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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/03/2022 TO 16/03/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	2025	05/05/2022		Bond Future	159.8919	159.8919	159.9406	159.9406	0.030	0.0000	0.0000	5,520
2022/03/16	2025	04/08/2022		Bond Future	160.4931	160.4931	160.5369	160.5369	0.027	0.0000	0.0000	1,130
2022/03/16	2025	03/11/2022		Bond Future	162.9134	162.9134	162.9532	162.9532	0.024	0.0000	0.0000	0
2022/03/16	2025	02/02/2023		Bond Future	164.0261	164.0261	164.0617	164.0617	0.022	0.0000	0.0000	0
2022/03/16	2029	05/05/2022		Bond Future	117.9188	117.9188	117.9921	117.9921	0.062	0.0000	0.0000	2,745
2022/03/16	2029	04/08/2022		Bond Future	119.5575	119.5575	119.6275	119.6275	0.059	0.0000	0.0000	1,844
2022/03/16	2029	03/11/2022		Bond Future	120.1278	120.1278	120.1954	120.1954	0.056	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
2022/03/16	2029	02/02/2023			Bond Future	122.1748	122.1748	122.2396	122.2396	0.053	0.0000	0.0000	0
2022/03/16	2030	05/05/2022	8.14	Call	Bond Future	0.9000	0.0009	1.3400	0.0013	48.889	0	0	1,800
2022/03/16	2030	05/05/2022	8.14	Put	Bond Future	9,304.5800	9.3046	8,306.9900	8.3070	(10.721)	0	0	0
2022/03/16	2030	05/05/2022	8.47	Call	Bond Future	6.2700	0.0063	9.2800	0.0093	48.006	0	0	1,073
2022/03/16	2030	05/05/2022	10.21	Call	Bond Future	2,094.6300	2.0946	2,836.1300	2.8361	35.400	0	0	0
2022/03/16	2030	05/05/2022	10.21	Put	Bond Future	567.5000	0.5675	310.9700	0.3110	(45.204)	0	0	0
2022/03/16	2030	05/05/2022	9.95	Call	Bond Future	1,284.3200	1.2843	1,874.0800	1.8741	45.920	0	0	0
2022/03/16	2030	05/05/2022	9.65	Put	Bond Future	1,865.6900	1.8657	1,247.3000	1.2473	(33.145)	0	0	5,000
2022/03/16	2030	05/05/2022	8.81	Put	Bond Future	5,653.9500	5.6539	4,674.4500	4.6744	(17.324)	0	0	0
2022/03/16	2030	05/05/2022	8.89	Put	Bond Future	5,239.0000	5.2390	4,267.7200	4.2677	(18.539)	0	0	0
2022/03/16	2030	05/05/2022	9.15	Call	Bond Future	124.0600	0.1241	210.1200	0.2101	69.370	0	0	7,500
2022/03/16	2030	05/05/2022	9.15	Put	Bond Future	3,944.3400	3.9443	3,032.3700	3.0324	(23.121)	0	0	0
2022/03/16	2030	05/05/2022			Bond Future	9.8991	92.0730	9.6995	93.0710	(2.016)	0.0000	0.0000	70,926
2022/03/16	2030	05/05/2022	7.73	Call	Bond Future	0.0500	0.0001	0.0700	0.0001	40.000	0	0	200
2022/03/16	2030	05/05/2022	7.73	Put	Bond Future	11,645.0600	11.6451	10,647.0500	10.6470	(8.570)	0	0	0
2022/03/16	2030	05/05/2022	8.47	Put	Bond Future	7,474.7300	7.4747	6,479.7100	6.4797	(13.312)	0	0	0
2022/03/16	2030	05/05/2022	11.04	Call	Bond Future	5,497.8600	5.4979	6,468.5300	6.4685	17.655	0	0	0
2022/03/16	2030	05/05/2022	11.04	Put	Bond Future	53.4500	0.0534	26.0900	0.0261	(51.188)	0	0	1,800
2022/03/16	2030	05/05/2022	9.95	Put	Bond Future	1,032.0100	1.0320	623.7400	0.6237	(39.561)	0	0	1,073
2022/03/16	2030	05/05/2022	10.19	Call	Bond Future	2,025.7400	2.0257	2,757.0300	2.7570	36.100	0	0	0
2022/03/16	2030	05/05/2022	10.19	Put	Bond Future	595.8400	0.5958	329.1000	0.3291	(44.767)	0	0	0
2022/03/16	2030	05/05/2022	10.20	Call	Bond Future	2,060.0600	2.0601	2,796.4900	2.7965	35.748	0	0	0
2022/03/16	2030	05/05/2022	10.20	Put	Bond Future	581.5300	0.5815	319.9300	0.3199	(44.985)	0	0	200
2022/03/16	2030	05/05/2022	9.35	Call	Bond Future	247.4300	0.2474	426.5700	0.4266	72.400	0	0	0
2022/03/16	2030	05/05/2022	9.35	Put	Bond Future	3,027.8400	3.0278	2,208.9500	2.2090	(27.045)	0	0	1,073
2022/03/16	2030	05/05/2022	9.60	Call	Bond Future	535.2500	0.5352	879.2900	0.8793	64.277	0	0	0
2022/03/16	2030	05/05/2022	9.60	Put	Bond Future	2,036.3800	2.0364	1,382.3900	1.3824	(32.115)	0	0	5,000
2022/03/16	2030	05/05/2022	9.65	Call	Bond Future	617.7200	0.6177	997.3600	0.9974	61.458	0	0	0
2022/03/16	2030	05/05/2022	8.81	Call	Bond Future	31.6500	0.0317	50.1800	0.0502	58.547	0	0	200
2022/03/16	2030	05/05/2022	8.89	Call	Bond Future	44.6300	0.0446	71.3800	0.0714	59.937	0	0	1,800
2022/03/16	2030	04/08/2022	9.56	Call	Bond Future	803.7300	0.8037	1,145.6100	1.1456	42.537	0	0	0
2022/03/16	2030	04/08/2022	9.56	Put	Bond Future	3,495.2200	3.4952	2,828.7500	2.8288	(19.068)	0	0	0
2022/03/16	2030	04/08/2022	10.95	Call	Bond Future	4,534.2800	4.5343	5,398.7500	5.3988	19.065	0	0	0
2022/03/16	2030	04/08/2022	10.95	Put	Bond Future	627.4800	0.6275	483.6000	0.4836	(22.930)	0	0	800
2022/03/16	2030	04/08/2022			Bond Future	10.1111	89.3238	9.9022	90.3322	(2.066)	0.0000	0.0000	25,170
2022/03/16	2030	04/08/2022	9.05	Call	Bond Future	318.7000	0.3187	424.1300	0.4241	33.081	0	0	800
2022/03/16	2030	04/08/2022	9.05	Put	Bond Future	5,593.5500	5.5936	4,690.6300	4.6906	(16.142)	0	0	0
2022/03/16	2030	04/08/2022	9.54	Call	Bond Future	774.3600	0.7744	1,108.1800	1.1082	43.109	0	0	0
2022/03/16	2030	04/08/2022	9.54	Put	Bond Future	3,565.4600	3.5655	2,890.9300	2.8909	(18.918)	0	0	0
2022/03/16	2030	04/08/2022	9.55	Call	Bond Future	788.9500	0.7889	1,126.8000	1.1268	42.823	0	0	0
2022/03/16	2030	04/08/2022	9.55	Put	Bond Future	3,530.2300	3.5302	2,859.7300	2.8597	(18.993)	0	0	0
2022/03/16	2030	04/08/2022	8.30	Call	Bond Future	59.3200	0.0593	79.8000	0.0798	34.525	0	0	800
2022/03/16	2030	04/08/2022	8.30	Put	Bond Future	9,302.6700	9.3027	8,314.8000	8.3148	(10.619)	0	0	0
2022/03/16	2030	03/11/2022	10.10	Call	Bond Future	1,957.1400	1.9571	2,414.4900	2.4145	23.368	0	0	0
2022/03/16	2030	03/11/2022	10.10	Put	Bond Future	2,861.2000	2.8612	2,297.9900	2.2980	(19.684)	0	0	0
2022/03/16	2030	03/11/2022			Bond Future	10.2936	90.6530	10.0752	91.6735	(2.122)	0.0000	0.0000	0
2022/03/16	2030	03/11/2022	10.09	Call	Bond Future	1,935.1400	1.9351	2,389.5500	2.3896	23.482	0	0	0

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2022/03/16	2030	03/11/2022	10.09	Put	Bond Future	2,886.2100	2.8862	2,320.0600	2.3201	(19.616)	0	0	0
