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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2022/04/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	2025	05/05/2022		Bond Future	159.7910	159.7910	159.7038	159.7038	(0.055)	0.0000	0.0000	5,484
2022/04/04	2025	04/08/2022		Bond Future	160.3313	160.3313	160.2419	160.2419	(0.056)	0.0000	0.0000	1,130
2022/04/04	2025	03/11/2022		Bond Future	162.7273	162.7273	162.6354	162.6354	(0.057)	0.0000	0.0000	0
2022/04/04	2025	02/02/2023		Bond Future	163.8298	163.8298	163.7356	163.7356	(0.058)	0.0000	0.0000	0
2022/04/04	2029	05/05/2022		Bond Future	116.6806	116.6806	116.5331	116.5331	(0.126)	0.0000	0.0000	2,745
2022/04/04	2029	04/08/2022		Bond Future	118.2600	118.2600	118.1097	118.1097	(0.127)	0.0000	0.0000	1,844
2022/04/04	2029	03/11/2022		Bond Future	118.7956	118.7956	118.6424	118.6424	(0.129)	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
2022/04/04	2029	02/02/2023			Bond Future	120.8155	120.8155	120.6587	120.6587	(0.130)	0.0000	0.0000	0
2022/04/04	2030	05/05/2022	8.14	Call	Bond Future	0.1100	0.0001	0.0700	0.0001	(36.364)	0	0	1,800
2022/04/04	2030	05/05/2022	8.14	Put	Bond Future	8,049.1900	8.0492	7,934.4800	7.9345	(1.425)	0	0	0
2022/04/04	2030	05/05/2022	8.47	Call	Bond Future	1.9000	0.0019	1.4100	0.0014	(25.789)	0	0	1,073
2022/04/04	2030	05/05/2022	10.21	Call	Bond Future	2,958.0500	2.9581	3,034.6900	3.0347	2.591	0	0	0
2022/04/04	2030	05/05/2022	10.21	Put	Bond Future	176.3200	0.1763	138.2900	0.1383	(21.569)	0	0	0
2022/04/04	2030	05/05/2022	9.95	Call	Bond Future	1,915.3800	1.9154	1,964.9500	1.9650	2.588	0	0	0
2022/04/04	2030	05/05/2022	9.65	Put	Bond Future	951.1700	0.9512	852.5900	0.8526	(10.364)	0	0	5,000
2022/04/04	2030	05/05/2022	8.81	Put	Bond Future	4,390.8500	4.3908	4,273.1000	4.2731	(2.682)	0	0	0
2022/04/04	2030	05/05/2022	8.89	Put	Bond Future	3,977.7200	3.9777	3,858.9200	3.8589	(2.987)	0	0	0
2022/04/04	2030	05/05/2022	9.15	Call	Bond Future	154.7900	0.1548	147.9400	0.1479	(4.425)	0	0	7,500
2022/04/04	2030	05/05/2022	9.15	Put	Bond Future	2,720.4700	2.7205	2,598.9500	2.5989	(4.467)	0	0	0
2022/04/04	2030	05/05/2022			Bond Future	9.6487	93.3276	9.6260	93.4422	(0.235)	0.0000	0.0000	69,898
2022/04/04	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/04	2030	05/05/2022	7.73	Put	Bond Future	10,390.4100	10.3904	10,275.7400	10.2757	(1.104)	0	0	0
2022/04/04	2030	05/05/2022	8.47	Put	Bond Future	6,215.7600	6.2158	6,100.6000	6.1006	(1.853)	0	0	0
2022/04/04	2030	05/05/2022	11.04	Call	Bond Future	6,705.1800	6.7052	6,817.2700	6.8173	1.672	0	0	0
2022/04/04	2030	05/05/2022	11.04	Put	Bond Future	6.1700	0.0062	3.5900	0.0036	(41.815)	0	0	1,800
2022/04/04	2030	05/05/2022	9.95	Put	Bond Future	408.4700	0.4085	343.3700	0.3434	(15.938)	0	0	1,073
2022/04/04	2030	05/05/2022	10.19	Call	Bond Future	2,873.1900	2.8732	2,948.0100	2.9480	2.604	0	0	0
2022/04/04	2030	05/05/2022	10.19	Put	Bond Future	188.6900	0.1887	148.8400	0.1488	(21.119)	0	0	0
2022/04/04	2030	05/05/2022	10.20	Call	Bond Future	2,915.5500	2.9156	2,991.2800	2.9913	2.597	0	0	0
2022/04/04	2030	05/05/2022	10.20	Put	Bond Future	182.4200	0.1824	143.4800	0.1435	(21.346)	0	0	200
2022/04/04	2030	05/05/2022	9.35	Call	Bond Future	363.9200	0.3639	359.9000	0.3599	(1.105)	0	0	0
2022/04/04	2030	05/05/2022	9.35	Put	Bond Future	1,889.7300	1.8897	1,771.0400	1.7710	(6.281)	0	0	1,073
2022/04/04	2030	05/05/2022	9.60	Call	Bond Future	833.0300	0.8330	844.4400	0.8444	1.370	0	0	0
2022/04/04	2030	05/05/2022	9.60	Put	Bond Future	1,079.5600	1.0796	976.3000	0.9763	(9.565)	0	0	5,000
2022/04/04	2030	05/05/2022	9.65	Call	Bond Future	957.8000	0.9578	973.8900	0.9739	1.680	0	0	0
2022/04/04	2030	05/05/2022	8.81	Call	Bond Future	23.1500	0.0231	20.0700	0.0201	(13.305)	0	0	200
2022/04/04	2030	05/05/2022	8.89	Call	Bond Future	37.9500	0.0380	33.8200	0.0338	(10.883)	0	0	1,800
2022/04/04	2030	04/08/2022	9.56	Call	Bond Future	1,135.3900	1.1354	1,159.5800	1.1596	2.131	0	0	0
2022/04/04	2030	04/08/2022	9.56	Put	Bond Future	2,588.8600	2.5889	2,497.4700	2.4975	(3.530)	0	0	0
2022/04/04	2030	04/08/2022	10.95	Call	Bond Future	5,537.6700	5.5377	5,623.0500	5.6230	1.542	0	0	0
2022/04/04	2030	04/08/2022	10.95	Put	Bond Future	392.8500	0.3928	362.6500	0.3627	(7.687)	0	0	800
2022/04/04	2030	04/08/2022			Bond Future	9.8550	90.5618	9.8313	90.6774	(0.240)	0.0000	0.0000	24,874
2022/04/04	2030	04/08/2022	9.05	Call	Bond Future	402.7300	0.4027	410.3500	0.4103	1.892	0	0	800
2022/04/04	2030	04/08/2022	9.05	Put	Bond Future	4,439.5600	4.4396	4,331.6000	4.3316	(2.432)	0	0	0
2022/04/04	2030	04/08/2022	9.54	Call	Bond Future	1,097.3100	1.0973	1,120.6600	1.1207	2.128	0	0	0
2022/04/04	2030	04/08/2022	9.54	Put	Bond Future	2,650.3900	2.6504	2,558.1600	2.5582	(3.480)	0	0	0
2022/04/04	2030	04/08/2022	9.55	Call	Bond Future	1,116.2500	1.1163	1,140.0100	1.1400	2.129	0	0	0
2022/04/04	2030	04/08/2022	9.55	Put	Bond Future	2,619.5100	2.6195	2,527.6900	2.5277	(3.505)	0	0	0
2022/04/04	2030	04/08/2022	8.30	Call	Bond Future	57.3400	0.0573	57.4900	0.0575	0.262	0	0	800
2022/04/04	2030	04/08/2022	8.30	Put	Bond Future	8,062.6700	8.0627	7,947.2400	7.9472	(1.432)	0	0	0
2022/04/04	2030	03/11/2022	10.10	Call	Bond Future	2,459.2900	2.4593	2,506.3200	2.5063	1.912	0	0	0
2022/04/04	2030	03/11/2022	10.10	Put	Bond Future	2,119.6400	2.1196	2,050.1800	2.0502	(3.277)	0	0	0
2022/04/04	2030	03/11/2022			Bond Future	10.0279	91.8967	10.0033	92.0132	(0.246)	0.0000	0.0000	0
2022/04/04	2030	03/11/2022	10.09	Call	Bond Future	2,433.6500	2.4337	2,480.3000	2.4803	1.917	0	0	0

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2022/04/04	2030	03/11/2022	10.09	Put	Bond Future	2,141.0100		2.1410	2,071.1700	2.0712	(3.262)	0	0	0
2022/04/04	2030	03/11/2022	10.08	Call	Bond Future	2,408.1500		2.4081	2,454.4200	2.4544	1.921	0	0	0
2022/04/04	2030	03/11/2022	10.08	Put	Bond Future	2,162.5500		2.1625	2,092.3300	2.0923	(3.247)	0	0	0
2022/04/04	2030	02/02/2023	10.01	Put	Bond Future	3,037.6700		3.0377	2,962.5600	2.9626	(2.473)	0	0	0
2022/04/04	2030	02/02/2023	9.94	Put	Bond Future	3,210.1300		3.2101	3,132.8200	3.1328	(2.408)	0	0	102
2022/04/04	2030	02/02/2023	9.99	Call	Bond Future	2,204.1900		2.2042	2,246.1100	2.2461	1.902	0	0	0
2022/04/04	2030	02/02/2023	10.00	Call	Bond Future	2,226.2000		2.2262	2,268.4400	2.2684	1.897	0	0	0
2022/04/04	2030	02/02/2023	9.20	Call	Bond Future	857.0600		0.8571	876.4000	0.8764	2.257	0	0	0
2022/04/04	2030	02/02/2023	9.20	Put	Bond Future	5,490.5300		5.4905	5,392.2100	5.3922	(1.791)	0	0	0
2022/04/04	2030	02/02/2023	9.66	Call	Bond Future	1,547.4700		1.5475	1,579.2300	1.5792	2.052	0	0	0
2022/04/04	2030	02/02/2023	9.66	Put	Bond Future	3,973.0300		3.9730	3,887.1300	3.8871	(2.162)	0	0	102
2022/04/04	2030	02/02/2023	9.80	Call	Bond Future	1,811.0400		1.8110	1,847.0200	1.8470	1.987	0	0	0
2022/04/04	2030	02/02/2023	8.81	Put	Bond Future	7,062.7500		7.0627	6,956.7600	6.9568	(1.501)	0	0	0
2022/04/04	2030	02/02/2023			Bond Future	10.1817		89.4360	10.1560	89.5536	(0.253)	0.0000	0.0000	0
2022/04/04	2030	02/02/2023	10.01	Call	Bond Future	2,248.3400		2.2483	2,290.8900	2.2909	1.893	0	0	0
2022/04/04	2030	02/02/2023	9.94	Call	Bond Future	2,096.5200		2.0965	2,136.8700	2.1369	1.925	0	0	0
2022/04/04	2030	02/02/2023	9.99	Put	Bond Future	3,086.0200		3.0860	3,010.2800	3.0103	(2.454)	0	0	0
2022/04/04	2030	02/02/2023	10.00	Put	Bond Future	3,061.7700		3.0618	2,986.3500	2.9863	(2.463)	0	0	0
2022/04/04	2030	02/02/2023	9.80	Put	Bond Future	3,577.6400		3.5776	3,495.9600	3.4960	(2.283)	0	0	0
2022/04/04	2030	02/02/2023	8.81	Call	Bond Future	504.7300		0.5047	516.4000	0.5164	2.312	0	0	102
2022/04/04	2032	05/05/2022	10.29	Put	Bond Future	496.3700		0.4964	412.5500	0.4126	(16.887)	0	0	0
2022/04/04	2032	05/05/2022	11.18	Call	Bond Future	6,310.9400		6.3109	6,461.2100	6.4612	2.381	0	0	0
2022/04/04	2032	05/05/2022	11.18	Put	Bond Future	18.6700		0.0187	11.5600	0.0116	(38.082)	0	0	780
2022/04/04	2032	05/05/2022	10.98	Call	Bond Future	5,290.4200		5.2904	5,433.1200	5.4331	2.697	0	0	0
2022/04/04	2032	05/05/2022	10.98	Put	Bond Future	44.7000		0.0447	30.0200	0.0300	(32.841)	0	0	993
2022/04/04	2032	05/05/2022	11.02	Put	Bond Future	37.9800		0.0380	25.1300	0.0251	(33.834)	0	0	0
2022/04/04	2032	05/05/2022	11.03	Call	Bond Future	5,545.3900		5.5454	5,690.3600	5.6904	2.614	0	0	0
2022/04/04	2032	05/05/2022	11.03	Put	Bond Future	36.3700		0.0364	23.9600	0.0240	(34.122)	0	0	0
