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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/04/2022 TO 28/04/2022

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
2022/04/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	2025	05/05/2022		Bond Future	160.3176	160.3176	160.2949	160.2949	(0.014)	0.0000	0.0000	426
2022/04/28	2025	04/08/2022		Bond Future	160.8772	160.8772	160.8521	160.8521	(0.016)	0.0000	0.0000	6,855
2022/04/28	2025	03/11/2022		Bond Future	163.2166	163.2166	163.1901	163.1901	(0.016)	0.0000	0.0000	0
2022/04/28	2025	02/02/2023		Bond Future	164.3015	164.3015	164.2732	164.2732	(0.017)	0.0000	0.0000	0
2022/04/28	2025	04/05/2023		Bond Future	167.0938	167.0938	167.0644	167.0644	(0.018)	0.0000	0.0000	0
2022/04/28	2029	05/05/2022		Bond Future	117.6378	117.6378	117.5804	117.5804	(0.049)	0.0000	0.0000	2,007
2022/04/28	2029	04/08/2022		Bond Future	119.2481	119.2481	119.1884	119.1884	(0.050)	0.0000	0.0000	3,515

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
2022/04/28	2029	03/11/2022			Bond Future	119.7432		119.6819		(0.051)	0.0000	0.0000	0
2022/04/28	2029	02/02/2023			Bond Future	121.7680		121.7046		(0.052)	0.0000	0.0000	0
2022/04/28	2029	04/05/2023			Bond Future	122.5628		122.4979		(0.053)	0.0000	0.0000	0
2022/04/28	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/28	2030	05/05/2022	8.14	Put	Bond Future	9,172.1500	9.1722	9,879.7500	9.8798	7.715	0	0	0
2022/04/28	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,073
2022/04/28	2030	05/05/2022	10.21	Call	Bond Future	1,721.9200	1.7219	1,081.9700	1.0820	(37.165)	0	0	0
2022/04/28	2030	05/05/2022	10.21	Put	Bond Future	63.2600	0.0633	130.9100	0.1309	106.940	0	0	0
2022/04/28	2030	05/05/2022	9.95	Call	Bond Future	707.4100	0.7074	289.3800	0.2894	(59.093)	0	0	0
2022/04/28	2030	05/05/2022	9.65	Put	Bond Future	1,223.1400	1.2231	1,839.8000	1.8398	50.416	0	0	5,000
2022/04/28	2030	05/05/2022	8.81	Put	Bond Future	5,490.7700	5.4908	6,198.3700	6.1984	12.887	0	0	0
2022/04/28	2030	05/05/2022	8.89	Put	Bond Future	5,062.8400	5.0628	5,770.4400	5.7704	13.976	0	0	0
2022/04/28	2030	05/05/2022	9.15	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	7,500
2022/04/28	2030	05/05/2022	9.15	Put	Bond Future	3,688.8900	3.6889	4,396.3500	4.3963	19.178	0	0	0
2022/04/28	2030	05/05/2022			Bond Future	9.8726	92.2045	10.0156	91.4969	1.448	0.0000	0.0000	53,730
2022/04/28	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/28	2030	05/05/2022	7.73	Put	Bond Future	11,513.4800	11.5135	12,221.0800	12.2211	6.146	0	0	0
2022/04/28	2030	05/05/2022	8.47	Put	Bond Future	7,336.9300	7.3369	8,044.5300	8.0445	9.644	0	0	0
2022/04/28	2030	05/05/2022	11.04	Call	Bond Future	5,575.9700	5.5760	4,868.3700	4.8684	(12.690)	0	0	0
2022/04/28	2030	05/05/2022	11.04	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	1,800
2022/04/28	2030	05/05/2022	9.95	Put	Bond Future	323.5700	0.3236	613.1400	0.6131	89.492	0	0	1,073
2022/04/28	2030	05/05/2022	10.19	Call	Bond Future	1,634.1200	1.6341	1,004.1500	1.0042	(38.551)	0	0	0
2022/04/28	2030	05/05/2022	10.19	Put	Bond Future	72.6900	0.0727	150.3200	0.1503	106.796	0	0	0
2022/04/28	2030	05/05/2022	10.20	Call	Bond Future	1,677.8900	1.6779	1,042.7900	1.0428	(37.851)	0	0	0
2022/04/28	2030	05/05/2022	10.20	Put	Bond Future	67.8300	0.0678	140.3300	0.1403	106.885	0	0	200
2022/04/28	2030	05/05/2022	9.35	Call	Bond Future	3.5700	0.0036	0.0900	0.0001	(97.479)	0	0	0
2022/04/28	2030	05/05/2022	9.35	Put	Bond Future	2,652.4500	2.6525	3,356.5700	3.3566	26.546	0	0	1,073
2022/04/28	2030	05/05/2022	9.60	Call	Bond Future	68.3700	0.0684	7.9500	0.0080	(88.372)	0	0	0
2022/04/28	2030	05/05/2022	9.60	Put	Bond Future	1,437.9700	1.4380	2,085.1500	2.0851	45.007	0	0	5,000
2022/04/28	2030	05/05/2022	9.65	Call	Bond Future	106.7000	0.1067	15.7600	0.0158	(85.230)	0	0	0
2022/04/28	2030	05/05/2022	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/28	2030	05/05/2022	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/28	2030	04/08/2022	9.56	Call	Bond Future	578.6700	0.5787	403.6200	0.4036	(30.250)	0	0	0
2022/04/28	2030	04/08/2022	9.56	Put	Bond Future	3,156.3500	3.1563	3,699.6200	3.6996	17.212	0	0	0
2022/04/28	2030	04/08/2022	10.95	Call	Bond Future	4,429.7900	4.4298	3,836.0200	3.8360	(13.404)	0	0	0
2022/04/28	2030	04/08/2022	10.95	Put	Bond Future	409.1800	0.4092	533.7300	0.5337	30.439	0	0	800
2022/04/28	2030	04/08/2022			Bond Future	10.0874	89.4376	10.2378	88.7193	1.491	0.0000	0.0000	94,844
2022/04/28	2030	04/08/2022	9.05	Call	Bond Future	141.6300	0.1416	85.6600	0.0857	(39.518)	0	0	800
2022/04/28	2030	04/08/2022	9.05	Put	Bond Future	5,302.6700	5.3027	5,965.0200	5.9650	12.491	0	0	0
2022/04/28	2030	04/08/2022	9.54	Call	Bond Future	552.3000	0.5523	383.3400	0.3833	(30.592)	0	0	0
2022/04/28	2030	04/08/2022	9.54	Put	Bond Future	3,229.5900	3.2296	3,778.9500	3.7789	17.010	0	0	0
2022/04/28	2030	04/08/2022	9.55	Call	Bond Future	565.3800	0.5654	393.3900	0.3934	(30.420)	0	0	0
2022/04/28	2030	04/08/2022	9.55	Put	Bond Future	3,192.8500	3.1929	3,739.1800	3.7392	17.111	0	0	0
2022/04/28	2030	04/08/2022	8.30	Call	Bond Future	13.3000	0.0133	6.7400	0.0067	(49.323)	0	0	800
2022/04/28	2030	04/08/2022	8.30	Put	Bond Future	9,142.8400	9.1428	9,854.6000	9.8546	7.785	0	0	0
2022/04/28	2030	03/11/2022	10.10	Call	Bond Future	1,696.9600	1.6970	1,380.1300	1.3801	(18.670)	0	0	0
2022/04/28	2030	03/11/2022	10.10	Put	Bond Future	2,535.7100	2.5357	2,947.9800	2.9480	16.259	0	0	0

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2022/04/28	2030	03/11/2022			Bond Future	10.2795	90.7183	10.4374	89.9892	1.535	0.0000	0.0000	18,731
2022/04/28	2030	03/11/2022	10.09	Call	Bond Future	1,675.5000	1.6755	1,361.3100	1.3613	(18.752)	0	0	0
2022/04/28	2030	03/11/2022	10.09	Put	Bond Future	2,561.2600	2.5613	2,976.1700	2.9762	16.199	0	0	0
2022/04/28	2030	03/11/2022	10.08	Call	Bond Future	1,654.4600	1.6545	1,342.8900	1.3429	(18.832)	0	0	0
2022/04/28	2030	03/11/2022	10.08	Put	Bond Future	2,587.2600	2.5873	3,004.7900	3.0048	16.138	0	0	0
2022/04/28	2030	02/02/2023	10.01	Put	Bond Future	3,563.1200	3.5631	4,029.1100	4.0291	13.078	0	0	0
2022/04/28	2030	02/02/2023	9.94	Put	Bond Future	3,761.6300	3.7616	4,242.9900	4.2430	12.797	0	0	102
2022/04/28	2030	02/02/2023	9.99	Call	Bond Future	1,529.7500	1.5297	1,258.0400	1.2580	(17.762)	0	0	0
2022/04/28	2030	02/02/2023	10.00	Call	Bond Future	1,547.9300	1.5479	1,274.0100	1.2740	(17.696)	0	0	0
2022/04/28	2030	02/02/2023	9.20	Call	Bond Future	521.6800	0.5217	400.5400	0.4005	(23.221)	0	0	0
2022/04/28	2030	02/02/2023	9.20	Put	Bond Future	6,362.7000	6.3627	6,983.6700	6.9837	9.760	0	0	0
2022/04/28	2030	02/02/2023	9.66	Call	Bond Future	999.2600	0.9993	798.1400	0.7981	(20.127)	0	0	0
2022/04/28	2030	02/02/2023	9.66	Put	Bond Future	4,632.3700	4.6324	5,173.3600	5.1734	11.678	0	0	102
2022/04/28	2030	02/02/2023	9.80	Call	Bond Future	1,207.3700	1.2074	976.9200	0.9769	(19.087)	0	0	0
2022/04/28	2030	02/02/2023	8.81	Put	Bond Future	8,050.6000	8.0506	8,719.5000	8.7195	8.309	0	0	0
2022/04/28	2030	02/02/2023			Bond Future	10.4482	88.2284	10.6143	87.4863	1.589	0.0000	0.0000	0
2022/04/28	2030	02/02/2023	10.01	Call	Bond Future	1,566.2400	1.5662	1,290.1200	1.2901	(17.629)	0	0	0
2022/04/28	2030	02/02/2023	9.94	Call	Bond Future	1,440.4700	1.4405	1,179.7200	1.1797	(18.102)	0	0	0
2022/04/28	2030	02/02/2023	9.99	Put	Bond Future	3,619.1300	3.6191	4,089.5300	4.0895	12.998	0	0	0
2022/04/28	2030	02/02/2023	10.00	Put	Bond Future	3,591.0500	3.5911	4,059.2400	4.0592	13.038	0	0	0
2022/04/28	2030	02/02/2023	9.80	Put	Bond Future	4,181.5200	4.1815	4,693.1800	4.6932	12.236	0	0	0
2022/04/28	2030	02/02/2023	8.81	Call	Bond Future	285.0300	0.2850	211.8200	0.2118	(25.685)	0	0	102
2022/04/28	2030	04/05/2023	10.52	Call	Bond Future	2,540.9900	2.5410	2,182.0500	2.1821	(14.126)	0	0	0
2022/04/28	2030	04/05/2023	10.52	Put	Bond Future	3,029.9400	3.0299	3,425.9500	3.4260	13.070	0	0	0
2022/04/28	2030	04/05/2023	10.53	Call	Bond Future	2,563.1800	2.5632	2,202.3100	2.2023	(14.079)	0	0	0
2022/04/28	2030	04/05/2023	10.53	Put	Bond Future	3,008.4100	3.0084	3,402.4900	3.4025	13.099	0	0	0
2022/04/28	2030	04/05/2023			Bond Future	10.6322	89.7127	10.8070	88.9578	1.644	0.0000	0.0000	0
2022/04/28	2030	04/05/2023	10.54	Call	Bond Future	2,585.4700	2.5855	2,222.6700	2.2227	(14.032)	0	0	0
2022/04/28	2030	04/05/2023	10.54	Put	Bond Future	2,987.0100	2.9870	3,379.1600	3.3792	13.129	0	0	0
2022/04/28	2032	05/05/2022	10.29	Put	Bond Future	480.0000	0.4800	871.1200	0.8711	81.483	0	0	0
2022/04/28	2032	05/05/2022	11.18	Call	Bond Future	4,904.2600	4.9043	4,134.7100	4.1347	(15.691)	0	0	0
2022/04/28	2032	05/05/2022	11.18	Put	Bond Future	0.3400	0.0003	0.4700	0.0005	38.235	0	0	780
2022/04/28	2032	05/05/2022	10.98	Call	Bond Future	3,860.0900	3.8601	3,092.4100	3.0924	(19.888)	0	0	0
2022/04/28	2032	05/05/2022	10.98	Put	Bond Future	2.7200	0.0027	4.7200	0.0047	73.529	0	0	993
2022/04/28	2032	05/05/2022	11.02	Put	Bond Future	1.8300	0.0018	3.0500	0.0031	66.667	0	0	0
2022/04/28	2032	05/05/2022	11.03	Call	Bond Future	4,122.3200	4.1223	3,353.7200	3.3537	(18.645)	0	0	0
2022/04/28	2032	05/05/2022	11.03	Put	Bond Future	1.6500	0.0017	2.7300	0.0027	65.455	0	0	0
2022/04/28	2032	05/05/2022			Bond Future	10.2709	88.5148	10.4090	87.7451	1.345	0.0000	0.0000	79,205
2022/04/28	2032	05/05/2022	9.58	Call	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	780
2022/04/28	2032	05/05/2022	9.58	Put	Bond Future	3,989.6400	3.9896	4,759.1700	4.7592	19.288	0	0	0
2022/04/28	2032	05/05/2022	10.18	Call	Bond Future	303.2900	0.3033	75.3100	0.0753	(75.169)	0	0	780
2022/04/28	2032	05/05/2022	10.18	Put	Bond Future	814.5900	0.8146	1,356.2900	1.3563	66.500	0	0	0
