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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/05/2022 TO 13/05/2022

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
2022/05/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	2025	04/08/2022		Bond Future	161.2564	161.2564	161.3592	161.3592	0.064	0.0000	0.0000	7,305
2022/05/13	2025	03/11/2022		Bond Future	163.6432	163.6432	163.7460	163.7460	0.063	0.0000	0.0000	0
2022/05/13	2025	02/02/2023		Bond Future	164.7553	164.7553	164.8575	164.8575	0.062	0.0000	0.0000	0
2022/05/13	2025	04/05/2023		Bond Future	167.7051	167.7051	167.8081	167.8081	0.061	0.0000	0.0000	0
2022/05/13	2029	04/08/2022		Bond Future	119.4091	119.4091	119.0481	119.0481	(0.302)	0.0000	0.0000	3,954
2022/05/13	2029	03/11/2022		Bond Future	119.9371	119.9371	119.5697	119.5697	(0.306)	0.0000	0.0000	0
2022/05/13	2029	02/02/2023		Bond Future	121.9815	121.9815	121.6066	121.6066	(0.307)	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
2022/05/13	2029	04/05/2023			Bond Future	122.8876	122.8876	122.5043	122.5043	(0.312)	0.0000	0.0000	0
2022/05/13	2030	04/08/2022	9.56	Call	Bond Future	306.2600	0.3063	312.2700	0.3123	1.962	0	0	0
2022/05/13	2030	04/08/2022	9.56	Put	Bond Future	3,421.2700	3.4213	3,365.4800	3.3655	(1.631)	0	0	0
2022/05/13	2030	04/08/2022	10.95	Call	Bond Future	3,810.8300	3.8108	3,857.2700	3.8573	1.219	0	0	0
2022/05/13	2030	04/08/2022	10.95	Put	Bond Future	327.5500	0.3276	312.1900	0.3122	(4.689)	0	0	800
2022/05/13	2030	04/08/2022			Bond Future	10.1998	88.9003	10.1868	88.9621	(0.127)	0.0000	0.0000	96,308
2022/05/13	2030	04/08/2022	8.30	Call	Bond Future	3.8400	0.0038	3.8500	0.0039	0.260	0	0	800
2022/05/13	2030	04/08/2022	8.30	Put	Bond Future	9,670.7100	9.6707	9,608.9200	9.6089	(0.639)	0	0	0
2022/05/13	2030	04/08/2022	9.05	Call	Bond Future	67.1000	0.0671	68.1400	0.0681	1.550	0	0	800
2022/05/13	2030	04/08/2022	9.05	Put	Bond Future	5,765.4700	5.7655	5,704.7100	5.7047	(1.054)	0	0	0
2022/05/13	2030	04/08/2022	9.54	Call	Bond Future	288.3700	0.2884	294.0200	0.2940	1.959	0	0	0
2022/05/13	2030	04/08/2022	9.54	Put	Bond Future	3,502.9900	3.5030	3,446.8400	3.4468	(1.603)	0	0	0
2022/05/13	2030	04/08/2022	9.55	Call	Bond Future	297.2100	0.2972	303.0400	0.3030	1.962	0	0	0
2022/05/13	2030	04/08/2022	9.55	Put	Bond Future	3,462.0100	3.4620	3,406.0400	3.4060	(1.617)	0	0	0
2022/05/13	2030	03/11/2022	10.10	Call	Bond Future	1,287.3300	1.2873	1,306.8500	1.3069	1.516	0	0	0
2022/05/13	2030	03/11/2022	10.10	Put	Bond Future	2,647.5000	2.6475	2,605.1400	2.6051	(1.600)	0	0	0
2022/05/13	2030	03/11/2022	10.20	Put	Bond Future	2,379.3200	2.3793	2,339.2300	2.3392	(1.685)	0	0	0
2022/05/13	2030	03/11/2022	9.70	Call	Bond Future	665.5600	0.6656	676.9500	0.6769	1.711	0	0	500
2022/05/13	2030	03/11/2022	9.70	Put	Bond Future	3,930.8300	3.9308	3,880.3400	3.8803	(1.284)	0	0	0
2022/05/13	2030	03/11/2022			Bond Future	10.3923	90.1968	10.3788	90.2587	(0.129)	0.0000	0.0000	18,740
2022/05/13	2030	03/11/2022	10.20	Call	Bond Future	1,487.5300	1.4875	1,509.3200	1.5093	1.465	0	0	500
2022/05/13	2030	03/11/2022	11.57	Call	Bond Future	5,667.8900	5.6679	5,716.7200	5.7167	0.862	0	0	0
2022/05/13	2030	03/11/2022	11.57	Put	Bond Future	446.4500	0.4465	433.4000	0.4334	(2.923)	0	0	500
2022/05/13	2030	03/11/2022	10.08	Call	Bond Future	1,249.3400	1.2493	1,268.4100	1.2684	1.526	0	0	0
2022/05/13	2030	03/11/2022	10.08	Put	Bond Future	2,703.5600	2.7036	2,660.7500	2.6607	(1.583)	0	0	0
2022/05/13	2030	03/11/2022	10.09	Call	Bond Future	1,268.2500	1.2683	1,287.5400	1.2875	1.521	0	0	0
2022/05/13	2030	03/11/2022	10.09	Put	Bond Future	2,675.4300	2.6754	2,632.8400	2.6328	(1.592)	0	0	0
2022/05/13	2030	02/02/2023	10.00	Call	Bond Future	1,208.2100	1.2082	1,225.3900	1.2254	1.422	0	0	0
2022/05/13	2030	02/02/2023	10.01	Put	Bond Future	3,739.5600	3.7396	3,694.9000	3.6949	(1.194)	0	0	0
2022/05/13	2030	02/02/2023	9.80	Call	Bond Future	910.2500	0.9103	924.0600	0.9241	1.517	0	0	0
2022/05/13	2030	02/02/2023	9.94	Put	Bond Future	3,952.6500	3.9526	3,906.7800	3.9068	(1.160)	0	0	102
2022/05/13	2030	02/02/2023	9.99	Call	Bond Future	1,192.1000	1.1921	1,209.1000	1.2091	1.426	0	0	0
2022/05/13	2030	02/02/2023	8.81	Put	Bond Future	8,479.4300	8.4794	8,420.8700	8.4209	(0.691)	0	0	0
2022/05/13	2030	02/02/2023	9.20	Call	Bond Future	377.9400	0.3779	384.3100	0.3843	1.685	0	0	0
2022/05/13	2030	02/02/2023	9.20	Put	Bond Future	6,737.1800	6.7372	6,681.5400	6.6815	(0.826)	0	0	0
2022/05/13	2030	02/02/2023	9.66	Call	Bond Future	747.1200	0.7471	758.8300	0.7588	1.567	0	0	0
2022/05/13	2030	02/02/2023	9.66	Put	Bond Future	4,898.4500	4.8985	4,848.1500	4.8481	(1.027)	0	0	102
2022/05/13	2030	02/02/2023			Bond Future	10.5640	87.7102	10.5501	87.7722	(0.132)	0.0000	0.0000	0
2022/05/13	2030	02/02/2023	10.00	Put	Bond Future	3,769.5500	3.7695	3,724.7200	3.7247	(1.189)	0	0	0
2022/05/13	2030	02/02/2023	10.01	Call	Bond Future	1,224.4600	1.2245	1,241.8100	1.2418	1.417	0	0	0
2022/05/13	2030	02/02/2023	9.80	Put	Bond Future	4,402.6200	4.4026	4,354.4200	4.3544	(1.095)	0	0	0
2022/05/13	2030	02/02/2023	9.94	Call	Bond Future	1,113.2700	1.1133	1,129.4100	1.1294	1.450	0	0	0
2022/05/13	2030	02/02/2023	9.99	Put	Bond Future	3,799.7000	3.7997	3,754.6900	3.7547	(1.185)	0	0	0
2022/05/13	2030	02/02/2023	8.81	Call	Bond Future	195.6400	0.1956	199.0900	0.1991	1.763	0	0	102
2022/05/13	2030	04/05/2023	10.52	Call	Bond Future	2,168.8800	2.1689	2,194.0000	2.1940	1.158	0	0	0
2022/05/13	2030	04/05/2023	10.52	Put	Bond Future	3,103.0800	3.1031	3,065.6500	3.0656	(1.206)	0	0	0
2022/05/13	2030	04/05/2023	10.53	Call	Bond Future	2,189.7900	2.1898	2,215.0700	2.2151	1.154	0	0	0

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2022/05/13	2030	04/05/2023	10.53	Put	Bond Future	3,080.2700	3.0803	3,043.0000	3.0430	(1.210)	0	0	0
2022/05/13	2030	04/05/2023	10.00	Call	Bond Future	1,225.9900	1.2260	1,242.7700	1.2428	1.369	0	0	1,080
2022/05/13	2030	04/05/2023	10.00	Put	Bond Future	4,471.7800	4.4718	4,426.0100	4.4260	(1.024)	0	0	0
2022/05/13	2030	04/05/2023			Bond Future	10.7351	89.2675	10.7206	89.3300	(0.135)	0.0000	0.0000	0
2022/05/13	2030	04/05/2023	12.04	Call	Bond Future	6,375.0700	6.3751	6,421.0900	6.4211	0.722	0	0	0
2022/05/13	2030	04/05/2023	12.04	Put	Bond Future	967.6500	0.9677	951.1200	0.9511	(1.708)	0	0	1,080
2022/05/13	2030	04/05/2023	10.54	Call	Bond Future	2,210.8000	2.2108	2,236.2500	2.2363	1.151	0	0	0
2022/05/13	2030	04/05/2023	10.54	Put	Bond Future	3,057.5900	3.0576	3,020.4900	3.0205	(1.213)	0	0	0
2022/05/13	2032	04/08/2022	8.97	Call	Bond Future	5.8500	0.0059	4.9100	0.0049	(16.068)	0	0	800
2022/05/13	2032	04/08/2022	8.97	Put	Bond Future	9,352.3100	9.3523	9,479.2100	9.4792	1.357	0	0	0
2022/05/13	2032	04/08/2022	9.40	Call	Bond Future	36.0400	0.0360	31.4000	0.0314	(12.875)	0	0	0
2022/05/13	2032	04/08/2022	9.40	Put	Bond Future	6,776.1200	6.7761	6,899.3200	6.8993	1.818	0	0	0
2022/05/13	2032	04/08/2022	9.72	Call	Bond Future	116.2700	0.1163	103.8100	0.1038	(10.716)	0	0	800
2022/05/13	2032	04/08/2022	9.72	Put	Bond Future	4,977.2800	4.9773	5,092.6600	5.0927	2.318	0	0	0
2022/05/13	2032	04/08/2022	10.21	Put	Bond Future	2,716.8000	2.7168	2,801.2300	2.8012	3.108	0	0	0
2022/05/13	2032	04/08/2022	10.22	Call	Bond Future	654.3700	0.6544	610.1800	0.6102	(6.753)	0	0	0
2022/05/13	2032	04/08/2022	9.80	Call	Bond Future	159.1200	0.1591	143.1600	0.1432	(10.030)	0	0	900
2022/05/13	2032	04/08/2022	10.20	Put	Bond Future	2,755.1800	2.7552	2,840.3800	2.8404	3.092	0	0	0
2022/05/13	2032	04/08/2022			Bond Future	10.5901	89.0291	10.6139	88.9012	0.224	0.0000	0.0000	70,114
2022/05/13	2032	04/08/2022	11.00	Call	Bond Future	2,888.0200	2.8880	2,788.8800	2.7889	(3.433)	0	0	0
