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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/04/2022 TO 19/04/2022

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
2022/04/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	2025	05/05/2022		Bond Future	160.8864	160.8864	160.6707	160.6707	(0.134)	0.0000	0.0000	611
2022/04/19	2025	04/08/2022		Bond Future	161.4372	161.4372	161.2705	161.2705	(0.103)	0.0000	0.0000	6,424
2022/04/19	2025	03/11/2022		Bond Future	163.8808	163.8808	163.6252	163.6252	(0.156)	0.0000	0.0000	0
2022/04/19	2025	02/02/2023		Bond Future	165.0019	165.0019	164.7414	164.7414	(0.158)	0.0000	0.0000	0
2022/04/19	2029	05/05/2022		Bond Future	118.4455	118.4455	118.1450	118.1450	(0.254)	0.0000	0.0000	2,554
2022/04/19	2029	04/08/2022		Bond Future	120.0459	120.0459	119.7796	119.7796	(0.222)	0.0000	0.0000	3,568
2022/04/19	2029	03/11/2022		Bond Future	120.6303	120.6303	120.2963	120.2963	(0.277)	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
2022/04/19	2029	02/02/2023			Bond Future	122.6821	122.6821	122.3421	122.3421	(0.277)	0.0000	0.0000	0
2022/04/19	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/19	2030	05/05/2022	8.14	Put	Bond Future	8,743.9300	8.7439	9,535.3500	9.5353	9.051	0	0	0
2022/04/19	2030	05/05/2022	8.47	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,073
2022/04/19	2030	05/05/2022	10.21	Call	Bond Future	2,225.5300	2.2255	1,508.5600	1.5086	(32.216)	0	0	0
2022/04/19	2030	05/05/2022	10.21	Put	Bond Future	138.6500	0.1387	213.1000	0.2131	53.696	0	0	0
2022/04/19	2030	05/05/2022	9.95	Call	Bond Future	1,216.2200	1.2162	653.9100	0.6539	(46.234)	0	0	0
2022/04/19	2030	05/05/2022	9.65	Put	Bond Future	1,111.9700	1.1120	1,622.7600	1.6228	45.936	0	0	5,000
2022/04/19	2030	05/05/2022	8.81	Put	Bond Future	5,063.3500	5.0633	5,853.9900	5.8540	15.615	0	0	0
2022/04/19	2030	05/05/2022	8.89	Put	Bond Future	4,636.4600	4.6365	5,426.0900	5.4261	17.031	0	0	0
2022/04/19	2030	05/05/2022	9.15	Call	Bond Future	19.1100	0.0191	1.5200	0.0015	(92.046)	0	0	7,500
2022/04/19	2030	05/05/2022	9.15	Put	Bond Future	3,279.6400	3.2796	4,053.4700	4.0535	23.595	0	0	0
2022/04/19	2030	05/05/2022			Bond Future	9.7868	92.6327	9.9458	91.8413	1.625	0.0000	0.0000	77,880
2022/04/19	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/19	2030	05/05/2022	7.73	Put	Bond Future	11,085.2600	11.0853	11,876.6800	11.8767	7.139	0	0	0
2022/04/19	2030	05/05/2022	8.47	Put	Bond Future	6,908.7200	6.9087	7,700.1300	7.7001	11.455	0	0	0
2022/04/19	2030	05/05/2022	11.04	Call	Bond Future	6,005.7000	6.0057	5,214.0900	5.2141	(13.181)	0	0	0
2022/04/19	2030	05/05/2022	11.04	Put	Bond Future	1.5400	0.0015	1.3500	0.0014	(12.338)	0	0	1,800
2022/04/19	2030	05/05/2022	9.95	Put	Bond Future	404.1600	0.4042	633.2700	0.6333	56.688	0	0	1,073
2022/04/19	2030	05/05/2022	10.19	Call	Bond Future	2,141.0000	2.1410	1,431.9000	1.4319	(33.120)	0	0	0
2022/04/19	2030	05/05/2022	10.19	Put	Bond Future	151.3500	0.1513	233.6700	0.2337	54.390	0	0	0
2022/04/19	2030	05/05/2022	10.20	Call	Bond Future	2,183.1500	2.1831	1,470.0500	1.4700	(32.664)	0	0	0
2022/04/19	2030	05/05/2022	10.20	Put	Bond Future	144.8700	0.1449	223.1900	0.2232	54.062	0	0	200
2022/04/19	2030	05/05/2022	9.35	Call	Bond Future	82.8800	0.0829	13.0100	0.0130	(84.303)	0	0	0
2022/04/19	2030	05/05/2022	9.35	Put	Bond Future	2,303.5400	2.3035	3,025.0900	3.0251	31.324	0	0	1,073
2022/04/19	2030	05/05/2022	9.60	Call	Bond Future	338.2800	0.3383	102.9800	0.1030	(69.558)	0	0	0
2022/04/19	2030	05/05/2022	9.60	Put	Bond Future	1,279.6600	1.2797	1,835.7800	1.8358	43.458	0	0	5,000
2022/04/19	2030	05/05/2022	9.65	Call	Bond Future	423.7500	0.4238	143.1200	0.1431	(66.225)	0	0	0
2022/04/19	2030	05/05/2022	8.81	Call	Bond Future	0.8000	0.0008	0.0200	0.0000	(97.500)	0	0	200
2022/04/19	2030	05/05/2022	8.89	Call	Bond Future	1.8400	0.0018	0.0500	0.0001	(97.283)	0	0	1,800
2022/04/19	2030	04/08/2022	9.56	Call	Bond Future	775.0700	0.7751	535.0900	0.5351	(30.962)	0	0	0
2022/04/19	2030	04/08/2022	9.56	Put	Bond Future	2,934.9400	2.9349	3,467.3000	3.4673	18.139	0	0	0
2022/04/19	2030	04/08/2022	10.95	Call	Bond Future	4,842.9300	4.8429	4,180.8600	4.1809	(13.671)	0	0	0
2022/04/19	2030	04/08/2022	10.95	Put	Bond Future	404.5100	0.4045	514.7800	0.5148	27.260	0	0	800
2022/04/19	2030	04/08/2022			Bond Future	10.0006	89.8555	10.1614	89.0831	1.608	0.0000	0.0000	47,029
2022/04/19	2030	04/08/2022	9.05	Call	Bond Future	224.3100	0.2243	132.7300	0.1327	(40.827)	0	0	800
2022/04/19	2030	04/08/2022	9.05	Put	Bond Future	4,967.5400	4.9675	5,648.3000	5.6483	13.704	0	0	0
2022/04/19	2030	04/08/2022	9.54	Call	Bond Future	743.7200	0.7437	510.7800	0.5108	(31.321)	0	0	0
2022/04/19	2030	04/08/2022	9.54	Put	Bond Future	3,003.2000	3.0032	3,542.6000	3.5426	17.961	0	0	0
2022/04/19	2030	04/08/2022	9.55	Call	Bond Future	759.2900	0.7593	522.8400	0.5228	(31.141)	0	0	0
2022/04/19	2030	04/08/2022	9.55	Put	Bond Future	2,968.9500	2.9689	3,504.8400	3.5048	18.050	0	0	0
2022/04/19	2030	04/08/2022	8.30	Call	Bond Future	27.6100	0.0276	13.2300	0.0132	(52.083)	0	0	800
2022/04/19	2030	04/08/2022	8.30	Put	Bond Future	8,739.3400	8.7393	9,497.3000	9.4973	8.673	0	0	0
2022/04/19	2030	03/11/2022	10.10	Call	Bond Future	1,996.6700	1.9967	1,591.6100	1.5916	(20.287)	0	0	0
2022/04/19	2030	03/11/2022	10.10	Put	Bond Future	2,356.5200	2.3565	2,784.2800	2.7843	18.152	0	0	0
2022/04/19	2030	03/11/2022			Bond Future	10.1768	91.1972	10.3560	90.3643	1.761	0.0000	0.0000	0
2022/04/19	2030	03/11/2022	10.09	Call	Bond Future	1,973.4200	1.9734	1,571.3000	1.5713	(20.377)	0	0	0

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2022/04/19	2030	03/11/2022	10.09	Put	Bond Future	2,380.2800	2.3803	2,810.9800	2.8110	18.095	0	0	0
2022/04/19	2030	03/11/2022	10.08	Call	Bond Future	1,950.3100	1.9503	1,551.1500	1.5512	(20.466)	0	0	0
2022/04/19	2030	03/11/2022	10.08	Put	Bond Future	2,404.2100	2.4042	2,837.8700	2.8379	18.038	0	0	0
2022/04/19	2030	02/02/2023	10.01	Put	Bond Future	3,365.3700	3.3654	3,857.6700	3.8577	14.628	0	0	0
2022/04/19	2030	02/02/2023	9.94	Put	Bond Future	3,553.8600	3.5539	4,063.5000	4.0635	14.340	0	0	102
2022/04/19	2030	02/02/2023	9.99	Call	Bond Future	1,825.2300	1.8252	1,475.5100	1.4755	(19.160)	0	0	0
2022/04/19	2030	02/02/2023	10.00	Call	Bond Future	1,844.7800	1.8448	1,492.5900	1.4926	(19.091)	0	0	0
2022/04/19	2030	02/02/2023	9.20	Call	Bond Future	648.7500	0.6488	482.3500	0.4823	(25.649)	0	0	0
2022/04/19	2030	02/02/2023	9.20	Put	Bond Future	5,993.4900	5.9935	6,674.0800	6.6741	11.355	0	0	0
2022/04/19	2030	02/02/2023	9.66	Call	Bond Future	1,244.3100	1.2443	975.2900	0.9753	(21.620)	0	0	0
2022/04/19	2030	02/02/2023	9.66	Put	Bond Future	4,381.1400	4.3811	4,959.1100	4.9591	13.192	0	0	102
2022/04/19	2030	02/02/2023	9.80	Call	Bond Future	1,475.6300	1.4756	1,172.6800	1.1727	(20.530)	0	0	0
2022/04/19	2030	02/02/2023	8.81	Put	Bond Future	7,617.0300	7.6170	8,363.0500	8.3630	9.794	0	0	0
2022/04/19	2030	02/02/2023			Bond Future	10.3381	88.7247	10.5265	87.8777	1.822	0.0000	0.0000	0
2022/04/19	2030	02/02/2023	10.01	Call	Bond Future	1,864.7700	1.8648	1,510.0800	1.5101	(19.021)	0	0	0
2022/04/19	2030	02/02/2023	9.94	Call	Bond Future	1,728.9800	1.7290	1,391.6300	1.3916	(19.512)	0	0	0
2022/04/19	2030	02/02/2023	9.99	Put	Bond Future	3,418.3300	3.4183	3,915.6000	3.9156	14.547	0	0	0
2022/04/19	2030	02/02/2023	10.00	Put	Bond Future	3,391.6200	3.3916	3,886.4200	3.8864	14.589	0	0	0
2022/04/19	2030	02/02/2023	9.80	Put	Bond Future	3,953.5000	3.9535	4,497.5400	4.4975	13.761	0	0	0
2022/04/19	2030	02/02/2023	8.81	Call	Bond Future	347.7400	0.3477	246.7700	0.2468	(29.036)	0	0	102
2022/04/19	2032	05/05/2022	10.29	Put	Bond Future	534.9300	0.5349	871.1900	0.8712	62.861	0	0	0
2022/04/19	2032	05/05/2022	11.18	Call	Bond Future	5,524.7300	5.5247	4,548.3000	4.5483	(17.674)	0	0	0
2022/04/19	2032	05/05/2022	11.18	Put	Bond Future	7.5200	0.0075	9.3400	0.0093	24.202	0	0	780
2022/04/19	2032	05/05/2022	10.98	Call	Bond Future	4,495.0300	4.4950	3,526.8600	3.5269	(21.539)	0	0	0
2022/04/19	2032	05/05/2022	10.98	Put	Bond Future	24.3700	0.0244	34.4500	0.0344	41.362	0	0	993
2022/04/19	2032	05/05/2022	11.02	Put	Bond Future	19.5400	0.0195	26.9900	0.0270	38.127	0	0	0
2022/04/19	2032	05/05/2022	11.03	Call	Bond Future	4,752.4100	4.7524	3,781.0400	3.7810	(20.440)	0	0	0
2022/04/19	2032	05/05/2022	11.03	Put	Bond Future	18.4500	0.0185	25.3300	0.0253	37.290	0	0	0
2022/04/19	2032	05/05/2022			Bond Future	10.1620	89.1281	10.3362	88.1498	1.714	0.0000	0.0000	132,735
