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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/04/2022 TO 22/04/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	2025	05/05/2022		Bond Future	160.3672	160.3672	160.3657	160.3657	(0.001)	0.0000	0.0000	426
2022/04/22	2025	04/08/2022		Bond Future	160.9425	160.9425	160.9367	160.9367	(0.004)	0.0000	0.0000	6,855
2022/04/22	2025	03/11/2022		Bond Future	163.2889	163.2889	163.2812	163.2812	(0.005)	0.0000	0.0000	0
2022/04/22	2025	02/02/2023		Bond Future	164.3853	164.3853	164.3744	164.3744	(0.007)	0.0000	0.0000	0
2022/04/22	2025	04/05/2023		Bond Future	167.1837	167.1837	167.1713	167.1713	(0.007)	0.0000	0.0000	0
2022/04/22	2029	05/05/2022		Bond Future	117.7776	117.7776	117.8580	117.8580	0.068	0.0000	0.0000	2,007
2022/04/22	2029	04/08/2022		Bond Future	119.4008	119.4008	119.4792	119.4792	0.066	0.0000	0.0000	3,515

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	2029	03/11/2022			Bond Future	119.9024	119.9024	119.9808	119.9808	0.065	0.0000	0.0000	0
2022/04/22	2029	02/02/2023			Bond Future	121.9373	121.9373	122.0149	122.0149	0.064	0.0000	0.0000	0
2022/04/22	2029	04/05/2023			Bond Future	122.7384	122.7384	122.8163	122.8163	0.063	0.0000	0.0000	0
2022/04/22	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/22	2030	05/05/2022	8.14	Put	Bond Future	9,184.8400	9.1848	9,159.8100	9.1598	(0.273)	0	0	0
2022/04/22	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,073
2022/04/22	2030	05/05/2022	10.21	Call	Bond Future	1,766.6800	1.7667	1,786.3500	1.7863	1.113	0	0	0
2022/04/22	2030	05/05/2022	10.21	Put	Bond Future	120.7100	0.1207	115.3500	0.1154	(4.440)	0	0	0
2022/04/22	2030	05/05/2022	9.95	Call	Bond Future	806.7800	0.8068	810.2600	0.8103	0.431	0	0	0
2022/04/22	2030	05/05/2022	9.65	Put	Bond Future	1,313.4900	1.3135	1,278.2100	1.2782	(2.686)	0	0	5,000
2022/04/22	2030	05/05/2022	8.81	Put	Bond Future	5,503.4700	5.5035	5,478.4400	5.4784	(0.455)	0	0	0
2022/04/22	2030	05/05/2022	8.89	Put	Bond Future	5,075.5800	5.0756	5,050.5300	5.0505	(0.494)	0	0	0
2022/04/22	2030	05/05/2022	9.15	Call	Bond Future	1.7800	0.0018	1.2600	0.0013	(29.213)	0	0	7,500
2022/04/22	2030	05/05/2022	9.15	Put	Bond Future	3,703.2200	3.7032	3,677.6700	3.6777	(0.690)	0	0	0
2022/04/22	2030	05/05/2022			Bond Future	9.8752	92.1918	9.8702	92.2168	(0.051)	0.0000	0.0000	62,558
2022/04/22	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/22	2030	05/05/2022	7.73	Put	Bond Future	11,526.1700	11.5262	11,501.1400	11.5011	(0.217)	0	0	0
2022/04/22	2030	05/05/2022	8.47	Put	Bond Future	7,349.6200	7.3496	7,324.5900	7.3246	(0.341)	0	0	0
2022/04/22	2030	05/05/2022	11.04	Call	Bond Future	5,563.5700	5.5636	5,588.6600	5.5887	0.451	0	0	0
2022/04/22	2030	05/05/2022	11.04	Put	Bond Future	0.3200	0.0003	0.3800	0.0004	18.750	0	0	1,800
2022/04/22	2030	05/05/2022	9.95	Put	Bond Future	435.6300	0.4356	414.0800	0.4141	(4.947)	0	0	1,073
2022/04/22	2030	05/05/2022	10.19	Call	Bond Future	1,683.2900	1.6833	1,702.0600	1.7021	1.115	0	0	0
2022/04/22	2030	05/05/2022	10.19	Put	Bond Future	134.5500	0.1346	128.2900	0.1283	(4.653)	0	0	0
2022/04/22	2030	05/05/2022	10.20	Call	Bond Future	1,724.8400	1.7248	1,744.0700	1.7441	1.115	0	0	0
2022/04/22	2030	05/05/2022	10.20	Put	Bond Future	127.4700	0.1275	121.6700	0.1217	(4.550)	0	0	200
2022/04/22	2030	05/05/2022	9.35	Call	Bond Future	16.4600	0.0165	13.3000	0.0133	(19.198)	0	0	0
2022/04/22	2030	05/05/2022	9.35	Put	Bond Future	2,678.0300	2.6780	2,649.8400	2.6498	(1.053)	0	0	1,073
2022/04/22	2030	05/05/2022	9.60	Call	Bond Future	132.9900	0.1330	123.1500	0.1231	(7.399)	0	0	0
2022/04/22	2030	05/05/2022	9.60	Put	Bond Future	1,515.2800	1.5153	1,480.4100	1.4804	(2.301)	0	0	5,000
2022/04/22	2030	05/05/2022	9.65	Call	Bond Future	184.3600	0.1844	174.1100	0.1741	(5.560)	0	0	0
2022/04/22	2030	05/05/2022	8.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	200
2022/04/22	2030	05/05/2022	8.89	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	1,800
2022/04/22	2030	04/08/2022	9.56	Call	Bond Future	611.1700	0.6112	608.0100	0.6080	(0.517)	0	0	0
2022/04/22	2030	04/08/2022	9.56	Put	Bond Future	3,193.0300	3.1930	3,166.9700	3.1670	(0.816)	0	0	0
2022/04/22	2030	04/08/2022	10.95	Call	Bond Future	4,454.3100	4.4543	4,467.5500	4.4675	0.297	0	0	0
2022/04/22	2030	04/08/2022	10.95	Put	Bond Future	437.8800	0.4379	428.2200	0.4282	(2.206)	0	0	800
2022/04/22	2030	04/08/2022			Bond Future	10.0883	89.4335	10.0835	89.4564	(0.047)	0.0000	0.0000	90,735
2022/04/22	2030	04/08/2022	9.05	Call	Bond Future	157.2600	0.1573	154.8600	0.1549	(1.526)	0	0	800
2022/04/22	2030	04/08/2022	9.05	Put	Bond Future	5,322.4800	5.3225	5,297.1800	5.2972	(0.475)	0	0	0
2022/04/22	2030	04/08/2022	9.54	Call	Bond Future	584.2000	0.5842	581.0100	0.5810	(0.546)	0	0	0
2022/04/22	2030	04/08/2022	9.54	Put	Bond Future	3,265.6700	3.2657	3,239.5800	3.2396	(0.799)	0	0	0
2022/04/22	2030	04/08/2022	9.55	Call	Bond Future	597.5800	0.5976	594.4000	0.5944	(0.532)	0	0	0
2022/04/22	2030	04/08/2022	9.55	Put	Bond Future	3,229.2300	3.2292	3,203.1500	3.2031	(0.808)	0	0	0
2022/04/22	2030	04/08/2022	8.30	Call	Bond Future	16.1000	0.0161	15.7100	0.0157	(2.422)	0	0	800
2022/04/22	2030	04/08/2022	8.30	Put	Bond Future	9,149.8200	9.1498	9,126.5300	9.1265	(0.255)	0	0	0
2022/04/22	2030	03/11/2022	10.10	Call	Bond Future	1,735.0600	1.7351	1,728.1500	1.7281	(0.398)	0	0	0
2022/04/22	2030	03/11/2022	10.10	Put	Bond Future	2,574.4600	2.5745	2,545.3100	2.5453	(1.132)	0	0	0

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2022/04/22	2030	03/11/2022			Bond Future	10.2797	90.7176	10.2749	90.7399	(0.047)	0.0000	0.0000	0
2022/04/22	2030	03/11/2022	10.09	Call	Bond Future	1,713.5400	1.7135	1,706.5700	1.7066	(0.407)	0	0	0
2022/04/22	2030	03/11/2022	10.09	Put	Bond Future	2,599.9500	2.6000	2,570.7400	2.5707	(1.123)	0	0	0
2022/04/22	2030	03/11/2022	10.08	Call	Bond Future	1,692.1700	1.6922	1,685.4100	1.6854	(0.399)	0	0	0
2022/04/22	2030	03/11/2022	10.08	Put	Bond Future	2,625.6200	2.6256	2,596.6200	2.5966	(1.105)	0	0	0
2022/04/22	2030	02/02/2023	10.01	Put	Bond Future	3,628.2700	3.6283	3,563.4200	3.5634	(1.787)	0	0	0
2022/04/22	2030	02/02/2023	9.94	Put	Bond Future	3,827.1900	3.8272	3,761.0200	3.7610	(1.729)	0	0	102
2022/04/22	2030	02/02/2023	9.99	Call	Bond Future	1,600.0100	1.6000	1,555.9100	1.5559	(2.756)	0	0	0
2022/04/22	2030	02/02/2023	10.00	Call	Bond Future	1,618.0700	1.6181	1,574.2100	1.5742	(2.711)	0	0	0
2022/04/22	2030	02/02/2023	9.20	Call	Bond Future	537.1400	0.5371	536.7600	0.5368	(0.071)	0	0	0
2022/04/22	2030	02/02/2023	9.20	Put	Bond Future	6,372.9900	6.3730	6,351.6700	6.3517	(0.335)	0	0	0
2022/04/22	2030	02/02/2023	9.66	Call	Bond Future	1,068.2200	1.0682	1,020.7700	1.0208	(4.442)	0	0	0
2022/04/22	2030	02/02/2023	9.66	Put	Bond Future	4,696.1600	4.6962	4,627.7700	4.6278	(1.456)	0	0	102
2022/04/22	2030	02/02/2023	9.80	Call	Bond Future	1,278.7200	1.2787	1,230.9400	1.2309	(3.737)	0	0	0
2022/04/22	2030	02/02/2023	8.81	Put	Bond Future	8,038.9300	8.0389	8,034.8200	8.0348	(0.051)	0	0	0
2022/04/22	2030	02/02/2023			Bond Future	10.4470	88.2336	10.4424	88.2545	(0.045)	0.0000	0.0000	0
2022/04/22	2030	02/02/2023	10.01	Call	Bond Future	1,636.5600	1.6366	1,592.6500	1.5926	(2.683)	0	0	0
2022/04/22	2030	02/02/2023	9.94	Call	Bond Future	1,511.2000	1.5112	1,465.9700	1.4660	(2.993)	0	0	0
2022/04/22	2030	02/02/2023	9.99	Put	Bond Future	3,684.2200	3.6842	3,619.1800	3.6192	(1.765)	0	0	0
2022/04/22	2030	02/02/2023	10.00	Put	Bond Future	3,656.0200	3.6560	3,591.2200	3.5912	(1.772)	0	0	0
2022/04/22	2030	02/02/2023	9.80	Put	Bond Future	4,247.7000	4.2477	4,178.9800	4.1790	(1.618)	0	0	0
2022/04/22	2030	02/02/2023	8.81	Call	Bond Future	278.5300	0.2785	295.3600	0.2954	6.042	0	0	102
2022/04/22	2030	04/05/2023	10.52	Call	Bond Future	0.0000	0.0000	2,569.7100	2.5697	100.000	0	0	0
2022/04/22	2030	04/05/2023	10.52	Put	Bond Future	481.0000	0.4810	3,030.2100	3.0302	529.981	0	0	0
2022/04/22	2030	04/05/2023	10.53	Call	Bond Future	0.0000	0.0000	2,591.9800	2.5920	100.000	0	0	0
2022/04/22	2030	04/05/2023	10.53	Put	Bond Future	437.2800	0.4373	3,008.7600	3.0088	588.063	0	0	0
2022/04/22	2030	04/05/2023			Bond Future	10.6304	89.7207	10.6257	89.7412	(0.044)	0.0000	0.0000	0
2022/04/22	2030	04/05/2023	10.54	Call	Bond Future	0.0000	0.0000	2,614.3500	2.6144	100.000	0	0	0
2022/04/22	2030	04/05/2023	10.54	Put	Bond Future	393.5900	0.3936	2,987.4400	2.9874	659.023	0	0	0
2022/04/22	2032	05/05/2022	10.29	Put	Bond Future	599.6800	0.5997	564.2700	0.5643	(5.905)	0	0	0
2022/04/22	2032	05/05/2022	11.18	Call	Bond Future	4,987.0100	4.9870	4,955.4200	4.9554	(0.633)	0	0	0
2022/04/22	2032	05/05/2022	11.18	Put	Bond Future	2.7700	0.0028	2.3200	0.0023	(16.245)	0	0	780
2022/04/22	2032	05/05/2022	10.98	Call	Bond Future	3,950.7000	3.9507	3,917.2300	3.9172	(0.847)	0	0	0
2022/04/22	2032	05/05/2022	10.98	Put	Bond Future	13.0100	0.0130	10.6800	0.0107	(17.909)	0	0	993
2022/04/22	2032	05/05/2022	11.02	Put	Bond Future	9.7400	0.0097	7.9600	0.0080	(18.275)	0	0	0
2022/04/22	2032	05/05/2022	11.03	Call	Bond Future	4,210.0300	4.2100	4,177.2300	4.1772	(0.779)	0	0	0
2022/04/22	2032	05/05/2022	11.03	Put	Bond Future	9.0400	0.0090	7.3800	0.0074	(18.363)	0	0	0
2022/04/22	2032	05/05/2022			Bond Future	10.2565	88.5951	10.2621	88.5640	0.054	0.0000	0.0000	128,160
2022/04/22	2032	05/05/2022	9.58	Call	Bond Future	2.8700	0.0029	1.4600	0.0015	(49.129)	0	0	780
2022/04/22	2032	05/05/2022	9.58	Put	Bond Future	3,912.0400	3.9120	3,941.7700	3.9418	0.760	0	0	0
2022/04/22	2032	05/05/2022	10.18	Call	Bond Future	483.4500	0.4834	420.3600	0.4204	(13.050)	0	0	780