2022/05/13	2032	04/08/2022	11.00	Put	Bond Future	717.6700	0.7177	746.3700	0.7464	3.999	0	0	7,500
2022/05/13	2032	04/08/2022	11.60	Call	Bond Future	5,444.8000	5.4448	5,325.9100	5.3259	(2.184)	0	0	0
2022/05/13	2032	04/08/2022	11.60	Put	Bond Future	227.8200	0.2278	236.7700	0.2368	3.929	0	0	800
2022/05/13	2032	04/08/2022	11.89	Call	Bond Future	6,763.5400	6.7635	6,640.4600	6.6405	(1.820)	0	0	0
2022/05/13	2032	04/08/2022	11.89	Put	Bond Future	127.3100	0.1273	132.0700	0.1321	3.739	0	0	0
2022/05/13	2032	04/08/2022	10.21	Call	Bond Future	636.8200	0.6368	593.4100	0.5934	(6.817)	0	0	0
2022/05/13	2032	04/08/2022	10.22	Put	Bond Future	2,678.7800	2.6788	2,762.4300	2.7624	3.123	0	0	0
2022/05/13	2032	04/08/2022	10.50	Call	Bond Future	1,274.0700	1.2741	1,207.6500	1.2077	(5.213)	0	0	900
2022/05/13	2032	04/08/2022	10.50	Put	Bond Future	1,761.1600	1.7612	1,822.5800	1.8226	3.487	0	0	0
2022/05/13	2032	04/08/2022	9.80	Put	Bond Future	4,558.2300	4.5582	4,670.1100	4.6701	2.454	0	0	0
2022/05/13	2032	04/08/2022	10.10	Call	Bond Future	463.3700	0.4634	428.3500	0.4284	(7.558)	0	0	0
2022/05/13	2032	04/08/2022	10.10	Put	Bond Future	3,157.7500	3.1577	3,250.5700	3.2506	2.939	0	0	0
2022/05/13	2032	04/08/2022	10.20	Call	Bond Future	619.5800	0.6196	576.9400	0.5769	(6.882)	0	0	0
2022/05/13	2032	03/11/2022	10.56	Put	Bond Future	2,704.9100	2.7049	2,774.6800	2.7747	2.579	0	0	180
2022/05/13	2032	03/11/2022	9.92	Call	Bond Future	461.2000	0.4612	434.5100	0.4345	(5.787)	0	0	750
2022/05/13	2032	03/11/2022	9.92	Put	Bond Future	5,098.9900	5.0990	5,202.7800	5.2028	2.036	0	0	0
2022/05/13	2032	03/11/2022	10.11	Put	Bond Future	4,269.1100	4.2691	4,363.8500	4.3638	2.219	0	0	454
2022/05/13	2032	03/11/2022	10.16	Call	Bond Future	766.7300	0.7667	728.3100	0.7283	(5.011)	0	0	0
2022/05/13	2032	03/11/2022	10.16	Put	Bond Future	4,070.0500	4.0700	4,162.1100	4.1621	2.262	0	0	180
2022/05/13	2032	03/11/2022	9.31	Put	Bond Future	8,268.4400	8.2684	8,390.0500	8.3900	1.471	0	0	0
2022/05/13	2032	03/11/2022	9.36	Call	Bond Future	133.1500	0.1331	123.3100	0.1233	(7.390)	0	0	454
2022/05/13	2032	03/11/2022	9.36	Put	Bond Future	7,989.3200	7.9893	8,109.9600	8.1100	1.510	0	0	0
2022/05/13	2032	03/11/2022	9.46	Put	Bond Future	7,440.0400	7.4400	7,558.5000	7.5585	1.592	0	0	0
2022/05/13	2032	03/11/2022			Bond Future	10.7752	86.1752	10.8002	86.0447	0.232	0.0000	0.0000	87,927
2022/05/13	2032	03/11/2022	12.30	Call	Bond Future	7,840.6500	7.8407	7,720.6400	7.7206	(1.531)	0	0	0
2022/05/13	2032	03/11/2022	12.30	Put	Bond Future	332.5900	0.3326	343.0600	0.3431	3.148	0	0	750
2022/05/13	2032	03/11/2022	10.66	Call	Bond Future	1,816.4700	1.8165	1,750.2900	1.7503	(3.643)	0	0	0

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2022/05/13	2032	03/11/2022	10.66	Put	Bond Future	2,422.6200	2.4226	2,486.9200	2.4869	2.654	0	0	0
2022/05/13	2032	03/11/2022	10.67	Call	Bond Future	1,842.5400	1.8425	1,775.8300	1.7758	(3.621)	0	0	750
2022/05/13	2032	03/11/2022	10.67	Put	Bond Future	2,395.8700	2.3959	2,459.6400	2.4596	2.662	0	0	0
2022/05/13	2032	03/11/2022	11.55	Call	Bond Future	4,747.3200	4.7473	4,642.5900	4.6426	(2.206)	0	0	0
2022/05/13	2032	03/11/2022	11.55	Put	Bond Future	816.5600	0.8166	842.3100	0.8423	3.153	0	0	500
2022/05/13	2032	03/11/2022	10.21	Call	Bond Future	848.7300	0.8487	807.5900	0.8076	(4.847)	0	0	500
2022/05/13	2032	03/11/2022	10.21	Put	Bond Future	3,877.3300	3.8773	3,966.6700	3.9667	2.304	0	0	0
2022/05/13	2032	03/11/2022	10.49	Call	Bond Future	1,405.7100	1.4057	1,348.8900	1.3489	(4.042)	0	0	0
2022/05/13	2032	03/11/2022	10.49	Put	Bond Future	2,916.5300	2.9165	2,990.1900	2.9902	2.526	0	0	454
2022/05/13	2032	03/11/2022	10.56	Call	Bond Future	1,568.1200	1.5681	1,507.4100	1.5074	(3.872)	0	0	0
2022/05/13	2032	03/11/2022	10.11	Call	Bond Future	689.9500	0.6900	654.2100	0.6542	(5.180)	0	0	0
2022/05/13	2032	03/11/2022	9.31	Call	Bond Future	117.6000	0.1176	108.7300	0.1087	(7.543)	0	0	180
2022/05/13	2032	03/11/2022	9.46	Call	Bond Future	169.5500	0.1695	157.5300	0.1575	(7.089)	0	0	500
2022/05/13	2032	02/02/2023	10.50	Call	Bond Future	1,482.4700	1.4825	1,429.5200	1.4295	(3.572)	0	0	0
2022/05/13	2032	02/02/2023	10.50	Put	Bond Future	3,757.7000	3.7577	3,838.2700	3.8383	2.144	0	0	454
2022/05/13	2032	02/02/2023	10.67	Call	Bond Future	1,857.8500	1.8578	1,796.9800	1.7970	(3.276)	0	0	750
2022/05/13	2032	02/02/2023	10.67	Put	Bond Future	3,241.6500	3.2417	3,314.3000	3.3143	2.241	0	0	0
2022/05/13	2032	02/02/2023	11.69	Call	Bond Future	4,919.8200	4.9198	4,819.1800	4.8192	(2.046)	0	0	0
2022/05/13	2032	02/02/2023	11.69	Put	Bond Future	1,201.5500	1.2016	1,234.4300	1.2344	2.736	0	0	0
2022/05/13	2032	02/02/2023	10.40	Call	Bond Future	1,283.7500	1.2838	1,235.4600	1.2355	(3.762)	0	0	0
2022/05/13	2032	02/02/2023	10.40	Put	Bond Future	4,089.0600	4.0891	4,174.2900	4.1743	2.084	0	0	0
2022/05/13	2032	02/02/2023	9.92	Call	Bond Future	617.1700	0.6172	588.5300	0.5885	(4.641)	0	0	750
2022/05/13	2032	02/02/2023	9.92	Put	Bond Future	6,026.9200	6.0269	6,131.8000	6.1318	1.740	0	0	0
2022/05/13	2032	02/02/2023	10.22	Call	Bond Future	974.5500	0.9745	934.4200	0.9344	(4.118)	0	0	500
2022/05/13	2032	02/02/2023	10.22	Put	Bond Future	4,744.7700	4.7448	4,838.1600	4.8382	1.968	0	0	0
2022/05/13	2032	02/02/2023	9.47	Call	Bond Future	279.1000	0.2791	263.7200	0.2637	(5.511)	0	0	500
2022/05/13	2032	02/02/2023	9.47	Put	Bond Future	8,223.7100	8.2237	8,341.8500	8.3418	1.437	0	0	0
2022/05/13	2032	02/02/2023			Bond Future	10.9386	87.6281	10.9648	87.4946	0.240	0.0000	0.0000	0
2022/05/13	2032	02/02/2023	11.84	Call	Bond Future	5,472.9400	5.4729	5,368.1700	5.3682	(1.914)	0	0	0
2022/05/13	2032	02/02/2023	11.84	Put	Bond Future	1,038.6100	1.0386	1,067.3600	1.0674	2.768	0	0	500
2022/05/13	2032	02/02/2023	12.75	Call	Bond Future	9,049.6500	9.0497	8,928.6700	8.9287	(1.337)	0	0	0
2022/05/13	2032	02/02/2023	12.75	Put	Bond Future	448.1700	0.4482	460.7100	0.4607	2.798	0	0	750
2022/05/13	2032	02/02/2023	10.38	Call	Bond Future	1,246.1200	1.2461	1,198.7600	1.1988	(3.801)	0	0	0
2022/05/13	2032	02/02/2023	10.38	Put	Bond Future	4,157.9500	4.1580	4,244.1100	4.2441	2.072	0	0	0
2022/05/13	2032	02/02/2023	10.39	Call	Bond Future	1,264.8500	1.2648	1,217.0300	1.2170	(3.781)	0	0	0
2022/05/13	2032	02/02/2023	10.39	Put	Bond Future	4,123.4000	4.1234	4,209.1000	4.2091	2.078	0	0	0
2022/05/13	2032	02/02/2023	10.16	Call	Bond Future	893.2900	0.8933	855.6000	0.8556	(4.219)	0	0	0
2022/05/13	2032	02/02/2023	10.16	Put	Bond Future	4,988.2600	4.9883	5,084.0900	5.0841	1.921	0	0	454
2022/05/13	2032	02/02/2023	9.31	Call	Bond Future	203.4800	0.2035	191.5900	0.1916	(5.843)	0	0	454
2022/05/13	2032	02/02/2023	9.31	Put	Bond Future	9,071.8400	9.0718	9,193.4700	9.1935	1.341	0	0	0
2022/05/13	2032	04/05/2023	10.89	Call	Bond Future	2,435.4500	2.4354	2,369.0400	2.3690	(2.727)	0	0	0
2022/05/13	2032	04/05/2023	10.89	Put	Bond Future	3,469.7600	3.4698	3,539.7800	3.5398	2.018	0	0	0
2022/05/13	2032	04/05/2023			Bond Future	11.0967	85.0251	11.1242	84.8886	0.248	0.0000	0.0000	0
2022/05/13	2032	04/05/2023	10.88	Call	Bond Future	2,411.6300	2.4116	2,345.6000	2.3456	(2.738)	0	0	0
2022/05/13	2032	04/05/2023	10.88	Put	Bond Future	3,496.4100	3.4964	3,566.8100	3.5668	2.013	0	0	0
2022/05/13	2032	04/05/2023	10.87	Call	Bond Future	2,387.9300	2.3879	2,322.2900	2.3223	(2.749)	0	0	0
2022/05/13	2032	04/05/2023	10.87	Put	Bond Future	3,523.2200	3.5232	3,594.0100	3.5940	2.009	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
2022/05/13	2033	04/08/2022			Bond Future	114.7719	114.7719	114.2483	114.2483	(0.456)	0.0000	0.0000	7,046
2022/05/13	2033	03/11/2022			Bond Future	115.1477	115.1477	114.6154	114.6154	(0.462)	0.0000	0.0000	0
