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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/04/2022 TO 05/04/2022

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
2022/04/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	2025	05/05/2022		Bond Future	159.7038	159.7038	159.7021	159.7021	(0.001)	0.0000	0.0000	5,484
2022/04/05	2025	04/08/2022		Bond Future	160.2419	160.2419	160.2426	160.2426	0.000	0.0000	0.0000	1,130
2022/04/05	2025	03/11/2022		Bond Future	162.6354	162.6354	162.5949	162.5949	(0.025)	0.0000	0.0000	0
2022/04/05	2025	02/02/2023		Bond Future	163.7356	163.7356	163.6666	163.6666	(0.042)	0.0000	0.0000	0
2022/04/05	2029	05/05/2022		Bond Future	116.5331	116.5331	116.8355	116.8355	0.259	0.0000	0.0000	2,745
2022/04/05	2029	04/08/2022		Bond Future	118.1097	118.1097	118.4179	118.4179	0.261	0.0000	0.0000	1,844
2022/04/05	2029	03/11/2022		Bond Future	118.6424	118.6424	118.9249	118.9249	0.238	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
2022/04/05	2029	02/02/2023			Bond Future	120.6587	120.6587	120.9257	120.9257	0.221	0.0000	0.0000	0
2022/04/05	2030	05/05/2022	8.14	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	1,800
2022/04/05	2030	05/05/2022	8.14	Put	Bond Future	7,934.4800	7.9345	7,794.6600	7.7947	(1.762)	0	0	0
2022/04/05	2030	05/05/2022	8.47	Call	Bond Future	1.4100	0.0014	1.4900	0.0015	5.674	0	0	1,073
2022/04/05	2030	05/05/2022	10.21	Call	Bond Future	3,034.6900	3.0347	3,152.2000	3.1522	3.872	0	0	0
2022/04/05	2030	05/05/2022	10.21	Put	Bond Future	138.2900	0.1383	115.9800	0.1160	(16.133)	0	0	0
2022/04/05	2030	05/05/2022	9.95	Call	Bond Future	1,964.9500	1.9650	2,060.7300	2.0607	4.874	0	0	0
2022/04/05	2030	05/05/2022	9.65	Put	Bond Future	852.5900	0.8526	773.2700	0.7733	(9.303)	0	0	5,000
2022/04/05	2030	05/05/2022	8.81	Put	Bond Future	4,273.1000	4.2731	4,134.8600	4.1349	(3.235)	0	0	0
2022/04/05	2030	05/05/2022	8.89	Put	Bond Future	3,858.9200	3.8589	3,721.8300	3.7218	(3.553)	0	0	0
2022/04/05	2030	05/05/2022	9.15	Call	Bond Future	147.9400	0.1479	159.7200	0.1597	7.963	0	0	7,500
2022/04/05	2030	05/05/2022	9.15	Put	Bond Future	2,598.9500	2.5989	2,470.9100	2.4709	(4.927)	0	0	0
2022/04/05	2030	05/05/2022			Bond Future	9.6260	93.4422	9.5984	93.5820	(0.287)	0.0000	0.0000	69,898
2022/04/05	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/05	2030	05/05/2022	7.73	Put	Bond Future	10,275.7400	10.2757	10,135.9200	10.1359	(1.361)	0	0	0
2022/04/05	2030	05/05/2022	8.47	Put	Bond Future	6,100.6000	6.1006	5,960.8600	5.9609	(2.291)	0	0	0
2022/04/05	2030	05/05/2022	11.04	Call	Bond Future	6,817.2700	6.8173	6,956.0900	6.9561	2.036	0	0	0
2022/04/05	2030	05/05/2022	11.04	Put	Bond Future	3.5900	0.0036	2.5900	0.0026	(27.855)	0	0	1,800
2022/04/05	2030	05/05/2022	9.95	Put	Bond Future	343.3700	0.3434	299.3300	0.2993	(12.826)	0	0	1,073
2022/04/05	2030	05/05/2022	10.19	Call	Bond Future	2,948.0100	2.9480	3,064.2000	3.0642	3.941	0	0	0
2022/04/05	2030	05/05/2022	10.19	Put	Bond Future	148.8400	0.1488	125.2100	0.1252	(15.876)	0	0	0
2022/04/05	2030	05/05/2022	10.20	Call	Bond Future	2,991.2800	2.9913	3,108.1300	3.1081	3.906	0	0	0
2022/04/05	2030	05/05/2022	10.20	Put	Bond Future	143.4800	0.1435	120.5100	0.1205	(16.009)	0	0	200
2022/04/05	2030	05/05/2022	9.35	Call	Bond Future	359.9000	0.3599	386.5300	0.3865	7.399	0	0	0
2022/04/05	2030	05/05/2022	9.35	Put	Bond Future	1,771.0400	1.7710	1,657.8500	1.6578	(6.391)	0	0	1,073
2022/04/05	2030	05/05/2022	9.60	Call	Bond Future	844.4400	0.8444	898.7300	0.8987	6.429	0	0	0
2022/04/05	2030	05/05/2022	9.60	Put	Bond Future	976.3000	0.9763	890.7700	0.8908	(8.761)	0	0	5,000
2022/04/05	2030	05/05/2022	9.65	Call	Bond Future	973.8900	0.9739	1,034.3900	1.0344	6.212	0	0	0
2022/04/05	2030	05/05/2022	8.81	Call	Bond Future	20.0700	0.0201	21.6500	0.0217	7.872	0	0	200
2022/04/05	2030	05/05/2022	8.89	Call	Bond Future	33.8200	0.0338	36.5500	0.0365	8.072	0	0	1,800
2022/04/05	2030	04/08/2022	9.56	Call	Bond Future	1,159.5800	1.1596	1,209.2500	1.2092	4.283	0	0	0
2022/04/05	2030	04/08/2022	9.56	Put	Bond Future	2,497.4700	2.4975	2,404.0700	2.4041	(3.740)	0	0	0
2022/04/05	2030	04/08/2022	10.95	Call	Bond Future	5,623.0500	5.6230	5,742.5000	5.7425	2.124	0	0	0
2022/04/05	2030	04/08/2022	10.95	Put	Bond Future	362.6500	0.3627	339.0300	0.3390	(6.513)	0	0	800
2022/04/05	2030	04/08/2022			Bond Future	9.8313	90.6774	9.8021	90.8205	(0.298)	0.0000	0.0000	24,874
2022/04/05	2030	04/08/2022	9.05	Call	Bond Future	410.3500	0.4103	432.6900	0.4327	5.444	0	0	800
2022/04/05	2030	04/08/2022	9.05	Put	Bond Future	4,331.6000	4.3316	4,210.8700	4.2109	(2.787)	0	0	0
2022/04/05	2030	04/08/2022	9.54	Call	Bond Future	1,120.6600	1.1207	1,169.1100	1.1691	4.323	0	0	0
2022/04/05	2030	04/08/2022	9.54	Put	Bond Future	2,558.1600	2.5582	2,463.5400	2.4635	(3.699)	0	0	0
2022/04/05	2030	04/08/2022	9.55	Call	Bond Future	1,140.0100	1.1400	1,189.0700	1.1891	4.303	0	0	0
2022/04/05	2030	04/08/2022	9.55	Put	Bond Future	2,527.6900	2.5277	2,433.6800	2.4337	(3.719)	0	0	0
2022/04/05	2030	04/08/2022	8.30	Call	Bond Future	57.4900	0.0575	61.3700	0.0614	6.749	0	0	800
2022/04/05	2030	04/08/2022	8.30	Put	Bond Future	7,947.2400	7.9472	7,808.0500	7.8080	(1.751)	0	0	0
2022/04/05	2030	03/11/2022	10.10	Call	Bond Future	2,506.3200	2.5063	2,567.5800	2.5676	2.444	0	0	0
2022/04/05	2030	03/11/2022	10.10	Put	Bond Future	2,050.1800	2.0502	1,990.0600	1.9901	(2.932)	0	0	0
2022/04/05	2030	03/11/2022			Bond Future	10.0033	92.0132	9.9776	92.1345	(0.256)	0.0000	0.0000	0
2022/04/05	2030	03/11/2022	10.09	Call	Bond Future	2,480.3000	2.4803	2,541.1600	2.5412	2.454	0	0	0

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2022/04/05	2030	03/11/2022	10.09	Put	Bond Future	2,071.1700		2.0712	2,010.6500	2.0106	(2.922)	0	0	0
2022/04/05	2030	03/11/2022	10.08	Call	Bond Future	2,454.4200		2.4544	2,514.8800	2.5149	2.463	0	0	0
2022/04/05	2030	03/11/2022	10.08	Put	Bond Future	2,092.3300		2.0923	2,031.4100	2.0314	(2.912)	0	0	0
2022/04/05	2030	02/02/2023	10.01	Put	Bond Future	2,962.5600		2.9626	2,901.9800	2.9020	(2.045)	0	0	0
2022/04/05	2030	02/02/2023	9.94	Put	Bond Future	3,132.8200		3.1328	3,070.1200	3.0701	(2.001)	0	0	102
2022/04/05	2030	02/02/2023	9.99	Call	Bond Future	2,246.1100		2.2461	2,292.5600	2.2926	2.068	0	0	0
2022/04/05	2030	02/02/2023	10.00	Call	Bond Future	2,268.4400		2.2684	2,315.1900	2.3152	2.061	0	0	0
2022/04/05	2030	02/02/2023	9.20	Call	Bond Future	876.4000		0.8764	900.1200	0.9001	2.707	0	0	0
2022/04/05	2030	02/02/2023	9.20	Put	Bond Future	5,392.2100		5.3922	5,308.3000	5.3083	(1.556)	0	0	0
2022/04/05	2030	02/02/2023	9.66	Call	Bond Future	1,579.2300		1.5792	1,615.7800	1.6158	2.314	0	0	0
2022/04/05	2030	02/02/2023	9.66	Put	Bond Future	3,887.1300		3.8871	3,816.0500	3.8161	(1.829)	0	0	102
2022/04/05	2030	02/02/2023	9.80	Call	Bond Future	1,847.0200		1.8470	1,887.7500	1.8878	2.205	0	0	0
2022/04/05	2030	02/02/2023	8.81	Put	Bond Future	6,956.7600		6.9568	6,864.4600	6.8645	(1.327)	0	0	0
2022/04/05	2030	02/02/2023			Bond Future	10.1560		89.5536	10.1325	89.6613	(0.231)	0.0000	0.0000	0
2022/04/05	2030	02/02/2023	10.01	Call	Bond Future	2,290.8900		2.2909	2,337.9400	2.3379	2.054	0	0	0
2022/04/05	2030	02/02/2023	9.94	Call	Bond Future	2,136.8700		2.1369	2,181.8000	2.1818	2.103	0	0	0
2022/04/05	2030	02/02/2023	9.99	Put	Bond Future	3,010.2800		3.0103	2,949.1000	2.9491	(2.032)	0	0	0
2022/04/05	2030	02/02/2023	10.00	Put	Bond Future	2,986.3500		2.9863	2,925.4700	2.9255	(2.039)	0	0	0
2022/04/05	2030	02/02/2023	9.80	Put	Bond Future	3,495.9600		3.4960	3,429.0600	3.4291	(1.914)	0	0	0
2022/04/05	2030	02/02/2023	8.81	Call	Bond Future	516.4000		0.5164	531.7300	0.5317	2.969	0	0	102
2022/04/05	2032	05/05/2022	10.29	Put	Bond Future	412.5500		0.4126	340.3200	0.3403	(17.508)	0	0	0
2022/04/05	2032	05/05/2022	11.18	Call	Bond Future	6,461.2100		6.4612	6,702.1400	6.7021	3.729	0	0	0
2022/04/05	2032	05/05/2022	11.18	Put	Bond Future	11.5600		0.0116	7.9600	0.0080	(31.142)	0	0	780
2022/04/05	2032	05/05/2022	10.98	Call	Bond Future	5,433.1200		5.4331	5,669.3000	5.6693	4.347	0	0	0
2022/04/05	2032	05/05/2022	10.98	Put	Bond Future	30.0200		0.0300	21.6700	0.0217	(27.815)	0	0	993
2022/04/05	2032	05/05/2022	11.02	Put	Bond Future	25.1300		0.0251	17.9900	0.0180	(28.412)	0	0	0
2022/04/05	2032	05/05/2022	11.03	Call	Bond Future	5,690.3600		5.6904	5,928.0400	5.9280	4.177	0	0	0
2022/04/05	2032	05/05/2022	11.03	Put	Bond Future	23.9600		0.0240	17.1100	0.0171	(28.589)	0	0	0
