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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/05/2022 TO 18/05/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	2025	04/08/2022		Bond Future	160.9278	160.9278	160.9552	160.9552	0.017	0.0000	0.0000	7,305
2022/05/18	2025	03/11/2022		Bond Future	163.3050	163.3050	163.3290	163.3290	0.015	0.0000	0.0000	0
2022/05/18	2025	02/02/2023		Bond Future	164.4634	164.4634	164.4814	164.4814	0.011	0.0000	0.0000	0
2022/05/18	2025	04/05/2023		Bond Future	167.4933	167.4933	167.5081	167.5081	0.009	0.0000	0.0000	0
2022/05/18	2029	04/08/2022		Bond Future	118.7943	118.7943	118.5439	118.5439	(0.211)	0.0000	0.0000	3,954
2022/05/18	2029	03/11/2022		Bond Future	119.3097	119.3097	119.0497	119.0497	(0.218)	0.0000	0.0000	0
2022/05/18	2029	02/02/2023		Bond Future	121.3823	121.3823	121.1139	121.1139	(0.221)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/18	2029	04/05/2023			Bond Future	122.3392	122.3392	122.0625	122.0625	(0.226)	0.0000	0.0000	0
2022/05/18	2030	04/08/2022	9.56	Call	Bond Future	293.4700	0.2935	344.8900	0.3449	17.521	0	0	0
2022/05/18	2030	04/08/2022	9.56	Put	Bond Future	3,336.8600	3.3369	3,253.1700	3.2532	(2.508)	0	0	0
2022/05/18	2030	04/08/2022	10.95	Call	Bond Future	3,844.1200	3.8441	3,994.9600	3.9950	3.924	0	0	0
2022/05/18	2030	04/08/2022	10.95	Put	Bond Future	289.2200	0.2892	304.9500	0.3050	5.439	0	0	800
2022/05/18	2030	04/08/2022			Bond Future	10.1847	88.9719	10.1564	89.1070	(0.278)	0.0000	0.0000	96,349
2022/05/18	2030	04/08/2022	8.30	Call	Bond Future	3.0400	0.0030	3.6500	0.0037	20.066	0	0	800
2022/05/18	2030	04/08/2022	8.30	Put	Bond Future	9,598.2900	9.5983	9,463.7900	9.4638	(1.401)	0	0	0
2022/05/18	2030	04/08/2022	9.05	Call	Bond Future	60.5700	0.0606	65.6400	0.0656	8.370	0	0	800
2022/05/18	2030	04/08/2022	9.05	Put	Bond Future	5,687.3200	5.6873	5,557.2800	5.5573	(2.286)	0	0	0
2022/05/18	2030	04/08/2022	9.54	Call	Bond Future	275.7900	0.2758	325.3400	0.3253	17.967	0	0	0
2022/05/18	2030	04/08/2022	9.54	Put	Bond Future	3,418.7900	3.4188	3,333.2300	3.3332	(2.503)	0	0	0
2022/05/18	2030	04/08/2022	9.55	Call	Bond Future	284.5200	0.2845	335.0100	0.3350	17.746	0	0	0
2022/05/18	2030	04/08/2022	9.55	Put	Bond Future	3,377.7000	3.3777	3,293.0800	3.2931	(2.505)	0	0	0
2022/05/18	2030	03/11/2022	10.10	Call	Bond Future	1,289.0700	1.2891	1,452.7200	1.4527	12.695	0	0	0
2022/05/18	2030	03/11/2022	10.10	Put	Bond Future	2,579.3800	2.5794	2,608.2800	2.6083	1.120	0	0	0
2022/05/18	2030	03/11/2022	10.20	Put	Bond Future	2,313.1900	2.3132	2,348.1900	2.3482	1.513	0	0	0
2022/05/18	2030	03/11/2022	9.70	Call	Bond Future	662.0900	0.6621	778.7900	0.7788	17.626	0	0	500
2022/05/18	2030	03/11/2022	9.70	Put	Bond Future	3,857.5000	3.8575	3,839.4500	3.8394	(0.468)	0	0	0
2022/05/18	2030	03/11/2022			Bond Future	10.3771	90.2667	10.3479	90.4015	(0.281)	0.0000	0.0000	18,740
2022/05/18	2030	03/11/2022	10.20	Call	Bond Future	1,491.2600	1.4913	1,661.0100	1.6610	11.383	0	0	500
2022/05/18	2030	03/11/2022	11.57	Call	Bond Future	5,708.9900	5.7090	5,927.0000	5.9270	3.819	0	0	0
2022/05/18	2030	03/11/2022	11.57	Put	Bond Future	417.6900	0.4177	500.9500	0.5009	19.933	0	0	500
2022/05/18	2030	03/11/2022	10.08	Call	Bond Future	1,250.7200	1.2507	1,413.0600	1.4131	12.980	0	0	0
2022/05/18	2030	03/11/2022	10.08	Put	Bond Future	2,635.0800	2.6351	2,662.6700	2.6627	1.047	0	0	0
2022/05/18	2030	03/11/2022	10.09	Call	Bond Future	1,269.8100	1.2698	1,432.6900	1.4327	12.827	0	0	0
2022/05/18	2030	03/11/2022	10.09	Put	Bond Future	2,607.1300	2.6071	2,635.2600	2.6353	1.079	0	0	0
2022/05/18	2030	02/02/2023	10.00	Call	Bond Future	1,222.9900	1.2230	1,344.2000	1.3442	9.911	0	0	0
2022/05/18	2030	02/02/2023	10.01	Put	Bond Future	3,654.1200	3.6541	3,641.9100	3.6419	(0.334)	0	0	0
2022/05/18	2030	02/02/2023	9.80	Call	Bond Future	920.8300	0.9208	1,029.3000	1.0293	11.780	0	0	0
2022/05/18	2030	02/02/2023	9.94	Put	Bond Future	3,865.6500	3.8656	3,849.0900	3.8491	(0.428)	0	0	102
2022/05/18	2030	02/02/2023	9.99	Call	Bond Future	1,206.6500	1.2067	1,327.2100	1.3272	9.991	0	0	0
2022/05/18	2030	02/02/2023	8.81	Put	Bond Future	8,379.2800	8.3793	8,270.0800	8.2701	(1.303)	0	0	0
2022/05/18	2030	02/02/2023	9.20	Call	Bond Future	380.4300	0.3804	419.1800	0.4192	10.186	0	0	0
2022/05/18	2030	02/02/2023	9.20	Put	Bond Future	6,639.2200	6.6392	6,543.9100	6.5439	(1.436)	0	0	0
2022/05/18	2030	02/02/2023	9.66	Call	Bond Future	755.1900	0.7552	839.7900	0.8398	11.202	0	0	0
2022/05/18	2030	02/02/2023	9.66	Put	Bond Future	4,806.0700	4.8061	4,756.6100	4.7566	(1.029)	0	0	102
2022/05/18	2030	02/02/2023			Bond Future	10.5415	87.8106	10.5115	87.9447	(0.284)	0.0000	0.0000	0
2022/05/18	2030	02/02/2023	10.00	Put	Bond Future	3,683.8800	3.6839	3,671.0300	3.6710	(0.349)	0	0	0
2022/05/18	2030	02/02/2023	10.01	Call	Bond Future	1,239.4700	1.2395	1,361.3200	1.3613	9.831	0	0	0
2022/05/18	2030	02/02/2023	9.80	Put	Bond Future	4,312.7500	4.3127	4,287.1600	4.2872	(0.593)	0	0	0
2022/05/18	2030	02/02/2023	9.94	Call	Bond Future	1,126.7200	1.1267	1,244.2200	1.2442	10.429	0	0	0
2022/05/18	2030	02/02/2023	9.99	Put	Bond Future	3,713.8000	3.7138	3,700.3000	3.7003	(0.364)	0	0	0
2022/05/18	2030	02/02/2023	8.81	Call	Bond Future	195.9400	0.1959	220.8000	0.2208	12.688	0	0	102
2022/05/18	2030	04/05/2023	10.52	Call	Bond Future	2,219.4000	2.2194	2,376.5600	2.3766	7.081	0	0	0
2022/05/18	2030	04/05/2023	10.52	Put	Bond Future	3,004.8800	3.0049	3,027.5600	3.0276	0.755	0	0	0
2022/05/18	2030	04/05/2023	10.53	Call	Bond Future	2,240.6900	2.2407	2,398.2400	2.3982	7.031	0	0	0

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2022/05/18	2030	04/05/2023	10.53	Put	Bond Future	2,982.4500	2.9825	3,005.5200	3.0055	0.774	0	0	0
2022/05/18	2030	04/05/2023	10.00	Call	Bond Future	1,257.9300	1.2579	1,393.1300	1.3931	10.748	0	0	1,080
2022/05/18	2030	04/05/2023	10.00	Put	Bond Future	4,355.0000	4.3550	4,355.7200	4.3557	0.017	0	0	0
2022/05/18	2030	04/05/2023			Bond Future	10.7006	89.4162	10.6696	89.5507	(0.290)	0.0000	0.0000	0
2022/05/18	2030	04/05/2023	12.04	Call	Bond Future	6,476.8000	6.4768	6,672.8900	6.6729	3.028	0	0	0
2022/05/18	2030	04/05/2023	12.04	Put	Bond Future	920.6600	0.9207	982.2700	0.9823	6.692	0	0	1,080
2022/05/18	2030	04/05/2023	10.54	Call	Bond Future	2,262.0800	2.2621	2,420.0200	2.4200	6.982	0	0	0
2022/05/18	2030	04/05/2023	10.54	Put	Bond Future	2,960.1500	2.9601	2,983.6100	2.9836	0.793	0	0	0
2022/05/18	2032	04/08/2022	8.97	Call	Bond Future	4.6000	0.0046	5.2700	0.0053	14.565	0	0	800
2022/05/18	2032	04/08/2022	8.97	Put	Bond Future	9,304.1900	9.3042	9,184.7700	9.1848	(1.284)	0	0	0
2022/05/18	2032	04/08/2022	9.40	Call	Bond Future	30.9900	0.0310	35.1600	0.0352	13.456	0	0	0
2022/05/18	2032	04/08/2022	9.40	Put	Bond Future	6,724.2000	6.7242	6,608.2800	6.6083	(1.724)	0	0	0
2022/05/18	2032	04/08/2022	9.72	Call	Bond Future	105.4700	0.1055	143.5800	0.1436	36.133	0	0	800
2022/05/18	2032	04/08/2022	9.72	Put	Bond Future	4,919.6100	4.9196	4,837.6300	4.8376	(1.666)	0	0	0
2022/05/18	2032	04/08/2022	10.21	Put	Bond Future	2,646.4900	2.6465	2,631.8500	2.6319	(0.553)	0	0	0
2022/05/18	2032	04/08/2022	10.22	Call	Bond Future	630.8000	0.6308	737.6400	0.7376	16.937	0	0	0
2022/05/18	2032	04/08/2022	9.80	Call	Bond Future	146.1500	0.1462	197.1200	0.1971	34.875	0	0	900
2022/05/18	2032	04/08/2022	10.20	Put	Bond Future	2,685.0100	2.6850	2,669.1100	2.6691	(0.592)	0	0	0
2022/05/18	2032	04/08/2022			Bond Future	10.5814	89.0759	10.5591	89.1960	(0.210)	0.0000	0.0000	70,093
2022/05/18	2032	04/08/2022	11.00	Call	Bond Future	2,881.4300	2.8814	3,034.6800	3.0347	5.319	0	0	0
2022/05/18	2032	04/08/2022	11.00	Put	Bond Future	664.2100	0.6642	697.3700	0.6974	4.992	0	0	7,500