2022/04/19	2032	05/05/2022	9.58	Call	Bond Future	28.8600	0.0289	2.1400	0.0021	(92.585)	0	0	780
2022/04/19	2032	05/05/2022	9.58	Put	Bond Future	3,405.0600	3.4051	4,356.5900	4.3566	27.945	0	0	0
2022/04/19	2032	05/05/2022	10.18	Call	Bond Future	883.9100	0.8839	367.0300	0.3670	(58.477)	0	0	780
2022/04/19	2032	05/05/2022	10.18	Put	Bond Future	781.9200	0.7819	1,243.2900	1.2433	59.005	0	0	0
2022/04/19	2032	05/05/2022	10.29	Call	Bond Future	1,255.4200	1.2554	613.4300	0.6134	(51.137)	0	0	993
2022/04/19	2032	05/05/2022	11.04	Call	Bond Future	4,803.8900	4.8039	3,832.0000	3.8320	(20.231)	0	0	0
2022/04/19	2032	05/05/2022	11.04	Put	Bond Future	17.4100	0.0174	23.7700	0.0238	36.531	0	0	0
2022/04/19	2032	05/05/2022	11.02	Call	Bond Future	4,700.9300	4.7009	3,730.1300	3.7301	(20.651)	0	0	0
2022/04/19	2032	04/08/2022	10.20	Put	Bond Future	2,319.4700	2.3195	2,861.3600	2.8614	23.363	0	0	0
2022/04/19	2032	04/08/2022	10.21	Put	Bond Future	2,289.1700	2.2892	2,826.3000	2.8263	23.464	0	0	0
2022/04/19	2032	04/08/2022	10.22	Call	Bond Future	1,515.5000	1.5155	1,085.1800	1.0852	(28.395)	0	0	0
2022/04/19	2032	04/08/2022	9.40	Call	Bond Future	213.3600	0.2134	115.8600	0.1159	(45.697)	0	0	1,300
2022/04/19	2032	04/08/2022	9.40	Put	Bond Future	5,672.4800	5.6725	6,537.7200	6.5377	15.253	0	0	0
2022/04/19	2032	04/08/2022	9.72	Call	Bond Future	544.8100	0.5448	338.3900	0.3384	(37.888)	0	0	800
2022/04/19	2032	04/08/2022	9.72	Put	Bond Future	4,124.8600	4.1249	4,881.1800	4.8812	18.336	0	0	0
2022/04/19	2032	04/08/2022	8.97	Call	Bond Future	38.6100	0.0386	16.4900	0.0165	(57.291)	0	0	800
2022/04/19	2032	04/08/2022	8.97	Put	Bond Future	8,104.1100	8.1041	9,044.7300	9.0447	11.607	0	0	0
2022/04/19	2032	04/08/2022			Bond Future	10.3546	90.3100	10.5312	89.3473	1.705	0.0000	0.0000	19,742

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2022/04/19	2032	04/08/2022	11.60	Call	Bond Future	6,799.1900	6.7992	5,929.5200	5.9295	(12.791)	0	0	0
2022/04/19	2032	04/08/2022	11.60	Put	Bond Future	301.2500	0.3013	394.3200	0.3943	30.895	0	0	800
2022/04/19	2032	04/08/2022	11.89	Call	Bond Future	8,106.7700	8.1068	7,203.1700	7.2032	(11.146)	0	0	0
2022/04/19	2032	04/08/2022	11.89	Put	Bond Future	189.5800	0.1896	248.7200	0.2487	31.195	0	0	0
2022/04/19	2032	04/08/2022	10.20	Call	Bond Future	1,464.8300	1.4648	1,043.9800	1.0440	(28.730)	0	0	0
2022/04/19	2032	04/08/2022	10.21	Call	Bond Future	1,490.1500	1.4901	1,064.5400	1.0645	(28.562)	0	0	0
2022/04/19	2032	04/08/2022	10.22	Put	Bond Future	2,258.9500	2.2590	2,791.3700	2.7914	23.569	0	0	0
2022/04/19	2032	04/08/2022	10.10	Call	Bond Future	1,226.1000	1.2261	852.5300	0.8525	(30.468)	0	0	1,300
2022/04/19	2032	04/08/2022	10.10	Put	Bond Future	2,639.5200	2.6395	3,228.6900	3.2287	22.321	0	0	0
2022/04/19	2032	03/11/2022	10.56	Put	Bond Future	2,324.8600	2.3249	2,814.9300	2.8149	21.080	0	0	180
2022/04/19	2032	03/11/2022	10.11	Put	Bond Future	3,650.5800	3.6506	4,310.2400	4.3102	18.070	0	0	454
2022/04/19	2032	03/11/2022	10.16	Call	Bond Future	1,508.5800	1.5086	1,124.9200	1.1249	(25.432)	0	0	0
2022/04/19	2032	03/11/2022	10.16	Put	Bond Future	3,482.1600	3.4822	4,122.8800	4.1229	18.400	0	0	180
2022/04/19	2032	03/11/2022	9.36	Call	Bond Future	339.2000	0.3392	215.3900	0.2154	(36.501)	0	0	454
2022/04/19	2032	03/11/2022	9.36	Put	Bond Future	6,865.6300	6.8656	7,766.2000	7.7662	13.117	0	0	0
2022/04/19	2032	03/11/2022	9.46	Put	Bond Future	6,359.6700	6.3527	7,231.3600	7.2314	13.832	0	0	0
2022/04/19	2032	03/11/2022	9.92	Call	Bond Future	1,031.8500	1.0319	737.9500	0.7380	(28.483)	0	0	750
2022/04/19	2032	03/11/2022	9.92	Put	Bond Future	4,339.9000	4.3399	5,070.3800	5.0704	16.832	0	0	0
2022/04/19	2032	03/11/2022	9.31	Put	Bond Future	7,128.0000	7.1280	8,038.6100	8.0386	12.775	0	0	0
2022/04/19	2032	03/11/2022			Bond Future	10.5238	87.5049	10.7170	86.4805	1.836	0.0000	0.0000	0
2022/04/19	2032	03/11/2022	10.67	Call	Bond Future	2,842.6800	2.8427	2,268.5900	2.2686	(20.195)	0	0	750
2022/04/19	2032	03/11/2022	10.67	Put	Bond Future	2,066.2700	2.0663	2,516.5600	2.5166	21.792	0	0	0
2022/04/19	2032	03/11/2022	11.55	Call	Bond Future	6,068.4700	6.0685	5,248.0100	5.2480	(13.520)	0	0	0
2022/04/19	2032	03/11/2022	11.55	Put	Bond Future	807.9700	0.8080	1,011.8900	1.0119	25.239	0	0	500
2022/04/19	2032	03/11/2022	12.30	Call	Bond Future	9,206.7500	9.2067	8,278.8400	8.2788	(10.079)	0	0	0
2022/04/19	2032	03/11/2022	12.30	Put	Bond Future	368.9500	0.3690	465.4200	0.4654	26.147	0	0	750
2022/04/19	2032	03/11/2022	10.49	Call	Bond Future	2,321.2500	2.3213	1,812.8300	1.8128	(21.903)	0	0	0
2022/04/19	2032	03/11/2022	10.49	Put	Bond Future	2,502.3300	2.5023	3,018.2900	3.0183	20.619	0	0	454
2022/04/19	2032	03/11/2022	10.56	Call	Bond Future	2,517.8100	2.5178	1,983.5000	1.9835	(21.221)	0	0	0
2022/04/19	2032	03/11/2022	10.66	Call	Bond Future	2,812.3700	2.8124	2,241.8400	2.2418	(20.286)	0	0	0
2022/04/19	2032	03/11/2022	10.66	Put	Bond Future	2,088.7800	2.0888	2,542.6300	2.5426	21.728	0	0	0
2022/04/19	2032	03/11/2022	10.11	Call	Bond Future	1,401.1600	1.4012	1,036.4400	1.0364	(26.030)	0	0	0
2022/04/19	2032	03/11/2022	10.21	Call	Bond Future	1,620.6400	1.6206	1,217.9500	1.2180	(24.848)	0	0	500
2022/04/19	2032	03/11/2022	10.21	Put	Bond Future	3,319.5000	3.3195	3,941.1900	3.9412	18.728	0	0	0
2022/04/19	2032	03/11/2022	9.46	Call	Bond Future	411.9200	0.4119	266.2300	0.2662	(35.369)	0	0	500
2022/04/19	2032	03/11/2022	9.31	Call	Bond Future	306.9000	0.3069	193.1300	0.1931	(37.071)	0	0	180
2022/04/19	2032	02/02/2023	10.67	Call	Bond Future	2,849.5000	2.8495	2,320.0100	2.3200	(18.582)	0	0	750
2022/04/19	2032	02/02/2023	10.67	Put	Bond Future	2,883.9200	2.8839	3,396.1400	3.3961	17.761	0	0	0
2022/04/19	2032	02/02/2023	11.69	Call	Bond Future	6,285.1200	6.2851	5,496.3600	5.4964	(12.550)	0	0	0
2022/04/19	2032	02/02/2023	11.69	Put	Bond Future	1,217.4700	1.2175	1,470.4200	1.4704	20.777	0	0	0
2022/04/19	2032	02/02/2023	10.40	Call	Bond Future	2,165.3300	2.1653	1,720.3900	1.7204	(20.548)	0	0	0
2022/04/19	2032	02/02/2023	10.40	Put	Bond Future	3,621.2600	3.6213	4,218.0300	4.2180	16.480	0	0	0
2022/04/19	2032	02/02/2023	10.50	Call	Bond Future	2,407.1300	2.4071	1,930.6300	1.9306	(19.795)	0	0	0
2022/04/19	2032	02/02/2023	10.50	Put	Bond Future	3,332.9800	3.3330	3,898.1900	3.8982	16.958	0	0	454
2022/04/19	2032	02/02/2023	10.22	Call	Bond Future	1,764.6100	1.7646	1,376.6000	1.3766	(21.988)	0	0	500
2022/04/19	2032	02/02/2023	10.22	Put	Bond Future	4,185.4500	4.1855	4,839.1500	4.8392	15.618	0	0	0
2022/04/19	2032	02/02/2023	9.47	Call	Bond Future	579.4100	0.5794	408.5200	0.4085	(29.494)	0	0	500
2022/04/19	2032	02/02/2023	9.47	Put	Bond Future	7,174.6400	7.1746	8,045.4600	8.0455	12.137	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
2022/04/19	2032	02/02/2023	9.92	Call	Bond Future	1,191.8000	1.1918	897.1200	0.8971	(24.726)	0	0	750
2022/04/19	2032	02/02/2023	9.92	Put	Bond Future	5,252.1700	5.2522	5,999.2000	5.9992	14.223	0	0	0
2022/04/19	2032	02/02/2023			Bond Future	10.6766	88.9775	10.8784	87.9358	1.890	0.0000	0.0000	0
2022/04/19	2032	02/02/2023	12.75	Call	Bond Future	10,422.4400	10.4224	9,488.0500	9.4880	(8.965)	0	0	0
2022/04/19	2032	02/02/2023	12.75	Put	Bond Future	471.5800	0.4716	578.9000	0.5789	22.758	0	0	750
2022/04/19	2032	02/02/2023	11.84	Call	Bond Future	6,859.2600	6.8593	6,043.5500	6.0436	(11.892)	0	0	0
2022/04/19	2032	02/02/2023	11.84	Put	Bond Future	1,075.5500	1.0756	1,301.5500	1.3016	21.013	0	0	500
2022/04/19	2032	02/02/2023	10.39	Call	Bond Future	2,142.0400	2.1420	1,700.2600	1.7003	(20.624)	0	0	0
2022/04/19	2032	02/02/2023	10.39	Put	Bond Future	3,651.2100	3.6512	4,251.1400	4.2511	16.431	0	0	0
2022/04/19	2032	02/02/2023	10.16	Call	Bond Future	1,639.5600	1.6396	1,270.5400	1.2705	(22.507)	0	0	0
2022/04/19	2032	02/02/2023	10.16	Put	Bond Future	4,385.1500	4.3851	5,057.8400	5.0578	15.340	0	0	454
2022/04/19	2032	02/02/2023	10.38	Call	Bond Future	2,118.5900	2.1186	1,679.9800	1.6800	(20.703)	0	0	0
2022/04/19	2032	02/02/2023	10.38	Put	Bond Future	3,681.0400	3.6810	4,284.1400	4.2841	16.384	0	0	0
2022/04/19	2032	02/02/2023	9.31	Call	Bond Future	447.8500	0.4478	309.4700	0.3095	(30.899)	0	0	454
2022/04/19	2032	02/02/2023	9.31	Put	Bond Future	7,966.8300	7.9668	8,870.1600	8.8702	11.339	0	0	0
2022/04/19	2033	05/05/2022			Bond Future	115.0008	115.0008	114.2398	114.2398	(0.662)	0.0000	0.0000	2,162
2022/04/19	2033	04/08/2022			Bond Future	116.5548	116.5548	115.8204	115.8204	(0.630)	0.0000	0.0000	5,647