2022/04/05	2032	05/05/2022			Bond Future	9.9983		90.0605	9.9558	90.3050	(0.425)	0.0000	0.0000	141,320
2022/04/05	2032	05/05/2022	9.58	Call	Bond Future	195.1000		0.1951	226.7000	0.2267	16.197	0	0	780
2022/04/05	2032	05/05/2022	9.58	Put	Bond Future	2,638.8600		2.6389	2,425.9300	2.4259	(8.069)	0	0	0
2022/04/05	2032	05/05/2022	10.18	Call	Bond Future	1,623.2100		1.6232	1,774.5100	1.7745	9.321	0	0	780
2022/04/05	2032	05/05/2022	10.18	Put	Bond Future	588.7800		0.5888	495.5500	0.4955	(15.834)	0	0	0
2022/04/05	2032	05/05/2022	10.29	Call	Bond Future	2,065.4800		2.0655	2,237.7800	2.2378	8.342	0	0	993
2022/04/05	2032	05/05/2022	11.04	Call	Bond Future	5,741.7800		5.7418	5,979.7300	5.9797	4.144	0	0	0
2022/04/05	2032	05/05/2022	11.04	Put	Bond Future	22.8600		0.0229	16.2800	0.0163	(28.784)	0	0	0
2022/04/05	2032	05/05/2022	11.02	Call	Bond Future	5,638.9600		5.6390	5,876.3500	5.8763	4.210	0	0	0
2022/04/05	2032	04/08/2022	10.20	Put	Bond Future	1,897.2400		1.8972	1,771.7500	1.7718	(6.614)	0	0	0
2022/04/05	2032	04/08/2022	10.21	Put	Bond Future	1,871.2700		1.8713	1,746.9100	1.7469	(6.646)	0	0	0
2022/04/05	2032	04/08/2022	10.22	Call	Bond Future	2,048.5300		2.0485	2,174.4500	2.1744	6.147	0	0	0
2022/04/05	2032	04/08/2022	9.40	Call	Bond Future	367.9700		0.3680	405.6200	0.4056	10.232	0	0	1,300
2022/04/05	2032	04/08/2022	9.40	Put	Bond Future	4,880.6800		4.8807	4,669.1900	4.6692	(4.333)	0	0	0
2022/04/05	2032	04/08/2022	9.72	Call	Bond Future	831.9500		0.8319	901.0100	0.9010	8.301	0	0	800
2022/04/05	2032	04/08/2022	9.72	Put	Bond Future	3,465.5900		3.4656	3,285.5100	3.2855	(5.196)	0	0	0
2022/04/05	2032	04/08/2022	8.97	Call	Bond Future	106.4500		0.1064	119.6600	0.1197	12.410	0	0	800
2022/04/05	2032	04/08/2022	8.97	Put	Bond Future	7,225.5400		7.2255	6,989.6100	6.9896	(3.265)	0	0	0
2022/04/05	2032	04/08/2022			Bond Future	10.1835		91.2564	10.1389	91.5056	(0.438)	0.0000	0.0000	2,140

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2022/04/05	2032	04/08/2022	11.60	Call	Bond Future	7,682.7900	7.6828	7,907.6400	7.9076	2.927	0	0	0
2022/04/05	2032	04/08/2022	11.60	Put	Bond Future	238.4400	0.2384	214.1500	0.2141	(10.187)	0	0	800
2022/04/05	2032	04/08/2022	11.89	Call	Bond Future	9,015.4700	9.0155	9,248.2300	9.2482	2.582	0	0	0
2022/04/05	2032	04/08/2022	11.89	Put	Bond Future	151.8700	0.1519	135.4900	0.1355	(10.786)	0	0	0
2022/04/05	2032	04/08/2022	10.20	Call	Bond Future	1,989.0100	1.9890	2,112.6600	2.1127	6.217	0	0	0
2022/04/05	2032	04/08/2022	10.21	Call	Bond Future	2,018.6600	2.0187	2,143.4400	2.1434	6.181	0	0	0
2022/04/05	2032	04/08/2022	10.22	Put	Bond Future	1,845.5700	1.8456	1,722.3500	1.7224	(6.677)	0	0	0
2022/04/05	2032	04/08/2022	10.10	Call	Bond Future	1,705.6300	1.7056	1,817.8800	1.8179	6.581	0	0	1,300
2022/04/05	2032	04/08/2022	10.10	Put	Bond Future	2,172.6400	2.1726	2,035.7500	2.0357	(6.301)	0	0	0
2022/04/05	2032	03/11/2022	10.56	Put	Bond Future	2,046.4200	2.0464	1,946.6300	1.9466	(4.876)	0	0	180
2022/04/05	2032	03/11/2022	10.11	Put	Bond Future	3,218.2200	3.2182	3,083.5800	3.0836	(4.184)	0	0	454
2022/04/05	2032	03/11/2022	10.16	Call	Bond Future	2,034.8700	2.0349	2,133.7500	2.1338	4.859	0	0	0
2022/04/05	2032	03/11/2022	10.16	Put	Bond Future	3,065.7900	3.0658	2,935.1200	2.9351	(4.262)	0	0	180
2022/04/05	2032	03/11/2022	9.36	Call	Bond Future	554.1300	0.5541	593.4500	0.5934	7.096	0	0	454
2022/04/05	2032	03/11/2022	9.36	Put	Bond Future	6,137.9000	6.1379	5,947.6700	5.9477	(3.099)	0	0	0
2022/04/05	2032	03/11/2022	9.46	Put	Bond Future	5,676.9500	5.6770	5,493.2200	5.4932	(3.236)	0	0	0
2022/04/05	2032	03/11/2022	9.92	Call	Bond Future	1,478.6500	1.4787	1,558.5500	1.5585	5.404	0	0	750
2022/04/05	2032	03/11/2022	9.92	Put	Bond Future	3,844.0400	3.8440	3,694.3900	3.6944	(3.893)	0	0	0
2022/04/05	2032	03/11/2022	9.31	Put	Bond Future	6,376.5300	6.3765	6,183.2200	6.1832	(3.032)	0	0	0
2022/04/05	2032	03/11/2022			Bond Future	10.3487	88.4476	10.3064	88.6771	(0.408)	0.0000	0.0000	0
2022/04/05	2032	03/11/2022	10.67	Call	Bond Future	3,546.9000	3.5469	3,684.5300	3.6845	3.880	0	0	750
2022/04/05	2032	03/11/2022	10.67	Put	Bond Future	1,827.8300	1.8278	1,735.9100	1.7359	(5.029)	0	0	0
2022/04/05	2032	03/11/2022	11.55	Call	Bond Future	6,947.1800	6.9472	7,132.0300	7.1320	2.661	0	0	0
2022/04/05	2032	03/11/2022	11.55	Put	Bond Future	744.0200	0.7440	699.3200	0.6993	(6.008)	0	0	500
2022/04/05	2032	03/11/2022	12.30	Call	Bond Future	10,124.7300	10.1247	10,331.3000	10.3313	2.040	0	0	0
2022/04/05	2032	03/11/2022	12.30	Put	Bond Future	344.2700	0.3443	321.2900	0.3213	(6.675)	0	0	750
2022/04/05	2032	03/11/2022	10.49	Call	Bond Future	2,959.1800	2.9592	3,083.7600	3.0838	4.210	0	0	0
2022/04/05	2032	03/11/2022	10.49	Put	Bond Future	2,197.6000	2.1976	2,092.6300	2.0926	(4.777)	0	0	454
2022/04/05	2032	03/11/2022	10.56	Call	Bond Future	3,182.0300	3.1820	3,311.7900	3.3118	4.078	0	0	0
2022/04/05	2032	03/11/2022	10.66	Call	Bond Future	3,513.2600	3.5133	3,650.1800	3.6502	3.897	0	0	0
2022/04/05	2032	03/11/2022	10.66	Put	Bond Future	1,847.0100	1.8470	1,754.3800	1.7544	(5.015)	0	0	0
2022/04/05	2032	03/11/2022	10.11	Call	Bond Future	1,911.4600	1.9115	2,006.3700	2.0064	4.965	0	0	0
2022/04/05	2032	03/11/2022	10.21	Call	Bond Future	2,162.5800	2.1626	2,265.4300	2.2654	4.756	0	0	500
2022/04/05	2032	03/11/2022	10.21	Put	Bond Future	2,918.7800	2.9188	2,792.0800	2.7921	(4.341)	0	0	0
2022/04/05	2032	03/11/2022	9.46	Call	Bond Future	678.8600	0.6789	724.6800	0.7247	6.750	0	0	500
2022/04/05	2032	03/11/2022	9.31	Call	Bond Future	498.0900	0.4981	534.3300	0.5343	7.276	0	0	180
2022/04/05	2032	02/02/2023	10.67	Call	Bond Future	3,450.9200	3.4509	3,570.7700	3.5708	3.473	0	0	750
2022/04/05	2032	02/02/2023	10.67	Put	Bond Future	2,527.6400	2.5276	2,429.3500	2.4294	(3.889)	0	0	0
2022/04/05	2032	02/02/2023	11.69	Call	Bond Future	7,084.1100	7.0841	7,252.6000	7.2526	2.378	0	0	0
2022/04/05	2032	02/02/2023	11.69	Put	Bond Future	1,058.7600	1.0588	1,009.1100	1.0091	(4.689)	0	0	0
2022/04/05	2032	02/02/2023	10.40	Call	Bond Future	2,690.8900	2.6909	2,794.0900	2.7941	3.835	0	0	0
2022/04/05	2032	02/02/2023	10.40	Put	Bond Future	3,189.1200	3.1891	3,074.1800	3.0742	(3.604)	0	0	0
2022/04/05	2032	02/02/2023	10.50	Call	Bond Future	2,961.5600	2.9616	3,071.0100	3.0710	3.696	0	0	0
2022/04/05	2032	02/02/2023	10.50	Put	Bond Future	2,929.7100	2.9297	2,821.0200	2.8210	(3.710)	0	0	454
2022/04/05	2032	02/02/2023	10.22	Call	Bond Future	2,236.7700	2.2368	2,328.5200	2.3285	4.102	0	0	500
2022/04/05	2032	02/02/2023	10.22	Put	Bond Future	3,699.9100	3.6999	3,573.5200	3.5735	(3.416)	0	0	0
2022/04/05	2032	02/02/2023	9.47	Call	Bond Future	829.1600	0.8292	874.9900	0.8750	5.527	0	0	500
2022/04/05	2032	02/02/2023	9.47	Put	Bond Future	6,466.6900	6.4667	6,294.3800	6.2944	(2.665)	0	0	0

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2022/04/05	2032	02/02/2023	9.92	Call	Bond Future	1,574.4300	1.5744	1,647.0500	1.6471	4.612	0	0	750
2022/04/05	2032	02/02/2023	9.92	Put	Bond Future	4,677.1000	4.6771	4,531.5800	4.5316	(3.111)	0	0	0
2022/04/05	2032	02/02/2023			Bond Future	10.4940	89.9352	10.4527	90.1533	(0.393)	0.0000	0.0000	0
2022/04/05	2032	02/02/2023	12.75	Call	Bond Future	11,319.6200	11.3196	11,515.5700	11.5156	1.731	0	0	0
2022/04/05	2032	02/02/2023	12.75	Put	Bond Future	411.0600	0.4111	388.8700	0.3889	(5.398)	0	0	750
2022/04/05	2032	02/02/2023	11.84	Call	Bond Future	7,677.2000	7.6772	7,850.6500	7.8507	2.259	0	0	0
2022/04/05	2032	02/02/2023	11.84	Put	Bond Future	935.7900	0.9358	891.1000	0.8911	(4.776)	0	0	500
2022/04/05	2032	02/02/2023	10.39	Call	Bond Future	2,664.6900	2.6647	2,767.2500	2.7673	3.849	0	0	0
2022/04/05	2032	02/02/2023	10.39	Put	Bond Future	3,216.1600	3.2162	3,100.5800	3.1006	(3.594)	0	0	0
2022/04/05	2032	02/02/2023	10.16	Call	Bond Future	2,094.2600	2.0943	2,182.1800	2.1822	4.198	0	0	0
2022/04/05	2032	02/02/2023	10.16	Put	Bond Future	3,882.1500	3.8821	3,751.9300	3.7519	(3.354)	0	0	454
2022/04/05	2032	02/02/2023	10.38	Call	Bond Future	2,638.2900	2.6383	2,740.2200	2.7402	3.863	0	0	0
2022/04/05	2032	02/02/2023	10.38	Put	Bond Future	3,243.0400	3.2430	3,126.8300	3.1268	(3.583)	0	0	0
2022/04/05	2032	02/02/2023	9.31	Call	Bond Future	656.0400	0.6560	694.1000	0.6941	5.801	0	0	454
2022/04/05	2032	02/02/2023	9.31	Put	Bond Future	7,217.3200	7.2173	7,037.2400	7.0372	(2.495)	0	0	0
2022/04/05	2033	05/05/2022			Bond Future	112.0231	112.0231	112.5633	112.5633	0.482	0.0000	0.0000	2,719
