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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/04/2022 TO 14/04/2022

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
2022/04/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	2025	05/05/2022		Bond Future	160.9955	160.9955	160.8864	160.8864	(0.068)	0.0000	0.0000	611
2022/04/14	2025	04/08/2022		Bond Future	161.5494	161.5494	161.4372	161.4372	(0.069)	0.0000	0.0000	6,124
2022/04/14	2025	03/11/2022		Bond Future	163.9962	163.9962	163.8808	163.8808	(0.070)	0.0000	0.0000	0
2022/04/14	2025	02/02/2023		Bond Future	165.1203	165.1203	165.0019	165.0019	(0.072)	0.0000	0.0000	0
2022/04/14	2029	05/05/2022		Bond Future	118.4432	118.4432	118.4455	118.4455	0.002	0.0000	0.0000	2,554
2022/04/14	2029	04/08/2022		Bond Future	120.0448	120.0448	120.0459	120.0459	0.001	0.0000	0.0000	3,568
2022/04/14	2029	03/11/2022		Bond Future	120.6303	120.6303	120.6303	120.6303	0.000	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
2022/04/14	2029	02/02/2023			Bond Future	122.6831	122.6831	122.6821	122.6821	(0.001)	0.0000	0.0000	0
2022/04/14	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/14	2030	05/05/2022	8.14	Put	Bond Future	8,502.9600	8.5030	8,743.9300	8.7439	2.834	0	0	0
2022/04/14	2030	05/05/2022	8.47	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	1,073
2022/04/14	2030	05/05/2022	10.21	Call	Bond Future	2,445.3300	2.4453	2,225.5300	2.2255	(8.989)	0	0	0
2022/04/14	2030	05/05/2022	10.21	Put	Bond Future	117.4800	0.1175	138.6500	0.1387	18.020	0	0	0
2022/04/14	2030	05/05/2022	9.95	Call	Bond Future	1,398.7600	1.3988	1,216.2200	1.2162	(13.050)	0	0	0
2022/04/14	2030	05/05/2022	9.65	Put	Bond Future	978.8600	0.9789	1,111.9700	1.1120	13.598	0	0	5,000
2022/04/14	2030	05/05/2022	8.81	Put	Bond Future	4,823.2300	4.8232	5,063.3500	5.0633	4.978	0	0	0
2022/04/14	2030	05/05/2022	8.89	Put	Bond Future	4,397.2400	4.3972	4,636.4600	4.6365	5.440	0	0	0
2022/04/14	2030	05/05/2022	9.15	Call	Bond Future	31.0600	0.0311	19.1100	0.0191	(38.474)	0	0	7,500
2022/04/14	2030	05/05/2022	9.15	Put	Bond Future	3,050.6200	3.0506	3,279.6400	3.2796	7.507	0	0	0
2022/04/14	2030	05/05/2022			Bond Future	9.7388	92.8737	9.7868	92.6327	0.493	0.0000	0.0000	77,840
2022/04/14	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/14	2030	05/05/2022	7.73	Put	Bond Future	10,844.2900	10.8443	11,085.2600	11.0853	2.222	0	0	0
2022/04/14	2030	05/05/2022	8.47	Put	Bond Future	6,667.7800	6.6678	6,908.7200	6.9087	3.613	0	0	0
2022/04/14	2030	05/05/2022	11.04	Call	Bond Future	6,246.5000	6.2465	6,005.7000	6.0057	(3.855)	0	0	0
2022/04/14	2030	05/05/2022	11.04	Put	Bond Future	1.3700	0.0014	1.5400	0.0015	12.409	0	0	1,800
2022/04/14	2030	05/05/2022	9.95	Put	Bond Future	345.7300	0.3457	404.1600	0.4042	16.900	0	0	1,073
2022/04/14	2030	05/05/2022	10.19	Call	Bond Future	2,358.8800	2.3589	2,141.0000	2.1410	(9.237)	0	0	0
2022/04/14	2030	05/05/2022	10.19	Put	Bond Future	128.2600	0.1283	151.3500	0.1513	18.002	0	0	0
2022/04/14	2030	05/05/2022	10.20	Call	Bond Future	2,402.0100	2.4020	2,183.1500	2.1831	(9.112)	0	0	0
2022/04/14	2030	05/05/2022	10.20	Put	Bond Future	122.7600	0.1228	144.8700	0.1449	18.011	0	0	200
2022/04/14	2030	05/05/2022	9.35	Call	Bond Future	119.3900	0.1194	82.8800	0.0829	(30.580)	0	0	0
2022/04/14	2030	05/05/2022	9.35	Put	Bond Future	2,099.0800	2.0991	2,303.5400	2.3035	9.740	0	0	1,073
2022/04/14	2030	05/05/2022	9.60	Call	Bond Future	432.5300	0.4325	338.2800	0.3383	(21.790)	0	0	0
2022/04/14	2030	05/05/2022	9.60	Put	Bond Future	1,132.9400	1.1329	1,279.6600	1.2797	12.950	0	0	5,000
2022/04/14	2030	05/05/2022	9.65	Call	Bond Future	531.6100	0.5316	423.7500	0.4238	(20.289)	0	0	0
2022/04/14	2030	05/05/2022	8.81	Call	Bond Future	1.6500	0.0017	0.8000	0.0008	(51.515)	0	0	200
2022/04/14	2030	05/05/2022	8.89	Call	Bond Future	3.5900	0.0036	1.8400	0.0018	(48.747)	0	0	1,800
2022/04/14	2030	04/08/2022	9.56	Call	Bond Future	859.4200	0.8594	775.0700	0.7751	(9.815)	0	0	0
2022/04/14	2030	04/08/2022	9.56	Put	Bond Future	2,774.1600	2.7742	2,934.9400	2.9349	5.796	0	0	0
2022/04/14	2030	04/08/2022	10.95	Call	Bond Future	5,055.2500	5.0552	4,842.9300	4.8429	(4.200)	0	0	0
2022/04/14	2030	04/08/2022	10.95	Put	Bond Future	371.7000	0.3717	404.5100	0.4045	8.827	0	0	800
2022/04/14	2030	04/08/2022			Bond Future	9.9499	90.1006	10.0006	89.8555	0.509	0.0000	0.0000	47,029
2022/04/14	2030	04/08/2022	9.05	Call	Bond Future	259.0700	0.2591	224.3100	0.2243	(13.417)	0	0	800
2022/04/14	2030	04/08/2022	9.05	Put	Bond Future	4,757.1700	4.7572	4,967.5400	4.9675	4.422	0	0	0
2022/04/14	2030	04/08/2022	9.54	Call	Bond Future	825.8000	0.8258	743.7200	0.7437	(9.939)	0	0	0
2022/04/14	2030	04/08/2022	9.54	Put	Bond Future	2,840.1500	2.8401	3,003.2000	3.0032	5.741	0	0	0
2022/04/14	2030	04/08/2022	9.55	Call	Bond Future	842.5000	0.8425	759.2900	0.7593	(9.877)	0	0	0
2022/04/14	2030	04/08/2022	9.55	Put	Bond Future	2,807.0300	2.8070	2,968.9500	2.9689	5.768	0	0	0
2022/04/14	2030	04/08/2022	8.30	Call	Bond Future	33.6600	0.0337	27.6100	0.0276	(17.974)	0	0	800
2022/04/14	2030	04/08/2022	8.30	Put	Bond Future	8,500.2600	8.5003	8,739.3400	8.7393	2.813	0	0	0
2022/04/14	2030	03/11/2022	10.10	Call	Bond Future	2,125.5200	2.1255	1,996.6700	1.9967	(6.062)	0	0	0
2022/04/14	2030	03/11/2022	10.10	Put	Bond Future	2,235.7300	2.2357	2,356.5200	2.3565	5.403	0	0	0
2022/04/14	2030	03/11/2022			Bond Future	10.1235	91.4468	10.1768	91.1972	0.526	0.0000	0.0000	0
2022/04/14	2030	03/11/2022	10.09	Call	Bond Future	2,101.4000	2.1014	1,973.4200	1.9734	(6.090)	0	0	0

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2022/04/14	2030	03/11/2022	10.09	Put	Bond Future	2,258.6200	2.2586	2,380.2800	2.3803	5.386	0	0	0
2022/04/14	2030	03/11/2022	10.08	Call	Bond Future	2,077.4200	2.0774	1,950.3100	1.9503	(6.119)	0	0	0
2022/04/14	2030	03/11/2022	10.08	Put	Bond Future	2,281.6800	2.2817	2,404.2100	2.4042	5.370	0	0	0
2022/04/14	2030	02/02/2023	10.01	Put	Bond Future	3,224.1300	3.2241	3,365.3700	3.3654	4.381	0	0	0
2022/04/14	2030	02/02/2023	9.94	Put	Bond Future	3,407.4100	3.4074	3,553.8600	3.5539	4.298	0	0	102
2022/04/14	2030	02/02/2023	9.99	Call	Bond Future	1,937.2100	1.9372	1,825.2300	1.8252	(5.780)	0	0	0
2022/04/14	2030	02/02/2023	10.00	Call	Bond Future	1,957.5100	1.9575	1,844.7800	1.8448	(5.759)	0	0	0
2022/04/14	2030	02/02/2023	9.20	Call	Bond Future	704.4700	0.7045	648.7500	0.6488	(7.909)	0	0	0
2022/04/14	2030	02/02/2023	9.20	Put	Bond Future	5,794.5000	5.7945	5,993.4900	5.9935	3.434	0	0	0
2022/04/14	2030	02/02/2023	9.66	Call	Bond Future	1,331.8500	1.3319	1,244.3100	1.2443	(6.573)	0	0	0
2022/04/14	2030	02/02/2023	9.66	Put	Bond Future	4,213.9700	4.2140	4,381.1400	4.3811	3.967	0	0	102
2022/04/14	2030	02/02/2023	9.80	Call	Bond Future	1,573.5000	1.5735	1,475.6300	1.4756	(6.220)	0	0	0
2022/04/14	2030	02/02/2023	8.81	Put	Bond Future	7,397.0100	7.3970	7,617.0300	7.6170	2.974	0	0	0
2022/04/14	2030	02/02/2023			Bond Future	10.2819	88.9794	10.3381	88.7247	0.546	0.0000	0.0000	0
2022/04/14	2030	02/02/2023	10.01	Call	Bond Future	1,978.2400	1.9782	1,864.7700	1.8648	(5.736)	0	0	0
2022/04/14	2030	02/02/2023	9.94	Call	Bond Future	1,837.2400	1.8372	1,728.9800	1.7290	(5.893)	0	0	0
2022/04/14	2030	02/02/2023	9.99	Put	Bond Future	3,275.6000	3.2756	3,418.3300	3.4183	4.357	0	0	0
2022/04/14	2030	02/02/2023	10.00	Put	Bond Future	3,249.6400	3.2496	3,391.6200	3.3916	4.369	0	0	0
2022/04/14	2030	02/02/2023	9.80	Put	Bond Future	3,796.6600	3.7967	3,953.5000	3.9535	4.131	0	0	0
2022/04/14	2030	02/02/2023	8.81	Call	Bond Future	382.4300	0.3824	347.7400	0.3477	(9.071)	0	0	102
2022/04/14	2032	05/05/2022	10.29	Put	Bond Future	469.3600	0.4694	534.9300	0.5349	13.970	0	0	0
2022/04/14	2032	05/05/2022	11.18	Call	Bond Future	5,768.8400	5.7688	5,524.7300	5.5247	(4.232)	0	0	0
2022/04/14	2032	05/05/2022	11.18	Put	Bond Future	6.7500	0.0068	7.5200	0.0075	11.407	0	0	780
2022/04/14	2032	05/05/2022	10.98	Call	Bond Future	4,737.1000	4.7371	4,495.0300	4.4950	(5.110)	0	0	0
2022/04/14	2032	05/05/2022	10.98	Put	Bond Future	21.5600	0.0216	24.3700	0.0244	13.033	0	0	993
2022/04/14	2032	05/05/2022	11.02	Put	Bond Future	17.3200	0.0173	19.5400	0.0195	12.818	0	0	0
2022/04/14	2032	05/05/2022	11.03	Call	Bond Future	4,995.2100	4.9952	4,752.4100	4.7524	(4.861)	0	0	0
2022/04/14	2032	05/05/2022	11.03	Put	Bond Future	16.3700	0.0164	18.4500	0.0185	12.706	0	0	0
