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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2022/05/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	2025	05/05/2022		Bond Future	160.8141	160.8141	160.8974	160.8974	0.052	0.0000	0.0000	0
2022/05/05	2025	04/08/2022		Bond Future	161.3289	161.3289	161.4322	161.4322	0.064	0.0000	0.0000	7,305
2022/05/05	2025	03/11/2022		Bond Future	163.6825	163.6825	163.7860	163.7860	0.063	0.0000	0.0000	0
2022/05/05	2025	02/02/2023		Bond Future	164.7812	164.7812	164.8846	164.8846	0.063	0.0000	0.0000	0
2022/05/05	2025	04/05/2023		Bond Future	167.7097	167.7097	167.8138	167.8138	0.062	0.0000	0.0000	0
2022/05/05	2029	05/05/2022		Bond Future	118.0049	118.0049	118.3234	118.3234	0.270	0.0000	0.0000	0
2022/05/05	2029	04/08/2022		Bond Future	119.5824	119.5824	119.8194	119.8194	0.198	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
2022/05/05	2029	03/11/2022			Bond Future	120.0878	120.0878	120.3273	120.3273	0.199	0.0000	0.0000	0
2022/05/05	2029	02/02/2023			Bond Future	122.1231	122.1231	122.3656	122.3656	0.199	0.0000	0.0000	0
2022/05/05	2029	04/05/2023			Bond Future	123.0172	123.0172	123.2628	123.2628	0.200	0.0000	0.0000	0
2022/05/05	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2030	05/05/2022	8.14	Put	Bond Future	9,221.7400	9.2217	9,258.4700	9.2585	0.398	0	0	0
2022/05/05	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2030	05/05/2022	10.21	Call	Bond Future	1,609.0800	1.6091	1,572.3400	1.5723	(2.283)	0	0	0
2022/05/05	2030	05/05/2022	10.21	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	2030	05/05/2022	9.95	Call	Bond Future	377.1100	0.3771	297.5200	0.2975	(21.105)	0	0	0
2022/05/05	2030	05/05/2022	9.65	Put	Bond Future	1,166.1200	1.1661	1,202.7600	1.2028	3.142	0	0	0
2022/05/05	2030	05/05/2022	8.81	Put	Bond Future	5,540.3600	5.5404	5,577.0900	5.5771	0.663	0	0	0
2022/05/05	2030	05/05/2022	8.89	Put	Bond Future	5,112.4300	5.1124	5,149.1600	5.1492	0.718	0	0	0
2022/05/05	2030	05/05/2022	9.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2030	05/05/2022	9.15	Put	Bond Future	3,738.3400	3.7383	3,775.0700	3.7751	0.983	0	0	0
2022/05/05	2030	05/05/2022			Bond Future	9.8826	92.1549	9.8900	92.1182	0.075	0.0000	0.0000	0
2022/05/05	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2030	05/05/2022	7.73	Put	Bond Future	11,563.0700	11.5631	11,599.8000	11.5998	0.318	0	0	0
2022/05/05	2030	05/05/2022	8.47	Put	Bond Future	7,386.5200	7.3865	7,423.2500	7.4233	0.497	0	0	0
2022/05/05	2030	05/05/2022	11.04	Call	Bond Future	5,526.3500	5.5263	5,489.6200	5.4896	(0.665)	0	0	0
2022/05/05	2030	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2030	05/05/2022	9.95	Put	Bond Future	42.8600	0.0429	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	2030	05/05/2022	10.19	Call	Bond Future	1,511.8500	1.5119	1,475.1100	1.4751	(2.430)	0	0	0
2022/05/05	2030	05/05/2022	10.19	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	2030	05/05/2022	10.20	Call	Bond Future	1,560.4800	1.5605	1,523.7400	1.5237	(2.354)	0	0	0
2022/05/05	2030	05/05/2022	10.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	2030	05/05/2022	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2030	05/05/2022	9.35	Put	Bond Future	2,698.4700	2.6985	2,735.2000	2.7352	1.361	0	0	0
2022/05/05	2030	05/05/2022	9.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	2030	05/05/2022	9.60	Put	Bond Future	1,419.2000	1.4192	1,455.9200	1.4559	2.587	0	0	0
2022/05/05	2030	05/05/2022	9.65	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	2030	05/05/2022	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2030	05/05/2022	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2030	04/08/2022	9.56	Call	Bond Future	484.5300	0.4845	419.1800	0.4192	(13.487)	0	0	0
2022/05/05	2030	04/08/2022	9.56	Put	Bond Future	3,141.9900	3.1420	3,341.4500	3.3414	6.348	0	0	0
2022/05/05	2030	04/08/2022	10.95	Call	Bond Future	4,286.8600	4.2869	4,060.1600	4.0602	(5.288)	0	0	0
2022/05/05	2030	04/08/2022	10.95	Put	Bond Future	346.0300	0.3460	384.1400	0.3841	11.013	0	0	800
2022/05/05	2030	04/08/2022			Bond Future	10.1040	89.3579	10.1593	89.0931	0.548	0.0000	0.0000	94,100
2022/05/05	2030	04/08/2022	9.05	Call	Bond Future	116.1900	0.1162	95.2200	0.0952	(18.048)	0	0	800
2022/05/05	2030	04/08/2022	9.05	Put	Bond Future	5,357.0100	5.3570	5,600.8500	5.6009	4.552	0	0	0
2022/05/05	2030	04/08/2022	9.54	Call	Bond Future	460.6500	0.4606	397.6900	0.3977	(13.668)	0	0	0
2022/05/05	2030	04/08/2022	9.54	Put	Bond Future	3,217.7200	3.2177	3,419.5700	3.4196	6.273	0	0	0
2022/05/05	2030	04/08/2022	9.55	Call	Bond Future	472.4900	0.4725	408.3300	0.4083	(13.579)	0	0	0
2022/05/05	2030	04/08/2022	9.55	Put	Bond Future	3,179.7400	3.1797	3,380.3900	3.3804	6.310	0	0	0
2022/05/05	2030	04/08/2022	8.30	Call	Bond Future	10.0100	0.0100	7.6300	0.0076	(23.776)	0	0	800
2022/05/05	2030	04/08/2022	8.30	Put	Bond Future	9,219.3300	9.2193	9,481.7600	9.4818	2.847	0	0	0
2022/05/05	2030	03/11/2022	10.10	Call	Bond Future	1,593.6600	1.5937	1,472.8700	1.4729	(7.579)	0	0	0
2022/05/05	2030	03/11/2022	10.10	Put	Bond Future	2,508.7600	2.5088	2,657.2700	2.6573	5.920	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
2022/05/05	2030	03/11/2022			Bond Future	10.2960	90.6419	10.3542	90.3726	0.565	0.0000	0.0000	18,731
2022/05/05	2030	03/11/2022	10.09	Call	Bond Future	1,572.3600	1.5724	1,452.5800	1.4526	(7.618)	0	0	0
2022/05/05	2030	03/11/2022	10.09	Put	Bond Future	2,534.4700	2.5345	2,683.9900	2.6840	5.899	0	0	0
2022/05/05	2030	03/11/2022	10.08	Call	Bond Future	1,551.4700	1.5515	1,432.7000	1.4327	(7.655)	0	0	0
2022/05/05	2030	03/11/2022	10.08	Put	Bond Future	2,560.6200	2.5606	2,711.1500	2.7112	5.879	0	0	0
2022/05/05	2030	02/02/2023	10.01	Put	Bond Future	3,596.4400	3.5964	3,765.2100	3.7652	4.693	0	0	0
2022/05/05	2030	02/02/2023	9.94	Put	Bond Future	3,796.8800	3.7969	3,971.4400	3.9714	4.597	0	0	102
2022/05/05	2030	02/02/2023	9.99	Call	Bond Future	1,489.4900	1.4895	1,385.2200	1.3852	(7.000)	0	0	0
2022/05/05	2030	02/02/2023	10.00	Call	Bond Future	1,507.3900	1.5074	1,402.3000	1.4023	(6.972)	0	0	0
2022/05/05	2030	02/02/2023	9.20	Call	Bond Future	502.1900	0.5022	455.0500	0.4551	(9.387)	0	0	0
2022/05/05	2030	02/02/2023	9.20	Put	Bond Future	6,417.3400	6.4173	6,644.9000	6.6449	3.546	0	0	0
2022/05/05	2030	02/02/2023	9.66	Call	Bond Future	968.2400	0.9682	890.6100	0.8906	(8.018)	0	0	0
2022/05/05	2030	02/02/2023	9.66	Put	Bond Future	4,675.4800	4.6755	4,872.5500	4.8725	4.215	0	0	102
2022/05/05	2030	02/02/2023	9.80	Call	Bond Future	1,172.4300	1.1724	1,083.7000	1.0837	(7.568)	0	0	0
2022/05/05	2030	02/02/2023	8.81	Put	Bond Future	8,112.7100	8.1127	8,358.7100	8.3587	3.032	0	0	0
2022/05/05	2030	02/02/2023			Bond Future	10.4647	88.1543	10.5260	87.8796	0.586	0.0000	0.0000	0
2022/05/05	2030	02/02/2023	10.01	Call	Bond Future	1,525.4300	1.5254	1,419.5000	1.4195	(6.944)	0	0	0
2022/05/05	2030	02/02/2023	9.94	Call	Bond Future	1,401.5900	1.4016	1,301.4500	1.3015	(7.145)	0	0	0
2022/05/05	2030	02/02/2023	9.99	Put	Bond Future	3,653.0000	3.6530	3,823.4300	3.8234	4.665	0	0	0
2022/05/05	2030	02/02/2023	10.00	Put	Bond Future	3,624.6400	3.6246	3,794.2500	3.7943	4.679	0	0	0
2022/05/05	2030	02/02/2023	9.80	Put	Bond Future	4,220.7100	4.2207	4,406.6800	4.4067	4.406	0	0	0
2022/05/05	2030	02/02/2023	8.81	Call	Bond Future	273.0100	0.2730	244.3100	0.2443	(10.512)	0	0	102
2022/05/05	2030	04/05/2023	10.52	Call	Bond Future	2,530.2800	2.5303	2,392.3800	2.3924	(5.450)	0	0	0
2022/05/05	2030	04/05/2023	10.52	Put	Bond Future	3,023.9600	3.0240	3,166.1000	3.1661	4.700	0	0	0
2022/05/05	2030	04/05/2023	10.53	Call	Bond Future	2,552.4300	2.5524	2,413.8100	2,4138	(5.431)	0	0	0
2022/05/05	2030	04/05/2023	10.53	Put	Bond Future	3,002.3900	3.0024	3,143.8100	3.1438	4.710	0	0	0
2022/05/05	2030	04/05/2023			Bond Future	10.6333	89.7080	10.6979	89.4280	0.608	0.0000	0.0000	0
2022/05/05	2030	04/05/2023	10.54	Call	Bond Future	2,574.6800	2.5747	2,435.3500	2.4353	(5.412)	0	0	0
2022/05/05	2030	04/05/2023	10.54	Put	Bond Future	2,980.9500	2.9810	3,121.6600	3.1217	4.720	0	0	0
2022/05/05	2032	05/05/2022	10.29	Put	Bond Future	119.6700	0.1197	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	2032	05/05/2022	11.18	Call	Bond Future	4,895.6300	4.8956	4,852.7100	4.8527	(0.877)	0	0	0
2022/05/05	2032	05/05/2022	11.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2032	05/05/2022	10.98	Call	Bond Future	3,849.0800	3.8491	3,806.1600	3.8062	(1.115)	0	0	0
2022/05/05	2032	05/05/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2032	05/05/2022	11.03	Call	Bond Future	4,112.3800	4.1124	4,069.4600	4.0695	(1.044)	0	0	0
2022/05/05	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2032	05/05/2022			Bond Future	10.2723	88.5065	10.2800	88.4636	0.075	0.0000	0.0000	0
2022/05/05	2032	05/05/2022	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2032	05/05/2022	9.58	Put	Bond Future	3,997.7800	3.9978	4,040.7000	4.0407	1.074	0	0	0
2022/05/05	2032	05/05/2022	10.18	Call	Bond Future	19.0100	0.0190	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	2032	05/05/2022	10.18	Put	Bond Future	538.6000	0.5386	562.5100	0.5625	4.439	0	0	0
2022/05/05	2032	05/05/2022	10.29	Call	Bond Future	218.5800	0.2186	55.9900	0.0560	(74.385)	0	0	0
2022/05/05	2032	05/05/2022	11.04	Call	Bond Future	4,164.9000	4.1649	4,121.9800	4.1220	(1.031)	0	0	0
2022/05/05	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2032	05/05/2022	11.02	Call	Bond Future	4,059.8100	4.0598	4,016.8900	4.0169	(1.057)	0	0	0
