
2022/05/09	R186	04/08/2022	8.15	Call	Bond Future	370.4000	0.3704	254.8100	0.2548	(31.207)	0	0	0
2022/05/09	R186	04/08/2022	8.15	Put	Bond Future	2,481.7900	2.4818	2,872.0200	2.8720	15.724	0	0	0
2022/05/09	R186	04/08/2022	9.78	Call	Bond Future	4,053.4700	4.0535	3,600.2700	3.6003	(11.181)	0	0	0
2022/05/09	R186	04/08/2022	9.78	Put	Bond Future	183.4400	0.1834	236.0600	0.2361	28.685	0	0	3,600
2022/05/09	R186	04/08/2022			Bond Future	8.7123	107.7882	8.8490	107.2823	1.570	0.0000	0.0000	78,042
2022/05/09	R186	04/08/2022	6.96	Call	Bond Future	5.2500	0.0053	2.3800	0.0024	(54.667)	0	0	3,600
2022/05/09	R186	04/08/2022	6.96	Put	Bond Future	6,760.7200	6.7607	7,263.6700	7.2637	7.439	0	0	0
2022/05/09	R186	04/08/2022	7.96	Put	Bond Future	3,054.1000	3.0541	3,483.4300	3.4834	14.057	0	0	0
2022/05/09	R186	04/08/2022	8.13	Call	Bond Future	351.6600	0.3517	240.5300	0.2405	(31.602)	0	0	0
2022/05/09	R186	04/08/2022	8.13	Put	Bond Future	2,539.1200	2.5391	2,933.8100	2.9338	15.544	0	0	0
2022/05/09	R186	04/08/2022	8.14	Call	Bond Future	361.0200	0.3610	247.6600	0.2477	(31.400)	0	0	0
2022/05/09	R186	04/08/2022	8.14	Put	Bond Future	2,510.4400	2.5104	2,902.9000	2.9029	15.633	0	0	0
2022/05/09	R186	03/11/2022	8.53	Call	Bond Future	958.6200	0.9586	770.8500	0.7708	(19.588)	0	0	0
2022/05/09	R186	03/11/2022	8.53	Put	Bond Future	2,342.3800	2.3424	2,668.4900	2.6685	13.922	0	0	0
2022/05/09	R186	03/11/2022	8.54	Call	Bond Future	972.7400	0.9727	783.1100	0.7831	(19.494)	0	0	0
2022/05/09	R186	03/11/2022	8.54	Put	Bond Future	2,320.9500	2.3209	2,645.2000	2.6452	13.971	0	0	0
2022/05/09	R186	03/11/2022			Bond Future	8.9224	109.3341	9.0697	108.8202	1.652	0.0000	0.0000	11,129

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	R186	03/11/2022	8.55	Call	Bond Future	986.9800	0.9870	795.4900	0.7955	(19.402)	0	0	0
2022/05/09	R186	03/11/2022	8.55	Put	Bond Future	2,299.6600	2.2997	2,622.0500	2.6220	14.019	0	0	0
2022/05/09	R186	02/02/2023	8.32	Call	Bond Future	694.2900	0.6943	553.3500	0.5534	(20.300)	0	0	0
2022/05/09	R186	02/02/2023	8.32	Put	Bond Future	3,275.5500	3.2756	3,658.1200	3.6581	11.680	0	0	0
2022/05/09	R186	02/02/2023	8.33	Call	Bond Future	706.6500	0.7067	564.0200	0.5640	(20.184)	0	0	0
2022/05/09	R186	02/02/2023	8.33	Put	Bond Future	3,253.9700	3.2540	3,634.8500	3.6349	11.705	0	0	0
2022/05/09	R186	02/02/2023			Bond Future	9.0920	105.8687	9.2515	105.3452	1.754	0.0000	0.0000	0
2022/05/09	R186	02/02/2023	8.34	Call	Bond Future	719.1300	0.7191	574.8100	0.5748	(20.069)	0	0	0
2022/05/09	R186	02/02/2023	8.34	Put	Bond Future	3,232.5200	3.2325	3,611.7100	3.6117	11.730	0	0	0
