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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/05/2022 TO 04/05/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	2025	05/05/2022		Bond Future	160.3313	160.3313	160.8141	160.8141	0.301	0.0000	0.0000	118
2022/05/04	2025	04/08/2022		Bond Future	160.8471	160.8471	161.3289	161.3289	0.300	0.0000	0.0000	7,305
2022/05/04	2025	03/11/2022		Bond Future	163.1970	163.1970	163.6825	163.6825	0.297	0.0000	0.0000	0
2022/05/04	2025	02/02/2023		Bond Future	164.2924	164.2924	164.7812	164.7812	0.298	0.0000	0.0000	0
2022/05/04	2025	04/05/2023		Bond Future	167.2152	167.2152	167.7097	167.7097	0.296	0.0000	0.0000	0
2022/05/04	2029	05/05/2022		Bond Future	117.7259	117.7259	118.0049	118.0049	0.237	0.0000	0.0000	1,807
2022/05/04	2029	04/08/2022		Bond Future	119.3049	119.3049	119.5824	119.5824	0.233	0.0000	0.0000	3,915

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
2022/05/04	2029	03/11/2022			Bond Future	119.8090	119.8090	120.0878	120.0878	0.233	0.0000	0.0000	0
2022/05/04	2029	02/02/2023			Bond Future	121.8430	121.8430	122.1231	122.1231	0.230	0.0000	0.0000	0
2022/05/04	2029	04/05/2023			Bond Future	122.7346	122.7346	123.0172	123.0172	0.230	0.0000	0.0000	0
2022/05/04	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/05/04	2030	05/05/2022	8.14	Put	Bond Future	9,459.6800	9.4597	9,221.7400	9.2217	(2.515)	0	0	0
2022/05/04	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,073
2022/05/04	2030	05/05/2022	10.21	Call	Bond Future	1,373.1400	1.3731	1,609.0800	1.6091	17.183	0	0	0
2022/05/04	2030	05/05/2022	10.21	Put	Bond Future	2.0100	0.0020	0.0100	0.0000	(99.502)	0	0	0
2022/05/04	2030	05/05/2022	9.95	Call	Bond Future	272.2700	0.2723	377.1100	0.3771	38.506	0	0	0
2022/05/04	2030	05/05/2022	9.65	Put	Bond Future	1,404.6100	1.4046	1,166.1200	1.1661	(16.979)	0	0	5,000
2022/05/04	2030	05/05/2022	8.81	Put	Bond Future	5,778.3000	5.7783	5,540.3600	5.5404	(4.118)	0	0	0
2022/05/04	2030	05/05/2022	8.89	Put	Bond Future	5,350.3700	5.3504	5,112.4300	5.1124	(4.447)	0	0	0
2022/05/04	2030	05/05/2022	9.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	7,500
2022/05/04	2030	05/05/2022	9.15	Put	Bond Future	3,976.2800	3.9763	3,738.3400	3.7383	(5.984)	0	0	0
2022/05/04	2030	05/05/2022			Bond Future	9.9305	91.9170	9.8826	92.1549	(0.483)	0.0000	0.0000	53,730
2022/05/04	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/05/04	2030	05/05/2022	7.73	Put	Bond Future	11,801.0100	11.8010	11,563.0700	11.5631	(2.016)	0	0	0
2022/05/04	2030	05/05/2022	8.47	Put	Bond Future	7,624.4600	7.6245	7,386.5200	7.3865	(3.121)	0	0	0
2022/05/04	2030	05/05/2022	11.04	Call	Bond Future	5,288.4100	5.2884	5,526.3500	5.5263	4.499	0	0	0
2022/05/04	2030	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/05/04	2030	05/05/2022	9.95	Put	Bond Future	175.9600	0.1760	42.8600	0.0429	(75.642)	0	0	1,073
2022/05/04	2030	05/05/2022	10.19	Call	Bond Future	1,277.0200	1.2770	1,511.8500	1.5119	18.389	0	0	0
2022/05/04	2030	05/05/2022	10.19	Put	Bond Future	3.1200	0.0031	0.0100	0.0000	(99.679)	0	0	0
2022/05/04	2030	05/05/2022	10.20	Call	Bond Future	1,325.0400	1.3250	1,560.4800	1.5605	17.769	0	0	0
2022/05/04	2030	05/05/2022	10.20	Put	Bond Future	2.5100	0.0025	0.0100	0.0000	(99.602)	0	0	200
2022/05/04	2030	05/05/2022	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2030	05/05/2022	9.35	Put	Bond Future	2,936.4100	2.9364	2,698.4700	2.6985	(8.103)	0	0	1,073
2022/05/04	2030	05/05/2022	9.60	Call	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	0
2022/05/04	2030	05/05/2022	9.60	Put	Bond Future	1,657.2500	1.6572	1,419.2000	1.4192	(14.364)	0	0	5,000
2022/05/04	2030	05/05/2022	9.65	Call	Bond Future	0.6400	0.0006	0.0900	0.0001	(85.938)	0	0	0
2022/05/04	2030	05/05/2022	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/05/04	2030	05/05/2022	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/05/04	2030	04/08/2022	9.56	Call	Bond Future	436.5000	0.4365	484.5300	0.4845	11.003	0	0	0
2022/05/04	2030	04/08/2022	9.56	Put	Bond Future	3,330.7300	3.3307	3,141.9900	3.1420	(5.667)	0	0	0
2022/05/04	2030	04/08/2022	10.95	Call	Bond Future	4,094.7300	4.0947	4,286.8600	4.2869	4.692	0	0	0
2022/05/04	2030	04/08/2022	10.95	Put	Bond Future	390.6700	0.3907	346.0300	0.3460	(11.427)	0	0	800
2022/05/04	2030	04/08/2022			Bond Future	10.1535	89.1211	10.1040	89.3579	(0.487)	0.0000	0.0000	96,429
2022/05/04	2030	04/08/2022	9.05	Call	Bond Future	101.9000	0.1019	116.1900	0.1162	14.024	0	0	800
2022/05/04	2030	04/08/2022	9.05	Put	Bond Future	5,579.4900	5.5795	5,357.0100	5.3570	(3.987)	0	0	0
2022/05/04	2030	04/08/2022	9.54	Call	Bond Future	414.5000	0.4145	460.6500	0.4606	11.134	0	0	0
2022/05/04	2030	04/08/2022	9.54	Put	Bond Future	3,408.3400	3.4083	3,217.7200	3.2177	(5.593)	0	0	0
2022/05/04	2030	04/08/2022	9.55	Call	Bond Future	425.4000	0.4254	472.4900	0.4725	11.070	0	0	0
2022/05/04	2030	04/08/2022	9.55	Put	Bond Future	3,369.4200	3.3694	3,179.7400	3.1797	(5.629)	0	0	0
2022/05/04	2030	04/08/2022	8.30	Call	Bond Future	8.5800	0.0086	10.0100	0.0100	16.667	0	0	800
2022/05/04	2030	04/08/2022	8.30	Put	Bond Future	9,454.6700	9.4547	9,219.3300	9.2193	(2.489)	0	0	0
2022/05/04	2030	03/11/2022	10.10	Call	Bond Future	1,496.6300	1.4966	1,593.6600	1.5937	6.483	0	0	0
2022/05/04	2030	03/11/2022	10.10	Put	Bond Future	2,649.9200	2.6499	2,508.7600	2.5088	(5.327)	0	0	0

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2022/05/04	2030	03/11/2022			Bond Future	10.3474	90.4037	10.2960	90.6419	(0.497)	0.0000	0.0000	18,731
2022/05/04	2030	03/11/2022	10.09	Call	Bond Future	1,476.2000	1.4762	1,572.3600	1.5724	6.514	0	0	0
2022/05/04	2030	03/11/2022	10.09	Put	Bond Future	2,676.5000	2.6765	2,534.4700	2.5345	(5.307)	0	0	0
2022/05/04	2030	03/11/2022	10.08	Call	Bond Future	1,456.1700	1.4562	1,551.4700	1.5515	6.545	0	0	0
2022/05/04	2030	03/11/2022	10.08	Put	Bond Future	2,703.5100	2.7035	2,560.6200	2.5606	(5.285)	0	0	0
2022/05/04	2030	02/02/2023	10.01	Put	Bond Future	3,750.9700	3.7510	3,596.4400	3.5964	(4.120)	0	0	0
2022/05/04	2030	02/02/2023	9.94	Put	Bond Future	3,956.2600	3.9563	3,796.8800	3.7969	(4.029)	0	0	102
2022/05/04	2030	02/02/2023	9.99	Call	Bond Future	1,405.9400	1.4059	1,489.4900	1.4895	5.943	0	0	0
2022/05/04	2030	02/02/2023	10.00	Call	Bond Future	1,423.1500	1.4231	1,507.3900	1.5074	5.919	0	0	0
2022/05/04	2030	02/02/2023	9.20	Call	Bond Future	465.6400	0.4656	502.1900	0.5022	7.849	0	0	0
2022/05/04	2030	02/02/2023	9.20	Put	Bond Future	6,620.2600	6.6203	6,417.3400	6.4173	(3.065)	0	0	0
2022/05/04	2030	02/02/2023	9.66	Call	Bond Future	906.8100	0.9068	968.2400	0.9682	6.774	0	0	0
2022/05/04	2030	02/02/2023	9.66	Put	Bond Future	4,853.5200	4.8535	4,675.4800	4.6755	(3.668)	0	0	102
2022/05/04	2030	02/02/2023	9.80	Call	Bond Future	1,101.8400	1.1018	1,172.4300	1.1724	6.407	0	0	0
2022/05/04	2030	02/02/2023	8.81	Put	Bond Future	8,330.3500	8.3303	8,112.7100	8.1127	(2.613)	0	0	0
2022/05/04	2030	02/02/2023			Bond Future	10.5182	87.9148	10.4647	88.1543	(0.508)	0.0000	0.0000	0
2022/05/04	2030	02/02/2023	10.01	Call	Bond Future	1,440.4900	1.4405	1,525.4300	1.5254	5.897	0	0	0
2022/05/04	2030	02/02/2023	9.94	Call	Bond Future	1,321.5000	1.3215	1,401.5900	1.4016	6.061	0	0	0
2022/05/04	2030	02/02/2023	9.99	Put	Bond Future	3,808.9200	3.8089	3,653.0000	3.6530	(4.094)	0	0	0
2022/05/04	2030	02/02/2023	10.00	Put	Bond Future	3,779.8700	3.7799	3,624.6400	3.6246	(4.107)	0	0	0
2022/05/04	2030	02/02/2023	9.80	Put	Bond Future	4,389.5900	4.3896	4,220.7100	4.2207	(3.847)	0	0	0
2022/05/04	2030	02/02/2023	8.81	Call	Bond Future	251.1800	0.2512	273.0100	0.2730	8.691	0	0	102
2022/05/04	2030	04/05/2023	10.52	Call	Bond Future	2,417.9200	2.4179	2,530.2800	2.5303	4.647	0	0	0
2022/05/04	2030	04/05/2023	10.52	Put	Bond Future	3,153.4800	3.1535	3,023.9600	3.0240	(4.107)	0	0	0
2022/05/04	2030	04/05/2023	10.53	Call	Bond Future	2,439.4600	2.4395	2,552.4300	2.5524	4.631	0	0	0
2022/05/04	2030	04/05/2023	10.53	Put	Bond Future	3,131.3000	3.1313	3,002.3900	3.0024	(4.117)	0	0	0
2022/05/04	2030	04/05/2023			Bond Future	10.6891	89.4661	10.6333	89.7080	(0.522)	0.0000	0.0000	0
2022/05/04	2030	04/05/2023	10.54	Call	Bond Future	2,461.1000	2.4611	2,574.6800	2.5747	4.615	0	0	0
2022/05/04	2030	04/05/2023	10.54	Put	Bond Future	3,109.2500	3.1093	2,980.9500	2.9810	(4.126)	0	0	0
2022/05/04	2032	05/05/2022	10.29	Put	Bond Future	323.6600	0.3237	119.6700	0.1197	(63.026)	0	0	0
2022/05/04	2032	05/05/2022	11.18	Call	Bond Future	4,632.1700	4.6322	4,895.6300	4.8956	5.688	0	0	0
2022/05/04	2032	05/05/2022	11.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	780
2022/05/04	2032	05/05/2022	10.98	Call	Bond Future	3,585.6200	3.5856	3,849.0800	3.8491	7.348	0	0	0
2022/05/04	2032	05/05/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	993
2022/05/04	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2032	05/05/2022	11.03	Call	Bond Future	3,848.9200	3.8489	4,112.3800	4.1124	6.845	0	0	0
2022/05/04	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2032	05/05/2022			Bond Future	10.3194	88.2430	10.2723	88.5065	(0.456)	0.0000	0.0000	79,205
2022/05/04	2032	05/05/2022	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	780
2022/05/04	2032	05/05/2022	9.58	Put	Bond Future	4,261.2400	4.2612	3,997.7800	3.9978	(6.183)	0	0	0
2022/05/04	2032	05/05/2022	10.18	Call	Bond Future	22.3000	0.0223	19.0100	0.0190	(14.753)	0	0	780
2022/05/04	2032	05/05/2022	10.18	Put	Bond Future	805.3500	0.8053	538.6000	0.5386	(33.122)	0	0	0
