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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/04/2022 TO 08/04/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	2025	05/05/2022		Bond Future	159.8294	159.8294	159.9150	159.9150	0.054	0.0000	0.0000	5,484
2022/04/08	2025	04/08/2022		Bond Future	160.3670	160.3670	160.4525	160.4525	0.053	0.0000	0.0000	1,130
2022/04/08	2025	03/11/2022		Bond Future	162.7168	162.7168	162.8025	162.8025	0.053	0.0000	0.0000	0
2022/04/08	2025	02/02/2023		Bond Future	163.7850	163.7850	163.8701	163.8701	0.052	0.0000	0.0000	0
2022/04/08	2029	05/05/2022		Bond Future	116.6210	116.6210	116.9613	116.9613	0.292	0.0000	0.0000	2,745
2022/04/08	2029	04/08/2022		Bond Future	118.1972	118.1972	118.5412	118.5412	0.291	0.0000	0.0000	1,844
2022/04/08	2029	03/11/2022		Bond Future	118.6977	118.6977	119.0458	119.0458	0.293	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	2029	02/02/2023			Bond Future	120.6908	120.6908	121.0437	121.0437	0.292	0.0000	0.0000	0
2022/04/08	2030	05/05/2022	8.14	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	1,800
2022/04/08	2030	05/05/2022	8.14	Put	Bond Future	7,747.9600	7.7480	8,070.1300	8.0701	4.158	0	0	0
2022/04/08	2030	05/05/2022	8.47	Call	Bond Future	1.3400	0.0013	0.6200	0.0006	(53.731)	0	0	1,073
2022/04/08	2030	05/05/2022	10.21	Call	Bond Future	3,187.5700	3.1876	2,890.7600	2.8908	(9.311)	0	0	0
2022/04/08	2030	05/05/2022	10.21	Put	Bond Future	104.6700	0.1047	130.0600	0.1301	24.257	0	0	0
2022/04/08	2030	05/05/2022	9.95	Call	Bond Future	2,085.9600	2.0860	1,825.1500	1.8251	(12.503)	0	0	0
2022/04/08	2030	05/05/2022	9.65	Put	Bond Future	735.8500	0.7358	871.0600	0.8711	18.375	0	0	5,000
2022/04/08	2030	05/05/2022	8.81	Put	Bond Future	4,086.9400	4.0869	4,400.4600	4.4005	7.671	0	0	0
2022/04/08	2030	05/05/2022	8.89	Put	Bond Future	3,673.3800	3.6734	3,981.7100	3.9817	8.394	0	0	0
2022/04/08	2030	05/05/2022	9.15	Call	Bond Future	156.4100	0.1564	107.5400	0.1075	(31.245)	0	0	7,500
2022/04/08	2030	05/05/2022	9.15	Put	Bond Future	2,420.9200	2.4209	2,694.2500	2.6943	11.290	0	0	0
2022/04/08	2030	05/05/2022			Bond Future	9.5892	93.6287	9.6528	93.3065	0.663	0.0000	0.0000	70,706
2022/04/08	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/08	2030	05/05/2022	7.73	Put	Bond Future	10,089.2400	10.0892	10,411.4400	10.4114	3.194	0	0	0
2022/04/08	2030	05/05/2022	8.47	Put	Bond Future	5,914.0300	5.9140	6,235.5100	6.2355	5.436	0	0	0
2022/04/08	2030	05/05/2022	11.04	Call	Bond Future	7,002.2500	7.0023	6,680.5700	6.6806	(4.594)	0	0	0
2022/04/08	2030	05/05/2022	11.04	Put	Bond Future	2.0700	0.0021	2.5900	0.0026	25.121	0	0	1,800
2022/04/08	2030	05/05/2022	9.95	Put	Bond Future	277.8800	0.2779	339.2700	0.3393	22.092	0	0	1,073
2022/04/08	2030	05/05/2022	10.19	Call	Bond Future	3,098.9600	3.0990	2,804.1000	2.8041	(9.515)	0	0	0
2022/04/08	2030	05/05/2022	10.19	Put	Bond Future	113.2900	0.1133	140.6300	0.1406	24.133	0	0	0
2022/04/08	2030	05/05/2022	10.20	Call	Bond Future	3,143.2000	3.1432	2,847.3600	2.8474	(9.412)	0	0	0
2022/04/08	2030	05/05/2022	10.20	Put	Bond Future	108.9000	0.1089	135.2600	0.1353	24.206	0	0	200
2022/04/08	2030	05/05/2022	9.35	Call	Bond Future	384.7000	0.3847	287.5500	0.2875	(25.253)	0	0	0
2022/04/08	2030	05/05/2022	9.35	Put	Bond Future	1,609.3400	1.6093	1,834.3900	1.8344	13.984	0	0	1,073
2022/04/08	2030	05/05/2022	9.60	Call	Bond Future	905.4400	0.9054	733.3800	0.7334	(19.003)	0	0	0
2022/04/08	2030	05/05/2022	9.60	Put	Bond Future	850.8000	0.8508	1,000.9400	1.0009	17.647	0	0	5,000
2022/04/08	2030	05/05/2022	9.65	Call	Bond Future	1,043.6500	1.0436	856.6600	0.8567	(17.917)	0	0	0
2022/04/08	2030	05/05/2022	8.81	Call	Bond Future	20.4100	0.0204	11.7300	0.0117	(42.528)	0	0	200
2022/04/08	2030	05/05/2022	8.89	Call	Bond Future	34.7800	0.0348	20.9100	0.0209	(39.879)	0	0	1,800
2022/04/08	2030	04/08/2022	9.56	Call	Bond Future	1,247.4800	1.2475	1,112.1100	1.1121	(10.851)	0	0	0
2022/04/08	2030	04/08/2022	9.56	Put	Bond Future	2,397.6900	2.3977	2,589.5200	2.5895	8.001	0	0	0
2022/04/08	2030	04/08/2022	10.95	Call	Bond Future	5,791.2800	5.7913	5,504.1300	5.5041	(4.958)	0	0	0
2022/04/08	2030	04/08/2022	10.95	Put	Bond Future	343.2000	0.3432	383.2500	0.3833	11.670	0	0	800
2022/04/08	2030	04/08/2022			Bond Future	9.7930	90.8651	9.8599	90.5379	0.684	0.0000	0.0000	29,835
2022/04/08	2030	04/08/2022	9.05	Call	Bond Future	454.8100	0.4548	388.7700	0.3888	(14.520)	0	0	800
2022/04/08	2030	04/08/2022	9.05	Put	Bond Future	4,188.3800	4.1884	4,449.5400	4.4495	6.235	0	0	0
2022/04/08	2030	04/08/2022	9.54	Call	Bond Future	1,206.8500	1.2069	1,074.4100	1.0744	(10.974)	0	0	0
2022/04/08	2030	04/08/2022	9.54	Put	Bond Future	2,456.6700	2.4567	2,651.4300	2.6514	7.928	0	0	0
2022/04/08	2030	04/08/2022	9.55	Call	Bond Future	1,227.0600	1.2271	1,093.1600	1.0932	(10.912)	0	0	0
2022/04/08	2030	04/08/2022	9.55	Put	Bond Future	2,427.0600	2.4271	2,620.3600	2.6204	7.964	0	0	0
2022/04/08	2030	04/08/2022	8.30	Call	Bond Future	67.2300	0.0672	53.7500	0.0538	(20.051)	0	0	800
2022/04/08	2030	04/08/2022	8.30	Put	Bond Future	7,769.3000	7.7693	8,083.0200	8.0830	4.038	0	0	0
2022/04/08	2030	03/11/2022	10.10	Call	Bond Future	2,619.2300	2.6192	2,432.9500	2.4329	(7.112)	0	0	0
2022/04/08	2030	03/11/2022	10.10	Put	Bond Future	1,999.0600	1.9991	2,145.2700	2.1453	7.314	0	0	0
2022/04/08	2030	03/11/2022			Bond Future	9.9686	92.1772	10.0389	91.8447	0.705	0.0000	0.0000	0
2022/04/08	2030	03/11/2022	10.09	Call	Bond Future	2,592.7200	2.5927	2,407.5100	2.4075	(7.143)	0	0	0

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2022/04/08	2030	03/11/2022	10.09	Put	Bond Future	2,019.5600	2.0196	2,166.8400	2.1668	7.293	0	0	0
2022/04/08	2030	03/11/2022	10.08	Call	Bond Future	2,566.3300	2.5663	2,382.2000	2.3822	(7.175)	0	0	0
2022/04/08	2030	03/11/2022	10.08	Put	Bond Future	2,040.2100	2.0402	2,188.5700	2.1886	7.272	0	0	0
2022/04/08	2030	02/02/2023	10.01	Put	Bond Future	2,960.2400	2.9602	3,134.0300	3.1340	5.871	0	0	0
2022/04/08	2030	02/02/2023	9.94	Put	Bond Future	3,128.3300	3.1283	3,308.7300	3.3087	5.767	0	0	102
2022/04/08	2030	02/02/2023	9.99	Call	Bond Future	2,391.0000	2.3910	2,227.8900	2.2279	(6.822)	0	0	0
2022/04/08	2030	02/02/2023	10.00	Call	Bond Future	2,413.4400	2.4134	2,249.3900	2.2494	(6.797)	0	0	0
2022/04/08	2030	02/02/2023	9.20	Call	Bond Future	971.1700	0.9712	882.0300	0.8820	(9.179)	0	0	0
2022/04/08	2030	02/02/2023	9.20	Put	Bond Future	5,339.2200	5.3392	5,588.8700	5.5889	4.676	0	0	0
2022/04/08	2030	02/02/2023	9.66	Call	Bond Future	1,710.7900	1.7108	1,579.0600	1.5791	(7.700)	0	0	0
2022/04/08	2030	02/02/2023	9.66	Put	Bond Future	3,870.9300	3.8709	4,077.9900	4.0780	5.349	0	0	102
2022/04/08	2030	02/02/2023	9.80	Call	Bond Future	1,985.0300	1.9850	1,839.9300	1.8399	(7.310)	0	0	0
2022/04/08	2030	02/02/2023	8.81	Put	Bond Future	6,854.9400	6.8549	7,134.8100	7.1348	4.083	0	0	0
2022/04/08	2030	02/02/2023			Bond Future	10.1238	89.7014	10.1978	89.3626	0.731	0.0000	0.0000	0
2022/04/08	2030	02/02/2023	10.01	Call	Bond Future	2,436.3300	2.4363	2,271.3300	2.2713	(6.772)	0	0	0
2022/04/08	2030	02/02/2023	9.94	Call	Bond Future	2,280.1400	2.2801	2,121.7500	2.1218	(6.947)	0	0	0
2022/04/08	2030	02/02/2023	9.99	Put	Bond Future	3,007.4100	3.0074	3,183.0900	3.1831	5.842	0	0	0
2022/04/08	2030	02/02/2023	10.00	Put	Bond Future	2,983.5900	2.9836	3,158.3300	3.1583	5.857	0	0	0
2022/04/08	2030	02/02/2023	9.80	Put	Bond Future	3,486.2100	3.4862	3,679.9000	3.6799	5.556	0	0	0
2022/04/08	2030	02/02/2023	8.81	Call	Bond Future	562.3400	0.5623	503.4200	0.5034	(10.478)	0	0	102
2022/04/08	2032	05/05/2022	10.29	Put	Bond Future	305.1100	0.3051	382.3900	0.3824	25.329	0	0	0
2022/04/08	2032	05/05/2022	11.18	Call	Bond Future	6,806.2800	6.8063	6,412.5400	6.4125	(5.785)	0	0	0
2022/04/08	2032	05/05/2022	11.18	Put	Bond Future	6.2300	0.0062	8.1500	0.0082	30.819	0	0	780
2022/04/08	2032	05/05/2022	10.98	Call	Bond Future	5,771.1500	5.7712	5,380.7900	5.3808	(6.764)	0	0	0
2022/04/08	2032	05/05/2022	10.98	Put	Bond Future	17.6500	0.0176	22.9500	0.0229	30.028	0	0	993
2022/04/08	2032	05/05/2022	11.02	Put	Bond Future	14.5300	0.0145	18.9200	0.0189	30.213	0	0	0
2022/04/08	2032	05/05/2022	11.03	Call	Bond Future	6,030.6000	6.0306	5,639.1200	5.6391	(6.492)	0	0	0
2022/04/08	2032	05/05/2022	11.03	Put	Bond Future	13.8000	0.0138	17.9800	0.0180	30.290	0	0	0