2022/05/09	R186	04/05/2023	8.83	Put	Bond Future	2,796.8600	2.7969	3,115.7600	3.1158	11.402	0	0	0
2022/05/09	R186	04/05/2023	8.84	Call	Bond Future	1,475.1200	1.4751	1,259.3100	1.2593	(14.630)	0	0	0
2022/05/09	R186	04/05/2023			Bond Future	9.2589	107.7315	9.4321	107.1981	1.871	0.0000	0.0000	0
2022/05/09	R186	04/05/2023	8.82	Call	Bond Future	1,447.8000	1.4478	1,234.5900	1.2346	(14.726)	0	0	0
2022/05/09	R186	04/05/2023	8.82	Put	Bond Future	2,814.4200	2.8144	3,134.6200	3.1346	11.377	0	0	0
2022/05/09	R186	04/05/2023	8.83	Call	Bond Future	1,461.6300	1.4616	1,247.1200	1.2471	(14.676)	0	0	0
2022/05/09	R186	04/05/2023	8.84	Put	Bond Future	2,778.9800	2.7790	3,096.5800	3.0966	11.429	0	0	0
2022/05/09	R197	05/05/2022			Bond Future	330.6003	330.6003	330.6003	330.6003	0.000	0.0000	0.0000	0
2022/05/09	R197	04/08/2022			Bond Future	326.5848	326.5848	326.5118	326.5118	(0.022)	0.0000	0.0000	395
2022/05/09	R197	03/11/2022			Bond Future	331.3441	331.3441	331.2676	331.2676	(0.023)	0.0000	0.0000	0
2022/05/09	R197	02/02/2023			Bond Future	328.2585	328.2585	328.1782	328.1782	(0.024)	0.0000	0.0000	0
2022/05/09	R197	04/05/2023			Bond Future	334.0937	334.0937	334.0099	334.0099	(0.025)	0.0000	0.0000	0
2022/05/09	R202	05/05/2022			Bond Future	252.8376	252.8376	252.8376	252.8376	0.000	0.0000	0.0000	0
2022/05/09	R202	04/08/2022			Bond Future	250.6923	250.6923	249.3153	249.3153	(0.549)	0.0000	0.0000	6,519
2022/05/09	R202	03/11/2022			Bond Future	254.3451	254.3451	252.9461	252.9461	(0.550)	0.0000	0.0000	0
2022/05/09	R202	02/02/2023			Bond Future	254.0317	254.0317	252.6069	252.6069	(0.561)	0.0000	0.0000	0
2022/05/09	R202	04/05/2023			Bond Future	258.5442	258.5442	257.0928	257.0928	(0.561)	0.0000	0.0000	0
2022/05/09	R209	05/05/2022			Bond Future	10.6150	69.3232	10.6150	69.3232	0.000	0.0000	0.0000	0
2022/05/09	R209	04/08/2022	10.57	Put	Bond Future	2,710.8100	2.7108	3,070.7700	3.0708	13.279	0	0	0
2022/05/09	R209	04/08/2022	10.58	Call	Bond Future	769.9900	0.7700	590.3300	0.5903	(23.333)	0	0	0
2022/05/09	R209	04/08/2022	10.58	Put	Bond Future	2,674.4300	2.6744	3,031.3600	3.0314	13.346	0	0	0
2022/05/09	R209	04/08/2022			Bond Future	10.9321	69.4373	11.0338	68.9008	0.931	0.0000	0.0000	13,894
2022/05/09	R209	04/08/2022	10.57	Call	Bond Future	751.1800	0.7512	574.5500	0.5745	(23.514)	0	0	0
2022/05/09	R209	04/08/2022	10.59	Call	Bond Future	789.0900	0.7891	606.3900	0.6064	(23.153)	0	0	0
2022/05/09	R209	04/08/2022	10.59	Put	Bond Future	2,638.4100	2.6384	2,992.3000	2.9923	13.413	0	0	0
2022/05/09	R209	03/11/2022	11.03	Call	Bond Future	2,081.9000	2.0819	1,805.1000	1.8051	(13.296)	0	0	0