2022/04/14	2032	05/05/2022			Bond Future	10.1188	89.3730	10.1620	89.1281	0.427	0.0000	0.0000	132,735
2022/04/14	2032	05/05/2022	9.58	Call	Bond Future	44.5800	0.0446	28.8600	0.0289	(35.262)	0	0	780
2022/04/14	2032	05/05/2022	9.58	Put	Bond Future	3,175.9000	3.1759	3,405.0600	3.4051	7.216	0	0	0
2022/04/14	2032	05/05/2022	10.18	Call	Bond Future	1,037.3000	1.0373	883.9100	0.8839	(14.787)	0	0	780
2022/04/14	2032	05/05/2022	10.18	Put	Bond Future	690.4300	0.6904	781.9200	0.7819	13.251	0	0	0
2022/04/14	2032	05/05/2022	10.29	Call	Bond Future	1,434.7300	1.4347	1,255.4200	1.2554	(12.498)	0	0	993
2022/04/14	2032	05/05/2022	11.04	Call	Bond Future	5,046.8200	5.0468	4,803.8900	4.8039	(4.814)	0	0	0
2022/04/14	2032	05/05/2022	11.04	Put	Bond Future	15.4600	0.0155	17.4100	0.0174	12.613	0	0	0
2022/04/14	2032	05/05/2022	11.02	Call	Bond Future	4,943.5900	4.9436	4,700.9300	4.7009	(4.909)	0	0	0
2022/04/14	2032	04/08/2022	10.20	Put	Bond Future	2,190.2500	2.1903	2,319.4700	2.3195	5.900	0	0	0
2022/04/14	2032	04/08/2022	10.21	Put	Bond Future	2,161.1500	2.1612	2,289.1700	2.2892	5.924	0	0	0
2022/04/14	2032	04/08/2022	10.22	Call	Bond Future	1,637.7100	1.6377	1,515.5000	1.5155	(7.462)	0	0	0
2022/04/14	2032	04/08/2022	9.40	Call	Bond Future	245.3300	0.2453	213.3600	0.2134	(13.031)	0	0	1,300
2022/04/14	2032	04/08/2022	9.40	Put	Bond Future	5,455.4300	5.4554	5,672.4800	5.6725	3.979	0	0	0
2022/04/14	2032	04/08/2022	9.72	Call	Bond Future	607.8700	0.6079	544.8100	0.5448	(10.374)	0	0	800
2022/04/14	2032	04/08/2022	9.72	Put	Bond Future	3,938.9000	3.9389	4,124.8600	4.1249	4.721	0	0	0
2022/04/14	2032	04/08/2022	8.97	Call	Bond Future	46.8400	0.0468	38.6100	0.0386	(17.570)	0	0	800
2022/04/14	2032	04/08/2022	8.97	Put	Bond Future	7,863.3200	7.8633	8,104.1100	8.1041	3.062	0	0	0
2022/04/14	2032	04/08/2022			Bond Future	10.3093	90.5591	10.3546	90.3100	0.439	0.0000	0.0000	19,742

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2022/04/14	2032	04/08/2022	11.60	Call	Bond Future	7,026.6000	7.0266	6,799.1900	6.7992	(3.236)	0	0	0
2022/04/14	2032	04/08/2022	11.60	Put	Bond Future	279.6400	0.2796	301.2500	0.3013	7.728	0	0	800
2022/04/14	2032	04/08/2022	11.89	Call	Bond Future	8,341.9700	8.3420	8,106.7700	8.1068	(2.819)	0	0	0
2022/04/14	2032	04/08/2022	11.89	Put	Bond Future	175.7600	0.1758	189.5800	0.1896	7.863	0	0	0
2022/04/14	2032	04/08/2022	10.20	Call	Bond Future	1,584.6300	1.5846	1,464.8300	1.4648	(7.560)	0	0	0
2022/04/14	2032	04/08/2022	10.21	Call	Bond Future	1,611.1500	1.6112	1,490.1500	1.4901	(7.510)	0	0	0
2022/04/14	2032	04/08/2022	10.22	Put	Bond Future	2,132.1400	2.1321	2,258.9500	2.2590	5.948	0	0	0
2022/04/14	2032	04/08/2022	10.10	Call	Bond Future	1,333.7600	1.3338	1,226.1000	1.2261	(8.072)	0	0	1,300
2022/04/14	2032	04/08/2022	10.10	Put	Bond Future	2,498.1600	2.4982	2,639.5200	2.6395	5.659	0	0	0
2022/04/14	2032	03/11/2022	10.56	Put	Bond Future	2,212.8100	2.2128	2,324.8600	2.3249	5.064	0	0	180
2022/04/14	2032	03/11/2022	10.11	Put	Bond Future	3,496.8800	3.4969	3,650.5800	3.6506	4.395	0	0	454
2022/04/14	2032	03/11/2022	10.16	Call	Bond Future	1,613.2400	1.6132	1,508.5800	1.5086	(6.488)	0	0	0
2022/04/14	2032	03/11/2022	10.16	Put	Bond Future	3,333.1900	3.3332	3,482.1600	3.4822	4.469	0	0	180
2022/04/14	2032	03/11/2022	9.36	Call	Bond Future	376.0900	0.3761	339.2000	0.3392	(9.809)	0	0	454
2022/04/14	2032	03/11/2022	9.36	Put	Bond Future	6,648.8900	6.6489	6,865.6300	6.8656	3.260	0	0	0
2022/04/14	2032	03/11/2022	9.46	Put	Bond Future	6,142.0200	6.1420	6,352.6700	6.3527	3.430	0	0	0
2022/04/14	2032	03/11/2022	9.92	Call	Bond Future	1,113.8600	1.1139	1,031.8500	1.0319	(7.363)	0	0	750
2022/04/14	2032	03/11/2022	9.92	Put	Bond Future	4,168.2800	4.1683	4,339.9000	4.3399	4.117	0	0	0
2022/04/14	2032	03/11/2022	9.31	Put	Bond Future	6,908.4400	6.9084	7,128.0000	7.1280	3.178	0	0	0
2022/04/14	2032	03/11/2022			Bond Future	10.4765	87.7585	10.5238	87.5049	0.452	0.0000	0.0000	0
2022/04/14	2032	03/11/2022	10.67	Call	Bond Future	2,993.8100	2.9938	2,842.6800	2.8427	(5.048)	0	0	750
2022/04/14	2032	03/11/2022	10.67	Put	Bond Future	1,963.7700	1.9638	2,066.2700	2.0663	5.220	0	0	0
2022/04/14	2032	03/11/2022	11.55	Call	Bond Future	6,276.6000	6.2766	6,068.4700	6.0685	(3.316)	0	0	0
2022/04/14	2032	03/11/2022	11.55	Put	Bond Future	762.4700	0.7625	807.9700	0.8080	5.967	0	0	500
2022/04/14	2032	03/11/2022	12.30	Call	Bond Future	9,438.8900	9.4389	9,206.7500	9.2067	(2.459)	0	0	0
2022/04/14	2032	03/11/2022	12.30	Put	Bond Future	347.4600	0.3475	368.9500	0.3690	6.185	0	0	750
2022/04/14	2032	03/11/2022	10.49	Call	Bond Future	2,456.5800	2.4566	2,321.2500	2.3213	(5.509)	0	0	0
2022/04/14	2032	03/11/2022	10.49	Put	Bond Future	2,384.0300	2.3840	2,502.3300	2.5023	4.962	0	0	454
2022/04/14	2032	03/11/2022	10.56	Call	Bond Future	2,659.3900	2.6594	2,517.8100	2.5178	(5.324)	0	0	0
2022/04/14	2032	03/11/2022	10.66	Call	Bond Future	2,962.6400	2.9626	2,812.3700	2.8124	(5.072)	0	0	0
2022/04/14	2032	03/11/2022	10.66	Put	Bond Future	1,985.4200	1.9854	2,088.7800	2.0888	5.206	0	0	0
2022/04/14	2032	03/11/2022	10.11	Call	Bond Future	1,501.0900	1.5011	1,401.1600	1.4012	(6.657)	0	0	0
2022/04/14	2032	03/11/2022	10.21	Call	Bond Future	1,730.0300	1.7300	1,620.6400	1.6206	(6.323)	0	0	500
2022/04/14	2032	03/11/2022	10.21	Put	Bond Future	3,175.2600	3.1753	3,319.5000	3.3195	4.543	0	0	0
2022/04/14	2032	03/11/2022	9.46	Call	Bond Future	454.9000	0.4549	411.9200	0.4119	(9.448)	0	0	500
2022/04/14	2032	03/11/2022	9.31	Call	Bond Future	340.9700	0.3410	306.9000	0.3069	(9.992)	0	0	180
2022/04/14	2032	02/02/2023	10.67	Call	Bond Future	2,989.2200	2.9892	2,849.5000	2.8495	(4.674)	0	0	750
2022/04/14	2032	02/02/2023	10.67	Put	Bond Future	2,764.9900	2.7650	2,883.9200	2.8839	4.301	0	0	0
2022/04/14	2032	02/02/2023	11.69	Call	Bond Future	6,486.1600	6.4862	6,285.1200	6.2851	(3.100)	0	0	0
2022/04/14	2032	02/02/2023	11.69	Put	Bond Future	1,159.8600	1.1599	1,217.4700	1.2175	4.967	0	0	0
2022/04/14	2032	02/02/2023	10.40	Call	Bond Future	2,284.2900	2.2843	2,165.3300	2.1653	(5.208)	0	0	0
2022/04/14	2032	02/02/2023	10.40	Put	Bond Future	3,481.5700	3.4816	3,621.2600	3.6213	4.012	0	0	0
2022/04/14	2032	02/02/2023	10.50	Call	Bond Future	2,533.8900	2.5339	2,407.1300	2.4071	(5.003)	0	0	0
2022/04/14	2032	02/02/2023	10.50	Put	Bond Future	3,201.0900	3.2011	3,332.9800	3.3330	4.120	0	0	454
2022/04/14	2032	02/02/2023	10.22	Call	Bond Future	1,869.4000	1.8694	1,764.6100	1.7646	(5.606)	0	0	500
2022/04/14	2032	02/02/2023	10.22	Put	Bond Future	4,031.5900	4.0316	4,185.4500	4.1855	3.816	0	0	0
2022/04/14	2032	02/02/2023	9.47	Call	Bond Future	628.2400	0.6282	579.4100	0.5794	(7.773)	0	0	500
2022/04/14	2032	02/02/2023	9.47	Put	Bond Future	6,964.8200	6.9648	7,174.6400	7.1746	3.013	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
2022/04/14	2032	02/02/2023	9.92	Call	Bond Future	1,272.9600	1.2730	1,191.8000	1.1918	(6.376)	0	0	750
2022/04/14	2032	02/02/2023	9.92	Put	Bond Future	5,074.6800	5.0747	5,252.1700	5.2522	3.498	0	0	0
2022/04/14	2032	02/02/2023			Bond Future	10.6270	89.2361	10.6766	88.9775	0.467	0.0000	0.0000	0
2022/04/14	2032	02/02/2023	12.75	Call	Bond Future	10,656.8600	10.6569	10,422.4400	10.4224	(2.200)	0	0	0
2022/04/14	2032	02/02/2023	12.75	Put	Bond Future	447.3500	0.4473	471.5800	0.4716	5.416	0	0	750
2022/04/14	2032	02/02/2023	11.84	Call	Bond Future	7,066.5000	7.0665	6,859.2600	6.8593	(2.933)	0	0	0
2022/04/14	2032	02/02/2023	11.84	Put	Bond Future	1,024.1400	1.0241	1,075.5500	1.0756	5.020	0	0	500
2022/04/14	2032	02/02/2023	10.39	Call	Bond Future	2,260.2300	2.2602	2,142.0400	2.1420	(5.229)	0	0	0
2022/04/14	2032	02/02/2023	10.39	Put	Bond Future	3,510.7500	3.5107	3,651.2100	3.6512	4.001	0	0	0
2022/04/14	2032	02/02/2023	10.16	Call	Bond Future	1,739.5800	1.7396	1,639.5600	1.6396	(5.750)	0	0	0
2022/04/14	2032	02/02/2023	10.16	Put	Bond Future	4,226.5200	4.2265	4,385.1500	4.3851	3.753	0	0	454
2022/04/14	2032	02/02/2023	10.38	Call	Bond Future	2,235.9800	2.2360	2,118.5900	2.1186	(5.250)	0	0	0
2022/04/14	2032	02/02/2023	10.38	Put	Bond Future	3,539.7800	3.5398	3,681.0400	3.6810	3.991	0	0	0
2022/04/14	2032	02/02/2023	9.31	Call	Bond Future	487.8400	0.4878	447.8500	0.4478	(8.197)	0	0	454
2022/04/14	2032	02/02/2023	9.31	Put	Bond Future	7,748.1700	7.7482	7,966.8300	7.9668	2.822	0	0	0
2022/04/14	2033	05/05/2022			Bond Future	115.4370	115.4370	115.0008	115.0008	(0.378)	0.0000	0.0000	2,162
