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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/04/2022 TO 21/04/2022

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
2022/04/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	2025	05/05/2022		Bond Future	160.3680	160.3680	160.3672	160.3672	0.000	0.0000	0.0000	479
2022/04/21	2025	04/08/2022		Bond Future	160.9453	160.9453	160.9425	160.9425	(0.002)	0.0000	0.0000	6,802
2022/04/21	2025	03/11/2022		Bond Future	163.2927	163.2927	163.2889	163.2889	(0.002)	0.0000	0.0000	0
2022/04/21	2025	02/02/2023		Bond Future	164.3901	164.3901	164.3853	164.3853	(0.003)	0.0000	0.0000	0
2022/04/21	2025	04/05/2023		Bond Future	164.7400	164.7400	167.1837	167.1837	1.483	0.0000	0.0000	0
2022/04/21	2029	05/05/2022		Bond Future	117.9258	117.9258	117.7776	117.7776	(0.126)	0.0000	0.0000	2,554
2022/04/21	2029	04/08/2022		Bond Future	119.5526	119.5526	119.4008	119.4008	(0.127)	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
2022/04/21	2029	03/11/2022			Bond Future	120.0570	120.0570	119.9024	119.9024	(0.129)	0.0000	0.0000	0
2022/04/21	2029	02/02/2023			Bond Future	122.0955	122.0955	121.9373	121.9373	(0.130)	0.0000	0.0000	0
2022/04/21	2029	04/05/2023			Bond Future	122.3400	122.3400	122.7384	122.7384	0.326	0.0000	0.0000	0
2022/04/21	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/21	2030	05/05/2022	8.14	Put	Bond Future	9,347.5600	9.3476	9,184.8400	9.1848	(1.741)	0	0	0
2022/04/21	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,073
2022/04/21	2030	05/05/2022	10.21	Call	Bond Future	1,644.1100	1.6441	1,766.6800	1.7667	7.455	0	0	0
2022/04/21	2030	05/05/2022	10.21	Put	Bond Future	160.8600	0.1609	120.7100	0.1207	(24.960)	0	0	0
2022/04/21	2030	05/05/2022	9.95	Call	Bond Future	733.4800	0.7335	806.7800	0.8068	9.993	0	0	0
2022/04/21	2030	05/05/2022	9.65	Put	Bond Future	1,456.7000	1.4567	1,313.4900	1.3135	(9.831)	0	0	5,000
2022/04/21	2030	05/05/2022	8.81	Put	Bond Future	5,666.2000	5.6662	5,503.4700	5.5035	(2.872)	0	0	0
2022/04/21	2030	05/05/2022	8.89	Put	Bond Future	5,238.3000	5.2383	5,075.5800	5.0756	(3.106)	0	0	0
2022/04/21	2030	05/05/2022	9.15	Call	Bond Future	1.6900	0.0017	1.7800	0.0018	5.325	0	0	7,500
2022/04/21	2030	05/05/2022	9.15	Put	Bond Future	3,865.8500	3.8658	3,703.2200	3.7032	(4.207)	0	0	0
2022/04/21	2030	05/05/2022			Bond Future	9.9079	92.0291	9.8752	92.1918	(0.331)	0.0000	0.0000	62,558
2022/04/21	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/21	2030	05/05/2022	7.73	Put	Bond Future	11,688.8900	11.6889	11,526.1700	11.5262	(1.392)	0	0	0
2022/04/21	2030	05/05/2022	8.47	Put	Bond Future	7,512.3400	7.5123	7,349.6200	7.3496	(2.166)	0	0	0
2022/04/21	2030	05/05/2022	11.04	Call	Bond Future	5,401.2000	5.4012	5,563.5700	5.5636	3.006	0	0	0
2022/04/21	2030	05/05/2022	11.04	Put	Bond Future	0.6700	0.0007	0.3200	0.0003	(52.239)	0	0	1,800
2022/04/21	2030	05/05/2022	9.95	Put	Bond Future	525.0500	0.5251	435.6300	0.4356	(17.031)	0	0	1,073
2022/04/21	2030	05/05/2022	10.19	Call	Bond Future	1,563.8000	1.5638	1,683.2900	1.6833	7.641	0	0	0
2022/04/21	2030	05/05/2022	10.19	Put	Bond Future	177.7800	0.1778	134.5500	0.1346	(24.317)	0	0	0
2022/04/21	2030	05/05/2022	10.20	Call	Bond Future	1,603.7900	1.6038	1,724.8400	1.7248	7.548	0	0	0
2022/04/21	2030	05/05/2022	10.20	Put	Bond Future	169.1400	0.1691	127.4700	0.1275	(24.636)	0	0	200
2022/04/21	2030	05/05/2022	9.35	Call	Bond Future	14.9800	0.0150	16.4600	0.0165	9.880	0	0	0
2022/04/21	2030	05/05/2022	9.35	Put	Bond Future	2,839.2700	2.8393	2,678.0300	2.6780	(5.679)	0	0	1,073
2022/04/21	2030	05/05/2022	9.60	Call	Bond Future	118.9000	0.1189	132.9900	0.1330	11.850	0	0	0
2022/04/21	2030	05/05/2022	9.60	Put	Bond Future	1,663.9100	1.6639	1,515.2800	1.5153	(8.933)	0	0	5,000
2022/04/21	2030	05/05/2022	9.65	Call	Bond Future	164.8500	0.1648	184.3600	0.1844	11.835	0	0	0
2022/04/21	2030	05/05/2022	8.81	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	200
2022/04/21	2030	05/05/2022	8.89	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	1,800
2022/04/21	2030	04/08/2022	9.56	Call	Bond Future	574.9500	0.5749	611.1700	0.6112	6.300	0	0	0
2022/04/21	2030	04/08/2022	9.56	Put	Bond Future	3,320.5200	3.3205	3,193.0300	3.1930	(3.839)	0	0	0
2022/04/21	2030	04/08/2022	10.95	Call	Bond Future	4,325.8200	4.3258	4,454.3100	4.4543	2.970	0	0	0
2022/04/21	2030	04/08/2022	10.95	Put	Bond Future	473.1000	0.4731	437.8800	0.4379	(7.445)	0	0	800
2022/04/21	2030	04/08/2022			Bond Future	10.1224	89.2698	10.0883	89.4335	(0.337)	0.0000	0.0000	94,826
2022/04/21	2030	04/08/2022	9.05	Call	Bond Future	145.5200	0.1455	157.2600	0.1573	8.068	0	0	800
2022/04/21	2030	04/08/2022	9.05	Put	Bond Future	5,474.4500	5.4745	5,322.4800	5.3225	(2.776)	0	0	0
2022/04/21	2030	04/08/2022	9.54	Call	Bond Future	549.2400	0.5492	584.2000	0.5842	6.365	0	0	0
2022/04/21	2030	04/08/2022	9.54	Put	Bond Future	3,394.4200	3.3944	3,265.6700	3.2657	(3.793)	0	0	0
2022/04/21	2030	04/08/2022	9.55	Call	Bond Future	562.0000	0.5620	597.5800	0.5976	6.331	0	0	0
2022/04/21	2030	04/08/2022	9.55	Put	Bond Future	3,357.3600	3.3574	3,229.2300	3.2292	(3.816)	0	0	0
2022/04/21	2030	04/08/2022	8.30	Call	Bond Future	14.7300	0.0147	16.1000	0.0161	9.301	0	0	800
2022/04/21	2030	04/08/2022	8.30	Put	Bond Future	9,312.1600	9.3122	9,149.8200	9.1498	(1.743)	0	0	0
2022/04/21	2030	03/11/2022	10.10	Call	Bond Future	1,667.0700	1.6671	1,735.0600	1.7351	4.078	0	0	0
2022/04/21	2030	03/11/2022	10.10	Put	Bond Future	2,672.0000	2.6720	2,574.4600	2.5745	(3.650)	0	0	0

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2022/04/21	2030	03/11/2022			Bond Future	10.3154	90.5521	10.2797	90.7176	(0.346)	0.0000	0.0000	0
2022/04/21	2030	03/11/2022	10.09	Call	Bond Future	1,646.1200	1.6461	1,713.5400	1.7135	4.096	0	0	0
2022/04/21	2030	03/11/2022	10.09	Put	Bond Future	2,698.0600	2.6981	2,599.9500	2.6000	(3.636)	0	0	0
2022/04/21	2030	03/11/2022	10.08	Call	Bond Future	1,625.3200	1.6253	1,692.1700	1.6922	4.113	0	0	0
2022/04/21	2030	03/11/2022	10.08	Put	Bond Future	2,724.3000	2.7243	2,625.6200	2.6256	(3.622)	0	0	0
2022/04/21	2030	02/02/2023	10.01	Put	Bond Future	3,735.5200	3.7355	3,628.2700	3.6283	(2.871)	0	0	0
2022/04/21	2030	02/02/2023	9.94	Put	Bond Future	3,937.7000	3.9377	3,827.1900	3.8272	(2.806)	0	0	102
2022/04/21	2030	02/02/2023	9.99	Call	Bond Future	1,540.7600	1.5408	1,600.0100	1.6000	3.846	0	0	0
2022/04/21	2030	02/02/2023	10.00	Call	Bond Future	1,558.3600	1.5584	1,618.0700	1.6181	3.832	0	0	0
2022/04/21	2030	02/02/2023	9.20	Call	Bond Future	510.9100	0.5109	537.1400	0.5371	5.134	0	0	0
2022/04/21	2030	02/02/2023	9.20	Put	Bond Future	6,514.1900	6.5142	6,372.9900	6.3730	(2.168)	0	0	0
2022/04/21	2030	02/02/2023	9.66	Call	Bond Future	1,023.9000	1.0239	1,068.2200	1.0682	4.329	0	0	0
2022/04/21	2030	02/02/2023	9.66	Put	Bond Future	4,819.2700	4.8193	4,696.1600	4.6962	(2.555)	0	0	102
2022/04/21	2030	02/02/2023	9.80	Call	Bond Future	1,228.2000	1.2282	1,278.7200	1.2787	4.113	0	0	0
2022/04/21	2030	02/02/2023	8.81	Put	Bond Future	8,191.1100	8.1911	8,038.9300	8.0389	(1.858)	0	0	0
2022/04/21	2030	02/02/2023			Bond Future	10.4844	88.0661	10.4470	88.2336	(0.356)	0.0000	0.0000	0
2022/04/21	2030	02/02/2023	10.01	Call	Bond Future	1,576.3800	1.5764	1,636.5600	1.6366	3.818	0	0	0
2022/04/21	2030	02/02/2023	9.94	Call	Bond Future	1,454.2800	1.4543	1,511.2000	1.5112	3.914	0	0	0
2022/04/21	2030	02/02/2023	9.99	Put	Bond Future	3,792.4000	3.7924	3,684.2200	3.6842	(2.853)	0	0	0
2022/04/21	2030	02/02/2023	10.00	Put	Bond Future	3,763.7400	3.7637	3,656.0200	3.6560	(2.862)	0	0	0
2022/04/21	2030	02/02/2023	9.80	Put	Bond Future	4,364.6100	4.3646	4,247.7000	4.2477	(2.679)	0	0	0
2022/04/21	2030	02/02/2023	8.81	Call	Bond Future	263.2800	0.2633	278.5300	0.2785	5.792	0	0	102
2022/04/21	2030	04/05/2023	10.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2030	04/05/2023	10.52	Put	Bond Future	43.7200	0.0437	481.0000	0.4810	1000.183	0	0	0
2022/04/21	2030	04/05/2023	10.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2030	04/05/2023	10.53	Put	Bond Future	0.0000	0.0000	437.2800	0.4373	100.000	0	0	0
2022/04/21	2030	04/05/2023			Bond Future	10.5300	90.1580	10.6304	89.7207	0.953	0.0000	0.0000	0
2022/04/21	2030	04/05/2023	10.54	Call	Bond Future	43.6900	0.0437	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	2030	04/05/2023	10.54	Put	Bond Future	0.0000	0.0000	393.5900	0.3936	100.000	0	0	0
2022/04/21	2032	05/05/2022	10.29	Put	Bond Future	752.6700	0.7527	599.6800	0.5997	(20.326)	0	0	0
2022/04/21	2032	05/05/2022	11.18	Call	Bond Future	4,723.4400	4.7234	4,987.0100	4.9870	5.580	0	0	0
2022/04/21	2032	05/05/2022	11.18	Put	Bond Future	5.6400	0.0056	2.7700	0.0028	(50.887)	0	0	780
2022/04/21	2032	05/05/2022	10.98	Call	Bond Future	3,694.3600	3.6944	3,950.7000	3.9507	6.939	0	0	0
2022/04/21	2032	05/05/2022	10.98	Put	Bond Future	23.1100	0.0231	13.0100	0.0130	(43.704)	0	0	993
2022/04/21	2032	05/05/2022	11.02	Put	Bond Future	17.7500	0.0177	9.7400	0.0097	(45.127)	0	0	0
2022/04/21	2032	05/05/2022	11.03	Call	Bond Future	3,951.1300	3.9511	4,210.0300	4.2100	6.553	0	0	0
2022/04/21	2032	05/05/2022	11.03	Put	Bond Future	16.5800	0.0166	9.0400	0.0090	(45.476)	0	0	0
2022/04/21	2032	05/05/2022			Bond Future	10.3041	88.3287	10.2565	88.5951	(0.462)	0.0000	0.0000	128,260
2022/04/21	2032	05/05/2022	9.58	Call	Bond Future	2.2700	0.0023	2.8700	0.0029	26.432	0	0	780
2022/04/21	2032	05/05/2022	9.58	Put	Bond Future	4,177.8800	4.1779	3,912.0400	3.9120	(6.363)	0	0	0
2022/04/21	2032	05/05/2022	10.18	Call	Bond Future	405.8200	0.4058	483.4500	0.4834	19.129	0	0	780