2022/04/19	2033	03/11/2022			Bond Future	117.0043	117.0043	116.1973	116.1973	(0.690)	0.0000	0.0000	0
2022/04/19	2033	02/02/2023			Bond Future	118.9942	118.9942	118.1731	118.1731	(0.690)	0.0000	0.0000	0
2022/04/19	2037	05/05/2022	11.82	Call	Bond Future	7,113.6900	7.1137	6,059.2500	6.0592	(14.823)	0	0	0
2022/04/19	2037	05/05/2022	11.83	Call	Bond Future	7,170.2500	7.1702	6,115.7700	6.1158	(14.706)	0	0	0
2022/04/19	2037	05/05/2022	11.84	Put	Bond Future	3.8300	0.0038	3.7800	0.0038	(1.305)	0	0	0
2022/04/19	2037	05/05/2022			Bond Future	10.6495	86.4924	10.8137	85.4379	1.541	0.0000	0.0000	54,381
2022/04/19	2037	05/05/2022	11.82	Put	Bond Future	4.3300	0.0043	4.3600	0.0044	0.693	0	0	0
2022/04/19	2037	05/05/2022	11.83	Put	Bond Future	4.0700	0.0041	4.0600	0.0041	(0.246)	0	0	0
2022/04/19	2037	05/05/2022	11.84	Call	Bond Future	7,226.7700	7.2268	6,172.2500	6.1723	(14.592)	0	0	0
2022/04/19	2037	04/08/2022	11.95	Call	Bond Future	7,066.6000	7.0666	6,143.7300	6.1437	(13.060)	0	0	0
2022/04/19	2037	04/08/2022	11.95	Put	Bond Future	419.3900	0.4194	537.4500	0.5374	28.150	0	0	1,050
2022/04/19	2037	04/08/2022	10.91	Put	Bond Future	1,923.6700	1.9237	2,383.9100	2.3839	23.925	0	0	0
2022/04/19	2037	04/08/2022	10.89	Call	Bond Future	2,354.1200	2.3541	1,783.2700	1.7833	(24.249)	0	0	0
2022/04/19	2037	04/08/2022	10.89	Put	Bond Future	1,979.3500	1.9794	2,449.4300	2.4494	23.749	0	0	0
2022/04/19	2037	04/08/2022	10.90	Call	Bond Future	2,388.9000	2.3889	1,813.1200	1.8131	(24.102)	0	0	0
2022/04/19	2037	04/08/2022			Bond Future	10.8305	83.3833	10.9968	82.3424	1.536	0.0000	0.0000	78,453
2022/04/19	2037	04/08/2022	10.91	Call	Bond Future	2,423.7500	2.4238	1,843.0600	1.8431	(23.958)	0	0	0
2022/04/19	2037	04/08/2022	11.21	Call	Bond Future	3,596.9700	3.5970	2,881.1500	2.8812	(19.901)	0	0	1,050
2022/04/19	2037	04/08/2022	11.21	Put	Bond Future	1,250.4200	1.2504	1,575.5300	1.5755	26.000	0	0	0
2022/04/19	2037	04/08/2022	11.42	Call	Bond Future	4,526.4500	4.5264	3,734.0300	3.7340	(17.506)	0	0	0
2022/04/19	2037	04/08/2022	11.42	Put	Bond Future	923.5200	0.9235	1,172.0300	1.1720	26.909	0	0	50
2022/04/19	2037	04/08/2022	10.10	Call	Bond Future	450.3000	0.4503	271.8600	0.2719	(39.627)	0	0	50
2022/04/19	2037	04/08/2022	10.10	Put	Bond Future	5,257.0800	5.2571	6,119.5700	6.1196	16.406	0	0	0
2022/04/19	2037	04/08/2022	10.90	Put	Bond Future	1,951.4400	1.9514	2,416.5900	2.4166	23.836	0	0	50
2022/04/19	2037	03/11/2022	11.32	Call	Bond Future	4,108.2700	4.1083	3,413.3200	3.4133	(16.916)	0	0	0
2022/04/19	2037	03/11/2022	11.30	Put	Bond Future	2,089.3500	2.0894	2,503.0600	2.5031	19.801	0	0	0
2022/04/19	2037	03/11/2022	11.31	Call	Bond Future	4,069.2800	4.0693	3,377.7000	3.3777	(16.995)	0	0	0
2022/04/19	2037	03/11/2022	11.31	Put	Bond Future	2,068.8400	2.0688	2,479.1600	2.4792	19.833	0	0	0
2022/04/19	2037	03/11/2022			Bond Future	10.9803	84.6289	11.1604	83.5270	1.641	0.0000	0.0000	0

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2022/04/19	2037	03/11/2022	11.32	Put	Bond Future	2,048.2900	2.0483	2,455.2400	2.4552	19.868	0	0	0
2022/04/19	2037	03/11/2022	11.30	Call	Bond Future	4,030.1800	4.0302	3,341.9900	3.3420	(17.076)	0	0	0
2022/04/19	2037	02/02/2023	11.03	Call	Bond Future	3,081.1800	3.0812	2,529.0400	2.5290	(17.920)	0	0	0
2022/04/19	2037	02/02/2023	11.03	Put	Bond Future	3,620.2800	3.6203	4,188.7500	4.1888	15.702	0	0	0
2022/04/19	2037	02/02/2023	11.04	Call	Bond Future	3,111.6200	3.1116	2,556.1300	2.5561	(17.852)	0	0	0
2022/04/19	2037	02/02/2023	11.04	Put	Bond Future	3,589.6800	3.5897	4,154.8000	4.1548	15.743	0	0	0
2022/04/19	2037	02/02/2023			Bond Future	11.1187	81.7963	11.3059	80.6757	1.683	0.0000	0.0000	0
2022/04/19	2037	02/02/2023	11.05	Call	Bond Future	3,141.9200	3.1419	2,583.0900	2.5831	(17.786)	0	0	0
2022/04/19	2037	02/02/2023	11.05	Put	Bond Future	3,559.0100	3.5590	4,120.7900	4.1208	15.785	0	0	0
2022/04/19	2038	05/05/2022			Bond Future	132.0801	132.0801	132.1530	132.1530	0.055	0.0000	0.0000	1,830
2022/04/19	2038	04/08/2022			Bond Future	132.0388	132.0388	132.1553	132.1553	0.088	0.0000	0.0000	5,129
2022/04/19	2038	03/11/2022			Bond Future	134.0380	134.0380	134.0851	134.0851	0.035	0.0000	0.0000	0
2022/04/19	2038	02/02/2023			Bond Future	134.4439	134.4439	134.4915	134.4915	0.035	0.0000	0.0000	0
2022/04/19	2040	05/05/2022	10.57	Call	Bond Future	427.7100	0.4277	120.3700	0.1204	(71.857)	0	0	1,200
2022/04/19	2040	05/05/2022	10.57	Put	Bond Future	1,901.0400	1.9010	2,727.5500	2.7275	43.477	0	0	0
2022/04/19	2040	05/05/2022	11.91	Put	Bond Future	5.8700	0.0059	6.1500	0.0062	4.770	0	0	0
2022/04/19	2040	05/05/2022	11.92	Call	Bond Future	7,425.6800	7.4257	6,292.0400	6.2920	(15.266)	0	0	0
2022/04/19	2040	05/05/2022	11.92	Put	Bond Future	5.5200	0.0055	5.7300	0.0057	3.804	0	0	0
2022/04/19	2040	05/05/2022	13.04	Call	Bond Future	13,753.4400	13.7534	12,619.5900	12.6196	(8.244)	0	0	0
2022/04/19	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/19	2040	05/05/2022			Bond Future	10.7784	88.4985	10.9426	87.3646	1.524	0.0000	0.0000	52,257
2022/04/19	2040	05/05/2022	9.82	Call	Bond Future	0.9400	0.0009	0.0100	0.0000	(98.936)	0	0	1,200
2022/04/19	2040	05/05/2022	9.82	Put	Bond Future	7,113.1900	7.1132	8,246.1100	8.2461	15.927	0	0	0
2022/04/19	2040	05/05/2022	11.90	Call	Bond Future	7,305.2600	7.3053	6,171.7600	6.1718	(15.516)	0	0	0
2022/04/19	2040	05/05/2022	11.90	Put	Bond Future	6.2400	0.0062	6.5900	0.0066	5.609	0	0	0
2022/04/19	2040	05/05/2022	11.91	Call	Bond Future	7,365.5000	7.3655	6,231.9300	6.2319	(15.390)	0	0	0
2022/04/19	2040	04/08/2022	11.05	Call	Bond Future	2,713.1600	2.7132	2,077.6200	2.0776	(23.424)	0	0	0
2022/04/19	2040	04/08/2022	11.05	Put	Bond Future	2,066.7500	2.0668	2,551.9400	2.5519	23.476	0	0	0
2022/04/19	2040	04/08/2022	12.24	Put	Bond Future	376.1400	0.3761	479.1300	0.4791	27.381	0	0	460
2022/04/19	2040	04/08/2022	9.70	Put	Bond Future	9,315.6300	9.3156	10,394.5600	10.3946	11.582	0	0	0
2022/04/19	2040	04/08/2022			Bond Future	10.9543	85.1656	11.1210	84.0449	1.521	0.0000	0.0000	58,694
2022/04/19	2040	04/08/2022	11.04	Call	Bond Future	2,674.2100	2.6742	2,043.8400	2.0438	(23.572)	0	0	0
2022/04/19	2040	04/08/2022	11.04	Put	Bond Future	2,094.9900	2.0950	2,585.3500	2.5854	23.406	0	0	0
2022/04/19	2040	04/08/2022	12.24	Call	Bond Future	8,453.6400	8.4536	7,435.9000	7.4359	(12.039)	0	0	0
2022/04/19	2040	04/08/2022	9.70	Call	Bond Future	79.6600	0.0797	37.8600	0.0379	(52.473)	0	0	460
2022/04/19	2040	04/08/2022	10.70	Call	Bond Future	1,543.0000	1.5430	1,097.0100	1.0970	(28.904)	0	0	460
2022/04/19	2040	04/08/2022	10.70	Put	Bond Future	3,299.0300	3.2990	3,973.7700	3.9738	20.453	0	0	0
2022/04/19	2040	04/08/2022	11.03	Call	Bond Future	2,635.5000	2.6355	2,010.3400	2.0103	(23.721)	0	0	0
2022/04/19	2040	04/08/2022	11.03	Put	Bond Future	2,123.5600	2.1236	2,619.1300	2.6191	23.337	0	0	0
2022/04/19	2040	03/11/2022	11.39	Call	Bond Future	4,174.5800	4.1746	3,444.8800	3.4449	(17.480)	0	0	0
2022/04/19	2040	03/11/2022	11.40	Call	Bond Future	4,215.4100	4.2154	3,481.9700	3.4820	(17.399)	0	0	0
2022/04/19	2040	03/11/2022	11.41	Put	Bond Future	2,233.3400	2.2333	2,680.0900	2.6801	20.004	0	0	0
2022/04/19	2040	03/11/2022			Bond Future	11.1001	86.4380	11.2800	85.2541	1.621	0.0000	0.0000	0
2022/04/19	2040	03/11/2022	11.39	Put	Bond Future	2,280.0000	2.2800	2,734.2000	2.7342	19.921	0	0	0
2022/04/19	2040	03/11/2022	11.40	Put	Bond Future	2,256.6900	2.2567	2,707.1500	2.7071	19.961	0	0	0
2022/04/19	2040	03/11/2022	11.41	Call	Bond Future	4,256.1300	4.2561	3,518.9800	3.5190	(17.320)	0	0	0

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2022/04/19	2040	02/02/2023	11.12	Call	Bond Future	3,280.6700	3.2807	2,693.7500	2.6938	(17.890)	0	0	0
2022/04/19	2040	02/02/2023	11.12	Put	Bond Future	4,034.8500	4.0349	4,651.9000	4.6519	15.293	0	0	0
2022/04/19	2040	02/02/2023			Bond Future	11.2349	83.3856	11.4218	82.1817	1.663	0.0000	0.0000	0
2022/04/19	2040	02/02/2023	11.10	Call	Bond Future	3,216.4200	3.2164	2,636.6700	2.6367	(18.025)	0	0	0
2022/04/19	2040	02/02/2023	11.10	Put	Bond Future	4,102.9300	4.1029	4,727.1500	4.7271	15.214	0	0	0
2022/04/19	2040	02/02/2023	11.11	Call	Bond Future	3,248.3200	3.2483	2,664.9900	2.6650	(17.958)	0	0	0
2022/04/19	2040	02/02/2023	11.11	Put	Bond Future	4,068.6200	4.0686	4,689.2600	4.6893	15.254	0	0	0
2022/04/19	2044	05/05/2022	11.91	Call	Bond Future	7,298.1500	7.2982	6,140.2700	6.1403	(15.865)	0	0	0