2022/04/14	2033	04/08/2022			Bond Future	116.9981	116.9981	116.5548	116.5548	(0.379)	0.0000	0.0000	5,647
2022/04/14	2033	03/11/2022			Bond Future	117.4552	117.4552	117.0043	117.0043	(0.384)	0.0000	0.0000	0
2022/04/14	2033	02/02/2023			Bond Future	119.4539	119.4539	118.9942	118.9942	(0.385)	0.0000	0.0000	0
2022/04/14	2037	05/05/2022	11.82	Call	Bond Future	7,394.7400	7.3947	7,113.6900	7.1137	(3.801)	0	0	0
2022/04/14	2037	05/05/2022	11.83	Call	Bond Future	7,451.3300	7.4513	7,170.2500	7.1702	(3.772)	0	0	0
2022/04/14	2037	05/05/2022	11.84	Put	Bond Future	3.5100	0.0035	3.8300	0.0038	9.117	0	0	0
2022/04/14	2037	05/05/2022			Bond Future	10.6062	86.7738	10.6495	86.4924	0.408	0.0000	0.0000	53,881
2022/04/14	2037	05/05/2022	11.82	Put	Bond Future	3.9600	0.0040	4.3300	0.0043	9.343	0	0	0
2022/04/14	2037	05/05/2022	11.83	Put	Bond Future	3.7300	0.0037	4.0700	0.0041	9.115	0	0	0
2022/04/14	2037	05/05/2022	11.84	Call	Bond Future	7,507.8700	7.5079	7,226.7700	7.2268	(3.744)	0	0	0
2022/04/14	2037	04/08/2022	11.95	Call	Bond Future	7,322.8900	7.3229	7,066.6000	7.0666	(3.500)	0	0	0
2022/04/14	2037	04/08/2022	11.95	Put	Bond Future	389.6200	0.3896	419.3900	0.4194	7.641	0	0	1,050
2022/04/14	2037	04/08/2022	10.91	Put	Bond Future	1,807.3600	1.8074	1,923.6700	1.9237	6.435	0	0	0
2022/04/14	2037	04/08/2022	10.89	Call	Bond Future	2,521.2800	2.5213	2,354.1200	2.3541	(6.630)	0	0	0
2022/04/14	2037	04/08/2022	10.89	Put	Bond Future	1,860.4500	1.8604	1,979.3500	1.9794	6.391	0	0	0
2022/04/14	2037	04/08/2022	10.90	Call	Bond Future	2,557.3600	2.5574	2,388.9000	2.3889	(6.587)	0	0	0
2022/04/14	2037	04/08/2022			Bond Future	10.7853	83.6694	10.8305	83.3833	0.419	0.0000	0.0000	78,333
2022/04/14	2037	04/08/2022	10.91	Call	Bond Future	2,593.5000	2.5935	2,423.7500	2.4238	(6.545)	0	0	0
2022/04/14	2037	04/08/2022	11.21	Call	Bond Future	3,801.5400	3.8015	3,596.9700	3.5970	(5.381)	0	0	1,050
2022/04/14	2037	04/08/2022	11.21	Put	Bond Future	1,168.9300	1.1689	1,250.4200	1.2504	6.971	0	0	0
2022/04/14	2037	04/08/2022	11.42	Call	Bond Future	4,750.3000	4.7503	4,526.4500	4.5264	(4.712)	0	0	0
2022/04/14	2037	04/08/2022	11.42	Put	Bond Future	861.3100	0.8613	923.5200	0.9235	7.223	0	0	50
2022/04/14	2037	04/08/2022	10.10	Call	Bond Future	508.8300	0.5088	450.3000	0.4503	(11.503)	0	0	50
2022/04/14	2037	04/08/2022	10.10	Put	Bond Future	5,029.5500	5.0295	5,257.0800	5.2571	4.524	0	0	0
2022/04/14	2037	04/08/2022	10.90	Put	Bond Future	1,833.8400	1.8338	1,951.4400	1.9514	6.413	0	0	50
2022/04/14	2037	03/11/2022	11.32	Call	Bond Future	4,299.6400	4.2996	4,108.2700	4.1083	(4.451)	0	0	0
2022/04/14	2037	03/11/2022	11.30	Put	Bond Future	1,987.8600	1.9879	2,089.3500	2.0894	5.105	0	0	0
2022/04/14	2037	03/11/2022	11.31	Call	Bond Future	4,259.8100	4.2598	4,069.2800	4.0693	(4.473)	0	0	0
2022/04/14	2037	03/11/2022	11.31	Put	Bond Future	1,968.2000	1.9682	2,068.8400	2.0688	5.113	0	0	0
2022/04/14	2037	03/11/2022			Bond Future	10.9333	84.9201	10.9803	84.6289	0.430	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
2022/04/14	2037	03/11/2022	11.32	Put	Bond Future	1,948.4900	1.9485	2,048.2900	2.0483	5.122	0	0	0
2022/04/14	2037	03/11/2022	11.30	Call	Bond Future	4,219.8600	4.2199	4,030.1800	4.0302	(4.495)	0	0	0
2022/04/14	2037	02/02/2023	11.03	Call	Bond Future	3,235.8400	3.2358	3,081.1800	3.0812	(4.780)	0	0	0
2022/04/14	2037	02/02/2023	11.03	Put	Bond Future	3,478.0800	3.4781	3,620.2800	3.6203	4.088	0	0	0
2022/04/14	2037	02/02/2023	11.04	Call	Bond Future	3,267.1500	3.2671	3,111.6200	3.1116	(4.760)	0	0	0
2022/04/14	2037	02/02/2023	11.04	Put	Bond Future	3,448.3500	3.4483	3,589.6800	3.5897	4.098	0	0	0
2022/04/14	2037	02/02/2023			Bond Future	11.0697	82.0932	11.1187	81.7963	0.442	0.0000	0.0000	0
2022/04/14	2037	02/02/2023	11.05	Call	Bond Future	3,298.3100	3.2983	3,141.9200	3.1419	(4.742)	0	0	0
2022/04/14	2037	02/02/2023	11.05	Put	Bond Future	3,418.5400	3.4185	3,559.0100	3.5590	4.109	0	0	0
2022/04/14	2038	05/05/2022			Bond Future	132.4794	132.4794	132.0801	132.0801	(0.301)	0.0000	0.0000	1,830
2022/04/14	2038	04/08/2022			Bond Future	132.4447	132.4447	132.0388	132.0388	(0.306)	0.0000	0.0000	5,129
2022/04/14	2038	03/11/2022			Bond Future	134.4513	134.4513	134.0380	134.0380	(0.307)	0.0000	0.0000	0
2022/04/14	2038	02/02/2023			Bond Future	134.8650	134.8650	134.4439	134.4439	(0.312)	0.0000	0.0000	0
2022/04/14	2040	05/05/2022	10.57	Call	Bond Future	540.8200	0.5408	427.7100	0.4277	(20.915)	0	0	1,200
2022/04/14	2040	05/05/2022	10.57	Put	Bond Future	1,710.8200	1.7108	1,901.0400	1.9010	11.119	0	0	0
2022/04/14	2040	05/05/2022	11.91	Put	Bond Future	5.3300	0.0053	5.8700	0.0059	10.131	0	0	0
2022/04/14	2040	05/05/2022	11.92	Call	Bond Future	7,728.5100	7.7285	7,425.6800	7.4257	(3.918)	0	0	0
2022/04/14	2040	05/05/2022	11.92	Put	Bond Future	5.0200	0.0050	5.5200	0.0055	9.960	0	0	0
2022/04/14	2040	05/05/2022	13.04	Call	Bond Future	14,056.7700	14.0568	13,753.4400	13.7534	(2.158)	0	0	0
2022/04/14	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/14	2040	05/05/2022			Bond Future	10.7351	88.8018	10.7784	88.4985	0.404	0.0000	0.0000	52,257
2022/04/14	2040	05/05/2022	9.82	Call	Bond Future	1.9100	0.0019	0.9400	0.0009	(50.785)	0	0	1,200
2022/04/14	2040	05/05/2022	9.82	Put	Bond Future	6,810.8300	6.8108	7,113.1900	7.1132	4.439	0	0	0
2022/04/14	2040	05/05/2022	11.90	Call	Bond Future	7,608.0100	7.6080	7,305.2600	7.3053	(3.979)	0	0	0
2022/04/14	2040	05/05/2022	11.90	Put	Bond Future	5.6600	0.0057	6.2400	0.0062	10.247	0	0	0
2022/04/14	2040	05/05/2022	11.91	Call	Bond Future	7,668.2900	7.6683	7,365.5000	7.3655	(3.949)	0	0	0
2022/04/14	2040	04/08/2022	11.05	Call	Bond Future	2,898.5100	2.8985	2,713.1600	2.7132	(6.395)	0	0	0
2022/04/14	2040	04/08/2022	11.05	Put	Bond Future	1,943.7900	1.9438	2,066.7500	2.0668	6.326	0	0	0
2022/04/14	2040	04/08/2022	12.24	Put	Bond Future	349.8900	0.3499	376.1400	0.3761	7.502	0	0	460
2022/04/14	2040	04/08/2022	9.70	Put	Bond Future	9,022.8800	9.0229	9,315.6300	9.3156	3.245	0	0	0
2022/04/14	2040	04/08/2022			Bond Future	10.9091	85.4739	10.9543	85.1656	0.415	0.0000	0.0000	58,694
2022/04/14	2040	04/08/2022	11.04	Call	Bond Future	2,858.2000	2.8582	2,674.2100	2.6742	(6.437)	0	0	0
2022/04/14	2040	04/08/2022	11.04	Put	Bond Future	1,970.6700	1.9707	2,094.9900	2.0950	6.309	0	0	0
2022/04/14	2040	04/08/2022	12.24	Call	Bond Future	8,735.7000	8.7357	8,453.6400	8.4536	(3.229)	0	0	0
2022/04/14	2040	04/08/2022	9.70	Call	Bond Future	95.2200	0.0952	79.6600	0.0797	(16.341)	0	0	460
2022/04/14	2040	04/08/2022	10.70	Call	Bond Future	1,677.7100	1.6777	1,543.0000	1.5430	(8.029)	0	0	460
2022/04/14	2040	04/08/2022	10.70	Put	Bond Future	3,125.4300	3.1254	3,299.0300	3.2990	5.554	0	0	0
2022/04/14	2040	04/08/2022	11.03	Call	Bond Future	2,818.1300	2.8181	2,635.5000	2.6355	(6.481)	0	0	0
2022/04/14	2040	04/08/2022	11.03	Put	Bond Future	1,997.8800	1.9979	2,123.5600	2.1236	6.291	0	0	0
2022/04/14	2040	03/11/2022	11.39	Call	Bond Future	4,376.6600	4.3767	4,174.5800	4.1746	(4.617)	0	0	0
2022/04/14	2040	03/11/2022	11.40	Call	Bond Future	4,418.4200	4.4184	4,215.4100	4.2154	(4.595)	0	0	0
2022/04/14	2040	03/11/2022	11.41	Put	Bond Future	2,123.5600	2.1236	2,233.3400	2.2333	5.170	0	0	0
2022/04/14	2040	03/11/2022			Bond Future	11.0530	86.7517	11.1001	86.4380	0.425	0.0000	0.0000	0
2022/04/14	2040	03/11/2022	11.39	Put	Bond Future	2,168.3500	2.1684	2,280.0000	2.2800	5.149	0	0	0
2022/04/14	2040	03/11/2022	11.40	Put	Bond Future	2,145.9700	2.1460	2,256.6900	2.2567	5.159	0	0	0
2022/04/14	2040	03/11/2022	11.41	Call	Bond Future	4,460.0800	4.4601	4,256.1300	4.2561	(4.573)	0	0	0

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2022/04/14	2040	02/02/2023	11.12	Call	Bond Future	3,445.4400	3.4454	3,280.6700	3.2807	(4.782)	0	0	0
2022/04/14	2040	02/02/2023	11.12	Put	Bond Future	3,879.8300	3.8798	4,034.8500	4.0349	3.996	0	0	0
2022/04/14	2040	02/02/2023			Bond Future	11.1860	83.7054	11.2349	83.3856	0.437	0.0000	0.0000	0
2022/04/14	2040	02/02/2023	11.10	Call	Bond Future	3,379.3200	3.3793	3,216.4200	3.2164	(4.820)	0	0	0
2022/04/14	2040	02/02/2023	11.10	Put	Bond Future	3,946.0400	3.9460	4,102.9300	4.1029	3.976	0	0	0
2022/04/14	2040	02/02/2023	11.11	Call	Bond Future	3,412.1500	3.4121	3,248.3200	3.2483	(4.801)	0	0	0
2022/04/14	2040	02/02/2023	11.11	Put	Bond Future	3,912.6600	3.9127	4,068.6200	4.0686	3.986	0	0	0
2022/04/14	2044	05/05/2022	11.91	Call	Bond Future	7,680.4300	7.6804	7,298.1500	7.2982	(4.977)	0	0	0