2022/05/13	2033	02/02/2023			Bond Future	117.1103	117.1103	116.5678	116.5678	(0.463)	0.0000	0.0000	0
2022/05/13	2033	04/05/2023			Bond Future	117.8442	117.8442	117.2903	117.2903	(0.470)	0.0000	0.0000	0
2022/05/13	2037	04/08/2022	10.89	Call	Bond Future	1,228.4700	1.2285	1,146.5400	1.1465	(6.669)	0	0	0
2022/05/13	2037	04/08/2022	10.89	Put	Bond Future	2,270.9400	2.2709	2,367.2500	2.3672	4.241	0	0	0
2022/05/13	2037	04/08/2022	10.90	Call	Bond Future	1,256.2300	1.2562	1,173.1900	1.1732	(6.610)	0	0	0
2022/05/13	2037	04/08/2022	11.95	Call	Bond Future	5,563.1000	5.5631	5,402.3700	5.4024	(2.889)	0	0	0
2022/05/13	2037	04/08/2022	11.95	Put	Bond Future	333.1300	0.3331	350.6400	0.3506	5.256	0	0	1,050
2022/05/13	2037	04/08/2022	10.91	Put	Bond Future	2,201.6400	2.2016	2,295.7400	2.2957	4.274	0	0	0
2022/05/13	2037	04/08/2022			Bond Future	11.0578	81.9661	11.0868	81.7879	0.262	0.0000	0.0000	126,921
2022/05/13	2037	04/08/2022	10.10	Call	Bond Future	94.4400	0.0944	81.9400	0.0819	(13.236)	0	0	50
2022/05/13	2037	04/08/2022	10.10	Put	Bond Future	6,318.4600	6.3185	6,484.2000	6.4842	2.623	0	0	0
2022/05/13	2037	04/08/2022	10.90	Put	Bond Future	2,236.0100	2.2360	2,331.2100	2.3312	4.258	0	0	50
2022/05/13	2037	04/08/2022	10.91	Call	Bond Future	1,284.4800	1.2845	1,200.3400	1.2003	(6.551)	0	0	0
2022/05/13	2037	04/08/2022	11.21	Call	Bond Future	2,260.6600	2.2607	2,145.8400	2.1458	(5.079)	0	0	1,050
2022/05/13	2037	04/08/2022	11.21	Put	Bond Future	1,331.3500	1.3313	1,394.7700	1.3948	4.764	0	0	0
2022/05/13	2037	04/08/2022	11.42	Call	Bond Future	3,089.8700	3.0899	2,957.2600	2.9573	(4.292)	0	0	0
2022/05/13	2037	04/08/2022	11.42	Put	Bond Future	904.1800	0.9042	949.8100	0.9498	5.047	0	0	50
2022/05/13	2037	03/11/2022	11.32	Call	Bond Future	2,750.2500	2.7502	2,643.9100	2.6439	(3.867)	0	0	0
2022/05/13	2037	03/11/2022	11.30	Put	Bond Future	2,209.8900	2.2099	2,286.5200	2.2865	3.468	0	0	0
2022/05/13	2037	03/11/2022	11.31	Call	Bond Future	2,716.9000	2.7169	2,611.2500	2.6113	(3.889)	0	0	0
2022/05/13	2037	03/11/2022	11.31	Put	Bond Future	2,183.4500	2.1834	2,259.3700	2.2594	3.477	0	0	0
2022/05/13	2037	03/11/2022			Bond Future	11.2209	83.1619	11.2511	82.9803	0.269	0.0000	0.0000	0
2022/05/13	2037	03/11/2022	11.32	Put	Bond Future	2,157.2600	2.1573	2,232.4900	2.2325	3.487	0	0	0
2022/05/13	2037	03/11/2022	11.30	Call	Bond Future	2,683.7300	2.6837	2,578.7900	2.5788	(3.910)	0	0	0
2022/05/13	2037	02/02/2023	11.03	Call	Bond Future	2,034.6600	2.0347	1,954.4600	1.9545	(3.942)	0	0	0
2022/05/13	2037	02/02/2023	11.03	Put	Bond Future	4,063.1400	4.0631	4,168.3600	4.1684	2.590	0	0	0
2022/05/13	2037	02/02/2023	11.04	Call	Bond Future	2,060.2700	2.0603	1,979.4400	1.9794	(3.923)	0	0	0
2022/05/13	2037	02/02/2023	11.04	Put	Bond Future	4,027.7100	4.0277	4,132.3000	4.1323	2.597	0	0	0
2022/05/13	2037	02/02/2023			Bond Future	11.3683	80.3069	11.3998	80.1215	0.278	0.0000	0.0000	0
2022/05/13	2037	02/02/2023	11.05	Call	Bond Future	2,086.3100	2.0863	2,004.8600	2.0049	(3.904)	0	0	0
2022/05/13	2037	02/02/2023	11.05	Put	Bond Future	3,992.7800	3.9928	4,096.7500	4.0968	2.604	0	0	0
2022/05/13	2037	04/05/2023	11.30	Call	Bond Future	2,760.1200	2.7601	2,669.0400	2.6690	(3.300)	0	0	0
2022/05/13	2037	04/05/2023	11.30	Put	Bond Future	3,997.8300	3.9978	4,095.9900	4.0960	2.455	0	0	0
2022/05/13	2037	04/05/2023	11.31	Call	Bond Future	2,787.9300	2.7879	2,696.3000	2.6963	(3.287)	0	0	0
2022/05/13	2037	04/05/2023	11.31	Put	Bond Future	3,966.6800	3.9667	4,064.2900	4.0643	2.461	0	0	0
2022/05/13	2037	04/05/2023			Bond Future	11.5122	81.7341	11.5451	81.5448	0.286	0.0000	0.0000	0
2022/05/13	2037	04/05/2023	11.32	Call	Bond Future	2,815.5600	2.8156	2,723.3900	2.7234	(3.274)	0	0	0
2022/05/13	2037	04/05/2023	11.32	Put	Bond Future	3,935.4100	3.9354	4,032.4800	4.0325	2.467	0	0	0
2022/05/13	2038	04/08/2022			Bond Future	129.7768	129.7768	129.6317	129.6317	(0.112)	0.0000	0.0000	6,836
2022/05/13	2038	03/11/2022			Bond Future	131.6980	131.6980	131.5496	131.5496	(0.113)	0.0000	0.0000	0
2022/05/13	2038	02/02/2023			Bond Future	132.0565	132.0565	131.9035	131.9035	(0.116)	0.0000	0.0000	0
2022/05/13	2038	04/05/2023			Bond Future	134.4222	134.4222	134.2654	134.2654	(0.117)	0.0000	0.0000	0
2022/05/13	2040	04/08/2022	9.70	Put	Bond Future	10,645.1700	10.6452	10,868.7900	10.8688	2.101	0	0	0

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2022/05/13	2040	04/08/2022	11.05	Call	Bond Future	1,448.0400	1.4480	1,339.2200	1.3392	(7.515)	0	0	0
2022/05/13	2040	04/08/2022	11.05	Put	Bond Future	2,196.6800	2.1967	2,314.1700	2.3142	5.349	0	0	0
2022/05/13	2040	04/08/2022	12.24	Put	Bond Future	235.9900	0.2360	252.0500	0.2520	6.805	0	0	460
2022/05/13	2040	04/08/2022			Bond Future	11.1623	83.7706	11.1965	83.5443	0.307	0.0000	0.0000	120,301
2022/05/13	2040	04/08/2022	9.70	Call	Bond Future	14.1500	0.0142	11.4600	0.0115	(19.011)	0	0	460
2022/05/13	2040	04/08/2022	10.70	Call	Bond Future	574.7600	0.5748	515.2100	0.5152	(10.361)	0	0	460
2022/05/13	2040	04/08/2022	10.70	Put	Bond Future	3,725.8400	3.7258	3,892.6000	3.8926	4.476	0	0	0
2022/05/13	2040	04/08/2022	11.03	Call	Bond Future	1,385.3900	1.3854	1,279.3900	1.2794	(7.651)	0	0	0
2022/05/13	2040	04/08/2022	11.03	Put	Bond Future	2,268.5000	2.2685	2,388.8100	2.3888	5.304	0	0	0
2022/05/13	2040	04/08/2022	11.04	Call	Bond Future	1,416.4500	1.4165	1,309.0400	1.3090	(7.583)	0	0	0
2022/05/13	2040	04/08/2022	11.04	Put	Bond Future	2,232.2800	2.2323	2,351.1800	2.3512	5.326	0	0	0
2022/05/13	2040	04/08/2022	12.24	Call	Bond Future	6,918.4400	6.9184	6,708.1900	6.7082	(3.039)	0	0	0
2022/05/13	2040	03/11/2022	11.40	Call	Bond Future	2,920.2100	2.9202	2,788.3700	2.7884	(4.515)	0	0	0
2022/05/13	2040	03/11/2022	11.41	Put	Bond Future	2,378.3300	2.3783	2,475.9500	2.4759	4.105	0	0	0
2022/05/13	2040	03/11/2022	12.52	Call	Bond Future	7,867.9700	7.8680	7,668.3700	7.6684	(2.537)	0	0	0
2022/05/13	2040	03/11/2022	10.70	Call	Bond Future	930.4100	0.9304	865.8900	0.8659	(6.935)	0	0	1,100
2022/05/13	2040	03/11/2022	11.20	Call	Bond Future	2,245.7500	2.2457	2,132.2400	2.1322	(5.054)	0	0	1,100
2022/05/13	2040	03/11/2022	11.20	Put	Bond Future	3,030.2400	3.0302	3,147.0700	3.1471	3.855	0	0	0
2022/05/13	2040	03/11/2022	11.39	Call	Bond Future	2,884.7300	2.8847	2,753.7700	2.7538	(4.540)	0	0	0
2022/05/13	2040	03/11/2022			Bond Future	11.3203	84.9927	11.3560	84.7624	0.315	0.0000	0.0000	3,965
2022/05/13	2040	03/11/2022	11.40	Put	Bond Future	2,406.7200	2.4067	2,505.2200	2.5052	4.093	0	0	0
2022/05/13	2040	03/11/2022	11.41	Call	Bond Future	2,955.8900	2.9559	2,823.1700	2.8232	(4.490)	0	0	0
2022/05/13	2040	03/11/2022	12.52	Put	Bond Future	641.9000	0.6419	672.6400	0.6726	4.789	0	0	1,100
2022/05/13	2040	03/11/2022	10.70	Put	Bond Future	5,103.6300	5.1036	5,269.4500	5.2695	3.249	0	0	0
2022/05/13	2040	03/11/2022	11.39	Put	Bond Future	2,435.3800	2.4354	2,534.7600	2.5348	4.081	0	0	0
2022/05/13	2040	02/02/2023	11.12	Call	Bond Future	2,125.5400	2.1255	2,025.9500	2.0259	(4.685)	0	0	0
2022/05/13	2040	02/02/2023	11.12	Put	Bond Future	4,346.9100	4.3469	4,482.3500	4.4824	3.116	0	0	0
2022/05/13	2040	02/02/2023			Bond Future	11.4632	81.9184	11.5004	81.6834	0.324	0.0000	0.0000	0
2022/05/13	2040	02/02/2023	11.10	Call	Bond Future	2,069.7000	2.0697	1,971.7500	1.9718	(4.733)	0	0	0
2022/05/13	2040	02/02/2023	11.10	Put	Bond Future	4,423.4000	4.4234	4,560.4800	4.5605	3.099	0	0	0
2022/05/13	2040	02/02/2023	11.11	Call	Bond Future	2,097.6600	2.0977	1,998.8800	1.9989	(4.709)	0	0	0
2022/05/13	2040	02/02/2023	11.11	Put	Bond Future	4,385.1500	4.3851	4,521.4000	4.5214	3.107	0	0	0
2022/05/13	2040	04/05/2023	11.43	Call	Bond Future	3,124.2600	3.1243	3,006.7200	3.0067	(3.762)	0	0	0
