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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/04/2022 TO 20/04/2022

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
2022/04/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	2025	05/05/2022		Bond Future	160.6707	160.6707	160.3680	160.3680	(0.188)	0.0000	0.0000	611
2022/04/20	2025	04/08/2022		Bond Future	161.2705	161.2705	160.9453	160.9453	(0.202)	0.0000	0.0000	6,802
2022/04/20	2025	03/11/2022		Bond Future	163.6252	163.6252	163.2927	163.2927	(0.203)	0.0000	0.0000	0
2022/04/20	2025	02/02/2023		Bond Future	164.7414	164.7414	164.3901	164.3901	(0.213)	0.0000	0.0000	0
2022/04/20	2025	04/05/2023		Bond Future	164.7400	164.7400	164.7400	164.7400	0.000	0.0000	0.0000	0
2022/04/20	2029	05/05/2022		Bond Future	118.1450	118.1450	117.9258	117.9258	(0.186)	0.0000	0.0000	2,554
2022/04/20	2029	04/08/2022		Bond Future	119.7796	119.7796	119.5526	119.5526	(0.189)	0.0000	0.0000	3,568

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
2022/04/20	2029	03/11/2022			Bond Future	120.2963	120.2963	120.0570	120.0570	(0.199)	0.0000	0.0000	0
2022/04/20	2029	02/02/2023			Bond Future	122.3421	122.3421	122.0955	122.0955	(0.202)	0.0000	0.0000	0
2022/04/20	2029	04/05/2023			Bond Future	122.3400	122.3400	122.3400	122.3400	0.000	0.0000	0.0000	0
2022/04/20	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/20	2030	05/05/2022	8.14	Put	Bond Future	9,535.3500	9.5353	9,347.5600	9.3476	(1.969)	0	0	0
2022/04/20	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,073
2022/04/20	2030	05/05/2022	10.21	Call	Bond Future	1,508.5600	1.5086	1,644.1100	1.6441	8.985	0	0	0
2022/04/20	2030	05/05/2022	10.21	Put	Bond Future	213.1000	0.2131	160.8600	0.1609	(24.514)	0	0	0
2022/04/20	2030	05/05/2022	9.95	Call	Bond Future	653.9100	0.6539	733.4800	0.7335	12.168	0	0	0
2022/04/20	2030	05/05/2022	9.65	Put	Bond Future	1,622.7600	1.6228	1,456.7000	1.4567	(10.233)	0	0	5,000
2022/04/20	2030	05/05/2022	8.81	Put	Bond Future	5,853.9900	5.8540	5,666.2000	5.6662	(3.208)	0	0	0
2022/04/20	2030	05/05/2022	8.89	Put	Bond Future	5,426.0900	5.4261	5,238.3000	5.2383	(3.461)	0	0	0
2022/04/20	2030	05/05/2022	9.15	Call	Bond Future	1.5200	0.0015	1.6900	0.0017	11.184	0	0	7,500
2022/04/20	2030	05/05/2022	9.15	Put	Bond Future	4,053.4700	4.0535	3,865.8500	3.8658	(4.629)	0	0	0
2022/04/20	2030	05/05/2022			Bond Future	9.9458	91.8413	9.9079	92.0291	(0.381)	0.0000	0.0000	71,974
2022/04/20	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/20	2030	05/05/2022	7.73	Put	Bond Future	11,876.6800	11.8767	11,688.8900	11.6889	(1.581)	0	0	0
2022/04/20	2030	05/05/2022	8.47	Put	Bond Future	7,700.1300	7.7001	7,512.3400	7.5123	(2.439)	0	0	0
2022/04/20	2030	05/05/2022	11.04	Call	Bond Future	5,214.0900	5.2141	5,401.2000	5.4012	3.589	0	0	0
2022/04/20	2030	05/05/2022	11.04	Put	Bond Future	1.3500	0.0014	0.6700	0.0007	(50.370)	0	0	1,800
2022/04/20	2030	05/05/2022	9.95	Put	Bond Future	633.2700	0.6333	525.0500	0.5251	(17.089)	0	0	1,073
2022/04/20	2030	05/05/2022	10.19	Call	Bond Future	1,431.9000	1.4319	1,563.8000	1.5638	9.212	0	0	0
2022/04/20	2030	05/05/2022	10.19	Put	Bond Future	233.6700	0.2337	177.7800	0.1778	(23.918)	0	0	0
2022/04/20	2030	05/05/2022	10.20	Call	Bond Future	1,470.0500	1.4700	1,603.7900	1.6038	9.098	0	0	0
2022/04/20	2030	05/05/2022	10.20	Put	Bond Future	223.1900	0.2232	169.1400	0.1691	(24.217)	0	0	200
2022/04/20	2030	05/05/2022	9.35	Call	Bond Future	13.0100	0.0130	14.9800	0.0150	15.142	0	0	0
2022/04/20	2030	05/05/2022	9.35	Put	Bond Future	3,025.0900	3.0251	2,839.2700	2.8393	(6.143)	0	0	1,073
2022/04/20	2030	05/05/2022	9.60	Call	Bond Future	102.9800	0.1030	118.9000	0.1189	15.459	0	0	0
2022/04/20	2030	05/05/2022	9.60	Put	Bond Future	1,835.7800	1.8358	1,663.9100	1.6639	(9.362)	0	0	5,000
2022/04/20	2030	05/05/2022	9.65	Call	Bond Future	143.1200	0.1431	164.8500	0.1648	15.183	0	0	0
2022/04/20	2030	05/05/2022	8.81	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	200
2022/04/20	2030	05/05/2022	8.89	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	1,800
2022/04/20	2030	04/08/2022	9.56	Call	Bond Future	535.0900	0.5351	574.9500	0.5749	7.449	0	0	0
2022/04/20	2030	04/08/2022	9.56	Put	Bond Future	3,467.3000	3.4673	3,320.5200	3.3205	(4.233)	0	0	0
2022/04/20	2030	04/08/2022	10.95	Call	Bond Future	4,180.8600	4.1809	4,325.8200	4.3258	3.467	0	0	0
2022/04/20	2030	04/08/2022	10.95	Put	Bond Future	514.7800	0.5148	473.1000	0.4731	(8.097)	0	0	800
2022/04/20	2030	04/08/2022			Bond Future	10.1614	89.0831	10.1224	89.2698	(0.384)	0.0000	0.0000	85,500
2022/04/20	2030	04/08/2022	9.05	Call	Bond Future	132.7300	0.1327	145.5200	0.1455	9.636	0	0	800
2022/04/20	2030	04/08/2022	9.05	Put	Bond Future	5,648.3000	5.6483	5,474.4500	5.4745	(3.078)	0	0	0
2022/04/20	2030	04/08/2022	9.54	Call	Bond Future	510.7800	0.5108	549.2400	0.5492	7.530	0	0	0
2022/04/20	2030	04/08/2022	9.54	Put	Bond Future	3,542.6000	3.5426	3,394.4200	3.3944	(4.183)	0	0	0
2022/04/20	2030	04/08/2022	9.55	Call	Bond Future	522.8400	0.5228	562.0000	0.5620	7.490	0	0	0
2022/04/20	2030	04/08/2022	9.55	Put	Bond Future	3,504.8400	3.5048	3,357.3600	3.3574	(4.208)	0	0	0
2022/04/20	2030	04/08/2022	8.30	Call	Bond Future	13.2300	0.0132	14.7300	0.0147	11.338	0	0	800
2022/04/20	2030	04/08/2022	8.30	Put	Bond Future	9,497.3000	9.4973	9,312.1600	9.3122	(1.949)	0	0	0
2022/04/20	2030	03/11/2022	10.10	Call	Bond Future	1,591.6100	1.5916	1,667.0700	1.6671	4.741	0	0	0
2022/04/20	2030	03/11/2022	10.10	Put	Bond Future	2,784.2800	2.7843	2,672.0000	2.6720	(4.033)	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
2022/04/20	2030	03/11/2022			Bond Future	10.3560	90.3643	10.3154	90.5521	(0.392)	0.0000	0.0000	0
2022/04/20	2030	03/11/2022	10.09	Call	Bond Future	1,571.3000	1.5713	1,646.1200	1.6461	4.762	0	0	0
2022/04/20	2030	03/11/2022	10.09	Put	Bond Future	2,810.9800	2.8110	2,698.0600	2.6981	(4.017)	0	0	0
2022/04/20	2030	03/11/2022	10.08	Call	Bond Future	1,551.1500	1.5512	1,625.3200	1.6253	4.782	0	0	0
2022/04/20	2030	03/11/2022	10.08	Put	Bond Future	2,837.8700	2.8379	2,724.3000	2.7243	(4.002)	0	0	0
2022/04/20	2030	02/02/2023	10.01	Put	Bond Future	3,857.6700	3.8577	3,735.5200	3.7355	(3.166)	0	0	0
2022/04/20	2030	02/02/2023	9.94	Put	Bond Future	4,063.5000	4.0635	3,937.7000	3.9377	(3.096)	0	0	102
2022/04/20	2030	02/02/2023	9.99	Call	Bond Future	1,475.5100	1.4755	1,540.7600	1.5408	4.422	0	0	0
2022/04/20	2030	02/02/2023	10.00	Call	Bond Future	1,492.5900	1.4926	1,558.3600	1.5584	4.406	0	0	0
2022/04/20	2030	02/02/2023	9.20	Call	Bond Future	482.3500	0.4823	510.9100	0.5109	5.921	0	0	0
2022/04/20	2030	02/02/2023	9.20	Put	Bond Future	6,674.0800	6.6741	6,514.1900	6.5142	(2.396)	0	0	0
2022/04/20	2030	02/02/2023	9.66	Call	Bond Future	975.2900	0.9753	1,023.9000	1.0239	4.984	0	0	0
2022/04/20	2030	02/02/2023	9.66	Put	Bond Future	4,959.1100	4.9591	4,819.2700	4.8193	(2.820)	0	0	102
2022/04/20	2030	02/02/2023	9.80	Call	Bond Future	1,172.6800	1.1727	1,228.2000	1.2282	4.734	0	0	0
2022/04/20	2030	02/02/2023	8.81	Put	Bond Future	8,363.0500	8.3630	8,191.1100	8.1911	(2.056)	0	0	0
2022/04/20	2030	02/02/2023			Bond Future	10.5265	87.8777	10.4844	88.0661	(0.400)	0.0000	0.0000	0
2022/04/20	2030	02/02/2023	10.01	Call	Bond Future	1,510.0800	1.5101	1,576.3800	1.5764	4.390	0	0	0
2022/04/20	2030	02/02/2023	9.94	Call	Bond Future	1,391.6300	1.3916	1,454.2800	1.4543	4.502	0	0	0
2022/04/20	2030	02/02/2023	9.99	Put	Bond Future	3,915.6000	3.9156	3,792.4000	3.7924	(3.146)	0	0	0
2022/04/20	2030	02/02/2023	10.00	Put	Bond Future	3,886.4200	3.8864	3,763.7400	3.7637	(3.157)	0	0	0
2022/04/20	2030	02/02/2023	9.80	Put	Bond Future	4,497.5400	4.4975	4,364.6100	4.3646	(2.956)	0	0	0
2022/04/20	2030	02/02/2023	8.81	Call	Bond Future	246.7700	0.2468	263.2800	0.2633	6.690	0	0	102
2022/04/20	2030	04/05/2023	10.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2030	04/05/2023	10.52	Put	Bond Future	0.0000	0.0000	43.7200	0.0437	100.000	0	0	0
2022/04/20	2030	04/05/2023	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2030	04/05/2023	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2030	04/05/2023			Bond Future	10.5300	10.5300	10.5300	90.1580	0.000	0.0000	0.0000	0
2022/04/20	2030	04/05/2023	10.54	Call	Bond Future	0.0000	0.0000	43.6900	0.0437	100.000	0	0	0
2022/04/20	2030	04/05/2023	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2032	05/05/2022	10.29	Put	Bond Future	871.1900	0.8712	752.6700	0.7527	(13.604)	0	0	0
2022/04/20	2032	05/05/2022	11.18	Call	Bond Future	4,548.3000	4.5483	4,723.4400	4.7234	3.851	0	0	0
2022/04/20	2032	05/05/2022	11.18	Put	Bond Future	9.3400	0.0093	5.6400	0.0056	(39.615)	0	0	780
2022/04/20	2032	05/05/2022	10.98	Call	Bond Future	3,526.8600	3.5269	3,694.3600	3.6944	4.749	0	0	0
2022/04/20	2032	05/05/2022	10.98	Put	Bond Future	34.4500	0.0344	23.1100	0.0231	(32.917)	0	0	993
2022/04/20	2032	05/05/2022	11.02	Put	Bond Future	26.9900	0.0270	17.7500	0.0177	(34.235)	0	0	0
2022/04/20	2032	05/05/2022	11.03	Call	Bond Future	3,781.0400	3.7810	3,951.1300	3.9511	4.498	0	0	0
2022/04/20	2032	05/05/2022	11.03	Put	Bond Future	25.3300	0.0253	16.5800	0.0166	(34.544)	0	0	0
2022/04/20	2032	05/05/2022			Bond Future	10.3362	88.1498	10.3041	88.3287	(0.310)	0.0000	0.0000	129,250
2022/04/20	2032	05/05/2022	9.58	Call	Bond Future	2.1400	0.0021	2.2700	0.0023	6.075	0	0	780
2022/04/20	2032	05/05/2022	9.58	Put	Bond Future	4,356.5900	4.3566	4,177.8800	4.1779	(4.102)	0	0	0
2022/04/20	2032	05/05/2022	10.18	Call	Bond Future	367.0300	0.3670	405.8200	0.4058	10.569	0	0	780
2022/04/20	2032	05/05/2022	10.18	Put	Bond Future	1,243.2900	1.2433	1,103.2400	1.1032	(11.264)	0	0	0