2022/04/08	2032	05/05/2022			Bond Future	9.9374	90.4109	10.0062	90.0152	0.692	0.0000	0.0000	141,320
2022/04/08	2032	05/05/2022	9.58	Call	Bond Future	234.3500	0.2343	159.4400	0.1594	(31.965)	0	0	780
2022/04/08	2032	05/05/2022	9.58	Put	Bond Future	2,327.7100	2.3277	2,648.4600	2.6485	13.780	0	0	0
2022/04/08	2032	05/05/2022	10.18	Call	Bond Future	1,834.9000	1.8349	1,546.1200	1.5461	(15.738)	0	0	780
2022/04/08	2032	05/05/2022	10.18	Put	Bond Future	450.0700	0.4501	556.9500	0.5570	23.747	0	0	0
2022/04/08	2032	05/05/2022	10.29	Call	Bond Future	2,308.4400	2.3084	1,990.0600	1.9901	(13.792)	0	0	993
2022/04/08	2032	05/05/2022	11.04	Call	Bond Future	6,082.4300	6.0824	5,690.7400	5.6907	(6.440)	0	0	0
2022/04/08	2032	05/05/2022	11.04	Put	Bond Future	13.1100	0.0131	17.0800	0.0171	30.282	0	0	0
2022/04/08	2032	05/05/2022	11.02	Call	Bond Future	5,978.7600	5.9788	5,587.4900	5.5875	(6.544)	0	0	0
2022/04/08	2032	04/08/2022	10.20	Put	Bond Future	1,742.6900	1.7427	1,923.0000	1.9230	10.347	0	0	0
2022/04/08	2032	04/08/2022	10.21	Put	Bond Future	1,718.2900	1.7183	1,896.7800	1.8968	10.388	0	0	0
2022/04/08	2032	04/08/2022	10.22	Call	Bond Future	2,250.9200	2.2509	2,026.0100	2.0260	(9.992)	0	0	0
2022/04/08	2032	04/08/2022	9.40	Call	Bond Future	435.9900	0.4360	361.9900	0.3620	(16.973)	0	0	1,300
2022/04/08	2032	04/08/2022	9.40	Put	Bond Future	4,594.8900	4.5949	4,922.4900	4.9225	7.130	0	0	0
2022/04/08	2032	04/08/2022	9.72	Call	Bond Future	950.3300	0.9503	820.1900	0.8202	(13.694)	0	0	800
2022/04/08	2032	04/08/2022	9.72	Put	Bond Future	3,230.1600	3.2302	3,501.6200	3.5016	8.404	0	0	0
2022/04/08	2032	04/08/2022	8.97	Call	Bond Future	132.4900	0.1325	104.6100	0.1046	(21.043)	0	0	800
2022/04/08	2032	04/08/2022	8.97	Put	Bond Future	6,897.7700	6.8978	7,271.4900	7.2715	5.418	0	0	0
2022/04/08	2032	04/08/2022			Bond Future	10.1202	91.6102	10.1921	91.2086	0.711	0.0000	0.0000	2,140

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2022/04/08	2032	04/08/2022	11.60	Call	Bond Future	8,011.0200	8.0110	7,638.9200	7.6389	(4.645)	0	0	0
2022/04/08	2032	04/08/2022	11.60	Put	Bond Future	212.8600	0.2129	242.3600	0.2424	13.859	0	0	800
2022/04/08	2032	04/08/2022	11.89	Call	Bond Future	9,352.4800	9.3525	8,970.0600	8.9701	(4.089)	0	0	0
2022/04/08	2032	04/08/2022	11.89	Put	Bond Future	135.0700	0.1351	154.2500	0.1543	14.200	0	0	0
2022/04/08	2032	04/08/2022	10.20	Call	Bond Future	2,188.2700	2.1883	1,966.9800	1.9670	(10.113)	0	0	0
2022/04/08	2032	04/08/2022	10.21	Call	Bond Future	2,219.4900	2.2195	1,996.3800	1.9964	(10.052)	0	0	0
2022/04/08	2032	04/08/2022	10.22	Put	Bond Future	1,694.1500	1.6941	1,870.8400	1.8708	10.429	0	0	0
2022/04/08	2032	04/08/2022	10.10	Call	Bond Future	1,888.1300	1.8881	1,685.2700	1.6853	(10.744)	0	0	1,300
2022/04/08	2032	04/08/2022	10.10	Put	Bond Future	2,001.3300	2.0013	2,200.0700	2.2001	9.930	0	0	0
2022/04/08	2032	03/11/2022	10.56	Put	Bond Future	1,932.8800	1.9329	2,093.4500	2.0934	8.307	0	0	180
2022/04/08	2032	03/11/2022	10.11	Put	Bond Future	3,056.1200	3.0561	3,278.4100	3.2784	7.274	0	0	454
2022/04/08	2032	03/11/2022	10.16	Call	Bond Future	2,212.3700	2.2124	2,019.6100	2.0196	(8.713)	0	0	0
2022/04/08	2032	03/11/2022	10.16	Put	Bond Future	2,910.0900	2.9101	3,125.2400	3.1252	7.393	0	0	180
2022/04/08	2032	03/11/2022	9.36	Call	Bond Future	634.2000	0.6342	552.7100	0.5527	(12.849)	0	0	454
2022/04/08	2032	03/11/2022	9.36	Put	Bond Future	5,884.7700	5.8848	6,211.1900	6.2112	5.547	0	0	0
2022/04/08	2032	03/11/2022	9.46	Put	Bond Future	5,435.1800	5.4352	5,749.0100	5.7490	5.774	0	0	0
2022/04/08	2032	03/11/2022	9.92	Call	Bond Future	1,625.6500	1.6256	1,467.4200	1.4674	(9.733)	0	0	750
2022/04/08	2032	03/11/2022	9.92	Put	Bond Future	3,657.8400	3.6578	3,907.5200	3.9075	6.826	0	0	0
2022/04/08	2032	03/11/2022	9.31	Put	Bond Future	6,117.9100	6.1179	6,450.3400	6.4503	5.434	0	0	0
2022/04/08	2032	03/11/2022			Bond Future	10.2874	88.7808	10.3625	88.3728	0.730	0.0000	0.0000	0
2022/04/08	2032	03/11/2022	10.67	Call	Bond Future	3,778.3000	3.7783	3,517.3200	3.5173	(6.907)	0	0	750
2022/04/08	2032	03/11/2022	10.67	Put	Bond Future	1,726.0300	1.7260	1,872.9600	1.8730	8.513	0	0	0
2022/04/08	2032	03/11/2022	11.55	Call	Bond Future	7,237.0100	7.2370	6,896.5300	6.8965	(4.705)	0	0	0
2022/04/08	2032	03/11/2022	11.55	Put	Bond Future	700.6500	0.7006	768.0800	0.7681	9.624	0	0	500
2022/04/08	2032	03/11/2022	12.30	Call	Bond Future	10,438.0600	10.4381	10,063.0900	10.0631	(3.592)	0	0	0
2022/04/08	2032	03/11/2022	12.30	Put	Bond Future	324.4000	0.3244	357.3400	0.3573	10.154	0	0	750
2022/04/08	2032	03/11/2022	10.49	Call	Bond Future	3,171.2800	3.1713	2,933.0000	2.9330	(7.514)	0	0	0
2022/04/08	2032	03/11/2022	10.49	Put	Bond Future	2,076.5000	2.0765	2,246.1300	2.2461	8.169	0	0	454
2022/04/08	2032	03/11/2022	10.56	Call	Bond Future	3,401.6900	3.4017	3,154.3500	3.1544	(7.271)	0	0	0
2022/04/08	2032	03/11/2022	10.66	Call	Bond Future	3,743.4800	3.7435	3,483.7100	3.4837	(6.939)	0	0	0
2022/04/08	2032	03/11/2022	10.66	Put	Bond Future	1,744.0300	1.7440	1,892.1700	1.8922	8.494	0	0	0
2022/04/08	2032	03/11/2022	10.11	Call	Bond Future	2,082.5600	2.0826	1,896.9400	1.8969	(8.913)	0	0	0
2022/04/08	2032	03/11/2022	10.21	Call	Bond Future	2,346.4200	2.3464	2,146.5500	2.1466	(8.518)	0	0	500
2022/04/08	2032	03/11/2022	10.21	Put	Bond Future	2,769.4200	2.7694	2,977.4600	2.9775	7.512	0	0	0
2022/04/08	2032	03/11/2022	9.46	Call	Bond Future	770.2900	0.7703	676.2100	0.6762	(12.214)	0	0	500
2022/04/08	2032	03/11/2022	9.31	Call	Bond Future	572.6700	0.5727	497.1900	0.4972	(13.180)	0	0	180
2022/04/08	2032	02/02/2023	10.67	Call	Bond Future	3,667.4400	3.6674	3,425.1500	3.4251	(6.607)	0	0	750
2022/04/08	2032	02/02/2023	10.67	Put	Bond Future	2,423.7700	2.4238	2,596.9300	2.5969	7.144	0	0	0
2022/04/08	2032	02/02/2023	11.69	Call	Bond Future	7,361.4200	7.3614	7,029.7600	7.0298	(4.505)	0	0	0
2022/04/08	2032	02/02/2023	11.69	Put	Bond Future	1,015.6800	1.0157	1,099.4700	1.0995	8.250	0	0	0
2022/04/08	2032	02/02/2023	10.40	Call	Bond Future	2,881.6900	2.8817	2,670.8100	2.6708	(7.318)	0	0	0
2022/04/08	2032	02/02/2023	10.40	Put	Bond Future	3,059.5300	3.0595	3,264.1000	3.2641	6.686	0	0	0
2022/04/08	2032	02/02/2023	10.50	Call	Bond Future	3,161.3400	3.1613	2,938.6000	2.9386	(7.046)	0	0	0
2022/04/08	2032	02/02/2023	10.50	Put	Bond Future	2,809.1000	2.8091	3,001.8100	3.0018	6.860	0	0	454
2022/04/08	2032	02/02/2023	10.22	Call	Bond Future	2,410.5900	2.4106	2,221.6000	2.2216	(7.840)	0	0	500
2022/04/08	2032	02/02/2023	10.22	Put	Bond Future	3,553.3400	3.5533	3,779.8000	3.7798	6.373	0	0	0
2022/04/08	2032	02/02/2023	9.47	Call	Bond Future	926.9600	0.9270	828.5400	0.8285	(10.618)	0	0	500
2022/04/08	2032	02/02/2023	9.47	Put	Bond Future	6,244.1000	6.2441	6,561.1300	6.5611	5.077	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	2032	02/02/2023	9.92	Call	Bond Future	1,718.3000	1.7183	1,566.4800	1.5665	(8.835)	0	0	750
2022/04/08	2032	02/02/2023	9.92	Put	Bond Future	4,500.5800	4.5006	4,764.2100	4.7642	5.858	0	0	0
2022/04/08	2032	02/02/2023			Bond Future	10.4335	90.2556	10.5120	89.8401	0.753	0.0000	0.0000	0
2022/04/08	2032	02/02/2023	12.75	Call	Bond Future	11,624.9500	11.6249	11,245.3100	11.2453	(3.266)	0	0	0
2022/04/08	2032	02/02/2023	12.75	Put	Bond Future	396.0000	0.3960	431.8100	0.4318	9.043	0	0	750
2022/04/08	2032	02/02/2023	11.84	Call	Bond Future	7,959.9600	7.9600	7,619.4100	7.6194	(4.278)	0	0	0
2022/04/08	2032	02/02/2023	11.84	Put	Bond Future	898.1600	0.8982	973.0600	0.9731	8.339	0	0	500
2022/04/08	2032	02/02/2023	10.39	Call	Bond Future	2,854.5600	2.8546	2,644.8800	2.6449	(7.345)	0	0	0
2022/04/08	2032	02/02/2023	10.39	Put	Bond Future	3,085.6400	3.0856	3,291.4100	3.2914	6.669	0	0	0
2022/04/08	2032	02/02/2023	10.16	Call	Bond Future	2,262.2400	2.2622	2,080.6500	2.0806	(8.027)	0	0	0
2022/04/08	2032	02/02/2023	10.16	Put	Bond Future	3,729.7400	3.7297	3,963.6000	3.9636	6.270	0	0	454
2022/04/08	2032	02/02/2023	10.38	Call	Bond Future	2,827.2400	2.8272	2,618.7600	2.6188	(7.374)	0	0	0
2022/04/08	2032	02/02/2023	10.38	Put	Bond Future	3,111.6000	3.1116	3,318.5700	3.3186	6.652	0	0	0
2022/04/08	2032	02/02/2023	9.31	Call	Bond Future	739.2600	0.7393	656.6200	0.6566	(11.179)	0	0	454
2022/04/08	2032	02/02/2023	9.31	Put	Bond Future	6,980.1500	6.9801	7,312.9600	7.3130	4.768	0	0	0
2022/04/08	2033	05/05/2022			Bond Future	112.5809	112.5809	112.7466	112.7466	0.147	0.0000	0.0000	2,719