2022/04/05	2033	04/08/2022			Bond Future	113.5386	113.5386	114.0878	114.0878	0.484	0.0000	0.0000	4,967
2022/04/05	2033	03/11/2022			Bond Future	113.9207	113.9207	114.4491	114.4491	0.464	0.0000	0.0000	0
2022/04/05	2033	02/02/2023			Bond Future	115.8565	115.8565	116.3743	116.3743	0.447	0.0000	0.0000	0
2022/04/05	2037	05/05/2022	11.82	Call	Bond Future	7,997.4200	7.9974	8,241.1300	8.2411	3.047	0	0	0
2022/04/05	2037	05/05/2022	11.83	Call	Bond Future	8,053.8100	8.0538	8,297.6300	8.2976	3.027	0	0	0
2022/04/05	2037	05/05/2022	11.84	Put	Bond Future	8.1700	0.0082	5.7000	0.0057	(30.233)	0	0	0
2022/04/05	2037	05/05/2022			Bond Future	10.5150	87.3714	10.4776	87.6178	(0.355)	0.0000	0.0000	88,639
2022/04/05	2037	05/05/2022	11.82	Put	Bond Future	9.0100	0.0090	6.3100	0.0063	(29.967)	0	0	0
2022/04/05	2037	05/05/2022	11.83	Put	Bond Future	8.5800	0.0086	5.9900	0.0060	(30.186)	0	0	0
2022/04/05	2037	05/05/2022	11.84	Call	Bond Future	8,110.1600	8.1102	8,354.1000	8.3541	3.008	0	0	0
2022/04/05	2037	04/08/2022	11.95	Call	Bond Future	7,955.8900	7.9559	8,172.6900	8.1727	2.725	0	0	0
2022/04/05	2037	04/08/2022	11.95	Put	Bond Future	416.3700	0.4164	382.1500	0.3822	(8.219)	0	0	1,050
2022/04/05	2037	04/08/2022	10.91	Put	Bond Future	1,741.9400	1.7419	1,635.7200	1.6357	(6.098)	0	0	0
2022/04/05	2037	04/08/2022	10.89	Call	Bond Future	3,055.9300	3.0559	3,198.7100	3.1987	4.672	0	0	0
2022/04/05	2037	04/08/2022	10.89	Put	Bond Future	1,788.8500	1.7888	1,680.6100	1.6806	(6.051)	0	0	0
2022/04/05	2037	04/08/2022	10.90	Call	Bond Future	3,095.0300	3.0950	3,238.8200	3.2388	4.646	0	0	0
2022/04/05	2037	04/08/2022			Bond Future	10.6902	84.2757	10.6512	84.5267	(0.365)	0.0000	0.0000	51,940
2022/04/05	2037	04/08/2022	10.91	Call	Bond Future	3,134.3300	3.1343	3,279.1300	3.2791	4.620	0	0	0
2022/04/05	2037	04/08/2022	11.21	Call	Bond Future	4,406.1400	4.4061	4,578.3500	4.5783	3.908	0	0	1,050
2022/04/05	2037	04/08/2022	11.21	Put	Bond Future	1,167.2800	1.1673	1,088.4700	1.0885	(6.752)	0	0	0
2022/04/05	2037	04/08/2022	11.42	Call	Bond Future	5,374.1900	5.3742	5,562.1500	5.5622	3.497	0	0	0
2022/04/05	2037	04/08/2022	11.42	Put	Bond Future	878.9500	0.8789	815.8900	0.8159	(7.174)	0	0	50
2022/04/05	2037	04/08/2022	10.10	Call	Bond Future	793.9200	0.7939	851.5500	0.8516	7.259	0	0	50
2022/04/05	2037	04/08/2022	10.10	Put	Bond Future	4,708.3900	4.7084	4,515.0000	4.5150	(4.107)	0	0	0
2022/04/05	2037	04/08/2022	10.90	Put	Bond Future	1,765.2600	1.7653	1,658.0300	1.6580	(6.074)	0	0	50
2022/04/05	2037	03/11/2022	11.32	Call	Bond Future	4,783.7500	4.7838	4,932.9500	4.9330	3.119	0	0	0
2022/04/05	2037	03/11/2022	11.30	Put	Bond Future	1,871.6900	1.8717	1,787.1800	1.7872	(4.515)	0	0	0
2022/04/05	2037	03/11/2022	11.31	Call	Bond Future	4,742.4500	4.7425	4,891.0100	4.8910	3.133	0	0	0
2022/04/05	2037	03/11/2022	11.31	Put	Bond Future	1,853.2800	1.8533	1,769.4100	1.7694	(4.525)	0	0	0
2022/04/05	2037	03/11/2022			Bond Future	10.8376	85.5176	10.8006	85.7501	(0.341)	0.0000	0.0000	0

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2022/04/05	2037	03/11/2022	11.32	Put	Bond Future	1,835.0400	1.8350	1,751.8100	1.7518	(4.536)	0	0	0
2022/04/05	2037	03/11/2022	11.30	Call	Bond Future	4,701.2500	4.7013	4,849.1700	4.8492	3.146	0	0	0
2022/04/05	2037	02/02/2023	11.03	Call	Bond Future	3,708.1800	3.7082	3,822.6700	3.8227	3.087	0	0	0
2022/04/05	2037	02/02/2023	11.03	Put	Bond Future	3,344.3700	3.3444	3,237.2000	3.2372	(3.204)	0	0	0
2022/04/05	2037	02/02/2023	11.04	Call	Bond Future	3,741.7700	3.7418	3,856.8800	3.8569	3.076	0	0	0
2022/04/05	2037	02/02/2023	11.04	Put	Bond Future	3,316.9200	3.3169	3,210.3700	3.2104	(3.212)	0	0	0
2022/04/05	2037	02/02/2023			Bond Future	10.9706	82.6992	10.9346	82.9209	(0.328)	0.0000	0.0000	0
2022/04/05	2037	02/02/2023	11.05	Call	Bond Future	3,775.8000	3.7758	3,891.5100	3.8915	3.065	0	0	0
2022/04/05	2037	02/02/2023	11.05	Put	Bond Future	3,289.9800	3.2900	3,184.0300	3.1840	(3.220)	0	0	0
2022/04/05	2038	05/05/2022			Bond Future	127.4664	127.4664	127.7137	127.7137	0.194	0.0000	0.0000	4,184
2022/04/05	2038	04/08/2022			Bond Future	127.3656	127.3656	127.6182	127.6182	0.198	0.0000	0.0000	2,711
2022/04/05	2038	03/11/2022			Bond Future	129.2685	129.2685	129.4920	129.4920	0.173	0.0000	0.0000	0
2022/04/05	2038	02/02/2023			Bond Future	129.5944	129.5944	129.7997	129.7997	0.158	0.0000	0.0000	0
2022/04/05	2040	05/05/2022	10.57	Call	Bond Future	1,158.4100	1.1584	1,195.9200	1.1959	3.238	0	0	1,200
2022/04/05	2040	05/05/2022	10.57	Put	Bond Future	1,427.3200	1.4273	1,343.4300	1.3434	(5.877)	0	0	0
2022/04/05	2040	05/05/2022	11.91	Put	Bond Future	11.0300	0.0110	8.7600	0.0088	(20.580)	0	0	0
2022/04/05	2040	05/05/2022	11.92	Call	Bond Future	8,635.0900	8.6351	8,754.3100	8.7543	1.381	0	0	0
2022/04/05	2040	05/05/2022	11.92	Put	Bond Future	10.5100	0.0105	8.3300	0.0083	(20.742)	0	0	0
2022/04/05	2040	05/05/2022	13.04	Call	Bond Future	14,957.8700	14.9579	15,079.2700	15.0793	0.812	0	0	0
2022/04/05	2040	05/05/2022	13.04	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,200
2022/04/05	2040	05/05/2022			Bond Future	10.6076	89.7029	10.5906	89.8243	(0.160)	0.0000	0.0000	62,085
2022/04/05	2040	05/05/2022	9.82	Call	Bond Future	28.3300	0.0283	28.6300	0.0286	1.059	0	0	1,200
2022/04/05	2040	05/05/2022	9.82	Put	Bond Future	5,936.1600	5.9362	5,815.0600	5.8151	(2.040)	0	0	0
2022/04/05	2040	05/05/2022	11.90	Call	Bond Future	8,515.0000	8.5150	8,634.0300	8.6340	1.398	0	0	0
2022/04/05	2040	05/05/2022	11.90	Put	Bond Future	11.5600	0.0116	9.1900	0.0092	(20.502)	0	0	0
2022/04/05	2040	05/05/2022	11.91	Call	Bond Future	8,575.0800	8.5751	8,694.2100	8.6942	1.389	0	0	0
2022/04/05	2040	04/08/2022	11.05	Call	Bond Future	3,573.4700	3.5735	3,642.3900	3.6424	1.929	0	0	0
2022/04/05	2040	04/08/2022	11.05	Put	Bond Future	1,704.9700	1.7050	1,649.5000	1.6495	(3.253)	0	0	0
2022/04/05	2040	04/08/2022	12.24	Put	Bond Future	322.3800	0.3224	306.5900	0.3066	(4.898)	0	0	460
2022/04/05	2040	04/08/2022	9.70	Put	Bond Future	8,206.0900	8.2061	8,088.5800	8.0886	(1.432)	0	0	0
2022/04/05	2040	04/08/2022			Bond Future	10.7765	86.3877	10.7586	86.5121	(0.166)	0.0000	0.0000	42,392
2022/04/05	2040	04/08/2022	11.04	Call	Bond Future	3,529.7800	3.5298	3,598.1900	3.5982	1.938	0	0	0
2022/04/05	2040	04/08/2022	11.04	Put	Bond Future	1,728.4700	1.7285	1,672.4900	1.6725	(3.239)	0	0	0
2022/04/05	2040	04/08/2022	12.24	Call	Bond Future	9,621.9700	9.6220	9,730.5700	9.7306	1.129	0	0	0
2022/04/05	2040	04/08/2022	9.70	Call	Bond Future	192.2100	0.1922	199.0900	0.1991	3.579	0	0	460
2022/04/05	2040	04/08/2022	10.70	Call	Bond Future	2,213.1900	2.2132	2,263.2600	2.2633	2.262	0	0	460
2022/04/05	2040	04/08/2022	10.70	Put	Bond Future	2,747.1300	2.7471	2,672.8100	2.6728	(2.705)	0	0	0
2022/04/05	2040	04/08/2022	11.03	Call	Bond Future	3,486.1000	3.4861	3,554.0100	3.5540	1.948	0	0	0
2022/04/05	2040	04/08/2022	11.03	Put	Bond Future	1,752.0700	1.7521	1,695.5900	1.6956	(3.224)	0	0	0
2022/04/05	2040	03/11/2022	11.39	Call	Bond Future	5,167.5900	5.1676	5,228.8000	5.2288	1.184	0	0	0
2022/04/05	2040	03/11/2022	11.40	Call	Bond Future	5,211.9100	5.2119	5,273.4100	5.2734	1.180	0	0	0
2022/04/05	2040	03/11/2022	11.41	Put	Bond Future	2,010.6100	2.0106	1,969.0300	1.9690	(2.068)	0	0	0
2022/04/05	2040	03/11/2022			Bond Future	10.9183	87.6609	10.9031	87.7643	(0.139)	0.0000	0.0000	0
2022/04/05	2040	03/11/2022	11.39	Put	Bond Future	2,050.0600	2.0501	2,007.9100	2.0079	(2.056)	0	0	0
2022/04/05	2040	03/11/2022	11.40	Put	Bond Future	2,030.2400	2.0302	1,988.3800	1.9884	(2.062)	0	0	0
2022/04/05	2040	03/11/2022	11.41	Call	Bond Future	5,256.3500	5.2563	5,318.1300	5.3181	1.175	0	0	0

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2022/04/05	2040	02/02/2023	11.12	Call	Bond Future	4,031.1300	4.0311	4,074.0000	4.0740	1.063	0	0	0
2022/04/05	2040	02/02/2023	11.12	Put	Bond Future	3,542.5600	3.5426	3,495.3400	3.4953	(1.333)	0	0	0
2022/04/05	2040	02/02/2023			Bond Future	11.0464	84.6284	11.0329	84.7185	(0.122)	0.0000	0.0000	0
2022/04/05	2040	02/02/2023	11.10	Call	Bond Future	3,960.0700	3.9601	4,002.4300	4.0024	1.070	0	0	0
2022/04/05	2040	02/02/2023	11.10	Put	Bond Future	3,603.8300	3.6038	3,556.1000	3.5561	(1.324)	0	0	0
2022/04/05	2040	02/02/2023	11.11	Call	Bond Future	3,995.5300	3.9955	4,038.1500	4.0381	1.067	0	0	0
2022/04/05	2040	02/02/2023	11.11	Put	Bond Future	3,573.0800	3.5731	3,525.6100	3.5256	(1.329)	0	0	0