2022/04/19	2044	05/05/2022	11.91	Put	Bond Future	7.3500	0.0074	7.9200	0.0079	7.755	0	0	0
2022/04/19	2044	05/05/2022	11.92	Call	Bond Future	7,358.8100	7.3588	6,200.8400	6.2008	(15.736)	0	0	0
2022/04/19	2044	05/05/2022	11.92	Put	Bond Future	6.9300	0.0069	7.4100	0.0074	6.926	0	0	0
2022/04/19	2044	05/05/2022			Bond Future	10.8064	85.2687	10.9707	84.1103	1.521	0.0000	0.0000	46,433
2022/04/19	2044	05/05/2022	11.93	Call	Bond Future	7,419.4000	7.4194	6,261.3400	6.2613	(15.609)	0	0	0
2022/04/19	2044	05/05/2022	11.93	Put	Bond Future	6.5300	0.0065	6.9200	0.0069	5.972	0	0	0
2022/04/19	2044	04/08/2022	11.08	Call	Bond Future	2,819.2500	2.8193	2,162.0500	2.1621	(23.311)	0	0	0
2022/04/19	2044	04/08/2022	11.08	Put	Bond Future	2,079.5200	2.0795	2,569.0200	2.5690	23.539	0	0	0
2022/04/19	2044	04/08/2022	11.09	Call	Bond Future	2,859.4700	2.8595	2,197.0400	2.1970	(23.166)	0	0	0
2022/04/19	2044	04/08/2022	11.09	Put	Bond Future	2,051.3200	2.0513	2,535.5900	2.5356	23.608	0	0	0
2022/04/19	2044	04/08/2022			Bond Future	10.9728	82.0183	11.1397	80.8716	1.521	0.0000	0.0000	34,116
2022/04/19	2044	04/08/2022	11.10	Call	Bond Future	2,900.1200	2.9001	2,232.4800	2.2325	(23.021)	0	0	0
2022/04/19	2044	04/08/2022	11.10	Put	Bond Future	2,023.6500	2.0237	2,502.7100	2.5027	23.673	0	0	0
2022/04/19	2044	03/11/2022	11.40	Put	Bond Future	2,326.5400	2.3265	2,788.9800	2.7890	19.877	0	0	0
2022/04/19	2044	03/11/2022	11.41	Call	Bond Future	4,300.6900	4.3007	3,550.7400	3.5507	(17.438)	0	0	0
2022/04/19	2044	03/11/2022	11.41	Put	Bond Future	2,302.7300	2.3027	2,761.3700	2.7614	19.917	0	0	0
2022/04/19	2044	03/11/2022			Bond Future	11.1104	83.2436	11.2901	82.0350	1.618	0.0000	0.0000	0
2022/04/19	2044	03/11/2022	11.39	Call	Bond Future	4,217.7400	4.2177	3,475.4200	3.4754	(17.600)	0	0	0
2022/04/19	2044	03/11/2022	11.39	Put	Bond Future	2,350.5700	2.3506	2,816.8400	2.8168	19.836	0	0	0
2022/04/19	2044	03/11/2022	11.40	Call	Bond Future	4,259.1500	4.2592	3,513.0000	3.5130	(17.519)	0	0	0
2022/04/19	2044	02/02/2023	11.14	Call	Bond Future	3,405.0200	3.4050	2,798.0700	2.7981	(17.825)	0	0	0
2022/04/19	2044	02/02/2023	11.14	Put	Bond Future	4,059.4000	4.0594	4,681.5000	4.6815	15.325	0	0	0
2022/04/19	2044	02/02/2023	11.15	Call	Bond Future	3,438.3400	3.4383	2,827.7500	2.8277	(17.758)	0	0	0
2022/04/19	2044	02/02/2023	11.15	Put	Bond Future	4,025.1200	4.0251	4,643.5800	4.6436	15.365	0	0	0
2022/04/19	2044	02/02/2023			Bond Future	11.2374	80.2628	11.4239	79.0338	1.660	0.0000	0.0000	0
2022/04/19	2044	02/02/2023	11.16	Call	Bond Future	3,471.8300	3.4718	2,857.5800	2.8576	(17.692)	0	0	0
2022/04/19	2044	02/02/2023	11.16	Put	Bond Future	3,991.1000	3.9911	4,605.9000	4.6059	15.404	0	0	0
2022/04/19	2046	05/05/2022			Bond Future	120.5262	120.5262	119.6158	119.6158	(0.755)	0.0000	0.0000	6,004
2022/04/19	2046	04/08/2022			Bond Future	122.1549	122.1549	121.2708	121.2708	(0.724)	0.0000	0.0000	15,759
2022/04/19	2046	03/11/2022			Bond Future	122.0675	122.0675	121.1056	121.1056	(0.788)	0.0000	0.0000	0
2022/04/19	2046	02/02/2023			Bond Future	124.1447	124.1447	123.1662	123.1662	(0.788)	0.0000	0.0000	0
2022/04/19	2050	05/05/2022			Bond Future	125.0794	125.0794	125.4379	125.4379	0.287	0.0000	0.0000	1,672
2022/04/19	2050	04/08/2022			Bond Future	124.7387	124.7387	125.1423	125.1423	0.324	0.0000	0.0000	8,534
2022/04/19	2050	03/11/2022			Bond Future	126.6270	126.6270	126.9696	126.9696	0.271	0.0000	0.0000	0
2022/04/19	2050	02/02/2023			Bond Future	126.6990	126.6990	127.0472	127.0472	0.275	0.0000	0.0000	0
2022/04/19	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
2022/04/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	AL37	05/05/2022			Index Future	819.3820	819.3820	816.4060	816.4060	(0.363)	0.0000	0.0000	0
2022/04/19	AL37	04/08/2022			Index Future	830.1500	830.1500	827.3570	827.3570	(0.336)	0.0000	0.0000	0
2022/04/19	AL37	03/11/2022			Index Future	842.6430	842.6430	839.3460	839.3460	(0.391)	0.0000	0.0000	0
2022/04/19	AL37	02/02/2023			Index Future	856.7820	856.7820	853.3970	853.3970	(0.395)	0.0000	0.0000	0
2022/04/19	AL7T	05/05/2022			Index Future	935.2590	935.2590	926.5840	926.5840	(0.928)	0.0000	0.0000	0
2022/04/19	AL7T	04/08/2022			Index Future	947.5490	947.5490	939.0130	939.0130	(0.901)	0.0000	0.0000	0
2022/04/19	AL7T	03/11/2022			Index Future	961.8090	961.8090	952.6200	952.6200	(0.955)	0.0000	0.0000	0
2022/04/19	AL7T	02/02/2023			Index Future	977.9470	977.9470	968.5680	968.5680	(0.959)	0.0000	0.0000	0
2022/04/19	ALBI	05/05/2022			Index Future	835.5130	835.5130	827.3460	827.3460	(0.977)	0.0000	0.0000	129
2022/04/19	ALBI	04/08/2022			Index Future	846.4930	846.4930	838.4430	838.4430	(0.951)	0.0000	0.0000	96
2022/04/19	ALBI	03/11/2022			Index Future	859.2320	859.2320	850.5930	850.5930	(1.005)	0.0000	0.0000	0
2022/04/19	ALBI	02/02/2023			Index Future	873.6490	873.6490	864.8330	864.8330	(1.009)	0.0000	0.0000	0
2022/04/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	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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2022/04/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/19	ES33	05/05/2022			Bond Future	11.4425	76.4112	11.6114	75.5477	1.475	0.0000	0.0000	87
2022/04/19	ES33	04/08/2022			Bond Future	11.6643	77.4437	11.8355	76.5929	1.467	0.0000	0.0000	263
2022/04/19	ES33	03/11/2022			Bond Future	11.8663	74.8335	12.0531	73.9294	1.574	0.0000	0.0000	0
2022/04/19	ES33	02/02/2023			Bond Future	12.0587	76.1101	12.2536	75.1904	1.616	0.0000	0.0000	0
2022/04/19	ES42	05/05/2022			Bond Future	11.8482	74.9210	12.0121	73.9506	1.384	0.0000	0.0000	1,190
2022/04/19	ES42	04/08/2022			Bond Future	12.0495	75.9334	12.2162	74.9737	1.384	0.0000	0.0000	3,579
2022/04/19	ES42	03/11/2022			Bond Future	12.2341	72.8227	12.4150	71.8087	1.478	0.0000	0.0000	0
2022/04/19	ES42	02/02/2023			Bond Future	12.4036	74.0672	12.5918	73.0359	1.518	0.0000	0.0000	0
2022/04/19	GOVI	05/05/2022	788.25	Call	GOVI	357,780.0000	35.7780	276,540.0000	27.6540	(22.707)	0	0	0
2022/04/19	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	05/05/2022			GOVI	824.0280	824.0280	815.9040	815.9040	(0.986)	0.0000	0.0000	557
2022/04/19	GOVI	05/05/2022	788.23	Call	GOVI	357,980.0000	35.7980	276,740.0000	27.6740	(22.694)	0	0	0
2022/04/19	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	05/05/2022	788.24	Call	GOVI	357,880.0000	35.7880	276,640.0000	27.6640	(22.700)	0	0	0
2022/04/19	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	04/08/2022	819.28	Call	GOVI	155,760.0000	15.5760	75,680.0000	7.5680	(51.412)	0	0	0

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2022/04/19	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	04/08/2022			GOVI	834.8560	834.8560	826.8480	826.8480	(0.959)	0.0000	0.0000	430
2022/04/19	GOVI	04/08/2022	819.26	Call	GOVI	155,960.0000	15.5960	75,880.0000	7.5880	(51.346)	0	0	0
2022/04/19	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	04/08/2022	819.27	Call	GOVI	155,860.0000	15.5860	75,780.0000	7.5780	(51.379)	0	0	0
2022/04/19	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	03/11/2022	820.41	Call	GOVI	270,110.0000	27.0110	184,200.0000	18.4200	(31.806)	0	0	0
2022/04/19	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	03/11/2022	820.42	Call	GOVI	270,010.0000	27.0010	184,100.0000	18.4100	(31.817)	0	0	0
2022/04/19	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	03/11/2022			GOVI	847.4210	847.4210	838.8300	838.8300	(1.014)	0.0000	0.0000	0
2022/04/19	GOVI	03/11/2022	820.43	Call	GOVI	269,910.0000	26.9910	184,000.0000	18.4000	(31.829)	0	0	0
2022/04/19	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	02/02/2023	850.82	Call	GOVI	108,200.0000	10.8200	20,520.0000	2.0520	(81.035)	0	0	0
2022/04/19	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	02/02/2023	850.83	Call	GOVI	108,100.0000	10.8100	20,420.0000	2.0420	(81.110)	0	0	0
2022/04/19	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GOVI	02/02/2023			GOVI	861.6400	861.6400	852.8720	852.8720	(1.018)	0.0000	0.0000	0
2022/04/19	GOVI	02/02/2023	850.84	Call	GOVI	108,000.0000	10.8000	20,320.0000	2.0320	(81.185)	0	0	0
2022/04/19	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/19	IGOV	05/05/2022			Index Future	320.5180	320.5180	319.7640	319.7640	(0.235)	0.0000	0.0000	374
2022/04/19	IGOV	04/08/2022			Index Future	324.8090	324.8090	324.1330	324.1330	(0.208)	0.0000	0.0000	109
2022/04/19	IGOV	03/11/2022			Index Future	329.7760	329.7760	328.9080	328.9080	(0.263)	0.0000	0.0000	16