2022/04/14	2044	05/05/2022	11.91	Put	Bond Future	6.2100	0.0062	7.3500	0.0074	18.357	0	0	0
2022/04/14	2044	05/05/2022	11.92	Call	Bond Future	7,741.1500	7.7412	7,358.8100	7.3588	(4.939)	0	0	0
2022/04/14	2044	05/05/2022	11.92	Put	Bond Future	5.8500	0.0059	6.9300	0.0069	18.462	0	0	0
2022/04/14	2044	05/05/2022			Bond Future	10.7528	85.6522	10.8064	85.2687	0.498	0.0000	0.0000	46,433
2022/04/14	2044	05/05/2022	11.93	Call	Bond Future	7,801.8100	7.8018	7,419.4000	7.4194	(4.902)	0	0	0
2022/04/14	2044	05/05/2022	11.93	Put	Bond Future	5.5200	0.0055	6.5300	0.0065	18.297	0	0	0
2022/04/14	2044	04/08/2022	11.08	Call	Bond Future	3,054.0000	3.0540	2,819.2500	2.8193	(7.687)	0	0	0
2022/04/14	2044	04/08/2022	11.08	Put	Bond Future	1,924.8900	1.9249	2,079.5200	2.0795	8.033	0	0	0
2022/04/14	2044	04/08/2022	11.09	Call	Bond Future	3,095.9100	3.0959	2,859.4700	2.8595	(7.637)	0	0	0
2022/04/14	2044	04/08/2022	11.09	Put	Bond Future	1,898.3800	1.8984	2,051.3200	2.0513	8.056	0	0	0
2022/04/14	2044	04/08/2022			Bond Future	10.9170	82.4076	10.9728	82.0183	0.511	0.0000	0.0000	34,116
2022/04/14	2044	04/08/2022	11.10	Call	Bond Future	3,138.2200	3.1382	2,900.1200	2.9001	(7.587)	0	0	0
2022/04/14	2044	04/08/2022	11.10	Put	Bond Future	1,872.3700	1.8724	2,023.6500	2.0237	8.080	0	0	0
2022/04/14	2044	03/11/2022	11.40	Put	Bond Future	2,184.8800	2.1849	2,326.5400	2.3265	6.484	0	0	0
2022/04/14	2044	03/11/2022	11.41	Call	Bond Future	4,556.2500	4.5563	4,300.6900	4.3007	(5.609)	0	0	0
2022/04/14	2044	03/11/2022	11.41	Put	Bond Future	2,162.2700	2.1623	2,302.7300	2.3027	6.496	0	0	0
2022/04/14	2044	03/11/2022			Bond Future	11.0524	83.6397	11.1104	83.2436	0.524	0.0000	0.0000	0
2022/04/14	2044	03/11/2022	11.39	Call	Bond Future	4,470.9100	4.4709	4,217.7400	4.2177	(5.663)	0	0	0
2022/04/14	2044	03/11/2022	11.39	Put	Bond Future	2,207.7200	2.2077	2,350.5700	2.3506	6.470	0	0	0
2022/04/14	2044	03/11/2022	11.40	Call	Bond Future	4,513.5100	4.5135	4,259.1500	4.2592	(5.636)	0	0	0
2022/04/14	2044	02/02/2023	11.14	Call	Bond Future	3,614.5800	3.6146	3,405.0200	3.4050	(5.798)	0	0	0
2022/04/14	2044	02/02/2023	11.14	Put	Bond Future	3,865.5800	3.8656	4,059.4000	4.0594	5.014	0	0	0
2022/04/14	2044	02/02/2023	11.15	Call	Bond Future	3,649.0800	3.6491	3,438.3400	3.4383	(5.775)	0	0	0
2022/04/14	2044	02/02/2023	11.15	Put	Bond Future	3,832.4800	3.8325	4,025.1200	4.0251	5.027	0	0	0
2022/04/14	2044	02/02/2023			Bond Future	11.1772	80.6662	11.2374	80.2628	0.539	0.0000	0.0000	0
2022/04/14	2044	02/02/2023	11.16	Call	Bond Future	3,683.7300	3.6837	3,471.8300	3.4718	(5.752)	0	0	0
2022/04/14	2044	02/02/2023	11.16	Put	Bond Future	3,799.6200	3.7996	3,991.1000	3.9911	5.039	0	0	0
2022/04/14	2046	05/05/2022			Bond Future	120.5217	120.5217	120.5262	120.5262	0.004	0.0000	0.0000	6,004
2022/04/14	2046	04/08/2022			Bond Future	122.1515	122.1515	122.1549	122.1549	0.003	0.0000	0.0000	15,759
2022/04/14	2046	03/11/2022			Bond Future	122.0652	122.0652	122.0675	122.0675	0.002	0.0000	0.0000	0
2022/04/14	2046	02/02/2023			Bond Future	124.1435	124.1435	124.1447	124.1447	0.001	0.0000	0.0000	0
2022/04/14	2050	05/05/2022			Bond Future	125.6642	125.6642	125.0794	125.0794	(0.465)	0.0000	0.0000	1,672
2022/04/14	2050	04/08/2022			Bond Future	125.3325	125.3325	124.7387	124.7387	(0.474)	0.0000	0.0000	8,534
2022/04/14	2050	03/11/2022			Bond Future	127.2311	127.2311	126.6270	126.6270	(0.475)	0.0000	0.0000	0
2022/04/14	2050	02/02/2023			Bond Future	127.3143	127.3143	126.6990	126.6990	(0.483)	0.0000	0.0000	0
2022/04/14	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
2022/04/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	AL37	05/05/2022			Index Future	820.3360	820.3360	819.3820	819.3820	(0.116)	0.0000	0.0000	0
2022/04/14	AL37	04/08/2022			Index Future	831.1240	831.1240	830.1500	830.1500	(0.117)	0.0000	0.0000	0
2022/04/14	AL37	03/11/2022			Index Future	843.6400	843.6400	842.6430	842.6430	(0.118)	0.0000	0.0000	0
2022/04/14	AL37	02/02/2023			Index Future	857.8030	857.8030	856.7820	856.7820	(0.119)	0.0000	0.0000	0
2022/04/14	AL7T	05/05/2022			Index Future	937.7080	937.7080	935.2590	935.2590	(0.261)	0.0000	0.0000	0
2022/04/14	AL7T	04/08/2022			Index Future	950.0400	950.0400	947.5490	947.5490	(0.262)	0.0000	0.0000	0
2022/04/14	AL7T	03/11/2022			Index Future	964.3460	964.3460	961.8090	961.8090	(0.263)	0.0000	0.0000	0
2022/04/14	AL7T	02/02/2023			Index Future	980.5350	980.5350	977.9470	977.9470	(0.264)	0.0000	0.0000	0
2022/04/14	ALBI	05/05/2022			Index Future	837.8840	837.8840	835.5130	835.5130	(0.283)	0.0000	0.0000	129
2022/04/14	ALBI	04/08/2022			Index Future	848.9030	848.9030	846.4930	846.4930	(0.284)	0.0000	0.0000	96
2022/04/14	ALBI	03/11/2022			Index Future	861.6870	861.6870	859.2320	859.2320	(0.285)	0.0000	0.0000	0
2022/04/14	ALBI	02/02/2023			Index Future	876.1520	876.1520	873.6490	873.6490	(0.286)	0.0000	0.0000	0
2022/04/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	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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2022/04/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/14	ES33	05/05/2022			Bond Future	11.3996	76.6329	11.4425	76.4112	0.376	0.0000	0.0000	87
2022/04/14	ES33	04/08/2022			Bond Future	11.6194	77.6691	11.6643	77.4437	0.386	0.0000	0.0000	263
2022/04/14	ES33	03/11/2022			Bond Future	11.8194	75.0631	11.8663	74.8335	0.397	0.0000	0.0000	0
2022/04/14	ES33	02/02/2023			Bond Future	12.0096	76.3442	12.0587	76.1101	0.409	0.0000	0.0000	0
2022/04/14	ES42	05/05/2022			Bond Future	11.8000	75.2100	11.8482	74.9210	0.408	0.0000	0.0000	1,190
2022/04/14	ES42	04/08/2022			Bond Future	11.9992	76.2270	12.0495	75.9334	0.419	0.0000	0.0000	3,579
2022/04/14	ES42	03/11/2022			Bond Future	12.1816	73.1216	12.2341	72.8227	0.431	0.0000	0.0000	0
2022/04/14	ES42	02/02/2023			Bond Future	12.3488	74.3718	12.4036	74.0672	0.443	0.0000	0.0000	0
2022/04/14	GOVI	05/05/2022	788.25	Call	GOVI	381,150.0000	38.1150	357,780.0000	35.7780	(6.131)	0	0	0
2022/04/14	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	05/05/2022			GOVI	826.3650	826.3650	824.0280	824.0280	(0.283)	0.0000	0.0000	558
2022/04/14	GOVI	05/05/2022	788.23	Call	GOVI	381,350.0000	38.1350	357,980.0000	35.7980	(6.128)	0	0	0
2022/04/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	05/05/2022	788.24	Call	GOVI	381,250.0000	38.1250	357,880.0000	35.7880	(6.130)	0	0	0
2022/04/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	04/08/2022	819.28	Call	GOVI	179,530.0000	17.9530	155,760.0000	15.5760	(13.240)	0	0	0

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2022/04/14	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	04/08/2022			GOVI	837.2330	837.2330	834.8560	834.8560	(0.284)	0.0000	0.0000	430
2022/04/14	GOVI	04/08/2022	819.26	Call	GOVI	179,730.0000	17.9730	155,960.0000	15.5960	(13.225)	0	0	0
2022/04/14	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	04/08/2022	819.27	Call	GOVI	179,630.0000	17.9630	155,860.0000	15.5860	(13.233)	0	0	0
2022/04/14	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	03/11/2022	820.41	Call	GOVI	294,310.0000	29.4310	270,110.0000	27.0110	(8.223)	0	0	0
2022/04/14	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	03/11/2022	820.42	Call	GOVI	294,210.0000	29.4210	270,010.0000	27.0010	(8.225)	0	0	0
2022/04/14	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	03/11/2022			GOVI	849.8410	849.8410	847.4210	847.4210	(0.285)	0.0000	0.0000	0
2022/04/14	GOVI	03/11/2022	820.43	Call	GOVI	294,110.0000	29.4110	269,910.0000	26.9910	(8.228)	0	0	0
2022/04/14	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	02/02/2023	850.82	Call	GOVI	132,870.0000	13.2870	108,200.0000	10.8200	(18.567)	0	0	0
2022/04/14	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	02/02/2023	850.83	Call	GOVI	132,770.0000	13.2770	108,100.0000	10.8100	(18.581)	0	0	0
2022/04/14	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GOVI	02/02/2023			GOVI	864.1070	864.1070	861.6400	861.6400	(0.285)	0.0000	0.0000	0
2022/04/14	GOVI	02/02/2023	850.84	Call	GOVI	132,670.0000	13.2670	108,000.0000	10.8000	(18.595)	0	0	0
2022/04/14	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/14	IGOV	05/05/2022			Index Future	320.9740	320.9740	320.5180	320.5180	(0.142)	0.0000	0.0000	374
2022/04/14	IGOV	04/08/2022			Index Future	325.2750	325.2750	324.8090	324.8090	(0.143)	0.0000	0.0000	109