2022/05/13	2040	04/05/2023	11.43	Put	Bond Future	4,206.4100	4.2064	4,328.6800	4.3287	2.907	0	0	0
2022/05/13	2040	04/05/2023			Bond Future	11.6024	83.3746	11.6411	83.1348	0.333	0.0000	0.0000	0
2022/05/13	2040	04/05/2023	11.41	Call	Bond Future	3,063.9200	3.0639	2,947.7400	2.9477	(3.792)	0	0	0
2022/05/13	2040	04/05/2023	11.41	Put	Bond Future	4,273.0800	4.2731	4,396.7100	4.3967	2.893	0	0	0
2022/05/13	2040	04/05/2023	11.42	Call	Bond Future	3,094.0200	3.0940	2,977.1600	2.9772	(3.777)	0	0	0
2022/05/13	2040	04/05/2023	11.42	Put	Bond Future	4,239.6300	4.2396	4,362.5800	4.3626	2.900	0	0	0
2022/05/13	2044	04/08/2022	11.08	Call	Bond Future	1,490.2600	1.4903	1,408.4300	1.4084	(5.491)	0	0	0
2022/05/13	2044	04/08/2022	11.08	Put	Bond Future	2,228.0400	2.2280	2,307.5800	2.3076	3.570	0	0	0
2022/05/13	2044	04/08/2022	11.09	Call	Bond Future	1,522.9200	1.5229	1,440.0700	1.4401	(5.440)	0	0	0
2022/05/13	2044	04/08/2022	11.09	Put	Bond Future	2,192.2800	2.1923	2,270.8000	2.2708	3.582	0	0	0
2022/05/13	2044	04/08/2022			Bond Future	11.1886	80.5407	11.2126	80.3794	0.214	0.0000	0.0000	77,372
2022/05/13	2044	04/08/2022	11.10	Call	Bond Future	1,555.9400	1.5559	1,472.0800	1.4721	(5.390)	0	0	0
2022/05/13	2044	04/08/2022	11.10	Put	Bond Future	2,156.9800	2.1570	2,234.4900	2.2345	3.593	0	0	0
2022/05/13	2044	03/11/2022	11.40	Put	Bond Future	2,499.1700	2.4992	2,567.8600	2.5679	2.749	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/13	2044	03/11/2022	11.41	Call	Bond Future	2,940.0100	2.9400	2,843.6000	2.8436	(3.279)	0	0	0
2022/05/13	2044	03/11/2022	11.41	Put	Bond Future	2,469.7900	2.4698	2,537.8500	2.5378	2.756	0	0	0
2022/05/13	2044	03/11/2022			Bond Future	11.3384	81.7159	11.3633	81.5514	0.220	0.0000	0.0000	0
2022/05/13	2044	03/11/2022	11.39	Call	Bond Future	2,868.2700	2.8683	2,773.1300	2.7731	(3.317)	0	0	0
2022/05/13	2044	03/11/2022	11.39	Put	Bond Future	2,528.8400	2.5288	2,598.1700	2.5982	2.742	0	0	0
2022/05/13	2044	03/11/2022	11.40	Call	Bond Future	2,904.0400	2.9040	2,808.2600	2.8083	(3.298)	0	0	0
2022/05/13	2044	02/02/2023	11.14	Call	Bond Future	2,190.2100	2.1902	2,116.3000	2.1163	(3.375)	0	0	0
2022/05/13	2044	02/02/2023	11.14	Put	Bond Future	4,395.8300	4.3958	4,489.9900	4.4900	2.142	0	0	0
2022/05/13	2044	02/02/2023	11.15	Call	Bond Future	2,219.3700	2.2194	2,144.8700	2.1449	(3.357)	0	0	0
2022/05/13	2044	02/02/2023	11.15	Put	Bond Future	4,357.3900	4.3574	4,450.9600	4.4510	2.147	0	0	0
2022/05/13	2044	02/02/2023			Bond Future	11.4736	78.7116	11.4997	78.5435	0.227	0.0000	0.0000	0
2022/05/13	2044	02/02/2023	11.16	Call	Bond Future	2,248.4700	2.2485	2,173.3800	2.1734	(3.340)	0	0	0
2022/05/13	2044	02/02/2023	11.16	Put	Bond Future	4,318.9800	4.3190	4,411.9600	4.4120	2.153	0	0	0
2022/05/13	2044	04/05/2023	11.41	Call	Bond Future	3,106.5000	3.1065	3,021.5400	3.0215	(2.735)	0	0	0
2022/05/13	2044	04/05/2023	11.41	Put	Bond Future	4,358.2700	4.3583	4,444.8800	4.4449	1.987	0	0	0
2022/05/13	2044	04/05/2023	11.42	Call	Bond Future	3,136.9800	3.1370	3,051.5300	3.0515	(2.724)	0	0	0
2022/05/13	2044	04/05/2023	11.42	Put	Bond Future	4,323.7100	4.3237	4,409.8300	4.4098	1.992	0	0	0
2022/05/13	2044	04/05/2023			Bond Future	11.6049	80.1108	11.6320	79.9393	0.234	0.0000	0.0000	0
2022/05/13	2044	04/05/2023	11.43	Call	Bond Future	3,167.6100	3.1676	3,081.6600	3.0817	(2.713)	0	0	0
2022/05/13	2044	04/05/2023	11.43	Put	Bond Future	4,289.3900	4.2894	4,375.0100	4.3750	1.996	0	0	0
2022/05/13	2046	04/08/2022			Bond Future	119.5373	119.5373	119.1557	119.1557	(0.319)	0.0000	0.0000	15,959
2022/05/13	2046	03/11/2022			Bond Future	119.3595	119.3595	118.9714	118.9714	(0.325)	0.0000	0.0000	1,566
2022/05/13	2046	02/02/2023			Bond Future	121.3951	121.3951	120.9990	120.9990	(0.326)	0.0000	0.0000	0
2022/05/13	2046	04/05/2023			Bond Future	121.5621	121.5621	121.1567	121.1567	(0.334)	0.0000	0.0000	0
2022/05/13	2050	04/08/2022			Bond Future	122.1472	122.1472	120.3383	120.3383	(1.481)	0.0000	0.0000	11,293
2022/05/13	2050	03/11/2022			Bond Future	123.9551	123.9551	122.1184	122.1184	(1.482)	0.0000	0.0000	0
2022/05/13	2050	02/02/2023			Bond Future	123.9730	123.9730	122.1030	122.1030	(1.508)	0.0000	0.0000	0
2022/05/13	2050	04/05/2023			Bond Future	126.1934	126.1934	124.2894	124.2894	(1.509)	0.0000	0.0000	0
2022/05/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	AL37	04/08/2022			Index Future	825.4040	825.4040	825.6520	825.6520	0.030	0.0000	0.0000	0
2022/05/13	AL37	03/11/2022			Index Future	837.5350	837.5350	837.7790	837.7790	0.029	0.0000	0.0000	0
2022/05/13	AL37	02/02/2023			Index Future	851.6030	851.6030	851.8430	851.8430	0.028	0.0000	0.0000	0
2022/05/13	AL37	04/05/2023			Index Future	866.6390	866.6390	866.8780	866.8780	0.028	0.0000	0.0000	0
2022/05/13	AL7T	04/08/2022			Index Future	936.2220	936.2220	935.9770	935.9770	(0.026)	0.0000	0.0000	0
2022/05/13	AL7T	03/11/2022			Index Future	949.9810	949.9810	949.7240	949.7240	(0.027)	0.0000	0.0000	0
2022/05/13	AL7T	02/02/2023			Index Future	965.9380	965.9380	965.6680	965.6680	(0.028)	0.0000	0.0000	0
2022/05/13	AL7T	04/05/2023			Index Future	982.9930	982.9930	982.7120	982.7120	(0.029)	0.0000	0.0000	0

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2022/05/13	ALBI	04/08/2022			Index Future	835.6860	835.6860	834.8870	834.8870	(0.096)	0.0000	0.0000	131
2022/05/13	ALBI	03/11/2022			Index Future	847.9680	847.9680	847.1500	847.1500	(0.096)	0.0000	0.0000	0
2022/05/13	ALBI	02/02/2023			Index Future	862.2110	862.2110	861.3710	861.3710	(0.097)	0.0000	0.0000	0
2022/05/13	ALBI	04/05/2023			Index Future	877.4350	877.4350	876.5740	876.5740	(0.098)	0.0000	0.0000	0
2022/05/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2022/05/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/13	ES33	04/08/2022			Bond Future	11.8914	76.3176	11.9148	76.2028	0.197	0.0000	0.0000	350
2022/05/13	ES33	03/11/2022			Bond Future	12.1083	73.6650	12.1329	73.5478	0.203	0.0000	0.0000	0
2022/05/13	ES33	02/02/2023			Bond Future	12.3107	74.9241	12.3364	74.8042	0.209	0.0000	0.0000	0
2022/05/13	ES33	04/05/2023			Bond Future	12.5044	72.4802	12.5314	72.3577	0.216	0.0000	0.0000	0
2022/05/13	ES42	04/08/2022			Bond Future	12.2510	74.7760	12.2798	74.6128	0.235	0.0000	0.0000	4,769
2022/05/13	ES42	03/11/2022			Bond Future	12.4486	71.6230	12.4788	71.4567	0.243	0.0000	0.0000	0
2022/05/13	ES42	02/02/2023			Bond Future	12.6263	72.8495	12.6579	72.6797	0.250	0.0000	0.0000	0
2022/05/13	ES42	04/05/2023			Bond Future	12.8041	69.8961	12.8371	69.7227	0.258	0.0000	0.0000	0
2022/05/13	GOVI	04/08/2022	819.28	Call	GOVI	48,530.0000	4.8530	40,920.0000	4.0920	(15.681)	0	0	0
2022/05/13	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	04/08/2022			GOVI	824.1330	824.1330	823.3720	823.3720	(0.092)	0.0000	0.0000	1,114
2022/05/13	GOVI	04/08/2022	819.26	Call	GOVI	48,730.0000	4.8730	41,120.0000	4.1120	(15.617)	0	0	0
2022/05/13	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	04/08/2022	819.27	Call	GOVI	48,630.0000	4.8630	41,020.0000	4.1020	(15.649)	0	0	0
2022/05/13	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	03/11/2022	820.41	Call	GOVI	158,350.0000	15.8350	150,550.0000	15.0550	(4.926)	0	0	0
2022/05/13	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	03/11/2022	820.42	Call	GOVI	158,250.0000	15.8250	150,450.0000	15.0450	(4.929)	0	0	0
2022/05/13	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	03/11/2022			GOVI	836.2450	836.2450	835.4650	835.4650	(0.093)	0.0000	0.0000	0
2022/05/13	GOVI	03/11/2022	820.43	Call	GOVI	158,150.0000	15.8150	150,350.0000	15.0350	(4.932)	0	0	0
2022/05/13	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	02/02/2023	850.82	Put	GOVI	5,290.0000	0.5290	13,300.0000	1.3300	151.418	0	0	0
