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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/04/2022 TO 26/04/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	2025	05/05/2022		Bond Future	160.2798	160.2798	160.3176	160.3176	0.024	0.0000	0.0000	426
2022/04/26	2025	04/08/2022		Bond Future	160.8475	160.8475	160.8772	160.8772	0.018	0.0000	0.0000	6,855
2022/04/26	2025	03/11/2022		Bond Future	163.1899	163.1899	163.2166	163.2166	0.016	0.0000	0.0000	0
2022/04/26	2025	02/02/2023		Bond Future	164.2802	164.2802	164.3015	164.3015	0.013	0.0000	0.0000	0
2022/04/26	2025	04/05/2023		Bond Future	167.0749	167.0749	167.0938	167.0938	0.011	0.0000	0.0000	0
2022/04/26	2029	05/05/2022		Bond Future	117.5974	117.5974	117.6378	117.6378	0.034	0.0000	0.0000	2,007
2022/04/26	2029	04/08/2022		Bond Future	119.2134	119.2134	119.2481	119.2481	0.029	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
2022/04/26	2029	03/11/2022			Bond Future	119.7106	119.7106	119.7432	119.7432	0.027	0.0000	0.0000	0
2022/04/26	2029	02/02/2023			Bond Future	121.7391	121.7391	121.7680	121.7680	0.024	0.0000	0.0000	0
2022/04/26	2029	04/05/2023			Bond Future	122.5353	122.5353	122.5628	122.5628	0.022	0.0000	0.0000	0
2022/04/26	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/26	2030	05/05/2022	8.14	Put	Bond Future	9,372.1700	9.3722	9,172.1500	9.1722	(2.134)	0	0	0
2022/04/26	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,073
2022/04/26	2030	05/05/2022	10.21	Call	Bond Future	1,560.4500	1.5604	1,721.9200	1.7219	10.348	0	0	0
2022/04/26	2030	05/05/2022	10.21	Put	Bond Future	101.8100	0.1018	63.2600	0.0633	(37.865)	0	0	0
2022/04/26	2030	05/05/2022	9.95	Call	Bond Future	614.9800	0.6150	707.4100	0.7074	15.030	0	0	0
2022/04/26	2030	05/05/2022	9.65	Put	Bond Future	1,406.7800	1.4068	1,223.1400	1.2231	(13.054)	0	0	5,000
2022/04/26	2030	05/05/2022	8.81	Put	Bond Future	5,690.7900	5.6908	5,490.7700	5.4908	(3.515)	0	0	0
2022/04/26	2030	05/05/2022	8.89	Put	Bond Future	5,262.8600	5.2629	5,062.8400	5.0628	(3.801)	0	0	0
2022/04/26	2030	05/05/2022	9.15	Call	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	7,500
2022/04/26	2030	05/05/2022	9.15	Put	Bond Future	3,888.9200	3.8889	3,688.8900	3.6889	(5.144)	0	0	0
2022/04/26	2030	05/05/2022			Bond Future	9.9129	92.0045	9.8726	92.2045	(0.406)	0.0000	0.0000	56,084
2022/04/26	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/26	2030	05/05/2022	7.73	Put	Bond Future	11,713.5000	11.7135	11,513.4800	11.5135	(1.708)	0	0	0
2022/04/26	2030	05/05/2022	8.47	Put	Bond Future	7,536.9500	7.5370	7,336.9300	7.3369	(2.654)	0	0	0
2022/04/26	2030	05/05/2022	11.04	Call	Bond Future	5,376.0200	5.3760	5,575.9700	5.5760	3.719	0	0	0
2022/04/26	2030	05/05/2022	11.04	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	1,800
2022/04/26	2030	05/05/2022	9.95	Put	Bond Future	431.1600	0.4312	323.5700	0.3236	(24.954)	0	0	1,073
2022/04/26	2030	05/05/2022	10.19	Call	Bond Future	1,476.5400	1.4765	1,634.1200	1.6341	10.672	0	0	0
2022/04/26	2030	05/05/2022	10.19	Put	Bond Future	115.1300	0.1151	72.6900	0.0727	(36.863)	0	0	0
2022/04/26	2030	05/05/2022	10.20	Call	Bond Future	1,518.3300	1.5183	1,677.8900	1.6779	10.509	0	0	0
2022/04/26	2030	05/05/2022	10.20	Put	Bond Future	108.2900	0.1083	67.8300	0.0678	(37.363)	0	0	200
2022/04/26	2030	05/05/2022	9.35	Call	Bond Future	3.2300	0.0032	3.5700	0.0036	10.526	0	0	0
2022/04/26	2030	05/05/2022	9.35	Put	Bond Future	2,852.1300	2.8521	2,652.4500	2.6525	(7.001)	0	0	1,073
2022/04/26	2030	05/05/2022	9.60	Call	Bond Future	58.0200	0.0580	68.3700	0.0684	17.839	0	0	0
2022/04/26	2030	05/05/2022	9.60	Put	Bond Future	1,627.6400	1.6276	1,437.9700	1.4380	(11.653)	0	0	5,000
2022/04/26	2030	05/05/2022	9.65	Call	Bond Future	90.3200	0.0903	106.7000	0.1067	18.136	0	0	0
2022/04/26	2030	05/05/2022	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/26	2030	05/05/2022	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/26	2030	04/08/2022	9.56	Call	Bond Future	535.1300	0.5351	578.6700	0.5787	8.136	0	0	0
2022/04/26	2030	04/08/2022	9.56	Put	Bond Future	3,310.5700	3.3106	3,156.3500	3.1563	(4.658)	0	0	0
2022/04/26	2030	04/08/2022	10.95	Call	Bond Future	4,272.4900	4.2725	4,429.7900	4.4298	3.682	0	0	0
2022/04/26	2030	04/08/2022	10.95	Put	Bond Future	449.6400	0.4496	409.1800	0.4092	(8.998)	0	0	800
2022/04/26	2030	04/08/2022			Bond Future	10.1286	89.2399	10.0874	89.4376	(0.407)	0.0000	0.0000	94,844
2022/04/26	2030	04/08/2022	9.05	Call	Bond Future	128.0300	0.1280	141.6300	0.1416	10.623	0	0	800
2022/04/26	2030	04/08/2022	9.05	Put	Bond Future	5,486.8300	5.4868	5,302.6700	5.3027	(3.356)	0	0	0
2022/04/26	2030	04/08/2022	9.54	Call	Bond Future	510.3200	0.5103	552.3000	0.5523	8.226	0	0	0
2022/04/26	2030	04/08/2022	9.54	Put	Bond Future	3,385.3700	3.3854	3,229.5900	3.2296	(4.602)	0	0	0
2022/04/26	2030	04/08/2022	9.55	Call	Bond Future	522.6200	0.5226	565.3800	0.5654	8.182	0	0	0
2022/04/26	2030	04/08/2022	9.55	Put	Bond Future	3,347.8500	3.3479	3,192.8500	3.1929	(4.630)	0	0	0
2022/04/26	2030	04/08/2022	8.30	Call	Bond Future	11.8200	0.0118	13.3000	0.0133	12.521	0	0	800
2022/04/26	2030	04/08/2022	8.30	Put	Bond Future	9,339.1200	9.3391	9,142.8400	9.1428	(2.102)	0	0	0
2022/04/26	2030	03/11/2022	10.10	Call	Bond Future	1,614.9000	1.6149	1,696.9600	1.6970	5.081	0	0	0
2022/04/26	2030	03/11/2022	10.10	Put	Bond Future	2,652.2100	2.6522	2,535.7100	2.5357	(4.393)	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
2022/04/26	2030	03/11/2022			Bond Future	10.3224	90.5197	10.2795	90.7183	(0.415)	0.0000	0.0000	18,731
2022/04/26	2030	03/11/2022	10.09	Call	Bond Future	1,594.1400	1.5941	1,675.5000	1.6755	5.104	0	0	0
2022/04/26	2030	03/11/2022	10.09	Put	Bond Future	2,678.4600	2.6785	2,561.2600	2.5613	(4.376)	0	0	0
2022/04/26	2030	03/11/2022	10.08	Call	Bond Future	1,573.8000	1.5738	1,654.4600	1.6545	5.125	0	0	0
2022/04/26	2030	03/11/2022	10.08	Put	Bond Future	2,705.1600	2.7052	2,587.2600	2.5873	(4.358)	0	0	0
2022/04/26	2030	02/02/2023	10.01	Put	Bond Future	3,690.5200	3.6905	3,563.1200	3.5631	(3.452)	0	0	0
2022/04/26	2030	02/02/2023	9.94	Put	Bond Future	3,893.0300	3.8930	3,761.6300	3.7616	(3.375)	0	0	102
2022/04/26	2030	02/02/2023	9.99	Call	Bond Future	1,459.7900	1.4598	1,529.7500	1.5297	4.792	0	0	0
2022/04/26	2030	02/02/2023	10.00	Call	Bond Future	1,477.3900	1.4774	1,547.9300	1.5479	4.775	0	0	0
2022/04/26	2030	02/02/2023	9.20	Call	Bond Future	490.7700	0.4908	521.6800	0.5217	6.298	0	0	0
2022/04/26	2030	02/02/2023	9.20	Put	Bond Future	6,530.3000	6.5303	6,362.7000	6.3627	(2.566)	0	0	0
2022/04/26	2030	02/02/2023	9.66	Call	Bond Future	947.6100	0.9476	999.2600	0.9993	5.451	0	0	0
2022/04/26	2030	02/02/2023	9.66	Put	Bond Future	4,779.2300	4.7792	4,632.3700	4.6324	(3.073)	0	0	102
2022/04/26	2030	02/02/2023	9.80	Call	Bond Future	1,148.1300	1.1481	1,207.3700	1.2074	5.160	0	0	0
2022/04/26	2030	02/02/2023	8.81	Put	Bond Future	8,230.5700	8.2306	8,050.6000	8.0506	(2.187)	0	0	0
2022/04/26	2030	02/02/2023			Bond Future	10.4924	88.0299	10.4482	88.2284	(0.422)	0.0000	0.0000	0
2022/04/26	2030	02/02/2023	10.01	Call	Bond Future	1,495.1300	1.4951	1,566.2400	1.5662	4.756	0	0	0
2022/04/26	2030	02/02/2023	9.94	Call	Bond Future	1,373.3600	1.3734	1,440.4700	1.4405	4.887	0	0	0
2022/04/26	2030	02/02/2023	9.99	Put	Bond Future	3,747.6800	3.7477	3,619.1300	3.6191	(3.430)	0	0	0
2022/04/26	2030	02/02/2023	10.00	Put	Bond Future	3,719.0200	3.7190	3,591.0500	3.5911	(3.441)	0	0	0
2022/04/26	2030	02/02/2023	9.80	Put	Bond Future	4,320.7900	4.3208	4,181.5200	4.1815	(3.223)	0	0	0
2022/04/26	2030	02/02/2023	8.81	Call	Bond Future	266.4900	0.2665	285.0300	0.2850	6.957	0	0	102
2022/04/26	2030	04/05/2023	10.52	Call	Bond Future	2,448.1800	2.4482	2,540.9900	2.5410	3.791	0	0	0
2022/04/26	2030	04/05/2023	10.52	Put	Bond Future	3,137.4700	3.1375	3,029.9400	3.0299	(3.427)	0	0	0
2022/04/26	2030	04/05/2023	10.53	Call	Bond Future	2,469.8700	2.4699	2,563.1800	2.5632	3.778	0	0	0
2022/04/26	2030	04/05/2023	10.53	Put	Bond Future	3,115.4400	3.1154	3,008.4100	3.0084	(3.435)	0	0	0
2022/04/26	2030	04/05/2023			Bond Future	10.6784	89.5124	10.6322	89.7127	(0.433)	0.0000	0.0000	0
2022/04/26	2030	04/05/2023	10.54	Call	Bond Future	2,491.6500	2.4916	2,585.4700	2.5855	3.765	0	0	0
2022/04/26	2030	04/05/2023	10.54	Put	Bond Future	3,093.5300	3.0935	2,987.0100	2.9870	(3.443)	0	0	0
2022/04/26	2032	05/05/2022	10.29	Put	Bond Future	617.8900	0.6179	480.0000	0.4800	(22.316)	0	0	0
2022/04/26	2032	05/05/2022	11.18	Call	Bond Future	4,685.4400	4.6854	4,904.2600	4.9043	4.670	0	0	0
2022/04/26	2032	05/05/2022	11.18	Put	Bond Future	1.0000	0.0010	0.3400	0.0003	(66.000)	0	0	780
2022/04/26	2032	05/05/2022	10.98	Call	Bond Future	3,644.2500	3.6443	3,860.0900	3.8601	5.923	0	0	0
2022/04/26	2032	05/05/2022	10.98	Put	Bond Future	6.3600	0.0064	2.7200	0.0027	(57.233)	0	0	993
2022/04/26	2032	05/05/2022	11.02	Put	Bond Future	4.4700	0.0045	1.8300	0.0018	(59.060)	0	0	0
2022/04/26	2032	05/05/2022	11.03	Call	Bond Future	3,905.2700	3.9053	4,122.3200	4.1223	5.558	0	0	0
2022/04/26	2032	05/05/2022	11.03	Put	Bond Future	4.0800	0.0041	1.6500	0.0017	(59.559)	0	0	0
2022/04/26	2032	05/05/2022			Bond Future	10.3101	88.2953	10.2709	88.5148	(0.380)	0.0000	0.0000	83,198
2022/04/26	2032	05/05/2022	9.58	Call	Bond Future	0.1500	0.0002	0.1500	0.0002	0.000	0	0	780
2022/04/26	2032	05/05/2022	9.58	Put	Bond Future	4,209.1200	4.2091	3,989.6400	3.9896	(5.214)	0	0	0
2022/04/26	2032	05/05/2022	10.18	Call	Bond Future	257.3500	0.2573	303.2900	0.3033	17.851	0	0	780
2022/04/26	2032	05/05/2022	10.18	Put	Bond Future	988.1300	0.9881	814.5900	0.8146	(17.562)	0	0	0
