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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/04/2022 TO 07/04/2022

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
2022/04/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	2025	05/05/2022		Bond Future	159.7653	159.7653	159.8294	159.8294	0.040	0.0000	0.0000	5,484
2022/04/07	2025	04/08/2022		Bond Future	160.3032	160.3032	160.3670	160.3670	0.040	0.0000	0.0000	1,130
2022/04/07	2025	03/11/2022		Bond Future	162.6531	162.6531	162.7168	162.7168	0.039	0.0000	0.0000	0
2022/04/07	2025	02/02/2023		Bond Future	163.7216	163.7216	163.7850	163.7850	0.039	0.0000	0.0000	0
2022/04/07	2029	05/05/2022		Bond Future	116.8134	116.8134	116.6210	116.6210	(0.165)	0.0000	0.0000	2,745
2022/04/07	2029	04/08/2022		Bond Future	118.3930	118.3930	118.1972	118.1972	(0.165)	0.0000	0.0000	1,844
2022/04/07	2029	03/11/2022		Bond Future	118.8972	118.8972	118.6977	118.6977	(0.168)	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
2022/04/07	2029	02/02/2023			Bond Future	120.8946	120.8946	120.6908	120.6908	(0.169)	0.0000	0.0000	0
2022/04/07	2030	05/05/2022	8.14	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	1,800
2022/04/07	2030	05/05/2022	8.14	Put	Bond Future	8,042.4000	8.0424	7,747.9600	7.7480	(3.661)	0	0	0
2022/04/07	2030	05/05/2022	8.47	Call	Bond Future	0.9800	0.0010	1.3400	0.0013	36.735	0	0	1,073
2022/04/07	2030	05/05/2022	10.21	Call	Bond Future	2,931.9300	2.9319	3,187.5700	3.1876	8.719	0	0	0
2022/04/07	2030	05/05/2022	10.21	Put	Bond Future	143.4800	0.1435	104.6700	0.1047	(27.049)	0	0	0
2022/04/07	2030	05/05/2022	9.95	Call	Bond Future	1,872.0600	1.8721	2,085.9600	2.0860	11.426	0	0	0
2022/04/07	2030	05/05/2022	9.65	Put	Bond Future	888.7400	0.8887	735.8500	0.7358	(17.203)	0	0	5,000
2022/04/07	2030	05/05/2022	8.81	Put	Bond Future	4,376.5100	4.3765	4,086.9400	4.0869	(6.616)	0	0	0
2022/04/07	2030	05/05/2022	8.89	Put	Bond Future	3,959.7900	3.9598	3,673.3800	3.6734	(7.233)	0	0	0
2022/04/07	2030	05/05/2022	9.15	Call	Bond Future	125.2500	0.1253	156.4100	0.1564	24.878	0	0	7,500
2022/04/07	2030	05/05/2022	9.15	Put	Bond Future	2,684.2100	2.6842	2,420.9200	2.4209	(9.809)	0	0	0
2022/04/07	2030	05/05/2022			Bond Future	9.6474	93.3343	9.5892	93.6287	(0.603)	0.0000	0.0000	70,407
2022/04/07	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/07	2030	05/05/2022	7.73	Put	Bond Future	10,383.6900	10.3837	10,089.2400	10.0892	(2.836)	0	0	0
2022/04/07	2030	05/05/2022	8.47	Put	Bond Future	6,208.1200	6.2081	5,914.0300	5.9140	(4.737)	0	0	0
2022/04/07	2030	05/05/2022	11.04	Call	Bond Future	6,709.2600	6.7093	7,002.2500	7.0023	4.367	0	0	0
2022/04/07	2030	05/05/2022	11.04	Put	Bond Future	3.5300	0.0035	2.0700	0.0021	(41.360)	0	0	1,800
2022/04/07	2030	05/05/2022	9.95	Put	Bond Future	358.4300	0.3584	277.8800	0.2779	(22.473)	0	0	1,073
2022/04/07	2030	05/05/2022	10.19	Call	Bond Future	2,845.7800	2.8458	3,098.9600	3.0990	8.897	0	0	0
2022/04/07	2030	05/05/2022	10.19	Put	Bond Future	154.5600	0.1546	113.2900	0.1133	(26.702)	0	0	0
2022/04/07	2030	05/05/2022	10.20	Call	Bond Future	2,888.7800	2.8888	3,143.2000	3.1432	8.807	0	0	0
2022/04/07	2030	05/05/2022	10.20	Put	Bond Future	148.9300	0.1489	108.9000	0.1089	(26.878)	0	0	200
2022/04/07	2030	05/05/2022	9.35	Call	Bond Future	318.1600	0.3182	384.7000	0.3847	20.914	0	0	0
2022/04/07	2030	05/05/2022	9.35	Put	Bond Future	1,837.2500	1.8372	1,609.3400	1.6093	(12.405)	0	0	1,073
2022/04/07	2030	05/05/2022	9.60	Call	Bond Future	777.2000	0.7772	905.4400	0.9054	16.500	0	0	0
2022/04/07	2030	05/05/2022	9.60	Put	Bond Future	1,017.0100	1.0170	850.8000	0.8508	(16.343)	0	0	5,000
2022/04/07	2030	05/05/2022	9.65	Call	Bond Future	902.0900	0.9021	1,043.6500	1.0436	15.692	0	0	0
2022/04/07	2030	05/05/2022	8.81	Call	Bond Future	15.5300	0.0155	20.4100	0.0204	31.423	0	0	200
2022/04/07	2030	05/05/2022	8.89	Call	Bond Future	26.7400	0.0267	34.7800	0.0348	30.067	0	0	1,800
2022/04/07	2030	04/08/2022	9.56	Call	Bond Future	1,137.2800	1.1373	1,247.4800	1.2475	9.690	0	0	0
2022/04/07	2030	04/08/2022	9.56	Put	Bond Future	2,585.2400	2.5852	2,397.6900	2.3977	(7.255)	0	0	0
2022/04/07	2030	04/08/2022	10.95	Call	Bond Future	5,539.0700	5.5391	5,791.2800	5.7913	4.553	0	0	0
2022/04/07	2030	04/08/2022	10.95	Put	Bond Future	388.7400	0.3887	343.2000	0.3432	(11.715)	0	0	800
2022/04/07	2030	04/08/2022			Bond Future	9.8539	90.5674	9.7930	90.8651	(0.618)	0.0000	0.0000	24,874
2022/04/07	2030	04/08/2022	9.05	Call	Bond Future	403.2100	0.4032	454.8100	0.4548	12.797	0	0	800
2022/04/07	2030	04/08/2022	9.05	Put	Bond Future	4,434.5300	4.4345	4,188.3800	4.1884	(5.551)	0	0	0
2022/04/07	2030	04/08/2022	9.54	Call	Bond Future	1,099.2000	1.0992	1,206.8500	1.2069	9.793	0	0	0
2022/04/07	2030	04/08/2022	9.54	Put	Bond Future	2,646.7700	2.6468	2,456.6700	2.4567	(7.182)	0	0	0
2022/04/07	2030	04/08/2022	9.55	Call	Bond Future	1,118.1400	1.1181	1,227.0600	1.2271	9.741	0	0	0
2022/04/07	2030	04/08/2022	9.55	Put	Bond Future	2,615.8900	2.6159	2,427.0600	2.4271	(7.219)	0	0	0
2022/04/07	2030	04/08/2022	8.30	Call	Bond Future	57.4200	0.0574	67.2300	0.0672	17.085	0	0	800
2022/04/07	2030	04/08/2022	8.30	Put	Bond Future	8,057.2400	8.0572	7,769.3000	7.7693	(3.574)	0	0	0
2022/04/07	2030	03/11/2022	10.10	Call	Bond Future	2,460.4600	2.4605	2,619.2300	2.6192	6.453	0	0	0
2022/04/07	2030	03/11/2022	10.10	Put	Bond Future	2,141.6300	2.1416	1,999.0600	1.9991	(6.657)	0	0	0
2022/04/07	2030	03/11/2022			Bond Future	10.0323	91.8758	9.9686	92.1772	(0.635)	0.0000	0.0000	0
2022/04/07	2030	03/11/2022	10.09	Call	Bond Future	2,434.9200	2.4349	2,592.7200	2.5927	6.481	0	0	0

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2022/04/07	2030	03/11/2022	10.09	Put	Bond Future	2,163.1000	2.1631	2,019.5600	2.0196	(6.636)	0	0	0
2022/04/07	2030	03/11/2022	10.08	Call	Bond Future	2,409.5100	2.4095	2,566.3300	2.5663	6.508	0	0	0
2022/04/07	2030	03/11/2022	10.08	Put	Bond Future	2,184.7300	2.1847	2,040.2100	2.0402	(6.615)	0	0	0
2022/04/07	2030	02/02/2023	10.01	Put	Bond Future	3,125.0900	3.1251	2,960.2400	2.9602	(5.275)	0	0	0
2022/04/07	2030	02/02/2023	9.94	Put	Bond Future	3,299.0500	3.2990	3,128.3300	3.1283	(5.175)	0	0	102
2022/04/07	2030	02/02/2023	9.99	Call	Bond Future	2,251.9800	2.2520	2,391.0000	2.3910	6.173	0	0	0
2022/04/07	2030	02/02/2023	10.00	Call	Bond Future	2,273.5900	2.2736	2,413.4400	2.4134	6.151	0	0	0
2022/04/07	2030	02/02/2023	9.20	Call	Bond Future	896.8100	0.8968	971.1700	0.9712	8.292	0	0	0
2022/04/07	2030	02/02/2023	9.20	Put	Bond Future	5,570.4000	5.5704	5,339.2200	5.3392	(4.150)	0	0	0
2022/04/07	2030	02/02/2023	9.66	Call	Bond Future	1,599.4900	1.5995	1,710.7900	1.7108	6.958	0	0	0
2022/04/07	2030	02/02/2023	9.66	Put	Bond Future	4,065.1700	4.0652	3,870.9300	3.8709	(4.778)	0	0	102
2022/04/07	2030	02/02/2023	9.80	Call	Bond Future	1,861.9800	1.8620	1,985.0300	1.9850	6.609	0	0	0
2022/04/07	2030	02/02/2023	8.81	Put	Bond Future	7,111.9300	7.1119	6,854.9400	6.8549	(3.614)	0	0	0
2022/04/07	2030	02/02/2023			Bond Future	10.1905	89.3958	10.1238	89.7014	(0.655)	0.0000	0.0000	0
2022/04/07	2030	02/02/2023	10.01	Call	Bond Future	2,295.6400	2.2956	2,436.3300	2.4363	6.129	0	0	0
2022/04/07	2030	02/02/2023	9.94	Call	Bond Future	2,145.3200	2.1453	2,280.1400	2.2801	6.284	0	0	0
2022/04/07	2030	02/02/2023	9.99	Put	Bond Future	3,173.9300	3.1739	3,007.4100	3.0074	(5.246)	0	0	0
2022/04/07	2030	02/02/2023	10.00	Put	Bond Future	3,149.2800	3.1493	2,983.5900	2.9836	(5.261)	0	0	0
2022/04/07	2030	02/02/2023	9.80	Put	Bond Future	3,668.7000	3.6687	3,486.2100	3.4862	(4.974)	0	0	0
2022/04/07	2030	02/02/2023	8.81	Call	Bond Future	513.7900	0.5138	562.3400	0.5623	9.449	0	0	102
2022/04/07	2032	05/05/2022	10.29	Put	Bond Future	417.8400	0.4178	305.1100	0.3051	(26.979)	0	0	0
2022/04/07	2032	05/05/2022	11.18	Call	Bond Future	6,391.4800	6.3915	6,806.2800	6.8063	6.490	0	0	0
2022/04/07	2032	05/05/2022	11.18	Put	Bond Future	11.0500	0.0110	6.2300	0.0062	(43.620)	0	0	780
2022/04/07	2032	05/05/2022	10.98	Call	Bond Future	5,363.1500	5.3632	5,771.1500	5.7712	7.607	0	0	0
2022/04/07	2032	05/05/2022	10.98	Put	Bond Future	29.2700	0.0293	17.6500	0.0176	(39.699)	0	0	993
2022/04/07	2032	05/05/2022	11.02	Put	Bond Future	24.4000	0.0244	14.5300	0.0145	(40.451)	0	0	0
2022/04/07	2032	05/05/2022	11.03	Call	Bond Future	5,620.4400	5.6204	6,030.6000	6.0306	7.298	0	0	0
2022/04/07	2032	05/05/2022	11.03	Put	Bond Future	23.2600	0.0233	13.8000	0.0138	(40.671)	0	0	0