2022/05/05	2032	04/08/2022	10.20	Put	Bond Future	2,476.1400	2.4761	2,644.0700	2.6441	6.782	0	0	0

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2022/05/05	2032	04/08/2022	10.21	Put	Bond Future	2,442.3700	2.4424	2,608.8100	2.6088	6.815	0	0	0
2022/05/05	2032	04/08/2022	10.22	Call	Bond Future	1,022.9400	1.0229	916.4300	0.9164	(10.412)	0	0	0
2022/05/05	2032	04/08/2022	9.40	Call	Bond Future	78.0000	0.0780	63.0200	0.0630	(19.205)	0	0	1,300
2022/05/05	2032	04/08/2022	9.40	Put	Bond Future	6,179.8500	6.1799	6,436.3100	6.4363	4.150	0	0	0
2022/05/05	2032	04/08/2022	9.72	Call	Bond Future	255.3000	0.2553	215.9300	0.2159	(15.421)	0	0	800
2022/05/05	2032	04/08/2022	9.72	Put	Bond Future	4,478.0800	4.4781	4,710.1500	4.7101	5.182	0	0	0
2022/05/05	2032	04/08/2022	8.97	Call	Bond Future	15.8300	0.0158	12.1900	0.0122	(22.994)	0	0	800
2022/05/05	2032	04/08/2022	8.97	Put	Bond Future	8,724.0600	8.7241	8,991.8600	8.9919	3.070	0	0	0
2022/05/05	2032	04/08/2022			Bond Future	10.4722	89.6673	10.5222	89.3959	0.478	0.0000	0.0000	70,248
2022/05/05	2032	04/08/2022	11.00	Call	Bond Future	3,498.1800	3.4982	3,289.9700	3.2900	(5.952)	0	0	0
2022/05/05	2032	04/08/2022	11.00	Put	Bond Future	689.6000	0.6896	752.8300	0.7528	9.169	0	0	7,500
2022/05/05	2032	04/08/2022	11.60	Call	Bond Future	6,097.8500	6.0978	5,850.5100	5.8505	(4.056)	0	0	0
2022/05/05	2032	04/08/2022	11.60	Put	Bond Future	242.6400	0.2426	266.7400	0.2667	9.932	0	0	800
2022/05/05	2032	04/08/2022	11.89	Call	Bond Future	7,415.6200	7.4156	7,158.5400	7.1585	(3.467)	0	0	0
2022/05/05	2032	04/08/2022	11.89	Put	Bond Future	141.1600	0.1412	155.5200	0.1555	10.173	0	0	0
2022/05/05	2032	04/08/2022	10.20	Call	Bond Future	978.7700	0.9788	875.2600	0.8753	(10.576)	0	0	0
2022/05/05	2032	04/08/2022	10.21	Call	Bond Future	1,000.6200	1.0006	895.6200	0.8956	(10.493)	0	0	0
2022/05/05	2032	04/08/2022	10.22	Put	Bond Future	2,409.1200	2.4091	2,574.0500	2.5740	6.846	0	0	0
2022/05/05	2032	04/08/2022	10.10	Call	Bond Future	775.3100	0.7753	686.6700	0.6867	(11.433)	0	0	1,300
2022/05/05	2032	04/08/2022	10.10	Put	Bond Future	2,831.4600	2.8315	3,014.2600	3.0143	6.456	0	0	0
2022/05/05	2032	03/11/2022	10.56	Put	Bond Future	2,517.3200	2.5173	2,658.2400	2.6582	5.598	0	0	180
2022/05/05	2032	03/11/2022	9.92	Call	Bond Future	696.7400	0.6967	629.8600	0.6299	(9.599)	0	0	750
2022/05/05	2032	03/11/2022	9.92	Put	Bond Future	4,705.7600	4.7058	4,914.8800	4.9149	4.444	0	0	0
2022/05/05	2032	03/11/2022	10.11	Put	Bond Future	3,957.0200	3.9570	4,146.4800	4.1465	4.788	0	0	454
2022/05/05	2032	03/11/2022	10.16	Call	Bond Future	1,100.1400	1.1001	1,008.2400	1.0082	(8.353)	0	0	0
2022/05/05	2032	03/11/2022	10.16	Put	Bond Future	3,774.6900	3.7747	3,958.7900	3.9588	4.877	0	0	180
2022/05/05	2032	03/11/2022	9.31	Put	Bond Future	7,713.6900	7.7137	7,965.6900	7.9657	3.267	0	0	0
2022/05/05	2032	03/11/2022	9.36	Call	Bond Future	214.3800	0.2144	188.0100	0.1880	(12.301)	0	0	454
2022/05/05	2032	03/11/2022	9.36	Put	Bond Future	7,441.7800	7.4418	7,691.4100	7.6914	3.354	0	0	0
2022/05/05	2032	03/11/2022	9.46	Put	Bond Future	6,908.2800	6.9083	7,152.6700	7.1527	3.538	0	0	0
2022/05/05	2032	03/11/2022			Bond Future	10.6557	86.8039	10.7080	86.5279	0.491	0.0000	0.0000	85,379
2022/05/05	2032	03/11/2022	12.30	Call	Bond Future	8,488.8400	8.4888	8,238.6000	8.2386	(2.948)	0	0	0
2022/05/05	2032	03/11/2022	12.30	Put	Bond Future	352.0100	0.3520	377.7700	0.3778	7.318	0	0	750
2022/05/05	2032	03/11/2022	10.66	Call	Bond Future	2,278.2900	2.2783	2,132.7300	2.1327	(6.389)	0	0	0
2022/05/05	2032	03/11/2022	10.66	Put	Bond Future	2,255.6700	2.2557	2,386.1100	2.3861	5.783	0	0	0
2022/05/05	2032	03/11/2022	10.67	Call	Bond Future	2,306.1500	2.3062	2,159.5600	2.1596	(6.356)	0	0	750
2022/05/05	2032	03/11/2022	10.67	Put	Bond Future	2,230.7100	2.2307	2,360.1200	2.3601	5.801	0	0	0
2022/05/05	2032	03/11/2022	11.55	Call	Bond Future	5,373.8300	5.3738	5,154.5500	5.1546	(4.081)	0	0	0
2022/05/05	2032	03/11/2022	11.55	Put	Bond Future	814.3000	0.8143	871.0200	0.8710	6.965	0	0	500
2022/05/05	2032	03/11/2022	10.21	Call	Bond Future	1,198.6800	1.1987	1,101.3600	1.1014	(8.119)	0	0	500
2022/05/05	2032	03/11/2022	10.21	Put	Bond Future	3,598.5100	3.5985	3,777.1900	3.7772	4.965	0	0	0
2022/05/05	2032	03/11/2022	10.49	Call	Bond Future	1,831.2500	1.8313	1,703.6100	1.7036	(6.970)	0	0	0
2022/05/05	2032	03/11/2022	10.49	Put	Bond Future	2,713.3000	2.7133	2,861.6600	2.8617	5.468	0	0	454
2022/05/05	2032	03/11/2022	10.56	Call	Bond Future	2,009.3000	2.0093	1,874.2200	1.8742	(6.723)	0	0	0
2022/05/05	2032	03/11/2022	10.11	Call	Bond Future	1,006.6300	1.0066	920.0900	0.9201	(8.597)	0	0	0
2022/05/05	2032	03/11/2022	9.31	Call	Bond Future	191.6200	0.1916	167.6200	0.1676	(12.525)	0	0	180
2022/05/05	2032	03/11/2022	9.46	Call	Bond Future	266.5600	0.2666	234.9500	0.2350	(11.858)	0	0	500
2022/05/05	2032	02/02/2023	10.50	Call	Bond Future	1,900.2100	1.9002	1,780.7500	1.7807	(6.287)	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
2022/05/05	2032	02/02/2023	10.50	Put	Bond Future	3,544.2100	3.5442	3,706.1900	3.7062	4.570	0	0	454
2022/05/05	2032	02/02/2023	10.67	Call	Bond Future	2,310.2500	2.3103	2,175.4600	2.1755	(5.834)	0	0	750
2022/05/05	2032	02/02/2023	10.67	Put	Bond Future	3,062.8200	3.0628	3,209.4700	3.2095	4.788	0	0	0
2022/05/05	2032	02/02/2023	11.69	Call	Bond Future	5,539.9900	5.5400	5,328.5000	5.3285	(3.818)	0	0	0
2022/05/05	2032	02/02/2023	11.69	Put	Bond Future	1,190.4900	1.1905	1,260.4400	1.2604	5.876	0	0	0
2022/05/05	2032	02/02/2023	10.40	Call	Bond Future	1,676.9700	1.6770	1,566.6500	1.5666	(6.579)	0	0	0
2022/05/05	2032	02/02/2023	10.40	Put	Bond Future	3,851.0500	3.8511	4,022.1700	4.0222	4.443	0	0	0
2022/05/05	2032	02/02/2023	9.92	Call	Bond Future	839.3000	0.8393	770.9200	0.7709	(8.147)	0	0	750
2022/05/05	2032	02/02/2023	9.92	Put	Bond Future	5,617.8200	5.6178	5,830.8800	5.8309	3.793	0	0	0
2022/05/05	2032	02/02/2023	10.22	Call	Bond Future	1,314.6800	1.3147	1,220.7400	1.2207	(7.145)	0	0	500
2022/05/05	2032	02/02/2023	10.22	Put	Bond Future	4,453.6700	4.4537	4,641.1700	4.6412	4.210	0	0	0
2022/05/05	2032	02/02/2023	9.47	Call	Bond Future	409.9200	0.4099	370.9000	0.3709	(9.519)	0	0	500
2022/05/05	2032	02/02/2023	9.47	Put	Bond Future	7,723.3000	7.7233	7,965.7200	7.9657	3.139	0	0	0
2022/05/05	2032	02/02/2023			Bond Future	10.8153	88.2593	10.8701	87.9779	0.507	0.0000	0.0000	0
2022/05/05	2032	02/02/2023	11.84	Call	Bond Future	6,104.7100	6.1047	5,885.2500	5.8852	(3.595)	0	0	0
2022/05/05	2032	02/02/2023	11.84	Put	Bond Future	1,039.1500	1.0392	1,101.1300	1.1011	5.964	0	0	500
2022/05/05	2032	02/02/2023	12.75	Call	Bond Future	9,703.5000	9.7035	9,451.4500	9.4514	(2.598)	0	0	0
2022/05/05	2032	02/02/2023	12.75	Put	Bond Future	470.7900	0.4708	500.1800	0.5002	6.243	0	0	750
2022/05/05	2032	02/02/2023	10.38	Call	Bond Future	1,634.3600	1.6344	1,525.8700	1.5259	(6.638)	0	0	0
2022/05/05	2032	02/02/2023	10.38	Put	Bond Future	3,914.9600	3.9150	4,087.9100	4.0879	4.418	0	0	0
2022/05/05	2032	02/02/2023	10.39	Call	Bond Future	1,655.7300	1.6557	1,546.3200	1.5463	(6.608)	0	0	0
2022/05/05	2032	02/02/2023	10.39	Put	Bond Future	3,883.0500	3.8831	4,055.0800	4.0551	4.430	0	0	0
2022/05/05	2032	02/02/2023	10.16	Call	Bond Future	1,205.2400	1.2052	1,116.7000	1.1167	(7.346)	0	0	0
2022/05/05	2032	02/02/2023	10.16	Put	Bond Future	4,668.9800	4.6690	4,861.8800	4.8619	4.132	0	0	454
2022/05/05	2032	02/02/2023	9.31	Call	Bond Future	308.0300	0.3080	277.1000	0.2771	(10.041)	0	0	454
2022/05/05	2032	02/02/2023	9.31	Put	Bond Future	8,545.1600	8.5452	8,795.6700	8.7957	2.932	0	0	0
2022/05/05	2032	04/05/2023	10.89	Call	Bond Future	2,821.0400	2.8210	2,676.6700	2.6767	(5.118)	0	0	0
2022/05/05	2032	04/05/2023	10.89	Put	Bond Future	3,224.2600	3.2243	3,366.8500	3.3669	4.422	0	0	0
2022/05/05	2032	04/05/2023			Bond Future	10.9702	85.6562	11.0275	85.3692	0.523	0.0000	0.0000	0
2022/05/05	2032	04/05/2023	10.88	Call	Bond Future	2,795.4300	2.7954	2,651.8400	2.6518	(5.137)	0	0	0
2022/05/05	2032	04/05/2023	10.88	Put	Bond Future	3,249.1200	3.2491	3,392.4900	3.3925	4.413	0	0	0
2022/05/05	2032	04/05/2023	10.87	Call	Bond Future	2,769.9400	2.7699	2,627.1300	2.6271	(5.156)	0	0	0
2022/05/05	2032	04/05/2023	10.87	Put	Bond Future	3,274.1400	3.2741	3,418.2900	3.4183	4.403	0	0	0
2022/05/05	2033	05/05/2022			Bond Future	113.9809	113.9809	114.6511	114.6511	0.588	0.0000	0.0000	0
2022/05/05	2033	04/08/2022			Bond Future	115.5046	115.5046	116.2923	116.2923	0.682	0.0000	0.0000	7,414
2022/05/05	2033	03/11/2022			Bond Future	115.8670	115.8670	116.6653	116.6653	0.689	0.0000	0.0000	0
2022/05/05	2033	02/02/2023			Bond Future	117.8306	117.8306	118.6413	118.6413	0.688	0.0000	0.0000	0
2022/05/05	2033	04/05/2023			Bond Future	118.5633	118.5633	119.3872	119.3872	0.695	0.0000	0.0000	0
2022/05/05	2037	05/05/2022	11.82	Call	Bond Future	6,159.8600	6.1599	6,205.9100	6.2059	0.748	0	0	0
2022/05/05	2037	05/05/2022	11.83	Call	Bond Future	6,216.6800	6.2167	6,262.7300	6.2627	0.741	0	0	0
2022/05/05	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2037	05/05/2022			Bond Future	10.7972	85.5429	10.7900	85.5889	(0.067)	0.0000	0.0000	0
2022/05/05	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2037	05/05/2022	11.84	Call	Bond Future	6,273.4400	6.2734	6,319.4900	6.3195	0.734	0	0	0
2022/05/05	2037	04/08/2022	11.95	Call	Bond Future	6,022.1000	6.0221	5,859.0200	5.8590	(2.708)	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