2022/04/28	2032	05/05/2022	10.29	Call	Bond Future	587.2000	0.5872	208.6400	0.2086	(64.469)	0	0	993
2022/04/28	2032	05/05/2022	11.04	Call	Bond Future	4,174.6800	4.1747	3,405.9500	3.4060	(18.414)	0	0	0
2022/04/28	2032	05/05/2022	11.04	Put	Bond Future	1.4900	0.0015	2.4400	0.0024	63.758	0	0	0
2022/04/28	2032	05/05/2022	11.02	Call	Bond Future	4,069.9300	4.0699	3,301.4700	3.3015	(18.881)	0	0	0
2022/04/28	2032	04/08/2022	10.20	Put	Bond Future	2,509.3600	2.5094	3,011.6900	3.0117	20.018	0	0	0

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2022/04/28	2032	04/08/2022	10.21	Put	Bond Future	2,475.9800		2.4760	2,974.2400	2.9742	20.124	0	0	0
2022/04/28	2032	04/08/2022	10.22	Call	Bond Future	1,093.7400		1.0937	806.7400	0.8067	(26.240)	0	0	0
2022/04/28	2032	04/08/2022	9.40	Call	Bond Future	96.2300		0.0962	54.5700	0.0546	(43.292)	0	0	1,300
2022/04/28	2032	04/08/2022	9.40	Put	Bond Future	6,161.2500		6.1613	6,900.7700	6.9008	12.003	0	0	0
2022/04/28	2032	04/08/2022	9.72	Call	Bond Future	293.8900		0.2939	187.0100	0.1870	(36.367)	0	0	800
2022/04/28	2032	04/08/2022	9.72	Put	Bond Future	4,479.8400		4.4798	5,154.1400	5.1541	15.052	0	0	0
2022/04/28	2032	04/08/2022	8.97	Call	Bond Future	21.4000		0.0214	10.8000	0.0108	(49.533)	0	0	800
2022/04/28	2032	04/08/2022	8.97	Put	Bond Future	8,692.8000		8.6928	9,463.3800	9.4634	8.865	0	0	0
2022/04/28	2032	04/08/2022			Bond Future	10.4654		89.7041	10.6098	88.9230	1.380	0.0000	0.0000	70,318
2022/04/28	2032	04/08/2022	11.60	Call	Bond Future	6,159.9700		6.1600	5,464.0200	5.4640	(11.298)	0	0	0
2022/04/28	2032	04/08/2022	11.60	Put	Bond Future	267.9300		0.2679	353.1600	0.3532	31.811	0	0	800
2022/04/28	2032	04/08/2022	11.89	Call	Bond Future	7,471.2400		7.4712	6,743.1400	6.7431	(9.745)	0	0	0
2022/04/28	2032	04/08/2022	11.89	Put	Bond Future	159.9500		0.1599	213.0300	0.2130	33.185	0	0	0
2022/04/28	2032	04/08/2022	10.20	Call	Bond Future	1,048.8200		1.0488	769.9700	0.7700	(26.587)	0	0	0
2022/04/28	2032	04/08/2022	10.21	Call	Bond Future	1,071.0600		1.0711	788.1400	0.7881	(26.415)	0	0	0
2022/04/28	2032	04/08/2022	10.22	Put	Bond Future	2,443.0900		2.4431	2,937.2700	2.9373	20.228	0	0	0
2022/04/28	2032	04/08/2022	10.10	Call	Bond Future	840.6400		0.8406	601.9600	0.6020	(28.393)	0	0	1,300
2022/04/28	2032	04/08/2022	10.10	Put	Bond Future	2,859.9600		2.8600	3,402.4600	3.4025	18.969	0	0	0
2022/04/28	2032	03/11/2022	10.56	Put	Bond Future	2,540.6100		2.5406	2,962.8100	2.9628	16.618	0	0	180
2022/04/28	2032	03/11/2022	10.11	Put	Bond Future	3,971.4600		3.9715	4,528.7600	4.5288	14.033	0	0	454
2022/04/28	2032	03/11/2022	10.16	Call	Bond Future	1,149.1000		1.1491	898.7300	0.8987	(21.788)	0	0	0
2022/04/28	2032	03/11/2022	10.16	Put	Bond Future	3,790.5400		3.7905	4,333.0600	4.3331	14.312	0	0	180
2022/04/28	2032	03/11/2022	9.36	Call	Bond Future	235.3800		0.2354	163.6800	0.1637	(30.461)	0	0	454
2022/04/28	2032	03/11/2022	9.36	Put	Bond Future	7,429.6700		7.4297	8,150.8600	8.1509	9.707	0	0	0
2022/04/28	2032	03/11/2022	9.46	Put	Bond Future	6,899.4900		6.8995	7,606.4900	7.6065	10.247	0	0	0
2022/04/28	2032	03/11/2022	9.92	Call	Bond Future	738.4100		0.7384	556.6300	0.5566	(24.618)	0	0	750
2022/04/28	2032	03/11/2022	9.92	Put	Bond Future	4,714.3200		4.7143	5,325.4300	5.3254	12.963	0	0	0
2022/04/28	2032	03/11/2022	9.31	Put	Bond Future	7,700.1200		7.7001	8,427.7100	8.4277	9.449	0	0	0
2022/04/28	2032	03/11/2022			Bond Future	10.6495		86.8370	10.8003	86.0442	1.416	0.0000	0.0000	79,845
2022/04/28	2032	03/11/2022	10.67	Call	Bond Future	2,363.1200		2.3631	1,959.9300	1.9599	(17.062)	0	0	750
2022/04/28	2032	03/11/2022	10.67	Put	Bond Future	2,254.5700		2.2546	2,644.2700	2.6443	17.285	0	0	0
2022/04/28	2032	03/11/2022	11.55	Call	Bond Future	5,427.3300		5.4273	4,812.7000	4.8127	(11.325)	0	0	0
2022/04/28	2032	03/11/2022	11.55	Put	Bond Future	834.6900		0.8347	1,012.9500	1.0130	21.356	0	0	500
2022/04/28	2032	03/11/2022	12.30	Call	Bond Future	8,534.6800		8.5347	7,825.5400	7.8255	(8.309)	0	0	0
2022/04/28	2032	03/11/2022	12.30	Put	Bond Future	364.7400		0.3647	448.4900	0.4485	22.962	0	0	750
2022/04/28	2032	03/11/2022	10.49	Call	Bond Future	1,886.9800		1.8870	1,537.2100	1.5372	(18.536)	0	0	0
2022/04/28	2032	03/11/2022	10.49	Put	Bond Future	2,735.9200		2.7359	3,179.0400	3.1790	16.196	0	0	454
2022/04/28	2032	03/11/2022	10.56	Call	Bond Future	2,065.7000		2.0657	1,695.0100	1.6950	(17.945)	0	0	0
2022/04/28	2032	03/11/2022	10.66	Call	Bond Future	2,335.3600		2.3354	1,935.0900	1.9351	(17.140)	0	0	0
2022/04/28	2032	03/11/2022	10.66	Put	Bond Future	2,279.6300		2.2796	2,672.2500	2.6723	17.223	0	0	0
2022/04/28	2032	03/11/2022	10.11	Call	Bond Future	1,054.1800		1.0542	818.5900	0.8186	(22.348)	0	0	0
2022/04/28	2032	03/11/2022	10.21	Call	Bond Future	1,248.9500		1.2489	983.6300	0.9836	(21.243)	0	0	500
2022/04/28	2032	03/11/2022	10.21	Put	Bond Future	3,615.6700		3.6157	4,143.2400	4.1432	14.591	0	0	0
2022/04/28	2032	03/11/2022	9.46	Call	Bond Future	290.8800		0.2909	204.9900	0.2050	(29.528)	0	0	500
2022/04/28	2032	03/11/2022	9.31	Call	Bond Future	211.1600		0.2112	145.8600	0.1459	(30.924)	0	0	180
2022/04/28	2032	02/02/2023	10.67	Call	Bond Future	2,400.9200		2.4009	2,028.1400	2.0281	(15.527)	0	0	750
2022/04/28	2032	02/02/2023	10.67	Put	Bond Future	3,123.3200		3.1233	3,557.4100	3.5574	13.898	0	0	0
2022/04/28	2032	02/02/2023	11.69	Call	Bond Future	5,651.5300		5.6515	5,062.1400	5.0621	(10.429)	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
2022/04/28	2032	02/02/2023	11.69	Put	Bond Future	1,271.8600	1.2719	1,489.3400	1.4893	17.099	0	0	0
2022/04/28	2032	02/02/2023	10.40	Call	Bond Future	1,772.8600	1.7729	1,467.3100	1.4673	(17.235)	0	0	0
2022/04/28	2032	02/02/2023	10.40	Put	Bond Future	3,916.7700	3.9168	4,418.0900	4.4181	12.799	0	0	0
2022/04/28	2032	02/02/2023	10.50	Call	Bond Future	1,995.4800	1.9955	1,664.9200	1.6649	(16.565)	0	0	0
2022/04/28	2032	02/02/2023	10.50	Put	Bond Future	3,609.3100	3.6093	4,085.6200	4.0856	13.197	0	0	454
2022/04/28	2032	02/02/2023	10.22	Call	Bond Future	1,408.8400	1.4088	1,147.9000	1.1479	(18.522)	0	0	500
2022/04/28	2032	02/02/2023	10.22	Put	Bond Future	4,517.6600	4.5177	5,063.5900	5.0636	12.084	0	0	0
2022/04/28	2032	02/02/2023	9.47	Call	Bond Future	432.7400	0.4327	326.7600	0.3268	(24.490)	0	0	500
2022/04/28	2032	02/02/2023	9.47	Put	Bond Future	7,715.9500	7.7160	8,416.8400	8.4168	9.084	0	0	0
2022/04/28	2032	02/02/2023	9.92	Call	Bond Future	905.0700	0.9051	715.3200	0.7153	(20.965)	0	0	750
2022/04/28	2032	02/02/2023	9.92	Put	Bond Future	5,653.4200	5.6534	6,270.5400	6.2705	10.916	0	0	0
2022/04/28	2032	02/02/2023			Bond Future	10.8095	88.2895	10.9671	87.4826	1.458	0.0000	0.0000	0
2022/04/28	2032	02/02/2023	12.75	Call	Bond Future	9,784.5600	9.7846	9,074.2000	9.0742	(7.260)	0	0	0
2022/04/28	2032	02/02/2023	12.75	Put	Bond Future	521.6800	0.5217	618.1900	0.6182	18.500	0	0	750
2022/04/28	2032	02/02/2023	11.84	Call	Bond Future	6,213.1000	6.2131	5,600.5300	5.6005	(9.859)	0	0	0
2022/04/28	2032	02/02/2023	11.84	Put	Bond Future	1,117.3700	1.1174	1,311.6700	1.3117	17.389	0	0	500
2022/04/28	2032	02/02/2023	10.39	Call	Bond Future	1,751.5900	1.7516	1,448.5300	1.4485	(17.302)	0	0	0
2022/04/28	2032	02/02/2023	10.39	Put	Bond Future	3,948.7400	3.9487	4,452.5500	4.4525	12.759	0	0	0
2022/04/28	2032	02/02/2023	10.16	Call	Bond Future	1,296.9200	1.2969	1,050.6900	1.0507	(18.986)	0	0	0
2022/04/28	2032	02/02/2023	10.16	Put	Bond Future	4,730.4900	4.7305	5,291.1300	5.2911	11.852	0	0	454
2022/04/28	2032	02/02/2023	10.38	Call	Bond Future	1,730.1700	1.7302	1,429.6100	1.4296	(17.372)	0	0	0
2022/04/28	2032	02/02/2023	10.38	Put	Bond Future	3,980.6000	3.9806	4,486.9100	4.4869	12.719	0	0	0
2022/04/28	2032	02/02/2023	9.31	Call	Bond Future	327.0300	0.3270	243.1000	0.2431	(25.664)	0	0	454
2022/04/28	2032	02/02/2023	9.31	Put	Bond Future	8,533.9900	8.5340	9,256.9300	9.2569	8.471	0	0	0
2022/04/28	2032	04/05/2023	10.89	Call	Bond Future	2,876.0900	2.8761	2,478.7900	2.4788	(13.814)	0	0	0
2022/04/28	2032	04/05/2023	10.89	Put	Bond Future	3,317.3600	3.3174	3,740.8700	3.7409	12.766	0	0	0
2022/04/28	2032	04/05/2023			Bond Future	10.9778	85.6181	11.1426	84.7973	1.502	0.0000	0.0000	0
2022/04/28	2032	04/05/2023	10.87	Call	Bond Future	2,825.8200	2.8258	2,432.8600	2.4329	(13.906)	0	0	0
2022/04/28	2032	04/05/2023	10.87	Put	Bond Future	3,368.0700	3.3681	3,795.9200	3.7959	12.703	0	0	0
2022/04/28	2032	04/05/2023	10.88	Call	Bond Future	2,850.9000	2.8509	2,455.7700	2.4558	(13.860)	0	0	0
2022/04/28	2032	04/05/2023	10.88	Put	Bond Future	3,342.6400	3.3426	3,768.3200	3.7683	12.735	0	0	0
2022/04/28	2033	05/05/2022			Bond Future	113.7616	113.7616	113.8776	113.8776	0.102	0.0000	0.0000	503
2022/04/28	2033	04/08/2022			Bond Future	115.3189	115.3189	115.4349	115.4349	0.101	0.0000	0.0000	7,302
2022/04/28	2033	03/11/2022			Bond Future	115.6731	115.6731	115.7902	115.7902	0.101	0.0000	0.0000	0
2022/04/28	2033	02/02/2023			Bond Future	117.6289	117.6289	117.7470	117.7470	0.100	0.0000	0.0000	0
2022/04/28	2033	04/05/2023			Bond Future	118.2682	118.2682	118.3878	118.3878	0.101	0.0000	0.0000	0
2022/04/28	2037	05/05/2022	11.82	Call	Bond Future	6,141.9200	6.1419	5,236.4100	5.2364	(14.743)	0	0	0
2022/04/28	2037	05/05/2022	11.83	Call	Bond Future	6,198.7300	6.1987	5,293.2000	5.2932	(14.608)	0	0	0
2022/04/28	2037	05/05/2022	11.84	Put	Bond Future	0.1300	0.0001	0.1600	0.0002	23.077	0	0	0
2022/04/28	2037	05/05/2022			Bond Future	10.8001	85.5248	10.9433	84.6192	1.326	0.0000	0.0000	32,638
2022/04/28	2037	05/05/2022	11.82	Put	Bond Future	0.1600	0.0002	0.2100	0.0002	31.250	0	0	0
2022/04/28	2037	05/05/2022	11.83	Put	Bond Future	0.1500	0.0002	0.1800	0.0002	20.000	0	0	0