2022/03/16	2030	03/11/2022	10.08	Call	Bond Future	1,913.5600	1.9136	2,365.0300	2.3650	23.593	0	0	0
2022/03/16	2030	03/11/2022	10.08	Put	Bond Future	2,911.6700	2.9117	2,342.5800	2.3426	(19.545)	0	0	0
2022/03/16	2030	02/02/2023	10.01	Put	Bond Future	3,838.6700	3.8387	3,216.4800	3.2165	(16.208)	0	0	0
2022/03/16	2030	02/02/2023	9.94	Put	Bond Future	4,043.2800	4.0433	3,391.0500	3.3911	(16.131)	0	0	102
2022/03/16	2030	02/02/2023	9.99	Call	Bond Future	1,752.5700	1.7526	2,157.5400	2.1575	23.107	0	0	0
2022/03/16	2030	02/02/2023	10.00	Call	Bond Future	1,769.6500	1.7697	2,179.3400	2.1793	23.151	0	0	0
2022/03/16	2030	02/02/2023	9.20	Call	Bond Future	728.9400	0.7289	873.1400	0.8731	19.782	0	0	0
2022/03/16	2030	02/02/2023	9.20	Put	Bond Future	6,623.3100	6.6233	5,732.8200	5.7328	(13.445)	0	0	0
2022/03/16	2030	02/02/2023	9.66	Call	Bond Future	1,248.6000	1.2486	1,510.6800	1.5107	20.990	0	0	0
2022/03/16	2030	02/02/2023	9.66	Put	Bond Future	4,935.0600	4.9351	4,162.4500	4.1625	(15.656)	0	0	102
2022/03/16	2030	02/02/2023	9.80	Call	Bond Future	1,448.3600	1.4484	1,769.3800	1.7694	22.164	0	0	0
2022/03/16	2030	02/02/2023	8.81	Put	Bond Future	8,254.9500	8.2550	7,305.6000	7.3056	(11.500)	0	0	0
2022/03/16	2030	02/02/2023			Bond Future	10.4601	88.1751	10.2313	89.2098	(2.187)	0.0000	0.0000	0
2022/03/16	2030	02/02/2023	10.01	Call	Bond Future	1,788.4400	1.7884	2,200.9400	2.2009	23.065	0	0	0
2022/03/16	2030	02/02/2023	9.94	Call	Bond Future	1,668.7700	1.6688	2,051.2300	2.0512	22.919	0	0	0
2022/03/16	2030	02/02/2023	9.99	Put	Bond Future	3,895.3000	3.8953	3,265.5800	3.2656	(16.166)	0	0	0
2022/03/16	2030	02/02/2023	10.00	Put	Bond Future	3,866.1200	3.8661	3,241.1200	3.2411	(16.166)	0	0	0
2022/03/16	2030	02/02/2023	9.80	Put	Bond Future	4,475.8600	4.4759	3,762.1900	3.7622	(15.945)	0	0	0
2022/03/16	2030	02/02/2023	8.81	Call	Bond Future	436.0300	0.4360	521.3700	0.5214	19.572	0	0	102
2022/03/16	2032	05/05/2022	10.29	Put	Bond Future	1,233.8200	1.2338	771.8500	0.7719	(37.442)	0	0	0
2022/03/16	2032	05/05/2022	11.18	Call	Bond Future	4,962.1200	4.9621	6,060.7100	6.0607	22.140	0	0	0
2022/03/16	2032	05/05/2022	11.18	Put	Bond Future	125.6500	0.1256	68.4000	0.0684	(45.563)	0	0	780
2022/03/16	2032	05/05/2022	10.98	Call	Bond Future	4,009.2700	4.0093	5,067.3400	5.0673	26.391	0	0	0
2022/03/16	2032	05/05/2022	10.98	Put	Bond Future	219.3500	0.2193	121.5800	0.1216	(44.573)	0	0	993
2022/03/16	2032	05/05/2022	11.02	Put	Bond Future	196.0500	0.1961	108.4500	0.1085	(44.682)	0	0	0
2022/03/16	2032	05/05/2022	11.03	Call	Bond Future	4,244.0000	4.2440	5,314.4600	5.3145	25.223	0	0	0
2022/03/16	2032	05/05/2022	11.03	Put	Bond Future	190.7800	0.1908	105.4000	0.1054	(44.753)	0	0	0
2022/03/16	2032	05/05/2022			Bond Future	10.2829	88.4473	10.0783	89.6032	(1.990)	0.0000	0.0000	141,268
2022/03/16	2032	05/05/2022	9.58	Call	Bond Future	121.7300	0.1217	260.4900	0.2605	113.990	0	0	780
2022/03/16	2032	05/05/2022	9.58	Put	Bond Future	4,178.6700	4.1787	3,161.5900	3.1616	(24.340)	0	0	0
2022/03/16	2032	05/05/2022	10.18	Call	Bond Future	969.3000	0.9693	1,579.1400	1.5791	62.916	0	0	780
2022/03/16	2032	05/05/2022	10.18	Put	Bond Future	1,548.0500	1.5481	1,002.0500	1.0020	(35.270)	0	0	0
2022/03/16	2032	05/05/2022	10.29	Call	Bond Future	1,273.5700	1.2736	1,967.4400	1.9674	54.482	0	0	993
2022/03/16	2032	05/05/2022	11.04	Call	Bond Future	4,291.3200	4.2913	5,364.0100	5.3640	24.997	0	0	0
2022/03/16	2032	05/05/2022	11.04	Put	Bond Future	185.5800	0.1856	102.4300	0.1024	(44.805)	0	0	0
2022/03/16	2032	05/05/2022	11.02	Call	Bond Future	4,196.7000	4.1967	5,264.9400	5.2649	25.454	0	0	0
2022/03/16	2032	04/08/2022	10.20	Put	Bond Future	2,805.5100	2.8055	2,235.0600	2.2351	(20.333)	0	0	0
2022/03/16	2032	04/08/2022	10.21	Put	Bond Future	2,773.5400	2.7735	2,207.9800	2.2080	(20.391)	0	0	0
2022/03/16	2032	04/08/2022	10.22	Call	Bond Future	1,343.0700	1.3431	1,950.5800	1.9506	45.233	0	0	0
2022/03/16	2032	04/08/2022	9.40	Call	Bond Future	0.0000	0.0000	373.9000	0.3739	100.000	0	0	1,300
2022/03/16	2032	04/08/2022	9.40	Put	Bond Future	0.0000	0.0000	5,320.1500	5.3201	100.000	0	0	0
2022/03/16	2032	04/08/2022	9.72	Call	Bond Future	515.9200	0.5159	788.7800	0.7888	52.888	0	0	800
2022/03/16	2032	04/08/2022	9.72	Put	Bond Future	4,751.1000	4.7511	3,855.9600	3.8560	(18.841)	0	0	0
2022/03/16	2032	04/08/2022	8.97	Call	Bond Future	89.1800	0.0892	132.6600	0.1327	48.755	0	0	800
2022/03/16	2032	04/08/2022	8.97	Put	Bond Future	8,809.8100	8.8098	7,685.2900	7.6853	(12.764)	0	0	0
2022/03/16	2032	04/08/2022			Bond Future	10.4745	89.6549	10.2616	90.8229	(2.032)	0.0000	0.0000	2,140

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2022/03/16	2032	04/08/2022	11.60	Call	Bond Future	6,271.3300	6.2713	7,347.4700	7.3475	17.160	0	0	0
2022/03/16	2032	04/08/2022	11.60	Put	Bond Future	428.5200	0.4285	336.6600	0.3367	(21.437)	0	0	800
2022/03/16	2032	04/08/2022	11.89	Call	Bond Future	7,551.7400	7.5517	8,655.5200	8.6555	14.616	0	0	0
2022/03/16	2032	04/08/2022	11.89	Put	Bond Future	289.6800	0.2897	225.4600	0.2255	(22.169)	0	0	0
2022/03/16	2032	04/08/2022	10.20	Call	Bond Future	1,295.7400	1.2957	1,893.2900	1.8933	46.117	0	0	0
2022/03/16	2032	04/08/2022	10.21	Call	Bond Future	1,319.3900	1.3194	1,921.8300	1.9218	45.660	0	0	0
2022/03/16	2032	04/08/2022	10.22	Put	Bond Future	2,741.6500	2.7417	2,181.1600	2.1812	(20.444)	0	0	0
2022/03/16	2032	04/08/2022	10.10	Call	Bond Future	0.0000	0.0000	1,620.1200	1.6201	100.000	0	0	1,300
2022/03/16	2032	04/08/2022	10.10	Put	Bond Future	0.0000	0.0000	2,520.6700	2.5207	100.000	0	0	0
2022/03/16	2032	03/11/2022	10.56	Put	Bond Future	2,802.9700	2.8030	2,256.4000	2.2564	(19.500)	0	0	180
2022/03/16	2032	03/11/2022	10.11	Put	Bond Future	4,224.9700	4.2250	3,476.0100	3.4760	(17.727)	0	0	454