2022/04/22	2032	05/05/2022	10.18	Put	Bond Future	914.4300	0.9144	882.4800	0.8825	(3.494)	0	0	0
2022/04/22	2032	05/05/2022	10.29	Call	Bond Future	787.2000	0.7872	720.6500	0.7206	(8.454)	0	0	993
2022/04/22	2032	05/05/2022	11.04	Call	Bond Future	4,261.8900	4.2619	4,229.2200	4.2292	(0.767)	0	0	0
2022/04/22	2032	05/05/2022	11.04	Put	Bond Future	8.3800	0.0084	6.8500	0.0069	(18.258)	0	0	0
2022/04/22	2032	05/05/2022	11.02	Call	Bond Future	4,158.1600	4.1582	4,125.2400	4.1252	(0.792)	0	0	0
2022/04/22	2032	04/08/2022	10.20	Put	Bond Future	2,564.7600	2.5648	2,506.0100	2.5060	(2.291)	0	0	0

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2022/04/22	2032	04/08/2022	10.21	Put	Bond Future	2,531.7600	2.5318	2,473.0900	2.4731	(2.317)	0	0	0
2022/04/22	2032	04/08/2022	10.22	Call	Bond Future	1,239.2700	1.2393	1,147.1200	1.1471	(7.436)	0	0	0
2022/04/22	2032	04/08/2022	9.40	Call	Bond Future	143.0600	0.1431	108.9800	0.1090	(23.822)	0	0	1,300
2022/04/22	2032	04/08/2022	9.40	Put	Bond Future	6,118.3300	6.1183	6,118.2000	6.1182	(0.002)	0	0	0
2022/04/22	2032	04/08/2022	9.72	Call	Bond Future	402.8600	0.4029	320.6300	0.3206	(20.412)	0	0	800
2022/04/22	2032	04/08/2022	9.72	Put	Bond Future	4,499.0600	4.4991	4,450.7800	4.4508	(1.073)	0	0	0
2022/04/22	2032	04/08/2022	8.97	Call	Bond Future	21.5800	0.0216	25.5600	0.0256	18.443	0	0	800
2022/04/22	2032	04/08/2022	8.97	Put	Bond Future	8,603.2300	8.6032	8,641.1600	8.6412	0.441	0	0	0
2022/04/22	2032	04/08/2022			Bond Future	10.4489	89.7939	10.4552	89.7599	0.060	0.0000	0.0000	68,516
2022/04/22	2032	04/08/2022	11.60	Call	Bond Future	6,307.6400	6.3076	6,228.3400	6.2283	(1.257)	0	0	0
2022/04/22	2032	04/08/2022	11.60	Put	Bond Future	325.8500	0.3259	280.5000	0.2805	(13.917)	0	0	800
2022/04/22	2032	04/08/2022	11.89	Call	Bond Future	7,603.3800	7.6034	7,536.9400	7.5369	(0.874)	0	0	0
2022/04/22	2032	04/08/2022	11.89	Put	Bond Future	202.3400	0.2023	169.8500	0.1698	(16.057)	0	0	0
2022/04/22	2032	04/08/2022	10.20	Call	Bond Future	1,193.9700	1.1940	1,101.2700	1.1013	(7.764)	0	0	0
2022/04/22	2032	04/08/2022	10.21	Call	Bond Future	1,216.5900	1.2166	1,123.9700	1.1240	(7.613)	0	0	0
2022/04/22	2032	04/08/2022	10.22	Put	Bond Future	2,498.8700	2.4989	2,440.6700	2.4407	(2.329)	0	0	0
2022/04/22	2032	04/08/2022	10.10	Call	Bond Future	982.4600	0.9825	888.1700	0.8882	(9.597)	0	0	1,300
2022/04/22	2032	04/08/2022	10.10	Put	Bond Future	2,912.0300	2.9120	2,851.6900	2.8517	(2.072)	0	0	0
2022/04/22	2032	03/11/2022	10.56	Put	Bond Future	2,565.3000	2.5653	2,533.8600	2.5339	(1.226)	0	0	180
2022/04/22	2032	03/11/2022	10.11	Put	Bond Future	3,989.2800	3.9893	3,951.0600	3.9511	(0.958)	0	0	454
2022/04/22	2032	03/11/2022	10.16	Call	Bond Future	1,262.6500	1.2627	1,189.5200	1.1895	(5.792)	0	0	0
2022/04/22	2032	03/11/2022	10.16	Put	Bond Future	3,809.6100	3.8096	3,771.8600	3.7719	(0.991)	0	0	180
2022/04/22	2032	03/11/2022	9.36	Call	Bond Future	254.4200	0.2544	250.8700	0.2509	(1.395)	0	0	454
2022/04/22	2032	03/11/2022	9.36	Put	Bond Future	7,354.2300	7.3542	7,386.0600	7.3861	0.433	0	0	0
2022/04/22	2032	03/11/2022	9.46	Put	Bond Future	6,827.1100	6.8271	6,858.2700	6.8583	0.456	0	0	0
2022/04/22	2032	03/11/2022	9.92	Call	Bond Future	839.9200	0.8399	770.3300	0.7703	(8.285)	0	0	750
2022/04/22	2032	03/11/2022	9.92	Put	Bond Future	4,721.3500	4.7213	4,687.1400	4.6871	(0.725)	0	0	0
2022/04/22	2032	03/11/2022	9.31	Put	Bond Future	7,623.1500	7.6232	7,655.3900	7.6554	0.423	0	0	0
2022/04/22	2032	03/11/2022			Bond Future	10.6316	86.9315	10.6383	86.8961	0.063	0.0000	0.0000	0
2022/04/22	2032	03/11/2022	10.67	Call	Bond Future	2,487.5100	2.4875	2,418.0500	2.4181	(2.792)	0	0	750
2022/04/22	2032	03/11/2022	10.67	Put	Bond Future	2,284.4800	2.2845	2,250.4000	2.2504	(1.492)	0	0	0
2022/04/22	2032	03/11/2022	11.55	Call	Bond Future	5,582.8000	5.5828	5,493.1800	5.4932	(1.605)	0	0	0
2022/04/22	2032	03/11/2022	11.55	Put	Bond Future	895.6800	0.8957	841.4400	0.8414	(6.056)	0	0	500
2022/04/22	2032	03/11/2022	12.30	Call	Bond Future	8,669.8700	8.6699	8,600.9400	8.6009	(0.795)	0	0	0
2022/04/22	2032	03/11/2022	12.30	Put	Bond Future	405.4500	0.4055	371.9000	0.3719	(8.275)	0	0	750
2022/04/22	2032	03/11/2022	10.49	Call	Bond Future	2,002.9400	2.0029	1,937.5300	1.9375	(3.266)	0	0	0
2022/04/22	2032	03/11/2022	10.49	Put	Bond Future	2,757.4000	2.7574	2,727.3700	2.7274	(1.089)	0	0	454
2022/04/22	2032	03/11/2022	10.56	Call	Bond Future	2,184.8700	2.1849	2,118.0500	2.1181	(3.058)	0	0	0
2022/04/22	2032	03/11/2022	10.66	Call	Bond Future	2,459.1800	2.4592	2,390.0800	2.3901	(2.810)	0	0	0
2022/04/22	2032	03/11/2022	10.66	Put	Bond Future	2,308.9700	2.3090	2,275.2500	2.2753	(1.460)	0	0	0
2022/04/22	2032	03/11/2022	10.11	Call	Bond Future	1,166.4800	1.1665	1,092.8800	1.0929	(6.310)	0	0	0
2022/04/22	2032	03/11/2022	10.21	Call	Bond Future	1,363.4600	1.3635	1,291.0600	1.2911	(5.310)	0	0	500
2022/04/22	2032	03/11/2022	10.21	Put	Bond Future	3,635.7000	3.6357	3,598.6800	3.5987	(1.018)	0	0	0
2022/04/22	2032	03/11/2022	9.46	Call	Bond Future	312.9800	0.3130	308.7600	0.3088	(1.348)	0	0	500
2022/04/22	2032	03/11/2022	9.31	Call	Bond Future	228.6700	0.2287	225.5300	0.2255	(1.373)	0	0	180
2022/04/22	2032	02/02/2023	10.67	Call	Bond Future	2,523.4900	2.5235	2,450.7100	2.4507	(2.884)	0	0	750
2022/04/22	2032	02/02/2023	10.67	Put	Bond Future	3,144.2400	3.1442	3,109.0500	3.1090	(1.119)	0	0	0
2022/04/22	2032	02/02/2023	11.69	Call	Bond Future	5,817.2400	5.8172	5,716.3100	5.7163	(1.735)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	2032	02/02/2023	11.69	Put	Bond Future	1,335.9200	1.3359	1,272.5800	1.2726	(4.741)	0	0	0
2022/04/22	2032	02/02/2023	10.40	Call	Bond Future	1,887.8000	1.8878	1,816.2900	1.8163	(3.788)	0	0	0
2022/04/22	2032	02/02/2023	10.40	Put	Bond Future	3,930.0600	3.9301	3,896.1400	3.8961	(0.863)	0	0	0
2022/04/22	2032	02/02/2023	10.50	Call	Bond Future	2,111.3800	2.1114	2,041.3900	2.0414	(3.315)	0	0	0
2022/04/22	2032	02/02/2023	10.50	Put	Bond Future	3,623.5600	3.6236	3,591.1600	3.5912	(0.894)	0	0	454
2022/04/22	2032	02/02/2023	10.22	Call	Bond Future	1,520.3600	1.5204	1,447.5500	1.4475	(4.789)	0	0	500
2022/04/22	2032	02/02/2023	10.22	Put	Bond Future	4,527.5300	4.5275	4,492.3100	4.4923	(0.778)	0	0	0
2022/04/22	2032	02/02/2023	9.47	Call	Bond Future	467.1100	0.4671	451.7800	0.4518	(3.282)	0	0	500
2022/04/22	2032	02/02/2023	9.47	Put	Bond Future	7,648.6700	7.6487	7,670.9300	7.6709	0.291	0	0	0
2022/04/22	2032	02/02/2023	9.92	Call	Bond Future	1,003.2700	1.0033	935.3700	0.9354	(6.768)	0	0	750
2022/04/22	2032	02/02/2023	9.92	Put	Bond Future	5,649.9700	5.6500	5,619.6600	5.6197	(0.536)	0	0	0
2022/04/22	2032	02/02/2023			Bond Future	10.7898	88.3912	10.7970	88.3536	0.068	0.0000	0.0000	0
2022/04/22	2032	02/02/2023	12.75	Call	Bond Future	9,881.5500	9.8815	9,853.1100	9.8531	(0.288)	0	0	0
2022/04/22	2032	02/02/2023	12.75	Put	Bond Future	517.0200	0.5170	526.1700	0.5262	1.770	0	0	750
2022/04/22	2032	02/02/2023	11.84	Call	Bond Future	6,377.3400	6.3773	6,278.9600	6.2790	(1.543)	0	0	0
2022/04/22	2032	02/02/2023	11.84	Put	Bond Future	1,179.9600	1.1800	1,119.1700	1.1192	(5.152)	0	0	500
2022/04/22	2032	02/02/2023	10.39	Call	Bond Future	1,866.3500	1.8663	1,794.7700	1.7948	(3.835)	0	0	0
2022/04/22	2032	02/02/2023	10.39	Put	Bond Future	3,961.8500	3.9619	3,927.8600	3.9279	(0.858)	0	0	0
2022/04/22	2032	02/02/2023	10.16	Call	Bond Future	1,406.5300	1.4065	1,333.9900	1.3340	(5.157)	0	0	0
2022/04/22	2032	02/02/2023	10.16	Put	Bond Future	4,738.4500	4.7385	4,703.5000	4.7035	(0.738)	0	0	454
2022/04/22	2032	02/02/2023	10.38	Call	Bond Future	1,844.7400	1.8447	1,773.1000	1.7731	(3.883)	0	0	0
2022/04/22	2032	02/02/2023	10.38	Put	Bond Future	3,993.5200	3.9935	3,959.4700	3.9595	(0.853)	0	0	0
2022/04/22	2032	02/02/2023	9.31	Call	Bond Future	356.0400	0.3560	342.7600	0.3428	(3.730)	0	0	454
2022/04/22	2032	02/02/2023	9.31	Put	Bond Future	8,461.3500	8.4613	8,485.6600	8.4857	0.287	0	0	0
2022/04/22	2032	04/05/2023	10.89	Call	Bond Future	0.0000	0.0000	2,925.8900	2.9259	100.000	0	0	0
2022/04/22	2032	04/05/2023	10.89	Put	Bond Future	335.3500	0.3353	3,300.1800	3.3002	884.100	0	0	0
2022/04/22	2032	04/05/2023			Bond Future	10.9566	85.7240	10.9644	85.6851	0.071	0.0000	0.0000	0
2022/04/22	2032	04/05/2023	10.87	Call	Bond Future	0.0000	0.0000	2,875.2500	2.8752	100.000	0	0	0
2022/04/22	2032	04/05/2023	10.87	Put	Bond Future	436.3300	0.4363	3,350.5200	3.3505	667.887	0	0	0
2022/04/22	2032	04/05/2023	10.88	Call	Bond Future	0.0000	0.0000	2,900.5100	2.9005	100.000	0	0	0
2022/04/22	2032	04/05/2023	10.88	Put	Bond Future	385.8200	0.3858	3,325.2700	3.3253	761.871	0	0	0
2022/04/22	2033	05/05/2022			Bond Future	113.8225	113.8225	113.8314	113.8314	0.008	0.0000	0.0000	2,158
2022/04/22	2033	04/08/2022			Bond Future	115.3913	115.3913	115.3972	115.3972	0.005	0.0000	0.0000	5,647
2022/04/22	2033	03/11/2022			Bond Future	115.7506	115.7506	115.7554	115.7554	0.004	0.0000	0.0000	0
2022/04/22	2033	02/02/2023			Bond Future	117.7148	117.7148	117.7177	117.7177	0.002	0.0000	0.0000	0
2022/04/22	2033	04/05/2023			Bond Future	118.3590	118.3590	118.3608	118.3608	0.002	0.0000	0.0000	0
2022/04/22	2037	05/05/2022	11.82	Call	Bond Future	6,336.0700	6.3361	6,395.0200	6.3950	0.930	0	0	0
2022/04/22	2037	05/05/2022	11.83	Call	Bond Future	6,392.7700	6.3928	6,451.7600	6.4518	0.923	0	0	0
2022/04/22	2037	05/05/2022	11.84	Put	Bond Future	1.3300	0.0013	0.9000	0.0009	(32.331)	0	0	0
2022/04/22	2037	05/05/2022			Bond Future	10.7699	85.7175	10.7606	85.7770	(0.086)	0.0000	0.0000	52,188
2022/04/22	2037	05/05/2022	11.82	Put	Bond Future	1.5600	0.0016	1.0600	0.0011	(32.051)	0	0	0