2022/04/26	2032	05/05/2022	10.29	Call	Bond Future	505.6100	0.5056	587.2000	0.5872	16.137	0	0	993
2022/04/26	2032	05/05/2022	11.04	Call	Bond Future	3,957.4400	3.9574	4,174.6800	4.1747	5.489	0	0	0
2022/04/26	2032	05/05/2022	11.04	Put	Bond Future	3.7300	0.0037	1.4900	0.0015	(60.054)	0	0	0
2022/04/26	2032	05/05/2022	11.02	Call	Bond Future	3,853.0900	3.8531	4,069.9300	4.0699	5.628	0	0	0
2022/04/26	2032	04/08/2022	10.20	Put	Bond Future	2,655.6800	2.6557	2,509.3600	2.5094	(5.510)	0	0	0

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2022/04/26	2032	04/08/2022	10.21	Put	Bond Future	2,621.2200	2.6212	2,475.9800	2.4760	(5.541)	0	0	0
2022/04/26	2032	04/08/2022	10.22	Call	Bond Future	1,020.2600	1.0203	1,093.7400	1.0937	7.202	0	0	0
2022/04/26	2032	04/08/2022	9.40	Call	Bond Future	85.8200	0.0858	96.2300	0.0962	12.130	0	0	1,300
2022/04/26	2032	04/08/2022	9.40	Put	Bond Future	6,368.4900	6.3685	6,161.2500	6.1613	(3.254)	0	0	0
2022/04/26	2032	04/08/2022	9.72	Call	Bond Future	266.9300	0.2669	293.8900	0.2939	10.100	0	0	800
2022/04/26	2032	04/08/2022	9.72	Put	Bond Future	4,670.5300	4.6705	4,479.8400	4.4798	(4.083)	0	0	0
2022/04/26	2032	04/08/2022	8.97	Call	Bond Future	18.8500	0.0189	21.4000	0.0214	13.528	0	0	800
2022/04/26	2032	04/08/2022	8.97	Put	Bond Future	8,907.9000	8.9079	8,692.8000	8.6928	(2.415)	0	0	0
2022/04/26	2032	04/08/2022			Bond Future	10.5055	89.4865	10.4654	89.7041	(0.381)	0.0000	0.0000	68,802
2022/04/26	2032	04/08/2022	11.60	Call	Bond Future	5,971.6200	5.9716	6,159.9700	6.1600	3.154	0	0	0
2022/04/26	2032	04/08/2022	11.60	Put	Bond Future	297.2300	0.2972	267.9300	0.2679	(9.858)	0	0	800
2022/04/26	2032	04/08/2022	11.89	Call	Bond Future	7,272.6600	7.2727	7,471.2400	7.4712	2.731	0	0	0
2022/04/26	2032	04/08/2022	11.89	Put	Bond Future	179.0200	0.1790	159.9500	0.1599	(10.652)	0	0	0
2022/04/26	2032	04/08/2022	10.20	Call	Bond Future	977.4900	0.9775	1,048.8200	1.0488	7.297	0	0	0
2022/04/26	2032	04/08/2022	10.21	Call	Bond Future	998.6500	0.9986	1,071.0600	1.0711	7.251	0	0	0
2022/04/26	2032	04/08/2022	10.22	Put	Bond Future	2,587.2600	2.5873	2,443.0900	2.4431	(5.572)	0	0	0
2022/04/26	2032	04/08/2022	10.10	Call	Bond Future	779.8100	0.7798	840.6400	0.8406	7.801	0	0	1,300
2022/04/26	2032	04/08/2022	10.10	Put	Bond Future	3,016.7800	3.0168	2,859.9600	2.8600	(5.198)	0	0	0
2022/04/26	2032	03/11/2022	10.56	Put	Bond Future	2,661.9400	2.6619	2,540.6100	2.5406	(4.558)	0	0	180
2022/04/26	2032	03/11/2022	10.11	Put	Bond Future	4,128.7900	4.1288	3,971.4600	3.9715	(3.811)	0	0	454
2022/04/26	2032	03/11/2022	10.16	Call	Bond Future	1,083.7100	1.0837	1,149.1000	1.1491	6.034	0	0	0
2022/04/26	2032	03/11/2022	10.16	Put	Bond Future	3,943.9700	3.9440	3,790.5400	3.7905	(3.890)	0	0	180
2022/04/26	2032	03/11/2022	9.36	Call	Bond Future	216.9600	0.2170	235.3800	0.2354	8.490	0	0	454
2022/04/26	2032	03/11/2022	9.36	Put	Bond Future	7,630.0700	7.6301	7,429.6700	7.4297	(2.626)	0	0	0
2022/04/26	2032	03/11/2022	9.46	Put	Bond Future	7,096.1600	7.0962	6,899.4900	6.8995	(2.771)	0	0	0
2022/04/26	2032	03/11/2022	9.92	Call	Bond Future	691.0500	0.6911	738.4100	0.7384	6.853	0	0	750
2022/04/26	2032	03/11/2022	9.92	Put	Bond Future	4,885.7800	4.8858	4,714.3200	4.7143	(3.509)	0	0	0
2022/04/26	2032	03/11/2022	9.31	Put	Bond Future	7,902.1900	7.9022	7,700.1200	7.7001	(2.557)	0	0	0
2022/04/26	2032	03/11/2022			Bond Future	10.6909	86.6182	10.6495	86.8370	(0.388)	0.0000	0.0000	79,845
2022/04/26	2032	03/11/2022	10.67	Call	Bond Future	2,256.8400	2.2568	2,363.1200	2.3631	4.709	0	0	750
2022/04/26	2032	03/11/2022	10.67	Put	Bond Future	2,367.1100	2.3671	2,254.5700	2.2546	(4.754)	0	0	0
2022/04/26	2032	03/11/2022	11.55	Call	Bond Future	5,262.7100	5.2627	5,427.3300	5.4273	3.128	0	0	0
2022/04/26	2032	03/11/2022	11.55	Put	Bond Future	888.8900	0.8889	834.6900	0.8347	(6.097)	0	0	500
2022/04/26	2032	03/11/2022	12.30	Call	Bond Future	8,342.8200	8.3428	8,534.6800	8.5347	2.300	0	0	0
2022/04/26	2032	03/11/2022	12.30	Put	Bond Future	391.7000	0.3917	364.7400	0.3647	(6.883)	0	0	750
2022/04/26	2032	03/11/2022	10.49	Call	Bond Future	1,795.1400	1.7951	1,886.9800	1.8870	5.116	0	0	0
2022/04/26	2032	03/11/2022	10.49	Put	Bond Future	2,862.9000	2.8629	2,735.9200	2.7359	(4.435)	0	0	454
2022/04/26	2032	03/11/2022	10.56	Call	Bond Future	1,968.2100	1.9682	2,065.7000	2.0657	4.953	0	0	0
2022/04/26	2032	03/11/2022	10.66	Call	Bond Future	2,229.8700	2.2299	2,335.3600	2.3354	4.731	0	0	0
2022/04/26	2032	03/11/2022	10.66	Put	Bond Future	2,392.9600	2.3930	2,279.6300	2.2796	(4.736)	0	0	0
2022/04/26	2032	03/11/2022	10.11	Call	Bond Future	992.6900	0.9927	1,054.1800	1.0542	6.194	0	0	0
2022/04/26	2032	03/11/2022	10.21	Call	Bond Future	1,179.6100	1.1796	1,248.9500	1.2489	5.878	0	0	500
2022/04/26	2032	03/11/2022	10.21	Put	Bond Future	3,765.1500	3.7651	3,615.6700	3.6157	(3.970)	0	0	0
2022/04/26	2032	03/11/2022	9.46	Call	Bond Future	268.7300	0.2687	290.8800	0.2909	8.242	0	0	500
2022/04/26	2032	03/11/2022	9.31	Call	Bond Future	194.4100	0.1944	211.1600	0.2112	8.616	0	0	180
2022/04/26	2032	02/02/2023	10.67	Call	Bond Future	2,303.2600	2.3033	2,400.9200	2.4009	4.240	0	0	750
2022/04/26	2032	02/02/2023	10.67	Put	Bond Future	3,244.9500	3.2450	3,123.3200	3.1233	(3.748)	0	0	0
2022/04/26	2032	02/02/2023	11.69	Call	Bond Future	5,495.5000	5.4955	5,651.5300	5.6515	2.839	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
2022/04/26	2032	02/02/2023	11.69	Put	Bond Future	1,335.1200	1.3351	1,271.8600	1.2719	(4.738)	0	0	0
2022/04/26	2032	02/02/2023	10.40	Call	Bond Future	1,693.0600	1.6931	1,772.8600	1.7729	4.713	0	0	0
2022/04/26	2032	02/02/2023	10.40	Put	Bond Future	4,056.2600	4.0563	3,916.7700	3.9168	(3.439)	0	0	0
2022/04/26	2032	02/02/2023	10.50	Call	Bond Future	1,909.0600	1.9091	1,995.4800	1.9955	4.527	0	0	0
2022/04/26	2032	02/02/2023	10.50	Put	Bond Future	3,742.1800	3.7422	3,609.3100	3.6093	(3.551)	0	0	454
2022/04/26	2032	02/02/2023	10.22	Call	Bond Future	1,340.8000	1.3408	1,408.8400	1.4088	5.075	0	0	500
2022/04/26	2032	02/02/2023	10.22	Put	Bond Future	4,668.9100	4.6689	4,517.6600	4.5177	(3.240)	0	0	0
2022/04/26	2032	02/02/2023	9.47	Call	Bond Future	405.3000	0.4053	432.7400	0.4327	6.770	0	0	500
2022/04/26	2032	02/02/2023	9.47	Put	Bond Future	7,907.8000	7.9078	7,715.9500	7.7160	(2.426)	0	0	0
2022/04/26	2032	02/02/2023	9.92	Call	Bond Future	855.6800	0.8557	905.0700	0.9051	5.772	0	0	750
2022/04/26	2032	02/02/2023	9.92	Put	Bond Future	5,823.3200	5.8233	5,653.4200	5.6534	(2.918)	0	0	0
2022/04/26	2032	02/02/2023			Bond Future	10.8521	88.0702	10.8095	88.2895	(0.393)	0.0000	0.0000	0
2022/04/26	2032	02/02/2023	12.75	Call	Bond Future	9,594.8700	9.5949	9,784.5600	9.7846	1.977	0	0	0
2022/04/26	2032	02/02/2023	12.75	Put	Bond Future	551.2800	0.5513	521.6800	0.5217	(5.369)	0	0	750
2022/04/26	2032	02/02/2023	11.84	Call	Bond Future	6,050.7200	6.0507	6,213.1000	6.2131	2.684	0	0	0
2022/04/26	2032	02/02/2023	11.84	Put	Bond Future	1,174.2800	1.1743	1,117.3700	1.1174	(4.846)	0	0	500
2022/04/26	2032	02/02/2023	10.39	Call	Bond Future	1,672.4500	1.6725	1,751.5900	1.7516	4.732	0	0	0
2022/04/26	2032	02/02/2023	10.39	Put	Bond Future	4,088.8900	4.0889	3,948.7400	3.9487	(3.428)	0	0	0
2022/04/26	2032	02/02/2023	10.16	Call	Bond Future	1,232.7500	1.2328	1,296.9200	1.2969	5.205	0	0	0
2022/04/26	2032	02/02/2023	10.16	Put	Bond Future	4,885.6100	4.8856	4,730.4900	4.7305	(3.175)	0	0	454
2022/04/26	2032	02/02/2023	10.38	Call	Bond Future	1,651.6900	1.6517	1,730.1700	1.7302	4.751	0	0	0
2022/04/26	2032	02/02/2023	10.38	Put	Bond Future	4,121.4100	4.1214	3,980.6000	3.9806	(3.417)	0	0	0
2022/04/26	2032	02/02/2023	9.31	Call	Bond Future	305.3500	0.3054	327.0300	0.3270	7.100	0	0	454
2022/04/26	2032	02/02/2023	9.31	Put	Bond Future	8,731.6000	8.7316	8,533.9900	8.5340	(2.263)	0	0	0
2022/04/26	2032	04/05/2023	10.89	Call	Bond Future	2,771.7600	2.7718	2,876.0900	2.8761	3.764	0	0	0
2022/04/26	2032	04/05/2023	10.89	Put	Bond Future	3,434.5300	3.4345	3,317.3600	3.3174	(3.412)	0	0	0
2022/04/26	2032	04/05/2023			Bond Future	11.0220	85.3966	10.9778	85.6181	(0.402)	0.0000	0.0000	0
2022/04/26	2032	04/05/2023	10.87	Call	Bond Future	2,722.6400	2.7226	2,825.8200	2.8258	3.790	0	0	0
2022/04/26	2032	04/05/2023	10.87	Put	Bond Future	3,486.3900	3.4864	3,368.0700	3.3681	(3.394)	0	0	0
2022/04/26	2032	04/05/2023	10.88	Call	Bond Future	2,747.1400	2.7471	2,850.9000	2.8509	3.777	0	0	0
2022/04/26	2032	04/05/2023	10.88	Put	Bond Future	3,460.3800	3.4604	3,342.6400	3.3426	(3.403)	0	0	0
2022/04/26	2033	05/05/2022			Bond Future	113.8241	113.8241	113.7616	113.7616	(0.055)	0.0000	0.0000	503
2022/04/26	2033	04/08/2022			Bond Future	115.3883	115.3883	115.3189	115.3189	(0.060)	0.0000	0.0000	7,302
2022/04/26	2033	03/11/2022			Bond Future	115.7461	115.7461	115.6731	115.6731	(0.063)	0.0000	0.0000	0
2022/04/26	2033	02/02/2023			Bond Future	117.7072	117.7072	117.6289	117.6289	(0.067)	0.0000	0.0000	0
2022/04/26	2033	04/05/2023			Bond Future	118.3498	118.3498	118.2682	118.2682	(0.069)	0.0000	0.0000	0
2022/04/26	2037	05/05/2022	11.82	Call	Bond Future	6,055.2800	6.0553	6,141.9200	6.1419	1.431	0	0	0
2022/04/26	2037	05/05/2022	11.83	Call	Bond Future	6,112.0700	6.1121	6,198.7300	6.1987	1.418	0	0	0
2022/04/26	2037	05/05/2022	11.84	Put	Bond Future	0.3200	0.0003	0.1300	0.0001	(59.375)	0	0	0
2022/04/26	2037	05/05/2022			Bond Future	10.8137	85.4379	10.8001	85.5248	(0.126)	0.0000	0.0000	38,289
2022/04/26	2037	05/05/2022	11.82	Put	Bond Future	0.3900	0.0004	0.1600	0.0002	(58.974)	0	0	0
2022/04/26	2037	05/05/2022	11.83	Put	Bond Future	0.3600	0.0004	0.1500	0.0002	(58.333)	0	0	0
2022/04/26	2037	05/05/2022	11.84	Call	Bond Future	6,168.7900	6.1688	6,255.4700	6.2555	1.405	0	0	0