2022/03/16	2032	03/11/2022	10.16	Call	Bond Future	1,394.2300	1.3942	1,860.7500	1.8607	33.461	0	0	0
2022/03/16	2032	03/11/2022	10.16	Put	Bond Future	4,037.0000	4.0370	3,321.2400	3.3212	(17.730)	0	0	180
2022/03/16	2032	03/11/2022	9.36	Call	Bond Future	415.6800	0.4157	539.9600	0.5400	29.898	0	0	454
2022/03/16	2032	03/11/2022	9.36	Put	Bond Future	7,611.3000	7.6113	6,553.3000	6.5533	(13.900)	0	0	0
2022/03/16	2032	03/11/2022	9.46	Put	Bond Future	7,103.7400	7.1037	6,066.0800	6.0661	(14.607)	0	0	0
2022/03/16	2032	03/11/2022	9.92	Call	Bond Future	1,008.0500	1.0081	1,320.6300	1.3206	31.008	0	0	750
2022/03/16	2032	03/11/2022	9.92	Put	Bond Future	4,985.2900	4.9853	4,115.5900	4.1156	(17.445)	0	0	0
2022/03/16	2032	03/11/2022	9.31	Put	Bond Future	7,870.6900	7.8707	6,803.3900	6.8034	(13.560)	0	0	0
2022/03/16	2032	03/11/2022			Bond Future	10.6497	86.8357	10.4282	88.0180	(2.080)	0.0000	0.0000	0
2022/03/16	2032	03/11/2022	10.67	Call	Bond Future	2,635.5500	2.6356	3,303.8400	3.3038	25.357	0	0	750
2022/03/16	2032	03/11/2022	10.67	Put	Bond Future	2,528.3300	2.5283	2,014.3400	2.0143	(20.329)	0	0	0
2022/03/16	2032	03/11/2022	11.55	Call	Bond Future	5,607.2500	5.6073	6,576.8600	6.5769	17.292	0	0	0
2022/03/16	2032	03/11/2022	11.55	Put	Bond Future	1,015.9400	1.0159	803.2700	0.8033	(20.933)	0	0	500
2022/03/16	2032	03/11/2022	12.30	Call	Bond Future	8,649.0700	8.6491	9,735.3800	9.7354	12.560	0	0	0
2022/03/16	2032	03/11/2022	12.30	Put	Bond Future	480.4600	0.4805	384.4900	0.3845	(19.975)	0	0	750
2022/03/16	2032	03/11/2022	10.49	Call	Bond Future	2,140.1600	2.1402	2,754.0200	2.7540	28.683	0	0	0
2022/03/16	2032	03/11/2022	10.49	Put	Bond Future	2,990.4300	2.9904	2,422.0100	2.4220	(19.008)	0	0	454
2022/03/16	2032	03/11/2022	10.56	Call	Bond Future	2,326.7300	2.3267	2,962.4400	2.9624	27.322	0	0	0
2022/03/16	2032	03/11/2022	10.66	Call	Bond Future	2,606.6200	2.6066	3,272.2500	3.2723	25.536	0	0	0
2022/03/16	2032	03/11/2022	10.66	Put	Bond Future	2,552.2200	2.5522	2,035.5700	2.0356	(20.243)	0	0	0
2022/03/16	2032	03/11/2022	10.11	Call	Bond Future	1,306.3600	1.3064	1,739.6800	1.7397	33.170	0	0	0
2022/03/16	2032	03/11/2022	10.21	Call	Bond Future	1,485.7900	1.4858	1,986.2100	1.9862	33.680	0	0	500
2022/03/16	2032	03/11/2022	10.21	Put	Bond Future	3,853.8400	3.8538	3,171.9800	3.1720	(17.693)	0	0	0
2022/03/16	2032	03/11/2022	9.46	Call	Bond Future	493.8000	0.4938	638.4200	0.6384	29.287	0	0	500
2022/03/16	2032	03/11/2022	9.31	Call	Bond Future	380.4000	0.3804	495.3800	0.4954	30.226	0	0	180
2022/03/16	2032	02/02/2023	10.67	Call	Bond Future	2,603.0200	2.6030	3,280.3300	3.2803	26.020	0	0	750
2022/03/16	2032	02/02/2023	10.67	Put	Bond Future	3,314.0800	3.3141	2,792.5400	2.7925	(15.737)	0	0	0
2022/03/16	2032	02/02/2023	11.69	Call	Bond Future	5,774.4500	5.7745	6,775.9400	6.7759	17.343	0	0	0
2022/03/16	2032	02/02/2023	11.69	Put	Bond Future	1,383.4400	1.3834	1,186.0800	1.1861	(14.266)	0	0	0
2022/03/16	2032	02/02/2023	10.40	Call	Bond Future	1,972.3400	1.9723	2,549.5300	2.5495	29.264	0	0	0
2022/03/16	2032	02/02/2023	10.40	Put	Bond Future	4,104.9100	4.1049	3,483.2500	3.4832	(15.144)	0	0	0
2022/03/16	2032	02/02/2023	10.50	Call	Bond Future	2,181.4200	2.1814	2,811.1500	2.8112	28.868	0	0	0
2022/03/16	2032	02/02/2023	10.50	Put	Bond Future	3,783.9100	3.7839	3,214.7900	3.2148	(15.041)	0	0	454
2022/03/16	2032	02/02/2023	10.22	Call	Bond Future	1,629.0400	1.6290	2,111.3700	2.1114	29.608	0	0	500
2022/03/16	2032	02/02/2023	10.22	Put	Bond Future	4,726.5200	4.7265	4,010.0000	4.0100	(15.160)	0	0	0
2022/03/16	2032	02/02/2023	9.47	Call	Bond Future	630.7800	0.6308	810.5700	0.8106	28.503	0	0	500
2022/03/16	2032	02/02/2023	9.47	Put	Bond Future	7,902.6500	7.9026	6,883.5900	6.8836	(12.895)	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
2022/03/16	2032	02/02/2023	9.92	Call	Bond Future	1,149.0600	1.1491	1,475.7400	1.4757	28.430	0	0	750
2022/03/16	2032	02/02/2023	9.92	Put	Bond Future	5,886.0700	5.8861	5,013.9000	5.0139	(14.818)	0	0	0
2022/03/16	2032	02/02/2023			Bond Future	10.8073	88.3008	10.5767	89.4997	(2.134)	0.0000	0.0000	0
2022/03/16	2032	02/02/2023	12.75	Call	Bond Future	9,853.3500	9.8534	10,995.4600	10.9955	11.591	0	0	0
2022/03/16	2032	02/02/2023	12.75	Put	Bond Future	579.1300	0.5791	522.3900	0.5224	(9.797)	0	0	750
2022/03/16	2032	02/02/2023	11.84	Call	Bond Future	6,317.7400	6.3177	7,357.3300	7.3573	16.455	0	0	0
2022/03/16	2032	02/02/2023	11.84	Put	Bond Future	1,210.6700	1.2107	1,051.4100	1.0514	(13.155)	0	0	500
2022/03/16	2032	02/02/2023	10.39	Call	Bond Future	1,952.0900	1.9521	2,524.1500	2.5241	29.305	0	0	0
2022/03/16	2032	02/02/2023	10.39	Put	Bond Future	4,137.9000	4.1379	3,511.1100	3.5111	(15.148)	0	0	0
2022/03/16	2032	02/02/2023	10.16	Call	Bond Future	1,523.8500	1.5238	1,973.9300	1.9739	29.536	0	0	0
2022/03/16	2032	02/02/2023	10.16	Put	Bond Future	4,946.0800	4.9461	4,197.3100	4.1973	(15.139)	0	0	454
2022/03/16	2032	02/02/2023	10.38	Call	Bond Future	1,931.9600	1.9320	2,498.9100	2.4989	29.346	0	0	0
2022/03/16	2032	02/02/2023	10.38	Put	Bond Future	4,171.0500	4.1711	3,539.1500	3.5392	(15.150)	0	0	0
2022/03/16	2032	02/02/2023	9.31	Call	Bond Future	502.4900	0.5025	644.5800	0.6446	28.277	0	0	454
2022/03/16	2032	02/02/2023	9.31	Put	Bond Future	8,698.1100	8.6981	7,641.3500	7.6413	(12.149)	0	0	0
2022/03/16	2033	05/05/2022			Bond Future	112.8275	112.8275	112.9514	112.9514	0.110	0.0000	0.0000	2,719
2022/03/16	2033	04/08/2022			Bond Future	114.3954	114.3954	114.5170	114.5170	0.106	0.0000	0.0000	4,967
2022/03/16	2033	03/11/2022			Bond Future	114.8062	114.8062	114.9264	114.9264	0.105	0.0000	0.0000	0
2022/03/16	2033	02/02/2023			Bond Future	116.7623	116.7623	116.8809	116.8809	0.102	0.0000	0.0000	0