2022/05/18	2032	04/08/2022	11.60	Call	Bond Future	5,463.3200	5.4633	5,604.5700	5.6046	2.585	0	0	0
2022/05/18	2032	04/08/2022	11.60	Put	Bond Future	199.4700	0.1995	220.6300	0.2206	10.608	0	0	800
2022/05/18	2032	04/08/2022	11.89	Call	Bond Future	6,791.2600	6.7913	6,922.4800	6.9225	1.932	0	0	0
2022/05/18	2032	04/08/2022	11.89	Put	Bond Future	108.1600	0.1082	119.2900	0.1193	10.290	0	0	0
2022/05/18	2032	04/08/2022	10.21	Call	Bond Future	613.3800	0.6134	718.8300	0.7188	17.192	0	0	0
2022/05/18	2032	04/08/2022	10.22	Put	Bond Future	2,608.3400	2.6083	2,595.0900	2.5951	(0.508)	0	0	0
2022/05/18	2032	04/08/2022	10.50	Call	Bond Future	1,250.4400	1.2504	1,367.8400	1.3678	9.389	0	0	900
2022/05/18	2032	04/08/2022	10.50	Put	Bond Future	1,690.6600	1.6907	1,687.9700	1.6880	(0.159)	0	0	0
2022/05/18	2032	04/08/2022	9.80	Put	Bond Future	4,498.3900	4.4984	4,429.2700	4.4293	(1.537)	0	0	0
2022/05/18	2032	04/08/2022	10.10	Call	Bond Future	441.9200	0.4419	532.7300	0.5327	20.549	0	0	0
2022/05/18	2032	04/08/2022	10.10	Put	Bond Future	3,089.4300	3.0894	3,060.1500	3.0601	(0.948)	0	0	0
2022/05/18	2032	04/08/2022	10.20	Call	Bond Future	596.2800	0.5963	700.4700	0.7005	17.473	0	0	0
2022/05/18	2032	03/11/2022	10.56	Put	Bond Future	2,649.8000	2.6498	2,684.3300	2.6843	1.303	0	0	180
2022/05/18	2032	03/11/2022	9.92	Call	Bond Future	451.1200	0.4511	535.5900	0.5356	18.725	0	0	750
2022/05/18	2032	03/11/2022	9.92	Put	Bond Future	5,043.9700	5.0440	5,008.7800	5.0088	(0.698)	0	0	0
2022/05/18	2032	03/11/2022	10.11	Put	Bond Future	4,213.0900	4.2131	4,217.5200	4.2175	0.105	0	0	454
2022/05/18	2032	03/11/2022	10.16	Call	Bond Future	755.4500	0.7555	885.2700	0.8853	17.184	0	0	0
2022/05/18	2032	03/11/2022	10.16	Put	Bond Future	4,013.8300	4.0138	4,023.9900	4.0240	0.253	0	0	180
2022/05/18	2032	03/11/2022	9.31	Put	Bond Future	8,218.0600	8.2181	8,116.6800	8.1167	(1.234)	0	0	0
2022/05/18	2032	03/11/2022	9.36	Call	Bond Future	127.3000	0.1273	147.3500	0.1473	15.750	0	0	454
2022/05/18	2032	03/11/2022	9.36	Put	Bond Future	7,938.5300	7.9385	7,838.9200	7.8389	(1.255)	0	0	0
2022/05/18	2032	03/11/2022	9.46	Put	Bond Future	7,388.4200	7.3884	7,292.7100	7.2927	(1.295)	0	0	0
2022/05/18	2032	03/11/2022			Bond Future	10.7667	86.2201	10.7438	86.3398	(0.212)	0.0000	0.0000	87,927
2022/05/18	2032	03/11/2022	12.30	Call	Bond Future	7,864.4200	7.8644	8,028.8300	8.0288	2.091	0	0	0
2022/05/18	2032	03/11/2022	12.30	Put	Bond Future	311.4200	0.3114	356.1700	0.3562	14.370	0	0	750
2022/05/18	2032	03/11/2022	10.66	Call	Bond Future	1,807.3800	1.8074	1,963.0500	1.9631	8.613	0	0	0

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2022/05/18	2032	03/11/2022	10.66	Put	Bond Future	2,368.5900	2.3686	2,404.6000	2.4046	1.520	0	0	0
2022/05/18	2032	03/11/2022	10.67	Call	Bond Future	1,833.5800	1.8336	1,989.0700	1.9891	8.480	0	0	750
2022/05/18	2032	03/11/2022	10.67	Put	Bond Future	2,341.9700	2.3420	2,377.8000	2.3778	1.530	0	0	0
2022/05/18	2032	03/11/2022	11.55	Call	Bond Future	4,756.5200	4.7565	4,948.0800	4.9481	4.027	0	0	0
2022/05/18	2032	03/11/2022	11.55	Put	Bond Future	780.8200	0.7808	852.7200	0.8527	9.208	0	0	500
2022/05/18	2032	03/11/2022	10.21	Call	Bond Future	837.3300	0.8373	972.6600	0.9727	16.162	0	0	500
2022/05/18	2032	03/11/2022	10.21	Put	Bond Future	3,820.9900	3.8210	3,836.6600	3.8367	0.410	0	0	0
2022/05/18	2032	03/11/2022	10.49	Call	Bond Future	1,394.9700	1.3950	1,547.3100	1.5473	10.921	0	0	0
2022/05/18	2032	03/11/2022	10.49	Put	Bond Future	2,860.8500	2.8608	2,893.5300	2.8935	1.142	0	0	454
2022/05/18	2032	03/11/2022	10.56	Call	Bond Future	1,557.9500	1.5579	1,712.1400	1.7121	9.897	0	0	0
2022/05/18	2032	03/11/2022	10.11	Call	Bond Future	678.8700	0.6789	802.9600	0.8030	18.279	0	0	0
2022/05/18	2032	03/11/2022	9.31	Call	Bond Future	112.1600	0.1122	130.4400	0.1304	16.298	0	0	180
2022/05/18	2032	03/11/2022	9.46	Call	Bond Future	162.8700	0.1629	186.8200	0.1868	14.705	0	0	500
2022/05/18	2032	02/02/2023	10.50	Call	Bond Future	1,488.2700	1.4883	1,644.4800	1.6445	10.496	0	0	0
2022/05/18	2032	02/02/2023	10.50	Put	Bond Future	3,689.3300	3.6893	3,726.6700	3.7267	1.012	0	0	454
2022/05/18	2032	02/02/2023	10.67	Call	Bond Future	1,866.6300	1.8666	2,027.5200	2.0275	8.619	0	0	750
2022/05/18	2032	02/02/2023	10.67	Put	Bond Future	3,176.2600	3.1763	3,218.2800	3.2183	1.323	0	0	0
2022/05/18	2032	02/02/2023	11.69	Call	Bond Future	4,952.4100	4.9524	5,147.9100	5.1479	3.948	0	0	0
2022/05/18	2032	02/02/2023	11.69	Put	Bond Future	1,159.9700	1.1600	1,236.6000	1.2366	6.606	0	0	0
2022/05/18	2032	02/02/2023	10.40	Call	Bond Future	1,288.0100	1.2880	1,436.9000	1.4369	11.560	0	0	0
2022/05/18	2032	02/02/2023	10.40	Put	Bond Future	4,019.1500	4.0192	4,049.1700	4.0492	0.747	0	0	0
2022/05/18	2032	02/02/2023	9.92	Call	Bond Future	616.3300	0.6163	678.9400	0.6789	10.159	0	0	750
2022/05/18	2032	02/02/2023	9.92	Put	Bond Future	5,951.9100	5.9519	5,895.6500	5.8957	(0.945)	0	0	0
2022/05/18	2032	02/02/2023	10.22	Call	Bond Future	976.4700	0.9765	1,104.0300	1.1040	13.063	0	0	500
2022/05/18	2032	02/02/2023	10.22	Put	Bond Future	4,672.5200	4.6725	4,681.2100	4.6812	0.186	0	0	0
2022/05/18	2032	02/02/2023	9.47	Call	Bond Future	276.8200	0.2768	314.9600	0.3150	13.778	0	0	500
2022/05/18	2032	02/02/2023	9.47	Put	Bond Future	8,147.2600	8.1473	8,066.5300	8.0665	(0.991)	0	0	0
2022/05/18	2032	02/02/2023			Bond Future	10.9240	87.7023	10.9008	87.8211	(0.213)	0.0000	0.0000	0
2022/05/18	2032	02/02/2023	11.84	Call	Bond Future	5,508.8600	5.5089	5,704.5000	5.7045	3.551	0	0	0
2022/05/18	2032	02/02/2023	11.84	Put	Bond Future	1,000.3600	1.0004	1,077.1300	1.0771	7.674	0	0	500
2022/05/18	2032	02/02/2023	12.75	Call	Bond Future	9,101.5100	9.1015	9,273.0400	9.2730	1.885	0	0	0
2022/05/18	2032	02/02/2023	12.75	Put	Bond Future	425.8600	0.4259	478.5200	0.4785	12.366	0	0	750
2022/05/18	2032	02/02/2023	10.38	Call	Bond Future	1,250.0900	1.2501	1,397.4200	1.3974	11.786	0	0	0
2022/05/18	2032	02/02/2023	10.38	Put	Bond Future	4,087.7500	4.0877	4,116.2100	4.1162	0.696	0	0	0
2022/05/18	2032	02/02/2023	10.39	Call	Bond Future	1,268.9700	1.2690	1,417.0800	1.4171	11.672	0	0	0
2022/05/18	2032	02/02/2023	10.39	Put	Bond Future	4,053.3500	4.0533	4,082.5900	4.0826	0.721	0	0	0
2022/05/18	2032	02/02/2023	10.16	Call	Bond Future	894.5200	0.8945	1,004.4800	1.0045	12.293	0	0	0
2022/05/18	2032	02/02/2023	10.16	Put	Bond Future	4,915.3200	4.9153	4,906.4100	4.9064	(0.181)	0	0	454
2022/05/18	2032	02/02/2023	9.31	Call	Bond Future	201.2100	0.2012	232.0000	0.2320	15.302	0	0	454
2022/05/18	2032	02/02/2023	9.31	Put	Bond Future	8,995.4000	8.9954	8,907.3200	8.9073	(0.979)	0	0	0
2022/05/18	2032	04/05/2023	10.89	Call	Bond Future	2,471.1100	2.4711	2,631.1500	2.6312	6.476	0	0	0
2022/05/18	2032	04/05/2023	10.89	Put	Bond Future	3,384.6600	3.3847	3,425.7100	3.4257	1.213	0	0	0
2022/05/18	2032	04/05/2023			Bond Future	11.0724	85.1458	11.0485	85.2648	(0.216)	0.0000	0.0000	0
2022/05/18	2032	04/05/2023	10.88	Call	Bond Future	2,446.9900	2.4470	2,606.6500	2.6067	6.525	0	0	0
2022/05/18	2032	04/05/2023	10.88	Put	Bond Future	3,411.0100	3.4110	3,451.6800	3.4517	1.192	0	0	0
2022/05/18	2032	04/05/2023	10.87	Call	Bond Future	2,422.9800	2.4230	2,582.5900	2.5826	6.587	0	0	0
2022/05/18	2032	04/05/2023	10.87	Put	Bond Future	3,437.5100	3.4375	3,478.1300	3.4781	1.182	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
2022/05/18	2033	04/08/2022			Bond Future	113.8664	113.8664	113.5438	113.5438	(0.283)	0.0000	0.0000	7,046
2022/05/18	2033	03/11/2022			Bond Future	114.2255	114.2255	113.8911	113.8911	(0.293)	0.0000	0.0000	0
2022/05/18	2033	02/02/2023			Bond Future	116.2095	116.2095	115.8657	115.8657	(0.296)	0.0000	0.0000	0