2022/04/21	2032	05/05/2022	10.18	Put	Bond Future	1,103.2400	1.1032	914.4300	0.9144	(17.114)	0	0	0
2022/04/21	2032	05/05/2022	10.29	Call	Bond Future	673.7500	0.6738	787.2000	0.7872	16.839	0	0	993
2022/04/21	2032	05/05/2022	11.04	Call	Bond Future	4,002.5500	4.0025	4,261.8900	4.2619	6.479	0	0	0
2022/04/21	2032	05/05/2022	11.04	Put	Bond Future	15.4800	0.0155	8.3800	0.0084	(45.866)	0	0	0
2022/04/21	2032	05/05/2022	11.02	Call	Bond Future	3,899.7300	3.8997	4,158.1600	4.1582	6.627	0	0	0
2022/04/21	2032	04/08/2022	10.20	Put	Bond Future	2,739.8200	2.7398	2,564.7600	2.5648	(6.389)	0	0	0

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2022/04/21	2032	04/08/2022	10.21	Put	Bond Future	2,705.5600	2.7056	2,531.7600	2.5318	(6.424)	0	0	0
2022/04/21	2032	04/08/2022	10.22	Call	Bond Future	1,143.0100	1.1430	1,239.2700	1.2393	8.422	0	0	0
2022/04/21	2032	04/08/2022	9.40	Call	Bond Future	125.5500	0.1255	143.0600	0.1431	13.947	0	0	1,300
2022/04/21	2032	04/08/2022	9.40	Put	Bond Future	6,369.6400	6.3696	6,118.3300	6.1183	(3.945)	0	0	0
2022/04/21	2032	04/08/2022	9.72	Call	Bond Future	361.9000	0.3619	402.8600	0.4029	11.318	0	0	800
2022/04/21	2032	04/08/2022	9.72	Put	Bond Future	4,726.9200	4.7269	4,499.0600	4.4991	(4.820)	0	0	0
2022/04/21	2032	04/08/2022	8.97	Call	Bond Future	18.2400	0.0182	21.5800	0.0216	18.311	0	0	800
2022/04/21	2032	04/08/2022	8.97	Put	Bond Future	8,868.7100	8.8687	8,603.2300	8.6032	(2.993)	0	0	0
2022/04/21	2032	04/08/2022			Bond Future	10.4984	89.5251	10.4489	89.7939	(0.471)	0.0000	0.0000	68,416
2022/04/21	2032	04/08/2022	11.60	Call	Bond Future	6,077.7700	6.0778	6,307.6400	6.3076	3.782	0	0	0
2022/04/21	2032	04/08/2022	11.60	Put	Bond Future	364.8000	0.3648	325.8500	0.3259	(10.677)	0	0	800
2022/04/21	2032	04/08/2022	11.89	Call	Bond Future	7,360.7500	7.3608	7,603.3800	7.6034	3.296	0	0	0
2022/04/21	2032	04/08/2022	11.89	Put	Bond Future	228.5300	0.2285	202.3400	0.2023	(11.460)	0	0	0
2022/04/21	2032	04/08/2022	10.20	Call	Bond Future	1,100.2100	1.1002	1,193.9700	1.1940	8.522	0	0	0
2022/04/21	2032	04/08/2022	10.21	Call	Bond Future	1,121.5700	1.1216	1,216.5900	1.2166	8.472	0	0	0
2022/04/21	2032	04/08/2022	10.22	Put	Bond Future	2,671.4300	2.6714	2,498.8700	2.4989	(6.459)	0	0	0
2022/04/21	2032	04/08/2022	10.10	Call	Bond Future	900.9900	0.9010	982.4600	0.9825	9.042	0	0	1,300
2022/04/21	2032	04/08/2022	10.10	Put	Bond Future	3,099.3800	3.0994	2,912.0300	2.9120	(6.045)	0	0	0
2022/04/21	2032	03/11/2022	10.56	Put	Bond Future	2,713.1400	2.7131	2,565.3000	2.5653	(5.449)	0	0	180
2022/04/21	2032	03/11/2022	10.11	Put	Bond Future	4,180.5600	4.1806	3,989.2800	3.9893	(4.575)	0	0	454
2022/04/21	2032	03/11/2022	10.16	Call	Bond Future	1,177.0000	1.1770	1,262.6500	1.2627	7.277	0	0	0
2022/04/21	2032	03/11/2022	10.16	Put	Bond Future	3,996.1800	3.9962	3,809.6100	3.8096	(4.669)	0	0	180
2022/04/21	2032	03/11/2022	9.36	Call	Bond Future	229.7300	0.2297	254.4200	0.2544	10.747	0	0	454
2022/04/21	2032	03/11/2022	9.36	Put	Bond Future	7,601.7600	7.6018	7,354.2300	7.3542	(3.256)	0	0	0
2022/04/21	2032	03/11/2022	9.46	Put	Bond Future	7,069.8200	7.0698	6,827.1100	6.8271	(3.433)	0	0	0
2022/04/21	2032	03/11/2022	9.92	Call	Bond Future	776.2100	0.7762	839.9200	0.8399	8.208	0	0	750
2022/04/21	2032	03/11/2022	9.92	Put	Bond Future	4,929.8600	4.9299	4,721.3500	4.7213	(4.230)	0	0	0
2022/04/21	2032	03/11/2022	9.31	Put	Bond Future	7,872.8700	7.8729	7,623.1500	7.6232	(3.172)	0	0	0
2022/04/21	2032	03/11/2022			Bond Future	10.6831	86.6593	10.6316	86.9315	(0.482)	0.0000	0.0000	0
2022/04/21	2032	03/11/2022	10.67	Call	Bond Future	2,352.5200	2.3525	2,487.5100	2.4875	5.738	0	0	750
2022/04/21	2032	03/11/2022	10.67	Put	Bond Future	2,421.7100	2.4217	2,284.4800	2.2845	(5.667)	0	0	0
2022/04/21	2032	03/11/2022	11.55	Call	Bond Future	5,378.4100	5.3784	5,582.8000	5.5828	3.800	0	0	0
2022/04/21	2032	03/11/2022	11.55	Put	Bond Future	963.5100	0.9635	895.6800	0.8957	(7.040)	0	0	500
2022/04/21	2032	03/11/2022	12.30	Call	Bond Future	8,432.3100	8.4323	8,669.8700	8.6699	2.817	0	0	0
2022/04/21	2032	03/11/2022	12.30	Put	Bond Future	440.1100	0.4401	405.4500	0.4055	(7.875)	0	0	750
2022/04/21	2032	03/11/2022	10.49	Call	Bond Future	1,885.3900	1.8854	2,002.9400	2.0029	6.235	0	0	0
2022/04/21	2032	03/11/2022	10.49	Put	Bond Future	2,912.0700	2.9121	2,757.4000	2.7574	(5.311)	0	0	454
2022/04/21	2032	03/11/2022	10.56	Call	Bond Future	2,060.4900	2.0605	2,184.8700	2.1849	6.036	0	0	0
2022/04/21	2032	03/11/2022	10.66	Call	Bond Future	2,325.1400	2.3251	2,459.1800	2.4592	5.765	0	0	0
2022/04/21	2032	03/11/2022	10.66	Put	Bond Future	2,447.1500	2.4472	2,308.9700	2.3090	(5.647)	0	0	0
2022/04/21	2032	03/11/2022	10.11	Call	Bond Future	1,085.5400	1.0855	1,166.4800	1.1665	7.456	0	0	0
2022/04/21	2032	03/11/2022	10.21	Call	Bond Future	1,273.0600	1.2731	1,363.4600	1.3635	7.101	0	0	500
2022/04/21	2032	03/11/2022	10.21	Put	Bond Future	3,817.5200	3.8175	3,635.7000	3.6357	(4.763)	0	0	0
2022/04/21	2032	03/11/2022	9.46	Call	Bond Future	283.4700	0.2835	312.9800	0.3130	10.410	0	0	500
2022/04/21	2032	03/11/2022	9.31	Call	Bond Future	206.1700	0.2062	228.6700	0.2287	10.913	0	0	180
2022/04/21	2032	02/02/2023	10.67	Call	Bond Future	2,397.7900	2.3978	2,523.4900	2.5235	5.242	0	0	750
2022/04/21	2032	02/02/2023	10.67	Put	Bond Future	3,294.5000	3.2945	3,144.2400	3.1442	(4.561)	0	0	0
2022/04/21	2032	02/02/2023	11.69	Call	Bond Future	5,620.7000	5.6207	5,817.2400	5.8172	3.497	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
2022/04/21	2032	02/02/2023	11.69	Put	Bond Future	1,415.3400	1.4153	1,335.9200	1.3359	(5.611)	0	0	0
2022/04/21	2032	02/02/2023	10.40	Call	Bond Future	1,784.0700	1.7841	1,887.8000	1.8878	5.814	0	0	0
2022/04/21	2032	02/02/2023	10.40	Put	Bond Future	4,102.2900	4.1023	3,930.0600	3.9301	(4.198)	0	0	0
2022/04/21	2032	02/02/2023	10.50	Call	Bond Future	1,999.5100	1.9995	2,111.3800	2.1114	5.595	0	0	0
2022/04/21	2032	02/02/2023	10.50	Put	Bond Future	3,787.6500	3.7876	3,623.5600	3.6236	(4.332)	0	0	454
2022/04/21	2032	02/02/2023	10.22	Call	Bond Future	1,431.0800	1.4311	1,520.3600	1.5204	6.239	0	0	500
2022/04/21	2032	02/02/2023	10.22	Put	Bond Future	4,714.2100	4.7142	4,527.5300	4.5275	(3.960)	0	0	0
2022/04/21	2032	02/02/2023	9.47	Call	Bond Future	430.3200	0.4303	467.1100	0.4671	8.549	0	0	500
2022/04/21	2032	02/02/2023	9.47	Put	Bond Future	7,887.8400	7.8878	7,648.6700	7.6487	(3.032)	0	0	0
2022/04/21	2032	02/02/2023	9.92	Call	Bond Future	937.0800	0.9371	1,003.2700	1.0033	7.063	0	0	750
2022/04/21	2032	02/02/2023	9.92	Put	Bond Future	5,859.7400	5.8597	5,649.9700	5.6500	(3.580)	0	0	0
2022/04/21	2032	02/02/2023			Bond Future	10.8434	88.1152	10.7898	88.3912	(0.494)	0.0000	0.0000	0
2022/04/21	2032	02/02/2023	12.75	Call	Bond Future	9,641.7700	9.6418	9,881.5500	9.8815	2.487	0	0	0
2022/04/21	2032	02/02/2023	12.75	Put	Bond Future	553.2000	0.5532	517.0200	0.5170	(6.540)	0	0	750
2022/04/21	2032	02/02/2023	11.84	Call	Bond Future	6,173.0800	6.1731	6,377.3400	6.3773	3.309	0	0	0
2022/04/21	2032	02/02/2023	11.84	Put	Bond Future	1,251.6600	1.2517	1,179.9600	1.1800	(5.728)	0	0	500
2022/04/21	2032	02/02/2023	10.39	Call	Bond Future	1,763.4200	1.7634	1,866.3500	1.8663	5.837	0	0	0
2022/04/21	2032	02/02/2023	10.39	Put	Bond Future	4,134.8800	4.1349	3,961.8500	3.9619	(4.185)	0	0	0
2022/04/21	2032	02/02/2023	10.16	Call	Bond Future	1,322.0100	1.3220	1,406.5300	1.4065	6.393	0	0	0
2022/04/21	2032	02/02/2023	10.16	Put	Bond Future	4,929.8900	4.9299	4,738.4500	4.7385	(3.883)	0	0	454
2022/04/21	2032	02/02/2023	10.38	Call	Bond Future	1,742.6200	1.7426	1,844.7400	1.8447	5.860	0	0	0
2022/04/21	2032	02/02/2023	10.38	Put	Bond Future	4,167.3600	4.1674	3,993.5200	3.9935	(4.171)	0	0	0
2022/04/21	2032	02/02/2023	9.31	Call	Bond Future	326.7300	0.3267	356.0400	0.3560	8.971	0	0	454
2022/04/21	2032	02/02/2023	9.31	Put	Bond Future	8,708.0000	8.7080	8,461.3500	8.4613	(2.832)	0	0	0
2022/04/21	2032	04/05/2023	10.89	Call	Bond Future	50.4700	0.0505	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	2032	04/05/2023	10.89	Put	Bond Future	0.0000	0.0000	335.3500	0.3353	100.000	0	0	0
2022/04/21	2032	04/05/2023			Bond Future	10.8800	86.1099	10.9566	85.7240	0.704	0.0000	0.0000	0
2022/04/21	2032	04/05/2023	10.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2032	04/05/2023	10.87	Put	Bond Future	50.5100	0.0505	436.3300	0.4363	763.849	0	0	0
2022/04/21	2032	04/05/2023	10.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2032	04/05/2023	10.88	Put	Bond Future	0.0000	0.0000	385.8200	0.3858	100.000	0	0	0
2022/04/21	2033	05/05/2022			Bond Future	113.4934	113.4934	113.8225	113.8225	0.290	0.0000	0.0000	2,158
2022/04/21	2033	04/08/2022			Bond Future	115.0592	115.0592	115.3913	115.3913	0.289	0.0000	0.0000	5,647
2022/04/21	2033	03/11/2022			Bond Future	115.4142	115.4142	115.7506	115.7506	0.291	0.0000	0.0000	0
2022/04/21	2033	02/02/2023			Bond Future	117.3736	117.3736	117.7148	117.7148	0.291	0.0000	0.0000	0
2022/04/21	2033	04/05/2023			Bond Future	118.1700	118.1700	118.3590	118.3590	0.160	0.0000	0.0000	0
2022/04/21	2037	05/05/2022	11.82	Call	Bond Future	5,939.8000	5.9398	6,336.0700	6.3361	6.671	0	0	0
2022/04/21	2037	05/05/2022	11.83	Call	Bond Future	5,996.3500	5.9963	6,392.7700	6.3928	6.611	0	0	0
2022/04/21	2037	05/05/2022	11.84	Put	Bond Future	3.2700	0.0033	1.3300	0.0013	(59.327)	0	0	0
2022/04/21	2037	05/05/2022			Bond Future	10.8324	85.3190	10.7699	85.7175	(0.577)	0.0000	0.0000	52,188
2022/04/21	2037	05/05/2022	11.82	Put	Bond Future	3.7900	0.0038	1.5600	0.0016	(58.839)	0	0	0