2022/04/26	2037	04/08/2022	11.95	Call	Bond Future	6,054.3700	6.0544	6,119.0200	6.1190	1.068	0	0	0
2022/04/26	2037	04/08/2022	11.95	Put	Bond Future	456.1500	0.4562	437.3900	0.4374	(4.113)	0	0	1,050
2022/04/26	2037	04/08/2022	10.91	Put	Bond Future	2,273.0900	2.2731	2,219.1800	2.2192	(2.372)	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
2022/04/26	2037	04/08/2022	10.89	Call	Bond Future	1,664.6700	1.6647	1,693.3700	1.6934	1.724	0	0	0
2022/04/26	2037	04/08/2022	10.89	Put	Bond Future	2,338.8900	2.3389	2,284.1800	2.2842	(2.339)	0	0	0
2022/04/26	2037	04/08/2022	10.90	Call	Bond Future	1,694.2800	1.6943	1,723.3800	1.7234	1.718	0	0	0
2022/04/26	2037	04/08/2022			Bond Future	10.9981	82.3343	10.9847	82.4178	(0.122)	0.0000	0.0000	123,411
2022/04/26	2037	04/08/2022	10.91	Call	Bond Future	1,724.1800	1.7242	1,753.6800	1.7537	1.711	0	0	0
2022/04/26	2037	04/08/2022	11.21	Call	Bond Future	2,745.2200	2.7452	2,786.8600	2.7869	1.517	0	0	1,050
2022/04/26	2037	04/08/2022	11.21	Put	Bond Future	1,447.6600	1.4477	1,405.8900	1.4059	(2.885)	0	0	0
2022/04/26	2037	04/08/2022	11.42	Call	Bond Future	3,598.8000	3.5988	3,648.3000	3.6483	1.375	0	0	0
2022/04/26	2037	04/08/2022	11.42	Put	Bond Future	1,044.8600	1.0449	1,010.9500	1.0109	(3.245)	0	0	50
2022/04/26	2037	04/08/2022	10.10	Call	Bond Future	203.6800	0.2037	208.3500	0.2084	2.293	0	0	50
2022/04/26	2037	04/08/2022	10.10	Put	Bond Future	6,059.4500	6.0595	5,980.7100	5.9807	(1.299)	0	0	0
2022/04/26	2037	04/08/2022	10.90	Put	Bond Future	2,305.8100	2.3058	2,251.5000	2.2515	(2.355)	0	0	50
2022/04/26	2037	03/11/2022	11.32	Call	Bond Future	3,275.8900	3.2759	3,316.1500	3.3162	1.229	0	0	0
2022/04/26	2037	03/11/2022	11.30	Put	Bond Future	2,377.9800	2.3780	2,334.9000	2.3349	(1.812)	0	0	0
2022/04/26	2037	03/11/2022	11.31	Call	Bond Future	3,240.6500	3.2406	3,280.6400	3.2806	1.234	0	0	0
2022/04/26	2037	03/11/2022	11.31	Put	Bond Future	2,353.6800	2.3537	2,310.8900	2.3109	(1.818)	0	0	0
2022/04/26	2037	03/11/2022			Bond Future	11.1623	83.5154	11.1487	83.5982	(0.122)	0.0000	0.0000	0
2022/04/26	2037	03/11/2022	11.32	Put	Bond Future	2,329.3800	2.3294	2,286.8600	2.2869	(1.825)	0	0	0
2022/04/26	2037	03/11/2022	11.30	Call	Bond Future	3,205.3400	3.2053	3,245.0400	3.2450	1.239	0	0	0
2022/04/26	2037	02/02/2023	11.03	Call	Bond Future	2,415.4200	2.4154	2,445.4100	2.4454	1.242	0	0	0
2022/04/26	2037	02/02/2023	11.03	Put	Bond Future	4,092.2600	4.0923	4,041.1900	4.0412	(1.248)	0	0	0
2022/04/26	2037	02/02/2023	11.04	Call	Bond Future	2,442.3100	2.4423	2,472.5400	2.4725	1.238	0	0	0
2022/04/26	2037	02/02/2023	11.04	Put	Bond Future	4,058.1100	4.0581	4,007.2800	4.0073	(1.253)	0	0	0
2022/04/26	2037	02/02/2023			Bond Future	11.3088	80.6586	11.2951	80.7396	(0.121)	0.0000	0.0000	0
2022/04/26	2037	02/02/2023	11.05	Call	Bond Future	2,469.3600	2.4694	2,499.8200	2.4998	1.234	0	0	0
2022/04/26	2037	02/02/2023	11.05	Put	Bond Future	4,024.1900	4.0242	3,973.5900	3.9736	(1.257)	0	0	0
2022/04/26	2037	04/05/2023	11.30	Call	Bond Future	3,134.6000	3.1346	3,168.7800	3.1688	1.090	0	0	0
2022/04/26	2037	04/05/2023	11.30	Put	Bond Future	4,088.5100	4.0885	4,041.7600	4.0418	(1.143)	0	0	0
2022/04/26	2037	04/05/2023	11.31	Call	Bond Future	3,162.7200	3.1627	3,197.1000	3.1971	1.087	0	0	0
2022/04/26	2037	04/05/2023	11.31	Put	Bond Future	4,057.6700	4.0577	4,011.1200	4.0111	(1.147)	0	0	0
2022/04/26	2037	04/05/2023			Bond Future	11.4631	82.0179	11.4492	82.0988	(0.122)	0.0000	0.0000	0
2022/04/26	2037	04/05/2023	11.32	Call	Bond Future	3,190.9600	3.1910	3,225.5500	3.2256	1.084	0	0	0
2022/04/26	2037	04/05/2023	11.32	Put	Bond Future	4,027.0100	4.0270	3,980.6700	3.9807	(1.151)	0	0	0
2022/04/26	2038	05/05/2022			Bond Future	130.6035	130.6035	130.4923	130.4923	(0.085)	0.0000	0.0000	1,076
2022/04/26	2038	04/08/2022			Bond Future	130.5590	130.5590	130.4394	130.4394	(0.092)	0.0000	0.0000	6,836
2022/04/26	2038	03/11/2022			Bond Future	132.4605	132.4605	132.3363	132.3363	(0.094)	0.0000	0.0000	0
2022/04/26	2038	02/02/2023			Bond Future	132.8216	132.8216	132.6903	132.6903	(0.099)	0.0000	0.0000	0
2022/04/26	2038	04/05/2023			Bond Future	135.0819	135.0819	134.9462	134.9462	(0.100)	0.0000	0.0000	0
2022/04/26	2040	05/05/2022	10.57	Call	Bond Future	43.7000	0.0437	55.4400	0.0554	26.865	0	0	1,200
2022/04/26	2040	05/05/2022	10.57	Put	Bond Future	2,653.7500	2.6538	2,333.0200	2.3330	(12.086)	0	0	0
2022/04/26	2040	05/05/2022	11.91	Put	Bond Future	0.7900	0.0008	0.2300	0.0002	(70.886)	0	0	0
2022/04/26	2040	05/05/2022	11.92	Call	Bond Future	6,284.1600	6.2842	6,616.1100	6.6161	5.282	0	0	0
2022/04/26	2040	05/05/2022	11.92	Put	Bond Future	0.7200	0.0007	0.2000	0.0002	(72.222)	0	0	0
2022/04/26	2040	05/05/2022	13.04	Call	Bond Future	12,616.7200	12.6167	12,949.1900	12.9492	2.635	0	0	0
2022/04/26	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/26	2040	05/05/2022			Bond Future	10.9431	87.3617	10.8945	87.6942	(0.443)	0.0000	0.0000	21,832

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
2022/04/26	2040	05/05/2022	9.82	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/26	2040	05/05/2022	9.82	Put	Bond Future	8,248.9700		8.2490	7,916.5000	7.9165	(4.030)	0	0	0
2022/04/26	2040	05/05/2022	11.90	Call	Bond Future	6,163.1700		6.1632	6,495.0200	6.4950	5.384	0	0	0
2022/04/26	2040	05/05/2022	11.90	Put	Bond Future	0.8700		0.0009	0.2500	0.0003	(71.264)	0	0	0
2022/04/26	2040	05/05/2022	11.91	Call	Bond Future	6,223.7000		6.2237	6,555.6100	6.5556	5.333	0	0	0
2022/04/26	2040	04/08/2022	11.05	Call	Bond Future	1,935.6100		1.9356	2,087.4500	2.0875	7.845	0	0	0
2022/04/26	2040	04/08/2022	11.05	Put	Bond Future	2,421.0500		2.4210	2,240.6700	2.2407	(7.450)	0	0	0
2022/04/26	2040	04/08/2022	12.24	Put	Bond Future	399.8700		0.3999	355.0200	0.3550	(11.216)	0	0	460
2022/04/26	2040	04/08/2022	9.70	Put	Bond Future	10,399.9200		10.3999	10,073.4200	10.0734	(3.139)	0	0	0
2022/04/26	2040	04/08/2022			Bond Future	11.1226		84.0338	11.0729	84.3660	(0.447)	0.0000	0.0000	110,727
2022/04/26	2040	04/08/2022	11.04	Call	Bond Future	1,902.9600		1.9030	2,053.1700	2.0532	7.893	0	0	0
2022/04/26	2040	04/08/2022	11.04	Put	Bond Future	2,455.5900		2.4556	2,273.5800	2.2736	(7.412)	0	0	0
2022/04/26	2040	04/08/2022	12.24	Call	Bond Future	7,345.5200		7.3455	7,632.8900	7.6329	3.912	0	0	0
2022/04/26	2040	04/08/2022	9.70	Call	Bond Future	32.1000		0.0321	37.8200	0.0378	17.819	0	0	460
2022/04/26	2040	04/08/2022	10.70	Call	Bond Future	972.4400		0.9724	1,067.5900	1.0676	9.785	0	0	460
2022/04/26	2040	04/08/2022	10.70	Put	Bond Future	3,860.3200		3.8603	3,623.2500	3.6232	(6.141)	0	0	0
2022/04/26	2040	04/08/2022	11.03	Call	Bond Future	1,870.6100		1.8706	2,019.1800	2.0192	7.942	0	0	0
2022/04/26	2040	04/08/2022	11.03	Put	Bond Future	2,490.5200		2.4905	2,306.8700	2.3069	(7.374)	0	0	0
2022/04/26	2040	03/11/2022	11.39	Call	Bond Future	3,300.5300		3.3005	3,481.8300	3.4818	5.493	0	0	0
2022/04/26	2040	03/11/2022	11.40	Call	Bond Future	3,336.7000		3.3367	3,519.1400	3.5191	5.468	0	0	0
2022/04/26	2040	03/11/2022	11.41	Put	Bond Future	2,548.9200		2.5489	2,397.4200	2.3974	(5.944)	0	0	0
2022/04/26	2040	03/11/2022			Bond Future	11.2823		85.2393	11.2309	85.5744	(0.455)	0.0000	0.0000	30
2022/04/26	2040	03/11/2022	11.39	Put	Bond Future	2,604.6100		2.6046	2,450.8200	2.4508	(5.905)	0	0	0
2022/04/26	2040	03/11/2022	11.40	Put	Bond Future	2,576.6400		2.5766	2,423.9900	2.4240	(5.924)	0	0	0
2022/04/26	2040	03/11/2022	11.41	Call	Bond Future	3,373.0500		3.3731	3,556.6400	3.5566	5.443	0	0	0
2022/04/26	2040	02/02/2023	11.12	Call	Bond Future	2,559.9300		2.5599	2,701.7000	2.7017	5.538	0	0	0
2022/04/26	2040	02/02/2023	11.12	Put	Bond Future	4,538.5200		4.5385	4,342.8400	4.3428	(4.312)	0	0	0
2022/04/26	2040	02/02/2023			Bond Future	11.4250		82.1612	11.3722	82.4987	(0.462)	0.0000	0.0000	0
2022/04/26	2040	02/02/2023	11.10	Call	Bond Future	2,503.6500		2.5037	2,643.3800	2.6434	5.581	0	0	0
2022/04/26	2040	02/02/2023	11.10	Put	Bond Future	4,614.5700		4.6146	4,416.8500	4.4169	(4.285)	0	0	0
2022/04/26	2040	02/02/2023	11.11	Call	Bond Future	2,531.7100		2.5317	2,672.4600	2.6725	5.559	0	0	0
2022/04/26	2040	02/02/2023	11.11	Put	Bond Future	4,576.4200		4.5764	4,379.7200	4.3797	(4.298)	0	0	0
2022/04/26	2040	04/05/2023	11.43	Call	Bond Future	3,466.1200		3.4661	3,629.4200	3.6294	4.711	0	0	0
2022/04/26	2040	04/05/2023	11.43	Put	Bond Future	4,376.8300		4.3768	4,198.4300	4.1984	(4.076)	0	0	0
2022/04/26	2040	04/05/2023			Bond Future	11.5748		83.5460	11.5202	83.8877	(0.472)	0.0000	0.0000	0
2022/04/26	2040	04/05/2023	11.41	Call	Bond Future	3,405.1800		3.4052	3,566.7000	3.5667	4.743	0	0	0
2022/04/26	2040	04/05/2023	11.41	Put	Bond Future	4,442.9000		4.4429	4,262.7200	4.2627	(4.055)	0	0	0
2022/04/26	2040	04/05/2023	11.42	Call	Bond Future	3,435.5900		3.4356	3,597.9900	3.5980	4.727	0	0	0
2022/04/26	2040	04/05/2023	11.42	Put	Bond Future	4,409.7600		4.4098	4,230.4600	4.2305	(4.066)	0	0	0
2022/04/26	2044	05/05/2022	11.91	Call	Bond Future	6,194.9200		6.1949	6,530.8600	6.5309	5.423	0	0	0
2022/04/26	2044	05/05/2022	11.91	Put	Bond Future	0.7300		0.0007	0.2100	0.0002	(71.233)	0	0	0
2022/04/26	2044	05/05/2022	11.92	Call	Bond Future	6,255.9400		6.2559	6,591.9200	6.5919	5.371	0	0	0
2022/04/26	2044	05/05/2022	11.92	Put	Bond Future	0.6700		0.0007	0.1900	0.0002	(71.642)	0	0	0
2022/04/26	2044	05/05/2022			Bond Future	10.9618		84.1721	10.9138	84.5086	(0.438)	0.0000	0.0000	36,419
2022/04/26	2044	05/05/2022	11.93	Call	Bond Future	6,316.8700		6.3169	6,652.8900	6.6529	5.319	0	0	0
2022/04/26	2044	05/05/2022	11.93	Put	Bond Future	0.6100		0.0006	0.1700	0.0002	(72.131)	0	0	0