2022/04/04	2032	05/05/2022			Bond Future	10.0258		89.9031	9.9983	90.0605	(0.274)	0.0000	0.0000	141,327
2022/04/04	2032	05/05/2022	9.58	Call	Bond Future	197.4000		0.1974	195.1000	0.1951	(1.165)	0	0	780
2022/04/04	2032	05/05/2022	9.58	Put	Bond Future	2,798.5400		2.7985	2,638.8600	2.6389	(5.706)	0	0	0
2022/04/04	2032	05/05/2022	10.18	Call	Bond Future	1,566.5600		1.5666	1,623.2100	1.6232	3.616	0	0	780
2022/04/04	2032	05/05/2022	10.18	Put	Bond Future	689.5100		0.6895	588.7800	0.5888	(14.609)	0	0	0
2022/04/04	2032	05/05/2022	10.29	Call	Bond Future	1,991.9200		1.9919	2,065.4800	2.0655	3.693	0	0	993
2022/04/04	2032	05/05/2022	11.04	Call	Bond Future	5,596.3700		5.5964	5,741.7800	5.7418	2.598	0	0	0
2022/04/04	2032	05/05/2022	11.04	Put	Bond Future	34.8300		0.0348	22.8600	0.0229	(34.367)	0	0	0
2022/04/04	2032	05/05/2022	11.02	Call	Bond Future	5,494.4300		5.4944	5,638.9600	5.6390	2.630	0	0	0
2022/04/04	2032	04/08/2022	10.20	Put	Bond Future	1,998.5200		1.9985	1,897.2400	1.8972	(5.068)	0	0	0
2022/04/04	2032	04/08/2022	10.21	Put	Bond Future	1,971.8400		1.9718	1,871.2700	1.8713	(5.100)	0	0	0
2022/04/04	2032	04/08/2022	10.22	Call	Bond Future	1,989.5700		1.9896	2,048.5300	2.0485	2.963	0	0	0
2022/04/04	2032	04/08/2022	9.40	Call	Bond Future	355.5600		0.3556	367.9700	0.3680	3.490	0	0	1,300
2022/04/04	2032	04/08/2022	9.40	Put	Bond Future	5,027.1100		5.0271	4,880.6800	4.8807	(2.913)	0	0	0
2022/04/04	2032	04/08/2022	9.72	Call	Bond Future	805.0900		0.8051	831.9500	0.8319	3.336	0	0	800
2022/04/04	2032	04/08/2022	9.72	Put	Bond Future	3,597.5700		3.5976	3,465.5900	3.4656	(3.669)	0	0	0
2022/04/04	2032	04/08/2022	8.97	Call	Bond Future	103.3700		0.1034	106.4500	0.1064	2.980	0	0	800
2022/04/04	2032	04/08/2022	8.97	Put	Bond Future	7,381.3000		7.3813	7,225.5400	7.2255	(2.110)	0	0	0
2022/04/04	2032	04/08/2022			Bond Future	10.2121		91.0976	10.1835	91.2564	(0.279)	0.0000	0.0000	2,140

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2022/04/04	2032	04/08/2022	11.60	Call	Bond Future	7,549.8000	7.5498	7,682.7900	7.6828	1.762	0	0	0
2022/04/04	2032	04/08/2022	11.60	Put	Bond Future	264.2900	0.2643	238.4400	0.2384	(9.781)	0	0	800
2022/04/04	2032	04/08/2022	11.89	Call	Bond Future	8,874.9300	8.8749	9,015.4700	9.0155	1.584	0	0	0
2022/04/04	2032	04/08/2022	11.89	Put	Bond Future	170.1700	0.1702	151.8700	0.1519	(10.754)	0	0	0
2022/04/04	2032	04/08/2022	10.20	Call	Bond Future	1,931.4500	1.9315	1,989.0100	1.9890	2.980	0	0	0
2022/04/04	2032	04/08/2022	10.21	Call	Bond Future	1,960.3900	1.9604	2,018.6600	2.0187	2.972	0	0	0
2022/04/04	2032	04/08/2022	10.22	Put	Bond Future	1,945.4500	1.9454	1,845.5700	1.8456	(5.134)	0	0	0
2022/04/04	2032	04/08/2022	10.10	Call	Bond Future	1,655.0500	1.6550	1,705.6300	1.7056	3.056	0	0	1,300
2022/04/04	2032	04/08/2022	10.10	Put	Bond Future	2,280.9000	2.2809	2,172.6400	2.1726	(4.746)	0	0	0
2022/04/04	2032	03/11/2022	10.56	Put	Bond Future	2,131.7400	2.1317	2,046.4200	2.0464	(4.002)	0	0	180
2022/04/04	2032	03/11/2022	10.11	Put	Bond Future	3,327.3400	3.3273	3,218.2200	3.2182	(3.279)	0	0	454
2022/04/04	2032	03/11/2022	10.16	Call	Bond Future	1,980.9600	1.9810	2,034.8700	2.0349	2.721	0	0	0
2022/04/04	2032	03/11/2022	10.16	Put	Bond Future	3,172.3100	3.1723	3,065.7900	3.0658	(3.358)	0	0	180
2022/04/04	2032	03/11/2022	9.36	Call	Bond Future	535.9300	0.5359	554.1300	0.5541	3.396	0	0	454
2022/04/04	2032	03/11/2022	9.36	Put	Bond Future	6,280.1300	6.2801	6,137.9000	6.1379	(2.265)	0	0	0
2022/04/04	2032	03/11/2022	9.46	Put	Bond Future	5,815.6500	5.8157	5,676.9500	5.6770	(2.385)	0	0	0
2022/04/04	2032	03/11/2022	9.92	Call	Bond Future	1,436.9200	1.4369	1,478.6500	1.4787	2.904	0	0	750
2022/04/04	2032	03/11/2022	9.92	Put	Bond Future	3,962.7400	3.9627	3,844.0400	3.8440	(2.995)	0	0	0
2022/04/04	2032	03/11/2022	9.31	Put	Bond Future	6,520.3900	6.5204	6,376.5300	6.3765	(2.206)	0	0	0
2022/04/04	2032	03/11/2022			Bond Future	10.3783	88.2871	10.3487	88.4476	(0.285)	0.0000	0.0000	0
2022/04/04	2032	03/11/2022	10.67	Call	Bond Future	3,466.1400	3.4661	3,546.9000	3.5469	2.330	0	0	750
2022/04/04	2032	03/11/2022	10.67	Put	Bond Future	1,907.5000	1.9075	1,827.8300	1.8278	(4.177)	0	0	0
2022/04/04	2032	03/11/2022	11.55	Call	Bond Future	6,829.8300	6.8298	6,947.1800	6.9472	1.718	0	0	0
2022/04/04	2032	03/11/2022	11.55	Put	Bond Future	787.1000	0.7871	744.0200	0.7440	(5.473)	0	0	500
2022/04/04	2032	03/11/2022	12.30	Call	Bond Future	9,988.3000	9.9883	10,124.7300	10.1247	1.366	0	0	0
2022/04/04	2032	03/11/2022	12.30	Put	Bond Future	368.2700	0.3683	344.2700	0.3443	(6.517)	0	0	750
2022/04/04	2032	03/11/2022	10.49	Call	Bond Future	2,887.7300	2.8877	2,959.1800	2.9592	2.474	0	0	0
2022/04/04	2032	03/11/2022	10.49	Put	Bond Future	2,286.5800	2.2866	2,197.6000	2.1976	(3.891)	0	0	454
2022/04/04	2032	03/11/2022	10.56	Call	Bond Future	3,106.9200	3.1069	3,182.0300	3.1820	2.418	0	0	0
2022/04/04	2032	03/11/2022	10.66	Call	Bond Future	3,433.0000	3.4330	3,513.2600	3.5133	2.338	0	0	0
2022/04/04	2032	03/11/2022	10.66	Put	Bond Future	1,927.1800	1.9272	1,847.0100	1.8470	(4.160)	0	0	0
2022/04/04	2032	03/11/2022	10.11	Call	Bond Future	1,860.1500	1.8601	1,911.4600	1.9115	2.758	0	0	0
2022/04/04	2032	03/11/2022	10.21	Call	Bond Future	2,106.0400	2.1060	2,162.5800	2.1626	2.685	0	0	500
2022/04/04	2032	03/11/2022	10.21	Put	Bond Future	3,022.6700	3.0227	2,918.7800	2.9188	(3.437)	0	0	0
2022/04/04	2032	03/11/2022	9.46	Call	Bond Future	657.1300	0.6571	678.8600	0.6789	3.307	0	0	500
2022/04/04	2032	03/11/2022	9.31	Call	Bond Future	481.5200	0.4815	498.0900	0.4981	3.441	0	0	180
2022/04/04	2032	02/02/2023	10.67	Call	Bond Future	3,374.2500	3.3743	3,450.9200	3.4509	2.272	0	0	750
2022/04/04	2032	02/02/2023	10.67	Put	Bond Future	2,613.3500	2.6133	2,527.6400	2.5276	(3.280)	0	0	0
2022/04/04	2032	02/02/2023	11.69	Call	Bond Future	6,968.9700	6.9690	7,084.1100	7.0841	1.652	0	0	0
2022/04/04	2032	02/02/2023	11.69	Put	Bond Future	1,106.0000	1.1060	1,058.7600	1.0588	(4.271)	0	0	0
2022/04/04	2032	02/02/2023	10.40	Call	Bond Future	2,626.5200	2.6265	2,690.8900	2.6909	2.451	0	0	0
2022/04/04	2032	02/02/2023	10.40	Put	Bond Future	3,287.1300	3.2871	3,189.1200	3.1891	(2.982)	0	0	0
2022/04/04	2032	02/02/2023	10.50	Call	Bond Future	2,892.6200	2.8926	2,961.5600	2.9616	2.383	0	0	0
2022/04/04	2032	02/02/2023	10.50	Put	Bond Future	3,023.1500	3.0231	2,929.7100	2.9297	(3.091)	0	0	454
2022/04/04	2032	02/02/2023	10.22	Call	Bond Future	2,180.5900	2.1806	2,236.7700	2.2368	2.576	0	0	500
2022/04/04	2032	02/02/2023	10.22	Put	Bond Future	3,806.1100	3.8061	3,699.9100	3.6999	(2.790)	0	0	0
2022/04/04	2032	02/02/2023	9.47	Call	Bond Future	803.5800	0.8036	829.1600	0.8292	3.183	0	0	500
2022/04/04	2032	02/02/2023	9.47	Put	Bond Future	6,603.4900	6.6035	6,466.6900	6.4667	(2.072)	0	0	0

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2022/04/04	2032	02/02/2023	9.92	Call	Bond Future	1,531.4400	1.5314	1,574.4300	1.5744	2.807	0	0	750
2022/04/04	2032	02/02/2023	9.92	Put	Bond Future	4,796.4900	4.7965	4,677.1000	4.6771	(2.489)	0	0	0
2022/04/04	2032	02/02/2023			Bond Future	10.5247	89.7728	10.4940	89.9352	(0.292)	0.0000	0.0000	0
2022/04/04	2032	02/02/2023	12.75	Call	Bond Future	11,180.1600	11.1802	11,319.6200	11.3196	1.247	0	0	0
2022/04/04	2032	02/02/2023	12.75	Put	Bond Future	433.9800	0.4340	411.0600	0.4111	(5.281)	0	0	750
2022/04/04	2032	02/02/2023	11.84	Call	Bond Future	7,557.8600	7.5579	7,677.2000	7.6772	1.579	0	0	0
2022/04/04	2032	02/02/2023	11.84	Put	Bond Future	978.8300	0.9788	935.7900	0.9358	(4.397)	0	0	500
2022/04/04	2032	02/02/2023	10.39	Call	Bond Future	2,600.7700	2.6008	2,664.6900	2.6647	2.458	0	0	0
2022/04/04	2032	02/02/2023	10.39	Put	Bond Future	3,314.6200	3.3146	3,216.1600	3.2162	(2.970)	0	0	0
2022/04/04	2032	02/02/2023	10.16	Call	Bond Future	2,040.7800	2.0408	2,094.2600	2.0943	2.621	0	0	0
2022/04/04	2032	02/02/2023	10.16	Put	Bond Future	3,991.0500	3.9911	3,882.1500	3.8821	(2.729)	0	0	454
2022/04/04	2032	02/02/2023	10.38	Call	Bond Future	2,574.8300	2.5748	2,638.2900	2.6383	2.465	0	0	0
2022/04/04	2032	02/02/2023	10.38	Put	Bond Future	3,341.9600	3.3420	3,243.0400	3.2430	(2.960)	0	0	0
2022/04/04	2032	02/02/2023	9.31	Call	Bond Future	635.3100	0.6353	656.0400	0.6560	3.263	0	0	454
2022/04/04	2032	02/02/2023	9.31	Put	Bond Future	7,358.9700	7.3590	7,217.3200	7.2173	(1.925)	0	0	0
2022/04/04	2033	05/05/2022			Bond Future	111.9115	111.9115	112.0231	112.0231	0.100	0.0000	0.0000	2,719