2022/05/05	2037	04/08/2022	11.95	Put	Bond Future	349.4000	0.3494	366.8600	0.3669	4.997	0	0	1,050
2022/05/05	2037	04/08/2022	10.91	Put	Bond Future	2,087.4000	2.0874	2,174.5500	2.1746	4.175	0	0	0
2022/05/05	2037	04/08/2022	10.89	Call	Bond Future	1,551.4200	1.5514	1,460.0900	1.4601	(5.887)	0	0	0
2022/05/05	2037	04/08/2022	10.89	Put	Bond Future	2,151.1600	2.1512	2,240.3700	2.2404	4.147	0	0	0
2022/05/05	2037	04/08/2022	10.90	Call	Bond Future	1,581.9600	1.5820	1,489.5900	1.4896	(5.839)	0	0	0
2022/05/05	2037	04/08/2022			Bond Future	10.9861	82.4088	11.0153	82.2283	0.265	0.0000	0.0000	129,943
2022/05/05	2037	04/08/2022	10.91	Call	Bond Future	1,612.9700	1.6130	1,519.5800	1.5196	(5.790)	0	0	0
2022/05/05	2037	04/08/2022	11.21	Call	Bond Future	2,659.0200	2.6590	2,537.5400	2.5375	(4.569)	0	0	1,050
2022/05/05	2037	04/08/2022	11.21	Put	Bond Future	1,286.9800	1.2870	1,346.0400	1.3460	4.589	0	0	0
2022/05/05	2037	04/08/2022	11.42	Call	Bond Future	3,518.8600	3.5189	3,381.3300	3.3813	(3.908)	0	0	0
2022/05/05	2037	04/08/2022	11.42	Put	Bond Future	890.4400	0.8904	933.4500	0.9334	4.830	0	0	50
2022/05/05	2037	04/08/2022	10.10	Call	Bond Future	169.9100	0.1699	150.7100	0.1507	(11.300)	0	0	50
2022/05/05	2037	04/08/2022	10.10	Put	Bond Future	5,951.2000	5.9512	6,112.5400	6.1125	2.711	0	0	0
2022/05/05	2037	04/08/2022	10.90	Put	Bond Future	2,119.0100	2.1190	2,207.1800	2.2072	4.161	0	0	50
2022/05/05	2037	03/11/2022	11.32	Call	Bond Future	3,186.3200	3.1863	3,074.1200	3.0741	(3.521)	0	0	0
2022/05/05	2037	03/11/2022	11.30	Put	Bond Future	2,211.5600	2.2116	2,284.3800	2.2844	3.293	0	0	0
2022/05/05	2037	03/11/2022	11.31	Call	Bond Future	3,151.3800	3.1514	3,039.8300	3.0398	(3.540)	0	0	0
2022/05/05	2037	03/11/2022	11.31	Put	Bond Future	2,186.4800	2.1865	2,258.6600	2.2587	3.301	0	0	0
2022/05/05	2037	03/11/2022			Bond Future	11.1495	83.5934	11.1798	83.4096	0.272	0.0000	0.0000	0
2022/05/05	2037	03/11/2022	11.32	Put	Bond Future	2,161.8800	2.1619	2,233.4100	2.2334	3.309	0	0	0
2022/05/05	2037	03/11/2022	11.30	Call	Bond Future	3,116.8500	3.1169	3,005.9400	3.0059	(3.558)	0	0	0
2022/05/05	2037	02/02/2023	11.03	Call	Bond Future	2,346.1400	2.3461	2,259.6800	2.2597	(3.685)	0	0	0
2022/05/05	2037	02/02/2023	11.03	Put	Bond Future	3,943.6500	3.9437	4,044.7800	4.0448	2.564	0	0	0
2022/05/05	2037	02/02/2023	11.04	Call	Bond Future	2,373.3900	2.3734	2,286.3200	2.2863	(3.669)	0	0	0
2022/05/05	2037	02/02/2023	11.04	Put	Bond Future	3,909.8600	3.9099	4,010.3800	4.0104	2.571	0	0	0
2022/05/05	2037	02/02/2023			Bond Future	11.2954	80.7379	11.3270	80.5503	0.280	0.0000	0.0000	0
2022/05/05	2037	02/02/2023	11.05	Call	Bond Future	2,400.8000	2.4008	2,313.1200	2.3131	(3.652)	0	0	0
2022/05/05	2037	02/02/2023	11.05	Put	Bond Future	3,876.3000	3.8763	3,976.2100	3.9762	2.577	0	0	0
2022/05/05	2037	04/05/2023	11.30	Call	Bond Future	3,170.8300	3.1708	3,073.8900	3.0739	(3.057)	0	0	0
2022/05/05	2037	04/05/2023	11.30	Put	Bond Future	3,980.3700	3.9804	4,074.8600	4.0749	2.374	0	0	0
2022/05/05	2037	04/05/2023	11.31	Call	Bond Future	3,199.2900	3.1993	3,101.8300	3.1018	(3.046)	0	0	0
2022/05/05	2037	04/05/2023	11.31	Put	Bond Future	3,949.8700	3.9499	4,043.8400	4.0438	2.379	0	0	0
2022/05/05	2037	04/05/2023			Bond Future	11.4382	82.1622	11.4712	81.9708	0.288	0.0000	0.0000	0
2022/05/05	2037	04/05/2023	11.32	Call	Bond Future	3,227.8700	3.2279	3,129.9000	3.1299	(3.035)	0	0	0
2022/05/05	2037	04/05/2023	11.32	Put	Bond Future	3,919.5500	3.9195	4,013.0100	4.0130	2.384	0	0	0
2022/05/05	2038	05/05/2022			Bond Future	131.7856	131.7856	132.2262	132.2262	0.334	0.0000	0.0000	0
2022/05/05	2038	04/08/2022			Bond Future	131.7081	131.7081	131.2220	131.2220	(0.369)	0.0000	0.0000	6,836
2022/05/05	2038	03/11/2022			Bond Future	133.6298	133.6298	133.1357	133.1357	(0.370)	0.0000	0.0000	0
2022/05/05	2038	02/02/2023			Bond Future	134.0104	134.0104	133.5062	133.5062	(0.376)	0.0000	0.0000	0
2022/05/05	2038	04/05/2023			Bond Future	136.3932	136.3932	135.8792	135.8792	(0.377)	0.0000	0.0000	0
2022/05/05	2040	05/05/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2040	05/05/2022	10.57	Put	Bond Future	2,261.0800	2.2611	2,246.3600	2.2464	(0.651)	0	0	0
2022/05/05	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2040	05/05/2022	11.92	Call	Bond Future	6,632.4100	6.6324	6,647.1300	6.6471	0.222	0	0	0
2022/05/05	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2040	05/05/2022	13.04	Call	Bond Future	12,965.6900	12.9657	12,980.4100	12.9804	0.114	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
2022/05/05	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2040	05/05/2022			Bond Future	10.8921	87.7107	10.8900	87.7254	(0.020)	0.0000	0.0000	0
2022/05/05	2040	05/05/2022	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2040	05/05/2022	9.82	Put	Bond Future	7,900.0000	7.9000	7,885.2800	7.8853	(0.186)	0	0	0
2022/05/05	2040	05/05/2022	11.90	Call	Bond Future	6,511.2700	6.5113	6,525.9900	6.5260	0.226	0	0	0
2022/05/05	2040	05/05/2022	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2040	05/05/2022	11.91	Call	Bond Future	6,571.8800	6.5719	6,586.6000	6.5866	0.224	0	0	0
2022/05/05	2040	04/08/2022	11.05	Call	Bond Future	1,941.1500	1.9412	1,817.5800	1.8176	(6.366)	0	0	0
2022/05/05	2040	04/08/2022	11.05	Put	Bond Future	2,105.6800	2.1057	2,211.9100	2.2119	5.045	0	0	0
2022/05/05	2040	04/08/2022	12.24	Put	Bond Future	282.3300	0.2823	299.5000	0.2995	6.082	0	0	460
2022/05/05	2040	04/08/2022	9.70	Put	Bond Future	10,078.2800	10.0783	10,302.8900	10.3029	2.229	0	0	0
2022/05/05	2040	04/08/2022			Bond Future	11.0745	84.3547	11.1089	84.1249	0.311	0.0000	0.0000	118,624
2022/05/05	2040	04/08/2022	11.04	Call	Bond Future	1,907.0400	1.9070	1,784.7100	1.7847	(6.415)	0	0	0
2022/05/05	2040	04/08/2022	11.04	Put	Bond Future	2,138.7600	2.1388	2,246.2300	2.2462	5.025	0	0	0
2022/05/05	2040	04/08/2022	12.24	Call	Bond Future	7,548.8900	7.5489	7,336.2600	7.3363	(2.817)	0	0	0
2022/05/05	2040	04/08/2022	9.70	Call	Bond Future	31.3700	0.0314	26.1800	0.0262	(16.544)	0	0	460
2022/05/05	2040	04/08/2022	10.70	Call	Bond Future	915.2300	0.9152	837.4600	0.8375	(8.497)	0	0	460
2022/05/05	2040	04/08/2022	10.70	Put	Bond Future	3,482.2000	3.4822	3,634.2300	3.6342	4.366	0	0	0
2022/05/05	2040	04/08/2022	11.03	Call	Bond Future	1,873.2400	1.8732	1,752.1700	1.7522	(6.463)	0	0	0
2022/05/05	2040	04/08/2022	11.03	Put	Bond Future	2,172.2400	2.1722	2,280.9700	2.2810	5.005	0	0	0
2022/05/05	2040	03/11/2022	11.39	Call	Bond Future	3,342.5700	3.3426	3,202.2600	3.2023	(4.198)	0	0	0
2022/05/05	2040	03/11/2022	11.40	Call	Bond Future	3,380.0300	3.3800	3,238.8900	3.2389	(4.176)	0	0	0
2022/05/05	2040	03/11/2022	11.41	Put	Bond Future	2,265.5900	2.2656	2,357.3900	2.3574	4.052	0	0	0
2022/05/05	2040	03/11/2022			Bond Future	11.2320	85.5673	11.2678	85.3335	0.319	0.0000	0.0000	30
2022/05/05	2040	03/11/2022	11.39	Put	Bond Future	2,318.6900	2.3187	2,412.1500	2.4122	4.031	0	0	0
2022/05/05	2040	03/11/2022	11.40	Put	Bond Future	2,292.0100	2.2920	2,384.6400	2.3846	4.041	0	0	0
2022/05/05	2040	03/11/2022	11.41	Call	Bond Future	3,417.6800	3.4177	3,275.7100	3.2757	(4.154)	0	0	0
2022/05/05	2040	02/02/2023	11.12	Call	Bond Future	2,590.4900	2.5905	2,480.4300	2.4804	(4.249)	0	0	0
2022/05/05	2040	02/02/2023	11.12	Put	Bond Future	4,235.5400	4.2355	4,364.0000	4.3640	3.033	0	0	0
2022/05/05	2040	02/02/2023			Bond Future	11.3728	82.4948	11.4101	82.2562	0.328	0.0000	0.0000	0
2022/05/05	2040	02/02/2023	11.10	Call	Bond Future	2,531.4100	2.5314	2,422.8800	2.4229	(4.287)	0	0	0
2022/05/05	2040	02/02/2023	11.10	Put	Bond Future	4,308.7900	4.3088	4,438.7800	4.4388	3.017	0	0	0
2022/05/05	2040	02/02/2023	11.11	Call	Bond Future	2,560.8600	2.5609	2,451.5700	2.4516	(4.268)	0	0	0
2022/05/05	2040	02/02/2023	11.11	Put	Bond Future	4,272.0300	4.2720	4,401.2600	4.4013	3.025	0	0	0
2022/05/05	2040	04/05/2023	11.43	Call	Bond Future	3,556.5300	3.5565	3,430.5800	3.4306	(3.541)	0	0	0
2022/05/05	2040	04/05/2023	11.43	Put	Bond Future	4,062.8200	4.0628	4,180.1600	4.1802	2.888	0	0	0
2022/05/05	2040	04/05/2023			Bond Future	11.5102	83.9505	11.5490	83.7072	0.337	0.0000	0.0000	0
2022/05/05	2040	04/05/2023	11.41	Call	Bond Future	3,493.5400	3.4935	3,368.9100	3.3689	(3.567)	0	0	0
2022/05/05	2040	04/05/2023	11.41	Put	Bond Future	4,126.8400	4.1268	4,245.5000	4.2455	2.875	0	0	0
2022/05/05	2040	04/05/2023	11.42	Call	Bond Future	3,524.9700	3.5250	3,399.6800	3.3997	(3.554)	0	0	0
2022/05/05	2040	04/05/2023	11.42	Put	Bond Future	4,094.7200	4.0947	4,212.7200	4.2127	2.882	0	0	0
2022/05/05	2044	05/05/2022	11.91	Call	Bond Future	6,472.5900	6.4726	6,557.0700	6.5571	1.305	0	0	0
2022/05/05	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2044	05/05/2022	11.92	Call	Bond Future	6,533.6700	6.5337	6,618.1500	6.6182	1.293	0	0	0
2022/05/05	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2044	05/05/2022			Bond Future	10.9220	84.4505	10.9100	84.5350	(0.110)	0.0000	0.0000	0
2022/05/05	2044	05/05/2022	11.93	Call	Bond Future	6,594.6600	6.5947	6,679.1400	6.6791	1.281	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
2022/05/05	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	2044	04/08/2022	11.08	Call	Bond Future	2,007.4400	2.0074	1,896.9800	1.8970	(5.503)	0	0	0
2022/05/05	2044	04/08/2022	11.08	Put	Bond Future	2,109.0700	2.1091	2,198.3300	2.1983	4.232	0	0	0
2022/05/05	2044	04/08/2022	11.09	Call	Bond Future	2,043.0300	2.0430	1,931.4900	1.9315	(5.460)	0	0	0
