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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/04/2022 TO 01/04/2022

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
2022/04/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	2025	05/05/2022		Bond Future	159.7916	159.7916	159.7910	159.7910	0.000	0.0000	0.0000	5,484
2022/04/01	2025	04/08/2022		Bond Future	160.3330	160.3330	160.3313	160.3313	(0.001)	0.0000	0.0000	1,130
2022/04/01	2025	03/11/2022		Bond Future	162.7303	162.7303	162.7273	162.7273	(0.002)	0.0000	0.0000	0
2022/04/01	2025	02/02/2023		Bond Future	163.8340	163.8340	163.8298	163.8298	(0.003)	0.0000	0.0000	0
2022/04/01	2029	05/05/2022		Bond Future	116.6779	116.6779	116.6806	116.6806	0.002	0.0000	0.0000	2,745
2022/04/01	2029	04/08/2022		Bond Future	118.2581	118.2581	118.2600	118.2600	0.002	0.0000	0.0000	1,844
2022/04/01	2029	03/11/2022		Bond Future	118.7946	118.7946	118.7956	118.7956	0.001	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
2022/04/01	2029	02/02/2023			Bond Future	120.8155	120.8155	120.8155	120.8155	0.000	0.0000	0.0000	0
2022/04/01	2030	05/05/2022	8.14	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	1,800
2022/04/01	2030	05/05/2022	8.14	Put	Bond Future	8,112.3600	8.1124	8,049.1900	8.0492	(0.779)	0	0	0
2022/04/01	2030	05/05/2022	8.47	Call	Bond Future	2.0000	0.0020	1.9000	0.0019	(5.000)	0	0	1,073
2022/04/01	2030	05/05/2022	10.21	Call	Bond Future	2,911.9400	2.9119	2,958.0500	2.9581	1.583	0	0	0
2022/04/01	2030	05/05/2022	10.21	Put	Bond Future	193.3700	0.1934	176.3200	0.1763	(8.817)	0	0	0
2022/04/01	2030	05/05/2022	9.95	Call	Bond Future	1,881.4200	1.8814	1,915.3800	1.9154	1.805	0	0	0
2022/04/01	2030	05/05/2022	9.65	Put	Bond Future	996.6100	0.9966	951.1700	0.9512	(4.559)	0	0	5,000
2022/04/01	2030	05/05/2022	8.81	Put	Bond Future	4,454.3200	4.4543	4,390.8500	4.3908	(1.425)	0	0	0
2022/04/01	2030	05/05/2022	8.89	Put	Bond Future	4,041.1300	4.0411	3,977.7200	3.9777	(1.569)	0	0	0
2022/04/01	2030	05/05/2022	9.15	Call	Bond Future	153.4900	0.1535	154.7900	0.1548	0.847	0	0	7,500
2022/04/01	2030	05/05/2022	9.15	Put	Bond Future	2,782.3300	2.7823	2,720.4700	2.7205	(2.223)	0	0	0
2022/04/01	2030	05/05/2022			Bond Future	9.6612	93.2644	9.6487	93.3276	(0.129)	0.0000	0.0000	69,898
2022/04/01	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/01	2030	05/05/2022	7.73	Put	Bond Future	10,453.5700	10.4536	10,390.4100	10.3904	(0.604)	0	0	0
2022/04/01	2030	05/05/2022	8.47	Put	Bond Future	6,279.0200	6.2790	6,215.7600	6.2158	(1.007)	0	0	0
2022/04/01	2030	05/05/2022	11.04	Call	Bond Future	6,643.3000	6.6433	6,705.1800	6.7052	0.931	0	0	0
2022/04/01	2030	05/05/2022	11.04	Put	Bond Future	7.4500	0.0075	6.1700	0.0062	(17.181)	0	0	1,800
2022/04/01	2030	05/05/2022	9.95	Put	Bond Future	437.6700	0.4377	408.4700	0.4085	(6.672)	0	0	1,073
2022/04/01	2030	05/05/2022	10.19	Call	Bond Future	2,827.8800	2.8279	2,873.1900	2.8732	1.602	0	0	0
2022/04/01	2030	05/05/2022	10.19	Put	Bond Future	206.5400	0.2065	188.6900	0.1887	(8.642)	0	0	0
2022/04/01	2030	05/05/2022	10.20	Call	Bond Future	2,869.8300	2.8698	2,915.5500	2.9156	1.593	0	0	0
2022/04/01	2030	05/05/2022	10.20	Put	Bond Future	199.8600	0.1999	182.4200	0.1824	(8.726)	0	0	200
2022/04/01	2030	05/05/2022	9.35	Call	Bond Future	358.5600	0.3586	363.9200	0.3639	1.495	0	0	0
2022/04/01	2030	05/05/2022	9.35	Put	Bond Future	1,947.5300	1.9475	1,889.7300	1.8897	(2.968)	0	0	1,073
2022/04/01	2030	05/05/2022	9.60	Call	Bond Future	817.8300	0.8178	833.0300	0.8330	1.859	0	0	0
2022/04/01	2030	05/05/2022	9.60	Put	Bond Future	1,127.5200	1.1275	1,079.5600	1.0796	(4.254)	0	0	5,000
2022/04/01	2030	05/05/2022	9.65	Call	Bond Future	940.0800	0.9401	957.8000	0.9578	1.885	0	0	0
2022/04/01	2030	05/05/2022	8.81	Call	Bond Future	23.4600	0.0235	23.1500	0.0231	(1.321)	0	0	200
2022/04/01	2030	05/05/2022	8.89	Call	Bond Future	38.2000	0.0382	37.9500	0.0380	(0.654)	0	0	1,800
2022/04/01	2030	04/08/2022	9.56	Call	Bond Future	1,118.1000	1.1181	1,135.3900	1.1354	1.546	0	0	0
2022/04/01	2030	04/08/2022	9.56	Put	Bond Future	2,634.9400	2.6349	2,588.8600	2.5889	(1.749)	0	0	0
2022/04/01	2030	04/08/2022	10.95	Call	Bond Future	5,488.3200	5.4883	5,537.6700	5.5377	0.899	0	0	0
2022/04/01	2030	04/08/2022	10.95	Put	Bond Future	406.8700	0.4069	392.8500	0.3928	(3.446)	0	0	800
2022/04/01	2030	04/08/2022			Bond Future	9.8680	90.4985	9.8550	90.5618	(0.132)	0.0000	0.0000	24,874
2022/04/01	2030	04/08/2022	9.05	Call	Bond Future	395.8000	0.3958	402.7300	0.4027	1.751	0	0	800
2022/04/01	2030	04/08/2022	9.05	Put	Bond Future	4,496.0000	4.4960	4,439.5600	4.4396	(1.255)	0	0	0
2022/04/01	2030	04/08/2022	9.54	Call	Bond Future	1,080.5000	1.0805	1,097.3100	1.0973	1.556	0	0	0
2022/04/01	2030	04/08/2022	9.54	Put	Bond Future	2,696.9500	2.6969	2,650.3900	2.6504	(1.726)	0	0	0
2022/04/01	2030	04/08/2022	9.55	Call	Bond Future	1,099.2000	1.0992	1,116.2500	1.1163	1.551	0	0	0
2022/04/01	2030	04/08/2022	9.55	Put	Bond Future	2,665.8300	2.6658	2,619.5100	2.6195	(1.738)	0	0	0
2022/04/01	2030	04/08/2022	8.30	Call	Bond Future	56.4200	0.0564	57.3400	0.0573	1.631	0	0	800
2022/04/01	2030	04/08/2022	8.30	Put	Bond Future	8,125.1200	8.1251	8,062.6700	8.0627	(0.769)	0	0	0
2022/04/01	2030	03/11/2022	10.10	Call	Bond Future	2,430.6500	2.4306	2,459.2900	2.4593	1.178	0	0	0
2022/04/01	2030	03/11/2022	10.10	Put	Bond Future	2,154.5300	2.1545	2,119.6400	2.1196	(1.619)	0	0	0
2022/04/01	2030	03/11/2022			Bond Future	10.0414	91.8331	10.0279	91.8967	(0.134)	0.0000	0.0000	0
2022/04/01	2030	03/11/2022	10.09	Call	Bond Future	2,405.2200	2.4052	2,433.6500	2.4337	1.182	0	0	0

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2022/04/01	2030	03/11/2022	10.09	Put	Bond Future	2,176.1100	2.1761	2,141.0100	2.1410	(1.613)	0	0	0
2022/04/01	2030	03/11/2022	10.08	Call	Bond Future	2,379.9300	2.3799	2,408.1500	2.4081	1.186	0	0	0
2022/04/01	2030	03/11/2022	10.08	Put	Bond Future	2,197.8600	2.1979	2,162.5500	2.1625	(1.607)	0	0	0
2022/04/01	2030	02/02/2023	10.01	Put	Bond Future	3,076.0300	3.0760	3,037.6700	3.0377	(1.247)	0	0	0
2022/04/01	2030	02/02/2023	9.94	Put	Bond Future	3,249.7200	3.2497	3,210.1300	3.2101	(1.218)	0	0	102
2022/04/01	2030	02/02/2023	9.99	Call	Bond Future	2,179.1200	2.1791	2,204.1900	2.2042	1.150	0	0	0
2022/04/01	2030	02/02/2023	10.00	Call	Bond Future	2,200.9600	2.2010	2,226.2000	2.2262	1.147	0	0	0
2022/04/01	2030	02/02/2023	9.20	Call	Bond Future	844.7900	0.8448	857.0600	0.8571	1.452	0	0	0
2022/04/01	2030	02/02/2023	9.20	Put	Bond Future	5,542.0400	5.5420	5,490.5300	5.4905	(0.929)	0	0	0
2022/04/01	2030	02/02/2023	9.66	Call	Bond Future	1,528.0700	1.5281	1,547.4700	1.5475	1.270	0	0	0
2022/04/01	2030	02/02/2023	9.66	Put	Bond Future	4,017.4100	4.0174	3,973.0300	3.9730	(1.105)	0	0	102
2022/04/01	2030	02/02/2023	9.80	Call	Bond Future	1,789.2600	1.7893	1,811.0400	1.8110	1.217	0	0	0
2022/04/01	2030	02/02/2023	8.81	Put	Bond Future	7,118.8000	7.1188	7,062.7500	7.0627	(0.787)	0	0	0
2022/04/01	2030	02/02/2023			Bond Future	10.1957	89.3722	10.1817	89.4360	(0.137)	0.0000	0.0000	0
2022/04/01	2030	02/02/2023	10.01	Call	Bond Future	2,222.9200	2.2229	2,248.3400	2.2483	1.144	0	0	0
2022/04/01	2030	02/02/2023	9.94	Call	Bond Future	2,072.3300	2.0723	2,096.5200	2.0965	1.167	0	0	0
2022/04/01	2030	02/02/2023	9.99	Put	Bond Future	3,124.7300	3.1247	3,086.0200	3.0860	(1.239)	0	0	0
2022/04/01	2030	02/02/2023	10.00	Put	Bond Future	3,100.3100	3.1003	3,061.7700	3.0618	(1.243)	0	0	0
2022/04/01	2030	02/02/2023	9.80	Put	Bond Future	3,619.6400	3.6196	3,577.6400	3.5776	(1.160)	0	0	0
2022/04/01	2030	02/02/2023	8.81	Call	Bond Future	497.0000	0.4970	504.7300	0.5047	1.555	0	0	102
2022/04/01	2032	05/05/2022	10.29	Put	Bond Future	496.8000	0.4968	496.3700	0.4964	(0.087)	0	0	0
2022/04/01	2032	05/05/2022	11.18	Call	Bond Future	6,358.2800	6.3583	6,310.9400	6.3109	(0.745)	0	0	0
2022/04/01	2032	05/05/2022	11.18	Put	Bond Future	19.7900	0.0198	18.6700	0.0187	(5.659)	0	0	780
2022/04/01	2032	05/05/2022	10.98	Call	Bond Future	5,338.5200	5.3385	5,290.4200	5.2904	(0.901)	0	0	0
2022/04/01	2032	05/05/2022	10.98	Put	Bond Future	46.5800	0.0466	44.7000	0.0447	(4.036)	0	0	993
2022/04/01	2032	05/05/2022	11.02	Put	Bond Future	39.7000	0.0397	37.9800	0.0380	(4.332)	0	0	0
2022/04/01	2032	05/05/2022	11.03	Call	Bond Future	5,593.2800	5.5933	5,545.3900	5.5454	(0.856)	0	0	0
2022/04/01	2032	05/05/2022	11.03	Put	Bond Future	38.0400	0.0380	36.3700	0.0364	(4.390)	0	0	0