2022/03/16	2037	05/05/2022	11.82	Call	Bond Future	5,913.5300	5.9135	7,155.1400	7.1551	20.996	0	0	0
2022/03/16	2037	05/05/2022	11.83	Call	Bond Future	5,966.9000	5.9669	7,209.6000	7.2096	20.827	0	0	0
2022/03/16	2037	05/05/2022	11.84	Put	Bond Future	125.2300	0.1252	71.8200	0.0718	(42.650)	0	0	0
2022/03/16	2037	05/05/2022			Bond Future	10.8568	85.1645	10.6543	86.4617	(1.865)	0.0000	0.0000	85,127
2022/03/16	2037	05/05/2022	11.82	Put	Bond Future	132.0100	0.1320	76.4400	0.0764	(42.095)	0	0	0
2022/03/16	2037	05/05/2022	11.83	Put	Bond Future	128.5600	0.1286	74.0800	0.0741	(42.377)	0	0	0
2022/03/16	2037	05/05/2022	11.84	Call	Bond Future	6,020.3300	6.0203	7,264.1000	7.2641	20.659	0	0	0
2022/03/16	2037	04/08/2022	11.95	Call	Bond Future	6,018.7700	6.0188	7,210.3700	7.2104	19.798	0	0	0
2022/03/16	2037	04/08/2022	11.95	Put	Bond Future	684.1100	0.6841	563.9200	0.5639	(17.569)	0	0	1,050
2022/03/16	2037	04/08/2022	10.91	Put	Bond Future	2,714.7500	2.7148	2,180.4500	2.1804	(19.681)	0	0	0
2022/03/16	2037	04/08/2022	10.89	Call	Bond Future	1,841.6500	1.8416	2,610.4100	2.6104	41.743	0	0	0
2022/03/16	2037	04/08/2022	10.89	Put	Bond Future	2,779.4300	2.7794	2,236.4000	2.2364	(19.537)	0	0	0
2022/03/16	2037	04/08/2022	10.90	Call	Bond Future	1,871.8400	1.8718	2,644.9800	2.6450	41.304	0	0	0
2022/03/16	2037	04/08/2022			Bond Future	11.0408	82.0708	10.8306	83.3826	(1.904)	0.0000	0.0000	52,420
2022/03/16	2037	04/08/2022	10.91	Call	Bond Future	1,902.2800	1.9023	2,679.7700	2.6798	40.871	0	0	0
2022/03/16	2037	04/08/2022	11.21	Call	Bond Future	2,913.5200	2.9135	3,816.4100	3.8164	30.990	0	0	1,050
2022/03/16	2037	04/08/2022	11.21	Put	Bond Future	1,879.5200	1.8795	1,470.6200	1.4706	(21.756)	0	0	0
2022/03/16	2037	04/08/2022	11.42	Call	Bond Future	3,713.7000	3.7137	4,717.0300	4.7170	27.017	0	0	0
2022/03/16	2037	04/08/2022	11.42	Put	Bond Future	1,423.3200	1.4233	1,114.8600	1.1149	(21.672)	0	0	50
2022/03/16	2037	04/08/2022	10.10	Call	Bond Future	385.5300	0.3855	597.7800	0.5978	55.054	0	0	50
2022/03/16	2037	04/08/2022	10.10	Put	Bond Future	6,504.8600	6.5049	5,405.3200	5.4053	(16.903)	0	0	0
2022/03/16	2037	04/08/2022	10.90	Put	Bond Future	2,746.9300	2.7469	2,208.2800	2.2083	(19.609)	0	0	50
2022/03/16	2037	03/11/2022	11.32	Call	Bond Future	3,351.7500	3.3518	4,183.1300	4.1831	24.804	0	0	0
2022/03/16	2037	03/11/2022	11.30	Put	Bond Future	2,679.5300	2.6795	2,175.3600	2.1754	(18.816)	0	0	0
2022/03/16	2037	03/11/2022	11.31	Call	Bond Future	3,317.6800	3.3177	4,145.8900	4.1459	24.964	0	0	0
2022/03/16	2037	03/11/2022	11.31	Put	Bond Future	2,653.5700	2.6536	2,153.1100	2.1531	(18.860)	0	0	0
2022/03/16	2037	03/11/2022			Bond Future	11.1992	83.2926	10.9815	84.6212	(1.944)	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
2022/03/16	2037	03/11/2022	11.32	Put	Bond Future	2,628.1000	2.6281	2,130.8100	2.1308	(18.922)	0	0	0
2022/03/16	2037	03/11/2022	11.30	Call	Bond Future	3,284.0300	3.2840	4,108.5300	4.1085	25.106	0	0	0
2022/03/16	2037	02/02/2023	11.03	Call	Bond Future	2,474.2600	2.4743	3,235.2000	3.2352	30.754	0	0	0
2022/03/16	2037	02/02/2023	11.03	Put	Bond Future	4,368.5900	4.3686	3,781.3200	3.7813	(13.443)	0	0	0
2022/03/16	2037	02/02/2023	11.04	Call	Bond Future	2,501.4600	2.5015	3,265.4500	3.2655	30.542	0	0	0
2022/03/16	2037	02/02/2023	11.04	Put	Bond Future	4,334.7500	4.3348	3,750.5300	3.7505	(13.478)	0	0	0
2022/03/16	2037	02/02/2023			Bond Future	11.3455	80.4411	11.1199	81.7893	(1.989)	0.0000	0.0000	0
2022/03/16	2037	02/02/2023	11.05	Call	Bond Future	2,528.8200	2.5288	3,296.1400	3.2961	30.343	0	0	0
2022/03/16	2037	02/02/2023	11.05	Put	Bond Future	4,301.1400	4.3011	3,720.2500	3.7202	(13.505)	0	0	0
2022/03/16	2038	05/05/2022			Bond Future	129.1910	129.1910	129.2717	129.2717	0.062	0.0000	0.0000	4,184
2022/03/16	2038	04/08/2022			Bond Future	129.1631	129.1631	129.2403	129.2403	0.060	0.0000	0.0000	2,669
2022/03/16	2038	03/11/2022			Bond Future	131.1114	131.1114	131.1860	131.1860	0.057	0.0000	0.0000	0
2022/03/16	2038	02/02/2023			Bond Future	131.4752	131.4752	131.5471	131.5471	0.055	0.0000	0.0000	0
2022/03/16	2040	05/05/2022	10.57	Call	Bond Future	505.5200	0.5055	984.0500	0.9841	94.661	0	0	1,200
2022/03/16	2040	05/05/2022	10.57	Put	Bond Future	3,113.9300	3.1139	2,193.1800	2.1932	(29.569)	0	0	0
2022/03/16	2040	05/05/2022	11.91	Put	Bond Future	125.6900	0.1257	74.2400	0.0742	(40.934)	0	0	0
2022/03/16	2040	05/05/2022	11.92	Call	Bond Future	6,407.3500	6.4074	7,756.5800	7.7566	21.058	0	0	0
2022/03/16	2040	05/05/2022	11.92	Put	Bond Future	122.2700	0.1223	72.2200	0.0722	(40.934)	0	0	0
2022/03/16	2040	05/05/2022	13.04	Call	Bond Future	12,622.8100	12.6228	14,019.2500	14.0192	11.063	0	0	0
2022/03/16	2040	05/05/2022	13.04	Put	Bond Future	4.4500	0.0045	1.6100	0.0016	(63.820)	0	0	1,200
2022/03/16	2040	05/05/2022			Bond Future	10.9428	87.3634	10.7406	88.7627	(1.848)	0.0000	0.0000	62,065
2022/03/16	2040	05/05/2022	9.82	Call	Bond Future	21.4800	0.0215	43.4500	0.0434	102.281	0	0	1,200
2022/03/16	2040	05/05/2022	9.82	Put	Bond Future	8,268.8100	8.2688	6,891.5000	6.8915	(16.657)	0	0	0
2022/03/16	2040	05/05/2022	11.90	Call	Bond Future	6,293.1400	6.2931	7,639.5400	7.6395	21.395	0	0	0
2022/03/16	2040	05/05/2022	11.90	Put	Bond Future	129.2000	0.1292	76.3200	0.0763	(40.929)	0	0	0
2022/03/16	2040	05/05/2022	11.91	Call	Bond Future	6,350.2400	6.3502	7,698.0700	7.6981	21.225	0	0	0
2022/03/16	2040	04/08/2022	11.05	Call	Bond Future	2,178.8500	2.1788	3,142.3100	3.1423	44.219	0	0	0
2022/03/16	2040	04/08/2022	11.05	Put	Bond Future	2,648.7800	2.6488	2,197.0900	2.1971	(17.053)	0	0	0
2022/03/16	2040	04/08/2022	12.24	Put	Bond Future	516.4000	0.5164	481.0000	0.4810	(6.855)	0	0	460
2022/03/16	2040	04/08/2022	9.70	Put	Bond Future	10,477.3600	10.4774	9,128.4300	9.1284	(12.875)	0	0	0