2022/05/05	2044	04/08/2022	11.09	Put	Bond Future	2,076.2400	2.0762	2,164.4200	2.1644	4.247	0	0	0
2022/05/05	2044	04/08/2022			Bond Future	11.0949	81.1769	11.1241	80.9772	0.264	0.0000	0.0000	69,148
2022/05/05	2044	04/08/2022	11.10	Call	Bond Future	2,078.7700	2.0788	1,966.1600	1.9662	(5.417)	0	0	0
2022/05/05	2044	04/08/2022	11.10	Put	Bond Future	2,043.6600	2.0437	2,130.7700	2.1308	4.262	0	0	0
2022/05/05	2044	03/11/2022	11.40	Put	Bond Future	2,357.3700	2.3574	2,437.2300	2.4372	3.388	0	0	0
2022/05/05	2044	03/11/2022	11.41	Call	Bond Future	3,428.1900	3.4282	3,304.0700	3.3041	(3.621)	0	0	0
2022/05/05	2044	03/11/2022	11.41	Put	Bond Future	2,329.9600	2.3300	2,409.0900	2.4091	3.396	0	0	0
2022/05/05	2044	03/11/2022			Bond Future	11.2438	82.3439	11.2742	82.1407	0.271	0.0000	0.0000	0
2022/05/05	2044	03/11/2022	11.39	Call	Bond Future	3,352.5000	3.3525	3,229.8300	3.2298	(3.659)	0	0	0
2022/05/05	2044	03/11/2022	11.39	Put	Bond Future	2,385.0600	2.3851	2,465.6400	2.4656	3.379	0	0	0
2022/05/05	2044	03/11/2022	11.40	Call	Bond Future	3,390.2500	3.3902	3,266.8600	3.2669	(3.640)	0	0	0
2022/05/05	2044	02/02/2023	11.14	Call	Bond Future	2,676.0000	2.6760	2,578.0300	2.5780	(3.661)	0	0	0
2022/05/05	2044	02/02/2023	11.14	Put	Bond Future	4,250.6800	4.2507	4,360.1400	4.3601	2.575	0	0	0
2022/05/05	2044	02/02/2023	11.15	Call	Bond Future	2,706.8200	2.7068	2,608.1800	2.6082	(3.644)	0	0	0
2022/05/05	2044	02/02/2023	11.15	Put	Bond Future	4,213.9000	4.2139	4,322.6900	4.3227	2.582	0	0	0
2022/05/05	2044	02/02/2023			Bond Future	11.3766	79.3425	11.4084	79.1351	0.279	0.0000	0.0000	0
2022/05/05	2044	02/02/2023	11.16	Call	Bond Future	2,737.5400	2.7375	2,638.2300	2.6382	(3.628)	0	0	0
2022/05/05	2044	02/02/2023	11.16	Put	Bond Future	4,177.1100	4.1771	4,285.2300	4.2852	2.588	0	0	0
2022/05/05	2044	04/05/2023	11.41	Call	Bond Future	3,560.0600	3.5601	3,450.2500	3.4502	(3.084)	0	0	0
2022/05/05	2044	04/05/2023	11.41	Put	Bond Future	4,179.9400	4.1799	4,281.7700	4.2818	2.436	0	0	0
2022/05/05	2044	04/05/2023	11.42	Call	Bond Future	3,592.3600	3.5924	3,481.9800	3.4820	(3.073)	0	0	0
2022/05/05	2044	04/05/2023	11.42	Put	Bond Future	4,147.2000	4.1472	4,248.4600	4.2485	2.442	0	0	0
2022/05/05	2044	04/05/2023			Bond Future	11.5059	80.7427	11.5389	80.5311	0.287	0.0000	0.0000	0
2022/05/05	2044	04/05/2023	11.43	Call	Bond Future	3,624.8000	3.6248	3,513.8400	3.5138	(3.061)	0	0	0
2022/05/05	2044	04/05/2023	11.43	Put	Bond Future	4,114.6900	4.1147	4,215.3700	4.2154	2.447	0	0	0
2022/05/05	2046	05/05/2022			Bond Future	119.6131	119.6131	120.3423	120.3423	0.610	0.0000	0.0000	0
2022/05/05	2046	04/08/2022			Bond Future	121.2119	121.2119	121.4354	121.4354	0.184	0.0000	0.0000	15,959
2022/05/05	2046	03/11/2022			Bond Future	121.0336	121.0336	121.2593	121.2593	0.187	0.0000	0.0000	1,566
2022/05/05	2046	02/02/2023			Bond Future	123.0860	123.0860	123.3142	123.3142	0.185	0.0000	0.0000	0
2022/05/05	2046	04/05/2023			Bond Future	123.2695	123.2695	123.5005	123.5005	0.187	0.0000	0.0000	0
2022/05/05	2050	05/05/2022			Bond Future	123.8940	123.8940	124.7286	124.7286	0.674	0.0000	0.0000	0
2022/05/05	2050	04/08/2022			Bond Future	123.5046	123.5046	122.2430	122.2430	(1.021)	0.0000	0.0000	11,161
2022/05/05	2050	03/11/2022			Bond Future	125.3064	125.3064	124.0253	124.0253	(1.022)	0.0000	0.0000	0
2022/05/05	2050	02/02/2023			Bond Future	125.3373	125.3373	124.0330	124.0330	(1.041)	0.0000	0.0000	0
2022/05/05	2050	04/05/2023			Bond Future	127.5657	127.5657	126.2375	126.2375	(1.041)	0.0000	0.0000	0
2022/05/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	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
2022/05/05	AL37	05/05/2022			Index Future	815.3590	815.3590	816.7370	816.7370	0.169	0.0000	0.0000	0
2022/05/05	AL37	04/08/2022			Index Future	825.9370	825.9370	825.6150	825.6150	(0.039)	0.0000	0.0000	0
2022/05/05	AL37	03/11/2022			Index Future	837.9010	837.9010	837.5680	837.5680	(0.040)	0.0000	0.0000	0
2022/05/05	AL37	02/02/2023			Index Future	851.8940	851.8940	851.5480	851.5480	(0.041)	0.0000	0.0000	0
2022/05/05	AL37	04/05/2023			Index Future	866.8220	866.8220	866.4650	866.4650	(0.041)	0.0000	0.0000	0
2022/05/05	AL7T	05/05/2022			Index Future	929.6790	929.6790	929.3030	929.3030	(0.040)	0.0000	0.0000	0
2022/05/05	AL7T	04/08/2022			Index Future	941.7390	941.7390	939.0170	939.0170	(0.289)	0.0000	0.0000	0
2022/05/05	AL7T	03/11/2022			Index Future	955.3800	955.3800	952.6120	952.6120	(0.290)	0.0000	0.0000	0
2022/05/05	AL7T	02/02/2023			Index Future	971.3360	971.3360	968.5120	968.5120	(0.291)	0.0000	0.0000	0
2022/05/05	AL7T	04/05/2023			Index Future	988.3570	988.3570	985.4770	985.4770	(0.291)	0.0000	0.0000	0
2022/05/05	ALBI	05/05/2022			Index Future	829.2470	829.2470	829.7240	829.7240	0.058	0.0000	0.0000	0
2022/05/05	ALBI	04/08/2022			Index Future	840.0050	840.0050	838.2180	838.2180	(0.213)	0.0000	0.0000	128
2022/05/05	ALBI	03/11/2022			Index Future	852.1720	852.1720	850.3540	850.3540	(0.213)	0.0000	0.0000	0
2022/05/05	ALBI	02/02/2023			Index Future	866.4040	866.4040	864.5470	864.5470	(0.214)	0.0000	0.0000	0
2022/05/05	ALBI	04/05/2023			Index Future	881.5860	881.5860	879.6920	879.6920	(0.215)	0.0000	0.0000	0
2022/05/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	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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2022/05/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/05/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/05/05	ES33	05/05/2022			Bond Future	11.5726	75.7446	11.5650	75.7835	(0.066)	0.0000	0.0000	0
2022/05/05	ES33	04/08/2022			Bond Future	11.8022	76.7571	11.8362	76.5892	0.288	0.0000	0.0000	350
2022/05/05	ES33	03/11/2022			Bond Future	12.0187	74.0951	12.0542	73.9241	0.296	0.0000	0.0000	0
2022/05/05	ES33	02/02/2023			Bond Future	12.2186	75.3545	12.2558	75.1799	0.305	0.0000	0.0000	0
2022/05/05	ES33	04/05/2023			Bond Future	12.4105	72.9087	12.4494	72.7306	0.314	0.0000	0.0000	0
2022/05/05	ES42	05/05/2022			Bond Future	11.9624	74.2428	11.9550	74.2863	(0.062)	0.0000	0.0000	0
2022/05/05	ES42	04/08/2022			Bond Future	12.1704	75.2352	12.1994	75.0695	0.238	0.0000	0.0000	4,769
2022/05/05	ES42	03/11/2022			Bond Future	12.3674	72.0731	12.3977	71.9044	0.245	0.0000	0.0000	0
2022/05/05	ES42	02/02/2023			Bond Future	12.5431	73.3006	12.5748	73.1283	0.253	0.0000	0.0000	0
2022/05/05	ES42	04/05/2023			Bond Future	12.7191	70.3456	12.7522	70.1698	0.260	0.0000	0.0000	0
2022/05/05	GOVI	05/05/2022	788.25	Call	GOVI	295,870.0000	29.5870	300,350.0000	30.0350	1.514	0	0	0
2022/05/05	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	05/05/2022			GOVI	817.8370	817.8370	818.2850	818.2850	0.055	0.0000	0.0000	0
2022/05/05	GOVI	05/05/2022	788.23	Call	GOVI	296,070.0000	29.6070	300,550.0000	30.0550	1.513	0	0	0
2022/05/05	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	05/05/2022	788.24	Call	GOVI	295,970.0000	29.5970	300,450.0000	30.0450	1.514	0	0	0
2022/05/05	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	04/08/2022	819.28	Call	GOVI	91,670.0000	9.1670	73,570.0000	7.3570	(19.745)	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
2022/05/05	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	04/08/2022			GOVI	828.4470	828.4470	826.6370	826.6370	(0.218)	0.0000	0.0000	1,112
2022/05/05	GOVI	04/08/2022	819.26	Call	GOVI	91,870.0000	9.1870	73,770.0000	7.3770	(19.702)	0	0	0
2022/05/05	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	04/08/2022	819.27	Call	GOVI	91,770.0000	9.1770	73,670.0000	7.3670	(19.723)	0	0	0
2022/05/05	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	03/11/2022	820.41	Call	GOVI	200,370.0000	20.0370	181,950.0000	18.1950	(9.193)	0	0	0
2022/05/05	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	03/11/2022	820.42	Call	GOVI	200,270.0000	20.0270	181,850.0000	18.1850	(9.198)	0	0	0
2022/05/05	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	03/11/2022			GOVI	840.4470	840.4470	838.6050	838.6050	(0.219)	0.0000	0.0000	0
2022/05/05	GOVI	03/11/2022	820.43	Call	GOVI	200,170.0000	20.0170	181,750.0000	18.1750	(9.202)	0	0	0
2022/05/05	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	02/02/2023	850.82	Call	GOVI	36,630.0000	3.6630	17,820.0000	1.7820	(51.351)	0	0	0
2022/05/05	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	02/02/2023	850.83	Call	GOVI	36,530.0000	3.6530	17,720.0000	1.7720	(51.492)	0	0	0
2022/05/05	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	02/02/2023			GOVI	854.4830	854.4830	852.6020	852.6020	(0.220)	0.0000	0.0000	0
2022/05/05	GOVI	02/02/2023	850.84	Call	GOVI	36,430.0000	3.6430	17,620.0000	1.7620	(51.633)	0	0	0
2022/05/05	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	04/05/2023	852.86	Call	GOVI	165,970.0000	16.5970	146,780.0000	14.6780	(11.562)	0	0	0
2022/05/05	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	04/05/2023	852.87	Call	GOVI	165,870.0000	16.5870	146,680.0000	14.6680	(11.569)	0	0	0
2022/05/05	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GOVI	04/05/2023			GOVI	869.4570	869.4570	867.5380	867.5380	(0.221)	0.0000	0.0000	0
2022/05/05	GOVI	04/05/2023	852.88	Call	GOVI	165,770.0000	16.5770	146,580.0000	14.6580	(11.576)	0	0	0
2022/05/05	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/05/05	IGOV	05/05/2022			Index Future	318.8590	318.8590	319.8930	319.8930	0.324	0.0000	0.0000	0
2022/05/05	IGOV	04/08/2022			Index Future	323.0750	323.0750	322.8970	322.8970	(0.055)	0.0000	0.0000	482