2022/04/20	2032	05/05/2022	10.29	Call	Bond Future	613.4300	0.6134	673.7500	0.6738	9.833	0	0	993
2022/04/20	2032	05/05/2022	11.04	Call	Bond Future	3,832.0000	3.8320	4,002.5500	4.0025	4.451	0	0	0
2022/04/20	2032	05/05/2022	11.04	Put	Bond Future	23.7700	0.0238	15.4800	0.0155	(34.876)	0	0	0
2022/04/20	2032	05/05/2022	11.02	Call	Bond Future	3,730.1300	3.7301	3,899.7300	3.8997	4.547	0	0	0
2022/04/20	2032	04/08/2022	10.20	Put	Bond Future	2,861.3600	2.8614	2,739.8200	2.7398	(4.248)	0	0	0

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2022/04/20	2032	04/08/2022	10.21	Put	Bond Future	2,826.3000	2.8263	2,705.5600	2.7056	(4.272)	0	0	0
2022/04/20	2032	04/08/2022	10.22	Call	Bond Future	1,085.1800	1.0852	1,143.0100	1.1430	5.329	0	0	0
2022/04/20	2032	04/08/2022	9.40	Call	Bond Future	115.8600	0.1159	125.5500	0.1255	8.364	0	0	1,300
2022/04/20	2032	04/08/2022	9.40	Put	Bond Future	6,537.7200	6.5377	6,369.6400	6.3696	(2.571)	0	0	0
2022/04/20	2032	04/08/2022	9.72	Call	Bond Future	338.3900	0.3384	361.9000	0.3619	6.948	0	0	800
2022/04/20	2032	04/08/2022	9.72	Put	Bond Future	4,881.1800	4.8812	4,726.9200	4.7269	(3.160)	0	0	0
2022/04/20	2032	04/08/2022	8.97	Call	Bond Future	16.4900	0.0165	18.2400	0.0182	10.612	0	0	800
2022/04/20	2032	04/08/2022	8.97	Put	Bond Future	9,044.7300	9.0447	8,868.7100	8.8687	(1.946)	0	0	0
2022/04/20	2032	04/08/2022			Bond Future	10.5312	89.3473	10.4984	89.5251	(0.311)	0.0000	0.0000	43,156
2022/04/20	2032	04/08/2022	11.60	Call	Bond Future	5,929.5200	5.9295	6,077.7700	6.0778	2.500	0	0	0
2022/04/20	2032	04/08/2022	11.60	Put	Bond Future	394.3200	0.3943	364.8000	0.3648	(7.486)	0	0	800
2022/04/20	2032	04/08/2022	11.89	Call	Bond Future	7,203.1700	7.2032	7,360.7500	7.3608	2.188	0	0	0
2022/04/20	2032	04/08/2022	11.89	Put	Bond Future	248.7200	0.2487	228.5300	0.2285	(8.118)	0	0	0
2022/04/20	2032	04/08/2022	10.20	Call	Bond Future	1,043.9800	1.0440	1,100.2100	1.1002	5.386	0	0	0
2022/04/20	2032	04/08/2022	10.21	Call	Bond Future	1,064.5400	1.0645	1,121.5700	1.1216	5.357	0	0	0
2022/04/20	2032	04/08/2022	10.22	Put	Bond Future	2,791.3700	2.7914	2,671.4300	2.6714	(4.297)	0	0	0
2022/04/20	2032	04/08/2022	10.10	Call	Bond Future	852.5300	0.8525	900.9900	0.9010	5.684	0	0	1,300
2022/04/20	2032	04/08/2022	10.10	Put	Bond Future	3,228.6900	3.2287	3,099.3800	3.0994	(4.005)	0	0	0
2022/04/20	2032	03/11/2022	10.56	Put	Bond Future	2,814.9300	2.8149	2,713.1400	2.7131	(3.616)	0	0	180
2022/04/20	2032	03/11/2022	10.11	Put	Bond Future	4,310.2400	4.3102	4,180.5600	4.1806	(3.009)	0	0	454
2022/04/20	2032	03/11/2022	10.16	Call	Bond Future	1,124.9200	1.1249	1,177.0000	1.1770	4.630	0	0	0
2022/04/20	2032	03/11/2022	10.16	Put	Bond Future	4,122.8800	4.1229	3,996.1800	3.9962	(3.073)	0	0	180
2022/04/20	2032	03/11/2022	9.36	Call	Bond Future	215.3900	0.2154	229.7300	0.2297	6.658	0	0	454
2022/04/20	2032	03/11/2022	9.36	Put	Bond Future	7,766.2000	7.7662	7,601.7600	7.6018	(2.117)	0	0	0
2022/04/20	2032	03/11/2022	9.46	Put	Bond Future	7,231.3600	7.2314	7,069.8200	7.0698	(2.234)	0	0	0
2022/04/20	2032	03/11/2022	9.92	Call	Bond Future	737.9500	0.7380	776.2100	0.7762	5.185	0	0	750
2022/04/20	2032	03/11/2022	9.92	Put	Bond Future	5,070.3800	5.0704	4,929.8600	4.9299	(2.771)	0	0	0
2022/04/20	2032	03/11/2022	9.31	Put	Bond Future	8,038.6100	8.0386	7,872.8700	7.8729	(2.062)	0	0	0
2022/04/20	2032	03/11/2022			Bond Future	10.7170	86.4805	10.6831	86.6593	(0.317)	0.0000	0.0000	0
2022/04/20	2032	03/11/2022	10.67	Call	Bond Future	2,268.5900	2.2686	2,352.5200	2.3525	3.700	0	0	750
2022/04/20	2032	03/11/2022	10.67	Put	Bond Future	2,516.5600	2.5166	2,421.7100	2.4217	(3.769)	0	0	0
2022/04/20	2032	03/11/2022	11.55	Call	Bond Future	5,248.0100	5.2480	5,378.4100	5.3784	2.485	0	0	0
2022/04/20	2032	03/11/2022	11.55	Put	Bond Future	1,011.8900	1.0119	963.5100	0.9635	(4.781)	0	0	500
2022/04/20	2032	03/11/2022	12.30	Call	Bond Future	8,278.8400	8.2788	8,432.3100	8.4323	1.854	0	0	0
2022/04/20	2032	03/11/2022	12.30	Put	Bond Future	465.4200	0.4654	440.1100	0.4401	(5.438)	0	0	750
2022/04/20	2032	03/11/2022	10.49	Call	Bond Future	1,812.8300	1.8128	1,885.3900	1.8854	4.003	0	0	0
2022/04/20	2032	03/11/2022	10.49	Put	Bond Future	3,018.2900	3.0183	2,912.0700	2.9121	(3.519)	0	0	454
2022/04/20	2032	03/11/2022	10.56	Call	Bond Future	1,983.5000	1.9835	2,060.4900	2.0605	3.882	0	0	0
2022/04/20	2032	03/11/2022	10.66	Call	Bond Future	2,241.8400	2.2418	2,325.1400	2.3251	3.716	0	0	0
2022/04/20	2032	03/11/2022	10.66	Put	Bond Future	2,542.6300	2.5426	2,447.1500	2.4472	(3.755)	0	0	0
2022/04/20	2032	03/11/2022	10.11	Call	Bond Future	1,036.4400	1.0364	1,085.5400	1.0855	4.737	0	0	0
2022/04/20	2032	03/11/2022	10.21	Call	Bond Future	1,217.9500	1.2180	1,273.0600	1.2731	4.525	0	0	500
2022/04/20	2032	03/11/2022	10.21	Put	Bond Future	3,941.1900	3.9412	3,817.5200	3.8175	(3.138)	0	0	0
2022/04/20	2032	03/11/2022	9.46	Call	Bond Future	266.2300	0.2662	283.4700	0.2835	6.476	0	0	500
2022/04/20	2032	03/11/2022	9.31	Call	Bond Future	193.1300	0.1931	206.1700	0.2062	6.752	0	0	180
2022/04/20	2032	02/02/2023	10.67	Call	Bond Future	2,320.0100	2.3200	2,397.7900	2.3978	3.353	0	0	750
2022/04/20	2032	02/02/2023	10.67	Put	Bond Future	3,396.1400	3.3961	3,294.5000	3.2945	(2.993)	0	0	0
2022/04/20	2032	02/02/2023	11.69	Call	Bond Future	5,496.3600	5.4964	5,620.7000	5.6207	2.262	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
2022/04/20	2032	02/02/2023	11.69	Put	Bond Future	1,470.4200	1.4704	1,415.3400	1.4153	(3.746)	0	0	0
2022/04/20	2032	02/02/2023	10.40	Call	Bond Future	1,720.3900	1.7204	1,784.0700	1.7841	3.701	0	0	0
2022/04/20	2032	02/02/2023	10.40	Put	Bond Future	4,218.0300	4.2180	4,102.2900	4.1023	(2.744)	0	0	0
2022/04/20	2032	02/02/2023	10.50	Call	Bond Future	1,930.6300	1.9306	1,999.5100	1.9995	3.568	0	0	0
2022/04/20	2032	02/02/2023	10.50	Put	Bond Future	3,898.1900	3.8982	3,787.6500	3.7876	(2.836)	0	0	454
2022/04/20	2032	02/02/2023	10.22	Call	Bond Future	1,376.6000	1.3766	1,431.0800	1.4311	3.958	0	0	500
2022/04/20	2032	02/02/2023	10.22	Put	Bond Future	4,839.1500	4.8392	4,714.2100	4.7142	(2.582)	0	0	0
2022/04/20	2032	02/02/2023	9.47	Call	Bond Future	408.5200	0.4085	430.3200	0.4303	5.336	0	0	500
2022/04/20	2032	02/02/2023	9.47	Put	Bond Future	8,045.4600	8.0455	7,887.8400	7.8878	(1.959)	0	0	0
2022/04/20	2032	02/02/2023	9.92	Call	Bond Future	897.1200	0.8971	937.0800	0.9371	4.454	0	0	750
2022/04/20	2032	02/02/2023	9.92	Put	Bond Future	5,999.2000	5.9992	5,859.7400	5.8597	(2.325)	0	0	0
2022/04/20	2032	02/02/2023			Bond Future	10.8784	87.9358	10.8434	88.1152	(0.322)	0.0000	0.0000	0
2022/04/20	2032	02/02/2023	12.75	Call	Bond Future	9,488.0500	9.4880	9,641.7700	9.6418	1.620	0	0	0
2022/04/20	2032	02/02/2023	12.75	Put	Bond Future	578.9000	0.5789	553.2000	0.5532	(4.439)	0	0	750
2022/04/20	2032	02/02/2023	11.84	Call	Bond Future	6,043.5500	6.0436	6,173.0800	6.1731	2.143	0	0	0
2022/04/20	2032	02/02/2023	11.84	Put	Bond Future	1,301.5500	1.3016	1,251.6600	1.2517	(3.833)	0	0	500
2022/04/20	2032	02/02/2023	10.39	Call	Bond Future	1,700.2600	1.7003	1,763.4200	1.7634	3.715	0	0	0
2022/04/20	2032	02/02/2023	10.39	Put	Bond Future	4,251.1400	4.2511	4,134.8800	4.1349	(2.735)	0	0	0
2022/04/20	2032	02/02/2023	10.16	Call	Bond Future	1,270.5400	1.2705	1,322.0100	1.3220	4.051	0	0	0
2022/04/20	2032	02/02/2023	10.16	Put	Bond Future	5,057.8400	5.0578	4,929.8900	4.9299	(2.530)	0	0	454
2022/04/20	2032	02/02/2023	10.38	Call	Bond Future	1,679.9800	1.6800	1,742.6200	1.7426	3.729	0	0	0
2022/04/20	2032	02/02/2023	10.38	Put	Bond Future	4,284.1400	4.2841	4,167.3600	4.1674	(2.726)	0	0	0
2022/04/20	2032	02/02/2023	9.31	Call	Bond Future	309.4700	0.3095	326.7300	0.3267	5.577	0	0	454
2022/04/20	2032	02/02/2023	9.31	Put	Bond Future	8,870.1600	8.8702	8,708.0000	8.7080	(1.828)	0	0	0
2022/04/20	2032	04/05/2023	10.89	Call	Bond Future	0.0000	0.0000	50.4700	0.0505	100.000	0	0	0
2022/04/20	2032	04/05/2023	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2032	04/05/2023			Bond Future	10.8800	10.8800	10.8800	86.1099	0.000	0.0000	0.0000	0
2022/04/20	2032	04/05/2023	10.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2032	04/05/2023	10.87	Put	Bond Future	0.0000	0.0000	50.5100	0.0505	100.000	0	0	0
2022/04/20	2032	04/05/2023	10.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2032	04/05/2023	10.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2033	05/05/2022			Bond Future	114.2398	114.2398	113.4934	113.4934	(0.653)	0.0000	0.0000	2,162
2022/04/20	2033	04/08/2022			Bond Future	115.8204	115.8204	115.0592	115.0592	(0.657)	0.0000	0.0000	5,647
2022/04/20	2033	03/11/2022			Bond Future	116.1973	116.1973	115.4142	115.4142	(0.674)	0.0000	0.0000	0
2022/04/20	2033	02/02/2023			Bond Future	118.1731	118.1731	117.3736	117.3736	(0.677)	0.0000	0.0000	0
2022/04/20	2033	04/05/2023			Bond Future	118.1700	118.1700	118.1700	118.1700	0.000	0.0000	0.0000	0
2022/04/20	2037	05/05/2022	11.82	Call	Bond Future	6,059.2500	6.0592	5,939.8000	5.9398	(1.971)	0	0	0
2022/04/20	2037	05/05/2022	11.83	Call	Bond Future	6,115.7700	6.1158	5,996.3500	5.9963	(1.953)	0	0	0
2022/04/20	2037	05/05/2022	11.84	Put	Bond Future	3.7800	0.0038	3.2700	0.0033	(13.492)	0	0	0
2022/04/20	2037	05/05/2022			Bond Future	10.8137	85.4379	10.8324	85.3190	0.173	0.0000	0.0000	53,894
2022/04/20	2037	05/05/2022	11.82	Put	Bond Future	4.3600	0.0044	3.7900	0.0038	(13.073)	0	0	0
2022/04/20	2037	05/05/2022	11.83	Put	Bond Future	4.0600	0.0041	3.5200	0.0035	(13.300)	0	0	0
2022/04/20	2037	05/05/2022	11.84	Call	Bond Future	6,172.2500	6.1723	6,052.8600	6.0529	(1.934)	0	0	0
2022/04/20	2037	04/08/2022	11.95	Call	Bond Future	6,143.7300	6.1437	6,032.9900	6.0330	(1.802)	0	0	0