2022/05/09	R209	03/11/2022	11.03	Put	Bond Future	2,401.2100	2.4012	2,669.1900	2.6692	11.160	0	0	0
2022/05/09	R209	03/11/2022	10.50	Put	Bond Future	4,105.9200	4.1059	4,486.7200	4.4867	9.274	0	0	0
2022/05/09	R209	03/11/2022	9.25	Call	Bond Future	45.9800	0.0460	32.0000	0.0320	(30.405)	0	0	9,500
2022/05/09	R209	03/11/2022	9.25	Put	Bond Future	10,643.7800	10.6438	11,174.5800	11.1746	4.987	0	0	0
2022/05/09	R209	03/11/2022	9.50	Call	Bond Future	91.3200	0.0913	65.7200	0.0657	(28.033)	0	0	0
2022/05/09	R209	03/11/2022	9.50	Put	Bond Future	9,119.6100	9.1196	9,638.7900	9.6388	5.693	0	0	0
2022/05/09	R209	03/11/2022			Bond Future	11.0913	67.2887	11.1969	66.7440	0.952	0.0000	0.0000	4,135
2022/05/09	R209	03/11/2022	11.02	Call	Bond Future	2,055.6300	2.0556	1,780.9300	1.7809	(13.363)	0	0	0
2022/05/09	R209	03/11/2022	11.02	Put	Bond Future	2,427.2200	2.4272	2,697.3000	2.6973	11.127	0	0	0
2022/05/09	R209	03/11/2022	11.50	Call	Bond Future	3,499.5300	3.4995	3,133.1400	3.1331	(10.470)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	R209	03/11/2022	11.50	Put	Bond Future	1,425.2500	1.4253	1,603.6400	1.6036	12.516	0	0	0
2022/05/09	R209	03/11/2022	10.50	Call	Bond Future	935.2600	0.9353	771.2800	0.7713	(17.533)	0	0	0
2022/05/09	R209	03/11/2022	11.00	Call	Bond Future	2,004.0000	2.0040	1,733.4700	1.7335	(13.500)	0	0	0
2022/05/09	R209	03/11/2022	11.00	Put	Bond Future	2,480.3100	2.4803	2,754.5600	2.7546	11.057	0	0	9,500
2022/05/09	R209	03/11/2022	11.01	Call	Bond Future	2,029.7300	2.0297	1,757.1100	1.7571	(13.431)	0	0	0
2022/05/09	R209	03/11/2022	11.01	Put	Bond Future	2,453.6500	2.4537	2,725.8100	2.7258	11.092	0	0	0
2022/05/09	R209	03/11/2022	10.00	Call	Bond Future	300.9200	0.3009	230.4000	0.2304	(23.435)	0	0	0
2022/05/09	R209	03/11/2022	10.00	Put	Bond Future	6,318.9400	6.3189	6,793.2000	6.7932	7.505	0	0	9,500
2022/05/09	R209	02/02/2023	10.78	Call	Bond Future	1,611.7700	1.6118	1,398.0100	1.3980	(13.262)	0	0	0
2022/05/09	R209	02/02/2023	10.79	Call	Bond Future	1,632.4200	1.6324	1,416.8500	1.4169	(13.206)	0	0	0
2022/05/09	R209	02/02/2023	10.80	Put	Bond Future	3,896.7900	3.8968	4,233.9400	4.2339	8.652	0	0	0
2022/05/09	R209	02/02/2023			Bond Future	11.2305	68.4155	11.3401	67.8610	0.976	0.0000	0.0000	0
2022/05/09	R209	02/02/2023	10.78	Put	Bond Future	3,961.9200	3.9619	4,302.6900	4.3027	8.601	0	0	0
2022/05/09	R209	02/02/2023	10.79	Put	Bond Future	3,929.1400	3.9291	4,268.1000	4.2681	8.627	0	0	0
2022/05/09	R209	02/02/2023	10.80	Call	Bond Future	1,653.4300	1.6534	1,436.0500	1.4360	(13.147)	0	0	0