2022/04/05	2044	05/05/2022	11.91	Call	Bond Future	8,547.1500	8.5472	8,742.0500	8.7421	2.280	0	0	0
2022/04/05	2044	05/05/2022	11.91	Put	Bond Future	13.1100	0.0131	9.8800	0.0099	(24.638)	0	0	0
2022/04/05	2044	05/05/2022	11.92	Call	Bond Future	8,607.6300	8.6076	8,802.6600	8.8027	2.266	0	0	0
2022/04/05	2044	05/05/2022	11.92	Put	Bond Future	12.5100	0.0125	9.4100	0.0094	(24.780)	0	0	0
2022/04/05	2044	05/05/2022			Bond Future	10.6342	86.5120	10.6071	86.7101	(0.254)	0.0000	0.0000	65,683
2022/04/05	2044	05/05/2022	11.93	Call	Bond Future	8,668.0500	8.6680	8,863.2000	8.8632	2.251	0	0	0
2022/04/05	2044	05/05/2022	11.93	Put	Bond Future	11.9400	0.0119	8.9600	0.0090	(24.958)	0	0	0
2022/04/05	2044	04/08/2022	11.08	Call	Bond Future	3,712.7400	3.7127	3,832.3100	3.8323	3.221	0	0	0
2022/04/05	2044	04/08/2022	11.08	Put	Bond Future	1,711.7000	1.7117	1,629.2600	1.6293	(4.816)	0	0	0
2022/04/05	2044	04/08/2022	11.09	Call	Bond Future	3,757.7600	3.7578	3,878.1300	3.8781	3.203	0	0	0
2022/04/05	2044	04/08/2022	11.09	Put	Bond Future	1,688.3000	1.6883	1,606.6600	1.6067	(4.836)	0	0	0
2022/04/05	2044	04/08/2022			Bond Future	10.7936	83.2796	10.7653	83.4816	(0.262)	0.0000	0.0000	22,586
2022/04/05	2044	04/08/2022	11.10	Call	Bond Future	3,803.1500	3.8031	3,924.3100	3.9243	3.186	0	0	0
2022/04/05	2044	04/08/2022	11.10	Put	Bond Future	1,665.3700	1.6654	1,584.5200	1.5845	(4.855)	0	0	0
2022/04/05	2044	03/11/2022	11.40	Put	Bond Future	2,089.9000	2.0899	2,021.4300	2.0214	(3.276)	0	0	0
2022/04/05	2044	03/11/2022	11.41	Call	Bond Future	5,331.2800	5.3313	5,446.2700	5.4463	2.157	0	0	0
2022/04/05	2044	03/11/2022	11.41	Put	Bond Future	2,069.9000	2.0699	2,001.9300	2.0019	(3.284)	0	0	0
2022/04/05	2044	03/11/2022			Bond Future	10.9271	84.5070	10.9010	84.6900	(0.239)	0.0000	0.0000	0
2022/04/05	2044	03/11/2022	11.39	Call	Bond Future	5,240.9200	5.2409	5,354.9100	5.3549	2.175	0	0	0
2022/04/05	2044	03/11/2022	11.39	Put	Bond Future	2,110.3300	2.1103	2,041.3600	2.0414	(3.268)	0	0	0
2022/04/05	2044	03/11/2022	11.40	Call	Bond Future	5,285.9300	5.2859	5,400.4200	5.4004	2.166	0	0	0
2022/04/05	2044	02/02/2023	11.14	Call	Bond Future	4,187.5700	4.1876	4,276.0900	4.2761	2.114	0	0	0
2022/04/05	2044	02/02/2023	11.14	Put	Bond Future	3,558.0300	3.5580	3,475.0300	3.4750	(2.333)	0	0	0
2022/04/05	2044	02/02/2023	11.15	Call	Bond Future	4,224.2600	4.2243	4,313.2500	4.3132	2.107	0	0	0
2022/04/05	2044	02/02/2023	11.15	Put	Bond Future	3,527.1200	3.5271	3,444.5900	3.4446	(2.340)	0	0	0
2022/04/05	2044	02/02/2023			Bond Future	11.0475	81.5467	11.0225	81.7183	(0.226)	0.0000	0.0000	0
2022/04/05	2044	02/02/2023	11.16	Call	Bond Future	4,261.3700	4.2614	4,350.8400	4.3508	2.100	0	0	0
2022/04/05	2044	02/02/2023	11.16	Put	Bond Future	3,496.7200	3.4967	3,414.6700	3.4147	(2.346)	0	0	0
2022/04/05	2046	05/05/2022			Bond Future	115.0063	115.0063	115.6887	115.6887	0.593	0.0000	0.0000	14,454
2022/04/05	2046	04/08/2022			Bond Future	116.5624	116.5624	117.2557	117.2557	0.595	0.0000	0.0000	2,969
2022/04/05	2046	03/11/2022			Bond Future	116.3689	116.3689	117.0427	117.0427	0.579	0.0000	0.0000	0
2022/04/05	2046	02/02/2023			Bond Future	118.3478	118.3478	119.0131	119.0131	0.562	0.0000	0.0000	0
2022/04/05	2050	05/05/2022			Bond Future	118.9854	118.9854	119.5426	119.5426	0.468	0.0000	0.0000	8,792
2022/04/05	2050	04/08/2022			Bond Future	118.5647	118.5647	119.1313	119.1313	0.478	0.0000	0.0000	1,410
2022/04/05	2050	03/11/2022			Bond Future	120.3360	120.3360	120.8803	120.8803	0.452	0.0000	0.0000	0
2022/04/05	2050	02/02/2023			Bond Future	120.3029	120.3029	120.8359	120.8359	0.443	0.0000	0.0000	0
2022/04/05	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
2022/04/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	AL37	05/05/2022			Index Future	819.6270	819.6270	818.0690	818.0690	(0.190)	0.0000	0.0000	0
2022/04/05	AL37	04/08/2022			Index Future	830.3840	830.3840	828.8170	828.8170	(0.189)	0.0000	0.0000	0
2022/04/05	AL37	03/11/2022			Index Future	842.6870	842.6870	840.8870	840.8870	(0.214)	0.0000	0.0000	0
2022/04/05	AL37	02/02/2023			Index Future	856.7850	856.7850	854.8120	854.8120	(0.230)	0.0000	0.0000	0
2022/04/05	AL7T	05/05/2022			Index Future	944.7160	944.7160	946.7240	946.7240	0.213	0.0000	0.0000	0
2022/04/05	AL7T	04/08/2022			Index Future	957.1150	957.1150	959.1620	959.1620	0.214	0.0000	0.0000	0
2022/04/05	AL7T	03/11/2022			Index Future	971.2950	971.2950	973.1300	973.1300	0.189	0.0000	0.0000	0
2022/04/05	AL7T	02/02/2023			Index Future	987.5450	987.5450	989.2450	989.2450	0.172	0.0000	0.0000	0
2022/04/05	ALBI	05/05/2022			Index Future	843.8670	843.8670	844.9460	844.9460	0.128	0.0000	0.0000	129
2022/04/05	ALBI	04/08/2022			Index Future	854.9420	854.9420	856.0470	856.0470	0.129	0.0000	0.0000	92
2022/04/05	ALBI	03/11/2022			Index Future	867.6080	867.6080	868.5130	868.5130	0.104	0.0000	0.0000	0
2022/04/05	ALBI	02/02/2023			Index Future	882.1240	882.1240	882.8960	882.8960	0.088	0.0000	0.0000	0
2022/04/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	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
2022/04/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/05	ES33	05/05/2022			Bond Future	11.2883	77.2125	11.2556	77.3838	(0.290)	0.0000	0.0000	87
2022/04/05	ES33	04/08/2022			Bond Future	11.5032	78.2572	11.4689	78.4319	(0.298)	0.0000	0.0000	263
2022/04/05	ES33	03/11/2022			Bond Future	11.7016	75.6440	11.6698	75.8015	(0.271)	0.0000	0.0000	0
2022/04/05	ES33	02/02/2023			Bond Future	11.8871	76.9336	11.8566	77.0808	(0.256)	0.0000	0.0000	0
2022/04/05	ES42	05/05/2022			Bond Future	11.6731	75.9807	11.6557	76.0874	(0.149)	0.0000	0.0000	1,190
2022/04/05	ES42	04/08/2022			Bond Future	11.8668	77.0092	11.8485	77.1185	(0.154)	0.0000	0.0000	3,579
2022/04/05	ES42	03/11/2022			Bond Future	12.0464	73.9001	12.0308	73.9913	(0.130)	0.0000	0.0000	0
2022/04/05	ES42	02/02/2023			Bond Future	12.2084	75.1629	12.1943	75.2428	(0.115)	0.0000	0.0000	0
2022/04/05	GOVI	05/05/2022	788.25	Call	GOVI	440,300.0000	44.0300	451,700.0000	45.1700	2.589	0	0	0
2022/04/05	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	05/05/2022			GOVI	832.2800	832.2800	833.4200	833.4200	0.137	0.0000	0.0000	989
2022/04/05	GOVI	05/05/2022	788.23	Call	GOVI	440,500.0000	44.0500	451,900.0000	45.1900	2.588	0	0	0
2022/04/05	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	05/05/2022	788.24	Call	GOVI	440,400.0000	44.0400	451,800.0000	45.1800	2.589	0	0	0
2022/04/05	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	04/08/2022	819.28	Call	GOVI	239,230.0000	23.9230	250,900.0000	25.0900	4.878	0	0	0

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2022/04/05	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	04/08/2022			GOVI	843.2030	843.2030	844.3700	844.3700	0.138	0.0000	0.0000	0
2022/04/05	GOVI	04/08/2022	819.26	Call	GOVI	239,430.0000	23.9430	251,100.0000	25.1100	4.874	0	0	0
2022/04/05	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	04/08/2022	819.27	Call	GOVI	239,330.0000	23.9330	251,000.0000	25.1000	4.876	0	0	0
2022/04/05	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	03/11/2022	820.41	Call	GOVI	352,860.0000	35.2860	362,560.0000	36.2560	2.749	0	0	0
2022/04/05	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	03/11/2022	820.42	Call	GOVI	352,760.0000	35.2760	362,460.0000	36.2460	2.750	0	0	0
2022/04/05	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	03/11/2022			GOVI	855.6960	855.6960	856.6660	856.6660	0.113	0.0000	0.0000	0
2022/04/05	GOVI	03/11/2022	820.43	Call	GOVI	352,660.0000	35.2660	362,360.0000	36.2360	2.751	0	0	0
2022/04/05	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	02/02/2023	850.82	Call	GOVI	191,920.0000	19.1920	200,320.0000	20.0320	4.377	0	0	0
2022/04/05	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	02/02/2023	850.83	Call	GOVI	191,820.0000	19.1820	200,220.0000	20.0220	4.379	0	0	0
2022/04/05	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GOVI	02/02/2023			GOVI	870.0120	870.0120	870.8520	870.8520	0.097	0.0000	0.0000	0
2022/04/05	GOVI	02/02/2023	850.84	Call	GOVI	191,720.0000	19.1720	200,120.0000	20.0120	4.381	0	0	0
2022/04/05	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/05	IGOV	05/05/2022			Index Future	312.4340	312.4340	313.0890	313.0890	0.210	0.0000	0.0000	499
2022/04/05	IGOV	04/08/2022			Index Future	316.6120	316.6120	317.2800	317.2800	0.211	0.0000	0.0000	0