2022/05/13	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	02/02/2023	850.83	Put	GOVI	5,390.0000	0.5390	13,400.0000	1.3400	148.609	0	0	0
2022/05/13	GOVI	02/02/2023			GOVI	850.2910	850.2910	849.4900	849.4900	(0.094)	0.0000	0.0000	0
2022/05/13	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	02/02/2023	850.84	Put	GOVI	5,490.0000	0.5490	13,500.0000	1.3500	145.902	0	0	0
2022/05/13	GOVI	04/05/2023	852.86	Call	GOVI	124,440.0000	12.4440	116,240.0000	11.6240	(6.590)	0	0	0

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2022/05/13	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	04/05/2023	852.87	Call	GOVI	124,340.0000	12.4340	116,140.0000	11.6140	(6.595)	0	0	0
2022/05/13	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GOVI	04/05/2023			GOVI	865.3040	865.3040	864.4840	864.4840	(0.095)	0.0000	0.0000	0
2022/05/13	GOVI	04/05/2023	852.88	Call	GOVI	124,240.0000	12.4240	116,040.0000	11.6040	(6.600)	0	0	0
2022/05/13	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/13	IGOV	04/08/2022			Index Future	320.9200	320.9200	319.8780	319.8780	(0.325)	0.0000	0.0000	482
2022/05/13	IGOV	03/11/2022			Index Future	325.7150	325.7150	324.6540	324.6540	(0.326)	0.0000	0.0000	16
2022/05/13	IGOV	02/02/2023			Index Future	331.2620	331.2620	330.1800	330.1800	(0.327)	0.0000	0.0000	0
2022/05/13	IGOV	04/05/2023			Index Future	337.1860	337.1860	336.0830	336.0830	(0.327)	0.0000	0.0000	0
2022/05/13	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/13	JBAF	18/05/2022			Jibar Tradeable Future	4.4950	95.5050	4.4900	95.5100	(0.111)	0.0000	0.0000	0
2022/05/13	JBAF	15/06/2022			Jibar Tradeable Future	4.9350	95.0650	4.9600	95.0400	0.507	0.0000	0.0000	0
2022/05/13	JBAF	20/07/2022			Jibar Tradeable Future	5.0750	94.9250	5.0950	94.9050	0.394	0.0000	0.0000	0
2022/05/13	JBAF	17/08/2022			Jibar Tradeable Future	5.4600	94.5400	5.4900	94.5100	0.549	0.0000	0.0000	0
2022/05/13	JBAF	21/09/2022			Jibar Tradeable Future	5.5850	94.4150	5.6150	94.3850	0.537	0.0000	0.0000	0
2022/05/13	JBAF	19/10/2022			Jibar Tradeable Future	5.9300	94.0700	5.9750	94.0250	0.759	0.0000	0.0000	0
2022/05/13	JBAF	21/12/2022			Jibar Tradeable Future	6.4450	93.5550	6.4900	93.5100	0.698	0.0000	0.0000	68
2022/05/13	JBAF	15/03/2023			Jibar Tradeable Future	6.9450	93.0550	6.9950	93.0050	0.720	0.0000	0.0000	0
2022/05/13	JBAF	21/06/2023			Jibar Tradeable Future	7.3200	92.6800	7.3650	92.6350	0.615	0.0000	0.0000	0
2022/05/13	JBAF	20/09/2023			Jibar Tradeable Future	7.6000	92.4000	7.6550	92.3450	0.724	0.0000	0.0000	75
2022/05/13	JBAF	20/12/2023			Jibar Tradeable Future	7.6850	92.3150	7.7300	92.2700	0.586	0.0000	0.0000	172

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/13	JBAF	20/03/2024			Jibar Tradeable Future	7.9050	92.0950	7.9500	92.0500	0.569	0.0000	0.0000	0
2022/05/13	R023	04/08/2022	6.05	Call	Bond Future	358.9200	0.3589	327.0600	0.3271	(8.877)	0	0	0
2022/05/13	R023	04/08/2022	6.05	Put	Bond Future	33.2100	0.0332	39.9600	0.0400	20.325	0	0	0
2022/05/13	R023	04/08/2022			Bond Future	5.4547	104.6702	5.5251	104.6316	1.290	0.0000	0.0000	22,183
2022/05/13	R023	04/08/2022	6.03	Call	Bond Future	349.5800	0.3496	318.0000	0.3180	(9.034)	0	0	0
2022/05/13	R023	04/08/2022	6.03	Put	Bond Future	34.7800	0.0348	41.8100	0.0418	20.213	0	0	0
2022/05/13	R023	04/08/2022	6.04	Call	Bond Future	354.1800	0.3542	322.4500	0.3224	(8.959)	0	0	0
2022/05/13	R023	04/08/2022	6.04	Put	Bond Future	33.9200	0.0339	40.8000	0.0408	20.283	0	0	0
2022/05/13	R023	03/11/2022	6.25	Call	Bond Future	372.5000	0.3725	337.1200	0.3371	(9.498)	0	0	0
2022/05/13	R023	03/11/2022	6.25	Put	Bond Future	15.2000	0.0152	19.9200	0.0199	31.053	0	0	0
2022/05/13	R023	03/11/2022	6.26	Call	Bond Future	375.3600	0.3754	339.9200	0.3399	(9.442)	0	0	0
2022/05/13	R023	03/11/2022	6.26	Put	Bond Future	15.0000	0.0150	19.6600	0.0197	31.067	0	0	0
2022/05/13	R023	03/11/2022			Bond Future	5.0897	102.2777	5.2195	102.2376	2.551	0.0000	0.0000	0
2022/05/13	R023	03/11/2022	6.27	Call	Bond Future	378.1000	0.3781	342.5800	0.3426	(9.394)	0	0	0
2022/05/13	R023	03/11/2022	6.27	Put	Bond Future	14.6700	0.0147	19.2500	0.0193	31.220	0	0	0
2022/05/13	R035	04/08/2022	9.53	Call	Bond Future	18.9000	0.0189	16.6000	0.0166	(12.169)	0	0	400
2022/05/13	R035	04/08/2022	9.53	Put	Bond Future	9,016.9900	9.0170	9,127.8900	9.1279	1.230	0	0	0
2022/05/13	R035	04/08/2022	9.84	Call	Bond Future	64.6700	0.0647	58.0800	0.0581	(10.190)	0	0	100
2022/05/13	R035	04/08/2022	9.84	Put	Bond Future	6,928.9400	6.9289	7,035.5500	7.0355	1.539	0	0	0
2022/05/13	R035	04/08/2022	10.53	Put	Bond Future	3,022.9900	3.0230	3,096.9200	3.0969	2.446	0	0	0
2022/05/13	R035	04/08/2022	11.13	Put	Bond Future	1,129.3600	1.1294	1,161.9400	1.1619	2.885	0	0	100
2022/05/13	R035	04/08/2022	10.64	Call	Bond Future	909.0900	0.9091	861.6100	0.8616	(5.223)	0	0	0
2022/05/13	R035	04/08/2022	10.64	Put	Bond Future	2,568.4500	2.5685	2,634.1700	2.6342	2.559	0	0	100
2022/05/13	R035	04/08/2022	10.72	Call	Bond Future	1,108.5200	1.1085	1,055.0500	1.0550	(4.824)	0	0	0
2022/05/13	R035	04/08/2022	10.72	Put	Bond Future	2,270.2300	2.2702	2,329.9600	2.3300	2.631	0	0	0
2022/05/13	R035	04/08/2022	10.73	Call	Bond Future	1,135.0200	1.1350	1,080.8100	1.0808	(4.776)	0	0	0
2022/05/13	R035	04/08/2022	10.73	Put	Bond Future	2,234.8000	2.2348	2,293.7900	2.2938	2.640	0	0	0
2022/05/13	R035	04/08/2022			Bond Future	10.9093	90.1846	10.9279	90.0714	0.171	0.0000	0.0000	129,183
2022/05/13	R035	04/08/2022	10.53	Call	Bond Future	672.7600	0.6728	633.4900	0.6335	(5.837)	0	0	400
2022/05/13	R035	04/08/2022	10.74	Call	Bond Future	1,161.8800	1.1619	1,106.9300	1.1069	(4.729)	0	0	0
2022/05/13	R035	04/08/2022	10.74	Put	Bond Future	2,199.8000	2.1998	2,258.0500	2.2581	2.648	0	0	0
2022/05/13	R035	04/08/2022	11.13	Call	Bond Future	2,456.1300	2.4561	2,375.5100	2.3755	(3.282)	0	0	0
2022/05/13	R035	04/08/2022	12.18	Call	Bond Future	7,397.5800	7.3976	7,287.9000	7.2879	(1.483)	0	0	0
2022/05/13	R035	04/08/2022	12.18	Put	Bond Future	143.9900	0.1440	147.5100	0.1475	2.445	0	0	400
2022/05/13	R035	03/11/2022	11.15	Call	Bond Future	2,624.9100	2.6249	2,556.0800	2.5561	(2.622)	0	0	0
2022/05/13	R035	03/11/2022	11.15	Put	Bond Future	2,238.0200	2.2380	2,284.7900	2.2848	2.090	0	0	0
2022/05/13	R035	03/11/2022	12.68	Call	Bond Future	9,121.0100	9.1210	9,013.3500	9.0134	(1.180)	0	0	0
2022/05/13	R035	03/11/2022	12.68	Put	Bond Future	366.8100	0.3668	374.7500	0.3748	2.165	0	0	1,000
2022/05/13	R035	03/11/2022	10.99	Call	Bond Future	2,129.5800	2.1296	2,068.1300	2.0681	(2.886)	0	0	0
2022/05/13	R035	03/11/2022	10.99	Put	Bond Future	2,692.4800	2.6925	2,746.6300	2.7466	2.011	0	0	582
2022/05/13	R035	03/11/2022	11.05	Call	Bond Future	2,309.6900	2.3097	2,245.4100	2.2454	(2.783)	0	0	1,000
2022/05/13	R035	03/11/2022	10.57	Call	Bond Future	1,062.6900	1.0627	1,022.2900	1.0223	(3.802)	0	0	0
2022/05/13	R035	03/11/2022	10.57	Put	Bond Future	4,191.6800	4.1917	4,266.8800	4.2669	1.794	0	0	582
2022/05/13	R035	03/11/2022			Bond Future	11.0845	87.0127	11.1040	86.8971	0.176	0.0000	0.0000	3,020
2022/05/13	R035	03/11/2022	11.14	Call	Bond Future	2,592.4900	2.5925	2,524.1100	2.5241	(2.638)	0	0	0
2022/05/13	R035	03/11/2022	11.14	Put	Bond Future	2,264.5300	2.2645	2,311.7500	2.3118	2.085	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
2022/05/13	R035	03/11/2022	11.05	Put	Bond Future	2,514.6600	2.5147	2,565.9800	2.5660	2.041	0	0	0
2022/05/13	R035	03/11/2022	11.13	Call	Bond Future	2,560.2800	2.5603	2,492.3400	2.4923	(2.654)	0	0	0
2022/05/13	R035	03/11/2022	11.13	Put	Bond Future	2,291.3000	2.2913	2,338.9600	2.3390	2.080	0	0	0
2022/05/13	R035	03/11/2022	9.82	Call	Bond Future	200.1300	0.2001	188.4200	0.1884	(5.851)	0	0	582