2022/04/14	IGOV	03/11/2022			Index Future	330.2520	330.2520	329.7760	329.7760	(0.144)	0.0000	0.0000	16
2022/04/14	IGOV	02/02/2023			Index Future	335.8730	335.8730	335.3860	335.3860	(0.145)	0.0000	0.0000	0
2022/04/14	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/14	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/14	JBAF	20/04/2022			Jibar Tradeable Future	4.4100	95.5900	4.4000	95.6000	(0.227)	0.0000	0.0000	0
2022/04/14	JBAF	18/05/2022			Jibar Tradeable Future	4.5100	95.4900	4.4900	95.5100	(0.443)	0.0000	0.0000	0
2022/04/14	JBAF	15/06/2022			Jibar Tradeable Future	4.8650	95.1350	4.8250	95.1750	(0.822)	0.0000	0.0000	0
2022/04/14	JBAF	20/07/2022			Jibar Tradeable Future	4.9600	95.0400	4.9150	95.0850	(0.907)	0.0000	0.0000	0
2022/04/14	JBAF	17/08/2022			Jibar Tradeable Future	5.3100	94.6900	5.2600	94.7400	(0.942)	0.0000	0.0000	0
2022/04/14	JBAF	21/09/2022			Jibar Tradeable Future	5.3950	94.6050	5.3450	94.6550	(0.927)	0.0000	0.0000	0
2022/04/14	JBAF	21/12/2022			Jibar Tradeable Future	6.1200	93.8800	6.0800	93.9200	(0.654)	0.0000	0.0000	68
2022/04/14	JBAF	15/03/2023			Jibar Tradeable Future	6.4700	93.5300	6.4200	93.5800	(0.773)	0.0000	0.0000	0
2022/04/14	JBAF	21/06/2023			Jibar Tradeable Future	6.6600	93.3400	6.6150	93.3850	(0.676)	0.0000	0.0000	0
2022/04/14	JBAF	20/09/2023			Jibar Tradeable Future	6.8450	93.1550	6.8150	93.1850	(0.438)	0.0000	0.0000	75
2022/04/14	JBAF	20/12/2023			Jibar Tradeable Future	6.9050	93.0950	6.8850	93.1150	(0.290)	0.0000	0.0000	72
2022/04/14	JBAF	20/03/2024			Jibar Tradeable Future	7.1350	92.8650	7.1000	92.9000	(0.491)	0.0000	0.0000	0
2022/04/14	R023	05/05/2022	6.31	Call	Bond Future	598.3500	0.5984	600.1300	0.6001	0.297	0	0	0
2022/04/14	R023	05/05/2022	6.31	Put	Bond Future	2.1500	0.0022	1.8100	0.0018	(15.814)	0	0	0
2022/04/14	R023	05/05/2022			Bond Future	5.5534	103.1932	5.5508	103.1953	(0.048)	0.0000	0.0000	15,976
2022/04/14	R023	05/05/2022	6.29	Call	Bond Future	582.9800	0.5830	584.7100	0.5847	0.297	0	0	0
2022/04/14	R023	05/05/2022	6.29	Put	Bond Future	2.4700	0.0025	2.0800	0.0021	(15.789)	0	0	0
2022/04/14	R023	05/05/2022	6.30	Call	Bond Future	590.6600	0.5907	592.4200	0.5924	0.298	0	0	0
2022/04/14	R023	05/05/2022	6.30	Put	Bond Future	2.3000	0.0023	1.9400	0.0019	(15.652)	0	0	0
2022/04/14	R023	04/08/2022	6.05	Call	Bond Future	248.4300	0.2484	248.7300	0.2487	0.121	0	0	0
2022/04/14	R023	04/08/2022	6.05	Put	Bond Future	55.0000	0.0550	54.2400	0.0542	(1.382)	0	0	0
2022/04/14	R023	04/08/2022			Bond Future	5.6960	104.5380	5.6941	104.5390	(0.034)	0.0000	0.0000	9,989
2022/04/14	R023	04/08/2022	6.03	Call	Bond Future	239.2100	0.2392	239.4900	0.2395	0.117	0	0	0
2022/04/14	R023	04/08/2022	6.03	Put	Bond Future	56.6900	0.0567	55.9100	0.0559	(1.376)	0	0	0
2022/04/14	R023	04/08/2022	6.04	Call	Bond Future	243.7200	0.2437	244.0100	0.2440	0.119	0	0	0
2022/04/14	R023	04/08/2022	6.04	Put	Bond Future	55.7400	0.0557	54.9700	0.0550	(1.381)	0	0	0
2022/04/14	R023	03/11/2022	6.25	Call	Bond Future	316.7200	0.3167	316.6700	0.3167	(0.016)	0	0	0
2022/04/14	R023	03/11/2022	6.25	Put	Bond Future	15.7900	0.0158	15.6600	0.0157	(0.823)	0	0	0
2022/04/14	R023	03/11/2022	6.26	Call	Bond Future	320.0300	0.3200	319.9700	0.3200	(0.019)	0	0	0
2022/04/14	R023	03/11/2022	6.26	Put	Bond Future	16.0400	0.0160	15.9000	0.0159	(0.873)	0	0	0
2022/04/14	R023	03/11/2022			Bond Future	5.2722	102.2213	5.2720	102.2214	(0.005)	0.0000	0.0000	0
2022/04/14	R023	03/11/2022	6.27	Call	Bond Future	323.1900	0.3232	323.1200	0.3231	(0.022)	0	0	0
2022/04/14	R023	03/11/2022	6.27	Put	Bond Future	16.1300	0.0161	15.9800	0.0160	(0.930)	0	0	0
2022/04/14	R035	05/05/2022	10.72	Call	Bond Future	1,956.0600	1.9561	1,736.4900	1.7365	(11.225)	0	0	0
2022/04/14	R035	05/05/2022	10.72	Put	Bond Future	391.9400	0.3919	448.8100	0.4488	14.510	0	0	0
2022/04/14	R035	05/05/2022	11.63	Call	Bond Future	6,998.3100	6.9983	6,722.3500	6.7224	(3.943)	0	0	0
2022/04/14	R035	05/05/2022	11.63	Put	Bond Future	4.7600	0.0048	5.2400	0.0052	10.084	0	0	0
2022/04/14	R035	05/05/2022	11.64	Call	Bond Future	7,054.9500	7.0550	6,778.9700	6.7790	(3.912)	0	0	0
2022/04/14	R035	05/05/2022	11.64	Put	Bond Future	4.4700	0.0045	4.9300	0.0049	10.291	0	0	0
2022/04/14	R035	05/05/2022			Bond Future	10.4728	90.5566	10.5160	90.2801	0.413	0.0000	0.0000	71,319
2022/04/14	R035	05/05/2022	10.82	Call	Bond Future	2,450.4000	2.4504	2,213.0200	2.2130	(9.687)	0	0	0
2022/04/14	R035	05/05/2022	10.82	Put	Bond Future	264.7500	0.2648	303.8100	0.3038	14.754	0	0	0
2022/04/14	R035	05/05/2022	11.65	Call	Bond Future	7,111.5500	7.1115	6,835.5400	6.8355	(3.881)	0	0	0
2022/04/14	R035	05/05/2022	11.65	Put	Bond Future	4.2000	0.0042	4.6300	0.0046	10.238	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
2022/04/14	R035	05/05/2022	12.64	Call	Bond Future	12,464.1400	12.4641	12,187.7000	12.1877	(2.218)	0	0	0
2022/04/14	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/14	R035	04/08/2022	11.13	Put	Bond Future	1,109.1900	1.1092	1,185.6800	1.1857	6.896	0	0	100
2022/04/14	R035	04/08/2022	10.64	Call	Bond Future	2,079.1100	2.0791	1,931.4100	1.9314	(7.104)	0	0	0
2022/04/14	R035	04/08/2022	10.64	Put	Bond Future	2,204.7100	2.2047	2,338.0400	2.3380	6.048	0	0	100
2022/04/14	R035	04/08/2022	10.72	Call	Bond Future	2,345.5300	2.3455	2,187.3800	2.1874	(6.743)	0	0	0
2022/04/14	R035	04/08/2022	10.72	Put	Bond Future	1,973.4800	1.9735	2,096.3600	2.0964	6.227	0	0	0
2022/04/14	R035	04/08/2022	10.73	Call	Bond Future	2,380.0300	2.3800	2,220.6000	2.2206	(6.699)	0	0	0
2022/04/14	R035	04/08/2022	10.73	Put	Bond Future	1,946.0500	1.9460	2,067.6500	2.0676	6.249	0	0	0
2022/04/14	R035	04/08/2022	9.53	Call	Bond Future	115.5900	0.1156	97.5300	0.0975	(15.624)	0	0	400
2022/04/14	R035	04/08/2022	9.53	Put	Bond Future	7,579.9200	7.5799	7,842.8900	7.8429	3.469	0	0	0
2022/04/14	R035	04/08/2022	9.84	Call	Bond Future	354.0400	0.3540	310.1800	0.3102	(12.388)	0	0	100
2022/04/14	R035	04/08/2022	9.84	Put	Bond Future	5,684.5500	5.6846	5,921.7200	5.9217	4.172	0	0	0
2022/04/14	R035	04/08/2022	10.53	Put	Bond Future	2,556.5600	2.5566	2,704.7400	2.7047	5.796	0	0	0
2022/04/14	R035	04/08/2022			Bond Future	10.6601	91.7184	10.7053	91.4373	0.424	0.0000	0.0000	56,033
2022/04/14	R035	04/08/2022	10.74	Call	Bond Future	2,414.7800	2.4148	2,254.0600	2.2541	(6.656)	0	0	0
2022/04/14	R035	04/08/2022	10.74	Put	Bond Future	1,918.9400	1.9189	2,039.2500	2.0393	6.270	0	0	0
2022/04/14	R035	04/08/2022	11.13	Call	Bond Future	3,969.7200	3.9697	3,765.1800	3.7652	(5.153)	0	0	0
2022/04/14	R035	04/08/2022	12.18	Call	Bond Future	9,016.3600	9.0164	8,752.9800	8.7530	(2.921)	0	0	0
2022/04/14	R035	04/08/2022	12.18	Put	Bond Future	229.0100	0.2290	246.6600	0.2467	7.707	0	0	400
2022/04/14	R035	04/08/2022	10.53	Call	Bond Future	1,740.0900	1.7401	1,607.2400	1.6072	(7.635)	0	0	400
2022/04/14	R035	03/11/2022	11.15	Call	Bond Future	3,966.0200	3.9660	3,782.4700	3.7825	(4.628)	0	0	0
2022/04/14	R035	03/11/2022	11.15	Put	Bond Future	1,969.7000	1.9697	2,072.2400	2.0722	5.206	0	0	0
2022/04/14	R035	03/11/2022	12.68	Call	Bond Future	10,781.6100	10.7816	10,520.1600	10.5202	(2.425)	0	0	0
2022/04/14	R035	03/11/2022	12.68	Put	Bond Future	417.9800	0.4180	442.6200	0.4426	5.895	0	0	1,000
2022/04/14	R035	03/11/2022	10.99	Call	Bond Future	3,372.6900	3.3727	3,203.6900	3.2037	(5.011)	0	0	0
2022/04/14	R035	03/11/2022	10.99	Put	Bond Future	2,326.1600	2.3262	2,443.2500	2.4432	5.034	0	0	582
2022/04/14	R035	03/11/2022	11.05	Call	Bond Future	3,590.1800	3.5902	3,415.5800	3.4156	(4.863)	0	0	1,000
2022/04/14	R035	03/11/2022	10.57	Call	Bond Future	2,063.6200	2.0636	1,936.9600	1.9370	(6.138)	0	0	0
2022/04/14	R035	03/11/2022	10.57	Put	Bond Future	3,583.1800	3.5832	3,742.6100	3.7426	4.449	0	0	582
2022/04/14	R035	03/11/2022			Bond Future	10.8166	88.6222	10.8637	88.3361	0.436	0.0000	0.0000	0
2022/04/14	R035	03/11/2022	11.14	Call	Bond Future	3,927.8400	3.9278	3,745.1600	3.7452	(4.651)	0	0	0
2022/04/14	R035	03/11/2022	11.14	Put	Bond Future	1,990.4500	1.9904	2,093.8600	2.0939	5.195	0	0	0
2022/04/14	R035	03/11/2022	11.05	Put	Bond Future	2,185.7200	2.1857	2,297.2100	2.2972	5.101	0	0	0
2022/04/14	R035	03/11/2022	11.13	Call	Bond Future	3,889.5500	3.8895	3,707.7500	3.7077	(4.674)	0	0	0
2022/04/14	R035	03/11/2022	11.13	Put	Bond Future	2,011.1400	2.0111	2,115.4300	2.1154	5.186	0	0	0
2022/04/14	R035	03/11/2022	9.82	Call	Bond Future	548.0700	0.5481	497.3900	0.4974	(9.247)	0	0	582