2022/05/04	2032	05/05/2022	10.29	Call	Bond Future	159.1100	0.1591	218.5800	0.2186	37.377	0	0	993
2022/05/04	2032	05/05/2022	11.04	Call	Bond Future	3,901.4400	3.9014	4,164.9000	4.1649	6.753	0	0	0
2022/05/04	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2032	05/05/2022	11.02	Call	Bond Future	3,796.3500	3.7963	4,059.8100	4.0598	6.940	0	0	0
2022/05/04	2032	04/08/2022	10.20	Put	Bond Future	2,654.3900	2.6544	2,476.1400	2.4761	(6.715)	0	0	0

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2022/05/04	2032	04/08/2022	10.21	Put	Bond Future	2,619.2900	2.6193	2,442.3700	2.4424	(6.755)	0	0	0
2022/05/04	2032	04/08/2022	10.22	Call	Bond Future	935.6400	0.9356	1,022.9400	1.0229	9.331	0	0	0
2022/05/04	2032	04/08/2022	9.40	Call	Bond Future	67.0800	0.0671	78.0000	0.0780	16.279	0	0	1,300
2022/05/04	2032	04/08/2022	9.40	Put	Bond Future	6,431.8100	6.4318	6,179.8500	6.1799	(3.917)	0	0	0
2022/05/04	2032	04/08/2022	9.72	Call	Bond Future	225.1600	0.2252	255.3000	0.2553	13.386	0	0	800
2022/05/04	2032	04/08/2022	9.72	Put	Bond Future	4,710.8200	4.7108	4,478.0800	4.4781	(4.941)	0	0	0
2022/05/04	2032	04/08/2022	8.97	Call	Bond Future	13.3800	0.0134	15.8300	0.0158	18.311	0	0	800
2022/05/04	2032	04/08/2022	8.97	Put	Bond Future	8,984.4900	8.9845	8,724.0600	8.7241	(2.899)	0	0	0
2022/05/04	2032	04/08/2022			Bond Future	10.5206	89.4044	10.4722	89.6673	(0.460)	0.0000	0.0000	73,888
2022/05/04	2032	04/08/2022	11.00	Call	Bond Future	3,312.2000	3.3122	3,498.1800	3.4982	5.615	0	0	0
2022/05/04	2032	04/08/2022	11.00	Put	Bond Future	766.5000	0.7665	689.6000	0.6896	(10.033)	0	0	7,500
2022/05/04	2032	04/08/2022	11.60	Call	Bond Future	5,868.1900	5.8682	6,097.8500	6.0978	3.914	0	0	0
2022/05/04	2032	04/08/2022	11.60	Put	Bond Future	275.8600	0.2759	242.6400	0.2426	(12.042)	0	0	800
2022/05/04	2032	04/08/2022	11.89	Call	Bond Future	7,173.8300	7.1738	7,415.6200	7.4156	3.370	0	0	0
2022/05/04	2032	04/08/2022	11.89	Put	Bond Future	162.2500	0.1623	141.1600	0.1412	(12.998)	0	0	0
2022/05/04	2032	04/08/2022	10.20	Call	Bond Future	894.1400	0.8941	978.7700	0.9788	9.465	0	0	0
2022/05/04	2032	04/08/2022	10.21	Call	Bond Future	914.6600	0.9147	1,000.6200	1.0006	9.398	0	0	0
2022/05/04	2032	04/08/2022	10.22	Put	Bond Future	2,584.7000	2.5847	2,409.1200	2.4091	(6.793)	0	0	0
2022/05/04	2032	04/08/2022	10.10	Call	Bond Future	703.7700	0.7038	775.3100	0.7753	10.165	0	0	1,300
2022/05/04	2032	04/08/2022	10.10	Put	Bond Future	3,022.8000	3.0228	2,831.4600	2.8315	(6.330)	0	0	0
2022/05/04	2032	03/11/2022	10.56	Put	Bond Future	2,664.2800	2.6643	2,517.3200	2.5173	(5.516)	0	0	180
2022/05/04	2032	03/11/2022	9.92	Call	Bond Future	640.7400	0.6407	696.7400	0.6967	8.740	0	0	750
2022/05/04	2032	03/11/2022	9.92	Put	Bond Future	4,914.4400	4.9144	4,705.7600	4.7058	(4.246)	0	0	0
2022/05/04	2032	03/11/2022	10.11	Put	Bond Future	4,148.3400	4.1483	3,957.0200	3.9570	(4.612)	0	0	454
2022/05/04	2032	03/11/2022	10.16	Call	Bond Future	1,021.9800	1.0220	1,100.1400	1.1001	7.648	0	0	0
2022/05/04	2032	03/11/2022	10.16	Put	Bond Future	3,961.2100	3.9612	3,774.6900	3.7747	(4.709)	0	0	180
2022/05/04	2032	03/11/2022	9.31	Put	Bond Future	7,959.2100	7.9592	7,713.6900	7.7137	(3.085)	0	0	0
2022/05/04	2032	03/11/2022	9.36	Call	Bond Future	193.2400	0.1932	214.3800	0.2144	10.940	0	0	454
2022/05/04	2032	03/11/2022	9.36	Put	Bond Future	7,685.3200	7.6853	7,441.7800	7.4418	(3.169)	0	0	0
2022/05/04	2032	03/11/2022	9.46	Put	Bond Future	7,147.4100	7.1474	6,908.2800	6.9083	(3.346)	0	0	0
2022/05/04	2032	03/11/2022			Bond Future	10.7059	86.5392	10.6557	86.8039	(0.469)	0.0000	0.0000	85,379
2022/05/04	2032	03/11/2022	12.30	Call	Bond Future	8,255.8000	8.2558	8,488.8400	8.4888	2.823	0	0	0
2022/05/04	2032	03/11/2022	12.30	Put	Bond Future	383.6500	0.3837	352.0100	0.3520	(8.247)	0	0	750
2022/05/04	2032	03/11/2022	10.66	Call	Bond Future	2,150.7000	2.1507	2,278.2900	2.2783	5.932	0	0	0
2022/05/04	2032	03/11/2022	10.66	Put	Bond Future	2,392.7600	2.3928	2,255.6700	2.2557	(5.729)	0	0	0
2022/05/04	2032	03/11/2022	10.67	Call	Bond Future	2,177.5800	2.1776	2,306.1500	2.3062	5.904	0	0	750
2022/05/04	2032	03/11/2022	10.67	Put	Bond Future	2,366.8200	2.3668	2,230.7100	2.2307	(5.751)	0	0	0
2022/05/04	2032	03/11/2022	11.55	Call	Bond Future	5,173.7000	5.1737	5,373.8300	5.3738	3.868	0	0	0
2022/05/04	2032	03/11/2022	11.55	Put	Bond Future	878.8500	0.8789	814.3000	0.8143	(7.345)	0	0	500
2022/05/04	2032	03/11/2022	10.21	Call	Bond Future	1,115.6600	1.1157	1,198.6800	1.1987	7.441	0	0	500
2022/05/04	2032	03/11/2022	10.21	Put	Bond Future	3,780.1700	3.7802	3,598.5100	3.5985	(4.806)	0	0	0
2022/05/04	2032	03/11/2022	10.49	Call	Bond Future	1,720.4800	1.7205	1,831.2500	1.8313	6.438	0	0	0
2022/05/04	2032	03/11/2022	10.49	Put	Bond Future	2,867.2100	2.8672	2,713.3000	2.7133	(5.368)	0	0	454
2022/05/04	2032	03/11/2022	10.56	Call	Bond Future	1,891.5800	1.8916	2,009.3000	2.0093	6.223	0	0	0
2022/05/04	2032	03/11/2022	10.11	Call	Bond Future	933.2700	0.9333	1,006.6300	1.0066	7.861	0	0	0
2022/05/04	2032	03/11/2022	9.31	Call	Bond Future	172.4600	0.1725	191.6200	0.1916	11.110	0	0	180
2022/05/04	2032	03/11/2022	9.46	Call	Bond Future	241.0100	0.2410	266.5600	0.2666	10.601	0	0	500
2022/05/04	2032	02/02/2023	10.50	Call	Bond Future	1,795.9400	1.7959	1,900.2100	1.9002	5.806	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
2022/05/04	2032	02/02/2023	10.50	Put	Bond Future	3,706.4700	3.7065	3,544.2100	3.5442	(4.378)	0	0	454
2022/05/04	2032	02/02/2023	10.67	Call	Bond Future	2,191.8400	2.1918	2,310.2500	2.3103	5.402	0	0	750
2022/05/04	2032	02/02/2023	10.67	Put	Bond Future	3,210.9400	3.2109	3,062.8200	3.0628	(4.613)	0	0	0
2022/05/04	2032	02/02/2023	11.69	Call	Bond Future	5,348.2100	5.3482	5,539.9900	5.5400	3.586	0	0	0
2022/05/04	2032	02/02/2023	11.69	Put	Bond Future	1,265.2400	1.2652	1,190.4900	1.1905	(5.908)	0	0	0
2022/05/04	2032	02/02/2023	10.40	Call	Bond Future	1,581.0500	1.5810	1,676.9700	1.6770	6.067	0	0	0
2022/05/04	2032	02/02/2023	10.40	Put	Bond Future	4,021.6600	4.0217	3,851.0500	3.8511	(4.242)	0	0	0
2022/05/04	2032	02/02/2023	9.92	Call	Bond Future	781.0500	0.7811	839.3000	0.8393	7.458	0	0	750
2022/05/04	2032	02/02/2023	9.92	Put	Bond Future	5,826.1000	5.8261	5,617.8200	5.6178	(3.575)	0	0	0
2022/05/04	2032	02/02/2023	10.22	Call	Bond Future	1,233.5900	1.2336	1,314.6800	1.3147	6.573	0	0	500
2022/05/04	2032	02/02/2023	10.22	Put	Bond Future	4,639.1100	4.6391	4,453.6700	4.4537	(3.997)	0	0	0
2022/05/04	2032	02/02/2023	9.47	Call	Bond Future	377.4300	0.3774	409.9200	0.4099	8.608	0	0	500
2022/05/04	2032	02/02/2023	9.47	Put	Bond Future	7,957.3400	7.9573	7,723.3000	7.7233	(2.941)	0	0	0
2022/05/04	2032	02/02/2023			Bond Future	10.8672	87.9928	10.8153	88.2593	(0.477)	0.0000	0.0000	0
2022/05/04	2032	02/02/2023	11.84	Call	Bond Future	5,905.0300	5.9050	6,104.7100	6.1047	3.382	0	0	0
2022/05/04	2032	02/02/2023	11.84	Put	Bond Future	1,106.0000	1.1060	1,039.1500	1.0392	(6.044)	0	0	500
2022/05/04	2032	02/02/2023	12.75	Call	Bond Future	9,470.6100	9.4706	9,703.5000	9.7035	2.459	0	0	0
2022/05/04	2032	02/02/2023	12.75	Put	Bond Future	504.4300	0.5044	470.7900	0.4708	(6.669)	0	0	750
2022/05/04	2032	02/02/2023	10.38	Call	Bond Future	1,540.1000	1.5401	1,634.3600	1.6344	6.120	0	0	0
2022/05/04	2032	02/02/2023	10.38	Put	Bond Future	4,087.2300	4.0872	3,914.9600	3.9150	(4.215)	0	0	0
2022/05/04	2032	02/02/2023	10.39	Call	Bond Future	1,560.6400	1.5606	1,655.7300	1.6557	6.093	0	0	0
2022/05/04	2032	02/02/2023	10.39	Put	Bond Future	4,054.4900	4.0545	3,883.0500	3.8831	(4.228)	0	0	0
2022/05/04	2032	02/02/2023	10.16	Call	Bond Future	1,128.9900	1.1290	1,205.2400	1.2052	6.754	0	0	0
2022/05/04	2032	02/02/2023	10.16	Put	Bond Future	4,859.2600	4.8593	4,668.9800	4.6690	(3.916)	0	0	454
2022/05/04	2032	02/02/2023	9.31	Call	Bond Future	282.4900	0.2825	308.0300	0.3080	9.041	0	0	454
2022/05/04	2032	02/02/2023	9.31	Put	Bond Future	8,786.1500	8.7862	8,545.1600	8.5452	(2.743)	0	0	0
2022/05/04	2032	04/05/2023	10.89	Call	Bond Future	2,693.3100	2.6933	2,821.0400	2.8210	4.742	0	0	0
2022/05/04	2032	04/05/2023	10.89	Put	Bond Future	3,366.0100	3.3660	3,224.2600	3.2243	(4.211)	0	0	0
2022/05/04	2032	04/05/2023			Bond Future	11.0240	85.3867	10.9702	85.6562	(0.489)	0.0000	0.0000	0
2022/05/04	2032	04/05/2023	10.88	Call	Bond Future	2,668.4200	2.6684	2,795.4300	2.7954	4.760	0	0	0
2022/05/04	2032	04/05/2023	10.88	Put	Bond Future	3,391.5900	3.3916	3,249.1200	3.2491	(4.201)	0	0	0
2022/05/04	2032	04/05/2023	10.87	Call	Bond Future	2,643.6600	2.6437	2,769.9400	2.7699	4.777	0	0	0
2022/05/04	2032	04/05/2023	10.87	Put	Bond Future	3,417.3400	3.4173	3,274.1400	3.2741	(4.190)	0	0	0
2022/05/04	2033	05/05/2022			Bond Future	114.0319	114.0319	113.9809	113.9809	(0.045)	0.0000	0.0000	253
2022/05/04	2033	04/08/2022			Bond Future	115.5614	115.5614	115.5046	115.5046	(0.049)	0.0000	0.0000	7,414
2022/05/04	2033	03/11/2022			Bond Future	115.9272	115.9272	115.8670	115.8670	(0.052)	0.0000	0.0000	0
2022/05/04	2033	02/02/2023			Bond Future	117.8951	117.8951	117.8306	117.8306	(0.055)	0.0000	0.0000	0
2022/05/04	2033	04/05/2023			Bond Future	118.6313	118.6313	118.5633	118.5633	(0.057)	0.0000	0.0000	0
2022/05/04	2037	05/05/2022	11.82	Call	Bond Future	5,862.8300	5.8628	6,159.8600	6.1599	5.066	0	0	0
2022/05/04	2037	05/05/2022	11.83	Call	Bond Future	5,919.6500	5.9197	6,216.6800	6.2167	5.018	0	0	0
