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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/04/2022 TO 12/04/2022

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
2022/04/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	2025 05/05/2022			Bond Future	160.2593	160.2593	161.0184	161.0184	0.474	0.0000	0.0000	5,158
2022/04/12	2025 04/08/2022			Bond Future	160.8001	160.8001	161.5746	161.5746	0.482	0.0000	0.0000	1,588
2022/04/12	2025 03/11/2022			Bond Future	163.1541	163.1541	164.0233	164.0233	0.533	0.0000	0.0000	0
2022/04/12	2025 02/02/2023			Bond Future	164.2256	164.2256	165.1502	165.1502	0.563	0.0000	0.0000	0
2022/04/12	2029 05/05/2022			Bond Future	117.1518	117.1518	118.4407	118.4407	1.100	0.0000	0.0000	2,745
2022/04/12	2029 04/08/2022			Bond Future	118.7334	118.7334	120.0436	120.0436	1.103	0.0000	0.0000	3,399
2022/04/12	2029 03/11/2022			Bond Future	119.2398	119.2398	120.6306	120.6306	1.166	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
2022/04/12	2029	02/02/2023			Bond Future	121.2400	121.2400	122.6844	122.6844	1.191	0.0000	0.0000	0
2022/04/12	2030	05/05/2022	8.14	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,800
2022/04/12	2030	05/05/2022	8.14	Put	Bond Future	8,160.7100	8.1607	8,260.9100	8.2609	1.228	0	0	0
2022/04/12	2030	05/05/2022	8.47	Call	Bond Future	0.2400	0.0002	0.1500	0.0002	(37.500)	0	0	1,073
2022/04/12	2030	05/05/2022	10.21	Call	Bond Future	2,784.9600	2.7850	2,687.0200	2.6870	(3.517)	0	0	0
2022/04/12	2030	05/05/2022	10.21	Put	Bond Future	114.8500	0.1148	117.1200	0.1171	1.976	0	0	0
2022/04/12	2030	05/05/2022	9.95	Call	Bond Future	1,716.2500	1.7163	1,627.3000	1.6273	(5.183)	0	0	0
2022/04/12	2030	05/05/2022	9.65	Put	Bond Future	867.6100	0.8676	903.2800	0.9033	4.111	0	0	5,000
2022/04/12	2030	05/05/2022	8.81	Put	Bond Future	4,485.9500	4.4860	4,584.2800	4.5843	2.192	0	0	0
2022/04/12	2030	05/05/2022	8.89	Put	Bond Future	4,064.0300	4.0640	4,160.9700	4.1610	2.385	0	0	0
2022/04/12	2030	05/05/2022	9.15	Call	Bond Future	78.1700	0.0782	63.8100	0.0638	(18.370)	0	0	7,500
2022/04/12	2030	05/05/2022	9.15	Put	Bond Future	2,755.4700	2.7555	2,841.3200	2.8413	3.116	0	0	0
2022/04/12	2030	05/05/2022			Bond Future	9.6708	93.2159	9.6907	93.1157	0.205	0.0000	0.0000	77,336
2022/04/12	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/12	2030	05/05/2022	7.73	Put	Bond Future	10,502.0300	10.5020	10,602.2400	10.6022	0.954	0	0	0
2022/04/12	2030	05/05/2022	8.47	Put	Bond Future	6,325.7200	6.3257	6,425.8400	6.4258	1.583	0	0	0
2022/04/12	2030	05/05/2022	11.04	Call	Bond Future	6,588.9900	6.5890	6,488.6500	6.4887	(1.523)	0	0	0
2022/04/12	2030	05/05/2022	11.04	Put	Bond Future	1.6000	0.0016	1.4700	0.0015	(8.125)	0	0	1,800
2022/04/12	2030	05/05/2022	9.95	Put	Bond Future	320.9600	0.3210	332.2200	0.3322	3.508	0	0	1,073
2022/04/12	2030	05/05/2022	10.19	Call	Bond Future	2,697.8100	2.6978	2,600.2600	2.6003	(3.616)	0	0	0
2022/04/12	2030	05/05/2022	10.19	Put	Bond Future	124.9300	0.1249	127.5900	0.1276	2.129	0	0	0
2022/04/12	2030	05/05/2022	10.20	Call	Bond Future	2,741.3100	2.7413	2,643.5500	2.6436	(3.566)	0	0	0
2022/04/12	2030	05/05/2022	10.20	Put	Bond Future	119.8000	0.1198	122.2500	0.1222	2.045	0	0	200
2022/04/12	2030	05/05/2022	9.35	Call	Bond Future	231.5700	0.2316	199.9600	0.2000	(13.650)	0	0	0
2022/04/12	2030	05/05/2022	9.35	Put	Bond Future	1,869.0000	1.8690	1,937.6000	1.9376	3.670	0	0	1,073
2022/04/12	2030	05/05/2022	9.60	Call	Bond Future	644.4200	0.6444	585.2400	0.5852	(9.183)	0	0	0
2022/04/12	2030	05/05/2022	9.60	Put	Bond Future	1,002.5700	1.0026	1,043.6000	1.0436	4.092	0	0	5,000
2022/04/12	2030	05/05/2022	9.65	Call	Bond Future	762.6200	0.7626	698.0800	0.6981	(8.463)	0	0	0
2022/04/12	2030	05/05/2022	8.81	Call	Bond Future	6.6300	0.0066	4.7500	0.0048	(28.356)	0	0	200
2022/04/12	2030	05/05/2022	8.89	Call	Bond Future	12.6400	0.0126	9.3700	0.0094	(25.870)	0	0	1,800
2022/04/12	2030	04/08/2022	9.56	Call	Bond Future	1,056.5800	1.0566	1,013.7600	1.0138	(4.053)	0	0	0
2022/04/12	2030	04/08/2022	9.56	Put	Bond Future	2,626.4700	2.6265	2,682.2700	2.6823	2.125	0	0	0
2022/04/12	2030	04/08/2022	10.95	Call	Bond Future	5,410.2200	5.4102	5,321.0300	5.3210	(1.649)	0	0	0
2022/04/12	2030	04/08/2022	10.95	Put	Bond Future	381.8200	0.3818	391.2500	0.3913	2.470	0	0	800
2022/04/12	2030	04/08/2022			Bond Future	9.8789	90.4454	9.8992	90.3468	0.205	0.0000	0.0000	43,289
2022/04/12	2030	04/08/2022	9.05	Call	Bond Future	359.2700	0.3593	338.6800	0.3387	(5.731)	0	0	800
2022/04/12	2030	04/08/2022	9.05	Put	Bond Future	4,512.5200	4.5125	4,590.5500	4.5906	1.729	0	0	0
2022/04/12	2030	04/08/2022	9.54	Call	Bond Future	1,019.8800	1.0199	978.0000	0.9780	(4.106)	0	0	0
2022/04/12	2030	04/08/2022	9.54	Put	Bond Future	2,689.3800	2.6894	2,746.1200	2.7461	2.110	0	0	0
2022/04/12	2030	04/08/2022	9.55	Call	Bond Future	1,038.1200	1.0381	995.7800	0.9958	(4.079)	0	0	0
2022/04/12	2030	04/08/2022	9.55	Put	Bond Future	2,657.8000	2.6578	2,714.0800	2.7141	2.118	0	0	0
2022/04/12	2030	04/08/2022	8.30	Call	Bond Future	47.0200	0.0470	42.9800	0.0430	(8.592)	0	0	800
2022/04/12	2030	04/08/2022	8.30	Put	Bond Future	8,168.7700	8.1688	8,263.3500	8.2634	1.158	0	0	0
2022/04/12	2030	03/11/2022	10.10	Call	Bond Future	2,366.5300	2.3665	2,333.4400	2.3334	(1.398)	0	0	0
2022/04/12	2030	03/11/2022	10.10	Put	Bond Future	2,173.3000	2.1733	2,192.8300	2.1928	0.899	0	0	0
2022/04/12	2030	03/11/2022			Bond Future	10.0589	91.7502	10.0701	91.6976	0.111	0.0000	0.0000	0
2022/04/12	2030	03/11/2022	10.09	Call	Bond Future	2,341.4000	2.3414	2,308.4900	2.3085	(1.406)	0	0	0

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2022/04/12	2030	03/11/2022	10.09	Put	Bond Future	2,195.1800	2.1952	2,214.8900	2.2149	0.898	0	0	0
2022/04/12	2030	03/11/2022	10.08	Call	Bond Future	2,316.4100	2.3164	2,283.6800	2.2837	(1.413)	0	0	0
2022/04/12	2030	03/11/2022	10.08	Put	Bond Future	2,217.2300	2.2172	2,237.1200	2.2371	0.897	0	0	0
2022/04/12	2030	02/02/2023	10.01	Put	Bond Future	3,172.9500	3.1730	3,185.1000	3.1851	0.383	0	0	0
2022/04/12	2030	02/02/2023	9.94	Put	Bond Future	3,349.6700	3.3497	3,362.4600	3.3625	0.382	0	0	102
2022/04/12	2030	02/02/2023	9.99	Call	Bond Future	2,170.5500	2.1706	2,152.3400	2.1523	(0.839)	0	0	0
2022/04/12	2030	02/02/2023	10.00	Call	Bond Future	2,191.7600	2.1918	2,173.4700	2.1735	(0.834)	0	0	0
2022/04/12	2030	02/02/2023	9.20	Call	Bond Future	848.8000	0.8488	838.2800	0.8383	(1.239)	0	0	0
2022/04/12	2030	02/02/2023	9.20	Put	Bond Future	5,652.4700	5.6525	5,672.4900	5.6725	0.354	0	0	0
2022/04/12	2030	02/02/2023	9.66	Call	Bond Future	1,531.5700	1.5316	1,516.5100	1.5165	(0.983)	0	0	0
2022/04/12	2030	02/02/2023	9.66	Put	Bond Future	4,127.3300	4.1273	4,142.8100	4.1428	0.375	0	0	102
2022/04/12	2030	02/02/2023	9.80	Call	Bond Future	1,788.1800	1.7882	1,771.7500	1.7718	(0.919)	0	0	0
2022/04/12	2030	02/02/2023	8.81	Put	Bond Future	7,209.0000	7.2090	7,232.4000	7.2324	0.325	0	0	0
2022/04/12	2030	02/02/2023			Bond Future	10.2190	89.2658	10.2257	89.2352	0.066	0.0000	0.0000	0
2022/04/12	2030	02/02/2023	10.01	Call	Bond Future	2,213.4200	2.2134	2,195.0300	2.1950	(0.831)	0	0	0
2022/04/12	2030	02/02/2023	9.94	Call	Bond Future	2,065.8600	2.0659	2,048.1100	2.0481	(0.859)	0	0	0
2022/04/12	2030	02/02/2023	9.99	Put	Bond Future	3,222.5800	3.2226	3,234.9100	3.2349	0.383	0	0	0
2022/04/12	2030	02/02/2023	10.00	Put	Bond Future	3,197.5300	3.1975	3,209.7800	3.2098	0.383	0	0	0
2022/04/12	2030	02/02/2023	9.80	Put	Bond Future	3,724.9800	3.7250	3,739.0900	3.7391	0.379	0	0	0
2022/04/12	2030	02/02/2023	8.81	Call	Bond Future	480.7800	0.4808	473.6400	0.4736	(1.485)	0	0	102
2022/04/12	2032	05/05/2022	10.29	Put	Bond Future	385.8400	0.3858	418.3300	0.4183	8.421	0	0	0
2022/04/12	2032	05/05/2022	11.18	Call	Bond Future	6,219.7400	6.2197	6,043.2400	6.0432	(2.838)	0	0	0
2022/04/12	2032	05/05/2022	11.18	Put	Bond Future	6.1900	0.0062	6.3500	0.0064	2.585	0	0	780
2022/04/12	2032	05/05/2022	10.98	Call	Bond Future	5,186.0000	5.1860	5,010.2400	5.0102	(3.389)	0	0	0
2022/04/12	2032	05/05/2022	10.98	Put	Bond Future	19.0000	0.0190	19.9000	0.0199	4.737	0	0	993
2022/04/12	2032	05/05/2022	11.02	Put	Bond Future	15.4100	0.0154	16.0900	0.0161	4.413	0	0	0
2022/04/12	2032	05/05/2022	11.03	Call	Bond Future	5,444.8900	5.4449	5,268.8500	5.2688	(3.233)	0	0	0
2022/04/12	2032	05/05/2022	11.03	Put	Bond Future	14.5900	0.0146	15.2100	0.0152	4.249	0	0	0