2022/04/08	2033	04/08/2022			Bond Future	114.1024	114.1024	114.2695	114.2695	0.146	0.0000	0.0000	4,967
2022/04/08	2033	03/11/2022			Bond Future	114.4607	114.4607	114.6294	114.6294	0.147	0.0000	0.0000	0
2022/04/08	2033	02/02/2023			Bond Future	116.3824	116.3824	116.5530	116.5530	0.147	0.0000	0.0000	0
2022/04/08	2037	05/05/2022	11.82	Call	Bond Future	8,559.3500	8.5593	8,038.2900	8.0383	(6.088)	0	0	0
2022/04/08	2037	05/05/2022	11.83	Call	Bond Future	8,615.9600	8.6160	8,094.8200	8.0948	(6.049)	0	0	0
2022/04/08	2037	05/05/2022	11.84	Put	Bond Future	3.7000	0.0037	5.1200	0.0051	38.378	0	0	0
2022/04/08	2037	05/05/2022			Bond Future	10.4293	87.9383	10.5083	87.4156	0.757	0.0000	0.0000	89,257
2022/04/08	2037	05/05/2022	11.82	Put	Bond Future	4.1200	0.0041	5.6900	0.0057	38.107	0	0	0
2022/04/08	2037	05/05/2022	11.83	Put	Bond Future	3.9100	0.0039	5.4000	0.0054	38.107	0	0	0
2022/04/08	2037	05/05/2022	11.84	Call	Bond Future	8,672.5100	8.6725	8,151.3000	8.1513	(6.010)	0	0	0
2022/04/08	2037	04/08/2022	11.95	Call	Bond Future	8,437.1000	8.4371	7,957.0800	7.9571	(5.689)	0	0	0
2022/04/08	2037	04/08/2022	11.95	Put	Bond Future	324.5100	0.3245	374.7000	0.3747	15.466	0	0	1,050
2022/04/08	2037	04/08/2022	10.91	Put	Bond Future	1,472.3000	1.4723	1,660.0100	1.6600	12.749	0	0	0
2022/04/08	2037	04/08/2022	10.89	Call	Bond Future	3,356.1800	3.3562	3,017.9200	3.0179	(10.079)	0	0	0
2022/04/08	2037	04/08/2022	10.89	Put	Bond Future	1,516.0300	1.5160	1,707.9800	1.7080	12.661	0	0	0
2022/04/08	2037	04/08/2022	10.90	Call	Bond Future	3,396.9600	3.3970	3,056.5800	3.0566	(10.020)	0	0	0
2022/04/08	2037	04/08/2022			Bond Future	10.6013	84.8487	10.6836	84.3185	0.776	0.0000	0.0000	51,940
2022/04/08	2037	04/08/2022	10.91	Call	Bond Future	3,437.7600	3.4378	3,095.2600	3.0953	(9.963)	0	0	0
2022/04/08	2037	04/08/2022	11.21	Call	Bond Future	4,761.9800	4.7620	4,363.4400	4.3634	(8.369)	0	0	1,050
2022/04/08	2037	04/08/2022	11.21	Put	Bond Future	950.0500	0.9500	1,081.7200	1.0817	13.859	0	0	0
2022/04/08	2037	04/08/2022	11.42	Call	Bond Future	5,770.6700	5.7707	5,341.7000	5.3417	(7.434)	0	0	0
2022/04/08	2037	04/08/2022	11.42	Put	Bond Future	702.3600	0.7024	803.6000	0.8036	14.414	0	0	50
2022/04/08	2037	04/08/2022	10.10	Call	Bond Future	887.7400	0.8877	741.5500	0.7416	(16.468)	0	0	50
2022/04/08	2037	04/08/2022	10.10	Put	Bond Future	4,229.1400	4.2291	4,613.1600	4.6132	9.080	0	0	0
2022/04/08	2037	04/08/2022	10.90	Put	Bond Future	1,494.1200	1.4941	1,683.9500	1.6840	12.705	0	0	50
2022/04/08	2037	03/11/2022	11.32	Call	Bond Future	5,183.3700	5.1834	4,811.7700	4.8118	(7.169)	0	0	0
2022/04/08	2037	03/11/2022	11.30	Put	Bond Future	1,711.5800	1.7116	1,881.2100	1.8812	9.911	0	0	0
2022/04/08	2037	03/11/2022	11.31	Call	Bond Future	5,140.4700	5.1405	4,770.2600	4.7703	(7.202)	0	0	0
2022/04/08	2037	03/11/2022	11.31	Put	Bond Future	1,694.5500	1.6946	1,862.7600	1.8628	9.927	0	0	0
2022/04/08	2037	03/11/2022			Bond Future	10.7493	86.0744	10.8346	85.5360	0.794	0.0000	0.0000	0

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2022/04/08	2037	03/11/2022	11.32	Put	Bond Future	1,677.9100	1.6779	1,844.7300	1.8447	9.942	0	0	0
2022/04/08	2037	03/11/2022	11.30	Call	Bond Future	5,097.8900	5.0979	4,729.1000	4.7291	(7.234)	0	0	0
2022/04/08	2037	02/02/2023	11.03	Call	Bond Future	3,986.9700	3.9870	3,679.7400	3.6797	(7.706)	0	0	0
2022/04/08	2037	02/02/2023	11.03	Put	Bond Future	3,074.8600	3.0749	3,315.6800	3.3157	7.832	0	0	0
2022/04/08	2037	02/02/2023	11.04	Call	Bond Future	4,021.4800	4.0215	3,712.7400	3.7127	(7.677)	0	0	0
2022/04/08	2037	02/02/2023	11.04	Put	Bond Future	3,048.3300	3.0483	3,287.6400	3.2876	7.851	0	0	0
2022/04/08	2037	02/02/2023			Bond Future	10.8818	83.2475	10.9706	82.6995	0.815	0.0000	0.0000	0
2022/04/08	2037	02/02/2023	11.05	Call	Bond Future	4,055.8200	4.0558	3,745.5700	3.7456	(7.650)	0	0	0
2022/04/08	2037	02/02/2023	11.05	Put	Bond Future	3,021.7000	3.0217	3,259.5000	3.2595	7.870	0	0	0
2022/04/08	2038	05/05/2022			Bond Future	128.3853	128.3853	129.3724	129.3724	0.769	0.0000	0.0000	4,184
2022/04/08	2038	04/08/2022			Bond Future	128.2950	128.2950	129.2945	129.2945	0.779	0.0000	0.0000	2,763
2022/04/08	2038	03/11/2022			Bond Future	130.1753	130.1753	131.1886	131.1886	0.778	0.0000	0.0000	0
2022/04/08	2038	02/02/2023			Bond Future	130.4899	130.4899	131.5183	131.5183	0.788	0.0000	0.0000	0
2022/04/08	2040	05/05/2022	10.57	Call	Bond Future	1,257.9400	1.2579	953.7700	0.9538	(24.180)	0	0	1,200
2022/04/08	2040	05/05/2022	10.57	Put	Bond Future	1,242.4600	1.2425	1,537.5500	1.5375	23.750	0	0	0
2022/04/08	2040	05/05/2022	11.91	Put	Bond Future	6.6900	0.0067	9.4300	0.0094	40.957	0	0	0
2022/04/08	2040	05/05/2022	11.92	Call	Bond Future	8,915.3200	8.9153	8,318.6700	8.3187	(6.692)	0	0	0
2022/04/08	2040	05/05/2022	11.92	Put	Bond Future	6.3500	0.0064	8.9600	0.0090	41.102	0	0	0
2022/04/08	2040	05/05/2022	13.04	Call	Bond Future	15,242.2600	15.2423	14,643.0000	14.6430	(3.932)	0	0	0
2022/04/08	2040	05/05/2022	13.04	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,200
2022/04/08	2040	05/05/2022			Bond Future	10.5678	89.9873	10.6519	89.3880	0.796	0.0000	0.0000	61,700
2022/04/08	2040	05/05/2022	9.82	Call	Bond Future	30.3100	0.0303	14.9700	0.0150	(50.610)	0	0	1,200
2022/04/08	2040	05/05/2022	9.82	Put	Bond Future	5,653.7500	5.6538	6,237.6700	6.2377	10.328	0	0	0
2022/04/08	2040	05/05/2022	11.90	Call	Bond Future	8,794.8700	8.7949	8,198.4900	8.1985	(6.781)	0	0	0
2022/04/08	2040	05/05/2022	11.90	Put	Bond Future	7.0400	0.0070	9.9200	0.0099	40.909	0	0	0
2022/04/08	2040	05/05/2022	11.91	Call	Bond Future	8,855.1300	8.8551	8,258.6100	8.2586	(6.736)	0	0	0
2022/04/08	2040	04/08/2022	11.05	Call	Bond Future	3,769.3300	3.7693	3,377.0100	3.3770	(10.408)	0	0	0
2022/04/08	2040	04/08/2022	11.05	Put	Bond Future	1,613.9300	1.6139	1,829.4400	1.8294	13.353	0	0	0
2022/04/08	2040	04/08/2022	12.24	Put	Bond Future	303.0700	0.3031	352.5600	0.3526	16.330	0	0	460
2022/04/08	2040	04/08/2022	9.70	Put	Bond Future	7,948.1200	7.9481	8,503.1700	8.5032	6.983	0	0	0
2022/04/08	2040	04/08/2022			Bond Future	10.7353	86.6746	10.8228	86.0668	0.815	0.0000	0.0000	42,392
2022/04/08	2040	04/08/2022	11.04	Call	Bond Future	3,724.6200	3.7246	3,334.6600	3.3347	(10.470)	0	0	0
2022/04/08	2040	04/08/2022	11.04	Put	Bond Future	1,636.4100	1.6364	1,854.2800	1.8543	13.314	0	0	0
2022/04/08	2040	04/08/2022	12.24	Call	Bond Future	9,889.5600	9.8896	9,331.2200	9.3312	(5.646)	0	0	0
2022/04/08	2040	04/08/2022	9.70	Call	Bond Future	221.1400	0.2211	168.3600	0.1684	(23.867)	0	0	460
2022/04/08	2040	04/08/2022	10.70	Call	Bond Future	2,366.3900	2.3664	2,064.8600	2.0649	(12.742)	0	0	460
2022/04/08	2040	04/08/2022	10.70	Put	Bond Future	2,613.4300	2.6134	2,919.7300	2.9197	11.720	0	0	0
2022/04/08	2040	04/08/2022	11.03	Call	Bond Future	3,679.9200	3.6799	3,292.3300	3.2923	(10.533)	0	0	0
2022/04/08	2040	04/08/2022	11.03	Put	Bond Future	1,658.9900	1.6590	1,879.2300	1.8792	13.276	0	0	0
2022/04/08	2040	03/11/2022	11.39	Call	Bond Future	5,270.7000	5.2707	4,854.4000	4.8544	(7.898)	0	0	0
2022/04/08	2040	03/11/2022	11.40	Call	Bond Future	5,315.4600	5.3155	4,897.4800	4.8975	(7.863)	0	0	0
2022/04/08	2040	03/11/2022	11.41	Put	Bond Future	1,848.6100	1.8486	2,046.1200	2.0461	10.684	0	0	0
2022/04/08	2040	03/11/2022			Bond Future	10.8793	87.9267	10.9701	87.3095	0.835	0.0000	0.0000	0
2022/04/08	2040	03/11/2022	11.39	Put	Bond Future	1,887.4200	1.8874	2,088.2700	2.0883	10.642	0	0	0
2022/04/08	2040	03/11/2022	11.40	Put	Bond Future	1,868.0400	1.8680	2,067.2100	2.0672	10.662	0	0	0
2022/04/08	2040	03/11/2022	11.41	Call	Bond Future	5,360.1000	5.3601	4,940.4600	4.9405	(7.829)	0	0	0

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2022/04/08	2040	02/02/2023	11.12	Call	Bond Future	4,210.0800	4.2101	3,864.3500	3.8644	(8.212)	0	0	0
2022/04/08	2040	02/02/2023	11.12	Put	Bond Future	3,469.4100	3.4694	3,751.8300	3.7518	8.140	0	0	0
2022/04/08	2040	02/02/2023			Bond Future	11.0087	84.8805	11.1030	84.2523	0.857	0.0000	0.0000	0
2022/04/08	2040	02/02/2023	11.10	Call	Bond Future	4,137.4100	4.1374	3,795.1400	3.7951	(8.273)	0	0	0
2022/04/08	2040	02/02/2023	11.10	Put	Bond Future	3,529.0700	3.5291	3,814.9500	3.8150	8.101	0	0	0
2022/04/08	2040	02/02/2023	11.11	Call	Bond Future	4,173.5300	4.1735	3,829.5200	3.8295	(8.243)	0	0	0
2022/04/08	2040	02/02/2023	11.11	Put	Bond Future	3,498.9800	3.4990	3,783.1200	3.7831	8.121	0	0	0
