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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/04/2022 TO 13/04/2022

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
2022/04/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	2025	05/05/2022		Bond Future	161.0184	161.0184	160.9955	160.9955	(0.014)	0.0000	0.0000	611
2022/04/13	2025	04/08/2022		Bond Future	161.5746	161.5746	161.5494	161.5494	(0.016)	0.0000	0.0000	6,124
2022/04/13	2025	03/11/2022		Bond Future	164.0233	164.0233	163.9962	163.9962	(0.017)	0.0000	0.0000	0
2022/04/13	2025	02/02/2023		Bond Future	165.1502	165.1502	165.1203	165.1203	(0.018)	0.0000	0.0000	0
2022/04/13	2029	05/05/2022		Bond Future	118.4407	118.4407	118.4432	118.4432	0.002	0.0000	0.0000	2,554
2022/04/13	2029	04/08/2022		Bond Future	120.0436	120.0436	120.0448	120.0448	0.001	0.0000	0.0000	3,568
2022/04/13	2029	03/11/2022		Bond Future	120.6306	120.6306	120.6303	120.6303	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
2022/04/13	2029	02/02/2023			Bond Future	122.6844	122.6844	122.6831	122.6831	(0.001)	0.0000	0.0000	0
2022/04/13	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/13	2030	05/05/2022	8.14	Put	Bond Future	8,260.9100	8.2609	8,502.9600	8.5030	2.930	0	0	0
2022/04/13	2030	05/05/2022	8.47	Call	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	1,073
2022/04/13	2030	05/05/2022	10.21	Call	Bond Future	2,687.0200	2.6870	2,445.3300	2.4453	(8.995)	0	0	0
2022/04/13	2030	05/05/2022	10.21	Put	Bond Future	117.1200	0.1171	117.4800	0.1175	0.307	0	0	0
2022/04/13	2030	05/05/2022	9.95	Call	Bond Future	1,627.3000	1.6273	1,398.7600	1.3988	(14.044)	0	0	0
2022/04/13	2030	05/05/2022	9.65	Put	Bond Future	903.2800	0.9033	978.8600	0.9789	8.367	0	0	5,000
2022/04/13	2030	05/05/2022	8.81	Put	Bond Future	4,584.2800	4.5843	4,823.2300	4.8232	5.212	0	0	0
2022/04/13	2030	05/05/2022	8.89	Put	Bond Future	4,160.9700	4.1610	4,397.2400	4.3972	5.678	0	0	0
2022/04/13	2030	05/05/2022	9.15	Call	Bond Future	63.8100	0.0638	31.0600	0.0311	(51.324)	0	0	7,500
2022/04/13	2030	05/05/2022	9.15	Put	Bond Future	2,841.3200	2.8413	3,050.6200	3.0506	7.366	0	0	0
2022/04/13	2030	05/05/2022			Bond Future	9.6907	93.1157	9.7388	92.8737	0.496	0.0000	0.0000	77,846
2022/04/13	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/13	2030	05/05/2022	7.73	Put	Bond Future	10,602.2400	10.6022	10,844.2900	10.8443	2.283	0	0	0
2022/04/13	2030	05/05/2022	8.47	Put	Bond Future	6,425.8400	6.4258	6,667.7800	6.6678	3.765	0	0	0
2022/04/13	2030	05/05/2022	11.04	Call	Bond Future	6,488.6500	6.4887	6,246.5000	6.2465	(3.732)	0	0	0
2022/04/13	2030	05/05/2022	11.04	Put	Bond Future	1.4700	0.0015	1.3700	0.0014	(6.803)	0	0	1,800
2022/04/13	2030	05/05/2022	9.95	Put	Bond Future	332.2200	0.3322	345.7300	0.3457	4.067	0	0	1,073
2022/04/13	2030	05/05/2022	10.19	Call	Bond Future	2,600.2600	2.6003	2,358.8800	2.3589	(9.283)	0	0	0
2022/04/13	2030	05/05/2022	10.19	Put	Bond Future	127.5900	0.1276	128.2600	0.1283	0.525	0	0	0
2022/04/13	2030	05/05/2022	10.20	Call	Bond Future	2,643.5500	2.6436	2,402.0100	2.4020	(9.137)	0	0	0
2022/04/13	2030	05/05/2022	10.20	Put	Bond Future	122.2500	0.1222	122.7600	0.1228	0.417	0	0	200
2022/04/13	2030	05/05/2022	9.35	Call	Bond Future	199.9600	0.2000	119.3900	0.1194	(40.293)	0	0	0
2022/04/13	2030	05/05/2022	9.35	Put	Bond Future	1,937.6000	1.9376	2,099.0800	2.0991	8.334	0	0	1,073
2022/04/13	2030	05/05/2022	9.60	Call	Bond Future	585.2400	0.5852	432.5300	0.4325	(26.094)	0	0	0
2022/04/13	2030	05/05/2022	9.60	Put	Bond Future	1,043.6000	1.0436	1,132.9400	1.1329	8.561	0	0	5,000
2022/04/13	2030	05/05/2022	9.65	Call	Bond Future	698.0800	0.6981	531.6100	0.5316	(23.847)	0	0	0
2022/04/13	2030	05/05/2022	8.81	Call	Bond Future	4.7500	0.0048	1.6500	0.0017	(65.263)	0	0	200
2022/04/13	2030	05/05/2022	8.89	Call	Bond Future	9.3700	0.0094	3.5900	0.0036	(61.686)	0	0	1,800
2022/04/13	2030	04/08/2022	9.56	Call	Bond Future	1,013.7600	1.0138	859.4200	0.8594	(15.225)	0	0	0
2022/04/13	2030	04/08/2022	9.56	Put	Bond Future	2,682.2700	2.6823	2,774.1600	2.7742	3.426	0	0	0
2022/04/13	2030	04/08/2022	10.95	Call	Bond Future	5,321.0300	5.3210	5,055.2500	5.0552	(4.995)	0	0	0
2022/04/13	2030	04/08/2022	10.95	Put	Bond Future	391.2500	0.3913	371.7000	0.3717	(4.997)	0	0	800
2022/04/13	2030	04/08/2022			Bond Future	9.8992	90.3468	9.9499	90.1006	0.512	0.0000	0.0000	43,289
2022/04/13	2030	04/08/2022	9.05	Call	Bond Future	338.6800	0.3387	259.0700	0.2591	(23.506)	0	0	800
2022/04/13	2030	04/08/2022	9.05	Put	Bond Future	4,590.5500	4.5906	4,757.1700	4.7572	3.630	0	0	0
2022/04/13	2030	04/08/2022	9.54	Call	Bond Future	978.0000	0.9780	825.8000	0.8258	(15.562)	0	0	0
2022/04/13	2030	04/08/2022	9.54	Put	Bond Future	2,746.1200	2.7461	2,840.1500	2.8401	3.424	0	0	0
2022/04/13	2030	04/08/2022	9.55	Call	Bond Future	995.7800	0.9958	842.5000	0.8425	(15.393)	0	0	0
2022/04/13	2030	04/08/2022	9.55	Put	Bond Future	2,714.0800	2.7141	2,807.0300	2.8070	3.425	0	0	0
2022/04/13	2030	04/08/2022	8.30	Call	Bond Future	42.9800	0.0430	33.6600	0.0337	(21.685)	0	0	800
2022/04/13	2030	04/08/2022	8.30	Put	Bond Future	8,263.3500	8.2634	8,500.2600	8.5003	2.867	0	0	0
2022/04/13	2030	03/11/2022	10.10	Call	Bond Future	2,333.4400	2.3334	2,125.5200	2.1255	(8.910)	0	0	0
2022/04/13	2030	03/11/2022	10.10	Put	Bond Future	2,192.8300	2.1928	2,235.7300	2.2357	1.956	0	0	0
2022/04/13	2030	03/11/2022			Bond Future	10.0701	91.6976	10.1235	91.4468	0.530	0.0000	0.0000	0
2022/04/13	2030	03/11/2022	10.09	Call	Bond Future	2,308.4900	2.3085	2,101.4000	2.1014	(8.971)	0	0	0

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2022/04/13	2030	03/11/2022	10.09	Put	Bond Future	2,214.8900	2.2149	2,258.6200	2.2586	1.974	0	0	0
2022/04/13	2030	03/11/2022	10.08	Call	Bond Future	2,283.6800	2.2837	2,077.4200	2.0774	(9.032)	0	0	0
2022/04/13	2030	03/11/2022	10.08	Put	Bond Future	2,237.1200	2.2371	2,281.6800	2.2817	1.992	0	0	0
2022/04/13	2030	02/02/2023	10.01	Put	Bond Future	3,185.1000	3.1851	3,224.1300	3.2241	1.225	0	0	0
2022/04/13	2030	02/02/2023	9.94	Put	Bond Future	3,362.4600	3.3625	3,407.4100	3.4074	1.337	0	0	102
2022/04/13	2030	02/02/2023	9.99	Call	Bond Future	2,152.3400	2.1523	1,937.2100	1.9372	(9.995)	0	0	0
2022/04/13	2030	02/02/2023	10.00	Call	Bond Future	2,173.4700	2.1735	1,957.5100	1.9575	(9.936)	0	0	0
2022/04/13	2030	02/02/2023	9.20	Call	Bond Future	838.2800	0.8383	704.4700	0.7045	(15.962)	0	0	0
2022/04/13	2030	02/02/2023	9.20	Put	Bond Future	5,672.4900	5.6725	5,794.5000	5.7945	2.151	0	0	0
2022/04/13	2030	02/02/2023	9.66	Call	Bond Future	1,516.5100	1.5165	1,331.8500	1.3319	(12.177)	0	0	0
2022/04/13	2030	02/02/2023	9.66	Put	Bond Future	4,142.8100	4.1428	4,213.9700	4.2140	1.718	0	0	102
2022/04/13	2030	02/02/2023	9.80	Call	Bond Future	1,771.7500	1.7718	1,573.5000	1.5735	(11.190)	0	0	0
2022/04/13	2030	02/02/2023	8.81	Put	Bond Future	7,232.4000	7.2324	7,397.0100	7.3970	2.276	0	0	0
2022/04/13	2030	02/02/2023			Bond Future	10.2257	89.2352	10.2819	88.9794	0.550	0.0000	0.0000	0
2022/04/13	2030	02/02/2023	10.01	Call	Bond Future	2,195.0300	2.1950	1,978.2400	1.9782	(9.876)	0	0	0
2022/04/13	2030	02/02/2023	9.94	Call	Bond Future	2,048.1100	2.0481	1,837.2400	1.8372	(10.296)	0	0	0
2022/04/13	2030	02/02/2023	9.99	Put	Bond Future	3,234.9100	3.2349	3,275.6000	3.2756	1.258	0	0	0
2022/04/13	2030	02/02/2023	10.00	Put	Bond Future	3,209.7800	3.2098	3,249.6400	3.2496	1.242	0	0	0
2022/04/13	2030	02/02/2023	9.80	Put	Bond Future	3,739.0900	3.7391	3,796.6600	3.7967	1.540	0	0	0
2022/04/13	2030	02/02/2023	8.81	Call	Bond Future	473.6400	0.4736	382.4300	0.3824	(19.257)	0	0	102
2022/04/13	2032	05/05/2022	10.29	Put	Bond Future	418.3300	0.4183	469.3600	0.4694	12.199	0	0	0
2022/04/13	2032	05/05/2022	11.18	Call	Bond Future	6,043.2400	6.0432	5,768.8400	5.7688	(4.541)	0	0	0
2022/04/13	2032	05/05/2022	11.18	Put	Bond Future	6.3500	0.0064	6.7500	0.0068	6.299	0	0	780
2022/04/13	2032	05/05/2022	10.98	Call	Bond Future	5,010.2400	5.0102	4,737.1000	4.7371	(5.452)	0	0	0
2022/04/13	2032	05/05/2022	10.98	Put	Bond Future	19.9000	0.0199	21.5600	0.0216	8.342	0	0	993
2022/04/13	2032	05/05/2022	11.02	Put	Bond Future	16.0900	0.0161	17.3200	0.0173	7.644	0	0	0
2022/04/13	2032	05/05/2022	11.03	Call	Bond Future	5,268.8500	5.2688	4,995.2100	4.9952	(5.194)	0	0	0
2022/04/13	2032	05/05/2022	11.03	Put	Bond Future	15.2100	0.0152	16.3700	0.0164	7.627	0	0	0