2022/05/09	R209	04/05/2023	11.09	Call	Bond Future	2,393.3600	2.3934	2,135.5700	2.1356	(10.771)	0	0	0
2022/05/09	R209	04/05/2023	11.09	Put	Bond Future	3,785.1200	3.7851	4,091.9900	4.0920	8.107	0	0	0
2022/05/09	R209	04/05/2023	11.10	Call	Bond Future	2,416.3700	2.4164	2,157.0300	2.1570	(10.733)	0	0	0
2022/05/09	R209	04/05/2023	11.10	Put	Bond Future	3,756.7000	3.7567	4,062.0200	4.0620	8.127	0	0	0
2022/05/09	R209	04/05/2023			Bond Future	11.3645	66.4697	11.4782	65.9051	1.000	0.0000	0.0000	0
2022/05/09	R209	04/05/2023	11.11	Call	Bond Future	2,439.2400	2.4392	2,178.3500	2.1784	(10.696)	0	0	0
2022/05/09	R209	04/05/2023	11.11	Put	Bond Future	3,728.2100	3.7282	4,031.9800	4.0320	8.148	0	0	0
2022/05/09	R210	05/05/2022			Bond Future	220.5324	220.5324	220.5324	220.5324	0.000	0.0000	0.0000	0
2022/05/09	R210	04/08/2022			Bond Future	223.5042	223.5042	222.2065	222.2065	(0.581)	0.0000	0.0000	1,025
2022/05/09	R210	03/11/2022			Bond Future	223.8101	223.8101	222.4921	222.4921	(0.589)	0.0000	0.0000	0
2022/05/09	R210	02/02/2023			Bond Future	227.6001	227.6001	226.2577	226.2577	(0.590)	0.0000	0.0000	0
2022/05/09	R210	04/05/2023			Bond Future	228.6005	228.6005	227.2333	227.2333	(0.598)	0.0000	0.0000	0
2022/05/09	R213	05/05/2022			Bond Future	10.1400	83.3223	10.1400	83.3223	0.000	0.0000	0.0000	0
2022/05/09	R213	04/08/2022	9.88	Call	Bond Future	371.7800	0.3718	263.1800	0.2632	(29.211)	0	0	0
2022/05/09	R213	04/08/2022	9.89	Call	Bond Future	382.4900	0.3825	271.5200	0.2715	(29.013)	0	0	0
2022/05/09	R213	04/08/2022	9.90	Put	Bond Future	3,419.1900	3.4192	3,847.1500	3.8471	12.516	0	0	0
2022/05/09	R213	04/08/2022			Bond Future	10.5118	83.5867	10.6244	83.0454	1.071	0.0000	0.0000	26,734
2022/05/09	R213	04/08/2022	9.88	Put	Bond Future	3,498.9100	3.4989	3,931.6400	3.9316	12.368	0	0	0
2022/05/09	R213	04/08/2022	9.89	Put	Bond Future	3,458.9200	3.4589	3,889.2800	3.8893	12.442	0	0	0
2022/05/09	R213	04/08/2022	9.90	Call	Bond Future	393.4100	0.3934	280.0400	0.2800	(28.817)	0	0	0
2022/05/09	R213	03/11/2022	10.38	Call	Bond Future	1,343.0400	1.3430	1,123.6500	1.1236	(16.335)	0	0	0
2022/05/09	R213	03/11/2022	10.38	Put	Bond Future	2,891.4400	2.8914	3,221.7600	3.2218	11.424	0	0	0
2022/05/09	R213	03/11/2022	10.39	Call	Bond Future	1,362.5800	1.3626	1,141.1100	1.1411	(16.254)	0	0	0
2022/05/09	R213	03/11/2022	10.39	Put	Bond Future	2,862.9400	2.8629	3,191.1800	3.1912	11.465	0	0	0
2022/05/09	R213	03/11/2022	10.37	Call	Bond Future	1,323.6600	1.3237	1,106.3700	1.1064	(16.416)	0	0	0
2022/05/09	R213	03/11/2022	10.37	Put	Bond Future	2,920.1400	2.9201	3,252.5600	3.2526	11.384	0	0	200