2022/04/05	IGOV	03/11/2022			Index Future	321.3780	321.3780	321.9770	321.9770	0.186	0.0000	0.0000	0
2022/04/05	IGOV	02/02/2023			Index Future	326.8300	326.8300	327.3840	327.3840	0.170	0.0000	0.0000	0
2022/04/05	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/05	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
2022/04/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/05	JBAF	20/04/2022			Jibar Tradeable Future	4.4250	95.5750	4.4350	95.5650	0.226	0.0000	0.0000	0
2022/04/05	JBAF	18/05/2022			Jibar Tradeable Future	4.5100	95.4900	4.5050	95.4950	(0.111)	0.0000	0.0000	0
2022/04/05	JBAF	15/06/2022			Jibar Tradeable Future	4.8950	95.1050	4.8850	95.1150	(0.204)	0.0000	0.0000	0
2022/04/05	JBAF	20/07/2022			Jibar Tradeable Future	4.9900	95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	0
2022/04/05	JBAF	17/08/2022			Jibar Tradeable Future	5.3600	94.6400	5.3500	94.6500	(0.187)	0.0000	0.0000	0
2022/04/05	JBAF	21/09/2022			Jibar Tradeable Future	5.4350	94.5650	5.4350	94.5650	0.000	0.0000	0.0000	0
2022/04/05	JBAF	21/12/2022			Jibar Tradeable Future	6.1600	93.8400	6.1850	93.8150	0.406	0.0000	0.0000	68
2022/04/05	JBAF	15/03/2023			Jibar Tradeable Future	6.4650	93.5350	6.4850	93.5150	0.309	0.0000	0.0000	0
2022/04/05	JBAF	21/06/2023			Jibar Tradeable Future	6.6100	93.3900	6.6200	93.3800	0.151	0.0000	0.0000	0
2022/04/05	JBAF	20/09/2023			Jibar Tradeable Future	6.7600	93.2400	6.7400	93.2600	(0.296)	0.0000	0.0000	75
2022/04/05	JBAF	20/12/2023			Jibar Tradeable Future	6.8250	93.1750	6.7850	93.2150	(0.586)	0.0000	0.0000	72
2022/04/05	JBAF	20/03/2024			Jibar Tradeable Future	6.9900	93.0100	6.9500	93.0500	(0.572)	0.0000	0.0000	0
2022/04/05	R023	05/05/2022	6.31	Call	Bond Future	636.0600	0.6361	636.3100	0.6363	0.039	0	0	0
2022/04/05	R023	05/05/2022	6.31	Put	Bond Future	7.2800	0.0073	6.6500	0.0067	(8.654)	0	0	0
2022/04/05	R023	05/05/2022			Bond Future	5.5123	103.2258	5.5112	103.2267	(0.020)	0.0000	0.0000	14,749
2022/04/05	R023	05/05/2022	6.29	Call	Bond Future	620.9500	0.6209	621.1700	0.6212	0.035	0	0	0
2022/04/05	R023	05/05/2022	6.29	Put	Bond Future	7.8600	0.0079	7.2000	0.0072	(8.397)	0	0	0
2022/04/05	R023	05/05/2022	6.30	Call	Bond Future	628.5000	0.6285	628.7400	0.6287	0.038	0	0	0
2022/04/05	R023	05/05/2022	6.30	Put	Bond Future	7.5600	0.0076	6.9200	0.0069	(8.466)	0	0	0
2022/04/05	R023	04/08/2022	6.05	Call	Bond Future	329.2300	0.3292	330.2000	0.3302	0.295	0	0	0
2022/04/05	R023	04/08/2022	6.05	Put	Bond Future	101.6900	0.1017	100.1900	0.1002	(1.475)	0	0	0
2022/04/05	R023	04/08/2022			Bond Future	5.6337	104.5721	5.6292	104.5745	(0.080)	0.0000	0.0000	2,384
2022/04/05	R023	04/08/2022	6.03	Call	Bond Future	321.2100	0.3212	322.1600	0.3222	0.296	0	0	0
2022/04/05	R023	04/08/2022	6.03	Put	Bond Future	104.5800	0.1046	103.0600	0.1031	(1.453)	0	0	0
2022/04/05	R023	04/08/2022	6.04	Call	Bond Future	325.1100	0.3251	326.0600	0.3261	0.292	0	0	0
2022/04/05	R023	04/08/2022	6.04	Put	Bond Future	103.0200	0.1030	101.5000	0.1015	(1.475)	0	0	0
2022/04/05	R023	03/11/2022	6.25	Call	Bond Future	353.1900	0.3532	333.8500	0.3338	(5.476)	0	0	0
2022/04/05	R023	03/11/2022	6.25	Put	Bond Future	39.4300	0.0394	44.0700	0.0441	11.768	0	0	0
2022/04/05	R023	03/11/2022	6.26	Call	Bond Future	355.6600	0.3557	336.2600	0.3363	(5.455)	0	0	0
2022/04/05	R023	03/11/2022	6.26	Put	Bond Future	38.8400	0.0388	43.4200	0.0434	11.792	0	0	0
2022/04/05	R023	03/11/2022			Bond Future	5.2307	102.2341	5.3083	102.2101	1.485	0.0000	0.0000	0
2022/04/05	R023	03/11/2022	6.27	Call	Bond Future	358.3500	0.3584	338.9100	0.3389	(5.425)	0	0	0
2022/04/05	R023	03/11/2022	6.27	Put	Bond Future	38.4600	0.0385	43.0000	0.0430	11.804	0	0	0
2022/04/05	R035	05/05/2022	10.72	Call	Bond Future	2,731.0000	2.7310	2,883.9100	2.8839	5.599	0	0	0
2022/04/05	R035	05/05/2022	10.72	Put	Bond Future	387.9700	0.3880	330.6700	0.3307	(14.769)	0	0	0
2022/04/05	R035	05/05/2022	11.63	Call	Bond Future	7,782.3400	7.7823	7,989.8300	7.9898	2.666	0	0	0
2022/04/05	R035	05/05/2022	11.63	Put	Bond Future	9.8800	0.0099	7.1600	0.0072	(27.530)	0	0	0
2022/04/05	R035	05/05/2022	11.64	Call	Bond Future	7,838.7900	7.8388	8,046.4000	8.0464	2.648	0	0	0
2022/04/05	R035	05/05/2022	11.64	Put	Bond Future	9.4000	0.0094	6.8000	0.0068	(27.660)	0	0	0
2022/04/05	R035	05/05/2022			Bond Future	10.3520	91.3355	10.3196	91.5457	(0.313)	0.0000	0.0000	71,062
2022/04/05	R035	05/05/2022	10.82	Call	Bond Future	3,242.1400	3.2421	3,407.7800	3.4078	5.109	0	0	0
2022/04/05	R035	05/05/2022	10.82	Put	Bond Future	277.5800	0.2776	233.0100	0.2330	(16.057)	0	0	0
2022/04/05	R035	05/05/2022	11.65	Call	Bond Future	7,895.2100	7.8952	8,102.9300	8.1029	2.631	0	0	0
2022/04/05	R035	05/05/2022	11.65	Put	Bond Future	8.9500	0.0090	6.4600	0.0065	(27.821)	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
2022/04/05	R035	05/05/2022	12.64	Call	Bond Future	13,243.0700	13.2431	13,453.2700	13.4533	1.587	0	0	0
2022/04/05	R035	05/05/2022	12.64	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2022/04/05	R035	04/08/2022	11.13	Put	Bond Future	978.4700	0.9785	916.3200	0.9163	(6.352)	0	0	100
2022/04/05	R035	04/08/2022	10.64	Call	Bond Future	2,605.4400	2.6054	2,717.7000	2.7177	4.309	0	0	0
2022/04/05	R035	04/08/2022	10.64	Put	Bond Future	1,940.9600	1.9410	1,838.7800	1.8388	(5.264)	0	0	100
2022/04/05	R035	04/08/2022	10.72	Call	Bond Future	2,898.2200	2.8982	3,017.8700	3.0179	4.128	0	0	0
2022/04/05	R035	04/08/2022	10.72	Put	Bond Future	1,736.0900	1.7361	1,641.3000	1.6413	(5.460)	0	0	0
2022/04/05	R035	04/08/2022	10.73	Call	Bond Future	2,935.6500	2.9356	3,056.2000	3.0562	4.106	0	0	0
2022/04/05	R035	04/08/2022	10.73	Put	Bond Future	1,711.5900	1.7116	1,617.7000	1.6177	(5.486)	0	0	0
2022/04/05	R035	04/08/2022	9.53	Call	Bond Future	215.7500	0.2157	233.6800	0.2337	8.311	0	0	400
2022/04/05	R035	04/08/2022	9.53	Put	Bond Future	6,890.0000	6.8900	6,693.4900	6.6935	(2.852)	0	0	0
2022/04/05	R035	04/08/2022	9.84	Call	Bond Future	560.5800	0.5606	598.8500	0.5988	6.827	0	0	100
2022/04/05	R035	04/08/2022	9.84	Put	Bond Future	5,101.0100	5.1010	4,924.8400	4.9248	(3.454)	0	0	0
2022/04/05	R035	04/08/2022	10.53	Put	Bond Future	2,253.9700	2.2540	2,141.3700	2.1414	(4.996)	0	0	0
2022/04/05	R035	04/08/2022			Bond Future	10.5342	92.5084	10.5003	92.7229	(0.322)	0.0000	0.0000	49,855
2022/04/05	R035	04/08/2022	10.74	Call	Bond Future	2,973.5000	2.9735	3,094.9600	3.0950	4.085	0	0	0
2022/04/05	R035	04/08/2022	10.74	Put	Bond Future	1,687.5800	1.6876	1,594.6000	1.5946	(5.510)	0	0	0
2022/04/05	R035	04/08/2022	11.13	Call	Bond Future	4,629.0800	4.6291	4,781.3700	4.7814	3.290	0	0	0
2022/04/05	R035	04/08/2022	12.18	Call	Bond Future	9,790.6400	9.7906	9,987.4200	9.9874	2.010	0	0	0
2022/04/05	R035	04/08/2022	12.18	Put	Bond Future	213.2100	0.2132	195.5500	0.1955	(8.283)	0	0	400
2022/04/05	R035	04/08/2022	10.53	Call	Bond Future	2,227.5800	2.2276	2,329.4200	2.3294	4.572	0	0	400
2022/04/05	R035	03/11/2022	11.15	Call	Bond Future	4,640.7200	4.6407	4,762.6700	4.7627	2.628	0	0	0
2022/04/05	R035	03/11/2022	11.15	Put	Bond Future	1,861.3900	1.8614	1,789.2100	1.7892	(3.878)	0	0	0
2022/04/05	R035	03/11/2022	12.68	Call	Bond Future	11,539.7900	11.5398	11,713.6400	11.7136	1.507	0	0	0
2022/04/05	R035	03/11/2022	12.68	Put	Bond Future	393.1500	0.3931	372.8700	0.3729	(5.158)	0	0	1,000
2022/04/05	R035	03/11/2022	10.99	Call	Bond Future	4,008.3500	4.0083	4,121.3400	4.1213	2.819	0	0	0
2022/04/05	R035	03/11/2022	10.99	Put	Bond Future	2,178.8100	2.1788	2,097.6700	2.0977	(3.724)	0	0	582
2022/04/05	R035	03/11/2022	11.05	Call	Bond Future	4,241.2300	4.2412	4,357.6800	4.3577	2.746	0	0	1,000
2022/04/05	R035	03/11/2022	10.57	Call	Bond Future	2,570.8700	2.5709	2,657.5000	2.6575	3.370	0	0	0
2022/04/05	R035	03/11/2022	10.57	Put	Bond Future	3,307.4200	3.3074	3,199.9200	3.1999	(3.250)	0	0	582
2022/04/05	R035	03/11/2022			Bond Future	10.6888	89.4052	10.6573	89.5993	(0.294)	0.0000	0.0000	0
2022/04/05	R035	03/11/2022	11.14	Call	Bond Future	4,600.4300	4.6004	4,721.8400	4.7218	2.639	0	0	0
2022/04/05	R035	03/11/2022	11.14	Put	Bond Future	1,880.0300	1.8800	1,807.3100	1.8073	(3.868)	0	0	0
2022/04/05	R035	03/11/2022	11.05	Put	Bond Future	2,053.7600	2.0538	1,976.0800	1.9761	(3.782)	0	0	0
2022/04/05	R035	03/11/2022	11.13	Call	Bond Future	4,560.0100	4.5600	4,680.8800	4.6809	2.651	0	0	0
2022/04/05	R035	03/11/2022	11.13	Put	Bond Future	1,898.5900	1.8986	1,825.3300	1.8253	(3.859)	0	0	0