2022/04/08	2044	05/05/2022	11.91	Call	Bond Future	8,903.9600	8.9040	8,254.6500	8.2547	(7.292)	0	0	0
2022/04/08	2044	05/05/2022	11.91	Put	Bond Future	7.5800	0.0076	11.0200	0.0110	45.383	0	0	0
2022/04/08	2044	05/05/2022	11.92	Call	Bond Future	8,964.6700	8.9647	8,315.2000	8.3152	(7.245)	0	0	0
2022/04/08	2044	05/05/2022	11.92	Put	Bond Future	7.2100	0.0072	10.4900	0.0105	45.492	0	0	0
2022/04/08	2044	05/05/2022			Bond Future	10.5848	86.8743	10.6740	86.2216	0.843	0.0000	0.0000	65,361
2022/04/08	2044	05/05/2022	11.93	Call	Bond Future	9,025.3000	9.0253	8,375.6800	8.3757	(7.198)	0	0	0
2022/04/08	2044	05/05/2022	11.93	Put	Bond Future	6.8500	0.0069	9.9800	0.0100	45.693	0	0	0
2022/04/08	2044	04/08/2022	11.08	Call	Bond Future	3,963.6200	3.9636	3,531.1800	3.5312	(10.910)	0	0	0
2022/04/08	2044	04/08/2022	11.08	Put	Bond Future	1,596.6800	1.5967	1,826.2500	1.8263	14.378	0	0	0
2022/04/08	2044	04/08/2022	11.09	Call	Bond Future	4,010.1100	4.0101	3,575.1500	3.5751	(10.847)	0	0	0
2022/04/08	2044	04/08/2022	11.09	Put	Bond Future	1,574.7500	1.5747	1,801.8000	1.8018	14.418	0	0	0
2022/04/08	2044	04/08/2022			Bond Future	10.7424	83.6455	10.8353	82.9835	0.864	0.0000	0.0000	22,586
2022/04/08	2044	04/08/2022	11.10	Call	Bond Future	4,056.7700	4.0568	3,619.3300	3.6193	(10.783)	0	0	0
2022/04/08	2044	04/08/2022	11.10	Put	Bond Future	1,553.0900	1.5531	1,777.6600	1.7777	14.460	0	0	0
2022/04/08	2044	03/11/2022	11.40	Put	Bond Future	1,898.9200	1.8989	2,115.5600	2.1156	11.409	0	0	0
2022/04/08	2044	03/11/2022	11.41	Call	Bond Future	5,487.3600	5.4874	5,030.0500	5.0300	(8.334)	0	0	0
2022/04/08	2044	03/11/2022	11.41	Put	Bond Future	1,879.1400	1.8791	2,093.9700	2.0940	11.432	0	0	0
2022/04/08	2044	03/11/2022			Bond Future	10.8776	84.8539	10.9738	84.1817	0.885	0.0000	0.0000	0
2022/04/08	2044	03/11/2022	11.39	Call	Bond Future	5,396.3300	5.3963	4,942.6600	4.9427	(8.407)	0	0	0
2022/04/08	2044	03/11/2022	11.39	Put	Bond Future	1,918.9000	1.9189	2,137.3700	2.1374	11.385	0	0	0
2022/04/08	2044	03/11/2022	11.40	Call	Bond Future	5,441.7900	5.4418	4,986.2900	4.9863	(8.370)	0	0	0
2022/04/08	2044	02/02/2023	11.14	Call	Bond Future	4,416.4800	4.4165	4,034.3300	4.0343	(8.653)	0	0	0
2022/04/08	2044	02/02/2023	11.14	Put	Bond Future	3,451.8500	3.4519	3,753.6800	3.7537	8.744	0	0	0
2022/04/08	2044	02/02/2023	11.15	Call	Bond Future	4,454.0300	4.4540	4,070.0100	4.0700	(8.622)	0	0	0
2022/04/08	2044	02/02/2023	11.15	Put	Bond Future	3,421.8000	3.4218	3,721.7600	3.7218	8.766	0	0	0
2022/04/08	2044	02/02/2023			Bond Future	10.9988	81.8818	11.0986	81.1978	0.908	0.0000	0.0000	0
2022/04/08	2044	02/02/2023	11.16	Call	Bond Future	4,492.0000	4.4920	4,106.1200	4.1061	(8.590)	0	0	0
2022/04/08	2044	02/02/2023	11.16	Put	Bond Future	3,392.2600	3.3923	3,690.3600	3.6904	8.788	0	0	0
2022/04/08	2046	05/05/2022			Bond Future	116.1954	116.1954	116.7884	116.7884	0.510	0.0000	0.0000	14,362
2022/04/08	2046	04/08/2022			Bond Future	117.7657	117.7657	118.3658	118.3658	0.510	0.0000	0.0000	2,969
2022/04/08	2046	03/11/2022			Bond Future	117.5570	117.5570	118.1648	118.1648	0.517	0.0000	0.0000	0
2022/04/08	2046	02/02/2023			Bond Future	119.5319	119.5319	120.1489	120.1489	0.516	0.0000	0.0000	0
2022/04/08	2050	05/05/2022			Bond Future	119.8963	119.8963	121.8132	121.8132	1.599	0.0000	0.0000	8,792
2022/04/08	2050	04/08/2022			Bond Future	119.4863	119.4863	121.4283	121.4283	1.625	0.0000	0.0000	1,410
2022/04/08	2050	03/11/2022			Bond Future	121.2371	121.2371	123.2067	123.2067	1.625	0.0000	0.0000	0
2022/04/08	2050	02/02/2023			Bond Future	121.1946	121.1946	123.1953	123.1953	1.651	0.0000	0.0000	0
2022/04/08	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	AL37	05/05/2022			Index Future	819.5450	819.5450	820.2110	820.2110	0.081	0.0000	0.0000	0
2022/04/08	AL37	04/08/2022			Index Future	830.3000	830.3000	830.9690	830.9690	0.081	0.0000	0.0000	0
2022/04/08	AL37	03/11/2022			Index Future	842.3800	842.3800	843.0530	843.0530	0.080	0.0000	0.0000	0
2022/04/08	AL37	02/02/2023			Index Future	856.3160	856.3160	856.9930	856.9930	0.079	0.0000	0.0000	0
2022/04/08	AL7T	05/05/2022			Index Future	947.2320	947.2320	943.4750	943.4750	(0.397)	0.0000	0.0000	0
2022/04/08	AL7T	04/08/2022			Index Future	959.6630	959.6630	955.8500	955.8500	(0.397)	0.0000	0.0000	0
2022/04/08	AL7T	03/11/2022			Index Future	973.6250	973.6250	969.7500	969.7500	(0.398)	0.0000	0.0000	0
2022/04/08	AL7T	02/02/2023			Index Future	989.7320	989.7320	985.7850	985.7850	(0.399)	0.0000	0.0000	0
2022/04/08	ALBI	05/05/2022			Index Future	846.2500	846.2500	842.4790	842.4790	(0.446)	0.0000	0.0000	129
2022/04/08	ALBI	04/08/2022			Index Future	857.3560	857.3560	853.5290	853.5290	(0.446)	0.0000	0.0000	92
2022/04/08	ALBI	03/11/2022			Index Future	869.8290	869.8290	865.9410	865.9410	(0.447)	0.0000	0.0000	0
2022/04/08	ALBI	02/02/2023			Index Future	884.2190	884.2190	880.2600	880.2600	(0.448)	0.0000	0.0000	0
2022/04/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/08	ES33	05/05/2022			Bond Future	11.2208	77.5667	11.2994	77.1544	0.700	0.0000	0.0000	87
2022/04/08	ES33	04/08/2022			Bond Future	11.4331	78.6150	11.5151	78.1965	0.718	0.0000	0.0000	263
2022/04/08	ES33	03/11/2022			Bond Future	11.6330	75.9852	11.7185	75.5601	0.736	0.0000	0.0000	0
2022/04/08	ES33	02/02/2023			Bond Future	11.8187	77.2649	11.9081	76.8320	0.756	0.0000	0.0000	0
2022/04/08	ES42	05/05/2022			Bond Future	11.6313	76.2369	11.7202	75.6932	0.764	0.0000	0.0000	1,190
2022/04/08	ES42	04/08/2022			Bond Future	11.8236	77.2676	11.9161	76.7160	0.783	0.0000	0.0000	3,579
2022/04/08	ES42	03/11/2022			Bond Future	12.0052	74.1405	12.1017	73.5802	0.804	0.0000	0.0000	0
2022/04/08	ES42	02/02/2023			Bond Future	12.1682	75.3918	12.2687	74.8215	0.826	0.0000	0.0000	0
2022/04/08	GOVI	05/05/2022	788.25	Call	GOVI	464,540.0000	46.4540	427,090.0000	42.7090	(8.062)	0	0	0
2022/04/08	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	05/05/2022			GOVI	834.7040	834.7040	830.9590	830.9590	(0.449)	0.0000	0.0000	989
2022/04/08	GOVI	05/05/2022	788.23	Call	GOVI	464,740.0000	46.4740	427,290.0000	42.7290	(8.058)	0	0	0
2022/04/08	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	05/05/2022	788.24	Call	GOVI	464,640.0000	46.4640	427,190.0000	42.7190	(8.060)	0	0	0
2022/04/08	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	04/08/2022	819.28	Call	GOVI	263,780.0000	26.3780	225,780.0000	22.5780	(14.406)	0	0	0

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2022/04/08	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	04/08/2022			GOVI	845.6580	845.6580	841.8580	841.8580	(0.449)	0.0000	0.0000	0
2022/04/08	GOVI	04/08/2022	819.26	Call	GOVI	263,980.0000	26.3980	225,980.0000	22.5980	(14.395)	0	0	0
2022/04/08	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	04/08/2022	819.27	Call	GOVI	263,880.0000	26.3880	225,880.0000	22.5880	(14.400)	0	0	0
2022/04/08	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	03/11/2022	820.41	Call	GOVI	375,520.0000	37.5520	336,900.0000	33.6900	(10.284)	0	0	0
2022/04/08	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	03/11/2022	820.42	Call	GOVI	375,420.0000	37.5420	336,800.0000	33.6800	(10.287)	0	0	0
2022/04/08	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	03/11/2022			GOVI	857.9620	857.9620	854.1000	854.1000	(0.450)	0.0000	0.0000	0
2022/04/08	GOVI	03/11/2022	820.43	Call	GOVI	375,320.0000	37.5320	336,700.0000	33.6700	(10.290)	0	0	0
2022/04/08	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	02/02/2023	850.82	Call	GOVI	213,350.0000	21.3350	174,030.0000	17.4030	(18.430)	0	0	0
2022/04/08	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	02/02/2023	850.83	Call	GOVI	213,250.0000	21.3250	173,930.0000	17.3930	(18.438)	0	0	0
2022/04/08	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GOVI	02/02/2023			GOVI	872.1550	872.1550	868.2230	868.2230	(0.451)	0.0000	0.0000	0
2022/04/08	GOVI	02/02/2023	850.84	Call	GOVI	213,150.0000	21.3150	173,830.0000	17.3830	(18.447)	0	0	0
2022/04/08	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/08	IGOV	05/05/2022			Index Future	313.7050	313.7050	315.3040	315.3040	0.510	0.0000	0.0000	499
2022/04/08	IGOV	04/08/2022			Index Future	317.9000	317.9000	319.5180	319.5180	0.509	0.0000	0.0000	0
2022/04/08	IGOV	03/11/2022			Index Future	322.6010	322.6010	324.2410	324.2410	0.508	0.0000	0.0000	0