2022/04/04	2033	04/08/2022			Bond Future	113.4264	113.4264	113.5386	113.5386	0.099	0.0000	0.0000	4,967
2022/04/04	2033	03/11/2022			Bond Future	113.8074	113.8074	113.9207	113.9207	0.100	0.0000	0.0000	0
2022/04/04	2033	02/02/2023			Bond Future	115.7424	115.7424	115.8565	115.8565	0.099	0.0000	0.0000	0
2022/04/04	2037	05/05/2022	11.82	Call	Bond Future	7,889.5800	7.8896	7,997.4200	7.9974	1.367	0	0	0
2022/04/04	2037	05/05/2022	11.83	Call	Bond Future	7,945.7700	7.9458	8,053.8100	8.0538	1.360	0	0	0
2022/04/04	2037	05/05/2022	11.84	Put	Bond Future	13.0100	0.0130	8.1700	0.0082	(37.202)	0	0	0
2022/04/04	2037	05/05/2022			Bond Future	10.5322	87.2584	10.5150	87.3714	(0.163)	0.0000	0.0000	85,127
2022/04/04	2037	05/05/2022	11.82	Put	Bond Future	14.2300	0.0142	9.0100	0.0090	(36.683)	0	0	0
2022/04/04	2037	05/05/2022	11.83	Put	Bond Future	13.6000	0.0136	8.5800	0.0086	(36.912)	0	0	0
2022/04/04	2037	05/05/2022	11.84	Call	Bond Future	8,001.9400	8.0019	8,110.1600	8.1102	1.352	0	0	0
2022/04/04	2037	04/08/2022	11.95	Call	Bond Future	7,872.8200	7.8728	7,955.8900	7.9559	1.055	0	0	0
2022/04/04	2037	04/08/2022	11.95	Put	Bond Future	447.2400	0.4472	416.3700	0.4164	(6.902)	0	0	1,050
2022/04/04	2037	04/08/2022	10.91	Put	Bond Future	1,815.5300	1.8155	1,741.9400	1.7419	(4.053)	0	0	0
2022/04/04	2037	04/08/2022	10.89	Call	Bond Future	3,016.5600	3.0166	3,055.9300	3.0559	1.305	0	0	0
2022/04/04	2037	04/08/2022	10.89	Put	Bond Future	1,863.4200	1.8634	1,788.8500	1.7888	(4.002)	0	0	0
2022/04/04	2037	04/08/2022	10.90	Call	Bond Future	3,055.1700	3.0552	3,095.0300	3.0950	1.305	0	0	0
2022/04/04	2037	04/08/2022			Bond Future	10.7080	84.1617	10.6902	84.2757	(0.166)	0.0000	0.0000	51,940
2022/04/04	2037	04/08/2022	10.91	Call	Bond Future	3,093.9800	3.0940	3,134.3300	3.1343	1.304	0	0	0
2022/04/04	2037	04/08/2022	11.21	Call	Bond Future	4,351.5700	4.3516	4,406.1400	4.4061	1.254	0	0	1,050
2022/04/04	2037	04/08/2022	11.21	Put	Bond Future	1,226.6500	1.2267	1,167.2800	1.1673	(4.840)	0	0	0
2022/04/04	2037	04/08/2022	11.42	Call	Bond Future	5,310.4400	5.3104	5,374.1900	5.3742	1.200	0	0	0
2022/04/04	2037	04/08/2022	11.42	Put	Bond Future	929.1400	0.9291	878.9500	0.8789	(5.402)	0	0	50
2022/04/04	2037	04/08/2022	10.10	Call	Bond Future	786.6100	0.7866	793.9200	0.7939	0.929	0	0	50
2022/04/04	2037	04/08/2022	10.10	Put	Bond Future	4,815.0200	4.8150	4,708.3900	4.7084	(2.215)	0	0	0
2022/04/04	2037	04/08/2022	10.90	Put	Bond Future	1,839.3400	1.8393	1,765.2600	1.7653	(4.028)	0	0	50
2022/04/04	2037	03/11/2022	11.32	Call	Bond Future	4,727.8100	4.7278	4,783.7500	4.7838	1.183	0	0	0
2022/04/04	2037	03/11/2022	11.30	Put	Bond Future	1,931.4200	1.9314	1,871.6900	1.8717	(3.093)	0	0	0
2022/04/04	2037	03/11/2022	11.31	Call	Bond Future	4,686.8500	4.6869	4,742.4500	4.7425	1.186	0	0	0
2022/04/04	2037	03/11/2022	11.31	Put	Bond Future	1,912.6600	1.9127	1,853.2800	1.8533	(3.105)	0	0	0
2022/04/04	2037	03/11/2022			Bond Future	10.8559	85.4026	10.8376	85.5176	(0.169)	0.0000	0.0000	0

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2022/04/04	2037	03/11/2022	11.32	Put	Bond Future	1,894.0800	1.8941	1,835.0400	1.8350	(3.117)	0	0	0
2022/04/04	2037	03/11/2022	11.30	Call	Bond Future	4,646.0000	4.6460	4,701.2500	4.7013	1.189	0	0	0
2022/04/04	2037	02/02/2023	11.03	Call	Bond Future	3,663.3500	3.6633	3,708.1800	3.7082	1.224	0	0	0
2022/04/04	2037	02/02/2023	11.03	Put	Bond Future	3,415.6500	3.4156	3,344.3700	3.3444	(2.087)	0	0	0
2022/04/04	2037	02/02/2023	11.04	Call	Bond Future	3,696.6300	3.6966	3,741.7700	3.7418	1.221	0	0	0
2022/04/04	2037	02/02/2023	11.04	Put	Bond Future	3,387.8900	3.3879	3,316.9200	3.3169	(2.095)	0	0	0
2022/04/04	2037	02/02/2023			Bond Future	10.9895	82.5831	10.9706	82.6992	(0.172)	0.0000	0.0000	0
2022/04/04	2037	02/02/2023	11.05	Call	Bond Future	3,730.3500	3.7304	3,775.8000	3.7758	1.218	0	0	0
2022/04/04	2037	02/02/2023	11.05	Put	Bond Future	3,360.6400	3.3606	3,289.9800	3.2900	(2.103)	0	0	0
2022/04/04	2038	05/05/2022			Bond Future	127.4609	127.4609	127.4664	127.4664	0.004	0.0000	0.0000	4,184
2022/04/04	2038	04/08/2022			Bond Future	127.3607	127.3607	127.3656	127.3656	0.004	0.0000	0.0000	2,711
2022/04/04	2038	03/11/2022			Bond Future	129.2646	129.2646	129.2685	129.2685	0.003	0.0000	0.0000	0
2022/04/04	2038	02/02/2023			Bond Future	129.5908	129.5908	129.5944	129.5944	0.003	0.0000	0.0000	0
2022/04/04	2040	05/05/2022	10.57	Call	Bond Future	1,096.6700	1.0967	1,158.4100	1.1584	5.630	0	0	1,200
2022/04/04	2040	05/05/2022	10.57	Put	Bond Future	1,631.6500	1.6316	1,427.3200	1.4273	(12.523)	0	0	0
2022/04/04	2040	05/05/2022	11.91	Put	Bond Future	19.1000	0.0191	11.0300	0.0110	(42.251)	0	0	0
2022/04/04	2040	05/05/2022	11.92	Call	Bond Future	8,376.7900	8.3768	8,635.0900	8.6351	3.084	0	0	0
2022/04/04	2040	05/05/2022	11.92	Put	Bond Future	18.2800	0.0183	10.5100	0.0105	(42.505)	0	0	0
2022/04/04	2040	05/05/2022	13.04	Call	Bond Future	14,691.8300	14.6918	14,957.8700	14.9579	1.811	0	0	0
2022/04/04	2040	05/05/2022	13.04	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	1,200
2022/04/04	2040	05/05/2022			Bond Future	10.6450	89.4368	10.6076	89.7029	(0.351)	0.0000	0.0000	62,127
2022/04/04	2040	05/05/2022	9.82	Call	Bond Future	29.7300	0.0297	28.3300	0.0283	(4.709)	0	0	1,200
2022/04/04	2040	05/05/2022	9.82	Put	Bond Future	6,203.6300	6.2036	5,936.1600	5.9362	(4.312)	0	0	0
2022/04/04	2040	05/05/2022	11.90	Call	Bond Future	8,257.3100	8.2573	8,515.0000	8.5150	3.121	0	0	0
2022/04/04	2040	05/05/2022	11.90	Put	Bond Future	19.9400	0.0199	11.5600	0.0116	(42.026)	0	0	0
2022/04/04	2040	05/05/2022	11.91	Call	Bond Future	8,317.0800	8.3171	8,575.0800	8.5751	3.102	0	0	0
2022/04/04	2040	04/08/2022	11.05	Call	Bond Future	3,436.0900	3.4361	3,573.4700	3.5735	3.998	0	0	0
2022/04/04	2040	04/08/2022	11.05	Put	Bond Future	1,836.5400	1.8365	1,704.9700	1.7050	(7.164)	0	0	0
2022/04/04	2040	04/08/2022	12.24	Put	Bond Future	362.7900	0.3628	322.3800	0.3224	(11.139)	0	0	460
2022/04/04	2040	04/08/2022	9.70	Put	Bond Future	8,463.5000	8.4635	8,206.0900	8.2061	(3.041)	0	0	0
2022/04/04	2040	04/08/2022			Bond Future	10.8153	86.1188	10.7765	86.3877	(0.359)	0.0000	0.0000	42,392
2022/04/04	2040	04/08/2022	11.04	Call	Bond Future	3,393.5100	3.3935	3,529.7800	3.5298	4.016	0	0	0
2022/04/04	2040	04/08/2022	11.04	Put	Bond Future	1,861.1500	1.8612	1,728.4700	1.7285	(7.129)	0	0	0
2022/04/04	2040	04/08/2022	12.24	Call	Bond Future	9,393.4300	9.3934	9,621.9700	9.6220	2.433	0	0	0
2022/04/04	2040	04/08/2022	9.70	Call	Bond Future	180.6700	0.1807	192.2100	0.1922	6.387	0	0	460
2022/04/04	2040	04/08/2022	10.70	Call	Bond Future	2,116.3500	2.1163	2,213.1900	2.2132	4.576	0	0	460
2022/04/04	2040	04/08/2022	10.70	Put	Bond Future	2,919.2400	2.9192	2,747.1300	2.7471	(5.896)	0	0	0
2022/04/04	2040	04/08/2022	11.03	Call	Bond Future	3,350.9400	3.3509	3,486.1000	3.4861	4.033	0	0	0
2022/04/04	2040	04/08/2022	11.03	Put	Bond Future	1,885.8600	1.8859	1,752.0700	1.7521	(7.094)	0	0	0
2022/04/04	2040	03/11/2022	11.39	Call	Bond Future	5,011.4800	5.0115	5,167.5900	5.1676	3.115	0	0	0
2022/04/04	2040	03/11/2022	11.40	Call	Bond Future	5,055.0400	5.0550	5,211.9100	5.2119	3.103	0	0	0
2022/04/04	2040	03/11/2022	11.41	Put	Bond Future	2,125.1700	2.1252	2,010.6100	2.0106	(5.391)	0	0	0
2022/04/04	2040	03/11/2022			Bond Future	10.9584	87.3887	10.9183	87.6609	(0.366)	0.0000	0.0000	0
2022/04/04	2040	03/11/2022	11.39	Put	Bond Future	2,166.1400	2.1661	2,050.0600	2.0501	(5.359)	0	0	0
2022/04/04	2040	03/11/2022	11.40	Put	Bond Future	2,145.5600	2.1456	2,030.2400	2.0302	(5.375)	0	0	0
2022/04/04	2040	03/11/2022	11.41	Call	Bond Future	5,098.7200	5.0987	5,256.3500	5.2563	3.092	0	0	0

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2022/04/04	2040	02/02/2023	11.12	Call	Bond Future	3,901.4700	3.9015	4,031.1300	4.0311	3.323	0	0	0
2022/04/04	2040	02/02/2023	11.12	Put	Bond Future	3,688.8600	3.6889	3,542.5600	3.5426	(3.966)	0	0	0
2022/04/04	2040	02/02/2023			Bond Future	11.0879	84.3524	11.0464	84.6284	(0.374)	0.0000	0.0000	0
2022/04/04	2040	02/02/2023	11.10	Call	Bond Future	3,831.9300	3.8319	3,960.0700	3.9601	3.344	0	0	0
2022/04/04	2040	02/02/2023	11.10	Put	Bond Future	3,751.6500	3.7517	3,603.8300	3.6038	(3.940)	0	0	0
2022/04/04	2040	02/02/2023	11.11	Call	Bond Future	3,866.6400	3.8666	3,995.5300	3.9955	3.333	0	0	0
2022/04/04	2040	02/02/2023	11.11	Put	Bond Future	3,720.1500	3.7201	3,573.0800	3.5731	(3.953)	0	0	0