2022/05/13	R035	03/11/2022	9.82	Put	Bond Future	8,187.6600	8.1877	8,291.5500	8.2915	1.269	0	0	0
2022/05/13	R035	03/11/2022	10.30	Call	Bond Future	588.8900	0.5889	561.7800	0.5618	(4.604)	0	0	1,000
2022/05/13	R035	03/11/2022	10.30	Put	Bond Future	5,425.0700	5.4251	5,513.5600	5.5136	1.631	0	0	0
2022/05/13	R035	02/02/2023	13.22	Put	Bond Future	466.6400	0.4666	475.8400	0.4758	1.972	0	0	1,000
2022/05/13	R035	02/02/2023	10.88	Call	Bond Future	1,888.8600	1.8889	1,837.2200	1.8372	(2.734)	0	0	0
2022/05/13	R035	02/02/2023	10.88	Put	Bond Future	4,028.9100	4.0289	4,095.6800	4.0957	1.657	0	0	0
2022/05/13	R035	02/02/2023	9.81	Call	Bond Future	326.5300	0.3265	311.9100	0.3119	(4.477)	0	0	582
2022/05/13	R035	02/02/2023	9.81	Put	Bond Future	9,231.6900	9.2317	9,335.4800	9.3355	1.124	0	0	0
2022/05/13	R035	02/02/2023	10.30	Put	Bond Future	6,500.9500	6.5010	6,590.7500	6.5908	1.381	0	0	0
2022/05/13	R035	02/02/2023	10.66	Call	Bond Future	1,378.5300	1.3785	1,336.1300	1.3361	(3.076)	0	0	0
2022/05/13	R035	02/02/2023	10.66	Put	Bond Future	4,852.0200	4.8520	4,928.0300	4.9280	1.567	0	0	582
2022/05/13	R035	02/02/2023			Bond Future	11.2433	88.4789	11.2638	88.3605	0.182	0.0000	0.0000	0
2022/05/13	R035	02/02/2023	11.05	Call	Bond Future	2,341.0900	2.3411	2,282.4500	2.2825	(2.505)	0	0	1,000
2022/05/13	R035	02/02/2023	11.05	Put	Bond Future	3,470.2200	3.4702	3,529.9900	3.5300	1.722	0	0	0
2022/05/13	R035	02/02/2023	11.06	Call	Bond Future	2,369.0500	2.3691	2,310.0000	2.3100	(2.493)	0	0	0
2022/05/13	R035	02/02/2023	11.06	Put	Bond Future	3,439.2300	3.4392	3,498.5900	3.4986	1.726	0	0	582
2022/05/13	R035	02/02/2023	13.22	Call	Bond Future	10,883.7000	10.8837	10,774.4900	10.7745	(1.003)	0	0	0
2022/05/13	R035	02/02/2023	10.86	Call	Bond Future	1,838.8700	1.8389	1,788.0600	1.7881	(2.763)	0	0	0
2022/05/13	R035	02/02/2023	10.86	Put	Bond Future	4,098.9600	4.0990	4,166.5600	4.1666	1.649	0	0	0
2022/05/13	R035	02/02/2023	10.87	Call	Bond Future	1,863.7700	1.8638	1,812.5500	1.8125	(2.748)	0	0	0
2022/05/13	R035	02/02/2023	10.87	Put	Bond Future	4,063.8100	4.0638	4,131.0000	4.1310	1.653	0	0	0
2022/05/13	R035	02/02/2023	10.30	Call	Bond Future	782.4300	0.7824	753.8200	0.7538	(3.657)	0	0	1,000
2022/05/13	R035	04/05/2023	11.20	Call	Bond Future	2,730.4800	2.7305	2,669.9300	2.6699	(2.218)	0	0	0
2022/05/13	R035	04/05/2023	11.21	Call	Bond Future	2,758.2800	2.7583	2,697.3800	2.6974	(2.208)	0	0	0
2022/05/13	R035	04/05/2023	11.22	Put	Bond Future	3,750.8400	3.7508	3,810.6800	3.8107	1.595	0	0	0
2022/05/13	R035	04/05/2023			Bond Future	11.3891	85.5522	11.4105	85.4311	0.188	0.0000	0.0000	0
2022/05/13	R035	04/05/2023	11.20	Put	Bond Future	3,810.6200	3.8106	3,871.1700	3.8712	1.589	0	0	0
2022/05/13	R035	04/05/2023	11.21	Put	Bond Future	3,780.8000	3.7808	3,841.0000	3.8410	1.592	0	0	0
2022/05/13	R035	04/05/2023	11.22	Call	Bond Future	2,785.8900	2.7859	2,724.6300	2.7246	(2.199)	0	0	0
2022/05/13	R186	04/08/2022	7.96	Call	Bond Future	241.9000	0.2419	243.4700	0.2435	0.649	0	0	3,600
2022/05/13	R186	04/08/2022	8.15	Call	Bond Future	428.2600	0.4283	431.4600	0.4315	0.747	0	0	0
2022/05/13	R186	04/08/2022	8.15	Put	Bond Future	1,944.3400	1.9443	1,918.0600	1.9181	(1.352)	0	0	0
2022/05/13	R186	04/08/2022	9.78	Call	Bond Future	4,552.0000	4.5520	4,577.3500	4.5774	0.557	0	0	0
2022/05/13	R186	04/08/2022	9.78	Put	Bond Future	86.6600	0.0867	82.5300	0.0825	(4.766)	0	0	3,600
2022/05/13	R186	04/08/2022			Bond Future	8.5523	108.3835	8.5444	108.4130	(0.092)	0.0000	0.0000	79,112
2022/05/13	R186	04/08/2022	6.96	Call	Bond Future	7.3800	0.0074	7.2800	0.0073	(1.355)	0	0	3,600
2022/05/13	R186	04/08/2022	6.96	Put	Bond Future	6,167.5400	6.1675	6,137.9600	6.1380	(0.480)	0	0	0
2022/05/13	R186	04/08/2022	7.96	Put	Bond Future	2,483.3000	2.4833	2,455.3900	2.4554	(1.124)	0	0	0
2022/05/13	R186	04/08/2022	8.13	Call	Bond Future	405.1200	0.4051	408.1100	0.4081	0.738	0	0	0
2022/05/13	R186	04/08/2022	8.13	Put	Bond Future	1,997.2700	1.9973	1,970.7800	1.9708	(1.326)	0	0	0
2022/05/13	R186	04/08/2022	8.14	Call	Bond Future	416.6700	0.4167	419.7700	0.4198	0.744	0	0	0
2022/05/13	R186	04/08/2022	8.14	Put	Bond Future	1,970.7800	1.9708	1,944.4000	1.9444	(1.339)	0	0	0
2022/05/13	R186	03/11/2022	8.53	Call	Bond Future	1,089.9800	1.0900	1,098.2300	1.0982	0.757	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
2022/05/13	R186	03/11/2022	8.53	Put	Bond Future	1,845.3200	1.8453	1,824.6700	1.8247	(1.119)	0	0	0
2022/05/13	R186	03/11/2022	8.54	Call	Bond Future	1,106.7300	1.1067	1,115.0900	1.1151	0.755	0	0	0
2022/05/13	R186	03/11/2022	8.54	Put	Bond Future	1,826.5200	1.8265	1,805.9800	1.8060	(1.125)	0	0	0
2022/05/13	R186	03/11/2022			Bond Future	8.7434	109.9625	8.7352	109.9914	(0.094)	0.0000	0.0000	11,129
2022/05/13	R186	03/11/2022	8.55	Call	Bond Future	1,123.6200	1.1236	1,132.0800	1.1321	0.753	0	0	0
2022/05/13	R186	03/11/2022	8.55	Put	Bond Future	1,807.8800	1.8079	1,787.4400	1.7874	(1.131)	0	0	0
2022/05/13	R186	02/02/2023	8.32	Call	Bond Future	727.6300	0.7276	733.9500	0.7339	0.869	0	0	0
2022/05/13	R186	02/02/2023	8.32	Put	Bond Future	2,657.9900	2.6580	2,636.0400	2.6360	(0.826)	0	0	0
2022/05/13	R186	02/02/2023	8.33	Call	Bond Future	741.0100	0.7410	747.4100	0.7474	0.864	0	0	0
2022/05/13	R186	02/02/2023	8.33	Put	Bond Future	2,637.4300	2.6374	2,615.5600	2.6156	(0.829)	0	0	0
2022/05/13	R186	02/02/2023			Bond Future	8.8951	106.5196	8.8866	106.5479	(0.096)	0.0000	0.0000	0
2022/05/13	R186	02/02/2023	8.34	Call	Bond Future	754.8400	0.7548	761.3300	0.7613	0.860	0	0	0
2022/05/13	R186	02/02/2023	8.34	Put	Bond Future	2,617.3300	2.6173	2,595.5500	2.5956	(0.832)	0	0	0
2022/05/13	R186	04/05/2023	8.83	Put	Bond Future	2,236.7700	2.2368	2,218.8400	2.2188	(0.802)	0	0	0
2022/05/13	R186	04/05/2023	8.84	Call	Bond Future	1,594.8200	1.5948	1,605.0200	1.6050	0.640	0	0	0
2022/05/13	R186	04/05/2023			Bond Future	9.0404	108.4090	9.0314	108.4370	(0.100)	0.0000	0.0000	0
2022/05/13	R186	04/05/2023	8.82	Call	Bond Future	1,563.2000	1.5632	1,573.2600	1.5733	0.644	0	0	0
2022/05/13	R186	04/05/2023	8.82	Put	Bond Future	2,252.3900	2.2524	2,234.3900	2.2344	(0.799)	0	0	0
2022/05/13	R186	04/05/2023	8.83	Call	Bond Future	1,578.9700	1.5790	1,589.1000	1.5891	0.642	0	0	0
2022/05/13	R186	04/05/2023	8.84	Put	Bond Future	2,221.2500	2.2213	2,203.3900	2.2034	(0.804)	0	0	0
2022/05/13	R197	04/08/2022			Bond Future	326.8898	326.8898	326.9161	326.9161	0.008	0.0000	0.0000	875
2022/05/13	R197	03/11/2022			Bond Future	331.7275	331.7275	331.7513	331.7513	0.007	0.0000	0.0000	0
2022/05/13	R197	02/02/2023			Bond Future	328.6842	328.6842	328.7029	328.7029	0.006	0.0000	0.0000	0
2022/05/13	R197	04/05/2023			Bond Future	334.5743	334.5743	334.5912	334.5912	0.005	0.0000	0.0000	0
2022/05/13	R202	04/08/2022			Bond Future	248.8046	248.8046	248.1423	248.1423	(0.266)	0.0000	0.0000	6,519
2022/05/13	R202	03/11/2022			Bond Future	252.4863	252.4863	251.8119	251.8119	(0.267)	0.0000	0.0000	0
2022/05/13	R202	02/02/2023			Bond Future	252.1692	252.1692	251.4797	251.4797	(0.273)	0.0000	0.0000	0
2022/05/13	R202	04/05/2023			Bond Future	256.6852	256.6852	255.9818	255.9818	(0.274)	0.0000	0.0000	0
2022/05/13	R209	04/08/2022	10.57	Put	Bond Future	2,456.4100	2.4564	2,535.3800	2.5354	3.215	0	0	0
2022/05/13	R209	04/08/2022	10.58	Call	Bond Future	769.0300	0.7690	719.6200	0.7196	(6.425)	0	0	0
2022/05/13	R209	04/08/2022	10.58	Put	Bond Future	2,420.7700	2.4208	2,498.9400	2.4989	3.229	0	0	0
2022/05/13	R209	04/08/2022			Bond Future	10.8846	69.6901	10.9085	69.5625	0.220	0.0000	0.0000	20,119
2022/05/13	R209	04/08/2022	10.57	Call	Bond Future	749.4800	0.7495	700.8700	0.7009	(6.486)	0	0	0
2022/05/13	R209	04/08/2022	10.59	Call	Bond Future	789.0000	0.7890	738.7900	0.7388	(6.364)	0	0	0