2022/03/16	2040	04/08/2022			Bond Future	11.1203	84.0493	10.9105	85.4644	(1.887)	0.0000	0.0000	42,392
2022/03/16	2040	04/08/2022	11.04	Call	Bond Future	2,144.2600	2.1443	3,103.3600	3.1034	44.729	0	0	0
2022/03/16	2040	04/08/2022	11.04	Put	Bond Future	2,681.3800	2.6814	2,225.3300	2.2253	(17.008)	0	0	0
2022/03/16	2040	04/08/2022	12.24	Call	Bond Future	7,477.5600	7.4776	8,857.3100	8.8573	18.452	0	0	0
2022/03/16	2040	04/08/2022	9.70	Call	Bond Future	125.0500	0.1251	191.2700	0.1913	52.955	0	0	460
2022/03/16	2040	04/08/2022	10.70	Call	Bond Future	1,162.3900	1.1624	1,918.4800	1.9185	65.046	0	0	460
2022/03/16	2040	04/08/2022	10.70	Put	Bond Future	4,034.7600	4.0348	3,375.7000	3.3757	(16.335)	0	0	0
2022/03/16	2040	04/08/2022	11.03	Call	Bond Future	2,110.1500	2.1101	3,064.6300	3.0646	45.233	0	0	0
2022/03/16	2040	04/08/2022	11.03	Put	Bond Future	2,714.5500	2.7145	2,253.8800	2.2539	(16.970)	0	0	0
2022/03/16	2040	03/11/2022	11.39	Call	Bond Future	3,612.1700	3.6122	4,517.1000	4.5171	25.052	0	0	0
2022/03/16	2040	03/11/2022	11.40	Call	Bond Future	3,648.7500	3.6488	4,557.3700	4.5574	24.902	0	0	0
2022/03/16	2040	03/11/2022	11.41	Put	Bond Future	2,799.9900	2.8000	2,279.0400	2.2790	(18.605)	0	0	0
2022/03/16	2040	03/11/2022			Bond Future	11.2729	85.3007	11.0556	86.7342	(1.927)	0.0000	0.0000	0
2022/03/16	2040	03/11/2022	11.39	Put	Bond Future	2,854.8800	2.8549	2,326.3100	2.3263	(18.515)	0	0	0
2022/03/16	2040	03/11/2022	11.40	Put	Bond Future	2,827.3200	2.8273	2,302.4400	2.3024	(18.565)	0	0	0
2022/03/16	2040	03/11/2022	11.41	Call	Bond Future	3,685.4900	3.6855	4,598.0400	4.5980	24.761	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
2022/03/16	2040	02/02/2023	11.12	Call	Bond Future	2,740.1000	2.7401	3,506.5300	3.5065	27.971	0	0	0
2022/03/16	2040	02/02/2023	11.12	Put	Bond Future	4,647.0100	4.6470	3,958.7500	3.9588	(14.811)	0	0	0
2022/03/16	2040	02/02/2023			Bond Future	11.4138	82.2329	11.1887	83.6876	(1.972)	0.0000	0.0000	0
2022/03/16	2040	02/02/2023	11.10	Call	Bond Future	2,681.4300	2.6814	3,440.2500	3.4402	28.299	0	0	0
2022/03/16	2040	02/02/2023	11.10	Put	Bond Future	4,720.6700	4.7207	4,024.8000	4.0248	(14.741)	0	0	0
2022/03/16	2040	02/02/2023	11.11	Call	Bond Future	2,710.6900	2.7107	3,473.4700	3.4735	28.140	0	0	0
2022/03/16	2040	02/02/2023	11.11	Put	Bond Future	4,683.7200	4.6837	3,991.8100	3.9918	(14.773)	0	0	0
2022/03/16	2044	05/05/2022	11.91	Call	Bond Future	6,326.1900	6.3262	7,700.4900	7.7005	21.724	0	0	0
2022/03/16	2044	05/05/2022	11.91	Put	Bond Future	133.9500	0.1339	80.6500	0.0806	(39.791)	0	0	0
2022/03/16	2044	05/05/2022	11.92	Call	Bond Future	6,383.6400	6.3836	7,759.4000	7.7594	21.551	0	0	0
2022/03/16	2044	05/05/2022	11.92	Put	Bond Future	130.3200	0.1303	78.4800	0.0785	(39.779)	0	0	0
2022/03/16	2044	05/05/2022			Bond Future	10.9621	84.1702	10.7604	85.5978	(1.840)	0.0000	0.0000	70,479
2022/03/16	2044	05/05/2022	11.93	Call	Bond Future	6,441.0900	6.4411	7,818.2700	7.8183	21.381	0	0	0
2022/03/16	2044	05/05/2022	11.93	Put	Bond Future	126.7800	0.1268	76.3600	0.0764	(39.770)	0	0	0
2022/03/16	2044	04/08/2022	11.08	Call	Bond Future	2,278.2600	2.2783	3,280.9600	3.2810	44.012	0	0	0
2022/03/16	2044	04/08/2022	11.08	Put	Bond Future	2,619.1200	2.6191	2,177.8300	2.1778	(16.849)	0	0	0
2022/03/16	2044	04/08/2022	11.09	Call	Bond Future	2,314.3100	2.3143	3,321.4300	3.3214	43.517	0	0	0
2022/03/16	2044	04/08/2022	11.09	Put	Bond Future	2,586.7500	2.5868	2,149.8800	2.1499	(16.889)	0	0	0
2022/03/16	2044	04/08/2022			Bond Future	11.1300	80.9377	10.9207	82.3817	(1.880)	0.0000	0.0000	22,586
2022/03/16	2044	04/08/2022	11.10	Call	Bond Future	2,350.4100	2.3504	3,361.9000	3.3619	43.035	0	0	0
2022/03/16	2044	04/08/2022	11.10	Put	Bond Future	2,554.5300	2.5545	2,122.0300	2.1220	(16.931)	0	0	0
2022/03/16	2044	03/11/2022	11.40	Put	Bond Future	2,860.0400	2.8600	2,340.1800	2.3402	(18.177)	0	0	0
2022/03/16	2044	03/11/2022	11.41	Call	Bond Future	3,729.2300	3.7292	4,676.1100	4.6761	25.391	0	0	0
2022/03/16	2044	03/11/2022	11.41	Put	Bond Future	2,832.1800	2.8322	2,316.0900	2.3161	(18.222)	0	0	0
2022/03/16	2044	03/11/2022			Bond Future	11.2739	82.1427	11.0574	83.6057	(1.921)	0.0000	0.0000	0
2022/03/16	2044	03/11/2022	11.39	Call	Bond Future	3,654.6700	3.6547	4,593.7300	4.5937	25.695	0	0	0
2022/03/16	2044	03/11/2022	11.39	Put	Bond Future	2,888.4100	2.8884	2,364.5000	2.3645	(18.138)	0	0	0
2022/03/16	2044	03/11/2022	11.40	Call	Bond Future	3,691.7400	3.6917	4,634.8500	4.6349	25.546	0	0	0
2022/03/16	2044	02/02/2023	11.14	Call	Bond Future	2,845.9800	2.8460	3,656.5500	3.6565	28.481	0	0	0
2022/03/16	2044	02/02/2023	11.14	Put	Bond Future	4,616.2900	4.6163	3,942.1200	3.9421	(14.604)	0	0	0
2022/03/16	2044	02/02/2023	11.15	Call	Bond Future	2,876.7400	2.8767	3,691.3800	3.6914	28.318	0	0	0
2022/03/16	2044	02/02/2023	11.15	Put	Bond Future	4,579.4500	4.5794	3,909.3500	3.9094	(14.633)	0	0	0
2022/03/16	2044	02/02/2023			Bond Future	11.4065	79.1469	11.1823	80.6316	(1.966)	0.0000	0.0000	0
2022/03/16	2044	02/02/2023	11.16	Call	Bond Future	2,907.6600	2.9077	3,726.0500	3.7261	28.146	0	0	0
2022/03/16	2044	02/02/2023	11.16	Put	Bond Future	4,542.8600	4.5429	3,876.5100	3.8765	(14.668)	0	0	0
2022/03/16	2046	05/05/2022			Bond Future	116.8663	116.8663	116.9430	116.9430	0.066	0.0000	0.0000	14,004
2022/03/16	2046	04/08/2022			Bond Future	118.4904	118.4904	118.5639	118.5639	0.062	0.0000	0.0000	2,969
2022/03/16	2046	03/11/2022			Bond Future	118.3409	118.3409	118.4122	118.4122	0.060	0.0000	0.0000	0
2022/03/16	2046	02/02/2023			Bond Future	120.3586	120.3586	120.4272	120.4272	0.057	0.0000	0.0000	0
2022/03/16	2050	05/05/2022			Bond Future	120.6946	120.6946	120.7703	120.7703	0.063	0.0000	0.0000	8,672
2022/03/16	2050	04/08/2022			Bond Future	120.3464	120.3464	120.4191	120.4191	0.060	0.0000	0.0000	1,410