2022/04/22	2037	05/05/2022	11.83	Put	Bond Future	1.4400	0.0014	0.9800	0.0010	(31.944)	0	0	0
2022/04/22	2037	05/05/2022	11.84	Call	Bond Future	6,449.4200	6.4494	6,508.4400	6.5084	0.915	0	0	0
2022/04/22	2037	04/08/2022	11.95	Call	Bond Future	6,365.6900	6.3657	6,368.9500	6.3689	0.051	0	0	0
2022/04/22	2037	04/08/2022	11.95	Put	Bond Future	480.6100	0.4806	425.9100	0.4259	(11.381)	0	0	1,050
2022/04/22	2037	04/08/2022	10.91	Put	Bond Future	2,219.8600	2.2199	2,123.7600	2.1238	(4.329)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	2037	04/08/2022	10.89	Call	Bond Future	1,895.4100	1.8954	1,856.5900	1.8566	(2.048)	0	0	0
2022/04/22	2037	04/08/2022	10.89	Put	Bond Future	2,282.7700	2.2828	2,185.9900	2.1860	(4.240)	0	0	0
2022/04/22	2037	04/08/2022	10.90	Call	Bond Future	1,926.5600	1.9266	1,887.9900	1.8880	(2.002)	0	0	0
2022/04/22	2037	04/08/2022			Bond Future	10.9520	82.6212	10.9427	82.6792	(0.085)	0.0000	0.0000	104,110
2022/04/22	2037	04/08/2022	10.91	Call	Bond Future	1,957.8100	1.9578	1,919.6700	1.9197	(1.948)	0	0	0
2022/04/22	2037	04/08/2022	11.21	Call	Bond Future	3,033.8100	3.0338	2,989.3500	2.9894	(1.465)	0	0	1,050
2022/04/22	2037	04/08/2022	11.21	Put	Bond Future	1,449.3900	1.4494	1,346.9700	1.3470	(7.066)	0	0	0
2022/04/22	2037	04/08/2022	11.42	Call	Bond Future	3,910.3200	3.9103	3,870.1700	3.8702	(1.027)	0	0	0
2022/04/22	2037	04/08/2022	11.42	Put	Bond Future	1,069.5200	1.0695	971.4100	0.9714	(9.173)	0	0	50
2022/04/22	2037	04/08/2022	10.10	Call	Bond Future	297.6600	0.2977	253.6800	0.2537	(14.775)	0	0	50
2022/04/22	2037	04/08/2022	10.10	Put	Bond Future	5,866.5700	5.8666	5,764.6300	5.7646	(1.738)	0	0	0
2022/04/22	2037	04/08/2022	10.90	Put	Bond Future	2,251.2300	2.2512	2,154.7000	2.1547	(4.288)	0	0	50
2022/04/22	2037	03/11/2022	11.32	Call	Bond Future	3,560.8400	3.5608	3,500.4700	3.5005	(1.695)	0	0	0
2022/04/22	2037	03/11/2022	11.30	Put	Bond Future	2,367.9600	2.3680	2,249.9500	2.2500	(4.984)	0	0	0
2022/04/22	2037	03/11/2022	11.31	Call	Bond Future	3,524.3300	3.5243	3,464.1000	3.4641	(1.709)	0	0	0
2022/04/22	2037	03/11/2022	11.31	Put	Bond Future	2,344.9600	2.3450	2,226.8100	2.2268	(5.038)	0	0	0
2022/04/22	2037	03/11/2022			Bond Future	11.1142	83.8078	11.1047	83.8658	(0.086)	0.0000	0.0000	0
2022/04/22	2037	03/11/2022	11.32	Put	Bond Future	2,321.9300	2.3219	2,203.6400	2.2036	(5.094)	0	0	0
2022/04/22	2037	03/11/2022	11.30	Call	Bond Future	3,487.7200	3.4877	3,427.6300	3.4276	(1.723)	0	0	0
2022/04/22	2037	02/02/2023	11.03	Call	Bond Future	2,644.0600	2.6441	2,590.8400	2.5908	(2.013)	0	0	0
2022/04/22	2037	02/02/2023	11.03	Put	Bond Future	4,021.2800	4.0213	3,910.7800	3.9108	(2.748)	0	0	0
2022/04/22	2037	02/02/2023	11.04	Call	Bond Future	2,671.9800	2.6720	2,618.8500	2.6188	(1.988)	0	0	0
2022/04/22	2037	02/02/2023	11.04	Put	Bond Future	3,988.1600	3.9882	3,877.7500	3.8777	(2.768)	0	0	0
2022/04/22	2037	02/02/2023			Bond Future	11.2583	80.9582	11.2487	81.0155	(0.085)	0.0000	0.0000	0
2022/04/22	2037	02/02/2023	11.05	Call	Bond Future	2,699.7600	2.6998	2,647.0200	2.6470	(1.954)	0	0	0
2022/04/22	2037	02/02/2023	11.05	Put	Bond Future	3,954.9700	3.9550	3,844.9500	3.8450	(2.782)	0	0	0
2022/04/22	2037	04/05/2023	11.30	Call	Bond Future	0.0000	0.0000	3,326.1000	3.3261	100.000	0	0	0
2022/04/22	2037	04/05/2023	11.30	Put	Bond Future	648.2200	0.6482	3,916.7500	3.9168	504.232	0	0	0
2022/04/22	2037	04/05/2023	11.31	Call	Bond Future	0.0000	0.0000	3,355.1800	3.3552	100.000	0	0	0
2022/04/22	2037	04/05/2023	11.31	Put	Bond Future	589.2600	0.5893	3,886.8700	3.8869	559.619	0	0	0
2022/04/22	2037	04/05/2023			Bond Future	11.4105	82.3235	11.4007	82.3811	(0.086)	0.0000	0.0000	0
2022/04/22	2037	04/05/2023	11.32	Call	Bond Future	0.0000	0.0000	3,384.3800	3.3844	100.000	0	0	0
2022/04/22	2037	04/05/2023	11.32	Put	Bond Future	530.3600	0.5304	3,857.1700	3.8572	627.274	0	0	0
2022/04/22	2038	05/05/2022			Bond Future	130.8365	130.8365	130.4326	130.4326	(0.309)	0.0000	0.0000	1,820
2022/04/22	2038	04/08/2022			Bond Future	130.8002	130.8002	130.3876	130.3876	(0.315)	0.0000	0.0000	5,129
2022/04/22	2038	03/11/2022			Bond Future	132.7075	132.7075	132.2873	132.2873	(0.317)	0.0000	0.0000	0
2022/04/22	2038	02/02/2023			Bond Future	133.0763	133.0763	132.6463	132.6463	(0.323)	0.0000	0.0000	0
2022/04/22	2038	04/05/2023			Bond Future	135.3426	135.3426	134.9042	134.9042	(0.324)	0.0000	0.0000	0
2022/04/22	2040	05/05/2022	10.57	Call	Bond Future	148.0500	0.1480	137.9000	0.1379	(6.856)	0	0	1,200
2022/04/22	2040	05/05/2022	10.57	Put	Bond Future	2,318.1400	2.3181	2,210.1600	2.2102	(4.658)	0	0	0
2022/04/22	2040	05/05/2022	11.91	Put	Bond Future	1.9200	0.0019	1.5200	0.0015	(20.833)	0	0	0
2022/04/22	2040	05/05/2022	11.92	Call	Bond Future	6,725.1700	6.7252	6,822.6300	6.8226	1.449	0	0	0
2022/04/22	2040	05/05/2022	11.92	Put	Bond Future	1.7700	0.0018	1.4000	0.0014	(20.904)	0	0	0
2022/04/22	2040	05/05/2022	13.04	Call	Bond Future	13,056.6800	13.0567	13,154.5100	13.1545	0.749	0	0	0
2022/04/22	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/22	2040	05/05/2022			Bond Future	10.8789	87.8017	10.8647	87.8995	(0.130)	0.0000	0.0000	34,174

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	2040	05/05/2022	9.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,200
2022/04/22	2040	05/05/2022	9.82	Put	Bond Future	7,809.0200	7.8090	7,711.1900	7.7112	(1.253)	0	0	0
2022/04/22	2040	05/05/2022	11.90	Call	Bond Future	6,604.3400	6.6043	6,701.7400	6.7017	1.475	0	0	0
2022/04/22	2040	05/05/2022	11.90	Put	Bond Future	2.0800	0.0021	1.6500	0.0017	(20.673)	0	0	0
2022/04/22	2040	05/05/2022	11.91	Call	Bond Future	6,664.7900	6.6648	6,762.2200	6.7622	1.462	0	0	0
2022/04/22	2040	04/08/2022	11.05	Call	Bond Future	2,273.3800	2.2734	2,239.3600	2.2394	(1.496)	0	0	0
2022/04/22	2040	04/08/2022	11.05	Put	Bond Future	2,309.3600	2.3094	2,178.5500	2.1785	(5.664)	0	0	0
2022/04/22	2040	04/08/2022	12.24	Put	Bond Future	410.3400	0.4103	355.4400	0.3554	(13.379)	0	0	460
2022/04/22	2040	04/08/2022	9.70	Put	Bond Future	9,964.1200	9.9641	9,870.0000	9.8700	(0.945)	0	0	0
2022/04/22	2040	04/08/2022			Bond Future	11.0554	84.4832	11.0410	84.5800	(0.130)	0.0000	0.0000	89,296
2022/04/22	2040	04/08/2022	11.04	Call	Bond Future	2,237.5900	2.2376	2,203.9900	2.2040	(1.502)	0	0	0
2022/04/22	2040	04/08/2022	11.04	Put	Bond Future	2,340.7600	2.3408	2,210.3700	2.2104	(5.570)	0	0	0
2022/04/22	2040	04/08/2022	12.24	Call	Bond Future	7,805.4500	7.8054	7,847.3400	7.8473	0.537	0	0	0
2022/04/22	2040	04/08/2022	9.70	Call	Bond Future	45.7600	0.0458	48.4300	0.0484	5.835	0	0	460
2022/04/22	2040	04/08/2022	10.70	Call	Bond Future	1,222.7500	1.2228	1,176.5900	1.1766	(3.775)	0	0	460
2022/04/22	2040	04/08/2022	10.70	Put	Bond Future	3,661.1700	3.6612	3,518.2200	3.5182	(3.904)	0	0	0
2022/04/22	2040	04/08/2022	11.03	Call	Bond Future	2,202.0600	2.2021	2,168.9000	2.1689	(1.506)	0	0	0
2022/04/22	2040	04/08/2022	11.03	Put	Bond Future	2,372.5100	2.3725	2,242.5600	2.2426	(5.477)	0	0	0
2022/04/22	2040	03/11/2022	11.39	Call	Bond Future	3,679.9300	3.6799	3,638.9700	3.6390	(1.113)	0	0	0
2022/04/22	2040	03/11/2022	11.40	Call	Bond Future	3,718.4700	3.7185	3,677.0000	3.6770	(1.115)	0	0	0
2022/04/22	2040	03/11/2022	11.41	Put	Bond Future	2,475.4100	2.4754	2,336.5300	2.3365	(5.610)	0	0	0
2022/04/22	2040	03/11/2022			Bond Future	11.2123	85.6967	11.1975	85.7939	(0.132)	0.0000	0.0000	0
2022/04/22	2040	03/11/2022	11.39	Put	Bond Future	2,526.6400	2.5266	2,388.5100	2.3885	(5.467)	0	0	0
2022/04/22	2040	03/11/2022	11.40	Put	Bond Future	2,501.0400	2.5010	2,362.4000	2.3624	(5.543)	0	0	0
2022/04/22	2040	03/11/2022	11.41	Call	Bond Future	3,756.9100	3.7569	3,715.2000	3.7152	(1.110)	0	0	0
2022/04/22	2040	02/02/2023	11.12	Call	Bond Future	2,880.3100	2.8803	2,828.2200	2.8282	(1.808)	0	0	0
2022/04/22	2040	02/02/2023	11.12	Put	Bond Future	4,391.5900	4.3916	4,242.2200	4.2422	(3.401)	0	0	0
2022/04/22	2040	02/02/2023			Bond Future	11.3519	82.6285	11.3368	82.7258	(0.133)	0.0000	0.0000	0
2022/04/22	2040	02/02/2023	11.10	Call	Bond Future	2,820.6300	2.8206	2,768.4400	2.7684	(1.850)	0	0	0
2022/04/22	2040	02/02/2023	11.10	Put	Bond Future	4,464.2400	4.4642	4,314.7700	4.3148	(3.348)	0	0	0
2022/04/22	2040	02/02/2023	11.11	Call	Bond Future	2,850.2500	2.8502	2,798.2500	2.7982	(1.824)	0	0	0
2022/04/22	2040	02/02/2023	11.11	Put	Bond Future	4,427.6500	4.4276	4,278.3700	4.2784	(3.372)	0	0	0
2022/04/22	2040	04/05/2023	11.43	Call	Bond Future	0.0000	0.0000	3,767.7900	3.7678	100.000	0	0	0
2022/04/22	2040	04/05/2023	11.43	Put	Bond Future	434.3800	0.4344	4,104.0800	4.1041	844.813	0	0	0
2022/04/22	2040	04/05/2023			Bond Future	11.4988	84.0224	11.4832	84.1205	(0.135)	0.0000	0.0000	0
2022/04/22	2040	04/05/2023	11.41	Call	Bond Future	0.0000	0.0000	3,703.8300	3.7038	100.000	0	0	0
2022/04/22	2040	04/05/2023	11.41	Put	Bond Future	561.3900	0.5614	4,167.1300	4.1671	642.288	0	0	0
2022/04/22	2040	04/05/2023	11.42	Call	Bond Future	0.0000	0.0000	3,735.7500	3.7357	100.000	0	0	0
2022/04/22	2040	04/05/2023	11.42	Put	Bond Future	497.8400	0.4978	4,135.5000	4.1355	730.689	0	0	0
2022/04/22	2044	05/05/2022	11.91	Call	Bond Future	6,648.3400	6.6483	6,710.4300	6.7104	0.934	0	0	0
2022/04/22	2044	05/05/2022	11.91	Put	Bond Future	2.3600	0.0024	1.4600	0.0015	(38.136)	0	0	0
2022/04/22	2044	05/05/2022	11.92	Call	Bond Future	6,709.2400	6.7092	6,771.4000	6.7714	0.926	0	0	0
2022/04/22	2044	05/05/2022	11.92	Put	Bond Future	2.1800	0.0022	1.3500	0.0014	(38.073)	0	0	0
2022/04/22	2044	05/05/2022			Bond Future	10.8974	84.6239	10.8884	84.6869	(0.082)	0.0000	0.0000	41,808
2022/04/22	2044	05/05/2022	11.93	Call	Bond Future	6,770.0600	6.7701	6,832.2900	6.8323	0.919	0	0	0