2022/04/20	2037	04/08/2022	11.95	Put	Bond Future	537.4500	0.5374	550.6600	0.5507	2.458	0	0	1,050
2022/04/20	2037	04/08/2022	10.91	Put	Bond Future	2,383.9100	2.3839	2,440.2000	2.4402	2.361	0	0	0

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2022/04/20	2037	04/08/2022	10.89	Call	Bond Future	1,783.2700	1.7833	1,716.8400	1.7168	(3.725)	0	0	0
2022/04/20	2037	04/08/2022	10.89	Put	Bond Future	2,449.4300	2.4494	2,506.9500	2.5069	2.348	0	0	0
2022/04/20	2037	04/08/2022	10.90	Call	Bond Future	1,813.1200	1.8131	1,746.0700	1.7461	(3.698)	0	0	0
2022/04/20	2037	04/08/2022			Bond Future	10.9968	82.3424	11.0169	82.2185	0.182	0.0000	0.0000	104,317
2022/04/20	2037	04/08/2022	10.91	Call	Bond Future	1,843.0600	1.8431	1,775.4000	1.7754	(3.671)	0	0	0
2022/04/20	2037	04/08/2022	11.21	Call	Bond Future	2,881.1500	2.8812	2,796.4500	2.7964	(2.940)	0	0	1,050
2022/04/20	2037	04/08/2022	11.21	Put	Bond Future	1,575.5300	1.5755	1,614.7800	1.6148	2.491	0	0	0
2022/04/20	2037	04/08/2022	11.42	Call	Bond Future	3,734.0300	3.7340	3,639.6100	3.6396	(2.529)	0	0	0
2022/04/20	2037	04/08/2022	11.42	Put	Bond Future	1,172.0300	1.1720	1,201.5600	1.2016	2.520	0	0	50
2022/04/20	2037	04/08/2022	10.10	Call	Bond Future	271.8600	0.2719	253.0100	0.2530	(6.934)	0	0	50
2022/04/20	2037	04/08/2022	10.10	Put	Bond Future	6,119.5700	6.1196	6,224.6700	6.2247	1.717	0	0	0
2022/04/20	2037	04/08/2022	10.90	Put	Bond Future	2,416.5900	2.4166	2,473.4900	2.4735	2.355	0	0	50
2022/04/20	2037	03/11/2022	11.32	Call	Bond Future	3,413.3200	3.4133	3,334.0300	3.3340	(2.323)	0	0	0
2022/04/20	2037	03/11/2022	11.30	Put	Bond Future	2,503.0600	2.5031	2,551.7500	2.5518	1.945	0	0	0
2022/04/20	2037	03/11/2022	11.31	Call	Bond Future	3,377.7000	3.3777	3,298.8200	3.2988	(2.335)	0	0	0
2022/04/20	2037	03/11/2022	11.31	Put	Bond Future	2,479.1600	2.4792	2,527.4400	2.5274	1.947	0	0	0
2022/04/20	2037	03/11/2022			Bond Future	11.1604	83.5270	11.1814	83.3998	0.188	0.0000	0.0000	0
2022/04/20	2037	03/11/2022	11.32	Put	Bond Future	2,455.2400	2.4552	2,503.1100	2.5031	1.950	0	0	0
2022/04/20	2037	03/11/2022	11.30	Call	Bond Future	3,341.9900	3.3420	3,263.5200	3.2635	(2.348)	0	0	0
2022/04/20	2037	02/02/2023	11.03	Call	Bond Future	2,529.0400	2.5290	2,465.9600	2.4660	(2.494)	0	0	0
2022/04/20	2037	02/02/2023	11.03	Put	Bond Future	4,188.7500	4.1888	4,257.2700	4.2573	1.636	0	0	0
2022/04/20	2037	02/02/2023	11.04	Call	Bond Future	2,556.1300	2.5561	2,492.6600	2.4927	(2.483)	0	0	0
2022/04/20	2037	02/02/2023	11.04	Put	Bond Future	4,154.8000	4.1548	4,222.9300	4.2229	1.640	0	0	0
2022/04/20	2037	02/02/2023			Bond Future	11.3059	80.6757	11.3281	80.5441	0.197	0.0000	0.0000	0
2022/04/20	2037	02/02/2023	11.05	Call	Bond Future	2,583.0900	2.5831	2,519.2200	2.5192	(2.473)	0	0	0
2022/04/20	2037	02/02/2023	11.05	Put	Bond Future	4,120.7900	4.1208	4,188.5200	4.1885	1.644	0	0	0
2022/04/20	2037	04/05/2023	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2037	04/05/2023	11.30	Put	Bond Future	0.0000	0.0000	58.9600	0.0590	100.000	0	0	0
2022/04/20	2037	04/05/2023	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2037	04/05/2023	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2037	04/05/2023			Bond Future	11.3100	11.3100	11.3100	82.9128	0.000	0.0000	0.0000	0
2022/04/20	2037	04/05/2023	11.32	Call	Bond Future	0.0000	0.0000	58.9000	0.0589	100.000	0	0	0
2022/04/20	2037	04/05/2023	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2038	05/05/2022			Bond Future	132.1530	132.1530	131.5812	131.5812	(0.433)	0.0000	0.0000	1,830
2022/04/20	2038	04/08/2022			Bond Future	132.1553	132.1553	131.5570	131.5570	(0.453)	0.0000	0.0000	5,129
2022/04/20	2038	03/11/2022			Bond Future	134.0851	134.0851	133.4760	133.4760	(0.454)	0.0000	0.0000	0
2022/04/20	2038	02/02/2023			Bond Future	134.4915	134.4915	133.8585	133.8585	(0.471)	0.0000	0.0000	0
2022/04/20	2038	04/05/2023			Bond Future	134.4900	134.4900	134.4900	134.4900	0.000	0.0000	0.0000	0
2022/04/20	2040	05/05/2022	10.57	Call	Bond Future	120.3700	0.1204	94.0900	0.0941	(21.833)	0	0	1,200
2022/04/20	2040	05/05/2022	10.57	Put	Bond Future	2,727.5500	2.7275	2,830.1300	2.8301	3.761	0	0	0
2022/04/20	2040	05/05/2022	11.91	Put	Bond Future	6.1500	0.0062	5.4300	0.0054	(11.707)	0	0	0
2022/04/20	2040	05/05/2022	11.92	Call	Bond Future	6,292.0400	6.2920	6,162.5000	6.1625	(2.059)	0	0	0
2022/04/20	2040	05/05/2022	11.92	Put	Bond Future	5.7300	0.0057	5.0500	0.0051	(11.867)	0	0	0
2022/04/20	2040	05/05/2022	13.04	Call	Bond Future	12,619.5900	12.6196	12,490.7300	12.4907	(1.021)	0	0	0
2022/04/20	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/20	2040	05/05/2022			Bond Future	10.9426	87.3646	10.9615	87.2358	0.173	0.0000	0.0000	51,323

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
2022/04/20	2040	05/05/2022	9.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,200
2022/04/20	2040	05/05/2022	9.82	Put	Bond Future	8,246.1100	8.2461	8,374.9700	8.3750	1.563	0	0	0
2022/04/20	2040	05/05/2022	11.90	Call	Bond Future	6,171.7600	6.1718	6,042.1500	6.0422	(2.100)	0	0	0
2022/04/20	2040	05/05/2022	11.90	Put	Bond Future	6.5900	0.0066	5.8400	0.0058	(11.381)	0	0	0
2022/04/20	2040	05/05/2022	11.91	Call	Bond Future	6,231.9300	6.2319	6,102.3500	6.1024	(2.079)	0	0	0
2022/04/20	2040	04/08/2022	11.05	Call	Bond Future	2,077.6200	2.0776	2,003.0200	2.0030	(3.591)	0	0	0
2022/04/20	2040	04/08/2022	11.05	Put	Bond Future	2,551.9400	2.5519	2,611.4200	2.6114	2.331	0	0	0
2022/04/20	2040	04/08/2022	12.24	Put	Bond Future	479.1300	0.4791	490.4100	0.4904	2.354	0	0	460
2022/04/20	2040	04/08/2022	9.70	Put	Bond Future	10,394.5600	10.3946	10,524.7200	10.5247	1.252	0	0	0
2022/04/20	2040	04/08/2022			Bond Future	11.1210	84.0449	11.1411	83.9108	0.181	0.0000	0.0000	60,724
2022/04/20	2040	04/08/2022	11.04	Call	Bond Future	2,043.8400	2.0438	1,969.9000	1.9699	(3.618)	0	0	0
2022/04/20	2040	04/08/2022	11.04	Put	Bond Future	2,585.3500	2.5854	2,645.4900	2.6455	2.326	0	0	0
2022/04/20	2040	04/08/2022	12.24	Call	Bond Future	7,435.9000	7.4359	7,313.1000	7.3131	(1.651)	0	0	0
2022/04/20	2040	04/08/2022	9.70	Call	Bond Future	37.8600	0.0379	33.9400	0.0339	(10.354)	0	0	460
2022/04/20	2040	04/08/2022	10.70	Call	Bond Future	1,097.0100	1.0970	1,046.0200	1.0460	(4.648)	0	0	460
2022/04/20	2040	04/08/2022	10.70	Put	Bond Future	3,973.7700	3.9738	4,056.8600	4.0569	2.091	0	0	0
2022/04/20	2040	04/08/2022	11.03	Call	Bond Future	2,010.3400	2.0103	1,937.0500	1.9371	(3.646)	0	0	0
2022/04/20	2040	04/08/2022	11.03	Put	Bond Future	2,619.1300	2.6191	2,679.9200	2.6799	2.321	0	0	0
2022/04/20	2040	03/11/2022	11.39	Call	Bond Future	3,444.8800	3.4449	3,361.3200	3.3613	(2.426)	0	0	0
2022/04/20	2040	03/11/2022	11.40	Call	Bond Future	3,481.9700	3.4820	3,397.9600	3.3980	(2.413)	0	0	0
2022/04/20	2040	03/11/2022	11.41	Put	Bond Future	2,680.0900	2.6801	2,733.1700	2.7332	1.981	0	0	0
2022/04/20	2040	03/11/2022			Bond Future	11.2800	85.2541	11.3012	85.1165	0.188	0.0000	0.0000	0
2022/04/20	2040	03/11/2022	11.39	Put	Bond Future	2,734.2000	2.7342	2,788.1800	2.7882	1.974	0	0	0
2022/04/20	2040	03/11/2022	11.40	Put	Bond Future	2,707.1500	2.7071	2,760.6800	2.7607	1.977	0	0	0
2022/04/20	2040	03/11/2022	11.41	Call	Bond Future	3,518.9800	3.5190	3,434.5200	3.4345	(2.400)	0	0	0
2022/04/20	2040	02/02/2023	11.12	Call	Bond Future	2,693.7500	2.6938	2,626.3200	2.6263	(2.503)	0	0	0
2022/04/20	2040	02/02/2023	11.12	Put	Bond Future	4,651.9000	4.6519	4,726.6300	4.7266	1.606	0	0	0
2022/04/20	2040	02/02/2023			Bond Future	11.4218	82.1817	11.4442	82.0395	0.196	0.0000	0.0000	0
2022/04/20	2040	02/02/2023	11.10	Call	Bond Future	2,636.6700	2.6367	2,570.1000	2.5701	(2.525)	0	0	0
2022/04/20	2040	02/02/2023	11.10	Put	Bond Future	4,727.1500	4.7271	4,802.7400	4.8027	1.599	0	0	0
2022/04/20	2040	02/02/2023	11.11	Call	Bond Future	2,664.9900	2.6650	2,597.9900	2.5980	(2.514)	0	0	0
2022/04/20	2040	02/02/2023	11.11	Put	Bond Future	4,689.2600	4.6893	4,764.4200	4.7644	1.603	0	0	0
2022/04/20	2040	04/05/2023	11.43	Call	Bond Future	0.0000	0.0000	63.4600	0.0635	100.000	0	0	0
2022/04/20	2040	04/05/2023	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2040	04/05/2023			Bond Future	11.4200	11.4200	11.4200	84.5202	0.000	0.0000	0.0000	0
2022/04/20	2040	04/05/2023	11.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2040	04/05/2023	11.41	Put	Bond Future	0.0000	0.0000	63.5500	0.0636	100.000	0	0	0
2022/04/20	2040	04/05/2023	11.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2040	04/05/2023	11.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2044	05/05/2022	11.91	Call	Bond Future	6,140.2700	6.1403	6,040.5200	6.0405	(1.625)	0	0	0
2022/04/20	2044	05/05/2022	11.91	Put	Bond Future	7.9200	0.0079	6.8100	0.0068	(14.015)	0	0	0
2022/04/20	2044	05/05/2022	11.92	Call	Bond Future	6,200.8400	6.2008	6,101.1300	6.1011	(1.608)	0	0	0
2022/04/20	2044	05/05/2022	11.92	Put	Bond Future	7.4100	0.0074	6.3400	0.0063	(14.440)	0	0	0
2022/04/20	2044	05/05/2022			Bond Future	10.9707	84.1103	10.9849	84.0116	0.129	0.0000	0.0000	46,410
2022/04/20	2044	05/05/2022	11.93	Call	Bond Future	6,261.3400	6.2613	6,161.6900	6.1617	(1.592)	0	0	0
2022/04/20	2044	05/05/2022	11.93	Put	Bond Future	6.9200	0.0069	5.9100	0.0059	(14.595)	0	0	0
2022/04/20	2044	04/08/2022	11.08	Call	Bond Future	2,162.0500	2.1621	2,101.0600	2.1011	(2.821)	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
2022/04/20	2044	04/08/2022	11.08	Put	Bond Future	2,569.0200	2.5690	2,611.3900	2.6114	1.649	0	0	0
2022/04/20	2044	04/08/2022	11.09	Call	Bond Future	2,197.0400	2.1970	2,135.5500	2.1356	(2.799)	0	0	0
2022/04/20	2044	04/08/2022	11.09	Put	Bond Future	2,535.5900	2.5356	2,577.4600	2.5775	1.651	0	0	0