2022/04/05	R035	03/11/2022	9.82	Call	Bond Future	834.8100	0.8348	873.9600	0.8740	4.690	0	0	582
2022/04/05	R035	03/11/2022	9.82	Put	Bond Future	6,429.9000	6.4299	6,274.9200	6.2749	(2.410)	0	0	0
2022/04/05	R035	03/11/2022	10.30	Call	Bond Future	1,827.6000	1.8276	1,896.4800	1.8965	3.769	0	0	1,000
2022/04/05	R035	03/11/2022	10.30	Put	Bond Future	4,271.3400	4.2713	4,146.0900	4.1461	(2.932)	0	0	0
2022/04/05	R035	02/02/2023	13.22	Put	Bond Future	410.7200	0.4107	393.4200	0.3934	(4.212)	0	0	1,000
2022/04/05	R035	02/02/2023	10.88	Call	Bond Future	3,565.9300	3.5659	3,658.2700	3.6583	2.590	0	0	0
2022/04/05	R035	02/02/2023	10.88	Put	Bond Future	3,238.1500	3.2381	3,148.5400	3.1485	(2.767)	0	0	0
2022/04/05	R035	02/02/2023	9.81	Call	Bond Future	971.5200	0.9715	1,009.1700	1.0092	3.875	0	0	582
2022/04/05	R035	02/02/2023	9.81	Put	Bond Future	7,408.8500	7.4088	7,264.5500	7.2646	(1.948)	0	0	0
2022/04/05	R035	02/02/2023	10.30	Put	Bond Future	5,193.9500	5.1939	5,074.0300	5.0740	(2.309)	0	0	0
2022/04/05	R035	02/02/2023	10.66	Call	Bond Future	2,890.9300	2.8909	2,971.8800	2.9719	2.800	0	0	0
2022/04/05	R035	02/02/2023	10.66	Put	Bond Future	3,896.5900	3.8966	3,795.5900	3.7956	(2.592)	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
2022/04/05	R035	02/02/2023			Bond Future	10.8255	90.9467	10.7953	91.1287	(0.278)	0.0000	0.0000	0
2022/04/05	R035	02/02/2023	11.05	Call	Bond Future	4,137.7000	4.1377	4,238.5300	4.2385	2.437	0	0	1,000
2022/04/05	R035	02/02/2023	11.05	Put	Bond Future	2,799.0000	2.7990	2,717.8800	2.7179	(2.898)	0	0	0
2022/04/05	R035	02/02/2023	11.06	Call	Bond Future	4,173.0300	4.1730	4,274.3500	4.2744	2.428	0	0	0
2022/04/05	R035	02/02/2023	11.06	Put	Bond Future	2,775.3800	2.7754	2,694.7500	2.6948	(2.905)	0	0	582
2022/04/05	R035	02/02/2023	13.22	Call	Bond Future	13,295.6100	13.2956	13,460.2600	13.4603	1.238	0	0	0
2022/04/05	R035	02/02/2023	10.86	Call	Bond Future	3,501.3700	3.5014	3,592.7000	3.5927	2.608	0	0	0
2022/04/05	R035	02/02/2023	10.86	Put	Bond Future	3,293.6300	3.2936	3,203.0100	3.2030	(2.751)	0	0	0
2022/04/05	R035	02/02/2023	10.87	Call	Bond Future	3,533.5800	3.5336	3,625.4200	3.6254	2.599	0	0	0
2022/04/05	R035	02/02/2023	10.87	Put	Bond Future	3,265.7900	3.2658	3,175.6800	3.1757	(2.759)	0	0	0
2022/04/05	R035	02/02/2023	10.30	Call	Bond Future	1,943.2600	1.9433	2,005.2900	2.0053	3.192	0	0	1,000
2022/04/05	R186	05/05/2022	7.28	Call	Bond Future	11.7800	0.0118	7.3200	0.0073	(37.861)	0	0	435
2022/04/05	R186	05/05/2022	7.28	Put	Bond Future	3,632.7900	3.6328	3,844.0600	3.8441	5.816	0	0	0
2022/04/05	R186	05/05/2022	7.48	Call	Bond Future	39.7600	0.0398	26.8800	0.0269	(32.394)	0	0	3,600
2022/04/05	R186	05/05/2022	7.48	Put	Bond Future	2,833.5300	2.8335	3,036.3800	3.0364	7.159	0	0	0
2022/04/05	R186	05/05/2022	9.18	Call	Bond Future	3,955.6600	3.9557	3,743.2500	3.7432	(5.370)	0	0	0
2022/04/05	R186	05/05/2022	9.18	Put	Bond Future	16.1700	0.0162	19.4900	0.0195	20.532	0	0	454
2022/04/05	R186	05/05/2022	8.32	Call	Bond Future	1,055.0500	1.0550	911.9100	0.9119	(13.567)	0	0	0
2022/04/05	R186	05/05/2022	8.32	Put	Bond Future	456.2800	0.4563	528.8700	0.5289	15.909	0	0	0
2022/04/05	R186	05/05/2022	8.14	Call	Bond Future	652.3400	0.6523	543.3500	0.5434	(16.708)	0	0	454
2022/04/05	R186	05/05/2022	8.14	Put	Bond Future	769.5700	0.7696	876.3100	0.8763	13.870	0	0	0
2022/04/05	R186	05/05/2022			Bond Future	8.1694	112.8339	8.2235	112.6182	0.663	0.0000	0.0000	72,531
2022/04/05	R186	05/05/2022	6.73	Call	Bond Future	0.1600	0.0002	0.0800	0.0001	(50.000)	0	0	3,600
2022/04/05	R186	05/05/2022	6.73	Put	Bond Future	5,935.8400	5.9358	6,151.4900	6.1515	3.633	0	0	0
2022/04/05	R186	05/05/2022	8.64	Call	Bond Future	2,008.7800	2.0088	1,821.6100	1.8216	(9.318)	0	0	0
2022/04/05	R186	05/05/2022	8.64	Put	Bond Future	151.5900	0.1516	180.1500	0.1802	18.840	0	0	4,035
2022/04/05	R186	05/05/2022	8.94	Call	Bond Future	3,066.3800	3.0664	2,859.9800	2.8600	(6.731)	0	0	0
2022/04/05	R186	05/05/2022	8.94	Put	Bond Future	46.0300	0.0460	55.3600	0.0554	20.269	0	0	454
2022/04/05	R186	05/05/2022	8.31	Call	Bond Future	1,029.7200	1.0297	888.3600	0.8884	(13.728)	0	0	0
2022/04/05	R186	05/05/2022	8.31	Put	Bond Future	470.5700	0.4706	544.9400	0.5449	15.804	0	0	0
2022/04/05	R186	05/05/2022	8.35	Call	Bond Future	1,132.7500	1.1328	984.4200	0.9844	(13.095)	0	0	454
2022/04/05	R186	05/05/2022	8.35	Put	Bond Future	415.2200	0.4152	482.6200	0.4826	16.232	0	0	0
2022/04/05	R186	05/05/2022	7.88	Call	Bond Future	266.9500	0.2670	207.5300	0.2075	(22.259)	0	0	435
2022/04/05	R186	05/05/2022	7.88	Put	Bond Future	1,428.9000	1.4289	1,585.2100	1.5852	10.939	0	0	0
2022/04/05	R186	05/05/2022	8.30	Call	Bond Future	1,004.7100	1.0047	865.1400	0.8651	(13.892)	0	0	0
2022/04/05	R186	05/05/2022	8.30	Put	Bond Future	485.2000	0.4852	561.3600	0.5614	15.697	0	0	0
2022/04/05	R186	04/08/2022	8.15	Call	Bond Future	1,004.4700	1.0045	912.8700	0.9129	(9.119)	0	0	0
2022/04/05	R186	04/08/2022	8.15	Put	Bond Future	1,859.0200	1.8590	1,984.3400	1.9843	6.741	0	0	0
2022/04/05	R186	04/08/2022	9.78	Call	Bond Future	5,327.3100	5.3273	5,129.9300	5.1299	(3.705)	0	0	0
2022/04/05	R186	04/08/2022	9.78	Put	Bond Future	200.4400	0.2004	219.9800	0.2200	9.749	0	0	3,600
2022/04/05	R186	04/08/2022	7.96	Call	Bond Future	725.8900	0.7259	652.1100	0.6521	(10.164)	0	0	3,600
2022/04/05	R186	04/08/2022			Bond Future	8.3759	109.0450	8.4336	108.8281	0.689	0.0000	0.0000	15
2022/04/05	R186	04/08/2022	8.14	Call	Bond Future	988.4800	0.9885	897.8200	0.8978	(9.172)	0	0	0
2022/04/05	R186	04/08/2022	8.14	Put	Bond Future	1,881.0600	1.8811	2,007.3200	2.0073	6.712	0	0	0
2022/04/05	R186	04/08/2022	6.96	Call	Bond Future	87.6300	0.0876	73.8600	0.0739	(15.714)	0	0	3,600
2022/04/05	R186	04/08/2022	6.96	Put	Bond Future	5,586.2600	5.5863	5,789.4100	5.7894	3.637	0	0	0
2022/04/05	R186	04/08/2022	7.96	Put	Bond Future	2,305.7600	2.3058	2,448.9000	2.4489	6.208	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
2022/04/05	R186	04/08/2022	8.13	Call	Bond Future	972.4000	0.9724	882.7000	0.8827	(9.225)	0	0	0
2022/04/05	R186	04/08/2022	8.13	Put	Bond Future	1,903.0200	1.9030	2,030.2400	2.0302	6.685	0	0	0
2022/04/05	R186	03/11/2022	8.53	Call	Bond Future	1,748.2300	1.7482	1,622.0700	1.6221	(7.216)	0	0	0
2022/04/05	R186	03/11/2022	8.53	Put	Bond Future	1,816.0400	1.8160	1,938.3800	1.9384	6.737	0	0	0
2022/04/05	R186	03/11/2022	8.54	Call	Bond Future	1,767.2500	1.7672	1,640.2800	1.6403	(7.185)	0	0	0
2022/04/05	R186	03/11/2022	8.54	Put	Bond Future	1,799.5100	1.7995	1,921.0400	1.9210	6.754	0	0	0
2022/04/05	R186	03/11/2022			Bond Future	8.5491	110.6501	8.6191	110.4016	0.819	0.0000	0.0000	0
2022/04/05	R186	03/11/2022	8.55	Call	Bond Future	1,786.0300	1.7860	1,658.2700	1.6583	(7.153)	0	0	0
2022/04/05	R186	03/11/2022	8.55	Put	Bond Future	1,782.7600	1.7828	1,903.5000	1.9035	6.773	0	0	0
2022/04/05	R186	02/02/2023	8.32	Call	Bond Future	1,473.2600	1.4733	1,360.7600	1.3608	(7.636)	0	0	0
2022/04/05	R186	02/02/2023	8.32	Put	Bond Future	2,707.7800	2.7078	2,866.5300	2.8665	5.863	0	0	0
2022/04/05	R186	02/02/2023	8.33	Call	Bond Future	1,488.2400	1.4882	1,375.0100	1.3750	(7.608)	0	0	0
2022/04/05	R186	02/02/2023	8.33	Put	Bond Future	2,688.8200	2.6888	2,846.8400	2.8468	5.877	0	0	0
2022/04/05	R186	02/02/2023			Bond Future	8.6863	107.2155	8.7675	106.9442	0.935	0.0000	0.0000	0
2022/04/05	R186	02/02/2023	8.34	Call	Bond Future	1,503.6900	1.5037	1,389.7200	1.3897	(7.579)	0	0	0
2022/04/05	R186	02/02/2023	8.34	Put	Bond Future	2,670.3400	2.6703	2,827.6200	2.8276	5.890	0	0	0
2022/04/05	R197	05/05/2022			Bond Future	329.4984	329.4984	329.4853	329.4853	(0.004)	0.0000	0.0000	752
2022/04/05	R197	04/08/2022			Bond Future	325.5131	325.5131	325.5047	325.5047	(0.003)	0.0000	0.0000	0
2022/04/05	R197	03/11/2022			Bond Future	330.3762	330.3762	330.2838	330.2838	(0.028)	0.0000	0.0000	0
2022/04/05	R197	02/02/2023			Bond Future	327.3603	327.3603	327.2106	327.2106	(0.046)	0.0000	0.0000	0
2022/04/05	R202	05/05/2022			Bond Future	247.1304	247.1304	247.2539	247.2539	0.050	0.0000	0.0000	6,398
2022/04/05	R202	04/08/2022			Bond Future	245.9892	245.9892	246.1180	246.1180	0.052	0.0000	0.0000	91
2022/04/05	R202	03/11/2022			Bond Future	249.6635	249.6635	249.7309	249.7309	0.027	0.0000	0.0000	0
2022/04/05	R202	02/02/2023			Bond Future	249.3211	249.3211	249.3473	249.3473	0.011	0.0000	0.0000	0
2022/04/05	R209	05/05/2022	9.50	Call	Bond Future	16.6800	0.0167	18.6700	0.0187	11.930	0	0	2,975