2022/04/22	2044	05/05/2022	11.93	Put	Bond Future	2.0100	0.0020	1.2500	0.0013	(37.811)	0	0	0
2022/04/22	2044	04/08/2022	11.08	Call	Bond Future	2,400.2200	2.4002	2,338.1800	2.3382	(2.585)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	2044	04/08/2022	11.08	Put	Bond Future	2,291.1000	2.2911	2,167.5400	2.1675	(5.393)	0	0	0
2022/04/22	2044	04/08/2022	11.09	Call	Bond Future	2,437.5800	2.4376	2,374.8500	2.3749	(2.573)	0	0	0
2022/04/22	2044	04/08/2022	11.09	Put	Bond Future	2,260.0400	2.2600	2,135.7900	2.1358	(5.498)	0	0	0
2022/04/22	2044	04/08/2022			Bond Future	11.0641	81.3877	11.0551	81.4492	(0.081)	0.0000	0.0000	47,183
2022/04/22	2044	04/08/2022	11.10	Call	Bond Future	2,475.3800	2.4754	2,411.9700	2.4120	(2.562)	0	0	0
2022/04/22	2044	04/08/2022	11.10	Put	Bond Future	2,229.5200	2.2295	2,104.5900	2.1046	(5.603)	0	0	0
2022/04/22	2044	03/11/2022	11.40	Put	Bond Future	2,548.2800	2.5483	2,414.5100	2.4145	(5.249)	0	0	0
2022/04/22	2044	03/11/2022	11.41	Call	Bond Future	3,833.3500	3.8333	3,760.5500	3.7606	(1.899)	0	0	0
2022/04/22	2044	03/11/2022	11.41	Put	Bond Future	2,522.3600	2.5224	2,388.0400	2.3880	(5.325)	0	0	0
2022/04/22	2044	03/11/2022			Bond Future	11.2120	82.5567	11.2028	82.6182	(0.082)	0.0000	0.0000	0
2022/04/22	2044	03/11/2022	11.39	Call	Bond Future	3,754.6300	3.7546	3,683.1800	3.6832	(1.903)	0	0	0
2022/04/22	2044	03/11/2022	11.39	Put	Bond Future	2,574.4300	2.5744	2,441.4600	2.4415	(5.165)	0	0	0
2022/04/22	2044	03/11/2022	11.40	Call	Bond Future	3,793.9200	3.7939	3,721.6700	3.7217	(1.904)	0	0	0
2022/04/22	2044	02/02/2023	11.14	Call	Bond Future	3,024.2300	3.0242	2,943.7800	2.9438	(2.660)	0	0	0
2022/04/22	2044	02/02/2023	11.14	Put	Bond Future	4,380.3900	4.3804	4,238.9300	4.2389	(3.229)	0	0	0
2022/04/22	2044	02/02/2023	11.15	Call	Bond Future	3,055.4500	3.0555	2,975.1000	2.9751	(2.630)	0	0	0
2022/04/22	2044	02/02/2023	11.15	Put	Bond Future	4,344.0100	4.3440	4,202.6500	4.2026	(3.254)	0	0	0
2022/04/22	2044	02/02/2023			Bond Future	11.3433	79.5610	11.3340	79.6220	(0.082)	0.0000	0.0000	0
2022/04/22	2044	02/02/2023	11.16	Call	Bond Future	3,086.8200	3.0868	3,006.5900	3.0066	(2.599)	0	0	0
2022/04/22	2044	02/02/2023	11.16	Put	Bond Future	4,307.8700	4.3079	4,166.6300	4.1666	(3.279)	0	0	0
2022/04/22	2044	04/05/2023	11.41	Call	Bond Future	0.0000	0.0000	3,804.4400	3.8044	100.000	0	0	0
2022/04/22	2044	04/05/2023	11.41	Put	Bond Future	459.4000	0.4594	4,202.5100	4.2025	814.782	0	0	0
2022/04/22	2044	04/05/2023	11.42	Call	Bond Future	0.0000	0.0000	3,837.3700	3.8374	100.000	0	0	0
2022/04/22	2044	04/05/2023	11.42	Put	Bond Future	394.3600	0.3944	4,170.4000	4.1704	957.511	0	0	0
2022/04/22	2044	04/05/2023			Bond Future	11.4809	80.9032	11.4714	80.9645	(0.083)	0.0000	0.0000	0
2022/04/22	2044	04/05/2023	11.43	Call	Bond Future	0.0000	0.0000	3,870.1000	3.8701	100.000	0	0	0
2022/04/22	2044	04/05/2023	11.43	Put	Bond Future	329.4100	0.3294	4,138.1800	4.1382	1156.240	0	0	0
2022/04/22	2046	05/05/2022			Bond Future	118.4280	118.4280	118.8379	118.8379	0.346	0.0000	0.0000	6,004
2022/04/22	2046	04/08/2022			Bond Future	120.0602	120.0602	120.4725	120.4725	0.343	0.0000	0.0000	15,759
2022/04/22	2046	03/11/2022			Bond Future	119.8640	119.8640	120.2811	120.2811	0.348	0.0000	0.0000	0
2022/04/22	2046	02/02/2023			Bond Future	121.8991	121.8991	122.3212	122.3212	0.346	0.0000	0.0000	0
2022/04/22	2046	04/05/2023			Bond Future	121.9725	121.9725	122.4007	122.4007	0.351	0.0000	0.0000	0
2022/04/22	2050	05/05/2022			Bond Future	122.6685	122.6685	123.1377	123.1377	0.382	0.0000	0.0000	1,655
2022/04/22	2050	04/08/2022			Bond Future	122.3134	122.3134	122.7858	122.7858	0.386	0.0000	0.0000	9,664
2022/04/22	2050	03/11/2022			Bond Future	124.0967	124.0967	124.5746	124.5746	0.385	0.0000	0.0000	0
2022/04/22	2050	02/02/2023			Bond Future	124.1107	124.1107	124.5940	124.5940	0.389	0.0000	0.0000	0
2022/04/22	2050	04/05/2023			Bond Future	126.2241	126.2241	126.7147	126.7147	0.389	0.0000	0.0000	0
2022/04/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	AL37	05/05/2022			Index Future	818.6030	818.6030	816.9310	816.9310	(0.204)	0.0000	0.0000	0
2022/04/22	AL37	04/08/2022			Index Future	829.5610	829.5610	827.8560	827.8560	(0.206)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	AL37	03/11/2022			Index Future	841.5730	841.5730	839.8390	839.8390	(0.206)	0.0000	0.0000	0
2022/04/22	AL37	02/02/2023			Index Future	855.6470	855.6470	853.8760	853.8760	(0.207)	0.0000	0.0000	0
2022/04/22	AL37	04/05/2023			Index Future	870.0070	870.0070	868.2030	868.2030	(0.207)	0.0000	0.0000	0
2022/04/22	AL7T	05/05/2022			Index Future	930.4620	930.4620	930.3060	930.3060	(0.017)	0.0000	0.0000	0
2022/04/22	AL7T	04/08/2022			Index Future	942.9170	942.9170	942.7470	942.7470	(0.018)	0.0000	0.0000	0
2022/04/22	AL7T	03/11/2022			Index Future	956.5710	956.5710	956.3930	956.3930	(0.019)	0.0000	0.0000	0
2022/04/22	AL7T	02/02/2023			Index Future	972.5680	972.5680	972.3780	972.3780	(0.020)	0.0000	0.0000	0
2022/04/22	AL7T	04/05/2023			Index Future	988.8900	988.8900	988.6940	988.6940	(0.020)	0.0000	0.0000	0
2022/04/22	ALBI	05/05/2022			Index Future	830.6760	830.6760	830.6400	830.6400	(0.004)	0.0000	0.0000	128
2022/04/22	ALBI	04/08/2022			Index Future	841.7950	841.7950	841.7480	841.7480	(0.006)	0.0000	0.0000	97
2022/04/22	ALBI	03/11/2022			Index Future	853.9850	853.9850	853.9320	853.9320	(0.006)	0.0000	0.0000	0
2022/04/22	ALBI	02/02/2023			Index Future	868.2660	868.2660	868.2050	868.2050	(0.007)	0.0000	0.0000	0
2022/04/22	ALBI	04/05/2023			Index Future	882.8380	882.8380	882.7720	882.7720	(0.007)	0.0000	0.0000	0
2022/04/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2022/04/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/22	ES33	05/05/2022			Bond Future	11.5558	75.8305	11.5456	75.8823	(0.088)	0.0000	0.0000	0
2022/04/22	ES33	04/08/2022			Bond Future	11.7783	76.8757	11.7681	76.9261	(0.086)	0.0000	0.0000	350
2022/04/22	ES33	03/11/2022			Bond Future	11.9939	74.2146	11.9834	74.2649	(0.087)	0.0000	0.0000	0
2022/04/22	ES33	02/02/2023			Bond Future	12.1923	75.4777	12.1817	75.5276	(0.087)	0.0000	0.0000	0
2022/04/22	ES33	04/05/2023			Bond Future	12.3954	72.9777	12.3845	73.0278	(0.088)	0.0000	0.0000	0
2022/04/22	ES42	05/05/2022			Bond Future	11.9423	74.3611	11.9277	74.4479	(0.123)	0.0000	0.0000	0
2022/04/22	ES42	04/08/2022			Bond Future	12.1441	75.3859	12.1292	75.4719	(0.123)	0.0000	0.0000	4,769
2022/04/22	ES42	03/11/2022			Bond Future	12.3402	72.2253	12.3247	72.3118	(0.125)	0.0000	0.0000	0
2022/04/22	ES42	02/02/2023			Bond Future	12.5144	73.4570	12.4986	73.5435	(0.126)	0.0000	0.0000	0
2022/04/22	ES42	04/05/2023			Bond Future	12.6997	70.4491	12.6833	70.5366	(0.129)	0.0000	0.0000	0
2022/04/22	GOVI	05/05/2022	788.25	Call	GOVI	309,460.0000	30.9460	309,160.0000	30.9160	(0.097)	0	0	0
2022/04/22	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	05/05/2022			GOVI	819.1960	819.1960	819.1660	819.1660	(0.004)	0.0000	0.0000	370
2022/04/22	GOVI	05/05/2022	788.23	Call	GOVI	309,660.0000	30.9660	309,360.0000	30.9360	(0.097)	0	0	0
2022/04/22	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	05/05/2022	788.24	Call	GOVI	309,560.0000	30.9560	309,260.0000	30.9260	(0.097)	0	0	0
2022/04/22	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	04/08/2022	819.28	Call	GOVI	108,820.0000	10.8820	108,410.0000	10.8410	(0.377)	0	0	0
2022/04/22	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	04/08/2022			GOVI	830.1620	830.1620	830.1210	830.1210	(0.005)	0.0000	0.0000	614

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	GOVI	04/08/2022	819.26	Call	GOVI	109,020.0000	10.9020	108,610.0000	10.8610	(0.376)	0	0	0
2022/04/22	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	04/08/2022	819.27	Call	GOVI	108,920.0000	10.8920	108,510.0000	10.8510	(0.376)	0	0	0
2022/04/22	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	03/11/2022	820.41	Call	GOVI	217,730.0000	21.7730	217,260.0000	21.7260	(0.216)	0	0	0
2022/04/22	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	03/11/2022	820.42	Call	GOVI	217,630.0000	21.7630	217,160.0000	21.7160	(0.216)	0	0	0
2022/04/22	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	03/11/2022			GOVI	842.1830	842.1830	842.1360	842.1360	(0.006)	0.0000	0.0000	0
2022/04/22	GOVI	03/11/2022	820.43	Call	GOVI	217,530.0000	21.7530	217,060.0000	21.7060	(0.216)	0	0	0
2022/04/22	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	02/02/2023	850.82	Call	GOVI	54,470.0000	5.4470	53,920.0000	5.3920	(1.010)	0	0	0
2022/04/22	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	02/02/2023	850.83	Call	GOVI	54,370.0000	5.4370	53,820.0000	5.3820	(1.012)	0	0	0
2022/04/22	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	02/02/2023			GOVI	856.2670	856.2670	856.2120	856.2120	(0.006)	0.0000	0.0000	0
2022/04/22	GOVI	02/02/2023	850.84	Call	GOVI	54,270.0000	5.4270	53,720.0000	5.3720	(1.013)	0	0	0
2022/04/22	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	04/05/2023	852.86	Call	GOVI	177,770.0000	17.7770	177,180.0000	17.7180	(0.332)	0	0	0
2022/04/22	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	04/05/2023	852.87	Call	GOVI	177,670.0000	17.7670	177,080.0000	17.7080	(0.332)	0	0	0
2022/04/22	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GOVI	04/05/2023			GOVI	870.6370	870.6370	870.5780	870.5780	(0.007)	0.0000	0.0000	0
2022/04/22	GOVI	04/05/2023	852.88	Call	GOVI	177,570.0000	17.7570	176,980.0000	17.6980	(0.332)	0	0	0
2022/04/22	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/22	IGOV	05/05/2022			Index Future	317.5270	317.5270	317.6230	317.6230	0.030	0.0000	0.0000	374