2022/04/04	2044	05/05/2022	11.91	Call	Bond Future	8,357.2300	8.3572	8,547.1500	8.5472	2.273	0	0	0
2022/04/04	2044	05/05/2022	11.91	Put	Bond Future	21.2800	0.0213	13.1100	0.0131	(38.393)	0	0	0
2022/04/04	2044	05/05/2022	11.92	Call	Bond Future	8,417.4200	8.4174	8,607.6300	8.6076	2.260	0	0	0
2022/04/04	2044	05/05/2022	11.92	Put	Bond Future	20.3900	0.0204	12.5100	0.0125	(38.646)	0	0	0
2022/04/04	2044	05/05/2022			Bond Future	10.6613	86.3139	10.6342	86.5120	(0.255)	0.0000	0.0000	69,337
2022/04/04	2044	05/05/2022	11.93	Call	Bond Future	8,477.5600	8.4776	8,668.0500	8.6680	2.247	0	0	0
2022/04/04	2044	05/05/2022	11.93	Put	Bond Future	19.5400	0.0195	11.9400	0.0119	(38.895)	0	0	0
2022/04/04	2044	04/08/2022	11.08	Call	Bond Future	3,617.0300	3.6170	3,712.7400	3.7127	2.646	0	0	0
2022/04/04	2044	04/08/2022	11.08	Put	Bond Future	1,816.1300	1.8161	1,711.7000	1.7117	(5.750)	0	0	0
2022/04/04	2044	04/08/2022	11.09	Call	Bond Future	3,661.2100	3.6612	3,757.7600	3.7578	2.637	0	0	0
2022/04/04	2044	04/08/2022	11.09	Put	Bond Future	1,791.8900	1.7919	1,688.3000	1.6883	(5.781)	0	0	0
2022/04/04	2044	04/08/2022			Bond Future	10.8217	83.0794	10.7936	83.2796	(0.260)	0.0000	0.0000	22,586
2022/04/04	2044	04/08/2022	11.10	Call	Bond Future	3,705.7700	3.7058	3,803.1500	3.8031	2.628	0	0	0
2022/04/04	2044	04/08/2022	11.10	Put	Bond Future	1,768.1300	1.7681	1,665.3700	1.6654	(5.812)	0	0	0
2022/04/04	2044	03/11/2022	11.40	Put	Bond Future	2,181.7300	2.1817	2,089.9000	2.0899	(4.209)	0	0	0
2022/04/04	2044	03/11/2022	11.41	Call	Bond Future	5,220.1300	5.2201	5,331.2800	5.3313	2.129	0	0	0
2022/04/04	2044	03/11/2022	11.41	Put	Bond Future	2,161.1600	2.1612	2,069.9000	2.0699	(4.223)	0	0	0
2022/04/04	2044	03/11/2022			Bond Future	10.9562	84.3046	10.9271	84.5070	(0.265)	0.0000	0.0000	0
2022/04/04	2044	03/11/2022	11.39	Call	Bond Future	5,130.9200	5.1309	5,240.9200	5.2409	2.144	0	0	0
2022/04/04	2044	03/11/2022	11.39	Put	Bond Future	2,202.7400	2.2027	2,110.3300	2.1103	(4.195)	0	0	0
2022/04/04	2044	03/11/2022	11.40	Call	Bond Future	5,175.3500	5.1753	5,285.9300	5.2859	2.137	0	0	0
2022/04/04	2044	02/02/2023	11.14	Call	Bond Future	4,094.6900	4.0947	4,187.5700	4.1876	2.268	0	0	0
2022/04/04	2044	02/02/2023	11.14	Put	Bond Future	3,670.2100	3.6702	3,558.0300	3.5580	(3.057)	0	0	0
2022/04/04	2044	02/02/2023	11.15	Call	Bond Future	4,130.8100	4.1308	4,224.2600	4.2243	2.262	0	0	0
2022/04/04	2044	02/02/2023	11.15	Put	Bond Future	3,638.7300	3.6387	3,527.1200	3.5271	(3.067)	0	0	0
2022/04/04	2044	02/02/2023			Bond Future	11.0775	81.3417	11.0475	81.5467	(0.271)	0.0000	0.0000	0
2022/04/04	2044	02/02/2023	11.16	Call	Bond Future	4,167.3600	4.1674	4,261.3700	4.2614	2.256	0	0	0
2022/04/04	2044	02/02/2023	11.16	Put	Bond Future	3,607.7700	3.6078	3,496.7200	3.4967	(3.078)	0	0	0
2022/04/04	2046	05/05/2022			Bond Future	115.0016	115.0016	115.0063	115.0063	0.004	0.0000	0.0000	14,454
2022/04/04	2046	04/08/2022			Bond Future	116.5582	116.5582	116.5624	116.5624	0.004	0.0000	0.0000	2,969
2022/04/04	2046	03/11/2022			Bond Future	116.3653	116.3653	116.3689	116.3689	0.003	0.0000	0.0000	0
2022/04/04	2046	02/02/2023			Bond Future	118.3450	118.3450	118.3478	118.3478	0.002	0.0000	0.0000	0
2022/04/04	2050	05/05/2022			Bond Future	118.9803	118.9803	118.9854	118.9854	0.004	0.0000	0.0000	8,792
2022/04/04	2050	04/08/2022			Bond Future	118.5602	118.5602	118.5647	118.5647	0.004	0.0000	0.0000	1,410
2022/04/04	2050	03/11/2022			Bond Future	120.3324	120.3324	120.3360	120.3360	0.003	0.0000	0.0000	0
2022/04/04	2050	02/02/2023			Bond Future	120.2996	120.2996	120.3029	120.3029	0.003	0.0000	0.0000	0
2022/04/04	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
2022/04/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	AL37	05/05/2022			Index Future	818.2230	818.2230	819.6270	819.6270	0.172	0.0000	0.0000	0
2022/04/04	AL37	04/08/2022			Index Future	828.9790	828.9790	830.3840	830.3840	0.169	0.0000	0.0000	0
2022/04/04	AL37	03/11/2022			Index Future	841.2800	841.2800	842.6870	842.6870	0.167	0.0000	0.0000	0
2022/04/04	AL37	02/02/2023			Index Future	855.3770	855.3770	856.7850	856.7850	0.165	0.0000	0.0000	0
2022/04/04	AL7T	05/05/2022			Index Future	943.0740	943.0740	944.7160	944.7160	0.174	0.0000	0.0000	0
2022/04/04	AL7T	04/08/2022			Index Future	955.4700	955.4700	957.1150	957.1150	0.172	0.0000	0.0000	0
2022/04/04	AL7T	03/11/2022			Index Future	969.6490	969.6490	971.2950	971.2950	0.170	0.0000	0.0000	0
2022/04/04	AL7T	02/02/2023			Index Future	985.8960	985.8960	987.5450	987.5450	0.167	0.0000	0.0000	0
2022/04/04	ALBI	05/05/2022			Index Future	842.1410	842.1410	843.8670	843.8670	0.205	0.0000	0.0000	129
2022/04/04	ALBI	04/08/2022			Index Future	853.2110	853.2110	854.9420	854.9420	0.203	0.0000	0.0000	92
2022/04/04	ALBI	03/11/2022			Index Future	865.8720	865.8720	867.6080	867.6080	0.200	0.0000	0.0000	0
2022/04/04	ALBI	02/02/2023			Index Future	880.3810	880.3810	882.1240	882.1240	0.198	0.0000	0.0000	0
2022/04/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	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
2022/04/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/04	ES33	05/05/2022			Bond Future	11.3059	77.1205	11.2883	77.2125	(0.156)	0.0000	0.0000	87
2022/04/04	ES33	04/08/2022			Bond Future	11.5215	78.1644	11.5032	78.2572	(0.158)	0.0000	0.0000	263
2022/04/04	ES33	03/11/2022			Bond Future	11.7205	75.5505	11.7016	75.6440	(0.161)	0.0000	0.0000	0
2022/04/04	ES33	02/02/2023			Bond Future	11.9066	76.8392	11.8871	76.9336	(0.164)	0.0000	0.0000	0
2022/04/04	ES42	05/05/2022			Bond Future	11.7058	75.7806	11.6731	75.9807	(0.280)	0.0000	0.0000	1,190
2022/04/04	ES42	04/08/2022			Bond Future	11.9008	76.8069	11.8668	77.0092	(0.286)	0.0000	0.0000	3,579
2022/04/04	ES42	03/11/2022			Bond Future	12.0817	73.6955	12.0464	73.9001	(0.292)	0.0000	0.0000	0
2022/04/04	ES42	02/02/2023			Bond Future	12.2449	74.9555	12.2084	75.1629	(0.299)	0.0000	0.0000	0
2022/04/04	GOVI	05/05/2022	788.25	Call	GOVI	423,400.0000	42.3400	440,300.0000	44.0300	3.991	0	0	0
2022/04/04	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	05/05/2022			GOVI	830.5900	830.5900	832.2800	832.2800	0.203	0.0000	0.0000	989
2022/04/04	GOVI	05/05/2022	788.23	Call	GOVI	423,600.0000	42.3600	440,500.0000	44.0500	3.990	0	0	0
2022/04/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	05/05/2022	788.24	Call	GOVI	423,500.0000	42.3500	440,400.0000	44.0400	3.991	0	0	0
2022/04/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	04/08/2022	819.28	Call	GOVI	222,280.0000	22.2280	239,230.0000	23.9230	7.626	0	0	0

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2022/04/04	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	04/08/2022			GOVI	841.5080	841.5080	843.2030	843.2030	0.201	0.0000	0.0000	0
2022/04/04	GOVI	04/08/2022	819.26	Call	GOVI	222,480.0000	22.2480	239,430.0000	23.9430	7.619	0	0	0
2022/04/04	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	04/08/2022	819.27	Call	GOVI	222,380.0000	22.2380	239,330.0000	23.9330	7.622	0	0	0
2022/04/04	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	03/11/2022	820.41	Call	GOVI	335,860.0000	33.5860	352,860.0000	35.2860	5.062	0	0	0
2022/04/04	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	03/11/2022	820.42	Call	GOVI	335,760.0000	33.5760	352,760.0000	35.2760	5.063	0	0	0
2022/04/04	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	03/11/2022			GOVI	853.9960	853.9960	855.6960	855.6960	0.199	0.0000	0.0000	0
2022/04/04	GOVI	03/11/2022	820.43	Call	GOVI	335,660.0000	33.5660	352,660.0000	35.2660	5.065	0	0	0
2022/04/04	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	02/02/2023	850.82	Call	GOVI	174,850.0000	17.4850	191,920.0000	19.1920	9.763	0	0	0
2022/04/04	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	02/02/2023	850.83	Call	GOVI	174,750.0000	17.4750	191,820.0000	19.1820	9.768	0	0	0
2022/04/04	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GOVI	02/02/2023			GOVI	868.3050	868.3050	870.0120	870.0120	0.197	0.0000	0.0000	0
2022/04/04	GOVI	02/02/2023	850.84	Call	GOVI	174,650.0000	17.4650	191,720.0000	19.1720	9.774	0	0	0
2022/04/04	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/04	IGOV	05/05/2022			Index Future	312.4940	312.4940	312.4340	312.4340	(0.019)	0.0000	0.0000	499
2022/04/04	IGOV	04/08/2022			Index Future	316.6790	316.6790	316.6120	316.6120	(0.021)	0.0000	0.0000	0
2022/04/04	IGOV	03/11/2022			Index Future	321.4540	321.4540	321.3780	321.3780	(0.024)	0.0000	0.0000	0