2022/04/12	2032	05/05/2022			Bond Future	10.0395	89.8244	10.0705	89.6477	0.308	0.0000	0.0000	141,407
2022/04/12	2032	05/05/2022	9.58	Call	Bond Future	109.4000	0.1094	84.2700	0.0843	(22.971)	0	0	780
2022/04/12	2032	05/05/2022	9.58	Put	Bond Future	2,789.2600	2.7893	2,940.7900	2.9408	5.433	0	0	0
2022/04/12	2032	05/05/2022	10.18	Call	Bond Future	1,369.9500	1.3700	1,240.7500	1.2408	(9.431)	0	0	780
2022/04/12	2032	05/05/2022	10.18	Put	Bond Future	571.6200	0.5716	619.0800	0.6191	8.303	0	0	0
2022/04/12	2032	05/05/2022	10.29	Call	Bond Future	1,802.6700	1.8027	1,658.5000	1.6585	(7.998)	0	0	993
2022/04/12	2032	05/05/2022	11.04	Call	Bond Future	5,496.6200	5.4966	5,320.5400	5.3205	(3.203)	0	0	0
2022/04/12	2032	05/05/2022	11.04	Put	Bond Future	13.8000	0.0138	14.3800	0.0144	4.203	0	0	0
2022/04/12	2032	05/05/2022	11.02	Call	Bond Future	5,393.1400	5.3931	5,217.1600	5.2172	(3.263)	0	0	0
2022/04/12	2032	04/08/2022	10.20	Put	Bond Future	1,993.9200	1.9939	2,075.3200	2.0753	4.082	0	0	0
2022/04/12	2032	04/08/2022	10.21	Put	Bond Future	1,966.8000	1.9668	2,047.3600	2.0474	4.096	0	0	0
2022/04/12	2032	04/08/2022	10.22	Call	Bond Future	1,901.1400	1.9011	1,804.6800	1.8047	(5.074)	0	0	0
2022/04/12	2032	04/08/2022	9.40	Call	Bond Future	318.9600	0.3190	289.8300	0.2898	(9.133)	0	0	1,300
2022/04/12	2032	04/08/2022	9.40	Put	Bond Future	5,073.4500	5.0735	5,220.5200	5.2205	2.899	0	0	0
2022/04/12	2032	04/08/2022	9.72	Call	Bond Future	745.4400	0.7454	691.8300	0.6918	(7.192)	0	0	800
2022/04/12	2032	04/08/2022	9.72	Put	Bond Future	3,620.8600	3.6209	3,743.4500	3.7435	3.386	0	0	0
2022/04/12	2032	04/08/2022	8.97	Call	Bond Future	88.1000	0.0881	77.8100	0.0778	(11.680)	0	0	800
2022/04/12	2032	04/08/2022	8.97	Put	Bond Future	7,448.9700	7.4490	7,614.8800	7.6149	2.227	0	0	0
2022/04/12	2032	04/08/2022			Bond Future	10.2270	91.0147	10.2588	90.8385	0.311	0.0000	0.0000	15,374

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2022/04/12	2032	04/08/2022	11.60	Call	Bond Future	7,450.2100	7.4502	7,286.1700	7.2862	(2.202)	0	0	0
2022/04/12	2032	04/08/2022	11.60	Put	Bond Future	247.6400	0.2476	259.8000	0.2598	4.910	0	0	800
2022/04/12	2032	04/08/2022	11.89	Call	Bond Future	8,778.4500	8.7785	8,609.8900	8.6099	(1.920)	0	0	0
2022/04/12	2032	04/08/2022	11.89	Put	Bond Future	156.6300	0.1566	164.2700	0.1643	4.878	0	0	0
2022/04/12	2032	04/08/2022	10.20	Call	Bond Future	1,843.9100	1.8439	1,749.1100	1.7491	(5.141)	0	0	0
2022/04/12	2032	04/08/2022	10.21	Call	Bond Future	1,872.4100	1.8724	1,776.7700	1.7768	(5.108)	0	0	0
2022/04/12	2032	04/08/2022	10.22	Put	Bond Future	1,939.9600	1.9400	2,019.7000	2.0197	4.110	0	0	0
2022/04/12	2032	04/08/2022	10.10	Call	Bond Future	1,571.5800	1.5716	1,485.2000	1.4852	(5.496)	0	0	1,300
2022/04/12	2032	04/08/2022	10.10	Put	Bond Future	2,280.3700	2.2804	2,370.1900	2.3702	3.939	0	0	0
2022/04/12	2032	03/11/2022	10.56	Put	Bond Future	2,159.2200	2.1592	2,210.8100	2.2108	2.389	0	0	180
2022/04/12	2032	03/11/2022	10.11	Put	Bond Future	3,375.0300	3.3750	3,447.2600	3.4473	2.140	0	0	454
2022/04/12	2032	03/11/2022	10.16	Call	Bond Future	1,915.1100	1.9151	1,852.5000	1.8525	(3.269)	0	0	0
2022/04/12	2032	03/11/2022	10.16	Put	Bond Future	3,218.2000	3.2182	3,288.0500	3.2881	2.170	0	0	180
2022/04/12	2032	03/11/2022	9.36	Call	Bond Future	507.2900	0.5073	481.7000	0.4817	(5.044)	0	0	454
2022/04/12	2032	03/11/2022	9.36	Put	Bond Future	6,363.2300	6.3632	6,470.1000	6.4701	1.679	0	0	0
2022/04/12	2032	03/11/2022	9.46	Put	Bond Future	5,894.1600	5.8942	5,996.8800	5.9969	1.743	0	0	0
2022/04/12	2032	03/11/2022	9.92	Call	Bond Future	1,380.7500	1.3807	1,329.6800	1.3297	(3.699)	0	0	750
2022/04/12	2032	03/11/2022	9.92	Put	Bond Future	4,018.3100	4.0183	4,099.7000	4.0997	2.025	0	0	0
2022/04/12	2032	03/11/2022	9.31	Put	Bond Future	6,605.6900	6.6057	6,714.5300	6.7145	1.648	0	0	0
2022/04/12	2032	03/11/2022			Bond Future	10.3990	88.1754	10.4236	88.0429	0.236	0.0000	0.0000	0
2022/04/12	2032	03/11/2022	10.67	Call	Bond Future	3,378.9800	3.3790	3,293.5300	3.2935	(2.529)	0	0	750
2022/04/12	2032	03/11/2022	10.67	Put	Bond Future	1,932.0800	1.9321	1,979.0900	1.9791	2.433	0	0	0
2022/04/12	2032	03/11/2022	11.55	Call	Bond Future	6,721.6100	6.7216	6,609.6500	6.6097	(1.666)	0	0	0
2022/04/12	2032	03/11/2022	11.55	Put	Bond Future	790.6200	0.7906	811.1200	0.8111	2.593	0	0	500
2022/04/12	2032	03/11/2022	12.30	Call	Bond Future	9,874.4500	9.8745	9,751.4200	9.7514	(1.246)	0	0	0
2022/04/12	2032	03/11/2022	12.30	Put	Bond Future	366.1600	0.3662	375.5900	0.3756	2.575	0	0	750
2022/04/12	2032	03/11/2022	10.49	Call	Bond Future	2,805.7700	2.8058	2,727.9500	2.7280	(2.774)	0	0	0
2022/04/12	2032	03/11/2022	10.49	Put	Bond Future	2,316.3600	2.3164	2,371.0000	2.3710	2.359	0	0	454
2022/04/12	2032	03/11/2022	10.56	Call	Bond Future	3,022.6600	3.0227	2,941.7900	2.9418	(2.675)	0	0	0
2022/04/12	2032	03/11/2022	10.66	Call	Bond Future	3,345.9500	3.3460	3,260.9000	3.2609	(2.542)	0	0	0
2022/04/12	2032	03/11/2022	10.66	Put	Bond Future	1,951.8700	1.9519	1,999.2800	1.9993	2.429	0	0	0
2022/04/12	2032	03/11/2022	10.11	Call	Bond Future	1,796.1000	1.7961	1,735.8700	1.7359	(3.353)	0	0	0
2022/04/12	2032	03/11/2022	10.21	Call	Bond Future	2,038.4500	2.0384	1,973.4600	1.9735	(3.188)	0	0	500
2022/04/12	2032	03/11/2022	10.21	Put	Bond Future	3,066.8200	3.0668	3,134.2900	3.1343	2.200	0	0	0
2022/04/12	2032	03/11/2022	9.46	Call	Bond Future	623.9000	0.6239	594.1600	0.5942	(4.767)	0	0	500
2022/04/12	2032	03/11/2022	9.31	Call	Bond Future	455.0800	0.4551	431.4600	0.4315	(5.190)	0	0	180
2022/04/12	2032	02/02/2023	10.67	Call	Bond Future	3,298.3800	3.2984	3,231.7900	3.2318	(2.019)	0	0	750
2022/04/12	2032	02/02/2023	10.67	Put	Bond Future	2,671.6000	2.6716	2,717.6000	2.7176	1.722	0	0	0
2022/04/12	2032	02/02/2023	11.69	Call	Bond Future	6,860.4400	6.8604	6,769.1200	6.7691	(1.331)	0	0	0
2022/04/12	2032	02/02/2023	11.69	Put	Bond Future	1,131.5900	1.1316	1,152.8600	1.1529	1.880	0	0	0
2022/04/12	2032	02/02/2023	10.40	Call	Bond Future	2,559.5800	2.5596	2,501.7200	2.5017	(2.261)	0	0	0
2022/04/12	2032	02/02/2023	10.40	Put	Bond Future	3,354.3100	3.3543	3,409.0400	3.4090	1.632	0	0	0
2022/04/12	2032	02/02/2023	10.50	Call	Bond Future	2,821.4700	2.8215	2,760.3000	2.7603	(2.168)	0	0	0
2022/04/12	2032	02/02/2023	10.50	Put	Bond Future	3,086.1200	3.0861	3,137.5400	3.1375	1.666	0	0	454
2022/04/12	2032	02/02/2023	10.22	Call	Bond Future	2,121.3800	2.1214	2,069.6100	2.0696	(2.440)	0	0	500
2022/04/12	2032	02/02/2023	10.22	Put	Bond Future	3,881.0200	3.8810	3,941.8400	3.9418	1.567	0	0	0
2022/04/12	2032	02/02/2023	9.47	Call	Bond Future	775.3900	0.7754	748.8400	0.7488	(3.424)	0	0	500
2022/04/12	2032	02/02/2023	9.47	Put	Bond Future	6,709.4200	6.7094	6,795.4600	6.7955	1.282	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
2022/04/12	2032	02/02/2023	9.92	Call	Bond Future	1,485.3300	1.4853	1,443.9300	1.4439	(2.787)	0	0	750
2022/04/12	2032	02/02/2023	9.92	Put	Bond Future	4,884.5000	4.8845	4,955.6900	4.9557	1.457	0	0	0
2022/04/12	2032	02/02/2023			Bond Future	10.5502	89.6387	10.5717	89.5261	0.203	0.0000	0.0000	0
2022/04/12	2032	02/02/2023	12.75	Call	Bond Future	11,055.5600	11.0556	10,951.4900	10.9515	(0.941)	0	0	0
2022/04/12	2032	02/02/2023	12.75	Put	Bond Future	443.5000	0.4435	452.0200	0.4520	1.921	0	0	750
2022/04/12	2032	02/02/2023	11.84	Call	Bond Future	7,446.0900	7.4461	7,352.3500	7.3524	(1.259)	0	0	0
2022/04/12	2032	02/02/2023	11.84	Put	Bond Future	1,001.1800	1.0012	1,020.0300	1.0200	1.883	0	0	500
2022/04/12	2032	02/02/2023	10.39	Call	Bond Future	2,534.2600	2.5343	2,476.7300	2.4767	(2.270)	0	0	0
2022/04/12	2032	02/02/2023	10.39	Put	Bond Future	3,382.2300	3.3822	3,437.2900	3.4373	1.628	0	0	0
2022/04/12	2032	02/02/2023	10.16	Call	Bond Future	1,984.2000	1.9842	1,934.5000	1.9345	(2.505)	0	0	0
2022/04/12	2032	02/02/2023	10.16	Put	Bond Future	4,068.5900	4.0686	4,131.4800	4.1315	1.546	0	0	454
2022/04/12	2032	02/02/2023	10.38	Call	Bond Future	2,508.7400	2.5087	2,451.5500	2.4516	(2.280)	0	0	0
2022/04/12	2032	02/02/2023	10.38	Put	Bond Future	3,409.9900	3.4100	3,465.3900	3.4654	1.625	0	0	0
2022/04/12	2032	02/02/2023	9.31	Call	Bond Future	611.7500	0.6117	589.5200	0.5895	(3.634)	0	0	454
2022/04/12	2032	02/02/2023	9.31	Put	Bond Future	7,469.5300	7.4695	7,559.8900	7.5599	1.210	0	0	0
2022/04/12	2033	05/05/2022			Bond Future	112.8047	112.8047	114.0085	114.0085	1.067	0.0000	0.0000	2,474
2022/04/12	2033	04/08/2022			Bond Future	114.3276	114.3276	115.5515	115.5515	1.070	0.0000	0.0000	5,339