2022/04/13	2032	05/05/2022			Bond Future	10.0705	89.6477	10.1188	89.3730	0.480	0.0000	0.0000	132,735
2022/04/13	2032	05/05/2022	9.58	Call	Bond Future	84.2700	0.0843	44.5800	0.0446	(47.099)	0	0	780
2022/04/13	2032	05/05/2022	9.58	Put	Bond Future	2,940.7900	2.9408	3,175.9000	3.1759	7.995	0	0	0
2022/04/13	2032	05/05/2022	10.18	Call	Bond Future	1,240.7500	1.2408	1,037.3000	1.0373	(16.397)	0	0	780
2022/04/13	2032	05/05/2022	10.18	Put	Bond Future	619.0800	0.6191	690.4300	0.6904	11.525	0	0	0
2022/04/13	2032	05/05/2022	10.29	Call	Bond Future	1,658.5000	1.6585	1,434.7300	1.4347	(13.492)	0	0	993
2022/04/13	2032	05/05/2022	11.04	Call	Bond Future	5,320.5400	5.3205	5,046.8200	5.0468	(5.145)	0	0	0
2022/04/13	2032	05/05/2022	11.04	Put	Bond Future	14.3800	0.0144	15.4600	0.0155	7.510	0	0	0
2022/04/13	2032	05/05/2022	11.02	Call	Bond Future	5,217.1600	5.2172	4,943.5900	4.9436	(5.244)	0	0	0
2022/04/13	2032	04/08/2022	10.20	Put	Bond Future	2,075.3200	2.0753	2,190.2500	2.1903	5.538	0	0	0
2022/04/13	2032	04/08/2022	10.21	Put	Bond Future	2,047.3600	2.0474	2,161.1500	2.1612	5.558	0	0	0
2022/04/13	2032	04/08/2022	10.22	Call	Bond Future	1,804.6800	1.8047	1,637.7100	1.6377	(9.252)	0	0	0
2022/04/13	2032	04/08/2022	9.40	Call	Bond Future	289.8300	0.2898	245.3300	0.2453	(15.354)	0	0	1,300
2022/04/13	2032	04/08/2022	9.40	Put	Bond Future	5,220.5200	5.2205	5,455.4300	5.4554	4.500	0	0	0
2022/04/13	2032	04/08/2022	9.72	Call	Bond Future	691.8300	0.6918	607.8700	0.6079	(12.136)	0	0	800
2022/04/13	2032	04/08/2022	9.72	Put	Bond Future	3,743.4500	3.7435	3,938.9000	3.9389	5.221	0	0	0
2022/04/13	2032	04/08/2022	8.97	Call	Bond Future	77.8100	0.0778	46.8400	0.0468	(39.802)	0	0	800
2022/04/13	2032	04/08/2022	8.97	Put	Bond Future	7,614.8800	7.6149	7,863.3200	7.8633	3.263	0	0	0
2022/04/13	2032	04/08/2022			Bond Future	10.2588	90.8385	10.3093	90.5591	0.493	0.0000	0.0000	18,850

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2022/04/13	2032	04/08/2022	11.60	Call	Bond Future	7,286.1700	7.2862	7,026.6000	7.0266	(3.563)	0	0	0
2022/04/13	2032	04/08/2022	11.60	Put	Bond Future	259.8000	0.2598	279.6400	0.2796	7.637	0	0	800
2022/04/13	2032	04/08/2022	11.89	Call	Bond Future	8,609.8900	8.6099	8,341.9700	8.3420	(3.112)	0	0	0
2022/04/13	2032	04/08/2022	11.89	Put	Bond Future	164.2700	0.1643	175.7600	0.1758	6.995	0	0	0
2022/04/13	2032	04/08/2022	10.20	Call	Bond Future	1,749.1100	1.7491	1,584.6300	1.5846	(9.404)	0	0	0
2022/04/13	2032	04/08/2022	10.21	Call	Bond Future	1,776.7700	1.7768	1,611.1500	1.6112	(9.321)	0	0	0
2022/04/13	2032	04/08/2022	10.22	Put	Bond Future	2,019.7000	2.0197	2,132.1400	2.1321	5.567	0	0	0
2022/04/13	2032	04/08/2022	10.10	Call	Bond Future	1,485.2000	1.4852	1,333.7600	1.3338	(10.197)	0	0	1,300
2022/04/13	2032	04/08/2022	10.10	Put	Bond Future	2,370.1900	2.3702	2,498.1600	2.4982	5.399	0	0	0
2022/04/13	2032	03/11/2022	10.56	Put	Bond Future	2,210.8100	2.2108	2,212.8100	2.2128	0.090	0	0	180
2022/04/13	2032	03/11/2022	10.11	Put	Bond Future	3,447.2600	3.4473	3,496.8800	3.4969	1.439	0	0	454
2022/04/13	2032	03/11/2022	10.16	Call	Bond Future	1,852.5000	1.8525	1,613.2400	1.6132	(12.916)	0	0	0
2022/04/13	2032	03/11/2022	10.16	Put	Bond Future	3,288.0500	3.2881	3,333.1900	3.3332	1.373	0	0	180
2022/04/13	2032	03/11/2022	9.36	Call	Bond Future	481.7000	0.4817	376.0900	0.3761	(21.924)	0	0	454
2022/04/13	2032	03/11/2022	9.36	Put	Bond Future	6,470.1000	6.4701	6,648.8900	6.6489	2.763	0	0	0
2022/04/13	2032	03/11/2022	9.46	Put	Bond Future	5,996.8800	5.9969	6,142.0200	6.1420	2.420	0	0	0
2022/04/13	2032	03/11/2022	9.92	Call	Bond Future	1,329.6800	1.3297	1,113.8600	1.1139	(16.231)	0	0	750
2022/04/13	2032	03/11/2022	9.92	Put	Bond Future	4,099.7000	4.0997	4,168.2800	4.1683	1.673	0	0	0
2022/04/13	2032	03/11/2022	9.31	Put	Bond Future	6,714.5300	6.7145	6,908.4400	6.9084	2.888	0	0	0
2022/04/13	2032	03/11/2022			Bond Future	10.4236	88.0429	10.4765	87.7585	0.508	0.0000	0.0000	0
2022/04/13	2032	03/11/2022	10.67	Call	Bond Future	3,293.5300	3.2935	2,993.8100	2.9938	(9.100)	0	0	750
2022/04/13	2032	03/11/2022	10.67	Put	Bond Future	1,979.0900	1.9791	1,963.7700	1.9638	(0.774)	0	0	0
2022/04/13	2032	03/11/2022	11.55	Call	Bond Future	6,609.6500	6.6097	6,276.6000	6.2766	(5.039)	0	0	0
2022/04/13	2032	03/11/2022	11.55	Put	Bond Future	811.1200	0.8111	762.4700	0.7625	(5.998)	0	0	500
2022/04/13	2032	03/11/2022	12.30	Call	Bond Future	9,751.4200	9.7514	9,438.8900	9.4389	(3.205)	0	0	0
2022/04/13	2032	03/11/2022	12.30	Put	Bond Future	375.5900	0.3756	347.4600	0.3475	(7.490)	0	0	750
2022/04/13	2032	03/11/2022	10.49	Call	Bond Future	2,727.9500	2.7280	2,456.5800	2.4566	(9.948)	0	0	0
2022/04/13	2032	03/11/2022	10.49	Put	Bond Future	2,371.0000	2.3710	2,384.0300	2.3840	0.550	0	0	454
2022/04/13	2032	03/11/2022	10.56	Call	Bond Future	2,941.7900	2.9418	2,659.3900	2.6594	(9.600)	0	0	0
2022/04/13	2032	03/11/2022	10.66	Call	Bond Future	3,260.9000	3.2609	2,962.6400	2.9626	(9.147)	0	0	0
2022/04/13	2032	03/11/2022	10.66	Put	Bond Future	1,999.2800	1.9993	1,985.4200	1.9854	(0.693)	0	0	0
2022/04/13	2032	03/11/2022	10.11	Call	Bond Future	1,735.8700	1.7359	1,501.0900	1.5011	(13.525)	0	0	0
2022/04/13	2032	03/11/2022	10.21	Call	Bond Future	1,973.4600	1.9735	1,730.0300	1.7300	(12.335)	0	0	500
2022/04/13	2032	03/11/2022	10.21	Put	Bond Future	3,134.2900	3.1343	3,175.2600	3.1753	1.307	0	0	0
2022/04/13	2032	03/11/2022	9.46	Call	Bond Future	594.1600	0.5942	454.9000	0.4549	(23.438)	0	0	500
2022/04/13	2032	03/11/2022	9.31	Call	Bond Future	431.4600	0.4315	340.9700	0.3410	(20.973)	0	0	180
2022/04/13	2032	02/02/2023	10.67	Call	Bond Future	3,231.7900	3.2318	2,989.2200	2.9892	(7.506)	0	0	750
2022/04/13	2032	02/02/2023	10.67	Put	Bond Future	2,717.6000	2.7176	2,764.9900	2.7650	1.744	0	0	0
2022/04/13	2032	02/02/2023	11.69	Call	Bond Future	6,769.1200	6.7691	6,486.1600	6.4862	(4.180)	0	0	0
2022/04/13	2032	02/02/2023	11.69	Put	Bond Future	1,152.8600	1.1529	1,159.8600	1.1599	0.607	0	0	0
2022/04/13	2032	02/02/2023	10.40	Call	Bond Future	2,501.7200	2.5017	2,284.2900	2.2843	(8.691)	0	0	0
2022/04/13	2032	02/02/2023	10.40	Put	Bond Future	3,409.0400	3.4090	3,481.5700	3.4816	2.128	0	0	0
2022/04/13	2032	02/02/2023	10.50	Call	Bond Future	2,760.3000	2.7603	2,533.8900	2.5339	(8.202)	0	0	0
2022/04/13	2032	02/02/2023	10.50	Put	Bond Future	3,137.5400	3.1375	3,201.0900	3.2011	2.025	0	0	454
2022/04/13	2032	02/02/2023	10.22	Call	Bond Future	2,069.6100	2.0696	1,869.4000	1.8694	(9.674)	0	0	500
2022/04/13	2032	02/02/2023	10.22	Put	Bond Future	3,941.8400	3.9418	4,031.5900	4.0316	2.277	0	0	0
2022/04/13	2032	02/02/2023	9.47	Call	Bond Future	748.8400	0.7488	628.2400	0.6282	(16.105)	0	0	500
2022/04/13	2032	02/02/2023	9.47	Put	Bond Future	6,795.4600	6.7955	6,964.8200	6.9648	2.492	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
2022/04/13	2032	02/02/2023	9.92	Call	Bond Future	1,443.9300	1.4439	1,272.9600	1.2730	(11.841)	0	0	750
2022/04/13	2032	02/02/2023	9.92	Put	Bond Future	4,955.6900	4.9557	5,074.6800	5.0747	2.401	0	0	0
2022/04/13	2032	02/02/2023			Bond Future	10.5717	89.5261	10.6270	89.2361	0.524	0.0000	0.0000	0
2022/04/13	2032	02/02/2023	12.75	Call	Bond Future	10,951.4900	10.9515	10,656.8600	10.6569	(2.690)	0	0	0
2022/04/13	2032	02/02/2023	12.75	Put	Bond Future	452.0200	0.4520	447.3500	0.4473	(1.033)	0	0	750
2022/04/13	2032	02/02/2023	11.84	Call	Bond Future	7,352.3500	7.3524	7,066.5000	7.0665	(3.888)	0	0	0
2022/04/13	2032	02/02/2023	11.84	Put	Bond Future	1,020.0300	1.0200	1,024.1400	1.0241	0.403	0	0	500
2022/04/13	2032	02/02/2023	10.39	Call	Bond Future	2,476.7300	2.4767	2,260.2300	2.2602	(8.741)	0	0	0
2022/04/13	2032	02/02/2023	10.39	Put	Bond Future	3,437.2900	3.4373	3,510.7500	3.5107	2.137	0	0	0
2022/04/13	2032	02/02/2023	10.16	Call	Bond Future	1,934.5000	1.9345	1,739.5800	1.7396	(10.076)	0	0	0
2022/04/13	2032	02/02/2023	10.16	Put	Bond Future	4,131.4800	4.1315	4,226.5200	4.2265	2.300	0	0	454
2022/04/13	2032	02/02/2023	10.38	Call	Bond Future	2,451.5500	2.4516	2,235.9800	2.2360	(8.793)	0	0	0
2022/04/13	2032	02/02/2023	10.38	Put	Bond Future	3,465.3900	3.4654	3,539.7800	3.5398	2.147	0	0	0
2022/04/13	2032	02/02/2023	9.31	Call	Bond Future	589.5200	0.5895	487.8400	0.4878	(17.248)	0	0	454
2022/04/13	2032	02/02/2023	9.31	Put	Bond Future	7,559.8900	7.5599	7,748.1700	7.7482	2.491	0	0	0
2022/04/13	2033	05/05/2022			Bond Future	114.0085	114.0085	115.4370	115.4370	1.253	0.0000	0.0000	2,162