2022/04/20	2044	04/08/2022			Bond Future	11.1397	80.8716	11.1549	80.7682	0.137	0.0000	0.0000	44,026
2022/04/20	2044	04/08/2022	11.10	Call	Bond Future	2,232.4800	2.2325	2,170.4800	2.1705	(2.777)	0	0	0
2022/04/20	2044	04/08/2022	11.10	Put	Bond Future	2,502.7100	2.5027	2,544.0700	2.5441	1.653	0	0	0
2022/04/20	2044	03/11/2022	11.40	Put	Bond Future	2,788.9800	2.7890	2,828.5600	2.8286	1.419	0	0	0
2022/04/20	2044	03/11/2022	11.41	Call	Bond Future	3,550.7400	3.5507	3,483.7200	3.4837	(1.887)	0	0	0
2022/04/20	2044	03/11/2022	11.41	Put	Bond Future	2,761.3700	2.7614	2,800.6000	2.8006	1.421	0	0	0
2022/04/20	2044	03/11/2022			Bond Future	11.2901	82.0350	11.3061	81.9288	0.142	0.0000	0.0000	0
2022/04/20	2044	03/11/2022	11.39	Call	Bond Future	3,475.4200	3.4754	3,409.1100	3.4091	(1.908)	0	0	0
2022/04/20	2044	03/11/2022	11.39	Put	Bond Future	2,816.8400	2.8168	2,856.7800	2.8568	1.418	0	0	0
2022/04/20	2044	03/11/2022	11.40	Call	Bond Future	3,513.0000	3.5130	3,446.3300	3.4463	(1.898)	0	0	0
2022/04/20	2044	02/02/2023	11.14	Call	Bond Future	2,798.0700	2.7981	2,743.4700	2.7435	(1.951)	0	0	0
2022/04/20	2044	02/02/2023	11.14	Put	Bond Future	4,681.5000	4.6815	4,737.2200	4.7372	1.190	0	0	0
2022/04/20	2044	02/02/2023	11.15	Call	Bond Future	2,827.7500	2.8277	2,772.8000	2.7728	(1.943)	0	0	0
2022/04/20	2044	02/02/2023	11.15	Put	Bond Future	4,643.5800	4.6436	4,698.9500	4.6989	1.192	0	0	0
2022/04/20	2044	02/02/2023			Bond Future	11.4239	79.0338	11.4409	78.9235	0.149	0.0000	0.0000	0
2022/04/20	2044	02/02/2023	11.16	Call	Bond Future	2,857.5800	2.8576	2,802.3000	2.8023	(1.935)	0	0	0
2022/04/20	2044	02/02/2023	11.16	Put	Bond Future	4,605.9000	4.6059	4,660.9400	4.6609	1.195	0	0	0
2022/04/20	2044	04/05/2023	11.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2044	04/05/2023	11.41	Put	Bond Future	0.0000	0.0000	65.0400	0.0650	100.000	0	0	0
2022/04/20	2044	04/05/2023	11.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2044	04/05/2023	11.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2044	04/05/2023			Bond Future	11.4200	11.4200	11.4200	81.2976	0.000	0.0000	0.0000	0
2022/04/20	2044	04/05/2023	11.43	Call	Bond Future	0.0000	0.0000	64.9500	0.0650	100.000	0	0	0
2022/04/20	2044	04/05/2023	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	2046	05/05/2022			Bond Future	119.6158	119.6158	121.0569	121.0569	1.205	0.0000	0.0000	6,004
2022/04/20	2046	04/08/2022			Bond Future	121.2708	121.2708	122.7271	122.7271	1.201	0.0000	0.0000	15,759
2022/04/20	2046	03/11/2022			Bond Future	121.1056	121.1056	122.5700	122.5700	1.209	0.0000	0.0000	0
2022/04/20	2046	02/02/2023			Bond Future	123.1662	123.1662	124.6523	124.6523	1.207	0.0000	0.0000	0
2022/04/20	2046	04/05/2023			Bond Future	123.1700	123.1700	123.1700	123.1700	0.000	0.0000	0.0000	0
2022/04/20	2050	05/05/2022			Bond Future	125.4379	125.4379	123.5840	123.5840	(1.478)	0.0000	0.0000	1,672
2022/04/20	2050	04/08/2022			Bond Future	125.1423	125.1423	123.2430	123.2430	(1.518)	0.0000	0.0000	8,534
2022/04/20	2050	03/11/2022			Bond Future	126.9696	126.9696	125.0405	125.0405	(1.519)	0.0000	0.0000	0
2022/04/20	2050	02/02/2023			Bond Future	127.0472	127.0472	125.0710	125.0710	(1.555)	0.0000	0.0000	0
2022/04/20	2050	04/05/2023			Bond Future	127.0500	127.0500	127.0500	127.0500	0.000	0.0000	0.0000	0
2022/04/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	AL37	05/05/2022			Index Future	816.4060	816.4060	818.2340	818.2340	0.224	0.0000	0.0000	0
2022/04/20	AL37	04/08/2022			Index Future	827.3570	827.3570	829.1980	829.1980	0.223	0.0000	0.0000	0



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2022/04/20	AL37	03/11/2022			Index Future	839.3460	839.3460	841.2100	841.2100	0.222	0.0000	0.0000	0
2022/04/20	AL37	02/02/2023			Index Future	853.3970	853.3970	855.2850	855.2850	0.221	0.0000	0.0000	0
2022/04/20	AL37	04/05/2023			Index Future	853.4000	853.4000	853.4000	853.4000	0.000	0.0000	0.0000	0
2022/04/20	AL7T	05/05/2022			Index Future	926.5840	926.5840	928.1970	928.1970	0.174	0.0000	0.0000	0
2022/04/20	AL7T	04/08/2022			Index Future	939.0130	939.0130	940.6340	940.6340	0.173	0.0000	0.0000	0
2022/04/20	AL7T	03/11/2022			Index Future	952.6200	952.6200	954.2600	954.2600	0.172	0.0000	0.0000	0
2022/04/20	AL7T	02/02/2023			Index Future	968.5680	968.5680	970.2270	970.2270	0.171	0.0000	0.0000	0
2022/04/20	AL7T	04/05/2023			Index Future	968.5700	968.5700	968.5700	968.5700	0.000	0.0000	0.0000	0
2022/04/20	ALBI	05/05/2022			Index Future	827.3460	827.3460	827.5250	827.5250	0.022	0.0000	0.0000	128
2022/04/20	ALBI	04/08/2022			Index Future	838.4430	838.4430	838.6140	838.6140	0.020	0.0000	0.0000	96
2022/04/20	ALBI	03/11/2022			Index Future	850.5930	850.5930	850.7610	850.7610	0.020	0.0000	0.0000	0
2022/04/20	ALBI	02/02/2023			Index Future	864.8330	864.8330	864.9960	864.9960	0.019	0.0000	0.0000	0
2022/04/20	ALBI	04/05/2023			Index Future	864.8300	864.8300	864.8300	864.8300	0.000	0.0000	0.0000	0
2022/04/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	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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2022/04/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/20	ES33	05/05/2022			Bond Future	11.6114	75.5477	11.6238	75.4848	0.107	0.0000	0.0000	87
2022/04/20	ES33	04/08/2022			Bond Future	11.8355	76.5929	11.8490	76.5262	0.114	0.0000	0.0000	263
2022/04/20	ES33	03/11/2022			Bond Future	12.0531	73.9294	12.0675	73.8604	0.119	0.0000	0.0000	0
2022/04/20	ES33	02/02/2023			Bond Future	12.2536	75.1904	12.2690	75.1182	0.126	0.0000	0.0000	0
2022/04/20	ES33	04/05/2023			Bond Future	12.2500	12.2500	12.2500	73.6488	0.000	0.0000	0.0000	0
2022/04/20	ES42	05/05/2022			Bond Future	12.0121	73.9506	12.0252	73.8742	0.109	0.0000	0.0000	1,190
2022/04/20	ES42	04/08/2022			Bond Future	12.2162	74.9737	12.2303	74.8934	0.116	0.0000	0.0000	3,579
2022/04/20	ES42	03/11/2022			Bond Future	12.4150	71.8087	12.4299	71.7260	0.120	0.0000	0.0000	0
2022/04/20	ES42	02/02/2023			Bond Future	12.5918	73.0359	12.6077	72.9498	0.126	0.0000	0.0000	0
2022/04/20	ES42	04/05/2023			Bond Future	12.5900	12.5900	12.5900	71.0380	0.000	0.0000	0.0000	0
2022/04/20	GOVI	05/05/2022	788.25	Call	GOVI	276,540.0000	27.6540	278,560.0000	27.8560	0.730	0	0	0
2022/04/20	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	05/05/2022			GOVI	815.9040	815.9040	816.1060	816.1060	0.025	0.0000	0.0000	557
2022/04/20	GOVI	05/05/2022	788.23	Call	GOVI	276,740.0000	27.6740	278,760.0000	27.8760	0.730	0	0	0
2022/04/20	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	05/05/2022	788.24	Call	GOVI	276,640.0000	27.6640	278,660.0000	27.8660	0.730	0	0	0
2022/04/20	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	04/08/2022	819.28	Call	GOVI	75,680.0000	7.5680	77,620.0000	7.7620	2.563	0	0	0
2022/04/20	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	04/08/2022			GOVI	826.8480	826.8480	827.0420	827.0420	0.023	0.0000	0.0000	430

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
2022/04/20	GOVI	04/08/2022	819.26	Call	GOVI	75,880.0000		7.5880	77,820.0000	7.7820	2.557	0	0	0
2022/04/20	GOVI	04/08/2022	819.26	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	04/08/2022	819.27	Call	GOVI	75,780.0000		7.5780	77,720.0000	7.7720	2.560	0	0	0
2022/04/20	GOVI	04/08/2022	819.27	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	03/11/2022	820.41	Call	GOVI	184,200.0000		18.4200	186,120.0000	18.6120	1.042	0	0	0
2022/04/20	GOVI	03/11/2022	820.41	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	03/11/2022	820.42	Call	GOVI	184,100.0000		18.4100	186,020.0000	18.6020	1.043	0	0	0
2022/04/20	GOVI	03/11/2022	820.42	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	03/11/2022			GOVI	838.8300		838.8300	839.0220	839.0220	0.023	0.0000	0.0000	0
2022/04/20	GOVI	03/11/2022	820.43	Call	GOVI	184,000.0000		18.4000	185,920.0000	18.5920	1.043	0	0	0
2022/04/20	GOVI	03/11/2022	820.43	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	02/02/2023	850.82	Call	GOVI	20,520.0000		2.0520	22,400.0000	2.2400	9.162	0	0	0
2022/04/20	GOVI	02/02/2023	850.82	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	02/02/2023	850.83	Call	GOVI	20,420.0000		2.0420	22,300.0000	2.2300	9.207	0	0	0
2022/04/20	GOVI	02/02/2023	850.83	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	02/02/2023			GOVI	852.8720		852.8720	853.0600	853.0600	0.022	0.0000	0.0000	0
2022/04/20	GOVI	02/02/2023	850.84	Call	GOVI	20,320.0000		2.0320	22,200.0000	2.2200	9.252	0	0	0
2022/04/20	GOVI	02/02/2023	850.84	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	04/05/2023	852.86	Call	GOVI	0.0000		0.0000	100.0000	0.0100	100.000	0	0	0
2022/04/20	GOVI	04/05/2023	852.86	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	04/05/2023	852.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	04/05/2023	852.87	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	04/05/2023			GOVI	852.8700		852.8700	852.8700	852.8700	0.000	0.0000	0.0000	0
2022/04/20	GOVI	04/05/2023	852.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	GOVI	04/05/2023	852.88	Put	GOVI	0.0000		0.0000	100.0000	0.0100	100.000	0	0	0
2022/04/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/20	IGOV	05/05/2022			Index Future	319.7640		319.7640	319.1150	319.1150	(0.203)	0.0000	0.0000	374
2022/04/20	IGOV	04/08/2022			Index Future	324.1330		324.1330	323.4700	323.4700	(0.205)	0.0000	0.0000	109
2022/04/20	IGOV	03/11/2022			Index Future	328.9080		328.9080	328.2340	328.2340	(0.205)	0.0000	0.0000	16
2022/04/20	IGOV	02/02/2023			Index Future	334.4910		334.4910	333.8020	333.8020	(0.206)	0.0000	0.0000	0
2022/04/20	IGOV	04/05/2023			Index Future	334.5000		334.5000	334.5000	334.5000	0.000	0.0000	0.0000	0