2022/04/19	IGOV	02/02/2023			Index Future	335.3860	335.3860	334.4910	334.4910	(0.267)	0.0000	0.0000	0
2022/04/19	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/19	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
2022/04/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/19	JBAF	20/04/2022			Jibar Tradeable Future	4.4000	95.6000	4.3850	95.6150	(0.341)	0.0000	0.0000	0
2022/04/19	JBAF	18/05/2022			Jibar Tradeable Future	4.4900	95.5100	4.5150	95.4850	0.557	0.0000	0.0000	0
2022/04/19	JBAF	15/06/2022			Jibar Tradeable Future	4.8250	95.1750	4.8650	95.1350	0.829	0.0000	0.0000	0
2022/04/19	JBAF	20/07/2022			Jibar Tradeable Future	4.9150	95.0850	4.9600	95.0400	0.916	0.0000	0.0000	0
2022/04/19	JBAF	17/08/2022			Jibar Tradeable Future	5.2600	94.7400	5.2900	94.7100	0.570	0.0000	0.0000	0
2022/04/19	JBAF	21/09/2022			Jibar Tradeable Future	5.3450	94.6550	5.4000	94.6000	1.029	0.0000	0.0000	0
2022/04/19	JBAF	19/10/2022			Jibar Tradeable Future	5.7800	5.7800	5.7800	94.2200	0.000	0.0000	0.0000	0
2022/04/19	JBAF	21/12/2022			Jibar Tradeable Future	6.0800	93.9200	6.1300	93.8700	0.822	0.0000	0.0000	68
2022/04/19	JBAF	15/03/2023			Jibar Tradeable Future	6.4200	93.5800	6.4550	93.5450	0.545	0.0000	0.0000	0
2022/04/19	JBAF	21/06/2023			Jibar Tradeable Future	6.6150	93.3850	6.6700	93.3300	0.831	0.0000	0.0000	0
2022/04/19	JBAF	20/09/2023			Jibar Tradeable Future	6.8150	93.1850	6.8650	93.1350	0.734	0.0000	0.0000	75
2022/04/19	JBAF	20/12/2023			Jibar Tradeable Future	6.8850	93.1150	6.9250	93.0750	0.581	0.0000	0.0000	72
2022/04/19	JBAF	20/03/2024			Jibar Tradeable Future	7.1000	92.9000	7.1500	92.8500	0.704	0.0000	0.0000	0
2022/04/19	R023	05/05/2022	6.31	Call	Bond Future	600.1300	0.6001	576.3800	0.5764	(3.957)	0	0	0
2022/04/19	R023	05/05/2022	6.31	Put	Bond Future	1.8100	0.0018	0.8500	0.0009	(53.039)	0	0	0
2022/04/19	R023	05/05/2022			Bond Future	5.5508	103.1953	5.5795	103.1725	0.519	0.0000	0.0000	15,976
2022/04/19	R023	05/05/2022	6.29	Call	Bond Future	584.7100	0.5847	560.8500	0.5609	(4.081)	0	0	0
2022/04/19	R023	05/05/2022	6.29	Put	Bond Future	2.0800	0.0021	1.0100	0.0010	(51.442)	0	0	0
2022/04/19	R023	05/05/2022	6.30	Call	Bond Future	592.4200	0.5924	568.6200	0.5686	(4.017)	0	0	0
2022/04/19	R023	05/05/2022	6.30	Put	Bond Future	1.9400	0.0019	0.9300	0.0009	(52.062)	0	0	0
2022/04/19	R023	04/08/2022	6.05	Call	Bond Future	248.7300	0.2487	254.0600	0.2541	2.143	0	0	0
2022/04/19	R023	04/08/2022	6.05	Put	Bond Future	54.2400	0.0542	49.0500	0.0491	(9.569)	0	0	0
2022/04/19	R023	04/08/2022			Bond Future	5.6941	104.5390	5.6749	104.5495	(0.337)	0.0000	0.0000	9,989
2022/04/19	R023	04/08/2022	6.03	Call	Bond Future	239.4900	0.2395	244.7300	0.2447	2.188	0	0	0
2022/04/19	R023	04/08/2022	6.03	Put	Bond Future	55.9100	0.0559	50.6300	0.0506	(9.444)	0	0	0
2022/04/19	R023	04/08/2022	6.04	Call	Bond Future	244.0100	0.2440	249.3000	0.2493	2.168	0	0	0
2022/04/19	R023	04/08/2022	6.04	Put	Bond Future	54.9700	0.0550	49.7400	0.0497	(9.514)	0	0	0
2022/04/19	R023	03/11/2022	6.25	Call	Bond Future	316.6700	0.3167	277.3800	0.2774	(12.407)	0	0	0
2022/04/19	R023	03/11/2022	6.25	Put	Bond Future	15.6600	0.0157	21.1900	0.0212	35.313	0	0	0
2022/04/19	R023	03/11/2022	6.26	Call	Bond Future	319.9700	0.3200	280.6800	0.2807	(12.279)	0	0	0
2022/04/19	R023	03/11/2022	6.26	Put	Bond Future	15.9000	0.0159	21.4300	0.0214	34.780	0	0	0
2022/04/19	R023	03/11/2022			Bond Future	5.2720	102.2214	5.4172	102.1766	2.755	0.0000	0.0000	0
2022/04/19	R023	03/11/2022	6.27	Call	Bond Future	323.1200	0.3231	283.8100	0.2838	(12.166)	0	0	0
2022/04/19	R023	03/11/2022	6.27	Put	Bond Future	15.9800	0.0160	21.4900	0.0215	34.481	0	0	0
2022/04/19	R035	05/05/2022	10.72	Call	Bond Future	1,736.4900	1.7365	927.7600	0.9278	(46.573)	0	0	0
2022/04/19	R035	05/05/2022	10.72	Put	Bond Future	448.8100	0.4488	741.3200	0.7413	65.175	0	0	0
2022/04/19	R035	05/05/2022	11.63	Call	Bond Future	6,722.3500	6.7224	5,621.8800	5.6219	(16.370)	0	0	0
2022/04/19	R035	05/05/2022	11.63	Put	Bond Future	5.2400	0.0052	6.0100	0.0060	14.695	0	0	0
2022/04/19	R035	05/05/2022	11.64	Call	Bond Future	6,778.9700	6.7790	5,678.4000	5.6784	(16.235)	0	0	0
2022/04/19	R035	05/05/2022	11.64	Put	Bond Future	4.9300	0.0049	5.6000	0.0056	13.590	0	0	0
2022/04/19	R035	05/05/2022			Bond Future	10.5160	90.2801	10.6902	89.1789	1.656	0.0000	0.0000	71,319
2022/04/19	R035	05/05/2022	10.82	Call	Bond Future	2,213.0200	2.2130	1,310.6900	1.3107	(40.774)	0	0	0
2022/04/19	R035	05/05/2022	10.82	Put	Bond Future	303.8100	0.3038	502.7200	0.5027	65.472	0	0	0
2022/04/19	R035	05/05/2022	11.65	Call	Bond Future	6,835.5400	6.8355	5,734.8800	5.7349	(16.102)	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
2022/04/19	R035	05/05/2022	11.65	Put	Bond Future	4.6300	0.0046	5.2100	0.0052	12.527	0	0	0
2022/04/19	R035	05/05/2022	12.64	Call	Bond Future	12,187.7000	12.1877	11,086.4600	11.0865	(9.036)	0	0	0
2022/04/19	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/19	R035	04/08/2022	11.13	Put	Bond Future	1,185.6800	1.1857	1,514.3700	1.5144	27.722	0	0	100
2022/04/19	R035	04/08/2022	10.64	Call	Bond Future	1,931.4100	1.9314	1,406.4700	1.4065	(27.179)	0	0	0
2022/04/19	R035	04/08/2022	10.64	Put	Bond Future	2,338.0400	2.3380	2,900.3300	2.9003	24.050	0	0	100
2022/04/19	R035	04/08/2022	10.72	Call	Bond Future	2,187.3800	2.1874	1,620.4800	1.6205	(25.917)	0	0	0
2022/04/19	R035	04/08/2022	10.72	Put	Bond Future	2,096.3600	2.0964	2,616.6900	2.6167	24.821	0	0	0
2022/04/19	R035	04/08/2022	10.73	Call	Bond Future	2,220.6000	2.2206	1,648.5100	1.6485	(25.763)	0	0	0
2022/04/19	R035	04/08/2022	10.73	Put	Bond Future	2,067.6500	2.0676	2,582.7900	2.5828	24.914	0	0	0
2022/04/19	R035	04/08/2022	9.53	Call	Bond Future	97.5300	0.0975	46.2200	0.0462	(52.609)	0	0	400
2022/04/19	R035	04/08/2022	9.53	Put	Bond Future	7,842.8900	7.8429	8,878.8100	8.8788	13.208	0	0	0
2022/04/19	R035	04/08/2022	9.84	Call	Bond Future	310.1800	0.3102	173.9700	0.1740	(43.913)	0	0	100
2022/04/19	R035	04/08/2022	9.84	Put	Bond Future	5,921.7200	5.9217	6,872.7400	6.8727	16.060	0	0	0
2022/04/19	R035	04/08/2022	10.53	Put	Bond Future	2,704.7400	2.7047	3,325.6800	3.3257	22.957	0	0	0
2022/04/19	R035	04/08/2022			Bond Future	10.7053	91.4373	10.8821	90.3501	1.651	0.0000	0.0000	56,033
2022/04/19	R035	04/08/2022	10.74	Call	Bond Future	2,254.0600	2.2541	1,676.8200	1.6768	(25.609)	0	0	0
2022/04/19	R035	04/08/2022	10.74	Put	Bond Future	2,039.2500	2.0393	2,549.2400	2.5492	25.009	0	0	0
2022/04/19	R035	04/08/2022	11.13	Call	Bond Future	3,765.1800	3.7652	3,006.6400	3.0066	(20.146)	0	0	0
2022/04/19	R035	04/08/2022	12.18	Call	Bond Future	8,752.9800	8.7530	7,741.3500	7.7413	(11.558)	0	0	0
2022/04/19	R035	04/08/2022	12.18	Put	Bond Future	246.6600	0.2467	322.2600	0.3223	30.649	0	0	400
2022/04/19	R035	04/08/2022	10.53	Call	Bond Future	1,607.2400	1.6072	1,140.9500	1.1409	(29.012)	0	0	400
2022/04/19	R035	03/11/2022	11.15	Call	Bond Future	3,782.4700	3.7825	3,080.7800	3.0808	(18.551)	0	0	0
2022/04/19	R035	03/11/2022	11.15	Put	Bond Future	2,072.2400	2.0722	2,521.6300	2.5216	21.686	0	0	0
2022/04/19	R035	03/11/2022	12.68	Call	Bond Future	10,520.1600	10.5202	9,478.4700	9.4785	(9.902)	0	0	0
2022/04/19	R035	03/11/2022	12.68	Put	Bond Future	442.6200	0.4426	552.0100	0.5520	24.714	0	0	1,000
2022/04/19	R035	03/11/2022	10.99	Call	Bond Future	3,203.6900	3.2037	2,563.2900	2.5633	(19.989)	0	0	0
2022/04/19	R035	03/11/2022	10.99	Put	Bond Future	2,443.2500	2.4432	2,953.9300	2.9539	20.902	0	0	582
2022/04/19	R035	03/11/2022	11.05	Call	Bond Future	3,415.5800	3.4156	2,751.7100	2.7517	(19.437)	0	0	1,000
2022/04/19	R035	03/11/2022	10.57	Call	Bond Future	1,936.9600	1.9370	1,469.9800	1.4700	(24.109)	0	0	0
2022/04/19	R035	03/11/2022	10.57	Put	Bond Future	3,742.6100	3.7426	4,426.7100	4.4267	18.279	0	0	582
2022/04/19	R035	03/11/2022			Bond Future	10.8637	88.3361	11.0555	87.1850	1.766	0.0000	0.0000	0
2022/04/19	R035	03/11/2022	11.14	Call	Bond Future	3,745.1600	3.7452	3,047.1700	3.0472	(18.637)	0	0	0
2022/04/19	R035	03/11/2022	11.14	Put	Bond Future	2,093.8600	2.0939	2,546.9500	2.5469	21.639	0	0	0
2022/04/19	R035	03/11/2022	11.05	Put	Bond Future	2,297.2100	2.2972	2,784.4200	2.7844	21.209	0	0	0
2022/04/19	R035	03/11/2022	11.13	Call	Bond Future	3,707.7500	3.7077	3,013.4800	3.0135	(18.725)	0	0	0
2022/04/19	R035	03/11/2022	11.13	Put	Bond Future	2,115.4300	2.1154	2,572.2400	2.5722	21.594	0	0	0
2022/04/19	R035	03/11/2022	9.82	Call	Bond Future	497.3900	0.4974	325.0900	0.3251	(34.641)	0	0	582