2022/04/26	2044	04/08/2022	11.08	Call	Bond Future	2,040.3400		2.0403	2,197.7300	2.1977	7.714	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
2022/04/26	2044	04/08/2022	11.08	Put	Bond Future	2,392.5600	2.3926	2,213.4700	2.2135	(7.485)	0	0	0
2022/04/26	2044	04/08/2022	11.09	Call	Bond Future	2,074.4300	2.0744	2,233.4800	2.2335	7.667	0	0	0
2022/04/26	2044	04/08/2022	11.09	Put	Bond Future	2,358.2300	2.3582	2,180.8000	2.1808	(7.524)	0	0	0
2022/04/26	2044	04/08/2022			Bond Future	11.1316	80.9263	11.0823	81.2628	(0.443)	0.0000	0.0000	62,283
2022/04/26	2044	04/08/2022	11.10	Call	Bond Future	2,108.9900	2.1090	2,269.6800	2.2697	7.619	0	0	0
2022/04/26	2044	04/08/2022	11.10	Put	Bond Future	2,324.4700	2.3245	2,148.6800	2.1487	(7.563)	0	0	0
2022/04/26	2044	03/11/2022	11.40	Put	Bond Future	2,618.1000	2.6181	2,463.8400	2.4638	(5.892)	0	0	0
2022/04/26	2044	03/11/2022	11.41	Call	Bond Future	3,431.5000	3.4315	3,617.7900	3.6178	5.429	0	0	0
2022/04/26	2044	03/11/2022	11.41	Put	Bond Future	2,589.8500	2.5899	2,436.7600	2.4368	(5.911)	0	0	0
2022/04/26	2044	03/11/2022			Bond Future	11.2822	82.0873	11.2314	82.4267	(0.451)	0.0000	0.0000	0
2022/04/26	2044	03/11/2022	11.39	Call	Bond Future	3,357.7000	3.3577	3,541.6600	3.5417	5.479	0	0	0
2022/04/26	2044	03/11/2022	11.39	Put	Bond Future	2,646.8400	2.6468	2,491.4200	2.4914	(5.872)	0	0	0
2022/04/26	2044	03/11/2022	11.40	Call	Bond Future	3,394.4000	3.3944	3,579.5200	3.5795	5.454	0	0	0
2022/04/26	2044	02/02/2023	11.14	Call	Bond Future	2,681.2500	2.6813	2,828.0000	2.8280	5.473	0	0	0
2022/04/26	2044	02/02/2023	11.14	Put	Bond Future	4,516.8400	4.5168	4,321.6200	4.3216	(4.322)	0	0	0
2022/04/26	2044	02/02/2023	11.15	Call	Bond Future	2,710.8900	2.7109	2,858.6700	2.8587	5.451	0	0	0
2022/04/26	2044	02/02/2023	11.15	Put	Bond Future	4,478.8800	4.4789	4,284.6900	4.2847	(4.336)	0	0	0
2022/04/26	2044	02/02/2023			Bond Future	11.4166	79.0816	11.3642	79.4236	(0.458)	0.0000	0.0000	0
2022/04/26	2044	02/02/2023	11.16	Call	Bond Future	2,740.6900	2.7407	2,889.5200	2.8895	5.430	0	0	0
2022/04/26	2044	02/02/2023	11.16	Put	Bond Future	4,441.1700	4.4412	4,248.0300	4.2480	(4.349)	0	0	0
2022/04/26	2044	04/05/2023	11.41	Call	Bond Future	3,514.8700	3.5149	3,680.5000	3.6805	4.712	0	0	0
2022/04/26	2044	04/05/2023	11.41	Put	Bond Future	4,462.8300	4.4628	4,282.1400	4.2821	(4.049)	0	0	0
2022/04/26	2044	04/05/2023	11.42	Call	Bond Future	3,546.3400	3.5463	3,712.8800	3.7129	4.696	0	0	0
2022/04/26	2044	04/05/2023	11.42	Put	Bond Future	4,429.2600	4.4293	4,249.4800	4.2495	(4.059)	0	0	0
2022/04/26	2044	04/05/2023			Bond Future	11.5571	80.4146	11.5030	80.7610	(0.468)	0.0000	0.0000	0
2022/04/26	2044	04/05/2023	11.43	Call	Bond Future	3,577.6200	3.5776	3,745.0600	3.7451	4.680	0	0	0
2022/04/26	2044	04/05/2023	11.43	Put	Bond Future	4,395.5900	4.3956	4,216.7100	4.2167	(4.070)	0	0	0
2022/04/26	2046	05/05/2022			Bond Future	118.8427	118.8427	118.8916	118.8916	0.041	0.0000	0.0000	6,004
2022/04/26	2046	04/08/2022			Bond Future	120.4758	120.4758	120.5191	120.5191	0.036	0.0000	0.0000	15,759
2022/04/26	2046	03/11/2022			Bond Future	120.2837	120.2837	120.3250	120.3250	0.034	0.0000	0.0000	1,566
2022/04/26	2046	02/02/2023			Bond Future	122.3229	122.3229	122.3607	122.3607	0.031	0.0000	0.0000	0
2022/04/26	2046	04/05/2023			Bond Future	122.4019	122.4019	122.4381	122.4381	0.030	0.0000	0.0000	0
2022/04/26	2050	05/05/2022			Bond Future	123.1427	123.1427	123.1939	123.1939	0.042	0.0000	0.0000	1,251
2022/04/26	2050	04/08/2022			Bond Future	122.7891	122.7891	122.8346	122.8346	0.037	0.0000	0.0000	10,043
2022/04/26	2050	03/11/2022			Bond Future	124.5774	124.5774	124.6207	124.6207	0.035	0.0000	0.0000	0
2022/04/26	2050	02/02/2023			Bond Future	124.5960	124.5960	124.6355	124.6355	0.032	0.0000	0.0000	0
2022/04/26	2050	04/05/2023			Bond Future	126.7161	126.7161	126.7544	126.7544	0.030	0.0000	0.0000	0
2022/04/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	AL37	05/05/2022			Index Future	817.4560	817.4560	818.4050	818.4050	0.116	0.0000	0.0000	0
2022/04/26	AL37	04/08/2022			Index Future	828.3540	828.3540	829.3050	829.3050	0.115	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
2022/04/26	AL37	03/11/2022			Index Future	840.3310	840.3310	841.2910	841.2910	0.114	0.0000	0.0000	0
2022/04/26	AL37	02/02/2023			Index Future	854.3540	854.3540	855.3230	855.3230	0.113	0.0000	0.0000	0
2022/04/26	AL37	04/05/2023			Index Future	868.6790	868.6790	869.6600	869.6600	0.113	0.0000	0.0000	0
2022/04/26	AL7T	05/05/2022			Index Future	928.1260	928.1260	929.8160	929.8160	0.182	0.0000	0.0000	0
2022/04/26	AL7T	04/08/2022			Index Future	940.5000	940.5000	942.2000	942.2000	0.181	0.0000	0.0000	0
2022/04/26	AL7T	03/11/2022			Index Future	954.0980	954.0980	955.8170	955.8170	0.180	0.0000	0.0000	0
2022/04/26	AL7T	02/02/2023			Index Future	970.0200	970.0200	971.7600	971.7600	0.179	0.0000	0.0000	0
2022/04/26	AL7T	04/05/2023			Index Future	986.2840	986.2840	988.0490	988.0490	0.179	0.0000	0.0000	0
2022/04/26	ALBI	05/05/2022			Index Future	828.2910	828.2910	829.8730	829.8730	0.191	0.0000	0.0000	73
2022/04/26	ALBI	04/08/2022			Index Future	839.3340	839.3340	840.9260	840.9260	0.190	0.0000	0.0000	126
2022/04/26	ALBI	03/11/2022			Index Future	851.4690	851.4690	853.0800	853.0800	0.189	0.0000	0.0000	0
2022/04/26	ALBI	02/02/2023			Index Future	865.6780	865.6780	867.3090	867.3090	0.188	0.0000	0.0000	0
2022/04/26	ALBI	04/05/2023			Index Future	880.1930	880.1930	881.8470	881.8470	0.188	0.0000	0.0000	0
2022/04/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	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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2022/04/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/26	ES33	05/05/2022			Bond Future	11.5883	75.6649	11.5630	75.7939	(0.219)	0.0000	0.0000	0
2022/04/26	ES33	04/08/2022			Bond Future	11.8128	76.7047	11.7872	76.8315	(0.217)	0.0000	0.0000	350
2022/04/26	ES33	03/11/2022			Bond Future	12.0301	74.0398	12.0038	74.1668	(0.219)	0.0000	0.0000	0
2022/04/26	ES33	02/02/2023			Bond Future	12.2306	75.2981	12.2037	75.4244	(0.220)	0.0000	0.0000	0
2022/04/26	ES33	04/05/2023			Bond Future	12.4355	72.7941	12.4077	72.9213	(0.224)	0.0000	0.0000	0
2022/04/26	ES42	05/05/2022			Bond Future	12.0057	73.9880	11.9613	74.2494	(0.370)	0.0000	0.0000	0
2022/04/26	ES42	04/08/2022			Bond Future	12.2107	75.0048	12.1651	75.2657	(0.374)	0.0000	0.0000	4,769
2022/04/26	ES42	03/11/2022			Bond Future	12.4098	71.8374	12.3625	72.1006	(0.381)	0.0000	0.0000	0
2022/04/26	ES42	02/02/2023			Bond Future	12.5873	73.0605	12.5385	73.3254	(0.387)	0.0000	0.0000	0
2022/04/26	ES42	04/05/2023			Bond Future	12.7759	70.0450	12.7252	70.3132	(0.396)	0.0000	0.0000	0
2022/04/26	GOVI	05/05/2022	788.25	Call	GOVI	286,070.0000	28.6070	301,630.0000	30.1630	5.439	0	0	0
2022/04/26	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	05/05/2022			GOVI	816.8570	816.8570	818.4130	818.4130	0.190	0.0000	0.0000	12
2022/04/26	GOVI	05/05/2022	788.23	Call	GOVI	286,270.0000	28.6270	301,830.0000	30.1830	5.435	0	0	0
2022/04/26	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	05/05/2022	788.24	Call	GOVI	286,170.0000	28.6170	301,730.0000	30.1730	5.437	0	0	0
2022/04/26	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	04/08/2022	819.28	Call	GOVI	84,680.0000	8.4680	100,330.0000	10.0330	18.481	0	0	0
2022/04/26	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	04/08/2022			GOVI	827.7480	827.7480	829.3130	829.3130	0.189	0.0000	0.0000	1,107

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
2022/04/26	GOVI	04/08/2022	819.26	Call	GOVI	84,880.0000	8.4880	100,530.0000	10.0530	18.438	0	0	0
2022/04/26	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	04/08/2022	819.27	Call	GOVI	84,780.0000	8.4780	100,430.0000	10.0430	18.460	0	0	0
2022/04/26	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	03/11/2022	820.41	Call	GOVI	193,050.0000	19.3050	208,890.0000	20.8890	8.205	0	0	0
2022/04/26	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	03/11/2022	820.42	Call	GOVI	192,950.0000	19.2950	208,790.0000	20.8790	8.209	0	0	0
2022/04/26	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	03/11/2022			GOVI	839.7150	839.7150	841.2990	841.2990	0.189	0.0000	0.0000	0
2022/04/26	GOVI	03/11/2022	820.43	Call	GOVI	192,850.0000	19.2850	208,690.0000	20.8690	8.214	0	0	0
2022/04/26	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	02/02/2023	850.82	Call	GOVI	29,080.0000	2.9080	45,110.0000	4.5110	55.124	0	0	0
2022/04/26	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	02/02/2023	850.83	Call	GOVI	28,980.0000	2.8980	45,010.0000	4.5010	55.314	0	0	0
2022/04/26	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	02/02/2023			GOVI	853.7280	853.7280	855.3310	855.3310	0.188	0.0000	0.0000	0
2022/04/26	GOVI	02/02/2023	850.84	Call	GOVI	28,880.0000	2.8880	44,910.0000	4.4910	55.506	0	0	0
2022/04/26	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	04/05/2023	852.86	Call	GOVI	151,830.0000	15.1830	168,090.0000	16.8090	10.709	0	0	0
2022/04/26	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	04/05/2023	852.87	Call	GOVI	151,730.0000	15.1730	167,990.0000	16.7990	10.716	0	0	0
2022/04/26	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GOVI	04/05/2023			GOVI	868.0430	868.0430	869.6690	869.6690	0.187	0.0000	0.0000	0
2022/04/26	GOVI	04/05/2023	852.88	Call	GOVI	151,630.0000	15.1630	167,890.0000	16.7890	10.723	0	0	0
2022/04/26	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/26	IGOV	05/05/2022			Index Future	317.5930	317.5930	317.5330	317.5330	(0.019)	0.0000	0.0000	16