2022/04/07	2032	05/05/2022			Bond Future	10.0104	89.9913	9.9374	90.4109	(0.729)	0.0000	0.0000	141,320
2022/04/07	2032	05/05/2022	9.58	Call	Bond Future	174.5500	0.1745	234.3500	0.2343	34.260	0	0	780
2022/04/07	2032	05/05/2022	9.58	Put	Bond Future	2,687.5300	2.6875	2,327.7100	2.3277	(13.389)	0	0	0
2022/04/07	2032	05/05/2022	10.18	Call	Bond Future	1,563.0800	1.5631	1,834.9000	1.8349	17.390	0	0	780
2022/04/07	2032	05/05/2022	10.18	Put	Bond Future	597.8700	0.5979	450.0700	0.4501	(24.721)	0	0	0
2022/04/07	2032	05/05/2022	10.29	Call	Bond Future	2,001.5500	2.0016	2,308.4400	2.3084	15.333	0	0	993
2022/04/07	2032	05/05/2022	11.04	Call	Bond Future	5,671.8600	5.6719	6,082.4300	6.0824	7.239	0	0	0
2022/04/07	2032	05/05/2022	11.04	Put	Bond Future	22.1600	0.0222	13.1100	0.0131	(40.839)	0	0	0
2022/04/07	2032	05/05/2022	11.02	Call	Bond Future	5,569.0100	5.5690	5,978.7600	5.9788	7.358	0	0	0
2022/04/07	2032	04/08/2022	10.20	Put	Bond Future	1,950.5700	1.9506	1,742.6900	1.7427	(10.657)	0	0	0
2022/04/07	2032	04/08/2022	10.21	Put	Bond Future	1,924.2500	1.9243	1,718.2900	1.7183	(10.703)	0	0	0
2022/04/07	2032	04/08/2022	10.22	Call	Bond Future	2,030.4400	2.0304	2,250.9200	2.2509	10.859	0	0	0
2022/04/07	2032	04/08/2022	9.40	Call	Bond Future	367.3100	0.3673	435.9900	0.4360	18.698	0	0	1,300
2022/04/07	2032	04/08/2022	9.40	Put	Bond Future	4,950.7500	4.9507	4,594.8900	4.5949	(7.188)	0	0	0
2022/04/07	2032	04/08/2022	9.72	Call	Bond Future	826.8300	0.8268	950.3300	0.9503	14.937	0	0	800
2022/04/07	2032	04/08/2022	9.72	Put	Bond Future	3,531.2000	3.5312	3,230.1600	3.2302	(8.525)	0	0	0
2022/04/07	2032	04/08/2022	8.97	Call	Bond Future	107.5100	0.1075	132.4900	0.1325	23.235	0	0	800
2022/04/07	2032	04/08/2022	8.97	Put	Bond Future	7,297.3300	7.2973	6,897.7700	6.8978	(5.475)	0	0	0
2022/04/07	2032	04/08/2022			Bond Future	10.1962	91.1857	10.1202	91.6102	(0.746)	0.0000	0.0000	2,140

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2022/04/07	2032	04/08/2022	11.60	Call	Bond Future	7,625.9400	7.6259	8,011.0200	8.0110	5.050	0	0	0
2022/04/07	2032	04/08/2022	11.60	Put	Bond Future	252.3200	0.2523	212.8600	0.2129	(15.639)	0	0	800
2022/04/07	2032	04/08/2022	11.89	Call	Bond Future	8,954.4700	8.9545	9,352.4800	9.3525	4.445	0	0	0
2022/04/07	2032	04/08/2022	11.89	Put	Bond Future	161.6000	0.1616	135.0700	0.1351	(16.417)	0	0	0
2022/04/07	2032	04/08/2022	10.20	Call	Bond Future	1,971.6100	1.9716	2,188.2700	2.1883	10.989	0	0	0
2022/04/07	2032	04/08/2022	10.21	Call	Bond Future	2,000.9100	2.0009	2,219.4900	2.2195	10.924	0	0	0
2022/04/07	2032	04/08/2022	10.22	Put	Bond Future	1,898.2100	1.8982	1,694.1500	1.6941	(10.750)	0	0	0
2022/04/07	2032	04/08/2022	10.10	Call	Bond Future	1,690.7500	1.6907	1,888.1300	1.8881	11.674	0	0	1,300
2022/04/07	2032	04/08/2022	10.10	Put	Bond Future	2,228.4900	2.2285	2,001.3300	2.0013	(10.193)	0	0	0
2022/04/07	2032	03/11/2022	10.56	Put	Bond Future	2,114.9500	2.1150	1,932.8800	1.9329	(8.609)	0	0	180
2022/04/07	2032	03/11/2022	10.11	Put	Bond Future	3,302.8400	3.3028	3,056.1200	3.0561	(7.470)	0	0	454
2022/04/07	2032	03/11/2022	10.16	Call	Bond Future	2,021.6900	2.0217	2,212.3700	2.2124	9.432	0	0	0
2022/04/07	2032	03/11/2022	10.16	Put	Bond Future	3,149.4100	3.1494	2,910.0900	2.9101	(7.599)	0	0	180
2022/04/07	2032	03/11/2022	9.36	Call	Bond Future	556.0000	0.5560	634.2000	0.6342	14.065	0	0	454
2022/04/07	2032	03/11/2022	9.36	Put	Bond Future	6,236.5700	6.2366	5,884.7700	5.8848	(5.641)	0	0	0
2022/04/07	2032	03/11/2022	9.46	Put	Bond Future	5,774.5400	5.7745	5,435.1800	5.4352	(5.877)	0	0	0
2022/04/07	2032	03/11/2022	9.92	Call	Bond Future	1,470.4900	1.4705	1,625.6500	1.6256	10.552	0	0	750
2022/04/07	2032	03/11/2022	9.92	Put	Bond Future	3,932.6800	3.9327	3,657.8400	3.6578	(6.989)	0	0	0
2022/04/07	2032	03/11/2022	9.31	Put	Bond Future	6,475.6300	6.4756	6,117.9100	6.1179	(5.524)	0	0	0
2022/04/07	2032	03/11/2022			Bond Future	10.3666	88.3508	10.2874	88.7808	(0.764)	0.0000	0.0000	0
2022/04/07	2032	03/11/2022	10.67	Call	Bond Future	3,515.8700	3.5159	3,778.3000	3.7783	7.464	0	0	750
2022/04/07	2032	03/11/2022	10.67	Put	Bond Future	1,893.6000	1.8936	1,726.0300	1.7260	(8.849)	0	0	0
2022/04/07	2032	03/11/2022	11.55	Call	Bond Future	6,887.8900	6.8879	7,237.0100	7.2370	5.069	0	0	0
2022/04/07	2032	03/11/2022	11.55	Put	Bond Future	781.5300	0.7815	700.6500	0.7006	(10.349)	0	0	500
2022/04/07	2032	03/11/2022	12.30	Call	Bond Future	10,049.4100	10.0494	10,438.0600	10.4381	3.867	0	0	0
2022/04/07	2032	03/11/2022	12.30	Put	Bond Future	365.7500	0.3658	324.4000	0.3244	(11.306)	0	0	750
2022/04/07	2032	03/11/2022	10.49	Call	Bond Future	2,932.9400	2.9329	3,171.2800	3.1713	8.126	0	0	0
2022/04/07	2032	03/11/2022	10.49	Put	Bond Future	2,268.1600	2.2682	2,076.5000	2.0765	(8.450)	0	0	454
2022/04/07	2032	03/11/2022	10.56	Call	Bond Future	3,153.7600	3.1538	3,401.6900	3.4017	7.861	0	0	0
2022/04/07	2032	03/11/2022	10.66	Call	Bond Future	3,482.3400	3.4823	3,743.4800	3.7435	7.499	0	0	0
2022/04/07	2032	03/11/2022	10.66	Put	Bond Future	1,912.8900	1.9129	1,744.0300	1.7440	(8.827)	0	0	0
2022/04/07	2032	03/11/2022	10.11	Call	Bond Future	1,899.2800	1.8993	2,082.5600	2.0826	9.650	0	0	0
2022/04/07	2032	03/11/2022	10.21	Call	Bond Future	2,148.3600	2.1484	2,346.4200	2.3464	9.219	0	0	500
2022/04/07	2032	03/11/2022	10.21	Put	Bond Future	3,001.3600	3.0014	2,769.4200	2.7694	(7.728)	0	0	0
2022/04/07	2032	03/11/2022	9.46	Call	Bond Future	679.6500	0.6797	770.2900	0.7703	13.336	0	0	500
2022/04/07	2032	03/11/2022	9.31	Call	Bond Future	500.3900	0.5004	572.6700	0.5727	14.445	0	0	180
2022/04/07	2032	02/02/2023	10.67	Call	Bond Future	3,423.3500	3.4233	3,667.4400	3.6674	7.130	0	0	750
2022/04/07	2032	02/02/2023	10.67	Put	Bond Future	2,616.0200	2.6160	2,423.7700	2.4238	(7.349)	0	0	0
2022/04/07	2032	02/02/2023	11.69	Call	Bond Future	7,021.7000	7.0217	7,361.4200	7.3614	4.838	0	0	0
2022/04/07	2032	02/02/2023	11.69	Put	Bond Future	1,112.3000	1.1123	1,015.6800	1.0157	(8.687)	0	0	0
2022/04/07	2032	02/02/2023	10.40	Call	Bond Future	2,670.5000	2.6705	2,881.6900	2.8817	7.908	0	0	0
2022/04/07	2032	02/02/2023	10.40	Put	Bond Future	3,284.6800	3.2847	3,059.5300	3.0595	(6.855)	0	0	0
2022/04/07	2032	02/02/2023	10.50	Call	Bond Future	2,937.7700	2.9378	3,161.3400	3.1613	7.610	0	0	0
2022/04/07	2032	02/02/2023	10.50	Put	Bond Future	3,021.8700	3.0219	2,809.1000	2.8091	(7.041)	0	0	454
2022/04/07	2032	02/02/2023	10.22	Call	Bond Future	2,222.1200	2.2221	2,410.5900	2.4106	8.482	0	0	500
2022/04/07	2032	02/02/2023	10.22	Put	Bond Future	3,801.2100	3.8012	3,553.3400	3.5533	(6.521)	0	0	0
2022/04/07	2032	02/02/2023	9.47	Call	Bond Future	830.6900	0.8307	926.9600	0.9270	11.589	0	0	500
2022/04/07	2032	02/02/2023	9.47	Put	Bond Future	6,584.1700	6.5842	6,244.1000	6.2441	(5.165)	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
2022/04/07	2032	02/02/2023	9.92	Call	Bond Future	1,568.0200	1.5680	1,718.3000	1.7183	9.584	0	0	750
2022/04/07	2032	02/02/2023	9.92	Put	Bond Future	4,786.6400	4.7866	4,500.5800	4.5006	(5.976)	0	0	0
2022/04/07	2032	02/02/2023			Bond Future	10.5159	89.8192	10.4335	90.2556	(0.784)	0.0000	0.0000	0
2022/04/07	2032	02/02/2023	12.75	Call	Bond Future	11,231.6600	11.2317	11,624.9500	11.6249	3.502	0	0	0
2022/04/07	2032	02/02/2023	12.75	Put	Bond Future	439.0500	0.4391	396.0000	0.3960	(9.805)	0	0	750
2022/04/07	2032	02/02/2023	11.84	Call	Bond Future	7,610.5100	7.6105	7,959.9600	7.9600	4.592	0	0	0
2022/04/07	2032	02/02/2023	11.84	Put	Bond Future	985.0500	0.9850	898.1600	0.8982	(8.821)	0	0	500
2022/04/07	2032	02/02/2023	10.39	Call	Bond Future	2,644.6300	2.6446	2,854.5600	2.8546	7.938	0	0	0
2022/04/07	2032	02/02/2023	10.39	Put	Bond Future	3,312.0500	3.3120	3,085.6400	3.0856	(6.836)	0	0	0
2022/04/07	2032	02/02/2023	10.16	Call	Bond Future	2,081.4200	2.0814	2,262.2400	2.2622	8.687	0	0	0
2022/04/07	2032	02/02/2023	10.16	Put	Bond Future	3,985.2600	3.9853	3,729.7400	3.7297	(6.412)	0	0	454
2022/04/07	2032	02/02/2023	10.38	Call	Bond Future	2,618.5600	2.6186	2,827.2400	2.8272	7.969	0	0	0
2022/04/07	2032	02/02/2023	10.38	Put	Bond Future	3,339.2600	3.3393	3,111.6000	3.1116	(6.818)	0	0	0
2022/04/07	2032	02/02/2023	9.31	Call	Bond Future	658.8100	0.6588	739.2600	0.7393	12.211	0	0	454
2022/04/07	2032	02/02/2023	9.31	Put	Bond Future	7,336.0400	7.3360	6,980.1500	6.9801	(4.851)	0	0	0
2022/04/07	2033	05/05/2022			Bond Future	112.4690	112.4690	112.5809	112.5809	0.099	0.0000	0.0000	2,719