2022/04/01	2032	05/05/2022			Bond Future	10.0177	89.9493	10.0258	89.9031	0.081	0.0000	0.0000	141,199
2022/04/01	2032	05/05/2022	9.58	Call	Bond Future	213.4800	0.2135	197.4000	0.1974	(7.532)	0	0	780
2022/04/01	2032	05/05/2022	9.58	Put	Bond Future	2,768.4000	2.7684	2,798.5400	2.7985	1.089	0	0	0
2022/04/01	2032	05/05/2022	10.18	Call	Bond Future	1,610.7600	1.6108	1,566.5600	1.5666	(2.744)	0	0	780
2022/04/01	2032	05/05/2022	10.18	Put	Bond Future	687.4900	0.6875	689.5100	0.6895	0.294	0	0	0
2022/04/01	2032	05/05/2022	10.29	Call	Bond Future	2,038.5700	2.0386	1,991.9200	1.9919	(2.288)	0	0	993
2022/04/01	2032	05/05/2022	11.04	Call	Bond Future	5,644.2200	5.6442	5,596.3700	5.5964	(0.848)	0	0	0
2022/04/01	2032	05/05/2022	11.04	Put	Bond Future	36.4600	0.0365	34.8300	0.0348	(4.471)	0	0	0
2022/04/01	2032	05/05/2022	11.02	Call	Bond Future	5,542.3700	5.5424	5,494.4300	5.4944	(0.865)	0	0	0
2022/04/01	2032	04/08/2022	10.20	Put	Bond Future	1,982.9900	1.9830	1,998.5200	1.9985	0.783	0	0	0
2022/04/01	2032	04/08/2022	10.21	Put	Bond Future	1,956.5400	1.9565	1,971.8400	1.9718	0.782	0	0	0
2022/04/01	2032	04/08/2022	10.22	Call	Bond Future	2,021.9100	2.0219	1,989.5700	1.9896	(1.599)	0	0	0
2022/04/01	2032	04/08/2022	9.40	Call	Bond Future	367.3600	0.3674	355.5600	0.3556	(3.212)	0	0	1,300
2022/04/01	2032	04/08/2022	9.40	Put	Bond Future	4,991.4800	4.9915	5,027.1100	5.0271	0.714	0	0	0
2022/04/01	2032	04/08/2022	9.72	Call	Bond Future	825.0600	0.8251	805.0900	0.8051	(2.420)	0	0	800
2022/04/01	2032	04/08/2022	9.72	Put	Bond Future	3,570.1100	3.5701	3,597.5700	3.5976	0.769	0	0	0
2022/04/01	2032	04/08/2022	8.97	Call	Bond Future	108.1100	0.1081	103.3700	0.1034	(4.384)	0	0	800
2022/04/01	2032	04/08/2022	8.97	Put	Bond Future	7,338.6100	7.3386	7,381.3000	7.3813	0.582	0	0	0
2022/04/01	2032	04/08/2022			Bond Future	10.2035	91.1450	10.2121	91.0976	0.084	0.0000	0.0000	2,140

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2022/04/01	2032	04/08/2022	11.60	Call	Bond Future	7,596.7400	7.5967	7,549.8000	7.5498	(0.618)	0	0	0
2022/04/01	2032	04/08/2022	11.60	Put	Bond Future	263.8000	0.2638	264.2900	0.2643	0.186	0	0	800
2022/04/01	2032	04/08/2022	11.89	Call	Bond Future	8,922.4000	8.9224	8,874.9300	8.8749	(0.532)	0	0	0
2022/04/01	2032	04/08/2022	11.89	Put	Bond Future	170.2100	0.1702	170.1700	0.1702	(0.024)	0	0	0
2022/04/01	2032	04/08/2022	10.20	Call	Bond Future	1,963.3500	1.9634	1,931.4500	1.9315	(1.625)	0	0	0
2022/04/01	2032	04/08/2022	10.21	Call	Bond Future	1,992.5200	1.9925	1,960.3900	1.9604	(1.613)	0	0	0
2022/04/01	2032	04/08/2022	10.22	Put	Bond Future	1,930.3600	1.9304	1,945.4500	1.9454	0.782	0	0	0
2022/04/01	2032	04/08/2022	10.10	Call	Bond Future	1,684.6900	1.6847	1,655.0500	1.6550	(1.759)	0	0	1,300
2022/04/01	2032	04/08/2022	10.10	Put	Bond Future	2,263.1100	2.2631	2,280.9000	2.2809	0.786	0	0	0
2022/04/01	2032	03/11/2022	10.56	Put	Bond Future	2,116.9200	2.1169	2,131.7400	2.1317	0.700	0	0	180
2022/04/01	2032	03/11/2022	10.11	Put	Bond Future	3,304.8900	3.3049	3,327.3400	3.3273	0.679	0	0	454
2022/04/01	2032	03/11/2022	10.16	Call	Bond Future	2,008.2600	2.0083	1,980.9600	1.9810	(1.359)	0	0	0
2022/04/01	2032	03/11/2022	10.16	Put	Bond Future	3,150.7600	3.1508	3,172.3100	3.1723	0.684	0	0	180
2022/04/01	2032	03/11/2022	9.36	Call	Bond Future	548.1100	0.5481	535.9300	0.5359	(2.222)	0	0	454
2022/04/01	2032	03/11/2022	9.36	Put	Bond Future	6,243.4600	6.2435	6,280.1300	6.2801	0.587	0	0	0
2022/04/01	2032	03/11/2022	9.46	Put	Bond Future	5,780.7900	5.7808	5,815.6500	5.8157	0.603	0	0	0
2022/04/01	2032	03/11/2022	9.92	Call	Bond Future	1,459.7400	1.4597	1,436.9200	1.4369	(1.563)	0	0	750
2022/04/01	2032	03/11/2022	9.92	Put	Bond Future	3,936.7100	3.9367	3,962.7400	3.9627	0.661	0	0	0
2022/04/01	2032	03/11/2022	9.31	Put	Bond Future	6,482.8600	6.4829	6,520.3900	6.5204	0.579	0	0	0
2022/04/01	2032	03/11/2022			Bond Future	10.3693	88.3360	10.3783	88.2871	0.087	0.0000	0.0000	0
2022/04/01	2032	03/11/2022	10.67	Call	Bond Future	3,501.8000	3.5018	3,466.1400	3.4661	(1.018)	0	0	750
2022/04/01	2032	03/11/2022	10.67	Put	Bond Future	1,894.3100	1.8943	1,907.5000	1.9075	0.696	0	0	0
2022/04/01	2032	03/11/2022	11.55	Call	Bond Future	6,874.1500	6.8741	6,829.8300	6.8298	(0.645)	0	0	0
2022/04/01	2032	03/11/2022	11.55	Put	Bond Future	782.5700	0.7826	787.1000	0.7871	0.579	0	0	500
2022/04/01	2032	03/11/2022	12.30	Call	Bond Future	10,035.6700	10.0357	9,988.3000	9.9883	(0.472)	0	0	0
2022/04/01	2032	03/11/2022	12.30	Put	Bond Future	366.7900	0.3668	368.2700	0.3683	0.404	0	0	750
2022/04/01	2032	03/11/2022	10.49	Call	Bond Future	2,920.6800	2.9207	2,887.7300	2.8877	(1.128)	0	0	0
2022/04/01	2032	03/11/2022	10.49	Put	Bond Future	2,270.6800	2.2707	2,286.5800	2.2866	0.700	0	0	454
2022/04/01	2032	03/11/2022	10.56	Call	Bond Future	3,140.9500	3.1410	3,106.9200	3.1069	(1.083)	0	0	0
2022/04/01	2032	03/11/2022	10.66	Call	Bond Future	3,468.5200	3.4685	3,433.0000	3.4330	(1.024)	0	0	0
2022/04/01	2032	03/11/2022	10.66	Put	Bond Future	1,913.8500	1.9138	1,927.1800	1.9272	0.697	0	0	0
2022/04/01	2032	03/11/2022	10.11	Call	Bond Future	1,886.5500	1.8866	1,860.1500	1.8601	(1.399)	0	0	0
2022/04/01	2032	03/11/2022	10.21	Call	Bond Future	2,134.2500	2.1343	2,106.0400	2.1060	(1.322)	0	0	500
2022/04/01	2032	03/11/2022	10.21	Put	Bond Future	3,002.0300	3.0020	3,022.6700	3.0227	0.688	0	0	0
2022/04/01	2032	03/11/2022	9.46	Call	Bond Future	671.1200	0.6711	657.1300	0.6571	(2.085)	0	0	500
2022/04/01	2032	03/11/2022	9.31	Call	Bond Future	492.8400	0.4928	481.5200	0.4815	(2.297)	0	0	180
2022/04/01	2032	02/02/2023	10.67	Call	Bond Future	3,407.2600	3.4073	3,374.2500	3.3743	(0.969)	0	0	750
2022/04/01	2032	02/02/2023	10.67	Put	Bond Future	2,595.8700	2.5959	2,613.3500	2.6133	0.673	0	0	0
2022/04/01	2032	02/02/2023	11.69	Call	Bond Future	7,012.4000	7.0124	6,968.9700	6.9690	(0.619)	0	0	0
2022/04/01	2032	02/02/2023	11.69	Put	Bond Future	1,098.9400	1.0989	1,106.0000	1.1060	0.642	0	0	0
2022/04/01	2032	02/02/2023	10.40	Call	Bond Future	2,655.6400	2.6556	2,626.5200	2.6265	(1.097)	0	0	0
2022/04/01	2032	02/02/2023	10.40	Put	Bond Future	3,265.7600	3.2658	3,287.1300	3.2871	0.654	0	0	0
2022/04/01	2032	02/02/2023	10.50	Call	Bond Future	2,923.2200	2.9232	2,892.6200	2.8926	(1.047)	0	0	0
2022/04/01	2032	02/02/2023	10.50	Put	Bond Future	3,003.2600	3.0033	3,023.1500	3.0231	0.662	0	0	454
2022/04/01	2032	02/02/2023	10.22	Call	Bond Future	2,206.9100	2.2069	2,180.5900	2.1806	(1.193)	0	0	500
2022/04/01	2032	02/02/2023	10.22	Put	Bond Future	3,781.9400	3.7819	3,806.1100	3.8061	0.639	0	0	0
2022/04/01	2032	02/02/2023	9.47	Call	Bond Future	817.7500	0.8178	803.5800	0.8036	(1.733)	0	0	500
2022/04/01	2032	02/02/2023	9.47	Put	Bond Future	6,567.1700	6.5672	6,603.4900	6.6035	0.553	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
2022/04/01	2032	02/02/2023	9.92	Call	Bond Future	1,552.8800	1.5529	1,531.4400	1.5314	(1.381)	0	0	750
2022/04/01	2032	02/02/2023	9.92	Put	Bond Future	4,767.4400	4.7674	4,796.4900	4.7965	0.609	0	0	0
2022/04/01	2032	02/02/2023			Bond Future	10.5152	89.8233	10.5247	89.7728	0.091	0.0000	0.0000	0
2022/04/01	2032	02/02/2023	12.75	Call	Bond Future	11,228.3400	11.2283	11,180.1600	11.1802	(0.429)	0	0	0
2022/04/01	2032	02/02/2023	12.75	Put	Bond Future	431.6700	0.4317	433.9800	0.4340	0.535	0	0	750
2022/04/01	2032	02/02/2023	11.84	Call	Bond Future	7,602.2500	7.6023	7,557.8600	7.5579	(0.584)	0	0	0
2022/04/01	2032	02/02/2023	11.84	Put	Bond Future	972.7300	0.9727	978.8300	0.9788	0.627	0	0	500
2022/04/01	2032	02/02/2023	10.39	Call	Bond Future	2,629.7400	2.6297	2,600.7700	2.6008	(1.102)	0	0	0
2022/04/01	2032	02/02/2023	10.39	Put	Bond Future	3,293.1000	3.2931	3,314.6200	3.3146	0.653	0	0	0
2022/04/01	2032	02/02/2023	10.16	Call	Bond Future	2,066.1500	2.0662	2,040.7800	2.0408	(1.228)	0	0	0
2022/04/01	2032	02/02/2023	10.16	Put	Bond Future	3,965.9300	3.9659	3,991.0500	3.9911	0.633	0	0	454
2022/04/01	2032	02/02/2023	10.38	Call	Bond Future	2,603.6400	2.6036	2,574.8300	2.5748	(1.107)	0	0	0
2022/04/01	2032	02/02/2023	10.38	Put	Bond Future	3,320.2800	3.3203	3,341.9600	3.3420	0.653	0	0	0
2022/04/01	2032	02/02/2023	9.31	Call	Bond Future	647.3100	0.6473	635.3100	0.6353	(1.854)	0	0	454
2022/04/01	2032	02/02/2023	9.31	Put	Bond Future	7,320.4800	7.3205	7,358.9700	7.3590	0.526	0	0	0
2022/04/01	2033	05/05/2022			Bond Future	111.8001	111.8001	111.9115	111.9115	0.100	0.0000	0.0000	2,719