2022/04/28	2037	05/05/2022	11.84	Call	Bond Future	6,255.4700	6.2555	5,349.9400	5.3499	(14.476)	0	0	0
2022/04/28	2037	04/08/2022	11.95	Call	Bond Future	6,119.0200	6.1190	5,335.2900	5.3353	(12.808)	0	0	0
2022/04/28	2037	04/08/2022	11.95	Put	Bond Future	437.3900	0.4374	572.4900	0.5725	30.888	0	0	1,050
2022/04/28	2037	04/08/2022	10.91	Put	Bond Future	2,219.1800	2.2192	2,716.9000	2.7169	22.428	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
2022/04/28	2037	04/08/2022	10.89	Call	Bond Future	1,693.3700	1.6934	1,281.7200	1.2817	(24.310)	0	0	0
2022/04/28	2037	04/08/2022	10.89	Put	Bond Future	2,284.1800	2.2842	2,791.3600	2.7914	22.204	0	0	0
2022/04/28	2037	04/08/2022	10.90	Call	Bond Future	1,723.3800	1.7234	1,307.0000	1.3070	(24.161)	0	0	0
2022/04/28	2037	04/08/2022			Bond Future	10.9847	82.4178	11.1340	81.4989	1.359	0.0000	0.0000	129,062
2022/04/28	2037	04/08/2022	10.91	Call	Bond Future	1,753.6800	1.7537	1,332.5700	1.3326	(24.013)	0	0	0
2022/04/28	2037	04/08/2022	11.21	Call	Bond Future	2,786.8600	2.7869	2,229.8500	2.2299	(19.987)	0	0	1,050
2022/04/28	2037	04/08/2022	11.21	Put	Bond Future	1,405.8900	1.4059	1,767.7100	1.7677	25.736	0	0	0
2022/04/28	2037	04/08/2022	11.42	Call	Bond Future	3,648.3000	3.6483	3,008.9300	3.0089	(17.525)	0	0	0
2022/04/28	2037	04/08/2022	11.42	Put	Bond Future	1,010.9500	1.0109	1,290.4100	1.2904	27.643	0	0	50
2022/04/28	2037	04/08/2022	10.10	Call	Bond Future	208.3500	0.2084	123.8300	0.1238	(40.566)	0	0	50
2022/04/28	2037	04/08/2022	10.10	Put	Bond Future	5,980.7100	5.9807	6,815.0200	6.8150	13.950	0	0	0
2022/04/28	2037	04/08/2022	10.90	Put	Bond Future	2,251.5000	2.2515	2,753.9500	2.7539	22.316	0	0	50
2022/04/28	2037	03/11/2022	11.32	Call	Bond Future	3,316.1500	3.3162	2,789.8500	2.7899	(15.871)	0	0	0
2022/04/28	2037	03/11/2022	11.30	Put	Bond Future	2,334.9000	2.3349	2,747.4700	2.7475	17.670	0	0	0
2022/04/28	2037	03/11/2022	11.31	Call	Bond Future	3,280.6400	3.2806	2,757.5100	2.7575	(15.946)	0	0	0
2022/04/28	2037	03/11/2022	11.31	Put	Bond Future	2,310.8900	2.3109	2,720.2600	2.7203	17.715	0	0	0
2022/04/28	2037	03/11/2022			Bond Future	11.1487	83.5982	11.3038	82.6657	1.391	0.0000	0.0000	0
2022/04/28	2037	03/11/2022	11.32	Put	Bond Future	2,286.8600	2.2869	2,693.0600	2.6931	17.762	0	0	0
2022/04/28	2037	03/11/2022	11.30	Call	Bond Future	3,245.0400	3.2450	2,725.1100	2.7251	(16.022)	0	0	0
2022/04/28	2037	02/02/2023	11.03	Call	Bond Future	2,445.4100	2.4454	2,039.8100	2.0398	(16.586)	0	0	0
2022/04/28	2037	02/02/2023	11.03	Put	Bond Future	4,041.1900	4.0412	4,584.3500	4.5844	13.441	0	0	0
2022/04/28	2037	02/02/2023	11.04	Call	Bond Future	2,472.5400	2.4725	2,064.0100	2.0640	(16.523)	0	0	0
2022/04/28	2037	02/02/2023	11.04	Put	Bond Future	4,007.2800	4.0073	4,547.5100	4.5475	13.481	0	0	0
2022/04/28	2037	02/02/2023			Bond Future	11.2951	80.7396	11.4564	79.7909	1.428	0.0000	0.0000	0
2022/04/28	2037	02/02/2023	11.05	Call	Bond Future	2,499.8200	2.4998	2,088.3700	2.0884	(16.459)	0	0	0
2022/04/28	2037	02/02/2023	11.05	Put	Bond Future	3,973.5900	3.9736	4,510.9000	4.5109	13.522	0	0	0
2022/04/28	2037	04/05/2023	11.30	Call	Bond Future	3,168.7800	3.1688	2,714.0300	2.7140	(14.351)	0	0	0
2022/04/28	2037	04/05/2023	11.30	Put	Bond Future	4,041.7600	4.0418	4,551.9900	4.5520	12.624	0	0	0
2022/04/28	2037	04/05/2023	11.31	Call	Bond Future	3,197.1000	3.1971	2,739.7900	2.7398	(14.304)	0	0	0
2022/04/28	2037	04/05/2023	11.31	Put	Bond Future	4,011.1200	4.0111	4,518.7900	4.5188	12.657	0	0	0
2022/04/28	2037	04/05/2023			Bond Future	11.4492	82.0988	11.6168	81.1338	1.465	0.0000	0.0000	0
2022/04/28	2037	04/05/2023	11.32	Call	Bond Future	3,225.5500	3.2256	2,765.6800	2.7657	(14.257)	0	0	0
2022/04/28	2037	04/05/2023	11.32	Put	Bond Future	3,980.6700	3.9807	4,485.7800	4.4858	12.689	0	0	0
2022/04/28	2038	05/05/2022			Bond Future	130.4923	130.4923	130.5141	130.5141	0.017	0.0000	0.0000	1,076
2022/04/28	2038	04/08/2022			Bond Future	130.4394	130.4394	130.4597	130.4597	0.016	0.0000	0.0000	6,836
2022/04/28	2038	03/11/2022			Bond Future	132.3363	132.3363	132.3562	132.3562	0.015	0.0000	0.0000	0
2022/04/28	2038	02/02/2023			Bond Future	132.6903	132.6903	132.7095	132.7095	0.014	0.0000	0.0000	0
2022/04/28	2038	04/05/2023			Bond Future	134.9462	134.9462	134.9652	134.9652	0.014	0.0000	0.0000	0
2022/04/28	2040	05/05/2022	10.57	Call	Bond Future	55.4400	0.0554	4.4800	0.0045	(91.919)	0	0	1,200
2022/04/28	2040	05/05/2022	10.57	Put	Bond Future	2,333.0200	2.3330	3,292.2400	3.2922	41.115	0	0	0
2022/04/28	2040	05/05/2022	11.91	Put	Bond Future	0.2300	0.0002	0.3100	0.0003	34.783	0	0	0
2022/04/28	2040	05/05/2022	11.92	Call	Bond Future	6,616.1100	6.6161	5,606.0000	5.6060	(15.267)	0	0	0
2022/04/28	2040	05/05/2022	11.92	Put	Bond Future	0.2000	0.0002	0.2700	0.0003	35.000	0	0	0
2022/04/28	2040	05/05/2022	13.04	Call	Bond Future	12,949.1900	12.9492	11,939.0100	11.9390	(7.801)	0	0	0
2022/04/28	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/28	2040	05/05/2022			Bond Future	10.8945	87.6942	11.0429	86.6840	1.361	0.0000	0.0000	16,006

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
2022/04/28	2040	05/05/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/28	2040	05/05/2022	9.82	Put	Bond Future	7,916.5000	7.9165	8,926.6800	8.9267	12.760	0	0	0
2022/04/28	2040	05/05/2022	11.90	Call	Bond Future	6,495.0200	6.4950	5,484.9400	5.4849	(15.552)	0	0	0
2022/04/28	2040	05/05/2022	11.90	Put	Bond Future	0.2500	0.0003	0.3500	0.0004	40.000	0	0	0
2022/04/28	2040	05/05/2022	11.91	Call	Bond Future	6,555.6100	6.5556	5,545.5100	5.5455	(15.408)	0	0	0
2022/04/28	2040	04/08/2022	11.05	Call	Bond Future	2,087.4500	2.0875	1,591.0600	1.5911	(23.780)	0	0	0
2022/04/28	2040	04/08/2022	11.05	Put	Bond Future	2,240.6700	2.2407	2,769.1600	2.7692	23.586	0	0	0
2022/04/28	2040	04/08/2022	12.24	Put	Bond Future	355.0200	0.3550	470.5700	0.4706	32.547	0	0	460
2022/04/28	2040	04/08/2022	9.70	Put	Bond Future	10,073.4200	10.0734	11,079.2000	11.0792	9.984	0	0	0
2022/04/28	2040	04/08/2022			Bond Future	11.0729	84.3660	11.2274	83.3411	1.396	0.0000	0.0000	116,553
2022/04/28	2040	04/08/2022	11.04	Call	Bond Future	2,053.1700	2.0532	1,561.9600	1.5620	(23.924)	0	0	0
2022/04/28	2040	04/08/2022	11.04	Put	Bond Future	2,273.5800	2.2736	2,807.2500	2.8073	23.473	0	0	0
2022/04/28	2040	04/08/2022	12.24	Call	Bond Future	7,632.8900	7.6329	6,723.5600	6.7236	(11.913)	0	0	0
2022/04/28	2040	04/08/2022	9.70	Call	Bond Future	37.8200	0.0378	18.7200	0.0187	(50.502)	0	0	460
2022/04/28	2040	04/08/2022	10.70	Call	Bond Future	1,067.5900	1.0676	753.3400	0.7533	(29.435)	0	0	460
2022/04/28	2040	04/08/2022	10.70	Put	Bond Future	3,623.2500	3.6232	4,333.8800	4.3339	19.613	0	0	0
2022/04/28	2040	04/08/2022	11.03	Call	Bond Future	2,019.1800	2.0192	1,533.1600	1.5332	(24.070)	0	0	0
2022/04/28	2040	04/08/2022	11.03	Put	Bond Future	2,306.8700	2.3069	2,845.7300	2.8457	23.359	0	0	0
2022/04/28	2040	03/11/2022	11.39	Call	Bond Future	3,481.8300	3.4818	2,899.8300	2.8998	(16.715)	0	0	0
2022/04/28	2040	03/11/2022	11.40	Call	Bond Future	3,519.1400	3.5191	2,933.5400	2.9335	(16.640)	0	0	0
2022/04/28	2040	03/11/2022	11.41	Put	Bond Future	2,397.4200	2.3974	2,848.2800	2.8483	18.806	0	0	0
2022/04/28	2040	03/11/2022			Bond Future	11.2309	85.5744	11.3914	84.5343	1.429	0.0000	0.0000	30
2022/04/28	2040	03/11/2022	11.39	Put	Bond Future	2,450.8200	2.4508	2,908.8800	2.9089	18.690	0	0	0
2022/04/28	2040	03/11/2022	11.40	Put	Bond Future	2,423.9900	2.4240	2,878.4500	2.8785	18.748	0	0	0
2022/04/28	2040	03/11/2022	11.41	Call	Bond Future	3,556.6400	3.5566	2,967.4400	2.9674	(16.566)	0	0	0
2022/04/28	2040	02/02/2023	11.12	Call	Bond Future	2,701.7000	2.7017	2,244.3500	2.2444	(16.928)	0	0	0
2022/04/28	2040	02/02/2023	11.12	Put	Bond Future	4,342.8400	4.3428	4,943.6500	4.9437	13.834	0	0	0
2022/04/28	2040	02/02/2023			Bond Future	11.3722	82.4987	11.5390	81.4405	1.467	0.0000	0.0000	0
2022/04/28	2040	02/02/2023	11.10	Call	Bond Future	2,643.3800	2.6434	2,192.5400	2.1925	(17.055)	0	0	0
2022/04/28	2040	02/02/2023	11.10	Put	Bond Future	4,416.8500	4.4169	5,024.1700	5.0242	13.750	0	0	0
2022/04/28	2040	02/02/2023	11.11	Call	Bond Future	2,672.4600	2.6725	2,218.3600	2.2184	(16.992)	0	0	0
2022/04/28	2040	02/02/2023	11.11	Put	Bond Future	4,379.7200	4.3797	4,983.7800	4.9838	13.792	0	0	0
2022/04/28	2040	04/05/2023	11.43	Call	Bond Future	3,629.4200	3.6294	3,104.7100	3.1047	(14.457)	0	0	0
2022/04/28	2040	04/05/2023	11.43	Put	Bond Future	4,198.4300	4.1984	4,749.9300	4.7499	13.136	0	0	0
2022/04/28	2040	04/05/2023			Bond Future	11.5202	83.8877	11.6935	82.8115	1.504	0.0000	0.0000	0
2022/04/28	2040	04/05/2023	11.41	Call	Bond Future	3,566.7000	3.5667	3,047.6600	3.0477	(14.552)	0	0	0
2022/04/28	2040	04/05/2023	11.41	Put	Bond Future	4,262.7200	4.2627	4,819.8900	4.8199	13.071	0	0	0
2022/04/28	2040	04/05/2023	11.42	Call	Bond Future	3,597.9900	3.5980	3,076.1200	3.0761	(14.504)	0	0	0
2022/04/28	2040	04/05/2023	11.42	Put	Bond Future	4,230.4600	4.2305	4,784.8000	4.7848	13.104	0	0	0
2022/04/28	2044	05/05/2022	11.91	Call	Bond Future	6,530.8600	6.5309	5,499.2500	5.4992	(15.796)	0	0	0
2022/04/28	2044	05/05/2022	11.91	Put	Bond Future	0.2100	0.0002	0.3000	0.0003	42.857	0	0	0
2022/04/28	2044	05/05/2022	11.92	Call	Bond Future	6,591.9200	6.5919	5,560.2900	5.5603	(15.650)	0	0	0
2022/04/28	2044	05/05/2022	11.92	Put	Bond Future	0.1900	0.0002	0.2600	0.0003	36.842	0	0	0
2022/04/28	2044	05/05/2022			Bond Future	10.9138	84.5086	11.0622	83.4769	1.360	0.0000	0.0000	36,419
2022/04/28	2044	05/05/2022	11.93	Call	Bond Future	6,652.8900	6.6529	5,621.2500	5.6213	(15.507)	0	0	0
2022/04/28	2044	05/05/2022	11.93	Put	Bond Future	0.1700	0.0002	0.2300	0.0002	35.294	0	0	0