2022/04/21	2037	05/05/2022	11.83	Put	Bond Future	3.5200	0.0035	1.4400	0.0014	(59.091)	0	0	0
2022/04/21	2037	05/05/2022	11.84	Call	Bond Future	6,052.8600	6.0529	6,449.4200	6.4494	6.552	0	0	0
2022/04/21	2037	04/08/2022	11.95	Call	Bond Future	6,032.9900	6.0330	6,365.6900	6.3657	5.515	0	0	0
2022/04/21	2037	04/08/2022	11.95	Put	Bond Future	550.6600	0.5507	480.6100	0.4806	(12.721)	0	0	1,050
2022/04/21	2037	04/08/2022	10.91	Put	Bond Future	2,440.2000	2.4402	2,219.8600	2.2199	(9.030)	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
2022/04/21	2037	04/08/2022	10.89	Call	Bond Future	1,716.8400	1.7168	1,895.4100	1.8954	10.401	0	0	0
2022/04/21	2037	04/08/2022	10.89	Put	Bond Future	2,506.9500	2.5069	2,282.7700	2.2828	(8.942)	0	0	0
2022/04/21	2037	04/08/2022	10.90	Call	Bond Future	1,746.0700	1.7461	1,926.5600	1.9266	10.337	0	0	0
2022/04/21	2037	04/08/2022			Bond Future	11.0169	82.2185	10.9520	82.6212	(0.589)	0.0000	0.0000	104,432
2022/04/21	2037	04/08/2022	10.91	Call	Bond Future	1,775.4000	1.7754	1,957.8100	1.9578	10.274	0	0	0
2022/04/21	2037	04/08/2022	11.21	Call	Bond Future	2,796.4500	2.7964	3,033.8100	3.0338	8.488	0	0	1,050
2022/04/21	2037	04/08/2022	11.21	Put	Bond Future	1,614.7800	1.6148	1,449.3900	1.4494	(10.242)	0	0	0
2022/04/21	2037	04/08/2022	11.42	Call	Bond Future	3,639.6100	3.6396	3,910.3200	3.9103	7.438	0	0	0
2022/04/21	2037	04/08/2022	11.42	Put	Bond Future	1,201.5600	1.2016	1,069.5200	1.0695	(10.989)	0	0	50
2022/04/21	2037	04/08/2022	10.10	Call	Bond Future	253.0100	0.2530	297.6600	0.2977	17.648	0	0	50
2022/04/21	2037	04/08/2022	10.10	Put	Bond Future	6,224.6700	6.2247	5,866.5700	5.8666	(5.753)	0	0	0
2022/04/21	2037	04/08/2022	10.90	Put	Bond Future	2,473.4900	2.4735	2,251.2300	2.2512	(8.986)	0	0	50
2022/04/21	2037	03/11/2022	11.32	Call	Bond Future	3,334.0300	3.3340	3,560.8400	3.5608	6.803	0	0	0
2022/04/21	2037	03/11/2022	11.30	Put	Bond Future	2,551.7500	2.5518	2,367.9600	2.3680	(7.203)	0	0	0
2022/04/21	2037	03/11/2022	11.31	Call	Bond Future	3,298.8200	3.2988	3,524.3300	3.5243	6.836	0	0	0
2022/04/21	2037	03/11/2022	11.31	Put	Bond Future	2,527.4400	2.5274	2,344.9600	2.3450	(7.220)	0	0	0
2022/04/21	2037	03/11/2022			Bond Future	11.1814	83.3998	11.1142	83.8078	(0.602)	0.0000	0.0000	0
2022/04/21	2037	03/11/2022	11.32	Put	Bond Future	2,503.1100	2.5031	2,321.9300	2.3219	(7.238)	0	0	0
2022/04/21	2037	03/11/2022	11.30	Call	Bond Future	3,263.5200	3.2635	3,487.7200	3.4877	6.870	0	0	0
2022/04/21	2037	02/02/2023	11.03	Call	Bond Future	2,465.9600	2.4660	2,644.0600	2.6441	7.222	0	0	0
2022/04/21	2037	02/02/2023	11.03	Put	Bond Future	4,257.2700	4.2573	4,021.2800	4.0213	(5.543)	0	0	0
2022/04/21	2037	02/02/2023	11.04	Call	Bond Future	2,492.6600	2.4927	2,671.9800	2.6720	7.194	0	0	0
2022/04/21	2037	02/02/2023	11.04	Put	Bond Future	4,222.9300	4.2229	3,988.1600	3.9882	(5.559)	0	0	0
2022/04/21	2037	02/02/2023			Bond Future	11.3281	80.5441	11.2583	80.9582	(0.616)	0.0000	0.0000	0
2022/04/21	2037	02/02/2023	11.05	Call	Bond Future	2,519.2200	2.5192	2,699.7600	2.6998	7.167	0	0	0
2022/04/21	2037	02/02/2023	11.05	Put	Bond Future	4,188.5200	4.1885	3,954.9700	3.9550	(5.576)	0	0	0
2022/04/21	2037	04/05/2023	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2037	04/05/2023	11.30	Put	Bond Future	58.9600	0.0590	648.2200	0.6482	999.423	0	0	0
2022/04/21	2037	04/05/2023	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2037	04/05/2023	11.31	Put	Bond Future	0.0000	0.0000	589.2600	0.5893	100.000	0	0	0
2022/04/21	2037	04/05/2023			Bond Future	11.3100	82.9128	11.4105	82.3235	0.889	0.0000	0.0000	0
2022/04/21	2037	04/05/2023	11.32	Call	Bond Future	58.9000	0.0589	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	2037	04/05/2023	11.32	Put	Bond Future	0.0000	0.0000	530.3600	0.5304	100.000	0	0	0
2022/04/21	2038	05/05/2022			Bond Future	131.5812	131.5812	130.8365	130.8365	(0.566)	0.0000	0.0000	1,820
2022/04/21	2038	04/08/2022			Bond Future	131.5570	131.5570	130.8002	130.8002	(0.575)	0.0000	0.0000	5,129
2022/04/21	2038	03/11/2022			Bond Future	133.4760	133.4760	132.7075	132.7075	(0.576)	0.0000	0.0000	0
2022/04/21	2038	02/02/2023			Bond Future	133.8585	133.8585	133.0763	133.0763	(0.584)	0.0000	0.0000	0
2022/04/21	2038	04/05/2023			Bond Future	134.4900	134.4900	135.3426	135.3426	0.634	0.0000	0.0000	0
2022/04/21	2040	05/05/2022	10.57	Call	Bond Future	94.0900	0.0941	148.0500	0.1480	57.349	0	0	1,200
2022/04/21	2040	05/05/2022	10.57	Put	Bond Future	2,830.1300	2.8301	2,318.1400	2.3181	(18.091)	0	0	0
2022/04/21	2040	05/05/2022	11.91	Put	Bond Future	5.4300	0.0054	1.9200	0.0019	(64.641)	0	0	0
2022/04/21	2040	05/05/2022	11.92	Call	Bond Future	6,162.5000	6.1625	6,725.1700	6.7252	9.131	0	0	0
2022/04/21	2040	05/05/2022	11.92	Put	Bond Future	5.0500	0.0051	1.7700	0.0018	(64.950)	0	0	0
2022/04/21	2040	05/05/2022	13.04	Call	Bond Future	12,490.7300	12.4907	13,056.6800	13.0567	4.531	0	0	0
2022/04/21	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/21	2040	05/05/2022			Bond Future	10.9615	87.2358	10.8789	87.8017	(0.753)	0.0000	0.0000	34,174

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/21	2040	05/05/2022	9.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,200
2022/04/21	2040	05/05/2022	9.82	Put	Bond Future	8,374.9700	8.3750	7,809.0200	7.8090	(6.758)	0	0	0
2022/04/21	2040	05/05/2022	11.90	Call	Bond Future	6,042.1500	6.0422	6,604.3400	6.6043	9.304	0	0	0
2022/04/21	2040	05/05/2022	11.90	Put	Bond Future	5.8400	0.0058	2.0800	0.0021	(64.384)	0	0	0
2022/04/21	2040	05/05/2022	11.91	Call	Bond Future	6,102.3500	6.1024	6,664.7900	6.6648	9.217	0	0	0
2022/04/21	2040	04/08/2022	11.05	Call	Bond Future	2,003.0200	2.0030	2,273.3800	2.2734	13.498	0	0	0
2022/04/21	2040	04/08/2022	11.05	Put	Bond Future	2,611.4200	2.6114	2,309.3600	2.3094	(11.567)	0	0	0
2022/04/21	2040	04/08/2022	12.24	Put	Bond Future	490.4100	0.4904	410.3400	0.4103	(16.327)	0	0	460
2022/04/21	2040	04/08/2022	9.70	Put	Bond Future	10,524.7200	10.5247	9,964.1200	9.9641	(5.327)	0	0	0
2022/04/21	2040	04/08/2022			Bond Future	11.1411	83.9108	11.0554	84.4832	(0.770)	0.0000	0.0000	85,088
2022/04/21	2040	04/08/2022	11.04	Call	Bond Future	1,969.9000	1.9699	2,237.5900	2.2376	13.589	0	0	0
2022/04/21	2040	04/08/2022	11.04	Put	Bond Future	2,645.4900	2.6455	2,340.7600	2.3408	(11.519)	0	0	0
2022/04/21	2040	04/08/2022	12.24	Call	Bond Future	7,313.1000	7.3131	7,805.4500	7.8054	6.732	0	0	0
2022/04/21	2040	04/08/2022	9.70	Call	Bond Future	33.9400	0.0339	45.7600	0.0458	34.826	0	0	460
2022/04/21	2040	04/08/2022	10.70	Call	Bond Future	1,046.0200	1.0460	1,222.7500	1.2228	16.895	0	0	460
2022/04/21	2040	04/08/2022	10.70	Put	Bond Future	4,056.8600	4.0569	3,661.1700	3.6612	(9.754)	0	0	0
2022/04/21	2040	04/08/2022	11.03	Call	Bond Future	1,937.0500	1.9371	2,202.0600	2.2021	13.681	0	0	0
2022/04/21	2040	04/08/2022	11.03	Put	Bond Future	2,679.9200	2.6799	2,372.5100	2.3725	(11.471)	0	0	0
2022/04/21	2040	03/11/2022	11.39	Call	Bond Future	3,361.3200	3.3613	3,679.9300	3.6799	9.479	0	0	0
2022/04/21	2040	03/11/2022	11.40	Call	Bond Future	3,397.9600	3.3980	3,718.4700	3.7185	9.432	0	0	0
2022/04/21	2040	03/11/2022	11.41	Put	Bond Future	2,733.1700	2.7332	2,475.4100	2.4754	(9.431)	0	0	0
2022/04/21	2040	03/11/2022			Bond Future	11.3012	85.1165	11.2123	85.6967	(0.787)	0.0000	0.0000	0
2022/04/21	2040	03/11/2022	11.39	Put	Bond Future	2,788.1800	2.7882	2,526.6400	2.5266	(9.380)	0	0	0
2022/04/21	2040	03/11/2022	11.40	Put	Bond Future	2,760.6800	2.7607	2,501.0400	2.5010	(9.405)	0	0	0
2022/04/21	2040	03/11/2022	11.41	Call	Bond Future	3,434.5200	3.4345	3,756.9100	3.7569	9.387	0	0	0
2022/04/21	2040	02/02/2023	11.12	Call	Bond Future	2,626.3200	2.6263	2,880.3100	2.8803	9.671	0	0	0
2022/04/21	2040	02/02/2023	11.12	Put	Bond Future	4,726.6300	4.7266	4,391.5900	4.3916	(7.088)	0	0	0
2022/04/21	2040	02/02/2023			Bond Future	11.4442	82.0395	11.3519	82.6285	(0.806)	0.0000	0.0000	0
2022/04/21	2040	02/02/2023	11.10	Call	Bond Future	2,570.1000	2.5701	2,820.6300	2.8206	9.748	0	0	0
2022/04/21	2040	02/02/2023	11.10	Put	Bond Future	4,802.7400	4.8027	4,464.2400	4.4642	(7.048)	0	0	0
2022/04/21	2040	02/02/2023	11.11	Call	Bond Future	2,597.9900	2.5980	2,850.2500	2.8502	9.710	0	0	0
2022/04/21	2040	02/02/2023	11.11	Put	Bond Future	4,764.4200	4.7644	4,427.6500	4.4276	(7.068)	0	0	0
2022/04/21	2040	04/05/2023	11.43	Call	Bond Future	63.4600	0.0635	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	2040	04/05/2023	11.43	Put	Bond Future	0.0000	0.0000	434.3800	0.4344	100.000	0	0	0
2022/04/21	2040	04/05/2023			Bond Future	11.4200	84.5202	11.4988	84.0224	0.690	0.0000	0.0000	0
2022/04/21	2040	04/05/2023	11.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2040	04/05/2023	11.41	Put	Bond Future	63.5500	0.0636	561.3900	0.5614	783.383	0	0	0
2022/04/21	2040	04/05/2023	11.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2040	04/05/2023	11.42	Put	Bond Future	0.0000	0.0000	497.8400	0.4978	100.000	0	0	0
2022/04/21	2044	05/05/2022	11.91	Call	Bond Future	6,040.5200	6.0405	6,648.3400	6.6483	10.062	0	0	0
2022/04/21	2044	05/05/2022	11.91	Put	Bond Future	6.8100	0.0068	2.3600	0.0024	(65.345)	0	0	0
2022/04/21	2044	05/05/2022	11.92	Call	Bond Future	6,101.1300	6.1011	6,709.2400	6.7092	9.967	0	0	0
2022/04/21	2044	05/05/2022	11.92	Put	Bond Future	6.3400	0.0063	2.1800	0.0022	(65.615)	0	0	0
2022/04/21	2044	05/05/2022			Bond Future	10.9849	84.0116	10.8974	84.6239	(0.797)	0.0000	0.0000	41,808
2022/04/21	2044	05/05/2022	11.93	Call	Bond Future	6,161.6900	6.1617	6,770.0600	6.7701	9.873	0	0	0