2022/04/01	2033	04/08/2022			Bond Future	113.3141	113.3141	113.4264	113.4264	0.099	0.0000	0.0000	4,967
2022/04/01	2033	03/11/2022			Bond Future	113.6943	113.6943	113.8074	113.8074	0.099	0.0000	0.0000	0
2022/04/01	2033	02/02/2023			Bond Future	115.6284	115.6284	115.7424	115.7424	0.099	0.0000	0.0000	0
2022/04/01	2037	05/05/2022	11.82	Call	Bond Future	7,812.5700	7.8126	7,889.5800	7.8896	0.986	0	0	0
2022/04/01	2037	05/05/2022	11.83	Call	Bond Future	7,868.6700	7.8687	7,945.7700	7.9458	0.980	0	0	0
2022/04/01	2037	05/05/2022	11.84	Put	Bond Future	15.4500	0.0154	13.0100	0.0130	(15.793)	0	0	0
2022/04/01	2037	05/05/2022			Bond Future	10.5443	87.1787	10.5322	87.2584	(0.115)	0.0000	0.0000	85,127
2022/04/01	2037	05/05/2022	11.82	Put	Bond Future	16.8600	0.0169	14.2300	0.0142	(15.599)	0	0	0
2022/04/01	2037	05/05/2022	11.83	Put	Bond Future	16.1400	0.0161	13.6000	0.0136	(15.737)	0	0	0
2022/04/01	2037	05/05/2022	11.84	Call	Bond Future	7,924.7400	7.9247	8,001.9400	8.0019	0.974	0	0	0
2022/04/01	2037	04/08/2022	11.95	Call	Bond Future	7,808.5400	7.8085	7,872.8200	7.8728	0.823	0	0	0
2022/04/01	2037	04/08/2022	11.95	Put	Bond Future	463.1100	0.4631	447.2400	0.4472	(3.427)	0	0	1,050
2022/04/01	2037	04/08/2022	10.91	Put	Bond Future	1,857.3400	1.8573	1,815.5300	1.8155	(2.251)	0	0	0
2022/04/01	2037	04/08/2022	10.89	Call	Bond Future	2,978.8800	2.9789	3,016.5600	3.0166	1.265	0	0	0
2022/04/01	2037	04/08/2022	10.89	Put	Bond Future	1,905.8900	1.9059	1,863.4200	1.8634	(2.228)	0	0	0
2022/04/01	2037	04/08/2022	10.90	Call	Bond Future	3,017.1500	3.0171	3,055.1700	3.0552	1.260	0	0	0
2022/04/01	2037	04/08/2022			Bond Future	10.7206	84.0816	10.7080	84.1617	(0.117)	0.0000	0.0000	51,940
2022/04/01	2037	04/08/2022	10.91	Call	Bond Future	3,055.6400	3.0556	3,093.9800	3.0940	1.255	0	0	0
2022/04/01	2037	04/08/2022	11.21	Call	Bond Future	4,304.0000	4.3040	4,351.5700	4.3516	1.105	0	0	1,050
2022/04/01	2037	04/08/2022	11.21	Put	Bond Future	1,259.2300	1.2592	1,226.6500	1.2267	(2.587)	0	0	0
2022/04/01	2037	04/08/2022	11.42	Call	Bond Future	5,257.2600	5.2573	5,310.4400	5.3104	1.012	0	0	0
2022/04/01	2037	04/08/2022	11.42	Put	Bond Future	956.1100	0.9561	929.1400	0.9291	(2.821)	0	0	50
2022/04/01	2037	04/08/2022	10.10	Call	Bond Future	773.8200	0.7738	786.6100	0.7866	1.653	0	0	50
2022/04/01	2037	04/08/2022	10.10	Put	Bond Future	4,882.3800	4.8824	4,815.0200	4.8150	(1.380)	0	0	0
2022/04/01	2037	04/08/2022	10.90	Put	Bond Future	1,881.4700	1.8815	1,839.3400	1.8393	(2.239)	0	0	50
2022/04/01	2037	03/11/2022	11.32	Call	Bond Future	4,681.6100	4.6816	4,727.8100	4.7278	0.987	0	0	0
2022/04/01	2037	03/11/2022	11.30	Put	Bond Future	1,966.2300	1.9662	1,931.4200	1.9314	(1.770)	0	0	0
2022/04/01	2037	03/11/2022	11.31	Call	Bond Future	4,640.8800	4.6409	4,686.8500	4.6869	0.991	0	0	0
2022/04/01	2037	03/11/2022	11.31	Put	Bond Future	1,947.2400	1.9472	1,912.6600	1.9127	(1.776)	0	0	0
2022/04/01	2037	03/11/2022			Bond Future	10.8688	85.3221	10.8559	85.4026	(0.118)	0.0000	0.0000	0

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2022/04/01	2037	03/11/2022	11.32	Put	Bond Future	1,928.4300	1.9284	1,894.0800	1.8941	(1.781)	0	0	0
2022/04/01	2037	03/11/2022	11.30	Call	Bond Future	4,600.2600	4.6003	4,646.0000	4.6460	0.994	0	0	0
2022/04/01	2037	02/02/2023	11.03	Call	Bond Future	3,626.0200	3.6260	3,663.3500	3.6633	1.030	0	0	0
2022/04/01	2037	02/02/2023	11.03	Put	Bond Future	3,459.4800	3.4595	3,415.6500	3.4156	(1.267)	0	0	0
2022/04/01	2037	02/02/2023	11.04	Call	Bond Future	3,659.0900	3.6591	3,696.6300	3.6966	1.026	0	0	0
2022/04/01	2037	02/02/2023	11.04	Put	Bond Future	3,431.5100	3.4315	3,387.8900	3.3879	(1.271)	0	0	0
2022/04/01	2037	02/02/2023			Bond Future	11.0028	82.5019	10.9895	82.5831	(0.120)	0.0000	0.0000	0
2022/04/01	2037	02/02/2023	11.05	Call	Bond Future	3,692.5800	3.6926	3,730.3500	3.7304	1.023	0	0	0
2022/04/01	2037	02/02/2023	11.05	Put	Bond Future	3,404.0300	3.4040	3,360.6400	3.3606	(1.275)	0	0	0
2022/04/01	2038	05/05/2022			Bond Future	127.2131	127.2131	127.4609	127.4609	0.195	0.0000	0.0000	4,184
2022/04/01	2038	04/08/2022			Bond Future	127.1104	127.1104	127.3607	127.3607	0.197	0.0000	0.0000	2,711
2022/04/01	2038	03/11/2022			Bond Future	129.0115	129.0115	129.2646	129.2646	0.196	0.0000	0.0000	0
2022/04/01	2038	02/02/2023			Bond Future	129.3342	129.3342	129.5908	129.5908	0.198	0.0000	0.0000	0
2022/04/01	2040	05/05/2022	10.57	Call	Bond Future	1,110.0400	1.1100	1,096.6700	1.0967	(1.204)	0	0	1,200
2022/04/01	2040	05/05/2022	10.57	Put	Bond Future	1,658.6400	1.6586	1,631.6500	1.6316	(1.627)	0	0	0
2022/04/01	2040	05/05/2022	11.91	Put	Bond Future	21.3800	0.0214	19.1000	0.0191	(10.664)	0	0	0
2022/04/01	2040	05/05/2022	11.92	Call	Bond Future	8,365.3800	8.3654	8,376.7900	8.3768	0.136	0	0	0
2022/04/01	2040	05/05/2022	11.92	Put	Bond Future	20.4900	0.0205	18.2800	0.0183	(10.786)	0	0	0
2022/04/01	2040	05/05/2022	13.04	Call	Bond Future	14,678.2300	14.6782	14,691.8300	14.6918	0.093	0	0	0
2022/04/01	2040	05/05/2022	13.04	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	1,200
2022/04/01	2040	05/05/2022			Bond Future	10.6470	89.4232	10.6450	89.4368	(0.018)	0.0000	0.0000	62,127
2022/04/01	2040	05/05/2022	9.82	Call	Bond Future	32.1100	0.0321	29.7300	0.0297	(7.412)	0	0	1,200
2022/04/01	2040	05/05/2022	9.82	Put	Bond Future	6,219.6300	6.2196	6,203.6300	6.2036	(0.257)	0	0	0
2022/04/01	2040	05/05/2022	11.90	Call	Bond Future	8,246.0400	8.2460	8,257.3100	8.2573	0.137	0	0	0
2022/04/01	2040	05/05/2022	11.90	Put	Bond Future	22.2900	0.0223	19.9400	0.0199	(10.543)	0	0	0
2022/04/01	2040	05/05/2022	11.91	Call	Bond Future	8,305.7400	8.3057	8,317.0800	8.3171	0.137	0	0	0
2022/04/01	2040	04/08/2022	11.05	Call	Bond Future	3,437.8900	3.4379	3,436.0900	3.4361	(0.052)	0	0	0
2022/04/01	2040	04/08/2022	11.05	Put	Bond Future	1,851.5500	1.8516	1,836.5400	1.8365	(0.811)	0	0	0
2022/04/01	2040	04/08/2022	12.24	Put	Bond Future	369.3400	0.3693	362.7900	0.3628	(1.773)	0	0	460
2022/04/01	2040	04/08/2022	9.70	Put	Bond Future	8,478.8000	8.4788	8,463.5000	8.4635	(0.180)	0	0	0
2022/04/01	2040	04/08/2022			Bond Future	10.8172	86.1056	10.8153	86.1188	(0.018)	0.0000	0.0000	42,392
2022/04/01	2040	04/08/2022	11.04	Call	Bond Future	3,395.3800	3.3954	3,393.5100	3.3935	(0.055)	0	0	0
2022/04/01	2040	04/08/2022	11.04	Put	Bond Future	1,876.2300	1.8762	1,861.1500	1.8612	(0.804)	0	0	0
2022/04/01	2040	04/08/2022	12.24	Call	Bond Future	9,386.7700	9.3868	9,393.4300	9.3934	0.071	0	0	0
2022/04/01	2040	04/08/2022	9.70	Call	Bond Future	182.7600	0.1828	180.6700	0.1807	(1.144)	0	0	460
2022/04/01	2040	04/08/2022	10.70	Call	Bond Future	2,120.1100	2.1201	2,116.3500	2.1163	(0.177)	0	0	460
2022/04/01	2040	04/08/2022	10.70	Put	Bond Future	2,936.2100	2.9362	2,919.2400	2.9192	(0.578)	0	0	0
2022/04/01	2040	04/08/2022	11.03	Call	Bond Future	3,352.8800	3.3529	3,350.9400	3.3509	(0.058)	0	0	0
2022/04/01	2040	04/08/2022	11.03	Put	Bond Future	1,901.0100	1.9010	1,885.8600	1.8859	(0.797)	0	0	0
2022/04/01	2040	03/11/2022	11.39	Call	Bond Future	5,010.6600	5.0107	5,011.4800	5.0115	0.016	0	0	0
2022/04/01	2040	03/11/2022	11.40	Call	Bond Future	5,054.1700	5.0542	5,055.0400	5.0550	0.017	0	0	0
2022/04/01	2040	03/11/2022	11.41	Put	Bond Future	2,136.9800	2.1370	2,125.1700	2.1252	(0.553)	0	0	0
2022/04/01	2040	03/11/2022			Bond Future	10.9602	87.3760	10.9584	87.3887	(0.017)	0.0000	0.0000	0
2022/04/01	2040	03/11/2022	11.39	Put	Bond Future	2,178.0400	2.1780	2,166.1400	2.1661	(0.546)	0	0	0
2022/04/01	2040	03/11/2022	11.40	Put	Bond Future	2,157.4100	2.1574	2,145.5600	2.1456	(0.549)	0	0	0
2022/04/01	2040	03/11/2022	11.41	Call	Bond Future	5,097.8100	5.0978	5,098.7200	5.0987	0.018	0	0	0

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2022/04/01	2040	02/02/2023	11.12	Call	Bond Future	3,901.2300	3.9012	3,901.4700	3.9015	0.006	0	0	0
2022/04/01	2040	02/02/2023	11.12	Put	Bond Future	3,700.6900	3.7007	3,688.8600	3.6889	(0.320)	0	0	0
2022/04/01	2040	02/02/2023			Bond Future	11.0897	84.3403	11.0879	84.3524	(0.016)	0.0000	0.0000	0
2022/04/01	2040	02/02/2023	11.10	Call	Bond Future	3,831.7500	3.8318	3,831.9300	3.8319	0.005	0	0	0
2022/04/01	2040	02/02/2023	11.10	Put	Bond Future	3,763.5400	3.7635	3,751.6500	3.7517	(0.316)	0	0	0
2022/04/01	2040	02/02/2023	11.11	Call	Bond Future	3,866.4200	3.8664	3,866.6400	3.8666	0.006	0	0	0
2022/04/01	2040	02/02/2023	11.11	Put	Bond Future	3,732.0000	3.7320	3,720.1500	3.7201	(0.318)	0	0	0