2022/05/04	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2037	05/05/2022			Bond Future	10.8439	85.2458	10.7972	85.5429	(0.431)	0.0000	0.0000	32,638
2022/05/04	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2037	05/05/2022	11.84	Call	Bond Future	5,976.4100	5.9764	6,273.4400	6.2734	4.970	0	0	0
2022/05/04	2037	04/08/2022	11.95	Call	Bond Future	5,771.2000	5.7712	6,022.1000	6.0221	4.347	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
2022/05/04	2037	04/08/2022	11.95	Put	Bond Future	395.5700	0.3956	349.4000	0.3494	(11.672)	0	0	1,050
2022/05/04	2037	04/08/2022	10.91	Put	Bond Future	2,258.4300	2.2584	2,087.4000	2.0874	(7.573)	0	0	0
2022/05/04	2037	04/08/2022	10.89	Call	Bond Future	1,428.5700	1.4286	1,551.4200	1.5514	8.600	0	0	0
2022/05/04	2037	04/08/2022	10.89	Put	Bond Future	2,325.3800	2.3254	2,151.1600	2.1512	(7.492)	0	0	0
2022/05/04	2037	04/08/2022	10.90	Call	Bond Future	1,457.5100	1.4575	1,581.9600	1.5820	8.539	0	0	0
2022/05/04	2037	04/08/2022			Bond Future	11.0341	82.1118	10.9861	82.4088	(0.435)	0.0000	0.0000	129,943
2022/05/04	2037	04/08/2022	10.91	Call	Bond Future	1,486.9300	1.4869	1,612.9700	1.6130	8.477	0	0	0
2022/05/04	2037	04/08/2022	11.21	Call	Bond Future	2,486.9400	2.4869	2,659.0200	2.6590	6.919	0	0	1,050
2022/05/04	2037	04/08/2022	11.21	Put	Bond Future	1,411.9700	1.4120	1,286.9800	1.2870	(8.852)	0	0	0
2022/05/04	2037	04/08/2022	11.42	Call	Bond Future	3,318.2000	3.3182	3,518.8600	3.5189	6.047	0	0	0
2022/05/04	2037	04/08/2022	11.42	Put	Bond Future	986.8500	0.9869	890.4400	0.8904	(9.769)	0	0	50
2022/05/04	2037	04/08/2022	10.10	Call	Bond Future	147.9200	0.1479	169.9100	0.1699	14.866	0	0	50
2022/05/04	2037	04/08/2022	10.10	Put	Bond Future	6,226.2800	6.2263	5,951.2000	5.9512	(4.418)	0	0	0
2022/05/04	2037	04/08/2022	10.90	Put	Bond Future	2,291.6300	2.2916	2,119.0100	2.1190	(7.533)	0	0	50
2022/05/04	2037	03/11/2022	11.32	Call	Bond Future	3,023.2900	3.0233	3,186.3200	3.1863	5.392	0	0	0
2022/05/04	2037	03/11/2022	11.30	Put	Bond Future	2,350.1200	2.3501	2,211.5600	2.2116	(5.896)	0	0	0
2022/05/04	2037	03/11/2022	11.31	Call	Bond Future	2,989.4100	2.9894	3,151.3800	3.1514	5.418	0	0	0
2022/05/04	2037	03/11/2022	11.31	Put	Bond Future	2,323.9800	2.3240	2,186.4800	2.1865	(5.917)	0	0	0
2022/05/04	2037	03/11/2022			Bond Future	11.1990	83.2939	11.1495	83.5934	(0.442)	0.0000	0.0000	0
2022/05/04	2037	03/11/2022	11.32	Put	Bond Future	2,298.3200	2.2983	2,161.8800	2.1619	(5.937)	0	0	0
2022/05/04	2037	03/11/2022	11.30	Call	Bond Future	2,955.9400	2.9559	3,116.8500	3.1169	5.444	0	0	0
2022/05/04	2037	02/02/2023	11.03	Call	Bond Future	2,222.1100	2.2221	2,346.1400	2.3461	5.582	0	0	0
2022/05/04	2037	02/02/2023	11.03	Put	Bond Future	4,121.5100	4.1215	3,943.6500	3.9437	(4.315)	0	0	0
2022/05/04	2037	02/02/2023	11.04	Call	Bond Future	2,248.4100	2.2484	2,373.3900	2.3734	5.559	0	0	0
2022/05/04	2037	02/02/2023	11.04	Put	Bond Future	4,086.7700	4.0868	3,909.8600	3.9099	(4.329)	0	0	0
2022/05/04	2037	02/02/2023			Bond Future	11.3464	80.4360	11.2954	80.7379	(0.450)	0.0000	0.0000	0
2022/05/04	2037	02/02/2023	11.05	Call	Bond Future	2,274.8800	2.2749	2,400.8000	2.4008	5.535	0	0	0
2022/05/04	2037	02/02/2023	11.05	Put	Bond Future	4,052.2700	4.0523	3,876.3000	3.8763	(4.343)	0	0	0
2022/05/04	2037	04/05/2023	11.30	Call	Bond Future	3,029.4100	3.0294	3,170.8300	3.1708	4.668	0	0	0
2022/05/04	2037	04/05/2023	11.30	Put	Bond Future	4,144.5400	4.1445	3,980.3700	3.9804	(3.961)	0	0	0
2022/05/04	2037	04/05/2023	11.31	Call	Bond Future	3,057.0600	3.0571	3,199.2900	3.1993	4.653	0	0	0
2022/05/04	2037	04/05/2023	11.31	Put	Bond Future	4,113.2300	4.1132	3,949.8700	3.9499	(3.972)	0	0	0
2022/05/04	2037	04/05/2023			Bond Future	11.4910	81.8566	11.4382	82.1622	(0.459)	0.0000	0.0000	0
2022/05/04	2037	04/05/2023	11.32	Call	Bond Future	3,084.8400	3.0848	3,227.8700	3.2279	4.637	0	0	0
2022/05/04	2037	04/05/2023	11.32	Put	Bond Future	4,082.1100	4.0821	3,919.5500	3.9195	(3.982)	0	0	0
2022/05/04	2038	05/05/2022			Bond Future	131.0524	131.0524	131.7856	131.7856	0.559	0.0000	0.0000	1,076
2022/05/04	2038	04/08/2022			Bond Future	130.9711	130.9711	131.7081	131.7081	0.563	0.0000	0.0000	6,836
2022/05/04	2038	03/11/2022			Bond Future	132.8850	132.8850	133.6298	133.6298	0.561	0.0000	0.0000	0
2022/05/04	2038	02/02/2023			Bond Future	133.2570	133.2570	134.0104	134.0104	0.565	0.0000	0.0000	0
2022/05/04	2038	04/05/2023			Bond Future	135.6289	135.6289	136.3932	136.3932	0.564	0.0000	0.0000	0
2022/05/04	2040	05/05/2022	10.57	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	1,200
2022/05/04	2040	05/05/2022	10.57	Put	Bond Future	2,614.0400	2.6140	2,261.0800	2.2611	(13.502)	0	0	0
2022/05/04	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2040	05/05/2022	11.92	Call	Bond Future	6,279.4700	6.2795	6,632.4100	6.6324	5.621	0	0	0
2022/05/04	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2040	05/05/2022	13.04	Call	Bond Future	12,612.7500	12.6128	12,965.6900	12.9657	2.798	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
2022/05/04	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/05/04	2040	05/05/2022			Bond Future	10.9436	87.3578	10.8921	87.7107	(0.471)	0.0000	0.0000	15,991
2022/05/04	2040	05/05/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/05/04	2040	05/05/2022	9.82	Put	Bond Future	8,252.9400	8.2529	7,900.0000	7.9000	(4.277)	0	0	0
2022/05/04	2040	05/05/2022	11.90	Call	Bond Future	6,158.3300	6.1583	6,511.2700	6.5113	5.731	0	0	0
2022/05/04	2040	05/05/2022	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2040	05/05/2022	11.91	Call	Bond Future	6,218.9400	6.2189	6,571.8800	6.5719	5.675	0	0	0
2022/05/04	2040	04/08/2022	11.05	Call	Bond Future	1,780.5400	1.7805	1,941.1500	1.9412	9.020	0	0	0
2022/05/04	2040	04/08/2022	11.05	Put	Bond Future	2,298.5700	2.2986	2,105.6800	2.1057	(8.392)	0	0	0
2022/05/04	2040	04/08/2022	12.24	Put	Bond Future	324.4400	0.3244	282.3300	0.2823	(12.979)	0	0	460
2022/05/04	2040	04/08/2022	9.70	Put	Bond Future	10,426.5700	10.4266	10,078.2800	10.0783	(3.340)	0	0	0
2022/05/04	2040	04/08/2022			Bond Future	11.1275	84.0012	11.0745	84.3547	(0.476)	0.0000	0.0000	118,624
2022/05/04	2040	04/08/2022	11.04	Call	Bond Future	1,748.2900	1.7483	1,907.0400	1.9070	9.080	0	0	0
2022/05/04	2040	04/08/2022	11.04	Put	Bond Future	2,333.5100	2.3335	2,138.7600	2.1388	(8.346)	0	0	0
2022/05/04	2040	04/08/2022	12.24	Call	Bond Future	7,237.5000	7.2375	7,548.8900	7.5489	4.302	0	0	0
2022/05/04	2040	04/08/2022	9.70	Call	Bond Future	26.1600	0.0262	31.3700	0.0314	19.916	0	0	460
2022/05/04	2040	04/08/2022	10.70	Call	Bond Future	819.5800	0.8196	915.2300	0.9152	11.671	0	0	460
2022/05/04	2040	04/08/2022	10.70	Put	Bond Future	3,740.0500	3.7400	3,482.2000	3.4822	(6.894)	0	0	0
2022/05/04	2040	04/08/2022	11.03	Call	Bond Future	1,716.3500	1.7163	1,873.2400	1.8732	9.141	0	0	0
2022/05/04	2040	04/08/2022	11.03	Put	Bond Future	2,368.8500	2.3688	2,172.2400	2.1722	(8.300)	0	0	0
2022/05/04	2040	03/11/2022	11.39	Call	Bond Future	3,148.8900	3.1489	3,342.5700	3.3426	6.151	0	0	0
2022/05/04	2040	03/11/2022	11.40	Call	Bond Future	3,185.0700	3.1851	3,380.0300	3.3800	6.121	0	0	0
2022/05/04	2040	03/11/2022	11.41	Put	Bond Future	2,426.0500	2.4260	2,265.5900	2.2656	(6.614)	0	0	0
2022/05/04	2040	03/11/2022			Bond Future	11.2867	85.2106	11.2320	85.5673	(0.485)	0.0000	0.0000	30
2022/05/04	2040	03/11/2022	11.39	Put	Bond Future	2,481.7100	2.4817	2,318.6900	2.3187	(6.569)	0	0	0
2022/05/04	2040	03/11/2022	11.40	Put	Bond Future	2,453.7500	2.4538	2,292.0100	2.2920	(6.592)	0	0	0
2022/05/04	2040	03/11/2022	11.41	Call	Bond Future	3,221.4400	3.2214	3,417.6800	3.4177	6.092	0	0	0
2022/05/04	2040	02/02/2023	11.12	Call	Bond Future	2,440.2400	2.4402	2,590.4900	2.5905	6.157	0	0	0
2022/05/04	2040	02/02/2023	11.12	Put	Bond Future	4,445.4300	4.4454	4,235.5400	4.2355	(4.721)	0	0	0
2022/05/04	2040	02/02/2023			Bond Future	11.4292	82.1346	11.3728	82.4948	(0.493)	0.0000	0.0000	0
2022/05/04	2040	02/02/2023	11.10	Call	Bond Future	2,383.4100	2.3834	2,531.4100	2.5314	6.210	0	0	0
2022/05/04	2040	02/02/2023	11.10	Put	Bond Future	4,520.9300	4.5209	4,308.7900	4.3088	(4.692)	0	0	0
2022/05/04	2040	02/02/2023	11.11	Call	Bond Future	2,411.7400	2.4117	2,560.8600	2.5609	6.183	0	0	0
2022/05/04	2040	02/02/2023	11.11	Put	Bond Future	4,483.0500	4.4831	4,272.0300	4.2720	(4.707)	0	0	0
2022/05/04	2040	04/05/2023	11.43	Call	Bond Future	3,381.5800	3.3816	3,556.5300	3.5565	5.174	0	0	0
2022/05/04	2040	04/05/2023	11.43	Put	Bond Future	4,252.6300	4.2526	4,062.8200	4.0628	(4.463)	0	0	0
2022/05/04	2040	04/05/2023			Bond Future	11.5685	83.5857	11.5102	83.9505	(0.504)	0.0000	0.0000	0
2022/05/04	2040	04/05/2023	11.41	Call	Bond Future	3,320.5400	3.3205	3,493.5400	3.4935	5.210	0	0	0
2022/05/04	2040	04/05/2023	11.41	Put	Bond Future	4,318.6000	4.3186	4,126.8400	4.1268	(4.440)	0	0	0
2022/05/04	2040	04/05/2023	11.42	Call	Bond Future	3,351.0000	3.3510	3,524.9700	3.5250	5.192	0	0	0
2022/05/04	2040	04/05/2023	11.42	Put	Bond Future	4,285.5100	4.2855	4,094.7200	4.0947	(4.452)	0	0	0
2022/05/04	2044	05/05/2022	11.91	Call	Bond Future	6,184.7800	6.1848	6,472.5900	6.4726	4.654	0	0	0
2022/05/04	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2044	05/05/2022	11.92	Call	Bond Future	6,245.8600	6.2459	6,533.6700	6.5337	4.608	0	0	0
2022/05/04	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2044	05/05/2022			Bond Future	10.9632	84.1627	10.9220	84.4505	(0.375)	0.0000	0.0000	36,409