2022/04/07	2033	04/08/2022			Bond Future	113.9899	113.9899	114.1024	114.1024	0.099	0.0000	0.0000	4,967
2022/04/07	2033	03/11/2022			Bond Future	114.3472	114.3472	114.4607	114.4607	0.099	0.0000	0.0000	0
2022/04/07	2033	02/02/2023			Bond Future	116.2680	116.2680	116.3824	116.3824	0.098	0.0000	0.0000	0
2022/04/07	2037	05/05/2022	11.82	Call	Bond Future	8,213.5200	8.2135	8,559.3500	8.5593	4.210	0	0	0
2022/04/07	2037	05/05/2022	11.83	Call	Bond Future	8,270.0100	8.2700	8,615.9600	8.6160	4.183	0	0	0
2022/04/07	2037	05/05/2022	11.84	Put	Bond Future	6.0100	0.0060	3.7000	0.0037	(38.436)	0	0	0
2022/04/07	2037	05/05/2022			Bond Future	10.4819	87.5899	10.4293	87.9383	(0.501)	0.0000	0.0000	89,257
2022/04/07	2037	05/05/2022	11.82	Put	Bond Future	6.6600	0.0067	4.1200	0.0041	(38.138)	0	0	0
2022/04/07	2037	05/05/2022	11.83	Put	Bond Future	6.3300	0.0063	3.9100	0.0039	(38.231)	0	0	0
2022/04/07	2037	05/05/2022	11.84	Call	Bond Future	8,326.4500	8.3264	8,672.5100	8.6725	4.156	0	0	0
2022/04/07	2037	04/08/2022	11.95	Call	Bond Future	8,126.1400	8.1261	8,437.1000	8.4371	3.827	0	0	0
2022/04/07	2037	04/08/2022	11.95	Put	Bond Future	365.8700	0.3659	324.5100	0.3245	(11.305)	0	0	1,050
2022/04/07	2037	04/08/2022	10.91	Put	Bond Future	1,610.6500	1.6106	1,472.3000	1.4723	(8.590)	0	0	0
2022/04/07	2037	04/08/2022	10.89	Call	Bond Future	3,145.0800	3.1451	3,356.1800	3.3562	6.712	0	0	0
2022/04/07	2037	04/08/2022	10.89	Put	Bond Future	1,657.2500	1.6572	1,516.0300	1.5160	(8.521)	0	0	0
2022/04/07	2037	04/08/2022	10.90	Call	Bond Future	3,184.4200	3.1844	3,396.9600	3.3970	6.674	0	0	0
2022/04/07	2037	04/08/2022			Bond Future	10.6559	84.4964	10.6013	84.8487	(0.512)	0.0000	0.0000	51,940
2022/04/07	2037	04/08/2022	10.91	Call	Bond Future	3,223.7900	3.2238	3,437.7600	3.4378	6.637	0	0	0
2022/04/07	2037	04/08/2022	11.21	Call	Bond Future	4,509.6300	4.5096	4,761.9800	4.7620	5.596	0	0	1,050
2022/04/07	2037	04/08/2022	11.21	Put	Bond Future	1,050.0200	1.0500	950.0500	0.9500	(9.521)	0	0	0
2022/04/07	2037	04/08/2022	11.42	Call	Bond Future	5,496.9700	5.4970	5,770.6700	5.7707	4.979	0	0	0
2022/04/07	2037	04/08/2022	11.42	Put	Bond Future	780.9800	0.7810	702.3600	0.7024	(10.067)	0	0	50
2022/04/07	2037	04/08/2022	10.10	Call	Bond Future	800.4900	0.8005	887.7400	0.8877	10.900	0	0	50
2022/04/07	2037	04/08/2022	10.10	Put	Bond Future	4,494.2100	4.4942	4,229.1400	4.2291	(5.898)	0	0	0
2022/04/07	2037	04/08/2022	10.90	Put	Bond Future	1,633.9000	1.6339	1,494.1200	1.4941	(8.555)	0	0	50
2022/04/07	2037	03/11/2022	11.32	Call	Bond Future	4,947.0300	4.9470	5,183.3700	5.1834	4.777	0	0	0
2022/04/07	2037	03/11/2022	11.30	Put	Bond Future	1,833.9700	1.8340	1,711.5800	1.7116	(6.674)	0	0	0
2022/04/07	2037	03/11/2022	11.31	Call	Bond Future	4,905.0700	4.9051	5,140.4700	5.1405	4.799	0	0	0
2022/04/07	2037	03/11/2022	11.31	Put	Bond Future	1,815.9800	1.8160	1,694.5500	1.6946	(6.687)	0	0	0
2022/04/07	2037	03/11/2022			Bond Future	10.8058	85.7175	10.7493	86.0744	(0.523)	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
2022/04/07	2037	03/11/2022	11.32	Put	Bond Future	1,798.4000	1.7984	1,677.9100	1.6779	(6.700)	0	0	0
2022/04/07	2037	03/11/2022	11.30	Call	Bond Future	4,863.4500	4.8635	5,097.8900	5.0979	4.820	0	0	0
2022/04/07	2037	02/02/2023	11.03	Call	Bond Future	3,792.2000	3.7922	3,986.9700	3.9870	5.136	0	0	0
2022/04/07	2037	02/02/2023	11.03	Put	Bond Future	3,242.0200	3.2420	3,074.8600	3.0749	(5.156)	0	0	0
2022/04/07	2037	02/02/2023	11.04	Call	Bond Future	3,825.7100	3.8257	4,021.4800	4.0215	5.117	0	0	0
2022/04/07	2037	02/02/2023	11.04	Put	Bond Future	3,214.4900	3.2145	3,048.3300	3.0483	(5.169)	0	0	0
2022/04/07	2037	02/02/2023			Bond Future	10.9404	82.8856	10.8818	83.2475	(0.535)	0.0000	0.0000	0
2022/04/07	2037	02/02/2023	11.05	Call	Bond Future	3,859.0600	3.8591	4,055.8200	4.0558	5.099	0	0	0
2022/04/07	2037	02/02/2023	11.05	Put	Bond Future	3,186.8700	3.1869	3,021.7000	3.0217	(5.183)	0	0	0
2022/04/07	2038	05/05/2022			Bond Future	128.2985	128.2985	128.3853	128.3853	0.068	0.0000	0.0000	4,184
2022/04/07	2038	04/08/2022			Bond Future	128.2081	128.2081	128.2950	128.2950	0.068	0.0000	0.0000	2,711
2022/04/07	2038	03/11/2022			Bond Future	130.0880	130.0880	130.1753	130.1753	0.067	0.0000	0.0000	0
2022/04/07	2038	02/02/2023			Bond Future	130.4020	130.4020	130.4899	130.4899	0.067	0.0000	0.0000	0
2022/04/07	2040	05/05/2022	10.57	Call	Bond Future	1,148.7200	1.1487	1,257.9400	1.2579	9.508	0	0	1,200
2022/04/07	2040	05/05/2022	10.57	Put	Bond Future	1,400.0200	1.4000	1,242.4600	1.2425	(11.254)	0	0	0
2022/04/07	2040	05/05/2022	11.91	Put	Bond Future	9.6600	0.0097	6.6900	0.0067	(30.745)	0	0	0
2022/04/07	2040	05/05/2022	11.92	Call	Bond Future	8,651.3800	8.6514	8,915.3200	8.9153	3.051	0	0	0
2022/04/07	2040	05/05/2022	11.92	Put	Bond Future	9.1900	0.0092	6.3500	0.0064	(30.903)	0	0	0
2022/04/07	2040	05/05/2022	13.04	Call	Bond Future	14,975.4800	14.9755	15,242.2600	15.2423	1.781	0	0	0
2022/04/07	2040	05/05/2022	13.04	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,200
2022/04/07	2040	05/05/2022			Bond Future	10.6052	89.7205	10.5678	89.9873	(0.352)	0.0000	0.0000	61,700
2022/04/07	2040	05/05/2022	9.82	Call	Bond Future	26.3400	0.0263	30.3100	0.0303	15.072	0	0	1,200
2022/04/07	2040	05/05/2022	9.82	Put	Bond Future	5,916.5600	5.9166	5,653.7500	5.6538	(4.442)	0	0	0
2022/04/07	2040	05/05/2022	11.90	Call	Bond Future	8,531.1900	8.5312	8,794.8700	8.7949	3.091	0	0	0
2022/04/07	2040	05/05/2022	11.90	Put	Bond Future	10.1400	0.0101	7.0400	0.0070	(30.572)	0	0	0
2022/04/07	2040	05/05/2022	11.91	Call	Bond Future	8,591.3200	8.5913	8,855.1300	8.8551	3.071	0	0	0
2022/04/07	2040	04/08/2022	11.05	Call	Bond Future	3,607.4200	3.6074	3,769.3300	3.7693	4.488	0	0	0
2022/04/07	2040	04/08/2022	11.05	Put	Bond Future	1,721.6800	1.7217	1,613.9300	1.6139	(6.258)	0	0	0
2022/04/07	2040	04/08/2022	12.24	Put	Bond Future	331.6300	0.3316	303.0700	0.3031	(8.612)	0	0	460
2022/04/07	2040	04/08/2022	9.70	Put	Bond Future	8,197.9300	8.1979	7,948.1200	7.9481	(3.047)	0	0	0
2022/04/07	2040	04/08/2022			Bond Future	10.7740	86.4050	10.7353	86.6746	(0.359)	0.0000	0.0000	42,392
2022/04/07	2040	04/08/2022	11.04	Call	Bond Future	3,563.7700	3.5638	3,724.6200	3.7246	4.513	0	0	0
2022/04/07	2040	04/08/2022	11.04	Put	Bond Future	1,745.2200	1.7452	1,636.4100	1.6364	(6.235)	0	0	0
2022/04/07	2040	04/08/2022	12.24	Call	Bond Future	9,648.4600	9.6485	9,889.5600	9.8896	2.499	0	0	0
2022/04/07	2040	04/08/2022	9.70	Call	Bond Future	201.2900	0.2013	221.1400	0.2211	9.861	0	0	460
2022/04/07	2040	04/08/2022	10.70	Call	Bond Future	2,244.6500	2.2447	2,366.3900	2.3664	5.424	0	0	460
2022/04/07	2040	04/08/2022	10.70	Put	Bond Future	2,761.3500	2.7613	2,613.4300	2.6134	(5.357)	0	0	0
2022/04/07	2040	04/08/2022	11.03	Call	Bond Future	3,520.1300	3.5201	3,679.9200	3.6799	4.539	0	0	0
2022/04/07	2040	04/08/2022	11.03	Put	Bond Future	1,768.8600	1.7689	1,658.9900	1.6590	(6.211)	0	0	0
2022/04/07	2040	03/11/2022	11.39	Call	Bond Future	5,095.1800	5.0952	5,270.7000	5.2707	3.445	0	0	0
2022/04/07	2040	03/11/2022	11.40	Call	Bond Future	5,139.1900	5.1392	5,315.4600	5.3155	3.430	0	0	0
2022/04/07	2040	03/11/2022	11.41	Put	Bond Future	1,944.4800	1.9445	1,848.6100	1.8486	(4.930)	0	0	0
2022/04/07	2040	03/11/2022			Bond Future	10.9193	87.6538	10.8793	87.9267	(0.367)	0.0000	0.0000	0
2022/04/07	2040	03/11/2022	11.39	Put	Bond Future	1,984.7900	1.9848	1,887.4200	1.8874	(4.906)	0	0	0
2022/04/07	2040	03/11/2022	11.40	Put	Bond Future	1,964.6600	1.9647	1,868.0400	1.8680	(4.918)	0	0	0
2022/04/07	2040	03/11/2022	11.41	Call	Bond Future	5,183.0800	5.1831	5,360.1000	5.3601	3.415	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
2022/04/07	2040	02/02/2023	11.12	Call	Bond Future	4,064.9000	4.0649	4,210.0800	4.2101	3.572	0	0	0
2022/04/07	2040	02/02/2023	11.12	Put	Bond Future	3,600.9300	3.6009	3,469.4100	3.4694	(3.652)	0	0	0
2022/04/07	2040	02/02/2023			Bond Future	11.0501	84.6038	11.0087	84.8805	(0.375)	0.0000	0.0000	0
2022/04/07	2040	02/02/2023	11.10	Call	Bond Future	3,993.7400	3.9937	4,137.4100	4.1374	3.597	0	0	0
2022/04/07	2040	02/02/2023	11.10	Put	Bond Future	3,662.1000	3.6621	3,529.0700	3.5291	(3.633)	0	0	0
2022/04/07	2040	02/02/2023	11.11	Call	Bond Future	4,029.1000	4.0291	4,173.5300	4.1735	3.585	0	0	0
2022/04/07	2040	02/02/2023	11.11	Put	Bond Future	3,631.2500	3.6313	3,498.9800	3.4990	(3.643)	0	0	0
2022/04/07	2044	05/05/2022	11.91	Call	Bond Future	8,634.0600	8.6341	8,903.9600	8.9040	3.126	0	0	0