2022/04/01	2044	05/05/2022	11.91	Call	Bond Future	8,346.5400	8.3465	8,357.2300	8.3572	0.128	0	0	0
2022/04/01	2044	05/05/2022	11.91	Put	Bond Future	23.7600	0.0238	21.2800	0.0213	(10.438)	0	0	0
2022/04/01	2044	05/05/2022	11.92	Call	Bond Future	8,406.6500	8.4066	8,417.4200	8.4174	0.128	0	0	0
2022/04/01	2044	05/05/2022	11.92	Put	Bond Future	22.7900	0.0228	20.3900	0.0204	(10.531)	0	0	0
2022/04/01	2044	05/05/2022			Bond Future	10.6632	86.3007	10.6613	86.3139	(0.017)	0.0000	0.0000	69,337
2022/04/01	2044	05/05/2022	11.93	Call	Bond Future	8,466.7100	8.4667	8,477.5600	8.4776	0.128	0	0	0
2022/04/01	2044	05/05/2022	11.93	Put	Bond Future	21.8600	0.0219	19.5400	0.0195	(10.613)	0	0	0
2022/04/01	2044	04/08/2022	11.08	Call	Bond Future	3,619.1300	3.6191	3,617.0300	3.6170	(0.058)	0	0	0
2022/04/01	2044	04/08/2022	11.08	Put	Bond Future	1,831.0100	1.8310	1,816.1300	1.8161	(0.813)	0	0	0
2022/04/01	2044	04/08/2022	11.09	Call	Bond Future	3,663.2500	3.6632	3,661.2100	3.6612	(0.056)	0	0	0
2022/04/01	2044	04/08/2022	11.09	Put	Bond Future	1,806.7100	1.8067	1,791.8900	1.7919	(0.820)	0	0	0
2022/04/01	2044	04/08/2022			Bond Future	10.8235	83.0667	10.8217	83.0794	(0.017)	0.0000	0.0000	22,586
2022/04/01	2044	04/08/2022	11.10	Call	Bond Future	3,707.7500	3.7077	3,705.7700	3.7058	(0.053)	0	0	0
2022/04/01	2044	04/08/2022	11.10	Put	Bond Future	1,782.8900	1.7829	1,768.1300	1.7681	(0.828)	0	0	0
2022/04/01	2044	03/11/2022	11.40	Put	Bond Future	2,193.5400	2.1935	2,181.7300	2.1817	(0.538)	0	0	0
2022/04/01	2044	03/11/2022	11.41	Call	Bond Future	5,219.6500	5.2197	5,220.1300	5.2201	0.009	0	0	0
2022/04/01	2044	03/11/2022	11.41	Put	Bond Future	2,172.9200	2.1729	2,161.1600	2.1612	(0.541)	0	0	0
2022/04/01	2044	03/11/2022			Bond Future	10.9579	84.2924	10.9562	84.3046	(0.016)	0.0000	0.0000	0
2022/04/01	2044	03/11/2022	11.39	Call	Bond Future	5,130.5300	5.1305	5,130.9200	5.1309	0.008	0	0	0
2022/04/01	2044	03/11/2022	11.39	Put	Bond Future	2,214.5900	2.2146	2,202.7400	2.2027	(0.535)	0	0	0
2022/04/01	2044	03/11/2022	11.40	Call	Bond Future	5,174.9200	5.1749	5,175.3500	5.1753	0.008	0	0	0
2022/04/01	2044	02/02/2023	11.14	Call	Bond Future	4,094.6400	4.0946	4,094.6900	4.0947	0.001	0	0	0
2022/04/01	2044	02/02/2023	11.14	Put	Bond Future	3,681.9000	3.6819	3,670.2100	3.6702	(0.317)	0	0	0
2022/04/01	2044	02/02/2023	11.15	Call	Bond Future	4,130.7200	4.1307	4,130.8100	4.1308	0.002	0	0	0
2022/04/01	2044	02/02/2023	11.15	Put	Bond Future	3,650.3800	3.6504	3,638.7300	3.6387	(0.319)	0	0	0
2022/04/01	2044	02/02/2023			Bond Future	11.0792	81.3299	11.0775	81.3417	(0.016)	0.0000	0.0000	0
2022/04/01	2044	02/02/2023	11.16	Call	Bond Future	4,167.2400	4.1672	4,167.3600	4.1674	0.003	0	0	0
2022/04/01	2044	02/02/2023	11.16	Put	Bond Future	3,619.3900	3.6194	3,607.7700	3.6078	(0.321)	0	0	0
2022/04/01	2046	05/05/2022			Bond Future	114.9967	114.9967	115.0016	115.0016	0.004	0.0000	0.0000	14,454
2022/04/01	2046	04/08/2022			Bond Future	116.5541	116.5541	116.5582	116.5582	0.004	0.0000	0.0000	2,969
2022/04/01	2046	03/11/2022			Bond Future	116.3620	116.3620	116.3653	116.3653	0.003	0.0000	0.0000	0
2022/04/01	2046	02/02/2023			Bond Future	118.3427	118.3427	118.3450	118.3450	0.002	0.0000	0.0000	0
2022/04/01	2050	05/05/2022			Bond Future	118.5350	118.5350	118.9803	118.9803	0.376	0.0000	0.0000	8,792
2022/04/01	2050	04/08/2022			Bond Future	118.1099	118.1099	118.5602	118.5602	0.381	0.0000	0.0000	1,410
2022/04/01	2050	03/11/2022			Bond Future	119.8763	119.8763	120.3324	120.3324	0.380	0.0000	0.0000	0
2022/04/01	2050	02/02/2023			Bond Future	119.8365	119.8365	120.2996	120.2996	0.386	0.0000	0.0000	0
2022/04/01	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
2022/04/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	AL37	05/05/2022			Index Future	818.2980	818.2980	818.2230	818.2230	(0.009)	0.0000	0.0000	0
2022/04/01	AL37	04/08/2022			Index Future	829.0600	829.0600	828.9790	828.9790	(0.010)	0.0000	0.0000	0
2022/04/01	AL37	03/11/2022			Index Future	841.3690	841.3690	841.2800	841.2800	(0.011)	0.0000	0.0000	0
2022/04/01	AL37	02/02/2023			Index Future	855.4740	855.4740	855.3770	855.3770	(0.011)	0.0000	0.0000	0
2022/04/01	AL7T	05/05/2022			Index Future	942.7670	942.7670	943.0740	943.0740	0.033	0.0000	0.0000	0
2022/04/01	AL7T	04/08/2022			Index Future	955.1660	955.1660	955.4700	955.4700	0.032	0.0000	0.0000	0
2022/04/01	AL7T	03/11/2022			Index Future	969.3480	969.3480	969.6490	969.6490	0.031	0.0000	0.0000	0
2022/04/01	AL7T	02/02/2023			Index Future	985.5980	985.5980	985.8960	985.8960	0.030	0.0000	0.0000	0
2022/04/01	ALBI	05/05/2022			Index Future	841.8910	841.8910	842.1410	842.1410	0.030	0.0000	0.0000	129
2022/04/01	ALBI	04/08/2022			Index Future	852.9630	852.9630	853.2110	853.2110	0.029	0.0000	0.0000	92
2022/04/01	ALBI	03/11/2022			Index Future	865.6280	865.6280	865.8720	865.8720	0.028	0.0000	0.0000	0
2022/04/01	ALBI	02/02/2023			Index Future	880.1390	880.1390	880.3810	880.3810	0.027	0.0000	0.0000	0
2022/04/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C197	07/12/2023			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
2022/04/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/01	ES33	05/05/2022			Bond Future	11.3235	77.0285	11.3059	77.1205	(0.156)	0.0000	0.0000	87
2022/04/01	ES33	04/08/2022			Bond Future	11.5397	78.0718	11.5215	78.1644	(0.158)	0.0000	0.0000	263
2022/04/01	ES33	03/11/2022			Bond Future	11.7394	75.4570	11.7205	75.5505	(0.161)	0.0000	0.0000	0
2022/04/01	ES33	02/02/2023			Bond Future	11.9262	76.7448	11.9066	76.8392	(0.164)	0.0000	0.0000	0
2022/04/01	ES42	05/05/2022			Bond Future	11.7132	75.7356	11.7058	75.7806	(0.063)	0.0000	0.0000	1,190
2022/04/01	ES42	04/08/2022			Bond Future	11.9084	76.7618	11.9008	76.8069	(0.064)	0.0000	0.0000	3,579
2022/04/01	ES42	03/11/2022			Bond Future	12.0895	73.6504	12.0817	73.6955	(0.064)	0.0000	0.0000	0
2022/04/01	ES42	02/02/2023			Bond Future	12.2529	74.9103	12.2449	74.9555	(0.065)	0.0000	0.0000	0
2022/04/01	GOVI	05/05/2022	788.25	Call	GOVI	421,020.0000	42.1020	423,400.0000	42.3400	0.565	0	0	0
2022/04/01	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	05/05/2022			GOVI	830.3520	830.3520	830.5900	830.5900	0.029	0.0000	0.0000	990
2022/04/01	GOVI	05/05/2022	788.23	Call	GOVI	421,220.0000	42.1220	423,600.0000	42.3600	0.565	0	0	0
2022/04/01	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	05/05/2022	788.24	Call	GOVI	421,120.0000	42.1120	423,500.0000	42.3500	0.565	0	0	0
2022/04/01	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	04/08/2022	819.28	Call	GOVI	219,930.0000	21.9930	222,280.0000	22.2280	1.069	0	0	0

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2022/04/01	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	04/08/2022			GOVI	841.2730	841.2730	841.5080	841.5080	0.028	0.0000	0.0000	0
2022/04/01	GOVI	04/08/2022	819.26	Call	GOVI	220,130.0000	22.0130	222,480.0000	22.2480	1.068	0	0	0
2022/04/01	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	04/08/2022	819.27	Call	GOVI	220,030.0000	22.0030	222,380.0000	22.2380	1.068	0	0	0
2022/04/01	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	03/11/2022	820.41	Call	GOVI	333,540.0000	33.3540	335,860.0000	33.5860	0.696	0	0	0
2022/04/01	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	03/11/2022	820.42	Call	GOVI	333,440.0000	33.3440	335,760.0000	33.5760	0.696	0	0	0
2022/04/01	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	03/11/2022			GOVI	853.7640	853.7640	853.9960	853.9960	0.027	0.0000	0.0000	0
2022/04/01	GOVI	03/11/2022	820.43	Call	GOVI	333,340.0000	33.3340	335,660.0000	33.5660	0.696	0	0	0
2022/04/01	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	02/02/2023	850.82	Call	GOVI	172,570.0000	17.2570	174,850.0000	17.4850	1.321	0	0	0
2022/04/01	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	02/02/2023	850.83	Call	GOVI	172,470.0000	17.2470	174,750.0000	17.4750	1.322	0	0	0
2022/04/01	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GOVI	02/02/2023			GOVI	868.0770	868.0770	868.3050	868.3050	0.026	0.0000	0.0000	0
2022/04/01	GOVI	02/02/2023	850.84	Call	GOVI	172,370.0000	17.2370	174,650.0000	17.4650	1.323	0	0	0
2022/04/01	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/01	IGOV	05/05/2022			Index Future	312.1950	312.1950	312.4940	312.4940	0.096	0.0000	0.0000	499
2022/04/01	IGOV	04/08/2022			Index Future	316.3780	316.3780	316.6790	316.6790	0.095	0.0000	0.0000	0
2022/04/01	IGOV	03/11/2022			Index Future	321.1510	321.1510	321.4540	321.4540	0.094	0.0000	0.0000	0