2022/05/04	2044	05/05/2022	11.93	Call	Bond Future	6,306.8500	6.3068	6,594.6600	6.5947	4.563	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
2022/05/04	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	2044	04/08/2022	11.08	Call	Bond Future	1,876.5100	1.8765	2,007.4400	2.0074	6.977	0	0	0
2022/05/04	2044	04/08/2022	11.08	Put	Bond Future	2,265.8300	2.2658	2,109.0700	2.1091	(6.918)	0	0	0
2022/05/04	2044	04/08/2022	11.09	Call	Bond Future	1,910.5900	1.9106	2,043.0300	2.0430	6.932	0	0	0
2022/05/04	2044	04/08/2022	11.09	Put	Bond Future	2,231.4900	2.2315	2,076.2400	2.0762	(6.957)	0	0	0
2022/05/04	2044	04/08/2022			Bond Future	11.1371	80.8892	11.0949	81.1769	(0.379)	0.0000	0.0000	69,148
2022/05/04	2044	04/08/2022	11.10	Call	Bond Future	1,944.8100	1.9448	2,078.7700	2.0788	6.888	0	0	0
2022/05/04	2044	04/08/2022	11.10	Put	Bond Future	2,197.3900	2.1974	2,043.6600	2.0437	(6.996)	0	0	0
2022/05/04	2044	03/11/2022	11.40	Put	Bond Future	2,490.7100	2.4907	2,357.3700	2.3574	(5.353)	0	0	0
2022/05/04	2044	03/11/2022	11.41	Call	Bond Future	3,270.4800	3.2705	3,428.1900	3.4282	4.822	0	0	0
2022/05/04	2044	03/11/2022	11.41	Put	Bond Future	2,462.2500	2.4622	2,329.9600	2.3300	(5.373)	0	0	0
2022/05/04	2044	03/11/2022			Bond Future	11.2873	82.0539	11.2438	82.3439	(0.386)	0.0000	0.0000	0
2022/05/04	2044	03/11/2022	11.39	Call	Bond Future	3,196.8800	3.1969	3,352.5000	3.3525	4.868	0	0	0
2022/05/04	2044	03/11/2022	11.39	Put	Bond Future	2,519.4400	2.5194	2,385.0600	2.3851	(5.334)	0	0	0
2022/05/04	2044	03/11/2022	11.40	Call	Bond Future	3,233.5900	3.2336	3,390.2500	3.3902	4.845	0	0	0
2022/05/04	2044	02/02/2023	11.14	Call	Bond Future	2,553.1100	2.5531	2,676.0000	2.6760	4.813	0	0	0
2022/05/04	2044	02/02/2023	11.14	Put	Bond Future	4,420.1400	4.4201	4,250.6800	4.2507	(3.834)	0	0	0
2022/05/04	2044	02/02/2023	11.15	Call	Bond Future	2,583.0100	2.5830	2,706.8200	2.7068	4.793	0	0	0
2022/05/04	2044	02/02/2023	11.15	Put	Bond Future	4,382.4400	4.3824	4,213.9000	4.2139	(3.846)	0	0	0
2022/05/04	2044	02/02/2023			Bond Future	11.4214	79.0502	11.3766	79.3425	(0.392)	0.0000	0.0000	0
2022/05/04	2044	02/02/2023	11.16	Call	Bond Future	2,612.8200	2.6128	2,737.5400	2.7375	4.773	0	0	0
2022/05/04	2044	02/02/2023	11.16	Put	Bond Future	4,344.7400	4.3447	4,177.1100	4.1771	(3.858)	0	0	0
2022/05/04	2044	04/05/2023	11.41	Call	Bond Future	3,419.6500	3.4196	3,560.0600	3.5601	4.106	0	0	0
2022/05/04	2044	04/05/2023	11.41	Put	Bond Future	4,335.4400	4.3354	4,179.9400	4.1799	(3.587)	0	0	0
2022/05/04	2044	04/05/2023	11.42	Call	Bond Future	3,451.1600	3.4512	3,592.3600	3.5924	4.091	0	0	0
2022/05/04	2044	04/05/2023	11.42	Put	Bond Future	4,301.9100	4.3019	4,147.2000	4.1472	(3.596)	0	0	0
2022/05/04	2044	04/05/2023			Bond Future	11.5521	80.4468	11.5059	80.7427	(0.400)	0.0000	0.0000	0
2022/05/04	2044	04/05/2023	11.43	Call	Bond Future	3,482.8000	3.4828	3,624.8000	3.6248	4.077	0	0	0
2022/05/04	2044	04/05/2023	11.43	Put	Bond Future	4,268.6000	4.2686	4,114.6900	4.1147	(3.606)	0	0	0
2022/05/04	2046	05/05/2022			Bond Future	118.5486	118.5486	119.6131	119.6131	0.898	0.0000	0.0000	6,004
2022/05/04	2046	04/08/2022			Bond Future	120.1387	120.1387	121.2119	121.2119	0.893	0.0000	0.0000	15,759
2022/05/04	2046	03/11/2022			Bond Future	119.9474	119.9474	121.0336	121.0336	0.906	0.0000	0.0000	1,566
2022/05/04	2046	02/02/2023			Bond Future	121.9847	121.9847	123.0860	123.0860	0.903	0.0000	0.0000	0
2022/05/04	2046	04/05/2023			Bond Future	122.1514	122.1514	123.2695	123.2695	0.915	0.0000	0.0000	0
2022/05/04	2050	05/05/2022			Bond Future	123.2536	123.2536	123.8940	123.8940	0.520	0.0000	0.0000	1,201
2022/05/04	2050	04/08/2022			Bond Future	122.8613	122.8613	123.5046	123.5046	0.524	0.0000	0.0000	10,961
2022/05/04	2050	03/11/2022			Bond Future	124.6565	124.6565	125.3064	125.3064	0.521	0.0000	0.0000	0
2022/05/04	2050	02/02/2023			Bond Future	124.6801	124.6801	125.3373	125.3373	0.527	0.0000	0.0000	0
2022/05/04	2050	04/05/2023			Bond Future	126.8993	126.8993	127.5657	127.5657	0.525	0.0000	0.0000	0
2022/05/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	8657	21/12/2026			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
2022/05/04	AL37	05/05/2022			Index Future	814.9880	814.9880	815.3590	815.3590	0.046	0.0000	0.0000	0
2022/05/04	AL37	04/08/2022			Index Future	825.5740	825.5740	825.9370	825.9370	0.044	0.0000	0.0000	0
2022/05/04	AL37	03/11/2022			Index Future	837.5380	837.5380	837.9010	837.9010	0.043	0.0000	0.0000	0
2022/05/04	AL37	02/02/2023			Index Future	851.5330	851.5330	851.8940	851.8940	0.042	0.0000	0.0000	0
2022/05/04	AL37	04/05/2023			Index Future	866.4600	866.4600	866.8220	866.8220	0.042	0.0000	0.0000	0
2022/05/04	AL7T	05/05/2022			Index Future	927.3550	927.3550	929.6790	929.6790	0.251	0.0000	0.0000	0
2022/05/04	AL7T	04/08/2022			Index Future	939.4000	939.4000	941.7390	941.7390	0.249	0.0000	0.0000	0
2022/05/04	AL7T	03/11/2022			Index Future	953.0140	953.0140	955.3800	955.3800	0.248	0.0000	0.0000	0
2022/05/04	AL7T	02/02/2023			Index Future	968.9390	968.9390	971.3360	971.3360	0.247	0.0000	0.0000	0
2022/05/04	AL7T	04/05/2023			Index Future	985.9240	985.9240	988.3570	988.3570	0.247	0.0000	0.0000	0
2022/05/04	ALBI	05/05/2022			Index Future	827.1020	827.1020	829.2470	829.2470	0.259	0.0000	0.0000	29
2022/05/04	ALBI	04/08/2022			Index Future	837.8450	837.8450	840.0050	840.0050	0.258	0.0000	0.0000	128
2022/05/04	ALBI	03/11/2022			Index Future	849.9870	849.9870	852.1720	852.1720	0.257	0.0000	0.0000	0
2022/05/04	ALBI	02/02/2023			Index Future	864.1900	864.1900	866.4040	866.4040	0.256	0.0000	0.0000	0
2022/05/04	ALBI	04/05/2023			Index Future	879.3390	879.3390	881.5860	881.5860	0.256	0.0000	0.0000	0
2022/05/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/05/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/04	ES33	05/05/2022			Bond Future	11.6206	75.5007	11.5726	75.7446	(0.413)	0.0000	0.0000	0
2022/05/04	ES33	04/08/2022			Bond Future	11.8516	76.5134	11.8022	76.7571	(0.417)	0.0000	0.0000	350
2022/05/04	ES33	03/11/2022			Bond Future	12.0698	73.8495	12.0187	74.0951	(0.424)	0.0000	0.0000	0
2022/05/04	ES33	02/02/2023			Bond Future	12.2714	75.1069	12.2186	75.3545	(0.431)	0.0000	0.0000	0
2022/05/04	ES33	04/05/2023			Bond Future	12.4653	72.6582	12.4105	72.9087	(0.440)	0.0000	0.0000	0
2022/05/04	ES42	05/05/2022			Bond Future	12.0146	73.9360	11.9624	74.2428	(0.435)	0.0000	0.0000	0
2022/05/04	ES42	04/08/2022			Bond Future	12.2243	74.9277	12.1704	75.2352	(0.441)	0.0000	0.0000	4,769
2022/05/04	ES42	03/11/2022			Bond Future	12.4233	71.7628	12.3674	72.0731	(0.450)	0.0000	0.0000	0
2022/05/04	ES42	02/02/2023			Bond Future	12.6009	72.9871	12.5431	73.3006	(0.458)	0.0000	0.0000	0
2022/05/04	ES42	04/05/2023			Bond Future	12.7791	70.0280	12.7191	70.3456	(0.469)	0.0000	0.0000	0
2022/05/04	GOVI	05/05/2022	788.25	Call	GOVI	274,620.0000	27.4620	295,870.0000	29.5870	7.738	0	0	0
2022/05/04	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	05/05/2022			GOVI	815.7120	815.7120	817.8370	817.8370	0.261	0.0000	0.0000	2
2022/05/04	GOVI	05/05/2022	788.23	Call	GOVI	274,820.0000	27.4820	296,070.0000	29.6070	7.732	0	0	0
2022/05/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	05/05/2022	788.24	Call	GOVI	274,720.0000	27.4720	295,970.0000	29.5970	7.735	0	0	0
2022/05/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	04/08/2022	819.28	Call	GOVI	70,270.0000	7.0270	91,670.0000	9.1670	30.454	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
2022/05/04	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	04/08/2022			GOVI	826.3070	826.3070	828.4470	828.4470	0.259	0.0000	0.0000	1,112
2022/05/04	GOVI	04/08/2022	819.26	Call	GOVI	70,470.0000	7.0470	91,870.0000	9.1870	30.368	0	0	0
2022/05/04	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	04/08/2022	819.27	Call	GOVI	70,370.0000	7.0370	91,770.0000	9.1770	30.411	0	0	0
2022/05/04	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	03/11/2022	820.41	Call	GOVI	178,720.0000	17.8720	200,370.0000	20.0370	12.114	0	0	0
2022/05/04	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	03/11/2022	820.42	Call	GOVI	178,620.0000	17.8620	200,270.0000	20.0270	12.121	0	0	0
2022/05/04	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	03/11/2022			GOVI	838.2820	838.2820	840.4470	840.4470	0.258	0.0000	0.0000	0
2022/05/04	GOVI	03/11/2022	820.43	Call	GOVI	178,520.0000	17.8520	200,170.0000	20.0170	12.127	0	0	0
2022/05/04	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	02/02/2023	850.82	Call	GOVI	14,700.0000	1.4700	36,630.0000	3.6630	149.184	0	0	0
2022/05/04	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	02/02/2023	850.83	Call	GOVI	14,600.0000	1.4600	36,530.0000	3.6530	150.205	0	0	0
2022/05/04	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	02/02/2023			GOVI	852.2900	852.2900	854.4830	854.4830	0.257	0.0000	0.0000	0
2022/05/04	GOVI	02/02/2023	850.84	Call	GOVI	14,500.0000	1.4500	36,430.0000	3.6430	151.241	0	0	0
2022/05/04	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	04/05/2023	852.86	Call	GOVI	143,700.0000	14.3700	165,970.0000	16.5970	15.498	0	0	0
2022/05/04	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	04/05/2023	852.87	Call	GOVI	143,600.0000	14.3600	165,870.0000	16.5870	15.508	0	0	0
2022/05/04	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GOVI	04/05/2023			GOVI	867.2300	867.2300	869.4570	869.4570	0.257	0.0000	0.0000	0
2022/05/04	GOVI	04/05/2023	852.88	Call	GOVI	143,500.0000	14.3500	165,770.0000	16.5770	15.519	0	0	0