2022/04/21	2044	05/05/2022	11.93	Put	Bond Future	5.9100	0.0059	2.0100	0.0020	(65.990)	0	0	0
2022/04/21	2044	04/08/2022	11.08	Call	Bond Future	2,101.0600	2.1011	2,400.2200	2.4002	14.239	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
2022/04/21	2044	04/08/2022	11.08	Put	Bond Future	2,611.3900	2.6114	2,291.1000	2.2911	(12.265)	0	0	0
2022/04/21	2044	04/08/2022	11.09	Call	Bond Future	2,135.5500	2.1356	2,437.5800	2.4376	14.143	0	0	0
2022/04/21	2044	04/08/2022	11.09	Put	Bond Future	2,577.4600	2.5775	2,260.0400	2.2600	(12.315)	0	0	0
2022/04/21	2044	04/08/2022			Bond Future	11.1549	80.7682	11.0641	81.3877	(0.814)	0.0000	0.0000	47,183
2022/04/21	2044	04/08/2022	11.10	Call	Bond Future	2,170.4800	2.1705	2,475.3800	2.4754	14.048	0	0	0
2022/04/21	2044	04/08/2022	11.10	Put	Bond Future	2,544.0700	2.5441	2,229.5200	2.2295	(12.364)	0	0	0
2022/04/21	2044	03/11/2022	11.40	Put	Bond Future	2,828.5600	2.8286	2,548.2800	2.5483	(9.909)	0	0	0
2022/04/21	2044	03/11/2022	11.41	Call	Bond Future	3,483.7200	3.4837	3,833.3500	3.8333	10.036	0	0	0
2022/04/21	2044	03/11/2022	11.41	Put	Bond Future	2,800.6000	2.8006	2,522.3600	2.5224	(9.935)	0	0	0
2022/04/21	2044	03/11/2022			Bond Future	11.3061	81.9288	11.2120	82.5567	(0.833)	0.0000	0.0000	0
2022/04/21	2044	03/11/2022	11.39	Call	Bond Future	3,409.1100	3.4091	3,754.6300	3.7546	10.135	0	0	0
2022/04/21	2044	03/11/2022	11.39	Put	Bond Future	2,856.7800	2.8568	2,574.4300	2.5744	(9.884)	0	0	0
2022/04/21	2044	03/11/2022	11.40	Call	Bond Future	3,446.3300	3.4463	3,793.9200	3.7939	10.086	0	0	0
2022/04/21	2044	02/02/2023	11.14	Call	Bond Future	2,743.4700	2.7435	3,024.2300	3.0242	10.234	0	0	0
2022/04/21	2044	02/02/2023	11.14	Put	Bond Future	4,737.2200	4.7372	4,380.3900	4.3804	(7.532)	0	0	0
2022/04/21	2044	02/02/2023	11.15	Call	Bond Future	2,772.8000	2.7728	3,055.4500	3.0555	10.194	0	0	0
2022/04/21	2044	02/02/2023	11.15	Put	Bond Future	4,698.9500	4.6989	4,344.0100	4.3440	(7.554)	0	0	0
2022/04/21	2044	02/02/2023			Bond Future	11.4409	78.9235	11.3433	79.5610	(0.853)	0.0000	0.0000	0
2022/04/21	2044	02/02/2023	11.16	Call	Bond Future	2,802.3000	2.8023	3,086.8200	3.0868	10.153	0	0	0
2022/04/21	2044	02/02/2023	11.16	Put	Bond Future	4,660.9400	4.6609	4,307.8700	4.3079	(7.575)	0	0	0
2022/04/21	2044	04/05/2023	11.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2044	04/05/2023	11.41	Put	Bond Future	65.0400	0.0650	459.4000	0.4594	606.335	0	0	0
2022/04/21	2044	04/05/2023	11.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	2044	04/05/2023	11.42	Put	Bond Future	0.0000	0.0000	394.3600	0.3944	100.000	0	0	0
2022/04/21	2044	04/05/2023			Bond Future	11.4200	81.2976	11.4809	80.9032	0.534	0.0000	0.0000	0
2022/04/21	2044	04/05/2023	11.43	Call	Bond Future	64.9500	0.0650	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	2044	04/05/2023	11.43	Put	Bond Future	0.0000	0.0000	329.4100	0.3294	100.000	0	0	0
2022/04/21	2046	05/05/2022			Bond Future	121.0569	121.0569	118.4280	118.4280	(2.172)	0.0000	0.0000	6,004
2022/04/21	2046	04/08/2022			Bond Future	122.7271	122.7271	120.0602	120.0602	(2.173)	0.0000	0.0000	15,759
2022/04/21	2046	03/11/2022			Bond Future	122.5700	122.5700	119.8640	119.8640	(2.208)	0.0000	0.0000	0
2022/04/21	2046	02/02/2023			Bond Future	124.6523	124.6523	121.8991	121.8991	(2.209)	0.0000	0.0000	0
2022/04/21	2046	04/05/2023			Bond Future	123.1700	123.1700	121.9725	121.9725	(0.972)	0.0000	0.0000	0
2022/04/21	2050	05/05/2022			Bond Future	123.5840	123.5840	122.6685	122.6685	(0.741)	0.0000	0.0000	1,672
2022/04/21	2050	04/08/2022			Bond Future	123.2430	123.2430	122.3134	122.3134	(0.754)	0.0000	0.0000	9,314
2022/04/21	2050	03/11/2022			Bond Future	125.0405	125.0405	124.0967	124.0967	(0.755)	0.0000	0.0000	0
2022/04/21	2050	02/02/2023			Bond Future	125.0710	125.0710	124.1107	124.1107	(0.768)	0.0000	0.0000	0
2022/04/21	2050	04/05/2023			Bond Future	127.0500	127.0500	126.2241	126.2241	(0.650)	0.0000	0.0000	0
2022/04/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	AL37	05/05/2022			Index Future	818.2340	818.2340	818.6030	818.6030	0.045	0.0000	0.0000	0
2022/04/21	AL37	04/08/2022			Index Future	829.1980	829.1980	829.5610	829.5610	0.044	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
2022/04/21	AL37	03/11/2022			Index Future	841.2100	841.2100	841.5730	841.5730	0.043	0.0000	0.0000	0
2022/04/21	AL37	02/02/2023			Index Future	855.2850	855.2850	855.6470	855.6470	0.042	0.0000	0.0000	0
2022/04/21	AL37	04/05/2023			Index Future	853.4000	853.4000	870.0070	870.0070	1.946	0.0000	0.0000	0
2022/04/21	AL7T	05/05/2022			Index Future	928.1970	928.1970	930.4620	930.4620	0.244	0.0000	0.0000	0
2022/04/21	AL7T	04/08/2022			Index Future	940.6340	940.6340	942.9170	942.9170	0.243	0.0000	0.0000	0
2022/04/21	AL7T	03/11/2022			Index Future	954.2600	954.2600	956.5710	956.5710	0.242	0.0000	0.0000	0
2022/04/21	AL7T	02/02/2023			Index Future	970.2270	970.2270	972.5680	972.5680	0.241	0.0000	0.0000	0
2022/04/21	AL7T	04/05/2023			Index Future	968.5700	968.5700	988.8900	988.8900	2.098	0.0000	0.0000	0
2022/04/21	ALBI	05/05/2022			Index Future	827.5250	827.5250	830.6760	830.6760	0.381	0.0000	0.0000	128
2022/04/21	ALBI	04/08/2022			Index Future	838.6140	838.6140	841.7950	841.7950	0.379	0.0000	0.0000	96
2022/04/21	ALBI	03/11/2022			Index Future	850.7610	850.7610	853.9850	853.9850	0.379	0.0000	0.0000	0
2022/04/21	ALBI	02/02/2023			Index Future	864.9960	864.9960	868.2660	868.2660	0.378	0.0000	0.0000	0
2022/04/21	ALBI	04/05/2023			Index Future	864.8300	864.8300	882.8380	882.8380	2.082	0.0000	0.0000	0
2022/04/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	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
2022/04/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/21	ES33	05/05/2022			Bond Future	11.6238	75.4848	11.5558	75.8305	(0.585)	0.0000	0.0000	87
2022/04/21	ES33	04/08/2022			Bond Future	11.8490	76.5262	11.7783	76.8757	(0.597)	0.0000	0.0000	263
2022/04/21	ES33	03/11/2022			Bond Future	12.0675	73.8604	11.9939	74.2146	(0.610)	0.0000	0.0000	0
2022/04/21	ES33	02/02/2023			Bond Future	12.2690	75.1182	12.1923	75.4777	(0.625)	0.0000	0.0000	0
2022/04/21	ES33	04/05/2023			Bond Future	12.2500	73.6488	12.3954	72.9777	1.187	0.0000	0.0000	0
2022/04/21	ES42	05/05/2022			Bond Future	12.0252	73.8742	11.9423	74.3611	(0.689)	0.0000	0.0000	1,190
2022/04/21	ES42	04/08/2022			Bond Future	12.2303	74.8934	12.1441	75.3859	(0.705)	0.0000	0.0000	3,579
2022/04/21	ES42	03/11/2022			Bond Future	12.4299	71.7260	12.3402	72.2253	(0.722)	0.0000	0.0000	0
2022/04/21	ES42	02/02/2023			Bond Future	12.6077	72.9498	12.5144	73.4570	(0.740)	0.0000	0.0000	0
2022/04/21	ES42	04/05/2023			Bond Future	12.5900	71.0380	12.6997	70.4491	0.871	0.0000	0.0000	0
2022/04/21	GOVI	05/05/2022	788.25	Call	GOVI	278,560.0000	27.8560	309,460.0000	30.9460	11.093	0	0	0
2022/04/21	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	05/05/2022			GOVI	816.1060	816.1060	819.1960	819.1960	0.379	0.0000	0.0000	370
2022/04/21	GOVI	05/05/2022	788.23	Call	GOVI	278,760.0000	27.8760	309,660.0000	30.9660	11.085	0	0	0
2022/04/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	05/05/2022	788.24	Call	GOVI	278,660.0000	27.8660	309,560.0000	30.9560	11.089	0	0	0
2022/04/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	04/08/2022	819.28	Call	GOVI	77,620.0000	7.7620	108,820.0000	10.8820	40.196	0	0	0
2022/04/21	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	04/08/2022			GOVI	827.0420	827.0420	830.1620	830.1620	0.377	0.0000	0.0000	614

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/21	GOVI	04/08/2022	819.26	Call	GOVI	77,820.0000	7.7820	109,020.0000	10.9020	40.093	0	0	0
2022/04/21	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	04/08/2022	819.27	Call	GOVI	77,720.0000	7.7720	108,920.0000	10.8920	40.144	0	0	0
2022/04/21	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	03/11/2022	820.41	Call	GOVI	186,120.0000	18.6120	217,730.0000	21.7730	16.984	0	0	0
2022/04/21	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	03/11/2022	820.42	Call	GOVI	186,020.0000	18.6020	217,630.0000	21.7630	16.993	0	0	0
2022/04/21	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	03/11/2022			GOVI	839.0220	839.0220	842.1830	842.1830	0.377	0.0000	0.0000	0
2022/04/21	GOVI	03/11/2022	820.43	Call	GOVI	185,920.0000	18.5920	217,530.0000	21.7530	17.002	0	0	0
2022/04/21	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	02/02/2023	850.82	Call	GOVI	22,400.0000	2.2400	54,470.0000	5.4470	143.170	0	0	0
2022/04/21	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	02/02/2023	850.83	Call	GOVI	22,300.0000	2.2300	54,370.0000	5.4370	143.812	0	0	0
2022/04/21	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	02/02/2023			GOVI	853.0600	853.0600	856.2670	856.2670	0.376	0.0000	0.0000	0
2022/04/21	GOVI	02/02/2023	850.84	Call	GOVI	22,200.0000	2.2200	54,270.0000	5.4270	144.459	0	0	0
2022/04/21	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	04/05/2023	852.86	Call	GOVI	100.0000	0.0100	177,770.0000	17.7770	177670.000	0	0	0
2022/04/21	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	04/05/2023	852.87	Call	GOVI	0.0000	0.0000	177,670.0000	17.7670	100.000	0	0	0
2022/04/21	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	GOVI	04/05/2023			GOVI	852.8700	852.8700	870.6370	870.6370	2.083	0.0000	0.0000	0
2022/04/21	GOVI	04/05/2023	852.88	Call	GOVI	0.0000	0.0000	177,570.0000	17.7570	100.000	0	0	0
2022/04/21	GOVI	04/05/2023	852.88	Put	GOVI	100.0000	0.0100	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/21	IGOV	05/05/2022			Index Future	319.1150	319.1150	317.5270	317.5270	(0.498)	0.0000	0.0000	374