2022/05/09	R213	03/11/2022	9.19	Call	Bond Future	140.6600	0.1407	102.6000	0.1026	(27.058)	0	0	476
2022/05/09	R213	03/11/2022	9.19	Put	Bond Future	7,673.3300	7.6733	8,184.9800	8.1850	6.668	0	0	0
2022/05/09	R213	03/11/2022			Bond Future	10.7062	81.2477	10.8239	80.6980	1.100	0.0000	0.0000	0
2022/05/09	R213	03/11/2022	10.40	Call	Bond Future	1,382.3000	1.3823	1,158.7200	1.1587	(16.174)	0	0	0
2022/05/09	R213	03/11/2022	10.40	Put	Bond Future	2,834.6500	2.8346	3,160.7800	3.1608	11.505	0	0	0

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2022/05/09	R213	03/11/2022	9.98	Call	Bond Future	691.4100	0.6914	553.1700	0.5532	(19.994)	0	0	0
2022/05/09	R213	03/11/2022	9.98	Put	Bond Future	4,191.5000	4.1915	4,602.9700	4.6030	9.817	0	0	200
2022/05/09	R213	03/11/2022	10.19	Call	Bond Future	1,001.8800	1.0019	821.9400	0.8219	(17.960)	0	0	0
2022/05/09	R213	03/11/2022	10.19	Put	Bond Future	3,469.9900	3.4700	3,839.7600	3.8398	10.656	0	0	476
2022/05/09	R213	03/11/2022	9.13	Call	Bond Future	123.0400	0.1230	89.1300	0.0891	(27.560)	0	0	200
2022/05/09	R213	03/11/2022	9.13	Put	Bond Future	7,971.9800	7.9720	8,487.7800	8.4878	6.470	0	0	0
2022/05/09	R213	03/11/2022	9.84	Call	Bond Future	524.6500	0.5247	412.0100	0.4120	(21.470)	0	0	0
2022/05/09	R213	03/11/2022	9.84	Put	Bond Future	4,721.8900	4.7219	5,158.9600	5.1590	9.256	0	0	476
2022/05/09	R213	02/02/2023	10.43	Put	Bond Future	3,617.9200	3.6179	3,962.5400	3.9625	9.525	0	0	0
2022/05/09	R213	02/02/2023	12.20	Call	Bond Future	6,542.8200	6.5428	6,086.0800	6.0861	(6.981)	0	0	0
2022/05/09	R213	02/02/2023	12.20	Put	Bond Future	810.2500	0.8103	913.1700	0.9132	12.702	0	0	912
2022/05/09	R213	02/02/2023	10.22	Put	Bond Future	4,253.3500	4.2533	4,633.8400	4.6338	8.946	0	0	0
2022/05/09	R213	02/02/2023	10.23	Call	Bond Future	1,186.1300	1.1861	1,005.2700	1.0053	(15.248)	0	0	0
2022/05/09	R213	02/02/2023	10.35	Call	Bond Future	1,386.9300	1.3869	1,185.6600	1.1857	(14.512)	0	0	0
2022/05/09	R213	02/02/2023	10.35	Put	Bond Future	3,851.4100	3.8514	4,209.8000	4.2098	9.305	0	0	476
2022/05/09	R213	02/02/2023	10.01	Call	Bond Future	865.1900	0.8652	720.5100	0.7205	(16.722)	0	0	0
2022/05/09	R213	02/02/2023			Bond Future	10.8804	82.6068	11.0038	82.0472	1.134	0.0000	0.0000	0
2022/05/09	R213	02/02/2023	10.43	Call	Bond Future	1,531.3200	1.5313	1,316.2800	1.3163	(14.043)	0	0	912
2022/05/09	R213	02/02/2023	10.22	Call	Bond Future	1,170.0700	1.1701	990.9000	0.9909	(15.313)	0	0	0
2022/05/09	R213	02/02/2023	10.23	Put	Bond Future	4,221.6000	4.2216	4,600.4000	4.6004	8.973	0	0	0
2022/05/09	R213	02/02/2023	9.16	Call	Bond Future	211.6300	0.2116	164.4600	0.1645	(22.289)	0	0	476