2022/04/20	IS05	21/06/2022			Interest Rate Swap	90.2900		90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/20	IS05	20/09/2022			Interest Rate Swap	93.5000		93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/20	IS05	20/12/2022			Interest Rate Swap	94.0600		94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/20	IS05	22/03/2023			Interest Rate Swap	86.5400		86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/20	IS05	20/06/2023			Interest Rate Swap	92.1700		92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/20	IS05	19/09/2023			Interest Rate Swap	94.8800		94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/20	IS10	17/12/2025			Interest Rate Swap	80.2800		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/20	IS10	16/03/2026			Interest Rate Swap	76.8200		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/20	IS10	15/06/2026			Interest Rate Swap	75.2400		75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/20	IS10	21/09/2026			Interest Rate Swap	77.2700		77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/20	IS10	21/12/2026			Interest Rate Swap	81.3000		81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/20	IS10	15/03/2027			Interest Rate Swap	79.8000		79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/20	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
2022/04/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/04/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/20	JBAF	20/04/2022			Jibar Tradeable Future	4.3850	95.6150	4.3830	95.6170	(0.046)	0.0000	0.0000	0
2022/04/20	JBAF	18/05/2022			Jibar Tradeable Future	4.5150	95.4850	4.5450	95.4550	0.664	0.0000	0.0000	0
2022/04/20	JBAF	15/06/2022			Jibar Tradeable Future	4.8650	95.1350	4.8650	95.1350	0.000	0.0000	0.0000	0
2022/04/20	JBAF	20/07/2022			Jibar Tradeable Future	4.9600	95.0400	4.9500	95.0500	(0.202)	0.0000	0.0000	0
2022/04/20	JBAF	17/08/2022			Jibar Tradeable Future	5.2900	94.7100	5.2750	94.7250	(0.284)	0.0000	0.0000	0
2022/04/20	JBAF	21/09/2022			Jibar Tradeable Future	5.4000	94.6000	5.4350	94.5650	0.648	0.0000	0.0000	0
2022/04/20	JBAF	19/10/2022			Jibar Tradeable Future	5.7800	94.2200	5.7800	94.2200	0.000	0.0000	0.0000	0
2022/04/20	JBAF	21/12/2022			Jibar Tradeable Future	6.1300	93.8700	6.1300	93.8700	0.000	0.0000	0.0000	68
2022/04/20	JBAF	15/03/2023			Jibar Tradeable Future	6.4550	93.5450	6.4650	93.5350	0.155	0.0000	0.0000	0
2022/04/20	JBAF	21/06/2023			Jibar Tradeable Future	6.6700	93.3300	6.6600	93.3400	(0.150)	0.0000	0.0000	0
2022/04/20	JBAF	20/09/2023			Jibar Tradeable Future	6.8650	93.1350	6.8750	93.1250	0.146	0.0000	0.0000	75
2022/04/20	JBAF	20/12/2023			Jibar Tradeable Future	6.9250	93.0750	6.9400	93.0600	0.217	0.0000	0.0000	72
2022/04/20	JBAF	20/03/2024			Jibar Tradeable Future	7.1500	92.8500	7.1600	92.8400	0.140	0.0000	0.0000	0
2022/04/20	R023	05/05/2022	6.31	Call	Bond Future	576.3800	0.5764	595.1200	0.5951	3.251	0	0	0
2022/04/20	R023	05/05/2022	6.31	Put	Bond Future	0.8500	0.0009	0.5200	0.0005	(38.824)	0	0	0
2022/04/20	R023	05/05/2022			Bond Future	5.5795	103.1725	5.5554	103.1916	(0.432)	0.0000	0.0000	14,909
2022/04/20	R023	05/05/2022	6.29	Call	Bond Future	560.8500	0.5609	579.5300	0.5795	3.331	0	0	0
2022/04/20	R023	05/05/2022	6.29	Put	Bond Future	1.0100	0.0010	0.6200	0.0006	(38.614)	0	0	0
2022/04/20	R023	05/05/2022	6.30	Call	Bond Future	568.6200	0.5686	587.3300	0.5873	3.290	0	0	0
2022/04/20	R023	05/05/2022	6.30	Put	Bond Future	0.9300	0.0009	0.5700	0.0006	(38.710)	0	0	0
2022/04/20	R023	04/08/2022	6.05	Call	Bond Future	254.0600	0.2541	265.0800	0.2651	4.338	0	0	0
2022/04/20	R023	04/08/2022	6.05	Put	Bond Future	49.0500	0.0491	44.7700	0.0448	(8.726)	0	0	0
2022/04/20	R023	04/08/2022			Bond Future	5.6749	104.5495	5.6469	104.5649	(0.493)	0.0000	0.0000	22,183
2022/04/20	R023	04/08/2022	6.03	Call	Bond Future	244.7300	0.2447	255.6200	0.2556	4.450	0	0	0
2022/04/20	R023	04/08/2022	6.03	Put	Bond Future	50.6300	0.0506	46.2200	0.0462	(8.710)	0	0	0
2022/04/20	R023	04/08/2022	6.04	Call	Bond Future	249.3000	0.2493	260.2600	0.2603	4.396	0	0	0
2022/04/20	R023	04/08/2022	6.04	Put	Bond Future	49.7400	0.0497	45.4000	0.0454	(8.725)	0	0	0
2022/04/20	R023	03/11/2022	6.25	Call	Bond Future	277.3800	0.2774	288.7700	0.2888	4.106	0	0	0
2022/04/20	R023	03/11/2022	6.25	Put	Bond Future	21.1900	0.0212	18.9800	0.0190	(10.429)	0	0	0
2022/04/20	R023	03/11/2022	6.26	Call	Bond Future	280.6800	0.2807	292.0700	0.2921	4.058	0	0	0
2022/04/20	R023	03/11/2022	6.26	Put	Bond Future	21.4300	0.0214	19.2200	0.0192	(10.313)	0	0	0
2022/04/20	R023	03/11/2022			Bond Future	5.4172	102.1766	5.3731	102.1901	(0.814)	0.0000	0.0000	0
2022/04/20	R023	03/11/2022	6.27	Call	Bond Future	283.8100	0.2838	295.2100	0.2952	4.017	0	0	0
2022/04/20	R023	03/11/2022	6.27	Put	Bond Future	21.4900	0.0215	19.2900	0.0193	(10.237)	0	0	0
2022/04/20	R035	05/05/2022	10.72	Call	Bond Future	927.7600	0.9278	873.2700	0.8733	(5.873)	0	0	0
2022/04/20	R035	05/05/2022	10.72	Put	Bond Future	741.3200	0.7413	739.4400	0.7394	(0.254)	0	0	0
2022/04/20	R035	05/05/2022	11.63	Call	Bond Future	5,621.8800	5.6219	5,568.1500	5.5682	(0.956)	0	0	0
2022/04/20	R035	05/05/2022	11.63	Put	Bond Future	6.0100	0.0060	4.8900	0.0049	(18.636)	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
2022/04/20	R035	05/05/2022	11.64	Call	Bond Future	5,678.4000	5.6784	5,624.7300	5.6247	(0.945)	0	0	0
2022/04/20	R035	05/05/2022	11.64	Put	Bond Future	5.6000	0.0056	4.5400	0.0045	(18.929)	0	0	0
2022/04/20	R035	05/05/2022			Bond Future	10.6902	89.1789	10.6986	89.1263	0.079	0.0000	0.0000	64,851
2022/04/20	R035	05/05/2022	10.82	Call	Bond Future	1,310.6900	1.3107	1,251.4300	1.2514	(4.521)	0	0	0
2022/04/20	R035	05/05/2022	10.82	Put	Bond Future	502.7200	0.5027	496.0700	0.4961	(1.323)	0	0	0
2022/04/20	R035	05/05/2022	11.65	Call	Bond Future	5,734.8800	5.7349	5,681.2700	5.6813	(0.935)	0	0	0
2022/04/20	R035	05/05/2022	11.65	Put	Bond Future	5.2100	0.0052	4.2100	0.0042	(19.194)	0	0	0
2022/04/20	R035	05/05/2022	12.64	Call	Bond Future	11,086.4600	11.0865	11,033.8500	11.0338	(0.475)	0	0	0
2022/04/20	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R035	04/08/2022	11.13	Put	Bond Future	1,514.3700	1.5144	1,526.2600	1.5263	0.785	0	0	100
2022/04/20	R035	04/08/2022	10.64	Call	Bond Future	1,406.4700	1.4065	1,374.7400	1.3747	(2.256)	0	0	0
2022/04/20	R035	04/08/2022	10.64	Put	Bond Future	2,900.3300	2.9003	2,925.4400	2.9254	0.866	0	0	100
2022/04/20	R035	04/08/2022	10.72	Call	Bond Future	1,620.4800	1.6205	1,586.3000	1.5863	(2.109)	0	0	0
2022/04/20	R035	04/08/2022	10.72	Put	Bond Future	2,616.6900	2.6167	2,639.3500	2.6394	0.866	0	0	0
2022/04/20	R035	04/08/2022	10.73	Call	Bond Future	1,648.5100	1.6485	1,614.0400	1.6140	(2.091)	0	0	0
2022/04/20	R035	04/08/2022	10.73	Put	Bond Future	2,582.7900	2.5828	2,605.1600	2.6052	0.866	0	0	0
2022/04/20	R035	04/08/2022	9.53	Call	Bond Future	46.2200	0.0462	43.3800	0.0434	(6.145)	0	0	400
2022/04/20	R035	04/08/2022	9.53	Put	Bond Future	8,878.8100	8.8788	8,932.8100	8.9328	0.608	0	0	0
2022/04/20	R035	04/08/2022	9.84	Call	Bond Future	173.9700	0.1740	165.9700	0.1660	(4.598)	0	0	100
2022/04/20	R035	04/08/2022	9.84	Put	Bond Future	6,872.7400	6.8727	6,921.5800	6.9216	0.711	0	0	0
2022/04/20	R035	04/08/2022	10.53	Put	Bond Future	3,325.6800	3.3257	3,354.2600	3.3543	0.859	0	0	0
2022/04/20	R035	04/08/2022			Bond Future	10.8821	90.3501	10.8914	90.2933	0.086	0.0000	0.0000	97,895
2022/04/20	R035	04/08/2022	10.74	Call	Bond Future	1,676.8200	1.6768	1,642.0400	1.6420	(2.074)	0	0	0
2022/04/20	R035	04/08/2022	10.74	Put	Bond Future	2,549.2400	2.5492	2,571.3000	2.5713	0.865	0	0	0
2022/04/20	R035	04/08/2022	11.13	Call	Bond Future	3,006.6400	3.0066	2,961.6900	2.9617	(1.495)	0	0	0
2022/04/20	R035	04/08/2022	12.18	Call	Bond Future	7,741.3500	7.7413	7,685.0800	7.6851	(0.727)	0	0	0
2022/04/20	R035	04/08/2022	12.18	Put	Bond Future	322.2600	0.3223	322.8300	0.3228	0.177	0	0	400
2022/04/20	R035	04/08/2022	10.53	Call	Bond Future	1,140.9500	1.1409	1,112.6900	1.1127	(2.477)	0	0	400
2022/04/20	R035	03/11/2022	11.15	Call	Bond Future	3,080.7800	3.0808	3,041.4300	3.0414	(1.277)	0	0	0
2022/04/20	R035	03/11/2022	11.15	Put	Bond Future	2,521.6300	2.5216	2,541.4500	2.5415	0.786	0	0	0
2022/04/20	R035	03/11/2022	12.68	Call	Bond Future	9,478.4700	9.4785	9,422.2500	9.4223	(0.593)	0	0	0
2022/04/20	R035	03/11/2022	12.68	Put	Bond Future	552.0100	0.5520	554.9600	0.5550	0.534	0	0	1,000
2022/04/20	R035	03/11/2022	10.99	Call	Bond Future	2,563.2900	2.5633	2,527.2700	2.5273	(1.405)	0	0	0
2022/04/20	R035	03/11/2022	10.99	Put	Bond Future	2,953.9300	2.9539	2,977.0800	2.9771	0.784	0	0	582
2022/04/20	R035	03/11/2022	11.05	Call	Bond Future	2,751.7100	2.7517	2,714.4100	2.7144	(1.356)	0	0	1,000
2022/04/20	R035	03/11/2022	10.57	Call	Bond Future	1,469.9800	1.4700	1,443.5300	1.4435	(1.799)	0	0	0
2022/04/20	R035	03/11/2022	10.57	Put	Bond Future	4,426.7100	4.4267	4,459.4300	4.4594	0.739	0	0	582
2022/04/20	R035	03/11/2022			Bond Future	11.0555	87.1850	11.0655	87.1258	0.090	0.0000	0.0000	0
2022/04/20	R035	03/11/2022	11.14	Call	Bond Future	3,047.1700	3.0472	3,008.0200	3.0080	(1.285)	0	0	0
2022/04/20	R035	03/11/2022	11.14	Put	Bond Future	2,546.9500	2.5469	2,566.9700	2.5670	0.786	0	0	0
2022/04/20	R035	03/11/2022	11.05	Put	Bond Future	2,784.4200	2.7844	2,806.2900	2.8063	0.785	0	0	0
2022/04/20	R035	03/11/2022	11.13	Call	Bond Future	3,013.4800	3.0135	2,974.5300	2.9745	(1.293)	0	0	0
2022/04/20	R035	03/11/2022	11.13	Put	Bond Future	2,572.2400	2.5722	2,592.4600	2.5925	0.786	0	0	0
2022/04/20	R035	03/11/2022	9.82	Call	Bond Future	325.0900	0.3251	315.5000	0.3155	(2.950)	0	0	582