2022/04/21	IGOV	04/08/2022			Index Future	323.4700	323.4700	321.8560	321.8560	(0.499)	0.0000	0.0000	109
2022/04/21	IGOV	03/11/2022			Index Future	328.2340	328.2340	326.5940	326.5940	(0.500)	0.0000	0.0000	16
2022/04/21	IGOV	02/02/2023			Index Future	333.8020	333.8020	332.1320	332.1320	(0.500)	0.0000	0.0000	0
2022/04/21	IGOV	04/05/2023			Index Future	334.5000	334.5000	337.7810	337.7810	0.981	0.0000	0.0000	0
2022/04/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/21	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
2022/04/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/04/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/21	JBAF	18/05/2022			Jibar Tradeable Future	4.5450	95.4550	4.5300	95.4700	(0.330)	0.0000	0.0000	0
2022/04/21	JBAF	15/06/2022			Jibar Tradeable Future	4.8650	95.1350	4.8650	95.1350	0.000	0.0000	0.0000	0
2022/04/21	JBAF	20/07/2022			Jibar Tradeable Future	4.9500	95.0500	4.9450	95.0550	(0.101)	0.0000	0.0000	0
2022/04/21	JBAF	17/08/2022			Jibar Tradeable Future	5.2750	94.7250	5.2750	94.7250	0.000	0.0000	0.0000	0
2022/04/21	JBAF	21/09/2022			Jibar Tradeable Future	5.4350	94.5650	5.4050	94.5950	(0.552)	0.0000	0.0000	0
2022/04/21	JBAF	19/10/2022			Jibar Tradeable Future	5.7800	94.2200	5.7050	94.2950	(1.298)	0.0000	0.0000	0
2022/04/21	JBAF	21/12/2022			Jibar Tradeable Future	6.1300	93.8700	6.1400	93.8600	0.163	0.0000	0.0000	68
2022/04/21	JBAF	15/03/2023			Jibar Tradeable Future	6.4650	93.5350	6.4350	93.5650	(0.464)	0.0000	0.0000	0
2022/04/21	JBAF	21/06/2023			Jibar Tradeable Future	6.6600	93.3400	6.7000	93.3000	0.601	0.0000	0.0000	0
2022/04/21	JBAF	20/09/2023			Jibar Tradeable Future	6.8750	93.1250	6.9350	93.0650	0.873	0.0000	0.0000	75
2022/04/21	JBAF	20/12/2023			Jibar Tradeable Future	6.9400	93.0600	7.0050	92.9950	0.937	0.0000	0.0000	72
2022/04/21	JBAF	20/03/2024			Jibar Tradeable Future	7.1600	92.8400	7.2300	92.7700	0.978	0.0000	0.0000	0
2022/04/21	R023	05/05/2022	6.31	Call	Bond Future	595.1200	0.5951	621.9500	0.6220	4.508	0	0	0
2022/04/21	R023	05/05/2022	6.31	Put	Bond Future	0.5200	0.0005	0.2600	0.0003	(50.000)	0	0	0
2022/04/21	R023	05/05/2022			Bond Future	5.5554	103.1916	5.5212	103.2187	(0.616)	0.0000	0.0000	14,714
2022/04/21	R023	05/05/2022	6.29	Call	Bond Future	579.5300	0.5795	606.3200	0.6063	4.623	0	0	0
2022/04/21	R023	05/05/2022	6.29	Put	Bond Future	0.6200	0.0006	0.3200	0.0003	(48.387)	0	0	0
2022/04/21	R023	05/05/2022	6.30	Call	Bond Future	587.3300	0.5873	614.1400	0.6141	4.565	0	0	0
2022/04/21	R023	05/05/2022	6.30	Put	Bond Future	0.5700	0.0006	0.2900	0.0003	(49.123)	0	0	0
2022/04/21	R023	04/08/2022	6.05	Call	Bond Future	265.0800	0.2651	284.9500	0.2850	7.496	0	0	0
2022/04/21	R023	04/08/2022	6.05	Put	Bond Future	44.7700	0.0448	38.3300	0.0383	(14.385)	0	0	0
2022/04/21	R023	04/08/2022			Bond Future	5.6469	104.5649	5.5989	104.5912	(0.850)	0.0000	0.0000	22,183
2022/04/21	R023	04/08/2022	6.03	Call	Bond Future	255.6200	0.2556	275.2800	0.2753	7.691	0	0	0
2022/04/21	R023	04/08/2022	6.03	Put	Bond Future	46.2200	0.0462	39.5700	0.0396	(14.388)	0	0	0
2022/04/21	R023	04/08/2022	6.04	Call	Bond Future	260.2600	0.2603	280.0300	0.2800	7.596	0	0	0
2022/04/21	R023	04/08/2022	6.04	Put	Bond Future	45.4000	0.0454	38.8600	0.0389	(14.405)	0	0	0
2022/04/21	R023	03/11/2022	6.25	Call	Bond Future	288.7700	0.2888	310.9500	0.3109	7.681	0	0	0
2022/04/21	R023	03/11/2022	6.25	Put	Bond Future	18.9800	0.0190	15.4100	0.0154	(18.809)	0	0	0
2022/04/21	R023	03/11/2022	6.26	Call	Bond Future	292.0700	0.2921	314.2400	0.3142	7.591	0	0	0
2022/04/21	R023	03/11/2022	6.26	Put	Bond Future	19.2200	0.0192	15.6400	0.0156	(18.626)	0	0	0
2022/04/21	R023	03/11/2022			Bond Future	5.3731	102.1901	5.2897	102.2159	(1.553)	0.0000	0.0000	0
2022/04/21	R023	03/11/2022	6.27	Call	Bond Future	295.2100	0.2952	317.3900	0.3174	7.513	0	0	0
2022/04/21	R023	03/11/2022	6.27	Put	Bond Future	19.2900	0.0193	15.7200	0.0157	(18.507)	0	0	0
2022/04/21	R035	05/05/2022	10.72	Call	Bond Future	873.2700	0.8733	1,090.2600	1.0903	24.848	0	0	0
2022/04/21	R035	05/05/2022	10.72	Put	Bond Future	739.4400	0.7394	531.4200	0.5314	(28.132)	0	0	0
2022/04/21	R035	05/05/2022	11.63	Call	Bond Future	5,568.1500	5.5682	5,990.2300	5.9902	7.580	0	0	0
2022/04/21	R035	05/05/2022	11.63	Put	Bond Future	4.8900	0.0049	1.9600	0.0020	(59.918)	0	0	0
2022/04/21	R035	05/05/2022	11.64	Call	Bond Future	5,624.7300	5.6247	6,047.0100	6.0470	7.508	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
2022/04/21	R035	05/05/2022	11.64	Put	Bond Future	4.5400	0.0045	1.8100	0.0018	(60.132)	0	0	0
2022/04/21	R035	05/05/2022			Bond Future	10.6986	89.1263	10.6310	89.5513	(0.632)	0.0000	0.0000	64,218
2022/04/21	R035	05/05/2022	10.82	Call	Bond Future	1,251.4300	1.2514	1,519.0700	1.5191	21.387	0	0	0
2022/04/21	R035	05/05/2022	10.82	Put	Bond Future	496.0700	0.4961	338.7000	0.3387	(31.723)	0	0	0
2022/04/21	R035	05/05/2022	11.65	Call	Bond Future	5,681.2700	5.6813	6,103.7300	6.1037	7.436	0	0	0
2022/04/21	R035	05/05/2022	11.65	Put	Bond Future	4.2100	0.0042	1.6600	0.0017	(60.570)	0	0	0
2022/04/21	R035	05/05/2022	12.64	Call	Bond Future	11,033.8500	11.0338	11,458.8600	11.4589	3.852	0	0	0
2022/04/21	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R035	04/08/2022	11.13	Put	Bond Future	1,526.2600	1.5263	1,357.8700	1.3579	(11.033)	0	0	100
2022/04/21	R035	04/08/2022	10.64	Call	Bond Future	1,374.7400	1.3747	1,540.9000	1.5409	12.087	0	0	0
2022/04/21	R035	04/08/2022	10.64	Put	Bond Future	2,925.4400	2.9254	2,661.9900	2.6620	(9.005)	0	0	100
2022/04/21	R035	04/08/2022	10.72	Call	Bond Future	1,586.3000	1.5863	1,768.6900	1.7687	11.498	0	0	0
2022/04/21	R035	04/08/2022	10.72	Put	Bond Future	2,639.3500	2.6394	2,392.1300	2.3921	(9.367)	0	0	0
2022/04/21	R035	04/08/2022	10.73	Call	Bond Future	1,614.0400	1.6140	1,798.4500	1.7984	11.425	0	0	0
2022/04/21	R035	04/08/2022	10.73	Put	Bond Future	2,605.1600	2.6052	2,359.9600	2.3600	(9.412)	0	0	0
2022/04/21	R035	04/08/2022	9.53	Call	Bond Future	43.3800	0.0434	54.7200	0.0547	26.141	0	0	400
2022/04/21	R035	04/08/2022	9.53	Put	Bond Future	8,932.8100	8.9328	8,514.5400	8.5145	(4.682)	0	0	0
2022/04/21	R035	04/08/2022	9.84	Call	Bond Future	165.9700	0.1660	200.3600	0.2004	20.721	0	0	100
2022/04/21	R035	04/08/2022	9.84	Put	Bond Future	6,921.5800	6.9216	6,526.3600	6.5264	(5.710)	0	0	0
2022/04/21	R035	04/08/2022	10.53	Put	Bond Future	3,354.2600	3.3543	3,068.7500	3.0688	(8.512)	0	0	0
2022/04/21	R035	04/08/2022			Bond Future	10.8914	90.2933	10.8211	90.7229	(0.645)	0.0000	0.0000	99,562
2022/04/21	R035	04/08/2022	10.74	Call	Bond Future	1,642.0400	1.6420	1,828.4900	1.8285	11.355	0	0	0
2022/04/21	R035	04/08/2022	10.74	Put	Bond Future	2,571.3000	2.5713	2,328.1400	2.3281	(9.457)	0	0	0
2022/04/21	R035	04/08/2022	11.13	Call	Bond Future	2,961.6900	2.9617	3,222.9100	3.2229	8.820	0	0	0
2022/04/21	R035	04/08/2022	12.18	Call	Bond Future	7,685.0800	7.6851	8,067.4800	8.0675	4.976	0	0	0
2022/04/21	R035	04/08/2022	12.18	Put	Bond Future	322.8300	0.3228	275.6200	0.2756	(14.624)	0	0	400
2022/04/21	R035	04/08/2022	10.53	Call	Bond Future	1,112.6900	1.1127	1,256.7900	1.2568	12.951	0	0	400
2022/04/21	R035	03/11/2022	11.15	Call	Bond Future	3,041.4300	3.0414	3,276.7100	3.2767	7.736	0	0	0
2022/04/21	R035	03/11/2022	11.15	Put	Bond Future	2,541.4500	2.5415	2,341.5200	2.3415	(7.867)	0	0	0
2022/04/21	R035	03/11/2022	12.68	Call	Bond Future	9,422.2500	9.4223	9,800.8100	9.8008	4.018	0	0	0
2022/04/21	R035	03/11/2022	12.68	Put	Bond Future	554.9600	0.5550	498.3100	0.4983	(10.208)	0	0	1,000
2022/04/21	R035	03/11/2022	10.99	Call	Bond Future	2,527.2700	2.5273	2,738.8800	2.7389	8.373	0	0	0
2022/04/21	R035	03/11/2022	10.99	Put	Bond Future	2,977.0800	2.9771	2,753.4800	2.7535	(7.511)	0	0	582
2022/04/21	R035	03/11/2022	11.05	Call	Bond Future	2,714.4100	2.7144	2,935.0200	2.9350	8.127	0	0	1,000
2022/04/21	R035	03/11/2022	10.57	Call	Bond Future	1,443.5300	1.4435	1,590.8500	1.5909	10.206	0	0	0
2022/04/21	R035	03/11/2022	10.57	Put	Bond Future	4,459.4300	4.4594	4,171.5400	4.1715	(6.456)	0	0	582
2022/04/21	R035	03/11/2022			Bond Future	11.0655	87.1258	10.9924	87.5610	(0.660)	0.0000	0.0000	0
2022/04/21	R035	03/11/2022	11.14	Call	Bond Future	3,008.0200	3.0080	3,241.8600	3.2419	7.774	0	0	0
2022/04/21	R035	03/11/2022	11.14	Put	Bond Future	2,566.9700	2.5670	2,365.6000	2.3656	(7.845)	0	0	0
2022/04/21	R035	03/11/2022	11.05	Put	Bond Future	2,806.2900	2.8063	2,591.6900	2.5917	(7.647)	0	0	0
2022/04/21	R035	03/11/2022	11.13	Call	Bond Future	2,974.5300	2.9745	3,206.9200	3.2069	7.813	0	0	0
2022/04/21	R035	03/11/2022	11.13	Put	Bond Future	2,592.4600	2.5925	2,389.6400	2.3896	(7.823)	0	0	0
2022/04/21	R035	03/11/2022	9.82	Call	Bond Future	315.5000	0.3155	363.9200	0.3639	15.347	0	0	582
2022/04/21	R035	03/11/2022	9.82	Put	Bond Future	8,189.9400	8.1899	7,803.1500	7.8032	(4.723)	0	0	0
2022/04/21	R035	03/11/2022	10.30	Call	Bond Future	920.8000	0.9208	1,028.4600	1.0285	11.692	0	0	1,000
2022/04/21	R035	03/11/2022	10.30	Put	Bond Future	5,643.8900	5.6439	5,316.3400	5.3163	(5.804)	0	0	0
2022/04/21	R035	02/02/2023	13.22	Put	Bond Future	588.4600	0.5885	535.8700	0.5359	(8.937)	0	0	1,000
2022/04/21	R035	02/02/2023	10.88	Call	Bond Future	2,339.2800	2.3393	2,524.3200	2.5243	7.910	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
2022/04/21	R035	02/02/2023	10.88	Put	Bond Future	4,330.5800	4.3306	4,073.9800	4.0740	(5.925)	0	0	0
2022/04/21	R035	02/02/2023	9.81	Call	Bond Future	477.1300	0.4771	536.5500	0.5366	12.454	0	0	582