2022/03/16	2050	03/11/2022			Bond Future	122.1616	122.1616	122.2320	122.2320	0.058	0.0000	0.0000	0
2022/03/16	2050	02/02/2023			Bond Future	122.1646	122.1646	122.2325	122.2325	0.056	0.0000	0.0000	0
2022/03/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	AL37	05/05/2022			Index Future	810.5510	810.5510	815.3710	815.3710	0.595	0.0000	0.0000	0
2022/03/16	AL37	04/08/2022			Index Future	821.4840	821.4840	826.3610	826.3610	0.594	0.0000	0.0000	0
2022/03/16	AL37	03/11/2022			Index Future	833.7750	833.7750	838.7200	838.7200	0.593	0.0000	0.0000	0
2022/03/16	AL37	02/02/2023			Index Future	847.7630	847.7630	852.7840	852.7840	0.592	0.0000	0.0000	0
2022/03/16	AL7T	05/05/2022			Index Future	929.2680	929.2680	939.8100	939.8100	1.134	0.0000	0.0000	0
2022/03/16	AL7T	04/08/2022			Index Future	941.8020	941.8020	952.4770	952.4770	1.133	0.0000	0.0000	0
2022/03/16	AL7T	03/11/2022			Index Future	955.8930	955.8930	966.7220	966.7220	1.133	0.0000	0.0000	0
2022/03/16	AL7T	02/02/2023			Index Future	971.9300	971.9300	982.9330	982.9330	1.132	0.0000	0.0000	0
2022/03/16	ALBI	05/05/2022			Index Future	827.0690	827.0690	837.1890	837.1890	1.224	0.0000	0.0000	129
2022/03/16	ALBI	04/08/2022			Index Future	838.2240	838.2240	848.4730	848.4730	1.223	0.0000	0.0000	90
2022/03/16	ALBI	03/11/2022			Index Future	850.7670	850.7670	861.1620	861.1620	1.222	0.0000	0.0000	0
2022/03/16	ALBI	02/02/2023			Index Future	865.0400	865.0400	875.6030	875.6030	1.221	0.0000	0.0000	0
2022/03/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/16	ES33	05/05/2022			Bond Future	11.6128	75.5403	11.4239	76.5074	(1.627)	0.0000	0.0000	87
2022/03/16	ES33	04/08/2022			Bond Future	11.8361	76.5900	11.6396	77.5678	(1.660)	0.0000	0.0000	263
2022/03/16	ES33	03/11/2022			Bond Future	12.0462	73.9627	11.8419	74.9531	(1.696)	0.0000	0.0000	0
2022/03/16	ES33	02/02/2023			Bond Future	12.2457	75.2273	12.0332	76.2319	(1.736)	0.0000	0.0000	0
2022/03/16	ES42	05/05/2022			Bond Future	12.0114	73.9546	11.8073	75.1660	(1.700)	0.0000	0.0000	1,190
2022/03/16	ES42	04/08/2022			Bond Future	12.2144	74.9837	12.0022	76.2092	(1.737)	0.0000	0.0000	3,579
2022/03/16	ES42	03/11/2022			Bond Future	12.4065	71.8557	12.1858	73.0973	(1.779)	0.0000	0.0000	0
2022/03/16	ES42	02/02/2023			Bond Future	12.5822	73.0878	12.3531	74.3480	(1.821)	0.0000	0.0000	0
2022/03/16	GOVI	05/05/2022	788.25	Call	GOVI	274,330.0000	27.4330	374,860.0000	37.4860	36.646	0	0	0
2022/03/16	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	05/05/2022			GOVI	815.6830	815.6830	825.7360	825.7360	1.232	0.0000	0.0000	988
2022/03/16	GOVI	05/05/2022	788.23	Call	GOVI	274,530.0000	27.4530	375,060.0000	37.5060	36.619	0	0	0
2022/03/16	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	05/05/2022	788.24	Call	GOVI	274,430.0000	27.4430	374,960.0000	37.4960	36.632	0	0	0
2022/03/16	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	04/08/2022	819.28	Call	GOVI	74,050.0000	7.4050	175,860.0000	17.5860	137.488	0	0	0

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2022/03/16	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	04/08/2022			GOVI	826.6850	826.6850	836.8660	836.8660	1.232	0.0000	0.0000	0
2022/03/16	GOVI	04/08/2022	819.26	Call	GOVI	74,250.0000	7.4250	176,060.0000	17.6060	137.118	0	0	0
2022/03/16	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	04/08/2022	819.27	Call	GOVI	74,150.0000	7.4150	175,960.0000	17.5960	137.303	0	0	0
2022/03/16	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	03/11/2022	820.41	Call	GOVI	186,440.0000	18.6440	289,720.0000	28.9720	55.396	0	0	0
2022/03/16	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	03/11/2022	820.42	Call	GOVI	186,340.0000	18.6340	289,620.0000	28.9620	55.426	0	0	0
2022/03/16	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	03/11/2022			GOVI	839.0540	839.0540	849.3820	849.3820	1.231	0.0000	0.0000	0
2022/03/16	GOVI	03/11/2022	820.43	Call	GOVI	186,240.0000	18.6240	289,520.0000	28.9520	55.455	0	0	0
2022/03/16	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	02/02/2023	850.82	Call	GOVI	23,100.0000	2.3100	128,050.0000	12.8050	454.329	0	0	0
2022/03/16	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	02/02/2023	850.83	Call	GOVI	23,000.0000	2.3000	127,950.0000	12.7950	456.304	0	0	0
2022/03/16	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GOVI	02/02/2023			GOVI	853.1300	853.1300	863.6250	863.6250	1.230	0.0000	0.0000	0
2022/03/16	GOVI	02/02/2023	850.84	Call	GOVI	22,900.0000	2.2900	127,850.0000	12.7850	458.297	0	0	0
2022/03/16	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/16	IGOV	05/05/2022			Index Future	314.9800	314.9800	315.0190	315.0190	0.012	0.0000	0.0000	499
2022/03/16	IGOV	04/08/2022			Index Future	319.3050	319.3050	319.3430	319.3430	0.012	0.0000	0.0000	0
2022/03/16	IGOV	03/11/2022			Index Future	324.1590	324.1590	324.1950	324.1950	0.011	0.0000	0.0000	0
2022/03/16	IGOV	02/02/2023			Index Future	329.6720	329.6720	329.7060	329.7060	0.010	0.0000	0.0000	0
2022/03/16	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/16	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/16	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2830	95.7170	0.187	0.0000	0.0000	0
2022/03/16	JBAF	20/04/2022			Jibar Tradeable Future	4.6050	95.3950	4.6250	95.3750	0.434	0.0000	0.0000	0
2022/03/16	JBAF	18/05/2022			Jibar Tradeable Future	4.6800	95.3200	4.6900	95.3100	0.214	0.0000	0.0000	0
2022/03/16	JBAF	15/06/2022			Jibar Tradeable Future	5.1150	94.8850	5.0950	94.9050	(0.391)	0.0000	0.0000	73
2022/03/16	JBAF	20/07/2022			Jibar Tradeable Future	5.1900	94.8100	5.1700	94.8300	(0.385)	0.0000	0.0000	0
2022/03/16	JBAF	17/08/2022			Jibar Tradeable Future	5.5800	94.4200	5.5600	94.4400	(0.358)	0.0000	0.0000	0