2022/04/13	2033	04/08/2022			Bond Future	115.5515	115.5515	116.9981	116.9981	1.252	0.0000	0.0000	5,647
2022/04/13	2033	03/11/2022			Bond Future	115.9881	115.9881	117.4552	117.4552	1.265	0.0000	0.0000	0
2022/04/13	2033	02/02/2023			Bond Future	117.9628	117.9628	119.4539	119.4539	1.264	0.0000	0.0000	0
2022/04/13	2037	05/05/2022	11.82	Call	Bond Future	7,710.6900	7.7107	7,394.7400	7.3947	(4.098)	0	0	0
2022/04/13	2037	05/05/2022	11.83	Call	Bond Future	7,767.2900	7.7673	7,451.3300	7.4513	(4.068)	0	0	0
2022/04/13	2037	05/05/2022	11.84	Put	Bond Future	3.3300	0.0033	3.5100	0.0035	5.405	0	0	0
2022/04/13	2037	05/05/2022			Bond Future	10.5579	87.0900	10.6062	86.7738	0.458	0.0000	0.0000	53,801
2022/04/13	2037	05/05/2022	11.82	Put	Bond Future	3.7600	0.0038	3.9600	0.0040	5.319	0	0	0
2022/04/13	2037	05/05/2022	11.83	Put	Bond Future	3.5400	0.0035	3.7300	0.0037	5.367	0	0	0
2022/04/13	2037	05/05/2022	11.84	Call	Bond Future	7,823.8400	7.8238	7,507.8700	7.5079	(4.039)	0	0	0
2022/04/13	2037	04/08/2022	11.95	Call	Bond Future	7,644.4600	7.6445	7,322.8900	7.3229	(4.207)	0	0	0
2022/04/13	2037	04/08/2022	11.95	Put	Bond Future	389.9200	0.3899	389.6200	0.3896	(0.077)	0	0	1,050
2022/04/13	2037	04/08/2022	10.91	Put	Bond Future	1,752.3800	1.7524	1,807.3600	1.8074	3.137	0	0	0
2022/04/13	2037	04/08/2022	10.89	Call	Bond Future	2,785.0800	2.7851	2,521.2800	2.5213	(9.472)	0	0	0
2022/04/13	2037	04/08/2022	10.89	Put	Bond Future	1,802.9800	1.8030	1,860.4500	1.8604	3.188	0	0	0
2022/04/13	2037	04/08/2022	10.90	Call	Bond Future	2,822.4100	2.8224	2,557.3600	2.5574	(9.391)	0	0	0
2022/04/13	2037	04/08/2022			Bond Future	10.7348	83.9907	10.7853	83.6694	0.470	0.0000	0.0000	78,333
2022/04/13	2037	04/08/2022	10.91	Call	Bond Future	2,859.7900	2.8598	2,593.5000	2.5935	(9.312)	0	0	0
2022/04/13	2037	04/08/2022	11.21	Call	Bond Future	4,094.1800	4.0942	3,801.5400	3.8015	(7.148)	0	0	1,050
2022/04/13	2037	04/08/2022	11.21	Put	Bond Future	1,140.3000	1.1403	1,168.9300	1.1689	2.511	0	0	0
2022/04/13	2037	04/08/2022	11.42	Call	Bond Future	5,055.1000	5.0551	4,750.3000	4.7503	(6.030)	0	0	0
2022/04/13	2037	04/08/2022	11.42	Put	Bond Future	844.8400	0.8448	861.3100	0.8613	1.949	0	0	50
2022/04/13	2037	04/08/2022	10.10	Call	Bond Future	637.5200	0.6375	508.8300	0.5088	(20.186)	0	0	50
2022/04/13	2037	04/08/2022	10.10	Put	Bond Future	4,836.9700	4.8370	5,029.5500	5.0295	3.981	0	0	0
2022/04/13	2037	04/08/2022	10.90	Put	Bond Future	1,777.6200	1.7776	1,833.8400	1.8338	3.163	0	0	50
2022/04/13	2037	03/11/2022	11.32	Call	Bond Future	4,593.3000	4.5933	4,299.6400	4.2996	(6.393)	0	0	0
2022/04/13	2037	03/11/2022	11.30	Put	Bond Future	1,953.2700	1.9533	1,987.8600	1.9879	1.771	0	0	0
2022/04/13	2037	03/11/2022	11.31	Call	Bond Future	4,552.5300	4.5525	4,259.8100	4.2598	(6.430)	0	0	0
2022/04/13	2037	03/11/2022	11.31	Put	Bond Future	1,934.0800	1.9341	1,968.2000	1.9682	1.764	0	0	0
2022/04/13	2037	03/11/2022			Bond Future	10.8808	85.2469	10.9333	84.9201	0.482	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
2022/04/13	2037	03/11/2022	11.32	Put	Bond Future	1,915.3100	1.9153	1,948.4900	1.9485	1.732	0	0	0
2022/04/13	2037	03/11/2022	11.30	Call	Bond Future	4,512.1100	4.5121	4,219.8600	4.2199	(6.477)	0	0	0
2022/04/13	2037	02/02/2023	11.03	Call	Bond Future	3,511.1900	3.5112	3,235.8400	3.2358	(7.842)	0	0	0
2022/04/13	2037	02/02/2023	11.03	Put	Bond Future	3,420.3700	3.4204	3,478.0800	3.4781	1.687	0	0	0
2022/04/13	2037	02/02/2023	11.04	Call	Bond Future	3,543.4300	3.5434	3,267.1500	3.2671	(7.797)	0	0	0
2022/04/13	2037	02/02/2023	11.04	Put	Bond Future	3,391.5700	3.3916	3,448.3500	3.4483	1.674	0	0	0
2022/04/13	2037	02/02/2023			Bond Future	11.0151	82.4262	11.0697	82.0932	0.496	0.0000	0.0000	0
2022/04/13	2037	02/02/2023	11.05	Call	Bond Future	3,575.5000	3.5755	3,298.3100	3.2983	(7.752)	0	0	0
2022/04/13	2037	02/02/2023	11.05	Put	Bond Future	3,362.6700	3.3627	3,418.5400	3.4185	1.661	0	0	0
2022/04/13	2038	05/05/2022			Bond Future	131.7173	131.7173	132.4794	132.4794	0.579	0.0000	0.0000	1,830
2022/04/13	2038	04/08/2022			Bond Future	131.6740	131.6740	132.4447	132.4447	0.585	0.0000	0.0000	5,129
2022/04/13	2038	03/11/2022			Bond Future	133.6702	133.6702	134.4513	134.4513	0.584	0.0000	0.0000	0
2022/04/13	2038	02/02/2023			Bond Future	134.0728	134.0728	134.8650	134.8650	0.591	0.0000	0.0000	0
2022/04/13	2040	05/05/2022	10.57	Call	Bond Future	747.5100	0.7475	540.8200	0.5408	(27.650)	0	0	1,200
2022/04/13	2040	05/05/2022	10.57	Put	Bond Future	1,612.3000	1.6123	1,710.8200	1.7108	6.111	0	0	0
2022/04/13	2040	05/05/2022	11.91	Put	Bond Future	6.1000	0.0061	5.3300	0.0053	(12.623)	0	0	0
2022/04/13	2040	05/05/2022	11.92	Call	Bond Future	8,034.4600	8.0345	7,728.5100	7.7285	(3.808)	0	0	0
2022/04/13	2040	05/05/2022	11.92	Put	Bond Future	5.7600	0.0058	5.0200	0.0050	(12.847)	0	0	0
2022/04/13	2040	05/05/2022	13.04	Call	Bond Future	14,361.9800	14.3620	14,056.7700	14.0568	(2.125)	0	0	0
2022/04/13	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/13	2040	05/05/2022			Bond Future	10.6917	89.1070	10.7351	88.8018	0.406	0.0000	0.0000	52,257
2022/04/13	2040	05/05/2022	9.82	Call	Bond Future	5.8400	0.0058	1.9100	0.0019	(67.295)	0	0	1,200
2022/04/13	2040	05/05/2022	9.82	Put	Bond Future	6,509.5500	6.5096	6,810.8300	6.8108	4.628	0	0	0
2022/04/13	2040	05/05/2022	11.90	Call	Bond Future	7,914.0200	7.9140	7,608.0100	7.6080	(3.867)	0	0	0
2022/04/13	2040	05/05/2022	11.90	Put	Bond Future	6.4600	0.0065	5.6600	0.0057	(12.384)	0	0	0
2022/04/13	2040	05/05/2022	11.91	Call	Bond Future	7,974.2700	7.9743	7,668.2900	7.6683	(3.837)	0	0	0
2022/04/13	2040	04/08/2022	11.05	Call	Bond Future	3,164.5600	3.1646	2,898.5100	2.8985	(8.407)	0	0	0
2022/04/13	2040	04/08/2022	11.05	Put	Bond Future	1,899.5800	1.8996	1,943.7900	1.9438	2.327	0	0	0
2022/04/13	2040	04/08/2022	12.24	Put	Bond Future	358.0000	0.3580	349.8900	0.3499	(2.265)	0	0	460
2022/04/13	2040	04/08/2022	9.70	Put	Bond Future	8,754.9000	8.7549	9,022.8800	9.0229	3.061	0	0	0
2022/04/13	2040	04/08/2022			Bond Future	10.8638	85.7842	10.9091	85.4739	0.417	0.0000	0.0000	58,694
2022/04/13	2040	04/08/2022	11.04	Call	Bond Future	3,123.3000	3.1233	2,858.2000	2.8582	(8.488)	0	0	0
2022/04/13	2040	04/08/2022	11.04	Put	Bond Future	1,925.5100	1.9255	1,970.6700	1.9707	2.345	0	0	0
2022/04/13	2040	04/08/2022	12.24	Call	Bond Future	9,054.0700	9.0541	8,735.7000	8.7357	(3.516)	0	0	0
2022/04/13	2040	04/08/2022	9.70	Call	Bond Future	137.5000	0.1375	95.2200	0.0952	(30.749)	0	0	460
2022/04/13	2040	04/08/2022	10.70	Call	Bond Future	1,896.2600	1.8963	1,677.7100	1.6777	(11.525)	0	0	460
2022/04/13	2040	04/08/2022	10.70	Put	Bond Future	3,033.7200	3.0337	3,125.4300	3.1254	3.023	0	0	0
2022/04/13	2040	04/08/2022	11.03	Call	Bond Future	3,082.0800	3.0821	2,818.1300	2.8181	(8.564)	0	0	0
2022/04/13	2040	04/08/2022	11.03	Put	Bond Future	1,951.5700	1.9516	1,997.8800	1.9979	2.373	0	0	0
2022/04/13	2040	03/11/2022	11.39	Call	Bond Future	4,668.4500	4.6685	4,376.6600	4.3767	(6.250)	0	0	0
2022/04/13	2040	03/11/2022	11.40	Call	Bond Future	4,710.9000	4.7109	4,418.4200	4.4184	(6.209)	0	0	0
2022/04/13	2040	03/11/2022	11.41	Put	Bond Future	2,100.9500	2.1009	2,123.5600	2.1236	1.076	0	0	0
2022/04/13	2040	03/11/2022			Bond Future	11.0060	87.0675	11.0530	86.7517	0.428	0.0000	0.0000	0
2022/04/13	2040	03/11/2022	11.39	Put	Bond Future	2,144.3700	2.1444	2,168.3500	2.1684	1.118	0	0	0
2022/04/13	2040	03/11/2022	11.40	Put	Bond Future	2,122.6800	2.1227	2,145.9700	2.1460	1.097	0	0	0
2022/04/13	2040	03/11/2022	11.41	Call	Bond Future	4,753.2400	4.7532	4,460.0800	4.4601	(6.168)	0	0	0

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2022/04/13	2040	02/02/2023	11.12	Call	Bond Future	3,721.2800	3.7213	3,445.4400	3.4454	(7.413)	0	0	0
2022/04/13	2040	02/02/2023	11.12	Put	Bond Future	3,833.9000	3.8339	3,879.8300	3.8798	1.198	0	0	0
2022/04/13	2040	02/02/2023			Bond Future	11.1371	84.0272	11.1860	83.7054	0.439	0.0000	0.0000	0
2022/04/13	2040	02/02/2023	11.10	Call	Bond Future	3,653.3500	3.6533	3,379.3200	3.3793	(7.501)	0	0	0
2022/04/13	2040	02/02/2023	11.10	Put	Bond Future	3,898.3000	3.8983	3,946.0400	3.9460	1.225	0	0	0
2022/04/13	2040	02/02/2023	11.11	Call	Bond Future	3,687.0900	3.6871	3,412.1500	3.4121	(7.457)	0	0	0
2022/04/13	2040	02/02/2023	11.11	Put	Bond Future	3,865.8300	3.8658	3,912.6600	3.9127	1.211	0	0	0
2022/04/13	2044	05/05/2022	11.91	Call	Bond Future	7,958.6800	7.9587	7,680.4300	7.6804	(3.496)	0	0	0