2022/04/12	2033	03/11/2022			Bond Future	114.6874	114.6874	115.9881	115.9881	1.134	0.0000	0.0000	0
2022/04/12	2033	02/02/2023			Bond Future	116.6110	116.6110	117.9628	117.9628	1.159	0.0000	0.0000	0
2022/04/12	2037	05/05/2022	11.82	Call	Bond Future	7,750.9800	7.7510	7,710.6900	7.7107	(0.520)	0	0	0
2022/04/12	2037	05/05/2022	11.83	Call	Bond Future	7,807.5500	7.8075	7,767.2900	7.7673	(0.516)	0	0	0
2022/04/12	2037	05/05/2022	11.84	Put	Bond Future	3.9200	0.0039	3.3300	0.0033	(15.051)	0	0	0
2022/04/12	2037	05/05/2022			Bond Future	10.5518	87.1296	10.5579	87.0900	0.057	0.0000	0.0000	89,075
2022/04/12	2037	05/05/2022	11.82	Put	Bond Future	4.4000	0.0044	3.7600	0.0038	(14.545)	0	0	0
2022/04/12	2037	05/05/2022	11.83	Put	Bond Future	4.1500	0.0042	3.5400	0.0035	(14.699)	0	0	0
2022/04/12	2037	05/05/2022	11.84	Call	Bond Future	7,864.0800	7.8641	7,823.8400	7.8238	(0.512)	0	0	0
2022/04/12	2037	04/08/2022	11.95	Call	Bond Future	7,683.1600	7.6832	7,644.4600	7.6445	(0.504)	0	0	0
2022/04/12	2037	04/08/2022	11.95	Put	Bond Future	391.2100	0.3912	389.9200	0.3899	(0.330)	0	0	1,050
2022/04/12	2037	04/08/2022	10.91	Put	Bond Future	1,746.8100	1.7468	1,752.3800	1.7524	0.319	0	0	0
2022/04/12	2037	04/08/2022	10.89	Call	Bond Future	2,816.6300	2.8166	2,785.0800	2.7851	(1.120)	0	0	0
2022/04/12	2037	04/08/2022	10.89	Put	Bond Future	1,797.1200	1.7971	1,802.9800	1.8030	0.326	0	0	0
2022/04/12	2037	04/08/2022	10.90	Call	Bond Future	2,854.1100	2.8541	2,822.4100	2.8224	(1.111)	0	0	0
2022/04/12	2037	04/08/2022			Bond Future	10.7289	84.0281	10.7348	83.9907	0.055	0.0000	0.0000	57,234
2022/04/12	2037	04/08/2022	10.91	Call	Bond Future	2,891.6300	2.8916	2,859.7900	2.8598	(1.101)	0	0	0
2022/04/12	2037	04/08/2022	11.21	Call	Bond Future	4,129.5600	4.1296	4,094.1800	4.0942	(0.857)	0	0	1,050
2022/04/12	2037	04/08/2022	11.21	Put	Bond Future	1,138.2700	1.1383	1,140.3000	1.1403	0.178	0	0	0
2022/04/12	2037	04/08/2022	11.42	Call	Bond Future	5,092.0700	5.0921	5,055.1000	5.0551	(0.726)	0	0	0
2022/04/12	2037	04/08/2022	11.42	Put	Bond Future	844.4000	0.8444	844.8400	0.8448	0.052	0	0	50
2022/04/12	2037	04/08/2022	10.10	Call	Bond Future	652.6100	0.6526	637.5200	0.6375	(2.312)	0	0	50
2022/04/12	2037	04/08/2022	10.10	Put	Bond Future	4,814.6500	4.8146	4,836.9700	4.8370	0.464	0	0	0
2022/04/12	2037	04/08/2022	10.90	Put	Bond Future	1,771.9100	1.7719	1,777.6200	1.7776	0.322	0	0	50
2022/04/12	2037	03/11/2022	11.32	Call	Bond Future	4,596.3000	4.5963	4,593.3000	4.5933	(0.065)	0	0	0
2022/04/12	2037	03/11/2022	11.30	Put	Bond Future	1,962.5100	1.9625	1,953.2700	1.9533	(0.471)	0	0	0
2022/04/12	2037	03/11/2022	11.31	Call	Bond Future	4,555.5600	4.5556	4,552.5300	4.5525	(0.067)	0	0	0
2022/04/12	2037	03/11/2022	11.31	Put	Bond Future	1,943.2900	1.9433	1,934.0800	1.9341	(0.474)	0	0	0
2022/04/12	2037	03/11/2022			Bond Future	10.8818	85.2407	10.8808	85.2469	(0.009)	0.0000	0.0000	0

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2022/04/12	2037	03/11/2022	11.32	Put	Bond Future	1,924.4900	1.9245	1,915.3100	1.9153	(0.477)	0	0	0
2022/04/12	2037	03/11/2022	11.30	Call	Bond Future	4,515.1700	4.5152	4,512.1100	4.5121	(0.068)	0	0	0
2022/04/12	2037	02/02/2023	11.03	Call	Bond Future	3,502.5400	3.5025	3,511.1900	3.5112	0.247	0	0	0
2022/04/12	2037	02/02/2023	11.03	Put	Bond Future	3,439.3600	3.4394	3,420.3700	3.4204	(0.552)	0	0	0
2022/04/12	2037	02/02/2023	11.04	Call	Bond Future	3,534.7000	3.5347	3,543.4300	3.5434	0.247	0	0	0
2022/04/12	2037	02/02/2023	11.04	Put	Bond Future	3,410.4800	3.4105	3,391.5700	3.3916	(0.554)	0	0	0
2022/04/12	2037	02/02/2023			Bond Future	11.0197	82.3986	11.0151	82.4262	(0.041)	0.0000	0.0000	0
2022/04/12	2037	02/02/2023	11.05	Call	Bond Future	3,566.6900	3.5667	3,575.5000	3.5755	0.247	0	0	0
2022/04/12	2037	02/02/2023	11.05	Put	Bond Future	3,381.5000	3.3815	3,362.6700	3.3627	(0.557)	0	0	0
2022/04/12	2038	05/05/2022			Bond Future	130.5339	130.5339	131.7173	131.7173	0.907	0.0000	0.0000	3,553
2022/04/12	2038	04/08/2022			Bond Future	130.4707	130.4707	131.6740	131.6740	0.922	0.0000	0.0000	3,405
2022/04/12	2038	03/11/2022			Bond Future	132.3811	132.3811	133.6702	133.6702	0.974	0.0000	0.0000	0
2022/04/12	2038	02/02/2023			Bond Future	132.7290	132.7290	134.0728	134.0728	1.012	0.0000	0.0000	0
2022/04/12	2040	05/05/2022	10.57	Call	Bond Future	760.2600	0.7603	747.5100	0.7475	(1.677)	0	0	1,200
2022/04/12	2040	05/05/2022	10.57	Put	Bond Future	1,651.9900	1.6520	1,612.3000	1.6123	(2.403)	0	0	0
2022/04/12	2040	05/05/2022	11.91	Put	Bond Future	7.5200	0.0075	6.1000	0.0061	(18.883)	0	0	0
2022/04/12	2040	05/05/2022	11.92	Call	Bond Future	8,008.8700	8.0089	8,034.4600	8.0345	0.320	0	0	0
2022/04/12	2040	05/05/2022	11.92	Put	Bond Future	7.1100	0.0071	5.7600	0.0058	(18.987)	0	0	0
2022/04/12	2040	05/05/2022	13.04	Call	Bond Future	14,335.0400	14.3350	14,361.9800	14.3620	0.188	0	0	0
2022/04/12	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/12	2040	05/05/2022			Bond Future	10.6955	89.0801	10.6917	89.1070	(0.036)	0.0000	0.0000	61,700
2022/04/12	2040	05/05/2022	9.82	Call	Bond Future	6.7700	0.0068	5.8400	0.0058	(13.737)	0	0	1,200
2022/04/12	2040	05/05/2022	9.82	Put	Bond Future	6,537.4200	6.5374	6,509.5500	6.5096	(0.426)	0	0	0
2022/04/12	2040	05/05/2022	11.90	Call	Bond Future	7,888.5600	7.8886	7,914.0200	7.9140	0.323	0	0	0
2022/04/12	2040	05/05/2022	11.90	Put	Bond Future	7.9400	0.0079	6.4600	0.0065	(18.640)	0	0	0
2022/04/12	2040	05/05/2022	11.91	Call	Bond Future	7,948.7500	7.9488	7,974.2700	7.9743	0.321	0	0	0
2022/04/12	2040	04/08/2022	11.05	Call	Bond Future	3,157.2900	3.1573	3,164.5600	3.1646	0.230	0	0	0
2022/04/12	2040	04/08/2022	11.05	Put	Bond Future	1,922.4700	1.9225	1,899.5800	1.8996	(1.191)	0	0	0
2022/04/12	2040	04/08/2022	12.24	Put	Bond Future	366.6700	0.3667	358.0000	0.3580	(2.365)	0	0	460
2022/04/12	2040	04/08/2022	9.70	Put	Bond Future	8,785.9900	8.7860	8,754.9000	8.7549	(0.354)	0	0	0
2022/04/12	2040	04/08/2022			Bond Future	10.8682	85.7540	10.8638	85.7842	(0.040)	0.0000	0.0000	42,392
2022/04/12	2040	04/08/2022	11.04	Call	Bond Future	3,116.1700	3.1162	3,123.3000	3.1233	0.229	0	0	0
2022/04/12	2040	04/08/2022	11.04	Put	Bond Future	1,948.5400	1.9485	1,925.5100	1.9255	(1.182)	0	0	0
2022/04/12	2040	04/08/2022	12.24	Call	Bond Future	9,032.5800	9.0326	9,054.0700	9.0541	0.238	0	0	0
2022/04/12	2040	04/08/2022	9.70	Call	Bond Future	138.4300	0.1384	137.5000	0.1375	(0.672)	0	0	460
2022/04/12	2040	04/08/2022	10.70	Call	Bond Future	1,893.4300	1.8934	1,896.2600	1.8963	0.149	0	0	460
2022/04/12	2040	04/08/2022	10.70	Put	Bond Future	3,061.0500	3.0611	3,033.7200	3.0337	(0.893)	0	0	0
2022/04/12	2040	04/08/2022	11.03	Call	Bond Future	3,075.0800	3.0751	3,082.0800	3.0821	0.228	0	0	0
2022/04/12	2040	04/08/2022	11.03	Put	Bond Future	1,974.7300	1.9747	1,951.5700	1.9516	(1.173)	0	0	0
2022/04/12	2040	03/11/2022	11.39	Call	Bond Future	4,627.6700	4.6277	4,668.4500	4.6685	0.881	0	0	0
2022/04/12	2040	03/11/2022	11.40	Call	Bond Future	4,669.9000	4.6699	4,710.9000	4.7109	0.878	0	0	0
2022/04/12	2040	03/11/2022	11.41	Put	Bond Future	2,135.5100	2.1355	2,100.9500	2.1009	(1.618)	0	0	0
2022/04/12	2040	03/11/2022			Bond Future	11.0172	86.9917	11.0060	87.0675	(0.102)	0.0000	0.0000	0
2022/04/12	2040	03/11/2022	11.39	Put	Bond Future	2,179.3800	2.1794	2,144.3700	2.1444	(1.606)	0	0	0
2022/04/12	2040	03/11/2022	11.40	Put	Bond Future	2,157.4700	2.1575	2,122.6800	2.1227	(1.613)	0	0	0
2022/04/12	2040	03/11/2022	11.41	Call	Bond Future	4,712.0100	4.7120	4,753.2400	4.7532	0.875	0	0	0

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2022/04/12	2040	02/02/2023	11.12	Call	Bond Future	3,676.7200	3.6767	3,721.2800	3.7213	1.212	0	0	0
2022/04/12	2040	02/02/2023	11.12	Put	Bond Future	3,888.1000	3.8881	3,833.9000	3.8339	(1.394)	0	0	0
2022/04/12	2040	02/02/2023			Bond Future	11.1520	83.9284	11.1371	84.0272	(0.134)	0.0000	0.0000	0
2022/04/12	2040	02/02/2023	11.10	Call	Bond Future	3,609.3300	3.6093	3,653.3500	3.6533	1.220	0	0	0
2022/04/12	2040	02/02/2023	11.10	Put	Bond Future	3,953.0400	3.9530	3,898.3000	3.8983	(1.385)	0	0	0
2022/04/12	2040	02/02/2023	11.11	Call	Bond Future	3,642.8000	3.6428	3,687.0900	3.6871	1.216	0	0	0
2022/04/12	2040	02/02/2023	11.11	Put	Bond Future	3,920.3000	3.9203	3,865.8300	3.8658	(1.389)	0	0	0
2022/04/12	2044	05/05/2022	11.91	Call	Bond Future	7,936.1000	7.9361	7,958.6800	7.9587	0.285	0	0	0