2022/05/09	R213	02/02/2023	9.16	Put	Bond Future	8,568.2600	8.5683	9,080.7500	9.0808	5.981	0	0	0
2022/05/09	R213	02/02/2023	10.01	Put	Bond Future	4,960.6600	4.9607	5,375.6400	5.3756	8.365	0	0	476
2022/05/09	R213	02/02/2023	10.21	Call	Bond Future	1,154.1300	1.1541	976.6500	0.9767	(15.378)	0	0	0
2022/05/09	R213	02/02/2023	10.21	Put	Bond Future	4,285.2600	4.2853	4,667.4400	4.6674	8.918	0	0	0
2022/05/09	R213	04/05/2023	10.75	Call	Bond Future	2,173.0200	2.1730	1,919.1300	1.9191	(11.684)	0	0	0
2022/05/09	R213	04/05/2023	10.75	Put	Bond Future	3,484.1100	3.4841	3,800.2400	3.8002	9.073	0	0	0
2022/05/09	R213	04/05/2023			Bond Future	11.0427	80.5134	11.1718	79.9434	1.170	0.0000	0.0000	0
2022/05/09	R213	04/05/2023	10.74	Call	Bond Future	2,152.3600	2.1524	1,899.9800	1.9000	(11.726)	0	0	0
2022/05/09	R213	04/05/2023	10.74	Put	Bond Future	3,508.7400	3.5087	3,826.3800	3.8264	9.053	0	0	0
2022/05/09	R213	04/05/2023	10.73	Call	Bond Future	2,132.1100	2.1321	1,881.2400	1.8812	(11.766)	0	0	0
2022/05/09	R213	04/05/2023	10.73	Put	Bond Future	3,533.8000	3.5338	3,852.9500	3.8530	9.031	0	0	0
2022/05/09	R214	05/05/2022			Bond Future	10.8850	66.4371	10.8850	66.4371	0.000	0.0000	0.0000	0
2022/05/09	R214	04/08/2022	10.98	Put	Bond Future	2,303.8600	2.3039	2,554.1700	2.5542	10.865	0	0	0
2022/05/09	R214	04/08/2022	10.99	Call	Bond Future	1,131.3400	1.1313	937.2800	0.9373	(17.153)	0	0	0
2022/05/09	R214	04/08/2022			Bond Future	11.1953	66.4856	11.2764	66.0438	0.725	0.0000	0.0000	15,134
2022/05/09	R214	04/08/2022	10.97	Call	Bond Future	1,083.8600	1.0839	894.9400	0.8949	(17.430)	0	0	0
2022/05/09	R214	04/08/2022	10.97	Put	Bond Future	2,336.6700	2.3367	2,589.5600	2.5896	10.823	0	0	0
2022/05/09	R214	04/08/2022	10.98	Call	Bond Future	1,107.4600	1.1075	915.9600	0.9160	(17.292)	0	0	0
2022/05/09	R214	04/08/2022	10.99	Put	Bond Future	2,271.3900	2.2714	2,519.1400	2.5191	10.907	0	0	0
2022/05/09	R214	03/11/2022	11.34	Call	Bond Future	2,321.6300	2.3216	2,078.0400	2.0780	(10.492)	0	0	0
2022/05/09	R214	03/11/2022	11.36	Put	Bond Future	2,317.9200	2.3179	2,519.6000	2.5196	8.701	0	0	0
2022/05/09	R214	03/11/2022			Bond Future	11.3488	64.1541	11.4330	63.7055	0.741	0.0000	0.0000	0
2022/05/09	R214	03/11/2022	11.34	Put	Bond Future	2,368.9400	2.3689	2,573.9400	2.5739	8.654	0	0	0
2022/05/09	R214	03/11/2022	11.35	Call	Bond Future	2,349.5500	2.3496	2,104.3000	2.1043	(10.438)	0	0	0
2022/05/09	R214	03/11/2022	11.35	Put	Bond Future	2,343.2300	2.3432	2,546.5700	2.5466	8.678	0	0	0