2022/05/05	IGOV	03/11/2022			Index Future	327.8340	327.8340	327.6500	327.6500	(0.056)	0.0000	0.0000	16
2022/05/05	IGOV	02/02/2023			Index Future	333.3850	333.3850	333.1950	333.1950	(0.057)	0.0000	0.0000	0
2022/05/05	IGOV	04/05/2023			Index Future	339.3030	339.3030	339.1070	339.1070	(0.058)	0.0000	0.0000	0
2022/05/05	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/05/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/05/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/05/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/05/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/05/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/05/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/05/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/05/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/05/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/05/05	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/05/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/05/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/05/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/05/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/05/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/05/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/05/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/05/05	JBAF	18/05/2022			Jibar Tradeable Future	4.4200	95.5800	4.4250	95.5750	0.113	0.0000	0.0000	0
2022/05/05	JBAF	15/06/2022			Jibar Tradeable Future	4.8650	95.1350	4.8750	95.1250	0.206	0.0000	0.0000	0
2022/05/05	JBAF	20/07/2022			Jibar Tradeable Future	4.9850	95.0150	4.9950	95.0050	0.201	0.0000	0.0000	0
2022/05/05	JBAF	17/08/2022			Jibar Tradeable Future	5.3850	94.6150	5.4000	94.6000	0.279	0.0000	0.0000	0
2022/05/05	JBAF	21/09/2022			Jibar Tradeable Future	5.4850	94.5150	5.5100	94.4900	0.456	0.0000	0.0000	0
2022/05/05	JBAF	19/10/2022			Jibar Tradeable Future	5.8800	94.1200	5.8950	94.1050	0.255	0.0000	0.0000	0
2022/05/05	JBAF	21/12/2022			Jibar Tradeable Future	6.3250	93.6750	6.3200	93.6800	(0.079)	0.0000	0.0000	68
2022/05/05	JBAF	15/03/2023			Jibar Tradeable Future	6.7500	93.2500	6.7500	93.2500	0.000	0.0000	0.0000	0
2022/05/05	JBAF	21/06/2023			Jibar Tradeable Future	7.2450	92.7550	7.2500	92.7500	0.069	0.0000	0.0000	0
2022/05/05	JBAF	20/09/2023			Jibar Tradeable Future	7.4050	92.5950	7.4150	92.5850	0.135	0.0000	0.0000	75
2022/05/05	JBAF	20/12/2023			Jibar Tradeable Future	7.5050	92.4950	7.5150	92.4850	0.133	0.0000	0.0000	172
2022/05/05	JBAF	20/03/2024			Jibar Tradeable Future	7.6750	92.3250	7.6700	92.3300	(0.065)	0.0000	0.0000	0
2022/05/05	R023	05/05/2022	6.31	Call	Bond Future	676.0000	0.6760	705.9000	0.7059	4.423	0	0	0
2022/05/05	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R023	05/05/2022			Bond Future	5.4527	103.2730	5.4150	103.3029	(0.692)	0.0000	0.0000	0
2022/05/05	R023	05/05/2022	6.29	Call	Bond Future	660.3100	0.6603	690.2100	0.6902	4.528	0	0	0
2022/05/05	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R023	05/05/2022	6.30	Call	Bond Future	668.1600	0.6682	698.0600	0.6981	4.475	0	0	0
2022/05/05	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R023	04/08/2022	6.05	Call	Bond Future	338.4800	0.3385	335.1900	0.3352	(0.972)	0	0	0
2022/05/05	R023	04/08/2022	6.05	Put	Bond Future	55.5500	0.0555	55.6900	0.0557	0.252	0	0	0
2022/05/05	R023	04/08/2022			Bond Future	5.5327	104.6275	5.5389	104.6240	0.113	0.0000	0.0000	22,183
2022/05/05	R023	04/08/2022	6.03	Call	Bond Future	329.7200	0.3297	326.4600	0.3265	(0.989)	0	0	0
2022/05/05	R023	04/08/2022	6.03	Put	Bond Future	57.7000	0.0577	57.8700	0.0579	0.295	0	0	0
2022/05/05	R023	04/08/2022	6.04	Call	Bond Future	334.1800	0.3342	330.9000	0.3309	(0.982)	0	0	0
2022/05/05	R023	04/08/2022	6.04	Put	Bond Future	56.7000	0.0567	56.8500	0.0568	0.265	0	0	0
2022/05/05	R023	03/11/2022	6.25	Call	Bond Future	321.1400	0.3211	317.4100	0.3174	(1.161)	0	0	0
2022/05/05	R023	03/11/2022	6.25	Put	Bond Future	28.9800	0.0290	29.5000	0.0295	1.794	0	0	0
2022/05/05	R023	03/11/2022	6.26	Call	Bond Future	323.8600	0.3239	320.1200	0.3201	(1.155)	0	0	0
2022/05/05	R023	03/11/2022	6.26	Put	Bond Future	28.6400	0.0286	29.1500	0.0292	1.781	0	0	0
2022/05/05	R023	03/11/2022			Bond Future	5.3006	102.2125	5.3144	102.2083	0.260	0.0000	0.0000	0
2022/05/05	R023	03/11/2022	6.27	Call	Bond Future	326.4000	0.3264	322.6600	0.3227	(1.146)	0	0	0
2022/05/05	R023	03/11/2022	6.27	Put	Bond Future	28.1100	0.0281	28.6200	0.0286	1.814	0	0	0
2022/05/05	R035	05/05/2022	10.72	Call	Bond Future	504.9000	0.5049	501.8200	0.5018	(0.610)	0	0	0
2022/05/05	R035	05/05/2022	10.72	Put	Bond Future	48.5400	0.0485	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	R035	05/05/2022	11.63	Call	Bond Future	5,885.7900	5.8858	5,931.2500	5.9313	0.772	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
2022/05/05	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R035	05/05/2022	11.64	Call	Bond Future	5,942.7200	5.9427	5,988.1800	5.9882	0.765	0	0	0
2022/05/05	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R035	05/05/2022			Bond Future	10.6472	89.4488	10.6400	89.4943	(0.068)	0.0000	0.0000	0
2022/05/05	R035	05/05/2022	10.82	Call	Bond Future	1,081.2200	1.0812	1,123.3500	1.1233	3.897	0	0	0
2022/05/05	R035	05/05/2022	10.82	Put	Bond Future	3.3300	0.0033	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	R035	05/05/2022	11.65	Call	Bond Future	5,999.5900	5.9996	6,045.0500	6.0450	0.758	0	0	0
2022/05/05	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R035	05/05/2022	12.64	Call	Bond Future	11,356.3800	11.3564	11,401.8400	11.4018	0.400	0	0	0
2022/05/05	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R035	04/08/2022	11.13	Put	Bond Future	1,142.3800	1.1424	1,195.4300	1.1954	4.644	0	0	100
2022/05/05	R035	04/08/2022	10.64	Call	Bond Future	1,265.7500	1.2658	1,185.7700	1.1858	(6.319)	0	0	0
2022/05/05	R035	04/08/2022	10.64	Put	Bond Future	2,487.7600	2.4878	2,586.0500	2.5861	3.951	0	0	100
2022/05/05	R035	04/08/2022	10.72	Call	Bond Future	1,491.6100	1.4916	1,403.4800	1.4035	(5.908)	0	0	0
2022/05/05	R035	04/08/2022	10.72	Put	Bond Future	2,215.9700	2.2160	2,306.1100	2.3061	4.068	0	0	0
2022/05/05	R035	04/08/2022	10.73	Call	Bond Future	1,521.3100	1.5213	1,432.1700	1.4322	(5.859)	0	0	0
2022/05/05	R035	04/08/2022	10.73	Put	Bond Future	2,183.7400	2.1837	2,272.8700	2.2729	4.082	0	0	0
2022/05/05	R035	04/08/2022	9.53	Call	Bond Future	37.8900	0.0379	32.5200	0.0325	(14.173)	0	0	400
2022/05/05	R035	04/08/2022	9.53	Put	Bond Future	8,598.6300	8.5986	8,771.5300	8.7715	2.011	0	0	0
2022/05/05	R035	04/08/2022	9.84	Call	Bond Future	113.2600	0.1133	99.5300	0.0995	(12.123)	0	0	100
2022/05/05	R035	04/08/2022	9.84	Put	Bond Future	6,540.1800	6.5402	6,704.7200	6.7047	2.516	0	0	0
2022/05/05	R035	04/08/2022	10.53	Put	Bond Future	2,901.8000	2.9018	3,011.4600	3.0115	3.779	0	0	0
2022/05/05	R035	04/08/2022			Bond Future	10.8376	90.6220	10.8668	90.4437	0.269	0.0000	0.0000	129,736
2022/05/05	R035	04/08/2022	10.74	Call	Bond Future	1,551.3100	1.5513	1,461.1600	1.4612	(5.811)	0	0	0
2022/05/05	R035	04/08/2022	10.74	Put	Bond Future	2,151.8800	2.1519	2,240.0000	2.2400	4.095	0	0	0
2022/05/05	R035	04/08/2022	11.13	Call	Bond Future	2,906.5000	2.9065	2,781.2800	2.7813	(4.308)	0	0	0
2022/05/05	R035	04/08/2022	12.18	Call	Bond Future	7,873.1100	7.8731	7,703.6300	7.7036	(2.153)	0	0	0
2022/05/05	R035	04/08/2022	12.18	Put	Bond Future	182.1700	0.1822	190.9600	0.1910	4.825	0	0	400
2022/05/05	R035	04/08/2022	10.53	Call	Bond Future	988.9200	0.9889	920.3100	0.9203	(6.938)	0	0	400
2022/05/05	R035	03/11/2022	11.15	Call	Bond Future	2,983.6200	2.9836	2,875.1700	2.8752	(3.635)	0	0	0
2022/05/05	R035	03/11/2022	11.15	Put	Bond Future	2,171.7600	2.1718	2,244.7600	2.2448	3.361	0	0	0
2022/05/05	R035	03/11/2022	12.68	Call	Bond Future	9,559.2600	9.5593	9,392.3500	9.3924	(1.746)	0	0	0
2022/05/05	R035	03/11/2022	12.68	Put	Bond Future	380.0900	0.3801	394.6300	0.3946	3.825	0	0	1,000
2022/05/05	R035	03/11/2022	10.99	Call	Bond Future	2,464.2900	2.4643	2,366.6300	2.3666	(3.963)	0	0	0
2022/05/05	R035	03/11/2022	10.99	Put	Bond Future	2,602.2200	2.6022	2,686.0100	2.6860	3.220	0	0	582
2022/05/05	R035	03/11/2022	11.05	Call	Bond Future	2,653.7800	2.6538	2,552.0000	2.5520	(3.835)	0	0	1,000
2022/05/05	R035	03/11/2022	10.57	Call	Bond Future	1,314.0100	1.3140	1,247.1900	1.2472	(5.085)	0	0	0
2022/05/05	R035	03/11/2022	10.57	Put	Bond Future	4,018.0300	4.0180	4,132.6600	4.1327	2.853	0	0	582
2022/05/05	R035	03/11/2022			Bond Future	11.0131	87.4377	11.0435	87.2563	0.276	0.0000	0.0000	130
2022/05/05	R035	03/11/2022	11.14	Call	Bond Future	2,949.7100	2.9497	2,841.9200	2.8419	(3.654)	0	0	0
2022/05/05	R035	03/11/2022	11.14	Put	Bond Future	2,196.7800	2.1968	2,270.4400	2.2704	3.353	0	0	0
2022/05/05	R035	03/11/2022	11.05	Put	Bond Future	2,433.7800	2.4338	2,513.4500	2.5134	3.274	0	0	0
2022/05/05	R035	03/11/2022	11.13	Call	Bond Future	2,916.2300	2.9162	2,809.1000	2.8091	(3.674)	0	0	0
2022/05/05	R035	03/11/2022	11.13	Put	Bond Future	2,222.2800	2.2223	2,296.6000	2.2966	3.344	0	0	0
2022/05/05	R035	03/11/2022	9.82	Call	Bond Future	293.1000	0.2931	271.0500	0.2711	(7.523)	0	0	582
2022/05/05	R035	03/11/2022	9.82	Put	Bond Future	7,855.6600	7.8557	8,015.0600	8.0151	2.029	0	0	0
2022/05/05	R035	03/11/2022	10.30	Call	Bond Future	776.1200	0.7761	729.2000	0.7292	(6.045)	0	0	1,000
2022/05/05	R035	03/11/2022	10.30	Put	Bond Future	5,187.3300	5.1873	5,321.8600	5.3219	2.593	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