2022/04/19	R035	03/11/2022	9.82	Put	Bond Future	7,161.5800	7.1616	8,140.3600	8.1404	13.667	0	0	0
2022/04/19	R035	03/11/2022	10.30	Call	Bond Future	1,294.4800	1.2945	940.8300	0.9408	(27.320)	0	0	1,000
2022/04/19	R035	03/11/2022	10.30	Put	Bond Future	4,807.3200	4.8073	5,604.7500	5.6048	16.588	0	0	0
2022/04/19	R035	02/02/2023	13.22	Put	Bond Future	477.0000	0.4770	584.5600	0.5846	22.549	0	0	1,000
2022/04/19	R035	02/02/2023	10.88	Call	Bond Future	2,928.8200	2.9288	2,371.1600	2.3712	(19.040)	0	0	0
2022/04/19	R035	02/02/2023	10.88	Put	Bond Future	3,687.1600	3.6872	4,299.8800	4.2999	16.618	0	0	0
2022/04/19	R035	02/02/2023	9.81	Call	Bond Future	686.6100	0.6866	488.3800	0.4884	(28.871)	0	0	582
2022/04/19	R035	02/02/2023	9.81	Put	Bond Future	8,210.0600	8.2101	9,182.2100	9.1822	11.841	0	0	0
2022/04/19	R035	02/02/2023	10.30	Put	Bond Future	5,832.3300	5.8323	6,648.3700	6.6484	13.992	0	0	0
2022/04/19	R035	02/02/2023	10.66	Call	Bond Future	2,324.2300	2.3242	1,843.9100	1.8439	(20.666)	0	0	0

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
2022/04/19	R035	02/02/2023	10.66	Put	Bond Future	4,416.0100		4.4160	5,106.0700	5.1061	15.626	0	0	582
2022/04/19	R035	02/02/2023			Bond Future	11.0073		89.8606	11.2068	88.6902	1.813	0.0000	0.0000	0
2022/04/19	R035	02/02/2023	11.05	Call	Bond Future	3,449.4000		3.4494	2,833.2900	2.8333	(17.861)	0	0	1,000
2022/04/19	R035	02/02/2023	11.05	Put	Bond Future	3,196.8200		3.1968	3,751.0900	3.7511	17.338	0	0	0
2022/04/19	R035	02/02/2023	11.06	Call	Bond Future	3,481.7900		3.4818	2,862.2900	2.8623	(17.793)	0	0	0
2022/04/19	R035	02/02/2023	11.06	Put	Bond Future	3,170.2600		3.1703	3,721.1400	3.7211	17.376	0	0	582
2022/04/19	R035	02/02/2023	13.22	Call	Bond Future	12,275.7700		12.2758	11,212.9500	11.2130	(8.658)	0	0	0
2022/04/19	R035	02/02/2023	10.86	Call	Bond Future	2,870.5700		2.8706	2,319.8900	2.3199	(19.184)	0	0	0
2022/04/19	R035	02/02/2023	10.86	Put	Bond Future	3,748.9500		3.7489	4,368.6500	4.3687	16.530	0	0	0
2022/04/19	R035	02/02/2023	10.87	Call	Bond Future	2,899.6300		2.8996	2,345.4500	2.3454	(19.112)	0	0	0
2022/04/19	R035	02/02/2023	10.87	Put	Bond Future	3,717.9600		3.7180	4,334.1600	4.3342	16.574	0	0	0
2022/04/19	R035	02/02/2023	10.30	Call	Bond Future	1,495.5200		1.4955	1,141.1800	1.1412	(23.693)	0	0	1,000
2022/04/19	R186	05/05/2022	7.28	Call	Bond Future	1.3600		0.0014	0.0700	0.0001	(94.853)	0	0	435
2022/04/19	R186	05/05/2022	7.28	Put	Bond Future	3,616.6200		3.6166	4,068.8300	4.0688	12.504	0	0	0
2022/04/19	R186	05/05/2022	7.48	Call	Bond Future	8.6400		0.0086	0.8800	0.0009	(89.815)	0	0	3,600
2022/04/19	R186	05/05/2022	7.48	Put	Bond Future	2,796.6600		2.7967	3,242.4000	3.2424	15.938	0	0	0
2022/04/19	R186	05/05/2022	9.18	Call	Bond Future	3,948.7700		3.9488	3,494.4600	3.4945	(11.505)	0	0	0
2022/04/19	R186	05/05/2022	9.18	Put	Bond Future	3.5300		0.0035	2.7200	0.0027	(22.946)	0	0	454
2022/04/19	R186	05/05/2022	8.32	Call	Bond Future	926.2700		0.9263	579.2300	0.5792	(37.466)	0	0	0
2022/04/19	R186	05/05/2022	8.32	Put	Bond Future	321.7500		0.3217	428.2100	0.4282	33.088	0	0	0
2022/04/19	R186	05/05/2022	8.14	Call	Bond Future	508.6400		0.5086	258.5500	0.2586	(49.168)	0	0	454
2022/04/19	R186	05/05/2022	8.14	Put	Bond Future	620.1200		0.6201	823.5300	0.8235	32.802	0	0	0
2022/04/19	R186	05/05/2022			Bond Future	8.1679		112.8396	8.2819	112.3861	1.395	0.0000	0.0000	62,459
2022/04/19	R186	05/05/2022	6.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/19	R186	05/05/2022	6.73	Put	Bond Future	5,929.9300		5.9299	6,383.4300	6.3834	7.648	0	0	0
2022/04/19	R186	05/05/2022	8.64	Call	Bond Future	1,940.7800		1.9408	1,503.6700	1.5037	(22.522)	0	0	0
2022/04/19	R186	05/05/2022	8.64	Put	Bond Future	77.8400		0.0778	94.2300	0.0942	21.056	0	0	4,035
2022/04/19	R186	05/05/2022	8.94	Call	Bond Future	3,041.6300		3.0416	2,587.8900	2.5879	(14.918)	0	0	0
2022/04/19	R186	05/05/2022	8.94	Put	Bond Future	15.5300		0.0155	15.2900	0.0153	(1.545)	0	0	454
2022/04/19	R186	05/05/2022	8.31	Call	Bond Future	899.5000		0.8995	557.1100	0.5571	(38.064)	0	0	0
2022/04/19	R186	05/05/2022	8.31	Put	Bond Future	334.6000		0.3346	445.7100	0.4457	33.207	0	0	0
2022/04/19	R186	05/05/2022	8.35	Call	Bond Future	1,009.0500		1.0091	648.7300	0.6487	(35.709)	0	0	454
2022/04/19	R186	05/05/2022	8.35	Put	Bond Future	285.7700		0.2858	378.9500	0.3790	32.607	0	0	0
2022/04/19	R186	05/05/2022	7.88	Call	Bond Future	154.7500		0.1547	50.1600	0.0502	(67.586)	0	0	435
2022/04/19	R186	05/05/2022	7.88	Put	Bond Future	1,310.9500		1.3109	1,659.8600	1.6599	26.615	0	0	0
2022/04/19	R186	05/05/2022	8.30	Call	Bond Future	873.0100		0.8730	535.3800	0.5354	(38.674)	0	0	0
2022/04/19	R186	05/05/2022	8.30	Put	Bond Future	347.7500		0.3477	463.6200	0.4636	33.320	0	0	0
2022/04/19	R186	04/08/2022	8.15	Call	Bond Future	899.5600		0.8996	713.6600	0.7137	(20.666)	0	0	0
2022/04/19	R186	04/08/2022	8.15	Put	Bond Future	1,750.3400		1.7503	1,988.4000	1.9884	13.601	0	0	0
2022/04/19	R186	04/08/2022	9.78	Call	Bond Future	5,265.7700		5.2658	4,864.6200	4.8646	(7.618)	0	0	0
2022/04/19	R186	04/08/2022	9.78	Put	Bond Future	135.1300		0.1351	157.9400	0.1579	16.880	0	0	3,600
2022/04/19	R186	04/08/2022	7.96	Call	Bond Future	626.2500		0.6263	479.9200	0.4799	(23.366)	0	0	3,600
2022/04/19	R186	04/08/2022			Bond Future	8.3749		109.0488	8.4878	108.6248	1.348	0.0000	0.0000	22,212
2022/04/19	R186	04/08/2022	8.14	Call	Bond Future	883.6600		0.8837	699.8600	0.6999	(20.800)	0	0	0
2022/04/19	R186	04/08/2022	8.14	Put	Bond Future	1,772.4700		1.7725	2,012.6300	2.0126	13.549	0	0	0
2022/04/19	R186	04/08/2022	6.96	Call	Bond Future	34.1200		0.0341	19.7800	0.0198	(42.028)	0	0	3,600
2022/04/19	R186	04/08/2022	6.96	Put	Bond Future	5,528.9800		5.5290	5,938.6000	5.9386	7.409	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
2022/04/19	R186	04/08/2022	7.96	Put	Bond Future	2,202.3500	2.2024	2,479.9800	2.4800	12.606	0	0	0
2022/04/19	R186	04/08/2022	8.13	Call	Bond Future	867.9300	0.8679	686.2300	0.6862	(20.935)	0	0	0
2022/04/19	R186	04/08/2022	8.13	Put	Bond Future	1,794.7800	1.7948	2,037.0400	2.0370	13.498	0	0	0
2022/04/19	R186	03/11/2022	8.53	Call	Bond Future	1,649.5200	1.6495	1,394.0600	1.3941	(15.487)	0	0	0
2022/04/19	R186	03/11/2022	8.53	Put	Bond Future	1,691.9600	1.6920	1,925.8200	1.9258	13.822	0	0	0
2022/04/19	R186	03/11/2022	8.54	Call	Bond Future	1,668.5900	1.6686	1,411.4300	1.4114	(15.412)	0	0	0
2022/04/19	R186	03/11/2022	8.54	Put	Bond Future	1,675.4800	1.6755	1,907.6400	1.9076	13.856	0	0	0
2022/04/19	R186	03/11/2022			Bond Future	8.5419	110.6754	8.6800	110.1861	1.617	0.0000	0.0000	0
2022/04/19	R186	03/11/2022	8.55	Call	Bond Future	1,687.4400	1.6874	1,428.5800	1.4286	(15.340)	0	0	0
2022/04/19	R186	03/11/2022	8.55	Put	Bond Future	1,658.8000	1.6588	1,889.2600	1.8893	13.893	0	0	0
2022/04/19	R186	02/02/2023	8.32	Call	Bond Future	1,264.1900	1.2642	1,059.9700	1.0600	(16.154)	0	0	0
2022/04/19	R186	02/02/2023	8.32	Put	Bond Future	2,472.3400	2.4723	2,765.8800	2.7659	11.873	0	0	0
2022/04/19	R186	02/02/2023	8.33	Call	Bond Future	1,281.0900	1.2811	1,075.2400	1.0752	(16.068)	0	0	0
2022/04/19	R186	02/02/2023	8.33	Put	Bond Future	2,455.3000	2.4553	2,747.2100	2.7472	11.889	0	0	0
2022/04/19	R186	02/02/2023			Bond Future	8.6784	107.2418	8.8276	106.7441	1.719	0.0000	0.0000	0
2022/04/19	R186	02/02/2023	8.34	Call	Bond Future	1,298.4700	1.2985	1,090.9900	1.0910	(15.979)	0	0	0
2022/04/19	R186	02/02/2023	8.34	Put	Bond Future	2,438.7500	2.4388	2,729.0300	2.7290	11.903	0	0	0
2022/04/19	R197	05/05/2022			Bond Future	330.4472	330.4472	330.4366	330.4366	(0.003)	0.0000	0.0000	640
2022/04/19	R197	04/08/2022			Bond Future	326.4687	326.4687	326.5632	326.5632	0.029	0.0000	0.0000	328
2022/04/19	R197	03/11/2022			Bond Future	331.4109	331.4109	331.3317	331.3317	(0.024)	0.0000	0.0000	0
2022/04/19	R197	02/02/2023			Bond Future	328.4028	328.4028	328.3214	328.3214	(0.025)	0.0000	0.0000	0
2022/04/19	R202	05/05/2022			Bond Future	254.1504	254.1504	251.7962	251.7962	(0.926)	0.0000	0.0000	786
2022/04/19	R202	04/08/2022			Bond Future	253.0998	253.0998	250.7943	250.7943	(0.911)	0.0000	0.0000	6,489
2022/04/19	R202	03/11/2022			Bond Future	256.9304	256.9304	254.4560	254.4560	(0.963)	0.0000	0.0000	0
2022/04/19	R202	02/02/2023			Bond Future	256.7076	256.7076	254.1904	254.1904	(0.981)	0.0000	0.0000	0
2022/04/19	R209	05/05/2022	9.50	Call	Bond Future	0.5200	0.0005	0.0100	0.0000	(98.077)	0	0	2,975