2022/04/28	2044	04/08/2022	11.08	Call	Bond Future	2,197.7300	2.1977	1,679.3800	1.6794	(23.586)	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
2022/04/28	2044	04/08/2022	11.08	Put	Bond Future	2,213.4700	2.2135	2,741.8300	2.7418	23.870	0	0	0
2022/04/28	2044	04/08/2022	11.09	Call	Bond Future	2,233.4800	2.2335	1,709.8600	1.7099	(23.444)	0	0	0
2022/04/28	2044	04/08/2022	11.09	Put	Bond Future	2,180.8000	2.1808	2,703.8900	2.7039	23.986	0	0	0
2022/04/28	2044	04/08/2022			Bond Future	11.0823	81.2628	11.2369	80.2161	1.395	0.0000	0.0000	62,283
2022/04/28	2044	04/08/2022	11.10	Call	Bond Future	2,269.6800	2.2697	1,740.7900	1.7408	(23.302)	0	0	0
2022/04/28	2044	04/08/2022	11.10	Put	Bond Future	2,148.6800	2.1487	2,666.5000	2.6665	24.099	0	0	0
2022/04/28	2044	03/11/2022	11.40	Put	Bond Future	2,463.8400	2.4638	2,926.9800	2.9270	18.797	0	0	0
2022/04/28	2044	03/11/2022	11.41	Call	Bond Future	3,617.7900	3.6178	3,015.1600	3.0152	(16.657)	0	0	0
2022/04/28	2044	03/11/2022	11.41	Put	Bond Future	2,436.7600	2.4368	2,896.2200	2.8962	18.855	0	0	0
2022/04/28	2044	03/11/2022			Bond Future	11.2314	82.4267	11.3918	81.3646	1.428	0.0000	0.0000	0
2022/04/28	2044	03/11/2022	11.39	Call	Bond Future	3,541.6600	3.5417	2,946.4000	2.9464	(16.807)	0	0	0
2022/04/28	2044	03/11/2022	11.39	Put	Bond Future	2,491.4200	2.4914	2,958.2500	2.9582	18.738	0	0	0
2022/04/28	2044	03/11/2022	11.40	Call	Bond Future	3,579.5200	3.5795	2,980.5700	2.9806	(16.733)	0	0	0
2022/04/28	2044	02/02/2023	11.14	Call	Bond Future	2,828.0000	2.8280	2,351.1800	2.3512	(16.861)	0	0	0
2022/04/28	2044	02/02/2023	11.14	Put	Bond Future	4,321.6200	4.3216	4,925.3600	4.9254	13.970	0	0	0
2022/04/28	2044	02/02/2023	11.15	Call	Bond Future	2,858.6700	2.8587	2,378.5200	2.3785	(16.796)	0	0	0
2022/04/28	2044	02/02/2023	11.15	Put	Bond Future	4,284.6900	4.2847	4,885.1000	4.8851	14.013	0	0	0
2022/04/28	2044	02/02/2023			Bond Future	11.3642	79.4236	11.5309	78.3430	1.466	0.0000	0.0000	0
2022/04/28	2044	02/02/2023	11.16	Call	Bond Future	2,889.5200	2.8895	2,406.0200	2.4060	(16.733)	0	0	0
2022/04/28	2044	02/02/2023	11.16	Put	Bond Future	4,248.0300	4.2480	4,845.0900	4.8451	14.055	0	0	0
2022/04/28	2044	04/05/2023	11.41	Call	Bond Future	3,680.5000	3.6805	3,144.3700	3.1444	(14.567)	0	0	0
2022/04/28	2044	04/05/2023	11.41	Put	Bond Future	4,282.1400	4.2821	4,845.1000	4.8451	13.147	0	0	0
2022/04/28	2044	04/05/2023	11.42	Call	Bond Future	3,712.8800	3.7129	3,173.8300	3.1738	(14.518)	0	0	0
2022/04/28	2044	04/05/2023	11.42	Put	Bond Future	4,249.4800	4.2495	4,809.5200	4.8095	13.179	0	0	0
2022/04/28	2044	04/05/2023			Bond Future	11.5030	80.7610	11.6761	79.6619	1.504	0.0000	0.0000	0
2022/04/28	2044	04/05/2023	11.43	Call	Bond Future	3,745.0600	3.7451	3,203.1100	3.2031	(14.471)	0	0	0
2022/04/28	2044	04/05/2023	11.43	Put	Bond Future	4,216.7100	4.2167	4,773.8500	4.7738	13.213	0	0	0
2022/04/28	2046	05/05/2022			Bond Future	118.8916	118.8916	118.3117	118.3117	(0.488)	0.0000	0.0000	6,004
2022/04/28	2046	04/08/2022			Bond Future	120.5191	120.5191	119.9297	119.9297	(0.489)	0.0000	0.0000	15,759
2022/04/28	2046	03/11/2022			Bond Future	120.3250	120.3250	119.7265	119.7265	(0.497)	0.0000	0.0000	1,566
2022/04/28	2046	02/02/2023			Bond Future	122.3607	122.3607	121.7508	121.7508	(0.498)	0.0000	0.0000	0
2022/04/28	2046	04/05/2023			Bond Future	122.4381	122.4381	121.8177	121.8177	(0.507)	0.0000	0.0000	0
2022/04/28	2050	05/05/2022			Bond Future	123.1939	123.1939	122.5273	122.5273	(0.541)	0.0000	0.0000	1,201
2022/04/28	2050	04/08/2022			Bond Future	122.8346	122.8346	122.1571	122.1571	(0.552)	0.0000	0.0000	10,961
2022/04/28	2050	03/11/2022			Bond Future	124.6207	124.6207	123.9326	123.9326	(0.552)	0.0000	0.0000	0
2022/04/28	2050	02/02/2023			Bond Future	124.6355	124.6355	123.9347	123.9347	(0.562)	0.0000	0.0000	0
2022/04/28	2050	04/05/2023			Bond Future	126.7544	126.7544	126.0413	126.0413	(0.563)	0.0000	0.0000	0
2022/04/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	AL37	05/05/2022			Index Future	818.4050	818.4050	815.2180	815.2180	(0.389)	0.0000	0.0000	0
2022/04/28	AL37	04/08/2022			Index Future	829.3050	829.3050	826.0540	826.0540	(0.392)	0.0000	0.0000	0

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2022/04/28	AL37	03/11/2022			Index Future	841.2910	841.2910	837.9830	837.9830	(0.393)	0.0000	0.0000	0
2022/04/28	AL37	02/02/2023			Index Future	855.3230	855.3230	851.9460	851.9460	(0.395)	0.0000	0.0000	0
2022/04/28	AL37	04/05/2023			Index Future	869.6600	869.6600	866.2200	866.2200	(0.396)	0.0000	0.0000	0
2022/04/28	AL7T	05/05/2022			Index Future	929.8160	929.8160	922.1840	922.1840	(0.821)	0.0000	0.0000	0
2022/04/28	AL7T	04/08/2022			Index Future	942.2000	942.2000	934.4420	934.4420	(0.823)	0.0000	0.0000	0
2022/04/28	AL7T	03/11/2022			Index Future	955.8170	955.8170	947.9370	947.9370	(0.824)	0.0000	0.0000	0
2022/04/28	AL7T	02/02/2023			Index Future	971.7600	971.7600	963.7310	963.7310	(0.826)	0.0000	0.0000	0
2022/04/28	AL7T	04/05/2023			Index Future	988.0490	988.0490	979.8780	979.8780	(0.827)	0.0000	0.0000	0
2022/04/28	ALBI	05/05/2022			Index Future	829.8730	829.8730	822.5180	822.5180	(0.886)	0.0000	0.0000	29
2022/04/28	ALBI	04/08/2022			Index Future	840.9260	840.9260	833.4510	833.4510	(0.889)	0.0000	0.0000	126
2022/04/28	ALBI	03/11/2022			Index Future	853.0800	853.0800	845.4870	845.4870	(0.890)	0.0000	0.0000	0
2022/04/28	ALBI	02/02/2023			Index Future	867.3090	867.3090	859.5740	859.5740	(0.892)	0.0000	0.0000	0
2022/04/28	ALBI	04/05/2023			Index Future	881.8470	881.8470	873.9760	873.9760	(0.893)	0.0000	0.0000	0
2022/04/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	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
2022/04/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/28	ES33	05/05/2022			Bond Future	11.5630	75.7939	11.7108	75.0456	1.279	0.0000	0.0000	0
2022/04/28	ES33	04/08/2022			Bond Future	11.7872	76.8315	11.9416	76.0718	1.310	0.0000	0.0000	350
2022/04/28	ES33	03/11/2022			Bond Future	12.0038	74.1668	12.1649	73.3957	1.342	0.0000	0.0000	0
2022/04/28	ES33	02/02/2023			Bond Future	12.2037	75.4244	12.3719	74.6396	1.379	0.0000	0.0000	0
2022/04/28	ES33	04/05/2023			Bond Future	12.4077	72.9213	12.5834	72.1229	1.415	0.0000	0.0000	0
2022/04/28	ES42	05/05/2022			Bond Future	11.9613	74.2494	12.1043	73.4141	1.196	0.0000	0.0000	0
2022/04/28	ES42	04/08/2022			Bond Future	12.1651	75.2657	12.3144	74.4181	1.228	0.0000	0.0000	4,769
2022/04/28	ES42	03/11/2022			Bond Future	12.3625	72.1006	12.5183	71.2402	1.260	0.0000	0.0000	0
2022/04/28	ES42	02/02/2023			Bond Future	12.5385	73.3254	12.7009	72.4498	1.295	0.0000	0.0000	0
2022/04/28	ES42	04/05/2023			Bond Future	12.7252	70.3132	12.8946	69.4224	1.331	0.0000	0.0000	0
2022/04/28	GOVI	05/05/2022	788.25	Call	GOVI	301,630.0000	30.1630	228,690.0000	22.8690	(24.182)	0	0	0
2022/04/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	05/05/2022			GOVI	818.4130	818.4130	811.1190	811.1190	(0.891)	0.0000	0.0000	2
2022/04/28	GOVI	05/05/2022	788.23	Call	GOVI	301,830.0000	30.1830	228,890.0000	22.8890	(24.166)	0	0	0
2022/04/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	05/05/2022	788.24	Call	GOVI	301,730.0000	30.1730	228,790.0000	22.8790	(24.174)	0	0	0
2022/04/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	04/08/2022	819.28	Call	GOVI	100,330.0000	10.0330	26,210.0000	2.6210	(73.876)	0	0	0
2022/04/28	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	04/08/2022			GOVI	829.3130	829.3130	821.9010	821.9010	(0.894)	0.0000	0.0000	1,113

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
2022/04/28	GOVI	04/08/2022	819.26	Call	GOVI	100,530.0000	10.0530	26,410.0000	2.6410	(73.729)	0	0	0
2022/04/28	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	04/08/2022	819.27	Call	GOVI	100,430.0000	10.0430	26,310.0000	2.6310	(73.803)	0	0	0
2022/04/28	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	03/11/2022	820.41	Call	GOVI	208,890.0000	20.8890	133,600.0000	13.3600	(36.043)	0	0	0
2022/04/28	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	03/11/2022	820.42	Call	GOVI	208,790.0000	20.8790	133,500.0000	13.3500	(36.060)	0	0	0
2022/04/28	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	03/11/2022			GOVI	841.2990	841.2990	833.7700	833.7700	(0.895)	0.0000	0.0000	0
2022/04/28	GOVI	03/11/2022	820.43	Call	GOVI	208,690.0000	20.8690	133,400.0000	13.3400	(36.077)	0	0	0
2022/04/28	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	02/02/2023	850.82	Call	GOVI	45,110.0000	4.5110	0.0000	0.0000	(100.000)	0	0	0
2022/04/28	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	31,580.0000	3.1580	100.000	0	0	0
2022/04/28	GOVI	02/02/2023	850.83	Call	GOVI	45,010.0000	4.5010	0.0000	0.0000	(100.000)	0	0	0
2022/04/28	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	31,680.0000	3.1680	100.000	0	0	0
2022/04/28	GOVI	02/02/2023			GOVI	855.3310	855.3310	847.6620	847.6620	(0.897)	0.0000	0.0000	0
2022/04/28	GOVI	02/02/2023	850.84	Call	GOVI	44,910.0000	4.4910	0.0000	0.0000	(100.000)	0	0	0
2022/04/28	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	31,780.0000	3.1780	100.000	0	0	0
2022/04/28	GOVI	04/05/2023	852.86	Call	GOVI	168,090.0000	16.8090	90,050.0000	9.0050	(46.428)	0	0	0
2022/04/28	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	04/05/2023	852.87	Call	GOVI	167,990.0000	16.7990	89,950.0000	8.9950	(46.455)	0	0	0
2022/04/28	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GOVI	04/05/2023			GOVI	869.6690	869.6690	861.8650	861.8650	(0.897)	0.0000	0.0000	0
2022/04/28	GOVI	04/05/2023	852.88	Call	GOVI	167,890.0000	16.7890	89,850.0000	8.9850	(46.483)	0	0	0