2022/05/05	R035	02/02/2023	13.22	Put	Bond Future	524.2100	0.5242	541.0300	0.5410	3.209	0	0	1,000
2022/05/05	R035	02/02/2023	10.88	Call	Bond Future	2,261.0000	2.2610	2,177.2600	2.1773	(3.704)	0	0	0
2022/05/05	R035	02/02/2023	10.88	Put	Bond Future	3,977.0600	3.9771	4,078.6800	4.0787	2.555	0	0	0
2022/05/05	R035	02/02/2023	9.81	Call	Bond Future	444.6000	0.4446	418.1800	0.4182	(5.942)	0	0	582
2022/05/05	R035	02/02/2023	9.81	Put	Bond Future	8,925.7700	8.9258	9,084.7100	9.0847	1.781	0	0	0
2022/05/05	R035	02/02/2023	10.30	Put	Bond Future	6,292.6200	6.2926	6,429.0500	6.4290	2.168	0	0	0
2022/05/05	R035	02/02/2023	10.66	Call	Bond Future	1,715.8200	1.7158	1,645.3800	1.6454	(4.105)	0	0	0
2022/05/05	R035	02/02/2023	10.66	Put	Bond Future	4,765.3200	4.7653	4,880.2400	4.8802	2.412	0	0	582
2022/05/05	R035	02/02/2023			Bond Future	11.1703	88.9029	11.2021	88.7175	0.285	0.0000	0.0000	0
2022/05/05	R035	02/02/2023	11.05	Call	Bond Future	2,731.5100	2.7315	2,637.7300	2.6377	(3.433)	0	0	1,000
2022/05/05	R035	02/02/2023	11.05	Put	Bond Future	3,436.6500	3.4367	3,528.2300	3.5282	2.665	0	0	0
2022/05/05	R035	02/02/2023	11.06	Call	Bond Future	2,760.0600	2.7601	2,665.7100	2.6657	(3.418)	0	0	0
2022/05/05	R035	02/02/2023	11.06	Put	Bond Future	3,406.2500	3.4063	3,497.2600	3.4973	2.672	0	0	582
2022/05/05	R035	02/02/2023	13.22	Call	Bond Future	11,365.2600	11.3653	11,196.7200	11.1967	(1.483)	0	0	0
2022/05/05	R035	02/02/2023	10.86	Call	Bond Future	2,208.5800	2.2086	2,126.0300	2.1260	(3.738)	0	0	0
2022/05/05	R035	02/02/2023	10.86	Put	Bond Future	4,044.6800	4.0447	4,147.4900	4.1475	2.542	0	0	0
2022/05/05	R035	02/02/2023	10.87	Call	Bond Future	2,234.7100	2.2347	2,151.5600	2.1516	(3.721)	0	0	0
2022/05/05	R035	02/02/2023	10.87	Put	Bond Future	4,010.7600	4.0108	4,112.9700	4.1130	2.548	0	0	0
2022/05/05	R035	02/02/2023	10.30	Call	Bond Future	998.0900	0.9981	949.1600	0.9492	(4.902)	0	0	1,000
2022/05/05	R035	04/05/2023	11.20	Call	Bond Future	3,129.9300	3.1299	3,033.4800	3.0335	(3.082)	0	0	0
2022/05/05	R035	04/05/2023	11.21	Call	Bond Future	3,158.3200	3.1583	3,061.3600	3.0614	(3.070)	0	0	0
2022/05/05	R035	04/05/2023	11.22	Put	Bond Future	3,731.4000	3.7314	3,823.0300	3.8230	2.456	0	0	0
2022/05/05	R035	04/05/2023			Bond Future	11.3151	85.9726	11.3483	85.7835	0.294	0.0000	0.0000	0
2022/05/05	R035	04/05/2023	11.20	Put	Bond Future	3,789.6800	3.7897	3,882.3400	3.8823	2.445	0	0	0
2022/05/05	R035	04/05/2023	11.21	Put	Bond Future	3,760.4500	3.7605	3,852.6000	3.8526	2.451	0	0	0
2022/05/05	R035	04/05/2023	11.22	Call	Bond Future	3,186.8400	3.1868	3,089.3600	3.0894	(3.059)	0	0	0
2022/05/05	R186	05/05/2022	7.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R186	05/05/2022	7.28	Put	Bond Future	4,191.2100	4.1912	4,001.6300	4.0016	(4.523)	0	0	0
2022/05/05	R186	05/05/2022	7.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R186	05/05/2022	7.48	Put	Bond Future	3,363.9700	3.3640	3,174.3900	3.1744	(5.636)	0	0	0
2022/05/05	R186	05/05/2022	9.18	Call	Bond Future	3,369.2900	3.3693	3,558.8700	3.5589	5.627	0	0	0
2022/05/05	R186	05/05/2022	9.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R186	05/05/2022	8.32	Call	Bond Future	137.8900	0.1379	218.1500	0.2182	58.206	0	0	0
2022/05/05	R186	05/05/2022	8.32	Put	Bond Future	109.3200	0.1093	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	R186	05/05/2022	8.14	Call	Bond Future	1.0800	0.0011	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	R186	05/05/2022	8.14	Put	Bond Future	688.5100	0.6885	497.8500	0.4978	(27.692)	0	0	0
2022/05/05	R186	05/05/2022			Bond Future	8.3128	112.2637	8.2650	112.4533	(0.575)	0.0000	0.0000	0
2022/05/05	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R186	05/05/2022	6.73	Put	Bond Future	6,505.8800	6.5059	6,316.3000	6.3163	(2.914)	0	0	0
2022/05/05	R186	05/05/2022	8.64	Call	Bond Future	1,286.9900	1.2870	1,476.5700	1.4766	14.730	0	0	0
2022/05/05	R186	05/05/2022	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R186	05/05/2022	8.94	Call	Bond Future	2,450.1500	2.4501	2,639.7300	2.6397	7.737	0	0	0
2022/05/05	R186	05/05/2022	8.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R186	05/05/2022	8.31	Call	Bond Future	117.4000	0.1174	178.5300	0.1785	52.070	0	0	0
2022/05/05	R186	05/05/2022	8.31	Put	Bond Future	128.4500	0.1285	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	R186	05/05/2022	8.35	Call	Bond Future	211.1900	0.2112	336.9100	0.3369	59.529	0	0	0
2022/05/05	R186	05/05/2022	8.35	Put	Bond Future	63.8600	0.0639	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/05/05	R186	05/05/2022	7.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R186	05/05/2022	7.88	Put	Bond Future	1,732.1500	1.7322	1,542.5700	1.5426	(10.945)	0	0	0
2022/05/05	R186	05/05/2022	8.30	Call	Bond Future	98.9000	0.0989	138.8900	0.1389	40.435	0	0	0
2022/05/05	R186	05/05/2022	8.30	Put	Bond Future	149.5900	0.1496	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	R186	04/08/2022	8.15	Call	Bond Future	558.8800	0.5589	537.8700	0.5379	(3.759)	0	0	0
2022/05/05	R186	04/08/2022	8.15	Put	Bond Future	2,009.7200	2.0097	2,039.4600	2.0395	1.480	0	0	0
2022/05/05	R186	04/08/2022	9.78	Call	Bond Future	4,656.4800	4.6565	4,607.1200	4.6071	(1.060)	0	0	0
2022/05/05	R186	04/08/2022	9.78	Put	Bond Future	125.9000	0.1259	127.2900	0.1273	1.104	0	0	3,600
2022/05/05	R186	04/08/2022	7.96	Call	Bond Future	349.2000	0.3492	333.6600	0.3337	(4.450)	0	0	3,600
2022/05/05	R186	04/08/2022			Bond Future	8.5349	108.4487	8.5484	108.3980	0.159	0.0000	0.0000	78,042
2022/05/05	R186	04/08/2022	8.14	Call	Bond Future	546.3600	0.5464	525.6500	0.5256	(3.791)	0	0	0
2022/05/05	R186	04/08/2022	8.14	Put	Bond Future	2,035.2300	2.0352	2,065.2700	2.0653	1.476	0	0	0
2022/05/05	R186	04/08/2022	6.96	Call	Bond Future	12.1900	0.0122	11.0700	0.0111	(9.188)	0	0	3,600
2022/05/05	R186	04/08/2022	6.96	Put	Bond Future	6,107.1100	6.1071	6,156.7400	6.1567	0.813	0	0	0
2022/05/05	R186	04/08/2022	7.96	Put	Bond Future	2,525.3600	2.5254	2,560.5700	2.5606	1.394	0	0	0
2022/05/05	R186	04/08/2022	8.13	Call	Bond Future	533.8400	0.5338	513.4200	0.5134	(3.825)	0	0	0
2022/05/05	R186	04/08/2022	8.13	Put	Bond Future	2,060.7500	2.0607	2,091.0800	2.0911	1.472	0	0	0
2022/05/05	R186	03/11/2022	8.53	Call	Bond Future	1,236.4100	1.2364	1,209.5900	1.2096	(2.169)	0	0	0
2022/05/05	R186	03/11/2022	8.53	Put	Bond Future	1,948.5000	1.9485	1,973.9800	1.9740	1.308	0	0	0
2022/05/05	R186	03/11/2022	8.54	Call	Bond Future	1,252.9800	1.2530	1,225.9600	1.2260	(2.156)	0	0	0
2022/05/05	R186	03/11/2022	8.54	Put	Bond Future	1,929.5200	1.9295	1,954.8000	1.9548	1.310	0	0	0
2022/05/05	R186	03/11/2022			Bond Future	8.7311	110.0058	8.7460	109.9535	0.170	0.0000	0.0000	11,129
2022/05/05	R186	03/11/2022	8.55	Call	Bond Future	1,269.6700	1.2697	1,242.4400	1.2424	(2.145)	0	0	0
2022/05/05	R186	03/11/2022	8.55	Put	Bond Future	1,910.6800	1.9107	1,935.7500	1.9357	1.312	0	0	0
2022/05/05	R186	02/02/2023	8.32	Call	Bond Future	908.6000	0.9086	887.8000	0.8878	(2.289)	0	0	0
2022/05/05	R186	02/02/2023	8.32	Put	Bond Future	2,804.7800	2.8048	2,838.2700	2.8383	1.194	0	0	0
2022/05/05	R186	02/02/2023	8.33	Call	Bond Future	923.2300	0.9232	902.2300	0.9022	(2.275)	0	0	0
2022/05/05	R186	02/02/2023	8.33	Put	Bond Future	2,785.4700	2.7855	2,818.7600	2.8188	1.195	0	0	0
2022/05/05	R186	02/02/2023			Bond Future	8.8848	106.5538	8.9012	106.4995	0.184	0.0000	0.0000	0
2022/05/05	R186	02/02/2023	8.34	Call	Bond Future	937.9700	0.9380	916.7800	0.9168	(2.259)	0	0	0
2022/05/05	R186	02/02/2023	8.34	Put	Bond Future	2,766.2800	2.7663	2,799.3800	2.7994	1.197	0	0	0
2022/05/05	R186	04/05/2023	8.83	Put	Bond Future	2,407.0500	2.4071	2,434.5100	2.4345	1.141	0	0	0
2022/05/05	R186	04/05/2023	8.84	Call	Bond Future	1,785.4900	1.7855	1,756.8900	1.7569	(1.602)	0	0	0
2022/05/05	R186	04/05/2023			Bond Future	9.0337	108.4300	9.0516	108.3741	0.199	0.0000	0.0000	0
2022/05/05	R186	04/05/2023	8.82	Call	Bond Future	1,754.7500	1.7547	1,726.4300	1.7264	(1.614)	0	0	0
2022/05/05	R186	04/05/2023	8.82	Put	Bond Future	2,422.8900	2.4229	2,450.4900	2.4505	1.139	0	0	0
2022/05/05	R186	04/05/2023	8.83	Call	Bond Future	1,770.3000	1.7703	1,741.8400	1.7418	(1.608)	0	0	0
2022/05/05	R186	04/05/2023	8.84	Put	Bond Future	2,390.8700	2.3909	2,418.1900	2.4182	1.143	0	0	0
2022/05/05	R197	05/05/2022			Bond Future	330.3218	330.3218	330.6003	330.6003	0.084	0.0000	0.0000	0
2022/05/05	R197	04/08/2022			Bond Future	326.2809	326.2809	326.5581	326.5581	0.085	0.0000	0.0000	395
2022/05/05	R197	03/11/2022			Bond Future	331.0406	331.0406	331.3195	331.3195	0.084	0.0000	0.0000	0
2022/05/05	R197	02/02/2023			Bond Future	327.9618	327.9618	328.2404	328.2404	0.085	0.0000	0.0000	0
2022/05/05	R197	04/05/2023			Bond Future	333.7960	333.7960	334.0774	334.0774	0.084	0.0000	0.0000	0
2022/05/05	R202	05/05/2022			Bond Future	252.4433	252.4433	252.8376	252.8376	0.156	0.0000	0.0000	0
2022/05/05	R202	04/08/2022			Bond Future	251.3260	251.3260	251.8409	251.8409	0.205	0.0000	0.0000	6,519
2022/05/05	R202	03/11/2022			Bond Future	254.9920	254.9920	255.5124	255.5124	0.204	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
2022/05/05	R202	02/02/2023			Bond Future	254.6972		255.2230		0.206	0.0000	0.0000	0
2022/05/05	R202	04/05/2023			Bond Future	259.2249		259.7583		0.206	0.0000	0.0000	0
2022/05/05	R209	05/05/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R209	05/05/2022	9.50	Put	Bond Future	6,599.8900	6.5999	6,561.3900	6.5614	(0.583)	0	0	0