2022/04/08	IGOV	02/02/2023			Index Future	328.0130	328.0130	329.6780	329.6780	0.508	0.0000	0.0000	0
2022/04/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/08	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/08	JBAF	20/04/2022			Jibar Tradeable Future	4.4250	95.5750	4.4250	95.5750	0.000	0.0000	0.0000	0
2022/04/08	JBAF	18/05/2022			Jibar Tradeable Future	4.5200	95.4800	4.5200	95.4800	0.000	0.0000	0.0000	0
2022/04/08	JBAF	15/06/2022			Jibar Tradeable Future	4.9050	95.0950	4.9250	95.0750	0.408	0.0000	0.0000	0
2022/04/08	JBAF	20/07/2022			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	0
2022/04/08	JBAF	17/08/2022			Jibar Tradeable Future	5.3900	94.6100	5.4100	94.5900	0.371	0.0000	0.0000	0
2022/04/08	JBAF	21/09/2022			Jibar Tradeable Future	5.4750	94.5250	5.5050	94.4950	0.548	0.0000	0.0000	0
2022/04/08	JBAF	21/12/2022			Jibar Tradeable Future	6.2400	93.7600	6.2900	93.7100	0.801	0.0000	0.0000	68
2022/04/08	JBAF	15/03/2023			Jibar Tradeable Future	6.5550	93.4450	6.6250	93.3750	1.068	0.0000	0.0000	0
2022/04/08	JBAF	21/06/2023			Jibar Tradeable Future	6.7300	93.2700	6.8000	93.2000	1.040	0.0000	0.0000	0
2022/04/08	JBAF	20/09/2023			Jibar Tradeable Future	6.9000	93.1000	6.9850	93.0150	1.232	0.0000	0.0000	75
2022/04/08	JBAF	20/12/2023			Jibar Tradeable Future	6.9450	93.0550	7.0450	92.9550	1.440	0.0000	0.0000	72
2022/04/08	JBAF	20/03/2024			Jibar Tradeable Future	7.1650	92.8350	7.2900	92.7100	1.745	0.0000	0.0000	0
2022/04/08	R023	05/05/2022	6.31	Call	Bond Future	638.1600	0.6382	610.1300	0.6101	(4.392)	0	0	0
2022/04/08	R023	05/05/2022	6.31	Put	Bond Future	6.1900	0.0062	6.8400	0.0068	10.501	0	0	0
2022/04/08	R023	05/05/2022			Bond Future	5.5083	103.2290	5.5445	103.2003	0.657	0.0000	0.0000	14,749
2022/04/08	R023	05/05/2022	6.29	Call	Bond Future	623.0000	0.6230	595.0200	0.5950	(4.491)	0	0	0
2022/04/08	R023	05/05/2022	6.29	Put	Bond Future	6.7200	0.0067	7.4200	0.0074	10.417	0	0	0
2022/04/08	R023	05/05/2022	6.30	Call	Bond Future	630.5800	0.6306	602.5700	0.6026	(4.442)	0	0	0
2022/04/08	R023	05/05/2022	6.30	Put	Bond Future	6.4500	0.0065	7.1200	0.0071	10.388	0	0	0
2022/04/08	R023	04/08/2022	6.05	Call	Bond Future	334.6900	0.3347	313.8400	0.3138	(6.230)	0	0	0
2022/04/08	R023	04/08/2022	6.05	Put	Bond Future	105.3700	0.1054	114.6200	0.1146	8.779	0	0	0
2022/04/08	R023	04/08/2022			Bond Future	5.6305	104.5739	5.6854	104.5438	0.976	0.0000	0.0000	2,384
2022/04/08	R023	04/08/2022	6.03	Call	Bond Future	326.7100	0.3267	306.0800	0.3061	(6.314)	0	0	0
2022/04/08	R023	04/08/2022	6.03	Put	Bond Future	108.3000	0.1083	117.7700	0.1178	8.744	0	0	0
2022/04/08	R023	04/08/2022	6.04	Call	Bond Future	330.5800	0.3306	309.8500	0.3098	(6.271)	0	0	0
2022/04/08	R023	04/08/2022	6.04	Put	Bond Future	106.7100	0.1067	116.0800	0.1161	8.781	0	0	0
2022/04/08	R023	03/11/2022	6.25	Call	Bond Future	333.3100	0.3333	309.3600	0.3094	(7.186)	0	0	0
2022/04/08	R023	03/11/2022	6.25	Put	Bond Future	47.0500	0.0471	53.9400	0.0539	14.644	0	0	0
2022/04/08	R023	03/11/2022	6.26	Call	Bond Future	335.9300	0.3359	311.9200	0.3119	(7.147)	0	0	0
2022/04/08	R023	03/11/2022	6.26	Put	Bond Future	46.6100	0.0466	53.4400	0.0534	14.654	0	0	0
2022/04/08	R023	03/11/2022			Bond Future	5.3198	102.2066	5.4197	102.1758	1.879	0.0000	0.0000	0
2022/04/08	R023	03/11/2022	6.27	Call	Bond Future	338.5500	0.3385	314.4800	0.3145	(7.110)	0	0	0
2022/04/08	R023	03/11/2022	6.27	Put	Bond Future	46.1600	0.0462	52.9300	0.0529	14.666	0	0	0
2022/04/08	R035	05/05/2022	10.72	Call	Bond Future	3,052.5700	3.0526	2,597.3900	2.5974	(14.911)	0	0	0
2022/04/08	R035	05/05/2022	10.72	Put	Bond Future	281.5500	0.2816	372.5200	0.3725	32.310	0	0	0
2022/04/08	R035	05/05/2022	11.63	Call	Bond Future	8,205.6300	8.2056	7,661.6500	7.6616	(6.629)	0	0	0
2022/04/08	R035	05/05/2022	11.63	Put	Bond Future	5.1800	0.0052	7.3500	0.0074	41.892	0	0	0
2022/04/08	R035	05/05/2022	11.64	Call	Bond Future	8,262.2800	8.2623	7,718.1900	7.7182	(6.585)	0	0	0
2022/04/08	R035	05/05/2022	11.64	Put	Bond Future	4.9000	0.0049	6.9600	0.0070	42.041	0	0	0
2022/04/08	R035	05/05/2022			Bond Future	10.2862	91.7635	10.3702	91.2173	0.816	0.0000	0.0000	71,131
2022/04/08	R035	05/05/2022	10.82	Call	Bond Future	3,588.1600	3.5882	3,108.1600	3.1082	(13.377)	0	0	0
2022/04/08	R035	05/05/2022	10.82	Put	Bond Future	195.6100	0.1956	261.7600	0.2618	33.817	0	0	0
2022/04/08	R035	05/05/2022	11.65	Call	Bond Future	8,318.9000	8.3189	7,774.7100	7.7747	(6.542)	0	0	0
2022/04/08	R035	05/05/2022	11.65	Put	Bond Future	4.6500	0.0047	6.6100	0.0066	42.151	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	R035	05/05/2022	12.64	Call	Bond Future	13,671.0500	13.6711	13,124.9000	13.1249	(3.995)	0	0	0
2022/04/08	R035	05/05/2022	12.64	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2022/04/08	R035	04/08/2022	11.13	Put	Bond Future	885.0700	0.8851	1,016.2900	1.0163	14.826	0	0	100
2022/04/08	R035	04/08/2022	10.64	Call	Bond Future	2,869.4900	2.8695	2,544.5100	2.5445	(11.325)	0	0	0
2022/04/08	R035	04/08/2022	10.64	Put	Bond Future	1,772.5300	1.7725	2,001.6900	2.0017	12.928	0	0	100
2022/04/08	R035	04/08/2022	10.72	Call	Bond Future	3,176.2600	3.1763	2,832.7300	2.8327	(10.816)	0	0	0
2022/04/08	R035	04/08/2022	10.72	Put	Bond Future	1,581.6500	1.5816	1,792.2600	1.7923	13.316	0	0	0
2022/04/08	R035	04/08/2022	10.73	Call	Bond Future	3,215.4000	3.2154	2,869.6000	2.8696	(10.754)	0	0	0
2022/04/08	R035	04/08/2022	10.73	Put	Bond Future	1,558.8600	1.5589	1,767.2000	1.7672	13.365	0	0	0
2022/04/08	R035	04/08/2022	9.53	Call	Bond Future	267.9100	0.2679	206.8300	0.2068	(22.799)	0	0	400
2022/04/08	R035	04/08/2022	9.53	Put	Bond Future	6,509.6800	6.5097	7,002.7400	7.0027	7.574	0	0	0
2022/04/08	R035	04/08/2022	9.84	Call	Bond Future	664.4300	0.6644	541.1700	0.5412	(18.551)	0	0	100
2022/04/08	R035	04/08/2022	9.84	Put	Bond Future	4,772.3800	4.7724	5,203.2600	5.2033	9.029	0	0	0
2022/04/08	R035	04/08/2022	10.53	Put	Bond Future	2,065.2900	2.0653	2,321.1000	2.3211	12.386	0	0	0
2022/04/08	R035	04/08/2022			Bond Future	10.4659	92.9409	10.5535	92.3868	0.837	0.0000	0.0000	49,855
2022/04/08	R035	04/08/2022	10.74	Call	Bond Future	3,254.9400	3.2549	2,906.8900	2.9069	(10.693)	0	0	0
2022/04/08	R035	04/08/2022	10.74	Put	Bond Future	1,536.5400	1.5365	1,742.6300	1.7426	13.413	0	0	0
2022/04/08	R035	04/08/2022	11.13	Call	Bond Future	4,968.1600	4.9682	4,545.2400	4.5452	(8.513)	0	0	0
2022/04/08	R035	04/08/2022	12.18	Call	Bond Future	10,200.4400	10.2004	9,678.8900	9.6789	(5.113)	0	0	0
2022/04/08	R035	04/08/2022	12.18	Put	Bond Future	190.5300	0.1905	223.1200	0.2231	17.105	0	0	400
2022/04/08	R035	04/08/2022	10.53	Call	Bond Future	2,471.3800	2.4714	2,173.0500	2.1731	(12.071)	0	0	400
2022/04/08	R035	03/11/2022	11.15	Call	Bond Future	4,855.0300	4.8550	4,473.1300	4.4731	(7.866)	0	0	0
2022/04/08	R035	03/11/2022	11.15	Put	Bond Future	1,662.8900	1.6629	1,843.7300	1.8437	10.875	0	0	0
2022/04/08	R035	03/11/2022	12.68	Call	Bond Future	11,918.0700	11.9181	11,400.4900	11.4005	(4.343)	0	0	0
2022/04/08	R035	03/11/2022	12.68	Put	Bond Future	358.6200	0.3586	403.7800	0.4038	12.593	0	0	1,000
2022/04/08	R035	03/11/2022	10.99	Call	Bond Future	4,209.9100	4.2099	3,853.8900	3.8539	(8.457)	0	0	0
2022/04/08	R035	03/11/2022	10.99	Put	Bond Future	1,967.5600	1.9676	2,174.2800	2.1743	10.506	0	0	582
2022/04/08	R035	03/11/2022	11.05	Call	Bond Future	4,447.4600	4.4475	4,081.4500	4.0814	(8.230)	0	0	1,000
2022/04/08	R035	03/11/2022	10.57	Call	Bond Future	2,735.9400	2.7359	2,457.4300	2.4574	(10.180)	0	0	0
2022/04/08	R035	03/11/2022	10.57	Put	Bond Future	3,059.6800	3.0597	3,343.9100	3.3439	9.290	0	0	582
2022/04/08	R035	03/11/2022			Bond Future	10.6220	89.8180	10.7131	89.2552	0.858	0.0000	0.0000	0
2022/04/08	R035	03/11/2022	11.14	Call	Bond Future	4,813.6800	4.8137	4,433.3300	4.4333	(7.901)	0	0	0
2022/04/08	R035	03/11/2022	11.14	Put	Bond Future	1,680.4700	1.6805	1,862.8600	1.8629	10.854	0	0	0
2022/04/08	R035	03/11/2022	11.05	Put	Bond Future	1,847.1800	1.8472	2,043.9100	2.0439	10.650	0	0	0
2022/04/08	R035	03/11/2022	11.13	Call	Bond Future	4,772.4600	4.7725	4,393.6600	4.3937	(7.937)	0	0	0
2022/04/08	R035	03/11/2022	11.13	Put	Bond Future	1,698.2300	1.6982	1,882.1700	1.8822	10.831	0	0	0
2022/04/08	R035	03/11/2022	9.82	Call	Bond Future	876.9800	0.8770	747.6400	0.7476	(14.748)	0	0	582
2022/04/08	R035	03/11/2022	9.82	Put	Bond Future	6,059.2600	6.0593	6,492.6600	6.4927	7.153	0	0	0