2022/04/07	2044	05/05/2022	11.91	Put	Bond Future	10.9000	0.0109	7.5800	0.0076	(30.459)	0	0	0
2022/04/07	2044	05/05/2022	11.92	Call	Bond Future	8,694.6200	8.6946	8,964.6700	8.9647	3.106	0	0	0
2022/04/07	2044	05/05/2022	11.92	Put	Bond Future	10.3800	0.0104	7.2100	0.0072	(30.539)	0	0	0
2022/04/07	2044	05/05/2022			Bond Future	10.6220	86.6011	10.5848	86.8743	(0.350)	0.0000	0.0000	65,683
2022/04/07	2044	05/05/2022	11.93	Call	Bond Future	8,755.1200	8.7551	9,025.3000	9.0253	3.086	0	0	0
2022/04/07	2044	05/05/2022	11.93	Put	Bond Future	9.8900	0.0099	6.8500	0.0069	(30.738)	0	0	0
2022/04/07	2044	04/08/2022	11.08	Call	Bond Future	3,794.9700	3.7950	3,963.6200	3.9636	4.444	0	0	0
2022/04/07	2044	04/08/2022	11.08	Put	Bond Future	1,704.2400	1.7042	1,596.6800	1.5967	(6.311)	0	0	0
2022/04/07	2044	04/08/2022	11.09	Call	Bond Future	3,840.3900	3.8404	4,010.1100	4.0101	4.419	0	0	0
2022/04/07	2044	04/08/2022	11.09	Put	Bond Future	1,681.2400	1.6812	1,574.7500	1.5747	(6.334)	0	0	0
2022/04/07	2044	04/08/2022			Bond Future	10.7810	83.3693	10.7424	83.6455	(0.358)	0.0000	0.0000	22,586
2022/04/07	2044	04/08/2022	11.10	Call	Bond Future	3,886.0000	3.8860	4,056.7700	4.0568	4.394	0	0	0
2022/04/07	2044	04/08/2022	11.10	Put	Bond Future	1,658.5300	1.6585	1,553.0900	1.5531	(6.357)	0	0	0
2022/04/07	2044	03/11/2022	11.40	Put	Bond Future	1,997.3200	1.9973	1,898.9200	1.8989	(4.927)	0	0	0
2022/04/07	2044	03/11/2022	11.41	Call	Bond Future	5,305.3800	5.3054	5,487.3600	5.4874	3.430	0	0	0
2022/04/07	2044	03/11/2022	11.41	Put	Bond Future	1,976.7700	1.9768	1,879.1400	1.8791	(4.939)	0	0	0
2022/04/07	2044	03/11/2022			Bond Future	10.9175	84.5743	10.8776	84.8539	(0.365)	0.0000	0.0000	0
2022/04/07	2044	03/11/2022	11.39	Call	Bond Future	5,215.9000	5.2159	5,396.3300	5.3963	3.459	0	0	0
2022/04/07	2044	03/11/2022	11.39	Put	Bond Future	2,018.0800	2.0181	1,918.9000	1.9189	(4.915)	0	0	0
2022/04/07	2044	03/11/2022	11.40	Call	Bond Future	5,260.5800	5.2606	5,441.7900	5.4418	3.445	0	0	0
2022/04/07	2044	02/02/2023	11.14	Call	Bond Future	4,264.9600	4.2650	4,416.4800	4.4165	3.553	0	0	0
2022/04/07	2044	02/02/2023	11.14	Put	Bond Future	3,583.8000	3.5838	3,451.8500	3.4519	(3.682)	0	0	0
2022/04/07	2044	02/02/2023	11.15	Call	Bond Future	4,301.7400	4.3017	4,454.0300	4.4540	3.540	0	0	0
2022/04/07	2044	02/02/2023	11.15	Put	Bond Future	3,552.9800	3.5530	3,421.8000	3.4218	(3.692)	0	0	0
2022/04/07	2044	02/02/2023			Bond Future	11.0400	81.5984	10.9988	81.8818	(0.373)	0.0000	0.0000	0
2022/04/07	2044	02/02/2023	11.16	Call	Bond Future	4,338.9400	4.3389	4,492.0000	4.4920	3.528	0	0	0
2022/04/07	2044	02/02/2023	11.16	Put	Bond Future	3,522.6700	3.5227	3,392.2600	3.3923	(3.702)	0	0	0
2022/04/07	2046	05/05/2022			Bond Future	116.0929	116.0929	116.1954	116.1954	0.088	0.0000	0.0000	14,362
2022/04/07	2046	04/08/2022			Bond Future	117.6628	117.6628	117.7657	117.7657	0.087	0.0000	0.0000	2,969
2022/04/07	2046	03/11/2022			Bond Future	117.4533	117.4533	117.5570	117.5570	0.088	0.0000	0.0000	0
2022/04/07	2046	02/02/2023			Bond Future	119.4275	119.4275	119.5319	119.5319	0.087	0.0000	0.0000	0
2022/04/07	2050	05/05/2022			Bond Future	119.8912	119.8912	119.8963	119.8963	0.004	0.0000	0.0000	8,792
2022/04/07	2050	04/08/2022			Bond Future	119.4821	119.4821	119.4863	119.4863	0.004	0.0000	0.0000	1,410
2022/04/07	2050	03/11/2022			Bond Future	121.2336	121.2336	121.2371	121.2371	0.003	0.0000	0.0000	0
2022/04/07	2050	02/02/2023			Bond Future	121.1919	121.1919	121.1946	121.1946	0.002	0.0000	0.0000	0
2022/04/07	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
2022/04/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	AL37	05/05/2022			Index Future	815.6400	815.6400	819.5450	819.5450	0.479	0.0000	0.0000	0
2022/04/07	AL37	04/08/2022			Index Future	826.3500	826.3500	830.3000	830.3000	0.478	0.0000	0.0000	0
2022/04/07	AL37	03/11/2022			Index Future	838.3780	838.3780	842.3800	842.3800	0.477	0.0000	0.0000	0
2022/04/07	AL37	02/02/2023			Index Future	852.2550	852.2550	856.3160	856.3160	0.477	0.0000	0.0000	0
2022/04/07	AL7T	05/05/2022			Index Future	943.6630	943.6630	947.2320	947.2320	0.378	0.0000	0.0000	0
2022/04/07	AL7T	04/08/2022			Index Future	956.0550	956.0550	959.6630	959.6630	0.377	0.0000	0.0000	0
2022/04/07	AL7T	03/11/2022			Index Future	969.9700	969.9700	973.6250	973.6250	0.377	0.0000	0.0000	0
2022/04/07	AL7T	02/02/2023			Index Future	986.0250	986.0250	989.7320	989.7320	0.376	0.0000	0.0000	0
2022/04/07	ALBI	05/05/2022			Index Future	843.0630	843.0630	846.2500	846.2500	0.378	0.0000	0.0000	129
2022/04/07	ALBI	04/08/2022			Index Future	854.1340	854.1340	857.3560	857.3560	0.377	0.0000	0.0000	92
2022/04/07	ALBI	03/11/2022			Index Future	866.5660	866.5660	869.8290	869.8290	0.377	0.0000	0.0000	0
2022/04/07	ALBI	02/02/2023			Index Future	880.9090	880.9090	884.2190	884.2190	0.376	0.0000	0.0000	0
2022/04/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/04/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/07	ES33	05/05/2022			Bond Future	11.2687	77.3148	11.2208	77.5667	(0.425)	0.0000	0.0000	87
2022/04/07	ES33	04/08/2022			Bond Future	11.4830	78.3603	11.4331	78.6150	(0.434)	0.0000	0.0000	263
2022/04/07	ES33	03/11/2022			Bond Future	11.6848	75.7273	11.6330	75.9852	(0.443)	0.0000	0.0000	0
2022/04/07	ES33	02/02/2023			Bond Future	11.8726	77.0033	11.8187	77.2649	(0.454)	0.0000	0.0000	0
2022/04/07	ES42	05/05/2022			Bond Future	11.6691	76.0051	11.6313	76.2369	(0.323)	0.0000	0.0000	1,190
2022/04/07	ES42	04/08/2022			Bond Future	11.8627	77.0334	11.8236	77.2676	(0.330)	0.0000	0.0000	3,579
2022/04/07	ES42	03/11/2022			Bond Future	12.0459	73.9033	12.0052	74.1405	(0.338)	0.0000	0.0000	0
2022/04/07	ES42	02/02/2023			Bond Future	12.2104	75.1513	12.1682	75.3918	(0.346)	0.0000	0.0000	0
2022/04/07	GOVI	05/05/2022	788.25	Call	GOVI	432,930.0000	43.2930	464,540.0000	46.4540	7.301	0	0	0
2022/04/07	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	05/05/2022			GOVI	831.5430	831.5430	834.7040	834.7040	0.380	0.0000	0.0000	989
2022/04/07	GOVI	05/05/2022	788.23	Call	GOVI	433,130.0000	43.3130	464,740.0000	46.4740	7.298	0	0	0
2022/04/07	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	05/05/2022	788.24	Call	GOVI	433,030.0000	43.3030	464,640.0000	46.4640	7.300	0	0	0
2022/04/07	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	04/08/2022	819.28	Call	GOVI	231,820.0000	23.1820	263,780.0000	26.3780	13.787	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
2022/04/07	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	04/08/2022			GOVI	842.4620	842.4620	845.6580	845.6580	0.379	0.0000	0.0000	0
2022/04/07	GOVI	04/08/2022	819.26	Call	GOVI	232,020.0000	23.2020	263,980.0000	26.3980	13.775	0	0	0
2022/04/07	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	04/08/2022	819.27	Call	GOVI	231,920.0000	23.1920	263,880.0000	26.3880	13.781	0	0	0
2022/04/07	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	03/11/2022	820.41	Call	GOVI	343,140.0000	34.3140	375,520.0000	37.5520	9.436	0	0	0
2022/04/07	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	03/11/2022	820.42	Call	GOVI	343,040.0000	34.3040	375,420.0000	37.5420	9.439	0	0	0
2022/04/07	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	03/11/2022			GOVI	854.7240	854.7240	857.9620	857.9620	0.379	0.0000	0.0000	0
2022/04/07	GOVI	03/11/2022	820.43	Call	GOVI	342,940.0000	34.2940	375,320.0000	37.5320	9.442	0	0	0
2022/04/07	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	02/02/2023	850.82	Call	GOVI	180,520.0000	18.0520	213,350.0000	21.3350	18.186	0	0	0
2022/04/07	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	02/02/2023	850.83	Call	GOVI	180,420.0000	18.0420	213,250.0000	21.3250	18.196	0	0	0
2022/04/07	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GOVI	02/02/2023			GOVI	868.8720	868.8720	872.1550	872.1550	0.378	0.0000	0.0000	0
2022/04/07	GOVI	02/02/2023	850.84	Call	GOVI	180,320.0000	18.0320	213,150.0000	21.3150	18.207	0	0	0
2022/04/07	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/07	IGOV	05/05/2022			Index Future	313.6350	313.6350	313.7050	313.7050	0.022	0.0000	0.0000	499
2022/04/07	IGOV	04/08/2022			Index Future	317.8310	317.8310	317.9000	317.9000	0.022	0.0000	0.0000	0
2022/04/07	IGOV	03/11/2022			Index Future	322.5340	322.5340	322.6010	322.6010	0.021	0.0000	0.0000	0
2022/04/07	IGOV	02/02/2023			Index Future	327.9470	327.9470	328.0130	328.0130	0.020	0.0000	0.0000	0