2022/05/18	2033	04/05/2023			Bond Future	116.9860	116.9860	116.6325	116.6325	(0.302)	0.0000	0.0000	0
2022/05/18	2037	04/08/2022	10.89	Call	Bond Future	1,035.5900	1.0356	1,164.9200	1.1649	12.489	0	0	0
2022/05/18	2037	04/08/2022	10.89	Put	Bond Future	2,442.2800	2.4423	2,437.2100	2.4372	(0.208)	0	0	0
2022/05/18	2037	04/08/2022	10.90	Call	Bond Future	1,060.9000	1.0609	1,190.6100	1.1906	12.226	0	0	0
2022/05/18	2037	04/08/2022	11.95	Call	Bond Future	5,215.7400	5.2157	5,384.9700	5.3850	3.245	0	0	0
2022/05/18	2037	04/08/2022	11.95	Put	Bond Future	349.9900	0.3500	384.8200	0.3848	9.952	0	0	1,050
2022/05/18	2037	04/08/2022	10.91	Put	Bond Future	2,368.0900	2.3681	2,363.4600	2.3635	(0.196)	0	0	0
2022/05/18	2037	04/08/2022			Bond Future	11.1171	81.6019	11.0952	81.7363	(0.197)	0.0000	0.0000	126,804
2022/05/18	2037	04/08/2022	10.10	Call	Bond Future	63.8800	0.0639	80.2300	0.0802	25.595	0	0	50
2022/05/18	2037	04/08/2022	10.10	Put	Bond Future	6,652.1200	6.6521	6,534.0700	6.5341	(1.775)	0	0	0
2022/05/18	2037	04/08/2022	10.90	Put	Bond Future	2,404.9000	2.4049	2,400.2100	2.4002	(0.195)	0	0	50
2022/05/18	2037	04/08/2022	10.91	Call	Bond Future	1,086.7100	1.0867	1,216.4800	1.2165	11.942	0	0	0
2022/05/18	2037	04/08/2022	11.21	Call	Bond Future	1,997.6200	1.9976	2,143.4500	2.1434	7.300	0	0	1,050
2022/05/18	2037	04/08/2022	11.21	Put	Bond Future	1,432.5300	1.4325	1,443.9600	1.4440	0.798	0	0	0
2022/05/18	2037	04/08/2022	11.42	Call	Bond Future	2,791.7600	2.7918	2,957.7600	2.9578	5.946	0	0	0
2022/05/18	2037	04/08/2022	11.42	Put	Bond Future	970.2900	0.9703	1,001.8900	1.0019	3.257	0	0	50
2022/05/18	2037	03/11/2022	11.32	Call	Bond Future	2,513.8200	2.5138	2,693.9900	2.6940	7.167	0	0	0
2022/05/18	2037	03/11/2022	11.30	Put	Bond Future	2,348.5300	2.3485	2,393.1900	2.3932	1.902	0	0	0
2022/05/18	2037	03/11/2022	11.31	Call	Bond Future	2,481.9100	2.4819	2,661.4300	2.6614	7.233	0	0	0
2022/05/18	2037	03/11/2022	11.31	Put	Bond Future	2,320.6300	2.3206	2,365.9500	2.3659	1.953	0	0	0
2022/05/18	2037	03/11/2022			Bond Future	11.2830	82.7897	11.2605	82.9239	(0.199)	0.0000	0.0000	0
2022/05/18	2037	03/11/2022	11.32	Put	Bond Future	2,293.0000	2.2930	2,338.9700	2.3390	2.005	0	0	0
2022/05/18	2037	03/11/2022	11.30	Call	Bond Future	2,450.2000	2.4502	2,629.0600	2.6291	7.300	0	0	0
2022/05/18	2037	02/02/2023	11.03	Call	Bond Future	1,867.9900	1.8680	1,980.3600	1.9804	6.016	0	0	0
2022/05/18	2037	02/02/2023	11.03	Put	Bond Future	4,247.8400	4.2478	4,226.4600	4.2265	(0.503)	0	0	0
2022/05/18	2037	02/02/2023	11.04	Call	Bond Future	1,892.3500	1.8924	2,005.2900	2.0053	5.968	0	0	0
2022/05/18	2037	02/02/2023	11.04	Put	Bond Future	4,211.1600	4.2112	4,190.3500	4.1904	(0.494)	0	0	0
2022/05/18	2037	02/02/2023			Bond Future	11.4282	79.9556	11.4053	80.0893	(0.200)	0.0000	0.0000	0
2022/05/18	2037	02/02/2023	11.05	Call	Bond Future	1,917.1500	1.9172	2,030.6600	2.0307	5.921	0	0	0
2022/05/18	2037	02/02/2023	11.05	Put	Bond Future	4,174.9900	4.1750	4,154.7500	4.1548	(0.485)	0	0	0
2022/05/18	2037	04/05/2023	11.30	Call	Bond Future	2,594.0700	2.5941	2,796.7800	2.7968	7.814	0	0	0
2022/05/18	2037	04/05/2023	11.30	Put	Bond Future	4,146.8500	4.1469	4,215.2800	4.2153	1.650	0	0	0
2022/05/18	2037	04/05/2023	11.31	Call	Bond Future	2,620.9500	2.6210	2,823.5100	2.8235	7.728	0	0	0
2022/05/18	2037	04/05/2023	11.31	Put	Bond Future	4,114.7700	4.1148	4,183.0500	4.1831	1.659	0	0	0
2022/05/18	2037	04/05/2023			Bond Future	11.5670	81.4190	11.5436	81.5533	(0.202)	0.0000	0.0000	0
2022/05/18	2037	04/05/2023	11.32	Call	Bond Future	2,647.6500	2.6476	2,850.3700	2.8504	7.657	0	0	0
2022/05/18	2037	04/05/2023	11.32	Put	Bond Future	4,082.5700	4.0826	4,151.0100	4.1510	1.676	0	0	0
2022/05/18	2038	04/08/2022			Bond Future	128.2065	128.2065	128.1804	128.1804	(0.020)	0.0000	0.0000	6,836
2022/05/18	2038	03/11/2022			Bond Future	130.1006	130.1006	130.0712	130.0712	(0.023)	0.0000	0.0000	0
2022/05/18	2038	02/02/2023			Bond Future	130.4732	130.4732	130.4377	130.4377	(0.027)	0.0000	0.0000	0
2022/05/18	2038	04/05/2023			Bond Future	132.8783	132.8783	132.8394	132.8394	(0.029)	0.0000	0.0000	0
2022/05/18	2040	04/08/2022	9.70	Put	Bond Future	11,235.4200	11.2354	11,093.7200	11.0937	(1.261)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/18	2040	04/08/2022	11.05	Call	Bond Future	1,146.4100	1.1464	1,305.3100	1.3053	13.861	0	0	0
2022/05/18	2040	04/08/2022	11.05	Put	Bond Future	2,492.4600	2.4925	2,508.4900	2.5085	0.643	0	0	0
2022/05/18	2040	04/08/2022	12.24	Put	Bond Future	266.7000	0.2667	304.1800	0.3042	14.053	0	0	460
2022/05/18	2040	04/08/2022			Bond Future	11.2530	83.1732	11.2312	83.3160	(0.194)	0.0000	0.0000	120,301
2022/05/18	2040	04/08/2022	9.70	Call	Bond Future	6.9900	0.0070	8.1600	0.0082	16.738	0	0	460
2022/05/18	2040	04/08/2022	10.70	Call	Bond Future	410.5000	0.4105	516.2800	0.5163	25.769	0	0	460
2022/05/18	2040	04/08/2022	10.70	Put	Bond Future	4,158.9900	4.1590	4,121.9000	4.1219	(0.892)	0	0	0
2022/05/18	2040	04/08/2022	11.03	Call	Bond Future	1,091.5700	1.0916	1,249.7400	1.2497	14.490	0	0	0
2022/05/18	2040	04/08/2022	11.03	Put	Bond Future	2,572.0900	2.5721	2,587.3900	2.5874	0.595	0	0	0
2022/05/18	2040	04/08/2022	11.04	Call	Bond Future	1,118.7300	1.1187	1,277.2700	1.2773	14.171	0	0	0
2022/05/18	2040	04/08/2022	11.04	Put	Bond Future	2,531.9700	2.5320	2,547.6400	2.5476	0.619	0	0	0
2022/05/18	2040	04/08/2022	12.24	Call	Bond Future	6,351.7400	6.3517	6,532.0900	6.5321	2.839	0	0	0
2022/05/18	2040	03/11/2022	11.40	Call	Bond Future	2,560.6100	2.5606	2,699.6900	2.6997	5.432	0	0	0
2022/05/18	2040	03/11/2022	11.41	Put	Bond Future	2,625.1700	2.6252	2,621.9400	2.6219	(0.123)	0	0	0
2022/05/18	2040	03/11/2022	12.52	Call	Bond Future	7,330.2200	7.3302	7,491.1000	7.4911	2.195	0	0	0
2022/05/18	2040	03/11/2022	10.70	Call	Bond Future	754.2200	0.7542	835.8000	0.8358	10.816	0	0	1,100
2022/05/18	2040	03/11/2022	11.20	Call	Bond Future	1,935.5900	1.9356	2,062.2100	2.0622	6.542	0	0	1,100
2022/05/18	2040	03/11/2022	11.20	Put	Bond Future	3,328.8700	3.3289	3,312.6700	3.3127	(0.487)	0	0	0
2022/05/18	2040	03/11/2022	11.39	Call	Bond Future	2,527.5100	2.5275	2,666.0500	2.6661	5.481	0	0	0
2022/05/18	2040	03/11/2022			Bond Future	11.4149	84.3840	11.3926	84.5268	(0.195)	0.0000	0.0000	3,965
2022/05/18	2040	03/11/2022	11.40	Put	Bond Future	2,655.9100	2.6559	2,652.1700	2.6522	(0.141)	0	0	0
2022/05/18	2040	03/11/2022	11.41	Call	Bond Future	2,593.9400	2.5939	2,733.5300	2.7335	5.381	0	0	0
2022/05/18	2040	03/11/2022	12.52	Put	Bond Future	712.9400	0.7129	731.0000	0.7310	2.533	0	0	1,100
2022/05/18	2040	03/11/2022	10.70	Put	Bond Future	5,536.2300	5.5362	5,474.9900	5.4750	(1.106)	0	0	0
2022/05/18	2040	03/11/2022	11.39	Put	Bond Future	2,686.9500	2.6869	2,682.6700	2.6827	(0.159)	0	0	0
2022/05/18	2040	02/02/2023	11.12	Call	Bond Future	1,866.8000	1.8668	2,079.0200	2.0790	11.368	0	0	0
2022/05/18	2040	02/02/2023	11.12	Put	Bond Future	4,679.6300	4.6796	4,749.4200	4.7494	1.491	0	0	0
2022/05/18	2040	02/02/2023			Bond Future	11.5571	81.3270	11.5344	81.4694	(0.196)	0.0000	0.0000	0
2022/05/18	2040	02/02/2023	11.10	Call	Bond Future	1,815.1900	1.8152	2,026.6900	2.0267	11.652	0	0	0
2022/05/18	2040	02/02/2023	11.10	Put	Bond Future	4,760.3500	4.7604	4,829.4200	4.8294	1.451	0	0	0
2022/05/18	2040	02/02/2023	11.11	Call	Bond Future	1,841.0300	1.8410	2,052.9000	2.0529	11.508	0	0	0
2022/05/18	2040	02/02/2023	11.11	Put	Bond Future	4,719.9800	4.7200	4,789.4200	4.7894	1.471	0	0	0
2022/05/18	2040	04/05/2023	11.43	Call	Bond Future	2,841.0500	2.8411	3,000.7200	3.0007	5.620	0	0	0
2022/05/18	2040	04/05/2023	11.43	Put	Bond Future	4,481.7900	4.4818	4,498.4300	4.4984	0.371	0	0	0