2022/04/01	IGOV	02/02/2023			Index Future	326.6100	326.6100	326.9150	326.9150	0.093	0.0000	0.0000	0
2022/04/01	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/01	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
2022/04/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/01	JBAF	20/04/2022			Jibar Tradeable Future	4.4650	95.5350	4.4350	95.5650	(0.672)	0.0000	0.0000	0
2022/04/01	JBAF	18/05/2022			Jibar Tradeable Future	4.5300	95.4700	4.5300	95.4700	0.000	0.0000	0.0000	0
2022/04/01	JBAF	15/06/2022			Jibar Tradeable Future	4.9400	95.0600	4.9250	95.0750	(0.304)	0.0000	0.0000	0
2022/04/01	JBAF	20/07/2022			Jibar Tradeable Future	5.0350	94.9650	5.0200	94.9800	(0.298)	0.0000	0.0000	0
2022/04/01	JBAF	17/08/2022			Jibar Tradeable Future	5.4100	94.5900	5.3900	94.6100	(0.370)	0.0000	0.0000	0
2022/04/01	JBAF	21/09/2022			Jibar Tradeable Future	5.5100	94.4900	5.4650	94.5350	(0.817)	0.0000	0.0000	0
2022/04/01	JBAF	21/12/2022			Jibar Tradeable Future	6.2300	93.7700	6.1800	93.8200	(0.803)	0.0000	0.0000	68
2022/04/01	JBAF	15/03/2023			Jibar Tradeable Future	6.5100	93.4900	6.5000	93.5000	(0.154)	0.0000	0.0000	0
2022/04/01	JBAF	21/06/2023			Jibar Tradeable Future	6.7900	93.2100	6.6900	93.3100	(1.473)	0.0000	0.0000	0
2022/04/01	JBAF	20/09/2023			Jibar Tradeable Future	6.9600	93.0400	6.8600	93.1400	(1.437)	0.0000	0.0000	75
2022/04/01	JBAF	20/12/2023			Jibar Tradeable Future	7.0150	92.9850	6.9250	93.0750	(1.283)	0.0000	0.0000	72
2022/04/01	JBAF	20/03/2024			Jibar Tradeable Future	7.1800	92.8200	7.1200	92.8800	(0.836)	0.0000	0.0000	0
2022/04/01	R023	05/05/2022	6.31	Call	Bond Future	681.9000	0.6819	636.3600	0.6364	(6.678)	0	0	0
2022/04/01	R023	05/05/2022	6.31	Put	Bond Future	7.4500	0.0075	9.2200	0.0092	23.758	0	0	0
2022/04/01	R023	05/05/2022			Bond Future	5.4547	103.2715	5.5144	103.2241	1.094	0.0000	0.0000	14,749
2022/04/01	R023	05/05/2022	6.29	Call	Bond Future	666.7600	0.6668	621.3500	0.6213	(6.811)	0	0	0
2022/04/01	R023	05/05/2022	6.29	Put	Bond Future	8.0000	0.0080	9.9000	0.0099	23.750	0	0	0
2022/04/01	R023	05/05/2022	6.30	Call	Bond Future	674.3300	0.6743	628.8500	0.6288	(6.744)	0	0	0
2022/04/01	R023	05/05/2022	6.30	Put	Bond Future	7.7200	0.0077	9.5500	0.0096	23.705	0	0	0
2022/04/01	R023	04/08/2022	6.05	Call	Bond Future	365.5300	0.3655	330.7200	0.3307	(9.523)	0	0	0
2022/04/01	R023	04/08/2022	6.05	Put	Bond Future	89.8300	0.0898	104.1300	0.1041	15.919	0	0	0
2022/04/01	R023	04/08/2022			Bond Future	5.5459	104.6202	5.6355	104.5711	1.616	0.0000	0.0000	2,384
2022/04/01	R023	04/08/2022	6.03	Call	Bond Future	357.1900	0.3572	322.7300	0.3227	(9.648)	0	0	0
2022/04/01	R023	04/08/2022	6.03	Put	Bond Future	92.4000	0.0924	107.0500	0.1071	15.855	0	0	0
2022/04/01	R023	04/08/2022	6.04	Call	Bond Future	361.2500	0.3613	326.6100	0.3266	(9.589)	0	0	0
2022/04/01	R023	04/08/2022	6.04	Put	Bond Future	91.0000	0.0910	105.4700	0.1055	15.901	0	0	0
2022/04/01	R023	03/11/2022	6.25	Call	Bond Future	395.1100	0.3951	353.8000	0.3538	(10.455)	0	0	0
2022/04/01	R023	03/11/2022	6.25	Put	Bond Future	31.4600	0.0315	40.1600	0.0402	27.654	0	0	0
2022/04/01	R023	03/11/2022	6.26	Call	Bond Future	397.6800	0.3977	356.2600	0.3563	(10.415)	0	0	0
2022/04/01	R023	03/11/2022	6.26	Put	Bond Future	30.9700	0.0310	39.5600	0.0396	27.737	0	0	0
2022/04/01	R023	03/11/2022			Bond Future	5.0692	102.2840	5.2311	102.2340	3.194	0.0000	0.0000	0
2022/04/01	R023	03/11/2022	6.27	Call	Bond Future	400.4500	0.4005	358.9500	0.3590	(10.363)	0	0	0
2022/04/01	R023	03/11/2022	6.27	Put	Bond Future	30.6700	0.0307	39.1800	0.0392	27.747	0	0	0
2022/04/01	R035	05/05/2022	10.72	Call	Bond Future	2,693.0400	2.6930	2,663.4600	2.6635	(1.098)	0	0	0
2022/04/01	R035	05/05/2022	10.72	Put	Bond Future	475.1000	0.4751	465.1300	0.4651	(2.099)	0	0	0
2022/04/01	R035	05/05/2022	11.63	Call	Bond Future	7,664.7700	7.6648	7,643.6500	7.6437	(0.276)	0	0	0
2022/04/01	R035	05/05/2022	11.63	Put	Bond Future	17.4000	0.0174	15.8900	0.0159	(8.678)	0	0	0
2022/04/01	R035	05/05/2022	11.64	Call	Bond Future	7,720.9400	7.7209	7,699.8800	7.6999	(0.273)	0	0	0
2022/04/01	R035	05/05/2022	11.64	Put	Bond Future	16.6400	0.0166	15.1900	0.0152	(8.714)	0	0	0
2022/04/01	R035	05/05/2022			Bond Future	10.3713	91.2104	10.3743	91.1908	0.029	0.0000	0.0000	71,086
2022/04/01	R035	05/05/2022	10.82	Call	Bond Future	3,189.9500	3.1900	3,161.1100	3.1611	(0.904)	0	0	0
2022/04/01	R035	05/05/2022	10.82	Put	Bond Future	350.4800	0.3505	341.2500	0.3413	(2.634)	0	0	0
2022/04/01	R035	05/05/2022	11.65	Call	Bond Future	7,777.1000	7.7771	7,756.0800	7.7561	(0.270)	0	0	0
2022/04/01	R035	05/05/2022	11.65	Put	Bond Future	15.9300	0.0159	14.5200	0.0145	(8.851)	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
2022/04/01	R035	05/05/2022	12.64	Call	Bond Future	13,118.0400	13.1180	13,098.4100	13.0984	(0.150)	0	0	0
2022/04/01	R035	05/05/2022	12.64	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2022/04/01	R035	04/08/2022	11.13	Put	Bond Future	1,043.7300	1.0437	1,041.1600	1.0412	(0.246)	0	0	100
2022/04/01	R035	04/08/2022	10.64	Call	Bond Future	2,572.3600	2.5724	2,552.0500	2.5521	(0.790)	0	0	0
2022/04/01	R035	04/08/2022	10.64	Put	Bond Future	2,033.3800	2.0334	2,033.5400	2.0335	0.008	0	0	100
2022/04/01	R035	04/08/2022	10.72	Call	Bond Future	2,860.6200	2.8606	2,839.6600	2.8397	(0.733)	0	0	0
2022/04/01	R035	04/08/2022	10.72	Put	Bond Future	1,823.9900	1.8240	1,823.5000	1.8235	(0.027)	0	0	0
2022/04/01	R035	04/08/2022	10.73	Call	Bond Future	2,897.4700	2.8975	2,876.4400	2.8764	(0.726)	0	0	0
2022/04/01	R035	04/08/2022	10.73	Put	Bond Future	1,798.9100	1.7989	1,798.3500	1.7984	(0.031)	0	0	0
2022/04/01	R035	04/08/2022	9.53	Call	Bond Future	217.1300	0.2171	211.8700	0.2119	(2.423)	0	0	400
2022/04/01	R035	04/08/2022	9.53	Put	Bond Future	7,016.8800	7.0169	7,032.0900	7.0321	0.217	0	0	0
2022/04/01	R035	04/08/2022	9.84	Call	Bond Future	558.8000	0.5588	549.0200	0.5490	(1.750)	0	0	100
2022/04/01	R035	04/08/2022	9.84	Put	Bond Future	5,224.7300	5.2247	5,235.4200	5.2354	0.205	0	0	0
2022/04/01	R035	04/08/2022	10.53	Put	Bond Future	2,352.3800	2.3524	2,353.5600	2.3536	0.050	0	0	0
2022/04/01	R035	04/08/2022			Bond Future	10.5541	92.3830	10.5573	92.3625	0.031	0.0000	0.0000	49,855
2022/04/01	R035	04/08/2022	10.74	Call	Bond Future	2,934.7400	2.9347	2,913.6500	2.9137	(0.719)	0	0	0
2022/04/01	R035	04/08/2022	10.74	Put	Bond Future	1,774.3200	1.7743	1,773.7000	1.7737	(0.035)	0	0	0
2022/04/01	R035	04/08/2022	11.13	Call	Bond Future	4,568.8400	4.5688	4,545.8000	4.5458	(0.504)	0	0	0
2022/04/01	R035	04/08/2022	12.18	Call	Bond Future	9,689.2100	9.6892	9,666.3500	9.6663	(0.236)	0	0	0
2022/04/01	R035	04/08/2022	12.18	Put	Bond Future	237.2800	0.2373	234.8900	0.2349	(1.007)	0	0	400
2022/04/01	R035	04/08/2022	10.53	Call	Bond Future	2,200.4900	2.2005	2,181.2000	2.1812	(0.877)	0	0	400
2022/04/01	R035	03/11/2022	11.15	Call	Bond Future	4,585.1100	4.5851	4,564.4200	4.5644	(0.451)	0	0	0
2022/04/01	R035	03/11/2022	11.15	Put	Bond Future	1,931.6600	1.9317	1,932.5000	1.9325	0.043	0	0	0
2022/04/01	R035	03/11/2022	12.68	Call	Bond Future	11,439.3600	11.4394	11,416.2800	11.4163	(0.202)	0	0	0
2022/04/01	R035	03/11/2022	12.68	Put	Bond Future	418.6000	0.4186	417.0500	0.4170	(0.370)	0	0	1,000
2022/04/01	R035	03/11/2022	10.99	Call	Bond Future	3,959.0100	3.9590	3,939.1800	3.9392	(0.501)	0	0	0
2022/04/01	R035	03/11/2022	10.99	Put	Bond Future	2,255.3500	2.2553	2,257.0500	2.2571	0.075	0	0	582
2022/04/01	R035	03/11/2022	11.05	Call	Bond Future	4,189.5300	4.1895	4,169.3500	4.1694	(0.482)	0	0	1,000
2022/04/01	R035	03/11/2022	10.57	Call	Bond Future	2,538.4700	2.5385	2,521.6100	2.5216	(0.664)	0	0	0
2022/04/01	R035	03/11/2022	10.57	Put	Bond Future	3,400.9000	3.4009	3,405.5700	3.4056	0.137	0	0	582
2022/04/01	R035	03/11/2022			Bond Future	10.7092	89.2793	10.7127	89.2578	0.033	0.0000	0.0000	0
2022/04/01	R035	03/11/2022	11.14	Call	Bond Future	4,545.2100	4.5452	4,524.5700	4.5246	(0.454)	0	0	0
2022/04/01	R035	03/11/2022	11.14	Put	Bond Future	1,950.6900	1.9507	1,951.5800	1.9516	0.046	0	0	0
2022/04/01	R035	03/11/2022	11.05	Put	Bond Future	2,127.9400	2.1279	2,129.2900	2.1293	0.063	0	0	0
2022/04/01	R035	03/11/2022	11.13	Call	Bond Future	4,505.1800	4.5052	4,484.5800	4.4846	(0.457)	0	0	0
2022/04/01	R035	03/11/2022	11.13	Put	Bond Future	1,969.6400	1.9696	1,970.5700	1.9706	0.047	0	0	0
2022/04/01	R035	03/11/2022	9.82	Call	Bond Future	825.7600	0.8258	816.4200	0.8164	(1.131)	0	0	582