2022/05/13	R209	04/08/2022	10.59	Put	Bond Future	2,385.6200	2.3856	2,462.9900	2.4630	3.243	0	0	0
2022/05/13	R209	03/11/2022	11.03	Call	Bond Future	2,071.1200	2.0711	1,999.2300	1.9992	(3.471)	0	0	0
2022/05/13	R209	03/11/2022	11.03	Put	Bond Future	2,118.5400	2.1185	2,176.6400	2.1766	2.742	0	0	0
2022/05/13	R209	03/11/2022	10.50	Put	Bond Future	3,760.9900	3.7610	3,848.8700	3.8489	2.337	0	0	0
2022/05/13	R209	03/11/2022	9.25	Call	Bond Future	40.8500	0.0408	37.1900	0.0372	(8.960)	0	0	9,500
2022/05/13	R209	03/11/2022	9.25	Put	Bond Future	10,366.7600	10.3668	10,493.0900	10.4931	1.219	0	0	0
2022/05/13	R209	03/11/2022	9.50	Call	Bond Future	83.3300	0.0833	76.5700	0.0766	(8.112)	0	0	0
2022/05/13	R209	03/11/2022	9.50	Put	Bond Future	8,839.7300	8.8397	8,962.9600	8.9630	1.394	0	0	0
2022/05/13	R209	03/11/2022			Bond Future	11.0391	67.5606	11.0640	67.4306	0.226	0.0000	0.0000	4,135
2022/05/13	R209	03/11/2022	11.02	Call	Bond Future	2,044.0200	2.0440	1,972.6600	1.9727	(3.491)	0	0	0
2022/05/13	R209	03/11/2022	11.02	Put	Bond Future	2,143.7200	2.1437	2,202.3500	2.2024	2.735	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
2022/05/13	R209	03/11/2022	11.50	Call	Bond Future	3,528.9600	3.5290	3,435.1300	3.4351	(2.659)	0	0	0
2022/05/13	R209	03/11/2022	11.50	Put	Bond Future	1,182.7900	1.1828	1,218.9500	1.2189	3.057	0	0	0
2022/05/13	R209	03/11/2022	10.50	Call	Bond Future	862.2200	0.8622	820.1100	0.8201	(4.884)	0	0	0
2022/05/13	R209	03/11/2022	11.00	Call	Bond Future	1,990.3800	1.9904	1,920.0800	1.9201	(3.532)	0	0	0
2022/05/13	R209	03/11/2022	11.00	Put	Bond Future	2,194.8000	2.1948	2,254.4900	2.2545	2.720	0	0	9,500
2022/05/13	R209	03/11/2022	11.01	Call	Bond Future	2,017.1100	2.0171	1,946.2800	1.9463	(3.511)	0	0	0
2022/05/13	R209	03/11/2022	11.01	Put	Bond Future	2,169.1400	2.1691	2,228.3000	2.2283	2.727	0	0	0
2022/05/13	R209	03/11/2022	10.00	Call	Bond Future	287.7600	0.2878	268.9500	0.2689	(6.537)	0	0	0
2022/05/13	R209	03/11/2022	10.00	Put	Bond Future	6,033.8900	6.0339	6,145.0700	6.1451	1.843	0	0	9,500
2022/05/13	R209	02/02/2023	10.78	Call	Bond Future	1,558.5000	1.5585	1,503.5100	1.5035	(3.528)	0	0	0
2022/05/13	R209	02/02/2023	10.79	Call	Bond Future	1,580.3100	1.5803	1,524.8500	1.5249	(3.509)	0	0	0
2022/05/13	R209	02/02/2023	10.80	Put	Bond Future	3,561.3100	3.5613	3,638.3000	3.6383	2.162	0	0	0
2022/05/13	R209	02/02/2023			Bond Future	11.1748	68.6996	11.2008	68.5667	0.233	0.0000	0.0000	0
2022/05/13	R209	02/02/2023	10.78	Put	Bond Future	3,624.5400	3.6245	3,702.4700	3.7025	2.150	0	0	0
2022/05/13	R209	02/02/2023	10.79	Put	Bond Future	3,592.9200	3.5929	3,670.3800	3.6704	2.156	0	0	0
2022/05/13	R209	02/02/2023	10.80	Call	Bond Future	1,602.0600	1.6021	1,546.1300	1.5461	(3.491)	0	0	0
2022/05/13	R209	04/05/2023	11.09	Call	Bond Future	2,368.9700	2.3690	2,302.9400	2.3029	(2.787)	0	0	0
2022/05/13	R209	04/05/2023	11.09	Put	Bond Future	3,462.0100	3.4620	3,531.6600	3.5317	2.012	0	0	0
2022/05/13	R209	04/05/2023	11.10	Call	Bond Future	2,392.9400	2.3929	2,326.5100	2.3265	(2.776)	0	0	0
2022/05/13	R209	04/05/2023	11.10	Put	Bond Future	3,434.5500	3.4345	3,503.8000	3.5038	2.016	0	0	0
2022/05/13	R209	04/05/2023			Bond Future	11.3049	66.7685	11.3319	66.6328	0.239	0.0000	0.0000	0
2022/05/13	R209	04/05/2023	11.11	Call	Bond Future	2,417.0300	2.4170	2,350.2100	2.3502	(2.765)	0	0	0
2022/05/13	R209	04/05/2023	11.11	Put	Bond Future	3,407.2800	3.4073	3,476.1400	3.4761	2.021	0	0	0
2022/05/13	R210	04/08/2022			Bond Future	222.5344	222.5344	222.5620	222.5620	0.012	0.0000	0.0000	1,025
2022/05/13	R210	03/11/2022			Bond Future	222.8763	222.8763	222.9024	222.9024	0.012	0.0000	0.0000	0
2022/05/13	R210	02/02/2023			Bond Future	226.6761	226.6761	226.7005	226.7005	0.011	0.0000	0.0000	0
2022/05/13	R210	04/05/2023			Bond Future	227.6923	227.6923	227.7133	227.7133	0.009	0.0000	0.0000	0
2022/05/13	R213	04/08/2022	9.88	Call	Bond Future	361.5800	0.3616	353.2700	0.3533	(2.298)	0	0	0
2022/05/13	R213	04/08/2022	9.89	Call	Bond Future	372.7800	0.3728	364.3200	0.3643	(2.269)	0	0	0
2022/05/13	R213	04/08/2022	9.90	Put	Bond Future	3,041.4600	3.0415	3,047.1400	3.0471	0.187	0	0	0
2022/05/13	R213	04/08/2022			Bond Future	10.4357	83.9552	10.4387	83.9409	0.028	0.0000	0.0000	26,734
2022/05/13	R213	04/08/2022	9.88	Put	Bond Future	3,120.1800	3.1202	3,126.1600	3.1262	0.192	0	0	0
2022/05/13	R213	04/08/2022	9.89	Put	Bond Future	3,080.6800	3.0807	3,086.5100	3.0865	0.189	0	0	0
2022/05/13	R213	04/08/2022	9.90	Call	Bond Future	384.2100	0.3842	375.6000	0.3756	(2.241)	0	0	0
2022/05/13	R213	03/11/2022	10.38	Call	Bond Future	1,426.6700	1.4267	1,414.8900	1.4149	(0.826)	0	0	0
2022/05/13	R213	03/11/2022	10.38	Put	Bond Future	2,582.6400	2.5826	2,586.1000	2.5861	0.134	0	0	0
2022/05/13	R213	03/11/2022	10.39	Call	Bond Future	1,447.7300	1.4477	1,435.8700	1.4359	(0.819)	0	0	0
2022/05/13	R213	03/11/2022	10.39	Put	Bond Future	2,555.6600	2.5557	2,559.0400	2.5590	0.132	0	0	0
2022/05/13	R213	03/11/2022	10.37	Call	Bond Future	1,406.0000	1.4060	1,394.3000	1.3943	(0.832)	0	0	0
2022/05/13	R213	03/11/2022	10.37	Put	Bond Future	2,610.0500	2.6100	2,613.5900	2.6136	0.136	0	0	200
2022/05/13	R213	03/11/2022	9.19	Call	Bond Future	143.1500	0.1431	140.2800	0.1403	(2.005)	0	0	476
2022/05/13	R213	03/11/2022	9.19	Put	Bond Future	7,283.3900	7.2834	7,295.7600	7.2958	0.170	0	0	0
2022/05/13	R213	03/11/2022			Bond Future	10.6227	81.6401	10.6260	81.6249	0.030	0.0000	0.0000	0
2022/05/13	R213	03/11/2022	10.40	Call	Bond Future	1,468.7400	1.4687	1,456.8100	1.4568	(0.812)	0	0	0
2022/05/13	R213	03/11/2022	10.40	Put	Bond Future	2,528.6600	2.5287	2,531.9700	2.5320	0.131	0	0	0
2022/05/13	R213	03/11/2022	9.98	Call	Bond Future	729.7200	0.7297	721.3300	0.7213	(1.150)	0	0	0

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2022/05/13	R213	03/11/2022	9.98	Put	Bond Future	3,837.3800	3.8374	3,844.2300	3.8442	0.179	0	0	200
2022/05/13	R213	03/11/2022	10.19	Call	Bond Future	1,061.4700	1.0615	1,051.2300	1.0512	(0.965)	0	0	0
2022/05/13	R213	03/11/2022	10.19	Put	Bond Future	3,137.1500	3.1371	3,142.1500	3.1421	0.159	0	0	476
2022/05/13	R213	03/11/2022	9.13	Call	Bond Future	124.7900	0.1248	122.1900	0.1222	(2.084)	0	0	200
2022/05/13	R213	03/11/2022	9.13	Put	Bond Future	7,581.3000	7.5813	7,593.9400	7.5939	0.167	0	0	0
2022/05/13	R213	03/11/2022	9.84	Call	Bond Future	551.4900	0.5515	544.3700	0.5444	(1.291)	0	0	0
2022/05/13	R213	03/11/2022	9.84	Put	Bond Future	4,356.3000	4.3563	4,364.4200	4.3644	0.186	0	0	476
2022/05/13	R213	02/02/2023	10.43	Put	Bond Future	3,227.8600	3.2279	3,233.5700	3.2336	0.177	0	0	0
2022/05/13	R213	02/02/2023	12.20	Call	Bond Future	6,763.9200	6.7639	6,747.1000	6.7471	(0.249)	0	0	0
2022/05/13	R213	02/02/2023	12.20	Put	Bond Future	623.1200	0.6231	622.6200	0.6226	(0.080)	0	0	912
2022/05/13	R213	02/02/2023	10.22	Put	Bond Future	3,843.1000	3.8431	3,850.2500	3.8502	0.186	0	0	0
2022/05/13	R213	02/02/2023	10.23	Call	Bond Future	1,184.8300	1.1848	1,175.5800	1.1756	(0.781)	0	0	0
2022/05/13	R213	02/02/2023	10.35	Call	Bond Future	1,396.6200	1.3966	1,386.5400	1.3865	(0.722)	0	0	0
2022/05/13	R213	02/02/2023	10.35	Put	Bond Future	3,452.8700	3.4529	3,459.1100	3.4591	0.181	0	0	476
2022/05/13	R213	02/02/2023	10.01	Call	Bond Future	849.8500	0.8498	842.1900	0.8422	(0.901)	0	0	0
2022/05/13	R213	02/02/2023			Bond Future	10.7911	83.0150	10.7947	82.9987	0.033	0.0000	0.0000	0
2022/05/13	R213	02/02/2023	10.43	Call	Bond Future	1,549.4900	1.5495	1,538.8800	1.5389	(0.685)	0	0	912
2022/05/13	R213	02/02/2023	10.22	Call	Bond Future	1,168.0500	1.1681	1,158.8800	1.1589	(0.785)	0	0	0
2022/05/13	R213	02/02/2023	10.23	Put	Bond Future	3,812.0700	3.8121	3,819.1400	3.8191	0.185	0	0	0