2022/04/26	IGOV	04/08/2022			Index Future	321.9060	321.9060	321.8410	321.8410	(0.020)	0.0000	0.0000	482
2022/04/26	IGOV	03/11/2022			Index Future	326.6380	326.6380	326.5700	326.5700	(0.021)	0.0000	0.0000	16
2022/04/26	IGOV	02/02/2023			Index Future	332.1660	332.1660	332.0930	332.0930	(0.022)	0.0000	0.0000	0
2022/04/26	IGOV	04/05/2023			Index Future	337.8100	337.8100	337.7350	337.7350	(0.022)	0.0000	0.0000	0
2022/04/26	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/26	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/26	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
2022/04/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/04/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/26	JBAF	18/05/2022			Jibar Tradeable Future	4.5300	95.4700	4.5300	95.4700	0.000	0.0000	0.0000	0
2022/04/26	JBAF	15/06/2022			Jibar Tradeable Future	4.8800	95.1200	4.8750	95.1250	(0.102)	0.0000	0.0000	0
2022/04/26	JBAF	20/07/2022			Jibar Tradeable Future	4.9700	95.0300	4.9650	95.0350	(0.101)	0.0000	0.0000	0
2022/04/26	JBAF	17/08/2022			Jibar Tradeable Future	5.2750	94.7250	5.2600	94.7400	(0.284)	0.0000	0.0000	0
2022/04/26	JBAF	21/09/2022			Jibar Tradeable Future	5.4050	94.5950	5.3950	94.6050	(0.185)	0.0000	0.0000	0
2022/04/26	JBAF	19/10/2022			Jibar Tradeable Future	5.7150	94.2850	5.7050	94.2950	(0.175)	0.0000	0.0000	0
2022/04/26	JBAF	21/12/2022			Jibar Tradeable Future	6.1500	93.8500	6.1400	93.8600	(0.163)	0.0000	0.0000	68
2022/04/26	JBAF	15/03/2023			Jibar Tradeable Future	6.4800	93.5200	6.4700	93.5300	(0.154)	0.0000	0.0000	0
2022/04/26	JBAF	21/06/2023			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2022/04/26	JBAF	20/09/2023			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	75
2022/04/26	JBAF	20/12/2023			Jibar Tradeable Future	7.1150	92.8850	7.1350	92.8650	0.281	0.0000	0.0000	72
2022/04/26	JBAF	20/03/2024			Jibar Tradeable Future	7.3450	92.6550	7.3650	92.6350	0.272	0.0000	0.0000	0
2022/04/26	R023	05/05/2022	6.31	Call	Bond Future	634.9200	0.6349	666.3400	0.6663	4.949	0	0	0
2022/04/26	R023	05/05/2022	6.31	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2022/04/26	R023	05/05/2022			Bond Future	5.5046	103.2318	5.4649	103.2633	(0.721)	0.0000	0.0000	13,640
2022/04/26	R023	05/05/2022	6.29	Call	Bond Future	619.2600	0.6193	650.6500	0.6506	5.069	0	0	0
2022/04/26	R023	05/05/2022	6.29	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2022/04/26	R023	05/05/2022	6.30	Call	Bond Future	627.1000	0.6271	658.5000	0.6585	5.007	0	0	0
2022/04/26	R023	05/05/2022	6.30	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2022/04/26	R023	04/08/2022	6.05	Call	Bond Future	346.0600	0.3461	365.2600	0.3653	5.548	0	0	0
2022/04/26	R023	04/08/2022	6.05	Put	Bond Future	66.0900	0.0661	58.9500	0.0589	(10.803)	0	0	0
2022/04/26	R023	04/08/2022			Bond Future	5.5381	104.6245	5.4900	104.6508	(0.867)	0.0000	0.0000	22,183
2022/04/26	R023	04/08/2022	6.03	Call	Bond Future	337.2900	0.3373	356.3000	0.3563	5.636	0	0	0
2022/04/26	R023	04/08/2022	6.03	Put	Bond Future	68.2300	0.0682	60.9000	0.0609	(10.743)	0	0	0
2022/04/26	R023	04/08/2022	6.04	Call	Bond Future	341.6700	0.3417	360.7800	0.3608	5.593	0	0	0
2022/04/26	R023	04/08/2022	6.04	Put	Bond Future	67.1500	0.0671	59.9200	0.0599	(10.767)	0	0	0
2022/04/26	R023	03/11/2022	6.25	Call	Bond Future	322.3900	0.3224	342.0700	0.3421	6.104	0	0	0
2022/04/26	R023	03/11/2022	6.25	Put	Bond Future	35.9900	0.0360	31.2600	0.0313	(13.143)	0	0	0
2022/04/26	R023	03/11/2022	6.26	Call	Bond Future	325.0600	0.3251	344.7900	0.3448	6.070	0	0	0
2022/04/26	R023	03/11/2022	6.26	Put	Bond Future	35.6000	0.0356	30.9200	0.0309	(13.146)	0	0	0
2022/04/26	R023	03/11/2022			Bond Future	5.3193	102.2068	5.2402	102.2312	(1.487)	0.0000	0.0000	0
2022/04/26	R023	03/11/2022	6.27	Call	Bond Future	327.7400	0.3277	347.5200	0.3475	6.035	0	0	0
2022/04/26	R023	03/11/2022	6.27	Put	Bond Future	35.2100	0.0352	30.5800	0.0306	(13.150)	0	0	0
2022/04/26	R035	05/05/2022	10.72	Call	Bond Future	764.1000	0.7641	839.9000	0.8399	9.920	0	0	0
2022/04/26	R035	05/05/2022	10.72	Put	Bond Future	506.4300	0.5064	401.6700	0.4017	(20.686)	0	0	0
2022/04/26	R035	05/05/2022	11.63	Call	Bond Future	5,687.6200	5.6876	5,867.8400	5.8678	3.169	0	0	0
2022/04/26	R035	05/05/2022	11.63	Put	Bond Future	0.5200	0.0005	0.1800	0.0002	(65.385)	0	0	0
2022/04/26	R035	05/05/2022	11.64	Call	Bond Future	5,744.5000	5.7445	5,924.7500	5.9248	3.138	0	0	0

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2022/04/26	R035	05/05/2022	11.64	Put	Bond Future		0.4700	0.0005	0.1600	0.0002	(65.957)	0	0	0
2022/04/26	R035	05/05/2022			Bond Future		10.6788	89.2501	10.6501	89.4307	(0.269)	0.0000	0.0000	59,929
2022/04/26	R035	05/05/2022	10.82	Call	Bond Future		1,173.8600	1.1739	1,279.4700	1.2795	8.997	0	0	0
2022/04/26	R035	05/05/2022	10.82	Put	Bond Future		294.6600	0.2947	219.7100	0.2197	(25.436)	0	0	0
2022/04/26	R035	05/05/2022	11.65	Call	Bond Future		5,801.3300	5.8013	5,981.6100	5.9816	3.108	0	0	0
2022/04/26	R035	05/05/2022	11.65	Put	Bond Future		0.4300	0.0004	0.1500	0.0002	(65.116)	0	0	0
2022/04/26	R035	05/05/2022	12.64	Call	Bond Future		11,157.6900	11.1577	11,338.2500	11.3383	1.618	0	0	0
2022/04/26	R035	05/05/2022	12.64	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/26	R035	04/08/2022	11.13	Put	Bond Future		1,342.0100	1.3420	1,268.2700	1.2683	(5.495)	0	0	100
2022/04/26	R035	04/08/2022	10.64	Call	Bond Future		1,338.4100	1.3384	1,401.3000	1.4013	4.699	0	0	0
2022/04/26	R035	04/08/2022	10.64	Put	Bond Future		2,728.1900	2.7282	2,612.9000	2.6129	(4.226)	0	0	100
2022/04/26	R035	04/08/2022	10.72	Call	Bond Future		1,553.4800	1.5535	1,623.2900	1.6233	4.494	0	0	0
2022/04/26	R035	04/08/2022	10.72	Put	Bond Future		2,445.6100	2.4456	2,337.2400	2.3372	(4.431)	0	0	0
2022/04/26	R035	04/08/2022	10.73	Call	Bond Future		1,581.7500	1.5818	1,652.4300	1.6524	4.468	0	0	0
2022/04/26	R035	04/08/2022	10.73	Put	Bond Future		2,411.9500	2.4119	2,304.4500	2.3044	(4.457)	0	0	0
2022/04/26	R035	04/08/2022	9.53	Call	Bond Future		41.4400	0.0414	44.9500	0.0450	8.470	0	0	400
2022/04/26	R035	04/08/2022	9.53	Put	Bond Future		8,769.9500	8.7700	8,595.2800	8.5953	(1.992)	0	0	0
2022/04/26	R035	04/08/2022	9.84	Call	Bond Future		131.5200	0.1315	141.6300	0.1416	7.687	0	0	100
2022/04/26	R035	04/08/2022	9.84	Put	Bond Future		6,726.2100	6.7262	6,558.1400	6.5581	(2.499)	0	0	0
2022/04/26	R035	04/08/2022	10.53	Put	Bond Future		3,153.4300	3.1534	3,028.8400	3.0288	(3.951)	0	0	0
2022/04/26	R035	04/08/2022			Bond Future		10.8651	90.4542	10.8359	90.6324	(0.268)	0.0000	0.0000	120,509
2022/04/26	R035	04/08/2022	10.74	Call	Bond Future		1,610.1100	1.6101	1,681.6600	1.6817	4.444	0	0	0
2022/04/26	R035	04/08/2022	10.74	Put	Bond Future		2,378.4500	2.3784	2,271.8200	2.2718	(4.483)	0	0	0
2022/04/26	R035	04/08/2022	11.13	Call	Bond Future		2,938.3600	2.9384	3,042.8000	3.0428	3.554	0	0	0
2022/04/26	R035	04/08/2022	12.18	Call	Bond Future		7,778.3300	7.7783	7,936.3800	7.9364	2.032	0	0	0
2022/04/26	R035	04/08/2022	12.18	Put	Bond Future		255.1600	0.2552	235.0300	0.2350	(7.889)	0	0	400
2022/04/26	R035	04/08/2022	10.53	Call	Bond Future		1,072.7800	1.0728	1,126.3700	1.1264	4.995	0	0	400
2022/04/26	R035	03/11/2022	11.15	Call	Bond Future		3,013.8300	3.0138	3,106.6600	3.1067	3.080	0	0	0
2022/04/26	R035	03/11/2022	11.15	Put	Bond Future		2,374.5500	2.3746	2,288.7100	2.2887	(3.615)	0	0	0
2022/04/26	R035	03/11/2022	12.68	Call	Bond Future		9,481.0300	9.4810	9,635.6700	9.6357	1.631	0	0	0
2022/04/26	R035	03/11/2022	12.68	Put	Bond Future		474.4400	0.4744	450.4100	0.4504	(5.065)	0	0	1,000
2022/04/26	R035	03/11/2022	10.99	Call	Bond Future		2,505.4500	2.5054	2,588.2100	2.5882	3.303	0	0	0
2022/04/26	R035	03/11/2022	10.99	Put	Bond Future		2,815.9600	2.8160	2,720.0500	2.7200	(3.406)	0	0	582
2022/04/26	R035	03/11/2022	11.05	Call	Bond Future		2,690.7900	2.6908	2,777.3500	2.7774	3.217	0	0	1,000
2022/04/26	R035	03/11/2022	10.57	Call	Bond Future		1,396.6600	1.3967	1,452.4800	1.4525	3.997	0	0	0
2022/04/26	R035	03/11/2022	10.57	Put	Bond Future		4,273.2600	4.2733	4,150.4100	4.1504	(2.875)	0	0	582
2022/04/26	R035	03/11/2022			Bond Future		11.0420	87.2651	11.0121	87.4438	(0.271)	0.0000	0.0000	130
2022/04/26	R035	03/11/2022	11.14	Call	Bond Future		2,980.8900	2.9809	3,073.0900	3.0731	3.093	0	0	0
2022/04/26	R035	03/11/2022	11.14	Put	Bond Future		2,400.5400	2.4005	2,314.0700	2.3141	(3.602)	0	0	0
2022/04/26	R035	03/11/2022	11.05	Put	Bond Future		2,643.3700	2.6434	2,551.2600	2.5513	(3.485)	0	0	0
2022/04/26	R035	03/11/2022	11.13	Call	Bond Future		2,947.8700	2.9479	3,039.4600	3.0395	3.107	0	0	0
2022/04/26	R035	03/11/2022	11.13	Put	Bond Future		2,426.5000	2.4265	2,339.4200	2.3394	(3.589)	0	0	0
2022/04/26	R035	03/11/2022	9.82	Call	Bond Future		303.6100	0.3036	320.7900	0.3208	5.659	0	0	582
2022/04/26	R035	03/11/2022	9.82	Put	Bond Future		8,038.7500	8.0388	7,877.2600	7.8773	(2.009)	0	0	0
2022/04/26	R035	03/11/2022	10.30	Call	Bond Future		859.3600	0.8594	898.7200	0.8987	4.580	0	0	1,000
2022/04/26	R035	03/11/2022	10.30	Put	Bond Future		5,443.1500	5.4432	5,303.8400	5.3038	(2.559)	0	0	0
2022/04/26	R035	02/02/2023	13.22	Put	Bond Future		557.1600	0.5572	534.2600	0.5343	(4.110)	0	0	1,000
2022/04/26	R035	02/02/2023	10.88	Call	Bond Future		2,222.4600	2.2225	2,292.8900	2.2929	3.169	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
2022/04/26	R035	02/02/2023	10.88	Put	Bond Future	4,114.2300	4.1142	4,006.2100	4.0062	(2.626)	0	0	0
2022/04/26	R035	02/02/2023	9.81	Call	Bond Future	442.4700	0.4425	463.3400	0.4633	4.717	0	0	582
2022/04/26	R035	02/02/2023	9.81	Put	Bond Future	9,099.3500	9.0993	8,941.7700	8.9418	(1.732)	0	0	0