2022/04/01	R035	03/11/2022	9.82	Put	Bond Future	6,546.7300	6.5467	6,558.9200	6.5589	0.186	0	0	0
2022/04/01	R035	03/11/2022	10.30	Call	Bond Future	1,805.1200	1.8051	1,790.7100	1.7907	(0.798)	0	0	1,000
2022/04/01	R035	03/11/2022	10.30	Put	Bond Future	4,374.7400	4.3747	4,381.8600	4.3819	0.163	0	0	0
2022/04/01	R035	02/02/2023	13.22	Put	Bond Future	431.8700	0.4319	431.1500	0.4312	(0.167)	0	0	1,000
2022/04/01	R035	02/02/2023	10.88	Call	Bond Future	3,521.0900	3.5211	3,503.5400	3.5035	(0.498)	0	0	0
2022/04/01	R035	02/02/2023	10.88	Put	Bond Future	3,319.6500	3.3196	3,324.8400	3.3248	0.156	0	0	0
2022/04/01	R035	02/02/2023	9.81	Call	Bond Future	958.5400	0.9585	949.7300	0.9497	(0.919)	0	0	582
2022/04/01	R035	02/02/2023	9.81	Put	Bond Future	7,522.2100	7.5222	7,536.1400	7.5361	0.185	0	0	0
2022/04/01	R035	02/02/2023	10.30	Put	Bond Future	5,294.5900	5.2946	5,304.1700	5.3042	0.181	0	0	0
2022/04/01	R035	02/02/2023	10.66	Call	Bond Future	2,853.6700	2.8537	2,837.6500	2.8376	(0.561)	0	0	0
2022/04/01	R035	02/02/2023	10.66	Put	Bond Future	3,985.6700	3.9857	3,992.3900	3.9924	0.169	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
2022/04/01	R035	02/02/2023			Bond Future	10.8465	90.8204	10.8502	90.7976	0.035	0.0000	0.0000	0
2022/04/01	R035	02/02/2023	11.05	Call	Bond Future	4,086.9300	4.0869	4,068.3300	4.0683	(0.455)	0	0	1,000
2022/04/01	R035	02/02/2023	11.05	Put	Bond Future	2,874.5700	2.8746	2,878.7100	2.8787	0.144	0	0	0
2022/04/01	R035	02/02/2023	11.06	Call	Bond Future	4,121.9200	4.1219	4,103.2600	4.1033	(0.453)	0	0	0
2022/04/01	R035	02/02/2023	11.06	Put	Bond Future	2,850.6100	2.8506	2,854.6900	2.8547	0.143	0	0	582
2022/04/01	R035	02/02/2023	13.22	Call	Bond Future	13,190.4200	13.1904	13,166.9600	13.1670	(0.178)	0	0	0
2022/04/01	R035	02/02/2023	10.86	Call	Bond Future	3,457.2300	3.4572	3,439.8100	3.4398	(0.504)	0	0	0
2022/04/01	R035	02/02/2023	10.86	Put	Bond Future	3,375.8300	3.3758	3,381.1500	3.3812	0.158	0	0	0
2022/04/01	R035	02/02/2023	10.87	Call	Bond Future	3,489.0900	3.4891	3,471.6100	3.4716	(0.501)	0	0	0
2022/04/01	R035	02/02/2023	10.87	Put	Bond Future	3,347.6400	3.3476	3,352.9000	3.3529	0.157	0	0	0
2022/04/01	R035	02/02/2023	10.30	Call	Bond Future	1,917.5600	1.9176	1,904.4000	1.9044	(0.686)	0	0	1,000
2022/04/01	R186	05/05/2022	7.28	Call	Bond Future	13.6900	0.0137	12.2300	0.0122	(10.665)	0	0	435
2022/04/01	R186	05/05/2022	7.28	Put	Bond Future	3,797.2100	3.7972	3,806.4200	3.8064	0.243	0	0	0
2022/04/01	R186	05/05/2022	7.48	Call	Bond Future	42.7700	0.0428	39.3200	0.0393	(8.066)	0	0	3,600
2022/04/01	R186	05/05/2022	7.48	Put	Bond Future	2,999.0500	2.9990	3,006.2700	3.0063	0.241	0	0	0
2022/04/01	R186	05/05/2022	9.18	Call	Bond Future	3,805.5400	3.8055	3,792.9700	3.7930	(0.330)	0	0	0
2022/04/01	R186	05/05/2022	9.18	Put	Bond Future	28.5600	0.0286	26.6600	0.0267	(6.653)	0	0	454
2022/04/01	R186	05/05/2022	8.32	Call	Bond Future	998.4100	0.9984	981.4100	0.9814	(1.703)	0	0	0
2022/04/01	R186	05/05/2022	8.32	Put	Bond Future	562.1500	0.5622	555.8200	0.5558	(1.126)	0	0	0
2022/04/01	R186	05/05/2022	8.14	Call	Bond Future	621.6300	0.6216	606.1900	0.6062	(2.484)	0	0	454
2022/04/01	R186	05/05/2022	8.14	Put	Bond Future	901.3700	0.9014	896.6000	0.8966	(0.529)	0	0	0
2022/04/01	R186	05/05/2022			Bond Future	8.2101	112.6714	8.2128	112.6607	0.033	0.0000	0.0000	72,201
2022/04/01	R186	05/05/2022	6.73	Call	Bond Future	0.2600	0.0003	0.2100	0.0002	(19.231)	0	0	3,600
2022/04/01	R186	05/05/2022	6.73	Put	Bond Future	6,098.4500	6.0985	6,109.0700	6.1091	0.174	0	0	0
2022/04/01	R186	05/05/2022	8.64	Call	Bond Future	1,904.1000	1.9041	1,887.7500	1.8878	(0.859)	0	0	0
2022/04/01	R186	05/05/2022	8.64	Put	Bond Future	209.4200	0.2094	203.7400	0.2037	(2.712)	0	0	4,035
2022/04/01	R186	05/05/2022	8.94	Call	Bond Future	2,930.2200	2.9302	2,916.1200	2.9161	(0.481)	0	0	0
2022/04/01	R186	05/05/2022	8.94	Put	Bond Future	72.3800	0.0724	68.9500	0.0689	(4.739)	0	0	454
2022/04/01	R186	05/05/2022	8.31	Call	Bond Future	974.6200	0.9746	957.6700	0.9577	(1.739)	0	0	0
2022/04/01	R186	05/05/2022	8.31	Put	Bond Future	577.9800	0.5780	571.7000	0.5717	(1.087)	0	0	0
2022/04/01	R186	05/05/2022	8.35	Call	Bond Future	1,071.4400	1.0714	1,054.3400	1.0543	(1.596)	0	0	454
2022/04/01	R186	05/05/2022	8.35	Put	Bond Future	516.4200	0.5164	509.9900	0.5100	(1.245)	0	0	0
2022/04/01	R186	05/05/2022	7.88	Call	Bond Future	261.1200	0.2611	250.3200	0.2503	(4.136)	0	0	435
2022/04/01	R186	05/05/2022	7.88	Put	Bond Future	1,585.5800	1.5856	1,585.4500	1.5854	(0.008)	0	0	0
2022/04/01	R186	05/05/2022	8.30	Call	Bond Future	951.1400	0.9511	934.2500	0.9342	(1.776)	0	0	0
2022/04/01	R186	05/05/2022	8.30	Put	Bond Future	594.1400	0.5941	587.9200	0.5879	(1.047)	0	0	0
2022/04/01	R186	04/08/2022	8.15	Call	Bond Future	960.8700	0.9609	950.9200	0.9509	(1.036)	0	0	0
2022/04/01	R186	04/08/2022	8.15	Put	Bond Future	1,978.4800	1.9785	1,980.1800	1.9802	0.086	0	0	0
2022/04/01	R186	04/08/2022	9.78	Call	Bond Future	5,193.7600	5.1938	5,180.2300	5.1802	(0.261)	0	0	0
2022/04/01	R186	04/08/2022	9.78	Put	Bond Future	229.9500	0.2300	228.0700	0.2281	(0.818)	0	0	3,600
2022/04/01	R186	04/08/2022	7.96	Call	Bond Future	693.3400	0.6933	684.7900	0.6848	(1.233)	0	0	3,600
2022/04/01	R186	04/08/2022			Bond Future	8.4193	108.8819	8.4224	108.8703	0.037	0.0000	0.0000	15
2022/04/01	R186	04/08/2022	8.14	Call	Bond Future	945.4900	0.9455	935.6100	0.9356	(1.045)	0	0	0
2022/04/01	R186	04/08/2022	8.14	Put	Bond Future	2,001.1300	2.0011	2,002.9000	2.0029	0.088	0	0	0
2022/04/01	R186	04/08/2022	6.96	Call	Bond Future	84.5500	0.0846	82.3000	0.0823	(2.661)	0	0	3,600
2022/04/01	R186	04/08/2022	6.96	Put	Bond Future	5,746.2400	5.7462	5,755.6400	5.7556	0.164	0	0	0
2022/04/01	R186	04/08/2022	7.96	Put	Bond Future	2,436.2700	2.4363	2,439.3700	2.4394	0.127	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
2022/04/01	R186	04/08/2022	8.13	Call	Bond Future	930.0200	0.9300	920.2100	0.9202	(1.055)	0	0	0
2022/04/01	R186	04/08/2022	8.13	Put	Bond Future	2,023.7000	2.0237	2,025.5400	2.0255	0.091	0	0	0
2022/04/01	R186	03/11/2022	8.53	Call	Bond Future	1,683.8700	1.6839	1,673.5400	1.6735	(0.613)	0	0	0
2022/04/01	R186	03/11/2022	8.53	Put	Bond Future	1,915.3700	1.9154	1,917.7400	1.9177	0.124	0	0	0
2022/04/01	R186	03/11/2022	8.54	Call	Bond Future	1,702.3800	1.7024	1,692.0100	1.6920	(0.609)	0	0	0
2022/04/01	R186	03/11/2022	8.54	Put	Bond Future	1,898.3300	1.8983	1,900.6600	1.9007	0.123	0	0	0
2022/04/01	R186	03/11/2022			Bond Future	8.5952	110.4864	8.5988	110.4737	0.042	0.0000	0.0000	0
2022/04/01	R186	03/11/2022	8.55	Call	Bond Future	1,720.6600	1.7207	1,710.2500	1.7103	(0.605)	0	0	0
2022/04/01	R186	03/11/2022	8.55	Put	Bond Future	1,881.0800	1.8811	1,883.3700	1.8834	0.122	0	0	0
2022/04/01	R186	02/02/2023	8.32	Call	Bond Future	1,419.1400	1.4191	1,410.3700	1.4104	(0.618)	0	0	0
2022/04/01	R186	02/02/2023	8.32	Put	Bond Future	2,818.1100	2.8181	2,823.2300	2.8232	0.182	0	0	0
2022/04/01	R186	02/02/2023	8.33	Call	Bond Future	1,433.7100	1.4337	1,424.9000	1.4249	(0.614)	0	0	0
2022/04/01	R186	02/02/2023	8.33	Put	Bond Future	2,798.7400	2.7987	2,803.8200	2.8038	0.182	0	0	0
2022/04/01	R186	02/02/2023			Bond Future	8.7355	107.0510	8.7397	107.0371	0.048	0.0000	0.0000	0
2022/04/01	R186	02/02/2023	8.34	Call	Bond Future	1,448.7500	1.4488	1,439.9000	1.4399	(0.611)	0	0	0
2022/04/01	R186	02/02/2023	8.34	Put	Bond Future	2,779.8500	2.7799	2,784.8900	2.7849	0.181	0	0	0
2022/04/01	R197	05/05/2022			Bond Future	329.8338	329.8338	329.8226	329.8226	(0.003)	0.0000	0.0000	752
2022/04/01	R197	04/08/2022			Bond Future	325.8574	325.8574	325.8438	325.8438	(0.004)	0.0000	0.0000	0
2022/04/01	R197	03/11/2022			Bond Future	330.7309	330.7309	330.7145	330.7145	(0.005)	0.0000	0.0000	0
2022/04/01	R197	02/02/2023			Bond Future	327.7232	327.7232	327.7045	327.7045	(0.006)	0.0000	0.0000	0
2022/04/01	R202	05/05/2022			Bond Future	247.1110	247.1110	247.1206	247.1206	0.004	0.0000	0.0000	6,398
2022/04/01	R202	04/08/2022			Bond Future	245.9727	245.9727	245.9810	245.9810	0.003	0.0000	0.0000	91
2022/04/01	R202	03/11/2022			Bond Future	249.6506	249.6506	249.6571	249.6571	0.003	0.0000	0.0000	0
2022/04/01	R202	02/02/2023			Bond Future	249.3105	249.3105	249.3153	249.3153	0.002	0.0000	0.0000	0
2022/04/01	R209	05/05/2022	9.50	Call	Bond Future	19.8500	0.0199	20.1500	0.0202	1.511	0	0	2,975
2022/04/01	R209	05/05/2022	9.50	Put	Bond Future	5,105.3000	5.1053	5,009.0600	5.0091	(1.885)	0	0	0