2022/05/05	R209	05/05/2022	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R209	05/05/2022	9.75	Put	Bond Future	5,055.1000	5.0551	5,016.6000	5.0166	(0.762)	0	0	0
2022/05/05	R209	05/05/2022	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R209	05/05/2022	10.25	Put	Bond Future	2,095.1800	2.0952	2,056.6800	2.0567	(1.838)	0	0	0
2022/05/05	R209	05/05/2022	10.75	Call	Bond Future	710.7800	0.7108	739.3800	0.7394	4.024	0	0	0
2022/05/05	R209	05/05/2022	10.75	Put	Bond Future	9.9000	0.0099	0.0000	0.0000	(100.000)	0	0	0
2022/05/05	R209	05/05/2022	11.43	Call	Bond Future	4,258.8600	4.2589	4,297.3600	4.2974	0.904	0	0	0
2022/05/05	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R209	05/05/2022	11.44	Call	Bond Future	4,309.1800	4.3092	4,347.6800	4.3477	0.893	0	0	0
2022/05/05	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R209	05/05/2022			Bond Future	10.6220	69.2847	10.6150	69.3232	(0.066)	0.0000	0.0000	0
2022/05/05	R209	05/05/2022	11.45	Call	Bond Future	4,359.4500	4.3594	4,397.9500	4.3980	0.883	0	0	0
2022/05/05	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R209	05/05/2022	12.00	Call	Bond Future	7,039.6600	7.0397	7,078.1600	7.0782	0.547	0	0	0
2022/05/05	R209	05/05/2022	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R209	04/08/2022	10.58	Call	Bond Future	1,056.1500	1.0561	976.5900	0.9766	(7.533)	0	0	0
2022/05/05	R209	04/08/2022	10.58	Put	Bond Future	2,204.5700	2.2046	2,310.2100	2.3102	4.792	0	0	0
2022/05/05	R209	04/08/2022	10.57	Put	Bond Future	2,236.6900	2.2367	2,343.4100	2.3434	4.771	0	0	0
2022/05/05	R209	04/08/2022			Bond Future	10.7907	70.1934	10.8251	70.0082	0.319	0.0000	0.0000	13,583
2022/05/05	R209	04/08/2022	10.59	Call	Bond Future	1,079.5200	1.0795	998.8700	0.9989	(7.471)	0	0	0
2022/05/05	R209	04/08/2022	10.59	Put	Bond Future	2,172.8200	2.1728	2,277.3700	2.2774	4.812	0	0	0
2022/05/05	R209	04/08/2022	10.57	Call	Bond Future	1,033.0800	1.0331	954.6000	0.9546	(7.597)	0	0	0
2022/05/05	R209	03/11/2022	11.03	Call	Bond Future	2,494.4300	2.4944	2,386.2400	2.3862	(4.337)	0	0	0
2022/05/05	R209	03/11/2022	11.03	Put	Bond Future	2,045.8200	2.0458	2,126.0200	2.1260	3.920	0	0	0
2022/05/05	R209	03/11/2022	9.50	Call	Bond Future	136.4800	0.1365	123.1800	0.1232	(9.745)	0	0	0
2022/05/05	R209	03/11/2022	9.50	Put	Bond Future	8,396.8500	8.3968	8,571.9400	8.5719	2.085	0	0	0
2022/05/05	R209	03/11/2022	10.50	Put	Bond Future	3,593.0600	3.5931	3,712.3500	3.7124	3.320	0	0	0
2022/05/05	R209	03/11/2022	9.25	Call	Bond Future	71.4300	0.0714	63.7800	0.0638	(10.710)	0	0	9,500
2022/05/05	R209	03/11/2022	9.25	Put	Bond Future	9,901.3100	9.9013	10,082.0500	10.0821	1.825	0	0	0
2022/05/05	R209	03/11/2022			Bond Future	10.9445	68.0566	10.9803	67.8683	0.327	0.0000	0.0000	4,135
2022/05/05	R209	03/11/2022	11.50	Call	Bond Future	4,032.5200	4.0325	3,895.6700	3.8957	(3.394)	0	0	0
2022/05/05	R209	03/11/2022	11.50	Put	Bond Future	1,190.3200	1.1903	1,241.8600	1.2419	4.330	0	0	0
2022/05/05	R209	03/11/2022	11.00	Call	Bond Future	2,407.9600	2.4080	2,301.8600	2.3019	(4.406)	0	0	0
2022/05/05	R209	03/11/2022	11.00	Put	Bond Future	2,116.3500	2.1163	2,198.6400	2.1986	3.888	0	0	9,500
2022/05/05	R209	03/11/2022	11.01	Call	Bond Future	2,436.5600	2.4366	2,329.7600	2.3298	(4.383)	0	0	0
2022/05/05	R209	03/11/2022	11.01	Put	Bond Future	2,092.5600	2.0926	2,174.1500	2.1741	3.899	0	0	0
2022/05/05	R209	03/11/2022	11.02	Call	Bond Future	2,465.3200	2.4653	2,357.8200	2.3578	(4.360)	0	0	0
2022/05/05	R209	03/11/2022	11.02	Put	Bond Future	2,068.9900	2.0690	2,149.8800	2.1499	3.910	0	0	0
2022/05/05	R209	03/11/2022	10.00	Call	Bond Future	418.5200	0.4185	385.2700	0.3853	(7.945)	0	0	0
2022/05/05	R209	03/11/2022	10.00	Put	Bond Future	5,668.6200	5.6686	5,823.7600	5.8238	2.737	0	0	9,500
2022/05/05	R209	03/11/2022	10.50	Call	Bond Future	1,190.3200	1.1903	1,121.2200	1.1212	(5.805)	0	0	0
2022/05/05	R209	02/02/2023	10.79	Call	Bond Future	1,958.2100	1.9582	1,872.3300	1.8723	(4.386)	0	0	0
2022/05/05	R209	02/02/2023	10.80	Put	Bond Future	3,443.0600	3.4431	3,548.7400	3.5487	3.069	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
2022/05/05	R209	02/02/2023	10.78	Call	Bond Future	1,935.0300	1.9350	1,849.7900	1.8498	(4.405)	0	0	0
2022/05/05	R209	02/02/2023			Bond Future	11.0781	69.1976	11.1153	69.0054	0.336	0.0000	0.0000	0
2022/05/05	R209	02/02/2023	10.79	Put	Bond Future	3,472.8600	3.4729	3,579.1700	3.5792	3.061	0	0	0
2022/05/05	R209	02/02/2023	10.80	Call	Bond Future	1,981.7700	1.9818	1,895.2600	1.8953	(4.365)	0	0	0
2022/05/05	R209	02/02/2023	10.78	Put	Bond Future	3,503.1100	3.5031	3,610.0600	3.6101	3.053	0	0	0
2022/05/05	R209	04/05/2023	11.10	Call	Bond Future	2,801.9900	2.8020	2,701.8900	2.7019	(3.572)	0	0	0
2022/05/05	R209	04/05/2023	11.10	Put	Bond Future	3,345.6500	3.3456	3,441.5600	3.4416	2.867	0	0	0
2022/05/05	R209	04/05/2023	11.09	Call	Bond Future	2,776.8100	2.7768	2,677.2400	2.6772	(3.586)	0	0	0
2022/05/05	R209	04/05/2023	11.09	Put	Bond Future	3,371.9000	3.3719	3,468.3400	3.4683	2.860	0	0	0
2022/05/05	R209	04/05/2023			Bond Future	11.2064	67.2664	11.2450	67.0704	0.345	0.0000	0.0000	0
2022/05/05	R209	04/05/2023	11.11	Call	Bond Future	2,827.0100	2.8270	2,726.3800	2.7264	(3.560)	0	0	0
2022/05/05	R209	04/05/2023	11.11	Put	Bond Future	3,319.3100	3.3193	3,414.6900	3.4147	2.873	0	0	0
2022/05/05	R210	05/05/2022			Bond Future	220.1443	220.1443	220.5324	220.5324	0.176	0.0000	0.0000	0
2022/05/05	R210	04/08/2022			Bond Future	223.0871	223.0871	223.2232	223.2232	0.061	0.0000	0.0000	1,025
2022/05/05	R210	03/11/2022			Bond Future	223.3905	223.3905	223.5265	223.5265	0.061	0.0000	0.0000	0
2022/05/05	R210	02/02/2023			Bond Future	227.1776	227.1776	227.3138	227.3138	0.060	0.0000	0.0000	0
2022/05/05	R210	04/05/2023			Bond Future	228.1764	228.1764	228.3126	228.3126	0.060	0.0000	0.0000	0
2022/05/05	R213	05/05/2022	10.63	Call	Bond Future	2,464.4300	2.4644	2,425.8600	2.4259	(1.565)	0	0	0
2022/05/05	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R213	05/05/2022			Bond Future	10.1324	83.3609	10.1400	83.3223	0.075	0.0000	0.0000	0
2022/05/05	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R213	05/05/2022	10.64	Call	Bond Future	2,512.9700	2.5130	2,474.4000	2.4744	(1.535)	0	0	0
2022/05/05	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R213	05/05/2022	10.65	Call	Bond Future	2,561.4600	2.5615	2,522.8900	2.5229	(1.506)	0	0	0
2022/05/05	R213	04/08/2022	9.88	Call	Bond Future	586.0600	0.5861	515.8400	0.5158	(11.982)	0	0	0
2022/05/05	R213	04/08/2022	9.89	Call	Bond Future	600.8900	0.6009	529.4200	0.5294	(11.894)	0	0	0
2022/05/05	R213	04/08/2022	9.90	Put	Bond Future	2,774.2000	2.7742	2,946.0900	2.9461	6.196	0	0	0
2022/05/05	R213	04/08/2022			Bond Future	10.3334	84.4542	10.3835	84.2096	0.484	0.0000	0.0000	26,734
2022/05/05	R213	04/08/2022	9.88	Put	Bond Future	2,845.6600	2.8457	3,020.0500	3.0200	6.128	0	0	0
2022/05/05	R213	04/08/2022	9.89	Put	Bond Future	2,809.7900	2.8098	2,982.9300	2.9829	6.162	0	0	0
2022/05/05	R213	04/08/2022	9.90	Call	Bond Future	615.9500	0.6159	543.2300	0.5432	(11.806)	0	0	0
2022/05/05	R213	03/11/2022	10.38	Call	Bond Future	1,729.4900	1.7295	1,611.8400	1.6118	(6.803)	0	0	0
2022/05/05	R213	03/11/2022	10.38	Put	Bond Future	2,396.7100	2.3967	2,527.7700	2.5278	5.468	0	0	0
2022/05/05	R213	03/11/2022	10.39	Call	Bond Future	1,752.3700	1.7524	1,633.7800	1.6338	(6.767)	0	0	0
2022/05/05	R213	03/11/2022	10.39	Put	Bond Future	2,371.5500	2.3716	2,501.6700	2.5017	5.487	0	0	0
2022/05/05	R213	03/11/2022	10.37	Call	Bond Future	1,706.7700	1.7068	1,590.0700	1.5901	(6.837)	0	0	0
2022/05/05	R213	03/11/2022	10.37	Put	Bond Future	2,422.0700	2.4221	2,554.0800	2.5541	5.450	0	0	200
2022/05/05	R213	03/11/2022	9.19	Call	Bond Future	217.4900	0.2175	192.1300	0.1921	(11.660)	0	0	476
2022/05/05	R213	03/11/2022	9.19	Put	Bond Future	6,868.9800	6.8690	7,092.3300	7.0923	3.252	0	0	0
2022/05/05	R213	03/11/2022			Bond Future	10.5196	82.1289	10.5720	81.8802	0.498	0.0000	0.0000	0
2022/05/05	R213	03/11/2022	10.40	Call	Bond Future	1,775.4200	1.7754	1,655.8800	1.6559	(6.733)	0	0	0
2022/05/05	R213	03/11/2022	10.40	Put	Bond Future	2,346.5900	2.3466	2,475.7600	2.4758	5.505	0	0	0
2022/05/05	R213	03/11/2022	9.98	Call	Bond Future	945.8200	0.9458	866.3400	0.8663	(8.403)	0	0	0
2022/05/05	R213	03/11/2022	9.98	Put	Bond Future	3,564.7300	3.5647	3,733.9600	3.7340	4.747	0	0	200
2022/05/05	R213	03/11/2022	10.19	Call	Bond Future	1,324.8900	1.3249	1,225.4200	1.2254	(7.508)	0	0	0
2022/05/05	R213	03/11/2022	10.19	Put	Bond Future	2,911.8200	2.9118	3,061.0600	3.0611	5.125	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
2022/05/05	R213	03/11/2022	9.13	Call	Bond Future	191.9700	0.1920	169.1200	0.1691	(11.903)	0	0	200
2022/05/05	R213	03/11/2022	9.13	Put	Bond Future	7,159.7300	7.1597	7,385.5900	7.3856	3.155	0	0	0
2022/05/05	R213	03/11/2022	9.84	Call	Bond Future	735.9100	0.7359	669.2200	0.6692	(9.062)	0	0	0
2022/05/05	R213	03/11/2022	9.84	Put	Bond Future	4,051.9700	4.0520	4,233.9900	4.2340	4.492	0	0	476
2022/05/05	R213	02/02/2023	10.43	Put	Bond Future	3,095.9600	3.0960	3,236.2900	3.2363	4.533	0	0	0
2022/05/05	R213	02/02/2023	12.20	Call	Bond Future	7,287.6400	7.2876	7,072.9000	7.0729	(2.947)	0	0	0
2022/05/05	R213	02/02/2023	12.20	Put	Bond Future	657.5800	0.6576	696.5100	0.6965	5.920	0	0	912
2022/05/05	R213	02/02/2023	10.22	Put	Bond Future	3,673.4600	3.6735	3,830.4200	3.8304	4.273	0	0	0
2022/05/05	R213	02/02/2023	10.23	Call	Bond Future	1,506.4900	1.5065	1,408.9800	1.4090	(6.473)	0	0	0