2022/05/18	2040	04/05/2023			Bond Future	11.6928	82.8160	11.6695	82.9590	(0.199)	0.0000	0.0000	0
2022/05/18	2040	04/05/2023	11.41	Call	Bond Future	2,783.9400	2.7839	2,942.6500	2.9426	5.701	0	0	0
2022/05/18	2040	04/05/2023	11.41	Put	Bond Future	4,551.6900	4.5517	4,567.3700	4.5674	0.344	0	0	0
2022/05/18	2040	04/05/2023	11.42	Call	Bond Future	2,812.4300	2.8124	2,971.6200	2.9716	5.660	0	0	0
2022/05/18	2040	04/05/2023	11.42	Put	Bond Future	4,516.6300	4.5166	4,532.7900	4.5328	0.358	0	0	0
2022/05/18	2044	04/08/2022	11.08	Call	Bond Future	1,235.1800	1.2352	1,389.4000	1.3894	12.486	0	0	0
2022/05/18	2044	04/08/2022	11.08	Put	Bond Future	2,445.1600	2.4452	2,490.5500	2.4906	1.856	0	0	0
2022/05/18	2044	04/08/2022	11.09	Call	Bond Future	1,264.7200	1.2647	1,419.0600	1.4191	12.203	0	0	0
2022/05/18	2044	04/08/2022	11.09	Put	Bond Future	2,406.2800	2.4063	2,451.7900	2.4518	1.891	0	0	0
2022/05/18	2044	04/08/2022			Bond Future	11.2589	80.0685	11.2427	80.1774	(0.145)	0.0000	0.0000	77,371
2022/05/18	2044	04/08/2022	11.10	Call	Bond Future	1,294.6500	1.2947	1,448.9200	1.4489	11.916	0	0	0
2022/05/18	2044	04/08/2022	11.10	Put	Bond Future	2,367.8900	2.3679	2,413.3300	2.4133	1.919	0	0	0
2022/05/18	2044	03/11/2022	11.40	Put	Bond Future	2,688.7400	2.6887	2,716.6000	2.7166	1.036	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/18	2044	03/11/2022	11.41	Call	Bond Future	2,645.9900	2.6460	2,782.6000	2.7826	5.163	0	0	0
2022/05/18	2044	03/11/2022	11.41	Put	Bond Future	2,657.4800	2.6575	2,685.7200	2.6857	1.063	0	0	0
2022/05/18	2044	03/11/2022			Bond Future	11.4118	81.2342	11.3952	81.3426	(0.145)	0.0000	0.0000	0
2022/05/18	2044	03/11/2022	11.39	Call	Bond Future	2,578.0300	2.5780	2,713.8700	2.7139	5.269	0	0	0
2022/05/18	2044	03/11/2022	11.39	Put	Bond Future	2,720.3100	2.7203	2,747.7800	2.7478	1.010	0	0	0
2022/05/18	2044	03/11/2022	11.40	Call	Bond Future	2,611.9000	2.6119	2,748.1300	2.7481	5.216	0	0	0
2022/05/18	2044	02/02/2023	11.14	Call	Bond Future	1,977.3800	1.9774	2,195.2500	2.1953	11.018	0	0	0
2022/05/18	2044	02/02/2023	11.14	Put	Bond Future	4,646.2700	4.6463	4,756.6700	4.7567	2.376	0	0	0
2022/05/18	2044	02/02/2023	11.15	Call	Bond Future	2,004.8600	2.0049	2,222.7200	2.2227	10.867	0	0	0
2022/05/18	2044	02/02/2023	11.15	Put	Bond Future	4,606.1500	4.6062	4,716.5400	4.7165	2.397	0	0	0
2022/05/18	2044	02/02/2023			Bond Future	11.5457	78.2483	11.5289	78.3558	(0.145)	0.0000	0.0000	0
2022/05/18	2044	02/02/2023	11.16	Call	Bond Future	2,032.2800	2.0323	2,250.3700	2.2504	10.731	0	0	0
2022/05/18	2044	02/02/2023	11.16	Put	Bond Future	4,566.0600	4.5661	4,676.6800	4.6767	2.423	0	0	0
2022/05/18	2044	04/05/2023	11.41	Call	Bond Future	2,883.3900	2.8834	3,051.0000	3.0510	5.813	0	0	0
2022/05/18	2044	04/05/2023	11.41	Put	Bond Future	4,564.9700	4.5650	4,625.0100	4.6250	1.315	0	0	0
2022/05/18	2044	04/05/2023	11.42	Call	Bond Future	2,912.6200	2.9126	3,080.6200	3.0806	5.768	0	0	0
2022/05/18	2044	04/05/2023	11.42	Put	Bond Future	4,529.1600	4.5292	4,589.5900	4.5896	1.334	0	0	0
2022/05/18	2044	04/05/2023			Bond Future	11.6730	79.6810	11.6559	79.7886	(0.147)	0.0000	0.0000	0
2022/05/18	2044	04/05/2023	11.43	Call	Bond Future	2,941.9900	2.9420	3,110.3800	3.1104	5.724	0	0	0
2022/05/18	2044	04/05/2023	11.43	Put	Bond Future	4,493.5800	4.4936	4,554.4000	4.5544	1.353	0	0	0
2022/05/18	2046	04/08/2022			Bond Future	117.4260	117.4260	117.3836	117.3836	(0.036)	0.0000	0.0000	16,119
2022/05/18	2046	03/11/2022			Bond Future	117.2137	117.2137	117.1628	117.1628	(0.043)	0.0000	0.0000	1,566
2022/05/18	2046	02/02/2023			Bond Future	119.2509	119.2509	119.1954	119.1954	(0.047)	0.0000	0.0000	0
2022/05/18	2046	04/05/2023			Bond Future	119.4392	119.4392	119.3790	119.3790	(0.050)	0.0000	0.0000	0
2022/05/18	2050	04/08/2022			Bond Future	119.1549	119.1549	119.3245	119.3245	0.142	0.0000	0.0000	11,293
2022/05/18	2050	03/11/2022			Bond Future	120.9152	120.9152	121.0842	121.0842	0.140	0.0000	0.0000	0
2022/05/18	2050	02/02/2023			Bond Future	120.9193	120.9193	121.0867	121.0867	0.138	0.0000	0.0000	0
2022/05/18	2050	04/05/2023			Bond Future	123.1481	123.1481	123.3161	123.3161	0.136	0.0000	0.0000	0
2022/05/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	AL37	04/08/2022			Index Future	824.3050	824.3050	825.3670	825.3670	0.129	0.0000	0.0000	0
2022/05/18	AL37	03/11/2022			Index Future	836.3840	836.3840	837.4550	837.4550	0.128	0.0000	0.0000	0
2022/05/18	AL37	02/02/2023			Index Future	850.6870	850.6870	851.7670	851.7670	0.127	0.0000	0.0000	0
2022/05/18	AL37	04/05/2023			Index Future	866.1340	866.1340	867.2280	867.2280	0.126	0.0000	0.0000	0
2022/05/18	AL7T	04/08/2022			Index Future	936.8930	936.8930	937.9390	937.9390	0.112	0.0000	0.0000	0
2022/05/18	AL7T	03/11/2022			Index Future	950.6220	950.6220	951.6760	951.6760	0.111	0.0000	0.0000	0
2022/05/18	AL7T	02/02/2023			Index Future	966.8780	966.8780	967.9400	967.9400	0.110	0.0000	0.0000	0
2022/05/18	AL7T	04/05/2023			Index Future	984.4350	984.4350	985.5090	985.5090	0.109	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/18	ALBI	04/08/2022			Index Future	833.4410	833.4410	834.4330	834.4330	0.119	0.0000	0.0000	131
2022/05/18	ALBI	03/11/2022			Index Future	845.6540	845.6540	846.6540	846.6540	0.118	0.0000	0.0000	0
2022/05/18	ALBI	02/02/2023			Index Future	860.1150	860.1150	861.1220	861.1220	0.117	0.0000	0.0000	0
2022/05/18	ALBI	04/05/2023			Index Future	875.7330	875.7330	876.7530	876.7530	0.116	0.0000	0.0000	0
2022/05/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/18	ES33	04/08/2022			Bond Future	11.9546	76.0085	11.9365	76.0968	(0.151)	0.0000	0.0000	350
2022/05/18	ES33	03/11/2022			Bond Future	12.1747	73.3491	12.1562	73.4370	(0.152)	0.0000	0.0000	0
2022/05/18	ES33	02/02/2023			Bond Future	12.3747	74.6269	12.3559	74.7139	(0.152)	0.0000	0.0000	0
2022/05/18	ES33	04/05/2023			Bond Future	12.5627	72.2160	12.5435	72.3028	(0.153)	0.0000	0.0000	0
2022/05/18	ES42	04/08/2022			Bond Future	12.3307	74.3265	12.3081	74.4535	(0.183)	0.0000	0.0000	4,769
2022/05/18	ES42	03/11/2022			Bond Future	12.5321	71.1647	12.5088	71.2918	(0.185)	0.0000	0.0000	0
2022/05/18	ES42	02/02/2023			Bond Future	12.7089	72.4072	12.6851	72.5340	(0.187)	0.0000	0.0000	0
2022/05/18	ES42	04/05/2023			Bond Future	12.8829	69.4836	12.8584	69.6111	(0.190)	0.0000	0.0000	0
2022/05/18	GOVI	04/08/2022	819.28	Call	GOVI	27,280.0000	2.7280	37,100.0000	3.7100	35.997	0	0	0
2022/05/18	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	04/08/2022			GOVI	822.0080	822.0080	822.9900	822.9900	0.119	0.0000	0.0000	1,114
2022/05/18	GOVI	04/08/2022	819.26	Call	GOVI	27,480.0000	2.7480	37,300.0000	3.7300	35.735	0	0	0
2022/05/18	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	04/08/2022	819.27	Call	GOVI	27,380.0000	2.7380	37,200.0000	3.7200	35.866	0	0	0
2022/05/18	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	03/11/2022	820.41	Call	GOVI	136,440.0000	13.6440	146,330.0000	14.6330	7.249	0	0	0
2022/05/18	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	03/11/2022	820.42	Call	GOVI	136,340.0000	13.6340	146,230.0000	14.6230	7.254	0	0	0
2022/05/18	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	03/11/2022			GOVI	834.0540	834.0540	835.0430	835.0430	0.119	0.0000	0.0000	0
2022/05/18	GOVI	03/11/2022	820.43	Call	GOVI	136,240.0000	13.6240	146,130.0000	14.6130	7.259	0	0	0
2022/05/18	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	02/02/2023	850.82	Put	GOVI	25,040.0000	2.5040	15,060.0000	1.5060	(39.856)	0	0	0
2022/05/18	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	02/02/2023	850.83	Put	GOVI	25,140.0000	2.5140	15,160.0000	1.5160	(39.698)	0	0	0
2022/05/18	GOVI	02/02/2023			GOVI	848.3160	848.3160	849.3140	849.3140	0.118	0.0000	0.0000	0