2022/05/13	R213	02/02/2023	9.16	Call	Bond Future	211.5300	0.2115	208.5100	0.2085	(1.428)	0	0	476
2022/05/13	R213	02/02/2023	9.16	Put	Bond Future	8,159.9300	8.1599	8,173.2300	8.1732	0.163	0	0	0
2022/05/13	R213	02/02/2023	10.01	Put	Bond Future	4,537.0900	4.5371	4,545.7500	4.5457	0.191	0	0	476
2022/05/13	R213	02/02/2023	10.21	Call	Bond Future	1,151.4100	1.1514	1,142.3100	1.1423	(0.790)	0	0	0
2022/05/13	R213	02/02/2023	10.21	Put	Bond Future	3,874.3100	3.8743	3,881.5300	3.8815	0.186	0	0	0
2022/05/13	R213	04/05/2023	10.75	Call	Bond Future	2,229.6000	2.2296	2,218.0000	2.2180	(0.520)	0	0	0
2022/05/13	R213	04/05/2023	10.75	Put	Bond Future	3,113.7800	3.1138	3,119.3200	3.1193	0.178	0	0	0
2022/05/13	R213	04/05/2023			Bond Future	10.9467	80.9403	10.9505	80.9232	0.035	0.0000	0.0000	0
2022/05/13	R213	04/05/2023	10.74	Call	Bond Future	2,207.6000	2.2076	2,196.0500	2.1960	(0.523)	0	0	0
2022/05/13	R213	04/05/2023	10.74	Put	Bond Future	3,137.0700	3.1371	3,142.6600	3.1427	0.178	0	0	0
2022/05/13	R213	04/05/2023	10.73	Call	Bond Future	2,186.0400	2.1860	2,174.5400	2.1745	(0.526)	0	0	0
2022/05/13	R213	04/05/2023	10.73	Put	Bond Future	3,160.8200	3.1608	3,166.4600	3.1665	0.178	0	0	0
2022/05/13	R214	04/08/2022	10.98	Put	Bond Future	2,023.6400	2.0236	2,109.2100	2.1092	4.229	0	0	0
2022/05/13	R214	04/08/2022	10.99	Call	Bond Future	1,168.4100	1.1684	1,092.1000	1.0921	(6.531)	0	0	0
2022/05/13	R214	04/08/2022			Bond Future	11.1379	66.8013	11.1671	66.6404	0.262	0.0000	0.0000	14,753
2022/05/13	R214	04/08/2022	10.97	Call	Bond Future	1,118.0500	1.1181	1,043.7100	1.0437	(6.649)	0	0	0
2022/05/13	R214	04/08/2022	10.97	Put	Bond Future	2,055.0900	2.0551	2,141.6400	2.1416	4.211	0	0	0
2022/05/13	R214	04/08/2022	10.98	Call	Bond Future	1,143.0100	1.1430	1,067.6900	1.0677	(6.590)	0	0	0
2022/05/13	R214	04/08/2022	10.99	Put	Bond Future	1,992.6900	1.9927	2,077.2700	2.0773	4.245	0	0	0
2022/05/13	R214	03/11/2022	11.34	Call	Bond Future	2,343.3400	2.3433	2,249.9200	2.2499	(3.987)	0	0	0
2022/05/13	R214	03/11/2022	11.36	Put	Bond Future	2,007.1900	2.0072	2,076.3300	2.0763	3.445	0	0	0
2022/05/13	R214	03/11/2022			Bond Future	11.2866	64.4892	11.3169	64.3254	0.269	0.0000	0.0000	0
2022/05/13	R214	03/11/2022	11.34	Put	Bond Future	2,055.5500	2.0556	2,125.9600	2.1260	3.425	0	0	0
2022/05/13	R214	03/11/2022	11.35	Call	Bond Future	2,372.7600	2.3728	2,278.7100	2.2787	(3.964)	0	0	0
2022/05/13	R214	03/11/2022	11.35	Put	Bond Future	2,031.3400	2.0313	2,101.1200	2.1011	3.435	0	0	0
2022/05/13	R214	03/11/2022	11.36	Call	Bond Future	2,402.1800	2.4022	2,307.4900	2.3075	(3.942)	0	0	0
2022/05/13	R214	02/02/2023	11.07	Call	Bond Future	1,735.7800	1.7358	1,664.6900	1.6647	(4.096)	0	0	0
2022/05/13	R214	02/02/2023	11.07	Put	Bond Future	3,640.1300	3.6401	3,736.2500	3.7363	2.641	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
2022/05/13	R214	02/02/2023	11.08	Call	Bond Future	1,759.2100	1.7592	1,687.5300	1.6875	(4.075)	0	0	0
2022/05/13	R214	02/02/2023	11.08	Put	Bond Future	3,608.0400	3.6080	3,703.5700	3.7036	2.648	0	0	0
2022/05/13	R214	02/02/2023			Bond Future	11.4208	65.5758	11.4524	65.4086	0.277	0.0000	0.0000	0
2022/05/13	R214	02/02/2023	11.09	Call	Bond Future	1,782.8100	1.7828	1,710.5300	1.7105	(4.054)	0	0	0
2022/05/13	R214	02/02/2023	11.09	Put	Bond Future	3,576.1800	3.5762	3,671.1100	3.6711	2.655	0	0	0
2022/05/13	R214	04/05/2023	11.36	Call	Bond Future	2,562.5900	2.5626	2,478.5400	2.4785	(3.280)	0	0	0
2022/05/13	R214	04/05/2023	11.36	Put	Bond Future	3,529.4100	3.5294	3,615.9200	3.6159	2.451	0	0	0
2022/05/13	R214	04/05/2023	11.37	Call	Bond Future	2,587.9000	2.5879	2,503.3600	2.5034	(3.267)	0	0	0
2022/05/13	R214	04/05/2023	11.37	Put	Bond Future	3,501.3300	3.5013	3,587.3500	3.5874	2.457	0	0	0
2022/05/13	R214	04/05/2023			Bond Future	11.5432	63.4460	11.5759	63.2755	0.284	0.0000	0.0000	0
2022/05/13	R214	04/05/2023	11.38	Call	Bond Future	2,613.0700	2.6131	2,528.0500	2.5281	(3.254)	0	0	0
2022/05/13	R214	04/05/2023	11.38	Put	Bond Future	3,473.1800	3.4732	3,558.7200	3.5587	2.463	0	0	0
2022/05/13	R248	04/08/2022	10.20	Call	Bond Future	114.9500	0.1149	103.8100	0.1038	(9.691)	0	0	1,700
2022/05/13	R248	04/08/2022	10.40	Put	Bond Future	5,467.4700	5.4675	5,577.7600	5.5778	2.017	0	0	0
2022/05/13	R248	04/08/2022	10.98	Call	Bond Future	1,520.1600	1.5202	1,451.8200	1.4518	(4.496)	0	0	0
2022/05/13	R248	04/08/2022	10.98	Put	Bond Future	2,408.3000	2.4083	2,471.7400	2.4717	2.634	0	0	0
2022/05/13	R248	04/08/2022	10.99	Call	Bond Future	1,553.2500	1.5532	1,484.0800	1.4841	(4.453)	0	0	0
2022/05/13	R248	04/08/2022	10.99	Put	Bond Future	2,370.3800	2.3704	2,432.9900	2.4330	2.641	0	0	0
2022/05/13	R248	04/08/2022			Bond Future	11.1062	83.9881	11.1251	83.8563	0.170	0.0000	0.0000	188,751
2022/05/13	R248	04/08/2022	9.70	Call	Bond Future	13.8700	0.0139	12.0400	0.0120	(13.194)	0	0	0
2022/05/13	R248	04/08/2022	9.70	Put	Bond Future	10,967.2600	10.9673	11,097.2100	11.0972	1.185	0	0	0
2022/05/13	R248	04/08/2022	10.20	Put	Bond Future	6,894.0600	6.8941	7,014.7000	7.0147	1.750	0	0	0
2022/05/13	R248	04/08/2022	10.40	Call	Bond Future	267.7100	0.2677	246.2200	0.2462	(8.027)	0	0	0
2022/05/13	R248	04/08/2022	11.00	Call	Bond Future	1,586.7100	1.5867	1,516.7200	1.5167	(4.411)	0	0	0
2022/05/13	R248	04/08/2022	11.00	Put	Bond Future	2,332.9300	2.3329	2,394.7200	2.3947	2.649	0	0	50
2022/05/13	R248	04/08/2022	10.90	Call	Bond Future	1,268.8200	1.2688	1,207.2100	1.2072	(4.856)	0	0	1,700
2022/05/13	R248	04/08/2022	10.90	Put	Bond Future	2,728.9900	2.7290	2,799.1600	2.7992	2.571	0	0	0
2022/05/13	R248	03/11/2022	11.32	Call	Bond Future	2,972.6200	2.9726	2,892.2500	2.8923	(2.704)	0	0	0
2022/05/13	R248	03/11/2022	11.30	Put	Bond Future	2,579.9600	2.5800	2,635.1500	2.6351	2.139	0	0	0
2022/05/13	R248	03/11/2022	11.31	Put	Bond Future	2,549.0600	2.5491	2,603.7200	2.6037	2.144	0	0	0
2022/05/13	R248	03/11/2022			Bond Future	11.2530	80.7893	11.2728	80.6548	0.176	0.0000	0.0000	0
2022/05/13	R248	03/11/2022	11.32	Put	Bond Future	2,518.4800	2.5185	2,572.6100	2.5726	2.149	0	0	0
2022/05/13	R248	03/11/2022	11.30	Call	Bond Future	2,899.0000	2.8990	2,819.6900	2.8197	(2.736)	0	0	0
2022/05/13	R248	03/11/2022	11.31	Call	Bond Future	2,935.7000	2.9357	2,855.8600	2.8559	(2.720)	0	0	0
2022/05/13	R248	02/02/2023	11.08	Call	Bond Future	2,370.6700	2.3707	2,307.3500	2.3074	(2.671)	0	0	0
2022/05/13	R248	02/02/2023	11.08	Put	Bond Future	4,456.3500	4.4563	4,530.5400	4.5305	1.665	0	0	0
2022/05/13	R248	02/02/2023			Bond Future	11.3855	82.1508	11.4061	82.0132	0.181	0.0000	0.0000	0
2022/05/13	R248	02/02/2023	11.06	Call	Bond Future	2,311.1600	2.3112	2,248.8000	2.2488	(2.698)	0	0	0
2022/05/13	R248	02/02/2023	11.06	Put	Bond Future	4,536.7600	4.5368	4,611.9100	4.6119	1.656	0	0	0
2022/05/13	R248	02/02/2023	11.07	Call	Bond Future	2,340.8200	2.3408	2,277.9800	2.2780	(2.685)	0	0	0
2022/05/13	R248	02/02/2023	11.07	Put	Bond Future	4,496.4000	4.4964	4,571.0700	4.5711	1.661	0	0	0
2022/05/13	R248	04/05/2023	11.35	Call	Bond Future	3,272.1500	3.2721	3,199.9100	3.1999	(2.208)	0	0	0
2022/05/13	R248	04/05/2023	11.35	Put	Bond Future	4,305.7900	4.3058	4,374.0200	4.3740	1.585	0	0	0
2022/05/13	R248	04/05/2023			Bond Future	11.5060	79.1756	11.5275	79.0352	0.187	0.0000	0.0000	0
2022/05/13	R248	04/05/2023	11.33	Call	Bond Future	3,208.4500	3.2085	3,137.0400	3.1370	(2.226)	0	0	0
2022/05/13	R248	04/05/2023	11.33	Put	Bond Future	4,376.3600	4.3764	4,445.4200	4.4454	1.578	0	0	0
2022/05/13	R248	04/05/2023	11.34	Call	Bond Future	3,240.3800	3.2404	3,168.5600	3.1686	(2.216)	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
2022/05/13	R248	04/05/2023	11.34	Put	Bond Future	4,341.1100	4.3411	4,409.7600	4.4098	1.581	0	0	0
<b>Total</b>												<b>1265104</b>	