2022/04/13	2044	05/05/2022	11.91	Put	Bond Future	7.2800	0.0073	6.2100	0.0062	(14.698)	0	0	0
2022/04/13	2044	05/05/2022	11.92	Call	Bond Future	8,019.3700	8.0194	7,741.1500	7.7412	(3.469)	0	0	0
2022/04/13	2044	05/05/2022	11.92	Put	Bond Future	6.8900	0.0069	5.8500	0.0059	(15.094)	0	0	0
2022/04/13	2044	05/05/2022			Bond Future	10.7144	85.9293	10.7528	85.6522	0.359	0.0000	0.0000	46,433
2022/04/13	2044	05/05/2022	11.93	Call	Bond Future	8,079.9800	8.0800	7,801.8100	7.8018	(3.443)	0	0	0
2022/04/13	2044	05/05/2022	11.93	Put	Bond Future	6.5100	0.0065	5.5200	0.0055	(15.207)	0	0	0
2022/04/13	2044	04/08/2022	11.08	Call	Bond Future	3,308.6600	3.3087	3,054.0000	3.0540	(7.697)	0	0	0
2022/04/13	2044	04/08/2022	11.08	Put	Bond Future	1,897.7600	1.8978	1,924.8900	1.9249	1.430	0	0	0
2022/04/13	2044	04/08/2022	11.09	Call	Bond Future	3,351.5300	3.3515	3,095.9100	3.0959	(7.627)	0	0	0
2022/04/13	2044	04/08/2022	11.09	Put	Bond Future	1,872.2100	1.8722	1,898.3800	1.8984	1.398	0	0	0
2022/04/13	2044	04/08/2022			Bond Future	10.8769	82.6894	10.9170	82.4076	0.369	0.0000	0.0000	34,116
2022/04/13	2044	04/08/2022	11.10	Call	Bond Future	3,394.6100	3.3946	3,138.2200	3.1382	(7.553)	0	0	0
2022/04/13	2044	04/08/2022	11.10	Put	Bond Future	1,846.9700	1.8470	1,872.3700	1.8724	1.375	0	0	0
2022/04/13	2044	03/11/2022	11.40	Put	Bond Future	2,175.0400	2.1750	2,184.8800	2.1849	0.452	0	0	0
2022/04/13	2044	03/11/2022	11.41	Call	Bond Future	4,833.5600	4.8336	4,556.2500	4.5563	(5.737)	0	0	0
2022/04/13	2044	03/11/2022	11.41	Put	Bond Future	2,152.7800	2.1528	2,162.2700	2.1623	0.441	0	0	0
2022/04/13	2044	03/11/2022			Bond Future	11.0107	83.9265	11.0524	83.6397	0.378	0.0000	0.0000	0
2022/04/13	2044	03/11/2022	11.39	Call	Bond Future	4,747.5200	4.7475	4,470.9100	4.4709	(5.826)	0	0	0
2022/04/13	2044	03/11/2022	11.39	Put	Bond Future	2,197.5300	2.1975	2,207.7200	2.2077	0.464	0	0	0
2022/04/13	2044	03/11/2022	11.40	Call	Bond Future	4,790.4700	4.7905	4,513.5100	4.5135	(5.781)	0	0	0
2022/04/13	2044	02/02/2023	11.14	Call	Bond Future	3,881.4000	3.8814	3,614.5800	3.6146	(6.874)	0	0	0
2022/04/13	2044	02/02/2023	11.14	Put	Bond Future	3,840.0500	3.8400	3,865.5800	3.8656	0.665	0	0	0
2022/04/13	2044	02/02/2023	11.15	Call	Bond Future	3,916.4100	3.9164	3,649.0800	3.6491	(6.826)	0	0	0
2022/04/13	2044	02/02/2023	11.15	Put	Bond Future	3,807.4600	3.8075	3,832.4800	3.8325	0.657	0	0	0
2022/04/13	2044	02/02/2023			Bond Future	11.1339	80.9585	11.1772	80.6662	0.389	0.0000	0.0000	0
2022/04/13	2044	02/02/2023	11.16	Call	Bond Future	3,951.8500	3.9519	3,683.7300	3.6837	(6.785)	0	0	0
2022/04/13	2044	02/02/2023	11.16	Put	Bond Future	3,775.3900	3.7754	3,799.6200	3.7996	0.642	0	0	0
2022/04/13	2046	05/05/2022			Bond Future	120.2110	120.2110	120.5217	120.5217	0.258	0.0000	0.0000	13,870
2022/04/13	2046	04/08/2022			Bond Future	121.8378	121.8378	122.1515	122.1515	0.257	0.0000	0.0000	7,893
2022/04/13	2046	03/11/2022			Bond Future	121.7485	121.7485	122.0652	122.0652	0.260	0.0000	0.0000	0
2022/04/13	2046	02/02/2023			Bond Future	123.8223	123.8223	124.1435	124.1435	0.259	0.0000	0.0000	0
2022/04/13	2050	05/05/2022			Bond Future	124.7176	124.7176	125.6642	125.6642	0.759	0.0000	0.0000	7,088
2022/04/13	2050	04/08/2022			Bond Future	124.3746	124.3746	125.3325	125.3325	0.770	0.0000	0.0000	3,118
2022/04/13	2050	03/11/2022			Bond Future	126.2599	126.2599	127.2311	127.2311	0.769	0.0000	0.0000	0
2022/04/13	2050	02/02/2023			Bond Future	126.3289	126.3289	127.3143	127.3143	0.780	0.0000	0.0000	0
2022/04/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	AL37	05/05/2022			Index Future	820.5850	820.5850	820.3360	820.3360	(0.030)	0.0000	0.0000	0
2022/04/13	AL37	04/08/2022			Index Future	831.3860	831.3860	831.1240	831.1240	(0.032)	0.0000	0.0000	0
2022/04/13	AL37	03/11/2022			Index Future	843.9130	843.9130	843.6400	843.6400	(0.032)	0.0000	0.0000	0
2022/04/13	AL37	02/02/2023			Index Future	858.0880	858.0880	857.8030	857.8030	(0.033)	0.0000	0.0000	0
2022/04/13	AL7T	05/05/2022			Index Future	940.4510	940.4510	937.7080	937.7080	(0.292)	0.0000	0.0000	0
2022/04/13	AL7T	04/08/2022			Index Future	952.8290	952.8290	950.0400	950.0400	(0.293)	0.0000	0.0000	0
2022/04/13	AL7T	03/11/2022			Index Future	967.1860	967.1860	964.3460	964.3460	(0.294)	0.0000	0.0000	0
2022/04/13	AL7T	02/02/2023			Index Future	983.4310	983.4310	980.5350	980.5350	(0.294)	0.0000	0.0000	0
2022/04/13	ALBI	05/05/2022			Index Future	840.1480	840.1480	837.8840	837.8840	(0.269)	0.0000	0.0000	129
2022/04/13	ALBI	04/08/2022			Index Future	851.2060	851.2060	848.9030	848.9030	(0.271)	0.0000	0.0000	92
2022/04/13	ALBI	03/11/2022			Index Future	864.0330	864.0330	861.6870	861.6870	(0.272)	0.0000	0.0000	0
2022/04/13	ALBI	02/02/2023			Index Future	878.5450	878.5450	876.1520	876.1520	(0.272)	0.0000	0.0000	0
2022/04/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2022/04/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/13	ES33	05/05/2022			Bond Future	11.3466	76.9081	11.3996	76.6329	0.467	0.0000	0.0000	87
2022/04/13	ES33	04/08/2022			Bond Future	11.5640	77.9489	11.6194	77.6691	0.480	0.0000	0.0000	263
2022/04/13	ES33	03/11/2022			Bond Future	11.7615	75.3478	11.8194	75.0631	0.492	0.0000	0.0000	0
2022/04/13	ES33	02/02/2023			Bond Future	11.9491	76.6344	12.0096	76.3442	0.507	0.0000	0.0000	0
2022/04/13	ES42	05/05/2022			Bond Future	11.7568	75.4706	11.8000	75.2100	0.367	0.0000	0.0000	1,190
2022/04/13	ES42	04/08/2022			Bond Future	11.9541	76.4919	11.9992	76.2270	0.377	0.0000	0.0000	3,579
2022/04/13	ES42	03/11/2022			Bond Future	12.1345	73.3910	12.1816	73.1216	0.388	0.0000	0.0000	0
2022/04/13	ES42	02/02/2023			Bond Future	12.2998	74.6465	12.3488	74.3718	0.399	0.0000	0.0000	0
2022/04/13	GOVI	05/05/2022	788.25	Call	GOVI	403,630.0000	40.3630	381,150.0000	38.1150	(5.569)	0	0	0
2022/04/13	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	05/05/2022			GOVI	828.6130	828.6130	826.3650	826.3650	(0.271)	0.0000	0.0000	558
2022/04/13	GOVI	05/05/2022	788.23	Call	GOVI	403,830.0000	40.3830	381,350.0000	38.1350	(5.567)	0	0	0
2022/04/13	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	05/05/2022	788.24	Call	GOVI	403,730.0000	40.3730	381,250.0000	38.1250	(5.568)	0	0	0
2022/04/13	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	04/08/2022	819.28	Call	GOVI	202,390.0000	20.2390	179,530.0000	17.9530	(11.295)	0	0	0

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2022/04/13	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	04/08/2022			GOVI	839.5190	839.5190	837.2330	837.2330	(0.272)	0.0000	0.0000	430
2022/04/13	GOVI	04/08/2022	819.26	Call	GOVI	202,590.0000	20.2590	179,730.0000	17.9730	(11.284)	0	0	0
2022/04/13	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	04/08/2022	819.27	Call	GOVI	202,490.0000	20.2490	179,630.0000	17.9630	(11.289)	0	0	0
2022/04/13	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	03/11/2022	820.41	Call	GOVI	317,590.0000	31.7590	294,310.0000	29.4310	(7.330)	0	0	0
2022/04/13	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	03/11/2022	820.42	Call	GOVI	317,490.0000	31.7490	294,210.0000	29.4210	(7.333)	0	0	0
2022/04/13	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	03/11/2022			GOVI	852.1690	852.1690	849.8410	849.8410	(0.273)	0.0000	0.0000	0
2022/04/13	GOVI	03/11/2022	820.43	Call	GOVI	317,390.0000	31.7390	294,110.0000	29.4110	(7.335)	0	0	0
2022/04/13	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	02/02/2023	850.82	Call	GOVI	156,620.0000	15.6620	132,870.0000	13.2870	(15.164)	0	0	0
2022/04/13	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	02/02/2023	850.83	Call	GOVI	156,520.0000	15.6520	132,770.0000	13.2770	(15.174)	0	0	0
2022/04/13	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GOVI	02/02/2023			GOVI	866.4820	866.4820	864.1070	864.1070	(0.274)	0.0000	0.0000	0
2022/04/13	GOVI	02/02/2023	850.84	Call	GOVI	156,420.0000	15.6420	132,670.0000	13.2670	(15.183)	0	0	0
2022/04/13	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/13	IGOV	05/05/2022			Index Future	319.9590	319.9590	320.9740	320.9740	0.317	0.0000	0.0000	374
2022/04/13	IGOV	04/08/2022			Index Future	324.2500	324.2500	325.2750	325.2750	0.316	0.0000	0.0000	109
2022/04/13	IGOV	03/11/2022			Index Future	329.2130	329.2130	330.2520	330.2520	0.316	0.0000	0.0000	16
2022/04/13	IGOV	02/02/2023			Index Future	334.8190	334.8190	335.8730	335.8730	0.315	0.0000	0.0000	0