2022/05/09	R214	03/11/2022	11.36	Call	Bond Future	2,377.8100	2.3778	2,130.9000	2.1309	(10.384)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	R214	02/02/2023	11.07	Call	Bond Future	1,767.2300	1.7672	1,580.2400	1.5802	(10.581)	0	0	0
2022/05/09	R214	02/02/2023	11.07	Put	Bond Future	4,019.5500	4.0195	4,289.2800	4.2893	6.710	0	0	0
2022/05/09	R214	02/02/2023	11.08	Call	Bond Future	1,789.4800	1.7895	1,600.9900	1.6010	(10.533)	0	0	0
2022/05/09	R214	02/02/2023	11.08	Put	Bond Future	3,986.2800	3.9863	4,254.5100	4.2545	6.729	0	0	0
2022/05/09	R214	02/02/2023			Bond Future	11.4867	65.2278	11.5740	64.7711	0.761	0.0000	0.0000	0
2022/05/09	R214	02/02/2023	11.09	Call	Bond Future	1,811.6600	1.8117	1,621.6800	1.6217	(10.487)	0	0	0
2022/05/09	R214	02/02/2023	11.09	Put	Bond Future	3,953.0000	3.9530	4,219.7400	4.2197	6.748	0	0	0
2022/05/09	R214	04/05/2023	11.36	Call	Bond Future	2,562.9400	2.5629	2,342.2500	2.3422	(8.611)	0	0	0
2022/05/09	R214	04/05/2023	11.36	Put	Bond Future	3,892.7900	3.8928	4,137.2700	4.1373	6.280	0	0	0
2022/05/09	R214	04/05/2023	11.37	Call	Bond Future	2,587.1200	2.5871	2,365.1500	2.3651	(8.580)	0	0	0
2022/05/09	R214	04/05/2023	11.37	Put	Bond Future	3,863.5800	3.8636	4,106.7800	4.1068	6.295	0	0	0
2022/05/09	R214	04/05/2023			Bond Future	11.6131	63.0830	11.7036	62.6178	0.780	0.0000	0.0000	0
2022/05/09	R214	04/05/2023	11.38	Call	Bond Future	2,611.1500	2.6112	2,387.9200	2.3879	(8.549)	0	0	0
2022/05/09	R214	04/05/2023	11.38	Put	Bond Future	3,834.2900	3.8343	4,076.2300	4.0762	6.310	0	0	0
2022/05/09	R248	05/05/2022			Bond Future	10.8350	83.6814	10.8350	83.6814	0.000	0.0000	0.0000	0
2022/05/09	R248	04/08/2022	10.20	Call	Bond Future	130.5900	0.1306	87.3300	0.0873	(33.127)	0	0	1,700
2022/05/09	R248	04/08/2022	10.40	Put	Bond Future	5,779.5100	5.7795	6,292.3800	6.2924	8.874	0	0	0
2022/05/09	R248	04/08/2022	10.98	Call	Bond Future	1,512.3200	1.5123	1,242.8400	1.2428	(17.819)	0	0	0
2022/05/09	R248	04/08/2022	10.98	Put	Bond Future	2,691.3600	2.6914	3,017.3600	3.0174	12.113	0	0	0
2022/05/09	R248	04/08/2022	10.99	Call	Bond Future	1,544.1500	1.5441	1,271.1900	1.2712	(17.677)	0	0	0
2022/05/09	R248	04/08/2022	10.99	Put	Bond Future	2,652.1800	2.6522	2,974.7000	2.9747	12.161	0	0	0
2022/05/09	R248	04/08/2022			Bond Future	11.1480	83.6972	11.2346	83.1017	0.776	0.0000	0.0000	188,741
2022/05/09	R248	04/08/2022	9.70	Call	Bond Future	18.3200	0.0183	10.7500	0.0107	(41.321)	0	0	0
2022/05/09	R248	04/08/2022	9.70	Put	Bond Future	11,262.6100	11.2626	11,850.5200	11.8505	5.220	0	0	0
2022/05/09	R248	04/08/2022	10.20	Put	Bond Future	7,200.6000	7.2006	7,752.8200	7.7528	7.669	0	0	0
2022/05/09	R248	04/08/2022	10.40	Call	Bond Future	288.8500	0.2889	206.2400	0.2062	(28.600)	0	0	0