2022/04/21	R035	02/02/2023	9.81	Put	Bond Future	9,233.5400	9.2335	8,851.3200	8.8513	(4.139)	0	0	0
2022/04/21	R035	02/02/2023	10.30	Put	Bond Future	6,690.6600	6.6907	6,361.0000	6.3610	(4.927)	0	0	0
2022/04/21	R035	02/02/2023	10.66	Call	Bond Future	1,816.4000	1.8164	1,973.0900	1.9731	8.626	0	0	0
2022/04/21	R035	02/02/2023	10.66	Put	Bond Future	5,141.1400	5.1411	4,856.1900	4.8562	(5.543)	0	0	582
2022/04/21	R035	02/02/2023			Bond Future	11.2176	88.6276	11.1418	89.0693	(0.676)	0.0000	0.0000	0
2022/04/21	R035	02/02/2023	11.05	Call	Bond Future	2,798.1200	2.7981	3,005.0400	3.0050	7.395	0	0	1,000
2022/04/21	R035	02/02/2023	11.05	Put	Bond Future	3,778.5000	3.7785	3,543.7800	3.5438	(6.212)	0	0	0
2022/04/21	R035	02/02/2023	11.06	Call	Bond Future	2,826.9300	2.8269	3,035.1300	3.0351	7.365	0	0	0
2022/04/21	R035	02/02/2023	11.06	Put	Bond Future	3,748.3600	3.7484	3,514.9200	3.5149	(6.228)	0	0	582
2022/04/21	R035	02/02/2023	13.22	Call	Bond Future	11,154.2700	11.1543	11,543.3200	11.5433	3.488	0	0	0
2022/04/21	R035	02/02/2023	10.86	Call	Bond Future	2,288.4000	2.2884	2,470.8600	2.4709	7.973	0	0	0
2022/04/21	R035	02/02/2023	10.86	Put	Bond Future	4,399.7400	4.3997	4,140.5600	4.1406	(5.891)	0	0	0
2022/04/21	R035	02/02/2023	10.87	Call	Bond Future	2,313.7600	2.3138	2,497.5100	2.4975	7.942	0	0	0
2022/04/21	R035	02/02/2023	10.87	Put	Bond Future	4,365.0500	4.3650	4,107.1600	4.1072	(5.908)	0	0	0
2022/04/21	R035	02/02/2023	10.30	Call	Bond Future	1,120.8900	1.1209	1,232.8700	1.2329	9.990	0	0	1,000
2022/04/21	R035	04/05/2023	11.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R035	04/05/2023	11.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R035	04/05/2023	11.22	Put	Bond Future	0.0000	0.0000	462.0500	0.4620	100.000	0	0	0
2022/04/21	R035	04/05/2023			Bond Future	11.2100	86.5748	11.3006	86.0551	0.808	0.0000	0.0000	0
2022/04/21	R035	04/05/2023	11.20	Put	Bond Future	57.6200	0.0576	577.2400	0.5772	901.805	0	0	0
2022/04/21	R035	04/05/2023	11.21	Put	Bond Future	0.0000	0.0000	519.6200	0.5196	100.000	0	0	0
2022/04/21	R035	04/05/2023	11.22	Call	Bond Future	57.5700	0.0576	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	R186	05/05/2022	7.28	Call	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	435
2022/04/21	R186	05/05/2022	7.28	Put	Bond Future	3,796.4900	3.7965	3,746.0100	3.7460	(1.330)	0	0	0
2022/04/21	R186	05/05/2022	7.48	Call	Bond Future	1.4200	0.0014	1.1800	0.0012	(16.901)	0	0	3,600
2022/04/21	R186	05/05/2022	7.48	Put	Bond Future	2,970.5600	2.9706	2,919.8700	2.9199	(1.706)	0	0	0
2022/04/21	R186	05/05/2022	9.18	Call	Bond Future	3,765.1900	3.7652	3,815.2200	3.8152	1.329	0	0	0
2022/04/21	R186	05/05/2022	9.18	Put	Bond Future	1.0700	0.0011	0.6500	0.0007	(39.252)	0	0	454
2022/04/21	R186	05/05/2022	8.32	Call	Bond Future	725.6300	0.7256	743.0200	0.7430	2.397	0	0	0
2022/04/21	R186	05/05/2022	8.32	Put	Bond Future	302.2300	0.3022	269.1700	0.2692	(10.939)	0	0	0
2022/04/21	R186	05/05/2022	8.14	Call	Bond Future	343.0900	0.3431	348.1700	0.3482	1.481	0	0	454
2022/04/21	R186	05/05/2022	8.14	Put	Bond Future	635.6900	0.6357	590.3200	0.5903	(7.137)	0	0	0
2022/04/21	R186	05/05/2022			Bond Future	8.2134	112.6585	8.2007	112.7090	(0.154)	0.0000	0.0000	52,963
2022/04/21	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/21	R186	05/05/2022	6.73	Put	Bond Future	6,111.0500	6.1111	6,060.6000	6.0606	(0.826)	0	0	0
2022/04/21	R186	05/05/2022	8.64	Call	Bond Future	1,736.6900	1.7367	1,776.1100	1.7761	2.270	0	0	0
2022/04/21	R186	05/05/2022	8.64	Put	Bond Future	54.8700	0.0549	43.8400	0.0438	(20.102)	0	0	4,035
2022/04/21	R186	05/05/2022	8.94	Call	Bond Future	2,852.1900	2.8522	2,900.4500	2.9005	1.692	0	0	0
2022/04/21	R186	05/05/2022	8.94	Put	Bond Future	7.2100	0.0072	5.0200	0.0050	(30.374)	0	0	454
2022/04/21	R186	05/05/2022	8.31	Call	Bond Future	700.0600	0.7001	716.6700	0.7167	2.373	0	0	0
2022/04/21	R186	05/05/2022	8.31	Put	Bond Future	316.2800	0.3163	282.4400	0.2824	(10.699)	0	0	0
2022/04/21	R186	05/05/2022	8.35	Call	Bond Future	805.3300	0.8053	825.0600	0.8251	2.450	0	0	454
2022/04/21	R186	05/05/2022	8.35	Put	Bond Future	263.1700	0.2632	232.4500	0.2325	(11.673)	0	0	0
2022/04/21	R186	05/05/2022	7.88	Call	Bond Future	72.5100	0.0725	70.7400	0.0707	(2.441)	0	0	435
2022/04/21	R186	05/05/2022	7.88	Put	Bond Future	1,409.8300	1.4098	1,357.6100	1.3576	(3.704)	0	0	0

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2022/04/21	R186	05/05/2022	8.30	Call	Bond Future	674.8600	0.6749	690.7100	0.6907	2.349	0	0	0
2022/04/21	R186	05/05/2022	8.30	Put	Bond Future	330.7200	0.3307	296.1200	0.2961	(10.462)	0	0	0
2022/04/21	R186	04/08/2022	8.15	Call	Bond Future	806.7900	0.8068	820.1400	0.8201	1.655	0	0	0
2022/04/21	R186	04/08/2022	8.15	Put	Bond Future	1,810.0100	1.8100	1,773.7400	1.7737	(2.004)	0	0	0
2022/04/21	R186	04/08/2022	9.78	Call	Bond Future	5,110.3500	5.1104	5,153.6200	5.1536	0.847	0	0	0
2022/04/21	R186	04/08/2022	9.78	Put	Bond Future	132.1500	0.1321	125.8000	0.1258	(4.805)	0	0	3,600
2022/04/21	R186	04/08/2022	7.96	Call	Bond Future	550.3500	0.5503	559.9700	0.5600	1.748	0	0	3,600
2022/04/21	R186	04/08/2022			Bond Future	8.4154	108.8963	8.4022	108.9459	(0.157)	0.0000	0.0000	66,576
2022/04/21	R186	04/08/2022	8.14	Call	Bond Future	791.7500	0.7917	804.8900	0.8049	1.660	0	0	0
2022/04/21	R186	04/08/2022	8.14	Put	Bond Future	1,833.0000	1.8330	1,796.5200	1.7965	(1.990)	0	0	0
2022/04/21	R186	04/08/2022	6.96	Call	Bond Future	25.0200	0.0250	25.4900	0.0255	1.878	0	0	3,600
2022/04/21	R186	04/08/2022	6.96	Put	Bond Future	5,672.3200	5.6723	5,623.1700	5.6232	(0.866)	0	0	0
2022/04/21	R186	04/08/2022	7.96	Put	Bond Future	2,278.8900	2.2789	2,238.8900	2.2389	(1.755)	0	0	0
2022/04/21	R186	04/08/2022	8.13	Call	Bond Future	776.8900	0.7769	789.8300	0.7898	1.666	0	0	0
2022/04/21	R186	04/08/2022	8.13	Put	Bond Future	1,856.1800	1.8562	1,819.5000	1.8195	(1.976)	0	0	0
2022/04/21	R186	03/11/2022	8.53	Call	Bond Future	1,518.2800	1.5183	1,538.2100	1.5382	1.313	0	0	0
2022/04/21	R186	03/11/2022	8.53	Put	Bond Future	1,776.5100	1.7765	1,746.7300	1.7467	(1.676)	0	0	0
2022/04/21	R186	03/11/2022	8.54	Call	Bond Future	1,536.5900	1.5366	1,556.6800	1.5567	1.307	0	0	0
2022/04/21	R186	03/11/2022	8.54	Put	Bond Future	1,759.2700	1.7593	1,729.6500	1.7297	(1.684)	0	0	0
2022/04/21	R186	03/11/2022			Bond Future	8.6027	110.4597	8.5887	110.5094	(0.163)	0.0000	0.0000	0
2022/04/21	R186	03/11/2022	8.55	Call	Bond Future	1,554.6800	1.5547	1,574.9400	1.5749	1.303	0	0	0
2022/04/21	R186	03/11/2022	8.55	Put	Bond Future	1,741.8300	1.7418	1,712.3800	1.7124	(1.691)	0	0	0
2022/04/21	R186	02/02/2023	8.32	Call	Bond Future	1,159.0500	1.1591	1,175.1400	1.1751	1.388	0	0	0
2022/04/21	R186	02/02/2023	8.32	Put	Bond Future	2,589.8700	2.5899	2,556.4500	2.5565	(1.290)	0	0	0
2022/04/21	R186	02/02/2023	8.33	Call	Bond Future	1,175.1800	1.1752	1,191.4100	1.1914	1.381	0	0	0
2022/04/21	R186	02/02/2023	8.33	Put	Bond Future	2,572.0600	2.5721	2,538.7800	2.5388	(1.294)	0	0	0
2022/04/21	R186	02/02/2023			Bond Future	8.7450	107.0192	8.7302	107.0687	(0.170)	0.0000	0.0000	0
2022/04/21	R186	02/02/2023	8.34	Call	Bond Future	1,191.7800	1.1918	1,208.1500	1.2081	1.374	0	0	0
2022/04/21	R186	02/02/2023	8.34	Put	Bond Future	2,554.7300	2.5547	2,521.5900	2.5216	(1.297)	0	0	0
2022/04/21	R186	04/05/2023	8.83	Put	Bond Future	0.0000	0.0000	194.7300	0.1947	100.000	0	0	0
2022/04/21	R186	04/05/2023	8.84	Call	Bond Future	31.3700	0.0314	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	R186	04/05/2023			Bond Future	8.8300	109.0668	8.8921	108.8720	0.704	0.0000	0.0000	0
2022/04/21	R186	04/05/2023	8.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R186	04/05/2023	8.82	Put	Bond Future	31.3900	0.0314	226.1200	0.2261	620.357	0	0	0
2022/04/21	R186	04/05/2023	8.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R186	04/05/2023	8.84	Put	Bond Future	0.0000	0.0000	163.3600	0.1634	100.000	0	0	0
2022/04/21	R197	05/05/2022			Bond Future	330.4013	330.4013	330.1367	330.1367	(0.080)	0.0000	0.0000	615
2022/04/21	R197	04/08/2022			Bond Future	326.5015	326.5015	326.2288	326.2288	(0.084)	0.0000	0.0000	328
2022/04/21	R197	03/11/2022			Bond Future	331.2637	331.2637	330.9852	330.9852	(0.084)	0.0000	0.0000	0
2022/04/21	R197	02/02/2023			Bond Future	328.1987	328.1987	327.9143	327.9143	(0.087)	0.0000	0.0000	0
2022/04/21	R197	04/05/2023			Bond Future	328.3200	328.3200	333.5008	333.5008	1.578	0.0000	0.0000	0
2022/04/21	R202	05/05/2022			Bond Future	251.8244	251.8244	251.0133	251.0133	(0.322)	0.0000	0.0000	786
2022/04/21	R202	04/08/2022			Bond Future	250.8060	250.8060	249.9804	249.9804	(0.329)	0.0000	0.0000	6,489
2022/04/21	R202	03/11/2022			Bond Future	254.4636	254.4636	253.6248	253.6248	(0.330)	0.0000	0.0000	0
2022/04/21	R202	02/02/2023			Bond Future	254.1675	254.1675	253.3132	253.3132	(0.336)	0.0000	0.0000	0
2022/04/21	R202	04/05/2023			Bond Future	254.1900	254.1900	257.6264	257.6264	1.352	0.0000	0.0000	0

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2022/04/21	R209	05/05/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,975
2022/04/21	R209	05/05/2022	9.50	Put	Bond Future	6,830.7300	6.8307	6,460.0100	6.4600	(5.427)	0	0	0
2022/04/21	R209	05/05/2022	9.75	Call	Bond Future	0.1600	0.0002	0.2600	0.0003	62.500	0	0	6,525
2022/04/21	R209	05/05/2022	9.75	Put	Bond Future	5,286.1000	5.2861	4,915.4800	4.9155	(7.011)	0	0	0
2022/04/21	R209	05/05/2022	10.25	Call	Bond Future	57.4900	0.0575	83.3100	0.0833	44.912	0	0	0