2022/04/07	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/07	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/04/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/07	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
2022/04/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/07	JBAF	20/04/2022			Jibar Tradeable Future	4.4350	95.5650	4.4250	95.5750	(0.225)	0.0000	0.0000	0
2022/04/07	JBAF	18/05/2022			Jibar Tradeable Future	4.5400	95.4600	4.5200	95.4800	(0.441)	0.0000	0.0000	0
2022/04/07	JBAF	15/06/2022			Jibar Tradeable Future	4.9350	95.0650	4.9050	95.0950	(0.608)	0.0000	0.0000	0
2022/04/07	JBAF	20/07/2022			Jibar Tradeable Future	5.0300	94.9700	5.0100	94.9900	(0.398)	0.0000	0.0000	0
2022/04/07	JBAF	17/08/2022			Jibar Tradeable Future	5.4100	94.5900	5.3900	94.6100	(0.370)	0.0000	0.0000	0
2022/04/07	JBAF	21/09/2022			Jibar Tradeable Future	5.5050	94.4950	5.4750	94.5250	(0.545)	0.0000	0.0000	0
2022/04/07	JBAF	21/12/2022			Jibar Tradeable Future	6.2900	93.7100	6.2400	93.7600	(0.795)	0.0000	0.0000	68
2022/04/07	JBAF	15/03/2023			Jibar Tradeable Future	6.6150	93.3850	6.5550	93.4450	(0.907)	0.0000	0.0000	0
2022/04/07	JBAF	21/06/2023			Jibar Tradeable Future	6.7900	93.2100	6.7300	93.2700	(0.884)	0.0000	0.0000	0
2022/04/07	JBAF	20/09/2023			Jibar Tradeable Future	6.9550	93.0450	6.9000	93.1000	(0.791)	0.0000	0.0000	75
2022/04/07	JBAF	20/12/2023			Jibar Tradeable Future	7.0050	92.9950	6.9450	93.0550	(0.857)	0.0000	0.0000	72
2022/04/07	JBAF	20/03/2024			Jibar Tradeable Future	7.1900	92.8100	7.1650	92.8350	(0.348)	0.0000	0.0000	0
2022/04/07	R023	05/05/2022	6.31	Call	Bond Future	637.1500	0.6372	638.1600	0.6382	0.159	0	0	0
2022/04/07	R023	05/05/2022	6.31	Put	Bond Future	6.8600	0.0069	6.1900	0.0062	(9.767)	0	0	0
2022/04/07	R023	05/05/2022			Bond Future	5.5104	103.2273	5.5083	103.2290	(0.038)	0.0000	0.0000	14,749
2022/04/07	R023	05/05/2022	6.29	Call	Bond Future	622.0200	0.6220	623.0000	0.6230	0.158	0	0	0
2022/04/07	R023	05/05/2022	6.29	Put	Bond Future	7.4200	0.0074	6.7200	0.0067	(9.434)	0	0	0
2022/04/07	R023	05/05/2022	6.30	Call	Bond Future	629.9900	0.6296	630.5800	0.6306	0.157	0	0	0
2022/04/07	R023	05/05/2022	6.30	Put	Bond Future	7.1400	0.0071	6.4500	0.0065	(9.664)	0	0	0
2022/04/07	R023	04/08/2022	6.05	Call	Bond Future	334.8000	0.3348	334.6900	0.3347	(0.033)	0	0	0
2022/04/07	R023	04/08/2022	6.05	Put	Bond Future	106.4300	0.1064	105.3700	0.1054	(0.996)	0	0	0
2022/04/07	R023	04/08/2022			Bond Future	5.6322	104.5729	5.6305	104.5739	(0.031)	0.0000	0.0000	2,384
2022/04/07	R023	04/08/2022	6.03	Call	Bond Future	326.8300	0.3268	326.7100	0.3267	(0.037)	0	0	0
2022/04/07	R023	04/08/2022	6.03	Put	Bond Future	109.3700	0.1094	108.3000	0.1083	(0.978)	0	0	0
2022/04/07	R023	04/08/2022	6.04	Call	Bond Future	330.7000	0.3307	330.5800	0.3306	(0.036)	0	0	0
2022/04/07	R023	04/08/2022	6.04	Put	Bond Future	107.7800	0.1078	106.7100	0.1067	(0.993)	0	0	0
2022/04/07	R023	03/11/2022	6.25	Call	Bond Future	333.3800	0.3334	333.3100	0.3333	(0.021)	0	0	0
2022/04/07	R023	03/11/2022	6.25	Put	Bond Future	47.3700	0.0474	47.0500	0.0471	(0.676)	0	0	0
2022/04/07	R023	03/11/2022	6.26	Call	Bond Future	335.9900	0.3360	335.9300	0.3359	(0.018)	0	0	0
2022/04/07	R023	03/11/2022	6.26	Put	Bond Future	46.9200	0.0469	46.6100	0.0466	(0.661)	0	0	0
2022/04/07	R023	03/11/2022			Bond Future	5.3205	102.2064	5.3198	102.2066	(0.015)	0.0000	0.0000	0
2022/04/07	R023	03/11/2022	6.27	Call	Bond Future	338.6200	0.3386	338.5500	0.3385	(0.021)	0	0	0
2022/04/07	R023	03/11/2022	6.27	Put	Bond Future	46.4800	0.0465	46.1600	0.0462	(0.688)	0	0	0
2022/04/07	R035	05/05/2022	10.72	Call	Bond Future	2,814.8600	2.8149	3,052.5700	3.0526	8.445	0	0	0
2022/04/07	R035	05/05/2022	10.72	Put	Bond Future	353.8500	0.3538	281.5500	0.2816	(20.432)	0	0	0
2022/04/07	R035	05/05/2022	11.63	Call	Bond Future	7,898.4500	7.8985	8,205.6300	8.2056	3.889	0	0	0
2022/04/07	R035	05/05/2022	11.63	Put	Bond Future	8.0100	0.0080	5.1800	0.0052	(35.331)	0	0	0
2022/04/07	R035	05/05/2022	11.64	Call	Bond Future	7,954.9800	7.9550	8,262.2800	8.2623	3.863	0	0	0
2022/04/07	R035	05/05/2022	11.64	Put	Bond Future	7.6100	0.0076	4.9000	0.0049	(35.611)	0	0	0
2022/04/07	R035	05/05/2022			Bond Future	10.3338	91.4535	10.2862	91.7635	(0.460)	0.0000	0.0000	71,131
2022/04/07	R035	05/05/2022	10.82	Call	Bond Future	3,333.3400	3.3333	3,588.1600	3.5882	7.645	0	0	0
2022/04/07	R035	05/05/2022	10.82	Put	Bond Future	250.8000	0.2508	195.6100	0.1956	(22.006)	0	0	0
2022/04/07	R035	05/05/2022	11.65	Call	Bond Future	8,011.4700	8.0115	8,318.9000	8.3189	3.837	0	0	0
2022/04/07	R035	05/05/2022	11.65	Put	Bond Future	7.2300	0.0072	4.6500	0.0047	(35.685)	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
2022/04/07	R035	05/05/2022	12.64	Call	Bond Future	13,361.0500	13.3611	13,671.0500	13.6711	2.320	0	0	0
2022/04/07	R035	05/05/2022	12.64	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2022/04/07	R035	04/08/2022	11.13	Put	Bond Future	970.3200	0.9703	885.0700	0.8851	(8.786)	0	0	100
2022/04/07	R035	04/08/2022	10.64	Call	Bond Future	2,697.8800	2.6979	2,869.4900	2.8695	6.361	0	0	0
2022/04/07	R035	04/08/2022	10.64	Put	Bond Future	1,914.4100	1.9144	1,772.5300	1.7725	(7.411)	0	0	100
2022/04/07	R035	04/08/2022	10.72	Call	Bond Future	2,994.1000	2.9941	3,176.2600	3.1763	6.084	0	0	0
2022/04/07	R035	04/08/2022	10.72	Put	Bond Future	1,712.9800	1.7130	1,581.6500	1.5816	(7.667)	0	0	0
2022/04/07	R035	04/08/2022	10.73	Call	Bond Future	3,031.9400	3.0319	3,215.4000	3.2154	6.051	0	0	0
2022/04/07	R035	04/08/2022	10.73	Put	Bond Future	1,688.8900	1.6889	1,558.8600	1.5589	(7.699)	0	0	0
2022/04/07	R035	04/08/2022	9.53	Call	Bond Future	237.6000	0.2376	267.9100	0.2679	12.757	0	0	400
2022/04/07	R035	04/08/2022	9.53	Put	Bond Future	6,792.8600	6.7929	6,509.6800	6.5097	(4.169)	0	0	0
2022/04/07	R035	04/08/2022	9.84	Call	Bond Future	602.2300	0.6022	664.4300	0.6644	10.328	0	0	100
2022/04/07	R035	04/08/2022	9.84	Put	Bond Future	5,023.6700	5.0237	4,772.3800	4.7724	(5.002)	0	0	0
2022/04/07	R035	04/08/2022	10.53	Put	Bond Future	2,222.2000	2.2222	2,065.2900	2.0653	(7.061)	0	0	0
2022/04/07	R035	04/08/2022			Bond Future	10.5154	92.6274	10.4659	92.9409	(0.470)	0.0000	0.0000	49,855
2022/04/07	R035	04/08/2022	10.74	Call	Bond Future	3,070.1900	3.0702	3,254.9400	3.2549	6.018	0	0	0
2022/04/07	R035	04/08/2022	10.74	Put	Bond Future	1,665.2800	1.6653	1,536.5400	1.5365	(7.731)	0	0	0
2022/04/07	R035	04/08/2022	11.13	Call	Bond Future	4,739.9200	4.7399	4,968.1600	4.9682	4.815	0	0	0
2022/04/07	R035	04/08/2022	12.18	Call	Bond Future	9,910.7500	9.9108	10,200.4400	10.2004	2.923	0	0	0
2022/04/07	R035	04/08/2022	12.18	Put	Bond Future	214.3300	0.2143	190.5300	0.1905	(11.104)	0	0	400
2022/04/07	R035	04/08/2022	10.53	Call	Bond Future	2,314.8000	2.3148	2,471.3800	2.4714	6.764	0	0	400
2022/04/07	R035	03/11/2022	11.15	Call	Bond Future	4,648.1500	4.6481	4,855.0300	4.8550	4.451	0	0	0
2022/04/07	R035	03/11/2022	11.15	Put	Bond Future	1,773.3800	1.7734	1,662.8900	1.6629	(6.230)	0	0	0
2022/04/07	R035	03/11/2022	12.68	Call	Bond Future	11,631.0000	11.6310	11,918.0700	11.9181	2.468	0	0	0
2022/04/07	R035	03/11/2022	12.68	Put	Bond Future	388.9200	0.3889	358.6200	0.3586	(7.791)	0	0	1,000
2022/04/07	R035	03/11/2022	10.99	Call	Bond Future	4,017.7800	4.0178	4,209.9100	4.2099	4.782	0	0	0
2022/04/07	R035	03/11/2022	10.99	Put	Bond Future	2,092.8000	2.0928	1,967.5600	1.9676	(5.984)	0	0	582
2022/04/07	R035	03/11/2022	11.05	Call	Bond Future	4,249.6400	4.2496	4,447.4600	4.4475	4.655	0	0	1,000
2022/04/07	R035	03/11/2022	10.57	Call	Bond Future	2,587.4100	2.5874	2,735.9400	2.7359	5.740	0	0	0
2022/04/07	R035	03/11/2022	10.57	Put	Bond Future	3,228.5200	3.2285	3,059.6800	3.0597	(5.230)	0	0	582
2022/04/07	R035	03/11/2022			Bond Future	10.6733	89.5006	10.6220	89.8180	(0.480)	0.0000	0.0000	0
2022/04/07	R035	03/11/2022	11.14	Call	Bond Future	4,607.6900	4.6077	4,813.6800	4.8137	4.471	0	0	0
2022/04/07	R035	03/11/2022	11.14	Put	Bond Future	1,791.8500	1.7919	1,680.4700	1.6805	(6.216)	0	0	0
2022/04/07	R035	03/11/2022	11.05	Put	Bond Future	1,966.7300	1.9667	1,847.1800	1.8472	(6.079)	0	0	0
2022/04/07	R035	03/11/2022	11.13	Call	Bond Future	4,567.3500	4.5674	4,772.4600	4.7725	4.491	0	0	0
2022/04/07	R035	03/11/2022	11.13	Put	Bond Future	1,810.4900	1.8105	1,698.2300	1.6982	(6.201)	0	0	0
2022/04/07	R035	03/11/2022	9.82	Call	Bond Future	809.4800	0.8095	876.9800	0.8770	8.339	0	0	582