2022/04/28	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/28	IGOV	05/05/2022			Index Future	317.5330	317.5330	317.0840	317.0840	(0.141)	0.0000	0.0000	15
2022/04/28	IGOV	04/08/2022			Index Future	321.8410	321.8410	321.3780	321.3780	(0.144)	0.0000	0.0000	483
2022/04/28	IGOV	03/11/2022			Index Future	326.5700	326.5700	326.0970	326.0970	(0.145)	0.0000	0.0000	16
2022/04/28	IGOV	02/02/2023			Index Future	332.0930	332.0930	331.6060	331.6060	(0.147)	0.0000	0.0000	0
2022/04/28	IGOV	04/05/2023			Index Future	337.7350	337.7350	337.2370	337.2370	(0.147)	0.0000	0.0000	0
2022/04/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	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
2022/04/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/04/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/28	JBAF	18/05/2022			Jibar Tradeable Future	4.5300	95.4700	4.5400	95.4600	0.221	0.0000	0.0000	0
2022/04/28	JBAF	15/06/2022			Jibar Tradeable Future	4.8750	95.1250	4.8900	95.1100	0.308	0.0000	0.0000	0
2022/04/28	JBAF	20/07/2022			Jibar Tradeable Future	4.9650	95.0350	4.9800	95.0200	0.302	0.0000	0.0000	0
2022/04/28	JBAF	17/08/2022			Jibar Tradeable Future	5.2600	94.7400	5.2900	94.7100	0.570	0.0000	0.0000	0
2022/04/28	JBAF	21/09/2022			Jibar Tradeable Future	5.3950	94.6050	5.4050	94.5950	0.185	0.0000	0.0000	0
2022/04/28	JBAF	19/10/2022			Jibar Tradeable Future	5.7050	94.2950	5.7100	94.2900	0.088	0.0000	0.0000	0
2022/04/28	JBAF	21/12/2022			Jibar Tradeable Future	6.1400	93.8600	6.1700	93.8300	0.489	0.0000	0.0000	68
2022/04/28	JBAF	15/03/2023			Jibar Tradeable Future	6.4700	93.5300	6.4850	93.5150	0.232	0.0000	0.0000	0
2022/04/28	JBAF	21/06/2023			Jibar Tradeable Future	6.7800	93.2200	6.8100	93.1900	0.442	0.0000	0.0000	0
2022/04/28	JBAF	20/09/2023			Jibar Tradeable Future	7.0200	92.9800	7.0500	92.9500	0.427	0.0000	0.0000	75
2022/04/28	JBAF	20/12/2023			Jibar Tradeable Future	7.1350	92.8650	7.1750	92.8250	0.561	0.0000	0.0000	72
2022/04/28	JBAF	20/03/2024			Jibar Tradeable Future	7.3650	92.6350	7.3950	92.6050	0.407	0.0000	0.0000	0
2022/04/28	R023	05/05/2022	6.31	Call	Bond Future	666.3400	0.6663	668.0100	0.6680	0.251	0	0	0
2022/04/28	R023	05/05/2022	6.31	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/04/28	R023	05/05/2022			Bond Future	5.4649	103.2633	5.4628	103.2650	(0.039)	0.0000	0.0000	13,640
2022/04/28	R023	05/05/2022	6.29	Call	Bond Future	650.6500	0.6506	652.3300	0.6523	0.258	0	0	0
2022/04/28	R023	05/05/2022	6.29	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2022/04/28	R023	05/05/2022	6.30	Call	Bond Future	658.5000	0.6585	660.1700	0.6602	0.254	0	0	0
2022/04/28	R023	05/05/2022	6.30	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/04/28	R023	04/08/2022	6.05	Call	Bond Future	365.2600	0.3653	364.2000	0.3642	(0.290)	0	0	0
2022/04/28	R023	04/08/2022	6.05	Put	Bond Future	58.9500	0.0589	57.5600	0.0576	(2.358)	0	0	0
2022/04/28	R023	04/08/2022			Bond Future	5.4900	104.6508	5.4894	104.6512	(0.011)	0.0000	0.0000	22,183
2022/04/28	R023	04/08/2022	6.03	Call	Bond Future	356.3000	0.3563	355.2200	0.3552	(0.303)	0	0	0
2022/04/28	R023	04/08/2022	6.03	Put	Bond Future	60.9000	0.0609	59.4900	0.0595	(2.315)	0	0	0
2022/04/28	R023	04/08/2022	6.04	Call	Bond Future	360.7800	0.3608	359.7000	0.3597	(0.299)	0	0	0
2022/04/28	R023	04/08/2022	6.04	Put	Bond Future	59.9200	0.0599	58.5100	0.0585	(2.353)	0	0	0
2022/04/28	R023	03/11/2022	6.25	Call	Bond Future	342.0700	0.3421	341.4300	0.3414	(0.187)	0	0	0
2022/04/28	R023	03/11/2022	6.25	Put	Bond Future	31.2600	0.0313	30.8600	0.0309	(1.280)	0	0	0
2022/04/28	R023	03/11/2022	6.26	Call	Bond Future	344.7900	0.3448	344.1400	0.3441	(0.189)	0	0	0
2022/04/28	R023	03/11/2022	6.26	Put	Bond Future	30.9200	0.0309	30.5100	0.0305	(1.326)	0	0	0
2022/04/28	R023	03/11/2022			Bond Future	5.2402	102.2312	5.2410	102.2309	0.015	0.0000	0.0000	0
2022/04/28	R023	03/11/2022	6.27	Call	Bond Future	347.5200	0.3475	346.8700	0.3469	(0.187)	0	0	0
2022/04/28	R023	03/11/2022	6.27	Put	Bond Future	30.5800	0.0306	30.1700	0.0302	(1.341)	0	0	0
2022/04/28	R035	05/05/2022	10.72	Call	Bond Future	839.9000	0.8399	337.1400	0.3371	(59.860)	0	0	0
2022/04/28	R035	05/05/2022	10.72	Put	Bond Future	401.6700	0.4017	762.3900	0.7624	89.805	0	0	0
2022/04/28	R035	05/05/2022	11.63	Call	Bond Future	5,867.8400	5.8678	5,004.4100	5.0044	(14.715)	0	0	0
2022/04/28	R035	05/05/2022	11.63	Put	Bond Future	0.1800	0.0002	0.2300	0.0002	27.778	0	0	0
2022/04/28	R035	05/05/2022	11.64	Call	Bond Future	5,924.7500	5.9248	5,061.3100	5.0613	(14.573)	0	0	0

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2022/04/28	R035	05/05/2022	11.64	Put	Bond Future	0.1600	0.0002	0.2000	0.0002	25.000	0	0	0
2022/04/28	R035	05/05/2022			Bond Future	10.6501	89.4307	10.7883	88.5672	1.298	0.0000	0.0000	57,764
2022/04/28	R035	05/05/2022	10.82	Call	Bond Future	1,279.4700	1.2795	637.7500	0.6377	(50.155)	0	0	0
2022/04/28	R035	05/05/2022	10.82	Put	Bond Future	219.7100	0.2197	441.4700	0.4415	100.933	0	0	0
2022/04/28	R035	05/05/2022	11.65	Call	Bond Future	5,981.6100	5.9816	5,118.1600	5.1182	(14.435)	0	0	0
2022/04/28	R035	05/05/2022	11.65	Put	Bond Future	0.1500	0.0002	0.1800	0.0002	20.000	0	0	0
2022/04/28	R035	05/05/2022	12.64	Call	Bond Future	11,338.2500	11.3383	10,474.7700	10.4748	(7.616)	0	0	0
2022/04/28	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/28	R035	04/08/2022	11.13	Put	Bond Future	1,268.2700	1.2683	1,586.1600	1.5862	25.065	0	0	100
2022/04/28	R035	04/08/2022	10.64	Call	Bond Future	1,401.3000	1.4013	1,052.6300	1.0526	(24.882)	0	0	0
2022/04/28	R035	04/08/2022	10.64	Put	Bond Future	2,612.9000	2.6129	3,140.5200	3.1405	20.193	0	0	100
2022/04/28	R035	04/08/2022	10.72	Call	Bond Future	1,623.2900	1.6233	1,238.7300	1.2387	(23.690)	0	0	0
2022/04/28	R035	04/08/2022	10.72	Put	Bond Future	2,337.2400	2.3372	2,828.9700	2.8290	21.039	0	0	0
2022/04/28	R035	04/08/2022	10.73	Call	Bond Future	1,652.4300	1.6524	1,263.3800	1.2634	(23.544)	0	0	0
2022/04/28	R035	04/08/2022	10.73	Put	Bond Future	2,304.4500	2.3044	2,791.6900	2.7917	21.143	0	0	0
2022/04/28	R035	04/08/2022	9.53	Call	Bond Future	44.9500	0.0450	23.7000	0.0237	(47.275)	0	0	400
2022/04/28	R035	04/08/2022	9.53	Put	Bond Future	8,595.2800	8.5953	9,450.3200	9.4503	9.948	0	0	0
2022/04/28	R035	04/08/2022	9.84	Call	Bond Future	141.6300	0.1416	82.7000	0.0827	(41.608)	0	0	100
2022/04/28	R035	04/08/2022	9.84	Put	Bond Future	6,558.1400	6.5581	7,375.5000	7.3755	12.463	0	0	0
2022/04/28	R035	04/08/2022	10.53	Put	Bond Future	3,028.8400	3.0288	3,605.3200	3.6053	19.033	0	0	0
2022/04/28	R035	04/08/2022			Bond Future	10.8359	90.6324	10.9801	89.7561	1.330	0.0000	0.0000	123,492
2022/04/28	R035	04/08/2022	10.74	Call	Bond Future	1,681.6600	1.6817	1,288.1300	1.2881	(23.401)	0	0	0
2022/04/28	R035	04/08/2022	10.74	Put	Bond Future	2,271.8200	2.2718	2,754.5800	2.7546	21.250	0	0	0
2022/04/28	R035	04/08/2022	11.13	Call	Bond Future	3,042.8000	3.0428	2,484.4000	2.4844	(18.352)	0	0	0
2022/04/28	R035	04/08/2022	12.18	Call	Bond Future	7,936.3800	7.9364	7,133.0900	7.1331	(10.122)	0	0	0
2022/04/28	R035	04/08/2022	12.18	Put	Bond Future	235.0300	0.2350	308.0300	0.3080	31.060	0	0	400
2022/04/28	R035	04/08/2022	10.53	Call	Bond Future	1,126.3700	1.1264	826.5600	0.8266	(26.617)	0	0	400
2022/04/28	R035	03/11/2022	11.15	Call	Bond Future	3,106.6600	3.1067	2,614.6900	2.6147	(15.836)	0	0	0
2022/04/28	R035	03/11/2022	11.15	Put	Bond Future	2,288.7100	2.2887	2,686.0200	2.6860	17.360	0	0	0
2022/04/28	R035	03/11/2022	12.68	Call	Bond Future	9,635.6700	9.6357	8,844.0600	8.8441	(8.215)	0	0	0
2022/04/28	R035	03/11/2022	12.68	Put	Bond Future	450.4100	0.4504	548.0800	0.5481	21.685	0	0	1,000
2022/04/28	R035	03/11/2022	10.99	Call	Bond Future	2,588.2100	2.5882	2,147.2000	2.1472	(17.039)	0	0	0
2022/04/28	R035	03/11/2022	10.99	Put	Bond Future	2,720.0500	2.7200	3,168.3200	3.1683	16.480	0	0	582
2022/04/28	R035	03/11/2022	11.05	Call	Bond Future	2,777.3500	2.7774	2,316.9800	2.3170	(16.576)	0	0	1,000
2022/04/28	R035	03/11/2022	10.57	Call	Bond Future	1,452.4800	1.4525	1,150.8300	1.1508	(20.768)	0	0	0
2022/04/28	R035	03/11/2022	10.57	Put	Bond Future	4,150.4100	4.1504	4,738.0400	4.7380	14.158	0	0	582
2022/04/28	R035	03/11/2022			Bond Future	11.0121	87.4438	11.1621	86.5545	1.363	0.0000	0.0000	130
2022/04/28	R035	03/11/2022	11.14	Call	Bond Future	3,073.0900	3.0731	2,584.2400	2.5842	(15.907)	0	0	0
2022/04/28	R035	03/11/2022	11.14	Put	Bond Future	2,314.0700	2.3141	2,714.5000	2.7145	17.304	0	0	0
2022/04/28	R035	03/11/2022	11.05	Put	Bond Future	2,551.2600	2.5513	2,980.1700	2.9802	16.812	0	0	0
2022/04/28	R035	03/11/2022	11.13	Call	Bond Future	3,039.4600	3.0395	2,553.7300	2.5537	(15.981)	0	0	0
2022/04/28	R035	03/11/2022	11.13	Put	Bond Future	2,339.4200	2.3394	2,742.9700	2.7430	17.250	0	0	0
2022/04/28	R035	03/11/2022	9.82	Call	Bond Future	320.7900	0.3208	225.8600	0.2259	(29.593)	0	0	582
2022/04/28	R035	03/11/2022	9.82	Put	Bond Future	7,877.2600	7.8773	8,671.6100	8.6716	10.084	0	0	0
2022/04/28	R035	03/11/2022	10.30	Call	Bond Future	898.7200	0.8987	684.5200	0.6845	(23.834)	0	0	1,000
2022/04/28	R035	03/11/2022	10.30	Put	Bond Future	5,303.8400	5.3038	5,978.9200	5.9789	12.728	0	0	0
2022/04/28	R035	02/02/2023	13.22	Put	Bond Future	534.2600	0.5343	633.1200	0.6331	18.504	0	0	1,000
2022/04/28	R035	02/02/2023	10.88	Call	Bond Future	2,292.8900	2.2929	1,915.5500	1.9156	(16.457)	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
2022/04/28	R035	02/02/2023	10.88	Put	Bond Future	4,006.2100	4.0062	4,533.8000	4.5338	13.169	0	0	0
2022/04/28	R035	02/02/2023	9.81	Call	Bond Future	463.3400	0.4633	349.0900	0.3491	(24.658)	0	0	582