2022/04/21	R209	05/05/2022	10.25	Put	Bond Future	2,383.5100	2.3835	2,038.6100	2.0386	(14.470)	0	0	9,000
2022/04/21	R209	05/05/2022	10.75	Call	Bond Future	960.6600	0.9607	1,180.3600	1.1804	22.870	0	0	0
2022/04/21	R209	05/05/2022	10.75	Put	Bond Future	490.6200	0.4906	339.6000	0.3396	(30.781)	0	0	1,050
2022/04/21	R209	05/05/2022	11.43	Call	Bond Future	4,040.5900	4.0406	4,404.4000	4.4044	9.004	0	0	0
2022/04/21	R209	05/05/2022	11.43	Put	Bond Future	12.5700	0.0126	5.6600	0.0057	(54.972)	0	0	0
2022/04/21	R209	05/05/2022	11.44	Call	Bond Future	4,090.1000	4.0901	4,454.3200	4.4543	8.905	0	0	0
2022/04/21	R209	05/05/2022	11.44	Put	Bond Future	11.7600	0.0118	5.2600	0.0053	(55.272)	0	0	0
2022/04/21	R209	05/05/2022			Bond Future	10.6639	69.0538	10.5966	69.4246	(0.631)	0.0000	0.0000	13,374
2022/04/21	R209	05/05/2022	11.45	Call	Bond Future	4,139.6300	4.1396	4,504.2200	4.5042	8.807	0	0	0
2022/04/21	R209	05/05/2022	11.45	Put	Bond Future	11.0200	0.0110	4.8900	0.0049	(55.626)	0	0	0
2022/04/21	R209	05/05/2022	12.00	Call	Bond Future	6,808.9600	6.8090	7,179.5800	7.1796	5.443	0	0	0
2022/04/21	R209	05/05/2022	12.00	Put	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	10,050
2022/04/21	R209	04/08/2022	10.58	Call	Bond Future	1,189.6600	1.1897	1,334.9600	1.3350	12.214	0	0	0
2022/04/21	R209	04/08/2022	10.58	Put	Bond Future	2,542.3300	2.5423	2,312.8300	2.3128	(9.027)	0	0	0
2022/04/21	R209	04/08/2022	10.57	Put	Bond Future	2,575.5400	2.5755	2,344.2400	2.3442	(8.981)	0	0	0
2022/04/21	R209	04/08/2022			Bond Future	10.8287	69.9891	10.7591	70.3639	(0.643)	0.0000	0.0000	12,425
2022/04/21	R209	04/08/2022	10.59	Call	Bond Future	1,212.0300	1.2120	1,359.1200	1.3591	12.136	0	0	0
2022/04/21	R209	04/08/2022	10.59	Put	Bond Future	2,509.5800	2.5096	2,281.8700	2.2819	(9.074)	0	0	0
2022/04/21	R209	04/08/2022	10.57	Call	Bond Future	1,167.6800	1.1677	1,311.1800	1.3112	12.289	0	0	0
2022/04/21	R209	03/11/2022	11.03	Call	Bond Future	2,524.2100	2.5242	2,725.5300	2.7255	7.976	0	0	0
2022/04/21	R209	03/11/2022	11.03	Put	Bond Future	2,283.0500	2.2831	2,104.5800	2.1046	(7.817)	0	0	0
2022/04/21	R209	03/11/2022	9.50	Call	Bond Future	150.7300	0.1507	176.4000	0.1764	17.030	0	0	0
2022/04/21	R209	03/11/2022	9.50	Put	Bond Future	8,618.5500	8.6186	8,264.4300	8.2644	(4.109)	0	0	0
2022/04/21	R209	03/11/2022	10.50	Put	Bond Future	3,871.2100	3.8712	3,620.9900	3.6210	(6.464)	0	0	0
2022/04/21	R209	03/11/2022	9.25	Call	Bond Future	81.0600	0.0811	96.0500	0.0961	18.492	0	0	8,000
2022/04/21	R209	03/11/2022	9.25	Put	Bond Future	10,118.3900	10.1184	9,753.5900	9.7536	(3.605)	0	0	0
2022/04/21	R209	03/11/2022			Bond Future	10.9840	67.8492	10.9119	68.2290	(0.656)	0.0000	0.0000	3,610
2022/04/21	R209	03/11/2022	11.50	Call	Bond Future	4,040.1100	4.0401	4,296.5100	4.2965	6.346	0	0	0
2022/04/21	R209	03/11/2022	11.50	Put	Bond Future	1,405.3600	1.4054	1,281.9700	1.2820	(8.780)	0	0	0
2022/04/21	R209	03/11/2022	11.00	Call	Bond Future	2,438.0700	2.4381	2,635.4700	2.6355	8.097	0	0	0
2022/04/21	R209	03/11/2022	11.00	Put	Bond Future	2,353.9100	2.3539	2,171.5200	2.1715	(7.748)	0	0	8,000
2022/04/21	R209	03/11/2022	11.01	Call	Bond Future	2,466.7000	2.4667	2,665.4100	2.6654	8.056	0	0	0
2022/04/21	R209	03/11/2022	11.01	Put	Bond Future	2,330.1500	2.3301	2,149.0700	2.1491	(7.771)	0	0	0
2022/04/21	R209	03/11/2022	11.02	Call	Bond Future	2,495.2800	2.4953	2,695.3000	2.6953	8.016	0	0	0
2022/04/21	R209	03/11/2022	11.02	Put	Bond Future	2,306.4000	2.3064	2,126.6300	2.1266	(7.794)	0	0	0
2022/04/21	R209	03/11/2022	10.00	Call	Bond Future	492.3800	0.4924	558.7700	0.5588	13.483	0	0	0
2022/04/21	R209	03/11/2022	10.00	Put	Bond Future	5,949.9300	5.9499	5,636.5300	5.6365	(5.267)	0	0	8,000
2022/04/21	R209	03/11/2022	10.50	Call	Bond Future	1,261.0200	1.2610	1,390.5900	1.3906	10.275	0	0	0
2022/04/21	R209	02/02/2023	10.79	Call	Bond Future	2,045.5800	2.0456	2,208.2300	2.2082	7.951	0	0	0
2022/04/21	R209	02/02/2023	10.80	Put	Bond Future	3,738.0500	3.7381	3,516.3200	3.5163	(5.932)	0	0	0
2022/04/21	R209	02/02/2023	10.78	Call	Bond Future	2,022.9600	2.0230	2,184.4600	2.1845	7.983	0	0	0
2022/04/21	R209	02/02/2023			Bond Future	11.1185	68.9889	11.0440	69.3744	(0.670)	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
2022/04/21	R209	02/02/2023	10.79	Put	Bond Future	3,768.9100	3.7689	3,546.0300	3.5460	(5.914)	0	0	0
2022/04/21	R209	02/02/2023	10.80	Call	Bond Future	2,068.0800	2.0681	2,231.8800	2.2319	7.920	0	0	0
2022/04/21	R209	02/02/2023	10.78	Put	Bond Future	3,799.7200	3.7997	3,575.6900	3.5757	(5.896)	0	0	0
2022/04/21	R209	04/05/2023	11.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R209	04/05/2023	11.10	Put	Bond Future	0.0000	0.0000	415.6900	0.4157	100.000	0	0	0
2022/04/21	R209	04/05/2023	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R209	04/05/2023	11.09	Put	Bond Future	51.4300	0.0514	467.1200	0.4671	808.264	0	0	0
2022/04/21	R209	04/05/2023			Bond Future	11.1000	67.8101	11.1812	67.3944	0.732	0.0000	0.0000	0
2022/04/21	R209	04/05/2023	11.11	Call	Bond Future	51.3600	0.0514	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	R209	04/05/2023	11.11	Put	Bond Future	0.0000	0.0000	364.3300	0.3643	100.000	0	0	0
2022/04/21	R210	05/05/2022			Bond Future	220.5010	220.5010	219.9023	219.9023	(0.272)	0.0000	0.0000	988
2022/04/21	R210	04/08/2022			Bond Future	223.5428	223.5428	222.9331	222.9331	(0.273)	0.0000	0.0000	931
2022/04/21	R210	03/11/2022			Bond Future	223.8516	223.8516	223.2320	223.2320	(0.277)	0.0000	0.0000	0
2022/04/21	R210	02/02/2023			Bond Future	227.6535	227.6535	227.0213	227.0213	(0.278)	0.0000	0.0000	0
2022/04/21	R210	04/05/2023			Bond Future	227.6800	227.6800	227.8508	227.8508	0.075	0.0000	0.0000	0
2022/04/21	R213	05/05/2022	10.63	Call	Bond Future	2,439.1900	2.4392	2,631.5300	2.6315	7.885	0	0	0
2022/04/21	R213	05/05/2022	10.65	Put	Bond Future	58.6800	0.0587	37.7500	0.0377	(35.668)	0	0	0
2022/04/21	R213	05/05/2022			Bond Future	10.1504	83.2699	10.1078	83.4852	(0.420)	0.0000	0.0000	22,222
2022/04/21	R213	05/05/2022	10.63	Put	Bond Future	65.8000	0.0658	42.7900	0.0428	(34.970)	0	0	0
2022/04/21	R213	05/05/2022	10.64	Call	Bond Future	2,484.0700	2.4841	2,677.4700	2.6775	7.786	0	0	0
2022/04/21	R213	05/05/2022	10.64	Put	Bond Future	62.1400	0.0621	40.1900	0.0402	(35.323)	0	0	0
2022/04/21	R213	05/05/2022	10.65	Call	Bond Future	2,529.1000	2.5291	2,723.5200	2.7235	7.687	0	0	0
2022/04/21	R213	04/08/2022	9.88	Call	Bond Future	704.2700	0.7043	762.3600	0.7624	8.248	0	0	0
2022/04/21	R213	04/08/2022	9.89	Call	Bond Future	719.4500	0.7194	778.4700	0.7785	8.203	0	0	0
2022/04/21	R213	04/08/2022	9.90	Put	Bond Future	2,985.4300	2.9854	2,828.1500	2.8281	(5.268)	0	0	0
2022/04/21	R213	04/08/2022			Bond Future	10.3523	84.3619	10.3079	84.5791	(0.428)	0.0000	0.0000	12,699
2022/04/21	R213	04/08/2022	9.88	Put	Bond Future	3,056.2000	3.0562	2,897.0700	2.8971	(5.207)	0	0	0
2022/04/21	R213	04/08/2022	9.89	Put	Bond Future	3,020.6800	3.0207	2,862.4800	2.8625	(5.237)	0	0	0
2022/04/21	R213	04/08/2022	9.90	Call	Bond Future	734.8500	0.7348	794.7900	0.7948	8.157	0	0	0
2022/04/21	R213	03/11/2022	10.38	Call	Bond Future	1,856.4300	1.8564	1,953.7100	1.9537	5.240	0	0	0
2022/04/21	R213	03/11/2022	10.38	Put	Bond Future	2,598.3600	2.5984	2,475.8000	2.4758	(4.717)	0	0	0
2022/04/21	R213	03/11/2022	10.39	Call	Bond Future	1,879.7300	1.8797	1,977.7700	1.9778	5.216	0	0	0
2022/04/21	R213	03/11/2022	10.39	Put	Bond Future	2,573.6200	2.5736	2,451.8200	2.4518	(4.733)	0	0	0
2022/04/21	R213	03/11/2022	10.37	Call	Bond Future	1,833.2800	1.8333	1,929.8000	1.9298	5.265	0	0	0
2022/04/21	R213	03/11/2022	10.37	Put	Bond Future	2,623.2900	2.6233	2,499.9700	2.5000	(4.701)	0	0	200
2022/04/21	R213	03/11/2022	9.19	Call	Bond Future	230.4700	0.2305	251.1600	0.2512	8.977	0	0	476
2022/04/21	R213	03/11/2022	9.19	Put	Bond Future	6,956.6700	6.9567	6,757.5200	6.7575	(2.863)	0	0	0
2022/04/21	R213	03/11/2022			Bond Future	10.5353	82.0542	10.4891	82.2740	(0.439)	0.0000	0.0000	0
2022/04/21	R213	03/11/2022	10.40	Call	Bond Future	1,903.1800	1.9032	2,001.9800	2.0020	5.191	0	0	0
2022/04/21	R213	03/11/2022	10.40	Put	Bond Future	2,549.0600	2.5491	2,428.0200	2.4280	(4.748)	0	0	0
2022/04/21	R213	03/11/2022	9.98	Call	Bond Future	1,070.1700	1.0702	1,137.3300	1.1373	6.276	0	0	0
2022/04/21	R213	03/11/2022	9.98	Put	Bond Future	3,763.7900	3.7638	3,611.1100	3.6111	(4.057)	0	0	200
2022/04/21	R213	03/11/2022	10.19	Call	Bond Future	1,447.1400	1.4471	1,529.9200	1.5299	5.720	0	0	0
2022/04/21	R213	03/11/2022	10.19	Put	Bond Future	3,108.7800	3.1088	2,971.7200	2.9717	(4.409)	0	0	476
2022/04/21	R213	03/11/2022	9.13	Call	Bond Future	198.3300	0.1983	216.6400	0.2166	9.232	0	0	200
2022/04/21	R213	03/11/2022	9.13	Put	Bond Future	7,240.8000	7.2408	7,039.2700	7.0393	(2.783)	0	0	0

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2022/04/21	R213	03/11/2022	9.84	Call	Bond Future	858.4600	0.8585	915.7200	0.9157	6.670	0	0	0
2022/04/21	R213	03/11/2022	9.84	Put	Bond Future	4,249.2300	4.2492	4,086.6500	4.0867	(3.826)	0	0	476
2022/04/21	R213	02/02/2023	10.43	Put	Bond Future	3,211.8500	3.2119	3,084.0600	3.0841	(3.979)	0	0	0
2022/04/21	R213	02/02/2023	12.20	Call	Bond Future	7,336.4300	7.3364	7,518.0200	7.5180	2.475	0	0	0
2022/04/21	R213	02/02/2023	12.20	Put	Bond Future	744.6300	0.7446	703.5400	0.7035	(5.518)	0	0	912
2022/04/21	R213	02/02/2023	10.22	Put	Bond Future	3,792.4700	3.7925	3,651.0500	3.6511	(3.729)	0	0	0
2022/04/21	R213	02/02/2023	10.23	Call	Bond Future	1,586.8600	1.5869	1,668.7500	1.6688	5.161	0	0	0
2022/04/21	R213	02/02/2023	10.35	Call	Bond Future	1,819.4300	1.8194	1,909.1100	1.9091	4.929	0	0	0