2022/04/26	R035	02/02/2023	10.30	Put	Bond Future	6,456.2200	6.4562	6,317.6400	6.3176	(2.146)	0	0	0
2022/04/26	R035	02/02/2023	10.66	Call	Bond Future	1,687.8000	1.6878	1,746.3000	1.7463	3.466	0	0	0
2022/04/26	R035	02/02/2023	10.66	Put	Bond Future	4,913.0100	4.9130	4,793.0600	4.7931	(2.441)	0	0	582
2022/04/26	R035	02/02/2023			Bond Future	11.2005	88.7272	11.1698	88.9056	(0.274)	0.0000	0.0000	0
2022/04/26	R035	02/02/2023	11.05	Call	Bond Future	2,685.0400	2.6850	2,764.6700	2.7647	2.966	0	0	1,000
2022/04/26	R035	02/02/2023	11.05	Put	Bond Future	3,565.8900	3.5659	3,467.0700	3.4671	(2.771)	0	0	0
2022/04/26	R035	02/02/2023	11.06	Call	Bond Future	2,713.1100	2.7131	2,793.2800	2.7933	2.955	0	0	0
2022/04/26	R035	02/02/2023	11.06	Put	Bond Future	3,535.0100	3.5350	3,436.7300	3.4367	(2.780)	0	0	582
2022/04/26	R035	02/02/2023	13.22	Call	Bond Future	11,222.5000	11.2225	11,378.0500	11.3781	1.386	0	0	0
2022/04/26	R035	02/02/2023	10.86	Call	Bond Future	2,170.9300	2.1709	2,240.2700	2.2403	3.194	0	0	0
2022/04/26	R035	02/02/2023	10.86	Put	Bond Future	4,182.7400	4.1827	4,073.6300	4.0736	(2.609)	0	0	0
2022/04/26	R035	02/02/2023	10.87	Call	Bond Future	2,196.6100	2.1966	2,266.5000	2.2665	3.182	0	0	0
2022/04/26	R035	02/02/2023	10.87	Put	Bond Future	4,148.3700	4.1484	4,039.8100	4.0398	(2.617)	0	0	0
2022/04/26	R035	02/02/2023	10.30	Call	Bond Future	985.9800	0.9860	1,025.8500	1.0258	4.044	0	0	1,000
2022/04/26	R035	04/05/2023	11.20	Call	Bond Future	3,102.0000	3.1020	3,184.3500	3.1844	2.655	0	0	0
2022/04/26	R035	04/05/2023	11.21	Call	Bond Future	3,129.7900	3.1298	3,212.6100	3.2126	2.646	0	0	0
2022/04/26	R035	04/05/2023	11.22	Put	Bond Future	3,948.1300	3.9481	3,851.4800	3.8515	(2.448)	0	0	0
2022/04/26	R035	04/05/2023			Bond Future	11.3583	85.7268	11.3266	85.9067	(0.279)	0.0000	0.0000	0
2022/04/26	R035	04/05/2023	11.20	Put	Bond Future	4,007.6200	4.0076	3,910.0300	3.9100	(2.435)	0	0	0
2022/04/26	R035	04/05/2023	11.21	Put	Bond Future	3,977.7900	3.9778	3,880.6700	3.8807	(2.442)	0	0	0
2022/04/26	R035	04/05/2023	11.22	Call	Bond Future	3,157.7000	3.1577	3,240.9900	3.2410	2.638	0	0	0
2022/04/26	R186	05/05/2022	7.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	435
2022/04/26	R186	05/05/2022	7.28	Put	Bond Future	3,916.1200	3.9161	3,754.8500	3.7549	(4.118)	0	0	0
2022/04/26	R186	05/05/2022	7.48	Call	Bond Future	0.1300	0.0001	0.1200	0.0001	(7.692)	0	0	3,600
2022/04/26	R186	05/05/2022	7.48	Put	Bond Future	3,089.0100	3.0890	2,927.7300	2.9277	(5.221)	0	0	0
2022/04/26	R186	05/05/2022	9.18	Call	Bond Future	3,644.6200	3.6446	3,805.7200	3.8057	4.420	0	0	0
2022/04/26	R186	05/05/2022	9.18	Put	Bond Future	0.2400	0.0002	0.0700	0.0001	(70.833)	0	0	454
2022/04/26	R186	05/05/2022	8.32	Call	Bond Future	558.2900	0.5583	646.2900	0.6463	15.762	0	0	0
2022/04/26	R186	05/05/2022	8.32	Put	Bond Future	254.6300	0.2546	181.3600	0.1814	(28.775)	0	0	0
2022/04/26	R186	05/05/2022	8.14	Call	Bond Future	207.9300	0.2079	248.0800	0.2481	19.309	0	0	454
2022/04/26	R186	05/05/2022	8.14	Put	Bond Future	620.2700	0.6203	499.1500	0.4991	(19.527)	0	0	0
2022/04/26	R186	05/05/2022			Bond Future	8.2435	112.5388	8.2029	112.7000	(0.492)	0.0000	0.0000	41,875
2022/04/26	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/26	R186	05/05/2022	6.73	Put	Bond Future	6,230.7900	6.2308	6,069.5200	6.0695	(2.588)	0	0	0
2022/04/26	R186	05/05/2022	8.64	Call	Bond Future	1,591.4200	1.5914	1,738.8600	1.7389	9.265	0	0	0
2022/04/26	R186	05/05/2022	8.64	Put	Bond Future	29.3400	0.0293	15.5100	0.0155	(47.137)	0	0	4,035
2022/04/26	R186	05/05/2022	8.94	Call	Bond Future	2,727.5900	2.7276	2,887.4000	2.8874	5.859	0	0	0
2022/04/26	R186	05/05/2022	8.94	Put	Bond Future	2.3500	0.0024	0.8900	0.0009	(62.128)	0	0	454
2022/04/26	R186	05/05/2022	8.31	Call	Bond Future	533.3500	0.5334	618.6300	0.6186	15.990	0	0	0
2022/04/26	R186	05/05/2022	8.31	Put	Bond Future	269.3100	0.2693	193.3200	0.1933	(28.217)	0	0	0
2022/04/26	R186	05/05/2022	8.35	Call	Bond Future	636.6600	0.6367	732.6600	0.7327	15.079	0	0	454
2022/04/26	R186	05/05/2022	8.35	Put	Bond Future	214.2400	0.2142	148.9700	0.1490	(30.466)	0	0	0
2022/04/26	R186	05/05/2022	7.88	Call	Bond Future	23.2900	0.0233	27.7600	0.0278	19.193	0	0	435
2022/04/26	R186	05/05/2022	7.88	Put	Bond Future	1,480.3500	1.4803	1,323.5500	1.3235	(10.592)	0	0	0

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2022/04/26	R186	05/05/2022	8.30	Call	Bond Future	509.0100	0.5090	591.5500	0.5916	16.216	0	0	0
2022/04/26	R186	05/05/2022	8.30	Put	Bond Future	284.6100	0.2846	205.8800	0.2059	(27.662)	0	0	0
2022/04/26	R186	04/08/2022	8.15	Call	Bond Future	721.0100	0.7210	773.3800	0.7734	7.263	0	0	0
2022/04/26	R186	04/08/2022	8.15	Put	Bond Future	1,851.6000	1.8516	1,746.6100	1.7466	(5.670)	0	0	0
2022/04/26	R186	04/08/2022	9.78	Call	Bond Future	4,988.1000	4.9881	5,130.4700	5.1305	2.854	0	0	0
2022/04/26	R186	04/08/2022	9.78	Put	Bond Future	137.2700	0.1373	122.2800	0.1223	(10.920)	0	0	3,600
2022/04/26	R186	04/08/2022	7.96	Call	Bond Future	482.2800	0.4823	521.2900	0.5213	8.089	0	0	3,600
2022/04/26	R186	04/08/2022			Bond Future	8.4493	108.7690	8.4075	108.9263	(0.496)	0.0000	0.0000	77,459
2022/04/26	R186	04/08/2022	8.14	Call	Bond Future	706.7700	0.7068	758.4100	0.7584	7.306	0	0	0
2022/04/26	R186	04/08/2022	8.14	Put	Bond Future	1,875.3900	1.8754	1,769.6700	1.7697	(5.637)	0	0	0
2022/04/26	R186	04/08/2022	6.96	Call	Bond Future	34.1800	0.0342	38.1000	0.0381	11.469	0	0	3,600
2022/04/26	R186	04/08/2022	6.96	Put	Bond Future	5,808.8500	5.8088	5,655.4100	5.6554	(2.641)	0	0	0
2022/04/26	R186	04/08/2022	7.96	Put	Bond Future	2,338.1900	2.3382	2,219.8400	2.2198	(5.062)	0	0	0
2022/04/26	R186	04/08/2022	8.13	Call	Bond Future	692.7200	0.6927	743.6200	0.7436	7.348	0	0	0
2022/04/26	R186	04/08/2022	8.13	Put	Bond Future	1,899.3800	1.8994	1,792.9200	1.7929	(5.605)	0	0	0
2022/04/26	R186	03/11/2022	8.53	Call	Bond Future	1,450.9100	1.4509	1,521.6200	1.5216	4.873	0	0	0
2022/04/26	R186	03/11/2022	8.53	Put	Bond Future	1,840.8700	1.8409	1,754.4700	1.7545	(4.693)	0	0	0
2022/04/26	R186	03/11/2022	8.54	Call	Bond Future	1,468.7300	1.4687	1,539.9800	1.5400	4.851	0	0	0
2022/04/26	R186	03/11/2022	8.54	Put	Bond Future	1,823.1400	1.8231	1,737.2800	1.7373	(4.709)	0	0	0
2022/04/26	R186	03/11/2022			Bond Future	8.6399	110.3279	8.5956	110.4850	(0.513)	0.0000	0.0000	11,129
2022/04/26	R186	03/11/2022	8.55	Call	Bond Future	1,486.6700	1.4867	1,558.4600	1.5585	4.829	0	0	0
2022/04/26	R186	03/11/2022	8.55	Put	Bond Future	1,805.5500	1.8056	1,720.2300	1.7202	(4.725)	0	0	0
2022/04/26	R186	02/02/2023	8.32	Call	Bond Future	1,143.3800	1.1434	1,199.4700	1.1995	4.906	0	0	0
2022/04/26	R186	02/02/2023	8.32	Put	Bond Future	2,712.1900	2.7122	2,612.6300	2.6126	(3.671)	0	0	0
2022/04/26	R186	02/02/2023	8.33	Call	Bond Future	1,157.7100	1.1577	1,214.2500	1.2142	4.884	0	0	0
2022/04/26	R186	02/02/2023	8.33	Put	Bond Future	2,692.5800	2.6926	2,593.4700	2.5935	(3.681)	0	0	0
2022/04/26	R186	02/02/2023			Bond Future	8.7864	106.8812	8.7398	107.0368	(0.531)	0.0000	0.0000	0
2022/04/26	R186	02/02/2023	8.34	Call	Bond Future	1,171.7800	1.1718	1,228.7700	1.2288	4.864	0	0	0
2022/04/26	R186	02/02/2023	8.34	Put	Bond Future	2,672.7200	2.6727	2,574.0600	2.5741	(3.691)	0	0	0
2022/04/26	R186	04/05/2023	8.83	Put	Bond Future	2,286.8600	2.2869	2,203.7100	2.2037	(3.636)	0	0	0
2022/04/26	R186	04/05/2023	8.84	Call	Bond Future	1,915.8800	1.9159	1,989.4800	1.9895	3.842	0	0	0
2022/04/26	R186	04/05/2023			Bond Future	8.9535	108.6800	8.9035	108.8363	(0.559)	0.0000	0.0000	0
2022/04/26	R186	04/05/2023	8.82	Call	Bond Future	1,883.8700	1.8839	1,956.7200	1.9567	3.867	0	0	0
2022/04/26	R186	04/05/2023	8.82	Put	Bond Future	2,302.0600	2.3021	2,218.5300	2.2185	(3.628)	0	0	0
2022/04/26	R186	04/05/2023	8.83	Call	Bond Future	1,900.0600	1.9001	1,973.2900	1.9733	3.854	0	0	0
2022/04/26	R186	04/05/2023	8.84	Put	Bond Future	2,271.3100	2.2713	2,188.5300	2.1885	(3.645)	0	0	0
2022/04/26	R197	05/05/2022			Bond Future	329.9519	329.9519	330.0412	330.0412	0.027	0.0000	0.0000	615
2022/04/26	R197	04/08/2022			Bond Future	326.0283	326.0283	326.1011	326.1011	0.022	0.0000	0.0000	328
2022/04/26	R197	03/11/2022			Bond Future	330.7763	330.7763	330.8429	330.8429	0.020	0.0000	0.0000	0
2022/04/26	R197	02/02/2023			Bond Future	327.6925	327.6925	327.7481	327.7481	0.017	0.0000	0.0000	0
2022/04/26	R197	04/05/2023			Bond Future	333.2712	333.2712	333.3222	333.3222	0.015	0.0000	0.0000	0
2022/04/26	R202	05/05/2022			Bond Future	250.6917	250.6917	250.7936	250.7936	0.041	0.0000	0.0000	786
2022/04/26	R202	04/08/2022			Bond Future	249.6443	249.6443	249.7342	249.7342	0.036	0.0000	0.0000	6,519
2022/04/26	R202	03/11/2022			Bond Future	253.2794	253.2794	253.3651	253.3651	0.034	0.0000	0.0000	0
2022/04/26	R202	02/02/2023			Bond Future	252.9552	252.9552	253.0331	253.0331	0.031	0.0000	0.0000	0
2022/04/26	R202	04/05/2023			Bond Future	257.2592	257.2592	257.3345	257.3345	0.029	0.0000	0.0000	0

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2022/04/26	R209	05/05/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,975
2022/04/26	R209	05/05/2022	9.50	Put	Bond Future	6,650.2200	6.6502	6,524.8900	6.5249	(1.885)	0	0	0
2022/04/26	R209	05/05/2022	9.75	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	5,025
2022/04/26	R209	05/05/2022	9.75	Put	Bond Future	5,105.4400	5.1054	4,980.1100	4.9801	(2.455)	0	0	0
2022/04/26	R209	05/05/2022	10.25	Call	Bond Future	28.2300	0.0282	27.6900	0.0277	(1.913)	0	0	0
2022/04/26	R209	05/05/2022	10.25	Put	Bond Future	2,173.7400	2.1737	2,047.8700	2.0479	(5.790)	0	0	7,500