2022/04/07	R035	03/11/2022	9.82	Put	Bond Future	6,309.1300	6.3091	6,059.2600	6.0593	(3.960)	0	0	0
2022/04/07	R035	03/11/2022	10.30	Call	Bond Future	1,825.4600	1.8255	1,944.2300	1.9442	6.506	0	0	1,000
2022/04/07	R035	03/11/2022	10.30	Put	Bond Future	4,173.7600	4.1738	3,975.1600	3.9752	(4.758)	0	0	0
2022/04/07	R035	02/02/2023	13.22	Put	Bond Future	426.7400	0.4267	397.8600	0.3979	(6.768)	0	0	1,000
2022/04/07	R035	02/02/2023	10.88	Call	Bond Future	3,657.7200	3.6577	3,827.3900	3.8274	4.639	0	0	0
2022/04/07	R035	02/02/2023	10.88	Put	Bond Future	3,250.6800	3.2507	3,098.5900	3.0986	(4.679)	0	0	0
2022/04/07	R035	02/02/2023	9.81	Call	Bond Future	1,024.4000	1.0244	1,096.8400	1.0968	7.071	0	0	582
2022/04/07	R035	02/02/2023	9.81	Put	Bond Future	7,382.4700	7.3825	7,133.1500	7.1332	(3.377)	0	0	0
2022/04/07	R035	02/02/2023	10.30	Put	Bond Future	5,187.3200	5.1873	4,981.9100	4.9819	(3.960)	0	0	0
2022/04/07	R035	02/02/2023	10.66	Call	Bond Future	2,979.0200	2.9790	3,128.8300	3.1288	5.029	0	0	0
2022/04/07	R035	02/02/2023	10.66	Put	Bond Future	3,905.4200	3.9054	3,733.4700	3.7335	(4.403)	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
2022/04/07	R035	02/02/2023			Bond Future	10.8123	91.0260	10.7592	91.3477	(0.492)	0.0000	0.0000	0
2022/04/07	R035	02/02/2023	11.05	Call	Bond Future	4,231.5100	4.2315	4,415.9000	4.4159	4.358	0	0	1,000
2022/04/07	R035	02/02/2023	11.05	Put	Bond Future	2,813.5500	2.8136	2,676.1800	2.6762	(4.882)	0	0	0
2022/04/07	R035	02/02/2023	11.06	Call	Bond Future	4,266.9700	4.2670	4,452.2000	4.4522	4.341	0	0	0
2022/04/07	R035	02/02/2023	11.06	Put	Bond Future	2,790.0600	2.7901	2,653.5300	2.6535	(4.893)	0	0	582
2022/04/07	R035	02/02/2023	13.22	Call	Bond Future	13,390.8900	13.3909	13,683.7700	13.6838	2.187	0	0	0
2022/04/07	R035	02/02/2023	10.86	Call	Bond Future	3,593.4600	3.5935	3,761.3500	3.7613	4.672	0	0	0
2022/04/07	R035	02/02/2023	10.86	Put	Bond Future	3,306.4600	3.3065	3,152.5900	3.1526	(4.654)	0	0	0
2022/04/07	R035	02/02/2023	10.87	Call	Bond Future	3,625.5200	3.6255	3,794.3100	3.7943	4.656	0	0	0
2022/04/07	R035	02/02/2023	10.87	Put	Bond Future	3,278.4700	3.2785	3,125.5000	3.1255	(4.666)	0	0	0
2022/04/07	R035	02/02/2023	10.30	Call	Bond Future	2,015.8900	2.0159	2,132.2400	2.1322	5.772	0	0	1,000
2022/04/07	R186	05/05/2022	7.28	Call	Bond Future	4.4600	0.0045	9.9400	0.0099	122.870	0	0	435
2022/04/07	R186	05/05/2022	7.28	Put	Bond Future	4,157.0300	4.1570	3,624.2900	3.6243	(12.815)	0	0	0
2022/04/07	R186	05/05/2022	7.48	Call	Bond Future	17.3000	0.0173	35.1500	0.0352	103.179	0	0	3,600
2022/04/07	R186	05/05/2022	7.48	Put	Bond Future	3,342.6300	3.3426	2,822.2600	2.8223	(15.568)	0	0	0
2022/04/07	R186	05/05/2022	9.18	Call	Bond Future	3,438.7800	3.4388	3,959.7400	3.9597	15.150	0	0	0
2022/04/07	R186	05/05/2022	9.18	Put	Bond Future	30.8500	0.0308	13.5900	0.0136	(55.948)	0	0	454
2022/04/07	R186	05/05/2022	8.32	Call	Bond Future	741.6000	0.7416	1,041.0000	1.0410	40.372	0	0	0
2022/04/07	R186	05/05/2022	8.32	Put	Bond Future	674.3900	0.6744	435.5700	0.4356	(35.413)	0	0	0
2022/04/07	R186	05/05/2022	8.14	Call	Bond Future	423.2600	0.4233	635.9500	0.6359	50.250	0	0	454
2022/04/07	R186	05/05/2022	8.14	Put	Bond Future	1,072.0500	1.0720	746.5200	0.7465	(30.365)	0	0	0
2022/04/07	R186	05/05/2022			Bond Future	8.3030	112.3023	8.1677	112.8406	(1.630)	0.0000	0.0000	72,531
2022/04/07	R186	05/05/2022	6.73	Call	Bond Future	0.0600	0.0001	0.1500	0.0002	150.000	0	0	3,600
2022/04/07	R186	05/05/2022	6.73	Put	Bond Future	6,467.3000	6.4673	5,929.1700	5.9292	(8.321)	0	0	0
2022/04/07	R186	05/05/2022	8.64	Call	Bond Future	1,574.1000	1.5741	2,002.7600	2.0028	27.232	0	0	0
2022/04/07	R186	05/05/2022	8.64	Put	Bond Future	248.4700	0.2485	138.9100	0.1389	(44.094)	0	0	4,035
2022/04/07	R186	05/05/2022	8.94	Call	Bond Future	2,571.1800	2.5712	3,067.3000	3.0673	19.295	0	0	0
2022/04/07	R186	05/05/2022	8.94	Put	Bond Future	82.3900	0.0824	40.2900	0.0403	(51.098)	0	0	454
2022/04/07	R186	05/05/2022	8.31	Call	Bond Future	720.8600	0.7209	1,015.5200	1.0155	40.876	0	0	0
2022/04/07	R186	05/05/2022	8.31	Put	Bond Future	693.2700	0.6933	449.7100	0.4497	(35.132)	0	0	0
2022/04/07	R186	05/05/2022	8.35	Call	Bond Future	805.7400	0.8057	1,119.2400	1.1192	38.908	0	0	454
2022/04/07	R186	05/05/2022	8.35	Put	Bond Future	619.7700	0.6198	395.0500	0.3951	(36.259)	0	0	0
2022/04/07	R186	05/05/2022	7.88	Call	Bond Future	150.2200	0.1502	252.9200	0.2529	68.366	0	0	435
2022/04/07	R186	05/05/2022	7.88	Put	Bond Future	1,843.7300	1.8437	1,408.2100	1.4082	(23.622)	0	0	0
2022/04/07	R186	05/05/2022	8.30	Call	Bond Future	700.4600	0.7005	990.3500	0.9903	41.386	0	0	0
2022/04/07	R186	05/05/2022	8.30	Put	Bond Future	712.5100	0.7125	464.1800	0.4642	(34.853)	0	0	0
2022/04/07	R186	04/08/2022	8.15	Call	Bond Future	826.1600	0.8262	1,028.6100	1.0286	24.505	0	0	0
2022/04/07	R186	04/08/2022	8.15	Put	Bond Future	2,220.1200	2.2201	1,878.0400	1.8780	(15.408)	0	0	0
2022/04/07	R186	04/08/2022	9.78	Call	Bond Future	4,861.9900	4.8620	5,340.4300	5.3404	9.840	0	0	0
2022/04/07	R186	04/08/2022	9.78	Put	Bond Future	274.5300	0.2745	208.4400	0.2084	(24.074)	0	0	3,600
2022/04/07	R186	04/08/2022	7.96	Call	Bond Future	587.4600	0.5875	748.3600	0.7484	27.389	0	0	3,600
2022/04/07	R186	04/08/2022			Bond Future	8.5197	108.5056	8.3745	109.0501	(1.703)	0.0000	0.0000	215
2022/04/07	R186	04/08/2022	8.14	Call	Bond Future	812.3400	0.8123	1,012.5500	1.0125	24.646	0	0	0
2022/04/07	R186	04/08/2022	8.14	Put	Bond Future	2,244.3300	2.2443	1,900.0100	1.9000	(15.342)	0	0	0
2022/04/07	R186	04/08/2022	6.96	Call	Bond Future	67.0200	0.0670	95.4100	0.0954	42.360	0	0	3,600
2022/04/07	R186	04/08/2022	6.96	Put	Bond Future	6,105.0600	6.1051	5,588.9200	5.5889	(8.454)	0	0	0
2022/04/07	R186	04/08/2022	7.96	Put	Bond Future	2,706.7400	2.7067	2,323.1100	2.3231	(14.173)	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
2022/04/07	R186	04/08/2022	8.13	Call	Bond Future	798.4400	0.7984	996.4100	0.9964	24.795	0	0	0
2022/04/07	R186	04/08/2022	8.13	Put	Bond Future	2,268.4700	2.2685	1,921.9100	1.9219	(15.277)	0	0	0
2022/04/07	R186	03/11/2022	8.53	Call	Bond Future	1,557.8900	1.5579	1,816.5300	1.8165	16.602	0	0	0
2022/04/07	R186	03/11/2022	8.53	Put	Bond Future	2,203.6300	2.2036	1,910.6600	1.9107	(13.295)	0	0	0
2022/04/07	R186	03/11/2022	8.54	Call	Bond Future	1,575.1200	1.5751	1,835.4500	1.8354	16.528	0	0	0
2022/04/07	R186	03/11/2022	8.54	Put	Bond Future	2,185.3100	2.1853	1,894.0300	1.8940	(13.329)	0	0	0
2022/04/07	R186	03/11/2022			Bond Future	8.7123	110.0721	8.5565	110.6238	(1.789)	0.0000	0.0000	0
2022/04/07	R186	03/11/2022	8.55	Call	Bond Future	1,592.4600	1.5925	1,854.4600	1.8545	16.453	0	0	0
2022/04/07	R186	03/11/2022	8.55	Put	Bond Future	2,167.1200	2.1671	1,877.5100	1.8775	(13.364)	0	0	0
2022/04/07	R186	02/02/2023	8.32	Call	Bond Future	1,285.0000	1.2850	1,500.8000	1.5008	16.794	0	0	0
2022/04/07	R186	02/02/2023	8.32	Put	Bond Future	3,128.5400	3.1285	2,784.5500	2.7845	(10.995)	0	0	0
2022/04/07	R186	02/02/2023	8.33	Call	Bond Future	1,299.2200	1.2992	1,516.4700	1.5165	16.722	0	0	0
2022/04/07	R186	02/02/2023	8.33	Put	Bond Future	3,108.8200	3.1088	2,766.2800	2.7663	(11.018)	0	0	0
2022/04/07	R186	02/02/2023			Bond Future	8.8690	106.6064	8.7010	107.1662	(1.894)	0.0000	0.0000	0
2022/04/07	R186	02/02/2023	8.34	Call	Bond Future	1,313.1500	1.3131	1,531.8500	1.5319	16.655	0	0	0
2022/04/07	R186	02/02/2023	8.34	Put	Bond Future	3,088.8200	3.0888	2,747.7300	2.7477	(11.043)	0	0	0
2022/04/07	R197	05/05/2022			Bond Future	329.5569	329.5569	329.5461	329.5461	(0.003)	0.0000	0.0000	752
2022/04/07	R197	04/08/2022			Bond Future	325.5701	325.5701	325.5567	325.5567	(0.004)	0.0000	0.0000	0
2022/04/07	R197	03/11/2022			Bond Future	330.3434	330.3434	330.3276	330.3276	(0.005)	0.0000	0.0000	0
2022/04/07	R197	02/02/2023			Bond Future	327.2620	327.2620	327.2431	327.2431	(0.006)	0.0000	0.0000	0
2022/04/07	R202	05/05/2022			Bond Future	247.9768	247.9768	247.9864	247.9864	0.004	0.0000	0.0000	6,398
2022/04/07	R202	04/08/2022			Bond Future	246.8453	246.8453	246.8532	246.8532	0.003	0.0000	0.0000	91
2022/04/07	R202	03/11/2022			Bond Future	250.4637	250.4637	250.4702	250.4702	0.003	0.0000	0.0000	0
2022/04/07	R202	02/02/2023			Bond Future	250.0858	250.0858	250.0902	250.0902	0.002	0.0000	0.0000	0
2022/04/07	R209	05/05/2022	9.50	Call	Bond Future	17.2900	0.0173	21.4000	0.0214	23.771	0	0	2,975