2022/04/13	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2022/04/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/13	JBAF	20/04/2022			Jibar Tradeable Future	4.4250	95.5750	4.4100	95.5900	(0.339)	0.0000	0.0000	0
2022/04/13	JBAF	18/05/2022			Jibar Tradeable Future	4.5000	95.5000	4.5100	95.4900	0.222	0.0000	0.0000	0
2022/04/13	JBAF	15/06/2022			Jibar Tradeable Future	4.8750	95.1250	4.8650	95.1350	(0.205)	0.0000	0.0000	0
2022/04/13	JBAF	20/07/2022			Jibar Tradeable Future	4.9650	95.0350	4.9600	95.0400	(0.101)	0.0000	0.0000	0
2022/04/13	JBAF	17/08/2022			Jibar Tradeable Future	5.3200	94.6800	5.3100	94.6900	(0.188)	0.0000	0.0000	0
2022/04/13	JBAF	21/09/2022			Jibar Tradeable Future	5.3800	94.6200	5.3950	94.6050	0.279	0.0000	0.0000	0
2022/04/13	JBAF	21/12/2022			Jibar Tradeable Future	6.1650	93.8350	6.1200	93.8800	(0.730)	0.0000	0.0000	68
2022/04/13	JBAF	15/03/2023			Jibar Tradeable Future	6.4950	93.5050	6.4700	93.5300	(0.385)	0.0000	0.0000	0
2022/04/13	JBAF	21/06/2023			Jibar Tradeable Future	6.6800	93.3200	6.6600	93.3400	(0.299)	0.0000	0.0000	0
2022/04/13	JBAF	20/09/2023			Jibar Tradeable Future	6.9050	93.0950	6.8450	93.1550	(0.869)	0.0000	0.0000	75
2022/04/13	JBAF	20/12/2023			Jibar Tradeable Future	6.9650	93.0350	6.9050	93.0950	(0.861)	0.0000	0.0000	72
2022/04/13	JBAF	20/03/2024			Jibar Tradeable Future	7.1850	92.8150	7.1350	92.8650	(0.696)	0.0000	0.0000	0
2022/04/13	R023	05/05/2022	6.31	Call	Bond Future	640.0300	0.6400	598.3500	0.5984	(6.512)	0	0	0
2022/04/13	R023	05/05/2022	6.31	Put	Bond Future	3.4400	0.0034	2.1500	0.0022	(37.500)	0	0	0
2022/04/13	R023	05/05/2022			Bond Future	5.5024	103.2336	5.5534	103.1932	0.927	0.0000	0.0000	15,976
2022/04/13	R023	05/05/2022	6.29	Call	Bond Future	624.6900	0.6247	582.9800	0.5830	(6.677)	0	0	0
2022/04/13	R023	05/05/2022	6.29	Put	Bond Future	3.7900	0.0038	2.4700	0.0025	(34.828)	0	0	0
2022/04/13	R023	05/05/2022	6.30	Call	Bond Future	632.3600	0.6324	590.6600	0.5907	(6.594)	0	0	0
2022/04/13	R023	05/05/2022	6.30	Put	Bond Future	3.6100	0.0036	2.3000	0.0023	(36.288)	0	0	0
2022/04/13	R023	04/08/2022	6.05	Call	Bond Future	335.3600	0.3354	248.4300	0.2484	(25.921)	0	0	0
2022/04/13	R023	04/08/2022	6.05	Put	Bond Future	99.5000	0.0995	55.0000	0.0550	(44.724)	0	0	0
2022/04/13	R023	04/08/2022			Bond Future	5.6186	104.5804	5.6960	104.5380	1.379	0.0000	0.0000	9,989
2022/04/13	R023	04/08/2022	6.03	Call	Bond Future	327.3100	0.3273	239.2100	0.2392	(26.916)	0	0	0
2022/04/13	R023	04/08/2022	6.03	Put	Bond Future	102.3600	0.1024	56.6900	0.0567	(44.617)	0	0	0
2022/04/13	R023	04/08/2022	6.04	Call	Bond Future	331.2200	0.3312	243.7200	0.2437	(26.417)	0	0	0
2022/04/13	R023	04/08/2022	6.04	Put	Bond Future	100.8100	0.1008	55.7400	0.0557	(44.708)	0	0	0
2022/04/13	R023	03/11/2022	6.25	Call	Bond Future	378.8000	0.3788	316.7200	0.3167	(16.389)	0	0	0
2022/04/13	R023	03/11/2022	6.25	Put	Bond Future	34.4000	0.0344	15.7900	0.0158	(54.099)	0	0	0
2022/04/13	R023	03/11/2022	6.26	Call	Bond Future	381.5200	0.3815	320.0300	0.3200	(16.117)	0	0	0
2022/04/13	R023	03/11/2022	6.26	Put	Bond Future	34.0600	0.0341	16.0400	0.0160	(52.907)	0	0	0
2022/04/13	R023	03/11/2022			Bond Future	5.1314	102.2648	5.2722	102.2213	2.743	0.0000	0.0000	0
2022/04/13	R023	03/11/2022	6.27	Call	Bond Future	384.2600	0.3843	323.1900	0.3232	(15.893)	0	0	0
2022/04/13	R023	03/11/2022	6.27	Put	Bond Future	33.7300	0.0337	16.1300	0.0161	(52.179)	0	0	0
2022/04/13	R035	05/05/2022	10.72	Call	Bond Future	2,283.1100	2.2831	1,956.0600	1.9561	(14.325)	0	0	0
2022/04/13	R035	05/05/2022	10.72	Put	Bond Future	376.1500	0.3762	391.9400	0.3919	4.198	0	0	0
2022/04/13	R035	05/05/2022	11.63	Call	Bond Future	7,341.3800	7.3414	6,998.3100	6.9983	(4.673)	0	0	0
2022/04/13	R035	05/05/2022	11.63	Put	Bond Future	4.9900	0.0050	4.7600	0.0048	(4.609)	0	0	0
2022/04/13	R035	05/05/2022	11.64	Call	Bond Future	7,398.0200	7.3980	7,054.9500	7.0550	(4.637)	0	0	0
2022/04/13	R035	05/05/2022	11.64	Put	Bond Future	4.7000	0.0047	4.4700	0.0045	(4.894)	0	0	0
2022/04/13	R035	05/05/2022			Bond Future	10.4194	90.8994	10.4728	90.5566	0.512	0.0000	0.0000	71,336
2022/04/13	R035	05/05/2022	10.82	Call	Bond Future	2,785.7800	2.7858	2,450.4000	2.4504	(12.039)	0	0	0
2022/04/13	R035	05/05/2022	10.82	Put	Bond Future	257.2900	0.2573	264.7500	0.2648	2.899	0	0	0
2022/04/13	R035	05/05/2022	11.65	Call	Bond Future	7,454.6200	7.4546	7,111.5500	7.1115	(4.602)	0	0	0
2022/04/13	R035	05/05/2022	11.65	Put	Bond Future	4.4300	0.0044	4.2000	0.0042	(5.192)	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
2022/04/13	R035	05/05/2022	12.64	Call	Bond Future	12,806.9800	12.8070	12,464.1400	12.4641	(2.677)	0	0	0
2022/04/13	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/13	R035	04/08/2022	11.13	Put	Bond Future	1,069.2000	1.0692	1,109.1900	1.1092	3.740	0	0	100
2022/04/13	R035	04/08/2022	10.64	Call	Bond Future	2,333.4400	2.3334	2,079.1100	2.0791	(10.899)	0	0	0
2022/04/13	R035	04/08/2022	10.64	Put	Bond Future	2,110.5600	2.1106	2,204.7100	2.2047	4.461	0	0	100
2022/04/13	R035	04/08/2022	10.72	Call	Bond Future	2,610.7200	2.6107	2,345.5300	2.3455	(10.158)	0	0	0
2022/04/13	R035	04/08/2022	10.72	Put	Bond Future	1,890.1900	1.8902	1,973.4800	1.9735	4.406	0	0	0
2022/04/13	R035	04/08/2022	10.73	Call	Bond Future	2,646.2700	2.6463	2,380.0300	2.3800	(10.061)	0	0	0
2022/04/13	R035	04/08/2022	10.73	Put	Bond Future	1,863.8100	1.8638	1,946.0500	1.9460	4.412	0	0	0
2022/04/13	R035	04/08/2022	9.53	Call	Bond Future	166.3400	0.1663	115.5900	0.1156	(30.510)	0	0	400
2022/04/13	R035	04/08/2022	9.53	Put	Bond Future	7,282.1900	7.2822	7,579.9200	7.5799	4.088	0	0	0
2022/04/13	R035	04/08/2022	9.84	Call	Bond Future	458.7800	0.4588	354.0400	0.3540	(22.830)	0	0	100
2022/04/13	R035	04/08/2022	9.84	Put	Bond Future	5,440.8100	5.4408	5,684.5500	5.6846	4.480	0	0	0
2022/04/13	R035	04/08/2022	10.53	Put	Bond Future	2,445.9700	2.4460	2,556.5600	2.5566	4.521	0	0	0
2022/04/13	R035	04/08/2022			Bond Future	10.6044	92.0668	10.6601	91.7184	0.526	0.0000	0.0000	56,033
2022/04/13	R035	04/08/2022	10.74	Call	Bond Future	2,682.2500	2.6823	2,414.7800	2.4148	(9.972)	0	0	0
2022/04/13	R035	04/08/2022	10.74	Put	Bond Future	1,837.9300	1.8379	1,918.9400	1.9189	4.408	0	0	0
2022/04/13	R035	04/08/2022	11.13	Call	Bond Future	4,278.2100	4.2782	3,969.7200	3.9697	(7.211)	0	0	0
2022/04/13	R035	04/08/2022	12.18	Call	Bond Future	9,365.7000	9.3657	9,016.3600	9.0164	(3.730)	0	0	0
2022/04/13	R035	04/08/2022	12.18	Put	Bond Future	229.8700	0.2299	229.0100	0.2290	(0.374)	0	0	400
2022/04/13	R035	04/08/2022	10.53	Call	Bond Future	1,977.9800	1.9780	1,740.0900	1.7401	(12.027)	0	0	400
2022/04/13	R035	03/11/2022	11.15	Call	Bond Future	4,265.7800	4.2658	3,966.0200	3.9660	(7.027)	0	0	0
2022/04/13	R035	03/11/2022	11.15	Put	Bond Future	1,915.0200	1.9150	1,969.7000	1.9697	2.855	0	0	0
2022/04/13	R035	03/11/2022	12.68	Call	Bond Future	11,133.0900	11.1331	10,781.6100	10.7816	(3.157)	0	0	0
2022/04/13	R035	03/11/2022	12.68	Put	Bond Future	415.0200	0.4150	417.9800	0.4180	0.713	0	0	1,000
2022/04/13	R035	03/11/2022	10.99	Call	Bond Future	3,659.2900	3.6593	3,372.6900	3.3727	(7.832)	0	0	0
2022/04/13	R035	03/11/2022	10.99	Put	Bond Future	2,258.3200	2.2583	2,326.1600	2.3262	3.004	0	0	582
2022/04/13	R035	03/11/2022	11.05	Call	Bond Future	3,881.9000	3.8819	3,590.1800	3.5902	(7.515)	0	0	1,000
2022/04/13	R035	03/11/2022	10.57	Call	Bond Future	2,302.1600	2.3022	2,063.6200	2.0636	(10.362)	0	0	0
2022/04/13	R035	03/11/2022	10.57	Put	Bond Future	3,467.2800	3.4673	3,583.1800	3.5832	3.343	0	0	582
2022/04/13	R035	03/11/2022			Bond Future	10.7585	88.9766	10.8166	88.6222	0.540	0.0000	0.0000	0
2022/04/13	R035	03/11/2022	11.14	Call	Bond Future	4,226.7400	4.2267	3,927.8400	3.9278	(7.072)	0	0	0
2022/04/13	R035	03/11/2022	11.14	Put	Bond Future	1,934.9100	1.9349	1,990.4500	1.9904	2.870	0	0	0
2022/04/13	R035	03/11/2022	11.05	Put	Bond Future	2,123.0000	2.1230	2,185.7200	2.1857	2.954	0	0	0
2022/04/13	R035	03/11/2022	11.13	Call	Bond Future	4,187.8300	4.1878	3,889.5500	3.8895	(7.123)	0	0	0
2022/04/13	R035	03/11/2022	11.13	Put	Bond Future	1,954.9800	1.9550	2,011.1400	2.0111	2.873	0	0	0
2022/04/13	R035	03/11/2022	9.82	Call	Bond Future	673.8000	0.6738	548.0700	0.5481	(18.660)	0	0	582
2022/04/13	R035	03/11/2022	9.82	Put	Bond Future	6,697.4600	6.6975	6,926.1700	6.9262	3.415	0	0	0