2022/04/28	R035	02/02/2023	9.81	Put	Bond Future	8,941.7700	8.9418	9,732.4500	9.7325	8.843	0	0	0
2022/04/28	R035	02/02/2023	10.30	Put	Bond Future	6,317.6400	6.3176	7,007.1300	7.0071	10.914	0	0	0
2022/04/28	R035	02/02/2023	10.66	Call	Bond Future	1,746.3000	1.7463	1,431.7000	1.4317	(18.015)	0	0	0
2022/04/28	R035	02/02/2023	10.66	Put	Bond Future	4,793.0600	4.7931	5,383.3900	5.3834	12.316	0	0	582
2022/04/28	R035	02/02/2023			Bond Future	11.1698	88.9056	11.3262	88.0007	1.400	0.0000	0.0000	0
2022/04/28	R035	02/02/2023	11.05	Call	Bond Future	2,764.6700	2.7647	2,339.3800	2.3394	(15.383)	0	0	1,000
2022/04/28	R035	02/02/2023	11.05	Put	Bond Future	3,467.0700	3.4671	3,946.7100	3.9467	13.834	0	0	0
2022/04/28	R035	02/02/2023	11.06	Call	Bond Future	2,793.2800	2.7933	2,365.2100	2.3652	(15.325)	0	0	0
2022/04/28	R035	02/02/2023	11.06	Put	Bond Future	3,436.7300	3.4367	3,913.5900	3.9136	13.875	0	0	582
2022/04/28	R035	02/02/2023	13.22	Call	Bond Future	11,378.0500	11.3781	10,571.9800	10.5720	(7.084)	0	0	0
2022/04/28	R035	02/02/2023	10.86	Call	Bond Future	2,240.2700	2.2403	1,868.6200	1.8686	(16.590)	0	0	0
2022/04/28	R035	02/02/2023	10.86	Put	Bond Future	4,073.6300	4.0736	4,606.9100	4.6069	13.091	0	0	0
2022/04/28	R035	02/02/2023	10.87	Call	Bond Future	2,266.5000	2.2665	1,892.0000	1.8920	(16.523)	0	0	0
2022/04/28	R035	02/02/2023	10.87	Put	Bond Future	4,039.8100	4.0398	4,570.2400	4.5702	13.130	0	0	0
2022/04/28	R035	02/02/2023	10.30	Call	Bond Future	1,025.8500	1.0258	810.4100	0.8104	(21.001)	0	0	1,000
2022/04/28	R035	04/05/2023	11.20	Call	Bond Future	3,184.3500	3.1844	2,745.2000	2.7452	(13.791)	0	0	0
2022/04/28	R035	04/05/2023	11.21	Call	Bond Future	3,212.6100	3.2126	2,771.0200	2.7710	(13.746)	0	0	0
2022/04/28	R035	04/05/2023	11.22	Put	Bond Future	3,851.4800	3.8515	4,327.9400	4.3279	12.371	0	0	0
2022/04/28	R035	04/05/2023			Bond Future	11.3266	85.9067	11.4895	84.9862	1.438	0.0000	0.0000	0
2022/04/28	R035	04/05/2023	11.20	Put	Bond Future	3,910.0300	3.9100	4,391.3500	4.3913	12.310	0	0	0
2022/04/28	R035	04/05/2023	11.21	Put	Bond Future	3,880.6700	3.8807	4,359.5500	4.3595	12.340	0	0	0
2022/04/28	R035	04/05/2023	11.22	Call	Bond Future	3,240.9900	3.2410	2,796.9800	2.7970	(13.700)	0	0	0
2022/04/28	R186	05/05/2022	7.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2022/04/28	R186	05/05/2022	7.28	Put	Bond Future	3,754.8500	3.7549	4,203.6200	4.2036	11.952	0	0	0
2022/04/28	R186	05/05/2022	7.48	Call	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	3,600
2022/04/28	R186	05/05/2022	7.48	Put	Bond Future	2,927.7300	2.9277	3,376.3800	3.3764	15.324	0	0	0
2022/04/28	R186	05/05/2022	9.18	Call	Bond Future	3,805.7200	3.8057	3,356.9400	3.3569	(11.792)	0	0	0
2022/04/28	R186	05/05/2022	9.18	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	454
2022/04/28	R186	05/05/2022	8.32	Call	Bond Future	646.2900	0.6463	332.0900	0.3321	(48.616)	0	0	0
2022/04/28	R186	05/05/2022	8.32	Put	Bond Future	181.3600	0.1814	315.9300	0.3159	74.200	0	0	0
2022/04/28	R186	05/05/2022	8.14	Call	Bond Future	248.0800	0.2481	82.4200	0.0824	(66.777)	0	0	454
2022/04/28	R186	05/05/2022	8.14	Put	Bond Future	499.1500	0.4991	782.2600	0.7823	56.718	0	0	0
2022/04/28	R186	05/05/2022			Bond Future	8.2029	112.7000	8.3159	112.2513	1.377	0.0000	0.0000	35,068
2022/04/28	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/28	R186	05/05/2022	6.73	Put	Bond Future	6,069.5200	6.0695	6,518.2900	6.5183	7.394	0	0	0
2022/04/28	R186	05/05/2022	8.64	Call	Bond Future	1,738.8600	1.7389	1,301.1600	1.3012	(25.172)	0	0	0
2022/04/28	R186	05/05/2022	8.64	Put	Bond Future	15.5100	0.0155	26.5800	0.0266	71.373	0	0	4,035
2022/04/28	R186	05/05/2022	8.94	Call	Bond Future	2,887.4000	2.8874	2,438.8700	2.4389	(15.534)	0	0	0
2022/04/28	R186	05/05/2022	8.94	Put	Bond Future	0.8900	0.0009	1.1300	0.0011	26.966	0	0	454
2022/04/28	R186	05/05/2022	8.31	Call	Bond Future	618.6300	0.6186	311.8500	0.3118	(49.590)	0	0	0
2022/04/28	R186	05/05/2022	8.31	Put	Bond Future	193.3200	0.1933	335.3100	0.3353	73.448	0	0	0
2022/04/28	R186	05/05/2022	8.35	Call	Bond Future	732.6600	0.7327	397.4100	0.3974	(45.758)	0	0	454
2022/04/28	R186	05/05/2022	8.35	Put	Bond Future	148.9700	0.1490	262.4900	0.2625	76.203	0	0	0
2022/04/28	R186	05/05/2022	7.88	Call	Bond Future	27.7600	0.0278	3.3200	0.0033	(88.040)	0	0	435
2022/04/28	R186	05/05/2022	7.88	Put	Bond Future	1,323.5500	1.3235	1,747.8800	1.7479	32.060	0	0	0

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2022/04/28	R186	05/05/2022	8.30	Call	Bond Future	591.5500	0.5916	292.3800	0.2924	(50.574)	0	0	0
2022/04/28	R186	05/05/2022	8.30	Put	Bond Future	205.8800	0.2059	355.4800	0.3555	72.664	0	0	0
2022/04/28	R186	04/08/2022	8.15	Call	Bond Future	773.3800	0.7734	603.1700	0.6032	(22.009)	0	0	0
2022/04/28	R186	04/08/2022	8.15	Put	Bond Future	1,746.6100	1.7466	2,032.7300	2.0327	16.381	0	0	0
2022/04/28	R186	04/08/2022	9.78	Call	Bond Future	5,130.4700	5.1305	4,706.6400	4.7066	(8.261)	0	0	0
2022/04/28	R186	04/08/2022	9.78	Put	Bond Future	122.2800	0.1223	154.7800	0.1548	26.578	0	0	3,600
2022/04/28	R186	04/08/2022	7.96	Call	Bond Future	521.2900	0.5213	392.6700	0.3927	(24.673)	0	0	3,600
2022/04/28	R186	04/08/2022			Bond Future	8.4075	108.9263	8.5292	108.4700	1.448	0.0000	0.0000	78,030
2022/04/28	R186	04/08/2022	8.14	Call	Bond Future	758.4100	0.7584	590.4600	0.5905	(22.145)	0	0	0
2022/04/28	R186	04/08/2022	8.14	Put	Bond Future	1,769.6700	1.7697	2,058.0500	2.0581	16.296	0	0	0
2022/04/28	R186	04/08/2022	6.96	Call	Bond Future	38.1000	0.0381	23.7700	0.0238	(37.612)	0	0	3,600
2022/04/28	R186	04/08/2022	6.96	Put	Bond Future	5,655.4100	5.6554	6,097.4100	6.0974	7.816	0	0	0
2022/04/28	R186	04/08/2022	7.96	Put	Bond Future	2,219.8400	2.2198	2,547.5500	2.5475	14.763	0	0	0
2022/04/28	R186	04/08/2022	8.13	Call	Bond Future	743.6200	0.7436	577.9400	0.5779	(22.280)	0	0	0
2022/04/28	R186	04/08/2022	8.13	Put	Bond Future	1,792.9200	1.7929	2,083.5700	2.0836	16.211	0	0	0
2022/04/28	R186	03/11/2022	8.53	Call	Bond Future	1,521.6200	1.5216	1,298.9500	1.2990	(14.634)	0	0	0
2022/04/28	R186	03/11/2022	8.53	Put	Bond Future	1,754.4700	1.7545	1,995.2800	1.9953	13.726	0	0	0
2022/04/28	R186	03/11/2022	8.54	Call	Bond Future	1,539.9800	1.5400	1,315.6800	1.3157	(14.565)	0	0	0
2022/04/28	R186	03/11/2022	8.54	Put	Bond Future	1,737.2800	1.7373	1,976.4600	1.9765	13.767	0	0	0
2022/04/28	R186	03/11/2022			Bond Future	8.5956	110.4850	8.7266	110.0216	1.525	0.0000	0.0000	11,129
2022/04/28	R186	03/11/2022	8.55	Call	Bond Future	1,558.4600	1.5585	1,332.5200	1.3325	(14.498)	0	0	0
2022/04/28	R186	03/11/2022	8.55	Put	Bond Future	1,720.2300	1.7202	1,957.7700	1.9578	13.809	0	0	0
2022/04/28	R186	02/02/2023	8.32	Call	Bond Future	1,199.4700	1.1995	1,020.4200	1.0204	(14.927)	0	0	0
2022/04/28	R186	02/02/2023	8.32	Put	Bond Future	2,612.6300	2.6126	2,905.7700	2.9058	11.220	0	0	0
2022/04/28	R186	02/02/2023	8.33	Call	Bond Future	1,214.2500	1.2142	1,033.7800	1.0338	(14.863)	0	0	0
2022/04/28	R186	02/02/2023	8.33	Put	Bond Future	2,593.4700	2.5935	2,885.1900	2.8852	11.248	0	0	0
2022/04/28	R186	02/02/2023			Bond Future	8.7398	107.0368	8.8816	106.5646	1.623	0.0000	0.0000	0
2022/04/28	R186	02/02/2023	8.34	Call	Bond Future	1,228.7700	1.2288	1,046.8900	1.0469	(14.802)	0	0	0
2022/04/28	R186	02/02/2023	8.34	Put	Bond Future	2,574.0600	2.5741	2,864.3700	2.8644	11.278	0	0	0
2022/04/28	R186	04/05/2023	8.83	Put	Bond Future	2,203.7100	2.2037	2,451.1100	2.4511	11.227	0	0	0
2022/04/28	R186	04/05/2023	8.84	Call	Bond Future	1,989.4800	1.9895	1,755.1300	1.7551	(11.779)	0	0	0
2022/04/28	R186	04/05/2023			Bond Future	8.9035	108.8363	9.0575	108.3558	1.730	0.0000	0.0000	0
2022/04/28	R186	04/05/2023	8.82	Call	Bond Future	1,956.7200	1.9567	1,724.7300	1.7247	(11.856)	0	0	0
2022/04/28	R186	04/05/2023	8.82	Put	Bond Future	2,218.5300	2.2185	2,467.1200	2.4671	11.205	0	0	0
2022/04/28	R186	04/05/2023	8.83	Call	Bond Future	1,973.2900	1.9733	1,740.1100	1.7401	(11.817)	0	0	0
2022/04/28	R186	04/05/2023	8.84	Put	Bond Future	2,188.5300	2.1885	2,434.7600	2.4348	11.251	0	0	0
2022/04/28	R197	05/05/2022			Bond Future	330.0412	330.0412	330.0468	330.0468	0.002	0.0000	0.0000	615
2022/04/28	R197	04/08/2022			Bond Future	326.1011	326.1011	326.1024	326.1024	0.000	0.0000	0.0000	328
2022/04/28	R197	03/11/2022			Bond Future	330.8429	330.8429	330.8423	330.8423	0.000	0.0000	0.0000	0
2022/04/28	R197	02/02/2023			Bond Future	327.7481	327.7481	327.7448	327.7448	(0.001)	0.0000	0.0000	0
2022/04/28	R197	04/05/2023			Bond Future	333.3222	333.3222	333.3176	333.3176	(0.001)	0.0000	0.0000	0
2022/04/28	R202	05/05/2022			Bond Future	250.7936	250.7936	250.8350	250.8350	0.017	0.0000	0.0000	786
2022/04/28	R202	04/08/2022			Bond Future	249.7342	249.7342	249.7727	249.7727	0.015	0.0000	0.0000	6,519
2022/04/28	R202	03/11/2022			Bond Future	253.3651	253.3651	253.4029	253.4029	0.015	0.0000	0.0000	0
2022/04/28	R202	02/02/2023			Bond Future	253.0331	253.0331	253.0693	253.0693	0.014	0.0000	0.0000	0
2022/04/28	R202	04/05/2023			Bond Future	257.3345	257.3345	257.3703	257.3703	0.014	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
2022/04/28	R209	05/05/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,975
2022/04/28	R209	05/05/2022	9.50	Put	Bond Future	6,524.8900	6.5249	7,337.8800	7.3379	12.460	0	0	0
2022/04/28	R209	05/05/2022	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,025
2022/04/28	R209	05/05/2022	9.75	Put	Bond Future	4,980.1100	4.9801	5,793.0900	5.7931	16.325	0	0	0
2022/04/28	R209	05/05/2022	10.25	Call	Bond Future	27.6900	0.0277	1.6500	0.0017	(94.041)	0	0	0
2022/04/28	R209	05/05/2022	10.25	Put	Bond Future	2,047.8700	2.0479	2,834.8200	2.8348	38.428	0	0	7,500