2022/04/04	IGOV	02/02/2023			Index Future	326.9150	326.9150	326.8300	326.8300	(0.026)	0.0000	0.0000	0
2022/04/04	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/04	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
2022/04/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/04	JBAF	20/04/2022			Jibar Tradeable Future	4.4350	95.5650	4.4250	95.5750	(0.225)	0.0000	0.0000	0
2022/04/04	JBAF	18/05/2022			Jibar Tradeable Future	4.5300	95.4700	4.5100	95.4900	(0.442)	0.0000	0.0000	0
2022/04/04	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.8950	95.1050	(0.609)	0.0000	0.0000	0
2022/04/04	JBAF	20/07/2022			Jibar Tradeable Future	5.0200	94.9800	4.9900	95.0100	(0.598)	0.0000	0.0000	0
2022/04/04	JBAF	17/08/2022			Jibar Tradeable Future	5.3900	94.6100	5.3600	94.6400	(0.557)	0.0000	0.0000	0
2022/04/04	JBAF	21/09/2022			Jibar Tradeable Future	5.4650	94.5350	5.4350	94.5650	(0.549)	0.0000	0.0000	0
2022/04/04	JBAF	21/12/2022			Jibar Tradeable Future	6.1800	93.8200	6.1600	93.8400	(0.324)	0.0000	0.0000	68
2022/04/04	JBAF	15/03/2023			Jibar Tradeable Future	6.5000	93.5000	6.4650	93.5350	(0.538)	0.0000	0.0000	0
2022/04/04	JBAF	21/06/2023			Jibar Tradeable Future	6.6900	93.3100	6.6100	93.3900	(1.196)	0.0000	0.0000	0
2022/04/04	JBAF	20/09/2023			Jibar Tradeable Future	6.8600	93.1400	6.7600	93.2400	(1.458)	0.0000	0.0000	75
2022/04/04	JBAF	20/12/2023			Jibar Tradeable Future	6.9250	93.0750	6.8250	93.1750	(1.444)	0.0000	0.0000	72
2022/04/04	JBAF	20/03/2024			Jibar Tradeable Future	7.1200	92.8800	6.9900	93.0100	(1.826)	0.0000	0.0000	0
2022/04/04	R023	05/05/2022	6.31	Call	Bond Future	636.3600	0.6364	636.0600	0.6361	(0.047)	0	0	0
2022/04/04	R023	05/05/2022	6.31	Put	Bond Future	9.2200	0.0092	7.2800	0.0073	(21.041)	0	0	0
2022/04/04	R023	05/05/2022			Bond Future	5.5144	103.2241	5.5123	103.2258	(0.038)	0.0000	0.0000	14,749
2022/04/04	R023	05/05/2022	6.29	Call	Bond Future	621.3500	0.6213	620.9500	0.6209	(0.064)	0	0	0
2022/04/04	R023	05/05/2022	6.29	Put	Bond Future	9.9000	0.0099	7.8600	0.0079	(20.606)	0	0	0
2022/04/04	R023	05/05/2022	6.30	Call	Bond Future	628.8500	0.6288	628.5000	0.6285	(0.056)	0	0	0
2022/04/04	R023	05/05/2022	6.30	Put	Bond Future	9.5500	0.0096	7.5600	0.0076	(20.838)	0	0	0
2022/04/04	R023	04/08/2022	6.05	Call	Bond Future	330.7200	0.3307	329.2300	0.3292	(0.451)	0	0	0
2022/04/04	R023	04/08/2022	6.05	Put	Bond Future	104.1300	0.1041	101.6900	0.1017	(2.343)	0	0	0
2022/04/04	R023	04/08/2022			Bond Future	5.6355	104.5711	5.6337	104.5721	(0.031)	0.0000	0.0000	2,384
2022/04/04	R023	04/08/2022	6.03	Call	Bond Future	322.7300	0.3227	321.2100	0.3212	(0.471)	0	0	0
2022/04/04	R023	04/08/2022	6.03	Put	Bond Future	107.0500	0.1071	104.5800	0.1046	(2.307)	0	0	0
2022/04/04	R023	04/08/2022	6.04	Call	Bond Future	326.6100	0.3266	325.1100	0.3251	(0.459)	0	0	0
2022/04/04	R023	04/08/2022	6.04	Put	Bond Future	105.4700	0.1055	103.0200	0.1030	(2.323)	0	0	0
2022/04/04	R023	03/11/2022	6.25	Call	Bond Future	353.8000	0.3538	353.1900	0.3532	(0.172)	0	0	0
2022/04/04	R023	03/11/2022	6.25	Put	Bond Future	40.1600	0.0402	39.4300	0.0394	(1.818)	0	0	0
2022/04/04	R023	03/11/2022	6.26	Call	Bond Future	356.2600	0.3563	355.6600	0.3557	(0.168)	0	0	0
2022/04/04	R023	03/11/2022	6.26	Put	Bond Future	39.5600	0.0396	38.8400	0.0388	(1.820)	0	0	0
2022/04/04	R023	03/11/2022			Bond Future	5.2311	102.2340	5.2307	102.2341	(0.008)	0.0000	0.0000	0
2022/04/04	R023	03/11/2022	6.27	Call	Bond Future	358.9500	0.3590	358.3500	0.3584	(0.167)	0	0	0
2022/04/04	R023	03/11/2022	6.27	Put	Bond Future	39.1800	0.0392	38.4600	0.0385	(1.838)	0	0	0
2022/04/04	R035	05/05/2022	10.72	Call	Bond Future	2,663.4600	2.6635	2,731.0000	2.7310	2.536	0	0	0
2022/04/04	R035	05/05/2022	10.72	Put	Bond Future	465.1300	0.4651	387.9700	0.3880	(16.589)	0	0	0
2022/04/04	R035	05/05/2022	11.63	Call	Bond Future	7,643.6500	7.6437	7,782.3400	7.7823	1.814	0	0	0
2022/04/04	R035	05/05/2022	11.63	Put	Bond Future	15.8900	0.0159	9.8800	0.0099	(37.823)	0	0	0
2022/04/04	R035	05/05/2022	11.64	Call	Bond Future	7,699.8800	7.6999	7,838.7900	7.8388	1.804	0	0	0
2022/04/04	R035	05/05/2022	11.64	Put	Bond Future	15.1900	0.0152	9.4000	0.0094	(38.117)	0	0	0
2022/04/04	R035	05/05/2022			Bond Future	10.3743	91.1908	10.3520	91.3355	(0.215)	0.0000	0.0000	71,086
2022/04/04	R035	05/05/2022	10.82	Call	Bond Future	3,161.1100	3.1611	3,242.1400	3.2421	2.563	0	0	0
2022/04/04	R035	05/05/2022	10.82	Put	Bond Future	341.2500	0.3413	277.5800	0.2776	(18.658)	0	0	0
2022/04/04	R035	05/05/2022	11.65	Call	Bond Future	7,756.0800	7.7561	7,895.2100	7.8952	1.794	0	0	0
2022/04/04	R035	05/05/2022	11.65	Put	Bond Future	14.5200	0.0145	8.9500	0.0090	(38.361)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/04	R035	05/05/2022	12.64	Call	Bond Future	13,098.4100		13.0984	13,243.0700	13.2431	1.104	0	0	0
2022/04/04	R035	05/05/2022	12.64	Put	Bond Future	0.0600		0.0001	0.0200	0.0000	(66.667)	0	0	0
2022/04/04	R035	04/08/2022	11.13	Put	Bond Future	1,041.1600		1.0412	978.4700	0.9785	(6.021)	0	0	100
2022/04/04	R035	04/08/2022	10.64	Call	Bond Future	2,552.0500		2.5521	2,605.4400	2.6054	2.092	0	0	0
2022/04/04	R035	04/08/2022	10.64	Put	Bond Future	2,033.5400		2.0335	1,940.9600	1.9410	(4.553)	0	0	100
2022/04/04	R035	04/08/2022	10.72	Call	Bond Future	2,839.6600		2.8397	2,898.2200	2.8982	2.062	0	0	0
2022/04/04	R035	04/08/2022	10.72	Put	Bond Future	1,823.5000		1.8235	1,736.0900	1.7361	(4.794)	0	0	0
2022/04/04	R035	04/08/2022	10.73	Call	Bond Future	2,876.4400		2.8764	2,935.6500	2.9356	2.058	0	0	0
2022/04/04	R035	04/08/2022	10.73	Put	Bond Future	1,798.3500		1.7984	1,711.5900	1.7116	(4.824)	0	0	0
2022/04/04	R035	04/08/2022	9.53	Call	Bond Future	211.8700		0.2119	215.7500	0.2157	1.831	0	0	400
2022/04/04	R035	04/08/2022	9.53	Put	Bond Future	7,032.0900		7.0321	6,890.0000	6.8900	(2.021)	0	0	0
2022/04/04	R035	04/08/2022	9.84	Call	Bond Future	549.0200		0.5490	560.5800	0.5606	2.106	0	0	100
2022/04/04	R035	04/08/2022	9.84	Put	Bond Future	5,235.4200		5.2354	5,101.0100	5.1010	(2.567)	0	0	0
2022/04/04	R035	04/08/2022	10.53	Put	Bond Future	2,353.5600		2.3536	2,253.9700	2.2540	(4.231)	0	0	0
2022/04/04	R035	04/08/2022			Bond Future	10.5573		92.3625	10.5342	92.5084	(0.219)	0.0000	0.0000	49,855
2022/04/04	R035	04/08/2022	10.74	Call	Bond Future	2,913.6500		2.9137	2,973.5000	2.9735	2.054	0	0	0
2022/04/04	R035	04/08/2022	10.74	Put	Bond Future	1,773.7000		1.7737	1,687.5800	1.6876	(4.855)	0	0	0
2022/04/04	R035	04/08/2022	11.13	Call	Bond Future	4,545.8000		4.5458	4,629.0800	4.6291	1.832	0	0	0
2022/04/04	R035	04/08/2022	12.18	Call	Bond Future	9,666.3500		9.6663	9,790.6400	9.7906	1.286	0	0	0
2022/04/04	R035	04/08/2022	12.18	Put	Bond Future	234.8900		0.2349	213.2100	0.2132	(9.230)	0	0	400
2022/04/04	R035	04/08/2022	10.53	Call	Bond Future	2,181.2000		2.1812	2,227.5800	2.2276	2.126	0	0	400
2022/04/04	R035	03/11/2022	11.15	Call	Bond Future	4,564.4200		4.5644	4,640.7200	4.6407	1.672	0	0	0
2022/04/04	R035	03/11/2022	11.15	Put	Bond Future	1,932.5000		1.9325	1,861.3900	1.8614	(3.680)	0	0	0
2022/04/04	R035	03/11/2022	12.68	Call	Bond Future	11,416.2800		11.4163	11,539.7900	11.5398	1.082	0	0	0
2022/04/04	R035	03/11/2022	12.68	Put	Bond Future	417.0500		0.4170	393.1500	0.3931	(5.731)	0	0	1,000
2022/04/04	R035	03/11/2022	10.99	Call	Bond Future	3,939.1800		3.9392	4,008.3500	4.0083	1.756	0	0	0
2022/04/04	R035	03/11/2022	10.99	Put	Bond Future	2,257.0500		2.2571	2,178.8100	2.1788	(3.466)	0	0	582
2022/04/04	R035	03/11/2022	11.05	Call	Bond Future	4,169.3500		4.1694	4,241.2300	4.2412	1.724	0	0	1,000
2022/04/04	R035	03/11/2022	10.57	Call	Bond Future	2,521.6100		2.5216	2,570.8700	2.5709	1.954	0	0	0
2022/04/04	R035	03/11/2022	10.57	Put	Bond Future	3,405.5700		3.4056	3,307.4200	3.3074	(2.882)	0	0	582
2022/04/04	R035	03/11/2022			Bond Future	10.7127		89.2578	10.6888	89.4052	(0.223)	0.0000	0.0000	0
2022/04/04	R035	03/11/2022	11.14	Call	Bond Future	4,524.5700		4.5246	4,600.4300	4.6004	1.677	0	0	0
2022/04/04	R035	03/11/2022	11.14	Put	Bond Future	1,951.5800		1.9516	1,880.0300	1.8800	(3.666)	0	0	0
2022/04/04	R035	03/11/2022	11.05	Put	Bond Future	2,129.2900		2.1293	2,053.7600	2.0538	(3.547)	0	0	0
2022/04/04	R035	03/11/2022	11.13	Call	Bond Future	4,484.5800		4.4846	4,560.0100	4.5600	1.682	0	0	0
2022/04/04	R035	03/11/2022	11.13	Put	Bond Future	1,970.5700		1.9706	1,898.5900	1.8986	(3.653)	0	0	0
2022/04/04	R035	03/11/2022	9.82	Call	Bond Future	816.4200		0.8164	834.8100	0.8348	2.253	0	0	582