2022/04/13	R035	03/11/2022	10.30	Call	Bond Future	1,593.1800	1.5932	1,392.6500	1.3926	(12.587)	0	0	1,000
2022/04/13	R035	03/11/2022	10.30	Put	Bond Future	4,465.4900	4.4655	4,619.4000	4.6194	3.447	0	0	0
2022/04/13	R035	02/02/2023	13.22	Put	Bond Future	454.5700	0.4546	452.6000	0.4526	(0.433)	0	0	1,000
2022/04/13	R035	02/02/2023	10.88	Call	Bond Future	3,353.8100	3.3538	3,076.9500	3.0769	(8.255)	0	0	0
2022/04/13	R035	02/02/2023	10.88	Put	Bond Future	3,459.3700	3.4594	3,543.6400	3.5436	2.436	0	0	0
2022/04/13	R035	02/02/2023	9.81	Call	Bond Future	887.9000	0.8879	743.1500	0.7431	(16.303)	0	0	582
2022/04/13	R035	02/02/2023	9.81	Put	Bond Future	7,758.5700	7.7586	7,974.9500	7.9750	2.789	0	0	0
2022/04/13	R035	02/02/2023	10.30	Put	Bond Future	5,485.4700	5.4855	5,637.8800	5.6379	2.778	0	0	0
2022/04/13	R035	02/02/2023	10.66	Call	Bond Future	2,707.7600	2.7078	2,453.2100	2.4532	(9.401)	0	0	0
2022/04/13	R035	02/02/2023	10.66	Put	Bond Future	4,146.7600	4.1468	4,253.3400	4.2533	2.570	0	0	582

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
2022/04/13	R035	02/02/2023			Bond Future	10.8976	90.5134	10.9581	90.1523	0.555	0.0000	0.0000	0
2022/04/13	R035	02/02/2023	11.05	Call	Bond Future	3,903.8700	3.9039	3,611.8000	3.6118	(7.482)	0	0	1,000
2022/04/13	R035	02/02/2023	11.05	Put	Bond Future	2,998.5100	2.9985	3,067.5700	3.0676	2.303	0	0	0
2022/04/13	R035	02/02/2023	11.06	Call	Bond Future	3,937.9800	3.9380	3,645.0100	3.6450	(7.440)	0	0	0
2022/04/13	R035	02/02/2023	11.06	Put	Bond Future	2,973.6700	2.9737	3,041.8300	3.0418	2.292	0	0	582
2022/04/13	R035	02/02/2023	13.22	Call	Bond Future	12,906.1200	12.9061	12,543.0200	12.5430	(2.813)	0	0	0
2022/04/13	R035	02/02/2023	10.86	Call	Bond Future	3,292.4200	3.2924	3,016.9900	3.0170	(8.366)	0	0	0
2022/04/13	R035	02/02/2023	10.86	Put	Bond Future	3,518.0200	3.5180	3,603.7200	3.6037	2.436	0	0	0
2022/04/13	R035	02/02/2023	10.87	Call	Bond Future	3,323.0500	3.3231	3,046.9000	3.0469	(8.310)	0	0	0
2022/04/13	R035	02/02/2023	10.87	Put	Bond Future	3,488.6000	3.4886	3,573.5800	3.5736	2.436	0	0	0
2022/04/13	R035	02/02/2023	10.30	Call	Bond Future	1,801.4400	1.8014	1,592.7200	1.5927	(11.586)	0	0	1,000
2022/04/13	R186	05/05/2022	7.28	Call	Bond Future	6.5300	0.0065	2.3400	0.0023	(64.165)	0	0	435
2022/04/13	R186	05/05/2022	7.28	Put	Bond Future	3,459.3700	3.4594	3,485.8200	3.4858	0.765	0	0	0
2022/04/13	R186	05/05/2022	7.48	Call	Bond Future	27.3200	0.0273	13.1400	0.0131	(51.903)	0	0	3,600
2022/04/13	R186	05/05/2022	7.48	Put	Bond Future	2,652.9200	2.6529	2,669.3800	2.6694	0.620	0	0	0
2022/04/13	R186	05/05/2022	9.18	Call	Bond Future	4,112.8100	4.1128	4,080.4000	4.0804	(0.788)	0	0	0
2022/04/13	R186	05/05/2022	9.18	Put	Bond Future	5.1500	0.0052	3.3800	0.0034	(34.369)	0	0	454
2022/04/13	R186	05/05/2022	8.32	Call	Bond Future	1,088.1400	1.0881	1,027.9800	1.0280	(5.529)	0	0	0
2022/04/13	R186	05/05/2022	8.32	Put	Bond Future	321.2000	0.3212	291.6800	0.2917	(9.191)	0	0	0
2022/04/13	R186	05/05/2022	8.14	Call	Bond Future	651.4600	0.6515	586.4100	0.5864	(9.985)	0	0	454
2022/04/13	R186	05/05/2022	8.14	Put	Bond Future	600.5200	0.6005	566.1100	0.5661	(5.730)	0	0	0
2022/04/13	R186	05/05/2022			Bond Future	8.1273	113.0021	8.1349	112.9714	0.094	0.0000	0.0000	62,459
2022/04/13	R186	05/05/2022	6.73	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	3,600
2022/04/13	R186	05/05/2022	6.73	Put	Bond Future	5,767.5600	5.7676	5,798.1500	5.7982	0.530	0	0	0
2022/04/13	R186	05/05/2022	8.64	Call	Bond Future	2,108.7200	2.1087	2,065.5300	2.0655	(2.048)	0	0	0
2022/04/13	R186	05/05/2022	8.64	Put	Bond Future	83.3600	0.0834	70.8100	0.0708	(15.055)	0	0	4,035
2022/04/13	R186	05/05/2022	8.94	Call	Bond Future	3,207.5300	3.2075	3,172.3100	3.1723	(1.098)	0	0	0
2022/04/13	R186	05/05/2022	8.94	Put	Bond Future	19.0100	0.0190	14.4300	0.0144	(24.093)	0	0	454
2022/04/13	R186	05/05/2022	8.31	Call	Bond Future	1,060.7300	1.0607	1,000.0800	1.0001	(5.718)	0	0	0
2022/04/13	R186	05/05/2022	8.31	Put	Bond Future	333.4100	0.3334	303.4000	0.3034	(9.001)	0	0	0
2022/04/13	R186	05/05/2022	8.35	Call	Bond Future	1,172.2100	1.1722	1,113.9900	1.1140	(4.967)	0	0	454
2022/04/13	R186	05/05/2022	8.35	Put	Bond Future	286.5100	0.2865	258.9300	0.2589	(9.626)	0	0	0
2022/04/13	R186	05/05/2022	7.88	Call	Bond Future	243.1500	0.2432	193.1700	0.1932	(20.555)	0	0	435
2022/04/13	R186	05/05/2022	7.88	Put	Bond Future	1,236.9300	1.2369	1,217.5900	1.2176	(1.564)	0	0	0
2022/04/13	R186	05/05/2022	8.30	Call	Bond Future	1,033.6600	1.0337	972.4300	0.9724	(5.924)	0	0	0
2022/04/13	R186	05/05/2022	8.30	Put	Bond Future	345.9800	0.3460	315.3900	0.3154	(8.842)	0	0	0
2022/04/13	R186	04/08/2022	8.15	Call	Bond Future	1,068.8200	1.0688	960.2800	0.9603	(10.155)	0	0	0
2022/04/13	R186	04/08/2022	8.15	Put	Bond Future	1,752.6400	1.7526	1,676.3100	1.6763	(4.355)	0	0	0
2022/04/13	R186	04/08/2022	9.78	Call	Bond Future	5,474.7300	5.4747	5,392.6400	5.3926	(1.499)	0	0	0
2022/04/13	R186	04/08/2022	9.78	Put	Bond Future	177.1300	0.1771	127.2500	0.1272	(28.160)	0	0	3,600
2022/04/13	R186	04/08/2022	7.96	Call	Bond Future	777.4900	0.7775	674.6700	0.6747	(13.225)	0	0	3,600
2022/04/13	R186	04/08/2022			Bond Future	8.3306	109.2157	8.3391	109.1835	0.103	0.0000	0.0000	22,212
2022/04/13	R186	04/08/2022	8.14	Call	Bond Future	1,052.1400	1.0521	943.7300	0.9437	(10.304)	0	0	0
2022/04/13	R186	04/08/2022	8.14	Put	Bond Future	1,773.9900	1.7740	1,697.7900	1.6978	(4.295)	0	0	0
2022/04/13	R186	04/08/2022	6.96	Call	Bond Future	96.7800	0.0968	39.5100	0.0395	(59.175)	0	0	3,600
2022/04/13	R186	04/08/2022	6.96	Put	Bond Future	5,424.6800	5.4247	5,399.6200	5.3996	(0.462)	0	0	0
2022/04/13	R186	04/08/2022	7.96	Put	Bond Future	2,186.6300	2.1866	2,116.0200	2.1160	(3.229)	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
2022/04/13	R186	04/08/2022	8.13	Call	Bond Future	1,035.3800	1.0354	927.3500	0.9273	(10.434)	0	0	0
2022/04/13	R186	04/08/2022	8.13	Put	Bond Future	1,795.2700	1.7953	1,719.4500	1.7194	(4.223)	0	0	0
2022/04/13	R186	03/11/2022	8.53	Call	Bond Future	1,908.0600	1.9081	1,723.9200	1.7239	(9.651)	0	0	0
2022/04/13	R186	03/11/2022	8.53	Put	Bond Future	1,778.9000	1.7789	1,628.5500	1.6285	(8.452)	0	0	0
2022/04/13	R186	03/11/2022	8.54	Call	Bond Future	1,927.6400	1.9276	1,743.4600	1.7435	(9.555)	0	0	0
2022/04/13	R186	03/11/2022	8.54	Put	Bond Future	1,762.9300	1.7629	1,612.5400	1.6125	(8.531)	0	0	0
2022/04/13	R186	03/11/2022			Bond Future	8.4937	110.8470	8.5032	110.8133	0.112	0.0000	0.0000	0
2022/04/13	R186	03/11/2022	8.55	Call	Bond Future	1,947.3200	1.9473	1,762.7800	1.7628	(9.477)	0	0	0
2022/04/13	R186	03/11/2022	8.55	Put	Bond Future	1,747.0800	1.7471	1,596.3300	1.5963	(8.629)	0	0	0
2022/04/13	R186	02/02/2023	8.32	Call	Bond Future	1,590.0500	1.5900	1,324.8700	1.3249	(16.677)	0	0	0
2022/04/13	R186	02/02/2023	8.32	Put	Bond Future	2,621.7600	2.6218	2,391.8900	2.3919	(8.768)	0	0	0
2022/04/13	R186	02/02/2023	8.33	Call	Bond Future	1,606.3400	1.6063	1,342.2300	1.3422	(16.442)	0	0	0
2022/04/13	R186	02/02/2023	8.33	Put	Bond Future	2,604.1100	2.6041	2,375.3100	2.3753	(8.786)	0	0	0
2022/04/13	R186	02/02/2023			Bond Future	8.6258	107.4183	8.6363	107.3830	0.122	0.0000	0.0000	0
2022/04/13	R186	02/02/2023	8.34	Call	Bond Future	1,622.3500	1.6224	1,360.0700	1.3601	(16.167)	0	0	0
2022/04/13	R186	02/02/2023	8.34	Put	Bond Future	2,586.1900	2.5862	2,359.2200	2.3592	(8.776)	0	0	0
2022/04/13	R197	05/05/2022			Bond Future	330.2144	330.2144	330.6636	330.6636	0.136	0.0000	0.0000	640
2022/04/13	R197	04/08/2022			Bond Future	326.2397	326.2397	326.6914	326.6914	0.138	0.0000	0.0000	328
2022/04/13	R197	03/11/2022			Bond Future	331.1848	331.1848	331.6402	331.6402	0.138	0.0000	0.0000	0
2022/04/13	R197	02/02/2023			Bond Future	328.1830	328.1830	328.6394	328.6394	0.139	0.0000	0.0000	0
2022/04/13	R202	05/05/2022			Bond Future	253.6576	253.6576	253.6666	253.6666	0.004	0.0000	0.0000	5,964
2022/04/13	R202	04/08/2022			Bond Future	252.6056	252.6056	252.6119	252.6119	0.002	0.0000	0.0000	875
2022/04/13	R202	03/11/2022			Bond Future	256.4336	256.4336	256.4375	256.4375	0.002	0.0000	0.0000	0
2022/04/13	R202	02/02/2023			Bond Future	256.2090	256.2090	256.2088	256.2088	0.000	0.0000	0.0000	0
2022/04/13	R209	05/05/2022	9.50	Call	Bond Future	3.7000	0.0037	1.0900	0.0011	(70.541)	0	0	2,975
2022/04/13	R209	05/05/2022	9.50	Put	Bond Future	5,268.9700	5.2690	5,569.1300	5.5691	5.697	0	0	0