2022/04/12	2044	05/05/2022	11.91	Put	Bond Future	8.9000	0.0089	7.2800	0.0073	(18.202)	0	0	0
2022/04/12	2044	05/05/2022	11.92	Call	Bond Future	7,996.7100	7.9967	8,019.3700	8.0194	0.283	0	0	0
2022/04/12	2044	05/05/2022	11.92	Put	Bond Future	8.4300	0.0084	6.8900	0.0069	(18.268)	0	0	0
2022/04/12	2044	05/05/2022			Bond Future	10.7177	85.9051	10.7144	85.9293	(0.031)	0.0000	0.0000	46,437
2022/04/12	2044	05/05/2022	11.93	Call	Bond Future	8,057.2600	8.0573	8,079.9800	8.0800	0.282	0	0	0
2022/04/12	2044	05/05/2022	11.93	Put	Bond Future	7.9900	0.0080	6.5100	0.0065	(18.523)	0	0	0
2022/04/12	2044	04/08/2022	11.08	Call	Bond Future	3,303.1500	3.3031	3,308.6600	3.3087	0.167	0	0	0
2022/04/12	2044	04/08/2022	11.08	Put	Bond Future	1,919.4400	1.9194	1,897.7600	1.8978	(1.129)	0	0	0
2022/04/12	2044	04/08/2022	11.09	Call	Bond Future	3,345.8900	3.3459	3,351.5300	3.3515	0.169	0	0	0
2022/04/12	2044	04/08/2022	11.09	Put	Bond Future	1,893.7600	1.8938	1,872.2100	1.8722	(1.138)	0	0	0
2022/04/12	2044	04/08/2022			Bond Future	10.8807	82.6622	10.8769	82.6894	(0.035)	0.0000	0.0000	33,189
2022/04/12	2044	04/08/2022	11.10	Call	Bond Future	3,388.8500	3.3888	3,394.6100	3.3946	0.170	0	0	0
2022/04/12	2044	04/08/2022	11.10	Put	Bond Future	1,868.4000	1.8684	1,846.9700	1.8470	(1.147)	0	0	0
2022/04/12	2044	03/11/2022	11.40	Put	Bond Future	2,208.3300	2.2083	2,175.0400	2.1750	(1.507)	0	0	0
2022/04/12	2044	03/11/2022	11.41	Call	Bond Future	4,795.4400	4.7954	4,833.5600	4.8336	0.795	0	0	0
2022/04/12	2044	03/11/2022	11.41	Put	Bond Future	2,185.8500	2.1859	2,152.7800	2.1528	(1.513)	0	0	0
2022/04/12	2044	03/11/2022			Bond Future	11.0211	83.8553	11.0107	83.9265	(0.094)	0.0000	0.0000	0
2022/04/12	2044	03/11/2022	11.39	Call	Bond Future	4,709.8300	4.7098	4,747.5200	4.7475	0.800	0	0	0
2022/04/12	2044	03/11/2022	11.39	Put	Bond Future	2,231.0300	2.2310	2,197.5300	2.1975	(1.502)	0	0	0
2022/04/12	2044	03/11/2022	11.40	Call	Bond Future	4,752.5700	4.7526	4,790.4700	4.7905	0.797	0	0	0
2022/04/12	2044	02/02/2023	11.14	Call	Bond Future	3,839.0600	3.8391	3,881.4000	3.8814	1.103	0	0	0
2022/04/12	2044	02/02/2023	11.14	Put	Bond Future	3,890.9900	3.8910	3,840.0500	3.8400	(1.309)	0	0	0
2022/04/12	2044	02/02/2023	11.15	Call	Bond Future	3,873.8100	3.8738	3,916.4100	3.9164	1.100	0	0	0
2022/04/12	2044	02/02/2023	11.15	Put	Bond Future	3,858.1400	3.8581	3,807.4600	3.8075	(1.314)	0	0	0
2022/04/12	2044	02/02/2023			Bond Future	11.1477	80.8653	11.1339	80.9585	(0.124)	0.0000	0.0000	0
2022/04/12	2044	02/02/2023	11.16	Call	Bond Future	3,908.9900	3.9090	3,951.8500	3.9519	1.096	0	0	0
2022/04/12	2044	02/02/2023	11.16	Put	Bond Future	3,825.8100	3.8258	3,775.3900	3.7754	(1.318)	0	0	0
2022/04/12	2046	05/05/2022			Bond Future	118.5803	118.5803	120.2110	120.2110	1.375	0.0000	0.0000	14,283
2022/04/12	2046	04/08/2022			Bond Future	120.1813	120.1813	121.8378	121.8378	1.378	0.0000	0.0000	7,486
2022/04/12	2046	03/11/2022			Bond Future	120.0056	120.0056	121.7485	121.7485	1.452	0.0000	0.0000	0
2022/04/12	2046	02/02/2023			Bond Future	122.0197	122.0197	123.8223	123.8223	1.477	0.0000	0.0000	0
2022/04/12	2050	05/05/2022			Bond Future	123.7705	123.7705	124.7176	124.7176	0.765	0.0000	0.0000	8,430
2022/04/12	2050	04/08/2022			Bond Future	123.4108	123.4108	124.3746	124.3746	0.781	0.0000	0.0000	1,772
2022/04/12	2050	03/11/2022			Bond Future	125.2175	125.2175	126.2599	126.2599	0.832	0.0000	0.0000	0
2022/04/12	2050	02/02/2023			Bond Future	125.2381	125.2381	126.3289	126.3289	0.871	0.0000	0.0000	0
2022/04/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/04/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	AL37	05/05/2022			Index Future	821.0160	821.0160	820.5850	820.5850	(0.052)	0.0000	0.0000	0
2022/04/12	AL37	04/08/2022			Index Future	831.7670	831.7670	831.3860	831.3860	(0.046)	0.0000	0.0000	0
2022/04/12	AL37	03/11/2022			Index Future	843.8450	843.8450	843.9130	843.9130	0.008	0.0000	0.0000	0
2022/04/12	AL37	02/02/2023			Index Future	857.7770	857.7770	858.0880	858.0880	0.036	0.0000	0.0000	0
2022/04/12	AL7T	05/05/2022			Index Future	942.2990	942.2990	940.4510	940.4510	(0.196)	0.0000	0.0000	0
2022/04/12	AL7T	04/08/2022			Index Future	954.6380	954.6380	952.8290	952.8290	(0.189)	0.0000	0.0000	0
2022/04/12	AL7T	03/11/2022			Index Future	968.5010	968.5010	967.1860	967.1860	(0.136)	0.0000	0.0000	0
2022/04/12	AL7T	02/02/2023			Index Future	984.4920	984.4920	983.4310	983.4310	(0.108)	0.0000	0.0000	0
2022/04/12	ALBI	05/05/2022			Index Future	840.9830	840.9830	840.1480	840.1480	(0.099)	0.0000	0.0000	129
2022/04/12	ALBI	04/08/2022			Index Future	851.9960	851.9960	851.2060	851.2060	(0.093)	0.0000	0.0000	92
2022/04/12	ALBI	03/11/2022			Index Future	864.3680	864.3680	864.0330	864.0330	(0.039)	0.0000	0.0000	0
2022/04/12	ALBI	02/02/2023			Index Future	878.6390	878.6390	878.5450	878.5450	(0.011)	0.0000	0.0000	0
2022/04/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	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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2022/04/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/12	ES33	05/05/2022			Bond Future	11.3425	76.9294	11.3466	76.9081	0.036	0.0000	0.0000	87
2022/04/12	ES33	04/08/2022			Bond Future	11.5602	77.9680	11.5640	77.9489	0.033	0.0000	0.0000	263
2022/04/12	ES33	03/11/2022			Bond Future	11.7656	75.3277	11.7615	75.3478	(0.035)	0.0000	0.0000	0
2022/04/12	ES33	02/02/2023			Bond Future	11.9573	76.5951	11.9491	76.6344	(0.068)	0.0000	0.0000	0
2022/04/12	ES42	05/05/2022			Bond Future	11.7634	75.4310	11.7568	75.4706	(0.056)	0.0000	0.0000	1,190
2022/04/12	ES42	04/08/2022			Bond Future	11.9612	76.4497	11.9541	76.4919	(0.060)	0.0000	0.0000	3,579
2022/04/12	ES42	03/11/2022			Bond Future	12.1488	73.3095	12.1345	73.3910	(0.117)	0.0000	0.0000	0
2022/04/12	ES42	02/02/2023			Bond Future	12.3178	74.5455	12.2998	74.6465	(0.146)	0.0000	0.0000	0
2022/04/12	GOVI	05/05/2022	788.25	Call	GOVI	412,230.0000	41.2230	403,630.0000	40.3630	(2.086)	0	0	0
2022/04/12	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	05/05/2022			GOVI	829.4730	829.4730	828.6130	828.6130	(0.104)	0.0000	0.0000	558
2022/04/12	GOVI	05/05/2022	788.23	Call	GOVI	412,430.0000	41.2430	403,830.0000	40.3830	(2.085)	0	0	0
2022/04/12	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	05/05/2022	788.24	Call	GOVI	412,330.0000	41.2330	403,730.0000	40.3730	(2.086)	0	0	0
2022/04/12	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	04/08/2022	819.28	Call	GOVI	210,540.0000	21.0540	202,390.0000	20.2390	(3.871)	0	0	0

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2022/04/12	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	04/08/2022			GOVI	840.3340	840.3340	839.5190	839.5190	(0.097)	0.0000	0.0000	430
2022/04/12	GOVI	04/08/2022	819.26	Call	GOVI	210,740.0000	21.0740	202,590.0000	20.2590	(3.867)	0	0	0
2022/04/12	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	04/08/2022	819.27	Call	GOVI	210,640.0000	21.0640	202,490.0000	20.2490	(3.869)	0	0	0
2022/04/12	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	03/11/2022	820.41	Call	GOVI	321,270.0000	32.1270	317,590.0000	31.7590	(1.145)	0	0	0
2022/04/12	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	03/11/2022	820.42	Call	GOVI	321,170.0000	32.1170	317,490.0000	31.7490	(1.146)	0	0	0
2022/04/12	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	03/11/2022			GOVI	852.5370	852.5370	852.1690	852.1690	(0.043)	0.0000	0.0000	0
2022/04/12	GOVI	03/11/2022	820.43	Call	GOVI	321,070.0000	32.1070	317,390.0000	31.7390	(1.146)	0	0	0
2022/04/12	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	02/02/2023	850.82	Call	GOVI	157,930.0000	15.7930	156,620.0000	15.6620	(0.829)	0	0	0
2022/04/12	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	02/02/2023	850.83	Call	GOVI	157,830.0000	15.7830	156,520.0000	15.6520	(0.830)	0	0	0
2022/04/12	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GOVI	02/02/2023			GOVI	866.6130	866.6130	866.4820	866.4820	(0.015)	0.0000	0.0000	0
2022/04/12	GOVI	02/02/2023	850.84	Call	GOVI	157,730.0000	15.7730	156,420.0000	15.6420	(0.831)	0	0	0
2022/04/12	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/12	IGOV	05/05/2022			Index Future	317.3520	317.3520	319.9590	319.9590	0.821	0.0000	0.0000	499
2022/04/12	IGOV	04/08/2022			Index Future	321.5860	321.5860	324.2500	324.2500	0.828	0.0000	0.0000	0
2022/04/12	IGOV	03/11/2022			Index Future	326.3330	326.3330	329.2130	329.2130	0.883	0.0000	0.0000	0