2022/04/22	IGOV	04/08/2022			Index Future	321.8560	321.8560	321.9500	321.9500	0.029	0.0000	0.0000	109
2022/04/22	IGOV	03/11/2022			Index Future	326.5940	326.5940	326.6880	326.6880	0.029	0.0000	0.0000	16
2022/04/22	IGOV	02/02/2023			Index Future	332.1320	332.1320	332.2240	332.2240	0.028	0.0000	0.0000	0
2022/04/22	IGOV	04/05/2023			Index Future	337.7810	337.7810	337.8730	337.8730	0.027	0.0000	0.0000	0
2022/04/22	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/22	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/04/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/22	JBAF	18/05/2022			Jibar Tradeable Future	4.5300	95.4700	4.5200	95.4800	(0.221)	0.0000	0.0000	0
2022/04/22	JBAF	15/06/2022			Jibar Tradeable Future	4.8650	95.1350	4.8650	95.1350	0.000	0.0000	0.0000	0
2022/04/22	JBAF	20/07/2022			Jibar Tradeable Future	4.9450	95.0550	4.9500	95.0500	0.101	0.0000	0.0000	0
2022/04/22	JBAF	17/08/2022			Jibar Tradeable Future	5.2750	94.7250	5.2650	94.7350	(0.190)	0.0000	0.0000	0
2022/04/22	JBAF	21/09/2022			Jibar Tradeable Future	5.4050	94.5950	5.3950	94.6050	(0.185)	0.0000	0.0000	0
2022/04/22	JBAF	19/10/2022			Jibar Tradeable Future	5.7050	94.2950	5.7000	94.3000	(0.088)	0.0000	0.0000	0
2022/04/22	JBAF	21/12/2022			Jibar Tradeable Future	6.1400	93.8600	6.1400	93.8600	0.000	0.0000	0.0000	68
2022/04/22	JBAF	15/03/2023			Jibar Tradeable Future	6.4350	93.5650	6.4700	93.5300	0.544	0.0000	0.0000	0
2022/04/22	JBAF	21/06/2023			Jibar Tradeable Future	6.7000	93.3000	6.7500	93.2500	0.746	0.0000	0.0000	0
2022/04/22	JBAF	20/09/2023			Jibar Tradeable Future	6.9350	93.0650	6.9900	93.0100	0.793	0.0000	0.0000	75
2022/04/22	JBAF	20/12/2023			Jibar Tradeable Future	7.0050	92.9950	7.0800	92.9200	1.071	0.0000	0.0000	72
2022/04/22	JBAF	20/03/2024			Jibar Tradeable Future	7.2300	92.7700	7.3150	92.6850	1.176	0.0000	0.0000	0
2022/04/22	R023	05/05/2022	6.31	Call	Bond Future	621.9500	0.6220	630.3000	0.6303	1.343	0	0	0
2022/04/22	R023	05/05/2022	6.31	Put	Bond Future	0.2600	0.0003	0.3500	0.0004	34.615	0	0	0
2022/04/22	R023	05/05/2022			Bond Future	5.5212	103.2187	5.5108	103.2269	(0.189)	0.0000	0.0000	14,714
2022/04/22	R023	05/05/2022	6.29	Call	Bond Future	606.3200	0.6063	614.6900	0.6147	1.380	0	0	0
2022/04/22	R023	05/05/2022	6.29	Put	Bond Future	0.3200	0.0003	0.4300	0.0004	34.375	0	0	0
2022/04/22	R023	05/05/2022	6.30	Call	Bond Future	614.1400	0.6141	622.5000	0.6225	1.361	0	0	0
2022/04/22	R023	05/05/2022	6.30	Put	Bond Future	0.2900	0.0003	0.3900	0.0004	34.483	0	0	0
2022/04/22	R023	04/08/2022	6.05	Call	Bond Future	284.9500	0.2850	327.8500	0.3278	15.055	0	0	0
2022/04/22	R023	04/08/2022	6.05	Put	Bond Future	38.3300	0.0383	75.6000	0.0756	97.235	0	0	0
2022/04/22	R023	04/08/2022			Bond Future	5.5989	104.5912	5.5886	104.5968	(0.183)	0.0000	0.0000	22,183
2022/04/22	R023	04/08/2022	6.03	Call	Bond Future	275.2800	0.2753	319.3000	0.3193	15.991	0	0	0
2022/04/22	R023	04/08/2022	6.03	Put	Bond Future	39.5700	0.0396	77.9600	0.0780	97.018	0	0	0
2022/04/22	R023	04/08/2022	6.04	Call	Bond Future	280.0300	0.2800	323.5700	0.3236	15.548	0	0	0
2022/04/22	R023	04/08/2022	6.04	Put	Bond Future	38.8600	0.0389	76.7700	0.0768	97.555	0	0	0
2022/04/22	R023	03/11/2022	6.25	Call	Bond Future	310.9500	0.3109	334.1400	0.3341	7.458	0	0	0
2022/04/22	R023	03/11/2022	6.25	Put	Bond Future	15.4100	0.0154	34.1100	0.0341	121.350	0	0	0
2022/04/22	R023	03/11/2022	6.26	Call	Bond Future	314.2400	0.3142	336.8300	0.3368	7.189	0	0	0
2022/04/22	R023	03/11/2022	6.26	Put	Bond Future	15.6400	0.0156	33.7400	0.0337	115.729	0	0	0
2022/04/22	R023	03/11/2022			Bond Future	5.2897	102.2159	5.2751	102.2204	(0.275)	0.0000	0.0000	0
2022/04/22	R023	03/11/2022	6.27	Call	Bond Future	317.3900	0.3174	339.5400	0.3395	6.979	0	0	0
2022/04/22	R023	03/11/2022	6.27	Put	Bond Future	15.7200	0.0157	33.3800	0.0334	112.341	0	0	0
2022/04/22	R035	05/05/2022	10.72	Call	Bond Future	1,090.2600	1.0903	1,067.4800	1.0675	(2.089)	0	0	0
2022/04/22	R035	05/05/2022	10.72	Put	Bond Future	531.4200	0.5314	449.0300	0.4490	(15.504)	0	0	0
2022/04/22	R035	05/05/2022	11.63	Call	Bond Future	5,990.2300	5.9902	6,049.1500	6.0491	0.984	0	0	0
2022/04/22	R035	05/05/2022	11.63	Put	Bond Future	1.9600	0.0020	1.2700	0.0013	(35.204)	0	0	0
2022/04/22	R035	05/05/2022	11.64	Call	Bond Future	6,047.0100	6.0470	6,105.9800	6.1060	0.975	0	0	0

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2022/04/22	R035	05/05/2022	11.64	Put	Bond Future	1.8100	0.0018	1.1700	0.0012	(35.359)	0	0	0
2022/04/22	R035	05/05/2022			Bond Future	10.6310	89.5513	10.6215	89.6109	(0.089)	0.0000	0.0000	64,218
2022/04/22	R035	05/05/2022	10.82	Call	Bond Future	1,519.0700	1.5191	1,512.9200	1.5129	(0.405)	0	0	0
2022/04/22	R035	05/05/2022	10.82	Put	Bond Future	338.7000	0.3387	272.9400	0.2729	(19.415)	0	0	0
2022/04/22	R035	05/05/2022	11.65	Call	Bond Future	6,103.7300	6.1037	6,162.7500	6.1627	0.967	0	0	0
2022/04/22	R035	05/05/2022	11.65	Put	Bond Future	1.6600	0.0017	1.0700	0.0011	(35.542)	0	0	0
2022/04/22	R035	05/05/2022	12.64	Call	Bond Future	11,458.8600	11.4589	11,518.4700	11.5185	0.520	0	0	0
2022/04/22	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/22	R035	04/08/2022	11.13	Put	Bond Future	1,357.8700	1.3579	1,254.1600	1.2542	(7.638)	0	0	100
2022/04/22	R035	04/08/2022	10.64	Call	Bond Future	1,540.9000	1.5409	1,501.1500	1.5012	(2.580)	0	0	0
2022/04/22	R035	04/08/2022	10.64	Put	Bond Future	2,661.9900	2.6620	2,564.2000	2.5642	(3.674)	0	0	100
2022/04/22	R035	04/08/2022	10.72	Call	Bond Future	1,768.6900	1.7687	1,730.0400	1.7300	(2.185)	0	0	0
2022/04/22	R035	04/08/2022	10.72	Put	Bond Future	2,392.1300	2.3921	2,295.4400	2.2954	(4.042)	0	0	0
2022/04/22	R035	04/08/2022	10.73	Call	Bond Future	1,798.4500	1.7984	1,760.0200	1.7600	(2.137)	0	0	0
2022/04/22	R035	04/08/2022	10.73	Put	Bond Future	2,359.9600	2.3600	2,263.4900	2.2635	(4.088)	0	0	0
2022/04/22	R035	04/08/2022	9.53	Call	Bond Future	54.7200	0.0547	55.2900	0.0553	1.042	0	0	400
2022/04/22	R035	04/08/2022	9.53	Put	Bond Future	8,514.5400	8.5145	8,457.0700	8.4571	(0.675)	0	0	0
2022/04/22	R035	04/08/2022	9.84	Call	Bond Future	200.3600	0.2004	166.1200	0.1661	(17.089)	0	0	100
2022/04/22	R035	04/08/2022	9.84	Put	Bond Future	6,526.3600	6.5264	6,434.0800	6.4341	(1.414)	0	0	0
2022/04/22	R035	04/08/2022	10.53	Put	Bond Future	3,068.7500	3.0688	2,970.0400	2.9700	(3.217)	0	0	0
2022/04/22	R035	04/08/2022			Bond Future	10.8211	90.7229	10.8117	90.7809	(0.087)	0.0000	0.0000	99,612
2022/04/22	R035	04/08/2022	10.74	Call	Bond Future	1,828.4900	1.8285	1,790.0700	1.7901	(2.101)	0	0	0
2022/04/22	R035	04/08/2022	10.74	Put	Bond Future	2,328.1400	2.3281	2,231.6800	2.2317	(4.143)	0	0	0
2022/04/22	R035	04/08/2022	11.13	Call	Bond Future	3,222.9100	3.2229	3,177.2400	3.1772	(1.417)	0	0	0
2022/04/22	R035	04/08/2022	12.18	Call	Bond Future	8,067.4800	8.0675	8,090.7100	8.0907	0.288	0	0	0
2022/04/22	R035	04/08/2022	12.18	Put	Bond Future	275.6200	0.2756	240.8100	0.2408	(12.630)	0	0	400
2022/04/22	R035	04/08/2022	10.53	Call	Bond Future	1,256.7900	1.2568	1,216.1200	1.2161	(3.236)	0	0	400
2022/04/22	R035	03/11/2022	11.15	Call	Bond Future	3,276.7100	3.2767	3,233.8700	3.2339	(1.307)	0	0	0
2022/04/22	R035	03/11/2022	11.15	Put	Bond Future	2,341.5200	2.3415	2,240.8000	2.2408	(4.301)	0	0	0
2022/04/22	R035	03/11/2022	12.68	Call	Bond Future	9,800.8100	9.8008	9,807.7100	9.8077	0.070	0	0	0
2022/04/22	R035	03/11/2022	12.68	Put	Bond Future	498.3100	0.4983	447.3300	0.4473	(10.231)	0	0	1,000
2022/04/22	R035	03/11/2022	10.99	Call	Bond Future	2,738.8800	2.7389	2,705.6100	2.7056	(1.215)	0	0	0
2022/04/22	R035	03/11/2022	10.99	Put	Bond Future	2,753.4800	2.7535	2,662.3300	2.6623	(3.310)	0	0	582
2022/04/22	R035	03/11/2022	11.05	Call	Bond Future	2,935.0200	2.9350	2,898.5500	2.8986	(1.243)	0	0	1,000
2022/04/22	R035	03/11/2022	10.57	Call	Bond Future	1,590.8500	1.5909	1,539.9200	1.5399	(3.201)	0	0	0
2022/04/22	R035	03/11/2022	10.57	Put	Bond Future	4,171.5400	4.1715	4,062.7300	4.0627	(2.608)	0	0	582
2022/04/22	R035	03/11/2022			Bond Future	10.9924	87.5610	10.9828	87.6189	(0.088)	0.0000	0.0000	0
2022/04/22	R035	03/11/2022	11.14	Call	Bond Future	3,241.8600	3.2419	3,199.7300	3.1997	(1.300)	0	0	0
2022/04/22	R035	03/11/2022	11.14	Put	Bond Future	2,365.6000	2.3656	2,265.5900	2.2656	(4.228)	0	0	0
2022/04/22	R035	03/11/2022	11.05	Put	Bond Future	2,591.6900	2.5917	2,497.3400	2.4973	(3.640)	0	0	0
2022/04/22	R035	03/11/2022	11.13	Call	Bond Future	3,206.9200	3.2069	3,165.5100	3.1655	(1.291)	0	0	0
2022/04/22	R035	03/11/2022	11.13	Put	Bond Future	2,389.6400	2.3896	2,290.3500	2.2903	(4.155)	0	0	0
2022/04/22	R035	03/11/2022	9.82	Call	Bond Future	363.9200	0.3639	353.9000	0.3539	(2.753)	0	0	582
2022/04/22	R035	03/11/2022	9.82	Put	Bond Future	7,803.1500	7.8032	7,735.2500	7.7352	(0.870)	0	0	0
2022/04/22	R035	03/11/2022	10.30	Call	Bond Future	1,028.4600	1.0285	964.7700	0.9648	(6.193)	0	0	1,000
2022/04/22	R035	03/11/2022	10.30	Put	Bond Future	5,316.3400	5.3163	5,194.7700	5.1948	(2.287)	0	0	0
2022/04/22	R035	02/02/2023	13.22	Put	Bond Future	535.8700	0.5359	523.4200	0.5234	(2.323)	0	0	1,000
2022/04/22	R035	02/02/2023	10.88	Call	Bond Future	2,524.3200	2.5243	2,410.1900	2.4102	(4.521)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	R035	02/02/2023	10.88	Put	Bond Future	4,073.9800		4.0740	3,902.6600	3.9027	(4.205)	0	0	0
2022/04/22	R035	02/02/2023	9.81	Call	Bond Future	536.5500		0.5366	505.0400	0.5050	(5.873)	0	0	582
2022/04/22	R035	02/02/2023	9.81	Put	Bond Future	8,851.3200		8.8513	8,762.6200	8.7626	(1.002)	0	0	0
2022/04/22	R035	02/02/2023	10.30	Put	Bond Future	6,361.0000		6.3610	6,169.4700	6.1695	(3.011)	0	0	0