2022/04/07	R209	05/05/2022	9.50	Put	Bond Future	4,812.2300	4.8122	4,545.4900	4.5455	(5.543)	0	0	0
2022/04/07	R209	05/05/2022	9.75	Call	Bond Future	89.8200	0.0898	108.5200	0.1085	20.819	0	0	6,525
2022/04/07	R209	05/05/2022	9.75	Put	Bond Future	3,339.9700	3.3400	3,087.8200	3.0878	(7.549)	0	0	0
2022/04/07	R209	05/05/2022	10.25	Call	Bond Future	856.4500	0.8564	969.7400	0.9697	13.228	0	0	0
2022/04/07	R209	05/05/2022	10.25	Put	Bond Future	1,146.6800	1.1467	989.1200	0.9891	(13.741)	0	0	9,000
2022/04/07	R209	05/05/2022	10.75	Call	Bond Future	2,746.7400	2.7467	2,965.4500	2.9655	7.963	0	0	0
2022/04/07	R209	05/05/2022	10.75	Put	Bond Future	240.9100	0.2409	188.7700	0.1888	(21.643)	0	0	1,050
2022/04/07	R209	05/05/2022	11.43	Call	Bond Future	6,078.7000	6.0787	6,344.6800	6.3447	4.376	0	0	0
2022/04/07	R209	05/05/2022	11.43	Put	Bond Future	14.8900	0.0149	10.0200	0.0100	(32.707)	0	0	0
2022/04/07	R209	05/05/2022	11.44	Call	Bond Future	6,128.3100	6.1283	6,394.4900	6.3945	4.343	0	0	0
2022/04/07	R209	05/05/2022	11.44	Put	Bond Future	14.1800	0.0142	9.5100	0.0095	(32.934)	0	0	0
2022/04/07	R209	05/05/2022			Bond Future	10.3006	71.0896	10.2534	71.3605	(0.459)	0.0000	0.0000	19,244
2022/04/07	R209	05/05/2022	11.45	Call	Bond Future	6,177.9000	6.1779	6,444.2800	6.4443	4.312	0	0	0
2022/04/07	R209	05/05/2022	11.45	Put	Bond Future	13.5000	0.0135	9.0300	0.0090	(33.111)	0	0	0
2022/04/07	R209	05/05/2022	12.00	Call	Bond Future	8,845.3200	8.8453	9,115.8700	9.1159	3.059	0	0	0
2022/04/07	R209	05/05/2022	12.00	Put	Bond Future	0.7100	0.0007	0.4100	0.0004	(42.254)	0	0	10,050
2022/04/07	R209	04/08/2022	10.58	Call	Bond Future	2,350.0700	2.3501	2,500.6900	2.5007	6.409	0	0	0
2022/04/07	R209	04/08/2022	10.58	Put	Bond Future	1,658.6900	1.6587	1,535.3900	1.5354	(7.434)	0	0	0
2022/04/07	R209	04/08/2022	10.57	Put	Bond Future	1,682.1600	1.6822	1,557.6700	1.5577	(7.401)	0	0	0
2022/04/07	R209	04/08/2022			Bond Future	10.4555	72.0332	10.4067	72.3071	(0.467)	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
2022/04/07	R209	04/08/2022	10.59	Call	Bond Future	2,382.1400	2.3821	2,533.9500	2.5340	6.373	0	0	0
2022/04/07	R209	04/08/2022	10.59	Put	Bond Future	1,635.6400	1.6356	1,513.5300	1.5135	(7.466)	0	0	0
2022/04/07	R209	04/08/2022	10.57	Call	Bond Future	2,318.3500	2.3184	2,467.7800	2.4678	6.446	0	0	0
2022/04/07	R209	03/11/2022	11.03	Call	Bond Future	3,983.8100	3.9838	4,161.4000	4.1614	4.458	0	0	0
2022/04/07	R209	03/11/2022	11.03	Put	Bond Future	1,663.8200	1.6638	1,564.0100	1.5640	(5.999)	0	0	0
2022/04/07	R209	03/11/2022	9.50	Call	Bond Future	440.9100	0.4409	481.5700	0.4816	9.222	0	0	0
2022/04/07	R209	03/11/2022	9.50	Put	Bond Future	6,829.9000	6.8299	6,593.1600	6.5932	(3.466)	0	0	0
2022/04/07	R209	03/11/2022	10.50	Put	Bond Future	2,853.9700	2.8540	2,707.5400	2.7075	(5.131)	0	0	0
2022/04/07	R209	03/11/2022	9.25	Call	Bond Future	267.9400	0.2679	294.7800	0.2948	10.017	0	0	8,000
2022/04/07	R209	03/11/2022	9.25	Put	Bond Future	8,226.4400	8.2264	7,975.8800	7.9759	(3.046)	0	0	0
2022/04/07	R209	03/11/2022			Bond Future	10.5964	69.9280	10.5460	70.2054	(0.476)	0.0000	0.0000	3,610
2022/04/07	R209	03/11/2022	11.50	Call	Bond Future	5,750.5300	5.7505	5,959.6700	5.9597	3.637	0	0	0
2022/04/07	R209	03/11/2022	11.50	Put	Bond Future	1,036.9500	1.0369	968.6900	0.9687	(6.583)	0	0	0
2022/04/07	R209	03/11/2022	11.00	Call	Bond Future	3,877.5100	3.8775	4,052.7500	4.0527	4.519	0	0	0
2022/04/07	R209	03/11/2022	11.00	Put	Bond Future	1,714.5200	1.7145	1,612.3600	1.6124	(5.959)	0	0	8,000
2022/04/07	R209	03/11/2022	11.01	Call	Bond Future	3,912.8400	3.9128	4,088.8700	4.0889	4.499	0	0	0
2022/04/07	R209	03/11/2022	11.01	Put	Bond Future	1,697.4600	1.6975	1,596.0900	1.5961	(5.972)	0	0	0
2022/04/07	R209	03/11/2022	11.02	Call	Bond Future	3,948.2700	3.9483	4,125.0800	4.1251	4.478	0	0	0
2022/04/07	R209	03/11/2022	11.02	Put	Bond Future	1,680.5600	1.6806	1,579.9700	1.5800	(5.986)	0	0	0
2022/04/07	R209	03/11/2022	10.00	Call	Bond Future	1,174.9500	1.1741	1,257.2800	1.2573	7.089	0	0	0
2022/04/07	R209	03/11/2022	10.00	Put	Bond Future	4,552.7700	4.5528	4,358.6000	4.3586	(4.265)	0	0	8,000
2022/04/07	R209	03/11/2022	10.50	Call	Bond Future	2,322.6100	2.3226	2,453.5800	2.4536	5.639	0	0	0
2022/04/07	R209	02/02/2023	10.79	Call	Bond Future	3,207.7200	3.2077	3,357.0700	3.3571	4.656	0	0	0
2022/04/07	R209	02/02/2023	10.80	Put	Bond Future	2,805.2300	2.8052	2,673.9800	2.6740	(4.679)	0	0	0
2022/04/07	R209	02/02/2023	10.78	Call	Bond Future	3,178.8400	3.1788	3,327.4000	3.3274	4.673	0	0	0
2022/04/07	R209	02/02/2023			Bond Future	10.7195	71.0901	10.6673	71.3715	(0.486)	0.0000	0.0000	0
2022/04/07	R209	02/02/2023	10.79	Put	Bond Future	2,829.8500	2.8299	2,697.8200	2.6978	(4.666)	0	0	0
2022/04/07	R209	02/02/2023	10.80	Call	Bond Future	3,236.4600	3.2365	3,386.5900	3.3866	4.639	0	0	0
2022/04/07	R209	02/02/2023	10.78	Put	Bond Future	2,854.4000	2.8544	2,721.5800	2.7216	(4.653)	0	0	0
2022/04/07	R210	05/05/2022			Bond Future	217.8562	217.8562	217.8582	217.8582	0.001	0.0000	0.0000	1,062
2022/04/07	R210	04/08/2022			Bond Future	220.8022	220.8022	220.8026	220.8026	0.000	0.0000	0.0000	266
2022/04/07	R210	03/11/2022			Bond Future	221.1064	221.1064	221.1054	221.1054	0.000	0.0000	0.0000	0
2022/04/07	R210	02/02/2023			Bond Future	224.8217	224.8217	224.8188	224.8188	(0.001)	0.0000	0.0000	0
2022/04/07	R213	05/05/2022	10.63	Call	Bond Future	3,858.6400	3.8586	4,161.7400	4.1617	7.855	0	0	0
2022/04/07	R213	05/05/2022	10.65	Put	Bond Future	64.6800	0.0647	43.8400	0.0438	(32.220)	0	0	0
2022/04/07	R213	05/05/2022			Bond Future	9.8728	84.6851	9.8099	85.0105	(0.638)	0.0000	0.0000	24,996
2022/04/07	R213	05/05/2022	10.63	Put	Bond Future	70.0500	0.0700	47.7100	0.0477	(31.892)	0	0	0
2022/04/07	R213	05/05/2022	10.64	Call	Bond Future	3,904.4500	3.9044	4,208.3100	4.2083	7.782	0	0	0
2022/04/07	R213	05/05/2022	10.64	Put	Bond Future	67.3200	0.0673	45.7400	0.0457	(32.056)	0	0	0
2022/04/07	R213	05/05/2022	10.65	Call	Bond Future	3,950.3000	3.9503	4,254.9000	4.2549	7.711	0	0	0
2022/04/07	R213	04/08/2022	9.88	Call	Bond Future	1,363.7800	1.3638	1,501.8200	1.5018	10.122	0	0	0
2022/04/07	R213	04/08/2022	9.89	Call	Bond Future	1,385.8900	1.3859	1,525.3900	1.5254	10.066	0	0	0
2022/04/07	R213	04/08/2022	9.90	Put	Bond Future	2,247.2100	2.2472	2,058.9800	2.0590	(8.376)	0	0	0
2022/04/07	R213	04/08/2022			Bond Future	10.0667	85.7737	10.0010	86.1028	(0.653)	0.0000	0.0000	0
2022/04/07	R213	04/08/2022	9.88	Put	Bond Future	2,303.9500	2.3040	2,112.8000	2.1128	(8.297)	0	0	0
2022/04/07	R213	04/08/2022	9.89	Put	Bond Future	2,275.3600	2.2754	2,085.6700	2.0857	(8.337)	0	0	0

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2022/04/07	R213	04/08/2022	9.90	Call	Bond Future	1,408.3900	1.4084	1,549.3500	1.5494	10.009	0	0	0
2022/04/07	R213	03/11/2022	10.38	Call	Bond Future	2,705.6400	2.7056	2,890.9200	2.8909	6.848	0	0	0
2022/04/07	R213	03/11/2022	10.38	Put	Bond Future	2,009.0800	2.0091	1,861.0300	1.8610	(7.369)	0	0	0
2022/04/07	R213	03/11/2022	10.39	Call	Bond Future	2,733.0800	2.7331	2,919.4300	2.9194	6.818	0	0	0
2022/04/07	R213	03/11/2022	10.39	Put	Bond Future	1,988.4800	1.9885	1,841.5000	1.8415	(7.392)	0	0	0
2022/04/07	R213	03/11/2022	10.37	Call	Bond Future	2,678.0700	2.6781	2,862.2800	2.8623	6.878	0	0	0
2022/04/07	R213	03/11/2022	10.37	Put	Bond Future	2,029.5900	2.0296	1,880.4700	1.8805	(7.347)	0	0	200
2022/04/07	R213	03/11/2022	9.19	Call	Bond Future	493.3800	0.4934	551.4700	0.5515	11.774	0	0	476
2022/04/07	R213	03/11/2022	9.19	Put	Bond Future	5,781.0900	5.7811	5,505.8500	5.5059	(4.761)	0	0	0
2022/04/07	R213	03/11/2022			Bond Future	10.2359	83.4926	10.1674	83.8260	(0.669)	0.0000	0.0000	0
2022/04/07	R213	03/11/2022	10.40	Call	Bond Future	2,760.6600	2.7607	2,948.0800	2.9481	6.789	0	0	0
2022/04/07	R213	03/11/2022	10.40	Put	Bond Future	1,968.0500	1.9681	1,822.1400	1.8221	(7.414)	0	0	0
2022/04/07	R213	03/11/2022	9.98	Call	Bond Future	1,723.9700	1.7240	1,864.7800	1.8648	8.168	0	0	0
2022/04/07	R213	03/11/2022	9.98	Put	Bond Future	2,979.1000	2.9791	2,786.5800	2.7866	(6.462)	0	0	200
2022/04/07	R213	03/11/2022	10.19	Call	Bond Future	2,209.7700	2.2098	2,374.2600	2.3743	7.444	0	0	0
2022/04/07	R213	03/11/2022	10.19	Put	Bond Future	2,432.9200	2.4329	2,264.0800	2.2641	(6.940)	0	0	476
2022/04/07	R213	03/11/2022	9.13	Call	Bond Future	445.7000	0.4457	499.1900	0.4992	12.001	0	0	200
2022/04/07	R213	03/11/2022	9.13	Put	Bond Future	6,049.6800	6.0497	5,769.8400	5.7698	(4.626)	0	0	0