2022/04/05	R209	05/05/2022	9.50	Put	Bond Future	4,908.9300	4.9089	4,727.7500	4.7277	(3.691)	0	0	0
2022/04/05	R209	05/05/2022	9.75	Call	Bond Future	87.2600	0.0873	97.2300	0.0972	11.426	0	0	6,525
2022/04/05	R209	05/05/2022	9.75	Put	Bond Future	3,434.7200	3.4347	3,261.5200	3.2615	(5.043)	0	0	0
2022/04/05	R209	05/05/2022	10.25	Call	Bond Future	826.0700	0.8261	894.0500	0.8941	8.229	0	0	0
2022/04/05	R209	05/05/2022	10.25	Put	Bond Future	1,213.6100	1.2136	1,098.4200	1.0984	(9.492)	0	0	9,000
2022/04/05	R209	05/05/2022	10.75	Call	Bond Future	2,673.5000	2.6735	2,814.9900	2.8150	5.292	0	0	0
2022/04/05	R209	05/05/2022	10.75	Put	Bond Future	264.9800	0.2650	223.3000	0.2233	(15.729)	0	0	1,050
2022/04/05	R209	05/05/2022	11.43	Call	Bond Future	5,984.2600	5.9843	6,162.9500	6.1629	2.986	0	0	0
2022/04/05	R209	05/05/2022	11.43	Put	Bond Future	17.7600	0.0178	13.2800	0.0133	(25.225)	0	0	0
2022/04/05	R209	05/05/2022	11.44	Call	Bond Future	6,033.7500	6.0338	6,212.6300	6.2126	2.965	0	0	0
2022/04/05	R209	05/05/2022	11.44	Put	Bond Future	16.9300	0.0169	12.6400	0.0126	(25.340)	0	0	0
2022/04/05	R209	05/05/2022			Bond Future	10.3176	70.9923	10.2856	71.1755	(0.310)	0.0000	0.0000	19,244
2022/04/05	R209	05/05/2022	11.45	Call	Bond Future	6,083.2300	6.0832	6,262.2900	6.2623	2.944	0	0	0
2022/04/05	R209	05/05/2022	11.45	Put	Bond Future	16.1400	0.0161	12.0300	0.0120	(25.465)	0	0	0
2022/04/05	R209	05/05/2022	12.00	Call	Bond Future	8,748.2400	8.7482	8,931.0900	8.9311	2.090	0	0	0
2022/04/05	R209	05/05/2022	12.00	Put	Bond Future	0.9400	0.0009	0.6200	0.0006	(34.043)	0	0	10,050
2022/04/05	R209	04/08/2022	10.58	Call	Bond Future	2,272.7600	2.2728	2,370.9900	2.3710	4.322	0	0	0
2022/04/05	R209	04/08/2022	10.58	Put	Bond Future	1,679.5100	1.6795	1,591.1000	1.5911	(5.264)	0	0	0
2022/04/05	R209	04/08/2022	10.57	Put	Bond Future	1,703.3600	1.7034	1,614.1200	1.6141	(5.239)	0	0	0
2022/04/05	R209	04/08/2022			Bond Future	10.4731	71.9350	10.4397	72.1217	(0.319)	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
2022/04/05	R209	04/08/2022	10.59	Call	Bond Future	2,304.3000	2.3043	2,403.3600	2.4034	4.299	0	0	0
2022/04/05	R209	04/08/2022	10.59	Put	Bond Future	1,655.9300	1.6559	1,568.3500	1.5684	(5.289)	0	0	0
2022/04/05	R209	04/08/2022	10.57	Call	Bond Future	2,241.4200	2.2414	2,338.8200	2.3388	4.345	0	0	0
2022/04/05	R209	03/11/2022	11.03	Call	Bond Future	3,904.1800	3.9042	4,010.5000	4.0105	2.723	0	0	0
2022/04/05	R209	03/11/2022	11.03	Put	Bond Future	1,663.9700	1.6640	1,599.2400	1.5992	(3.890)	0	0	0
2022/04/05	R209	03/11/2022	9.50	Call	Bond Future	415.3500	0.4153	437.9300	0.4379	5.436	0	0	0
2022/04/05	R209	03/11/2022	9.50	Put	Bond Future	6,884.1200	6.8841	6,735.6500	6.7357	(2.157)	0	0	0
2022/04/05	R209	03/11/2022	10.50	Put	Bond Future	2,866.9300	2.8669	2,772.9300	2.7729	(3.279)	0	0	0
2022/04/05	R209	03/11/2022	9.25	Call	Bond Future	249.5800	0.2496	264.1900	0.2642	5.854	0	0	8,000
2022/04/05	R209	03/11/2022	9.25	Put	Bond Future	8,287.8600	8.2879	8,131.4200	8.1314	(1.888)	0	0	0
2022/04/05	R209	03/11/2022			Bond Future	10.6110	69.8482	10.5798	70.0193	(0.294)	0.0000	0.0000	3,610
2022/04/05	R209	03/11/2022	11.50	Call	Bond Future	5,665.5100	5.6655	5,791.9600	5.7920	2.232	0	0	0
2022/04/05	R209	03/11/2022	11.50	Put	Bond Future	1,031.7100	1.0317	987.1100	0.9871	(4.323)	0	0	0
2022/04/05	R209	03/11/2022	11.00	Call	Bond Future	3,798.2700	3.7983	3,903.1000	3.9031	2.760	0	0	0
2022/04/05	R209	03/11/2022	11.00	Put	Bond Future	1,715.0600	1.7151	1,648.8400	1.6488	(3.861)	0	0	8,000
2022/04/05	R209	03/11/2022	11.01	Call	Bond Future	3,833.4600	3.8335	3,938.7900	3.9388	2.748	0	0	0
2022/04/05	R209	03/11/2022	11.01	Put	Bond Future	1,697.8600	1.6979	1,632.1400	1.6321	(3.871)	0	0	0
2022/04/05	R209	03/11/2022	11.02	Call	Bond Future	3,868.7700	3.8688	3,974.5900	3.9746	2.735	0	0	0
2022/04/05	R209	03/11/2022	11.02	Put	Bond Future	1,680.8400	1.6808	1,615.6100	1.6156	(3.881)	0	0	0
2022/04/05	R209	03/11/2022	10.00	Call	Bond Future	1,125.9300	1.1259	1,173.7300	1.1737	4.245	0	0	0
2022/04/05	R209	03/11/2022	10.00	Put	Bond Future	4,584.4300	4.5844	4,461.1800	4.4612	(2.688)	0	0	8,000
2022/04/05	R209	03/11/2022	10.50	Call	Bond Future	2,255.7900	2.2558	2,332.8400	2.3328	3.416	0	0	0
2022/04/05	R209	02/02/2023	10.79	Call	Bond Future	3,129.3900	3.1294	3,212.2200	3.2122	2.647	0	0	0
2022/04/05	R209	02/02/2023	10.80	Put	Bond Future	2,794.0000	2.7940	2,715.4100	2.7154	(2.813)	0	0	0
2022/04/05	R209	02/02/2023	10.78	Call	Bond Future	3,100.9200	3.1009	3,183.2900	3.1833	2.656	0	0	0
2022/04/05	R209	02/02/2023			Bond Future	10.7320	71.0228	10.7019	71.1847	(0.280)	0.0000	0.0000	0
2022/04/05	R209	02/02/2023	10.79	Put	Bond Future	2,818.7800	2.8188	2,739.7300	2.7397	(2.804)	0	0	0
2022/04/05	R209	02/02/2023	10.80	Call	Bond Future	3,157.9700	3.1580	3,241.2600	3.2413	2.637	0	0	0
2022/04/05	R209	02/02/2023	10.78	Put	Bond Future	2,843.7400	2.8437	2,764.2300	2.7642	(2.796)	0	0	0
2022/04/05	R210	05/05/2022			Bond Future	217.8498	217.8498	217.8502	217.8502	0.000	0.0000	0.0000	1,062
2022/04/05	R210	04/08/2022			Bond Future	220.7971	220.7971	220.8009	220.8009	0.002	0.0000	0.0000	266
2022/04/05	R210	03/11/2022			Bond Future	221.1623	221.1623	221.1097	221.1097	(0.024)	0.0000	0.0000	0
2022/04/05	R210	02/02/2023			Bond Future	224.9218	224.9218	224.8306	224.8306	(0.041)	0.0000	0.0000	0
2022/04/05	R213	05/05/2022	10.63	Call	Bond Future	3,920.9500	3.9210	4,124.1000	4.1241	5.181	0	0	0
2022/04/05	R213	05/05/2022	10.65	Put	Bond Future	66.3800	0.0664	50.2400	0.0502	(24.315)	0	0	0
2022/04/05	R213	05/05/2022			Bond Future	9.8611	84.7457	9.8185	84.9661	(0.432)	0.0000	0.0000	24,996
2022/04/05	R213	05/05/2022	10.63	Put	Bond Future	71.7500	0.0717	54.5100	0.0545	(24.028)	0	0	0
2022/04/05	R213	05/05/2022	10.64	Call	Bond Future	3,966.7500	3.9668	4,170.4700	4.1705	5.136	0	0	0
2022/04/05	R213	05/05/2022	10.64	Put	Bond Future	69.0100	0.0690	52.3400	0.0523	(24.156)	0	0	0
2022/04/05	R213	05/05/2022	10.65	Call	Bond Future	4,012.6100	4.0126	4,216.8600	4.2169	5.090	0	0	0
2022/04/05	R213	04/08/2022	9.88	Call	Bond Future	1,375.7800	1.3758	1,467.8800	1.4679	6.694	0	0	0
2022/04/05	R213	04/08/2022	9.89	Call	Bond Future	1,398.1500	1.3981	1,491.2400	1.4912	6.658	0	0	0
2022/04/05	R213	04/08/2022	9.90	Put	Bond Future	2,197.7700	2.1978	2,067.1800	2.0672	(5.942)	0	0	0
2022/04/05	R213	04/08/2022			Bond Future	10.0543	85.8356	10.0095	86.0603	(0.446)	0.0000	0.0000	0
2022/04/05	R213	04/08/2022	9.88	Put	Bond Future	2,253.9900	2.2540	2,121.4000	2.1214	(5.882)	0	0	0
2022/04/05	R213	04/08/2022	9.89	Put	Bond Future	2,225.6600	2.2257	2,094.0600	2.0941	(5.913)	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
2022/04/05	R213	04/08/2022	9.90	Call	Bond Future	1,420.9100	1.4209	1,515.0100	1.5150	6.623	0	0	0
2022/04/05	R213	03/11/2022	10.38	Call	Bond Future	2,730.1300	2.7301	2,843.1800	2.8432	4.141	0	0	0
2022/04/05	R213	03/11/2022	10.38	Put	Bond Future	1,947.2700	1.9473	1,854.1100	1.8541	(4.784)	0	0	0
2022/04/05	R213	03/11/2022	10.39	Call	Bond Future	2,757.8900	2.7579	2,871.6100	2.8716	4.123	0	0	0
2022/04/05	R213	03/11/2022	10.39	Put	Bond Future	1,926.9900	1.9270	1,834.5000	1.8345	(4.800)	0	0	0
2022/04/05	R213	03/11/2022	10.37	Call	Bond Future	2,702.2500	2.7023	2,814.6300	2.8146	4.159	0	0	0
2022/04/05	R213	03/11/2022	10.37	Put	Bond Future	1,967.4700	1.9675	1,873.6400	1.8736	(4.769)	0	0	200
2022/04/05	R213	03/11/2022	9.19	Call	Bond Future	492.0200	0.4920	526.3500	0.5263	6.977	0	0	476
2022/04/05	R213	03/11/2022	9.19	Put	Bond Future	5,693.4300	5.6934	5,521.5500	5.5215	(3.019)	0	0	0
2022/04/05	R213	03/11/2022			Bond Future	10.2181	83.5789	10.1758	83.7851	(0.414)	0.0000	0.0000	0
2022/04/05	R213	03/11/2022	10.40	Call	Bond Future	2,785.8000	2.7858	2,900.1800	2.9002	4.106	0	0	0
2022/04/05	R213	03/11/2022	10.40	Put	Bond Future	1,906.8900	1.9069	1,815.0600	1.8151	(4.816)	0	0	0
2022/04/05	R213	03/11/2022	9.98	Call	Bond Future	1,736.5800	1.7366	1,821.8800	1.8219	4.912	0	0	0
2022/04/05	R213	03/11/2022	9.98	Put	Bond Future	2,905.4100	2.9054	2,784.5000	2.7845	(4.162)	0	0	200
2022/04/05	R213	03/11/2022	10.19	Call	Bond Future	2,228.3600	2.2284	2,328.4200	2.3284	4.490	0	0	0
2022/04/05	R213	03/11/2022	10.19	Put	Bond Future	2,365.2100	2.3652	2,259.0600	2.2591	(4.488)	0	0	476
2022/04/05	R213	03/11/2022	9.13	Call	Bond Future	443.9900	0.4440	475.5200	0.4755	7.102	0	0	200
2022/04/05	R213	03/11/2022	9.13	Put	Bond Future	5,961.6700	5.9617	5,786.9900	5.7870	(2.930)	0	0	0