2022/04/08	R035	03/11/2022	10.30	Call	Bond Future	1,944.2300	1.9442	1,719.7400	1.7197	(11.546)	0	0	1,000
2022/04/08	R035	03/11/2022	10.30	Put	Bond Future	3,975.1600	3.9752	4,313.4100	4.3134	8.509	0	0	0
2022/04/08	R035	02/02/2023	13.22	Put	Bond Future	397.8600	0.3979	442.7100	0.4427	11.273	0	0	1,000
2022/04/08	R035	02/02/2023	10.88	Call	Bond Future	3,827.3900	3.8274	3,512.8200	3.5128	(8.219)	0	0	0
2022/04/08	R035	02/02/2023	10.88	Put	Bond Future	3,098.5900	3.0986	3,356.7300	3.3567	8.331	0	0	0
2022/04/08	R035	02/02/2023	9.81	Call	Bond Future	1,096.8400	1.0968	959.6700	0.9597	(12.506)	0	0	582
2022/04/08	R035	02/02/2023	9.81	Put	Bond Future	7,133.1500	7.1332	7,568.6900	7.5687	6.106	0	0	0
2022/04/08	R035	02/02/2023	10.30	Put	Bond Future	4,981.9100	4.9819	5,336.4300	5.3364	7.116	0	0	0
2022/04/08	R035	02/02/2023	10.66	Call	Bond Future	3,128.8300	3.1288	2,849.9000	2.8499	(8.915)	0	0	0
2022/04/08	R035	02/02/2023	10.66	Put	Bond Future	3,733.4700	3.7335	4,027.2500	4.0273	7.869	0	0	582

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2022/04/08	R035	02/02/2023			Bond Future	10.7592	91.3477	10.8540	90.7750	0.881	0.0000	0.0000	0
2022/04/08	R035	02/02/2023	11.05	Call	Bond Future	4,415.9000	4.4159	4,075.0700	4.0751	(7.718)	0	0	1,000
2022/04/08	R035	02/02/2023	11.05	Put	Bond Future	2,676.1800	2.6762	2,908.0600	2.9081	8.665	0	0	0
2022/04/08	R035	02/02/2023	11.06	Call	Bond Future	4,452.2000	4.4522	4,109.8800	4.1099	(7.689)	0	0	0
2022/04/08	R035	02/02/2023	11.06	Put	Bond Future	2,653.5300	2.6535	2,883.9200	2.8839	8.682	0	0	582
2022/04/08	R035	02/02/2023	13.22	Call	Bond Future	13,683.7700	13.6838	13,155.9100	13.1559	(3.858)	0	0	0
2022/04/08	R035	02/02/2023	10.86	Call	Bond Future	3,761.3500	3.7613	3,449.9500	3.4500	(8.279)	0	0	0
2022/04/08	R035	02/02/2023	10.86	Put	Bond Future	3,152.5900	3.1526	3,413.9000	3.4139	8.289	0	0	0
2022/04/08	R035	02/02/2023	10.87	Call	Bond Future	3,794.3100	3.7943	3,481.3100	3.4813	(8.249)	0	0	0
2022/04/08	R035	02/02/2023	10.87	Put	Bond Future	3,125.5000	3.1255	3,385.2100	3.3852	8.309	0	0	0
2022/04/08	R035	02/02/2023	10.30	Call	Bond Future	2,132.2400	2.1322	1,914.0500	1.9141	(10.233)	0	0	1,000
2022/04/08	R186	05/05/2022	7.28	Call	Bond Future	9.9400	0.0099	10.2200	0.0102	2.817	0	0	435
2022/04/08	R186	05/05/2022	7.28	Put	Bond Future	3,624.2900	3.6243	3,533.4100	3.5334	(2.508)	0	0	0
2022/04/08	R186	05/05/2022	7.48	Call	Bond Future	35.1500	0.0352	36.6800	0.0367	4.353	0	0	3,600
2022/04/08	R186	05/05/2022	7.48	Put	Bond Future	2,822.2600	2.8223	2,732.6300	2.7326	(3.176)	0	0	0
2022/04/08	R186	05/05/2022	9.18	Call	Bond Future	3,959.7400	3.9597	4,047.8500	4.0479	2.225	0	0	0
2022/04/08	R186	05/05/2022	9.18	Put	Bond Future	13.5900	0.0136	10.5400	0.0105	(22.443)	0	0	454
2022/04/08	R186	05/05/2022	8.32	Call	Bond Future	1,041.0000	1.0410	1,088.5000	1.0885	4.563	0	0	0
2022/04/08	R186	05/05/2022	8.32	Put	Bond Future	435.5700	0.4356	391.9100	0.3919	(10.024)	0	0	0
2022/04/08	R186	05/05/2022	8.14	Call	Bond Future	635.9500	0.6359	668.0100	0.6680	5.041	0	0	454
2022/04/08	R186	05/05/2022	8.14	Put	Bond Future	746.5200	0.7465	687.4200	0.6874	(7.917)	0	0	0
2022/04/08	R186	05/05/2022			Bond Future	8.1677	112.8406	8.1449	112.9317	(0.280)	0.0000	0.0000	72,531
2022/04/08	R186	05/05/2022	6.73	Call	Bond Future	0.1500	0.0002	0.1500	0.0002	0.000	0	0	3,600
2022/04/08	R186	05/05/2022	6.73	Put	Bond Future	5,929.1700	5.9292	5,838.0100	5.8380	(1.537)	0	0	0
2022/04/08	R186	05/05/2022	8.64	Call	Bond Future	2,002.7600	2.0028	2,073.9200	2.0739	3.553	0	0	0
2022/04/08	R186	05/05/2022	8.64	Put	Bond Future	138.9100	0.1389	118.9100	0.1189	(14.398)	0	0	4,035
2022/04/08	R186	05/05/2022	8.94	Call	Bond Future	3,067.3000	3.0673	3,150.8700	3.1509	2.725	0	0	0
2022/04/08	R186	05/05/2022	8.94	Put	Bond Future	40.2900	0.0403	32.7000	0.0327	(18.838)	0	0	454
2022/04/08	R186	05/05/2022	8.31	Call	Bond Future	1,015.5200	1.0155	1,062.1600	1.0622	4.593	0	0	0
2022/04/08	R186	05/05/2022	8.31	Put	Bond Future	449.7100	0.4497	405.1900	0.4052	(9.900)	0	0	0
2022/04/08	R186	05/05/2022	8.35	Call	Bond Future	1,119.2400	1.1192	1,169.3000	1.1693	4.473	0	0	454
2022/04/08	R186	05/05/2022	8.35	Put	Bond Future	395.0500	0.3951	353.9500	0.3540	(10.404)	0	0	0
2022/04/08	R186	05/05/2022	7.88	Call	Bond Future	252.9200	0.2529	266.5700	0.2666	5.397	0	0	435
2022/04/08	R186	05/05/2022	7.88	Put	Bond Future	1,408.2100	1.4082	1,330.7000	1.3307	(5.504)	0	0	0
2022/04/08	R186	05/05/2022	8.30	Call	Bond Future	990.3500	0.9903	1,036.1400	1.0361	4.624	0	0	0
2022/04/08	R186	05/05/2022	8.30	Put	Bond Future	464.1800	0.4642	418.8100	0.4188	(9.774)	0	0	0
2022/04/08	R186	04/08/2022	8.15	Call	Bond Future	1,028.6100	1.0286	1,060.9400	1.0609	3.143	0	0	0
2022/04/08	R186	04/08/2022	8.15	Put	Bond Future	1,878.0400	1.8780	1,818.8100	1.8188	(3.154)	0	0	0
2022/04/08	R186	04/08/2022	9.78	Call	Bond Future	5,340.4300	5.3404	5,419.7200	5.4197	1.485	0	0	0
2022/04/08	R186	04/08/2022	9.78	Put	Bond Future	208.4400	0.2084	196.1700	0.1962	(5.887)	0	0	3,600
2022/04/08	R186	04/08/2022	7.96	Call	Bond Future	748.3600	0.7484	773.8400	0.7738	3.405	0	0	3,600
2022/04/08	R186	04/08/2022			Bond Future	8.3745	109.0501	8.3502	109.1417	(0.290)	0.0000	0.0000	215
2022/04/08	R186	04/08/2022	8.14	Call	Bond Future	1,012.5500	1.0125	1,044.5100	1.0445	3.156	0	0	0
2022/04/08	R186	04/08/2022	8.14	Put	Bond Future	1,900.0100	1.9000	1,840.4100	1.8404	(3.137)	0	0	0
2022/04/08	R186	04/08/2022	6.96	Call	Bond Future	95.4100	0.0954	99.5000	0.0995	4.287	0	0	3,600
2022/04/08	R186	04/08/2022	6.96	Put	Bond Future	5,588.9200	5.5889	5,501.4500	5.5014	(1.565)	0	0	0
2022/04/08	R186	04/08/2022	7.96	Put	Bond Future	2,323.1100	2.3231	2,257.0300	2.2570	(2.844)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	R186	04/08/2022	8.13	Call	Bond Future	996.4100	0.9964	1,027.9900	1.0280	3.169	0	0	0
2022/04/08	R186	04/08/2022	8.13	Put	Bond Future	1,921.9100	1.9219	1,861.9300	1.8619	(3.121)	0	0	0
2022/04/08	R186	03/11/2022	8.53	Call	Bond Future	1,816.5300	1.8165	1,858.5300	1.8585	2.312	0	0	0
2022/04/08	R186	03/11/2022	8.53	Put	Bond Future	1,910.6600	1.9107	1,860.5600	1.8606	(2.622)	0	0	0
2022/04/08	R186	03/11/2022	8.54	Call	Bond Future	1,835.4500	1.8354	1,877.7300	1.8777	2.304	0	0	0
2022/04/08	R186	03/11/2022	8.54	Put	Bond Future	1,894.0300	1.8940	1,844.2100	1.8442	(2.630)	0	0	0
2022/04/08	R186	03/11/2022			Bond Future	8.5565	110.6238	8.5306	110.7158	(0.303)	0.0000	0.0000	0
2022/04/08	R186	03/11/2022	8.55	Call	Bond Future	1,854.4600	1.8545	1,897.0200	1.8970	2.295	0	0	0
2022/04/08	R186	03/11/2022	8.55	Put	Bond Future	1,877.5100	1.8775	1,827.9700	1.8280	(2.639)	0	0	0
2022/04/08	R186	02/02/2023	8.32	Call	Bond Future	1,500.8000	1.5008	1,535.9400	1.5359	2.341	0	0	0
2022/04/08	R186	02/02/2023	8.32	Put	Bond Future	2,784.5500	2.7845	2,727.0500	2.7270	(2.065)	0	0	0
2022/04/08	R186	02/02/2023	8.33	Call	Bond Future	1,516.4700	1.5165	1,551.8400	1.5518	2.332	0	0	0
2022/04/08	R186	02/02/2023	8.33	Put	Bond Future	2,766.2800	2.7663	2,709.0100	2.7090	(2.070)	0	0	0
2022/04/08	R186	02/02/2023			Bond Future	8.7010	107.1662	8.6733	107.2589	(0.318)	0.0000	0.0000	0
2022/04/08	R186	02/02/2023	8.34	Call	Bond Future	1,531.8500	1.5319	1,567.4600	1.5675	2.325	0	0	0
2022/04/08	R186	02/02/2023	8.34	Put	Bond Future	2,747.7300	2.7477	2,690.7000	2.6907	(2.076)	0	0	0
2022/04/08	R197	05/05/2022			Bond Future	329.5461	329.5461	329.7417	329.7417	0.059	0.0000	0.0000	752
2022/04/08	R197	04/08/2022			Bond Future	325.5567	325.5567	325.7526	325.7526	0.060	0.0000	0.0000	0
2022/04/08	R197	03/11/2022			Bond Future	330.3276	330.3276	330.5241	330.5241	0.059	0.0000	0.0000	0
2022/04/08	R197	02/02/2023			Bond Future	327.2431	327.2431	327.4371	327.4371	0.059	0.0000	0.0000	0
2022/04/08	R202	05/05/2022			Bond Future	247.9864	247.9864	249.5058	249.5058	0.613	0.0000	0.0000	6,398
2022/04/08	R202	04/08/2022			Bond Future	246.8532	246.8532	248.3917	248.3917	0.623	0.0000	0.0000	91
2022/04/08	R202	03/11/2022			Bond Future	250.4702	250.4702	252.0292	252.0292	0.622	0.0000	0.0000	0
2022/04/08	R202	02/02/2023			Bond Future	250.0902	250.0902	251.6717	251.6717	0.632	0.0000	0.0000	0
2022/04/08	R209	05/05/2022	9.50	Call	Bond Future	21.4000	0.0214	10.7200	0.0107	(49.907)	0	0	2,975
2022/04/08	R209	05/05/2022	9.50	Put	Bond Future	4,545.4900	4.5455	4,987.5500	4.9875	9.725	0	0	0