2022/04/21	R213	02/02/2023	10.35	Put	Bond Future	3,424.6800	3.4247	3,291.6800	3.2917	(3.884)	0	0	476
2022/04/21	R213	02/02/2023	10.01	Call	Bond Future	1,208.4800	1.2085	1,276.3800	1.2764	5.619	0	0	0
2022/04/21	R213	02/02/2023			Bond Future	10.6931	83.4660	10.6450	83.6887	(0.450)	0.0000	0.0000	0
2022/04/21	R213	02/02/2023	10.43	Call	Bond Future	1,984.4800	1.9845	2,079.3700	2.0794	4.782	0	0	912
2022/04/21	R213	02/02/2023	10.22	Call	Bond Future	1,568.4200	1.5684	1,649.6800	1.6497	5.181	0	0	0
2022/04/21	R213	02/02/2023	10.23	Put	Bond Future	3,763.1000	3.7631	3,622.3100	3.6223	(3.741)	0	0	0
2022/04/21	R213	02/02/2023	9.16	Call	Bond Future	325.6000	0.3256	350.3900	0.3504	7.614	0	0	476
2022/04/21	R213	02/02/2023	9.16	Put	Bond Future	7,823.0000	7.8230	7,625.1100	7.6251	(2.530)	0	0	0
2022/04/21	R213	02/02/2023	10.01	Put	Bond Future	4,444.7200	4.4447	4,289.9400	4.2899	(3.482)	0	0	476
2022/04/21	R213	02/02/2023	10.21	Call	Bond Future	1,549.8300	1.5498	1,630.4400	1.6304	5.201	0	0	0
2022/04/21	R213	02/02/2023	10.21	Put	Bond Future	3,821.7300	3.8217	3,679.6600	3.6797	(3.717)	0	0	0
2022/04/21	R213	04/05/2023	10.75	Call	Bond Future	45.2900	0.0453	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	R213	04/05/2023	10.75	Put	Bond Future	0.0000	0.0000	290.1300	0.2901	100.000	0	0	0
2022/04/21	R213	04/05/2023			Bond Future	10.7400	81.8698	10.8142	81.5344	0.691	0.0000	0.0000	0
2022/04/21	R213	04/05/2023	10.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R213	04/05/2023	10.74	Put	Bond Future	0.0000	0.0000	335.4200	0.3354	100.000	0	0	0
2022/04/21	R213	04/05/2023	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R213	04/05/2023	10.73	Put	Bond Future	45.3100	0.0453	380.7300	0.3807	740.278	0	0	0
2022/04/21	R214	05/05/2022	11.73	Put	Bond Future	13.9300	0.0139	5.6400	0.0056	(59.512)	0	0	0
2022/04/21	R214	05/05/2022	11.74	Put	Bond Future	13.0800	0.0131	5.2500	0.0053	(59.862)	0	0	0
2022/04/21	R214	05/05/2022	11.75	Call	Bond Future	4,317.1300	4.3171	4,779.3400	4.7793	10.706	0	0	0
2022/04/21	R214	05/05/2022			Bond Future	10.9487	66.0745	10.8663	66.5441	(0.752)	0.0000	0.0000	9,531
2022/04/21	R214	05/05/2022	11.73	Call	Bond Future	4,216.9100	4.2169	4,678.2200	4.6782	10.940	0	0	0
2022/04/21	R214	05/05/2022	11.74	Call	Bond Future	4,267.0300	4.2670	4,728.8000	4.7288	10.822	0	0	0
2022/04/21	R214	05/05/2022	11.75	Put	Bond Future	12.2800	0.0123	4.8900	0.0049	(60.179)	0	0	0
2022/04/21	R214	04/08/2022	10.98	Put	Bond Future	2,287.1000	2.2871	2,027.1500	2.0272	(11.366)	0	0	0
2022/04/21	R214	04/08/2022	10.99	Call	Bond Future	1,570.3100	1.5703	1,787.6900	1.7877	13.843	0	0	0
2022/04/21	R214	04/08/2022			Bond Future	11.1129	66.9391	11.0276	67.4142	(0.768)	0.0000	0.0000	14,860
2022/04/21	R214	04/08/2022	10.97	Call	Bond Future	1,518.5100	1.5185	1,731.3800	1.7314	14.018	0	0	0
2022/04/21	R214	04/08/2022	10.97	Put	Bond Future	2,317.7300	2.3177	2,055.5200	2.0555	(11.313)	0	0	0
2022/04/21	R214	04/08/2022	10.98	Call	Bond Future	1,544.2900	1.5443	1,759.4200	1.7594	13.931	0	0	0
2022/04/21	R214	04/08/2022	10.99	Put	Bond Future	2,256.7700	2.2568	1,999.0700	1.9991	(11.419)	0	0	0
2022/04/21	R214	03/11/2022	11.34	Call	Bond Future	2,756.8900	2.7569	3,020.8400	3.0208	9.574	0	0	0
2022/04/21	R214	03/11/2022	11.36	Put	Bond Future	2,280.2900	2.2803	2,065.8800	2.0659	(9.403)	0	0	0
2022/04/21	R214	03/11/2022			Bond Future	11.2603	64.6316	11.1720	65.1131	(0.784)	0.0000	0.0000	0
2022/04/21	R214	03/11/2022	11.34	Put	Bond Future	2,326.7400	2.3267	2,109.1500	2.1091	(9.352)	0	0	0
2022/04/21	R214	03/11/2022	11.35	Call	Bond Future	2,787.1900	2.7872	3,052.7300	3.0527	9.527	0	0	0
2022/04/21	R214	03/11/2022	11.35	Put	Bond Future	2,303.4100	2.3034	2,087.4100	2.0874	(9.377)	0	0	0
2022/04/21	R214	03/11/2022	11.36	Call	Bond Future	2,817.6400	2.8176	3,084.7700	3.0848	9.481	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
2022/04/21	R214	02/02/2023	11.07	Call	Bond Future	2,191.9200	2.1919	2,403.5000	2.4035	9.653	0	0	0
2022/04/21	R214	02/02/2023	11.07	Put	Bond Future	3,925.9700	3.9260	3,648.5700	3.6486	(7.066)	0	0	0
2022/04/21	R214	02/02/2023	11.08	Call	Bond Future	2,215.7600	2.2158	2,428.7900	2.4288	9.614	0	0	0
2022/04/21	R214	02/02/2023	11.08	Put	Bond Future	3,894.2900	3.8943	3,618.3400	3.6183	(7.086)	0	0	0
2022/04/21	R214	02/02/2023			Bond Future	11.3887	65.7461	11.2975	66.2351	(0.801)	0.0000	0.0000	0
2022/04/21	R214	02/02/2023	11.09	Call	Bond Future	2,239.7300	2.2397	2,454.2100	2.4542	9.576	0	0	0
2022/04/21	R214	02/02/2023	11.09	Put	Bond Future	3,862.8000	3.8628	3,588.3000	3.5883	(7.106)	0	0	0
2022/04/21	R214	04/05/2023	11.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R214	04/05/2023	11.36	Put	Bond Future	53.3900	0.0534	368.8700	0.3689	590.897	0	0	0
2022/04/21	R214	04/05/2023	11.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R214	04/05/2023	11.37	Put	Bond Future	0.0000	0.0000	315.4800	0.3155	100.000	0	0	0
2022/04/21	R214	04/05/2023			Bond Future	11.3700	64.3594	11.4294	64.0440	0.522	0.0000	0.0000	0
2022/04/21	R214	04/05/2023	11.38	Call	Bond Future	53.3200	0.0533	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	R214	04/05/2023	11.38	Put	Bond Future	0.0000	0.0000	262.1600	0.2622	100.000	0	0	0
2022/04/21	R248	05/05/2022	11.79	Call	Bond Future	5,838.1400	5.8381	6,390.5100	6.3905	9.461	0	0	0
2022/04/21	R248	05/05/2022	11.79	Put	Bond Future	10.0900	0.0101	3.9700	0.0040	(60.654)	0	0	0
2022/04/21	R248	05/05/2022	11.80	Call	Bond Future	5,900.3700	5.9004	6,453.1300	6.4531	9.368	0	0	0
2022/04/21	R248	05/05/2022			Bond Future	10.9233	83.0431	10.8460	83.6015	(0.708)	0.0000	0.0000	134,025
2022/04/21	R248	05/05/2022	11.80	Put	Bond Future	9.4100	0.0094	3.6800	0.0037	(60.893)	0	0	0
2022/04/21	R248	05/05/2022	11.81	Call	Bond Future	5,962.5700	5.9626	6,515.6800	6.5157	9.276	0	0	0
2022/04/21	R248	05/05/2022	11.81	Put	Bond Future	8.7800	0.0088	3.4000	0.0034	(61.276)	0	0	0
2022/04/21	R248	04/08/2022	10.98	Call	Bond Future	2,028.5800	2.0286	2,290.2100	2.2902	12.897	0	0	0
2022/04/21	R248	04/08/2022	10.98	Put	Bond Future	2,774.9900	2.7750	2,471.7900	2.4718	(10.926)	0	0	0
2022/04/21	R248	04/08/2022	10.99	Call	Bond Future	2,062.2600	2.0623	2,326.5600	2.3266	12.816	0	0	0
2022/04/21	R248	04/08/2022	10.99	Put	Bond Future	2,737.6600	2.7377	2,437.1300	2.4371	(10.978)	0	0	0
2022/04/21	R248	04/08/2022	10.20	Call	Bond Future	319.8200	0.3198	390.0600	0.3901	21.962	0	0	1,700
2022/04/21	R248	04/08/2022	10.40	Put	Bond Future	5,647.9800	5.6480	5,194.7500	5.1948	(8.025)	0	0	0
2022/04/21	R248	04/08/2022			Bond Future	11.0859	84.1299	11.0056	84.6947	(0.724)	0.0000	0.0000	178,768
2022/04/21	R248	04/08/2022	11.00	Call	Bond Future	2,096.2200	2.0962	2,363.2000	2.3632	12.736	0	0	0
2022/04/21	R248	04/08/2022	11.00	Put	Bond Future	2,700.7100	2.7007	2,402.8600	2.4029	(11.029)	0	0	0
2022/04/21	R248	04/08/2022	10.90	Call	Bond Future	1,769.9000	1.7699	2,009.9600	2.0100	13.563	0	0	1,700
2022/04/21	R248	04/08/2022	10.90	Put	Bond Future	3,088.3400	3.0883	2,763.5700	2.7636	(10.516)	0	0	0
2022/04/21	R248	04/08/2022	9.70	Call	Bond Future	39.4200	0.0394	52.0200	0.0520	31.963	0	0	0
2022/04/21	R248	04/08/2022	9.70	Put	Bond Future	10,851.0800	10.8511	10,298.8500	10.2988	(5.089)	0	0	0
2022/04/21	R248	04/08/2022	10.20	Put	Bond Future	6,957.2000	6.9572	6,462.6100	6.4626	(7.109)	0	0	0
2022/04/21	R248	04/08/2022	10.40	Call	Bond Future	589.9500	0.5899	701.5500	0.7016	18.917	0	0	0
2022/04/21	R248	03/11/2022	11.32	Call	Bond Future	3,492.8300	3.4928	3,807.5300	3.8075	9.010	0	0	0
2022/04/21	R248	03/11/2022	11.30	Put	Bond Future	2,950.6000	2.9506	2,688.9800	2.6890	(8.867)	0	0	0
2022/04/21	R248	03/11/2022	11.31	Put	Bond Future	2,921.1600	2.9212	2,661.4600	2.6615	(8.890)	0	0	0
2022/04/21	R248	03/11/2022			Bond Future	11.2315	80.9362	11.1483	81.5087	(0.741)	0.0000	0.0000	0
2022/04/21	R248	03/11/2022	11.32	Put	Bond Future	2,891.7600	2.8918	2,633.9600	2.6340	(8.915)	0	0	0
2022/04/21	R248	03/11/2022	11.30	Call	Bond Future	3,416.5700	3.4166	3,727.4500	3.7275	9.099	0	0	0
2022/04/21	R248	03/11/2022	11.31	Call	Bond Future	3,454.7300	3.4547	3,767.5300	3.7675	9.054	0	0	0
2022/04/21	R248	02/02/2023	11.08	Call	Bond Future	2,866.9500	2.8669	3,124.4700	3.1245	8.982	0	0	0
2022/04/21	R248	02/02/2023	11.08	Put	Bond Future	4,771.2400	4.7712	4,447.4700	4.4475	(6.786)	0	0	0
2022/04/21	R248	02/02/2023			Bond Future	11.3584	82.3321	11.2721	82.9134	(0.759)	0.0000	0.0000	0
2022/04/21	R248	02/02/2023	11.06	Call	Bond Future	2,806.2300	2.8062	3,060.2900	3.0603	9.053	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
2022/04/21	R248	02/02/2023	11.06	Put	Bond Future	4,850.4400	4.8504	4,523.2100	4.5232	(6.746)	0	0	0
2022/04/21	R248	02/02/2023	11.07	Call	Bond Future	2,836.3700	2.8364	3,092.1500	3.0921	9.018	0	0	0
2022/04/21	R248	02/02/2023	11.07	Put	Bond Future	4,810.5600	4.8106	4,485.0500	4.4850	(6.767)	0	0	0
2022/04/21	R248	04/05/2023	11.35	Call	Bond Future	67.0900	0.0671	0.0000	0.0000	(100.000)	0	0	0
2022/04/21	R248	04/05/2023	11.35	Put	Bond Future	0.0000	0.0000	348.6900	0.3487	100.000	0	0	0
2022/04/21	R248	04/05/2023			Bond Future	11.3400	80.2764	11.4022	79.8606	0.549	0.0000	0.0000	0
2022/04/21	R248	04/05/2023	11.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R248	04/05/2023	11.33	Put	Bond Future	67.1800	0.0672	482.9600	0.4830	618.904	0	0	0
2022/04/21	R248	04/05/2023	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/21	R248	04/05/2023	11.34	Put	Bond Future	0.0000	0.0000	415.7800	0.4158	100.000	0	0	0

Total

1673485