2022/04/12	IGOV	02/02/2023			Index Future	331.7970	331.7970	334.8190	334.8190	0.911	0.0000	0.0000	0
2022/04/12	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/12	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/12	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
2022/04/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/12	JBAF	20/04/2022			Jibar Tradeable Future	4.4250	95.5750	4.4250	95.5750	0.000	0.0000	0.0000	0
2022/04/12	JBAF	18/05/2022			Jibar Tradeable Future	4.5300	95.4700	4.5000	95.5000	(0.662)	0.0000	0.0000	0
2022/04/12	JBAF	15/06/2022			Jibar Tradeable Future	4.9000	95.1000	4.8750	95.1250	(0.510)	0.0000	0.0000	0
2022/04/12	JBAF	20/07/2022			Jibar Tradeable Future	5.0000	95.0000	4.9650	95.0350	(0.700)	0.0000	0.0000	0
2022/04/12	JBAF	17/08/2022			Jibar Tradeable Future	5.3900	94.6100	5.3200	94.6800	(1.299)	0.0000	0.0000	0
2022/04/12	JBAF	21/09/2022			Jibar Tradeable Future	5.4700	94.5300	5.3800	94.6200	(1.645)	0.0000	0.0000	0
2022/04/12	JBAF	21/12/2022			Jibar Tradeable Future	6.2600	93.7400	6.1650	93.8350	(1.518)	0.0000	0.0000	68
2022/04/12	JBAF	15/03/2023			Jibar Tradeable Future	6.6150	93.3850	6.4950	93.5050	(1.814)	0.0000	0.0000	0
2022/04/12	JBAF	21/06/2023			Jibar Tradeable Future	6.8000	93.2000	6.6800	93.3200	(1.765)	0.0000	0.0000	0
2022/04/12	JBAF	20/09/2023			Jibar Tradeable Future	6.9950	93.0050	6.9050	93.0950	(1.287)	0.0000	0.0000	75
2022/04/12	JBAF	20/12/2023			Jibar Tradeable Future	7.0550	92.9450	6.9650	93.0350	(1.276)	0.0000	0.0000	72
2022/04/12	JBAF	20/03/2024			Jibar Tradeable Future	7.2900	92.7100	7.1850	92.8150	(1.440)	0.0000	0.0000	0
2022/04/12	R023	05/05/2022	6.31	Call	Bond Future	618.3300	0.6183	640.0300	0.6400	3.509	0	0	0
2022/04/12	R023	05/05/2022	6.31	Put	Bond Future	4.6400	0.0046	3.4400	0.0034	(25.862)	0	0	0
2022/04/12	R023	05/05/2022			Bond Future	5.5313	103.2107	5.5024	103.2336	(0.523)	0.0000	0.0000	15,976
2022/04/12	R023	05/05/2022	6.29	Call	Bond Future	603.0800	0.6031	624.6900	0.6247	3.583	0	0	0
2022/04/12	R023	05/05/2022	6.29	Put	Bond Future	5.0800	0.0051	3.7900	0.0038	(25.394)	0	0	0
2022/04/12	R023	05/05/2022	6.30	Call	Bond Future	610.7100	0.6107	632.3600	0.6324	3.545	0	0	0
2022/04/12	R023	05/05/2022	6.30	Put	Bond Future	4.8600	0.0049	3.6100	0.0036	(25.720)	0	0	0
2022/04/12	R023	04/08/2022	6.05	Call	Bond Future	318.0400	0.3180	335.3600	0.3354	5.446	0	0	0
2022/04/12	R023	04/08/2022	6.05	Put	Bond Future	108.9400	0.1089	99.5000	0.0995	(8.665)	0	0	0
2022/04/12	R023	04/08/2022			Bond Future	5.6674	104.5536	5.6186	104.5804	(0.862)	0.0000	0.0000	7,954
2022/04/12	R023	04/08/2022	6.03	Call	Bond Future	310.1900	0.3102	327.3100	0.3273	5.519	0	0	0
2022/04/12	R023	04/08/2022	6.03	Put	Bond Future	112.0000	0.1120	102.3600	0.1024	(8.607)	0	0	0
2022/04/12	R023	04/08/2022	6.04	Call	Bond Future	314.0000	0.3140	331.2200	0.3312	5.484	0	0	0
2022/04/12	R023	04/08/2022	6.04	Put	Bond Future	110.3500	0.1104	100.8100	0.1008	(8.645)	0	0	0
2022/04/12	R023	03/11/2022	6.25	Call	Bond Future	315.5100	0.3155	378.8000	0.3788	20.060	0	0	0
2022/04/12	R023	03/11/2022	6.25	Put	Bond Future	50.9100	0.0509	34.4000	0.0344	(32.430)	0	0	0
2022/04/12	R023	03/11/2022	6.26	Call	Bond Future	318.0800	0.3181	381.5200	0.3815	19.945	0	0	0
2022/04/12	R023	03/11/2022	6.26	Put	Bond Future	50.4200	0.0504	34.0600	0.0341	(32.447)	0	0	0
2022/04/12	R023	03/11/2022			Bond Future	5.3900	102.1850	5.1314	102.2648	(4.796)	0.0000	0.0000	0
2022/04/12	R023	03/11/2022	6.27	Call	Bond Future	320.6700	0.3207	384.2600	0.3843	19.830	0	0	0
2022/04/12	R023	03/11/2022	6.27	Put	Bond Future	49.9400	0.0499	33.7300	0.0337	(32.459)	0	0	0
2022/04/12	R035	05/05/2022	10.72	Call	Bond Future	2,329.4200	2.3294	2,283.1100	2.2831	(1.988)	0	0	0
2022/04/12	R035	05/05/2022	10.72	Put	Bond Future	385.3400	0.3853	376.1500	0.3762	(2.385)	0	0	0
2022/04/12	R035	05/05/2022	11.63	Call	Bond Future	7,379.3100	7.3793	7,341.3800	7.3414	(0.514)	0	0	0
2022/04/12	R035	05/05/2022	11.63	Put	Bond Future	5.8000	0.0058	4.9900	0.0050	(13.966)	0	0	0
2022/04/12	R035	05/05/2022	11.64	Call	Bond Future	7,435.9100	7.4359	7,398.0200	7.3980	(0.510)	0	0	0
2022/04/12	R035	05/05/2022	11.64	Put	Bond Future	5.4700	0.0055	4.7000	0.0047	(14.077)	0	0	0
2022/04/12	R035	05/05/2022			Bond Future	10.4137	90.9365	10.4194	90.8994	0.055	0.0000	0.0000	71,286
2022/04/12	R035	05/05/2022	10.82	Call	Bond Future	2,831.6300	2.8316	2,785.7800	2.7858	(1.619)	0	0	0
2022/04/12	R035	05/05/2022	10.82	Put	Bond Future	266.0200	0.2660	257.2900	0.2573	(3.282)	0	0	0
2022/04/12	R035	05/05/2022	11.65	Call	Bond Future	7,492.4800	7.4925	7,454.6200	7.4546	(0.505)	0	0	0
2022/04/12	R035	05/05/2022	11.65	Put	Bond Future	5.1700	0.0052	4.4300	0.0044	(14.313)	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
2022/04/12	R035	05/05/2022	12.64	Call	Bond Future	12,844.1000	12.8441	12,806.9800	12.8070	(0.289)	0	0	0
2022/04/12	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/12	R035	04/08/2022	11.13	Put	Bond Future	1,068.2600	1.0683	1,069.2000	1.0692	0.088	0	0	100
2022/04/12	R035	04/08/2022	10.64	Call	Bond Future	2,361.4900	2.3615	2,333.4400	2.3334	(1.188)	0	0	0
2022/04/12	R035	04/08/2022	10.64	Put	Bond Future	2,103.9400	2.1039	2,110.5600	2.1106	0.315	0	0	100
2022/04/12	R035	04/08/2022	10.72	Call	Bond Future	2,639.9700	2.6400	2,610.7200	2.6107	(1.108)	0	0	0
2022/04/12	R035	04/08/2022	10.72	Put	Bond Future	1,884.7700	1.8848	1,890.1900	1.8902	0.288	0	0	0
2022/04/12	R035	04/08/2022	10.73	Call	Bond Future	2,675.6600	2.6757	2,646.2700	2.6463	(1.098)	0	0	0
2022/04/12	R035	04/08/2022	10.73	Put	Bond Future	1,858.5300	1.8585	1,863.8100	1.8638	0.284	0	0	0
2022/04/12	R035	04/08/2022	9.53	Call	Bond Future	172.2100	0.1722	166.3400	0.1663	(3.409)	0	0	400
2022/04/12	R035	04/08/2022	9.53	Put	Bond Future	7,253.3900	7.2534	7,282.1900	7.2822	0.397	0	0	0
2022/04/12	R035	04/08/2022	9.84	Call	Bond Future	470.5400	0.4705	458.7800	0.4588	(2.499)	0	0	100
2022/04/12	R035	04/08/2022	9.84	Put	Bond Future	5,417.9000	5.4179	5,440.8100	5.4408	0.423	0	0	0
2022/04/12	R035	04/08/2022	10.53	Put	Bond Future	2,437.5400	2.4375	2,445.9700	2.4460	0.346	0	0	0
2022/04/12	R035	04/08/2022			Bond Future	10.5988	92.1015	10.6044	92.0668	0.052	0.0000	0.0000	56,033
2022/04/12	R035	04/08/2022	10.74	Call	Bond Future	2,711.7800	2.7118	2,682.2500	2.6823	(1.089)	0	0	0
2022/04/12	R035	04/08/2022	10.74	Put	Bond Future	1,832.7900	1.8328	1,837.9300	1.8379	0.280	0	0	0
2022/04/12	R035	04/08/2022	11.13	Call	Bond Future	4,311.9400	4.3119	4,278.2100	4.2782	(0.782)	0	0	0
2022/04/12	R035	04/08/2022	12.18	Call	Bond Future	9,401.9700	9.4020	9,365.7000	9.3657	(0.386)	0	0	0
2022/04/12	R035	04/08/2022	12.18	Put	Bond Future	231.4700	0.2315	229.8700	0.2299	(0.691)	0	0	400
2022/04/12	R035	04/08/2022	10.53	Call	Bond Future	2,004.2200	2.0042	1,977.9800	1.9780	(1.309)	0	0	400
2022/04/12	R035	03/11/2022	11.15	Call	Bond Future	4,265.3300	4.2653	4,265.7800	4.2658	0.011	0	0	0
2022/04/12	R035	03/11/2022	11.15	Put	Bond Future	1,925.9000	1.9259	1,915.0200	1.9150	(0.565)	0	0	0
2022/04/12	R035	03/11/2022	12.68	Call	Bond Future	11,126.5300	11.1265	11,133.0900	11.1331	0.059	0	0	0
2022/04/12	R035	03/11/2022	12.68	Put	Bond Future	419.7900	0.4198	415.0200	0.4150	(1.136)	0	0	1,000
2022/04/12	R035	03/11/2022	10.99	Call	Bond Future	3,659.5300	3.6595	3,659.2900	3.6593	(0.007)	0	0	0
2022/04/12	R035	03/11/2022	10.99	Put	Bond Future	2,269.8900	2.2699	2,258.3200	2.2583	(0.510)	0	0	582
2022/04/12	R035	03/11/2022	11.05	Call	Bond Future	3,881.8800	3.8819	3,881.9000	3.8819	0.001	0	0	1,000
2022/04/12	R035	03/11/2022	10.57	Call	Bond Future	2,303.8900	2.3039	2,302.1600	2.3022	(0.075)	0	0	0
2022/04/12	R035	03/11/2022	10.57	Put	Bond Future	3,480.3400	3.4803	3,467.2800	3.4673	(0.375)	0	0	582
2022/04/12	R035	03/11/2022			Bond Future	10.7604	88.9653	10.7585	88.9766	(0.017)	0.0000	0.0000	0
2022/04/12	R035	03/11/2022	11.14	Call	Bond Future	4,226.3300	4.2263	4,226.7400	4.2267	0.010	0	0	0
2022/04/12	R035	03/11/2022	11.14	Put	Bond Future	1,945.8300	1.9458	1,934.9100	1.9349	(0.561)	0	0	0
2022/04/12	R035	03/11/2022	11.05	Put	Bond Future	2,134.3100	2.1343	2,123.0000	2.1230	(0.530)	0	0	0
2022/04/12	R035	03/11/2022	11.13	Call	Bond Future	4,187.4700	4.1875	4,187.8300	4.1878	0.009	0	0	0
2022/04/12	R035	03/11/2022	11.13	Put	Bond Future	1,965.9500	1.9659	1,954.9800	1.9550	(0.558)	0	0	0
2022/04/12	R035	03/11/2022	9.82	Call	Bond Future	675.9400	0.6759	673.8000	0.6738	(0.317)	0	0	582