2022/04/19	R209	05/05/2022	9.50	Put	Bond Future	5,812.8700	5.8129	6,751.9800	6.7520	16.156	0	0	0
2022/04/19	R209	05/05/2022	9.75	Call	Bond Future	7.3400	0.0073	0.3000	0.0003	(95.913)	0	0	6,525
2022/04/19	R209	05/05/2022	9.75	Put	Bond Future	4,274.9000	4.2749	5,207.4800	5.2075	21.815	0	0	0
2022/04/19	R209	05/05/2022	10.25	Call	Bond Future	293.5600	0.2936	72.6800	0.0727	(75.242)	0	0	0
2022/04/19	R209	05/05/2022	10.25	Put	Bond Future	1,601.2000	1.6012	2,319.9400	2.3199	44.888	0	0	9,000
2022/04/19	R209	05/05/2022	10.75	Call	Bond Future	1,782.0100	1.7820	1,031.3400	1.0313	(42.125)	0	0	0
2022/04/19	R209	05/05/2022	10.75	Put	Bond Future	293.5900	0.2936	482.5400	0.4825	64.358	0	0	1,050
2022/04/19	R209	05/05/2022	11.43	Call	Bond Future	5,057.5000	5.0575	4,120.8100	4.1208	(18.521)	0	0	0
2022/04/19	R209	05/05/2022	11.43	Put	Bond Future	11.1000	0.0111	14.0300	0.0140	26.396	0	0	0
2022/04/19	R209	05/05/2022	11.44	Call	Bond Future	5,107.2200	5.1072	4,170.2700	4.1703	(18.346)	0	0	0
2022/04/19	R209	05/05/2022	11.44	Put	Bond Future	10.5000	0.0105	13.1700	0.0132	25.429	0	0	0
2022/04/19	R209	05/05/2022			Bond Future	10.4803	70.0722	10.6496	69.1326	1.615	0.0000	0.0000	19,244
2022/04/19	R209	05/05/2022	11.45	Call	Bond Future	5,156.9200	5.1569	4,219.7400	4.2197	(18.173)	0	0	0
2022/04/19	R209	05/05/2022	11.45	Put	Bond Future	9.9300	0.0099	12.3700	0.0124	24.572	0	0	0
2022/04/19	R209	05/05/2022	12.00	Call	Bond Future	7,827.4600	7.8275	6,887.7700	6.8878	(12.005)	0	0	0
2022/04/19	R209	05/05/2022	12.00	Put	Bond Future	0.2600	0.0003	0.1900	0.0002	(26.923)	0	0	10,050
2022/04/19	R209	04/08/2022	10.58	Call	Bond Future	1,682.8800	1.6829	1,230.5400	1.2305	(26.879)	0	0	0
2022/04/19	R209	04/08/2022	10.58	Put	Bond Future	2,023.1900	2.0232	2,500.5700	2.5006	23.595	0	0	0
2022/04/19	R209	04/08/2022	10.57	Put	Bond Future	2,051.3600	2.0514	2,533.3400	2.5333	23.496	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
2022/04/19	R209	04/08/2022			Bond Future	10.6419	71.0015	10.8133	70.0718	1.610	0.0000	0.0000	1,550
2022/04/19	R209	04/08/2022	10.59	Call	Bond Future	1,710.2800	1.7103	1,253.3400	1.2533	(26.717)	0	0	0
2022/04/19	R209	04/08/2022	10.59	Put	Bond Future	1,995.4700	1.9955	2,468.2500	2.4682	23.693	0	0	0
2022/04/19	R209	04/08/2022	10.57	Call	Bond Future	1,655.8600	1.6559	1,208.1200	1.2081	(27.040)	0	0	0
2022/04/19	R209	03/11/2022	11.03	Call	Bond Future	3,165.5900	3.1656	2,575.8800	2.5759	(18.629)	0	0	0
2022/04/19	R209	03/11/2022	11.03	Put	Bond Future	1,858.7700	1.8588	2,249.7400	2.2497	21.034	0	0	0
2022/04/19	R209	03/11/2022	9.50	Call	Bond Future	252.6800	0.2527	158.3600	0.1584	(37.328)	0	0	0
2022/04/19	R209	03/11/2022	9.50	Put	Bond Future	7,654.8400	7.6548	8,541.2000	8.5412	11.579	0	0	0
2022/04/19	R209	03/11/2022	10.50	Put	Bond Future	3,242.9600	3.2430	3,821.0600	3.8211	17.826	0	0	0
2022/04/19	R209	03/11/2022	9.25	Call	Bond Future	143.4600	0.1435	85.6600	0.0857	(40.290)	0	0	8,000
2022/04/19	R209	03/11/2022	9.25	Put	Bond Future	9,115.1300	9.1151	10,038.0100	10.0380	10.125	0	0	0
2022/04/19	R209	03/11/2022			Bond Future	10.7833	68.9149	10.9678	67.9342	1.711	0.0000	0.0000	3,610
2022/04/19	R209	03/11/2022	11.50	Call	Bond Future	4,827.2400	4.8272	4,103.8500	4.1038	(14.986)	0	0	0
2022/04/19	R209	03/11/2022	11.50	Put	Bond Future	1,126.8300	1.1268	1,384.1200	1.3841	22.833	0	0	0
2022/04/19	R209	03/11/2022	11.00	Call	Bond Future	3,068.6900	3.0687	2,488.8500	2.4888	(18.895)	0	0	0
2022/04/19	R209	03/11/2022	11.00	Put	Bond Future	1,918.8700	1.9189	2,319.7100	2.3197	20.889	0	0	8,000
2022/04/19	R209	03/11/2022	11.01	Call	Bond Future	3,100.9200	3.1009	2,517.7700	2.5178	(18.806)	0	0	0
2022/04/19	R209	03/11/2022	11.01	Put	Bond Future	1,898.7100	1.8987	2,296.2400	2.2962	20.937	0	0	0
2022/04/19	R209	03/11/2022	11.02	Call	Bond Future	3,133.0900	3.1331	2,546.6500	2.5466	(18.718)	0	0	0
2022/04/19	R209	03/11/2022	11.02	Put	Bond Future	1,878.5500	1.8785	2,272.7900	2.2728	20.986	0	0	0
2022/04/19	R209	03/11/2022	10.00	Call	Bond Future	733.3900	0.7334	511.0600	0.5111	(30.315)	0	0	0
2022/04/19	R209	03/11/2022	10.00	Put	Bond Future	5,125.2800	5.1253	5,883.6300	5.8836	14.796	0	0	8,000
2022/04/19	R209	03/11/2022	10.50	Call	Bond Future	1,698.4300	1.6984	1,295.8500	1.2959	(23.703)	0	0	0
2022/04/19	R209	02/02/2023	10.79	Call	Bond Future	2,567.8600	2.5679	2,087.9600	2.0880	(18.689)	0	0	0
2022/04/19	R209	02/02/2023	10.80	Put	Bond Future	3,178.0800	3.1781	3,692.4300	3.6924	16.184	0	0	0
2022/04/19	R209	02/02/2023	10.78	Call	Bond Future	2,541.9300	2.5419	2,065.0700	2.0651	(18.760)	0	0	0
2022/04/19	R209	02/02/2023			Bond Future	10.9102	70.0744	11.1014	69.0772	1.752	0.0000	0.0000	0
2022/04/19	R209	02/02/2023	10.79	Put	Bond Future	3,205.6400	3.2056	3,723.0000	3.7230	16.139	0	0	0
2022/04/19	R209	02/02/2023	10.80	Call	Bond Future	2,593.6600	2.5937	2,110.7500	2.1107	(18.619)	0	0	0
2022/04/19	R209	02/02/2023	10.78	Put	Bond Future	3,233.1400	3.2331	3,753.5400	3.7535	16.096	0	0	0
2022/04/19	R210	05/05/2022			Bond Future	220.4951	220.4951	220.4971	220.4971	0.001	0.0000	0.0000	988
2022/04/19	R210	04/08/2022			Bond Future	223.4743	223.4743	223.5477	223.5477	0.033	0.0000	0.0000	928
2022/04/19	R210	03/11/2022			Bond Future	223.9212	223.9212	223.8771	223.8771	(0.020)	0.0000	0.0000	0
2022/04/19	R210	02/02/2023			Bond Future	227.7309	227.7309	227.6852	227.6852	(0.020)	0.0000	0.0000	0
2022/04/19	R213	05/05/2022	10.63	Call	Bond Future	3,102.7000	3.1027	2,255.8400	2.2558	(27.294)	0	0	0
2022/04/19	R213	05/05/2022	10.65	Put	Bond Future	55.6400	0.0556	86.2900	0.0863	55.086	0	0	0
2022/04/19	R213	05/05/2022			Bond Future	10.0186	83.9378	10.1928	83.0564	1.738	0.0000	0.0000	26,056
2022/04/19	R213	05/05/2022	10.63	Put	Bond Future	61.3600	0.0614	95.8700	0.0959	56.242	0	0	0
2022/04/19	R213	05/05/2022	10.64	Call	Bond Future	3,148.3100	3.1483	2,299.4600	2.2995	(26.962)	0	0	0
2022/04/19	R213	05/05/2022	10.64	Put	Bond Future	58.4300	0.0584	90.9500	0.0910	55.656	0	0	0
2022/04/19	R213	05/05/2022	10.65	Call	Bond Future	3,194.0100	3.1940	2,343.2900	2.3433	(26.635)	0	0	0
2022/04/19	R213	04/08/2022	9.88	Call	Bond Future	953.1900	0.9532	650.9100	0.6509	(31.712)	0	0	0
2022/04/19	R213	04/08/2022	9.89	Call	Bond Future	971.6000	0.9716	665.2100	0.6652	(31.535)	0	0	0
2022/04/19	R213	04/08/2022	9.90	Put	Bond Future	2,587.4100	2.5874	3,143.3300	3.1433	21.486	0	0	0
2022/04/19	R213	04/08/2022			Bond Future	10.2193	85.0153	10.3959	84.1489	1.728	0.0000	0.0000	0
2022/04/19	R213	04/08/2022	9.88	Put	Bond Future	2,651.7200	2.6517	3,215.8600	3.2159	21.274	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
2022/04/19	R213	04/08/2022	9.89	Put	Bond Future	2,619.4300	2.6194	3,179.4600	3.1795	21.380	0	0	0
2022/04/19	R213	04/08/2022	9.90	Call	Bond Future	990.2300	0.9902	679.7300	0.6797	(31.356)	0	0	0
2022/04/19	R213	03/11/2022	10.38	Call	Bond Future	2,234.2100	2.2342	1,764.8400	1.7648	(21.008)	0	0	0
2022/04/19	R213	03/11/2022	10.38	Put	Bond Future	2,267.0800	2.2671	2,721.4500	2.7214	20.042	0	0	0
2022/04/19	R213	03/11/2022	10.39	Call	Bond Future	2,260.0100	2.2600	1,787.4000	1.7874	(20.912)	0	0	0
2022/04/19	R213	03/11/2022	10.39	Put	Bond Future	2,244.8400	2.2448	2,695.9700	2.6960	20.096	0	0	0
2022/04/19	R213	03/11/2022	10.37	Call	Bond Future	2,208.5500	2.2085	1,742.4400	1.7424	(21.105)	0	0	0
2022/04/19	R213	03/11/2022	10.37	Put	Bond Future	2,289.5000	2.2895	2,747.1300	2.7471	19.988	0	0	200
2022/04/19	R213	03/11/2022	9.19	Call	Bond Future	327.3800	0.3274	211.7400	0.2117	(35.323)	0	0	476
2022/04/19	R213	03/11/2022	9.19	Put	Bond Future	6,344.5200	6.3445	7,152.6200	7.1526	12.737	0	0	0
2022/04/19	R213	03/11/2022			Bond Future	10.3868	82.7632	10.5806	81.8395	1.865	0.0000	0.0000	0
2022/04/19	R213	03/11/2022	10.40	Call	Bond Future	2,285.9500	2.2859	1,810.1200	1.8101	(20.815)	0	0	0
2022/04/19	R213	03/11/2022	10.40	Put	Bond Future	2,222.7700	2.2228	2,670.6800	2.6707	20.151	0	0	0
2022/04/19	R213	03/11/2022	9.98	Call	Bond Future	1,345.2300	1.3452	1,007.6300	1.0076	(25.096)	0	0	0
2022/04/19	R213	03/11/2022	9.98	Put	Bond Future	3,329.7900	3.3298	3,915.9300	3.9159	17.603	0	0	200
2022/04/19	R213	03/11/2022	10.19	Call	Bond Future	1,776.4000	1.7764	1,369.5900	1.3696	(22.901)	0	0	0
2022/04/19	R213	03/11/2022	10.19	Put	Bond Future	2,728.9800	2.7290	3,245.9100	3.2459	18.942	0	0	476
2022/04/19	R213	03/11/2022	9.13	Call	Bond Future	285.1300	0.2851	181.7900	0.1818	(36.243)	0	0	200
2022/04/19	R213	03/11/2022	9.13	Put	Bond Future	6,618.5400	6.6185	7,438.9400	7.4389	12.395	0	0	0