2022/05/18	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	02/02/2023	850.84	Put	GOVI	25,240.0000	2.5240	15,260.0000	1.5260	(39.540)	0	0	0
2022/05/18	GOVI	04/05/2023	852.86	Call	GOVI	108,600.0000	10.8600	118,700.0000	11.8700	9.300	0	0	0
2022/05/18	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/18	GOVI	04/05/2023	852.87	Call	GOVI	108,500.0000	10.8500	118,600.0000	11.8600	9.309	0	0	0
2022/05/18	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GOVI	04/05/2023			GOVI	863.7200	863.7200	864.7300	864.7300	0.117	0.0000	0.0000	0
2022/05/18	GOVI	04/05/2023	852.88	Call	GOVI	108,400.0000	10.8400	118,500.0000	11.8500	9.317	0	0	0
2022/05/18	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/18	IGOV	04/08/2022			Index Future	318.0770	318.0770	317.9400	317.9400	(0.043)	0.0000	0.0000	482
2022/05/18	IGOV	03/11/2022			Index Future	322.8160	322.8160	322.6740	322.6740	(0.044)	0.0000	0.0000	16
2022/05/18	IGOV	02/02/2023			Index Future	328.4120	328.4120	328.2640	328.2640	(0.045)	0.0000	0.0000	0
2022/05/18	IGOV	04/05/2023			Index Future	334.4500	334.4500	334.2970	334.2970	(0.046)	0.0000	0.0000	0
2022/05/18	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/18	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/05/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/18	JBAF	18/05/2022			Jibar Tradeable Future	4.5250	95.4750	4.5250	95.4750	0.000	0.0000	0.0000	0
2022/05/18	JBAF	15/06/2022			Jibar Tradeable Future	4.9400	95.0600	4.9200	95.0800	(0.405)	0.0000	0.0000	0
2022/05/18	JBAF	20/07/2022			Jibar Tradeable Future	5.1050	94.8950	5.0700	94.9300	(0.686)	0.0000	0.0000	0
2022/05/18	JBAF	17/08/2022			Jibar Tradeable Future	5.4750	94.5250	5.4500	94.5500	(0.457)	0.0000	0.0000	0
2022/05/18	JBAF	21/09/2022			Jibar Tradeable Future	5.6050	94.3950	5.5700	94.4300	(0.624)	0.0000	0.0000	0
2022/05/18	JBAF	19/10/2022			Jibar Tradeable Future	5.9850	94.0150	5.9350	94.0650	(0.835)	0.0000	0.0000	0
2022/05/18	JBAF	16/11/2022			Jibar Tradeable Future	6.0500	93.9500	6.0500	93.9500	0.000	0.0000	0.0000	0
2022/05/18	JBAF	21/12/2022			Jibar Tradeable Future	6.4600	93.5400	6.4100	93.5900	(0.774)	0.0000	0.0000	68
2022/05/18	JBAF	15/03/2023			Jibar Tradeable Future	7.0000	93.0000	6.9550	93.0450	(0.643)	0.0000	0.0000	0
2022/05/18	JBAF	21/06/2023			Jibar Tradeable Future	7.3200	92.6800	7.2900	92.7100	(0.410)	0.0000	0.0000	0
2022/05/18	JBAF	20/09/2023			Jibar Tradeable Future	7.6550	92.3450	7.6100	92.3900	(0.588)	0.0000	0.0000	75
2022/05/18	JBAF	20/12/2023			Jibar Tradeable Future	7.6900	92.3100	7.6600	92.3400	(0.390)	0.0000	0.0000	172
2022/05/18	JBAF	20/03/2024			Jibar Tradeable Future	7.9100	92.0900	7.8650	92.1350	(0.569)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/18	R023	04/08/2022	6.05	Call	Bond Future	233.4500	0.2334	233.8400	0.2338	0.167	0	0	0
2022/05/18	R023	04/08/2022	6.05	Put	Bond Future	68.5100	0.0685	62.3600	0.0624	(8.977)	0	0	0
2022/05/18	R023	04/08/2022			Bond Future	5.7481	104.5095	5.7361	104.5160	(0.208)	0.0000	0.0000	22,183
2022/05/18	R023	04/08/2022	6.03	Call	Bond Future	225.5000	0.2255	225.7600	0.2258	0.115	0	0	0
2022/05/18	R023	04/08/2022	6.03	Put	Bond Future	71.4700	0.0715	65.1900	0.0652	(8.787)	0	0	0
2022/05/18	R023	04/08/2022	6.04	Call	Bond Future	229.3800	0.2294	229.7000	0.2297	0.140	0	0	0
2022/05/18	R023	04/08/2022	6.04	Put	Bond Future	69.8900	0.0699	63.6700	0.0637	(8.900)	0	0	0
2022/05/18	R023	03/11/2022	6.25	Call	Bond Future	233.9900	0.2340	237.9100	0.2379	1.675	0	0	0
2022/05/18	R023	03/11/2022	6.25	Put	Bond Future	42.9500	0.0429	42.7600	0.0428	(0.442)	0	0	0
2022/05/18	R023	03/11/2022	6.26	Call	Bond Future	236.5000	0.2365	240.4300	0.2404	1.662	0	0	0
2022/05/18	R023	03/11/2022	6.26	Put	Bond Future	42.4000	0.0424	42.2200	0.0422	(0.425)	0	0	0
2022/05/18	R023	03/11/2022			Bond Future	5.6286	102.1114	5.6153	102.1155	(0.237)	0.0000	0.0000	0
2022/05/18	R023	03/11/2022	6.27	Call	Bond Future	238.8100	0.2388	242.7500	0.2427	1.650	0	0	0
2022/05/18	R023	03/11/2022	6.27	Put	Bond Future	41.6400	0.0416	41.4700	0.0415	(0.408)	0	0	0
2022/05/18	R035	04/08/2022	9.53	Call	Bond Future	11.0000	0.0110	12.8200	0.0128	16.545	0	0	400
2022/05/18	R035	04/08/2022	9.53	Put	Bond Future	9,399.7700	9.3998	9,237.5200	9.2375	(1.726)	0	0	0
2022/05/18	R035	04/08/2022	9.84	Call	Bond Future	41.6300	0.0416	47.9100	0.0479	15.085	0	0	100
2022/05/18	R035	04/08/2022	9.84	Put	Bond Future	7,296.5800	7.2966	7,138.7900	7.1388	(2.163)	0	0	0
2022/05/18	R035	04/08/2022	10.53	Put	Bond Future	3,272.3800	3.2724	3,226.2300	3.2262	(1.410)	0	0	0
2022/05/18	R035	04/08/2022	11.13	Put	Bond Future	1,230.1100	1.2301	1,234.1500	1.2342	0.328	0	0	100
2022/05/18	R035	04/08/2022	10.64	Call	Bond Future	737.8400	0.7378	874.4900	0.8745	18.520	0	0	0
2022/05/18	R035	04/08/2022	10.64	Put	Bond Future	2,787.8800	2.7879	2,760.4600	2.7605	(0.984)	0	0	100
2022/05/18	R035	04/08/2022	10.72	Call	Bond Future	915.5200	0.9155	1,064.7600	1.0648	16.301	0	0	0
2022/05/18	R035	04/08/2022	10.72	Put	Bond Future	2,467.9100	2.4679	2,453.0800	2.4531	(0.601)	0	0	0
2022/05/18	R035	04/08/2022	10.73	Call	Bond Future	939.3400	0.9393	1,090.0100	1.0900	16.040	0	0	0
2022/05/18	R035	04/08/2022	10.73	Put	Bond Future	2,429.8000	2.4298	2,416.4000	2.4164	(0.551)	0	0	0
2022/05/18	R035	04/08/2022			Bond Future	10.9738	89.7939	10.9466	89.9580	(0.247)	0.0000	0.0000	129,157
2022/05/18	R035	04/08/2022	10.53	Call	Bond Future	531.4700	0.5315	649.3900	0.6494	22.188	0	0	400
2022/05/18	R035	04/08/2022	10.74	Call	Bond Future	963.5100	0.9635	1,115.7500	1.1158	15.801	0	0	0
2022/05/18	R035	04/08/2022	10.74	Put	Bond Future	2,392.1100	2.3921	2,380.2800	2.3803	(0.495)	0	0	0
2022/05/18	R035	04/08/2022	11.13	Call	Bond Future	2,166.2000	2.1662	2,334.3100	2.3343	7.761	0	0	0
2022/05/18	R035	04/08/2022	12.18	Call	Bond Future	7,013.1200	7.0131	7,192.6100	7.1926	2.559	0	0	0
2022/05/18	R035	04/08/2022	12.18	Put	Bond Future	150.2100	0.1502	165.6300	0.1656	10.266	0	0	400
2022/05/18	R035	03/11/2022	11.15	Call	Bond Future	2,380.0500	2.3800	2,517.0000	2.5170	5.754	0	0	0
2022/05/18	R035	03/11/2022	11.15	Put	Bond Future	2,392.2900	2.3923	2,364.9200	2.3649	(1.144)	0	0	0
2022/05/18	R035	03/11/2022	12.68	Call	Bond Future	8,743.9300	8.7439	8,913.0100	8.9130	1.934	0	0	0
2022/05/18	R035	03/11/2022	12.68	Put	Bond Future	388.8600	0.3889	393.6200	0.3936	1.224	0	0	1,000
2022/05/18	R035	03/11/2022	10.99	Call	Bond Future	1,910.7000	1.9107	2,037.0700	2.0371	6.614	0	0	0
2022/05/18	R035	03/11/2022	10.99	Put	Bond Future	2,872.7300	2.8727	2,834.7800	2.8348	(1.321)	0	0	582
2022/05/18	R035	03/11/2022	11.05	Call	Bond Future	2,080.8400	2.0808	2,211.3700	2.2114	6.273	0	0	1,000
2022/05/18	R035	03/11/2022	10.57	Call	Bond Future	918.7600	0.9188	1,007.1900	1.0072	9.625	0	0	0
2022/05/18	R035	03/11/2022	10.57	Put	Bond Future	4,446.8800	4.4469	4,370.9900	4.3710	(1.707)	0	0	582
2022/05/18	R035	03/11/2022			Bond Future	11.1521	86.6136	11.1242	86.7779	(0.250)	0.0000	0.0000	3,020
2022/05/18	R035	03/11/2022	11.14	Call	Bond Future	2,349.2100	2.3492	2,485.5400	2.4855	5.803	0	0	0
2022/05/18	R035	03/11/2022	11.14	Put	Bond Future	2,420.3800	2.4204	2,392.3900	2.3924	(1.156)	0	0	0
2022/05/18	R035	03/11/2022	11.05	Put	Bond Future	2,684.9400	2.6849	2,651.1500	2.6512	(1.259)	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
2022/05/18	R035	03/11/2022	11.13	Call	Bond Future	2,318.5600	2.3186	2,454.2800	2.4543	5.854	0	0	0
2022/05/18	R035	03/11/2022	11.13	Put	Bond Future	2,448.7100	2.4487	2,420.1100	2.4201	(1.168)	0	0	0
2022/05/18	R035	03/11/2022	9.82	Call	Bond Future	158.6300	0.1586	188.0000	0.1880	18.515	0	0	582
2022/05/18	R035	03/11/2022	9.82	Put	Bond Future	8,545.2900	8.5453	8,410.3400	8.4103	(1.579)	0	0	0