2022/04/08	R209	05/05/2022	9.75	Call	Bond Future	108.5200	0.1085	64.3600	0.0644	(40.693)	0	0	6,525
2022/04/08	R209	05/05/2022	9.75	Put	Bond Future	3,087.8200	3.0878	3,496.4000	3.4964	13.232	0	0	0
2022/04/08	R209	05/05/2022	10.25	Call	Bond Future	969.7400	0.9697	741.0800	0.7411	(23.580)	0	0	0
2022/04/08	R209	05/05/2022	10.25	Put	Bond Future	989.1200	0.9891	1,213.2000	1.2132	22.654	0	0	9,000
2022/04/08	R209	05/05/2022	10.75	Call	Bond Future	2,965.4500	2.9655	2,572.0300	2.5720	(13.267)	0	0	0
2022/04/08	R209	05/05/2022	10.75	Put	Bond Future	188.7700	0.1888	248.0900	0.2481	31.424	0	0	1,050
2022/04/08	R209	05/05/2022	11.43	Call	Bond Future	6,344.6800	6.3447	5,895.7100	5.8957	(7.076)	0	0	0
2022/04/08	R209	05/05/2022	11.43	Put	Bond Future	10.0200	0.0100	13.7900	0.0138	37.625	0	0	0
2022/04/08	R209	05/05/2022	11.44	Call	Bond Future	6,394.4900	6.3945	5,945.3400	5.9453	(7.024)	0	0	0
2022/04/08	R209	05/05/2022	11.44	Put	Bond Future	9.5100	0.0095	13.1000	0.0131	37.750	0	0	0
2022/04/08	R209	05/05/2022			Bond Future	10.2534	71.3605	10.3325	70.9077	0.771	0.0000	0.0000	19,244
2022/04/08	R209	05/05/2022	11.45	Call	Bond Future	6,444.2800	6.4443	5,994.9500	5.9950	(6.973)	0	0	0
2022/04/08	R209	05/05/2022	11.45	Put	Bond Future	9.0300	0.0090	12.4400	0.0124	37.763	0	0	0
2022/04/08	R209	05/05/2022	12.00	Call	Bond Future	9,115.8700	9.1159	8,663.2900	8.6633	(4.965)	0	0	0
2022/04/08	R209	05/05/2022	12.00	Put	Bond Future	0.4100	0.0004	0.5700	0.0006	39.024	0	0	10,050
2022/04/08	R209	04/08/2022	10.58	Call	Bond Future	2,500.6900	2.5007	2,229.4700	2.2295	(10.846)	0	0	0
2022/04/08	R209	04/08/2022	10.58	Put	Bond Future	1,535.3900	1.5354	1,723.4500	1.7234	12.248	0	0	0
2022/04/08	R209	04/08/2022	10.57	Put	Bond Future	1,557.6700	1.5577	1,747.7300	1.7477	12.202	0	0	0
2022/04/08	R209	04/08/2022			Bond Future	10.4067	72.3071	10.4887	71.8478	0.788	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	R209	04/08/2022	10.59	Call	Bond Future	2,533.9500	2.5340	2,260.7400	2.2607	(10.782)	0	0	0
2022/04/08	R209	04/08/2022	10.59	Put	Bond Future	1,513.5300	1.5135	1,699.6000	1.6996	12.294	0	0	0
2022/04/08	R209	04/08/2022	10.57	Call	Bond Future	2,467.7800	2.4678	2,198.5600	2.1986	(10.909)	0	0	0
2022/04/08	R209	03/11/2022	11.03	Call	Bond Future	4,161.4000	4.1614	3,849.2200	3.8492	(7.502)	0	0	0
2022/04/08	R209	03/11/2022	11.03	Put	Bond Future	1,564.0100	1.5640	1,718.2000	1.7182	9.859	0	0	0
2022/04/08	R209	03/11/2022	9.50	Call	Bond Future	481.5700	0.4816	406.5300	0.4065	(15.582)	0	0	0
2022/04/08	R209	03/11/2022	9.50	Put	Bond Future	6,593.1600	6.5932	6,984.4900	6.9845	5.935	0	0	0
2022/04/08	R209	03/11/2022	10.50	Put	Bond Future	2,707.5400	2.7075	2,940.1200	2.9401	8.590	0	0	0
2022/04/08	R209	03/11/2022	9.25	Call	Bond Future	294.7800	0.2948	244.6700	0.2447	(16.999)	0	0	8,000
2022/04/08	R209	03/11/2022	9.25	Put	Bond Future	7,975.8800	7.9759	8,392.1400	8.3921	5.219	0	0	0
2022/04/08	R209	03/11/2022			Bond Future	10.5460	70.2054	10.6310	69.7391	0.806	0.0000	0.0000	3,610
2022/04/08	R209	03/11/2022	11.50	Call	Bond Future	5,959.6700	5.9597	5,595.7800	5.5958	(6.106)	0	0	0
2022/04/08	R209	03/11/2022	11.50	Put	Bond Future	968.6900	0.9687	1,071.1700	1.0712	10.579	0	0	0
2022/04/08	R209	03/11/2022	11.00	Call	Bond Future	4,052.7500	4.0527	3,744.4700	3.7445	(7.607)	0	0	0
2022/04/08	R209	03/11/2022	11.00	Put	Bond Future	1,612.3600	1.6124	1,770.4500	1.7704	9.805	0	0	8,000
2022/04/08	R209	03/11/2022	11.01	Call	Bond Future	4,088.8700	4.0889	3,779.2800	3.7793	(7.572)	0	0	0
2022/04/08	R209	03/11/2022	11.01	Put	Bond Future	1,596.0900	1.5961	1,752.8700	1.7529	9.823	0	0	0
2022/04/08	R209	03/11/2022	11.02	Call	Bond Future	4,125.0800	4.1251	3,814.2000	3.8142	(7.536)	0	0	0
2022/04/08	R209	03/11/2022	11.02	Put	Bond Future	1,579.9700	1.5800	1,735.4600	1.7355	9.841	0	0	0
2022/04/08	R209	03/11/2022	10.00	Call	Bond Future	1,257.2800	1.2573	1,106.1800	1.1062	(12.018)	0	0	0
2022/04/08	R209	03/11/2022	10.00	Put	Bond Future	4,358.6000	4.3586	4,673.8700	4.6739	7.233	0	0	8,000
2022/04/08	R209	03/11/2022	10.50	Call	Bond Future	2,453.5800	2.4536	2,219.7900	2.2198	(9.529)	0	0	0
2022/04/08	R209	02/02/2023	10.79	Call	Bond Future	3,357.0700	3.3571	3,094.1300	3.0941	(7.832)	0	0	0
2022/04/08	R209	02/02/2023	10.80	Put	Bond Future	2,673.9800	2.6740	2,884.3900	2.8844	7.869	0	0	0
2022/04/08	R209	02/02/2023	10.78	Call	Bond Future	3,327.4000	3.3274	3,065.7900	3.0658	(7.862)	0	0	0
2022/04/08	R209	02/02/2023			Bond Future	10.6673	71.3715	10.7555	70.8968	0.826	0.0000	0.0000	0
2022/04/08	R209	02/02/2023	10.79	Put	Bond Future	2,697.8200	2.6978	2,909.5700	2.9096	7.849	0	0	0
2022/04/08	R209	02/02/2023	10.80	Call	Bond Future	3,386.5900	3.3866	3,122.3100	3.1223	(7.804)	0	0	0
2022/04/08	R209	02/02/2023	10.78	Put	Bond Future	2,721.5800	2.7216	2,934.6600	2.9347	7.829	0	0	0
2022/04/08	R210	05/05/2022			Bond Future	217.8582	217.8582	218.2185	218.2185	0.165	0.0000	0.0000	1,062
2022/04/08	R210	04/08/2022			Bond Future	220.8026	220.8026	221.1662	221.1662	0.165	0.0000	0.0000	266
2022/04/08	R210	03/11/2022			Bond Future	221.1054	221.1054	221.4723	221.4723	0.166	0.0000	0.0000	0
2022/04/08	R210	02/02/2023			Bond Future	224.8188	224.8188	225.1901	225.1901	0.165	0.0000	0.0000	0
2022/04/08	R213	05/05/2022	10.63	Call	Bond Future	4,161.7400	4.1617	3,819.9600	3.8200	(8.212)	0	0	0
2022/04/08	R213	05/05/2022	10.65	Put	Bond Future	43.8400	0.0438	56.2400	0.0562	28.285	0	0	0
2022/04/08	R213	05/05/2022			Bond Future	9.8099	85.0105	9.8786	84.6553	0.701	0.0000	0.0000	24,996
2022/04/08	R213	05/05/2022	10.63	Put	Bond Future	47.7100	0.0477	61.1600	0.0612	28.191	0	0	0
2022/04/08	R213	05/05/2022	10.64	Call	Bond Future	4,208.3100	4.2083	3,865.9900	3.8660	(8.134)	0	0	0
2022/04/08	R213	05/05/2022	10.64	Put	Bond Future	45.7400	0.0457	58.6500	0.0587	28.225	0	0	0
2022/04/08	R213	05/05/2022	10.65	Call	Bond Future	4,254.9000	4.2549	3,912.0700	3.9121	(8.057)	0	0	0
2022/04/08	R213	04/08/2022	9.88	Call	Bond Future	1,501.8200	1.5018	1,335.7000	1.3357	(11.061)	0	0	0
2022/04/08	R213	04/08/2022	9.89	Call	Bond Future	1,525.3900	1.5254	1,357.6200	1.3576	(10.998)	0	0	0
2022/04/08	R213	04/08/2022	9.90	Put	Bond Future	2,058.9800	2.0590	2,250.2500	2.2503	9.290	0	0	0
2022/04/08	R213	04/08/2022			Bond Future	10.0010	86.1028	10.0730	85.7422	0.720	0.0000	0.0000	0
2022/04/08	R213	04/08/2022	9.88	Put	Bond Future	2,112.8000	2.1128	2,307.3600	2.3074	9.209	0	0	0
2022/04/08	R213	04/08/2022	9.89	Put	Bond Future	2,085.6700	2.0857	2,278.5800	2.2786	9.249	0	0	0

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2022/04/08	R213	04/08/2022	9.90	Call	Bond Future	1,549.3500	1.5494	1,379.9400	1.3799	(10.934)	0	0	0
2022/04/08	R213	03/11/2022	10.38	Call	Bond Future	2,890.9200	2.8909	2,676.0900	2.6761	(7.431)	0	0	0
2022/04/08	R213	03/11/2022	10.38	Put	Bond Future	1,861.0300	1.8610	2,012.5600	2.0126	8.142	0	0	0
2022/04/08	R213	03/11/2022	10.39	Call	Bond Future	2,919.4300	2.9194	2,703.4400	2.7034	(7.398)	0	0	0
2022/04/08	R213	03/11/2022	10.39	Put	Bond Future	1,841.5000	1.8415	1,991.8700	1.9919	8.166	0	0	0
2022/04/08	R213	03/11/2022	10.37	Call	Bond Future	2,862.2800	2.8623	2,648.6300	2.6486	(7.464)	0	0	0
2022/04/08	R213	03/11/2022	10.37	Put	Bond Future	1,880.4700	1.8805	2,033.1800	2.0332	8.121	0	0	200
2022/04/08	R213	03/11/2022	9.19	Call	Bond Future	551.4700	0.5515	481.0700	0.4811	(12.766)	0	0	476
2022/04/08	R213	03/11/2022	9.19	Put	Bond Future	5,505.8500	5.5059	5,801.8100	5.8018	5.375	0	0	0
2022/04/08	R213	03/11/2022			Bond Future	10.1674	83.8260	10.2427	83.4596	0.740	0.0000	0.0000	0
2022/04/08	R213	03/11/2022	10.40	Call	Bond Future	2,948.0800	2.9481	2,730.9200	2.7309	(7.366)	0	0	0
2022/04/08	R213	03/11/2022	10.40	Put	Bond Future	1,822.1400	1.8221	1,971.3400	1.9713	8.188	0	0	0
2022/04/08	R213	03/11/2022	9.98	Call	Bond Future	1,864.7800	1.8648	1,699.2700	1.6993	(8.876)	0	0	0
2022/04/08	R213	03/11/2022	9.98	Put	Bond Future	2,786.5800	2.7866	2,987.4300	2.9874	7.208	0	0	200
2022/04/08	R213	03/11/2022	10.19	Call	Bond Future	2,374.2600	2.3743	2,182.3400	2.1823	(8.083)	0	0	0
2022/04/08	R213	03/11/2022	10.19	Put	Bond Future	2,264.0800	2.2641	2,438.5200	2.4385	7.705	0	0	476
2022/04/08	R213	03/11/2022	9.13	Call	Bond Future	499.1900	0.4992	434.1800	0.4342	(13.023)	0	0	200
2022/04/08	R213	03/11/2022	9.13	Put	Bond Future	5,769.8400	5.7698	6,071.1900	6.0712	5.223	0	0	0