2022/04/20	R035	03/11/2022	9.82	Put	Bond Future	8,140.3600	8.1404	8,189.9400	8.1899	0.609	0	0	0
2022/04/20	R035	03/11/2022	10.30	Call	Bond Future	940.8300	0.9408	920.8000	0.9208	(2.129)	0	0	1,000
2022/04/20	R035	03/11/2022	10.30	Put	Bond Future	5,604.7500	5.6048	5,643.8900	5.6439	0.698	0	0	0
2022/04/20	R035	02/02/2023	13.22	Put	Bond Future	584.5600	0.5846	588.4600	0.5885	0.667	0	0	1,000

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
2022/04/20	R035	02/02/2023	10.88	Call	Bond Future	2,371.1600	2.3712	2,339.2800	2.3393	(1.344)	0	0	0
2022/04/20	R035	02/02/2023	10.88	Put	Bond Future	4,299.8800	4.2999	4,330.5800	4.3306	0.714	0	0	0
2022/04/20	R035	02/02/2023	9.81	Call	Bond Future	488.3800	0.4884	477.1300	0.4771	(2.304)	0	0	582
2022/04/20	R035	02/02/2023	9.81	Put	Bond Future	9,182.2100	9.1822	9,233.5400	9.2335	0.559	0	0	0
2022/04/20	R035	02/02/2023	10.30	Put	Bond Future	6,648.3700	6.6484	6,690.6600	6.6907	0.636	0	0	0
2022/04/20	R035	02/02/2023	10.66	Call	Bond Future	1,843.9100	1.8439	1,816.4000	1.8164	(1.492)	0	0	0
2022/04/20	R035	02/02/2023	10.66	Put	Bond Future	5,106.0700	5.1061	5,141.1400	5.1411	0.687	0	0	582
2022/04/20	R035	02/02/2023			Bond Future	11.2068	88.6902	11.2176	88.6276	0.096	0.0000	0.0000	0
2022/04/20	R035	02/02/2023	11.05	Call	Bond Future	2,833.2900	2.8333	2,798.1200	2.7981	(1.241)	0	0	1,000
2022/04/20	R035	02/02/2023	11.05	Put	Bond Future	3,751.0900	3.7511	3,778.5000	3.7785	0.731	0	0	0
2022/04/20	R035	02/02/2023	11.06	Call	Bond Future	2,862.2900	2.8623	2,826.9300	2.8269	(1.235)	0	0	0
2022/04/20	R035	02/02/2023	11.06	Put	Bond Future	3,721.1400	3.7211	3,748.3600	3.7484	0.731	0	0	582
2022/04/20	R035	02/02/2023	13.22	Call	Bond Future	11,212.9500	11.2130	11,154.2700	11.1543	(0.523)	0	0	0
2022/04/20	R035	02/02/2023	10.86	Call	Bond Future	2,319.8900	2.3199	2,288.4000	2.2884	(1.357)	0	0	0
2022/04/20	R035	02/02/2023	10.86	Put	Bond Future	4,368.6500	4.3687	4,399.7400	4.3997	0.712	0	0	0
2022/04/20	R035	02/02/2023	10.87	Call	Bond Future	2,345.4500	2.3454	2,313.7600	2.3138	(1.351)	0	0	0
2022/04/20	R035	02/02/2023	10.87	Put	Bond Future	4,334.1600	4.3342	4,365.0500	4.3650	0.713	0	0	0
2022/04/20	R035	02/02/2023	10.30	Call	Bond Future	1,141.1800	1.1412	1,120.8900	1.1209	(1.778)	0	0	1,000
2022/04/20	R035	04/05/2023	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R035	04/05/2023	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R035	04/05/2023	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R035	04/05/2023			Bond Future	11.2100	11.2100	11.2100	86.5748	0.000	0.0000	0.0000	0
2022/04/20	R035	04/05/2023	11.20	Put	Bond Future	0.0000	0.0000	57.6200	0.0576	100.000	0	0	0
2022/04/20	R035	04/05/2023	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R035	04/05/2023	11.22	Call	Bond Future	0.0000	0.0000	57.5700	0.0576	100.000	0	0	0
2022/04/20	R186	05/05/2022	7.28	Call	Bond Future	0.0700	0.0001	0.1100	0.0001	57.143	0	0	435
2022/04/20	R186	05/05/2022	7.28	Put	Bond Future	4,068.8300	4.0688	3,796.4900	3.7965	(6.693)	0	0	0
2022/04/20	R186	05/05/2022	7.48	Call	Bond Future	0.8800	0.0009	1.4200	0.0014	61.364	0	0	3,600
2022/04/20	R186	05/05/2022	7.48	Put	Bond Future	3,242.4000	3.2424	2,970.5600	2.9706	(8.384)	0	0	0
2022/04/20	R186	05/05/2022	9.18	Call	Bond Future	3,494.4600	3.4945	3,765.1900	3.7652	7.747	0	0	0
2022/04/20	R186	05/05/2022	9.18	Put	Bond Future	2.7200	0.0027	1.0700	0.0011	(60.662)	0	0	454
2022/04/20	R186	05/05/2022	8.32	Call	Bond Future	579.2300	0.5792	725.6300	0.7256	25.275	0	0	0
2022/04/20	R186	05/05/2022	8.32	Put	Bond Future	428.2100	0.4282	302.2300	0.3022	(29.420)	0	0	0
2022/04/20	R186	05/05/2022	8.14	Call	Bond Future	258.5500	0.2586	343.0900	0.3431	32.698	0	0	454
2022/04/20	R186	05/05/2022	8.14	Put	Bond Future	823.5300	0.8235	635.6900	0.6357	(22.809)	0	0	0
2022/04/20	R186	05/05/2022			Bond Future	8.2819	112.3861	8.2134	112.6585	(0.827)	0.0000	0.0000	53,286
2022/04/20	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/20	R186	05/05/2022	6.73	Put	Bond Future	6,383.4300	6.3834	6,111.0500	6.1111	(4.267)	0	0	0
2022/04/20	R186	05/05/2022	8.64	Call	Bond Future	1,503.6700	1.5037	1,736.6900	1.7367	15.497	0	0	0
2022/04/20	R186	05/05/2022	8.64	Put	Bond Future	94.2300	0.0942	54.8700	0.0549	(41.770)	0	0	4,035
2022/04/20	R186	05/05/2022	8.94	Call	Bond Future	2,587.8900	2.5879	2,852.1900	2.8522	10.213	0	0	0
2022/04/20	R186	05/05/2022	8.94	Put	Bond Future	15.2900	0.0153	7.2100	0.0072	(52.845)	0	0	454
2022/04/20	R186	05/05/2022	8.31	Call	Bond Future	557.1100	0.5571	700.0600	0.7001	25.659	0	0	0
2022/04/20	R186	05/05/2022	8.31	Put	Bond Future	445.7100	0.4457	316.2800	0.3163	(29.039)	0	0	0
2022/04/20	R186	05/05/2022	8.35	Call	Bond Future	648.7300	0.6487	805.3300	0.8053	24.139	0	0	454
2022/04/20	R186	05/05/2022	8.35	Put	Bond Future	378.9500	0.3790	263.1700	0.2632	(30.553)	0	0	0
2022/04/20	R186	05/05/2022	7.88	Call	Bond Future	50.1600	0.0502	72.5100	0.0725	44.557	0	0	435

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
2022/04/20	R186	05/05/2022	7.88	Put	Bond Future	1,659.8600	1.6599	1,409.8300	1.4098	(15.063)	0	0	0
2022/04/20	R186	05/05/2022	8.30	Call	Bond Future	535.3800	0.5354	674.8600	0.6749	26.053	0	0	0
2022/04/20	R186	05/05/2022	8.30	Put	Bond Future	463.6200	0.4636	330.7200	0.3307	(28.666)	0	0	0
2022/04/20	R186	04/08/2022	8.15	Call	Bond Future	713.6600	0.7137	806.7900	0.8068	13.050	0	0	0
2022/04/20	R186	04/08/2022	8.15	Put	Bond Future	1,988.4000	1.9884	1,810.0100	1.8100	(8.972)	0	0	0
2022/04/20	R186	04/08/2022	9.78	Call	Bond Future	4,864.6200	4.8646	5,110.3500	5.1104	5.051	0	0	0
2022/04/20	R186	04/08/2022	9.78	Put	Bond Future	157.9400	0.1579	132.1500	0.1321	(16.329)	0	0	3,600
2022/04/20	R186	04/08/2022	7.96	Call	Bond Future	479.9200	0.4799	550.3500	0.5503	14.675	0	0	3,600
2022/04/20	R186	04/08/2022			Bond Future	8.4878	108.6248	8.4154	108.8963	(0.853)	0.0000	0.0000	66,370
2022/04/20	R186	04/08/2022	8.14	Call	Bond Future	699.8600	0.6999	791.7500	0.7917	13.130	0	0	0
2022/04/20	R186	04/08/2022	8.14	Put	Bond Future	2,012.6300	2.0126	1,833.0000	1.8330	(8.925)	0	0	0
2022/04/20	R186	04/08/2022	6.96	Call	Bond Future	19.7800	0.0198	25.0200	0.0250	26.491	0	0	3,600
2022/04/20	R186	04/08/2022	6.96	Put	Bond Future	5,938.6000	5.9386	5,672.3200	5.6723	(4.484)	0	0	0
2022/04/20	R186	04/08/2022	7.96	Put	Bond Future	2,479.9800	2.4800	2,278.8900	2.2789	(8.109)	0	0	0
2022/04/20	R186	04/08/2022	8.13	Call	Bond Future	686.2300	0.6862	776.8900	0.7769	13.211	0	0	0
2022/04/20	R186	04/08/2022	8.13	Put	Bond Future	2,037.0400	2.0370	1,856.1800	1.8562	(8.879)	0	0	0
2022/04/20	R186	03/11/2022	8.53	Call	Bond Future	1,394.0600	1.3941	1,518.2800	1.5183	8.911	0	0	0
2022/04/20	R186	03/11/2022	8.53	Put	Bond Future	1,925.8200	1.9258	1,776.5100	1.7765	(7.753)	0	0	0
2022/04/20	R186	03/11/2022	8.54	Call	Bond Future	1,411.4300	1.4114	1,536.5900	1.5366	8.868	0	0	0
2022/04/20	R186	03/11/2022	8.54	Put	Bond Future	1,907.6400	1.9076	1,759.2700	1.7593	(7.778)	0	0	0
2022/04/20	R186	03/11/2022			Bond Future	8.6800	110.1861	8.6027	110.4597	(0.890)	0.0000	0.0000	0
2022/04/20	R186	03/11/2022	8.55	Call	Bond Future	1,428.5800	1.4286	1,554.6800	1.5547	8.827	0	0	0
2022/04/20	R186	03/11/2022	8.55	Put	Bond Future	1,889.2600	1.8893	1,741.8300	1.7418	(7.804)	0	0	0
2022/04/20	R186	02/02/2023	8.32	Call	Bond Future	1,059.9700	1.0600	1,159.0500	1.1591	9.347	0	0	0
2022/04/20	R186	02/02/2023	8.32	Put	Bond Future	2,765.8800	2.7659	2,589.8700	2.5899	(6.364)	0	0	0
2022/04/20	R186	02/02/2023	8.33	Call	Bond Future	1,075.2400	1.0752	1,175.1800	1.1752	9.295	0	0	0
2022/04/20	R186	02/02/2023	8.33	Put	Bond Future	2,747.2100	2.7472	2,572.0600	2.5721	(6.376)	0	0	0
2022/04/20	R186	02/02/2023			Bond Future	8.8276	106.7441	8.7450	107.0192	(0.935)	0.0000	0.0000	0
2022/04/20	R186	02/02/2023	8.34	Call	Bond Future	1,090.9900	1.0910	1,191.7800	1.1918	9.238	0	0	0
2022/04/20	R186	02/02/2023	8.34	Put	Bond Future	2,729.0300	2.7290	2,554.7300	2.5547	(6.387)	0	0	0
2022/04/20	R186	04/05/2023	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R186	04/05/2023	8.84	Call	Bond Future	0.0000	0.0000	31.3700	0.0314	100.000	0	0	0
2022/04/20	R186	04/05/2023			Bond Future	8.8300	8.8300	8.8300	109.0668	0.000	0.0000	0.0000	0
2022/04/20	R186	04/05/2023	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R186	04/05/2023	8.82	Put	Bond Future	0.0000	0.0000	31.3900	0.0314	100.000	0	0	0
2022/04/20	R186	04/05/2023	8.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R186	04/05/2023	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R197	05/05/2022			Bond Future	330.4366	330.4366	330.4013	330.4013	(0.011)	0.0000	0.0000	640
2022/04/20	R197	04/08/2022			Bond Future	326.5632	326.5632	326.5015	326.5015	(0.019)	0.0000	0.0000	328
2022/04/20	R197	03/11/2022			Bond Future	331.3317	331.3317	331.2637	331.2637	(0.021)	0.0000	0.0000	0
2022/04/20	R197	02/02/2023			Bond Future	328.3214	328.3214	328.1987	328.1987	(0.037)	0.0000	0.0000	0
2022/04/20	R197	04/05/2023			Bond Future	328.3200	328.3200	328.3200	328.3200	0.000	0.0000	0.0000	0
2022/04/20	R202	05/05/2022			Bond Future	251.7962	251.7962	251.8244	251.8244	0.011	0.0000	0.0000	786
2022/04/20	R202	04/08/2022			Bond Future	250.7943	250.7943	250.8060	250.8060	0.005	0.0000	0.0000	6,489
2022/04/20	R202	03/11/2022			Bond Future	254.4560	254.4560	254.4636	254.4636	0.003	0.0000	0.0000	0
2022/04/20	R202	02/02/2023			Bond Future	254.1904	254.1904	254.1675	254.1675	(0.009)	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
2022/04/20	R202	04/05/2023			Bond Future	254.1900	254.1900	254.1900	254.1900	0.000	0.0000	0.0000	0
2022/04/20	R209	05/05/2022	9.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,975