2022/05/18	R035	03/11/2022	10.30	Call	Bond Future	492.6100	0.4926	554.8800	0.5549	12.641	0	0	1,000
2022/05/18	R035	03/11/2022	10.30	Put	Bond Future	5,727.9200	5.7279	5,625.8700	5.6259	(1.782)	0	0	0
2022/05/18	R035	02/02/2023	13.22	Put	Bond Future	490.7700	0.4908	554.3100	0.5543	12.947	0	0	1,000
2022/05/18	R035	02/02/2023	10.88	Call	Bond Future	1,718.0600	1.7181	1,917.2800	1.9173	11.596	0	0	0
2022/05/18	R035	02/02/2023	10.88	Put	Bond Future	4,235.4100	4.2354	4,270.4500	4.2705	0.827	0	0	0
2022/05/18	R035	02/02/2023	9.81	Call	Bond Future	277.8500	0.2779	327.1200	0.3271	17.733	0	0	582
2022/05/18	R035	02/02/2023	9.81	Put	Bond Future	9,560.3100	9.5603	9,445.4000	9.4454	(1.202)	0	0	0
2022/05/18	R035	02/02/2023	10.30	Put	Bond Future	6,783.2900	6.7833	6,715.9300	6.7159	(0.993)	0	0	0
2022/05/18	R035	02/02/2023	10.66	Call	Bond Future	1,238.1300	1.2381	1,420.4700	1.4205	14.727	0	0	0
2022/05/18	R035	02/02/2023	10.66	Put	Bond Future	5,088.9200	5.0889	5,107.0800	5.1071	0.357	0	0	582
2022/05/18	R035	02/02/2023			Bond Future	11.3087	88.1016	11.2802	88.2658	(0.252)	0.0000	0.0000	0
2022/05/18	R035	02/02/2023	11.05	Call	Bond Future	2,147.4400	2.1474	2,352.5800	2.3526	9.553	0	0	1,000
2022/05/18	R035	02/02/2023	11.05	Put	Bond Future	3,653.8700	3.6539	3,694.8300	3.6948	1.121	0	0	0
2022/05/18	R035	02/02/2023	11.06	Call	Bond Future	2,174.0800	2.1741	2,379.3300	2.3793	9.441	0	0	0
2022/05/18	R035	02/02/2023	11.06	Put	Bond Future	3,621.5600	3.6216	3,662.6300	3.6626	1.134	0	0	582
2022/05/18	R035	02/02/2023	13.22	Call	Bond Future	10,530.5300	10.5305	10,758.2500	10.7583	2.162	0	0	0
2022/05/18	R035	02/02/2023	10.86	Call	Bond Future	1,670.8100	1.6708	1,869.0800	1.8691	11.867	0	0	0
2022/05/18	R035	02/02/2023	10.86	Put	Bond Future	4,308.2000	4.3082	4,342.2900	4.3423	0.791	0	0	0
2022/05/18	R035	02/02/2023	10.87	Call	Bond Future	1,694.3500	1.6944	1,893.2400	1.8932	11.738	0	0	0
2022/05/18	R035	02/02/2023	10.87	Put	Bond Future	4,271.6900	4.2717	4,306.4000	4.3064	0.813	0	0	0
2022/05/18	R035	02/02/2023	10.30	Call	Bond Future	687.4700	0.6875	784.2900	0.7843	14.084	0	0	1,000
2022/05/18	R035	04/05/2023	11.20	Call	Bond Future	2,552.9900	2.5530	2,770.7400	2.7707	8.529	0	0	0
2022/05/18	R035	04/05/2023	11.21	Call	Bond Future	2,579.7800	2.5798	2,797.4400	2.7974	8.437	0	0	0
2022/05/18	R035	04/05/2023	11.22	Put	Bond Future	3,910.3500	3.9104	3,963.4100	3.9634	1.357	0	0	0
2022/05/18	R035	04/05/2023			Bond Future	11.4491	85.2132	11.4198	85.3784	(0.256)	0.0000	0.0000	0
2022/05/18	R035	04/05/2023	11.20	Put	Bond Future	3,972.1500	3.9721	4,024.7300	4.0247	1.324	0	0	0
2022/05/18	R035	04/05/2023	11.21	Put	Bond Future	3,941.3200	3.9413	3,993.8100	3.9938	1.332	0	0	0
2022/05/18	R035	04/05/2023	11.22	Call	Bond Future	2,606.3800	2.6064	2,824.6100	2.8246	8.373	0	0	0
2022/05/18	R186	04/08/2022	7.96	Call	Bond Future	193.0000	0.1930	246.8300	0.2468	27.891	0	0	3,600
2022/05/18	R186	04/08/2022	8.15	Call	Bond Future	356.7500	0.3567	429.1700	0.4292	20.300	0	0	0
2022/05/18	R186	04/08/2022	8.15	Put	Bond Future	2,049.9600	2.0500	1,954.9200	1.9549	(4.636)	0	0	0
2022/05/18	R186	04/08/2022	9.78	Call	Bond Future	4,374.7800	4.3748	4,537.8600	4.5379	3.728	0	0	0
2022/05/18	R186	04/08/2022	9.78	Put	Bond Future	86.5700	0.0866	82.1900	0.0822	(5.059)	0	0	3,600
2022/05/18	R186	04/08/2022			Bond Future	8.5998	108.2063	8.5549	108.3738	(0.522)	0.0000	0.0000	82,888
2022/05/18	R186	04/08/2022	6.96	Call	Bond Future	4.5600	0.0046	4.7100	0.0047	3.289	0	0	3,600
2022/05/18	R186	04/08/2022	6.96	Put	Bond Future	6,341.8500	6.3418	6,174.5400	6.1745	(2.638)	0	0	0
2022/05/18	R186	04/08/2022	7.96	Put	Bond Future	2,611.5300	2.6115	2,497.9000	2.4979	(4.351)	0	0	0
2022/05/18	R186	04/08/2022	8.13	Call	Bond Future	336.0800	0.3361	406.6500	0.4066	20.998	0	0	0
2022/05/18	R186	04/08/2022	8.13	Put	Bond Future	2,105.3600	2.1054	2,008.4700	2.0085	(4.602)	0	0	0
2022/05/18	R186	04/08/2022	8.14	Call	Bond Future	346.3900	0.3464	417.8100	0.4178	20.618	0	0	0
2022/05/18	R186	04/08/2022	8.14	Put	Bond Future	2,077.6300	2.0776	1,981.5900	1.9816	(4.623)	0	0	0
2022/05/18	R186	03/11/2022	8.53	Call	Bond Future	994.3800	0.9944	1,124.5900	1.1246	13.095	0	0	0
2022/05/18	R186	03/11/2022	8.53	Put	Bond Future	1,932.7700	1.9328	1,895.8200	1.8958	(1.912)	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
2022/05/18	R186	03/11/2022	8.54	Call	Bond Future	1,010.3200	1.0103	1,140.7300	1.1407	12.908	0	0	0
2022/05/18	R186	03/11/2022	8.54	Put	Bond Future	1,913.1600	1.9132	1,876.4100	1.8764	(1.921)	0	0	0
2022/05/18	R186	03/11/2022			Bond Future	8.7954	109.7795	8.7479	109.9467	(0.540)	0.0000	0.0000	11,129
2022/05/18	R186	03/11/2022	8.55	Call	Bond Future	1,026.4100	1.0264	1,157.0100	1.1570	12.724	0	0	0
2022/05/18	R186	03/11/2022	8.55	Put	Bond Future	1,893.7200	1.8937	1,857.1600	1.8572	(1.931)	0	0	0
2022/05/18	R186	02/02/2023	8.32	Call	Bond Future	669.8200	0.6698	828.6000	0.8286	23.705	0	0	0
2022/05/18	R186	02/02/2023	8.32	Put	Bond Future	2,751.1000	2.7511	2,743.5600	2.7436	(0.274)	0	0	0
2022/05/18	R186	02/02/2023	8.33	Call	Bond Future	682.5600	0.6826	842.4400	0.8424	23.424	0	0	0
2022/05/18	R186	02/02/2023	8.33	Put	Bond Future	2,729.9000	2.7299	2,723.4600	2.7235	(0.236)	0	0	0
2022/05/18	R186	02/02/2023			Bond Future	8.9407	106.3687	8.8905	106.5350	(0.561)	0.0000	0.0000	0
2022/05/18	R186	02/02/2023	8.34	Call	Bond Future	695.7400	0.6957	856.7300	0.8567	23.139	0	0	0
2022/05/18	R186	02/02/2023	8.34	Put	Bond Future	2,709.1500	2.7092	2,703.8200	2.7038	(0.197)	0	0	0
2022/05/18	R186	04/05/2023	8.83	Put	Bond Future	2,277.3900	2.2774	2,291.8200	2.2918	0.634	0	0	0
2022/05/18	R186	04/05/2023	8.84	Call	Bond Future	1,537.5900	1.5376	1,718.9300	1.7189	11.794	0	0	0
2022/05/18	R186	04/05/2023			Bond Future	9.0718	108.3114	9.0182	108.4782	(0.591)	0.0000	0.0000	0
2022/05/18	R186	04/05/2023	8.82	Call	Bond Future	1,506.5500	1.5066	1,687.6900	1.6877	12.023	0	0	0
2022/05/18	R186	04/05/2023	8.82	Put	Bond Future	2,293.3000	2.2933	2,307.6300	2.3076	0.625	0	0	0
2022/05/18	R186	04/05/2023	8.83	Call	Bond Future	1,522.0300	1.5220	1,703.2700	1.7033	11.908	0	0	0
2022/05/18	R186	04/05/2023	8.84	Put	Bond Future	2,261.5800	2.2616	2,276.1100	2.2761	0.642	0	0	0
2022/05/18	R197	04/08/2022			Bond Future	327.1058	327.1058	326.9382	326.9382	(0.051)	0.0000	0.0000	875
2022/05/18	R197	03/11/2022			Bond Future	331.9372	331.9372	331.7590	331.7590	(0.054)	0.0000	0.0000	0
2022/05/18	R197	02/02/2023			Bond Future	329.0011	329.0011	328.8053	328.8053	(0.060)	0.0000	0.0000	0
2022/05/18	R197	04/05/2023			Bond Future	335.0682	335.0682	334.8614	334.8614	(0.062)	0.0000	0.0000	0
2022/05/18	R202	04/08/2022			Bond Future	246.8542	246.8542	246.9719	246.9719	0.048	0.0000	0.0000	6,519
2022/05/18	R202	03/11/2022			Bond Future	250.5001	250.5001	250.6134	250.6134	0.045	0.0000	0.0000	0
2022/05/18	R202	02/02/2023			Bond Future	250.2282	250.2282	250.3335	250.3335	0.042	0.0000	0.0000	0
2022/05/18	R202	04/05/2023			Bond Future	254.8394	254.8394	254.9410	254.9410	0.040	0.0000	0.0000	0
2022/05/18	R209	04/08/2022	10.57	Put	Bond Future	2,657.9100	2.6579	2,613.8600	2.6139	(1.657)	0	0	0
2022/05/18	R209	04/08/2022	10.58	Call	Bond Future	622.2800	0.6223	663.7200	0.6637	6.659	0	0	0
2022/05/18	R209	04/08/2022	10.58	Put	Bond Future	2,619.9100	2.6199	2,576.4800	2.5765	(1.658)	0	0	0
2022/05/18	R209	04/08/2022			Bond Future	10.9497	69.3442	10.9337	69.4290	(0.146)	0.0000	0.0000	20,119
2022/05/18	R209	04/08/2022	10.57	Call	Bond Future	605.0900	0.6051	645.9100	0.6459	6.746	0	0	0
2022/05/18	R209	04/08/2022	10.59	Call	Bond Future	639.8900	0.6399	681.9300	0.6819	6.570	0	0	0
2022/05/18	R209	04/08/2022	10.59	Put	Bond Future	2,582.4000	2.5824	2,539.5700	2.5396	(1.659)	0	0	0