2022/04/01	R209	05/05/2022	9.75	Call	Bond Future	93.5100	0.0935	96.1900	0.0962	2.866	0	0	8,525
2022/04/01	R209	05/05/2022	9.75	Put	Bond Future	3,634.1700	3.6342	3,540.3100	3.5403	(2.583)	0	0	0
2022/04/01	R209	05/05/2022	10.25	Call	Bond Future	804.2200	0.8042	830.4600	0.8305	3.263	0	0	0
2022/04/01	R209	05/05/2022	10.25	Put	Bond Future	1,384.9600	1.3850	1,314.6600	1.3147	(5.076)	0	0	11,000
2022/04/01	R209	05/05/2022	10.75	Call	Bond Future	2,564.3200	2.5643	2,629.4500	2.6294	2.540	0	0	0
2022/04/01	R209	05/05/2022	10.75	Put	Bond Future	349.0000	0.3490	317.5900	0.3176	(9.000)	0	0	1,050
2022/04/01	R209	05/05/2022	11.43	Call	Bond Future	5,804.3900	5.8044	5,896.0500	5.8961	1.579	0	0	0
2022/04/01	R209	05/05/2022	11.43	Put	Bond Future	31.0900	0.0311	26.2100	0.0262	(15.696)	0	0	0
2022/04/01	R209	05/05/2022	11.44	Call	Bond Future	5,853.4100	5.8534	5,945.2400	5.9452	1.569	0	0	0
2022/04/01	R209	05/05/2022	11.44	Put	Bond Future	29.7900	0.0298	25.0800	0.0251	(15.811)	0	0	0
2022/04/01	R209	05/05/2022			Bond Future	10.3515	70.7991	10.3346	70.8957	(0.164)	0.0000	0.0000	20,414
2022/04/01	R209	05/05/2022	11.45	Call	Bond Future	5,902.4500	5.9025	5,994.4400	5.9944	1.559	0	0	0
2022/04/01	R209	05/05/2022	11.45	Put	Bond Future	28.5600	0.0286	24.0100	0.0240	(15.931)	0	0	0
2022/04/01	R209	05/05/2022	12.00	Call	Bond Future	8,556.3700	8.5564	8,652.4000	8.6524	1.122	0	0	0
2022/04/01	R209	05/05/2022	12.00	Put	Bond Future	2.2700	0.0023	1.7600	0.0018	(22.467)	0	0	12,050
2022/04/01	R209	04/08/2022	10.58	Call	Bond Future	2,196.6400	2.1966	2,242.2600	2.2423	2.077	0	0	0
2022/04/01	R209	04/08/2022	10.58	Put	Bond Future	1,798.1600	1.7982	1,746.4300	1.7464	(2.877)	0	0	0
2022/04/01	R209	04/08/2022	10.57	Put	Bond Future	1,822.8900	1.8229	1,770.7200	1.7707	(2.862)	0	0	0
2022/04/01	R209	04/08/2022			Bond Future	10.5081	71.7403	10.4906	71.8376	(0.166)	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
2022/04/01	R209	04/08/2022	10.59	Call	Bond Future	2,227.3200	2.2273	2,273.3600	2.2734	2.067	0	0	0
2022/04/01	R209	04/08/2022	10.59	Put	Bond Future	1,773.7200	1.7737	1,722.4100	1.7224	(2.893)	0	0	0
2022/04/01	R209	04/08/2022	10.57	Call	Bond Future	2,166.1800	2.1662	2,211.3600	2.2114	2.086	0	0	0
2022/04/01	R209	03/11/2022	11.03	Call	Bond Future	3,800.8400	3.8008	3,857.9900	3.8580	1.504	0	0	0
2022/04/01	R209	03/11/2022	11.03	Put	Bond Future	1,757.0800	1.7571	1,716.1000	1.7161	(2.332)	0	0	0
2022/04/01	R209	03/11/2022	9.50	Call	Bond Future	399.0300	0.3990	410.1100	0.4101	2.777	0	0	0
2022/04/01	R209	03/11/2022	9.50	Put	Bond Future	7,064.2500	7.0642	6,977.2000	6.9772	(1.232)	0	0	0
2022/04/01	R209	03/11/2022	10.50	Put	Bond Future	2,993.8700	2.9939	2,936.1100	2.9361	(1.929)	0	0	0
2022/04/01	R209	03/11/2022	9.25	Call	Bond Future	239.8800	0.2399	246.9100	0.2469	2.931	0	0	6,000
2022/04/01	R209	03/11/2022	9.25	Put	Bond Future	8,474.6100	8.4746	8,383.5100	8.3835	(1.075)	0	0	0
2022/04/01	R209	03/11/2022			Bond Future	10.6470	69.6518	10.6290	69.7499	(0.169)	0.0000	0.0000	2,750
2022/04/01	R209	03/11/2022	11.50	Call	Bond Future	5,536.9000	5.5369	5,606.0200	5.6060	1.248	0	0	0
2022/04/01	R209	03/11/2022	11.50	Put	Bond Future	1,099.5500	1.0995	1,070.5400	1.0705	(2.638)	0	0	0
2022/04/01	R209	03/11/2022	11.00	Call	Bond Future	3,696.7100	3.6967	3,752.9900	3.7530	1.522	0	0	0
2022/04/01	R209	03/11/2022	11.00	Put	Bond Future	1,809.9500	1.8100	1,768.1000	1.7681	(2.312)	0	0	6,000
2022/04/01	R209	03/11/2022	11.01	Call	Bond Future	3,731.3100	3.7313	3,787.8800	3.7879	1.516	0	0	0
2022/04/01	R209	03/11/2022	11.01	Put	Bond Future	1,792.1600	1.7922	1,750.6000	1.7506	(2.319)	0	0	0
2022/04/01	R209	03/11/2022	11.02	Call	Bond Future	3,766.0200	3.7660	3,822.8800	3.8229	1.510	0	0	0
2022/04/01	R209	03/11/2022	11.02	Put	Bond Future	1,774.5400	1.7745	1,733.2700	1.7333	(2.326)	0	0	0
2022/04/01	R209	03/11/2022	10.00	Call	Bond Future	1,086.7800	1.0868	1,111.0900	1.1111	2.237	0	0	0
2022/04/01	R209	03/11/2022	10.00	Put	Bond Future	4,741.7300	4.7417	4,667.9100	4.6679	(1.557)	0	0	6,000
2022/04/01	R209	03/11/2022	10.50	Call	Bond Future	2,186.2800	2.1863	2,226.6500	2.2266	1.847	0	0	0
2022/04/01	R209	02/02/2023	10.79	Call	Bond Future	3,043.1700	3.0432	3,090.8700	3.0909	1.567	0	0	0
2022/04/01	R209	02/02/2023	10.80	Put	Bond Future	2,905.7300	2.9057	2,854.5000	2.8545	(1.763)	0	0	0
2022/04/01	R209	02/02/2023	10.78	Call	Bond Future	3,015.2700	3.0153	3,062.6900	3.0627	1.573	0	0	0
2022/04/01	R209	02/02/2023			Bond Future	10.7690	70.8243	10.7505	70.9235	(0.172)	0.0000	0.0000	0
2022/04/01	R209	02/02/2023	10.79	Put	Bond Future	2,931.0700	2.9311	2,879.5600	2.8796	(1.757)	0	0	0
2022/04/01	R209	02/02/2023	10.80	Call	Bond Future	3,071.1900	3.0712	3,119.1700	3.1192	1.562	0	0	0
2022/04/01	R209	02/02/2023	10.78	Put	Bond Future	2,956.6000	2.9566	2,904.8100	2.9048	(1.752)	0	0	0
2022/04/01	R210	05/05/2022			Bond Future	217.8460	217.8460	217.8480	217.8480	0.001	0.0000	0.0000	1,062
2022/04/01	R210	04/08/2022			Bond Future	220.7962	220.7962	220.7967	220.7967	0.000	0.0000	0.0000	266
2022/04/01	R210	03/11/2022			Bond Future	221.1641	221.1641	221.1629	221.1629	(0.001)	0.0000	0.0000	0
2022/04/01	R210	02/02/2023			Bond Future	224.9276	224.9276	224.9244	224.9244	(0.001)	0.0000	0.0000	0
2022/04/01	R213	05/05/2022	10.63	Call	Bond Future	3,753.2800	3.7533	3,805.5300	3.8055	1.392	0	0	0
2022/04/01	R213	05/05/2022	10.65	Put	Bond Future	102.3300	0.1023	91.6500	0.0916	(10.437)	0	0	0
2022/04/01	R213	05/05/2022			Bond Future	9.9010	84.5401	9.8887	84.6036	(0.125)	0.0000	0.0000	25,076
2022/04/01	R213	05/05/2022	10.63	Put	Bond Future	109.6900	0.1097	98.4400	0.0984	(10.256)	0	0	0
2022/04/01	R213	05/05/2022	10.64	Call	Bond Future	3,798.0800	3.7981	3,850.6200	3.8506	1.383	0	0	0
2022/04/01	R213	05/05/2022	10.64	Put	Bond Future	105.9500	0.1060	94.9900	0.0950	(10.345)	0	0	0
2022/04/01	R213	05/05/2022	10.65	Call	Bond Future	3,842.9500	3.8430	3,895.7700	3.8958	1.374	0	0	0
2022/04/01	R213	04/08/2022	9.88	Call	Bond Future	1,316.2100	1.3162	1,335.8800	1.3359	1.494	0	0	0
2022/04/01	R213	04/08/2022	9.89	Call	Bond Future	1,337.7300	1.3377	1,357.6600	1.3577	1.490	0	0	0
2022/04/01	R213	04/08/2022	9.90	Put	Bond Future	2,343.7200	2.3437	2,300.1500	2.3001	(1.859)	0	0	0
2022/04/01	R213	04/08/2022			Bond Future	10.0958	85.6284	10.0830	85.6922	(0.127)	0.0000	0.0000	0
2022/04/01	R213	04/08/2022	9.88	Put	Bond Future	2,401.6300	2.4016	2,357.5300	2.3575	(1.836)	0	0	0
2022/04/01	R213	04/08/2022	9.89	Put	Bond Future	2,372.4500	2.3725	2,328.6100	2.3286	(1.848)	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
2022/04/01	R213	04/08/2022	9.90	Call	Bond Future	1,359.6500	1.3597	1,379.8500	1.3799	1.486	0	0	0
2022/04/01	R213	03/11/2022	10.38	Call	Bond Future	2,634.6600	2.6347	2,664.8200	2.6648	1.145	0	0	0
2022/04/01	R213	03/11/2022	10.38	Put	Bond Future	2,060.6100	2.0606	2,026.7800	2.0268	(1.642)	0	0	0
2022/04/01	R213	03/11/2022	10.39	Call	Bond Future	2,661.7300	2.6617	2,692.1100	2.6921	1.141	0	0	0
2022/04/01	R213	03/11/2022	10.39	Put	Bond Future	2,039.6400	2.0396	2,006.0300	2.0060	(1.648)	0	0	0
2022/04/01	R213	03/11/2022	10.37	Call	Bond Future	2,607.4600	2.6075	2,637.4100	2.6374	1.149	0	0	0
2022/04/01	R213	03/11/2022	10.37	Put	Bond Future	2,081.4900	2.0815	2,047.4500	2.0475	(1.635)	0	0	200
2022/04/01	R213	03/11/2022	9.19	Call	Bond Future	468.3900	0.4684	476.2200	0.4762	1.672	0	0	476
2022/04/01	R213	03/11/2022	9.19	Put	Bond Future	5,878.6100	5.8786	5,822.4500	5.8225	(0.955)	0	0	0
2022/04/01	R213	03/11/2022			Bond Future	10.2611	83.3701	10.2479	83.4341	(0.129)	0.0000	0.0000	0
2022/04/01	R213	03/11/2022	10.40	Call	Bond Future	2,688.9500	2.6889	2,719.5300	2.7195	1.137	0	0	0
2022/04/01	R213	03/11/2022	10.40	Put	Bond Future	2,018.8500	2.0188	1,985.4400	1.9854	(1.655)	0	0	0
2022/04/01	R213	03/11/2022	9.98	Call	Bond Future	1,668.4900	1.6685	1,690.2600	1.6903	1.305	0	0	0
2022/04/01	R213	03/11/2022	9.98	Put	Bond Future	3,046.1300	3.0461	3,003.9100	3.0039	(1.386)	0	0	200
2022/04/01	R213	03/11/2022	10.19	Call	Bond Future	2,145.9600	2.1460	2,172.1300	2.1721	1.220	0	0	0
2022/04/01	R213	03/11/2022	10.19	Put	Bond Future	2,491.6200	2.4916	2,453.8000	2.4538	(1.518)	0	0	476
2022/04/01	R213	03/11/2022	9.13	Call	Bond Future	422.5900	0.4226	429.7100	0.4297	1.685	0	0	200
2022/04/01	R213	03/11/2022	9.13	Put	Bond Future	6,149.0800	6.1491	6,092.2100	6.0922	(0.925)	0	0	0