2022/04/14	R035	03/11/2022	9.82	Put	Bond Future	6,926.1700	6.9262	7,161.5800	7.1616	3.399	0	0	0
2022/04/14	R035	03/11/2022	10.30	Call	Bond Future	1,392.6500	1.3926	1,294.4800	1.2945	(7.049)	0	0	1,000
2022/04/14	R035	03/11/2022	10.30	Put	Bond Future	4,619.4000	4.6194	4,807.3200	4.8073	4.068	0	0	0
2022/04/14	R035	02/02/2023	13.22	Put	Bond Future	452.6000	0.4526	477.0000	0.4770	5.391	0	0	1,000
2022/04/14	R035	02/02/2023	10.88	Call	Bond Future	3,076.9500	3.0769	2,928.8200	2.9288	(4.814)	0	0	0
2022/04/14	R035	02/02/2023	10.88	Put	Bond Future	3,543.6400	3.5436	3,687.1600	3.6872	4.050	0	0	0
2022/04/14	R035	02/02/2023	9.81	Call	Bond Future	743.1500	0.7431	686.6100	0.6866	(7.608)	0	0	582
2022/04/14	R035	02/02/2023	9.81	Put	Bond Future	7,974.9500	7.9750	8,210.0600	8.2101	2.948	0	0	0
2022/04/14	R035	02/02/2023	10.30	Put	Bond Future	5,637.8800	5.6379	5,832.3300	5.8323	3.449	0	0	0
2022/04/14	R035	02/02/2023	10.66	Call	Bond Future	2,453.2100	2.4532	2,324.2300	2.3242	(5.258)	0	0	0
2022/04/14	R035	02/02/2023	10.66	Put	Bond Future	4,253.3400	4.2533	4,416.0100	4.4160	3.825	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
2022/04/14	R035	02/02/2023			Bond Future	10.9581	90.1523	11.0073	89.8606	0.448	0.0000	0.0000	0
2022/04/14	R035	02/02/2023	11.05	Call	Bond Future	3,611.8000	3.6118	3,449.4000	3.4494	(4.496)	0	0	1,000
2022/04/14	R035	02/02/2023	11.05	Put	Bond Future	3,067.5700	3.0676	3,196.8200	3.1968	4.213	0	0	0
2022/04/14	R035	02/02/2023	11.06	Call	Bond Future	3,645.0100	3.6450	3,481.7900	3.4818	(4.478)	0	0	0
2022/04/14	R035	02/02/2023	11.06	Put	Bond Future	3,041.8300	3.0418	3,170.2600	3.1703	4.222	0	0	582
2022/04/14	R035	02/02/2023	13.22	Call	Bond Future	12,543.0200	12.5430	12,275.7700	12.2758	(2.131)	0	0	0
2022/04/14	R035	02/02/2023	10.86	Call	Bond Future	3,016.9900	3.0170	2,870.5700	2.8706	(4.853)	0	0	0
2022/04/14	R035	02/02/2023	10.86	Put	Bond Future	3,603.7200	3.6037	3,748.9500	3.7489	4.030	0	0	0
2022/04/14	R035	02/02/2023	10.87	Call	Bond Future	3,046.9000	3.0469	2,899.6300	2.8996	(4.833)	0	0	0
2022/04/14	R035	02/02/2023	10.87	Put	Bond Future	3,573.5800	3.5736	3,717.9600	3.7180	4.040	0	0	0
2022/04/14	R035	02/02/2023	10.30	Call	Bond Future	1,592.7200	1.5927	1,495.5200	1.4955	(6.103)	0	0	1,000
2022/04/14	R186	05/05/2022	7.28	Call	Bond Future	2.3400	0.0023	1.3600	0.0014	(41.880)	0	0	435
2022/04/14	R186	05/05/2022	7.28	Put	Bond Future	3,485.8200	3.4858	3,616.6200	3.6166	3.752	0	0	0
2022/04/14	R186	05/05/2022	7.48	Call	Bond Future	13.1400	0.0131	8.6400	0.0086	(34.247)	0	0	3,600
2022/04/14	R186	05/05/2022	7.48	Put	Bond Future	2,669.3800	2.6694	2,796.6600	2.7967	4.768	0	0	0
2022/04/14	R186	05/05/2022	9.18	Call	Bond Future	4,080.4000	4.0804	3,948.7700	3.9488	(3.226)	0	0	0
2022/04/14	R186	05/05/2022	9.18	Put	Bond Future	3.3800	0.0034	3.5300	0.0035	4.438	0	0	454
2022/04/14	R186	05/05/2022	8.32	Call	Bond Future	1,027.9800	1.0280	926.2700	0.9263	(9.894)	0	0	0
2022/04/14	R186	05/05/2022	8.32	Put	Bond Future	291.6800	0.2917	321.7500	0.3217	10.309	0	0	0
2022/04/14	R186	05/05/2022	8.14	Call	Bond Future	586.4100	0.5864	508.6400	0.5086	(13.262)	0	0	454
2022/04/14	R186	05/05/2022	8.14	Put	Bond Future	566.1100	0.5661	620.1200	0.6201	9.541	0	0	0
2022/04/14	R186	05/05/2022			Bond Future	8.1349	112.9714	8.1679	112.8396	0.406	0.0000	0.0000	62,459
2022/04/14	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/14	R186	05/05/2022	6.73	Put	Bond Future	5,798.1500	5.7982	5,929.9300	5.9299	2.273	0	0	0
2022/04/14	R186	05/05/2022	8.64	Call	Bond Future	2,065.5300	2.0655	1,940.7800	1.9408	(6.040)	0	0	0
2022/04/14	R186	05/05/2022	8.64	Put	Bond Future	70.8100	0.0708	77.8400	0.0778	9.928	0	0	4,035
2022/04/14	R186	05/05/2022	8.94	Call	Bond Future	3,172.3100	3.1723	3,041.6300	3.0416	(4.119)	0	0	0
2022/04/14	R186	05/05/2022	8.94	Put	Bond Future	14.4300	0.0144	15.5300	0.0155	7.623	0	0	454
2022/04/14	R186	05/05/2022	8.31	Call	Bond Future	1,000.0800	1.0001	899.5000	0.8995	(10.057)	0	0	0
2022/04/14	R186	05/05/2022	8.31	Put	Bond Future	303.4000	0.3034	334.6000	0.3346	10.283	0	0	0
2022/04/14	R186	05/05/2022	8.35	Call	Bond Future	1,113.9900	1.1140	1,009.0500	1.0091	(9.420)	0	0	454
2022/04/14	R186	05/05/2022	8.35	Put	Bond Future	258.9300	0.2589	285.7700	0.2858	10.366	0	0	0
2022/04/14	R186	05/05/2022	7.88	Call	Bond Future	193.1700	0.1932	154.7500	0.1547	(19.889)	0	0	435
2022/04/14	R186	05/05/2022	7.88	Put	Bond Future	1,217.5900	1.2176	1,310.9500	1.3109	7.668	0	0	0
2022/04/14	R186	05/05/2022	8.30	Call	Bond Future	972.4300	0.9724	873.0100	0.8730	(10.224)	0	0	0
2022/04/14	R186	05/05/2022	8.30	Put	Bond Future	315.3900	0.3154	347.7500	0.3477	10.260	0	0	0
2022/04/14	R186	04/08/2022	8.15	Call	Bond Future	960.2800	0.9603	899.5600	0.8996	(6.323)	0	0	0
2022/04/14	R186	04/08/2022	8.15	Put	Bond Future	1,676.3100	1.6763	1,750.3400	1.7503	4.416	0	0	0
2022/04/14	R186	04/08/2022	9.78	Call	Bond Future	5,392.6400	5.3926	5,265.7700	5.2658	(2.353)	0	0	0
2022/04/14	R186	04/08/2022	9.78	Put	Bond Future	127.2500	0.1272	135.1300	0.1351	6.193	0	0	3,600
2022/04/14	R186	04/08/2022	7.96	Call	Bond Future	674.6700	0.6747	626.2500	0.6263	(7.177)	0	0	3,600
2022/04/14	R186	04/08/2022			Bond Future	8.3391	109.1835	8.3749	109.0488	0.429	0.0000	0.0000	22,212
2022/04/14	R186	04/08/2022	8.14	Call	Bond Future	943.7300	0.9437	883.6600	0.8837	(6.365)	0	0	0
2022/04/14	R186	04/08/2022	8.14	Put	Bond Future	1,697.7900	1.6978	1,772.4700	1.7725	4.399	0	0	0
2022/04/14	R186	04/08/2022	6.96	Call	Bond Future	39.5100	0.0395	34.1200	0.0341	(13.642)	0	0	3,600
2022/04/14	R186	04/08/2022	6.96	Put	Bond Future	5,399.6200	5.3996	5,528.9800	5.5290	2.396	0	0	0
2022/04/14	R186	04/08/2022	7.96	Put	Bond Future	2,116.0200	2.1160	2,202.3500	2.2024	4.080	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
2022/04/14	R186	04/08/2022	8.13	Call	Bond Future	927.3500	0.9273	867.9300	0.8679	(6.408)	0	0	0
2022/04/14	R186	04/08/2022	8.13	Put	Bond Future	1,719.4500	1.7194	1,794.7800	1.7948	4.381	0	0	0
2022/04/14	R186	03/11/2022	8.53	Call	Bond Future	1,723.9200	1.7239	1,649.5200	1.6495	(4.316)	0	0	0
2022/04/14	R186	03/11/2022	8.53	Put	Bond Future	1,628.5500	1.6285	1,691.9600	1.6920	3.894	0	0	0
2022/04/14	R186	03/11/2022	8.54	Call	Bond Future	1,743.4600	1.7435	1,668.5900	1.6686	(4.294)	0	0	0
2022/04/14	R186	03/11/2022	8.54	Put	Bond Future	1,612.5400	1.6125	1,675.4800	1.6755	3.903	0	0	0
2022/04/14	R186	03/11/2022			Bond Future	8.5032	110.8133	8.5419	110.6754	0.456	0.0000	0.0000	0
2022/04/14	R186	03/11/2022	8.55	Call	Bond Future	1,762.7800	1.7628	1,687.4400	1.6874	(4.274)	0	0	0
2022/04/14	R186	03/11/2022	8.55	Put	Bond Future	1,596.3300	1.5963	1,658.8000	1.6588	3.913	0	0	0
2022/04/14	R186	02/02/2023	8.32	Call	Bond Future	1,324.8700	1.3249	1,264.1900	1.2642	(4.580)	0	0	0
2022/04/14	R186	02/02/2023	8.32	Put	Bond Future	2,391.8900	2.3919	2,472.3400	2.4723	3.363	0	0	0
2022/04/14	R186	02/02/2023	8.33	Call	Bond Future	1,342.2300	1.3422	1,281.0900	1.2811	(4.555)	0	0	0
2022/04/14	R186	02/02/2023	8.33	Put	Bond Future	2,375.3100	2.3753	2,455.3000	2.4553	3.368	0	0	0
2022/04/14	R186	02/02/2023			Bond Future	8.6363	107.3830	8.6784	107.2418	0.488	0.0000	0.0000	0
2022/04/14	R186	02/02/2023	8.34	Call	Bond Future	1,360.0700	1.3601	1,298.4700	1.2985	(4.529)	0	0	0
2022/04/14	R186	02/02/2023	8.34	Put	Bond Future	2,359.2200	2.3592	2,438.7500	2.4388	3.371	0	0	0
2022/04/14	R197	05/05/2022			Bond Future	330.6636	330.6636	330.4472	330.4472	(0.065)	0.0000	0.0000	640
2022/04/14	R197	04/08/2022			Bond Future	326.6914	326.6914	326.4687	326.4687	(0.068)	0.0000	0.0000	328
2022/04/14	R197	03/11/2022			Bond Future	331.6402	331.6402	331.4109	331.4109	(0.069)	0.0000	0.0000	0
2022/04/14	R197	02/02/2023			Bond Future	328.6394	328.6394	328.4028	328.4028	(0.072)	0.0000	0.0000	0
2022/04/14	R202	05/05/2022			Bond Future	253.6666	253.6666	254.1504	254.1504	0.191	0.0000	0.0000	786
2022/04/14	R202	04/08/2022			Bond Future	252.6119	252.6119	253.0998	253.0998	0.193	0.0000	0.0000	6,489
2022/04/14	R202	03/11/2022			Bond Future	256.4375	256.4375	256.9304	256.9304	0.192	0.0000	0.0000	0
2022/04/14	R202	02/02/2023			Bond Future	256.2088	256.2088	256.7076	256.7076	0.195	0.0000	0.0000	0
2022/04/14	R209	05/05/2022	9.50	Call	Bond Future	1.0900	0.0011	0.5200	0.0005	(52.294)	0	0	2,975
2022/04/14	R209	05/05/2022	9.50	Put	Bond Future	5,569.1300	5.5691	5,812.8700	5.8129	4.377	0	0	0