2022/03/16	JBAF	21/09/2022			Jibar Tradeable Future	5.6500	94.3500	5.6300	94.3700	(0.354)	0.0000	0.0000	0
2022/03/16	JBAF	21/12/2022			Jibar Tradeable Future	6.3250	93.6750	6.2750	93.7250	(0.791)	0.0000	0.0000	68
2022/03/16	JBAF	15/03/2023			Jibar Tradeable Future	6.5800	93.4200	6.5400	93.4600	(0.608)	0.0000	0.0000	0
2022/03/16	JBAF	21/06/2023			Jibar Tradeable Future	6.8000	93.2000	6.7500	93.2500	(0.735)	0.0000	0.0000	0
2022/03/16	JBAF	20/09/2023			Jibar Tradeable Future	6.9050	93.0950	6.8550	93.1450	(0.724)	0.0000	0.0000	75
2022/03/16	JBAF	20/12/2023			Jibar Tradeable Future	7.0250	92.9750	6.9650	93.0350	(0.854)	0.0000	0.0000	1
2022/03/16	JBAF	20/03/2024			Jibar Tradeable Future	7.2000	7.2000	7.2000	92.8000	0.000	0.0000	0.0000	0
2022/03/16	R023	05/05/2022	6.31	Call	Bond Future	576.5700	0.5766	620.3200	0.6203	7.588	0	0	0
2022/03/16	R023	05/05/2022	6.31	Put	Bond Future	12.8700	0.0129	26.0800	0.0261	102.642	0	0	0
2022/03/16	R023	05/05/2022			Bond Future	5.5945	103.1607	5.5559	103.1912	(0.689)	0.0000	0.0000	14,778
2022/03/16	R023	05/05/2022	6.29	Call	Bond Future	561.8600	0.5619	605.9800	0.6060	7.852	0	0	0
2022/03/16	R023	05/05/2022	6.29	Put	Bond Future	13.8500	0.0139	27.4300	0.0274	98.051	0	0	0
2022/03/16	R023	05/05/2022	6.30	Call	Bond Future	569.2100	0.5692	613.1400	0.6131	7.718	0	0	0
2022/03/16	R023	05/05/2022	6.30	Put	Bond Future	13.3500	0.0134	26.7400	0.0267	100.300	0	0	0
2022/03/16	R023	04/08/2022	6.05	Call	Bond Future	295.5200	0.2955	347.0600	0.3471	17.440	0	0	0
2022/03/16	R023	04/08/2022	6.05	Put	Bond Future	96.0100	0.0960	120.0200	0.1200	25.008	0	0	0
2022/03/16	R023	04/08/2022			Bond Future	5.6849	104.5441	5.6347	104.5716	(0.884)	0.0000	0.0000	2,384
2022/03/16	R023	04/08/2022	6.03	Call	Bond Future	287.7600	0.2878	338.9200	0.3389	17.779	0	0	0
2022/03/16	R023	04/08/2022	6.03	Put	Bond Future	99.1600	0.0992	122.7900	0.1228	23.830	0	0	0
2022/03/16	R023	04/08/2022	6.04	Call	Bond Future	291.6300	0.2916	342.9900	0.3430	17.611	0	0	0
2022/03/16	R023	04/08/2022	6.04	Put	Bond Future	97.5700	0.0976	121.4000	0.1214	24.423	0	0	0
2022/03/16	R023	03/11/2022	6.25	Call	Bond Future	334.2600	0.3343	367.2000	0.3672	9.855	0	0	0
2022/03/16	R023	03/11/2022	6.25	Put	Bond Future	33.6300	0.0336	42.0700	0.0421	25.097	0	0	0
2022/03/16	R023	03/11/2022	6.26	Call	Bond Future	336.9800	0.3370	369.8800	0.3699	9.763	0	0	0
2022/03/16	R023	03/11/2022	6.26	Put	Bond Future	33.2900	0.0333	41.6900	0.0417	25.233	0	0	0
2022/03/16	R023	03/11/2022			Bond Future	5.2732	102.2210	5.1938	102.2455	(1.505)	0.0000	0.0000	0
2022/03/16	R023	03/11/2022	6.27	Call	Bond Future	339.4900	0.3395	372.3500	0.3723	9.679	0	0	0
2022/03/16	R023	03/11/2022	6.27	Put	Bond Future	32.7300	0.0327	41.0900	0.0411	25.542	0	0	0
2022/03/16	R035	05/05/2022	10.72	Call	Bond Future	1,559.0100	1.5590	2,319.5000	2.3195	48.780	0	0	0
2022/03/16	R035	05/05/2022	10.72	Put	Bond Future	1,242.9700	1.2430	814.9400	0.8149	(34.436)	0	0	0
2022/03/16	R035	05/05/2022	11.63	Call	Bond Future	5,859.8100	5.8598	7,002.3600	7.0024	19.498	0	0	0
2022/03/16	R035	05/05/2022	11.63	Put	Bond Future	114.3400	0.1143	68.3700	0.0684	(40.205)	0	0	0
2022/03/16	R035	05/05/2022	11.64	Call	Bond Future	5,913.5200	5.9135	7,057.3600	7.0574	19.343	0	0	0
2022/03/16	R035	05/05/2022	11.64	Put	Bond Future	111.1200	0.1111	66.4400	0.0664	(40.209)	0	0	0
2022/03/16	R035	05/05/2022			Bond Future	10.6695	89.3085	10.4821	90.4970	(1.757)	0.0000	0.0000	73,343
2022/03/16	R035	05/05/2022	10.82	Call	Bond Future	1,931.5900	1.9316	2,759.8900	2.7599	42.882	0	0	0
2022/03/16	R035	05/05/2022	10.82	Put	Bond Future	994.0200	0.9940	633.8000	0.6338	(36.239)	0	0	0
2022/03/16	R035	05/05/2022	11.65	Call	Bond Future	5,967.3000	5.9673	7,112.3500	7.1124	19.189	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/16	R035	05/05/2022	11.65	Put	Bond Future	108.0300	0.1080	64.5600	0.0646	(40.239)	0	0	0
2022/03/16	R035	05/05/2022	12.64	Call	Bond Future	11,221.5000	11.2215	12,406.6800	12.4067	10.562	0	0	0
2022/03/16	R035	05/05/2022	12.64	Put	Bond Future	5.4400	0.0054	2.1000	0.0021	(61.397)	0	0	0
2022/03/16	R035	04/08/2022	11.13	Put	Bond Future	1,640.9700	1.6410	1,311.1400	1.3111	(20.100)	0	0	100
2022/03/16	R035	04/08/2022	10.64	Call	Bond Future	1,641.4400	1.6414	2,306.5600	2.3066	40.521	0	0	0
2022/03/16	R035	04/08/2022	10.64	Put	Bond Future	2,998.1800	2.9982	2,461.6300	2.4616	(17.896)	0	0	100
2022/03/16	R035	04/08/2022	10.72	Call	Bond Future	1,874.1600	1.8742	2,570.8300	2.5708	37.172	0	0	0
2022/03/16	R035	04/08/2022	10.72	Put	Bond Future	2,733.2500	2.7332	2,228.2500	2.2282	(18.476)	0	0	0
2022/03/16	R035	04/08/2022	10.73	Call	Bond Future	1,904.3700	1.9044	2,604.7800	2.6048	36.779	0	0	0
2022/03/16	R035	04/08/2022	10.73	Put	Bond Future	2,701.5300	2.7015	2,200.2700	2.2003	(18.555)	0	0	0
2022/03/16	R035	04/08/2022	9.53	Call	Bond Future	147.1200	0.1471	215.5300	0.2155	46.499	0	0	400
2022/03/16	R035	04/08/2022	9.53	Put	Bond Future	8,842.5900	8.8426	7,709.3300	7.7093	(12.816)	0	0	0
2022/03/16	R035	04/08/2022	9.84	Call	Bond Future	314.4700	0.3145	472.3300	0.4723	50.199	0	0	100
2022/03/16	R035	04/08/2022	9.84	Put	Bond Future	6,876.1200	6.8761	5,832.3100	5.8323	(15.180)	0	0	0
2022/03/16	R035	04/08/2022	10.53	Put	Bond Future	3,396.0000	3.3960	2,813.2100	2.8132	(17.161)	0	0	0
2022/03/16	R035	04/08/2022			Bond Future	10.8596	90.4872	10.6649	91.6889	(1.794)	0.0000	0.0000	49,855
2022/03/16	R035	04/08/2022	10.74	Call	Bond Future	1,934.8200	1.9348	2,639.1800	2.6392	36.404	0	0	0
2022/03/16	R035	04/08/2022	10.74	Put	Bond Future	2,670.1200	2.6701	2,172.8100	2.1728	(18.625)	0	0	0
2022/03/16	R035	04/08/2022	11.13	Call	Bond Future	3,270.3600	3.2704	4,142.2000	4.1422	26.659	0	0	0