2022/04/04	R035	03/11/2022	9.82	Put	Bond Future	6,558.9200		6.5589	6,429.9000	6.4299	(1.967)	0	0	0
2022/04/04	R035	03/11/2022	10.30	Call	Bond Future	1,790.7100		1.7907	1,827.6000	1.8276	2.060	0	0	1,000
2022/04/04	R035	03/11/2022	10.30	Put	Bond Future	4,381.8600		4.3819	4,271.3400	4.2713	(2.522)	0	0	0
2022/04/04	R035	02/02/2023	13.22	Put	Bond Future	431.1500		0.4312	410.7200	0.4107	(4.738)	0	0	1,000
2022/04/04	R035	02/02/2023	10.88	Call	Bond Future	3,503.5400		3.5035	3,565.9300	3.5659	1.781	0	0	0
2022/04/04	R035	02/02/2023	10.88	Put	Bond Future	3,324.8400		3.3248	3,238.1500	3.2381	(2.607)	0	0	0
2022/04/04	R035	02/02/2023	9.81	Call	Bond Future	949.7300		0.9497	971.5200	0.9715	2.294	0	0	582
2022/04/04	R035	02/02/2023	9.81	Put	Bond Future	7,536.1400		7.5361	7,408.8500	7.4088	(1.689)	0	0	0
2022/04/04	R035	02/02/2023	10.30	Put	Bond Future	5,304.1700		5.3042	5,193.9500	5.1939	(2.078)	0	0	0
2022/04/04	R035	02/02/2023	10.66	Call	Bond Future	2,837.6500		2.8376	2,890.9300	2.8909	1.878	0	0	0
2022/04/04	R035	02/02/2023	10.66	Put	Bond Future	3,992.3900		3.9924	3,896.5900	3.8966	(2.400)	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/04	R035	02/02/2023			Bond Future	10.8502	90.7976	10.8255	90.9467	(0.228)	0.0000	0.0000	0
2022/04/04	R035	02/02/2023	11.05	Call	Bond Future	4,068.3300	4.0683	4,137.7000	4.1377	1.705	0	0	1,000
2022/04/04	R035	02/02/2023	11.05	Put	Bond Future	2,878.7100	2.8787	2,799.0000	2.7990	(2.769)	0	0	0
2022/04/04	R035	02/02/2023	11.06	Call	Bond Future	4,103.2600	4.1033	4,173.0300	4.1730	1.700	0	0	0
2022/04/04	R035	02/02/2023	11.06	Put	Bond Future	2,854.6900	2.8547	2,775.3800	2.7754	(2.778)	0	0	582
2022/04/04	R035	02/02/2023	13.22	Call	Bond Future	13,166.9600	13.1670	13,295.6100	13.2956	0.977	0	0	0
2022/04/04	R035	02/02/2023	10.86	Call	Bond Future	3,439.8100	3.4398	3,501.3700	3.5014	1.790	0	0	0
2022/04/04	R035	02/02/2023	10.86	Put	Bond Future	3,381.1500	3.3812	3,293.6300	3.2936	(2.588)	0	0	0
2022/04/04	R035	02/02/2023	10.87	Call	Bond Future	3,471.6100	3.4716	3,533.5800	3.5336	1.785	0	0	0
2022/04/04	R035	02/02/2023	10.87	Put	Bond Future	3,352.9000	3.3529	3,265.7900	3.2658	(2.598)	0	0	0
2022/04/04	R035	02/02/2023	10.30	Call	Bond Future	1,904.4000	1.9044	1,943.2600	1.9433	2.041	0	0	1,000
2022/04/04	R186	05/05/2022	7.28	Call	Bond Future	12.2300	0.0122	11.7800	0.0118	(3.679)	0	0	435
2022/04/04	R186	05/05/2022	7.28	Put	Bond Future	3,806.4200	3.8064	3,632.7900	3.6328	(4.562)	0	0	0
2022/04/04	R186	05/05/2022	7.48	Call	Bond Future	39.3200	0.0393	39.7600	0.0398	1.119	0	0	3,600
2022/04/04	R186	05/05/2022	7.48	Put	Bond Future	3,006.2700	3.0063	2,833.5300	2.8335	(5.746)	0	0	0
2022/04/04	R186	05/05/2022	9.18	Call	Bond Future	3,792.9700	3.7930	3,955.6600	3.9557	4.289	0	0	0
2022/04/04	R186	05/05/2022	9.18	Put	Bond Future	26.6600	0.0267	16.1700	0.0162	(39.347)	0	0	454
2022/04/04	R186	05/05/2022	8.32	Call	Bond Future	981.4100	0.9814	1,055.0500	1.0550	7.503	0	0	0
2022/04/04	R186	05/05/2022	8.32	Put	Bond Future	555.8200	0.5558	456.2800	0.4563	(17.909)	0	0	0
2022/04/04	R186	05/05/2022	8.14	Call	Bond Future	606.1900	0.6062	652.3400	0.6523	7.613	0	0	454
2022/04/04	R186	05/05/2022	8.14	Put	Bond Future	896.6000	0.8966	769.5700	0.7696	(14.168)	0	0	0
2022/04/04	R186	05/05/2022			Bond Future	8.2128	112.6607	8.1694	112.8339	(0.529)	0.0000	0.0000	72,554
2022/04/04	R186	05/05/2022	6.73	Call	Bond Future	0.2100	0.0002	0.1600	0.0002	(23.810)	0	0	3,600
2022/04/04	R186	05/05/2022	6.73	Put	Bond Future	6,109.0700	6.1091	5,935.8400	5.9358	(2.836)	0	0	0
2022/04/04	R186	05/05/2022	8.64	Call	Bond Future	1,887.7500	1.8878	2,008.7800	2.0088	6.411	0	0	0
2022/04/04	R186	05/05/2022	8.64	Put	Bond Future	203.7400	0.2037	151.5900	0.1516	(25.596)	0	0	4,035
2022/04/04	R186	05/05/2022	8.94	Call	Bond Future	2,916.1200	2.9161	3,066.3800	3.0664	5.153	0	0	0
2022/04/04	R186	05/05/2022	8.94	Put	Bond Future	68.9500	0.0689	46.0300	0.0460	(33.241)	0	0	454
2022/04/04	R186	05/05/2022	8.31	Call	Bond Future	957.6700	0.9577	1,029.7200	1.0297	7.523	0	0	0
2022/04/04	R186	05/05/2022	8.31	Put	Bond Future	571.7000	0.5717	470.5700	0.4706	(17.689)	0	0	0
2022/04/04	R186	05/05/2022	8.35	Call	Bond Future	1,054.3400	1.0543	1,132.7500	1.1328	7.437	0	0	454
2022/04/04	R186	05/05/2022	8.35	Put	Bond Future	509.9900	0.5100	415.2200	0.4152	(18.583)	0	0	0
2022/04/04	R186	05/05/2022	7.88	Call	Bond Future	250.3200	0.2503	266.9500	0.2670	6.643	0	0	435
2022/04/04	R186	05/05/2022	7.88	Put	Bond Future	1,585.4500	1.5854	1,428.9000	1.4289	(9.874)	0	0	0
2022/04/04	R186	05/05/2022	8.30	Call	Bond Future	934.2500	0.9342	1,004.7100	1.0047	7.542	0	0	0
2022/04/04	R186	05/05/2022	8.30	Put	Bond Future	587.9200	0.5879	485.2000	0.4852	(17.472)	0	0	0
2022/04/04	R186	04/08/2022	8.15	Call	Bond Future	950.9200	0.9509	1,004.4700	1.0045	5.631	0	0	0
2022/04/04	R186	04/08/2022	8.15	Put	Bond Future	1,980.1800	1.9802	1,859.0200	1.8590	(6.119)	0	0	0
2022/04/04	R186	04/08/2022	9.78	Call	Bond Future	5,180.2300	5.1802	5,327.3100	5.3273	2.839	0	0	0
2022/04/04	R186	04/08/2022	9.78	Put	Bond Future	228.0700	0.2281	200.4400	0.2004	(12.115)	0	0	3,600
2022/04/04	R186	04/08/2022	7.96	Call	Bond Future	684.7900	0.6848	725.8900	0.7259	6.002	0	0	3,600
2022/04/04	R186	04/08/2022			Bond Future	8.4224	108.8703	8.3759	109.0450	(0.552)	0.0000	0.0000	15
2022/04/04	R186	04/08/2022	8.14	Call	Bond Future	935.6100	0.9356	988.4800	0.9885	5.651	0	0	0
2022/04/04	R186	04/08/2022	8.14	Put	Bond Future	2,002.9000	2.0029	1,881.0600	1.8811	(6.083)	0	0	0
2022/04/04	R186	04/08/2022	6.96	Call	Bond Future	82.3000	0.0823	87.6300	0.0876	6.476	0	0	3,600
2022/04/04	R186	04/08/2022	6.96	Put	Bond Future	5,755.6400	5.7556	5,586.2600	5.5863	(2.943)	0	0	0
2022/04/04	R186	04/08/2022	7.96	Put	Bond Future	2,439.3700	2.4394	2,305.7600	2.3058	(5.477)	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
2022/04/04	R186	04/08/2022	8.13	Call	Bond Future	920.2100	0.9202	972.4000	0.9724	5.672	0	0	0
2022/04/04	R186	04/08/2022	8.13	Put	Bond Future	2,025.5400	2.0255	1,903.0200	1.9030	(6.049)	0	0	0
2022/04/04	R186	03/11/2022	8.53	Call	Bond Future	1,673.5400	1.6735	1,748.2300	1.7482	4.463	0	0	0
2022/04/04	R186	03/11/2022	8.53	Put	Bond Future	1,917.7400	1.9177	1,816.0400	1.8160	(5.303)	0	0	0
2022/04/04	R186	03/11/2022	8.54	Call	Bond Future	1,692.0100	1.6920	1,767.2500	1.7672	4.447	0	0	0
2022/04/04	R186	03/11/2022	8.54	Put	Bond Future	1,900.6600	1.9007	1,799.5100	1.7995	(5.322)	0	0	0
2022/04/04	R186	03/11/2022			Bond Future	8.5988	110.4737	8.5491	110.6501	(0.578)	0.0000	0.0000	0
2022/04/04	R186	03/11/2022	8.55	Call	Bond Future	1,710.2500	1.7103	1,786.0300	1.7860	4.431	0	0	0
2022/04/04	R186	03/11/2022	8.55	Put	Bond Future	1,883.3700	1.8834	1,782.7600	1.7828	(5.342)	0	0	0
2022/04/04	R186	02/02/2023	8.32	Call	Bond Future	1,410.3700	1.4104	1,473.2600	1.4733	4.459	0	0	0
2022/04/04	R186	02/02/2023	8.32	Put	Bond Future	2,823.2300	2.8232	2,707.7800	2.7078	(4.089)	0	0	0
2022/04/04	R186	02/02/2023	8.33	Call	Bond Future	1,424.9000	1.4249	1,488.2400	1.4882	4.445	0	0	0
2022/04/04	R186	02/02/2023	8.33	Put	Bond Future	2,803.8200	2.8038	2,688.8200	2.6888	(4.102)	0	0	0
2022/04/04	R186	02/02/2023			Bond Future	8.7397	107.0371	8.6863	107.2155	(0.611)	0.0000	0.0000	0
2022/04/04	R186	02/02/2023	8.34	Call	Bond Future	1,439.9000	1.4399	1,503.6900	1.5037	4.430	0	0	0
2022/04/04	R186	02/02/2023	8.34	Put	Bond Future	2,784.8900	2.7849	2,670.3400	2.6703	(4.113)	0	0	0
2022/04/04	R197	05/05/2022			Bond Future	329.8226	329.8226	329.4984	329.4984	(0.098)	0.0000	0.0000	752
2022/04/04	R197	04/08/2022			Bond Future	325.8438	325.8438	325.5131	325.5131	(0.101)	0.0000	0.0000	0
2022/04/04	R197	03/11/2022			Bond Future	330.7145	330.7145	330.3762	330.3762	(0.102)	0.0000	0.0000	0
2022/04/04	R197	02/02/2023			Bond Future	327.7045	327.7045	327.3603	327.3603	(0.105)	0.0000	0.0000	0
2022/04/04	R202	05/05/2022			Bond Future	247.1206	247.1206	247.1304	247.1304	0.004	0.0000	0.0000	6,398
2022/04/04	R202	04/08/2022			Bond Future	245.9810	245.9810	245.9892	245.9892	0.003	0.0000	0.0000	91
2022/04/04	R202	03/11/2022			Bond Future	249.6571	249.6571	249.6635	249.6635	0.003	0.0000	0.0000	0
2022/04/04	R202	02/02/2023			Bond Future	249.3153	249.3153	249.3211	249.3211	0.002	0.0000	0.0000	0
2022/04/04	R209	05/05/2022	9.50	Call	Bond Future	20.1500	0.0202	16.6800	0.0167	(17.221)	0	0	2,975