2022/05/18	R209	03/11/2022	11.03	Call	Bond Future	1,865.2200	1.8652	2,002.9700	2.0030	7.385	0	0	0
2022/05/18	R209	03/11/2022	11.03	Put	Bond Future	2,265.5700	2.2656	2,318.9000	2.3189	2.354	0	0	0
2022/05/18	R209	03/11/2022	10.50	Put	Bond Future	3,992.2300	3.9922	4,031.6500	4.0317	0.987	0	0	0
2022/05/18	R209	03/11/2022	9.25	Call	Bond Future	30.1100	0.0301	35.7800	0.0358	18.831	0	0	9,500
2022/05/18	R209	03/11/2022	9.25	Put	Bond Future	10,708.9500	10.7089	10,630.2000	10.6302	(0.735)	0	0	0
2022/05/18	R209	03/11/2022	9.50	Call	Bond Future	63.5300	0.0635	73.6200	0.0736	15.882	0	0	0
2022/05/18	R209	03/11/2022	9.50	Put	Bond Future	9,172.8600	9.1729	9,098.5300	9.0985	(0.810)	0	0	0
2022/05/18	R209	03/11/2022			Bond Future	11.1069	67.2077	11.0907	67.2921	(0.147)	0.0000	0.0000	4,135
2022/05/18	R209	03/11/2022	11.02	Call	Bond Future	1,839.5900	1.8396	1,976.7900	1.9768	7.458	0	0	0
2022/05/18	R209	03/11/2022	11.02	Put	Bond Future	2,292.2200	2.2922	2,345.0000	2.3450	2.303	0	0	0
2022/05/18	R209	03/11/2022	11.50	Call	Bond Future	3,263.3100	3.2633	3,427.0300	3.4270	5.017	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/18	R209	03/11/2022	11.50	Put	Bond Future	1,270.0700	1.2701	1,349.3700	1.3494	6.244	0	0	0
2022/05/18	R209	03/11/2022	10.50	Call	Bond Future	740.5300	0.7405	864.3700	0.8644	16.723	0	0	0
2022/05/18	R209	03/11/2022	11.00	Call	Bond Future	1,788.8800	1.7889	1,925.1500	1.9251	7.618	0	0	0
2022/05/18	R209	03/11/2022	11.00	Put	Bond Future	2,346.2300	2.3462	2,398.0800	2.3981	2.210	0	0	9,500
2022/05/18	R209	03/11/2022	11.01	Call	Bond Future	1,814.1400	1.8141	1,950.9700	1.9510	7.542	0	0	0
2022/05/18	R209	03/11/2022	11.01	Put	Bond Future	2,319.1000	2.3191	2,371.5100	2.3715	2.260	0	0	0
2022/05/18	R209	03/11/2022	10.00	Call	Bond Future	233.0400	0.2330	258.7000	0.2587	11.011	0	0	0
2022/05/18	R209	03/11/2022	10.00	Put	Bond Future	6,332.1000	6.3321	6,273.3400	6.2733	(0.928)	0	0	9,500
2022/05/18	R209	02/02/2023	10.78	Call	Bond Future	1,410.9300	1.4109	1,562.3400	1.5623	10.731	0	0	0
2022/05/18	R209	02/02/2023	10.79	Call	Bond Future	1,431.5000	1.4315	1,583.1000	1.5831	10.590	0	0	0
2022/05/18	R209	02/02/2023	10.80	Put	Bond Future	3,747.9700	3.7480	3,816.3400	3.8163	1.824	0	0	0
2022/05/18	R209	02/02/2023			Bond Future	11.2408	68.3629	11.2244	68.4465	(0.146)	0.0000	0.0000	0
2022/05/18	R209	02/02/2023	10.78	Put	Bond Future	3,813.6900	3.8137	3,881.4700	3.8815	1.777	0	0	0
2022/05/18	R209	02/02/2023	10.79	Put	Bond Future	3,780.8300	3.7808	3,848.8000	3.8488	1.798	0	0	0
2022/05/18	R209	02/02/2023	10.80	Call	Bond Future	1,452.0000	1.4520	1,604.0000	1.6040	10.468	0	0	0
2022/05/18	R209	04/05/2023	11.09	Call	Bond Future	2,210.0300	2.2100	2,369.6200	2.3696	7.221	0	0	0
2022/05/18	R209	04/05/2023	11.09	Put	Bond Future	3,610.4300	3.6104	3,686.4100	3.6864	2.104	0	0	0
2022/05/18	R209	04/05/2023	11.10	Call	Bond Future	2,233.0900	2.2331	2,392.7600	2.3928	7.150	0	0	0
2022/05/18	R209	04/05/2023	11.10	Put	Bond Future	3,582.0600	3.5821	3,658.1200	3.6581	2.123	0	0	0
2022/05/18	R209	04/05/2023			Bond Future	11.3662	66.4611	11.3495	66.5447	(0.147)	0.0000	0.0000	0
2022/05/18	R209	04/05/2023	11.11	Call	Bond Future	2,256.2600	2.2563	2,415.7500	2.4157	7.069	0	0	0
2022/05/18	R209	04/05/2023	11.11	Put	Bond Future	3,553.8700	3.5539	3,629.7500	3.6298	2.135	0	0	0
2022/05/18	R210	04/08/2022			Bond Future	221.8542	221.8542	221.9369	221.9369	0.037	0.0000	0.0000	1,025
2022/05/18	R210	03/11/2022			Bond Future	222.1796	222.1796	222.2508	222.2508	0.032	0.0000	0.0000	0
2022/05/18	R210	02/02/2023			Bond Future	226.0401	226.0401	226.1053	226.1053	0.029	0.0000	0.0000	0
2022/05/18	R210	04/05/2023			Bond Future	227.1585	227.1585	227.2183	227.2183	0.026	0.0000	0.0000	0
2022/05/18	R213	04/08/2022	9.88	Call	Bond Future	342.9000	0.3429	408.9500	0.4090	19.262	0	0	0
2022/05/18	R213	04/08/2022	9.89	Call	Bond Future	353.8800	0.3539	420.9000	0.4209	18.939	0	0	0
2022/05/18	R213	04/08/2022	9.90	Put	Bond Future	2,979.4900	2.9795	2,939.1400	2.9391	(1.354)	0	0	0
2022/05/18	R213	04/08/2022			Bond Future	10.4269	83.9981	10.4046	84.1065	(0.214)	0.0000	0.0000	26,862
2022/05/18	R213	04/08/2022	9.88	Put	Bond Future	3,058.6400	3.0586	3,016.2400	3.0162	(1.386)	0	0	0
2022/05/18	R213	04/08/2022	9.89	Put	Bond Future	3,018.9200	3.0189	2,977.4900	2.9775	(1.372)	0	0	0
2022/05/18	R213	04/08/2022	9.90	Call	Bond Future	365.1000	0.3651	433.2000	0.4332	18.652	0	0	0
2022/05/18	R213	03/11/2022	10.38	Call	Bond Future	1,416.5200	1.4165	1,539.6700	1.5397	8.694	0	0	0
2022/05/18	R213	03/11/2022	10.38	Put	Bond Future	2,531.5600	2.5316	2,546.7200	2.5467	0.599	0	0	0
2022/05/18	R213	03/11/2022	10.39	Call	Bond Future	1,437.6600	1.4377	1,560.9200	1.5609	8.574	0	0	0
2022/05/18	R213	03/11/2022	10.39	Put	Bond Future	2,504.6600	2.5047	2,519.9300	2.5199	0.610	0	0	0
2022/05/18	R213	03/11/2022	10.37	Call	Bond Future	1,395.7700	1.3958	1,518.8000	1.5188	8.814	0	0	0
2022/05/18	R213	03/11/2022	10.37	Put	Bond Future	2,558.8900	2.5589	2,573.9300	2.5739	0.588	0	0	200
2022/05/18	R213	03/11/2022	9.19	Call	Bond Future	137.0900	0.1371	154.3300	0.1543	12.576	0	0	476
2022/05/18	R213	03/11/2022	9.19	Put	Bond Future	7,236.4000	7.2364	7,145.6500	7.1457	(1.254)	0	0	0
2022/05/18	R213	03/11/2022			Bond Future	10.6141	81.6810	10.5912	81.7890	(0.215)	0.0000	0.0000	0
2022/05/18	R213	03/11/2022	10.40	Call	Bond Future	1,458.7500	1.4588	1,582.3500	1.5824	8.473	0	0	0
2022/05/18	R213	03/11/2022	10.40	Put	Bond Future	2,477.7400	2.4777	2,493.3500	2.4934	0.630	0	0	0
2022/05/18	R213	03/11/2022	9.98	Call	Bond Future	718.6300	0.7186	821.5200	0.8215	14.318	0	0	0
2022/05/18	R213	03/11/2022	9.98	Put	Bond Future	3,785.3600	3.7854	3,780.2600	3.7803	(0.135)	0	0	200

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2022/05/18	R213	03/11/2022	10.19	Call	Bond Future	1,050.3300	1.0503	1,166.7300	1.1667	11.082	0	0	0
2022/05/18	R213	03/11/2022	10.19	Put	Bond Future	3,085.0800	3.0851	3,093.4900	3.0935	0.273	0	0	476
2022/05/18	R213	03/11/2022	9.13	Call	Bond Future	119.1900	0.1192	134.7300	0.1347	13.038	0	0	200
2022/05/18	R213	03/11/2022	9.13	Put	Bond Future	7,534.7700	7.5348	7,442.3200	7.4423	(1.227)	0	0	0
2022/05/18	R213	03/11/2022	9.84	Call	Bond Future	541.0200	0.5410	631.3700	0.6314	16.700	0	0	0
2022/05/18	R213	03/11/2022	9.84	Put	Bond Future	4,304.9000	4.3049	4,287.2600	4.2873	(0.410)	0	0	476
2022/05/18	R213	02/02/2023	10.43	Put	Bond Future	3,166.0500	3.1661	3,192.9400	3.1929	0.849	0	0	0
2022/05/18	R213	02/02/2023	12.20	Call	Bond Future	6,805.2700	6.8053	6,970.6500	6.9707	2.430	0	0	0
2022/05/18	R213	02/02/2023	12.20	Put	Bond Future	596.0500	0.5960	654.3100	0.6543	9.774	0	0	912
2022/05/18	R213	02/02/2023	10.22	Put	Bond Future	3,778.2700	3.7783	3,797.3600	3.7974	0.505	0	0	0
2022/05/18	R213	02/02/2023	10.23	Call	Bond Future	1,188.5500	1.1886	1,315.4200	1.3154	10.674	0	0	0
2022/05/18	R213	02/02/2023	10.35	Call	Bond Future	1,402.0000	1.4020	1,533.8200	1.5338	9.402	0	0	0
2022/05/18	R213	02/02/2023	10.35	Put	Bond Future	3,389.8300	3.3898	3,414.5300	3.4145	0.729	0	0	476
2022/05/18	R213	02/02/2023	10.01	Call	Bond Future	851.1400	0.8511	962.6000	0.9626	13.095	0	0	0
2022/05/18	R213	02/02/2023			Bond Future	10.7762	83.0835	10.7529	83.1906	(0.216)	0.0000	0.0000	0
2022/05/18	R213	02/02/2023	10.43	Call	Bond Future	1,556.1000	1.5561	1,690.1100	1.6901	8.612	0	0	912
2022/05/18	R213	02/02/2023	10.22	Call	Bond Future	1,171.6400	1.1716	1,297.8500	1.2978	10.772	0	0	0
2022/05/18	R213	02/02/2023	10.23	Put	Bond Future	3,747.3700	3.7474	3,767.1200	3.7671	0.527	0	0	0
2022/05/18	R213	02/02/2023	9.16	Call	Bond Future	209.3400	0.2093	237.0100	0.2370	13.218	0	0	476