2022/05/09	R248	04/08/2022	11.00	Call	Bond Future	1,576.1700	1.5762	1,299.7400	1.2997	(17.538)	0	0	0
2022/05/09	R248	04/08/2022	11.00	Put	Bond Future	2,613.2900	2.6133	2,932.3400	2.9323	12.209	0	0	50
2022/05/09	R248	04/08/2022	10.90	Call	Bond Future	1,270.6700	1.2707	1,029.2500	1.0292	(18.999)	0	0	1,700
2022/05/09	R248	04/08/2022	10.90	Put	Bond Future	3,021.7400	3.0217	3,375.8000	3.3758	11.717	0	0	0
2022/05/09	R248	03/11/2022	11.32	Call	Bond Future	2,996.5900	2.9966	2,664.3900	2.6644	(11.086)	0	0	0
2022/05/09	R248	03/11/2022	11.30	Put	Bond Future	2,919.8900	2.9199	3,196.9000	3.1969	9.487	0	0	0
2022/05/09	R248	03/11/2022	11.31	Put	Bond Future	2,887.7200	2.8877	3,162.4500	3.1625	9.514	0	0	0
2022/05/09	R248	03/11/2022			Bond Future	11.2992	80.4756	11.3892	79.8710	0.796	0.0000	0.0000	0
2022/05/09	R248	03/11/2022	11.32	Put	Bond Future	2,856.0700	2.8561	3,128.5400	3.1285	9.540	0	0	0
2022/05/09	R248	03/11/2022	11.30	Call	Bond Future	2,925.3100	2.9253	2,597.6500	2.5976	(11.201)	0	0	0
2022/05/09	R248	03/11/2022	11.31	Call	Bond Future	2,960.7400	2.9607	2,630.8000	2.6308	(11.144)	0	0	0
2022/05/09	R248	02/02/2023	11.08	Call	Bond Future	2,357.0600	2.3571	2,095.9100	2.0959	(11.079)	0	0	0
2022/05/09	R248	02/02/2023	11.08	Put	Bond Future	4,770.6200	4.7706	5,125.0700	5.1251	7.430	0	0	0
2022/05/09	R248	02/02/2023			Bond Future	11.4348	81.8229	11.5284	81.2073	0.818	0.0000	0.0000	0
2022/05/09	R248	02/02/2023	11.06	Call	Bond Future	2,299.4500	2.2994	2,042.3900	2.0424	(11.179)	0	0	0
2022/05/09	R248	02/02/2023	11.06	Put	Bond Future	4,852.9300	4.8529	5,211.4700	5.2115	7.388	0	0	0
2022/05/09	R248	02/02/2023	11.07	Call	Bond Future	2,328.0300	2.3280	2,068.9300	2.0689	(11.130)	0	0	0
2022/05/09	R248	02/02/2023	11.07	Put	Bond Future	4,811.4900	4.8115	5,167.9900	5.1680	7.409	0	0	0
2022/05/09	R248	04/05/2023	11.35	Call	Bond Future	3,317.7700	3.3178	3,015.2200	3.0152	(9.119)	0	0	0
2022/05/09	R248	04/05/2023	11.35	Put	Bond Future	4,696.3000	4.6963	5,020.5800	5.0206	6.905	0	0	0
2022/05/09	R248	04/05/2023			Bond Future	11.5588	78.8307	11.6560	78.2039	0.840	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/09	R248	04/05/2023	11.33	Call	Bond Future	3,256.3700	3.2564	2,957.2800	2.9573	(9.185)	0	0	0
2022/05/09	R248	04/05/2023	11.33	Put	Bond Future	4,769.1700	4.7692	5,096.9100	5.0969	6.872	0	0	0
2022/05/09	R248	04/05/2023	11.34	Call	Bond Future	3,286.8400	3.2868	2,986.0200	2.9860	(9.152)	0	0	0
2022/05/09	R248	04/05/2023	11.34	Put	Bond Future	4,732.4600	4.7325	5,058.4700	5.0585	6.889	0	0	0

Total **1241979**