2022/05/05	R213	02/02/2023	10.35	Call	Bond Future	1,740.3500	1.7403	1,633.3300	1.6333	(6.149)	0	0	0
2022/05/05	R213	02/02/2023	10.35	Put	Bond Future	3,307.3400	3.3073	3,453.9900	3.4540	4.434	0	0	476
2022/05/05	R213	02/02/2023	10.01	Call	Bond Future	1,126.1100	1.1261	1,045.8700	1.0459	(7.125)	0	0	0
2022/05/05	R213	02/02/2023			Bond Future	10.6849	83.5043	10.7398	83.2506	0.515	0.0000	0.0000	0
2022/05/05	R213	02/02/2023	10.43	Call	Bond Future	1,906.8500	1.9069	1,793.5100	1.7935	(5.944)	0	0	912
2022/05/05	R213	02/02/2023	10.22	Call	Bond Future	1,487.6700	1.4877	1,390.9600	1.3910	(6.501)	0	0	0
2022/05/05	R213	02/02/2023	10.23	Put	Bond Future	3,644.4700	3.6445	3,800.6300	3.8006	4.285	0	0	0
2022/05/05	R213	02/02/2023	9.16	Call	Bond Future	303.0300	0.3030	273.7100	0.2737	(9.676)	0	0	476
2022/05/05	R213	02/02/2023	9.16	Put	Bond Future	7,762.1700	7.7622	7,986.5200	7.9865	2.890	0	0	0
2022/05/05	R213	02/02/2023	10.01	Put	Bond Future	4,324.0900	4.3241	4,497.5200	4.4975	4.011	0	0	476
2022/05/05	R213	02/02/2023	10.21	Call	Bond Future	1,468.9900	1.4690	1,373.0700	1.3731	(6.530)	0	0	0
2022/05/05	R213	02/02/2023	10.21	Put	Bond Future	3,702.6300	3.7026	3,860.3800	3.8604	4.260	0	0	0
2022/05/05	R213	04/05/2023	10.75	Call	Bond Future	2,608.9500	2.6089	2,479.1100	2.4791	(4.977)	0	0	0
2022/05/05	R213	04/05/2023	10.75	Put	Bond Future	3,005.7800	3.0058	3,134.5600	3.1346	4.284	0	0	0
2022/05/05	R213	04/05/2023			Bond Future	10.8379	81.4277	10.8956	81.1691	0.532	0.0000	0.0000	0
2022/05/05	R213	04/05/2023	10.74	Call	Bond Future	2,585.8900	2.5859	2,456.7200	2.4567	(4.995)	0	0	0
2022/05/05	R213	04/05/2023	10.74	Put	Bond Future	3,028.0100	3.0280	3,157.4600	3.1575	4.275	0	0	0
2022/05/05	R213	04/05/2023	10.73	Call	Bond Future	2,563.2500	2.5632	2,434.7600	2.4348	(5.013)	0	0	0
2022/05/05	R213	04/05/2023	10.73	Put	Bond Future	3,050.6800	3.0507	3,180.8100	3.1808	4.266	0	0	0
2022/05/05	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R214	05/05/2022	11.75	Call	Bond Future	4,627.9700	4.6280	4,667.3600	4.6674	0.851	0	0	0
2022/05/05	R214	05/05/2022			Bond Future	10.8919	66.3977	10.8850	66.4371	(0.063)	0.0000	0.0000	0
2022/05/05	R214	05/05/2022	11.73	Call	Bond Future	4,526.1000	4.5261	4,565.4900	4.5655	0.870	0	0	0
2022/05/05	R214	05/05/2022	11.74	Call	Bond Future	4,577.0700	4.5771	4,616.4600	4.6165	0.861	0	0	0
2022/05/05	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R214	04/08/2022	10.98	Put	Bond Future	1,879.2100	1.8792	1,957.6900	1.9577	4.176	0	0	0
2022/05/05	R214	04/08/2022	10.99	Call	Bond Future	1,493.9900	1.4940	1,408.1000	1.4081	(5.749)	0	0	0
2022/05/05	R214	04/08/2022			Bond Future	11.0537	67.2685	11.0830	67.1051	0.265	0.0000	0.0000	15,134
2022/05/05	R214	04/08/2022	10.97	Call	Bond Future	1,437.8000	1.4378	1,353.7400	1.3537	(5.846)	0	0	0
2022/05/05	R214	04/08/2022	10.97	Put	Bond Future	1,907.6700	1.9077	1,987.0600	1.9871	4.162	0	0	0
2022/05/05	R214	04/08/2022	10.98	Call	Bond Future	1,465.7500	1.4657	1,380.7800	1.3808	(5.797)	0	0	0
2022/05/05	R214	04/08/2022	10.99	Put	Bond Future	1,851.1000	1.8511	1,928.6600	1.9287	4.190	0	0	0
2022/05/05	R214	03/11/2022	11.34	Call	Bond Future	2,765.3400	2.7653	2,665.3200	2.6653	(3.617)	0	0	0
2022/05/05	R214	03/11/2022	11.36	Put	Bond Future	1,972.1900	1.9722	2,037.2900	2.0373	3.301	0	0	0
2022/05/05	R214	03/11/2022			Bond Future	11.2019	64.9493	11.2324	64.7830	0.272	0.0000	0.0000	0
2022/05/05	R214	03/11/2022	11.34	Put	Bond Future	2,017.5000	2.0175	2,083.7700	2.0838	3.285	0	0	0
2022/05/05	R214	03/11/2022	11.35	Call	Bond Future	2,796.1200	2.7961	2,695.5100	2.6955	(3.598)	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
2022/05/05	R214	03/11/2022	11.35	Put	Bond Future	1,994.6500	1.9947	2,060.3300	2.0603	3.293	0	0	0
2022/05/05	R214	03/11/2022	11.36	Call	Bond Future	2,827.2300	2.8272	2,726.0400	2.7260	(3.579)	0	0	0
2022/05/05	R214	02/02/2023	11.07	Call	Bond Future	2,112.9900	2.1130	2,034.5000	2.0345	(3.715)	0	0	0
2022/05/05	R214	02/02/2023	11.07	Put	Bond Future	3,555.5900	3.5556	3,646.8200	3.6468	2.566	0	0	0
2022/05/05	R214	02/02/2023	11.08	Call	Bond Future	2,137.8600	2.1379	2,058.8200	2.0588	(3.697)	0	0	0
2022/05/05	R214	02/02/2023	11.08	Put	Bond Future	3,524.9400	3.5249	3,615.6200	3.6156	2.573	0	0	0
2022/05/05	R214	02/02/2023			Bond Future	11.3342	66.0376	11.3659	65.8678	0.280	0.0000	0.0000	0
2022/05/05	R214	02/02/2023	11.09	Call	Bond Future	2,162.6600	2.1627	2,083.0600	2.0831	(3.681)	0	0	0
2022/05/05	R214	02/02/2023	11.09	Put	Bond Future	3,494.2800	3.4943	3,584.4000	3.5844	2.579	0	0	0
2022/05/05	R214	04/05/2023	11.36	Call	Bond Future	2,967.0300	2.9670	2,876.8300	2.8768	(3.040)	0	0	0
2022/05/05	R214	04/05/2023	11.36	Put	Bond Future	3,472.1500	3.4721	3,555.0600	3.5551	2.388	0	0	0
2022/05/05	R214	04/05/2023	11.37	Call	Bond Future	2,993.4300	2.9934	2,902.7600	2.9028	(3.029)	0	0	0
2022/05/05	R214	04/05/2023	11.37	Put	Bond Future	3,445.1600	3.4452	3,527.6000	3.5276	2.393	0	0	0
2022/05/05	R214	04/05/2023			Bond Future	11.4551	63.9077	11.4880	63.7346	0.287	0.0000	0.0000	0
2022/05/05	R214	04/05/2023	11.38	Call	Bond Future	3,019.6700	3.0197	2,928.5400	2.9285	(3.018)	0	0	0
2022/05/05	R214	04/05/2023	11.38	Put	Bond Future	3,418.0800	3.4181	3,500.0600	3.5001	2.398	0	0	0
2022/05/05	R248	05/05/2022	11.79	Call	Bond Future	6,380.2200	6.3802	6,466.4300	6.4664	1.351	0	0	0
2022/05/05	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R248	05/05/2022	11.80	Call	Bond Future	6,443.1300	6.4431	6,529.3400	6.5293	1.338	0	0	0
2022/05/05	R248	05/05/2022			Bond Future	10.8469	83.5952	10.8350	83.6814	(0.109)	0.0000	0.0000	0
2022/05/05	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R248	05/05/2022	11.81	Call	Bond Future	6,505.9600	6.5060	6,592.1700	6.5922	1.325	0	0	0
2022/05/05	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/05/05	R248	04/08/2022	10.98	Call	Bond Future	1,991.9000	1.9919	1,861.0900	1.8611	(6.567)	0	0	0
2022/05/05	R248	04/08/2022	10.98	Put	Bond Future	2,176.5900	2.1766	2,290.2600	2.2903	5.222	0	0	0
2022/05/05	R248	04/08/2022	10.99	Call	Bond Future	2,029.2900	2.0293	1,897.1200	1.8971	(6.513)	0	0	0
2022/05/05	R248	04/08/2022	10.99	Put	Bond Future	2,142.9700	2.1430	2,255.2800	2.2553	5.241	0	0	0
2022/05/05	R248	04/08/2022	10.20	Call	Bond Future	223.1100	0.2231	194.5400	0.1945	(12.805)	0	0	1,700
2022/05/05	R248	04/08/2022	10.40	Put	Bond Future	4,951.2900	4.9513	5,146.3700	5.1464	3.940	0	0	0
2022/05/05	R248	04/08/2022			Bond Future	11.0060	84.6916	11.0407	84.4471	0.315	0.0000	0.0000	188,741
2022/05/05	R248	04/08/2022	11.00	Call	Bond Future	2,066.8400	2.0668	1,933.3100	1.9333	(6.461)	0	0	0
2022/05/05	R248	04/08/2022	11.00	Put	Bond Future	2,109.6100	2.1096	2,220.5600	2.2206	5.259	0	0	50
2022/05/05	R248	04/08/2022	10.90	Call	Bond Future	1,705.2100	1.7052	1,585.5600	1.5856	(7.017)	0	0	1,700
2022/05/05	R248	04/08/2022	10.90	Put	Bond Future	2,461.9300	2.4619	2,586.7600	2.5868	5.070	0	0	0
2022/05/05	R248	04/08/2022	9.70	Call	Bond Future	36.4400	0.0364	30.3900	0.0304	(16.603)	0	0	0
2022/05/05	R248	04/08/2022	9.70	Put	Bond Future	10,286.3800	10.2864	10,524.8100	10.5248	2.318	0	0	0
2022/05/05	R248	04/08/2022	10.20	Put	Bond Future	6,298.7700	6.2988	6,514.6800	6.5147	3.428	0	0	0
2022/05/05	R248	04/08/2022	10.40	Call	Bond Future	454.9800	0.4550	405.5800	0.4056	(10.858)	0	0	0
2022/05/05	R248	03/11/2022	11.32	Call	Bond Future	3,571.0100	3.5710	3,420.5300	3.4205	(4.214)	0	0	0
2022/05/05	R248	03/11/2022	11.30	Put	Bond Future	2,477.1300	2.4771	2,577.0100	2.5770	4.032	0	0	0
2022/05/05	R248	03/11/2022	11.31	Put	Bond Future	2,448.6200	2.4486	2,547.6100	2.5476	4.043	0	0	0
2022/05/05	R248	03/11/2022			Bond Future	11.1516	81.4855	11.1876	81.2369	0.323	0.0000	0.0000	0
2022/05/05	R248	03/11/2022	11.32	Put	Bond Future	2,420.6200	2.4206	2,518.7300	2.5187	4.053	0	0	0
2022/05/05	R248	03/11/2022	11.30	Call	Bond Future	3,492.4200	3.4924	3,343.7100	3.3437	(4.258)	0	0	0
2022/05/05	R248	03/11/2022	11.31	Call	Bond Future	3,531.5100	3.5315	3,381.9100	3.3819	(4.236)	0	0	0
2022/05/05	R248	02/02/2023	11.08	Call	Bond Future	2,814.9700	2.8150	2,694.3200	2.6943	(4.286)	0	0	0
2022/05/05	R248	02/02/2023	11.08	Put	Bond Future	4,200.2200	4.2002	4,333.1400	4.3331	3.165	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
2022/05/05	R248	02/02/2023			Bond Future	11.2813	82.8512	11.3188	82.5976	0.333	0.0000	0.0000	0
2022/05/05	R248	02/02/2023	11.06	Call	Bond Future	2,750.6300	2.7506	2,631.6500	2.6317	(4.326)	0	0	0
2022/05/05	R248	02/02/2023	11.06	Put	Bond Future	4,275.8000	4.2758	4,410.3900	4.4104	3.148	0	0	0
2022/05/05	R248	02/02/2023	11.07	Call	Bond Future	2,782.5700	2.7826	2,662.7600	2.6628	(4.306)	0	0	0
2022/05/05	R248	02/02/2023	11.07	Put	Bond Future	4,237.7200	4.2377	4,371.4800	4.3715	3.156	0	0	0
2022/05/05	R248	04/05/2023	11.35	Call	Bond Future	3,842.8000	3.8428	3,706.3400	3.7063	(3.551)	0	0	0
2022/05/05	R248	04/05/2023	11.35	Put	Bond Future	4,173.9900	4.1740	4,296.0300	4.2960	2.924	0	0	0
2022/05/05	R248	04/05/2023			Bond Future	11.3996	79.8781	11.4386	79.6196	0.342	0.0000	0.0000	0
2022/05/05	R248	04/05/2023	11.33	Call	Bond Future	3,775.7200	3.7757	3,640.6500	3.6406	(3.577)	0	0	0
2022/05/05	R248	04/05/2023	11.33	Put	Bond Future	4,241.1800	4.2412	4,364.6100	4.3646	2.910	0	0	0
2022/05/05	R248	04/05/2023	11.34	Call	Bond Future	3,809.0300	3.8090	3,673.2700	3.6733	(3.564)	0	0	0
2022/05/05	R248	04/05/2023	11.34	Put	Bond Future	4,207.3100	4.2073	4,330.0500	4.3300	2.917	0	0	0

Total

1233639