2022/04/22	R035	02/02/2023	10.66	Call	Bond Future	1,973.0900		1.9731	1,846.9800	1.8470	(6.391)	0	0	0
2022/04/22	R035	02/02/2023	10.66	Put	Bond Future	4,856.1900		4.8562	4,672.8900	4.6729	(3.775)	0	0	582
2022/04/22	R035	02/02/2023			Bond Future	11.1418		89.0693	11.1320	89.1265	(0.088)	0.0000	0.0000	0
2022/04/22	R035	02/02/2023	11.05	Call	Bond Future	3,005.0400		3.0050	2,894.1400	2.8941	(3.690)	0	0	1,000
2022/04/22	R035	02/02/2023	11.05	Put	Bond Future	3,543.7800		3.5438	3,375.6900	3.3757	(4.743)	0	0	0
2022/04/22	R035	02/02/2023	11.06	Call	Bond Future	3,035.1300		3.0351	2,923.4400	2.9234	(3.680)	0	0	0
2022/04/22	R035	02/02/2023	11.06	Put	Bond Future	3,514.9200		3.5149	3,346.0400	3.3460	(4.805)	0	0	582
2022/04/22	R035	02/02/2023	13.22	Call	Bond Future	11,543.3200		11.5433	11,588.0600	11.5881	0.388	0	0	0
2022/04/22	R035	02/02/2023	10.86	Call	Bond Future	2,470.8600		2.4709	2,356.1000	2.3561	(4.645)	0	0	0
2022/04/22	R035	02/02/2023	10.86	Put	Bond Future	4,140.5600		4.1406	3,968.6100	3.9686	(4.153)	0	0	0
2022/04/22	R035	02/02/2023	10.87	Call	Bond Future	2,497.5100		2.4975	2,383.0600	2.3831	(4.583)	0	0	0
2022/04/22	R035	02/02/2023	10.87	Put	Bond Future	4,107.1600		4.1072	3,935.5200	3.9355	(4.179)	0	0	0
2022/04/22	R035	02/02/2023	10.30	Call	Bond Future	1,232.8700		1.2329	1,098.5300	1.0985	(10.897)	0	0	1,000
2022/04/22	R035	04/05/2023	11.20	Call	Bond Future	0.0000		0.0000	3,304.6200	3.3046	100.000	0	0	0
2022/04/22	R035	04/05/2023	11.21	Call	Bond Future	0.0000		0.0000	3,333.4200	3.3334	100.000	0	0	0
2022/04/22	R035	04/05/2023	11.22	Put	Bond Future	462.0500		0.4620	3,767.0000	3.7670	715.280	0	0	0
2022/04/22	R035	04/05/2023			Bond Future	11.3006		86.0551	11.2906	86.1125	(0.089)	0.0000	0.0000	0
2022/04/22	R035	04/05/2023	11.20	Put	Bond Future	577.2400		0.5772	3,824.4500	3.8244	562.541	0	0	0
2022/04/22	R035	04/05/2023	11.21	Put	Bond Future	519.6200		0.5196	3,795.6300	3.7956	630.463	0	0	0
2022/04/22	R035	04/05/2023	11.22	Call	Bond Future	0.0000		0.0000	3,362.3600	3.3624	100.000	0	0	0
2022/04/22	R186	05/05/2022	7.28	Call	Bond Future	0.0800		0.0001	0.0300	0.0000	(62.500)	0	0	435
2022/04/22	R186	05/05/2022	7.28	Put	Bond Future	3,746.0100		3.7460	3,966.5400	3.9665	5.887	0	0	0
2022/04/22	R186	05/05/2022	7.48	Call	Bond Future	1.1800		0.0012	0.5300	0.0005	(55.085)	0	0	3,600
2022/04/22	R186	05/05/2022	7.48	Put	Bond Future	2,919.8700		2.9199	3,139.8000	3.1398	7.532	0	0	0
2022/04/22	R186	05/05/2022	9.18	Call	Bond Future	3,815.2200		3.8152	3,595.2100	3.5952	(5.767)	0	0	0
2022/04/22	R186	05/05/2022	9.18	Put	Bond Future	0.6500		0.0007	1.2200	0.0012	87.692	0	0	454
2022/04/22	R186	05/05/2022	8.32	Call	Bond Future	743.0200		0.7430	580.0700	0.5801	(21.931)	0	0	0
2022/04/22	R186	05/05/2022	8.32	Put	Bond Future	269.1700		0.2692	326.8000	0.3268	21.410	0	0	0
2022/04/22	R186	05/05/2022	8.14	Call	Bond Future	348.1700		0.3482	239.4600	0.2395	(31.223)	0	0	454
2022/04/22	R186	05/05/2022	8.14	Put	Bond Future	590.3200		0.5903	702.1900	0.7022	18.951	0	0	0
2022/04/22	R186	05/05/2022			Bond Future	8.2007		112.7090	8.2562	112.4884	0.676	0.0000	0.0000	52,963
2022/04/22	R186	05/05/2022	6.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/22	R186	05/05/2022	6.73	Put	Bond Future	6,060.6000		6.0606	6,281.1800	6.2812	3.640	0	0	0
2022/04/22	R186	05/05/2022	8.64	Call	Bond Future	1,776.1100		1.7761	1,567.0100	1.5670	(11.773)	0	0	0
2022/04/22	R186	05/05/2022	8.64	Put	Bond Future	43.8400		0.0438	55.3200	0.0553	26.186	0	0	4,035
2022/04/22	R186	05/05/2022	8.94	Call	Bond Future	2,900.4500		2.9005	2,682.2000	2.6822	(7.525)	0	0	0
2022/04/22	R186	05/05/2022	8.94	Put	Bond Future	5.0200		0.0050	7.3500	0.0074	46.414	0	0	454
2022/04/22	R186	05/05/2022	8.31	Call	Bond Future	716.6700		0.7167	556.2800	0.5563	(22.380)	0	0	0
2022/04/22	R186	05/05/2022	8.31	Put	Bond Future	282.4400		0.2824	342.6300	0.3426	21.311	0	0	0
2022/04/22	R186	05/05/2022	8.35	Call	Bond Future	825.0600		0.8251	654.6500	0.6547	(20.654)	0	0	454
2022/04/22	R186	05/05/2022	8.35	Put	Bond Future	232.4500		0.2325	282.6200	0.2826	21.583	0	0	0
2022/04/22	R186	05/05/2022	7.88	Call	Bond Future	70.7400		0.0707	36.9200	0.0369	(47.809)	0	0	435
2022/04/22	R186	05/05/2022	7.88	Put	Bond Future	1,357.6100		1.3576	1,544.3700	1.5444	13.757	0	0	0

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2022/04/22	R186	05/05/2022	8.30	Call	Bond Future	690.7100	0.6907	533.0300	0.5330	(22.829)	0	0	0
2022/04/22	R186	05/05/2022	8.30	Put	Bond Future	296.1200	0.2961	359.0200	0.3590	21.241	0	0	0
2022/04/22	R186	04/08/2022	8.15	Call	Bond Future	820.1400	0.8201	719.8000	0.7198	(12.234)	0	0	0
2022/04/22	R186	04/08/2022	8.15	Put	Bond Future	1,773.7400	1.7737	1,899.9800	1.9000	7.117	0	0	0
2022/04/22	R186	04/08/2022	9.78	Call	Bond Future	5,153.6200	5.1536	4,950.9900	4.9510	(3.932)	0	0	0
2022/04/22	R186	04/08/2022	9.78	Put	Bond Future	125.8000	0.1258	149.7500	0.1497	19.038	0	0	3,600
2022/04/22	R186	04/08/2022	7.96	Call	Bond Future	559.9700	0.5600	483.2700	0.4833	(13.697)	0	0	3,600
2022/04/22	R186	04/08/2022			Bond Future	8.4022	108.9459	8.4626	108.7194	0.718	0.0000	0.0000	66,576
2022/04/22	R186	04/08/2022	8.14	Call	Bond Future	804.8900	0.8049	705.7000	0.7057	(12.323)	0	0	0
2022/04/22	R186	04/08/2022	8.14	Put	Bond Future	1,796.5200	1.7965	1,923.9100	1.9239	7.091	0	0	0
2022/04/22	R186	04/08/2022	6.96	Call	Bond Future	25.4900	0.0255	35.6900	0.0357	40.016	0	0	3,600
2022/04/22	R186	04/08/2022	6.96	Put	Bond Future	5,623.1700	5.6232	5,859.9500	5.8600	4.211	0	0	0
2022/04/22	R186	04/08/2022	7.96	Put	Bond Future	2,238.8900	2.2389	2,388.7700	2.3888	6.694	0	0	0
2022/04/22	R186	04/08/2022	8.13	Call	Bond Future	789.8300	0.7898	691.7900	0.6918	(12.413)	0	0	0
2022/04/22	R186	04/08/2022	8.13	Put	Bond Future	1,819.5000	1.8195	1,948.0400	1.9480	7.065	0	0	0
2022/04/22	R186	03/11/2022	8.53	Call	Bond Future	1,538.2100	1.5382	1,440.3800	1.4404	(6.360)	0	0	0
2022/04/22	R186	03/11/2022	8.53	Put	Bond Future	1,746.7300	1.7467	1,880.0100	1.8800	7.630	0	0	0
2022/04/22	R186	03/11/2022	8.54	Call	Bond Future	1,556.6800	1.5567	1,458.0500	1.4581	(6.336)	0	0	0
2022/04/22	R186	03/11/2022	8.54	Put	Bond Future	1,729.6500	1.7297	1,862.1300	1.8621	7.659	0	0	0
2022/04/22	R186	03/11/2022			Bond Future	8.5887	110.5094	8.6540	110.2783	0.760	0.0000	0.0000	0
2022/04/22	R186	03/11/2022	8.55	Call	Bond Future	1,574.9400	1.5749	1,475.8400	1.4758	(6.292)	0	0	0
2022/04/22	R186	03/11/2022	8.55	Put	Bond Future	1,712.3800	1.7124	1,844.3900	1.8444	7.709	0	0	0
2022/04/22	R186	02/02/2023	8.32	Call	Bond Future	1,175.1400	1.1751	1,134.0400	1.1340	(3.497)	0	0	0
2022/04/22	R186	02/02/2023	8.32	Put	Bond Future	2,556.4500	2.5565	2,752.3300	2.7523	7.662	0	0	0
2022/04/22	R186	02/02/2023	8.33	Call	Bond Future	1,191.4100	1.1914	1,148.2500	1.1483	(3.623)	0	0	0
2022/04/22	R186	02/02/2023	8.33	Put	Bond Future	2,538.7800	2.5388	2,732.6000	2.7326	7.634	0	0	0
2022/04/22	R186	02/02/2023			Bond Future	8.7302	107.0687	8.8013	106.8317	0.814	0.0000	0.0000	0
2022/04/22	R186	02/02/2023	8.34	Call	Bond Future	1,208.1500	1.2081	1,162.2100	1.1622	(3.803)	0	0	0
2022/04/22	R186	02/02/2023	8.34	Put	Bond Future	2,521.5900	2.5216	2,712.6300	2.7126	7.576	0	0	0
2022/04/22	R186	04/05/2023	8.83	Put	Bond Future	194.7300	0.1947	2,321.1700	2.3212	1091.994	0	0	0
2022/04/22	R186	04/05/2023	8.84	Call	Bond Future	0.0000	0.0000	1,900.2700	1.9003	100.000	0	0	0
2022/04/22	R186	04/05/2023			Bond Future	8.8921	108.8720	8.9695	108.6301	0.870	0.0000	0.0000	0
2022/04/22	R186	04/05/2023	8.82	Call	Bond Future	0.0000	0.0000	1,868.4900	1.8685	100.000	0	0	0
2022/04/22	R186	04/05/2023	8.82	Put	Bond Future	226.1200	0.2261	2,336.4900	2.3365	933.296	0	0	0
2022/04/22	R186	04/05/2023	8.83	Call	Bond Future	0.0000	0.0000	1,884.5600	1.8846	100.000	0	0	0
2022/04/22	R186	04/05/2023	8.84	Put	Bond Future	163.3600	0.1634	2,305.5100	2.3055	1311.306	0	0	0
2022/04/22	R197	05/05/2022			Bond Future	330.1367	330.1367	330.0385	330.0385	(0.030)	0.0000	0.0000	615
2022/04/22	R197	04/08/2022			Bond Future	326.2288	326.2288	326.1205	326.1205	(0.033)	0.0000	0.0000	328
2022/04/22	R197	03/11/2022			Bond Future	330.9852	330.9852	330.8716	330.8716	(0.034)	0.0000	0.0000	0
2022/04/22	R197	02/02/2023			Bond Future	327.9143	327.9143	327.7919	327.7919	(0.037)	0.0000	0.0000	0
2022/04/22	R197	04/05/2023			Bond Future	333.5008	333.5008	333.3736	333.3736	(0.038)	0.0000	0.0000	0
2022/04/22	R202	05/05/2022			Bond Future	251.0133	251.0133	250.6821	250.6821	(0.132)	0.0000	0.0000	786
2022/04/22	R202	04/08/2022			Bond Future	249.9804	249.9804	249.6379	249.6379	(0.137)	0.0000	0.0000	6,489
2022/04/22	R202	03/11/2022			Bond Future	253.6248	253.6248	253.2743	253.2743	(0.138)	0.0000	0.0000	0
2022/04/22	R202	02/02/2023			Bond Future	253.3132	253.3132	252.9519	252.9519	(0.143)	0.0000	0.0000	0
2022/04/22	R202	04/05/2023			Bond Future	257.6264	257.6264	257.2570	257.2570	(0.143)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	R209	05/05/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,975
2022/04/22	R209	05/05/2022	9.50	Put	Bond Future	6,460.0100	6.4600	6,411.1500	6.4112	(0.756)	0	0	0
2022/04/22	R209	05/05/2022	9.75	Call	Bond Future	0.2600	0.0003	0.1600	0.0002	(38.462)	0	0	6,525
2022/04/22	R209	05/05/2022	9.75	Put	Bond Future	4,915.4800	4.9155	4,866.5200	4.8665	(0.996)	0	0	0
2022/04/22	R209	05/05/2022	10.25	Call	Bond Future	83.3100	0.0833	72.7000	0.0727	(12.736)	0	0	0
2022/04/22	R209	05/05/2022	10.25	Put	Bond Future	2,038.6100	2.0386	1,979.1400	1.9791	(2.917)	0	0	9,000
2022/04/22	R209	05/05/2022	10.75	Call	Bond Future	1,180.3600	1.1804	1,202.5100	1.2025	1.877	0	0	0