2022/04/01	R213	03/11/2022	9.84	Call	Bond Future	1,385.2900	1.3853	1,404.2100	1.4042	1.366	0	0	0
2022/04/01	R213	03/11/2022	9.84	Put	Bond Future	3,460.0800	3.4601	3,415.0100	3.4150	(1.303)	0	0	476
2022/04/01	R213	02/02/2023	10.43	Put	Bond Future	2,690.0100	2.6900	2,654.9700	2.6550	(1.303)	0	0	0
2022/04/01	R213	02/02/2023	12.20	Call	Bond Future	8,600.3600	8.6004	8,652.1200	8.6521	0.602	0	0	0
2022/04/01	R213	02/02/2023	12.20	Put	Bond Future	667.7300	0.6677	655.1500	0.6552	(1.884)	0	0	935
2022/04/01	R213	02/02/2023	10.22	Put	Bond Future	3,185.3600	3.1854	3,146.6300	3.1466	(1.216)	0	0	0
2022/04/01	R213	02/02/2023	10.23	Call	Bond Future	2,324.7500	2.3247	2,350.5400	2.3505	1.109	0	0	0
2022/04/01	R213	02/02/2023	10.35	Call	Bond Future	2,606.4500	2.6064	2,634.3500	2.6344	1.070	0	0	0
2022/04/01	R213	02/02/2023	10.35	Put	Bond Future	2,870.8700	2.8709	2,834.4300	2.8344	(1.269)	0	0	476
2022/04/01	R213	02/02/2023	10.01	Call	Bond Future	1,855.0600	1.8551	1,877.0000	1.8770	1.183	0	0	0
2022/04/01	R213	02/02/2023			Bond Future	10.4059	84.8069	10.3923	84.8712	(0.131)	0.0000	0.0000	0
2022/04/01	R213	02/02/2023	10.43	Call	Bond Future	2,803.4700	2.8035	2,832.7700	2.8328	1.045	0	0	935
2022/04/01	R213	02/02/2023	10.22	Call	Bond Future	2,302.1400	2.3021	2,327.7500	2.3278	1.112	0	0	0
2022/04/01	R213	02/02/2023	10.23	Put	Bond Future	3,160.1600	3.1602	3,121.6100	3.1216	(1.220)	0	0	0
2022/04/01	R213	02/02/2023	9.16	Call	Bond Future	597.3500	0.5973	606.3900	0.6064	1.513	0	0	476
2022/04/01	R213	02/02/2023	9.16	Put	Bond Future	6,753.9200	6.7539	6,698.6200	6.6986	(0.819)	0	0	0
2022/04/01	R213	02/02/2023	10.01	Put	Bond Future	3,750.4700	3.7505	3,708.0700	3.7081	(1.131)	0	0	476
2022/04/01	R213	02/02/2023	10.21	Call	Bond Future	2,279.6400	2.2796	2,305.0800	2.3051	1.116	0	0	0
2022/04/01	R213	02/02/2023	10.21	Put	Bond Future	3,210.7100	3.2107	3,171.8100	3.1718	(1.212)	0	0	0
2022/04/01	R214	05/05/2022	11.73	Put	Bond Future	33.0400	0.0330	29.2900	0.0293	(11.350)	0	0	0
2022/04/01	R214	05/05/2022	11.74	Put	Bond Future	31.7200	0.0317	28.0900	0.0281	(11.444)	0	0	0
2022/04/01	R214	05/05/2022	11.75	Call	Bond Future	6,207.1900	6.2072	6,244.0500	6.2440	0.594	0	0	0
2022/04/01	R214	05/05/2022			Bond Future	10.6258	67.9464	10.6189	67.9868	(0.064)	0.0000	0.0000	15,309
2022/04/01	R214	05/05/2022	11.73	Call	Bond Future	6,107.9000	6.1079	6,144.5300	6.1445	0.600	0	0	0
2022/04/01	R214	05/05/2022	11.74	Call	Bond Future	6,157.5500	6.1575	6,194.3000	6.1943	0.597	0	0	0
2022/04/01	R214	05/05/2022	11.75	Put	Bond Future	30.4600	0.0305	26.9400	0.0269	(11.556)	0	0	0
2022/04/01	R214	04/08/2022	10.98	Put	Bond Future	1,599.1000	1.5991	1,574.7500	1.5747	(1.523)	0	0	0
2022/04/01	R214	04/08/2022	10.99	Call	Bond Future	2,770.9200	2.7709	2,787.2000	2.7872	0.588	0	0	0
2022/04/01	R214	04/08/2022			Bond Future	10.7810	68.8194	10.7740	68.8598	(0.065)	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
2022/04/01	R214	04/08/2022	10.97	Call	Bond Future	2,702.4800	2.7025	2,718.4100	2.7184	0.589	0	0	0
2022/04/01	R214	04/08/2022	10.97	Put	Bond Future	1,621.4600	1.6215	1,596.9400	1.5969	(1.512)	0	0	0
2022/04/01	R214	04/08/2022	10.98	Call	Bond Future	2,736.5300	2.7365	2,752.6300	2.7526	0.588	0	0	0
2022/04/01	R214	04/08/2022	10.99	Put	Bond Future	1,577.1400	1.5771	1,552.9700	1.5530	(1.533)	0	0	0
2022/04/01	R214	03/11/2022	11.34	Call	Bond Future	4,157.2100	4.1572	4,177.4800	4.1775	0.488	0	0	0
2022/04/01	R214	03/11/2022	11.36	Put	Bond Future	1,760.3300	1.7603	1,740.3400	1.7403	(1.136)	0	0	0
2022/04/01	R214	03/11/2022			Bond Future	10.9123	66.5640	10.9052	66.6045	(0.065)	0.0000	0.0000	0
2022/04/01	R214	03/11/2022	11.34	Put	Bond Future	1,794.6200	1.7946	1,774.4000	1.7744	(1.127)	0	0	0
2022/04/01	R214	03/11/2022	11.35	Call	Bond Future	4,193.6100	4.1936	4,214.0000	4.2140	0.486	0	0	0
2022/04/01	R214	03/11/2022	11.35	Put	Bond Future	1,777.3900	1.7774	1,757.2900	1.7573	(1.131)	0	0	0
2022/04/01	R214	03/11/2022	11.36	Call	Bond Future	4,230.1200	4.2301	4,250.6200	4.2506	0.485	0	0	0
2022/04/01	R214	02/02/2023	11.07	Call	Bond Future	3,283.0900	3.2831	3,299.7100	3.2997	0.506	0	0	0
2022/04/01	R214	02/02/2023	11.07	Put	Bond Future	3,049.7900	3.0498	3,025.8300	3.0258	(0.786)	0	0	0
2022/04/01	R214	02/02/2023	11.08	Call	Bond Future	3,312.7400	3.3127	3,329.4800	3.3295	0.505	0	0	0
2022/04/01	R214	02/02/2023	11.08	Put	Bond Future	3,023.9200	3.0239	3,000.0800	3.0001	(0.788)	0	0	0
2022/04/01	R214	02/02/2023			Bond Future	11.0281	67.7135	11.0209	67.7540	(0.066)	0.0000	0.0000	0
2022/04/01	R214	02/02/2023	11.09	Call	Bond Future	3,342.2800	3.3423	3,359.1200	3.3591	0.504	0	0	0
2022/04/01	R214	02/02/2023	11.09	Put	Bond Future	2,998.0000	2.9980	2,974.2600	2.9743	(0.792)	0	0	0
2022/04/01	R248	05/05/2022	11.79	Call	Bond Future	8,202.0500	8.2021	8,249.5000	8.2495	0.579	0	0	0
2022/04/01	R248	05/05/2022	11.79	Put	Bond Future	30.4000	0.0304	26.7100	0.0267	(12.138)	0	0	0
2022/04/01	R248	05/05/2022	11.80	Call	Bond Future	8,263.7300	8.2637	8,311.3000	8.3113	0.576	0	0	0
2022/04/01	R248	05/05/2022			Bond Future	10.6048	85.3867	10.5980	85.4378	(0.064)	0.0000	0.0000	193,388
2022/04/01	R248	05/05/2022	11.80	Put	Bond Future	29.1700	0.0292	25.6000	0.0256	(12.239)	0	0	0
2022/04/01	R248	05/05/2022	11.81	Call	Bond Future	8,325.3900	8.3254	8,373.0800	8.3731	0.573	0	0	0
2022/04/01	R248	05/05/2022	11.81	Put	Bond Future	28.0000	0.0280	24.5500	0.0246	(12.321)	0	0	0
2022/04/01	R248	04/08/2022	10.98	Call	Bond Future	3,556.7000	3.5567	3,577.7200	3.5777	0.591	0	0	0
2022/04/01	R248	04/08/2022	10.98	Put	Bond Future	1,949.2200	1.9492	1,918.9600	1.9190	(1.552)	0	0	0
2022/04/01	R248	04/08/2022	10.99	Call	Bond Future	3,600.7100	3.6007	3,621.9600	3.6220	0.590	0	0	0
2022/04/01	R248	04/08/2022	10.99	Put	Bond Future	1,922.2200	1.9222	1,892.1900	1.8922	(1.562)	0	0	0
2022/04/01	R248	04/08/2022	10.20	Call	Bond Future	932.0200	0.9320	937.4400	0.9374	0.582	0	0	1,700
2022/04/01	R248	04/08/2022	10.40	Put	Bond Future	4,146.2400	4.1462	4,103.6500	4.1037	(1.027)	0	0	0
2022/04/01	R248	04/08/2022			Bond Future	10.7576	86.4837	10.7507	86.5350	(0.065)	0.0000	0.0000	6,533
2022/04/01	R248	04/08/2022	11.00	Call	Bond Future	3,644.9500	3.6450	3,666.4200	3.6664	0.589	0	0	0
2022/04/01	R248	04/08/2022	11.00	Put	Bond Future	1,895.5500	1.8956	1,865.7400	1.8657	(1.573)	0	0	0
2022/04/01	R248	04/08/2022	10.90	Call	Bond Future	3,212.8200	3.2128	3,232.0400	3.2320	0.598	0	0	1,700
2022/04/01	R248	04/08/2022	10.90	Put	Bond Future	2,177.3700	2.1774	2,145.3100	2.1453	(1.472)	0	0	0
2022/04/01	R248	04/08/2022	9.70	Call	Bond Future	211.8000	0.2118	212.6000	0.2126	0.378	0	0	0
2022/04/01	R248	04/08/2022	9.70	Put	Bond Future	8,669.5700	8.6696	8,619.0900	8.6191	(0.582)	0	0	0
2022/04/01	R248	04/08/2022	10.20	Put	Bond Future	5,215.5100	5.2155	5,169.6500	5.1697	(0.879)	0	0	0
2022/04/01	R248	04/08/2022	10.40	Call	Bond Future	1,442.1000	1.4421	1,450.7900	1.4508	0.603	0	0	0
2022/04/01	R248	03/11/2022	11.32	Call	Bond Future	5,258.7400	5.2587	5,284.6100	5.2846	0.492	0	0	0
2022/04/01	R248	03/11/2022	11.30	Put	Bond Future	2,281.9300	2.2819	2,256.1900	2.2562	(1.128)	0	0	0
2022/04/01	R248	03/11/2022	11.31	Put	Bond Future	2,259.9700	2.2600	2,234.3800	2.2344	(1.132)	0	0	0
2022/04/01	R248	03/11/2022			Bond Future	10.8867	83.3556	10.8796	83.4069	(0.065)	0.0000	0.0000	0
2022/04/01	R248	03/11/2022	11.32	Put	Bond Future	2,238.2200	2.2382	2,212.7800	2.2128	(1.137)	0	0	0
2022/04/01	R248	03/11/2022	11.30	Call	Bond Future	5,167.3500	5.1674	5,192.9200	5.1929	0.495	0	0	0
2022/04/01	R248	03/11/2022	11.31	Call	Bond Future	5,212.9900	5.2130	5,238.7100	5.2387	0.493	0	0	0

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2022/04/01	R248	02/02/2023	11.08	Call	Bond Future	4,268.6000	4.2686	4,290.3000	4.2903	0.508	0	0	0
2022/04/01	R248	02/02/2023	11.08	Put	Bond Future	3,709.7100	3.7097	3,679.9100	3.6799	(0.803)	0	0	0
2022/04/01	R248	02/02/2023			Bond Future	11.0005	84.7953	10.9932	84.8468	(0.066)	0.0000	0.0000	0
2022/04/01	R248	02/02/2023	11.06	Call	Bond Future	4,193.3300	4.1933	4,214.7500	4.2148	0.511	0	0	0
2022/04/01	R248	02/02/2023	11.06	Put	Bond Future	3,774.3600	3.7744	3,744.2800	3.7443	(0.797)	0	0	0
2022/04/01	R248	02/02/2023	11.07	Call	Bond Future	4,230.7400	4.2307	4,252.3100	4.2523	0.510	0	0	0
2022/04/01	R248	02/02/2023	11.07	Put	Bond Future	3,741.7500	3.7418	3,711.8200	3.7118	(0.800)	0	0	0

Total

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