2022/04/12	R035	03/11/2022	9.82	Put	Bond Future	6,710.9300	6.7109	6,697.4600	6.6975	(0.201)	0	0	0
2022/04/12	R035	03/11/2022	10.30	Call	Bond Future	1,595.4100	1.5954	1,593.1800	1.5932	(0.140)	0	0	1,000
2022/04/12	R035	03/11/2022	10.30	Put	Bond Future	4,479.0500	4.4790	4,465.4900	4.4655	(0.303)	0	0	0
2022/04/12	R035	02/02/2023	13.22	Put	Bond Future	460.4800	0.4605	454.5700	0.4546	(1.283)	0	0	1,000
2022/04/12	R035	02/02/2023	10.88	Call	Bond Future	3,342.2100	3.3422	3,353.8100	3.3538	0.347	0	0	0
2022/04/12	R035	02/02/2023	10.88	Put	Bond Future	3,481.5800	3.4816	3,459.3700	3.4594	(0.638)	0	0	0
2022/04/12	R035	02/02/2023	9.81	Call	Bond Future	884.6000	0.8846	887.9000	0.8879	0.373	0	0	582
2022/04/12	R035	02/02/2023	9.81	Put	Bond Future	7,789.0800	7.7891	7,758.5700	7.7586	(0.392)	0	0	0
2022/04/12	R035	02/02/2023	10.30	Put	Bond Future	5,512.6900	5.5127	5,485.4700	5.4855	(0.494)	0	0	0
2022/04/12	R035	02/02/2023	10.66	Call	Bond Future	2,698.1600	2.6982	2,707.7600	2.7078	0.356	0	0	0
2022/04/12	R035	02/02/2023	10.66	Put	Bond Future	4,170.9700	4.1710	4,146.7600	4.1468	(0.580)	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/12	R035	02/02/2023			Bond Future		10.9033	90.4796	90.5134	10.8976	(0.052)	0.0000	0.0000	0
2022/04/12	R035	02/02/2023	11.05	Call	Bond Future	3,890.6900		3.8907	3,903.8700	3.9039	0.339	0	0	1,000
2022/04/12	R035	02/02/2023	11.05	Put	Bond Future	3,019.1400		3.0191	2,998.5100	2.9985	(0.683)	0	0	0
2022/04/12	R035	02/02/2023	11.06	Call	Bond Future	3,924.7100		3.9247	3,937.9800	3.9380	0.338	0	0	0
2022/04/12	R035	02/02/2023	11.06	Put	Bond Future	2,994.2100		2.9942	2,973.6700	2.9737	(0.686)	0	0	582
2022/04/12	R035	02/02/2023	13.22	Call	Bond Future	12,878.2200		12.8782	12,906.1200	12.9061	0.217	0	0	0
2022/04/12	R035	02/02/2023	10.86	Call	Bond Future	3,281.0000		3.2810	3,292.4200	3.2924	0.348	0	0	0
2022/04/12	R035	02/02/2023	10.86	Put	Bond Future	3,540.4100		3.5404	3,518.0200	3.5180	(0.632)	0	0	0
2022/04/12	R035	02/02/2023	10.87	Call	Bond Future	3,311.5400		3.3115	3,323.0500	3.3231	0.348	0	0	0
2022/04/12	R035	02/02/2023	10.87	Put	Bond Future	3,510.9000		3.5109	3,488.6000	3.4886	(0.635)	0	0	0
2022/04/12	R035	02/02/2023	10.30	Call	Bond Future	1,794.8500		1.7949	1,801.4400	1.8014	0.367	0	0	1,000
2022/04/12	R186	05/05/2022	7.28	Call	Bond Future	7.9300		0.0079	6.5300	0.0065	(17.654)	0	0	435
2022/04/12	R186	05/05/2022	7.28	Put	Bond Future	3,439.9800		3.4400	3,459.3700	3.4594	0.564	0	0	0
2022/04/12	R186	05/05/2022	7.48	Call	Bond Future	31.4700		0.0315	27.3200	0.0273	(13.187)	0	0	3,600
2022/04/12	R186	05/05/2022	7.48	Put	Bond Future	2,636.2800		2.6363	2,652.9200	2.6529	0.631	0	0	0
2022/04/12	R186	05/05/2022	9.18	Call	Bond Future	4,134.3500		4.1344	4,112.8100	4.1128	(0.521)	0	0	0
2022/04/12	R186	05/05/2022	9.18	Put	Bond Future	5.9000		0.0059	5.1500	0.0052	(12.712)	0	0	454
2022/04/12	R186	05/05/2022	8.32	Call	Bond Future	1,114.5400		1.1145	1,088.1400	1.0881	(2.369)	0	0	0
2022/04/12	R186	05/05/2022	8.32	Put	Bond Future	326.8100		0.3268	321.2000	0.3212	(1.717)	0	0	0
2022/04/12	R186	05/05/2022	8.14	Call	Bond Future	675.6800		0.6757	651.4600	0.6515	(3.585)	0	0	454
2022/04/12	R186	05/05/2022	8.14	Put	Bond Future	603.9500		0.6040	600.5200	0.6005	(0.568)	0	0	0
2022/04/12	R186	05/05/2022			Bond Future	8.1221		113.0228	8.1273	113.0021	0.064	0.0000	0.0000	62,451
2022/04/12	R186	05/05/2022	6.73	Call	Bond Future	0.0800		0.0001	0.0500	0.0001	(37.500)	0	0	3,600
2022/04/12	R186	05/05/2022	6.73	Put	Bond Future	5,746.8000		5.7468	5,767.5600	5.7676	0.361	0	0	0
2022/04/12	R186	05/05/2022	8.64	Call	Bond Future	2,133.7900		2.1338	2,108.7200	2.1087	(1.175)	0	0	0
2022/04/12	R186	05/05/2022	8.64	Put	Bond Future	87.6400		0.0876	83.3600	0.0834	(4.884)	0	0	4,035
2022/04/12	R186	05/05/2022	8.94	Call	Bond Future	3,230.1800		3.2302	3,207.5300	3.2075	(0.701)	0	0	0
2022/04/12	R186	05/05/2022	8.94	Put	Bond Future	20.8700		0.0209	19.0100	0.0190	(8.912)	0	0	454
2022/04/12	R186	05/05/2022	8.31	Call	Bond Future	1,087.0900		1.0871	1,060.7300	1.0607	(2.425)	0	0	0
2022/04/12	R186	05/05/2022	8.31	Put	Bond Future	338.9800		0.3390	333.4100	0.3334	(1.643)	0	0	0
2022/04/12	R186	05/05/2022	8.35	Call	Bond Future	1,198.7100		1.1987	1,172.2100	1.1722	(2.211)	0	0	454
2022/04/12	R186	05/05/2022	8.35	Put	Bond Future	292.2200		0.2922	286.5100	0.2865	(1.954)	0	0	0
2022/04/12	R186	05/05/2022	7.88	Call	Bond Future	259.5800		0.2596	243.1500	0.2432	(6.329)	0	0	435
2022/04/12	R186	05/05/2022	7.88	Put	Bond Future	1,232.5700		1.2326	1,236.9300	1.2369	0.354	0	0	0
2022/04/12	R186	05/05/2022	8.30	Call	Bond Future	1,059.9600		1.0600	1,033.6600	1.0337	(2.481)	0	0	0
2022/04/12	R186	05/05/2022	8.30	Put	Bond Future	351.4900		0.3515	345.9800	0.3460	(1.568)	0	0	0
2022/04/12	R186	04/08/2022	8.15	Call	Bond Future	1,082.2600		1.0823	1,068.8200	1.0688	(1.242)	0	0	0
2022/04/12	R186	04/08/2022	8.15	Put	Bond Future	1,748.6200		1.7486	1,752.6400	1.7526	0.230	0	0	0
2022/04/12	R186	04/08/2022	9.78	Call	Bond Future	5,493.5600		5.4936	5,474.7300	5.4747	(0.343)	0	0	0
2022/04/12	R186	04/08/2022	9.78	Put	Bond Future	178.5000		0.1785	177.1300	0.1771	(0.768)	0	0	3,600
2022/04/12	R186	04/08/2022	7.96	Call	Bond Future	789.0700		0.7891	777.4900	0.7775	(1.468)	0	0	3,600
2022/04/12	R186	04/08/2022			Bond Future	8.3260		109.2332	8.3306	109.2157	0.056	0.0000	0.0000	17,615
2022/04/12	R186	04/08/2022	8.14	Call	Bond Future	1,065.4900		1.0655	1,052.1400	1.0521	(1.253)	0	0	0
2022/04/12	R186	04/08/2022	8.14	Put	Bond Future	1,769.8800		1.7699	1,773.9900	1.7740	0.232	0	0	0
2022/04/12	R186	04/08/2022	6.96	Call	Bond Future	99.8600		0.0999	96.7800	0.0968	(3.084)	0	0	3,600
2022/04/12	R186	04/08/2022	6.96	Put	Bond Future	5,410.3000		5.4103	5,424.6800	5.4247	0.266	0	0	0
2022/04/12	R186	04/08/2022	7.96	Put	Bond Future	2,180.7500		2.1807	2,186.6300	2.1866	0.270	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
2022/04/12	R186	04/08/2022	8.13	Call	Bond Future	1,048.6300	1.0486	1,035.3800	1.0354	(1.264)	0	0	0
2022/04/12	R186	04/08/2022	8.13	Put	Bond Future	1,791.0600	1.7911	1,795.2700	1.7953	0.235	0	0	0
2022/04/12	R186	03/11/2022	8.53	Call	Bond Future	1,892.2900	1.8923	1,908.0600	1.9081	0.833	0	0	0
2022/04/12	R186	03/11/2022	8.53	Put	Bond Future	1,802.2600	1.8023	1,778.9000	1.7789	(1.296)	0	0	0
2022/04/12	R186	03/11/2022	8.54	Call	Bond Future	1,911.7500	1.9118	1,927.6400	1.9276	0.831	0	0	0
2022/04/12	R186	03/11/2022	8.54	Put	Bond Future	1,786.1700	1.7862	1,762.9300	1.7629	(1.301)	0	0	0
2022/04/12	R186	03/11/2022			Bond Future	8.5047	110.8079	8.4937	110.8470	(0.129)	0.0000	0.0000	0
2022/04/12	R186	03/11/2022	8.55	Call	Bond Future	1,931.3200	1.9313	1,947.3200	1.9473	0.828	0	0	0
2022/04/12	R186	03/11/2022	8.55	Put	Bond Future	1,770.2100	1.7702	1,747.0800	1.7471	(1.307)	0	0	0
2022/04/12	R186	02/02/2023	8.32	Call	Bond Future	1,564.8700	1.5649	1,590.0500	1.5900	1.609	0	0	0
2022/04/12	R186	02/02/2023	8.32	Put	Bond Future	2,663.3700	2.6634	2,621.7600	2.6218	(1.562)	0	0	0
2022/04/12	R186	02/02/2023	8.33	Call	Bond Future	1,581.0000	1.5810	1,606.3400	1.6063	1.603	0	0	0
2022/04/12	R186	02/02/2023	8.33	Put	Bond Future	2,645.5600	2.6456	2,604.1100	2.6041	(1.567)	0	0	0
2022/04/12	R186	02/02/2023			Bond Future	8.6457	107.3515	8.6258	107.4183	(0.230)	0.0000	0.0000	0
2022/04/12	R186	02/02/2023	8.34	Call	Bond Future	1,596.8400	1.5968	1,622.3500	1.6224	1.598	0	0	0
2022/04/12	R186	02/02/2023	8.34	Put	Bond Future	2,627.4700	2.6275	2,586.1900	2.5862	(1.571)	0	0	0
2022/04/12	R197	05/05/2022			Bond Future	330.0400	330.0400	330.2144	330.2144	0.053	0.0000	0.0000	752
2022/04/12	R197	04/08/2022			Bond Future	326.0524	326.0524	326.2397	326.2397	0.057	0.0000	0.0000	215
2022/04/12	R197	03/11/2022			Bond Future	330.8261	330.8261	331.1848	331.1848	0.108	0.0000	0.0000	0
2022/04/12	R197	02/02/2023			Bond Future	327.7388	327.7388	328.1830	328.1830	0.136	0.0000	0.0000	0
2022/04/12	R202	05/05/2022			Bond Future	251.0356	251.0356	253.6576	253.6576	1.044	0.0000	0.0000	6,038
2022/04/12	R202	04/08/2022			Bond Future	249.9401	249.9401	252.6056	252.6056	1.066	0.0000	0.0000	801
2022/04/12	R202	03/11/2022			Bond Future	253.5988	253.5988	256.4336	256.4336	1.118	0.0000	0.0000	0
2022/04/12	R202	02/02/2023			Bond Future	253.2640	253.2640	256.2090	256.2090	1.163	0.0000	0.0000	0
2022/04/12	R209	05/05/2022	9.50	Call	Bond Future	4.7400	0.0047	3.7000	0.0037	(21.941)	0	0	2,975