2022/04/20	R209	05/05/2022	9.50	Put	Bond Future	6,751.9800	6.7520	6,830.7300	6.8307	1.166	0	0	0
2022/04/20	R209	05/05/2022	9.75	Call	Bond Future	0.3000	0.0003	0.1600	0.0002	(46.667)	0	0	6,525
2022/04/20	R209	05/05/2022	9.75	Put	Bond Future	5,207.4800	5.2075	5,286.1000	5.2861	1.510	0	0	0
2022/04/20	R209	05/05/2022	10.25	Call	Bond Future	72.6800	0.0727	57.4900	0.0575	(20.900)	0	0	0
2022/04/20	R209	05/05/2022	10.25	Put	Bond Future	2,319.9400	2.3199	2,383.5100	2.3835	2.740	0	0	9,000
2022/04/20	R209	05/05/2022	10.75	Call	Bond Future	1,031.3400	1.0313	960.6600	0.9607	(6.853)	0	0	0
2022/04/20	R209	05/05/2022	10.75	Put	Bond Future	482.5400	0.4825	490.6200	0.4906	1.674	0	0	1,050
2022/04/20	R209	05/05/2022	11.43	Call	Bond Future	4,120.8100	4.1208	4,040.5900	4.0406	(1.947)	0	0	0
2022/04/20	R209	05/05/2022	11.43	Put	Bond Future	14.0300	0.0140	12.5700	0.0126	(10.406)	0	0	0
2022/04/20	R209	05/05/2022	11.44	Call	Bond Future	4,170.2700	4.1703	4,090.1000	4.0901	(1.922)	0	0	0
2022/04/20	R209	05/05/2022	11.44	Put	Bond Future	13.1700	0.0132	11.7600	0.0118	(10.706)	0	0	0
2022/04/20	R209	05/05/2022			Bond Future	10.6496	69.1326	10.6639	69.0538	0.135	0.0000	0.0000	19,663
2022/04/20	R209	05/05/2022	11.45	Call	Bond Future	4,219.7400	4.2197	4,139.6300	4.1396	(1.898)	0	0	0
2022/04/20	R209	05/05/2022	11.45	Put	Bond Future	12.3700	0.0124	11.0200	0.0110	(10.914)	0	0	0
2022/04/20	R209	05/05/2022	12.00	Call	Bond Future	6,887.7700	6.8878	6,808.9600	6.8090	(1.144)	0	0	0
2022/04/20	R209	05/05/2022	12.00	Put	Bond Future	0.1900	0.0002	0.1400	0.0001	(26.316)	0	0	10,050
2022/04/20	R209	04/08/2022	10.58	Call	Bond Future	1,230.5400	1.2305	1,189.6600	1.1897	(3.322)	0	0	0
2022/04/20	R209	04/08/2022	10.58	Put	Bond Future	2,500.5700	2.5006	2,542.3300	2.5423	1.670	0	0	0
2022/04/20	R209	04/08/2022	10.57	Put	Bond Future	2,533.3400	2.5333	2,575.5400	2.5755	1.666	0	0	0
2022/04/20	R209	04/08/2022			Bond Future	10.8133	70.0718	10.8287	69.9891	0.142	0.0000	0.0000	3,951
2022/04/20	R209	04/08/2022	10.59	Call	Bond Future	1,253.3400	1.2533	1,212.0300	1.2120	(3.296)	0	0	0
2022/04/20	R209	04/08/2022	10.59	Put	Bond Future	2,468.2500	2.4682	2,509.5800	2.5096	1.674	0	0	0
2022/04/20	R209	04/08/2022	10.57	Call	Bond Future	1,208.1200	1.2081	1,167.6800	1.1677	(3.347)	0	0	0
2022/04/20	R209	03/11/2022	11.03	Call	Bond Future	2,575.8800	2.5759	2,524.2100	2.5242	(2.006)	0	0	0
2022/04/20	R209	03/11/2022	11.03	Put	Bond Future	2,249.7400	2.2497	2,283.0500	2.2831	1.481	0	0	0
2022/04/20	R209	03/11/2022	9.50	Call	Bond Future	158.3600	0.1584	150.7300	0.1507	(4.818)	0	0	0
2022/04/20	R209	03/11/2022	9.50	Put	Bond Future	8,541.2000	8.5412	8,618.5500	8.6186	0.906	0	0	0
2022/04/20	R209	03/11/2022	10.50	Put	Bond Future	3,821.0600	3.8211	3,871.2100	3.8712	1.312	0	0	0
2022/04/20	R209	03/11/2022	9.25	Call	Bond Future	85.6600	0.0857	81.0600	0.0811	(5.370)	0	0	8,000
2022/04/20	R209	03/11/2022	9.25	Put	Bond Future	10,038.0100	10.0380	10,118.3900	10.1184	0.801	0	0	0
2022/04/20	R209	03/11/2022			Bond Future	10.9678	67.9342	10.9840	67.8492	0.147	0.0000	0.0000	3,610
2022/04/20	R209	03/11/2022	11.50	Call	Bond Future	4,103.8500	4.1038	4,040.1100	4.0401	(1.553)	0	0	0
2022/04/20	R209	03/11/2022	11.50	Put	Bond Future	1,384.1200	1.3841	1,405.3600	1.4054	1.535	0	0	0
2022/04/20	R209	03/11/2022	11.00	Call	Bond Future	2,488.8500	2.4888	2,438.0700	2.4381	(2.040)	0	0	0
2022/04/20	R209	03/11/2022	11.00	Put	Bond Future	2,319.7100	2.3197	2,353.9100	2.3539	1.474	0	0	8,000
2022/04/20	R209	03/11/2022	11.01	Call	Bond Future	2,517.7700	2.5178	2,466.7000	2.4667	(2.028)	0	0	0
2022/04/20	R209	03/11/2022	11.01	Put	Bond Future	2,296.2400	2.2962	2,330.1500	2.3301	1.477	0	0	0
2022/04/20	R209	03/11/2022	11.02	Call	Bond Future	2,546.6500	2.5466	2,495.2800	2.4953	(2.017)	0	0	0
2022/04/20	R209	03/11/2022	11.02	Put	Bond Future	2,272.7900	2.2728	2,306.4000	2.3064	1.479	0	0	0
2022/04/20	R209	03/11/2022	10.00	Call	Bond Future	511.0600	0.5111	492.3800	0.4924	(3.655)	0	0	0
2022/04/20	R209	03/11/2022	10.00	Put	Bond Future	5,883.6300	5.8836	5,949.9300	5.9499	1.127	0	0	8,000
2022/04/20	R209	03/11/2022	10.50	Call	Bond Future	1,295.8500	1.2959	1,261.0200	1.2610	(2.688)	0	0	0
2022/04/20	R209	02/02/2023	10.79	Call	Bond Future	2,087.9600	2.0880	2,045.5800	2.0456	(2.030)	0	0	0
2022/04/20	R209	02/02/2023	10.80	Put	Bond Future	3,692.4300	3.6924	3,738.0500	3.7381	1.236	0	0	0
2022/04/20	R209	02/02/2023	10.78	Call	Bond Future	2,065.0700	2.0651	2,022.9600	2.0230	(2.039)	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
2022/04/20	R209	02/02/2023			Bond Future	11.1014	69.0772	11.1185	68.9889	0.154	0.0000	0.0000	0
2022/04/20	R209	02/02/2023	10.79	Put	Bond Future	3,723.0000	3.7230	3,768.9100	3.7689	1.233	0	0	0
2022/04/20	R209	02/02/2023	10.80	Call	Bond Future	2,110.7500	2.1107	2,068.0800	2.0681	(2.022)	0	0	0
2022/04/20	R209	02/02/2023	10.78	Put	Bond Future	3,753.5400	3.7535	3,799.7200	3.7997	1.230	0	0	0
2022/04/20	R209	04/05/2023	11.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R209	04/05/2023	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R209	04/05/2023	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R209	04/05/2023	11.09	Put	Bond Future	0.0000	0.0000	51.4300	0.0514	100.000	0	0	0
2022/04/20	R209	04/05/2023			Bond Future	11.1000	11.1000	11.1000	67.8101	0.000	0.0000	0.0000	0
2022/04/20	R209	04/05/2023	11.11	Call	Bond Future	0.0000	0.0000	51.3600	0.0514	100.000	0	0	0
2022/04/20	R209	04/05/2023	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R210	05/05/2022			Bond Future	220.4971	220.4971	220.5010	220.5010	0.002	0.0000	0.0000	988
2022/04/20	R210	04/08/2022			Bond Future	223.5477	223.5477	223.5428	223.5428	(0.002)	0.0000	0.0000	928
2022/04/20	R210	03/11/2022			Bond Future	223.8771	223.8771	223.8516	223.8516	(0.011)	0.0000	0.0000	0
2022/04/20	R210	02/02/2023			Bond Future	227.6852	227.6852	227.6535	227.6535	(0.014)	0.0000	0.0000	0
2022/04/20	R210	04/05/2023			Bond Future	227.6800	227.6800	227.6800	227.6800	0.000	0.0000	0.0000	0
2022/04/20	R213	05/05/2022	10.63	Call	Bond Future	2,255.8400	2.2558	2,439.1900	2.4392	8.128	0	0	0
2022/04/20	R213	05/05/2022	10.65	Put	Bond Future	86.2900	0.0863	58.6800	0.0587	(31.997)	0	0	0
2022/04/20	R213	05/05/2022			Bond Future	10.1928	83.0564	10.1504	83.2699	(0.416)	0.0000	0.0000	25,996
2022/04/20	R213	05/05/2022	10.63	Put	Bond Future	95.8700	0.0959	65.8000	0.0658	(31.365)	0	0	0
2022/04/20	R213	05/05/2022	10.64	Call	Bond Future	2,299.4600	2.2995	2,484.0700	2.4841	8.028	0	0	0
2022/04/20	R213	05/05/2022	10.64	Put	Bond Future	90.9500	0.0910	62.1400	0.0621	(31.677)	0	0	0
2022/04/20	R213	05/05/2022	10.65	Call	Bond Future	2,343.2900	2.3433	2,529.1000	2.5291	7.929	0	0	0
2022/04/20	R213	04/08/2022	9.88	Call	Bond Future	650.9100	0.6509	704.2700	0.7043	8.198	0	0	0
2022/04/20	R213	04/08/2022	9.89	Call	Bond Future	665.2100	0.6652	719.4500	0.7194	8.154	0	0	0
2022/04/20	R213	04/08/2022	9.90	Put	Bond Future	3,143.3300	3.1433	2,985.4300	2.9854	(5.023)	0	0	0
2022/04/20	R213	04/08/2022			Bond Future	10.3959	84.1489	10.3523	84.3619	(0.420)	0.0000	0.0000	10,583
2022/04/20	R213	04/08/2022	9.88	Put	Bond Future	3,215.8600	3.2159	3,056.2000	3.0562	(4.965)	0	0	0
2022/04/20	R213	04/08/2022	9.89	Put	Bond Future	3,179.4600	3.1795	3,020.6800	3.0207	(4.994)	0	0	0
2022/04/20	R213	04/08/2022	9.90	Call	Bond Future	679.7300	0.6797	734.8500	0.7348	8.109	0	0	0
2022/04/20	R213	03/11/2022	10.38	Call	Bond Future	1,764.8400	1.7648	1,856.4300	1.8564	5.190	0	0	0
2022/04/20	R213	03/11/2022	10.38	Put	Bond Future	2,721.4500	2.7214	2,598.3600	2.5984	(4.523)	0	0	0
2022/04/20	R213	03/11/2022	10.39	Call	Bond Future	1,787.4000	1.7874	1,879.7300	1.8797	5.166	0	0	0
2022/04/20	R213	03/11/2022	10.39	Put	Bond Future	2,695.9700	2.6960	2,573.6200	2.5736	(4.538)	0	0	0
2022/04/20	R213	03/11/2022	10.37	Call	Bond Future	1,742.4400	1.7424	1,833.2800	1.8333	5.213	0	0	0
2022/04/20	R213	03/11/2022	10.37	Put	Bond Future	2,747.1300	2.7471	2,623.2900	2.6233	(4.508)	0	0	200
2022/04/20	R213	03/11/2022	9.19	Call	Bond Future	211.7400	0.2117	230.4700	0.2305	8.846	0	0	476
2022/04/20	R213	03/11/2022	9.19	Put	Bond Future	7,152.6200	7.1526	6,956.6700	6.9567	(2.740)	0	0	0
2022/04/20	R213	03/11/2022			Bond Future	10.5806	81.8395	10.5353	82.0542	(0.428)	0.0000	0.0000	0
2022/04/20	R213	03/11/2022	10.40	Call	Bond Future	1,810.1200	1.8101	1,903.1800	1.9032	5.141	0	0	0
2022/04/20	R213	03/11/2022	10.40	Put	Bond Future	2,670.6800	2.6707	2,549.0600	2.5491	(4.554)	0	0	0
2022/04/20	R213	03/11/2022	9.98	Call	Bond Future	1,007.6300	1.0076	1,070.1700	1.0702	6.207	0	0	0
2022/04/20	R213	03/11/2022	9.98	Put	Bond Future	3,915.9300	3.9159	3,763.7900	3.7638	(3.885)	0	0	200
2022/04/20	R213	03/11/2022	10.19	Call	Bond Future	1,369.5900	1.3696	1,447.1400	1.4471	5.662	0	0	0
2022/04/20	R213	03/11/2022	10.19	Put	Bond Future	3,245.9100	3.2459	3,108.7800	3.1088	(4.225)	0	0	476
2022/04/20	R213	03/11/2022	9.13	Call	Bond Future	181.7900	0.1818	198.3300	0.1983	9.098	0	0	200

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
2022/04/20	R213	03/11/2022	9.13	Put	Bond Future	7,438.9400	7.4389	7,240.8000	7.2408	(2.664)	0	0	0
2022/04/20	R213	03/11/2022	9.84	Call	Bond Future	805.3500	0.8053	858.4600	0.8585	6.595	0	0	0
2022/04/20	R213	03/11/2022	9.84	Put	Bond Future	4,410.8000	4.4108	4,249.2300	4.2492	(3.663)	0	0	476
2022/04/20	R213	02/02/2023	10.43	Put	Bond Future	3,338.7900	3.3388	3,211.8500	3.2119	(3.802)	0	0	0
2022/04/20	R213	02/02/2023	12.20	Call	Bond Future	7,162.1500	7.1622	7,336.4300	7.3364	2.433	0	0	0
2022/04/20	R213	02/02/2023	12.20	Put	Bond Future	786.3100	0.7863	744.6300	0.7446	(5.301)	0	0	912