2022/04/04	R209	05/05/2022	9.50	Put	Bond Future	5,009.0600	5.0091	4,908.9300	4.9089	(1.999)	0	0	0
2022/04/04	R209	05/05/2022	9.75	Call	Bond Future	96.1900	0.0962	87.2600	0.0873	(9.284)	0	0	8,525
2022/04/04	R209	05/05/2022	9.75	Put	Bond Future	3,540.3100	3.5403	3,434.7200	3.4347	(2.983)	0	0	0
2022/04/04	R209	05/05/2022	10.25	Call	Bond Future	830.4600	0.8305	826.0700	0.8261	(0.529)	0	0	0
2022/04/04	R209	05/05/2022	10.25	Put	Bond Future	1,314.6600	1.3147	1,213.6100	1.2136	(7.686)	0	0	11,000
2022/04/04	R209	05/05/2022	10.75	Call	Bond Future	2,629.4500	2.6294	2,673.5000	2.6735	1.675	0	0	0
2022/04/04	R209	05/05/2022	10.75	Put	Bond Future	317.5900	0.3176	264.9800	0.2650	(16.565)	0	0	1,050
2022/04/04	R209	05/05/2022	11.43	Call	Bond Future	5,896.0500	5.8961	5,984.2600	5.9843	1.496	0	0	0
2022/04/04	R209	05/05/2022	11.43	Put	Bond Future	26.2100	0.0262	17.7600	0.0178	(32.240)	0	0	0
2022/04/04	R209	05/05/2022	11.44	Call	Bond Future	5,945.2400	5.9452	6,033.7500	6.0338	1.489	0	0	0
2022/04/04	R209	05/05/2022	11.44	Put	Bond Future	25.0800	0.0251	16.9300	0.0169	(32.496)	0	0	0
2022/04/04	R209	05/05/2022			Bond Future	10.3346	70.8957	10.3176	70.9923	(0.164)	0.0000	0.0000	20,414
2022/04/04	R209	05/05/2022	11.45	Call	Bond Future	5,994.4400	5.9944	6,083.2300	6.0832	1.481	0	0	0
2022/04/04	R209	05/05/2022	11.45	Put	Bond Future	24.0100	0.0240	16.1400	0.0161	(32.778)	0	0	0
2022/04/04	R209	05/05/2022	12.00	Call	Bond Future	8,652.4000	8.6524	8,748.2400	8.7482	1.108	0	0	0
2022/04/04	R209	05/05/2022	12.00	Put	Bond Future	1.7600	0.0018	0.9400	0.0009	(46.591)	0	0	12,050
2022/04/04	R209	04/08/2022	10.58	Call	Bond Future	2,242.2600	2.2423	2,272.7600	2.2728	1.360	0	0	0
2022/04/04	R209	04/08/2022	10.58	Put	Bond Future	1,746.4300	1.7464	1,679.5100	1.6795	(3.832)	0	0	0
2022/04/04	R209	04/08/2022	10.57	Put	Bond Future	1,770.7200	1.7707	1,703.3600	1.7034	(3.804)	0	0	0
2022/04/04	R209	04/08/2022			Bond Future	10.4906	71.8376	10.4731	71.9350	(0.167)	0.0000	0.0000	1,550

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
2022/04/04	R209	04/08/2022	10.59	Call	Bond Future	2,273.3600	2.2734	2,304.3000	2.3043	1.361	0	0	0
2022/04/04	R209	04/08/2022	10.59	Put	Bond Future	1,722.4100	1.7224	1,655.9300	1.6559	(3.860)	0	0	0
2022/04/04	R209	04/08/2022	10.57	Call	Bond Future	2,211.3600	2.2114	2,241.4200	2.2414	1.359	0	0	0
2022/04/04	R209	03/11/2022	11.03	Call	Bond Future	3,857.9900	3.8580	3,904.1800	3.9042	1.197	0	0	0
2022/04/04	R209	03/11/2022	11.03	Put	Bond Future	1,716.1000	1.7161	1,663.9700	1.6640	(3.038)	0	0	0
2022/04/04	R209	03/11/2022	9.50	Call	Bond Future	410.1100	0.4101	415.3500	0.4153	1.278	0	0	0
2022/04/04	R209	03/11/2022	9.50	Put	Bond Future	6,977.2000	6.9772	6,884.1200	6.8841	(1.334)	0	0	0
2022/04/04	R209	03/11/2022	10.50	Put	Bond Future	2,936.1100	2.9361	2,866.9300	2.8669	(2.356)	0	0	0
2022/04/04	R209	03/11/2022	9.25	Call	Bond Future	246.9100	0.2469	249.5800	0.2496	1.081	0	0	6,000
2022/04/04	R209	03/11/2022	9.25	Put	Bond Future	8,383.5100	8.3835	8,287.8600	8.2879	(1.141)	0	0	0
2022/04/04	R209	03/11/2022			Bond Future	10.6290	69.7499	10.6110	69.8482	(0.169)	0.0000	0.0000	2,750
2022/04/04	R209	03/11/2022	11.50	Call	Bond Future	5,606.0200	5.6060	5,665.5100	5.6655	1.061	0	0	0
2022/04/04	R209	03/11/2022	11.50	Put	Bond Future	1,070.5400	1.0705	1,031.7100	1.0317	(3.627)	0	0	0
2022/04/04	R209	03/11/2022	11.00	Call	Bond Future	3,752.9900	3.7530	3,798.2700	3.7983	1.207	0	0	0
2022/04/04	R209	03/11/2022	11.00	Put	Bond Future	1,768.1000	1.7681	1,715.0600	1.7151	(3.000)	0	0	6,000
2022/04/04	R209	03/11/2022	11.01	Call	Bond Future	3,787.8800	3.7879	3,833.4600	3.8335	1.203	0	0	0
2022/04/04	R209	03/11/2022	11.01	Put	Bond Future	1,750.6000	1.7506	1,697.8600	1.6979	(3.013)	0	0	0
2022/04/04	R209	03/11/2022	11.02	Call	Bond Future	3,822.8800	3.8229	3,868.7700	3.8688	1.200	0	0	0
2022/04/04	R209	03/11/2022	11.02	Put	Bond Future	1,733.2700	1.7333	1,680.8400	1.6808	(3.025)	0	0	0
2022/04/04	R209	03/11/2022	10.00	Call	Bond Future	1,111.0900	1.1111	1,125.9300	1.1259	1.336	0	0	0
2022/04/04	R209	03/11/2022	10.00	Put	Bond Future	4,667.9100	4.6679	4,584.4300	4.5844	(1.788)	0	0	6,000
2022/04/04	R209	03/11/2022	10.50	Call	Bond Future	2,226.6500	2.2266	2,255.7900	2.2558	1.309	0	0	0
2022/04/04	R209	02/02/2023	10.79	Call	Bond Future	3,090.8700	3.0909	3,129.3900	3.1294	1.246	0	0	0
2022/04/04	R209	02/02/2023	10.80	Put	Bond Future	2,854.5000	2.8545	2,794.0000	2.7940	(2.119)	0	0	0
2022/04/04	R209	02/02/2023	10.78	Call	Bond Future	3,062.6900	3.0627	3,100.9200	3.1009	1.248	0	0	0
2022/04/04	R209	02/02/2023			Bond Future	10.7505	70.9235	10.7320	71.0228	(0.172)	0.0000	0.0000	0
2022/04/04	R209	02/02/2023	10.79	Put	Bond Future	2,879.5600	2.8796	2,818.7800	2.8188	(2.111)	0	0	0
2022/04/04	R209	02/02/2023	10.80	Call	Bond Future	3,119.1700	3.1192	3,157.9700	3.1580	1.244	0	0	0
2022/04/04	R209	02/02/2023	10.78	Put	Bond Future	2,904.8100	2.9048	2,843.7400	2.8437	(2.102)	0	0	0
2022/04/04	R210	05/05/2022			Bond Future	217.8480	217.8480	217.8498	217.8498	0.001	0.0000	0.0000	1,062
2022/04/04	R210	04/08/2022			Bond Future	220.7967	220.7967	220.7971	220.7971	0.000	0.0000	0.0000	266
2022/04/04	R210	03/11/2022			Bond Future	221.1629	221.1629	221.1623	221.1623	0.000	0.0000	0.0000	0
2022/04/04	R210	02/02/2023			Bond Future	224.9244	224.9244	224.9218	224.9218	(0.001)	0.0000	0.0000	0
2022/04/04	R213	05/05/2022	10.63	Call	Bond Future	3,805.5300	3.8055	3,920.9500	3.9210	3.033	0	0	0
2022/04/04	R213	05/05/2022	10.65	Put	Bond Future	91.6500	0.0916	66.3800	0.0664	(27.572)	0	0	0
2022/04/04	R213	05/05/2022			Bond Future	9.8887	84.6036	9.8611	84.7457	(0.279)	0.0000	0.0000	24,996
2022/04/04	R213	05/05/2022	10.63	Put	Bond Future	98.4400	0.0984	71.7500	0.0717	(27.113)	0	0	0
2022/04/04	R213	05/05/2022	10.64	Call	Bond Future	3,850.6200	3.8506	3,966.7500	3.9668	3.016	0	0	0
2022/04/04	R213	05/05/2022	10.64	Put	Bond Future	94.9900	0.0950	69.0100	0.0690	(27.350)	0	0	0
2022/04/04	R213	05/05/2022	10.65	Call	Bond Future	3,895.7700	3.8958	4,012.6100	4.0126	2.999	0	0	0
2022/04/04	R213	04/08/2022	9.88	Call	Bond Future	1,335.8800	1.3359	1,375.7800	1.3758	2.987	0	0	0
2022/04/04	R213	04/08/2022	9.89	Call	Bond Future	1,357.6600	1.3577	1,398.1500	1.3981	2.982	0	0	0
2022/04/04	R213	04/08/2022	9.90	Put	Bond Future	2,300.1500	2.3001	2,197.7700	2.1978	(4.451)	0	0	0
2022/04/04	R213	04/08/2022			Bond Future	10.0830	85.6922	10.0543	85.8356	(0.285)	0.0000	0.0000	0
2022/04/04	R213	04/08/2022	9.88	Put	Bond Future	2,357.5300	2.3575	2,253.9900	2.2540	(4.392)	0	0	0
2022/04/04	R213	04/08/2022	9.89	Put	Bond Future	2,328.6100	2.3286	2,225.6600	2.2257	(4.421)	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
2022/04/04	R213	04/08/2022	9.90	Call	Bond Future	1,379.8500	1.3799	1,420.9100	1.4209	2.976	0	0	0
2022/04/04	R213	03/11/2022	10.38	Call	Bond Future	2,664.8200	2.6648	2,730.1300	2.7301	2.451	0	0	0
2022/04/04	R213	03/11/2022	10.38	Put	Bond Future	2,026.7800	2.0268	1,947.2700	1.9473	(3.923)	0	0	0
2022/04/04	R213	03/11/2022	10.39	Call	Bond Future	2,692.1100	2.6921	2,757.8900	2.7579	2.443	0	0	0
2022/04/04	R213	03/11/2022	10.39	Put	Bond Future	2,006.0300	2.0060	1,926.9900	1.9270	(3.940)	0	0	0
2022/04/04	R213	03/11/2022	10.37	Call	Bond Future	2,637.4100	2.6374	2,702.2500	2.7023	2.458	0	0	0
2022/04/04	R213	03/11/2022	10.37	Put	Bond Future	2,047.4500	2.0475	1,967.4700	1.9675	(3.906)	0	0	200
2022/04/04	R213	03/11/2022	9.19	Call	Bond Future	476.2200	0.4762	492.0200	0.4920	3.318	0	0	476
2022/04/04	R213	03/11/2022	9.19	Put	Bond Future	5,822.4500	5.8225	5,693.4300	5.6934	(2.216)	0	0	0
2022/04/04	R213	03/11/2022			Bond Future	10.2479	83.4341	10.2181	83.5789	(0.291)	0.0000	0.0000	0
2022/04/04	R213	03/11/2022	10.40	Call	Bond Future	2,719.5300	2.7195	2,785.8000	2.7858	2.437	0	0	0
2022/04/04	R213	03/11/2022	10.40	Put	Bond Future	1,985.4400	1.9854	1,906.8900	1.9069	(3.956)	0	0	0
2022/04/04	R213	03/11/2022	9.98	Call	Bond Future	1,690.2600	1.6903	1,736.5800	1.7366	2.740	0	0	0
2022/04/04	R213	03/11/2022	9.98	Put	Bond Future	3,003.9100	3.0039	2,905.4100	2.9054	(3.279)	0	0	200
2022/04/04	R213	03/11/2022	10.19	Call	Bond Future	2,172.1300	2.1721	2,228.3600	2.2284	2.589	0	0	0
2022/04/04	R213	03/11/2022	10.19	Put	Bond Future	2,453.8000	2.4538	2,365.2100	2.3652	(3.610)	0	0	476
2022/04/04	R213	03/11/2022	9.13	Call	Bond Future	429.7100	0.4297	443.9900	0.4440	3.323	0	0	200
2022/04/04	R213	03/11/2022	9.13	Put	Bond Future	6,092.2100	6.0922	5,961.6700	5.9617	(2.143)	0	0	0