2022/04/13	R209	05/05/2022	9.75	Call	Bond Future	31.2100	0.0312	12.6500	0.0126	(59.468)	0	0	6,525
2022/04/13	R209	05/05/2022	9.75	Put	Bond Future	3,751.6900	3.7517	4,035.9000	4.0359	7.576	0	0	0
2022/04/13	R209	05/05/2022	10.25	Call	Bond Future	554.3900	0.5544	377.0700	0.3771	(31.985)	0	0	0
2022/04/13	R209	05/05/2022	10.25	Put	Bond Future	1,314.9500	1.3150	1,440.4000	1.4404	9.540	0	0	9,000
2022/04/13	R209	05/05/2022	10.75	Call	Bond Future	2,283.5500	2.2835	1,987.4700	1.9875	(12.966)	0	0	0
2022/04/13	R209	05/05/2022	10.75	Put	Bond Future	248.0500	0.2480	254.7400	0.2547	2.697	0	0	1,050
2022/04/13	R209	05/05/2022	11.43	Call	Bond Future	5,603.8500	5.6038	5,300.5800	5.3006	(5.412)	0	0	0
2022/04/13	R209	05/05/2022	11.43	Put	Bond Future	10.3700	0.0104	9.8700	0.0099	(4.822)	0	0	0
2022/04/13	R209	05/05/2022	11.44	Call	Bond Future	5,653.5900	5.6536	5,350.3700	5.3504	(5.363)	0	0	0
2022/04/13	R209	05/05/2022	11.44	Put	Bond Future	9.7900	0.0098	9.3400	0.0093	(4.597)	0	0	0
2022/04/13	R209	05/05/2022			Bond Future	10.3832	70.6193	10.4368	70.3165	0.516	0.0000	0.0000	19,244
2022/04/13	R209	05/05/2022	11.45	Call	Bond Future	5,703.3200	5.7033	5,400.1500	5.4001	(5.316)	0	0	0
2022/04/13	R209	05/05/2022	11.45	Put	Bond Future	9.2500	0.0093	8.8500	0.0089	(4.324)	0	0	0
2022/04/13	R209	05/05/2022	12.00	Call	Bond Future	8,374.5700	8.3746	8,071.7600	8.0718	(3.616)	0	0	0
2022/04/13	R209	05/05/2022	12.00	Put	Bond Future	0.2900	0.0003	0.2500	0.0003	(13.793)	0	0	10,050
2022/04/13	R209	04/08/2022	10.58	Call	Bond Future	2,038.2600	2.0383	1,813.8500	1.8138	(11.010)	0	0	0
2022/04/13	R209	04/08/2022	10.58	Put	Bond Future	1,822.7700	1.8228	1,905.9300	1.9059	4.562	0	0	0
2022/04/13	R209	04/08/2022	10.57	Put	Bond Future	1,848.3400	1.8483	1,932.9100	1.9329	4.575	0	0	0
2022/04/13	R209	04/08/2022			Bond Future	10.5410	71.5573	10.5967	71.2497	0.528	0.0000	0.0000	1,550

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
2022/04/13	R209	04/08/2022	10.59	Call	Bond Future	2,068.2400	2.0682	1,842.4400	1.8424	(10.917)	0	0	0
2022/04/13	R209	04/08/2022	10.59	Put	Bond Future	1,797.6300	1.7976	1,879.4000	1.8794	4.549	0	0	0
2022/04/13	R209	04/08/2022	10.57	Call	Bond Future	2,008.6400	2.0086	1,785.6400	1.7856	(11.102)	0	0	0
2022/04/13	R209	03/11/2022	11.03	Call	Bond Future	3,660.0200	3.6600	3,325.3900	3.3254	(9.143)	0	0	0
2022/04/13	R209	03/11/2022	11.03	Put	Bond Future	1,787.7900	1.7878	1,765.9300	1.7659	(1.223)	0	0	0
2022/04/13	R209	03/11/2022	9.50	Call	Bond Future	358.8300	0.3588	282.0700	0.2821	(21.392)	0	0	0
2022/04/13	R209	03/11/2022	9.50	Put	Bond Future	7,195.5800	7.1956	7,431.5900	7.4316	3.280	0	0	0
2022/04/13	R209	03/11/2022	10.50	Put	Bond Future	3,054.1300	3.0541	3,103.0400	3.1030	1.601	0	0	0
2022/04/13	R209	03/11/2022	9.25	Call	Bond Future	212.5300	0.2125	161.9500	0.1620	(23.799)	0	0	8,000
2022/04/13	R209	03/11/2022	9.25	Put	Bond Future	8,618.7900	8.6188	8,880.9800	8.8810	3.042	0	0	0
2022/04/13	R209	03/11/2022			Bond Future	10.6785	69.4803	10.7363	69.1675	0.541	0.0000	0.0000	3,610
2022/04/13	R209	03/11/2022	11.50	Call	Bond Future	5,378.8700	5.3789	5,019.3700	5.0194	(6.684)	0	0	0
2022/04/13	R209	03/11/2022	11.50	Put	Bond Future	1,113.0500	1.1131	1,066.3200	1.0663	(4.198)	0	0	0
2022/04/13	R209	03/11/2022	11.00	Call	Bond Future	3,557.4300	3.5574	3,226.0700	3.2261	(9.315)	0	0	0
2022/04/13	R209	03/11/2022	11.00	Put	Bond Future	1,842.2000	1.8422	1,823.6100	1.8236	(1.009)	0	0	8,000
2022/04/13	R209	03/11/2022	11.01	Call	Bond Future	3,591.5100	3.5915	3,259.1100	3.2591	(9.255)	0	0	0
2022/04/13	R209	03/11/2022	11.01	Put	Bond Future	1,823.8900	1.8239	1,804.2600	1.8043	(1.076)	0	0	0
2022/04/13	R209	03/11/2022	11.02	Call	Bond Future	3,625.7100	3.6257	3,292.0800	3.2921	(9.202)	0	0	0
2022/04/13	R209	03/11/2022	11.02	Put	Bond Future	1,805.7600	1.8058	1,784.9000	1.7849	(1.155)	0	0	0
2022/04/13	R209	03/11/2022	10.00	Call	Bond Future	1,010.8400	1.0108	798.7400	0.7987	(20.983)	0	0	0
2022/04/13	R209	03/11/2022	10.00	Put	Bond Future	4,837.3200	4.8373	4,937.9900	4.9380	2.081	0	0	8,000
2022/04/13	R209	03/11/2022	10.50	Call	Bond Future	2,075.0100	2.0750	1,811.1500	1.8112	(12.716)	0	0	0
2022/04/13	R209	02/02/2023	10.79	Call	Bond Future	2,944.9900	2.9450	2,699.5200	2.6995	(8.335)	0	0	0
2022/04/13	R209	02/02/2023	10.80	Put	Bond Future	2,980.7500	2.9807	3,053.0100	3.0530	2.424	0	0	0
2022/04/13	R209	02/02/2023	10.78	Call	Bond Future	2,917.3700	2.9174	2,672.8200	2.6728	(8.383)	0	0	0
2022/04/13	R209	02/02/2023			Bond Future	10.8015	70.6506	10.8615	70.3319	0.555	0.0000	0.0000	0
2022/04/13	R209	02/02/2023	10.79	Put	Bond Future	3,006.6200	3.0066	3,079.8000	3.0798	2.434	0	0	0
2022/04/13	R209	02/02/2023	10.80	Call	Bond Future	2,972.4800	2.9725	2,726.0900	2.7261	(8.289)	0	0	0
2022/04/13	R209	02/02/2023	10.78	Put	Bond Future	3,032.4300	3.0324	3,106.5300	3.1065	2.444	0	0	0
2022/04/13	R210	05/05/2022			Bond Future	220.8543	220.8543	220.9764	220.9764	0.055	0.0000	0.0000	988
2022/04/13	R210	04/08/2022			Bond Future	223.8432	223.8432	223.9645	223.9645	0.054	0.0000	0.0000	928
2022/04/13	R210	03/11/2022			Bond Future	224.3008	224.3008	224.4210	224.4210	0.054	0.0000	0.0000	0
2022/04/13	R210	02/02/2023			Bond Future	228.1207	228.1207	228.2410	228.2410	0.053	0.0000	0.0000	0
2022/04/13	R213	05/05/2022	10.63	Call	Bond Future	3,562.3400	3.5623	3,290.8700	3.2909	(7.621)	0	0	0
2022/04/13	R213	05/05/2022	10.65	Put	Bond Future	49.0300	0.0490	50.0900	0.0501	2.162	0	0	0
2022/04/13	R213	05/05/2022			Bond Future	9.9273	84.4050	9.9806	84.1322	0.537	0.0000	0.0000	26,056
2022/04/13	R213	05/05/2022	10.63	Put	Bond Future	53.7900	0.0538	55.1800	0.0552	2.584	0	0	0
2022/04/13	R213	05/05/2022	10.64	Call	Bond Future	3,608.4500	3.6085	3,336.8000	3.3368	(7.528)	0	0	0
2022/04/13	R213	05/05/2022	10.64	Put	Bond Future	51.3600	0.0514	52.5700	0.0526	2.356	0	0	0
2022/04/13	R213	05/05/2022	10.65	Call	Bond Future	3,654.6100	3.6546	3,382.8100	3.3828	(7.437)	0	0	0
2022/04/13	R213	04/08/2022	9.88	Call	Bond Future	1,202.6300	1.2026	1,031.4000	1.0314	(14.238)	0	0	0
2022/04/13	R213	04/08/2022	9.89	Call	Bond Future	1,223.3200	1.2233	1,050.7700	1.0508	(14.105)	0	0	0
2022/04/13	R213	04/08/2022	9.90	Put	Bond Future	2,366.2700	2.3663	2,469.6700	2.4697	4.370	0	0	0
2022/04/13	R213	04/08/2022			Bond Future	10.1235	85.4906	10.1793	85.2132	0.552	0.0000	0.0000	0
2022/04/13	R213	04/08/2022	9.88	Put	Bond Future	2,425.8500	2.4259	2,532.0700	2.5321	4.379	0	0	0
2022/04/13	R213	04/08/2022	9.89	Put	Bond Future	2,395.8400	2.3958	2,500.7400	2.5007	4.378	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
2022/04/13	R213	04/08/2022	9.90	Call	Bond Future	1,244.4000	1.2444	1,070.3500	1.0703	(13.987)	0	0	0
2022/04/13	R213	03/11/2022	10.38	Call	Bond Future	2,536.5200	2.5365	2,344.2500	2.3443	(7.580)	0	0	0
2022/04/13	R213	03/11/2022	10.38	Put	Bond Future	2,085.4800	2.0855	2,175.5300	2.1755	4.318	0	0	0
2022/04/13	R213	03/11/2022	10.39	Call	Bond Future	2,563.1800	2.5632	2,370.7300	2.3707	(7.508)	0	0	0
2022/04/13	R213	03/11/2022	10.39	Put	Bond Future	2,064.1000	2.0641	2,153.9700	2.1540	4.354	0	0	0
2022/04/13	R213	03/11/2022	10.37	Call	Bond Future	2,509.7500	2.5097	2,317.9000	2.3179	(7.644)	0	0	0
2022/04/13	R213	03/11/2022	10.37	Put	Bond Future	2,106.7900	2.1068	2,197.2600	2.1973	4.294	0	0	200
2022/04/13	R213	03/11/2022	9.19	Call	Bond Future	432.7500	0.4327	357.6700	0.3577	(17.350)	0	0	476
2022/04/13	R213	03/11/2022	9.19	Put	Bond Future	5,965.9800	5.9660	6,173.2200	6.1732	3.474	0	0	0
2022/04/13	R213	03/11/2022			Bond Future	10.2865	83.2471	10.3449	82.9648	0.568	0.0000	0.0000	0
2022/04/13	R213	03/11/2022	10.40	Call	Bond Future	2,589.9800	2.5900	2,397.3600	2.3974	(7.437)	0	0	0
2022/04/13	R213	03/11/2022	10.40	Put	Bond Future	2,042.8900	2.0429	2,132.5900	2.1326	4.391	0	0	0
2022/04/13	R213	03/11/2022	9.98	Call	Bond Future	1,589.4500	1.5894	1,426.6900	1.4267	(10.240)	0	0	0
2022/04/13	R213	03/11/2022	9.98	Put	Bond Future	3,090.1000	3.0901	3,209.6600	3.2097	3.869	0	0	200
2022/04/13	R213	03/11/2022	10.19	Call	Bond Future	2,056.3800	2.0564	1,873.0300	1.8730	(8.916)	0	0	0
2022/04/13	R213	03/11/2022	10.19	Put	Bond Future	2,525.0500	2.5250	2,624.0200	2.6240	3.920	0	0	476
2022/04/13	R213	03/11/2022	9.13	Call	Bond Future	389.4000	0.3894	312.4100	0.3124	(19.771)	0	0	200
2022/04/13	R213	03/11/2022	9.13	Put	Bond Future	6,238.9000	6.2389	6,444.2300	6.4442	3.291	0	0	0