2022/05/04	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/04	IGOV	05/05/2022			Index Future	317.7580	317.7580	318.8590	318.8590	0.346	0.0000	0.0000	15
2022/05/04	IGOV	04/08/2022			Index Future	321.9650	321.9650	323.0750	323.0750	0.345	0.0000	0.0000	482
2022/05/04	IGOV	03/11/2022			Index Future	326.7090	326.7090	327.8340	327.8340	0.344	0.0000	0.0000	16
2022/05/04	IGOV	02/02/2023			Index Future	332.2440	332.2440	333.3850	333.3850	0.343	0.0000	0.0000	0
2022/05/04	IGOV	04/05/2023			Index Future	338.1430	338.1430	339.3030	339.3030	0.343	0.0000	0.0000	0
2022/05/04	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	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
2022/05/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/04	JBAF	18/05/2022			Jibar Tradeable Future	4.5550	95.4450	4.4200	95.5800	(2.964)	0.0000	0.0000	0
2022/05/04	JBAF	15/06/2022			Jibar Tradeable Future	4.9550	95.0450	4.8650	95.1350	(1.816)	0.0000	0.0000	0
2022/05/04	JBAF	20/07/2022			Jibar Tradeable Future	5.0500	94.9500	4.9850	95.0150	(1.287)	0.0000	0.0000	0
2022/05/04	JBAF	17/08/2022			Jibar Tradeable Future	5.4400	94.5600	5.3850	94.6150	(1.011)	0.0000	0.0000	0
2022/05/04	JBAF	21/09/2022			Jibar Tradeable Future	5.5500	94.4500	5.4850	94.5150	(1.171)	0.0000	0.0000	0
2022/05/04	JBAF	19/10/2022			Jibar Tradeable Future	5.8600	94.1400	5.8800	94.1200	0.341	0.0000	0.0000	0
2022/05/04	JBAF	21/12/2022			Jibar Tradeable Future	6.3650	93.6350	6.3250	93.6750	(0.628)	0.0000	0.0000	68
2022/05/04	JBAF	15/03/2023			Jibar Tradeable Future	6.7600	93.2400	6.7500	93.2500	(0.148)	0.0000	0.0000	0
2022/05/04	JBAF	21/06/2023			Jibar Tradeable Future	7.1150	92.8850	7.2450	92.7550	1.827	0.0000	0.0000	0
2022/05/04	JBAF	20/09/2023			Jibar Tradeable Future	7.4150	92.5850	7.4050	92.5950	(0.135)	0.0000	0.0000	75
2022/05/04	JBAF	20/12/2023			Jibar Tradeable Future	7.5300	92.4700	7.5050	92.4950	(0.332)	92.3880	92.3880	172
2022/05/04	JBAF	20/03/2024			Jibar Tradeable Future	7.7200	92.2800	7.6750	92.3250	(0.583)	0.0000	0.0000	0
2022/05/04	R023	05/05/2022	6.31	Call	Bond Future	649.4600	0.6495	676.0000	0.6760	4.086	0	0	0
2022/05/04	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R023	05/05/2022			Bond Future	5.4862	103.2465	5.4527	103.2730	(0.610)	0.0000	0.0000	13,640
2022/05/04	R023	05/05/2022	6.29	Call	Bond Future	633.7700	0.6338	660.3100	0.6603	4.188	0	0	0
2022/05/04	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R023	05/05/2022	6.30	Call	Bond Future	641.6200	0.6416	668.1600	0.6682	4.136	0	0	0
2022/05/04	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R023	04/08/2022	6.05	Call	Bond Future	322.5000	0.3225	338.4800	0.3385	4.955	0	0	0
2022/05/04	R023	04/08/2022	6.05	Put	Bond Future	61.6800	0.0617	55.5500	0.0555	(9.938)	0	0	0
2022/05/04	R023	04/08/2022			Bond Future	5.5730	104.6054	5.5327	104.6275	(0.724)	0.0000	0.0000	22,183
2022/05/04	R023	04/08/2022	6.03	Call	Bond Future	313.9300	0.3139	329.7200	0.3297	5.030	0	0	0
2022/05/04	R023	04/08/2022	6.03	Put	Bond Future	64.0200	0.0640	57.7000	0.0577	(9.872)	0	0	0
2022/05/04	R023	04/08/2022	6.04	Call	Bond Future	318.3000	0.3183	334.1800	0.3342	4.989	0	0	0
2022/05/04	R023	04/08/2022	6.04	Put	Bond Future	62.9300	0.0629	56.7000	0.0567	(9.900)	0	0	0
2022/05/04	R023	03/11/2022	6.25	Call	Bond Future	304.8700	0.3049	321.1400	0.3211	5.337	0	0	0
2022/05/04	R023	03/11/2022	6.25	Put	Bond Future	32.8700	0.0329	28.9800	0.0290	(11.834)	0	0	0
2022/05/04	R023	03/11/2022	6.26	Call	Bond Future	307.5500	0.3075	323.8600	0.3239	5.303	0	0	0
2022/05/04	R023	03/11/2022	6.26	Put	Bond Future	32.4900	0.0325	28.6400	0.0286	(11.850)	0	0	0
2022/05/04	R023	03/11/2022			Bond Future	5.3660	102.1924	5.3006	102.2125	(1.217)	0.0000	0.0000	0
2022/05/04	R023	03/11/2022	6.27	Call	Bond Future	310.0400	0.3100	326.4000	0.3264	5.277	0	0	0
2022/05/04	R023	03/11/2022	6.27	Put	Bond Future	31.9100	0.0319	28.1100	0.0281	(11.908)	0	0	0
2022/05/04	R035	05/05/2022	10.72	Call	Bond Future	351.1000	0.3511	504.9000	0.5049	43.805	0	0	0
2022/05/04	R035	05/05/2022	10.72	Put	Bond Future	219.6500	0.2196	48.5400	0.0485	(77.901)	0	0	0
2022/05/04	R035	05/05/2022	11.63	Call	Bond Future	5,560.8800	5.5609	5,885.7900	5.8858	5.843	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
2022/05/04	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R035	05/05/2022	11.64	Call	Bond Future	5,617.8100	5.6178	5,942.7200	5.9427	5.784	0	0	0
2022/05/04	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R035	05/05/2022			Bond Future	10.6990	89.1239	10.6472	89.4488	(0.484)	0.0000	0.0000	57,764
2022/05/04	R035	05/05/2022	10.82	Call	Bond Future	809.0300	0.8090	1,081.2200	1.0812	33.644	0	0	0
2022/05/04	R035	05/05/2022	10.82	Put	Bond Future	56.0500	0.0561	3.3300	0.0033	(94.059)	0	0	0
2022/05/04	R035	05/05/2022	11.65	Call	Bond Future	5,674.6800	5.6747	5,999.5900	5.9996	5.726	0	0	0
2022/05/04	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R035	05/05/2022	12.64	Call	Bond Future	11,031.4700	11.0315	11,356.3800	11.3564	2.945	0	0	0
2022/05/04	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R035	04/08/2022	11.13	Put	Bond Future	1,268.5300	1.2685	1,142.3800	1.1424	(9.945)	0	0	100
2022/05/04	R035	04/08/2022	10.64	Call	Bond Future	1,148.3500	1.1483	1,265.7500	1.2658	10.223	0	0	0
2022/05/04	R035	04/08/2022	10.64	Put	Bond Future	2,695.3900	2.6954	2,487.7600	2.4878	(7.703)	0	0	100
2022/05/04	R035	04/08/2022	10.72	Call	Bond Future	1,360.4500	1.3604	1,491.6100	1.4916	9.641	0	0	0
2022/05/04	R035	04/08/2022	10.72	Put	Bond Future	2,409.8400	2.4098	2,215.9700	2.2160	(8.045)	0	0	0
2022/05/04	R035	04/08/2022	10.73	Call	Bond Future	1,388.4200	1.3884	1,521.3100	1.5213	9.571	0	0	0
2022/05/04	R035	04/08/2022	10.73	Put	Bond Future	2,375.8800	2.3759	2,183.7400	2.1837	(8.087)	0	0	0
2022/05/04	R035	04/08/2022	9.53	Call	Bond Future	31.6600	0.0317	37.8900	0.0379	19.678	0	0	400
2022/05/04	R035	04/08/2022	9.53	Put	Bond Future	8,917.4300	8.9174	8,598.6300	8.5986	(3.575)	0	0	0
2022/05/04	R035	04/08/2022	9.84	Call	Bond Future	96.1300	0.0961	113.2600	0.1133	17.820	0	0	100
2022/05/04	R035	04/08/2022	9.84	Put	Bond Future	6,848.0800	6.8481	6,540.1800	6.5402	(4.496)	0	0	0
2022/05/04	R035	04/08/2022	10.53	Put	Bond Future	3,128.0700	3.1281	2,901.8000	2.9018	(7.234)	0	0	0
2022/05/04	R035	04/08/2022			Bond Future	10.8908	90.2969	10.8376	90.6220	(0.489)	0.0000	0.0000	131,548
2022/05/04	R035	04/08/2022	10.74	Call	Bond Future	1,416.7000	1.4167	1,551.3100	1.5513	9.502	0	0	0
2022/05/04	R035	04/08/2022	10.74	Put	Bond Future	2,342.3000	2.3423	2,151.8800	2.1519	(8.130)	0	0	0
2022/05/04	R035	04/08/2022	11.13	Call	Bond Future	2,707.6200	2.7076	2,906.5000	2.9065	7.345	0	0	0
2022/05/04	R035	04/08/2022	12.18	Call	Bond Future	7,577.1300	7.5771	7,873.1100	7.8731	3.906	0	0	0
2022/05/04	R035	04/08/2022	12.18	Put	Bond Future	211.2200	0.2112	182.1700	0.1822	(13.753)	0	0	400
2022/05/04	R035	04/08/2022	10.53	Call	Bond Future	890.1600	0.8902	988.9200	0.9889	11.095	0	0	400
2022/05/04	R035	03/11/2022	11.15	Call	Bond Future	2,808.7400	2.8087	2,983.6200	2.9836	6.226	0	0	0
2022/05/04	R035	03/11/2022	11.15	Put	Bond Future	2,324.5600	2.3246	2,171.7600	2.1718	(6.573)	0	0	0
2022/05/04	R035	03/11/2022	12.68	Call	Bond Future	9,269.2100	9.2692	9,559.2600	9.5593	3.129	0	0	0
2022/05/04	R035	03/11/2022	12.68	Put	Bond Future	417.7200	0.4177	380.0900	0.3801	(9.008)	0	0	1,000
2022/05/04	R035	03/11/2022	10.99	Call	Bond Future	2,308.7900	2.3088	2,464.2900	2.4643	6.735	0	0	0
2022/05/04	R035	03/11/2022	10.99	Put	Bond Future	2,774.4000	2.7744	2,602.2200	2.6022	(6.206)	0	0	582
2022/05/04	R035	03/11/2022	11.05	Call	Bond Future	2,490.9400	2.4909	2,653.7800	2.6538	6.537	0	0	1,000
2022/05/04	R035	03/11/2022	10.57	Call	Bond Future	1,211.3400	1.2113	1,314.0100	1.3140	8.476	0	0	0
2022/05/04	R035	03/11/2022	10.57	Put	Bond Future	4,243.0400	4.2430	4,018.0300	4.0180	(5.303)	0	0	582
2022/05/04	R035	03/11/2022			Bond Future	11.0681	87.1100	11.0131	87.4377	(0.497)	0.0000	0.0000	130
2022/05/04	R035	03/11/2022	11.14	Call	Bond Future	2,776.0300	2.7760	2,949.7100	2.9497	6.256	0	0	0
2022/05/04	R035	03/11/2022	11.14	Put	Bond Future	2,350.7800	2.3508	2,196.7800	2.1968	(6.551)	0	0	0
2022/05/04	R035	03/11/2022	11.05	Put	Bond Future	2,598.6200	2.5986	2,433.7800	2.4338	(6.343)	0	0	0
2022/05/04	R035	03/11/2022	11.13	Call	Bond Future	2,743.7400	2.7437	2,916.2300	2.9162	6.287	0	0	0
2022/05/04	R035	03/11/2022	11.13	Put	Bond Future	2,377.4700	2.3775	2,222.2800	2.2223	(6.528)	0	0	0
2022/05/04	R035	03/11/2022	9.82	Call	Bond Future	261.8100	0.2618	293.1000	0.2931	11.951	0	0	582
2022/05/04	R035	03/11/2022	9.82	Put	Bond Future	8,152.0500	8.1521	7,855.6600	7.8557	(3.636)	0	0	0
2022/05/04	R035	03/11/2022	10.30	Call	Bond Future	705.8400	0.7058	776.1200	0.7761	9.957	0	0	1,000
2022/05/04	R035	03/11/2022	10.30	Put	Bond Future	5,444.7300	5.4447	5,187.3300	5.1873	(4.728)	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
2022/05/04	R035	02/02/2023	13.22	Put	Bond Future	564.0500	0.5641	524.2100	0.5242	(7.063)	0	0	1,000
2022/05/04	R035	02/02/2023	10.88	Call	Bond Future	2,127.8000	2.1278	2,261.0000	2.2610	6.260	0	0	0
2022/05/04	R035	02/02/2023	10.88	Put	Bond Future	4,174.4900	4.1745	3,977.0600	3.9771	(4.729)	0	0	0
2022/05/04	R035	02/02/2023	9.81	Call	Bond Future	405.4200	0.4054	444.6000	0.4446	9.664	0	0	582
2022/05/04	R035	02/02/2023	9.81	Put	Bond Future	9,217.2200	9.2172	8,925.7700	8.9258	(3.162)	0	0	0