2022/04/08	R213	03/11/2022	9.84	Call	Bond Future	1,560.0700	1.5601	1,412.4700	1.4125	(9.461)	0	0	0
2022/04/08	R213	03/11/2022	9.84	Put	Bond Future	3,179.0200	3.1790	3,397.7800	3.3978	6.881	0	0	476
2022/04/08	R213	02/02/2023	10.43	Put	Bond Future	2,480.7100	2.4807	2,648.6500	2.6487	6.770	0	0	0
2022/04/08	R213	02/02/2023	12.20	Call	Bond Future	8,977.5800	8.9776	8,653.7400	8.6537	(3.607)	0	0	0
2022/04/08	R213	02/02/2023	12.20	Put	Bond Future	600.4100	0.6004	649.6400	0.6496	8.199	0	0	935
2022/04/08	R213	02/02/2023	10.22	Put	Bond Future	2,952.8100	2.9528	3,142.5100	3.1425	6.424	0	0	0
2022/04/08	R213	02/02/2023	10.23	Call	Bond Future	2,537.9800	2.5380	2,353.5500	2.3535	(7.267)	0	0	0
2022/04/08	R213	02/02/2023	10.35	Call	Bond Future	2,833.0500	2.8331	2,636.1000	2.6361	(6.952)	0	0	0
2022/04/08	R213	02/02/2023	10.35	Put	Bond Future	2,652.9300	2.6529	2,829.0500	2.8290	6.639	0	0	476
2022/04/08	R213	02/02/2023	10.01	Call	Bond Future	2,041.0000	2.0410	1,880.0400	1.8800	(7.886)	0	0	0
2022/04/08	R213	02/02/2023			Bond Future	10.3120	85.2514	10.3908	84.8783	0.764	0.0000	0.0000	0
2022/04/08	R213	02/02/2023	10.43	Call	Bond Future	3,038.7100	3.0387	2,833.5800	2.8336	(6.751)	0	0	935
2022/04/08	R213	02/02/2023	10.22	Call	Bond Future	2,514.1300	2.5141	2,330.7600	2.3308	(7.294)	0	0	0
2022/04/08	R213	02/02/2023	10.23	Put	Bond Future	2,928.8500	2.9288	3,117.4900	3.1175	6.441	0	0	0
2022/04/08	R213	02/02/2023	9.16	Call	Bond Future	681.2800	0.6813	606.8000	0.6068	(10.932)	0	0	476
2022/04/08	R213	02/02/2023	9.16	Put	Bond Future	6,393.3100	6.3933	6,691.9000	6.6919	4.670	0	0	0
2022/04/08	R213	02/02/2023	10.01	Put	Bond Future	3,491.8700	3.4919	3,703.9800	3.7040	6.074	0	0	476
2022/04/08	R213	02/02/2023	10.21	Call	Bond Future	2,490.4100	2.4904	2,308.0900	2.3081	(7.321)	0	0	0
2022/04/08	R213	02/02/2023	10.21	Put	Bond Future	2,976.9400	2.9769	3,167.6900	3.1677	6.408	0	0	0
2022/04/08	R214	05/05/2022	11.73	Put	Bond Future	11.9400	0.0119	17.2300	0.0172	44.305	0	0	0
2022/04/08	R214	05/05/2022	11.74	Put	Bond Future	11.3600	0.0114	16.4100	0.0164	44.454	0	0	0
2022/04/08	R214	05/05/2022	11.75	Call	Bond Future	6,651.2600	6.6513	6,124.7900	6.1248	(7.915)	0	0	0
2022/04/08	R214	05/05/2022			Bond Future	10.5479	68.4101	10.6372	67.8789	0.846	0.0000	0.0000	15,309
2022/04/08	R214	05/05/2022	11.73	Call	Bond Future	6,550.5100	6.5505	6,024.5200	6.0245	(8.030)	0	0	0
2022/04/08	R214	05/05/2022	11.74	Call	Bond Future	6,600.9000	6.6009	6,074.6700	6.0747	(7.972)	0	0	0
2022/04/08	R214	05/05/2022	11.75	Put	Bond Future	10.8200	0.0108	15.6300	0.0156	44.455	0	0	0
2022/04/08	R214	04/08/2022	10.98	Put	Bond Future	1,399.5400	1.3995	1,598.4100	1.5984	14.210	0	0	0
2022/04/08	R214	04/08/2022	10.99	Call	Bond Future	3,041.1700	3.0412	2,699.1000	2.6991	(11.248)	0	0	0
2022/04/08	R214	04/08/2022			Bond Future	10.7006	69.2873	10.7932	68.7485	0.865	0.0000	0.0000	1,337

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/08	R214	04/08/2022	10.97	Call	Bond Future	2,968.8200	2.9688	2,631.0800	2.6311	(11.376)	0	0	0
2022/04/08	R214	04/08/2022	10.97	Put	Bond Future	1,419.8700	1.4199	1,620.9100	1.6209	14.159	0	0	0
2022/04/08	R214	04/08/2022	10.98	Call	Bond Future	3,004.9000	3.0049	2,664.9900	2.6650	(11.312)	0	0	0
2022/04/08	R214	04/08/2022	10.99	Put	Bond Future	1,379.4600	1.3795	1,576.1700	1.5762	14.260	0	0	0
2022/04/08	R214	03/11/2022	11.34	Call	Bond Future	4,452.8200	4.4528	4,085.1400	4.0851	(8.257)	0	0	0
2022/04/08	R214	03/11/2022	11.36	Put	Bond Future	1,603.8700	1.6039	1,780.3500	1.7803	11.003	0	0	0
2022/04/08	R214	03/11/2022			Bond Future	10.8328	67.0184	10.9286	66.4714	0.885	0.0000	0.0000	0
2022/04/08	R214	03/11/2022	11.34	Put	Bond Future	1,635.8300	1.6358	1,815.2000	1.8152	10.965	0	0	0
2022/04/08	R214	03/11/2022	11.35	Call	Bond Future	4,490.4000	4.4904	4,121.2600	4.1213	(8.221)	0	0	0
2022/04/08	R214	03/11/2022	11.35	Put	Bond Future	1,619.7800	1.6198	1,797.6900	1.7977	10.984	0	0	0
2022/04/08	R214	03/11/2022	11.36	Call	Bond Future	4,528.0600	4.5281	4,157.4900	4.1575	(8.184)	0	0	0
2022/04/08	R214	02/02/2023	11.07	Call	Bond Future	3,542.3900	3.5424	3,234.6000	3.2346	(8.689)	0	0	0
2022/04/08	R214	02/02/2023	11.07	Put	Bond Future	2,862.1800	2.8622	3,111.0100	3.1110	8.694	0	0	0
2022/04/08	R214	02/02/2023	11.08	Call	Bond Future	3,573.2500	3.5732	3,263.9100	3.2639	(8.657)	0	0	0
2022/04/08	R214	02/02/2023	11.08	Put	Bond Future	2,837.5200	2.8375	3,084.8000	3.0848	8.715	0	0	0
2022/04/08	R214	02/02/2023			Bond Future	10.9486	68.1604	11.0478	67.6038	0.906	0.0000	0.0000	0
2022/04/08	R214	02/02/2023	11.09	Call	Bond Future	3,603.9700	3.6040	3,293.1000	3.2931	(8.626)	0	0	0
2022/04/08	R214	02/02/2023	11.09	Put	Bond Future	2,812.7800	2.8128	3,058.5300	3.0585	8.737	0	0	0
2022/04/08	R248	05/05/2022	11.79	Call	Bond Future	8,771.0000	8.7710	8,098.7600	8.0988	(7.664)	0	0	0
2022/04/08	R248	05/05/2022	11.79	Put	Bond Future	10.1500	0.0101	14.8000	0.0148	45.813	0	0	0
2022/04/08	R248	05/05/2022	11.80	Call	Bond Future	8,833.4100	8.8334	8,160.9600	8.1610	(7.613)	0	0	0
2022/04/08	R248	05/05/2022			Bond Future	10.5271	85.9758	10.6164	85.2990	0.848	0.0000	0.0000	190,157
2022/04/08	R248	05/05/2022	11.80	Put	Bond Future	9.6500	0.0097	14.0900	0.0141	46.010	0	0	0
2022/04/08	R248	05/05/2022	11.81	Call	Bond Future	8,895.7700	8.8958	8,223.1100	8.2231	(7.562)	0	0	0
2022/04/08	R248	05/05/2022	11.81	Put	Bond Future	9.1800	0.0092	13.4100	0.0134	46.078	0	0	0
2022/04/08	R248	04/08/2022	10.98	Call	Bond Future	3,900.2100	3.9002	3,460.3400	3.4603	(11.278)	0	0	0
2022/04/08	R248	04/08/2022	10.98	Put	Bond Future	1,698.0500	1.6981	1,944.7600	1.9448	14.529	0	0	0
2022/04/08	R248	04/08/2022	10.99	Call	Bond Future	3,946.6100	3.9466	3,504.0100	3.5040	(11.215)	0	0	0
2022/04/08	R248	04/08/2022	10.99	Put	Bond Future	1,673.4400	1.6734	1,917.4200	1.9174	14.580	0	0	0
2022/04/08	R248	04/08/2022	10.20	Call	Bond Future	1,073.1700	1.0732	879.0100	0.8790	(18.092)	0	0	1,700
2022/04/08	R248	04/08/2022	10.40	Put	Bond Future	3,743.6500	3.7437	4,170.6000	4.1706	11.405	0	0	0
2022/04/08	R248	04/08/2022			Bond Future	10.6773	87.0784	10.7702	86.3918	0.870	0.0000	0.0000	8,423
2022/04/08	R248	04/08/2022	11.00	Call	Bond Future	3,993.2100	3.9932	3,547.9100	3.5479	(11.151)	0	0	0
2022/04/08	R248	04/08/2022	11.00	Put	Bond Future	1,649.1300	1.6491	1,890.4100	1.8904	14.631	0	0	0
2022/04/08	R248	04/08/2022	10.90	Call	Bond Future	3,536.9000	3.5369	3,119.4200	3.1194	(11.804)	0	0	1,700
2022/04/08	R248	04/08/2022	10.90	Put	Bond Future	1,906.7700	1.9068	2,175.8700	2.1759	14.113	0	0	0
2022/04/08	R248	04/08/2022	9.70	Call	Bond Future	254.7600	0.2548	190.9600	0.1910	(25.043)	0	0	0
2022/04/08	R248	04/08/2022	9.70	Put	Bond Future	8,117.8500	8.1178	8,740.6300	8.7406	7.672	0	0	0
2022/04/08	R248	04/08/2022	10.20	Put	Bond Future	4,761.9800	4.7620	5,254.4000	5.2544	10.341	0	0	0
2022/04/08	R248	04/08/2022	10.40	Call	Bond Future	1,634.1900	1.6342	1,374.5600	1.3746	(15.887)	0	0	0
2022/04/08	R248	03/11/2022	11.32	Call	Bond Future	5,633.7000	5.6337	5,163.7500	5.1638	(8.342)	0	0	0
2022/04/08	R248	03/11/2022	11.30	Put	Bond Future	2,075.9500	2.0759	2,306.7600	2.3068	11.118	0	0	0
2022/04/08	R248	03/11/2022	11.31	Put	Bond Future	2,055.5000	2.0555	2,284.4400	2.2844	11.138	0	0	0
2022/04/08	R248	03/11/2022			Bond Future	10.8070	83.9333	10.9033	83.2363	0.891	0.0000	0.0000	0
2022/04/08	R248	03/11/2022	11.32	Put	Bond Future	2,035.4800	2.0355	2,262.5600	2.2626	11.156	0	0	0
2022/04/08	R248	03/11/2022	11.30	Call	Bond Future	5,539.0700	5.5391	5,072.8500	5.0729	(8.417)	0	0	0
2022/04/08	R248	03/11/2022	11.31	Call	Bond Future	5,586.2200	5.5862	5,118.1300	5.1181	(8.379)	0	0	0

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2022/04/08	R248	02/02/2023	11.08	Call	Bond Future	4,600.8200	4.6008	4,201.1700	4.2012	(8.686)	0	0	0
2022/04/08	R248	02/02/2023	11.08	Put	Bond Future	3,473.4700	3.4735	3,783.0400	3.7830	8.912	0	0	0
2022/04/08	R248	02/02/2023			Bond Future	10.9206	85.3638	11.0204	84.6546	0.914	0.0000	0.0000	0
2022/04/08	R248	02/02/2023	11.06	Call	Bond Future	4,522.5100	4.5225	4,126.7800	4.1268	(8.750)	0	0	0
2022/04/08	R248	02/02/2023	11.06	Put	Bond Future	3,535.0800	3.5351	3,848.5700	3.8486	8.868	0	0	0
2022/04/08	R248	02/02/2023	11.07	Call	Bond Future	4,561.4500	4.5614	4,163.7600	4.1638	(8.718)	0	0	0
2022/04/08	R248	02/02/2023	11.07	Put	Bond Future	3,504.0000	3.5040	3,815.5300	3.8155	8.891	0	0	0
Total												1276493	