2022/04/13	R213	03/11/2022	9.84	Call	Bond Future	1,313.8600	1.3139	1,169.4000	1.1694	(10.995)	0	0	0
2022/04/13	R213	03/11/2022	9.84	Put	Bond Future	3,511.6600	3.5117	3,649.5200	3.6495	3.926	0	0	476
2022/04/13	R213	02/02/2023	10.43	Put	Bond Future	2,724.0600	2.7241	2,748.4200	2.7484	0.894	0	0	0
2022/04/13	R213	02/02/2023	12.20	Call	Bond Future	8,473.9900	8.4740	8,139.5900	8.1396	(3.946)	0	0	0
2022/04/13	R213	02/02/2023	12.20	Put	Bond Future	665.6000	0.6656	618.9200	0.6189	(7.013)	0	0	912
2022/04/13	R213	02/02/2023	10.22	Put	Bond Future	3,229.7200	3.2297	3,270.1900	3.2702	1.253	0	0	0
2022/04/13	R213	02/02/2023	10.23	Call	Bond Future	2,244.4700	2.2445	1,996.2600	1.9963	(11.059)	0	0	0
2022/04/13	R213	02/02/2023	10.35	Call	Bond Future	2,520.2000	2.5202	2,262.6100	2.2626	(10.221)	0	0	0
2022/04/13	R213	02/02/2023	10.35	Put	Bond Future	2,908.8600	2.9089	2,938.9900	2.9390	1.036	0	0	476
2022/04/13	R213	02/02/2023	10.01	Call	Bond Future	1,783.9500	1.7840	1,555.6700	1.5557	(12.796)	0	0	0
2022/04/13	R213	02/02/2023			Bond Future	10.4323	84.6826	10.4935	84.3949	0.587	0.0000	0.0000	0
2022/04/13	R213	02/02/2023	10.43	Call	Bond Future	2,713.2800	2.7133	2,449.9200	2.4499	(9.706)	0	0	912
2022/04/13	R213	02/02/2023	10.22	Call	Bond Future	2,222.2600	2.2223	1,975.0100	1.9750	(11.126)	0	0	0
2022/04/13	R213	02/02/2023	10.23	Put	Bond Future	3,204.1200	3.2041	3,243.6300	3.2436	1.233	0	0	0
2022/04/13	R213	02/02/2023	9.16	Call	Bond Future	560.8800	0.5609	466.4500	0.4665	(16.836)	0	0	476
2022/04/13	R213	02/02/2023	9.16	Put	Bond Future	6,841.6900	6.8417	7,034.9800	7.0350	2.825	0	0	0
2022/04/13	R213	02/02/2023	10.01	Put	Bond Future	3,803.6000	3.8036	3,863.0400	3.8630	1.563	0	0	476
2022/04/13	R213	02/02/2023	10.21	Call	Bond Future	2,200.1700	2.2002	1,953.5800	1.9536	(11.208)	0	0	0
2022/04/13	R213	02/02/2023	10.21	Put	Bond Future	3,255.4800	3.2555	3,296.6100	3.2966	1.263	0	0	0
2022/04/13	R214	05/05/2022	11.73	Put	Bond Future	12.3500	0.0124	11.1900	0.0112	(9.393)	0	0	0
2022/04/13	R214	05/05/2022	11.74	Put	Bond Future	11.6900	0.0117	10.6200	0.0106	(9.153)	0	0	0
2022/04/13	R214	05/05/2022	11.75	Call	Bond Future	5,880.1400	5.8801	5,623.7000	5.6237	(4.361)	0	0	0
2022/04/13	R214	05/05/2022			Bond Future	10.6779	67.6388	10.7214	67.3833	0.408	0.0000	0.0000	15,464
2022/04/13	R214	05/05/2022	11.73	Call	Bond Future	5,779.5400	5.7795	5,522.9400	5.5229	(4.440)	0	0	0
2022/04/13	R214	05/05/2022	11.74	Call	Bond Future	5,829.8500	5.8299	5,573.3400	5.5733	(4.400)	0	0	0
2022/04/13	R214	05/05/2022	11.75	Put	Bond Future	11.0800	0.0111	10.0800	0.0101	(9.025)	0	0	0
2022/04/13	R214	04/08/2022	10.98	Put	Bond Future	1,663.0900	1.6631	1,703.2100	1.7032	2.412	0	0	0
2022/04/13	R214	04/08/2022	10.99	Call	Bond Future	2,521.2000	2.5212	2,300.7000	2.3007	(8.746)	0	0	0
2022/04/13	R214	04/08/2022			Bond Future	10.8351	68.5069	10.8804	68.2473	0.418	0.0000	0.0000	1,337



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
2022/04/13	R214	04/08/2022	10.97	Call	Bond Future	2,455.1200	2.4551	2,236.6300	2.2366	(8.899)	0	0	0
2022/04/13	R214	04/08/2022	10.97	Put	Bond Future	1,686.5600	1.6866	1,727.6900	1.7277	2.439	0	0	0
2022/04/13	R214	04/08/2022	10.98	Call	Bond Future	2,488.0600	2.4881	2,268.5600	2.2686	(8.822)	0	0	0
2022/04/13	R214	04/08/2022	10.99	Put	Bond Future	1,639.8800	1.6399	1,679.0000	1.6790	2.386	0	0	0
2022/04/13	R214	03/11/2022	11.34	Call	Bond Future	3,924.1100	3.9241	3,602.9600	3.6030	(8.184)	0	0	0
2022/04/13	R214	03/11/2022	11.36	Put	Bond Future	1,829.1700	1.8292	1,770.2600	1.7703	(3.221)	0	0	0
2022/04/13	R214	03/11/2022			Bond Future	10.9659	66.2604	11.0128	65.9963	0.428	0.0000	0.0000	0
2022/04/13	R214	03/11/2022	11.34	Put	Bond Future	1,865.1200	1.8651	1,808.0600	1.8081	(3.059)	0	0	0
2022/04/13	R214	03/11/2022	11.35	Call	Bond Future	3,959.6800	3.9597	3,637.6000	3.6376	(8.134)	0	0	0
2022/04/13	R214	03/11/2022	11.35	Put	Bond Future	1,847.0600	1.8471	1,789.0700	1.7891	(3.140)	0	0	0
2022/04/13	R214	03/11/2022	11.36	Call	Bond Future	3,995.3600	3.9954	3,672.3600	3.6724	(8.084)	0	0	0
2022/04/13	R214	02/02/2023	11.07	Call	Bond Future	3,109.3200	3.1093	2,877.6700	2.8777	(7.450)	0	0	0
2022/04/13	R214	02/02/2023	11.07	Put	Bond Future	3,184.1500	3.1842	3,221.6300	3.2216	1.177	0	0	0
2022/04/13	R214	02/02/2023	11.08	Call	Bond Future	3,138.0700	3.1381	2,905.6700	2.9057	(7.406)	0	0	0
2022/04/13	R214	02/02/2023	11.08	Put	Bond Future	3,157.3800	3.1574	3,194.1100	3.1941	1.163	0	0	0
2022/04/13	R214	02/02/2023			Bond Future	11.0835	67.4053	11.1322	67.1362	0.439	0.0000	0.0000	0
2022/04/13	R214	02/02/2023	11.09	Call	Bond Future	3,166.7100	3.1667	2,933.7900	2.9338	(7.355)	0	0	0
2022/04/13	R214	02/02/2023	11.09	Put	Bond Future	3,130.5600	3.1306	3,166.7700	3.1668	1.157	0	0	0
2022/04/13	R248	05/05/2022	11.79	Call	Bond Future	7,787.4900	7.7875	7,498.5900	7.4986	(3.710)	0	0	0
2022/04/13	R248	05/05/2022	11.79	Put	Bond Future	10.1600	0.0102	8.7800	0.0088	(13.583)	0	0	0
2022/04/13	R248	05/05/2022	11.80	Call	Bond Future	7,849.8600	7.8499	7,561.0100	7.5610	(3.680)	0	0	0
2022/04/13	R248	05/05/2022			Bond Future	10.6573	84.9923	10.6959	84.7048	0.362	0.0000	0.0000	137,761
2022/04/13	R248	05/05/2022	11.80	Put	Bond Future	9.6200	0.0096	8.2900	0.0083	(13.825)	0	0	0
2022/04/13	R248	05/05/2022	11.81	Call	Bond Future	7,912.1700	7.9122	7,623.3700	7.6234	(3.650)	0	0	0
2022/04/13	R248	05/05/2022	11.81	Put	Bond Future	9.1000	0.0091	7.8200	0.0078	(14.066)	0	0	0
2022/04/13	R248	04/08/2022	10.98	Call	Bond Future	3,232.0500	3.2320	2,968.9300	2.9689	(8.141)	0	0	0
2022/04/13	R248	04/08/2022	10.98	Put	Bond Future	2,025.0400	2.0250	2,054.1400	2.0541	1.437	0	0	0
2022/04/13	R248	04/08/2022	10.99	Call	Bond Future	3,274.5100	3.2745	3,010.3300	3.0103	(8.068)	0	0	0
2022/04/13	R248	04/08/2022	10.99	Put	Bond Future	1,996.4900	1.9965	2,024.5300	2.0245	1.404	0	0	0
2022/04/13	R248	04/08/2022	10.20	Call	Bond Future	772.3300	0.7723	633.4700	0.6335	(17.979)	0	0	1,700
2022/04/13	R248	04/08/2022	10.40	Put	Bond Future	4,337.9500	4.3380	4,451.6400	4.4516	2.621	0	0	0
2022/04/13	R248	04/08/2022			Bond Future	10.8123	86.0833	10.8525	85.7910	0.372	0.0000	0.0000	168,105
2022/04/13	R248	04/08/2022	11.00	Call	Bond Future	3,317.2100	3.3172	3,051.9900	3.0520	(7.995)	0	0	0
2022/04/13	R248	04/08/2022	11.00	Put	Bond Future	1,968.2800	1.9683	1,995.2800	1.9953	1.372	0	0	0
2022/04/13	R248	04/08/2022	10.90	Call	Bond Future	2,901.2300	2.9012	2,647.2200	2.6472	(8.755)	0	0	1,700
2022/04/13	R248	04/08/2022	10.90	Put	Bond Future	2,266.2500	2.2663	2,304.4600	2.3045	1.686	0	0	0
2022/04/13	R248	04/08/2022	9.70	Call	Bond Future	155.6800	0.1557	110.2400	0.1102	(29.188)	0	0	0
2022/04/13	R248	04/08/2022	9.70	Put	Bond Future	9,013.9200	9.0139	9,260.7000	9.2607	2.738	0	0	0
2022/04/13	R248	04/08/2022	10.20	Put	Bond Future	5,456.2900	5.4563	5,609.6500	5.6097	2.811	0	0	0
2022/04/13	R248	04/08/2022	10.40	Call	Bond Future	1,233.3400	1.2333	1,054.8100	1.0548	(14.475)	0	0	0
2022/04/13	R248	03/11/2022	11.32	Call	Bond Future	4,957.6500	4.9576	4,572.1700	4.5722	(7.775)	0	0	0
2022/04/13	R248	03/11/2022	11.30	Put	Bond Future	2,372.2400	2.3722	2,286.3100	2.2863	(3.622)	0	0	0
2022/04/13	R248	03/11/2022	11.31	Put	Bond Future	2,349.2000	2.3492	2,262.4300	2.2624	(3.694)	0	0	0
2022/04/13	R248	03/11/2022			Bond Future	10.9410	82.9661	10.9828	82.6687	0.382	0.0000	0.0000	0
2022/04/13	R248	03/11/2022	11.32	Put	Bond Future	2,326.6100	2.3266	2,238.5500	2.2385	(3.785)	0	0	0
2022/04/13	R248	03/11/2022	11.30	Call	Bond Future	4,868.1800	4.8682	4,484.8300	4.4848	(7.875)	0	0	0
2022/04/13	R248	03/11/2022	11.31	Call	Bond Future	4,912.7400	4.9127	4,528.5500	4.5286	(7.820)	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
2022/04/13	R248	02/02/2023	11.08	Call	Bond Future	4,038.3100	4.0383	3,758.3300	3.7583	(6.933)	0	0	0
2022/04/13	R248	02/02/2023	11.08	Put	Bond Future	3,874.7800	3.8748	3,897.9000	3.8979	0.597	0	0	0
2022/04/13	R248	02/02/2023			Bond Future	11.0566	84.4000	11.1000	84.0969	0.392	0.0000	0.0000	0
2022/04/13	R248	02/02/2023	11.06	Call	Bond Future	3,965.3600	3.9654	3,687.0400	3.6870	(7.019)	0	0	0
2022/04/13	R248	02/02/2023	11.06	Put	Bond Future	3,941.7500	3.9418	3,966.5300	3.9665	0.629	0	0	0
2022/04/13	R248	02/02/2023	11.07	Call	Bond Future	4,001.6200	4.0016	3,722.4600	3.7225	(6.976)	0	0	0
2022/04/13	R248	02/02/2023	11.07	Put	Bond Future	3,907.9900	3.9080	3,931.9300	3.9319	0.613	0	0	0

**Total** **1438583**