2022/05/04	R035	02/02/2023	10.30	Put	Bond Future	6,548.0900	6.5481	6,292.6200	6.2926	(3.901)	0	0	0
2022/05/04	R035	02/02/2023	10.66	Call	Bond Future	1,605.1800	1.6052	1,715.8200	1.7158	6.893	0	0	0
2022/05/04	R035	02/02/2023	10.66	Put	Bond Future	4,985.3100	4.9853	4,765.3200	4.7653	(4.413)	0	0	582
2022/05/04	R035	02/02/2023			Bond Future	11.2271	88.5723	11.1703	88.9029	(0.507)	0.0000	0.0000	0
2022/05/04	R035	02/02/2023	11.05	Call	Bond Future	2,580.9500	2.5810	2,731.5100	2.7315	5.834	0	0	1,000
2022/05/04	R035	02/02/2023	11.05	Put	Bond Future	3,616.7200	3.6167	3,436.6500	3.4367	(4.979)	0	0	0
2022/05/04	R035	02/02/2023	11.06	Call	Bond Future	2,608.4900	2.6085	2,760.0600	2.7601	5.811	0	0	0
2022/05/04	R035	02/02/2023	11.06	Put	Bond Future	3,585.3100	3.5853	3,406.2500	3.4063	(4.994)	0	0	582
2022/05/04	R035	02/02/2023	13.22	Call	Bond Future	11,074.4700	11.0745	11,365.2600	11.3653	2.626	0	0	0
2022/05/04	R035	02/02/2023	10.86	Call	Bond Future	2,077.4200	2.0774	2,208.5800	2.2086	6.314	0	0	0
2022/05/04	R035	02/02/2023	10.86	Put	Bond Future	4,244.1500	4.2442	4,044.6800	4.0447	(4.700)	0	0	0
2022/05/04	R035	02/02/2023	10.87	Call	Bond Future	2,102.5300	2.1025	2,234.7100	2.2347	6.287	0	0	0
2022/05/04	R035	02/02/2023	10.87	Put	Bond Future	4,209.2100	4.2092	4,010.7600	4.0108	(4.715)	0	0	0
2022/05/04	R035	02/02/2023	10.30	Call	Bond Future	922.9300	0.9229	998.0900	0.9981	8.144	0	0	1,000
2022/05/04	R035	04/05/2023	11.20	Call	Bond Future	2,973.3800	2.9734	3,129.9300	3.1299	5.265	0	0	0
2022/05/04	R035	04/05/2023	11.21	Call	Bond Future	3,000.8800	3.0009	3,158.3200	3.1583	5.246	0	0	0
2022/05/04	R035	04/05/2023	11.22	Put	Bond Future	3,907.6800	3.9077	3,731.4000	3.7314	(4.511)	0	0	0
2022/05/04	R035	04/05/2023			Bond Future	11.3739	85.6380	11.3151	85.9726	(0.517)	0.0000	0.0000	0
2022/05/04	R035	04/05/2023	11.20	Put	Bond Future	3,967.7400	3.9677	3,789.6800	3.7897	(4.488)	0	0	0
2022/05/04	R035	04/05/2023	11.21	Put	Bond Future	3,937.6200	3.9376	3,760.4500	3.7605	(4.499)	0	0	0
2022/05/04	R035	04/05/2023	11.22	Call	Bond Future	3,028.5100	3.0285	3,186.8400	3.1868	5.228	0	0	0
2022/05/04	R186	05/05/2022	7.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2022/05/04	R186	05/05/2022	7.28	Put	Bond Future	4,264.0600	4.2641	4,191.2100	4.1912	(1.708)	0	0	0
2022/05/04	R186	05/05/2022	7.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/05/04	R186	05/05/2022	7.48	Put	Bond Future	3,436.8200	3.4368	3,363.9700	3.3640	(2.120)	0	0	0
2022/05/04	R186	05/05/2022	9.18	Call	Bond Future	3,296.4400	3.2964	3,369.2900	3.3693	2.210	0	0	0
2022/05/04	R186	05/05/2022	9.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/05/04	R186	05/05/2022	8.32	Call	Bond Future	152.7600	0.1528	137.8900	0.1379	(9.734)	0	0	0
2022/05/04	R186	05/05/2022	8.32	Put	Bond Future	197.0400	0.1970	109.3200	0.1093	(44.519)	0	0	0
2022/05/04	R186	05/05/2022	8.14	Call	Bond Future	6.0000	0.0060	1.0800	0.0011	(82.000)	0	0	454
2022/05/04	R186	05/05/2022	8.14	Put	Bond Future	766.2800	0.7663	688.5100	0.6885	(10.149)	0	0	0
2022/05/04	R186	05/05/2022			Bond Future	8.3312	112.1908	8.3128	112.2637	(0.221)	0.0000	0.0000	35,023
2022/05/04	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/05/04	R186	05/05/2022	6.73	Put	Bond Future	6,578.7300	6.5787	6,505.8800	6.5059	(1.107)	0	0	0
2022/05/04	R186	05/05/2022	8.64	Call	Bond Future	1,214.8500	1.2148	1,286.9900	1.2870	5.938	0	0	0
2022/05/04	R186	05/05/2022	8.64	Put	Bond Future	0.7100	0.0007	0.0000	0.0000	(100.000)	0	0	4,035
2022/05/04	R186	05/05/2022	8.94	Call	Bond Future	2,377.3000	2.3773	2,450.1500	2.4501	3.064	0	0	0
2022/05/04	R186	05/05/2022	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	454
2022/05/04	R186	05/05/2022	8.31	Call	Bond Future	134.9400	0.1349	117.4000	0.1174	(12.998)	0	0	0
2022/05/04	R186	05/05/2022	8.31	Put	Bond Future	218.8400	0.2188	128.4500	0.1285	(41.304)	0	0	0
2022/05/04	R186	05/05/2022	8.35	Call	Bond Future	214.8300	0.2148	211.1900	0.2112	(1.694)	0	0	454
2022/05/04	R186	05/05/2022	8.35	Put	Bond Future	140.3500	0.1404	63.8600	0.0639	(54.499)	0	0	0

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2022/05/04	R186	05/05/2022	7.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2022/05/04	R186	05/05/2022	7.88	Put	Bond Future	1,805.0000	1.8050	1,732.1500	1.7322	(4.036)	0	0	0
2022/05/04	R186	05/05/2022	8.30	Call	Bond Future	118.5000	0.1185	98.9000	0.0989	(16.540)	0	0	0
2022/05/04	R186	05/05/2022	8.30	Put	Bond Future	242.0400	0.2420	149.5900	0.1496	(38.196)	0	0	0
2022/05/04	R186	04/08/2022	8.15	Call	Bond Future	543.2300	0.5432	558.8800	0.5589	2.881	0	0	0
2022/05/04	R186	04/08/2022	8.15	Put	Bond Future	2,062.7100	2.0627	2,009.7200	2.0097	(2.569)	0	0	0
2022/05/04	R186	04/08/2022	9.78	Call	Bond Future	4,596.3700	4.5964	4,656.4800	4.6565	1.308	0	0	0
2022/05/04	R186	04/08/2022	9.78	Put	Bond Future	134.4300	0.1344	125.9000	0.1259	(6.345)	0	0	3,600
2022/05/04	R186	04/08/2022	7.96	Call	Bond Future	338.6000	0.3386	349.2000	0.3492	3.131	0	0	3,600
2022/05/04	R186	04/08/2022			Bond Future	8.5532	108.3801	8.5349	108.4487	(0.215)	0.0000	0.0000	78,042
2022/05/04	R186	04/08/2022	8.14	Call	Bond Future	531.0000	0.5310	546.3600	0.5464	2.893	0	0	0
2022/05/04	R186	04/08/2022	8.14	Put	Bond Future	2,088.5100	2.0885	2,035.2300	2.0352	(2.551)	0	0	0
2022/05/04	R186	04/08/2022	6.96	Call	Bond Future	11.7800	0.0118	12.1900	0.0122	3.480	0	0	3,600
2022/05/04	R186	04/08/2022	6.96	Put	Bond Future	6,175.3400	6.1753	6,107.1100	6.1071	(1.105)	0	0	0
2022/05/04	R186	04/08/2022	7.96	Put	Bond Future	2,583.4000	2.5834	2,525.3600	2.5254	(2.247)	0	0	0
2022/05/04	R186	04/08/2022	8.13	Call	Bond Future	518.7600	0.5188	533.8400	0.5338	2.907	0	0	0
2022/05/04	R186	04/08/2022	8.13	Put	Bond Future	2,114.3100	2.1143	2,060.7500	2.0607	(2.533)	0	0	0
2022/05/04	R186	03/11/2022	8.53	Call	Bond Future	1,211.6200	1.2116	1,236.4100	1.2364	2.046	0	0	0
2022/05/04	R186	03/11/2022	8.53	Put	Bond Future	1,990.8500	1.9909	1,948.5000	1.9485	(2.127)	0	0	0
2022/05/04	R186	03/11/2022	8.54	Call	Bond Future	1,227.9500	1.2280	1,252.9800	1.2530	2.038	0	0	0
2022/05/04	R186	03/11/2022	8.54	Put	Bond Future	1,971.6300	1.9716	1,929.5200	1.9295	(2.136)	0	0	0
2022/05/04	R186	03/11/2022			Bond Future	8.7502	109.9386	8.7311	110.0058	(0.218)	0.0000	0.0000	11,129
2022/05/04	R186	03/11/2022	8.55	Call	Bond Future	1,244.4100	1.2444	1,269.6700	1.2697	2.030	0	0	0
2022/05/04	R186	03/11/2022	8.55	Put	Bond Future	1,952.5600	1.9526	1,910.6800	1.9107	(2.145)	0	0	0
2022/05/04	R186	02/02/2023	8.32	Call	Bond Future	889.8100	0.8898	908.6000	0.9086	2.112	0	0	0
2022/05/04	R186	02/02/2023	8.32	Put	Bond Future	2,851.0000	2.8510	2,804.7800	2.8048	(1.621)	0	0	0
2022/05/04	R186	02/02/2023	8.33	Call	Bond Future	904.2400	0.9042	923.2300	0.9232	2.100	0	0	0
2022/05/04	R186	02/02/2023	8.33	Put	Bond Future	2,831.4900	2.8315	2,785.4700	2.7855	(1.625)	0	0	0
2022/05/04	R186	02/02/2023			Bond Future	8.9044	106.4888	8.8848	106.5538	(0.220)	0.0000	0.0000	0
2022/05/04	R186	02/02/2023	8.34	Call	Bond Future	918.7900	0.9188	937.9700	0.9380	2.088	0	0	0
2022/05/04	R186	02/02/2023	8.34	Put	Bond Future	2,812.1100	2.8121	2,766.2800	2.7663	(1.630)	0	0	0
2022/05/04	R186	04/05/2023	8.83	Put	Bond Future	2,444.5200	2.4445	2,407.0500	2.4071	(1.533)	0	0	0
2022/05/04	R186	04/05/2023	8.84	Call	Bond Future	1,758.8300	1.7588	1,785.4900	1.7855	1.516	0	0	0
2022/05/04	R186	04/05/2023			Bond Future	9.0542	108.3660	9.0337	108.4300	(0.227)	0.0000	0.0000	0
2022/05/04	R186	04/05/2023	8.82	Call	Bond Future	1,728.3900	1.7284	1,754.7500	1.7547	1.525	0	0	0
2022/05/04	R186	04/05/2023	8.82	Put	Bond Future	2,460.5100	2.4605	2,422.8900	2.4229	(1.529)	0	0	0
2022/05/04	R186	04/05/2023	8.83	Call	Bond Future	1,743.7900	1.7438	1,770.3000	1.7703	1.520	0	0	0
2022/05/04	R186	04/05/2023	8.84	Put	Bond Future	2,428.1900	2.4282	2,390.8700	2.3909	(1.537)	0	0	0
2022/05/04	R197	05/05/2022			Bond Future	330.1269	330.1269	330.3218	330.3218	0.059	0.0000	0.0000	608
2022/05/04	R197	04/08/2022			Bond Future	326.0987	326.0987	326.2809	326.2809	0.056	0.0000	0.0000	395
2022/05/04	R197	03/11/2022			Bond Future	330.8629	330.8629	331.0406	331.0406	0.054	0.0000	0.0000	0
2022/05/04	R197	02/02/2023			Bond Future	327.7914	327.7914	327.9618	327.9618	0.052	0.0000	0.0000	0
2022/05/04	R197	04/05/2023			Bond Future	333.6287	333.6287	333.7960	333.7960	0.050	0.0000	0.0000	0
2022/05/04	R202	05/05/2022			Bond Future	251.3800	251.3800	252.4433	252.4433	0.423	0.0000	0.0000	786
2022/05/04	R202	04/08/2022			Bond Future	250.2602	250.2602	251.3260	251.3260	0.426	0.0000	0.0000	6,519
2022/05/04	R202	03/11/2022			Bond Future	253.9158	253.9158	254.9920	254.9920	0.424	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
2022/05/04	R202	02/02/2023			Bond Future	253.6105	253.6105	254.6972	254.6972	0.428	0.0000	0.0000	0
2022/05/04	R202	04/05/2023			Bond Future	258.1237	258.1237	259.2249	259.2249	0.427	0.0000	0.0000	0
2022/05/04	R209	05/05/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,975
2022/05/04	R209	05/05/2022	9.50	Put	Bond Future	6,852.8500	6.8528	6,599.8900	6.5999	(3.691)	0	0	0
2022/05/04	R209	05/05/2022	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,025
2022/05/04	R209	05/05/2022	9.75	Put	Bond Future	5,308.0600	5.3081	5,055.1000	5.0551	(4.766)	0	0	0
2022/05/04	R209	05/05/2022	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R209	05/05/2022	10.25	Put	Bond Future	2,348.1400	2.3481	2,095.1800	2.0952	(10.773)	0	0	7,500