2022/04/12	R209	05/05/2022	9.50	Put	Bond Future	5,229.9300	5.2299	5,268.9700	5.2690	0.746	0	0	0
2022/04/12	R209	05/05/2022	9.75	Call	Bond Future	36.7100	0.0367	31.2100	0.0312	(14.982)	0	0	6,525
2022/04/12	R209	05/05/2022	9.75	Put	Bond Future	3,717.1100	3.7171	3,751.6900	3.7517	0.930	0	0	0
2022/04/12	R209	05/05/2022	10.25	Call	Bond Future	587.4500	0.5874	554.3900	0.5544	(5.628)	0	0	0
2022/04/12	R209	05/05/2022	10.25	Put	Bond Future	1,307.9300	1.3079	1,314.9500	1.3150	0.537	0	0	9,000
2022/04/12	R209	05/05/2022	10.75	Call	Bond Future	2,329.8600	2.3299	2,283.5500	2.2835	(1.988)	0	0	0
2022/04/12	R209	05/05/2022	10.75	Put	Bond Future	254.2800	0.2543	248.0500	0.2480	(2.450)	0	0	1,050
2022/04/12	R209	05/05/2022	11.43	Call	Bond Future	5,645.1800	5.6452	5,603.8500	5.6038	(0.732)	0	0	0
2022/04/12	R209	05/05/2022	11.43	Put	Bond Future	11.6200	0.0116	10.3700	0.0104	(10.757)	0	0	0
2022/04/12	R209	05/05/2022	11.44	Call	Bond Future	5,694.8800	5.6949	5,653.5900	5.6536	(0.725)	0	0	0
2022/04/12	R209	05/05/2022	11.44	Put	Bond Future	11.0000	0.0110	9.7900	0.0098	(11.000)	0	0	0
2022/04/12	R209	05/05/2022			Bond Future	10.3762	70.6594	10.3832	70.6193	0.068	0.0000	0.0000	19,244
2022/04/12	R209	05/05/2022	11.45	Call	Bond Future	5,744.5600	5.7446	5,703.3200	5.7033	(0.718)	0	0	0
2022/04/12	R209	05/05/2022	11.45	Put	Bond Future	10.4100	0.0104	9.2500	0.0093	(11.143)	0	0	0
2022/04/12	R209	05/05/2022	12.00	Call	Bond Future	8,414.7300	8.4147	8,374.5700	8.3746	(0.477)	0	0	0
2022/04/12	R209	05/05/2022	12.00	Put	Bond Future	0.3700	0.0004	0.2900	0.0003	(21.622)	0	0	10,050
2022/04/12	R209	04/08/2022	10.58	Call	Bond Future	2,067.1400	2.0671	2,038.2600	2.0383	(1.397)	0	0	0
2022/04/12	R209	04/08/2022	10.58	Put	Bond Future	1,813.2500	1.8132	1,822.7700	1.8228	0.525	0	0	0
2022/04/12	R209	04/08/2022	10.57	Put	Bond Future	1,838.6500	1.8387	1,848.3400	1.8483	0.527	0	0	0
2022/04/12	R209	04/08/2022			Bond Future	10.5341	71.5957	10.5410	71.5573	0.066	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
2022/04/12	R209	04/08/2022	10.59	Call	Bond Future	2,097.3000	2.0973	2,068.2400	2.0682	(1.386)	0	0	0
2022/04/12	R209	04/08/2022	10.59	Put	Bond Future	1,788.2900	1.7883	1,797.6300	1.7976	0.522	0	0	0
2022/04/12	R209	04/08/2022	10.57	Call	Bond Future	2,037.3500	2.0374	2,008.6400	2.0086	(1.409)	0	0	0
2022/04/12	R209	03/11/2022	11.03	Call	Bond Future	3,667.7500	3.6677	3,660.0200	3.6600	(0.211)	0	0	0
2022/04/12	R209	03/11/2022	11.03	Put	Bond Future	1,792.9600	1.7930	1,787.7900	1.7878	(0.288)	0	0	0
2022/04/12	R209	03/11/2022	9.50	Call	Bond Future	362.1000	0.3621	358.8300	0.3588	(0.903)	0	0	0
2022/04/12	R209	03/11/2022	9.50	Put	Bond Future	7,196.2900	7.1963	7,195.5800	7.1956	(0.010)	0	0	0
2022/04/12	R209	03/11/2022	10.50	Put	Bond Future	3,058.8300	3.0588	3,054.1300	3.0541	(0.154)	0	0	0
2022/04/12	R209	03/11/2022	9.25	Call	Bond Future	214.8800	0.2149	212.5300	0.2125	(1.094)	0	0	8,000
2022/04/12	R209	03/11/2022	9.25	Put	Bond Future	8,618.5800	8.6186	8,618.7900	8.6188	0.002	0	0	0
2022/04/12	R209	03/11/2022			Bond Future	10.6781	69.4828	10.6785	69.4803	0.004	0.0000	0.0000	3,610
2022/04/12	R209	03/11/2022	11.50	Call	Bond Future	5,386.2700	5.3863	5,378.8700	5.3789	(0.137)	0	0	0
2022/04/12	R209	03/11/2022	11.50	Put	Bond Future	1,117.8900	1.1179	1,113.0500	1.1131	(0.433)	0	0	0
2022/04/12	R209	03/11/2022	11.00	Call	Bond Future	3,565.1700	3.5652	3,557.4300	3.5574	(0.217)	0	0	0
2022/04/12	R209	03/11/2022	11.00	Put	Bond Future	1,847.3800	1.8474	1,842.2000	1.8422	(0.280)	0	0	8,000
2022/04/12	R209	03/11/2022	11.01	Call	Bond Future	3,599.2500	3.5993	3,591.5100	3.5915	(0.215)	0	0	0
2022/04/12	R209	03/11/2022	11.01	Put	Bond Future	1,829.0700	1.8291	1,823.8900	1.8239	(0.283)	0	0	0
2022/04/12	R209	03/11/2022	11.02	Call	Bond Future	3,633.4400	3.6334	3,625.7100	3.6257	(0.213)	0	0	0
2022/04/12	R209	03/11/2022	11.02	Put	Bond Future	1,810.9300	1.8109	1,805.7600	1.8058	(0.285)	0	0	0
2022/04/12	R209	03/11/2022	10.00	Call	Bond Future	1,016.5200	1.0165	1,010.8400	1.0108	(0.559)	0	0	0
2022/04/12	R209	03/11/2022	10.00	Put	Bond Future	4,840.4400	4.8404	4,837.3200	4.8373	(0.064)	0	0	8,000
2022/04/12	R209	03/11/2022	10.50	Call	Bond Future	2,082.2700	2.0823	2,075.0100	2.0750	(0.349)	0	0	0
2022/04/12	R209	02/02/2023	10.79	Call	Bond Future	2,942.2900	2.9423	2,944.9900	2.9450	0.092	0	0	0
2022/04/12	R209	02/02/2023	10.80	Put	Bond Future	2,992.9300	2.9929	2,980.7500	2.9807	(0.407)	0	0	0
2022/04/12	R209	02/02/2023	10.78	Call	Bond Future	2,914.7100	2.9147	2,917.3700	2.9174	0.091	0	0	0
2022/04/12	R209	02/02/2023			Bond Future	10.8043	70.6357	10.8015	70.6506	(0.026)	0.0000	0.0000	0
2022/04/12	R209	02/02/2023	10.79	Put	Bond Future	3,018.8500	3.0188	3,006.6200	3.0066	(0.405)	0	0	0
2022/04/12	R209	02/02/2023	10.80	Call	Bond Future	2,969.7300	2.9697	2,972.4800	2.9725	0.093	0	0	0
2022/04/12	R209	02/02/2023	10.78	Put	Bond Future	3,044.7000	3.0447	3,032.4300	3.0324	(0.403)	0	0	0
2022/04/12	R210	05/05/2022			Bond Future	218.2203	218.2203	220.8543	220.8543	1.207	0.0000	0.0000	1,062
2022/04/12	R210	04/08/2022			Bond Future	221.1664	221.1664	223.8432	223.8432	1.210	0.0000	0.0000	855
2022/04/12	R210	03/11/2022			Bond Future	221.4706	221.4706	224.3008	224.3008	1.278	0.0000	0.0000	0
2022/04/12	R210	02/02/2023			Bond Future	225.1865	225.1865	228.1207	228.1207	1.303	0.0000	0.0000	0
2022/04/12	R213	05/05/2022	10.63	Call	Bond Future	3,691.7800	3.6918	3,562.3400	3.5623	(3.506)	0	0	0
2022/04/12	R213	05/05/2022	10.65	Put	Bond Future	47.5300	0.0475	49.0300	0.0490	3.156	0	0	0
2022/04/12	R213	05/05/2022			Bond Future	9.9018	84.5362	9.9273	84.4050	0.258	0.0000	0.0000	26,056
2022/04/12	R213	05/05/2022	10.63	Put	Bond Future	52.0500	0.0521	53.7900	0.0538	3.343	0	0	0
2022/04/12	R213	05/05/2022	10.64	Call	Bond Future	3,738.0100	3.7380	3,608.4500	3.6085	(3.466)	0	0	0
2022/04/12	R213	05/05/2022	10.64	Put	Bond Future	49.7400	0.0497	51.3600	0.0514	3.257	0	0	0
2022/04/12	R213	05/05/2022	10.65	Call	Bond Future	3,784.2900	3.7843	3,654.6100	3.6546	(3.427)	0	0	0
2022/04/12	R213	04/08/2022	9.88	Call	Bond Future	1,262.8800	1.2629	1,202.6300	1.2026	(4.771)	0	0	0
2022/04/12	R213	04/08/2022	9.89	Call	Bond Future	1,284.1800	1.2842	1,223.3200	1.2233	(4.739)	0	0	0
2022/04/12	R213	04/08/2022	9.90	Put	Bond Future	2,297.4800	2.2975	2,366.2700	2.3663	2.994	0	0	0
2022/04/12	R213	04/08/2022			Bond Future	10.0973	85.6209	10.1235	85.4906	0.259	0.0000	0.0000	0
2022/04/12	R213	04/08/2022	9.88	Put	Bond Future	2,355.8300	2.3558	2,425.8500	2.4259	2.972	0	0	0
2022/04/12	R213	04/08/2022	9.89	Put	Bond Future	2,326.4300	2.3264	2,395.8400	2.3958	2.984	0	0	0

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2022/04/12	R213	04/08/2022	9.90	Call	Bond Future	1,305.8800	1.3059	1,244.4000	1.2444	(4.708)	0	0	0
2022/04/12	R213	03/11/2022	10.38	Call	Bond Future	2,590.7800	2.5908	2,536.5200	2.5365	(2.094)	0	0	0
2022/04/12	R213	03/11/2022	10.38	Put	Bond Future	2,050.9100	2.0509	2,085.4800	2.0855	1.686	0	0	0
2022/04/12	R213	03/11/2022	10.39	Call	Bond Future	2,617.7300	2.6177	2,563.1800	2.5632	(2.084)	0	0	0
2022/04/12	R213	03/11/2022	10.39	Put	Bond Future	2,029.8200	2.0298	2,064.1000	2.0641	1.689	0	0	0
2022/04/12	R213	03/11/2022	10.37	Call	Bond Future	2,563.7200	2.5637	2,509.7500	2.5097	(2.105)	0	0	0
2022/04/12	R213	03/11/2022	10.37	Put	Bond Future	2,071.9300	2.0719	2,106.7900	2.1068	1.682	0	0	200
2022/04/12	R213	03/11/2022	9.19	Call	Bond Future	450.4200	0.4504	432.7500	0.4327	(3.923)	0	0	476
2022/04/12	R213	03/11/2022	9.19	Put	Bond Future	5,894.8200	5.8948	5,965.9800	5.9660	1.207	0	0	0
2022/04/12	R213	03/11/2022			Bond Future	10.2681	83.3359	10.2865	83.2471	0.179	0.0000	0.0000	0
2022/04/12	R213	03/11/2022	10.40	Call	Bond Future	2,644.8200	2.6448	2,589.9800	2.5900	(2.073)	0	0	0
2022/04/12	R213	03/11/2022	10.40	Put	Bond Future	2,008.9000	2.0089	2,042.8900	2.0429	1.692	0	0	0
2022/04/12	R213	03/11/2022	9.98	Call	Bond Future	1,631.3700	1.6314	1,589.4500	1.5894	(2.570)	0	0	0
2022/04/12	R213	03/11/2022	9.98	Put	Bond Future	3,043.1900	3.0432	3,090.1000	3.0901	1.541	0	0	200
2022/04/12	R213	03/11/2022	10.19	Call	Bond Future	2,104.9400	2.1049	2,056.3800	2.0564	(2.307)	0	0	0
2022/04/12	R213	03/11/2022	10.19	Put	Bond Future	2,484.7800	2.4848	2,525.0500	2.5250	1.621	0	0	476
2022/04/12	R213	03/11/2022	9.13	Call	Bond Future	405.7200	0.4057	389.4000	0.3894	(4.022)	0	0	200
2022/04/12	R213	03/11/2022	9.13	Put	Bond Future	6,166.3900	6.1664	6,238.9000	6.2389	1.176	0	0	0