2022/04/28	R209	05/05/2022	10.75	Call	Bond Future	1,025.4100	1.0254	466.5400	0.4665	(54.502)	0	0	0
2022/04/28	R209	05/05/2022	10.75	Put	Bond Future	249.5300	0.2495	503.6500	0.5037	101.839	0	0	1,050
2022/04/28	R209	05/05/2022	11.43	Call	Bond Future	4,334.9500	4.3350	3,522.7500	3.5227	(18.736)	0	0	0
2022/04/28	R209	05/05/2022	11.43	Put	Bond Future	1.0900	0.0011	1.8800	0.0019	72.477	0	0	0
2022/04/28	R209	05/05/2022	11.44	Call	Bond Future	4,385.1600	4.3852	3,572.8700	3.5729	(18.524)	0	0	0
2022/04/28	R209	05/05/2022	11.44	Put	Bond Future	0.9800	0.0010	1.6800	0.0017	71.429	0	0	0
2022/04/28	R209	05/05/2022			Bond Future	10.6084	69.3597	10.7568	68.5467	1.399	0.0000	0.0000	12,030
2022/04/28	R209	05/05/2022	11.45	Call	Bond Future	4,435.3400	4.4353	3,622.9700	3.6230	(18.316)	0	0	0
2022/04/28	R209	05/05/2022	11.45	Put	Bond Future	0.8900	0.0009	1.5100	0.0015	69.663	0	0	0
2022/04/28	R209	05/05/2022	12.00	Call	Bond Future	7,114.6600	7.1147	6,301.6700	6.3017	(11.427)	0	0	0
2022/04/28	R209	05/05/2022	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,550
2022/04/28	R209	04/08/2022	10.58	Call	Bond Future	1,215.5500	1.2156	890.1900	0.8902	(26.766)	0	0	0
2022/04/28	R209	04/08/2022	10.58	Put	Bond Future	2,265.6500	2.2656	2,765.1300	2.7651	22.046	0	0	0
2022/04/28	R209	04/08/2022	10.57	Put	Bond Future	2,297.5700	2.2976	2,801.3200	2.8013	21.925	0	0	0
2022/04/28	R209	04/08/2022			Bond Future	10.7724	70.2917	10.9265	69.4669	1.431	0.0000	0.0000	13,944
2022/04/28	R209	04/08/2022	10.59	Call	Bond Future	1,239.0800	1.2391	909.4400	0.9094	(26.604)	0	0	0
2022/04/28	R209	04/08/2022	10.59	Put	Bond Future	2,234.0600	2.2341	2,729.2600	2.7293	22.166	0	0	0
2022/04/28	R209	04/08/2022	10.57	Call	Bond Future	1,192.2800	1.1923	871.1900	0.8712	(26.931)	0	0	0
2022/04/28	R209	03/11/2022	11.03	Call	Bond Future	2,599.7900	2.5998	2,147.7000	2.1477	(17.389)	0	0	0
2022/04/28	R209	03/11/2022	11.03	Put	Bond Future	2,054.8400	2.0548	2,439.7500	2.4397	18.732	0	0	0
2022/04/28	R209	03/11/2022	9.50	Call	Bond Future	159.8800	0.1599	105.4600	0.1055	(34.038)	0	0	0
2022/04/28	R209	03/11/2022	9.50	Put	Bond Future	8,323.9100	8.3239	9,106.4900	9.1065	9.402	0	0	0
2022/04/28	R209	03/11/2022	10.50	Put	Bond Future	3,579.1000	3.5791	4,131.7500	4.1318	15.441	0	0	0
2022/04/28	R209	03/11/2022	9.25	Call	Bond Future	85.7000	0.0857	54.3300	0.0543	(36.604)	0	0	9,500
2022/04/28	R209	03/11/2022	9.25	Put	Bond Future	9,819.2400	9.8192	10,624.8700	10.6249	8.205	0	0	0
2022/04/28	R209	03/11/2022			Bond Future	10.9263	68.1530	11.0861	67.3160	1.462	0.0000	0.0000	4,135
2022/04/28	R209	03/11/2022	11.50	Call	Bond Future	4,143.4600	4.1435	3,563.1100	3.5631	(14.006)	0	0	0
2022/04/28	R209	03/11/2022	11.50	Put	Bond Future	1,204.9200	1.2049	1,461.5700	1.4616	21.300	0	0	0
2022/04/28	R209	03/11/2022	11.00	Call	Bond Future	2,512.6900	2.5127	2,069.7100	2.0697	(17.630)	0	0	0
2022/04/28	R209	03/11/2022	11.00	Put	Bond Future	2,124.7400	2.1247	2,518.7600	2.5188	18.544	0	0	9,500
2022/04/28	R209	03/11/2022	11.01	Call	Bond Future	2,541.6300	2.5416	2,095.6100	2.0956	(17.549)	0	0	0
2022/04/28	R209	03/11/2022	11.01	Put	Bond Future	2,101.2900	2.1013	2,492.2700	2.4923	18.607	0	0	0
2022/04/28	R209	03/11/2022	11.02	Call	Bond Future	2,570.7300	2.5707	2,121.6700	2.1217	(17.468)	0	0	0
2022/04/28	R209	03/11/2022	11.02	Put	Bond Future	2,078.0600	2.0781	2,466.0000	2.4660	18.668	0	0	0
2022/04/28	R209	03/11/2022	10.00	Call	Bond Future	469.6400	0.4696	333.4900	0.3335	(28.990)	0	0	0
2022/04/28	R209	03/11/2022	10.00	Put	Bond Future	5,623.4000	5.6234	6,324.2500	6.3242	12.463	0	0	9,500
2022/04/28	R209	03/11/2022	10.50	Call	Bond Future	1,272.7000	1.2727	988.3500	0.9883	(22.342)	0	0	0
2022/04/28	R209	02/02/2023	10.79	Call	Bond Future	2,085.2200	2.0852	1,724.6600	1.7247	(17.291)	0	0	0
2022/04/28	R209	02/02/2023	10.80	Put	Bond Future	3,474.8300	3.4748	3,963.1700	3.9632	14.054	0	0	0
2022/04/28	R209	02/02/2023	10.78	Call	Bond Future	2,062.0600	2.0621	1,704.1500	1.7041	(17.357)	0	0	0
2022/04/28	R209	02/02/2023			Bond Future	11.0597	69.2928	11.2254	68.4412	1.498	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
2022/04/28	R209	02/02/2023	10.79	Put	Bond Future	3,504.6600	3.5047	3,995.6600	3.9957	14.010	0	0	0
2022/04/28	R209	02/02/2023	10.80	Call	Bond Future	2,108.7500	2.1088	1,745.5300	1.7455	(17.224)	0	0	0
2022/04/28	R209	02/02/2023	10.78	Put	Bond Future	3,534.9300	3.5349	4,028.5800	4.0286	13.965	0	0	0
2022/04/28	R209	04/05/2023	11.10	Call	Bond Future	2,845.7200	2.8457	2,426.4900	2.4265	(14.732)	0	0	0
2022/04/28	R209	04/05/2023	11.10	Put	Bond Future	3,346.4800	3.3465	3,793.4000	3.7934	13.355	0	0	0
2022/04/28	R209	04/05/2023	11.09	Call	Bond Future	2,820.4000	2.8204	2,403.5000	2.4035	(14.782)	0	0	0
2022/04/28	R209	04/05/2023	11.09	Put	Bond Future	3,372.5900	3.3726	3,821.8400	3.8218	13.321	0	0	0
2022/04/28	R209	04/05/2023			Bond Future	11.1979	67.3093	11.3698	66.4431	1.535	0.0000	0.0000	0
2022/04/28	R209	04/05/2023	11.11	Call	Bond Future	2,870.8800	2.8709	2,449.3200	2.4493	(14.684)	0	0	0
2022/04/28	R209	04/05/2023	11.11	Put	Bond Future	3,320.2800	3.3203	3,764.8700	3.7649	13.390	0	0	0
2022/04/28	R210	05/05/2022			Bond Future	219.6111	219.6111	219.6406	219.6406	0.013	0.0000	0.0000	972
2022/04/28	R210	04/08/2022			Bond Future	222.6172	222.6172	222.6442	222.6442	0.012	0.0000	0.0000	965
2022/04/28	R210	03/11/2022			Bond Future	222.9034	222.9034	222.9296	222.9296	0.012	0.0000	0.0000	0
2022/04/28	R210	02/02/2023			Bond Future	226.6734	226.6734	226.6981	226.6981	0.011	0.0000	0.0000	0
2022/04/28	R210	04/05/2023			Bond Future	227.4904	227.4904	227.5147	227.5147	0.011	0.0000	0.0000	0
2022/04/28	R213	05/05/2022	10.63	Call	Bond Future	2,539.6700	2.5397	1,814.5800	1.8146	(28.551)	0	0	0
2022/04/28	R213	05/05/2022	10.65	Put	Bond Future	14.8900	0.0149	31.1300	0.0311	109.066	0	0	0
2022/04/28	R213	05/05/2022			Bond Future	10.1210	83.4185	10.2691	82.6741	1.464	0.0000	0.0000	21,678
2022/04/28	R213	05/05/2022	10.63	Put	Bond Future	17.5900	0.0176	37.0000	0.0370	110.347	0	0	0
2022/04/28	R213	05/05/2022	10.64	Call	Bond Future	2,586.8100	2.5868	1,860.0800	1.8601	(28.094)	0	0	0
2022/04/28	R213	05/05/2022	10.64	Put	Bond Future	16.1900	0.0162	33.9600	0.0340	109.759	0	0	0
2022/04/28	R213	05/05/2022	10.65	Call	Bond Future	2,634.0000	2.6340	1,905.7400	1.9057	(27.648)	0	0	0
2022/04/28	R213	04/08/2022	9.88	Call	Bond Future	698.0200	0.6980	488.0100	0.4880	(30.087)	0	0	0
2022/04/28	R213	04/08/2022	9.89	Call	Bond Future	713.8700	0.7139	500.3500	0.5003	(29.910)	0	0	0
2022/04/28	R213	04/08/2022	9.90	Put	Bond Future	2,803.1400	2.8031	3,341.6900	3.3417	19.212	0	0	0
2022/04/28	R213	04/08/2022			Bond Future	10.3160	84.5394	10.4711	83.7838	1.503	0.0000	0.0000	26,440
2022/04/28	R213	04/08/2022	9.88	Put	Bond Future	2,872.4100	2.8724	3,418.0200	3.4180	18.995	0	0	0
2022/04/28	R213	04/08/2022	9.89	Put	Bond Future	2,837.5600	2.8376	3,379.6600	3.3797	19.104	0	0	0
2022/04/28	R213	04/08/2022	9.90	Call	Bond Future	730.1000	0.7301	513.0300	0.5130	(29.732)	0	0	0
2022/04/28	R213	03/11/2022	10.38	Call	Bond Future	1,840.9700	1.8410	1,492.6200	1.4926	(18.922)	0	0	0
2022/04/28	R213	03/11/2022	10.38	Put	Bond Future	2,425.8600	2.4259	2,844.3600	2.8444	17.252	0	0	0
2022/04/28	R213	03/11/2022	10.39	Call	Bond Future	1,864.0100	1.8640	1,512.8600	1.5129	(18.838)	0	0	0
2022/04/28	R213	03/11/2022	10.39	Put	Bond Future	2,400.8600	2.4009	2,816.5600	2.8166	17.315	0	0	0
2022/04/28	R213	03/11/2022	10.37	Call	Bond Future	1,818.3100	1.8183	1,472.7600	1.4728	(19.004)	0	0	0
2022/04/28	R213	03/11/2022	10.37	Put	Bond Future	2,451.2800	2.4513	2,872.5800	2.8726	17.187	0	0	200
2022/04/28	R213	03/11/2022	9.19	Call	Bond Future	234.7700	0.2348	162.0300	0.1620	(30.984)	0	0	476
2022/04/28	R213	03/11/2022	9.19	Put	Bond Future	6,803.9300	6.8039	7,498.0400	7.4980	10.202	0	0	0
2022/04/28	R213	03/11/2022			Bond Future	10.5023	82.2112	10.6643	81.4443	1.543	0.0000	0.0000	0
2022/04/28	R213	03/11/2022	10.40	Call	Bond Future	1,887.2200	1.8872	1,533.2700	1.5333	(18.755)	0	0	0
2022/04/28	R213	03/11/2022	10.40	Put	Bond Future	2,376.0600	2.3761	2,788.9600	2.7890	17.378	0	0	0
2022/04/28	R213	03/11/2022	9.98	Call	Bond Future	1,045.8900	1.0459	809.0200	0.8090	(22.648)	0	0	0
2022/04/28	R213	03/11/2022	9.98	Put	Bond Future	3,582.4700	3.5825	4,112.4500	4.1125	14.794	0	0	200
2022/04/28	R213	03/11/2022	10.19	Call	Bond Future	1,432.7300	1.4327	1,137.7600	1.1378	(20.588)	0	0	0
2022/04/28	R213	03/11/2022	10.19	Put	Bond Future	2,937.3300	2.9373	3,409.2100	3.4092	16.065	0	0	476
2022/04/28	R213	03/11/2022	9.13	Call	Bond Future	207.6800	0.2077	142.2200	0.1422	(31.520)	0	0	200
2022/04/28	R213	03/11/2022	9.13	Put	Bond Future	7,093.1100	7.0931	7,794.5000	7.7945	9.888	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
2022/04/28	R213	03/11/2022	9.84	Call	Bond Future	826.7100	0.8267	626.9900	0.6270	(24.158)	0	0	0
2022/04/28	R213	03/11/2022	9.84	Put	Bond Future	4,060.4400	4.0604	4,627.5700	4.6276	13.967	0	0	476
2022/04/28	R213	02/02/2023	10.43	Put	Bond Future	3,081.0500	3.0811	3,525.8400	3.5258	14.436	0	0	0
2022/04/28	R213	02/02/2023	12.20	Call	Bond Future	7,371.6300	7.3716	6,721.0100	6.7210	(8.826)	0	0	0
2022/04/28	R213	02/02/2023	12.20	Put	Bond Future	661.1400	0.6611	790.8800	0.7909	19.624	0	0	912
2022/04/28	R213	02/02/2023	10.22	Put	Bond Future	3,653.8700	3.6539	4,148.6200	4.1486	13.540	0	0	0
2022/04/28	R213	02/02/2023	10.23	Call	Bond Future	1,567.4100	1.5674	1,279.4300	1.2794	(18.373)	0	0	0
2022/04/28	R213	02/02/2023	10.35	Call	Bond Future	1,804.1800	1.8042	1,487.6600	1.4877	(17.544)	0	0	0
2022/04/28	R213	02/02/2023	10.35	Put	Bond Future	3,290.7400	3.2907	3,754.5800	3.7546	14.095	0	0	476