2022/04/26	R209	05/05/2022	10.75	Call	Bond Future	964.5900	0.9646	1,025.4100	1.0254	6.305	0	0	0
2022/04/26	R209	05/05/2022	10.75	Put	Bond Future	314.0400	0.3140	249.5300	2.02495	(20.542)	0	0	1,050
2022/04/26	R209	05/05/2022	11.43	Call	Bond Future	4,210.8900	4.2109	4,334.9500	4.3350	2.946	0	0	0
2022/04/26	R209	05/05/2022	11.43	Put	Bond Future	2.3600	0.0024	1.0900	0.0011	(53.814)	0	0	0
2022/04/26	R209	05/05/2022	11.44	Call	Bond Future	4,261.0000	4.2610	4,385.1600	4.3852	2.914	0	0	0
2022/04/26	R209	05/05/2022	11.44	Put	Bond Future	2.1500	0.0022	0.9800	0.0010	(54.419)	0	0	0
2022/04/26	R209	05/05/2022			Bond Future	10.6311	69.2344	10.6084	69.3597	(0.214)	0.0000	0.0000	11,325
2022/04/26	R209	05/05/2022	11.45	Call	Bond Future	4,311.0900	4.3111	4,435.3400	4.4353	2.882	0	0	0
2022/04/26	R209	05/05/2022	11.45	Put	Bond Future	1.9700	0.0020	0.8900	0.0009	(54.822)	0	0	0
2022/04/26	R209	05/05/2022	12.00	Call	Bond Future	6,989.3400	6.9893	7,114.6600	7.1147	1.793	0	0	0
2022/04/26	R209	05/05/2022	12.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	8,550
2022/04/26	R209	04/08/2022	10.58	Call	Bond Future	1,173.3400	1.1733	1,215.5500	1.2156	3.597	0	0	0
2022/04/26	R209	04/08/2022	10.58	Put	Bond Future	2,346.7500	2.3468	2,265.6500	2.2656	(3.456)	0	0	0
2022/04/26	R209	04/08/2022	10.57	Put	Bond Future	2,379.2700	2.3793	2,297.5700	2.2976	(3.434)	0	0	0
2022/04/26	R209	04/08/2022			Bond Future	10.7953	70.1684	10.7724	70.2917	(0.212)	0.0000	0.0000	10,899
2022/04/26	R209	04/08/2022	10.59	Call	Bond Future	1,196.2800	1.1963	1,239.0800	1.2391	3.578	0	0	0
2022/04/26	R209	04/08/2022	10.59	Put	Bond Future	2,314.5700	2.3146	2,234.0600	2.2341	(3.478)	0	0	0
2022/04/26	R209	04/08/2022	10.57	Call	Bond Future	1,150.6700	1.1507	1,192.2800	1.1923	3.616	0	0	0
2022/04/26	R209	03/11/2022	11.03	Call	Bond Future	2,537.8800	2.5379	2,599.7900	2.5998	2.439	0	0	0
2022/04/26	R209	03/11/2022	11.03	Put	Bond Future	2,116.4300	2.1164	2,054.8400	2.0548	(2.910)	0	0	0
2022/04/26	R209	03/11/2022	9.50	Call	Bond Future	152.9800	0.1530	159.8800	0.1599	4.510	0	0	0
2022/04/26	R209	03/11/2022	9.50	Put	Bond Future	8,440.5100	8.4405	8,323.9100	8.3239	(1.381)	0	0	0
2022/04/26	R209	03/11/2022	10.50	Put	Bond Future	3,664.5200	3.6645	3,579.1000	3.5791	(2.331)	0	0	0
2022/04/26	R209	03/11/2022	9.25	Call	Bond Future	81.8000	0.0818	85.7000	0.0857	4.768	0	0	9,500
2022/04/26	R209	03/11/2022	9.25	Put	Bond Future	9,938.8400	9.9388	9,819.2400	9.8192	(1.203)	0	0	0
2022/04/26	R209	03/11/2022			Bond Future	10.9497	68.0295	10.9263	68.1530	(0.214)	0.0000	0.0000	4,135
2022/04/26	R209	03/11/2022	11.50	Call	Bond Future	4,062.5900	4.0626	4,143.4600	4.1435	1.991	0	0	0
2022/04/26	R209	03/11/2022	11.50	Put	Bond Future	1,247.5500	1.2475	1,204.9200	1.2049	(3.417)	0	0	0
2022/04/26	R209	03/11/2022	11.00	Call	Bond Future	2,452.1100	2.4521	2,512.6900	2.5127	2.471	0	0	0
2022/04/26	R209	03/11/2022	11.00	Put	Bond Future	2,187.6600	2.1877	2,124.7400	2.1247	(2.876)	0	0	9,500
2022/04/26	R209	03/11/2022	11.01	Call	Bond Future	2,480.6100	2.4806	2,541.6300	2.5416	2.460	0	0	0
2022/04/26	R209	03/11/2022	11.01	Put	Bond Future	2,163.7700	2.1638	2,101.2900	2.1013	(2.888)	0	0	0
2022/04/26	R209	03/11/2022	11.02	Call	Bond Future	2,509.2600	2.5093	2,570.7300	2.5707	2.450	0	0	0
2022/04/26	R209	03/11/2022	11.02	Put	Bond Future	2,140.0900	2.1401	2,078.0600	2.0781	(2.898)	0	0	0
2022/04/26	R209	03/11/2022	10.00	Call	Bond Future	451.6900	0.4517	469.6400	0.4696	3.974	0	0	0
2022/04/26	R209	03/11/2022	10.00	Put	Bond Future	5,728.9500	5.7289	5,623.4000	5.6234	(1.842)	0	0	9,500
2022/04/26	R209	03/11/2022	10.50	Call	Bond Future	1,234.6200	1.2346	1,272.7000	1.2727	3.084	0	0	0
2022/04/26	R209	02/02/2023	10.79	Call	Bond Future	2,036.5600	2.0366	2,085.2200	2.0852	2.389	0	0	0
2022/04/26	R209	02/02/2023	10.80	Put	Bond Future	3,548.8600	3.5489	3,474.8300	3.4748	(2.086)	0	0	0
2022/04/26	R209	02/02/2023	10.78	Call	Bond Future	2,013.7800	2.0138	2,062.0600	2.0621	2.397	0	0	0
2022/04/26	R209	02/02/2023			Bond Future	11.0835	69.1697	11.0597	69.2928	(0.214)	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
2022/04/26	R209	02/02/2023	10.79	Put	Bond Future	3,579.0500	3.5790	3,504.6600	3.5047	(2.078)	0	0	0
2022/04/26	R209	02/02/2023	10.80	Call	Bond Future	2,059.7300	2.0597	2,108.7500	2.1088	2.380	0	0	0
2022/04/26	R209	02/02/2023	10.78	Put	Bond Future	3,609.7000	3.6097	3,534.9300	3.5349	(2.071)	0	0	0
2022/04/26	R209	04/05/2023	11.10	Call	Bond Future	2,788.6200	2.7886	2,845.7200	2.8457	2.048	0	0	0
2022/04/26	R209	04/05/2023	11.10	Put	Bond Future	3,413.3200	3.4133	3,346.4800	3.3465	(1.958)	0	0	0
2022/04/26	R209	04/05/2023	11.09	Call	Bond Future	2,763.6300	2.7636	2,820.4000	2.8204	2.054	0	0	0
2022/04/26	R209	04/05/2023	11.09	Put	Bond Future	3,439.7600	3.4398	3,372.5900	3.3726	(1.953)	0	0	0
2022/04/26	R209	04/05/2023			Bond Future	11.2223	67.1854	11.1979	67.3093	(0.217)	0.0000	0.0000	0
2022/04/26	R209	04/05/2023	11.11	Call	Bond Future	2,813.4500	2.8135	2,870.8800	2.8709	2.041	0	0	0
2022/04/26	R209	04/05/2023	11.11	Put	Bond Future	3,386.7900	3.3868	3,320.2800	3.3203	(1.964)	0	0	0
2022/04/26	R210	05/05/2022			Bond Future	219.5485	219.5485	219.6111	219.6111	0.029	0.0000	0.0000	972
2022/04/26	R210	04/08/2022			Bond Future	222.5655	222.5655	222.6172	222.6172	0.023	0.0000	0.0000	965
2022/04/26	R210	03/11/2022			Bond Future	222.8560	222.8560	222.9034	222.9034	0.021	0.0000	0.0000	0
2022/04/26	R210	02/02/2023			Bond Future	226.6330	226.6330	226.6734	226.6734	0.018	0.0000	0.0000	0
2022/04/26	R210	04/05/2023			Bond Future	227.4531	227.4531	227.4904	227.4904	0.016	0.0000	0.0000	0
2022/04/26	R213	05/05/2022	10.63	Call	Bond Future	2,380.4300	2.3804	2,539.6700	2.5397	6.690	0	0	0
2022/04/26	R213	05/05/2022	10.65	Put	Bond Future	26.9800	0.0270	14.8900	0.0149	(44.811)	0	0	0
2022/04/26	R213	05/05/2022			Bond Future	10.1552	83.2456	10.1210	83.4185	(0.337)	0.0000	0.0000	21,678
2022/04/26	R213	05/05/2022	10.63	Put	Bond Future	31.2900	0.0313	17.5900	0.0176	(43.784)	0	0	0
2022/04/26	R213	05/05/2022	10.64	Call	Bond Future	2,426.7400	2.4267	2,586.8100	2.5868	6.596	0	0	0
2022/04/26	R213	05/05/2022	10.64	Put	Bond Future	29.0600	0.0291	16.1900	0.0162	(44.288)	0	0	0
2022/04/26	R213	05/05/2022	10.65	Call	Bond Future	2,473.1500	2.4731	2,634.0000	2.6340	6.504	0	0	0
2022/04/26	R213	04/08/2022	9.88	Call	Bond Future	655.2900	0.6553	698.0200	0.6980	6.521	0	0	0
2022/04/26	R213	04/08/2022	9.89	Call	Bond Future	670.4000	0.6704	713.8700	0.7139	6.484	0	0	0
2022/04/26	R213	04/08/2022	9.90	Put	Bond Future	2,929.7300	2.9297	2,803.1400	2.8031	(4.321)	0	0	0
2022/04/26	R213	04/08/2022			Bond Future	10.3509	84.3686	10.3160	84.5394	(0.337)	0.0000	0.0000	26,440
2022/04/26	R213	04/08/2022	9.88	Put	Bond Future	3,000.4800	3.0005	2,872.4100	2.8724	(4.268)	0	0	0
2022/04/26	R213	04/08/2022	9.89	Put	Bond Future	2,964.8900	2.9649	2,837.5600	2.8376	(4.295)	0	0	0
2022/04/26	R213	04/08/2022	9.90	Call	Bond Future	685.8900	0.6859	730.1000	0.7301	6.446	0	0	0
2022/04/26	R213	03/11/2022	10.38	Call	Bond Future	1,767.1700	1.7672	1,840.9700	1.8410	4.176	0	0	0
2022/04/26	R213	03/11/2022	10.38	Put	Bond Future	2,523.4500	2.5234	2,425.8600	2.4259	(3.867)	0	0	0
2022/04/26	R213	03/11/2022	10.39	Call	Bond Future	1,789.6000	1.7896	1,864.0100	1.8640	4.158	0	0	0
2022/04/26	R213	03/11/2022	10.39	Put	Bond Future	2,497.8400	2.4978	2,400.8600	2.4009	(3.883)	0	0	0
2022/04/26	R213	03/11/2022	10.37	Call	Bond Future	1,745.1200	1.7451	1,818.3100	1.8183	4.194	0	0	0
2022/04/26	R213	03/11/2022	10.37	Put	Bond Future	2,549.4800	2.5495	2,451.2800	2.4513	(3.852)	0	0	200
2022/04/26	R213	03/11/2022	9.19	Call	Bond Future	219.7900	0.2198	234.7700	0.2348	6.816	0	0	476
2022/04/26	R213	03/11/2022	9.19	Put	Bond Future	6,960.3400	6.9603	6,803.9300	6.8039	(2.247)	0	0	0
2022/04/26	R213	03/11/2022			Bond Future	10.5383	82.0398	10.5023	82.2112	(0.342)	0.0000	0.0000	0
2022/04/26	R213	03/11/2022	10.40	Call	Bond Future	1,812.1900	1.8122	1,887.2200	1.8872	4.140	0	0	0
2022/04/26	R213	03/11/2022	10.40	Put	Bond Future	2,472.4200	2.4724	2,376.0600	2.3761	(3.897)	0	0	0
2022/04/26	R213	03/11/2022	9.98	Call	Bond Future	996.1500	0.9961	1,045.8900	1.0459	4.993	0	0	0
2022/04/26	R213	03/11/2022	9.98	Put	Bond Future	3,704.1200	3.7041	3,582.4700	3.5825	(3.284)	0	0	200
2022/04/26	R213	03/11/2022	10.19	Call	Bond Future	1,370.5200	1.3705	1,432.7300	1.4327	4.539	0	0	0
2022/04/26	R213	03/11/2022	10.19	Put	Bond Future	3,046.5100	3.0465	2,937.3300	2.9373	(3.584)	0	0	476
2022/04/26	R213	03/11/2022	9.13	Call	Bond Future	194.2400	0.1942	207.6800	0.2077	6.919	0	0	200
2022/04/26	R213	03/11/2022	9.13	Put	Bond Future	7,251.0600	7.2511	7,093.1100	7.0931	(2.178)	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
2022/04/26	R213	03/11/2022	9.84	Call	Bond Future	784.8800		0.7849	826.7100	0.8267	5.329	0	0	0
2022/04/26	R213	03/11/2022	9.84	Put	Bond Future	4,190.0000		4.1900	4,060.4400	4.0604	(3.092)	0	0	476
2022/04/26	R213	02/02/2023	10.43	Put	Bond Future	3,181.4600		3.1815	3,081.0500	3.0811	(3.156)	0	0	0
2022/04/26	R213	02/02/2023	12.20	Call	Bond Future	7,231.9500		7.2320	7,371.6300	7.3716	1.931	0	0	0
2022/04/26	R213	02/02/2023	12.20	Put	Bond Future	692.6500		0.6927	661.1400	0.6611	(4.549)	0	0	912
2022/04/26	R213	02/02/2023	10.22	Put	Bond Future	3,764.9600		3.7650	3,653.8700	3.6539	(2.951)	0	0	0
2022/04/26	R213	02/02/2023	10.23	Call	Bond Future	1,506.8000		1.5068	1,567.4100	1.5674	4.022	0	0	0
2022/04/26	R213	02/02/2023	10.35	Call	Bond Future	1,737.4800		1.7375	1,804.1800	1.8042	3.839	0	0	0
2022/04/26	R213	02/02/2023	10.35	Put	Bond Future	3,395.2300		3.3952	3,290.7400	3.2907	(3.078)	0	0	476