2022/04/22	R209	05/05/2022	10.75	Put	Bond Future	339.6000	0.3396	312.8900	0.3129	(7.865)	0	0	1,050
2022/04/22	R209	05/05/2022	11.43	Call	Bond Future	4,404.4000	4.4044	4,452.5200	4.4525	1.093	0	0	0
2022/04/22	R209	05/05/2022	11.43	Put	Bond Future	5.6600	0.0057	4.9200	0.0049	(13.074)	0	0	0
2022/04/22	R209	05/05/2022	11.44	Call	Bond Future	4,454.3200	4.4543	4,502.4800	4.5025	1.081	0	0	0
2022/04/22	R209	05/05/2022	11.44	Put	Bond Future	5.2600	0.0053	4.5600	0.0046	(13.308)	0	0	0
2022/04/22	R209	05/05/2022			Bond Future	10.5966	69.4246	10.5878	69.4734	(0.083)	0.0000	0.0000	13,374
2022/04/22	R209	05/05/2022	11.45	Call	Bond Future	4,504.2200	4.5042	4,552.4300	4.5524	1.070	0	0	0
2022/04/22	R209	05/05/2022	11.45	Put	Bond Future	4.8900	0.0049	4.2400	0.0042	(13.292)	0	0	0
2022/04/22	R209	05/05/2022	12.00	Call	Bond Future	7,179.5800	7.1796	7,228.4300	7.2284	0.680	0	0	0
2022/04/22	R209	05/05/2022	12.00	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	10,050
2022/04/22	R209	04/08/2022	10.58	Call	Bond Future	1,334.9600	1.3350	1,298.5000	1.2985	(2.731)	0	0	0
2022/04/22	R209	04/08/2022	10.58	Put	Bond Future	2,312.8300	2.3128	2,228.7100	2.2287	(3.637)	0	0	0
2022/04/22	R209	04/08/2022	10.57	Put	Bond Future	2,344.2400	2.3442	2,259.8800	2.2599	(3.599)	0	0	0
2022/04/22	R209	04/08/2022			Bond Future	10.7591	70.3639	10.7503	70.4116	(0.082)	0.0000	0.0000	12,425
2022/04/22	R209	04/08/2022	10.59	Call	Bond Future	1,359.1200	1.3591	1,322.7600	1.3228	(2.675)	0	0	0
2022/04/22	R209	04/08/2022	10.59	Put	Bond Future	2,281.8700	2.2819	2,197.8500	2.1978	(3.682)	0	0	0
2022/04/22	R209	04/08/2022	10.57	Call	Bond Future	1,311.1800	1.3112	1,274.4800	1.2745	(2.799)	0	0	0
2022/04/22	R209	03/11/2022	11.03	Call	Bond Future	2,725.5300	2.7255	2,692.8100	2.6928	(1.201)	0	0	0
2022/04/22	R209	03/11/2022	11.03	Put	Bond Future	2,104.5800	2.1046	2,024.2500	2.0243	(3.817)	0	0	0
2022/04/22	R209	03/11/2022	9.50	Call	Bond Future	176.4000	0.1764	176.7000	0.1767	0.170	0	0	0
2022/04/22	R209	03/11/2022	9.50	Put	Bond Future	8,264.4300	8.2644	8,217.1200	8.2171	(0.572)	0	0	0
2022/04/22	R209	03/11/2022	10.50	Put	Bond Future	3,620.9900	3.6210	3,521.6200	3.5216	(2.744)	0	0	0
2022/04/22	R209	03/11/2022	9.25	Call	Bond Future	96.0500	0.0961	96.1300	0.0961	0.083	0	0	8,000
2022/04/22	R209	03/11/2022	9.25	Put	Bond Future	9,753.5900	9.7536	9,706.0600	9.7061	(0.487)	0	0	0
2022/04/22	R209	03/11/2022			Bond Future	10.9119	68.2290	10.9029	68.2766	(0.082)	0.0000	0.0000	3,610
2022/04/22	R209	03/11/2022	11.50	Call	Bond Future	4,296.5100	4.2965	4,252.7700	4.2528	(1.018)	0	0	0
2022/04/22	R209	03/11/2022	11.50	Put	Bond Future	1,281.9700	1.2820	1,190.6200	1.1906	(7.126)	0	0	0
2022/04/22	R209	03/11/2022	11.00	Call	Bond Future	2,635.4700	2.6355	2,604.4200	2.6044	(1.178)	0	0	0
2022/04/22	R209	03/11/2022	11.00	Put	Bond Future	2,171.5200	2.1715	2,092.8600	2.0929	(3.622)	0	0	8,000
2022/04/22	R209	03/11/2022	11.01	Call	Bond Future	2,665.4100	2.6654	2,633.7900	2.6338	(1.186)	0	0	0
2022/04/22	R209	03/11/2022	11.01	Put	Bond Future	2,149.0700	2.1491	2,069.8400	2.0698	(3.687)	0	0	0
2022/04/22	R209	03/11/2022	11.02	Call	Bond Future	2,695.3000	2.6953	2,663.3200	2.6633	(1.187)	0	0	0
2022/04/22	R209	03/11/2022	11.02	Put	Bond Future	2,126.6300	2.1266	2,047.0400	2.0470	(3.743)	0	0	0
2022/04/22	R209	03/11/2022	10.00	Call	Bond Future	558.7700	0.5588	505.9700	0.5060	(9.449)	0	0	0
2022/04/22	R209	03/11/2022	10.00	Put	Bond Future	5,636.5300	5.6365	5,536.1200	5.5361	(1.781)	0	0	8,000
2022/04/22	R209	03/11/2022	10.50	Call	Bond Future	1,390.5900	1.3906	1,338.8300	1.3388	(3.722)	0	0	0
2022/04/22	R209	02/02/2023	10.79	Call	Bond Future	2,208.2300	2.2082	2,161.0200	2.1610	(2.138)	0	0	0
2022/04/22	R209	02/02/2023	10.80	Put	Bond Future	3,516.3200	3.5163	3,422.2900	3.4223	(2.674)	0	0	0
2022/04/22	R209	02/02/2023	10.78	Call	Bond Future	2,184.4600	2.1845	2,137.4200	2.1374	(2.153)	0	0	0
2022/04/22	R209	02/02/2023			Bond Future	11.0440	69.3744	11.0349	69.4216	(0.082)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	R209	02/02/2023	10.79	Put	Bond Future	3,546.0300	3.5460	3,451.6800	3.4517	(2.661)	0	0	0
2022/04/22	R209	02/02/2023	10.80	Call	Bond Future	2,231.8800	2.2319	2,184.9900	2.1850	(2.101)	0	0	0
2022/04/22	R209	02/02/2023	10.78	Put	Bond Future	3,575.6900	3.5757	3,481.5100	3.4815	(2.634)	0	0	0
2022/04/22	R209	04/05/2023	11.10	Call	Bond Future	0.0000	0.0000	2,928.4900	2.9285	100.000	0	0	0
2022/04/22	R209	04/05/2023	11.10	Put	Bond Future	415.6900	0.4157	3,296.8700	3.2969	693.108	0	0	0
2022/04/22	R209	04/05/2023	11.09	Call	Bond Future	0.0000	0.0000	2,902.8000	2.9028	100.000	0	0	0
2022/04/22	R209	04/05/2023	11.09	Put	Bond Future	467.1200	0.4671	3,322.6100	3.3226	611.297	0	0	0
2022/04/22	R209	04/05/2023			Bond Future	11.1812	67.3944	11.1719	67.4417	(0.083)	0.0000	0.0000	0
2022/04/22	R209	04/05/2023	11.11	Call	Bond Future	0.0000	0.0000	2,954.0000	2.9540	100.000	0	0	0
2022/04/22	R209	04/05/2023	11.11	Put	Bond Future	364.3300	0.3643	3,271.0200	3.2710	797.818	0	0	0
2022/04/22	R210	05/05/2022			Bond Future	219.9023	219.9023	219.6663	219.6663	(0.107)	0.0000	0.0000	988
2022/04/22	R210	04/08/2022			Bond Future	222.9331	222.9331	222.6879	222.6879	(0.110)	0.0000	0.0000	931
2022/04/22	R210	03/11/2022			Bond Future	223.2320	223.2320	222.9811	222.9811	(0.112)	0.0000	0.0000	0
2022/04/22	R210	02/02/2023			Bond Future	227.0213	227.0213	226.7623	226.7623	(0.114)	0.0000	0.0000	0
2022/04/22	R210	04/05/2023			Bond Future	227.8508	227.8508	227.5852	227.5852	(0.117)	0.0000	0.0000	0
2022/04/22	R213	05/05/2022	10.63	Call	Bond Future	2,631.5300	2.6315	2,603.9800	2.6040	(1.047)	0	0	0
2022/04/22	R213	05/05/2022	10.65	Put	Bond Future	37.7500	0.0377	37.4200	0.0374	(0.874)	0	0	0
2022/04/22	R213	05/05/2022			Bond Future	10.1078	83.4852	10.1131	83.4580	0.053	0.0000	0.0000	22,222
2022/04/22	R213	05/05/2022	10.63	Put	Bond Future	42.7900	0.0428	42.4100	0.0424	(0.888)	0	0	0
2022/04/22	R213	05/05/2022	10.64	Call	Bond Future	2,677.4700	2.6775	2,649.9600	2.6500	(1.027)	0	0	0
2022/04/22	R213	05/05/2022	10.64	Put	Bond Future	40.1900	0.0402	39.8500	0.0398	(0.846)	0	0	0
2022/04/22	R213	05/05/2022	10.65	Call	Bond Future	2,723.5200	2.7235	2,696.0200	2.6960	(1.010)	0	0	0
2022/04/22	R213	04/08/2022	9.88	Call	Bond Future	762.3600	0.7624	727.2800	0.7273	(4.602)	0	0	0
2022/04/22	R213	04/08/2022	9.89	Call	Bond Future	778.4700	0.7785	743.3800	0.7434	(4.508)	0	0	0
2022/04/22	R213	04/08/2022	9.90	Put	Bond Future	2,828.1500	2.8281	2,823.0200	2.8230	(0.181)	0	0	0
2022/04/22	R213	04/08/2022			Bond Future	10.3079	84.5791	10.3140	84.5493	0.059	0.0000	0.0000	12,699
2022/04/22	R213	04/08/2022	9.88	Put	Bond Future	2,897.0700	2.8971	2,891.7700	2.8918	(0.183)	0	0	0
2022/04/22	R213	04/08/2022	9.89	Put	Bond Future	2,862.4800	2.8625	2,857.1700	2.8572	(0.186)	0	0	0
2022/04/22	R213	04/08/2022	9.90	Call	Bond Future	794.7900	0.7948	759.8800	0.7599	(4.392)	0	0	0
2022/04/22	R213	03/11/2022	10.38	Call	Bond Future	1,953.7100	1.9537	1,877.8100	1.8778	(3.885)	0	0	0
2022/04/22	R213	03/11/2022	10.38	Put	Bond Future	2,475.8000	2.4758	2,431.0700	2.4311	(1.807)	0	0	0
2022/04/22	R213	03/11/2022	10.39	Call	Bond Future	1,977.7700	1.9778	1,901.0000	1.9010	(3.882)	0	0	0
2022/04/22	R213	03/11/2022	10.39	Put	Bond Future	2,451.8200	2.4518	2,406.2200	2.4062	(1.860)	0	0	0
2022/04/22	R213	03/11/2022	10.37	Call	Bond Future	1,929.8000	1.9298	1,855.0100	1.8550	(3.876)	0	0	0
2022/04/22	R213	03/11/2022	10.37	Put	Bond Future	2,499.9700	2.5000	2,456.3500	2.4563	(1.745)	0	0	200
2022/04/22	R213	03/11/2022	9.19	Call	Bond Future	251.1600	0.2512	247.3600	0.2474	(1.513)	0	0	476
2022/04/22	R213	03/11/2022	9.19	Put	Bond Future	6,757.5200	6.7575	6,784.8900	6.7849	0.405	0	0	0
2022/04/22	R213	03/11/2022			Bond Future	10.4891	82.2740	10.4956	82.2428	0.062	0.0000	0.0000	0
2022/04/22	R213	03/11/2022	10.40	Call	Bond Future	2,001.9800	2.0020	1,924.3500	1.9244	(3.878)	0	0	0
2022/04/22	R213	03/11/2022	10.40	Put	Bond Future	2,428.0200	2.4280	2,381.5600	2.3816	(1.913)	0	0	0
2022/04/22	R213	03/11/2022	9.98	Call	Bond Future	1,137.3300	1.1373	1,075.4000	1.0754	(5.445)	0	0	0
2022/04/22	R213	03/11/2022	9.98	Put	Bond Future	3,611.1100	3.6111	3,580.3500	3.5804	(0.852)	0	0	200
2022/04/22	R213	03/11/2022	10.19	Call	Bond Future	1,529.9200	1.5299	1,466.4500	1.4665	(4.149)	0	0	0
2022/04/22	R213	03/11/2022	10.19	Put	Bond Future	2,971.7200	2.9717	2,939.4200	2.9394	(1.087)	0	0	476
2022/04/22	R213	03/11/2022	9.13	Call	Bond Future	216.6400	0.2166	219.2900	0.2193	1.223	0	0	200
2022/04/22	R213	03/11/2022	9.13	Put	Bond Future	7,039.2700	7.0393	7,073.0900	7.0731	0.480	0	0	0

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2022/04/22	R213	03/11/2022	9.84	Call	Bond Future	915.7200	0.9157	853.0700	0.8531	(6.842)	0	0	0
2022/04/22	R213	03/11/2022	9.84	Put	Bond Future	4,086.6500	4.0867	4,055.1700	4.0552	(0.770)	0	0	476
2022/04/22	R213	02/02/2023	10.43	Put	Bond Future	3,084.0600	3.0841	3,059.1800	3.0592	(0.807)	0	0	0
2022/04/22	R213	02/02/2023	12.20	Call	Bond Future	7,518.0200	7.5180	7,443.8600	7.4439	(0.986)	0	0	0
2022/04/22	R213	02/02/2023	12.20	Put	Bond Future	703.5400	0.7035	662.5600	0.6626	(5.825)	0	0	912
2022/04/22	R213	02/02/2023	10.22	Put	Bond Future	3,651.0500	3.6511	3,626.6000	3.6266	(0.670)	0	0	0
2022/04/22	R213	02/02/2023	10.23	Call	Bond Future	1,668.7500	1.6688	1,611.2200	1.6112	(3.447)	0	0	0
2022/04/22	R213	02/02/2023	10.35	Call	Bond Future	1,909.1100	1.9091	1,851.1200	1.8511	(3.038)	0	0	0
2022/04/22	R213	02/02/2023	10.35	Put	Bond Future	3,291.6800	3.2917	3,266.8700	3.2669	(0.754)	0	0	476