2022/04/04	R213	03/11/2022	9.84	Call	Bond Future	1,404.2100	1.4042	1,444.1800	1.4442	2.846	0	0	0
2022/04/04	R213	03/11/2022	9.84	Put	Bond Future	3,415.0100	3.4150	3,310.1600	3.3102	(3.070)	0	0	476
2022/04/04	R213	02/02/2023	10.43	Put	Bond Future	2,654.9700	2.6550	2,572.8000	2.5728	(3.095)	0	0	0
2022/04/04	R213	02/02/2023	12.20	Call	Bond Future	8,652.1200	8.6521	8,768.3500	8.7684	1.343	0	0	0
2022/04/04	R213	02/02/2023	12.20	Put	Bond Future	655.1500	0.6552	624.9100	0.6249	(4.616)	0	0	935
2022/04/04	R213	02/02/2023	10.22	Put	Bond Future	3,146.6300	3.1466	3,056.0900	3.0561	(2.877)	0	0	0
2022/04/04	R213	02/02/2023	10.23	Call	Bond Future	2,350.5400	2.3505	2,406.8700	2.4069	2.396	0	0	0
2022/04/04	R213	02/02/2023	10.35	Call	Bond Future	2,634.3500	2.6344	2,695.4700	2.6955	2.320	0	0	0
2022/04/04	R213	02/02/2023	10.35	Put	Bond Future	2,834.4300	2.8344	2,749.0800	2.7491	(3.011)	0	0	476
2022/04/04	R213	02/02/2023	10.01	Call	Bond Future	1,877.0000	1.8770	1,924.6500	1.9247	2.539	0	0	0
2022/04/04	R213	02/02/2023			Bond Future	10.3923	84.8712	10.3613	85.0177	(0.298)	0.0000	0.0000	0
2022/04/04	R213	02/02/2023	10.43	Call	Bond Future	2,832.7700	2.8328	2,897.0700	2.8971	2.270	0	0	935
2022/04/04	R213	02/02/2023	10.22	Call	Bond Future	2,327.7500	2.3278	2,383.6800	2.3837	2.403	0	0	0
2022/04/04	R213	02/02/2023	10.23	Put	Bond Future	3,121.6100	3.1216	3,031.4700	3.0315	(2.888)	0	0	0
2022/04/04	R213	02/02/2023	9.16	Call	Bond Future	606.3900	0.6064	625.4100	0.6254	3.137	0	0	476
2022/04/04	R213	02/02/2023	9.16	Put	Bond Future	6,698.6200	6.6986	6,571.1700	6.5712	(1.903)	0	0	0
2022/04/04	R213	02/02/2023	10.01	Put	Bond Future	3,708.0700	3.7081	3,609.2500	3.6093	(2.665)	0	0	476
2022/04/04	R213	02/02/2023	10.21	Call	Bond Future	2,305.0800	2.3051	2,360.6100	2.3606	2.409	0	0	0
2022/04/04	R213	02/02/2023	10.21	Put	Bond Future	3,171.8100	3.1718	3,080.8700	3.0809	(2.867)	0	0	0
2022/04/04	R214	05/05/2022	11.73	Put	Bond Future	29.2900	0.0293	18.4500	0.0185	(37.009)	0	0	0
2022/04/04	R214	05/05/2022	11.74	Put	Bond Future	28.0900	0.0281	17.6200	0.0176	(37.273)	0	0	0
2022/04/04	R214	05/05/2022	11.75	Call	Bond Future	6,244.0500	6.2440	6,424.9200	6.4249	2.897	0	0	0
2022/04/04	R214	05/05/2022			Bond Future	10.6189	67.9868	10.5868	68.1778	(0.302)	0.0000	0.0000	15,309
2022/04/04	R214	05/05/2022	11.73	Call	Bond Future	6,144.5300	6.1445	6,324.6600	6.3247	2.932	0	0	0
2022/04/04	R214	05/05/2022	11.74	Call	Bond Future	6,194.3000	6.1943	6,374.8000	6.3748	2.914	0	0	0
2022/04/04	R214	05/05/2022	11.75	Put	Bond Future	26.9400	0.0269	16.8400	0.0168	(37.491)	0	0	0
2022/04/04	R214	04/08/2022	10.98	Put	Bond Future	1,574.7500	1.5747	1,474.7900	1.4748	(6.348)	0	0	0
2022/04/04	R214	04/08/2022	10.99	Call	Bond Future	2,787.2000	2.7872	2,881.1200	2.8811	3.370	0	0	0
2022/04/04	R214	04/08/2022			Bond Future	10.7740	68.8598	10.7408	69.0529	(0.308)	0.0000	0.0000	1,337

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/04	R214	04/08/2022	10.97	Call	Bond Future	2,718.4100	2.7184	2,810.6600	2.8107	3.394	0	0	0
2022/04/04	R214	04/08/2022	10.97	Put	Bond Future	1,596.9400	1.5969	1,496.1400	1.4961	(6.312)	0	0	0
2022/04/04	R214	04/08/2022	10.98	Call	Bond Future	2,752.6300	2.7526	2,845.7200	2.8457	3.382	0	0	0
2022/04/04	R214	04/08/2022	10.99	Put	Bond Future	1,552.9700	1.5530	1,453.8400	1.4538	(6.383)	0	0	0
2022/04/04	R214	03/11/2022	11.34	Call	Bond Future	4,177.4800	4.1775	4,287.7700	4.2878	2.640	0	0	0
2022/04/04	R214	03/11/2022	11.36	Put	Bond Future	1,740.3400	1.7403	1,656.3900	1.6564	(4.824)	0	0	0
2022/04/04	R214	03/11/2022			Bond Future	10.9052	66.6045	10.8709	66.7999	(0.314)	0.0000	0.0000	0
2022/04/04	R214	03/11/2022	11.34	Put	Bond Future	1,774.4000	1.7744	1,689.3300	1.6893	(4.794)	0	0	0
2022/04/04	R214	03/11/2022	11.35	Call	Bond Future	4,214.0000	4.2140	4,324.8500	4.3249	2.631	0	0	0
2022/04/04	R214	03/11/2022	11.35	Put	Bond Future	1,757.2900	1.7573	1,672.7800	1.6728	(4.809)	0	0	0
2022/04/04	R214	03/11/2022	11.36	Call	Bond Future	4,250.6200	4.2506	4,362.0300	4.3620	2.621	0	0	0
2022/04/04	R214	02/02/2023	11.07	Call	Bond Future	3,299.7100	3.2997	3,391.5800	3.3916	2.784	0	0	0
2022/04/04	R214	02/02/2023	11.07	Put	Bond Future	3,025.8300	3.0258	2,919.6900	2.9197	(3.508)	0	0	0
2022/04/04	R214	02/02/2023	11.08	Call	Bond Future	3,329.4800	3.3295	3,421.9000	3.4219	2.776	0	0	0
2022/04/04	R214	02/02/2023	11.08	Put	Bond Future	3,000.0800	3.0001	2,894.4900	2.8945	(3.520)	0	0	0
2022/04/04	R214	02/02/2023			Bond Future	11.0209	67.7540	10.9856	67.9520	(0.320)	0.0000	0.0000	0
2022/04/04	R214	02/02/2023	11.09	Call	Bond Future	3,359.1200	3.3591	3,452.1000	3.4521	2.768	0	0	0
2022/04/04	R214	02/02/2023	11.09	Put	Bond Future	2,974.2600	2.9743	2,869.2300	2.8692	(3.531)	0	0	0
2022/04/04	R248	05/05/2022	11.79	Call	Bond Future	8,249.5000	8.2495	8,444.2300	8.4442	2.361	0	0	0
2022/04/04	R248	05/05/2022	11.79	Put	Bond Future	26.7100	0.0267	16.7500	0.0168	(37.289)	0	0	0
2022/04/04	R248	05/05/2022	11.80	Call	Bond Future	8,311.3000	8.3113	8,506.3800	8.5064	2.347	0	0	0
2022/04/04	R248	05/05/2022			Bond Future	10.5980	85.4378	10.5709	85.6425	(0.255)	0.0000	0.0000	193,388
2022/04/04	R248	05/05/2022	11.80	Put	Bond Future	25.6000	0.0256	15.9900	0.0160	(37.539)	0	0	0
2022/04/04	R248	05/05/2022	11.81	Call	Bond Future	8,373.0800	8.3731	8,568.4900	8.5685	2.334	0	0	0
2022/04/04	R248	05/05/2022	11.81	Put	Bond Future	24.5500	0.0246	15.2700	0.0153	(37.800)	0	0	0
2022/04/04	R248	04/08/2022	10.98	Call	Bond Future	3,577.7200	3.5777	3,674.7200	3.6747	2.711	0	0	0
2022/04/04	R248	04/08/2022	10.98	Put	Bond Future	1,918.9600	1.9190	1,809.1700	1.8092	(5.721)	0	0	0
2022/04/04	R248	04/08/2022	10.99	Call	Bond Future	3,621.9600	3.6220	3,719.8600	3.7199	2.703	0	0	0
2022/04/04	R248	04/08/2022	10.99	Put	Bond Future	1,892.1900	1.8922	1,783.3000	1.7833	(5.755)	0	0	0
2022/04/04	R248	04/08/2022	10.20	Call	Bond Future	937.4400	0.9374	968.0800	0.9681	3.268	0	0	1,700
2022/04/04	R248	04/08/2022	10.40	Put	Bond Future	4,103.6500	4.1037	3,942.4100	3.9424	(3.929)	0	0	0
2022/04/04	R248	04/08/2022			Bond Future	10.7507	86.5350	10.7226	86.7418	(0.261)	0.0000	0.0000	6,533
2022/04/04	R248	04/08/2022	11.00	Call	Bond Future	3,666.4200	3.6664	3,765.2100	3.7652	2.694	0	0	0
2022/04/04	R248	04/08/2022	11.00	Put	Bond Future	1,865.7400	1.8657	1,757.7400	1.7577	(5.789)	0	0	0
2022/04/04	R248	04/08/2022	10.90	Call	Bond Future	3,232.0400	3.2320	3,321.7800	3.3218	2.777	0	0	1,700
2022/04/04	R248	04/08/2022	10.90	Put	Bond Future	2,145.3100	2.1453	2,028.2600	2.0283	(5.456)	0	0	0
2022/04/04	R248	04/08/2022	9.70	Call	Bond Future	212.6000	0.2126	219.5400	0.2195	3.264	0	0	0
2022/04/04	R248	04/08/2022	9.70	Put	Bond Future	8,619.0900	8.6191	8,419.2400	8.4192	(2.319)	0	0	0
2022/04/04	R248	04/08/2022	10.20	Put	Bond Future	5,169.6500	5.1697	4,993.5000	4.9935	(3.407)	0	0	0
2022/04/04	R248	04/08/2022	10.40	Call	Bond Future	1,450.7900	1.4508	1,496.3400	1.4963	3.140	0	0	0
2022/04/04	R248	03/11/2022	11.32	Call	Bond Future	5,284.6100	5.2846	5,399.5700	5.3996	2.175	0	0	0
2022/04/04	R248	03/11/2022	11.30	Put	Bond Future	2,256.1900	2.2562	2,160.8000	2.1608	(4.228)	0	0	0
2022/04/04	R248	03/11/2022	11.31	Put	Bond Future	2,234.3800	2.2344	2,139.6000	2.1396	(4.242)	0	0	0
2022/04/04	R248	03/11/2022			Bond Future	10.8796	83.4069	10.8506	83.6161	(0.266)	0.0000	0.0000	0
2022/04/04	R248	03/11/2022	11.32	Put	Bond Future	2,212.7800	2.2128	2,118.6100	2.1186	(4.256)	0	0	0
2022/04/04	R248	03/11/2022	11.30	Call	Bond Future	5,192.9200	5.1929	5,306.6600	5.3067	2.190	0	0	0
2022/04/04	R248	03/11/2022	11.31	Call	Bond Future	5,238.7100	5.2387	5,353.0600	5.3531	2.183	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
2022/04/04	R248 02/02/2023	11.08	Call	Bond Future	4,290.3000	4.2903	4,387.8000	4.3878	2.273	0	0	0
2022/04/04	R248 02/02/2023	11.08	Put	Bond Future	3,679.9100	3.6799	3,565.6000	3.5656	(3.106)	0	0	0
2022/04/04	R248 02/02/2023			Bond Future	10.9932	84.8468	10.9633	85.0586	(0.272)	0.0000	0.0000	0
2022/04/04	R248 02/02/2023	11.06	Call	Bond Future	4,214.7500	4.2148	4,311.0600	4.3111	2.285	0	0	0
2022/04/04	R248 02/02/2023	11.06	Put	Bond Future	3,744.2800	3.7443	3,628.7800	3.6288	(3.085)	0	0	0
2022/04/04	R248 02/02/2023	11.07	Call	Bond Future	4,252.3100	4.2523	4,349.2100	4.3492	2.279	0	0	0
2022/04/04	R248 02/02/2023	11.07	Put	Bond Future	3,711.8200	3.7118	3,596.9100	3.5969	(3.096)	0	0	0

Total **1272473**