2022/05/04	R209	05/05/2022	10.75	Call	Bond Future	531.5800	0.5316	710.7800	0.7108	33.711	0	0	0
2022/05/04	R209	05/05/2022	10.75	Put	Bond Future	83.6600	0.0837	9.9000	0.0099	(88.166)	0	0	1,050
2022/05/04	R209	05/05/2022	11.43	Call	Bond Future	4,005.9000	4.0059	4,258.8600	4.2589	6.315	0	0	0
2022/05/04	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R209	05/05/2022	11.44	Call	Bond Future	4,056.2200	4.0562	4,309.1800	4.3092	6.236	0	0	0
2022/05/04	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R209	05/05/2022			Bond Future	10.6680	69.0317	10.6220	69.2847	(0.431)	0.0000	0.0000	12,030
2022/05/04	R209	05/05/2022	11.45	Call	Bond Future	4,106.4900	4.1065	4,359.4500	4.3594	6.160	0	0	0
2022/05/04	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R209	05/05/2022	12.00	Call	Bond Future	6,786.7000	6.7867	7,039.6600	7.0397	3.727	0	0	0
2022/05/04	R209	05/05/2022	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,550
2022/05/04	R209	04/08/2022	10.58	Call	Bond Future	967.1700	0.9672	1,056.1500	1.0561	9.200	0	0	0
2022/05/04	R209	04/08/2022	10.58	Put	Bond Future	2,368.6900	2.3687	2,204.5700	2.2046	(6.929)	0	0	0
2022/05/04	R209	04/08/2022	10.57	Put	Bond Future	2,402.1600	2.4022	2,236.6900	2.2367	(6.888)	0	0	0
2022/05/04	R209	04/08/2022			Bond Future	10.8378	69.9403	10.7907	70.1934	(0.435)	0.0000	0.0000	13,583
2022/05/04	R209	04/08/2022	10.59	Call	Bond Future	989.1800	0.9892	1,079.5200	1.0795	9.133	0	0	0
2022/05/04	R209	04/08/2022	10.59	Put	Bond Future	2,335.5800	2.3356	2,172.8200	2.1728	(6.969)	0	0	0
2022/05/04	R209	04/08/2022	10.57	Call	Bond Future	945.4500	0.9455	1,033.0800	1.0331	9.269	0	0	0
2022/05/04	R209	03/11/2022	11.03	Call	Bond Future	2,362.9800	2.3630	2,494.4300	2.4944	5.563	0	0	0
2022/05/04	R209	03/11/2022	11.03	Put	Bond Future	2,169.5900	2.1696	2,045.8200	2.0458	(5.705)	0	0	0
2022/05/04	R209	03/11/2022	9.50	Call	Bond Future	122.4500	0.1224	136.4800	0.1365	11.458	0	0	0
2022/05/04	R209	03/11/2022	9.50	Put	Bond Future	8,638.0400	8.6380	8,396.8500	8.3968	(2.792)	0	0	0
2022/05/04	R209	03/11/2022	10.50	Put	Bond Future	3,767.7600	3.7678	3,593.0600	3.5931	(4.637)	0	0	0
2022/05/04	R209	03/11/2022	9.25	Call	Bond Future	63.5800	0.0636	71.4300	0.0714	12.347	0	0	9,500
2022/05/04	R209	03/11/2022	9.25	Put	Bond Future	10,148.6800	10.1487	9,901.3100	9.9013	(2.437)	0	0	0
2022/05/04	R209	03/11/2022			Bond Future	10.9931	67.8014	10.9445	68.0566	(0.441)	0.0000	0.0000	4,135
2022/05/04	R209	03/11/2022	11.50	Call	Bond Future	3,861.2300	3.8612	4,032.5200	4.0325	4.436	0	0	0
2022/05/04	R209	03/11/2022	11.50	Put	Bond Future	1,274.2500	1.2742	1,190.3200	1.1903	(6.587)	0	0	0
2022/05/04	R209	03/11/2022	11.00	Call	Bond Future	2,279.3200	2.2793	2,407.9600	2.4080	5.644	0	0	0
2022/05/04	R209	03/11/2022	11.00	Put	Bond Future	2,242.9300	2.2429	2,116.3500	2.1163	(5.644)	0	0	9,500
2022/05/04	R209	03/11/2022	11.01	Call	Bond Future	2,306.9800	2.3070	2,436.5600	2.4366	5.617	0	0	0
2022/05/04	R209	03/11/2022	11.01	Put	Bond Future	2,218.2000	2.2182	2,092.5600	2.0926	(5.664)	0	0	0
2022/05/04	R209	03/11/2022	11.02	Call	Bond Future	2,334.8000	2.3348	2,465.3200	2.4653	5.590	0	0	0
2022/05/04	R209	03/11/2022	11.02	Put	Bond Future	2,193.6900	2.1937	2,068.9900	2.0690	(5.684)	0	0	0
2022/05/04	R209	03/11/2022	10.00	Call	Bond Future	381.4500	0.3815	418.5200	0.4185	9.718	0	0	0
2022/05/04	R209	03/11/2022	10.00	Put	Bond Future	5,886.7700	5.8868	5,668.6200	5.6686	(3.706)	0	0	9,500
2022/05/04	R209	03/11/2022	10.50	Call	Bond Future	1,109.8000	1.1098	1,190.3200	1.1903	7.255	0	0	0
2022/05/04	R209	02/02/2023	10.79	Call	Bond Future	1,854.5500	1.8546	1,958.2100	1.9582	5.589	0	0	0
2022/05/04	R209	02/02/2023	10.80	Put	Bond Future	3,596.0900	3.5961	3,443.0600	3.4431	(4.255)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/04	R209	02/02/2023	10.78	Call	Bond Future	1,832.1800		1.8322	1,935.0300	1.9350	5.614	0	0	0
2022/05/04	R209	02/02/2023			Bond Future	11.1280		68.9401	11.0781	69.1976	(0.448)	0.0000	0.0000	0
2022/05/04	R209	02/02/2023	10.79	Put	Bond Future	3,626.7100		3.6267	3,472.8600	3.4729	(4.242)	0	0	0
2022/05/04	R209	02/02/2023	10.80	Call	Bond Future	1,877.2900		1.8773	1,981.7700	1.9818	5.565	0	0	0
2022/05/04	R209	02/02/2023	10.78	Put	Bond Future	3,657.7700		3.6578	3,503.1100	3.5031	(4.228)	0	0	0
2022/05/04	R209	04/05/2023	11.10	Call	Bond Future	2,679.0000		2.6790	2,801.9900	2.8020	4.591	0	0	0
2022/05/04	R209	04/05/2023	11.10	Put	Bond Future	3,483.3600		3.4834	3,345.6500	3.3456	(3.953)	0	0	0
2022/05/04	R209	04/05/2023	11.09	Call	Bond Future	2,654.5200		2.6545	2,776.8100	2.7768	4.607	0	0	0
2022/05/04	R209	04/05/2023	11.09	Put	Bond Future	3,510.3100		3.5103	3,371.9000	3.3719	(3.943)	0	0	0
2022/05/04	R209	04/05/2023			Bond Future	11.2578		67.0057	11.2064	67.2664	(0.457)	0.0000	0.0000	0
2022/05/04	R209	04/05/2023	11.11	Call	Bond Future	2,703.3300		2.7033	2,827.0100	2.8270	4.575	0	0	0
2022/05/04	R209	04/05/2023	11.11	Put	Bond Future	3,456.3300		3.4563	3,319.3100	3.3193	(3.964)	0	0	0
2022/05/04	R210	05/05/2022			Bond Future	219.6958		219.6958	220.1443	220.1443	0.204	0.0000	0.0000	972
2022/05/04	R210	04/08/2022			Bond Future	222.6426		222.6426	223.0871	223.0871	0.200	0.0000	0.0000	1,025
2022/05/04	R210	03/11/2022			Bond Future	222.9444		222.9444	223.3905	223.3905	0.200	0.0000	0.0000	0
2022/05/04	R210	02/02/2023			Bond Future	226.7303		226.7303	227.1776	227.1776	0.197	0.0000	0.0000	0
2022/05/04	R210	04/05/2023			Bond Future	227.7258		227.7258	228.1764	228.1764	0.198	0.0000	0.0000	0
2022/05/04	R213	05/05/2022	10.63	Call	Bond Future	2,226.6900		2.2267	2,464.4300	2.4644	10.677	0	0	0
2022/05/04	R213	05/05/2022	10.65	Put	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/05/04	R213	05/05/2022			Bond Future	10.1795		83.1231	10.1324	83.3609	(0.463)	0.0000	0.0000	21,678
2022/05/04	R213	05/05/2022	10.63	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/05/04	R213	05/05/2022	10.64	Call	Bond Future	2,275.2300		2.2752	2,512.9700	2.5130	10.449	0	0	0
2022/05/04	R213	05/05/2022	10.64	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/05/04	R213	05/05/2022	10.65	Call	Bond Future	2,323.7100		2.3237	2,561.4600	2.5615	10.231	0	0	0
2022/05/04	R213	04/08/2022	9.88	Call	Bond Future	530.0700		0.5301	586.0600	0.5861	10.563	0	0	0
2022/05/04	R213	04/08/2022	9.89	Call	Bond Future	543.8200		0.5438	600.8900	0.6009	10.494	0	0	0
2022/05/04	R213	04/08/2022	9.90	Put	Bond Future	2,953.0900		2.9531	2,774.2000	2.7742	(6.058)	0	0	0
2022/05/04	R213	04/08/2022			Bond Future	10.3819		84.2172	10.3334	84.4542	(0.467)	0.0000	0.0000	26,534
2022/05/04	R213	04/08/2022	9.88	Put	Bond Future	3,026.7100		3.0267	2,845.6600	2.8457	(5.982)	0	0	0
2022/05/04	R213	04/08/2022	9.89	Put	Bond Future	2,989.7600		2.9898	2,809.7900	2.8098	(6.020)	0	0	0
2022/05/04	R213	04/08/2022	9.90	Call	Bond Future	557.8000		0.5578	615.9500	0.6159	10.425	0	0	0
2022/05/04	R213	03/11/2022	10.38	Call	Bond Future	1,627.2800		1.6273	1,729.4900	1.7295	6.281	0	0	0
2022/05/04	R213	03/11/2022	10.38	Put	Bond Future	2,533.1200		2.5331	2,396.7100	2.3967	(5.385)	0	0	0
2022/05/04	R213	03/11/2022	10.39	Call	Bond Future	1,649.2800		1.6493	1,752.3700	1.7524	6.251	0	0	0
2022/05/04	R213	03/11/2022	10.39	Put	Bond Future	2,507.0800		2.5071	2,371.5500	2.3716	(5.406)	0	0	0
2022/05/04	R213	03/11/2022	10.37	Call	Bond Future	1,605.4500		1.6054	1,706.7700	1.7068	6.311	0	0	0
2022/05/04	R213	03/11/2022	10.37	Put	Bond Future	2,559.3700		2.5594	2,422.0700	2.4221	(5.365)	0	0	200
2022/05/04	R213	03/11/2022	9.19	Call	Bond Future	197.2800		0.1973	217.4900	0.2175	10.244	0	0	476
2022/05/04	R213	03/11/2022	9.19	Put	Bond Future	7,087.3900		7.0874	6,868.9800	6.8690	(3.082)	0	0	0
2022/05/04	R213	03/11/2022			Bond Future	10.5698		81.8902	10.5196	82.1289	(0.476)	0.0000	0.0000	0
2022/05/04	R213	03/11/2022	10.40	Call	Bond Future	1,671.4400		1.6714	1,775.4200	1.7754	6.221	0	0	0
2022/05/04	R213	03/11/2022	10.40	Put	Bond Future	2,481.2300		2.4812	2,346.5900	2.3466	(5.426)	0	0	0
2022/05/04	R213	03/11/2022	9.98	Call	Bond Future	878.4800		0.8785	945.8200	0.9458	7.666	0	0	0
2022/05/04	R213	03/11/2022	9.98	Put	Bond Future	3,736.0100		3.7360	3,564.7300	3.5647	(4.585)	0	0	200
2022/05/04	R213	03/11/2022	10.19	Call	Bond Future	1,239.4700		1.2395	1,324.8900	1.3249	6.892	0	0	0
2022/05/04	R213	03/11/2022	10.19	Put	Bond Future	3,065.0200		3.0650	2,911.8200	2.9118	(4.998)	0	0	476

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
2022/05/04	R213	03/11/2022	9.13	Call	Bond Future	173.8600	0.1739	191.9700	0.1920	10.416	0	0	200
2022/05/04	R213	03/11/2022	9.13	Put	Bond Future	7,380.2400	7.3802	7,159.7300	7.1597	(2.988)	0	0	0
2022/05/04	R213	03/11/2022	9.84	Call	Bond Future	679.9300	0.6799	735.9100	0.7359	8.233	0	0	0
2022/05/04	R213	03/11/2022	9.84	Put	Bond Future	4,234.6100	4.2346	4,051.9700	4.0520	(4.313)	0	0	476
2022/05/04	R213	02/02/2023	10.43	Put	Bond Future	3,237.2000	3.2372	3,095.9600	3.0960	(4.363)	0	0	0
2022/05/04	R213	02/02/2023	12.20	Call	Bond Future	7,090.8800	7.0909	7,287.6400	7.2876	2.775	0	0	0
2022/05/04	R213	02/02/2023	12.20	Put	Bond Future	701.0000	0.7010	657.5800	0.6576	(6.194)	0	0	912
2022/05/04	R213	02/02/2023	10.22	Put	Bond Future	3,829.9100	3.8299	3,673.4600	3.6735	(4.085)	0	0	0
2022/05/04	R213	02/02/2023	10.23	Call	Bond Future	1,422.0400	1.4220	1,506.4900	1.5065	5.939	0	0	0
2022/05/04	R213	02/02/2023	10.35	Call	Bond Future	1,647.2100	1.6472	1,740.3500	1.7403	5.654	0	0	0