2022/04/12	R213	03/11/2022	9.84	Call	Bond Future	1,351.2400	1.3512	1,313.8600	1.3139	(2.766)	0	0	0
2022/04/12	R213	03/11/2022	9.84	Put	Bond Future	3,460.2100	3.4602	3,511.6600	3.5117	1.487	0	0	476
2022/04/12	R213	02/02/2023	10.43	Put	Bond Future	2,695.1800	2.6952	2,724.0600	2.7241	1.072	0	0	0
2022/04/12	R213	02/02/2023	12.20	Call	Bond Future	8,536.2900	8.5363	8,473.9900	8.4740	(0.730)	0	0	0
2022/04/12	R213	02/02/2023	12.20	Put	Bond Future	658.5500	0.6586	665.6000	0.6656	1.071	0	0	912
2022/04/12	R213	02/02/2023	10.22	Put	Bond Future	3,196.6700	3.1967	3,229.7200	3.2297	1.034	0	0	0
2022/04/12	R213	02/02/2023	10.23	Call	Bond Future	2,280.9800	2.2810	2,244.4700	2.2445	(1.601)	0	0	0
2022/04/12	R213	02/02/2023	10.35	Call	Bond Future	2,559.1100	2.5591	2,520.2000	2.5202	(1.520)	0	0	0
2022/04/12	R213	02/02/2023	10.35	Put	Bond Future	2,878.4200	2.8784	2,908.8600	2.9089	1.058	0	0	476
2022/04/12	R213	02/02/2023	10.01	Call	Bond Future	1,815.9100	1.8159	1,783.9500	1.7840	(1.760)	0	0	0
2022/04/12	R213	02/02/2023			Bond Future	10.4176	84.7520	10.4323	84.6826	0.141	0.0000	0.0000	0
2022/04/12	R213	02/02/2023	10.43	Call	Bond Future	2,753.7500	2.7538	2,713.2800	2.7133	(1.470)	0	0	912
2022/04/12	R213	02/02/2023	10.22	Call	Bond Future	2,258.5600	2.2586	2,222.2600	2.2223	(1.607)	0	0	0
2022/04/12	R213	02/02/2023	10.23	Put	Bond Future	3,171.2800	3.1713	3,204.1200	3.2041	1.036	0	0	0
2022/04/12	R213	02/02/2023	9.16	Call	Bond Future	575.7500	0.5758	560.8800	0.5609	(2.583)	0	0	476
2022/04/12	R213	02/02/2023	9.16	Put	Bond Future	6,787.2100	6.7872	6,841.6900	6.8417	0.803	0	0	0
2022/04/12	R213	02/02/2023	10.01	Put	Bond Future	3,766.2100	3.7662	3,803.6000	3.8036	0.993	0	0	476
2022/04/12	R213	02/02/2023	10.21	Call	Bond Future	2,236.2700	2.2363	2,200.1700	2.2002	(1.614)	0	0	0
2022/04/12	R213	02/02/2023	10.21	Put	Bond Future	3,222.2300	3.2222	3,255.4800	3.2555	1.032	0	0	0
2022/04/12	R214	05/05/2022	11.73	Put	Bond Future	14.6500	0.0147	12.3500	0.0124	(15.700)	0	0	0
2022/04/12	R214	05/05/2022	11.74	Put	Bond Future	13.9000	0.0139	11.6900	0.0117	(15.899)	0	0	0
2022/04/12	R214	05/05/2022	11.75	Call	Bond Future	5,864.5500	5.8646	5,880.1400	5.8801	0.266	0	0	0
2022/04/12	R214	05/05/2022			Bond Future	10.6809	67.6210	10.6779	67.6388	(0.028)	0.0000	0.0000	15,464
2022/04/12	R214	05/05/2022	11.73	Call	Bond Future	5,764.1300	5.7641	5,779.5400	5.7795	0.267	0	0	0
2022/04/12	R214	05/05/2022	11.74	Call	Bond Future	5,814.3500	5.8143	5,829.8500	5.8299	0.267	0	0	0
2022/04/12	R214	05/05/2022	11.75	Put	Bond Future	13.2000	0.0132	11.0800	0.0111	(16.061)	0	0	0
2022/04/12	R214	04/08/2022	10.98	Put	Bond Future	1,680.4600	1.6805	1,663.0900	1.6631	(1.034)	0	0	0
2022/04/12	R214	04/08/2022	10.99	Call	Bond Future	2,518.3000	2.5183	2,521.2000	2.5212	0.115	0	0	0
2022/04/12	R214	04/08/2022			Bond Future	10.8386	68.4868	10.8351	68.5069	(0.032)	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
2022/04/12	R214	04/08/2022	10.97	Call	Bond Future	2,452.4100	2.4524	2,455.1200	2.4551	0.111	0	0	0
2022/04/12	R214	04/08/2022	10.97	Put	Bond Future	1,704.0300	1.7040	1,686.5600	1.6866	(1.025)	0	0	0
2022/04/12	R214	04/08/2022	10.98	Call	Bond Future	2,485.2500	2.4853	2,488.0600	2.4881	0.113	0	0	0
2022/04/12	R214	04/08/2022	10.99	Put	Bond Future	1,657.1600	1.6572	1,639.8800	1.6399	(1.043)	0	0	0
2022/04/12	R214	03/11/2022	11.34	Call	Bond Future	3,895.6300	3.8956	3,924.1100	3.9241	0.731	0	0	0
2022/04/12	R214	03/11/2022	11.36	Put	Bond Future	1,855.4000	1.8554	1,829.1700	1.8292	(1.414)	0	0	0
2022/04/12	R214	03/11/2022			Bond Future	10.9756	66.2054	10.9659	66.2604	(0.089)	0.0000	0.0000	0
2022/04/12	R214	03/11/2022	11.34	Put	Bond Future	1,891.6800	1.8917	1,865.1200	1.8651	(1.404)	0	0	0
2022/04/12	R214	03/11/2022	11.35	Call	Bond Future	3,931.0400	3.9310	3,959.6800	3.9597	0.729	0	0	0
2022/04/12	R214	03/11/2022	11.35	Put	Bond Future	1,873.4600	1.8735	1,847.0600	1.8471	(1.409)	0	0	0
2022/04/12	R214	03/11/2022	11.36	Call	Bond Future	3,966.5500	3.9665	3,995.3600	3.9954	0.726	0	0	0
2022/04/12	R214	02/02/2023	11.07	Call	Bond Future	3,077.0700	3.0771	3,109.3200	3.1093	1.048	0	0	0
2022/04/12	R214	02/02/2023	11.07	Put	Bond Future	3,224.4400	3.2244	3,184.1500	3.1842	(1.250)	0	0	0
2022/04/12	R214	02/02/2023	11.08	Call	Bond Future	3,105.6200	3.1056	3,138.0700	3.1381	1.045	0	0	0
2022/04/12	R214	02/02/2023	11.08	Put	Bond Future	3,197.4700	3.1975	3,157.3800	3.1574	(1.254)	0	0	0
2022/04/12	R214	02/02/2023			Bond Future	11.0966	67.3328	11.0835	67.4053	(0.118)	0.0000	0.0000	0
2022/04/12	R214	02/02/2023	11.09	Call	Bond Future	3,134.0500	3.1340	3,166.7100	3.1667	1.042	0	0	0
2022/04/12	R214	02/02/2023	11.09	Put	Bond Future	3,170.4400	3.1704	3,130.5600	3.1306	(1.258)	0	0	0
2022/04/12	R248	05/05/2022	11.79	Call	Bond Future	7,767.9600	7.7680	7,787.4900	7.7875	0.251	0	0	0
2022/04/12	R248	05/05/2022	11.79	Put	Bond Future	12.2400	0.0122	10.1600	0.0102	(16.993)	0	0	0
2022/04/12	R248	05/05/2022	11.80	Call	Bond Future	7,830.2400	7.8302	7,849.8600	7.8499	0.251	0	0	0
2022/04/12	R248	05/05/2022			Bond Future	10.6602	84.9707	10.6573	84.9923	(0.027)	0.0000	0.0000	137,761
2022/04/12	R248	05/05/2022	11.80	Put	Bond Future	11.6100	0.0116	9.6200	0.0096	(17.140)	0	0	0
2022/04/12	R248	05/05/2022	11.81	Call	Bond Future	7,892.4700	7.8925	7,912.1700	7.9122	0.250	0	0	0
2022/04/12	R248	05/05/2022	11.81	Put	Bond Future	11.0100	0.0110	9.1000	0.0091	(17.348)	0	0	0
2022/04/12	R248	04/08/2022	10.98	Call	Bond Future	3,228.6700	3.2287	3,232.0500	3.2320	0.105	0	0	0
2022/04/12	R248	04/08/2022	10.98	Put	Bond Future	2,046.3000	2.0463	2,025.0400	2.0250	(1.039)	0	0	0
2022/04/12	R248	04/08/2022	10.99	Call	Bond Future	3,271.0200	3.2710	3,274.5100	3.2745	0.107	0	0	0
2022/04/12	R248	04/08/2022	10.99	Put	Bond Future	2,017.6400	2.0176	1,996.4900	1.9965	(1.048)	0	0	0
2022/04/12	R248	04/08/2022	10.20	Call	Bond Future	774.5300	0.7745	772.3300	0.7723	(0.284)	0	0	1,700
2022/04/12	R248	04/08/2022	10.40	Put	Bond Future	4,364.2600	4.3643	4,337.9500	4.3380	(0.603)	0	0	0
2022/04/12	R248	04/08/2022			Bond Future	10.8157	86.0586	10.8123	86.0833	(0.031)	0.0000	0.0000	168,105
2022/04/12	R248	04/08/2022	11.00	Call	Bond Future	3,313.6000	3.3136	3,317.2100	3.3172	0.109	0	0	0
2022/04/12	R248	04/08/2022	11.00	Put	Bond Future	1,989.3100	1.9893	1,968.2800	1.9683	(1.057)	0	0	0
2022/04/12	R248	04/08/2022	10.90	Call	Bond Future	2,898.7900	2.8988	2,901.2300	2.9012	0.084	0	0	1,700
2022/04/12	R248	04/08/2022	10.90	Put	Bond Future	2,288.4500	2.2884	2,266.2500	2.2663	(0.970)	0	0	0
2022/04/12	R248	04/08/2022	9.70	Call	Bond Future	157.1400	0.1571	155.6800	0.1557	(0.929)	0	0	0
2022/04/12	R248	04/08/2022	9.70	Put	Bond Future	9,040.0200	9.0400	9,013.9200	9.0139	(0.289)	0	0	0
2022/04/12	R248	04/08/2022	10.20	Put	Bond Future	5,483.1300	5.4831	5,456.2900	5.4563	(0.490)	0	0	0
2022/04/12	R248	04/08/2022	10.40	Call	Bond Future	1,235.0100	1.2350	1,233.3400	1.2333	(0.135)	0	0	0
2022/04/12	R248	03/11/2022	11.32	Call	Bond Future	4,922.1700	4.9222	4,957.6500	4.9576	0.721	0	0	0
2022/04/12	R248	03/11/2022	11.30	Put	Bond Future	2,405.6100	2.4056	2,372.2400	2.3722	(1.387)	0	0	0
2022/04/12	R248	03/11/2022	11.31	Put	Bond Future	2,382.3600	2.3824	2,349.2000	2.3492	(1.392)	0	0	0
2022/04/12	R248	03/11/2022			Bond Future	10.9506	82.8977	10.9410	82.9661	(0.088)	0.0000	0.0000	0
2022/04/12	R248	03/11/2022	11.32	Put	Bond Future	2,359.5800	2.3596	2,326.6100	2.3266	(1.397)	0	0	0
2022/04/12	R248	03/11/2022	11.30	Call	Bond Future	4,833.1000	4.8331	4,868.1800	4.8682	0.726	0	0	0
2022/04/12	R248	03/11/2022	11.31	Call	Bond Future	4,877.4500	4.8775	4,912.7400	4.9127	0.724	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
2022/04/12	R248	02/02/2023	11.08	Call	Bond Future	3,997.2600	3.9973	4,038.3100	4.0383	1.027	0	0	0
2022/04/12	R248	02/02/2023	11.08	Put	Bond Future	3,924.0700	3.9241	3,874.7800	3.8748	(1.256)	0	0	0
2022/04/12	R248	02/02/2023			Bond Future	11.0695	84.3096	11.0566	84.4000	(0.117)	0.0000	0.0000	0
2022/04/12	R248	02/02/2023	11.06	Call	Bond Future	3,924.8100	3.9248	3,965.3600	3.9654	1.033	0	0	0
2022/04/12	R248	02/02/2023	11.06	Put	Bond Future	3,991.5400	3.9915	3,941.7500	3.9418	(1.247)	0	0	0
2022/04/12	R248	02/02/2023	11.07	Call	Bond Future	3,960.8200	3.9608	4,001.6200	4.0016	1.030	0	0	0
2022/04/12	R248	02/02/2023	11.07	Put	Bond Future	3,957.5300	3.9575	3,907.9900	3.9080	(1.252)	0	0	0

Total

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