2022/04/14	R209	05/05/2022	9.75	Call	Bond Future	12.6500	0.0126	7.3400	0.0073	(41.976)	0	0	6,525
2022/04/14	R209	05/05/2022	9.75	Put	Bond Future	4,035.9000	4.0359	4,274.9000	4.2749	5.922	0	0	0
2022/04/14	R209	05/05/2022	10.25	Call	Bond Future	377.0700	0.3771	293.5600	0.2936	(22.147)	0	0	0
2022/04/14	R209	05/05/2022	10.25	Put	Bond Future	1,440.4000	1.4404	1,601.2000	1.6012	11.164	0	0	9,000
2022/04/14	R209	05/05/2022	10.75	Call	Bond Future	1,987.4700	1.9875	1,782.0100	1.7820	(10.338)	0	0	0
2022/04/14	R209	05/05/2022	10.75	Put	Bond Future	254.7400	0.2547	293.5900	0.2936	15.251	0	0	1,050
2022/04/14	R209	05/05/2022	11.43	Call	Bond Future	5,300.5800	5.3006	5,057.5000	5.0575	(4.586)	0	0	0
2022/04/14	R209	05/05/2022	11.43	Put	Bond Future	9.8700	0.0099	11.1000	0.0111	12.462	0	0	0
2022/04/14	R209	05/05/2022	11.44	Call	Bond Future	5,350.3700	5.3504	5,107.2200	5.1072	(4.545)	0	0	0
2022/04/14	R209	05/05/2022	11.44	Put	Bond Future	9.3400	0.0093	10.5000	0.0105	12.420	0	0	0
2022/04/14	R209	05/05/2022			Bond Future	10.4368	70.3165	10.4803	70.0722	0.417	0.0000	0.0000	19,244
2022/04/14	R209	05/05/2022	11.45	Call	Bond Future	5,400.1500	5.4001	5,156.9200	5.1569	(4.504)	0	0	0
2022/04/14	R209	05/05/2022	11.45	Put	Bond Future	8.8500	0.0089	9.9300	0.0099	12.203	0	0	0
2022/04/14	R209	05/05/2022	12.00	Call	Bond Future	8,071.7600	8.0718	7,827.4600	7.8275	(3.027)	0	0	0
2022/04/14	R209	05/05/2022	12.00	Put	Bond Future	0.2500	0.0003	0.2600	0.0003	4.000	0	0	10,050
2022/04/14	R209	04/08/2022	10.58	Call	Bond Future	1,813.8500	1.8138	1,682.8800	1.6829	(7.221)	0	0	0
2022/04/14	R209	04/08/2022	10.58	Put	Bond Future	1,905.9300	1.9059	2,023.1900	2.0232	6.152	0	0	0
2022/04/14	R209	04/08/2022	10.57	Put	Bond Future	1,932.9100	1.9329	2,051.3600	2.0514	6.128	0	0	0
2022/04/14	R209	04/08/2022			Bond Future	10.5967	71.2497	10.6419	71.0015	0.427	0.0000	0.0000	1,550

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
2022/04/14	R209	04/08/2022	10.59	Call	Bond Future	1,842.4400	1.8424	1,710.2800	1.7103	(7.173)	0	0	0
2022/04/14	R209	04/08/2022	10.59	Put	Bond Future	1,879.4000	1.8794	1,995.4700	1.9955	6.176	0	0	0
2022/04/14	R209	04/08/2022	10.57	Call	Bond Future	1,785.6400	1.7856	1,655.8600	1.6559	(7.268)	0	0	0
2022/04/14	R209	03/11/2022	11.03	Call	Bond Future	3,325.3900	3.3254	3,165.5900	3.1656	(4.805)	0	0	0
2022/04/14	R209	03/11/2022	11.03	Put	Bond Future	1,765.9300	1.7659	1,858.7700	1.8588	5.257	0	0	0
2022/04/14	R209	03/11/2022	9.50	Call	Bond Future	282.0700	0.2821	252.6800	0.2527	(10.419)	0	0	0
2022/04/14	R209	03/11/2022	9.50	Put	Bond Future	7,431.5900	7.4316	7,654.8400	7.6548	3.004	0	0	0
2022/04/14	R209	03/11/2022	10.50	Put	Bond Future	3,103.0400	3.1030	3,242.9600	3.2430	4.509	0	0	0
2022/04/14	R209	03/11/2022	9.25	Call	Bond Future	161.9500	0.1620	143.4600	0.1435	(11.417)	0	0	8,000
2022/04/14	R209	03/11/2022	9.25	Put	Bond Future	8,880.9800	8.8810	9,115.1300	9.1151	2.637	0	0	0
2022/04/14	R209	03/11/2022			Bond Future	10.7363	69.1675	10.7833	68.9149	0.437	0.0000	0.0000	3,610
2022/04/14	R209	03/11/2022	11.50	Call	Bond Future	5,019.3700	5.0194	4,827.2400	4.8272	(3.828)	0	0	0
2022/04/14	R209	03/11/2022	11.50	Put	Bond Future	1,066.3200	1.0663	1,126.8300	1.1268	5.675	0	0	0
2022/04/14	R209	03/11/2022	11.00	Call	Bond Future	3,226.0700	3.2261	3,068.6900	3.0687	(4.878)	0	0	0
2022/04/14	R209	03/11/2022	11.00	Put	Bond Future	1,823.6100	1.8236	1,918.8700	1.9189	5.224	0	0	8,000
2022/04/14	R209	03/11/2022	11.01	Call	Bond Future	3,259.1100	3.2591	3,100.9200	3.1009	(4.854)	0	0	0
2022/04/14	R209	03/11/2022	11.01	Put	Bond Future	1,804.2600	1.8043	1,898.7100	1.8987	5.235	0	0	0
2022/04/14	R209	03/11/2022	11.02	Call	Bond Future	3,292.0800	3.2921	3,133.0900	3.1331	(4.829)	0	0	0
2022/04/14	R209	03/11/2022	11.02	Put	Bond Future	1,784.9000	1.7849	1,878.5500	1.8785	5.247	0	0	0
2022/04/14	R209	03/11/2022	10.00	Call	Bond Future	798.7400	0.7987	733.3900	0.7334	(8.182)	0	0	0
2022/04/14	R209	03/11/2022	10.00	Put	Bond Future	4,937.9900	4.9380	5,125.2800	5.1253	3.793	0	0	8,000
2022/04/14	R209	03/11/2022	10.50	Call	Bond Future	1,811.1500	1.8112	1,698.4300	1.6984	(6.224)	0	0	0
2022/04/14	R209	02/02/2023	10.79	Call	Bond Future	2,699.5200	2.6995	2,567.8600	2.5679	(4.877)	0	0	0
2022/04/14	R209	02/02/2023	10.80	Put	Bond Future	3,053.0100	3.0530	3,178.0800	3.1781	4.097	0	0	0
2022/04/14	R209	02/02/2023	10.78	Call	Bond Future	2,672.8200	2.6728	2,541.9300	2.5419	(4.897)	0	0	0
2022/04/14	R209	02/02/2023			Bond Future	10.8615	70.3319	10.9102	70.0744	0.449	0.0000	0.0000	0
2022/04/14	R209	02/02/2023	10.79	Put	Bond Future	3,079.8000	3.0798	3,205.6400	3.2056	4.086	0	0	0
2022/04/14	R209	02/02/2023	10.80	Call	Bond Future	2,726.0900	2.7261	2,593.6600	2.5937	(4.858)	0	0	0
2022/04/14	R209	02/02/2023	10.78	Put	Bond Future	3,106.5300	3.1065	3,233.1400	3.2331	4.076	0	0	0
2022/04/14	R210	05/05/2022			Bond Future	220.9764	220.9764	220.4951	220.4951	(0.218)	0.0000	0.0000	988
2022/04/14	R210	04/08/2022			Bond Future	223.9645	223.9645	223.4743	223.4743	(0.219)	0.0000	0.0000	928
2022/04/14	R210	03/11/2022			Bond Future	224.4210	224.4210	223.9212	223.9212	(0.223)	0.0000	0.0000	0
2022/04/14	R210	02/02/2023			Bond Future	228.2410	228.2410	227.7309	227.7309	(0.224)	0.0000	0.0000	0
2022/04/14	R213	05/05/2022	10.63	Call	Bond Future	3,290.8700	3.2909	3,102.7000	3.1027	(5.718)	0	0	0
2022/04/14	R213	05/05/2022	10.65	Put	Bond Future	50.0900	0.0501	55.6400	0.0556	11.080	0	0	0
2022/04/14	R213	05/05/2022			Bond Future	9.9806	84.1322	10.0186	83.9378	0.382	0.0000	0.0000	26,056
2022/04/14	R213	05/05/2022	10.63	Put	Bond Future	55.1800	0.0552	61.3600	0.0614	11.200	0	0	0
2022/04/14	R213	05/05/2022	10.64	Call	Bond Future	3,336.8000	3.3368	3,148.3100	3.1483	(5.649)	0	0	0
2022/04/14	R213	05/05/2022	10.64	Put	Bond Future	52.5700	0.0526	58.4300	0.0584	11.147	0	0	0
2022/04/14	R213	05/05/2022	10.65	Call	Bond Future	3,382.8100	3.3828	3,194.0100	3.1940	(5.581)	0	0	0
2022/04/14	R213	04/08/2022	9.88	Call	Bond Future	1,031.4000	1.0314	953.1900	0.9532	(7.583)	0	0	0
2022/04/14	R213	04/08/2022	9.89	Call	Bond Future	1,050.7700	1.0508	971.6000	0.9716	(7.534)	0	0	0
2022/04/14	R213	04/08/2022	9.90	Put	Bond Future	2,469.6700	2.4697	2,587.4100	2.5874	4.767	0	0	0
2022/04/14	R213	04/08/2022			Bond Future	10.1793	85.2132	10.2193	85.0153	0.393	0.0000	0.0000	0
2022/04/14	R213	04/08/2022	9.88	Put	Bond Future	2,532.0700	2.5321	2,651.7200	2.6517	4.725	0	0	0
2022/04/14	R213	04/08/2022	9.89	Put	Bond Future	2,500.7400	2.5007	2,619.4300	2.6194	4.746	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
2022/04/14	R213	04/08/2022	9.90	Call	Bond Future	1,070.3500	1.0703	990.2300	0.9902	(7.485)	0	0	0
2022/04/14	R213	03/11/2022	10.38	Call	Bond Future	2,344.2500	2.3443	2,234.2100	2.2342	(4.694)	0	0	0
2022/04/14	R213	03/11/2022	10.38	Put	Bond Future	2,175.5300	2.1755	2,267.0800	2.2671	4.208	0	0	0
2022/04/14	R213	03/11/2022	10.39	Call	Bond Future	2,370.7300	2.3707	2,260.0100	2.2600	(4.670)	0	0	0
2022/04/14	R213	03/11/2022	10.39	Put	Bond Future	2,153.9700	2.1540	2,244.8400	2.2448	4.219	0	0	0
2022/04/14	R213	03/11/2022	10.37	Call	Bond Future	2,317.9000	2.3179	2,208.5500	2.2085	(4.718)	0	0	0
2022/04/14	R213	03/11/2022	10.37	Put	Bond Future	2,197.2600	2.1973	2,289.5000	2.2895	4.198	0	0	200
2022/04/14	R213	03/11/2022	9.19	Call	Bond Future	357.6700	0.3577	327.3800	0.3274	(8.469)	0	0	476
2022/04/14	R213	03/11/2022	9.19	Put	Bond Future	6,173.2200	6.1732	6,344.5200	6.3445	2.775	0	0	0
2022/04/14	R213	03/11/2022			Bond Future	10.3449	82.9648	10.3868	82.7632	0.405	0.0000	0.0000	0
2022/04/14	R213	03/11/2022	10.40	Call	Bond Future	2,397.3600	2.3974	2,285.9500	2.2859	(4.647)	0	0	0
2022/04/14	R213	03/11/2022	10.40	Put	Bond Future	2,132.5900	2.1326	2,222.7700	2.2228	4.229	0	0	0
2022/04/14	R213	03/11/2022	9.98	Call	Bond Future	1,426.6900	1.4267	1,345.2300	1.3452	(5.710)	0	0	0
2022/04/14	R213	03/11/2022	9.98	Put	Bond Future	3,209.6600	3.2097	3,329.7900	3.3298	3.743	0	0	200
2022/04/14	R213	03/11/2022	10.19	Call	Bond Future	1,873.0300	1.8730	1,776.4000	1.7764	(5.159)	0	0	0
2022/04/14	R213	03/11/2022	10.19	Put	Bond Future	2,624.0200	2.6240	2,728.9800	2.7290	4.000	0	0	476
2022/04/14	R213	03/11/2022	9.13	Call	Bond Future	312.4100	0.3124	285.1300	0.2851	(8.732)	0	0	200
2022/04/14	R213	03/11/2022	9.13	Put	Bond Future	6,444.2300	6.4442	6,618.5400	6.6185	2.705	0	0	0