2022/04/20	R213	02/02/2023	10.22	Put	Bond Future	3,932.5200	3.9325	3,792.4700	3.7925	(3.561)	0	0	0
2022/04/20	R213	02/02/2023	10.23	Call	Bond Future	1,510.3200	1.5103	1,586.8600	1.5869	5.068	0	0	0
2022/04/20	R213	02/02/2023	10.35	Call	Bond Future	1,735.4200	1.7354	1,819.4300	1.8194	4.841	0	0	0
2022/04/20	R213	02/02/2023	10.35	Put	Bond Future	3,556.6300	3.5566	3,424.6800	3.4247	(3.710)	0	0	476
2022/04/20	R213	02/02/2023	10.01	Call	Bond Future	1,145.3300	1.1453	1,208.4800	1.2085	5.514	0	0	0
2022/04/20	R213	02/02/2023			Bond Future	10.7400	83.2501	10.6931	83.4660	(0.436)	0.0000	0.0000	0
2022/04/20	R213	02/02/2023	10.43	Call	Bond Future	1,895.4600	1.8955	1,984.4800	1.9845	4.696	0	0	912
2022/04/20	R213	02/02/2023	10.22	Call	Bond Future	1,492.5100	1.4925	1,568.4200	1.5684	5.086	0	0	0
2022/04/20	R213	02/02/2023	10.23	Put	Bond Future	3,902.5200	3.9025	3,763.1000	3.7631	(3.573)	0	0	0
2022/04/20	R213	02/02/2023	9.16	Call	Bond Future	303.0100	0.3030	325.6000	0.3256	7.455	0	0	476
2022/04/20	R213	02/02/2023	9.16	Put	Bond Future	8,016.3700	8.0164	7,823.0000	7.8230	(2.412)	0	0	0
2022/04/20	R213	02/02/2023	10.01	Put	Bond Future	4,597.5300	4.5975	4,444.7200	4.4447	(3.324)	0	0	476
2022/04/20	R213	02/02/2023	10.21	Call	Bond Future	1,474.5400	1.4745	1,549.8300	1.5498	5.106	0	0	0
2022/04/20	R213	02/02/2023	10.21	Put	Bond Future	3,962.4000	3.9624	3,821.7300	3.8217	(3.550)	0	0	0
2022/04/20	R213	04/05/2023	10.75	Call	Bond Future	0.0000	0.0000	45.2900	0.0453	100.000	0	0	0
2022/04/20	R213	04/05/2023	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R213	04/05/2023			Bond Future	10.7400	10.7400	10.7400	81.8698	0.000	0.0000	0.0000	0
2022/04/20	R213	04/05/2023	10.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R213	04/05/2023	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R213	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R213	04/05/2023	10.73	Put	Bond Future	0.0000	0.0000	45.3100	0.0453	100.000	0	0	0
2022/04/20	R214	05/05/2022	11.73	Put	Bond Future	15.5500	0.0155	13.9300	0.0139	(10.418)	0	0	0
2022/04/20	R214	05/05/2022	11.74	Put	Bond Future	14.6400	0.0146	13.0800	0.0131	(10.656)	0	0	0
2022/04/20	R214	05/05/2022	11.75	Call	Bond Future	4,400.3500	4.4004	4,317.1300	4.3171	(1.891)	0	0	0
2022/04/20	R214	05/05/2022			Bond Future	10.9343	66.1563	10.9487	66.0745	0.132	0.0000	0.0000	15,689
2022/04/20	R214	05/05/2022	11.73	Call	Bond Future	4,300.2500	4.3002	4,216.9100	4.2169	(1.938)	0	0	0
2022/04/20	R214	05/05/2022	11.74	Call	Bond Future	4,350.3100	4.3503	4,267.0300	4.2670	(1.914)	0	0	0
2022/04/20	R214	05/05/2022	11.75	Put	Bond Future	13.7800	0.0138	12.2800	0.0123	(10.885)	0	0	0
2022/04/20	R214	04/08/2022	10.98	Put	Bond Future	2,249.3400	2.2493	2,287.1000	2.2871	1.679	0	0	0
2022/04/20	R214	04/08/2022	10.99	Call	Bond Future	1,618.5100	1.6185	1,570.3100	1.5703	(2.978)	0	0	0
2022/04/20	R214	04/08/2022			Bond Future	11.0975	67.0247	11.1129	66.9391	0.139	0.0000	0.0000	1,337
2022/04/20	R214	04/08/2022	10.97	Call	Bond Future	1,565.8500	1.5659	1,518.5100	1.5185	(3.023)	0	0	0
2022/04/20	R214	04/08/2022	10.97	Put	Bond Future	2,279.5400	2.2795	2,317.7300	2.3177	1.675	0	0	0
2022/04/20	R214	04/08/2022	10.98	Call	Bond Future	1,592.0600	1.5921	1,544.2900	1.5443	(3.001)	0	0	0
2022/04/20	R214	04/08/2022	10.99	Put	Bond Future	2,219.4400	2.2194	2,256.7700	2.2568	1.682	0	0	0
2022/04/20	R214	03/11/2022	11.34	Call	Bond Future	2,811.5500	2.8115	2,756.8900	2.7569	(1.944)	0	0	0
2022/04/20	R214	03/11/2022	11.36	Put	Bond Future	2,247.6800	2.2477	2,280.2900	2.2803	1.451	0	0	0
2022/04/20	R214	03/11/2022			Bond Future	11.2441	64.7194	11.2603	64.6316	0.144	0.0000	0.0000	0
2022/04/20	R214	03/11/2022	11.34	Put	Bond Future	2,293.5400	2.2935	2,326.7400	2.3267	1.448	0	0	0
2022/04/20	R214	03/11/2022	11.35	Call	Bond Future	2,842.1500	2.8421	2,787.1900	2.7872	(1.934)	0	0	0
2022/04/20	R214	03/11/2022	11.35	Put	Bond Future	2,270.5100	2.2705	2,303.4100	2.3034	1.449	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
2022/04/20	R214	03/11/2022	11.36	Call	Bond Future	2,872.8900		2.8729	2,817.6400	2.8176	(1.923)	0	0	0
2022/04/20	R214	02/02/2023	11.07	Call	Bond Future	2,236.3600		2.2364	2,191.9200	2.1919	(1.987)	0	0	0
2022/04/20	R214	02/02/2023	11.07	Put	Bond Future	3,879.3300		3.8793	3,925.9700	3.9260	1.202	0	0	0
2022/04/20	R214	02/02/2023	11.08	Call	Bond Future	2,260.4800		2.2605	2,215.7600	2.2158	(1.978)	0	0	0
2022/04/20	R214	02/02/2023	11.08	Put	Bond Future	3,847.9300		3.8479	3,894.2900	3.8943	1.205	0	0	0
2022/04/20	R214	02/02/2023			Bond Future	11.3716		65.8372	11.3887	65.7461	0.150	0.0000	0.0000	0
2022/04/20	R214	02/02/2023	11.09	Call	Bond Future	2,284.7300		2.2847	2,239.7300	2.2397	(1.970)	0	0	0
2022/04/20	R214	02/02/2023	11.09	Put	Bond Future	3,816.7200		3.8167	3,862.8000	3.8628	1.207	0	0	0
2022/04/20	R214	04/05/2023	11.36	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R214	04/05/2023	11.36	Put	Bond Future	0.0000		0.0000	53.3900	0.0534	100.000	0	0	0
2022/04/20	R214	04/05/2023	11.37	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R214	04/05/2023	11.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R214	04/05/2023			Bond Future	11.3700		11.3700	11.3700	64.3594	0.000	0.0000	0.0000	0
2022/04/20	R214	04/05/2023	11.38	Call	Bond Future	0.0000		0.0000	53.3200	0.0533	100.000	0	0	0
2022/04/20	R214	04/05/2023	11.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R248	05/05/2022	11.79	Call	Bond Future	5,943.6000		5.9436	5,838.1400	5.8381	(1.774)	0	0	0
2022/04/20	R248	05/05/2022	11.79	Put	Bond Future	11.5100		0.0115	10.0900	0.0101	(12.337)	0	0	0
2022/04/20	R248	05/05/2022	11.80	Call	Bond Future	6,005.7700		6.0058	5,900.3700	5.9004	(1.755)	0	0	0
2022/04/20	R248	05/05/2022			Bond Future	10.9089		83.1471	10.9233	83.0431	0.133	0.0000	0.0000	139,329
2022/04/20	R248	05/05/2022	11.80	Put	Bond Future	10.7700		0.0108	9.4100	0.0094	(12.628)	0	0	0
2022/04/20	R248	05/05/2022	11.81	Call	Bond Future	6,067.9100		6.0679	5,962.5700	5.9626	(1.736)	0	0	0
2022/04/20	R248	05/05/2022	11.81	Put	Bond Future	10.0800		0.0101	8.7800	0.0088	(12.897)	0	0	0
2022/04/20	R248	04/08/2022	10.98	Call	Bond Future	2,090.6200		2.0906	2,028.5800	2.0286	(2.968)	0	0	0
2022/04/20	R248	04/08/2022	10.98	Put	Bond Future	2,728.3000		2.7283	2,774.9900	2.7750	1.711	0	0	0
2022/04/20	R248	04/08/2022	10.99	Call	Bond Future	2,124.8300		2.1248	2,062.2600	2.0623	(2.945)	0	0	0
2022/04/20	R248	04/08/2022	10.99	Put	Bond Future	2,691.5000		2.6915	2,737.6600	2.7377	1.715	0	0	0
2022/04/20	R248	04/08/2022	10.20	Call	Bond Future	338.7900		0.3388	319.8200	0.3198	(5.599)	0	0	1,700
2022/04/20	R248	04/08/2022	10.40	Put	Bond Future	5,568.3800		5.5684	5,647.9800	5.6480	1.430	0	0	0
2022/04/20	R248	04/08/2022			Bond Future	11.0704		84.2386	11.0859	84.1299	0.140	0.0000	0.0000	170,085
2022/04/20	R248	04/08/2022	11.00	Call	Bond Future	2,159.3300		2.1593	2,096.2200	2.0962	(2.923)	0	0	0
2022/04/20	R248	04/08/2022	11.00	Put	Bond Future	2,655.0900		2.6551	2,700.7100	2.7007	1.718	0	0	0
2022/04/20	R248	04/08/2022	10.90	Call	Bond Future	1,827.5400		1.8275	1,769.9000	1.7699	(3.154)	0	0	1,700
2022/04/20	R248	04/08/2022	10.90	Put	Bond Future	3,037.2500		3.0373	3,088.3400	3.0883	1.682	0	0	0
2022/04/20	R248	04/08/2022	9.70	Call	Bond Future	43.1500		0.0432	39.4200	0.0394	(8.644)	0	0	0
2022/04/20	R248	04/08/2022	9.70	Put	Bond Future	10,746.0800		10.7461	10,851.0800	10.8511	0.977	0	0	0
2022/04/20	R248	04/08/2022	10.20	Put	Bond Future	6,867.4400		6.8674	6,957.2000	6.9572	1.307	0	0	0
2022/04/20	R248	04/08/2022	10.40	Call	Bond Future	619.0800		0.6191	589.9500	0.5899	(4.705)	0	0	0
2022/04/20	R248	03/11/2022	11.32	Call	Bond Future	3,562.6000		3.5626	3,492.8300	3.4928	(1.958)	0	0	0
2022/04/20	R248	03/11/2022	11.30	Put	Bond Future	2,907.8600		2.9079	2,950.6000	2.9506	1.470	0	0	0
2022/04/20	R248	03/11/2022	11.31	Put	Bond Future	2,878.8000		2.8788	2,921.1600	2.9212	1.471	0	0	0
2022/04/20	R248	03/11/2022			Bond Future	11.2152		81.0479	11.2315	80.9362	0.146	0.0000	0.0000	0
2022/04/20	R248	03/11/2022	11.32	Put	Bond Future	2,849.7700		2.8498	2,891.7600	2.8918	1.473	0	0	0
2022/04/20	R248	03/11/2022	11.30	Call	Bond Future	3,485.5900		3.4856	3,416.5700	3.4166	(1.980)	0	0	0
2022/04/20	R248	03/11/2022	11.31	Call	Bond Future	3,524.1300		3.5241	3,454.7300	3.4547	(1.969)	0	0	0
2022/04/20	R248	02/02/2023	11.08	Call	Bond Future	2,924.7800		2.9248	2,866.9500	2.8669	(1.977)	0	0	0
2022/04/20	R248	02/02/2023	11.08	Put	Bond Future	4,713.2200		4.7132	4,771.2400	4.7712	1.231	0	0	0
2022/04/20	R248	02/02/2023			Bond Future	11.3411		82.4480	11.3584	82.3321	0.152	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
2022/04/20	R248	02/02/2023	11.06	Call	Bond Future	2,863.3500	2.8633	2,806.2300	2.8062	(1.995)	0	0	0
2022/04/20	R248	02/02/2023	11.06	Put	Bond Future	4,791.7100	4.7917	4,850.4400	4.8504	1.226	0	0	0
2022/04/20	R248	02/02/2023	11.07	Call	Bond Future	2,893.8400	2.8938	2,836.3700	2.8364	(1.986)	0	0	0
2022/04/20	R248	02/02/2023	11.07	Put	Bond Future	4,752.1800	4.7522	4,810.5600	4.8106	1.228	0	0	0
2022/04/20	R248	04/05/2023	11.35	Call	Bond Future	0.0000	0.0000	67.0900	0.0671	100.000	0	0	0
2022/04/20	R248	04/05/2023	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R248	04/05/2023			Bond Future	11.3400	11.3400	11.3400	80.2764	0.000	0.0000	0.0000	0
2022/04/20	R248	04/05/2023	11.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R248	04/05/2023	11.33	Put	Bond Future	0.0000	0.0000	67.1800	0.0672	100.000	0	0	0
2022/04/20	R248	04/05/2023	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/20	R248	04/05/2023	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**1632524**