2022/05/18	R213	02/02/2023	9.16	Put	Bond Future	8,089.3200	8.0893	8,009.8700	8.0099	(0.982)	0	0	0
2022/05/18	R213	02/02/2023	10.01	Put	Bond Future	4,469.9600	4.4700	4,474.3000	4.4743	0.097	0	0	476
2022/05/18	R213	02/02/2023	10.21	Call	Bond Future	1,154.8800	1.1549	1,280.6900	1.2807	10.894	0	0	0
2022/05/18	R213	02/02/2023	10.21	Put	Bond Future	3,809.3600	3.8094	3,828.0500	3.8281	0.491	0	0	0
2022/05/18	R213	04/05/2023	10.75	Call	Bond Future	2,263.4000	2.2634	2,414.9500	2.4150	6.696	0	0	0
2022/05/18	R213	04/05/2023	10.75	Put	Bond Future	3,035.5300	3.0355	3,079.9000	3.0799	1.462	0	0	0
2022/05/18	R213	04/05/2023			Bond Future	10.9216	81.0524	10.8977	81.1596	(0.219)	0.0000	0.0000	0
2022/05/18	R213	04/05/2023	10.74	Call	Bond Future	2,241.1200	2.2411	2,392.6500	2.3926	6.761	0	0	0
2022/05/18	R213	04/05/2023	10.74	Put	Bond Future	3,058.5400	3.0585	3,102.8900	3.1029	1.450	0	0	0
2022/05/18	R213	04/05/2023	10.73	Call	Bond Future	2,219.2700	2.2193	2,370.4600	2.3705	6.813	0	0	0
2022/05/18	R213	04/05/2023	10.73	Put	Bond Future	3,082.0000	3.0820	3,126.0100	3.1260	1.428	0	0	0
2022/05/18	R214	04/08/2022	10.98	Put	Bond Future	2,247.1200	2.2471	2,203.0800	2.2031	(1.960)	0	0	0
2022/05/18	R214	04/08/2022	10.99	Call	Bond Future	944.6000	0.9446	1,016.0200	1.0160	7.561	0	0	0
2022/05/18	R214	04/08/2022			Bond Future	11.2188	66.3569	11.1979	66.4716	(0.187)	0.0000	0.0000	14,485
2022/05/18	R214	04/08/2022	10.97	Call	Bond Future	899.9800	0.9000	969.7100	0.9697	7.748	0	0	0
2022/05/18	R214	04/08/2022	10.97	Put	Bond Future	2,281.4400	2.2814	2,236.4900	2.2365	(1.970)	0	0	0
2022/05/18	R214	04/08/2022	10.98	Call	Bond Future	922.0700	0.9221	992.7100	0.9927	7.661	0	0	0
2022/05/18	R214	04/08/2022	10.99	Put	Bond Future	2,213.3000	2.2133	2,170.0400	2.1700	(1.955)	0	0	0
2022/05/18	R214	03/11/2022	11.34	Call	Bond Future	2,075.6900	2.0757	2,246.7500	2.2468	8.241	0	0	0
2022/05/18	R214	03/11/2022	11.36	Put	Bond Future	2,188.8900	2.1889	2,246.2200	2.2462	2.619	0	0	0
2022/05/18	R214	03/11/2022			Bond Future	11.3708	64.0363	11.3494	64.1510	(0.188)	0.0000	0.0000	0
2022/05/18	R214	03/11/2022	11.34	Put	Bond Future	2,240.8200	2.2408	2,297.1700	2.2972	2.515	0	0	0
2022/05/18	R214	03/11/2022	11.35	Call	Bond Future	2,103.3200	2.1033	2,274.7900	2.2748	8.152	0	0	0
2022/05/18	R214	03/11/2022	11.35	Put	Bond Future	2,214.8200	2.2148	2,271.5800	2.2716	2.563	0	0	0
2022/05/18	R214	03/11/2022	11.36	Call	Bond Future	2,130.9600	2.1310	2,303.0000	2.3030	8.073	0	0	0
2022/05/18	R214	02/02/2023	11.07	Call	Bond Future	1,541.9600	1.5420	1,724.5500	1.7246	11.841	0	0	0
2022/05/18	R214	02/02/2023	11.07	Put	Bond Future	3,885.7700	3.8858	3,953.8300	3.9538	1.752	0	0	0
2022/05/18	R214	02/02/2023	11.08	Call	Bond Future	1,563.7900	1.5638	1,746.6900	1.7467	11.696	0	0	0

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2022/05/18	R214	02/02/2023	11.08	Put	Bond Future	3,852.0800	3.8521	3,920.4500	3.9205	1.775	0	0	0
2022/05/18	R214	02/02/2023			Bond Future	11.5041	65.1364	11.4823	65.2509	(0.189)	0.0000	0.0000	0
2022/05/18	R214	02/02/2023	11.09	Call	Bond Future	1,585.7900	1.5858	1,768.7900	1.7688	11.540	0	0	0
2022/05/18	R214	02/02/2023	11.09	Put	Bond Future	3,818.6200	3.8186	3,887.0900	3.8871	1.793	0	0	0
2022/05/18	R214	04/05/2023	11.36	Call	Bond Future	2,350.6300	2.3506	2,543.8200	2.5438	8.219	0	0	0
2022/05/18	R214	04/05/2023	11.36	Put	Bond Future	3,731.4100	3.7314	3,809.4800	3.8095	2.092	0	0	0
2022/05/18	R214	04/05/2023	11.37	Call	Bond Future	2,374.7200	2.3747	2,567.8500	2.5679	8.133	0	0	0
2022/05/18	R214	04/05/2023	11.37	Put	Bond Future	3,702.1100	3.7021	3,780.1200	3.7801	2.107	0	0	0
2022/05/18	R214	04/05/2023			Bond Future	11.6229	63.0321	11.6007	63.1472	(0.192)	0.0000	0.0000	0
2022/05/18	R214	04/05/2023	11.38	Call	Bond Future	2,398.7000	2.3987	2,592.2400	2.5922	8.069	0	0	0
2022/05/18	R214	04/05/2023	11.38	Put	Bond Future	3,672.7700	3.6728	3,751.1900	3.7512	2.135	0	0	0
2022/05/18	R248	04/08/2022	10.20	Call	Bond Future	72.7200	0.0727	90.0100	0.0900	23.776	0	0	1,700
2022/05/18	R248	04/08/2022	10.40	Put	Bond Future	5,911.2200	5.9112	5,833.9400	5.8339	(1.307)	0	0	0
2022/05/18	R248	04/08/2022	10.98	Call	Bond Future	1,244.7000	1.2447	1,328.5900	1.3286	6.740	0	0	0
2022/05/18	R248	04/08/2022	10.98	Put	Bond Future	2,659.8900	2.6599	2,634.9100	2.6349	(0.939)	0	0	0
2022/05/18	R248	04/08/2022	10.99	Call	Bond Future	1,274.3600	1.2744	1,359.2000	1.3592	6.657	0	0	0
2022/05/18	R248	04/08/2022	10.99	Put	Bond Future	2,618.5400	2.6185	2,594.5100	2.5945	(0.918)	0	0	0
2022/05/18	R248	04/08/2022			Bond Future	11.1822	83.4611	11.1664	83.5699	(0.141)	0.0000	0.0000	188,751
2022/05/18	R248	04/08/2022	9.70	Call	Bond Future	7.2700	0.0073	9.9900	0.0100	37.414	0	0	0
2022/05/18	R248	04/08/2022	9.70	Put	Bond Future	11,487.7100	11.4877	11,381.5600	11.3816	(0.924)	0	0	0
2022/05/18	R248	04/08/2022	10.20	Put	Bond Future	7,378.8800	7.3789	7,287.3000	7.2873	(1.241)	0	0	0
2022/05/18	R248	04/08/2022	10.40	Call	Bond Future	184.4100	0.1844	216.0000	0.2160	17.130	0	0	0
2022/05/18	R248	04/08/2022	11.00	Call	Bond Future	1,304.4300	1.3044	1,390.0300	1.3900	6.562	0	0	0
2022/05/18	R248	04/08/2022	11.00	Put	Bond Future	2,577.7000	2.5777	2,554.4300	2.5544	(0.903)	0	0	50
2022/05/18	R248	04/08/2022	10.90	Call	Bond Future	1,021.2100	1.0212	1,098.0500	1.0981	7.524	0	0	1,700
2022/05/18	R248	04/08/2022	10.90	Put	Bond Future	3,008.4300	3.0084	2,976.4000	2.9764	(1.065)	0	0	0
2022/05/18	R248	03/11/2022	11.32	Call	Bond Future	2,649.7600	2.6498	2,855.9300	2.8559	7.781	0	0	0
2022/05/18	R248	03/11/2022	11.30	Put	Bond Future	2,798.7600	2.7988	2,895.2200	2.8952	3.447	0	0	0
2022/05/18	R248	03/11/2022	11.31	Put	Bond Future	2,765.7200	2.7657	2,862.7800	2.8628	3.509	0	0	0
2022/05/18	R248	03/11/2022			Bond Future	11.3323	80.2519	11.3163	80.3604	(0.142)	0.0000	0.0000	0
2022/05/18	R248	03/11/2022	11.32	Put	Bond Future	2,732.9900	2.7330	2,830.6300	2.8306	3.573	0	0	0
2022/05/18	R248	03/11/2022	11.30	Call	Bond Future	2,580.4300	2.5804	2,785.4200	2.7854	7.944	0	0	0
2022/05/18	R248	03/11/2022	11.31	Call	Bond Future	2,614.9900	2.6150	2,820.5800	2.8206	7.862	0	0	0
2022/05/18	R248	02/02/2023	11.08	Call	Bond Future	2,129.0600	2.1291	2,272.4700	2.2725	6.736	0	0	0
2022/05/18	R248	02/02/2023	11.08	Put	Bond Future	4,734.6200	4.7346	4,770.4000	4.7704	0.756	0	0	0
2022/05/18	R248	02/02/2023			Bond Future	11.4639	81.6309	11.4476	81.7385	(0.142)	0.0000	0.0000	0
2022/05/18	R248	02/02/2023	11.06	Call	Bond Future	2,073.2400	2.0732	2,215.5000	2.2155	6.862	0	0	0
2022/05/18	R248	02/02/2023	11.06	Put	Bond Future	4,818.7200	4.8187	4,853.3500	4.8533	0.719	0	0	0
2022/05/18	R248	02/02/2023	11.07	Call	Bond Future	2,101.0500	2.1010	2,243.8900	2.2439	6.799	0	0	0
2022/05/18	R248	02/02/2023	11.07	Put	Bond Future	4,776.5100	4.7765	4,811.7200	4.8117	0.737	0	0	0
2022/05/18	R248	04/05/2023	11.35	Call	Bond Future	3,017.1800	3.0172	3,260.6000	3.2606	8.068	0	0	0
2022/05/18	R248	04/05/2023	11.35	Put	Bond Future	4,538.3300	4.5383	4,674.0100	4.6740	2.990	0	0	0
2022/05/18	R248	04/05/2023			Bond Future	11.5808	78.6881	11.5642	78.7959	(0.143)	0.0000	0.0000	0
2022/05/18	R248	04/05/2023	11.33	Call	Bond Future	2,956.3700	2.9564	3,199.5300	3.1995	8.225	0	0	0
2022/05/18	R248	04/05/2023	11.33	Put	Bond Future	4,611.7900	4.6118	4,747.2100	4.7472	2.936	0	0	0
2022/05/18	R248	04/05/2023	11.34	Call	Bond Future	2,986.8500	2.9869	3,229.8400	3.2298	8.135	0	0	0
2022/05/18	R248	04/05/2023	11.34	Put	Bond Future	4,575.0900	4.5751	4,710.3400	4.7103	2.956	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
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Total												1268776
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