2022/04/07	R213	03/11/2022	9.84	Call	Bond Future	1,435.1400	1.4351	1,560.0700	1.5601	8.705	0	0	0
2022/04/07	R213	03/11/2022	9.84	Put	Bond Future	3,387.4200	3.3874	3,179.0200	3.1790	(6.152)	0	0	476
2022/04/07	R213	02/02/2023	10.43	Put	Bond Future	2,641.2100	2.6412	2,480.7100	2.4807	(6.077)	0	0	0
2022/04/07	R213	02/02/2023	12.20	Call	Bond Future	8,690.0400	8.6900	8,977.5800	8.9776	3.309	0	0	0
2022/04/07	R213	02/02/2023	12.20	Put	Bond Future	650.8800	0.6509	600.4100	0.6004	(7.754)	0	0	935
2022/04/07	R213	02/02/2023	10.22	Put	Bond Future	3,132.8900	3.1329	2,952.8100	2.9528	(5.748)	0	0	0
2022/04/07	R213	02/02/2023	10.23	Call	Bond Future	2,379.1000	2.3791	2,537.9800	2.5380	6.678	0	0	0
2022/04/07	R213	02/02/2023	10.35	Call	Bond Future	2,662.9200	2.6629	2,833.0500	2.8331	6.389	0	0	0
2022/04/07	R213	02/02/2023	10.35	Put	Bond Future	2,820.8100	2.8208	2,652.9300	2.6529	(5.951)	0	0	476
2022/04/07	R213	02/02/2023	10.01	Call	Bond Future	1,903.0600	1.9031	2,041.0000	2.0410	7.248	0	0	0
2022/04/07	R213	02/02/2023			Bond Future	10.3834	84.9134	10.3120	85.2514	(0.687)	0.0000	0.0000	0
2022/04/07	R213	02/02/2023	10.43	Call	Bond Future	2,861.2000	2.8612	3,038.7100	3.0387	6.204	0	0	935
2022/04/07	R213	02/02/2023	10.22	Call	Bond Future	2,356.2000	2.3562	2,514.1300	2.5141	6.703	0	0	0
2022/04/07	R213	02/02/2023	10.23	Put	Bond Future	3,107.9800	3.1080	2,928.8500	2.9288	(5.764)	0	0	0
2022/04/07	R213	02/02/2023	9.16	Call	Bond Future	618.8400	0.6188	681.2800	0.6813	10.090	0	0	476
2022/04/07	R213	02/02/2023	9.16	Put	Bond Future	6,668.8800	6.6689	6,393.3100	6.3933	(4.132)	0	0	0
2022/04/07	R213	02/02/2023	10.01	Put	Bond Future	3,691.9400	3.6919	3,491.8700	3.4919	(5.419)	0	0	476
2022/04/07	R213	02/02/2023	10.21	Call	Bond Future	2,333.4200	2.3334	2,490.4100	2.4904	6.728	0	0	0
2022/04/07	R213	02/02/2023	10.21	Put	Bond Future	3,157.9600	3.1580	2,976.9400	2.9769	(5.732)	0	0	0
2022/04/07	R214	05/05/2022	11.73	Put	Bond Future	16.6400	0.0166	11.9400	0.0119	(28.245)	0	0	0
2022/04/07	R214	05/05/2022	11.74	Put	Bond Future	15.8700	0.0159	11.3600	0.0114	(28.418)	0	0	0
2022/04/07	R214	05/05/2022	11.75	Call	Bond Future	6,433.8400	6.4338	6,651.2600	6.6513	3.379	0	0	0
2022/04/07	R214	05/05/2022			Bond Future	10.5851	68.1884	10.5479	68.4101	(0.351)	0.0000	0.0000	15,309
2022/04/07	R214	05/05/2022	11.73	Call	Bond Future	6,333.4600	6.3335	6,550.5100	6.5505	3.427	0	0	0
2022/04/07	R214	05/05/2022	11.74	Call	Bond Future	6,383.6600	6.3837	6,600.9000	6.6009	3.403	0	0	0
2022/04/07	R214	05/05/2022	11.75	Put	Bond Future	15.1500	0.0151	10.8200	0.0108	(28.581)	0	0	0
2022/04/07	R214	04/08/2022	10.98	Put	Bond Future	1,491.8700	1.4919	1,399.5400	1.3995	(6.189)	0	0	0
2022/04/07	R214	04/08/2022	10.99	Call	Bond Future	2,908.4100	2.9084	3,041.1700	3.0412	4.565	0	0	0
2022/04/07	R214	04/08/2022			Bond Future	10.7390	69.0631	10.7006	69.2873	(0.357)	0.0000	0.0000	1,337

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2022/04/07	R214	04/08/2022	10.97	Call	Bond Future	2,837.8800	2.8379	2,968.8200	2.9688	4.614	0	0	0
2022/04/07	R214	04/08/2022	10.97	Put	Bond Future	1,513.1100	1.5131	1,419.8700	1.4199	(6.162)	0	0	0
2022/04/07	R214	04/08/2022	10.98	Call	Bond Future	2,873.0500	2.8731	3,004.9000	3.0049	4.589	0	0	0
2022/04/07	R214	04/08/2022	10.99	Put	Bond Future	1,470.8800	1.4709	1,379.4600	1.3795	(6.215)	0	0	0
2022/04/07	R214	03/11/2022	11.34	Call	Bond Future	4,307.3400	4.3073	4,452.8200	4.4528	3.377	0	0	0
2022/04/07	R214	03/11/2022	11.36	Put	Bond Future	1,684.1300	1.6841	1,603.8700	1.6039	(4.766)	0	0	0
2022/04/07	R214	03/11/2022			Bond Future	10.8724	66.7915	10.8328	67.0184	(0.364)	0.0000	0.0000	0
2022/04/07	R214	03/11/2022	11.34	Put	Bond Future	1,717.3000	1.7173	1,635.8300	1.6358	(4.744)	0	0	0
2022/04/07	R214	03/11/2022	11.35	Call	Bond Future	4,344.3100	4.3443	4,490.4000	4.4904	3.363	0	0	0
2022/04/07	R214	03/11/2022	11.35	Put	Bond Future	1,700.6400	1.7006	1,619.7800	1.6198	(4.755)	0	0	0
2022/04/07	R214	03/11/2022	11.36	Call	Bond Future	4,381.3700	4.3814	4,528.0600	4.5281	3.348	0	0	0
2022/04/07	R214	02/02/2023	11.07	Call	Bond Future	3,420.7400	3.4207	3,542.3900	3.5424	3.556	0	0	0
2022/04/07	R214	02/02/2023	11.07	Put	Bond Future	2,970.6500	2.9706	2,862.1800	2.8622	(3.651)	0	0	0
2022/04/07	R214	02/02/2023	11.08	Call	Bond Future	3,450.9600	3.4510	3,573.2500	3.5732	3.544	0	0	0
2022/04/07	R214	02/02/2023	11.08	Put	Bond Future	2,945.3500	2.9454	2,837.5200	2.8375	(3.661)	0	0	0
2022/04/07	R214	02/02/2023			Bond Future	10.9894	67.9302	10.9486	68.1604	(0.372)	0.0000	0.0000	0
2022/04/07	R214	02/02/2023	11.09	Call	Bond Future	3,481.0500	3.4811	3,603.9700	3.6040	3.531	0	0	0
2022/04/07	R214	02/02/2023	11.09	Put	Bond Future	2,919.9800	2.9200	2,812.7800	2.8128	(3.671)	0	0	0
2022/04/07	R248	05/05/2022	11.79	Call	Bond Future	8,492.9500	8.4929	8,771.0000	8.7710	3.274	0	0	0
2022/04/07	R248	05/05/2022	11.79	Put	Bond Future	14.4300	0.0144	10.1500	0.0101	(29.660)	0	0	0
2022/04/07	R248	05/05/2022	11.80	Call	Bond Future	8,555.1900	8.5552	8,833.4100	8.8334	3.252	0	0	0
2022/04/07	R248	05/05/2022			Bond Future	10.5642	85.6935	10.5271	85.9758	(0.351)	0.0000	0.0000	193,332
2022/04/07	R248	05/05/2022	11.80	Put	Bond Future	13.7600	0.0138	9.6500	0.0097	(29.869)	0	0	0
2022/04/07	R248	05/05/2022	11.81	Call	Bond Future	8,617.3800	8.6174	8,895.7700	8.8958	3.231	0	0	0
2022/04/07	R248	05/05/2022	11.81	Put	Bond Future	13.1200	0.0131	9.1800	0.0092	(30.030)	0	0	0
2022/04/07	R248	04/08/2022	10.98	Call	Bond Future	3,729.2400	3.7292	3,900.2100	3.9002	4.585	0	0	0
2022/04/07	R248	04/08/2022	10.98	Put	Bond Future	1,812.5800	1.8126	1,698.0500	1.6981	(6.319)	0	0	0
2022/04/07	R248	04/08/2022	10.99	Call	Bond Future	3,774.4800	3.7745	3,946.6100	3.9466	4.560	0	0	0
2022/04/07	R248	04/08/2022	10.99	Put	Bond Future	1,786.8100	1.7868	1,673.4400	1.6734	(6.345)	0	0	0
2022/04/07	R248	04/08/2022	10.20	Call	Bond Future	1,001.2600	1.0013	1,073.1700	1.0732	7.182	0	0	1,700
2022/04/07	R248	04/08/2022	10.40	Put	Bond Future	3,931.7600	3.9318	3,743.6500	3.7437	(4.784)	0	0	0
2022/04/07	R248	04/08/2022			Bond Future	10.7157	86.7929	10.6773	87.0784	(0.359)	0.0000	0.0000	6,533
2022/04/07	R248	04/08/2022	11.00	Call	Bond Future	3,819.9400	3.8199	3,993.2100	3.9932	4.536	0	0	0
2022/04/07	R248	04/08/2022	11.00	Put	Bond Future	1,761.3600	1.7614	1,649.1300	1.6491	(6.372)	0	0	0
2022/04/07	R248	04/08/2022	10.90	Call	Bond Future	3,375.3500	3.3754	3,536.9000	3.5369	4.786	0	0	1,700
2022/04/07	R248	04/08/2022	10.90	Put	Bond Future	2,030.7200	2.0307	1,906.7700	1.9068	(6.104)	0	0	0
2022/04/07	R248	04/08/2022	9.70	Call	Bond Future	231.8900	0.2319	254.7600	0.2548	9.862	0	0	0
2022/04/07	R248	04/08/2022	9.70	Put	Bond Future	8,380.4800	8.3805	8,117.8500	8.1178	(3.134)	0	0	0
2022/04/07	R248	04/08/2022	10.20	Put	Bond Future	4,975.5700	4.9756	4,761.9800	4.7620	(4.293)	0	0	0
2022/04/07	R248	04/08/2022	10.40	Call	Bond Future	1,536.8000	1.5368	1,634.1900	1.6342	6.337	0	0	0
2022/04/07	R248	03/11/2022	11.32	Call	Bond Future	5,447.6300	5.4476	5,633.7000	5.6337	3.416	0	0	0
2022/04/07	R248	03/11/2022	11.30	Put	Bond Future	2,180.4500	2.1804	2,075.9500	2.0759	(4.793)	0	0	0
2022/04/07	R248	03/11/2022	11.31	Put	Bond Future	2,159.2100	2.1592	2,055.5000	2.0555	(4.803)	0	0	0
2022/04/07	R248	03/11/2022			Bond Future	10.8467	83.6443	10.8070	83.9333	(0.367)	0.0000	0.0000	0
2022/04/07	R248	03/11/2022	11.32	Put	Bond Future	2,138.4100	2.1384	2,035.4800	2.0355	(4.813)	0	0	0
2022/04/07	R248	03/11/2022	11.30	Call	Bond Future	5,354.5700	5.3546	5,539.0700	5.5391	3.446	0	0	0
2022/04/07	R248	03/11/2022	11.31	Call	Bond Future	5,400.9300	5.4009	5,586.2200	5.5862	3.431	0	0	0

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2022/04/07	R248	02/02/2023	11.08	Call	Bond Future	4,442.6500	4.4426	4,600.8200	4.6008	3.560	0	0	0
2022/04/07	R248	02/02/2023	11.08	Put	Bond Future	3,608.3600	3.6084	3,473.4700	3.4735	(3.738)	0	0	0
2022/04/07	R248	02/02/2023			Bond Future	10.9616	85.0707	10.9206	85.3638	(0.375)	0.0000	0.0000	0
2022/04/07	R248	02/02/2023	11.06	Call	Bond Future	4,365.9500	4.3660	4,522.5100	4.5225	3.586	0	0	0
2022/04/07	R248	02/02/2023	11.06	Put	Bond Future	3,671.5800	3.6716	3,535.0800	3.5351	(3.718)	0	0	0
2022/04/07	R248	02/02/2023	11.07	Call	Bond Future	4,404.0800	4.4041	4,561.4500	4.5614	3.573	0	0	0
2022/04/07	R248	02/02/2023	11.07	Put	Bond Future	3,639.6900	3.6397	3,504.0000	3.5040	(3.728)	0	0	0
Total													1272788