2022/05/04	R213	02/02/2023	10.35	Put	Bond Future	3,454.3800	3.4544	3,307.3400	3.3073	(4.257)	0	0	476
2022/05/04	R213	02/02/2023	10.01	Call	Bond Future	1,057.2300	1.0572	1,126.1100	1.1261	6.515	0	0	0
2022/05/04	R213	02/02/2023			Bond Future	10.7369	83.2641	10.6849	83.5043	(0.485)	0.0000	0.0000	0
2022/05/04	R213	02/02/2023	10.43	Call	Bond Future	1,807.9100	1.8079	1,906.8500	1.9069	5.473	0	0	912
2022/05/04	R213	02/02/2023	10.22	Call	Bond Future	1,403.9400	1.4039	1,487.6700	1.4877	5.964	0	0	0
2022/05/04	R213	02/02/2023	10.23	Put	Bond Future	3,800.2000	3.8002	3,644.4700	3.6445	(4.098)	0	0	0
2022/05/04	R213	02/02/2023	9.16	Call	Bond Future	278.8800	0.2789	303.0300	0.3030	8.660	0	0	476
2022/05/04	R213	02/02/2023	9.16	Put	Bond Future	7,978.2000	7.9782	7,762.1700	7.7622	(2.708)	0	0	0
2022/05/04	R213	02/02/2023	10.01	Put	Bond Future	4,495.3900	4.4954	4,324.0900	4.3241	(3.811)	0	0	476
2022/05/04	R213	02/02/2023	10.21	Call	Bond Future	1,385.9700	1.3860	1,468.9900	1.4690	5.990	0	0	0
2022/05/04	R213	02/02/2023	10.21	Put	Bond Future	3,859.7900	3.8598	3,702.6300	3.7026	(4.072)	0	0	0
2022/05/04	R213	04/05/2023	10.75	Call	Bond Future	2,494.3400	2.4943	2,608.9500	2.6089	4.595	0	0	0
2022/05/04	R213	04/05/2023	10.75	Put	Bond Future	3,133.9700	3.1340	3,005.7800	3.0058	(4.090)	0	0	0
2022/05/04	R213	04/05/2023			Bond Future	10.8920	81.1849	10.8379	81.4277	(0.497)	0.0000	0.0000	0
2022/05/04	R213	04/05/2023	10.74	Call	Bond Future	2,471.9000	2.4719	2,585.8900	2.5859	4.611	0	0	0
2022/05/04	R213	04/05/2023	10.74	Put	Bond Future	3,156.8200	3.1568	3,028.0100	3.0280	(4.080)	0	0	0
2022/05/04	R213	04/05/2023	10.73	Call	Bond Future	2,449.8900	2.4499	2,563.2500	2.5632	4.627	0	0	0
2022/05/04	R213	04/05/2023	10.73	Put	Bond Future	3,180.1200	3.1801	3,050.6800	3.0507	(4.070)	0	0	0
2022/05/04	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R214	05/05/2022	11.75	Call	Bond Future	4,338.9900	4.3390	4,627.9700	4.6280	6.660	0	0	0
2022/05/04	R214	05/05/2022			Bond Future	10.9426	66.1087	10.8919	66.3977	(0.464)	0.0000	0.0000	9,531
2022/05/04	R214	05/05/2022	11.73	Call	Bond Future	4,237.1200	4.2371	4,526.1000	4.5261	6.820	0	0	0
2022/05/04	R214	05/05/2022	11.74	Call	Bond Future	4,288.0900	4.2881	4,577.0700	4.5771	6.739	0	0	0
2022/05/04	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R214	04/08/2022	10.98	Put	Bond Future	2,044.8400	2.0448	1,879.2100	1.8792	(8.100)	0	0	0
2022/05/04	R214	04/08/2022	10.99	Call	Bond Future	1,368.3300	1.3683	1,493.9900	1.4940	9.183	0	0	0
2022/05/04	R214	04/08/2022			Bond Future	11.1058	66.9788	11.0537	67.2685	(0.469)	0.0000	0.0000	15,274
2022/05/04	R214	04/08/2022	10.97	Call	Bond Future	1,315.2300	1.3152	1,437.8000	1.4378	9.319	0	0	0
2022/05/04	R214	04/08/2022	10.97	Put	Bond Future	2,074.8400	2.0748	1,907.6700	1.9077	(8.057)	0	0	0
2022/05/04	R214	04/08/2022	10.98	Call	Bond Future	1,341.6400	1.3416	1,465.7500	1.4657	9.251	0	0	0
2022/05/04	R214	04/08/2022	10.99	Put	Bond Future	2,015.1800	2.0152	1,851.1000	1.8511	(8.142)	0	0	0
2022/05/04	R214	03/11/2022	11.34	Call	Bond Future	2,608.4600	2.6085	2,765.3400	2.7653	6.014	0	0	0
2022/05/04	R214	03/11/2022	11.36	Put	Bond Future	2,105.6400	2.1056	1,972.1900	1.9722	(6.338)	0	0	0
2022/05/04	R214	03/11/2022			Bond Future	11.2556	64.6569	11.2019	64.9493	(0.477)	0.0000	0.0000	0
2022/05/04	R214	03/11/2022	11.34	Put	Bond Future	2,153.0300	2.1530	2,017.5000	2.0175	(6.295)	0	0	0
2022/05/04	R214	03/11/2022	11.35	Call	Bond Future	2,638.1900	2.6382	2,796.1200	2.7961	5.986	0	0	0

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2022/05/04	R214	03/11/2022	11.35	Put	Bond Future	2,129.1300	2.1291	1,994.6500	1.9947	(6.316)	0	0	0
2022/05/04	R214	03/11/2022	11.36	Call	Bond Future	2,668.2700	2.6683	2,827.2300	2.8272	5.957	0	0	0
2022/05/04	R214	02/02/2023	11.07	Call	Bond Future	1,990.9000	1.9909	2,112.9900	2.1130	6.132	0	0	0
2022/05/04	R214	02/02/2023	11.07	Put	Bond Future	3,728.8900	3.7289	3,555.5900	3.5556	(4.647)	0	0	0
2022/05/04	R214	02/02/2023	11.08	Call	Bond Future	2,014.8300	2.0148	2,137.8600	2.1379	6.106	0	0	0
2022/05/04	R214	02/02/2023	11.08	Put	Bond Future	3,697.3000	3.6973	3,524.9400	3.5249	(4.662)	0	0	0
2022/05/04	R214	02/02/2023			Bond Future	11.3895	65.7422	11.3342	66.0376	(0.485)	0.0000	0.0000	0
2022/05/04	R214	02/02/2023	11.09	Call	Bond Future	2,038.7000	2.0387	2,162.6600	2.1627	6.080	0	0	0
2022/05/04	R214	02/02/2023	11.09	Put	Bond Future	3,665.7100	3.6657	3,494.2800	3.4943	(4.677)	0	0	0
2022/05/04	R214	04/05/2023	11.36	Call	Bond Future	2,823.9400	2.8239	2,967.0300	2.9670	5.067	0	0	0
2022/05/04	R214	04/05/2023	11.36	Put	Bond Future	3,628.3700	3.6284	3,472.1500	3.4721	(4.306)	0	0	0
2022/05/04	R214	04/05/2023	11.37	Call	Bond Future	2,849.5400	2.8495	2,993.4300	2.9934	5.050	0	0	0
2022/05/04	R214	04/05/2023	11.37	Put	Bond Future	3,600.5800	3.6006	3,445.1600	3.4452	(4.317)	0	0	0
2022/05/04	R214	04/05/2023			Bond Future	11.5121	63.6084	11.4551	63.9077	(0.495)	0.0000	0.0000	0
2022/05/04	R214	04/05/2023	11.38	Call	Bond Future	2,875.0000	2.8750	3,019.6700	3.0197	5.032	0	0	0
2022/05/04	R214	04/05/2023	11.38	Put	Bond Future	3,572.7200	3.5727	3,418.0800	3.4181	(4.328)	0	0	0
2022/05/04	R248	05/05/2022	11.79	Call	Bond Future	6,013.7400	6.0137	6,380.2200	6.3802	6.094	0	0	0
2022/05/04	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R248	05/05/2022	11.80	Call	Bond Future	6,076.6500	6.0766	6,443.1300	6.4431	6.031	0	0	0
2022/05/04	R248	05/05/2022			Bond Future	10.8975	83.2287	10.8469	83.5952	(0.465)	0.0000	0.0000	127,860
2022/05/04	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R248	05/05/2022	11.81	Call	Bond Future	6,139.4800	6.1395	6,505.9600	6.5060	5.969	0	0	0
2022/05/04	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/04	R248	04/08/2022	10.98	Call	Bond Future	1,825.2300	1.8252	1,991.9000	1.9919	9.131	0	0	0
2022/05/04	R248	04/08/2022	10.98	Put	Bond Future	2,377.3200	2.3773	2,176.5900	2.1766	(8.444)	0	0	0
2022/05/04	R248	04/08/2022	10.99	Call	Bond Future	1,860.6300	1.8606	2,029.2900	2.0293	9.065	0	0	0
2022/05/04	R248	04/08/2022	10.99	Put	Bond Future	2,341.7100	2.3417	2,142.9700	2.1430	(8.487)	0	0	0
2022/05/04	R248	04/08/2022	10.20	Call	Bond Future	191.3600	0.1914	223.1100	0.2231	16.592	0	0	1,700
2022/05/04	R248	04/08/2022	10.40	Put	Bond Future	5,261.5700	5.2616	4,951.2900	4.9513	(5.897)	0	0	0
2022/05/04	R248	04/08/2022			Bond Future	11.0582	84.3242	11.0060	84.6916	(0.471)	0.0000	0.0000	188,741
2022/05/04	R248	04/08/2022	11.00	Call	Bond Future	1,896.2100	1.8962	2,066.8400	2.0668	8.998	0	0	0
2022/05/04	R248	04/08/2022	11.00	Put	Bond Future	2,306.3800	2.3064	2,109.6100	2.1096	(8.532)	0	0	50
2022/05/04	R248	04/08/2022	10.90	Call	Bond Future	1,554.5600	1.5546	1,705.2100	1.7052	9.691	0	0	1,700
2022/05/04	R248	04/08/2022	10.90	Put	Bond Future	2,678.6800	2.6787	2,461.9300	2.4619	(8.092)	0	0	0
2022/05/04	R248	04/08/2022	9.70	Call	Bond Future	30.4300	0.0304	36.4400	0.0364	19.750	0	0	0
2022/05/04	R248	04/08/2022	9.70	Put	Bond Future	10,647.7700	10.6478	10,286.3800	10.2864	(3.394)	0	0	0
2022/05/04	R248	04/08/2022	10.20	Put	Bond Future	6,634.4200	6.6344	6,298.7700	6.2988	(5.059)	0	0	0
2022/05/04	R248	04/08/2022	10.40	Call	Bond Future	397.8600	0.3979	454.9800	0.4550	14.357	0	0	0
2022/05/04	R248	03/11/2022	11.32	Call	Bond Future	3,367.6600	3.3677	3,571.0100	3.5710	6.038	0	0	0
2022/05/04	R248	03/11/2022	11.30	Put	Bond Future	2,647.3500	2.6474	2,477.1300	2.4771	(6.430)	0	0	0
2022/05/04	R248	03/11/2022	11.31	Put	Bond Future	2,617.5100	2.6175	2,448.6200	2.4486	(6.452)	0	0	0
2022/05/04	R248	03/11/2022			Bond Future	11.2054	81.1146	11.1516	81.4855	(0.480)	0.0000	0.0000	0
2022/05/04	R248	03/11/2022	11.32	Put	Bond Future	2,588.1800	2.5882	2,420.6200	2.4206	(6.474)	0	0	0
2022/05/04	R248	03/11/2022	11.30	Call	Bond Future	3,291.7300	3.2917	3,492.4200	3.4924	6.097	0	0	0
2022/05/04	R248	03/11/2022	11.31	Call	Bond Future	3,329.4900	3.3295	3,531.5100	3.5315	6.068	0	0	0
2022/05/04	R248	02/02/2023	11.08	Call	Bond Future	2,653.0500	2.6531	2,814.9700	2.8150	6.103	0	0	0
2022/05/04	R248	02/02/2023	11.08	Put	Bond Future	4,413.0100	4.4130	4,200.2200	4.2002	(4.822)	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
2022/05/04	R248	02/02/2023			Bond Future	11.3368	82.4765	11.2813	82.8512	(0.490)	0.0000	0.0000	0
2022/05/04	R248	02/02/2023	11.06	Call	Bond Future	2,591.1200	2.5911	2,750.6300	2.7506	6.156	0	0	0
2022/05/04	R248	02/02/2023	11.06	Put	Bond Future	4,491.0000	4.4910	4,275.8000	4.2758	(4.792)	0	0	0
2022/05/04	R248	02/02/2023	11.07	Call	Bond Future	2,621.8600	2.6219	2,782.5700	2.7826	6.130	0	0	0
2022/05/04	R248	02/02/2023	11.07	Put	Bond Future	4,451.7200	4.4517	4,237.7200	4.2377	(4.807)	0	0	0
2022/05/04	R248	04/05/2023	11.35	Call	Bond Future	3,656.8000	3.6568	3,842.8000	3.8428	5.086	0	0	0
2022/05/04	R248	04/05/2023	11.35	Put	Bond Future	4,367.5900	4.3676	4,173.9900	4.1740	(4.433)	0	0	0
2022/05/04	R248	04/05/2023			Bond Future	11.4569	79.4985	11.3996	79.8781	(0.500)	0.0000	0.0000	0
2022/05/04	R248	04/05/2023	11.33	Call	Bond Future	3,591.7600	3.5918	3,775.7200	3.7757	5.122	0	0	0
2022/05/04	R248	04/05/2023	11.33	Put	Bond Future	4,436.8200	4.4368	4,241.1800	4.2412	(4.409)	0	0	0
2022/05/04	R248	04/05/2023	11.34	Call	Bond Future	3,624.0500	3.6240	3,809.0300	3.8090	5.104	0	0	0
2022/05/04	R248	04/05/2023	11.34	Put	Bond Future	4,401.9300	4.4019	4,207.3100	4.2073	(4.421)	0	0	0

Total **1822996**