2022/04/19	R213	03/11/2022	9.84	Call	Bond Future	1,097.9700	1.0980	805.3500	0.8053	(26.651)	0	0	0
2022/04/19	R213	03/11/2022	9.84	Put	Bond Future	3,779.6800	3.7797	4,410.8000	4.4108	16.698	0	0	476
2022/04/19	R213	02/02/2023	10.43	Put	Bond Future	2,848.7600	2.8488	3,338.7900	3.3388	17.202	0	0	0
2022/04/19	R213	02/02/2023	12.20	Call	Bond Future	7,961.6200	7.9616	7,162.1500	7.1622	(10.042)	0	0	0
2022/04/19	R213	02/02/2023	12.20	Put	Bond Future	646.5900	0.6466	786.3100	0.7863	21.609	0	0	912
2022/04/19	R213	02/02/2023	10.22	Put	Bond Future	3,383.3900	3.3834	3,932.5200	3.9325	16.230	0	0	0
2022/04/19	R213	02/02/2023	10.23	Call	Bond Future	1,903.2100	1.9032	1,510.3200	1.5103	(20.644)	0	0	0
2022/04/19	R213	02/02/2023	10.35	Call	Bond Future	2,162.1600	2.1622	1,735.4200	1.7354	(19.737)	0	0	0
2022/04/19	R213	02/02/2023	10.35	Put	Bond Future	3,044.1800	3.0442	3,556.6300	3.5566	16.834	0	0	476
2022/04/19	R213	02/02/2023	10.01	Call	Bond Future	1,476.2900	1.4763	1,145.3300	1.1453	(22.418)	0	0	0
2022/04/19	R213	02/02/2023			Bond Future	10.5375	84.1893	10.7400	83.2501	1.922	0.0000	0.0000	0
2022/04/19	R213	02/02/2023	10.43	Call	Bond Future	2,344.6200	2.3446	1,895.4600	1.8955	(19.157)	0	0	912
2022/04/19	R213	02/02/2023	10.22	Call	Bond Future	1,882.5700	1.8826	1,492.5100	1.4925	(20.720)	0	0	0
2022/04/19	R213	02/02/2023	10.23	Put	Bond Future	3,356.2200	3.3562	3,902.5200	3.9025	16.277	0	0	0
2022/04/19	R213	02/02/2023	9.16	Call	Bond Future	433.2800	0.4333	303.0100	0.3030	(30.066)	0	0	476
2022/04/19	R213	02/02/2023	9.16	Put	Bond Future	7,207.4500	7.2075	8,016.3700	8.0164	11.223	0	0	0
2022/04/19	R213	02/02/2023	10.01	Put	Bond Future	3,989.3000	3.9893	4,597.5300	4.5975	15.247	0	0	476
2022/04/19	R213	02/02/2023	10.21	Call	Bond Future	1,861.7600	1.8618	1,474.5400	1.4745	(20.799)	0	0	0
2022/04/19	R213	02/02/2023	10.21	Put	Bond Future	3,410.4300	3.4104	3,962.4000	3.9624	16.185	0	0	0
2022/04/19	R214	05/05/2022	11.73	Put	Bond Future	12.9400	0.0129	15.5500	0.0155	20.170	0	0	0
2022/04/19	R214	05/05/2022	11.74	Put	Bond Future	12.2700	0.0123	14.6400	0.0146	19.315	0	0	0
2022/04/19	R214	05/05/2022	11.75	Call	Bond Future	5,342.2300	5.3422	4,400.3500	4.4004	(17.631)	0	0	0
2022/04/19	R214	05/05/2022			Bond Future	10.7699	67.1003	10.9343	66.1563	1.526	0.0000	0.0000	15,412
2022/04/19	R214	05/05/2022	11.73	Call	Bond Future	5,241.6600	5.2417	4,300.2500	4.3002	(17.960)	0	0	0
2022/04/19	R214	05/05/2022	11.74	Call	Bond Future	5,291.9600	5.2920	4,350.3100	4.3503	(17.794)	0	0	0
2022/04/19	R214	05/05/2022	11.75	Put	Bond Future	11.6400	0.0116	13.7800	0.0138	18.385	0	0	0
2022/04/19	R214	04/08/2022	10.98	Put	Bond Future	1,824.3500	1.8244	2,249.3400	2.2493	23.295	0	0	0
2022/04/19	R214	04/08/2022	10.99	Call	Bond Future	2,133.0000	2.1330	1,618.5100	1.6185	(24.120)	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
2022/04/19	R214	04/08/2022			Bond Future	10.9309	67.9598	11.0975	67.0247	1.524	0.0000	0.0000	1,337
2022/04/19	R214	04/08/2022	10.97	Call	Bond Future	2,071.5200	2.0715	1,565.8500	1.5659	(24.411)	0	0	0
2022/04/19	R214	04/08/2022	10.97	Put	Bond Future	1,850.1300	1.8501	2,279.5400	2.2795	23.210	0	0	0
2022/04/19	R214	04/08/2022	10.98	Call	Bond Future	2,102.1500	2.1022	1,592.0600	1.5921	(24.265)	0	0	0
2022/04/19	R214	04/08/2022	10.99	Put	Bond Future	1,798.8500	1.7988	2,219.4400	2.2194	23.381	0	0	0
2022/04/19	R214	03/11/2022	11.34	Call	Bond Future	3,415.7400	3.4157	2,811.5500	2.8115	(17.688)	0	0	0
2022/04/19	R214	03/11/2022	11.36	Put	Bond Future	1,873.7200	1.8737	2,247.6800	2.2477	19.958	0	0	0
2022/04/19	R214	03/11/2022			Bond Future	11.0652	65.7039	11.2441	64.7194	1.617	0.0000	0.0000	0
2022/04/19	R214	03/11/2022	11.34	Put	Bond Future	1,913.3000	1.9133	2,293.5400	2.2935	19.874	0	0	0
2022/04/19	R214	03/11/2022	11.35	Call	Bond Future	3,449.4900	3.4495	2,842.1500	2.8421	(17.607)	0	0	0
2022/04/19	R214	03/11/2022	11.35	Put	Bond Future	1,893.4200	1.8934	2,270.5100	2.2705	19.916	0	0	0
2022/04/19	R214	03/11/2022	11.36	Call	Bond Future	3,483.3600	3.4834	2,872.8900	2.8729	(17.525)	0	0	0
2022/04/19	R214	02/02/2023	11.07	Call	Bond Future	2,724.5200	2.7245	2,236.3600	2.2364	(17.917)	0	0	0
2022/04/19	R214	02/02/2023	11.07	Put	Bond Future	3,366.3600	3.3664	3,879.3300	3.8793	15.238	0	0	0
2022/04/19	R214	02/02/2023	11.08	Call	Bond Future	2,751.6400	2.7516	2,260.4800	2.2605	(17.850)	0	0	0
2022/04/19	R214	02/02/2023	11.08	Put	Bond Future	3,337.9600	3.3380	3,847.9300	3.8479	15.278	0	0	0
2022/04/19	R214	02/02/2023			Bond Future	11.1864	66.8383	11.3716	65.8372	1.656	0.0000	0.0000	0
2022/04/19	R214	02/02/2023	11.09	Call	Bond Future	2,778.8900	2.7789	2,284.7300	2.2847	(17.783)	0	0	0
2022/04/19	R214	02/02/2023	11.09	Put	Bond Future	3,309.7500	3.3098	3,816.7200	3.8167	15.317	0	0	0
2022/04/19	R248	05/05/2022	11.79	Call	Bond Future	7,176.8500	7.1768	5,943.6000	5.9436	(17.184)	0	0	0
2022/04/19	R248	05/05/2022	11.79	Put	Bond Future	9.7800	0.0098	11.5100	0.0115	17.689	0	0	0
2022/04/19	R248	05/05/2022	11.80	Call	Bond Future	7,239.2000	7.2392	6,005.7700	6.0058	(17.038)	0	0	0
2022/04/19	R248	05/05/2022			Bond Future	10.7394	84.3821	10.9089	83.1471	1.578	0.0000	0.0000	137,759
2022/04/19	R248	05/05/2022	11.80	Put	Bond Future	9.2200	0.0092	10.7700	0.0108	16.811	0	0	0
2022/04/19	R248	05/05/2022	11.81	Call	Bond Future	7,301.5100	7.3015	6,067.9100	6.0679	(16.895)	0	0	0
2022/04/19	R248	05/05/2022	11.81	Put	Bond Future	8.7000	0.0087	10.0800	0.0101	15.862	0	0	0
2022/04/19	R248	04/08/2022	10.98	Call	Bond Future	2,773.5500	2.7736	2,090.6200	2.0906	(24.623)	0	0	0
2022/04/19	R248	04/08/2022	10.98	Put	Bond Future	2,186.7000	2.1867	2,728.3000	2.7283	24.768	0	0	0
2022/04/19	R248	04/08/2022	10.99	Call	Bond Future	2,813.4900	2.8135	2,124.8300	2.1248	(24.477)	0	0	0
2022/04/19	R248	04/08/2022	10.99	Put	Bond Future	2,155.6300	2.1556	2,691.5000	2.6915	24.859	0	0	0
2022/04/19	R248	04/08/2022	10.20	Call	Bond Future	562.0100	0.5620	338.7900	0.3388	(39.718)	0	0	1,700
2022/04/19	R248	04/08/2022	10.40	Put	Bond Future	4,677.0200	4.6770	5,568.3800	5.5684	19.058	0	0	0
2022/04/19	R248	04/08/2022			Bond Future	10.8979	85.4631	11.0704	84.2386	1.582	0.0000	0.0000	168,105
2022/04/19	R248	04/08/2022	11.00	Call	Bond Future	2,853.6900	2.8537	2,159.3300	2.1593	(24.332)	0	0	0
2022/04/19	R248	04/08/2022	11.00	Put	Bond Future	2,124.9200	2.1249	2,655.0900	2.6551	24.950	0	0	0
2022/04/19	R248	04/08/2022	10.90	Call	Bond Future	2,463.8200	2.4638	1,827.5400	1.8275	(25.825)	0	0	1,700
2022/04/19	R248	04/08/2022	10.90	Put	Bond Future	2,449.0000	2.4490	3,037.2500	3.0373	24.020	0	0	0
2022/04/19	R248	04/08/2022	9.70	Call	Bond Future	92.2600	0.0923	43.1500	0.0432	(53.230)	0	0	0
2022/04/19	R248	04/08/2022	9.70	Put	Bond Future	9,570.6600	9.5707	10,746.0800	10.7461	12.281	0	0	0
2022/04/19	R248	04/08/2022	10.20	Put	Bond Future	5,866.1300	5.8661	6,867.4400	6.8674	17.069	0	0	0
2022/04/19	R248	04/08/2022	10.40	Call	Bond Future	952.2500	0.9522	619.0800	0.6191	(34.988)	0	0	0
2022/04/19	R248	03/11/2022	11.32	Call	Bond Future	4,356.4100	4.3564	3,562.6000	3.5626	(18.222)	0	0	0
2022/04/19	R248	03/11/2022	11.30	Put	Bond Future	2,406.1900	2.4062	2,907.8600	2.9079	20.849	0	0	0
2022/04/19	R248	03/11/2022	11.31	Put	Bond Future	2,381.2800	2.3813	2,878.8000	2.8788	20.893	0	0	0
2022/04/19	R248	03/11/2022			Bond Future	11.0299	82.3351	11.2152	81.0479	1.679	0.0000	0.0000	0
2022/04/19	R248	03/11/2022	11.32	Put	Bond Future	2,356.3900	2.3564	2,849.7700	2.8498	20.938	0	0	0
2022/04/19	R248	03/11/2022	11.30	Call	Bond Future	4,271.1100	4.2711	3,485.5900	3.4856	(18.391)	0	0	0

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2022/04/19	R248	03/11/2022	11.31	Call	Bond Future	4,313.8000	4.3138	3,524.1300	3.5241	(18.306)	0	0	0
2022/04/19	R248	02/02/2023	11.08	Call	Bond Future	3,578.5500	3.5786	2,924.7800	2.9248	(18.269)	0	0	0
2022/04/19	R248	02/02/2023	11.08	Put	Bond Future	4,058.0400	4.0580	4,713.2200	4.7132	16.145	0	0	0
2022/04/19	R248	02/02/2023			Bond Future	11.1490	83.7569	11.3411	82.4480	1.723	0.0000	0.0000	0
2022/04/19	R248	02/02/2023	11.06	Call	Bond Future	3,509.2600	3.5093	2,863.3500	2.8633	(18.406)	0	0	0
2022/04/19	R248	02/02/2023	11.06	Put	Bond Future	4,128.6700	4.1287	4,791.7100	4.7917	16.059	0	0	0
2022/04/19	R248	02/02/2023	11.07	Call	Bond Future	3,543.6800	3.5437	2,893.8400	2.8938	(18.338)	0	0	0
2022/04/19	R248	02/02/2023	11.07	Put	Bond Future	4,093.0700	4.0931	4,752.1800	4.7522	16.103	0	0	0

**Total** **1444617**