2022/04/14	R213	03/11/2022	9.84	Call	Bond Future	1,169.4000	1.1694	1,097.9700	1.0980	(6.108)	0	0	0
2022/04/14	R213	03/11/2022	9.84	Put	Bond Future	3,649.5200	3.6495	3,779.6800	3.7797	3.566	0	0	476
2022/04/14	R213	02/02/2023	10.43	Put	Bond Future	2,748.4200	2.7484	2,848.7600	2.8488	3.651	0	0	0
2022/04/14	R213	02/02/2023	12.20	Call	Bond Future	8,139.5900	8.1396	7,961.6200	7.9616	(2.186)	0	0	0
2022/04/14	R213	02/02/2023	12.20	Put	Bond Future	618.9200	0.6189	646.5900	0.6466	4.471	0	0	912
2022/04/14	R213	02/02/2023	10.22	Put	Bond Future	3,270.1900	3.2702	3,383.3900	3.3834	3.462	0	0	0
2022/04/14	R213	02/02/2023	10.23	Call	Bond Future	1,996.2600	1.9963	1,903.2100	1.9032	(4.661)	0	0	0
2022/04/14	R213	02/02/2023	10.35	Call	Bond Future	2,262.6100	2.2626	2,162.1600	2.1622	(4.440)	0	0	0
2022/04/14	R213	02/02/2023	10.35	Put	Bond Future	2,938.9900	2.9390	3,044.1800	3.0442	3.579	0	0	476
2022/04/14	R213	02/02/2023	10.01	Call	Bond Future	1,555.6700	1.5557	1,476.2900	1.4763	(5.103)	0	0	0
2022/04/14	R213	02/02/2023			Bond Future	10.4935	84.3949	10.5375	84.1893	0.419	0.0000	0.0000	0
2022/04/14	R213	02/02/2023	10.43	Call	Bond Future	2,449.9200	2.4499	2,344.6200	2.3446	(4.298)	0	0	912
2022/04/14	R213	02/02/2023	10.22	Call	Bond Future	1,975.0100	1.9750	1,882.5700	1.8826	(4.680)	0	0	0
2022/04/14	R213	02/02/2023	10.23	Put	Bond Future	3,243.6300	3.2436	3,356.2200	3.3562	3.471	0	0	0
2022/04/14	R213	02/02/2023	9.16	Call	Bond Future	466.4500	0.4665	433.2800	0.4333	(7.111)	0	0	476
2022/04/14	R213	02/02/2023	9.16	Put	Bond Future	7,034.9800	7.0350	7,207.4500	7.2075	2.452	0	0	0
2022/04/14	R213	02/02/2023	10.01	Put	Bond Future	3,863.0400	3.8630	3,989.3000	3.9893	3.268	0	0	476
2022/04/14	R213	02/02/2023	10.21	Call	Bond Future	1,953.5800	1.9536	1,861.7600	1.8618	(4.700)	0	0	0
2022/04/14	R213	02/02/2023	10.21	Put	Bond Future	3,296.6100	3.2966	3,410.4300	3.4104	3.453	0	0	0
2022/04/14	R214	05/05/2022	11.73	Put	Bond Future	11.1900	0.0112	12.9400	0.0129	15.639	0	0	0
2022/04/14	R214	05/05/2022	11.74	Put	Bond Future	10.6200	0.0106	12.2700	0.0123	15.537	0	0	0
2022/04/14	R214	05/05/2022	11.75	Call	Bond Future	5,623.7000	5.6237	5,342.2300	5.3422	(5.005)	0	0	0
2022/04/14	R214	05/05/2022			Bond Future	10.7214	67.3833	10.7699	67.1003	0.453	0.0000	0.0000	15,464
2022/04/14	R214	05/05/2022	11.73	Call	Bond Future	5,522.9400	5.5229	5,241.6600	5.2417	(5.093)	0	0	0
2022/04/14	R214	05/05/2022	11.74	Call	Bond Future	5,573.3400	5.5733	5,291.9600	5.2920	(5.049)	0	0	0
2022/04/14	R214	05/05/2022	11.75	Put	Bond Future	10.0800	0.0101	11.6400	0.0116	15.476	0	0	0
2022/04/14	R214	04/08/2022	10.98	Put	Bond Future	1,703.2100	1.7032	1,824.3500	1.8244	7.112	0	0	0
2022/04/14	R214	04/08/2022	10.99	Call	Bond Future	2,300.7000	2.3007	2,133.0000	2.1330	(7.289)	0	0	0
2022/04/14	R214	04/08/2022			Bond Future	10.8804	68.2473	10.9309	67.9598	0.464	0.0000	0.0000	1,337

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2022/04/14	R214	04/08/2022	10.97	Call	Bond Future	2,236.6300	2.2366	2,071.5200	2.0715	(7.382)	0	0	0
2022/04/14	R214	04/08/2022	10.97	Put	Bond Future	1,727.6900	1.7277	1,850.1300	1.8501	7.087	0	0	0
2022/04/14	R214	04/08/2022	10.98	Call	Bond Future	2,268.5600	2.2686	2,102.1500	2.1022	(7.335)	0	0	0
2022/04/14	R214	04/08/2022	10.99	Put	Bond Future	1,679.0000	1.6790	1,798.8500	1.7988	7.138	0	0	0
2022/04/14	R214	03/11/2022	11.34	Call	Bond Future	3,602.9600	3.6030	3,415.7400	3.4157	(5.196)	0	0	0
2022/04/14	R214	03/11/2022	11.36	Put	Bond Future	1,770.2600	1.7703	1,873.7200	1.8737	5.844	0	0	0
2022/04/14	R214	03/11/2022			Bond Future	11.0128	65.9963	11.0652	65.7039	0.475	0.0000	0.0000	0
2022/04/14	R214	03/11/2022	11.34	Put	Bond Future	1,808.0600	1.8081	1,913.3000	1.9133	5.821	0	0	0
2022/04/14	R214	03/11/2022	11.35	Call	Bond Future	3,637.6000	3.6376	3,449.4900	3.4495	(5.171)	0	0	0
2022/04/14	R214	03/11/2022	11.35	Put	Bond Future	1,789.0700	1.7891	1,893.4200	1.8934	5.833	0	0	0
2022/04/14	R214	03/11/2022	11.36	Call	Bond Future	3,672.3600	3.6724	3,483.3600	3.4834	(5.147)	0	0	0
2022/04/14	R214	02/02/2023	11.07	Call	Bond Future	2,877.6700	2.8777	2,724.5200	2.7245	(5.322)	0	0	0
2022/04/14	R214	02/02/2023	11.07	Put	Bond Future	3,221.6300	3.2216	3,366.3600	3.3664	4.492	0	0	0
2022/04/14	R214	02/02/2023	11.08	Call	Bond Future	2,905.6700	2.9057	2,751.6400	2.7516	(5.301)	0	0	0
2022/04/14	R214	02/02/2023	11.08	Put	Bond Future	3,194.1100	3.1941	3,337.9600	3.3380	4.504	0	0	0
2022/04/14	R214	02/02/2023			Bond Future	11.1322	67.1362	11.1864	66.8383	0.487	0.0000	0.0000	0
2022/04/14	R214	02/02/2023	11.09	Call	Bond Future	2,933.7900	2.9338	2,778.8900	2.7789	(5.280)	0	0	0
2022/04/14	R214	02/02/2023	11.09	Put	Bond Future	3,166.7700	3.1668	3,309.7500	3.3098	4.515	0	0	0
2022/04/14	R248	05/05/2022	11.79	Call	Bond Future	7,498.5900	7.4986	7,176.8500	7.1768	(4.291)	0	0	0
2022/04/14	R248	05/05/2022	11.79	Put	Bond Future	8.7800	0.0088	9.7800	0.0098	11.390	0	0	0
2022/04/14	R248	05/05/2022	11.80	Call	Bond Future	7,561.0100	7.5610	7,239.2000	7.2392	(4.256)	0	0	0
2022/04/14	R248	05/05/2022			Bond Future	10.6959	84.7048	10.7394	84.3821	0.407	0.0000	0.0000	137,761
2022/04/14	R248	05/05/2022	11.80	Put	Bond Future	8.2900	0.0083	9.2200	0.0092	11.218	0	0	0
2022/04/14	R248	05/05/2022	11.81	Call	Bond Future	7,623.3700	7.6234	7,301.5100	7.3015	(4.222)	0	0	0
2022/04/14	R248	05/05/2022	11.81	Put	Bond Future	7.8200	0.0078	8.7000	0.0087	11.253	0	0	0
2022/04/14	R248	04/08/2022	10.98	Call	Bond Future	2,968.9300	2.9689	2,773.5500	2.7736	(6.581)	0	0	0
2022/04/14	R248	04/08/2022	10.98	Put	Bond Future	2,054.1400	2.0541	2,186.7000	2.1867	6.453	0	0	0
2022/04/14	R248	04/08/2022	10.99	Call	Bond Future	3,010.3300	3.0103	2,813.4900	2.8135	(6.539)	0	0	0
2022/04/14	R248	04/08/2022	10.99	Put	Bond Future	2,024.5300	2.0245	2,155.6300	2.1556	6.476	0	0	0
2022/04/14	R248	04/08/2022	10.20	Call	Bond Future	633.4700	0.6335	562.0100	0.5620	(11.281)	0	0	1,700
2022/04/14	R248	04/08/2022	10.40	Put	Bond Future	4,451.6400	4.4516	4,677.0200	4.6770	5.063	0	0	0
2022/04/14	R248	04/08/2022			Bond Future	10.8525	85.7910	10.8979	85.4631	0.418	0.0000	0.0000	168,105
2022/04/14	R248	04/08/2022	11.00	Call	Bond Future	3,051.9900	3.0520	2,853.6900	2.8537	(6.497)	0	0	0
2022/04/14	R248	04/08/2022	11.00	Put	Bond Future	1,995.2800	1.9953	2,124.9200	2.1249	6.497	0	0	0
2022/04/14	R248	04/08/2022	10.90	Call	Bond Future	2,647.2200	2.6472	2,463.8200	2.4638	(6.928)	0	0	1,700
2022/04/14	R248	04/08/2022	10.90	Put	Bond Future	2,304.4600	2.3045	2,449.0000	2.4490	6.272	0	0	0
2022/04/14	R248	04/08/2022	9.70	Call	Bond Future	110.2400	0.1102	92.2600	0.0923	(16.310)	0	0	0
2022/04/14	R248	04/08/2022	9.70	Put	Bond Future	9,260.7000	9.2607	9,570.6600	9.5707	3.347	0	0	0
2022/04/14	R248	04/08/2022	10.20	Put	Bond Future	5,609.6500	5.6097	5,866.1300	5.8661	4.572	0	0	0
2022/04/14	R248	04/08/2022	10.40	Call	Bond Future	1,054.8100	1.0548	952.2500	0.9522	(9.723)	0	0	0
2022/04/14	R248	03/11/2022	11.32	Call	Bond Future	4,572.1700	4.5722	4,356.4100	4.3564	(4.719)	0	0	0
2022/04/14	R248	03/11/2022	11.30	Put	Bond Future	2,286.3100	2.2863	2,406.1900	2.4062	5.243	0	0	0
2022/04/14	R248	03/11/2022	11.31	Put	Bond Future	2,262.4300	2.2624	2,381.2800	2.3813	5.253	0	0	0
2022/04/14	R248	03/11/2022			Bond Future	10.9828	82.6687	11.0299	82.3351	0.429	0.0000	0.0000	0
2022/04/14	R248	03/11/2022	11.32	Put	Bond Future	2,238.5500	2.2385	2,356.3900	2.3564	5.264	0	0	0
2022/04/14	R248	03/11/2022	11.30	Call	Bond Future	4,484.8300	4.4848	4,271.1100	4.2711	(4.765)	0	0	0
2022/04/14	R248	03/11/2022	11.31	Call	Bond Future	4,528.5500	4.5286	4,313.8000	4.3138	(4.742)	0	0	0

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2022/04/14	R248	02/02/2023	11.08	Call	Bond Future	3,758.3300	3.7583	3,578.5500	3.5786	(4.784)	0	0	0
2022/04/14	R248	02/02/2023	11.08	Put	Bond Future	3,897.9000	3.8979	4,058.0400	4.0580	4.108	0	0	0
2022/04/14	R248	02/02/2023			Bond Future	11.1000	84.0969	11.1490	83.7569	0.441	0.0000	0.0000	0
2022/04/14	R248	02/02/2023	11.06	Call	Bond Future	3,687.0400	3.6870	3,509.2600	3.5093	(4.822)	0	0	0
2022/04/14	R248	02/02/2023	11.06	Put	Bond Future	3,966.5300	3.9665	4,128.6700	4.1287	4.088	0	0	0
2022/04/14	R248	02/02/2023	11.07	Call	Bond Future	3,722.4600	3.7225	3,543.6800	3.5437	(4.803)	0	0	0
2022/04/14	R248	02/02/2023	11.07	Put	Bond Future	3,931.9300	3.9319	4,093.0700	4.0931	4.098	0	0	0

Total

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