2022/04/22	R213	02/02/2023	10.01	Call	Bond Future	1,276.3800	1.2764	1,217.9700	1.2180	(4.576)	0	0	0
2022/04/22	R213	02/02/2023			Bond Future	10.6450	83.6887	10.6522	83.6555	0.067	0.0000	0.0000	0
2022/04/22	R213	02/02/2023	10.43	Call	Bond Future	2,079.3700	2.0794	2,021.3100	2.0213	(2.792)	0	0	912
2022/04/22	R213	02/02/2023	10.22	Call	Bond Future	1,649.6800	1.6497	1,592.0500	1.5921	(3.493)	0	0	0
2022/04/22	R213	02/02/2023	10.23	Put	Bond Future	3,622.3100	3.6223	3,597.9600	3.5980	(0.672)	0	0	0
2022/04/22	R213	02/02/2023	9.16	Call	Bond Future	350.3900	0.3504	344.5200	0.3445	(1.675)	0	0	476
2022/04/22	R213	02/02/2023	9.16	Put	Bond Future	7,625.1100	7.6251	7,652.4200	7.6524	0.358	0	0	0
2022/04/22	R213	02/02/2023	10.01	Put	Bond Future	4,289.9400	4.2899	4,264.7100	4.2647	(0.588)	0	0	476
2022/04/22	R213	02/02/2023	10.21	Call	Bond Future	1,630.4400	1.6304	1,572.7400	1.5727	(3.539)	0	0	0
2022/04/22	R213	02/02/2023	10.21	Put	Bond Future	3,679.6600	3.6797	3,655.1400	3.6551	(0.666)	0	0	0
2022/04/22	R213	04/05/2023	10.75	Call	Bond Future	0.0000	0.0000	2,716.9200	2.7169	100.000	0	0	0
2022/04/22	R213	04/05/2023	10.75	Put	Bond Future	290.1300	0.2901	3,041.5100	3.0415	948.327	0	0	0
2022/04/22	R213	04/05/2023			Bond Future	10.8142	81.5344	10.8219	81.4999	0.071	0.0000	0.0000	0
2022/04/22	R213	04/05/2023	10.74	Call	Bond Future	0.0000	0.0000	2,693.9600	2.6940	100.000	0	0	0
2022/04/22	R213	04/05/2023	10.74	Put	Bond Future	335.4200	0.3354	3,063.8400	3.0638	813.434	0	0	0
2022/04/22	R213	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	2,671.1000	2.6711	100.000	0	0	0
2022/04/22	R213	04/05/2023	10.73	Put	Bond Future	380.7300	0.3807	3,086.2900	3.0863	710.624	0	0	0
2022/04/22	R214	05/05/2022	11.73	Put	Bond Future	5.6400	0.0056	4.5200	0.0045	(19.858)	0	0	0
2022/04/22	R214	05/05/2022	11.74	Put	Bond Future	5.2500	0.0053	4.2000	0.0042	(20.000)	0	0	0
2022/04/22	R214	05/05/2022	11.75	Call	Bond Future	4,779.3400	4.7793	4,857.6100	4.8576	1.638	0	0	0
2022/04/22	R214	05/05/2022			Bond Future	10.8663	66.5441	10.8525	66.6234	(0.127)	0.0000	0.0000	9,531
2022/04/22	R214	05/05/2022	11.73	Call	Bond Future	4,678.2200	4.6782	4,756.3600	4.7564	1.670	0	0	0
2022/04/22	R214	05/05/2022	11.74	Call	Bond Future	4,728.8000	4.7288	4,807.0100	4.8070	1.654	0	0	0
2022/04/22	R214	05/05/2022	11.75	Put	Bond Future	4.8900	0.0049	3.9000	0.0039	(20.245)	0	0	0
2022/04/22	R214	04/08/2022	10.98	Put	Bond Future	2,027.1500	2.0272	1,918.2300	1.9182	(5.373)	0	0	0
2022/04/22	R214	04/08/2022	10.99	Call	Bond Future	1,787.6900	1.7877	1,757.6900	1.7577	(1.678)	0	0	0
2022/04/22	R214	04/08/2022			Bond Future	11.0276	67.4142	11.0136	67.4928	(0.127)	0.0000	0.0000	14,860
2022/04/22	R214	04/08/2022	10.97	Call	Bond Future	1,731.3800	1.7314	1,700.6600	1.7007	(1.774)	0	0	0
2022/04/22	R214	04/08/2022	10.97	Put	Bond Future	2,055.5200	2.0555	1,946.2500	1.9463	(5.316)	0	0	0
2022/04/22	R214	04/08/2022	10.98	Call	Bond Future	1,759.4200	1.7594	1,729.0500	1.7291	(1.726)	0	0	0
2022/04/22	R214	04/08/2022	10.99	Put	Bond Future	1,999.0700	1.9991	1,890.5200	1.8905	(5.430)	0	0	0
2022/04/22	R214	03/11/2022	11.34	Call	Bond Future	3,020.8400	3.0208	2,987.5100	2.9875	(1.103)	0	0	0
2022/04/22	R214	03/11/2022	11.36	Put	Bond Future	2,065.8800	2.0659	1,952.9700	1.9530	(5.465)	0	0	0
2022/04/22	R214	03/11/2022			Bond Future	11.1720	65.1131	11.1577	65.1920	(0.129)	0.0000	0.0000	0
2022/04/22	R214	03/11/2022	11.34	Put	Bond Future	2,109.1500	2.1091	1,996.9300	1.9969	(5.321)	0	0	0
2022/04/22	R214	03/11/2022	11.35	Call	Bond Future	3,052.7300	3.0527	3,019.0600	3.0191	(1.103)	0	0	0
2022/04/22	R214	03/11/2022	11.35	Put	Bond Future	2,087.4100	2.0874	1,974.8500	1.9749	(5.392)	0	0	0
2022/04/22	R214	03/11/2022	11.36	Call	Bond Future	3,084.7700	3.0848	3,050.7500	3.0507	(1.103)	0	0	0

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2022/04/22	R214	02/02/2023	11.07	Call	Bond Future	2,403.5000	2.4035	2,354.6600	2.3547	(2.032)	0	0	0
2022/04/22	R214	02/02/2023	11.07	Put	Bond Future	3,648.5700	3.6486	3,520.7200	3.5207	(3.504)	0	0	0
2022/04/22	R214	02/02/2023	11.08	Call	Bond Future	2,428.7900	2.4288	2,379.8800	2.3799	(2.014)	0	0	0
2022/04/22	R214	02/02/2023	11.08	Put	Bond Future	3,618.3400	3.6183	3,490.4200	3.4904	(3.535)	0	0	0
2022/04/22	R214	02/02/2023			Bond Future	11.2975	66.2351	11.2828	66.3141	(0.130)	0.0000	0.0000	0
2022/04/22	R214	02/02/2023	11.09	Call	Bond Future	2,454.2100	2.4542	2,405.4800	2.4055	(1.986)	0	0	0
2022/04/22	R214	02/02/2023	11.09	Put	Bond Future	3,588.3000	3.5883	3,460.5600	3.4606	(3.560)	0	0	0
2022/04/22	R214	04/05/2023	11.36	Call	Bond Future	0.0000	0.0000	3,125.9900	3.1260	100.000	0	0	0
2022/04/22	R214	04/05/2023	11.36	Put	Bond Future	368.8700	0.3689	3,415.1000	3.4151	825.828	0	0	0
2022/04/22	R214	04/05/2023	11.37	Call	Bond Future	0.0000	0.0000	3,152.9900	3.1530	100.000	0	0	0
2022/04/22	R214	04/05/2023	11.37	Put	Bond Future	315.4800	0.3155	3,388.7100	3.3887	974.144	0	0	0
2022/04/22	R214	04/05/2023			Bond Future	11.4294	64.0440	11.4143	64.1237	(0.132)	0.0000	0.0000	0
2022/04/22	R214	04/05/2023	11.38	Call	Bond Future	0.0000	0.0000	3,179.8300	3.1798	100.000	0	0	0
2022/04/22	R214	04/05/2023	11.38	Put	Bond Future	262.1600	0.2622	3,362.2300	3.3622	1182.511	0	0	0
2022/04/22	R248	05/05/2022	11.79	Call	Bond Future	6,390.5100	6.3905	6,526.1200	6.5261	2.122	0	0	0
2022/04/22	R248	05/05/2022	11.79	Put	Bond Future	3.9700	0.0040	2.9100	0.0029	(26.700)	0	0	0
2022/04/22	R248	05/05/2022	11.80	Call	Bond Future	6,453.1300	6.4531	6,588.8100	6.5888	2.103	0	0	0
2022/04/22	R248	05/05/2022			Bond Future	10.8460	83.6015	10.8272	83.7382	(0.173)	0.0000	0.0000	134,025
2022/04/22	R248	05/05/2022	11.80	Put	Bond Future	3.6800	0.0037	2.6900	0.0027	(26.902)	0	0	0
2022/04/22	R248	05/05/2022	11.81	Call	Bond Future	6,515.6800	6.5157	6,651.4300	6.6514	2.083	0	0	0
2022/04/22	R248	05/05/2022	11.81	Put	Bond Future	3.4000	0.0034	2.4800	0.0025	(27.059)	0	0	0
2022/04/22	R248	04/08/2022	10.98	Call	Bond Future	2,290.2100	2.2902	2,264.8200	2.2648	(1.109)	0	0	0
2022/04/22	R248	04/08/2022	10.98	Put	Bond Future	2,471.7900	2.4718	2,310.0700	2.3101	(6.543)	0	0	0
2022/04/22	R248	04/08/2022	10.99	Call	Bond Future	2,326.5600	2.3266	2,302.0300	2.3020	(1.054)	0	0	0
2022/04/22	R248	04/08/2022	10.99	Put	Bond Future	2,437.1300	2.4371	2,276.2700	2.2763	(6.600)	0	0	0
2022/04/22	R248	04/08/2022	10.20	Call	Bond Future	390.0600	0.3901	337.1400	0.3371	(13.567)	0	0	1,700
2022/04/22	R248	04/08/2022	10.40	Put	Bond Future	5,194.7500	5.1948	4,995.5400	4.9955	(3.835)	0	0	0
2022/04/22	R248	04/08/2022			Bond Future	11.0056	84.6947	10.9864	84.8310	(0.175)	0.0000	0.0000	178,768
2022/04/22	R248	04/08/2022	11.00	Call	Bond Future	2,363.2000	2.3632	2,339.3600	2.3394	(1.009)	0	0	0
2022/04/22	R248	04/08/2022	11.00	Put	Bond Future	2,402.8600	2.4029	2,242.6900	2.2427	(6.666)	0	0	0
2022/04/22	R248	04/08/2022	10.90	Call	Bond Future	2,009.9600	2.0100	1,978.9100	1.9789	(1.545)	0	0	1,700
2022/04/22	R248	04/08/2022	10.90	Put	Bond Future	2,763.5700	2.7636	2,596.1900	2.5962	(6.057)	0	0	0
2022/04/22	R248	04/08/2022	9.70	Call	Bond Future	52.0200	0.0520	54.1100	0.0541	4.018	0	0	0
2022/04/22	R248	04/08/2022	9.70	Put	Bond Future	10,298.8500	10.2988	10,164.6100	10.1646	(1.303)	0	0	0
2022/04/22	R248	04/08/2022	10.20	Put	Bond Future	6,462.6100	6.4626	6,273.3600	6.2734	(2.928)	0	0	0
2022/04/22	R248	04/08/2022	10.40	Call	Bond Future	701.5500	0.7016	638.6700	0.6387	(8.963)	0	0	0
2022/04/22	R248	03/11/2022	11.32	Call	Bond Future	3,807.5300	3.8075	3,776.7200	3.7767	(0.809)	0	0	0
2022/04/22	R248	03/11/2022	11.30	Put	Bond Future	2,688.9800	2.6890	2,521.6700	2.5217	(6.222)	0	0	0
2022/04/22	R248	03/11/2022	11.31	Put	Bond Future	2,661.4600	2.6615	2,493.6100	2.4936	(6.307)	0	0	0
2022/04/22	R248	03/11/2022			Bond Future	11.1483	81.5087	11.1284	81.6460	(0.178)	0.0000	0.0000	0
2022/04/22	R248	03/11/2022	11.32	Put	Bond Future	2,633.9600	2.6340	2,465.8200	2.4658	(6.384)	0	0	0
2022/04/22	R248	03/11/2022	11.30	Call	Bond Future	3,727.4500	3.7275	3,697.4700	3.6975	(0.804)	0	0	0
2022/04/22	R248	03/11/2022	11.31	Call	Bond Future	3,767.5300	3.7675	3,737.0100	3.7370	(0.810)	0	0	0
2022/04/22	R248	02/02/2023	11.08	Call	Bond Future	3,124.4700	3.1245	3,065.7900	3.0658	(1.878)	0	0	0
2022/04/22	R248	02/02/2023	11.08	Put	Bond Future	4,447.4700	4.4475	4,250.6800	4.2507	(4.425)	0	0	0
2022/04/22	R248	02/02/2023			Bond Future	11.2721	82.9134	11.2518	83.0515	(0.180)	0.0000	0.0000	0
2022/04/22	R248	02/02/2023	11.06	Call	Bond Future	3,060.2900	3.0603	3,000.6600	3.0007	(1.949)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/22	R248	02/02/2023	11.06	Put	Bond Future	4,523.2100	4.5232	4,325.4700	4.3255	(4.372)	0	0	0
2022/04/22	R248	02/02/2023	11.07	Call	Bond Future	3,092.1500	3.0921	3,033.1400	3.0331	(1.908)	0	0	0
2022/04/22	R248	02/02/2023	11.07	Put	Bond Future	4,485.0500	4.4850	4,287.9300	4.2879	(4.395)	0	0	0
2022/04/22	R248	04/05/2023	11.35	Call	Bond Future	0.0000	0.0000	3,980.6800	3.9807	100.000	0	0	0
2022/04/22	R248	04/05/2023	11.35	Put	Bond Future	348.6900	0.3487	4,189.6000	4.1896	1101.526	0	0	0
2022/04/22	R248	04/05/2023			Bond Future	11.4022	79.8606	11.3812	80.0003	(0.184)	0.0000	0.0000	0
2022/04/22	R248	04/05/2023	11.33	Call	Bond Future	0.0000	0.0000	3,912.8900	3.9129	100.000	0	0	0
2022/04/22	R248	04/05/2023	11.33	Put	Bond Future	482.9600	0.4830	4,256.0800	4.2561	781.249	0	0	0
2022/04/22	R248	04/05/2023	11.34	Call	Bond Future	0.0000	0.0000	3,946.5600	3.9466	100.000	0	0	0
2022/04/22	R248	04/05/2023	11.34	Put	Bond Future	415.7800	0.4158	4,222.5700	4.2226	915.578	0	0	0

**Total**

**1673064**