2022/04/05	R213	03/11/2022	9.84	Call	Bond Future	1,444.1800	1.4442	1,519.6100	1.5196	5.223	0	0	0
2022/04/05	R213	03/11/2022	9.84	Put	Bond Future	3,310.1600	3.3102	3,179.3800	3.1794	(3.951)	0	0	476
2022/04/05	R213	02/02/2023	10.43	Put	Bond Future	2,572.8000	2.5728	2,478.6500	2.4787	(3.659)	0	0	0
2022/04/05	R213	02/02/2023	12.20	Call	Bond Future	8,768.3500	8.7684	8,933.5600	8.9336	1.884	0	0	0
2022/04/05	R213	02/02/2023	12.20	Put	Bond Future	624.9100	0.6249	594.9500	0.5949	(4.794)	0	0	935
2022/04/05	R213	02/02/2023	10.22	Put	Bond Future	3,056.0900	3.0561	2,950.5700	2.9506	(3.453)	0	0	0
2022/04/05	R213	02/02/2023	10.23	Call	Bond Future	2,406.8700	2.4069	2,497.0600	2.4971	3.747	0	0	0
2022/04/05	R213	02/02/2023	10.35	Call	Bond Future	2,695.4700	2.6955	2,792.1900	2.7922	3.588	0	0	0
2022/04/05	R213	02/02/2023	10.35	Put	Bond Future	2,749.0800	2.7491	2,650.6300	2.6506	(3.581)	0	0	476
2022/04/05	R213	02/02/2023	10.01	Call	Bond Future	1,924.6500	1.9247	2,002.7100	2.0027	4.056	0	0	0
2022/04/05	R213	02/02/2023			Bond Future	10.3613	85.0177	10.3202	85.2128	(0.397)	0.0000	0.0000	0
2022/04/05	R213	02/02/2023	10.43	Call	Bond Future	2,897.0700	2.8971	2,998.0900	2.9981	3.487	0	0	935
2022/04/05	R213	02/02/2023	10.22	Call	Bond Future	2,383.6800	2.3837	2,473.3300	2.4733	3.761	0	0	0
2022/04/05	R213	02/02/2023	10.23	Put	Bond Future	3,031.4700	3.0315	2,926.4900	2.9265	(3.463)	0	0	0
2022/04/05	R213	02/02/2023	9.16	Call	Bond Future	625.4100	0.6254	660.1900	0.6602	5.561	0	0	476
2022/04/05	R213	02/02/2023	9.16	Put	Bond Future	6,571.1700	6.5712	6,410.7800	6.4108	(2.441)	0	0	0
2022/04/05	R213	02/02/2023	10.01	Put	Bond Future	3,609.2500	3.6093	3,492.1400	3.4921	(3.245)	0	0	476
2022/04/05	R213	02/02/2023	10.21	Call	Bond Future	2,360.6100	2.3606	2,449.7100	2.4497	3.774	0	0	0
2022/04/05	R213	02/02/2023	10.21	Put	Bond Future	3,080.8700	3.0809	2,974.8000	2.9748	(3.443)	0	0	0
2022/04/05	R214	05/05/2022	11.73	Put	Bond Future	18.4500	0.0185	15.0300	0.0150	(18.537)	0	0	0
2022/04/05	R214	05/05/2022	11.74	Put	Bond Future	17.6200	0.0176	14.3300	0.0143	(18.672)	0	0	0
2022/04/05	R214	05/05/2022	11.75	Call	Bond Future	6,424.9200	6.4249	6,522.1500	6.5222	1.513	0	0	0
2022/04/05	R214	05/05/2022			Bond Future	10.5868	68.1778	10.5700	68.2782	(0.159)	0.0000	0.0000	15,309
2022/04/05	R214	05/05/2022	11.73	Call	Bond Future	6,324.6600	6.3247	6,421.6400	6.4216	1.533	0	0	0
2022/04/05	R214	05/05/2022	11.74	Call	Bond Future	6,374.8000	6.3748	6,471.9100	6.4719	1.523	0	0	0
2022/04/05	R214	05/05/2022	11.75	Put	Bond Future	16.8400	0.0168	13.6700	0.0137	(18.824)	0	0	0
2022/04/05	R214	04/08/2022	10.98	Put	Bond Future	1,474.7900	1.4748	1,427.6700	1.4277	(3.195)	0	0	0
2022/04/05	R214	04/08/2022	10.99	Call	Bond Future	2,881.1200	2.8811	2,937.1800	2.9372	1.946	0	0	0
2022/04/05	R214	04/08/2022			Bond Future	10.7408	69.0529	10.7232	69.1556	(0.164)	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
2022/04/05	R214	04/08/2022	10.97	Call	Bond Future	2,810.6600	2.8107	2,865.8500	2.8658	1.964	0	0	0
2022/04/05	R214	04/08/2022	10.97	Put	Bond Future	1,496.1400	1.4961	1,448.5800	1.4486	(3.179)	0	0	0
2022/04/05	R214	04/08/2022	10.98	Call	Bond Future	2,845.7200	2.8457	2,901.3500	2.9013	1.955	0	0	0
2022/04/05	R214	04/08/2022	10.99	Put	Bond Future	1,453.8400	1.4538	1,407.1500	1.4072	(3.211)	0	0	0
2022/04/05	R214	03/11/2022	11.34	Call	Bond Future	4,287.7700	4.2878	4,339.4900	4.3395	1.206	0	0	0
2022/04/05	R214	03/11/2022	11.36	Put	Bond Future	1,656.3900	1.6564	1,621.8000	1.6218	(2.088)	0	0	0
2022/04/05	R214	03/11/2022			Bond Future	10.8709	66.7999	10.8557	66.8867	(0.140)	0.0000	0.0000	0
2022/04/05	R214	03/11/2022	11.34	Put	Bond Future	1,689.3300	1.6893	1,654.2600	1.6543	(2.076)	0	0	0
2022/04/05	R214	03/11/2022	11.35	Call	Bond Future	4,324.8500	4.3249	4,376.8100	4.3768	1.201	0	0	0
2022/04/05	R214	03/11/2022	11.35	Put	Bond Future	1,672.7800	1.6728	1,637.9500	1.6379	(2.082)	0	0	0
2022/04/05	R214	03/11/2022	11.36	Call	Bond Future	4,362.0300	4.3620	4,414.2300	4.4142	1.197	0	0	0
2022/04/05	R214	02/02/2023	11.07	Call	Bond Future	3,391.5800	3.3916	3,428.5400	3.4285	1.090	0	0	0
2022/04/05	R214	02/02/2023	11.07	Put	Bond Future	2,919.6900	2.9197	2,879.8800	2.8799	(1.364)	0	0	0
2022/04/05	R214	02/02/2023	11.08	Call	Bond Future	3,421.9000	3.4219	3,459.0800	3.4591	1.087	0	0	0
2022/04/05	R214	02/02/2023	11.08	Put	Bond Future	2,894.4900	2.8945	2,854.9000	2.8549	(1.368)	0	0	0
2022/04/05	R214	02/02/2023			Bond Future	10.9856	67.9520	10.9719	68.0288	(0.124)	0.0000	0.0000	0
2022/04/05	R214	02/02/2023	11.09	Call	Bond Future	3,452.1000	3.4521	3,489.5000	3.4895	1.083	0	0	0
2022/04/05	R214	02/02/2023	11.09	Put	Bond Future	2,869.2300	2.8692	2,829.8600	2.8299	(1.372)	0	0	0
2022/04/05	R248	05/05/2022	11.79	Call	Bond Future	8,444.2300	8.4442	8,606.7000	8.6067	1.924	0	0	0
2022/04/05	R248	05/05/2022	11.79	Put	Bond Future	16.7500	0.0168	13.0900	0.0131	(21.851)	0	0	0
2022/04/05	R248	05/05/2022	11.80	Call	Bond Future	8,506.3800	8.5064	8,669.0000	8.6690	1.912	0	0	0
2022/04/05	R248	05/05/2022			Bond Future	10.5709	85.6425	10.5491	85.8086	(0.207)	0.0000	0.0000	193,332
2022/04/05	R248	05/05/2022	11.80	Put	Bond Future	15.9900	0.0160	12.4800	0.0125	(21.951)	0	0	0
2022/04/05	R248	05/05/2022	11.81	Call	Bond Future	8,568.4900	8.5685	8,731.2500	8.7313	1.900	0	0	0
2022/04/05	R248	05/05/2022	11.81	Put	Bond Future	15.2700	0.0153	11.9000	0.0119	(22.069)	0	0	0
2022/04/05	R248	04/08/2022	10.98	Call	Bond Future	3,674.7200	3.6747	3,771.3300	3.7713	2.629	0	0	0
2022/04/05	R248	04/08/2022	10.98	Put	Bond Future	1,809.1700	1.8092	1,736.1700	1.7362	(4.035)	0	0	0
2022/04/05	R248	04/08/2022	10.99	Call	Bond Future	3,719.8600	3.7199	3,817.1700	3.8172	2.616	0	0	0
2022/04/05	R248	04/08/2022	10.99	Put	Bond Future	1,783.3000	1.7833	1,711.0000	1.7110	(4.054)	0	0	0
2022/04/05	R248	04/08/2022	10.20	Call	Bond Future	968.0800	0.9681	1,006.2600	1.0063	3.944	0	0	1,700
2022/04/05	R248	04/08/2022	10.40	Put	Bond Future	3,942.4100	3.9424	3,825.5600	3.8256	(2.964)	0	0	0
2022/04/05	R248	04/08/2022			Bond Future	10.7226	86.7418	10.6997	86.9114	(0.214)	0.0000	0.0000	6,533
2022/04/05	R248	04/08/2022	11.00	Call	Bond Future	3,765.2100	3.7652	3,863.2300	3.8632	2.603	0	0	0
2022/04/05	R248	04/08/2022	11.00	Put	Bond Future	1,757.7400	1.7577	1,686.1500	1.6862	(4.073)	0	0	0
2022/04/05	R248	04/08/2022	10.90	Call	Bond Future	3,321.7800	3.3218	3,412.6500	3.4126	2.736	0	0	1,700
2022/04/05	R248	04/08/2022	10.90	Put	Bond Future	2,028.2600	2.0283	1,949.5200	1.9495	(3.882)	0	0	0
2022/04/05	R248	04/08/2022	9.70	Call	Bond Future	219.5400	0.2195	230.9000	0.2309	5.174	0	0	0
2022/04/05	R248	04/08/2022	9.70	Put	Bond Future	8,419.2400	8.4192	8,260.9900	8.2610	(1.880)	0	0	0
2022/04/05	R248	04/08/2022	10.20	Put	Bond Future	4,993.5000	4.9935	4,862.0700	4.8621	(2.632)	0	0	0
2022/04/05	R248	04/08/2022	10.40	Call	Bond Future	1,496.3400	1.4963	1,549.1000	1.5491	3.526	0	0	0
2022/04/05	R248	03/11/2022	11.32	Call	Bond Future	5,399.5700	5.3996	5,492.2300	5.4922	1.716	0	0	0
2022/04/05	R248	03/11/2022	11.30	Put	Bond Future	2,160.8000	2.1608	2,102.4000	2.1024	(2.703)	0	0	0
2022/04/05	R248	03/11/2022	11.31	Put	Bond Future	2,139.6000	2.1396	2,081.6200	2.0816	(2.710)	0	0	0
2022/04/05	R248	03/11/2022			Bond Future	10.8506	83.6161	10.8299	83.7663	(0.191)	0.0000	0.0000	0
2022/04/05	R248	03/11/2022	11.32	Put	Bond Future	2,118.6100	2.1186	2,061.0400	2.0610	(2.717)	0	0	0
2022/04/05	R248	03/11/2022	11.30	Call	Bond Future	5,306.6600	5.3067	5,398.4900	5.3985	1.730	0	0	0
2022/04/05	R248	03/11/2022	11.31	Call	Bond Future	5,353.0600	5.3531	5,445.3100	5.4453	1.723	0	0	0

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2022/04/05	R248	02/02/2023	11.08	Call	Bond Future	4,387.8000	4.3878	4,458.6400	4.4586	1.614	0	0	0
2022/04/05	R248	02/02/2023	11.08	Put	Bond Future	3,565.6000	3.5656	3,498.0900	3.4981	(1.893)	0	0	0
2022/04/05	R248	02/02/2023			Bond Future	10.9633	85.0586	10.9439	85.1970	(0.177)	0.0000	0.0000	0
2022/04/05	R248	02/02/2023	11.06	Call	Bond Future	4,311.0600	4.3111	4,381.1300	4.3811	1.625	0	0	0
2022/04/05	R248	02/02/2023	11.06	Put	Bond Future	3,628.7800	3.6288	3,560.5000	3.5605	(1.882)	0	0	0
2022/04/05	R248	02/02/2023	11.07	Call	Bond Future	4,349.2100	4.3492	4,419.6700	4.4197	1.620	0	0	0
2022/04/05	R248	02/02/2023	11.07	Put	Bond Future	3,596.9100	3.5969	3,529.0200	3.5290	(1.887)	0	0	0

Total **1271869**