2022/04/26	R213	02/02/2023	10.01	Call	Bond Future	1,130.5800		1.1306	1,180.2400	1.1802	4.392	0	0	0
2022/04/26	R213	02/02/2023			Bond Future	10.7045		83.4135	10.6675	83.5847	(0.346)	0.0000	0.0000	0
2022/04/26	R213	02/02/2023	10.43	Call	Bond Future	1,901.5900		1.9016	1,972.3700	1.9724	3.722	0	0	912
2022/04/26	R213	02/02/2023	10.22	Call	Bond Future	1,488.4100		1.4884	1,548.5100	1.5485	4.038	0	0	0
2022/04/26	R213	02/02/2023	10.23	Put	Bond Future	3,735.5400		3.7355	3,624.9600	3.6250	(2.960)	0	0	0
2022/04/26	R213	02/02/2023	9.16	Call	Bond Future	309.9200		0.3099	327.7400	0.3277	5.750	0	0	476
2022/04/26	R213	02/02/2023	9.16	Put	Bond Future	7,859.8200		7.8598	7,706.4500	7.7064	(1.951)	0	0	0
2022/04/26	R213	02/02/2023	10.01	Put	Bond Future	4,419.3200		4.4193	4,297.7900	4.2978	(2.750)	0	0	476
2022/04/26	R213	02/02/2023	10.21	Call	Bond Future	1,469.8700		1.4699	1,529.4700	1.5295	4.055	0	0	0
2022/04/26	R213	02/02/2023	10.21	Put	Bond Future	3,794.2700		3.7943	3,682.6800	3.6827	(2.941)	0	0	0
2022/04/26	R213	04/05/2023	10.75	Call	Bond Future	2,593.2200		2.5932	2,674.3000	2.6743	3.127	0	0	0
2022/04/26	R213	04/05/2023	10.75	Put	Bond Future	3,145.4100		3.1454	3,053.8100	3.0538	(2.912)	0	0	0
2022/04/26	R213	04/05/2023			Bond Future	10.8725		81.2723	10.8341	81.4450	(0.353)	0.0000	0.0000	0
2022/04/26	R213	04/05/2023	10.74	Call	Bond Future	2,570.8400		2.5708	2,651.4800	2.6515	3.137	0	0	0
2022/04/26	R213	04/05/2023	10.74	Put	Bond Future	3,168.3200		3.1683	3,076.2800	3.0763	(2.905)	0	0	0
2022/04/26	R213	04/05/2023	10.73	Call	Bond Future	2,548.5700		2.5486	2,628.7800	2.6288	3.147	0	0	0
2022/04/26	R213	04/05/2023	10.73	Put	Bond Future	3,191.3600		3.1914	3,098.8900	3.0989	(2.898)	0	0	0
2022/04/26	R214	05/05/2022	11.73	Put	Bond Future	2.9800		0.0030	1.1300	0.0011	(62.081)	0	0	0
2022/04/26	R214	05/05/2022	11.74	Put	Bond Future	2.7400		0.0027	1.0200	0.0010	(62.774)	0	0	0
2022/04/26	R214	05/05/2022	11.75	Call	Bond Future	4,411.3000		4.4113	4,651.9900	4.6520	5.456	0	0	0
2022/04/26	R214	05/05/2022			Bond Future	10.9304		66.1785	10.8879	66.4208	(0.389)	0.0000	0.0000	9,531
2022/04/26	R214	05/05/2022	11.73	Call	Bond Future	4,309.9000		4.3099	4,550.3200	4.5503	5.578	0	0	0
2022/04/26	R214	05/05/2022	11.74	Call	Bond Future	4,360.6300		4.3606	4,601.1800	4.6012	5.516	0	0	0
2022/04/26	R214	05/05/2022	11.75	Put	Bond Future	2.5100		0.0025	0.9300	0.0009	(62.948)	0	0	0
2022/04/26	R214	04/08/2022	10.98	Put	Bond Future	2,111.8700		2.1119	1,974.7100	1.9747	(6.495)	0	0	0
2022/04/26	R214	04/08/2022	10.99	Call	Bond Future	1,527.7100		1.5277	1,633.7400	1.6337	6.940	0	0	0
2022/04/26	R214	04/08/2022			Bond Future	11.0891		67.0713	11.0457	67.3133	(0.392)	0.0000	0.0000	15,274
2022/04/26	R214	04/08/2022	10.97	Call	Bond Future	1,475.0000		1.4750	1,578.6200	1.5786	7.025	0	0	0
2022/04/26	R214	04/08/2022	10.97	Put	Bond Future	2,142.0500		2.1421	2,003.6900	2.0037	(6.459)	0	0	0
2022/04/26	R214	04/08/2022	10.98	Call	Bond Future	1,501.2300		1.5012	1,606.0500	1.6060	6.982	0	0	0
2022/04/26	R214	04/08/2022	10.99	Put	Bond Future	2,082.0000		2.0820	1,946.0500	1.9460	(6.530)	0	0	0
2022/04/26	R214	03/11/2022	11.34	Call	Bond Future	2,715.9700		2.7160	2,846.8200	2.8468	4.818	0	0	0
2022/04/26	R214	03/11/2022	11.36	Put	Bond Future	2,122.9800		2.1230	2,011.5800	2.0116	(5.247)	0	0	0
2022/04/26	R214	03/11/2022			Bond Future	11.2389		64.7474	11.1942	64.9914	(0.398)	0.0000	0.0000	0
2022/04/26	R214	03/11/2022	11.34	Put	Bond Future	2,169.9600		2.1700	2,056.8600	2.0569	(5.212)	0	0	0
2022/04/26	R214	03/11/2022	11.35	Call	Bond Future	2,746.0000		2.7460	2,877.7100	2.8777	4.796	0	0	0
2022/04/26	R214	03/11/2022	11.35	Put	Bond Future	2,146.3600		2.1464	2,034.1200	2.0341	(5.229)	0	0	0
2022/04/26	R214	03/11/2022	11.36	Call	Bond Future	2,776.1900		2.7762	2,908.7400	2.9087	4.775	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
2022/04/26	R214	02/02/2023	11.07	Call	Bond Future	2,125.6200	2.1256	2,228.0800	2.2281	4.820	0	0	0
2022/04/26	R214	02/02/2023	11.07	Put	Bond Future	3,773.6100	3.7736	3,630.4800	3.6305	(3.793)	0	0	0
2022/04/26	R214	02/02/2023	11.08	Call	Bond Future	2,149.3400	2.1493	2,252.5400	2.2525	4.801	0	0	0
2022/04/26	R214	02/02/2023	11.08	Put	Bond Future	3,741.8100	3.7418	3,599.4200	3.5994	(3.805)	0	0	0
2022/04/26	R214	02/02/2023			Bond Future	11.3726	65.8322	11.3267	66.0778	(0.403)	0.0000	0.0000	0
2022/04/26	R214	02/02/2023	11.09	Call	Bond Future	2,173.4300	2.1734	2,277.3800	2.2774	4.783	0	0	0
2022/04/26	R214	02/02/2023	11.09	Put	Bond Future	3,710.4400	3.7104	3,568.8000	3.5688	(3.817)	0	0	0
2022/04/26	R214	04/05/2023	11.36	Call	Bond Future	2,875.7700	2.8758	2,994.2700	2.9943	4.121	0	0	0
2022/04/26	R214	04/05/2023	11.36	Put	Bond Future	3,639.7000	3.6397	3,509.5700	3.5096	(3.575)	0	0	0
2022/04/26	R214	04/05/2023	11.37	Call	Bond Future	2,901.5100	2.9015	3,020.6600	3.0207	4.106	0	0	0
2022/04/26	R214	04/05/2023	11.37	Put	Bond Future	3,612.0500	3.6120	3,482.5700	3.4826	(3.585)	0	0	0
2022/04/26	R214	04/05/2023			Bond Future	11.5043	63.6489	11.4571	63.8975	(0.411)	0.0000	0.0000	0
2022/04/26	R214	04/05/2023	11.38	Call	Bond Future	2,927.1000	2.9271	3,046.9000	3.0469	4.093	0	0	0
2022/04/26	R214	04/05/2023	11.38	Put	Bond Future	3,584.3200	3.5843	3,455.4900	3.4555	(3.594)	0	0	0
2022/04/26	R248	05/05/2022	11.79	Call	Bond Future	6,141.5300	6.1415	6,411.4000	6.4114	4.394	0	0	0
2022/04/26	R248	05/05/2022	11.79	Put	Bond Future	1.3000	0.0013	0.4500	0.0005	(65.385)	0	0	0
2022/04/26	R248	05/05/2022	11.80	Call	Bond Future	6,204.3200	6.2043	6,474.2700	6.4743	4.351	0	0	0
2022/04/26	R248	05/05/2022			Bond Future	10.8800	83.3552	10.8426	83.6259	(0.343)	0.0000	0.0000	129,010
2022/04/26	R248	05/05/2022	11.80	Put	Bond Future	1.1800	0.0012	0.4100	0.0004	(65.254)	0	0	0
2022/04/26	R248	05/05/2022	11.81	Call	Bond Future	6,267.0400	6.2670	6,537.0600	6.5371	4.309	0	0	0
2022/04/26	R248	05/05/2022	11.81	Put	Bond Future	1.0700	0.0011	0.3700	0.0004	(65.421)	0	0	0
2022/04/26	R248	04/08/2022	10.98	Call	Bond Future	2,056.7600	2.0568	2,179.1600	2.1792	5.951	0	0	0
2022/04/26	R248	04/08/2022	10.98	Put	Bond Future	2,453.3200	2.4533	2,305.7700	2.3058	(6.014)	0	0	0
2022/04/26	R248	04/08/2022	10.99	Call	Bond Future	2,092.1700	2.0922	2,215.9200	2.2159	5.915	0	0	0
2022/04/26	R248	04/08/2022	10.99	Put	Bond Future	2,417.7200	2.4177	2,271.5200	2.2715	(6.047)	0	0	0
2022/04/26	R248	04/08/2022	10.20	Call	Bond Future	277.6900	0.2777	305.5800	0.3056	10.044	0	0	1,700
2022/04/26	R248	04/08/2022	10.40	Put	Bond Future	5,252.3400	5.2523	5,029.7800	5.0298	(4.237)	0	0	0
2022/04/26	R248	04/08/2022			Bond Future	11.0360	84.4797	10.9978	84.7497	(0.346)	0.0000	0.0000	184,468
2022/04/26	R248	04/08/2022	11.00	Call	Bond Future	2,127.7200	2.1277	2,252.8200	2.2528	5.880	0	0	0
2022/04/26	R248	04/08/2022	11.00	Put	Bond Future	2,382.3600	2.3824	2,237.5100	2.2375	(6.080)	0	0	0
2022/04/26	R248	04/08/2022	10.90	Call	Bond Future	1,785.5600	1.7856	1,897.0900	1.8971	6.246	0	0	1,700
2022/04/26	R248	04/08/2022	10.90	Put	Bond Future	2,754.1500	2.7542	2,595.7300	2.5957	(5.752)	0	0	0
2022/04/26	R248	04/08/2022	9.70	Call	Bond Future	40.7300	0.0407	45.8700	0.0459	12.620	0	0	0
2022/04/26	R248	04/08/2022	9.70	Put	Bond Future	10,502.5400	10.5025	10,237.7300	10.2377	(2.521)	0	0	0
2022/04/26	R248	04/08/2022	10.20	Put	Bond Future	6,565.2200	6.5652	6,323.1600	6.3232	(3.687)	0	0	0
2022/04/26	R248	04/08/2022	10.40	Call	Bond Future	544.1600	0.5442	591.5500	0.5916	8.709	0	0	0
2022/04/26	R248	03/11/2022	11.32	Call	Bond Future	3,535.4200	3.5354	3,683.6900	3.6837	4.194	0	0	0
2022/04/26	R248	03/11/2022	11.30	Put	Bond Future	2,660.6600	2.6607	2,535.1300	2.5351	(4.718)	0	0	0
2022/04/26	R248	03/11/2022	11.31	Put	Bond Future	2,631.3100	2.6313	2,506.7400	2.5067	(4.734)	0	0	0
2022/04/26	R248	03/11/2022			Bond Future	11.1831	81.2683	11.1437	81.5402	(0.352)	0.0000	0.0000	0
2022/04/26	R248	03/11/2022	11.32	Put	Bond Future	2,602.2400	2.6022	2,478.6100	2.4786	(4.751)	0	0	0
2022/04/26	R248	03/11/2022	11.30	Call	Bond Future	3,458.7400	3.4587	3,605.1100	3.6051	4.232	0	0	0
2022/04/26	R248	03/11/2022	11.31	Call	Bond Future	3,496.9900	3.4970	3,644.3200	3.6443	4.213	0	0	0
2022/04/26	R248	02/02/2023	11.08	Call	Bond Future	2,853.0200	2.8530	2,971.6100	2.9716	4.157	0	0	0
2022/04/26	R248	02/02/2023	11.08	Put	Bond Future	4,459.3400	4.4593	4,304.5100	4.3045	(3.472)	0	0	0
2022/04/26	R248	02/02/2023			Bond Future	11.3140	82.6301	11.2736	82.9035	(0.357)	0.0000	0.0000	0
2022/04/26	R248	02/02/2023	11.06	Call	Bond Future	2,790.5700	2.7906	2,907.4700	2.9075	4.189	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
2022/04/26	R248	02/02/2023	11.06	Put	Bond Future	4,536.8100	4.5368	4,380.2900	4.3803	(3.450)	0	0	0
2022/04/26	R248	02/02/2023	11.07	Call	Bond Future	2,821.7100	2.8217	2,939.4600	2.9395	4.173	0	0	0
2022/04/26	R248	02/02/2023	11.07	Put	Bond Future	4,497.9300	4.4979	4,342.2600	4.3423	(3.461)	0	0	0
2022/04/26	R248	04/05/2023	11.35	Call	Bond Future	3,755.8100	3.7558	3,890.5200	3.8905	3.587	0	0	0
2022/04/26	R248	04/05/2023	11.35	Put	Bond Future	4,374.4000	4.3744	4,232.4900	4.2325	(3.244)	0	0	0
2022/04/26	R248	04/05/2023			Bond Future	11.4429	79.5907	11.4012	79.8673	(0.365)	0.0000	0.0000	0
2022/04/26	R248	04/05/2023	11.33	Call	Bond Future	3,690.2100	3.6902	3,823.4600	3.8235	3.611	0	0	0
2022/04/26	R248	04/05/2023	11.33	Put	Bond Future	4,443.0700	4.4431	4,299.7000	4.2997	(3.227)	0	0	0
2022/04/26	R248	04/05/2023	11.34	Call	Bond Future	3,722.7800	3.7228	3,856.7600	3.8568	3.599	0	0	0
2022/04/26	R248	04/05/2023	11.34	Put	Bond Future	4,408.4600	4.4085	4,265.8200	4.2658	(3.236)	0	0	0

**Total**

**1789341**