2022/04/28	R213	02/02/2023	10.01	Call	Bond Future	1,180.2400	1.1802	943.8300	0.9438	(20.031)	0	0	0
2022/04/28	R213	02/02/2023			Bond Future	10.6675	83.5847	10.8371	82.8044	1.590	0.0000	0.0000	0
2022/04/28	R213	02/02/2023	10.43	Call	Bond Future	1,972.3700	1.9724	1,636.8000	1.6368	(17.014)	0	0	912
2022/04/28	R213	02/02/2023	10.22	Call	Bond Future	1,548.5100	1.5485	1,262.9000	1.2629	(18.444)	0	0	0
2022/04/28	R213	02/02/2023	10.23	Put	Bond Future	3,624.9600	3.6250	4,117.3400	4.1173	13.583	0	0	0
2022/04/28	R213	02/02/2023	9.16	Call	Bond Future	327.7400	0.3277	241.7700	0.2418	(26.231)	0	0	476
2022/04/28	R213	02/02/2023	9.16	Put	Bond Future	7,706.4500	7.7064	8,400.8400	8.4008	9.011	0	0	0
2022/04/28	R213	02/02/2023	10.01	Put	Bond Future	4,297.7900	4.2978	4,841.7400	4.8417	12.657	0	0	476
2022/04/28	R213	02/02/2023	10.21	Call	Bond Future	1,529.4700	1.5295	1,246.2400	1.2462	(18.518)	0	0	0
2022/04/28	R213	02/02/2023	10.21	Put	Bond Future	3,682.6800	3.6827	4,179.8100	4.1798	13.499	0	0	0
2022/04/28	R213	04/05/2023	10.75	Call	Bond Future	2,674.3000	2.6743	2,290.3000	2.2903	(14.359)	0	0	0
2022/04/28	R213	04/05/2023	10.75	Put	Bond Future	3,053.8100	3.0538	3,463.6300	3.4636	13.420	0	0	0
2022/04/28	R213	04/05/2023			Bond Future	10.8341	81.4450	11.0116	80.6512	1.639	0.0000	0.0000	0
2022/04/28	R213	04/05/2023	10.74	Call	Bond Future	2,651.4800	2.6515	2,269.5200	2.2695	(14.406)	0	0	0
2022/04/28	R213	04/05/2023	10.74	Put	Bond Future	3,076.2800	3.0763	3,488.1400	3.4881	13.388	0	0	0
2022/04/28	R213	04/05/2023	10.73	Call	Bond Future	2,628.7800	2.6288	2,248.8500	2.2488	(14.453)	0	0	0
2022/04/28	R213	04/05/2023	10.73	Put	Bond Future	3,098.8900	3.0989	3,512.7800	3.5128	13.356	0	0	0
2022/04/28	R214	05/05/2022	11.73	Put	Bond Future	1.1300	0.0011	1.7800	0.0018	57.522	0	0	0
2022/04/28	R214	05/05/2022	11.74	Put	Bond Future	1.0200	0.0010	1.6000	0.0016	56.863	0	0	0
2022/04/28	R214	05/05/2022	11.75	Call	Bond Future	4,651.9900	4.6520	3,840.0900	3.8401	(17.453)	0	0	0
2022/04/28	R214	05/05/2022			Bond Future	10.8879	66.4208	11.0313	65.6084	1.318	0.0000	0.0000	9,531
2022/04/28	R214	05/05/2022	11.73	Call	Bond Future	4,550.3200	4.5503	3,738.5700	3.7386	(17.839)	0	0	0
2022/04/28	R214	05/05/2022	11.74	Call	Bond Future	4,601.1800	4.6012	3,789.3600	3.7894	(17.644)	0	0	0
2022/04/28	R214	05/05/2022	11.75	Put	Bond Future	0.9300	0.0009	1.4300	0.0014	53.763	0	0	0
2022/04/28	R214	04/08/2022	10.98	Put	Bond Future	1,974.7100	1.9747	2,416.1600	2.4162	22.355	0	0	0
2022/04/28	R214	04/08/2022	10.99	Call	Bond Future	1,633.7400	1.6337	1,246.6700	1.2467	(23.692)	0	0	0
2022/04/28	R214	04/08/2022			Bond Future	11.0457	67.3133	11.1947	66.4890	1.349	0.0000	0.0000	15,274
2022/04/28	R214	04/08/2022	10.97	Call	Bond Future	1,578.6200	1.5786	1,200.0100	1.2000	(23.984)	0	0	0
2022/04/28	R214	04/08/2022	10.97	Put	Bond Future	2,003.6900	2.0037	2,449.3700	2.4494	22.243	0	0	0
2022/04/28	R214	04/08/2022	10.98	Call	Bond Future	1,606.0500	1.6060	1,223.2100	1.2232	(23.837)	0	0	0
2022/04/28	R214	04/08/2022	10.99	Put	Bond Future	1,946.0500	1.9460	2,383.2700	2.3833	22.467	0	0	0
2022/04/28	R214	03/11/2022	11.34	Call	Bond Future	2,846.8200	2.8468	2,379.9300	2.3799	(16.400)	0	0	0
2022/04/28	R214	03/11/2022	11.36	Put	Bond Future	2,011.5800	2.0116	2,375.2300	2.3752	18.078	0	0	0
2022/04/28	R214	03/11/2022			Bond Future	11.1942	64.9914	11.3487	64.1550	1.379	0.0000	0.0000	0
2022/04/28	R214	03/11/2022	11.34	Put	Bond Future	2,056.8600	2.0569	2,426.3800	2.4264	17.965	0	0	0
2022/04/28	R214	03/11/2022	11.35	Call	Bond Future	2,877.7100	2.8777	2,407.8700	2.4079	(16.327)	0	0	0
2022/04/28	R214	03/11/2022	11.35	Put	Bond Future	2,034.1200	2.0341	2,400.6900	2.4007	18.021	0	0	0
2022/04/28	R214	03/11/2022	11.36	Call	Bond Future	2,908.7400	2.9087	2,435.9800	2.4360	(16.253)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/28	R214	02/02/2023	11.07	Call	Bond Future	2,228.0800		2.2281	1,860.5200	1.8605	(16.497)	0	0	0
2022/04/28	R214	02/02/2023	11.07	Put	Bond Future	3,630.4800		3.6305	4,113.8400	4.1138	13.314	0	0	0
2022/04/28	R214	02/02/2023	11.08	Call	Bond Future	2,252.5400		2.2525	1,882.3400	1.8823	(16.435)	0	0	0
2022/04/28	R214	02/02/2023	11.08	Put	Bond Future	3,599.4200		3.5994	4,080.1400	4.0801	13.355	0	0	0
2022/04/28	R214	02/02/2023			Bond Future	11.3267		66.0778	11.4868	65.2268	1.414	0.0000	0.0000	0
2022/04/28	R214	02/02/2023	11.09	Call	Bond Future	2,277.3800		2.2774	1,904.5300	1.9045	(16.372)	0	0	0
2022/04/28	R214	02/02/2023	11.09	Put	Bond Future	3,568.8000		3.5688	4,046.8700	4.0469	13.396	0	0	0
2022/04/28	R214	04/05/2023	11.36	Call	Bond Future	2,994.2700		2.9943	2,571.4700	2.5715	(14.120)	0	0	0
2022/04/28	R214	04/05/2023	11.36	Put	Bond Future	3,509.5700		3.5096	3,952.2000	3.9522	12.612	0	0	0
2022/04/28	R214	04/05/2023	11.37	Call	Bond Future	3,020.6600		3.0207	2,595.5500	2.5956	(14.073)	0	0	0
2022/04/28	R214	04/05/2023	11.37	Put	Bond Future	3,482.5700		3.4826	3,922.8900	3.9229	12.644	0	0	0
2022/04/28	R214	04/05/2023			Bond Future	11.4571		63.8975	11.6229	63.0321	1.448	0.0000	0.0000	0
2022/04/28	R214	04/05/2023	11.38	Call	Bond Future	3,046.9000		3.0469	2,619.5000	2.6195	(14.027)	0	0	0
2022/04/28	R214	04/05/2023	11.38	Put	Bond Future	3,455.4900		3.4555	3,893.5200	3.8935	12.676	0	0	0
2022/04/28	R248	05/05/2022	11.79	Call	Bond Future	6,411.4000		6.4114	5,344.2200	5.3442	(16.645)	0	0	0
2022/04/28	R248	05/05/2022	11.79	Put	Bond Future	0.4500		0.0005	0.6900	0.0007	53.333	0	0	0
2022/04/28	R248	05/05/2022	11.80	Call	Bond Future	6,474.2700		6.4743	5,407.0500	5.4071	(16.484)	0	0	0
2022/04/28	R248	05/05/2022			Bond Future	10.8426		83.6259	10.9912	82.5585	1.370	0.0000	0.0000	127,860
2022/04/28	R248	05/05/2022	11.80	Put	Bond Future	0.4100		0.0004	0.6100	0.0006	48.780	0	0	0
2022/04/28	R248	05/05/2022	11.81	Call	Bond Future	6,537.0600		6.5371	5,469.8100	5.4698	(16.326)	0	0	0
2022/04/28	R248	05/05/2022	11.81	Put	Bond Future	0.3700		0.0004	0.5400	0.0005	45.946	0	0	0
2022/04/28	R248	04/08/2022	10.98	Call	Bond Future	2,179.1600		2.1792	1,652.9900	1.6530	(24.146)	0	0	0
2022/04/28	R248	04/08/2022	10.98	Put	Bond Future	2,305.7700		2.3058	2,862.4900	2.8625	24.145	0	0	0
2022/04/28	R248	04/08/2022	10.99	Call	Bond Future	2,215.9200		2.2159	1,684.1700	1.6842	(23.997)	0	0	0
2022/04/28	R248	04/08/2022	10.99	Put	Bond Future	2,271.5200		2.2715	2,822.6600	2.8227	24.263	0	0	0
2022/04/28	R248	04/08/2022	10.20	Call	Bond Future	305.5800		0.3056	183.2600	0.1833	(40.029)	0	0	1,700
2022/04/28	R248	04/08/2022	10.40	Put	Bond Future	5,029.7800		5.0298	5,905.1400	5.9051	17.404	0	0	0
2022/04/28	R248	04/08/2022			Bond Future	10.9978		84.7497	11.1524	83.6668	1.406	0.0000	0.0000	188,118
2022/04/28	R248	04/08/2022	11.00	Call	Bond Future	2,252.8200		2.2528	1,715.5100	1.7155	(23.851)	0	0	0
2022/04/28	R248	04/08/2022	11.00	Put	Bond Future	2,237.5100		2.2375	2,783.0900	2.7831	24.383	0	0	0
2022/04/28	R248	04/08/2022	10.90	Call	Bond Future	1,897.0900		1.8971	1,415.9400	1.4159	(25.363)	0	0	1,700
2022/04/28	R248	04/08/2022	10.90	Put	Bond Future	2,595.7300		2.5957	3,197.4700	3.1975	23.182	0	0	0
2022/04/28	R248	04/08/2022	9.70	Call	Bond Future	45.8700		0.0459	22.8000	0.0228	(50.294)	0	0	0
2022/04/28	R248	04/08/2022	9.70	Put	Bond Future	10,237.7300		10.2377	11,297.5500	11.2976	10.352	0	0	0
2022/04/28	R248	04/08/2022	10.20	Put	Bond Future	6,323.1600		6.3232	7,283.7300	7.2837	15.191	0	0	0
2022/04/28	R248	04/08/2022	10.40	Call	Bond Future	591.5500		0.5916	384.0200	0.3840	(35.082)	0	0	0
2022/04/28	R248	03/11/2022	11.32	Call	Bond Future	3,683.6900		3.6837	3,060.2300	3.0602	(16.925)	0	0	0
2022/04/28	R248	03/11/2022	11.30	Put	Bond Future	2,535.1300		2.5351	3,018.2700	3.0183	19.058	0	0	0
2022/04/28	R248	03/11/2022	11.31	Put	Bond Future	2,506.7400		2.5067	2,985.9900	2.9860	19.118	0	0	0
2022/04/28	R248	03/11/2022			Bond Future	11.1437		81.5402	11.3043	80.4413	1.441	0.0000	0.0000	0
2022/04/28	R248	03/11/2022	11.32	Put	Bond Future	2,478.6100		2.4786	2,954.0100	2.9540	19.180	0	0	0
2022/04/28	R248	03/11/2022	11.30	Call	Bond Future	3,605.1100		3.6051	2,989.3900	2.9894	(17.079)	0	0	0
2022/04/28	R248	03/11/2022	11.31	Call	Bond Future	3,644.3200		3.6443	3,024.7100	3.0247	(17.002)	0	0	0
2022/04/28	R248	02/02/2023	11.08	Call	Bond Future	2,971.6100		2.9716	2,469.8500	2.4699	(16.885)	0	0	0
2022/04/28	R248	02/02/2023	11.08	Put	Bond Future	4,304.5100		4.3045	4,920.6800	4.9207	14.315	0	0	0
2022/04/28	R248	02/02/2023			Bond Future	11.2736		82.9035	11.4404	81.7856	1.480	0.0000	0.0000	0
2022/04/28	R248	02/02/2023	11.06	Call	Bond Future	2,907.4700		2.9075	2,412.7400	2.4127	(17.016)	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
2022/04/28	R248	02/02/2023	11.06	Put	Bond Future	4,380.2900	4.3803	5,003.4900	5.0035	14.227	0	0	0
2022/04/28	R248	02/02/2023	11.07	Call	Bond Future	2,939.4600	2.9395	2,441.2100	2.4412	(16.950)	0	0	0
2022/04/28	R248	02/02/2023	11.07	Put	Bond Future	4,342.2600	4.3423	4,961.9400	4.9619	14.271	0	0	0
2022/04/28	R248	04/05/2023	11.35	Call	Bond Future	3,890.5200	3.8905	3,323.2000	3.3232	(14.582)	0	0	0
2022/04/28	R248	04/05/2023	11.35	Put	Bond Future	4,232.4900	4.2325	4,802.1500	4.8021	13.459	0	0	0
2022/04/28	R248	04/05/2023			Bond Future	11.4012	79.8673	11.5743	78.7303	1.518	0.0000	0.0000	0
2022/04/28	R248	04/05/2023	11.33	Call	Bond Future	3,823.4600	3.8235	3,262.2300	3.2622	(14.679)	0	0	0
2022/04/28	R248	04/05/2023	11.33	Put	Bond Future	4,299.7000	4.2997	4,875.4500	4.8755	13.390	0	0	0
2022/04/28	R248	04/05/2023	11.34	Call	Bond Future	3,856.7600	3.8568	3,292.4900	3.2925	(14.631)	0	0	0
2022/04/28	R248	04/05/2023	11.34	Put	Bond Future	4,265.8200	4.2658	4,838.5300	4.8385	13.426	0	0	0

Total

1786162