2022/03/16	R035	04/08/2022	12.18	Call	Bond Future	7,960.7500	7.9608	9,095.4300	9.0954	14.253	0	0	0
2022/03/16	R035	04/08/2022	12.18	Put	Bond Future	404.5400	0.4045	337.5500	0.3376	(16.560)	0	0	400
2022/03/16	R035	04/08/2022	10.53	Call	Bond Future	1,348.3900	1.3484	1,967.2700	1.9673	45.898	0	0	400
2022/03/16	R035	03/11/2022	11.15	Call	Bond Future	3,349.3700	3.3494	4,094.0800	4.0941	22.234	0	0	0
2022/03/16	R035	03/11/2022	11.15	Put	Bond Future	2,607.9700	2.6080	2,135.9100	2.1359	(18.101)	0	0	0
2022/03/16	R035	03/11/2022	12.68	Call	Bond Future	9,685.4300	9.6854	10,816.5000	10.8165	11.678	0	0	0
2022/03/16	R035	03/11/2022	12.68	Put	Bond Future	576.7200	0.5767	491.0200	0.4910	(14.860)	0	0	1,000
2022/03/16	R035	03/11/2022	10.99	Call	Bond Future	2,828.6500	2.8287	3,522.4900	3.5225	24.529	0	0	0
2022/03/16	R035	03/11/2022	10.99	Put	Bond Future	3,037.0400	3.0370	2,514.1100	2.5141	(17.218)	0	0	582
2022/03/16	R035	03/11/2022	11.05	Call	Bond Future	3,019.3900	3.0194	3,732.5300	3.7325	23.619	0	0	1,000
2022/03/16	R035	03/11/2022	10.57	Call	Bond Future	1,649.4200	1.6494	2,206.8500	2.2069	33.796	0	0	0
2022/03/16	R035	03/11/2022	10.57	Put	Bond Future	4,423.9000	4.4239	3,764.5600	3.7646	(14.904)	0	0	582
2022/03/16	R035	03/11/2022			Bond Future	11.0249	87.3673	10.8229	88.5840	(1.832)	0.0000	0.0000	0
2022/03/16	R035	03/11/2022	11.14	Call	Bond Future	3,315.6200	3.3156	4,057.2400	4.0572	22.367	0	0	0
2022/03/16	R035	03/11/2022	11.14	Put	Bond Future	2,633.1500	2.6331	2,158.0000	2.1580	(18.045)	0	0	0
2022/03/16	R035	03/11/2022	11.05	Put	Bond Future	2,869.8500	2.8699	2,366.2200	2.3662	(17.549)	0	0	0
2022/03/16	R035	03/11/2022	11.13	Call	Bond Future	3,282.0300	3.2820	4,020.8100	4.0208	22.510	0	0	0
2022/03/16	R035	03/11/2022	11.13	Put	Bond Future	2,658.5400	2.6585	2,180.5500	2.1806	(17.979)	0	0	0
2022/03/16	R035	03/11/2022	9.82	Call	Bond Future	520.5500	0.5205	676.0500	0.6761	29.872	0	0	582
2022/03/16	R035	03/11/2022	9.82	Put	Bond Future	8,153.5700	8.1536	7,092.3000	7.0923	(13.016)	0	0	0
2022/03/16	R035	03/11/2022	10.30	Call	Bond Future	1,124.9300	1.1249	1,511.1400	1.5111	34.332	0	0	1,000
2022/03/16	R035	03/11/2022	10.30	Put	Bond Future	5,606.6000	5.6066	4,776.0400	4.7760	(14.814)	0	0	0
2022/03/16	R035	02/02/2023	13.22	Put	Bond Future	629.2200	0.6292	547.2200	0.5472	(13.032)	0	0	1,000
2022/03/16	R035	02/02/2023	10.88	Call	Bond Future	2,513.9800	2.5140	3,139.5300	3.1395	24.883	0	0	0
2022/03/16	R035	02/02/2023	10.88	Put	Bond Future	4,253.7000	4.2537	3,645.1900	3.6452	(14.305)	0	0	0
2022/03/16	R035	02/02/2023	9.81	Call	Bond Future	658.8100	0.6588	846.7400	0.8467	28.526	0	0	582
2022/03/16	R035	02/02/2023	9.81	Put	Bond Future	9,163.6400	9.1636	8,117.5100	8.1175	(11.416)	0	0	0
2022/03/16	R035	02/02/2023	10.30	Put	Bond Future	6,615.7200	6.6157	5,708.9800	5.7090	(13.706)	0	0	0
2022/03/16	R035	02/02/2023	10.66	Call	Bond Future	1,976.6600	1.9767	2,505.6100	2.5056	26.760	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/16	R035	02/02/2023	10.66	Put	Bond Future	5,049.8200		5.0498	4,344.7100	4.3447	(13.963)	0	0	582
2022/03/16	R035	02/02/2023			Bond Future	11.1743		88.8792	10.9647	90.1133	(1.876)	0.0000	0.0000	0
2022/03/16	R035	02/02/2023	11.05	Call	Bond Future	2,993.3100		2.9933	3,672.1400	3.6721	22.678	0	0	1,000
2022/03/16	R035	02/02/2023	11.05	Put	Bond Future	3,722.1100		3.7221	3,166.8800	3.1669	(14.917)	0	0	0
2022/03/16	R035	02/02/2023	11.06	Call	Bond Future	3,022.7400		3.0227	3,704.3100	3.7043	22.548	0	0	0
2022/03/16	R035	02/02/2023	11.06	Put	Bond Future	3,692.5900		3.6926	3,140.1000	3.1401	(14.962)	0	0	582
2022/03/16	R035	02/02/2023	13.22	Call	Bond Future	11,446.6100		11.4466	12,598.6700	12.5987	10.065	0	0	0
2022/03/16	R035	02/02/2023	10.86	Call	Bond Future	2,460.1700		2.4602	3,079.1800	3.0792	25.161	0	0	0
2022/03/16	R035	02/02/2023	10.86	Put	Bond Future	4,319.9300		4.3199	3,704.8800	3.7049	(14.237)	0	0	0
2022/03/16	R035	02/02/2023	10.87	Call	Bond Future	2,486.8400		2.4868	3,109.1200	3.1091	25.023	0	0	0
2022/03/16	R035	02/02/2023	10.87	Put	Bond Future	4,286.5500		4.2865	3,674.7700	3.6748	(14.272)	0	0	0
2022/03/16	R035	02/02/2023	10.30	Call	Bond Future	1,297.5300		1.2975	1,624.8500	1.6249	25.226	0	0	1,000
2022/03/16	R186	05/05/2022	7.28	Call	Bond Future	14.1700		0.0142	30.0100	0.0300	111.785	0	0	435
2022/03/16	R186	05/05/2022	7.28	Put	Bond Future	4,882.0600		4.8821	4,200.5800	4.2006	(13.959)	0	0	0
2022/03/16	R186	05/05/2022	7.48	Call	Bond Future	32.9300		0.0329	66.0300	0.0660	100.516	0	0	3,600
2022/03/16	R186	05/05/2022	7.48	Put	Bond Future	4,073.5800		4.0736	3,409.3600	3.4094	(16.306)	0	0	0
2022/03/16	R186	05/05/2022	9.18	Call	Bond Future	2,828.7800		2.8288	3,483.5400	3.4835	23.146	0	0	0
2022/03/16	R186	05/05/2022	9.18	Put	Bond Future	136.1700		0.1362	93.6100	0.0936	(31.255)	0	0	454
2022/03/16	R186	05/05/2022	8.32	Call	Bond Future	583.4100		0.5834	937.3000	0.9373	60.659	0	0	0
2022/03/16	R186	05/05/2022	8.32	Put	Bond Future	1,231.5200		1.2315	888.0900	0.8881	(27.887)	0	0	0
2022/03/16	R186	05/05/2022	8.14	Call	Bond Future	346.1300		0.3461	609.3800	0.6094	76.055	0	0	454
2022/03/16	R186	05/05/2022	8.14	Put	Bond Future	1,710.2400		1.7102	1,276.1700	1.2762	(25.381)	0	0	0
2022/03/16	R186	05/05/2022			Bond Future	8.4842		111.5870	8.3076	112.2843	(2.082)	0.0000	0.0000	70,844
2022/03/16	R186	05/05/2022	6.73	Call	Bond Future	0.8200		0.0008	2.4900	0.0025	203.659	0	0	3,600
2022/03/16	R186	05/05/2022	6.73	Put	Bond Future	7,183.3800		7.1834	6,487.7300	6.4877	(9.684)	0	0	0
2022/03/16	R186	05/05/2022	8.64	Call	Bond Future	1,225.0200		1.2250	1,724.9400	1.7249	40.809	0	0	0
2022/03/16	R186	05/05/2022	8.64	Put	Bond Future	614.7100		0.6147	417.3100	0.4173	(32.113)	0	0	4,035
2022/03/16	R186	05/05/2022	8.94	Call	Bond Future	2,054.2500		2.0543	2,656.8200	2.6568	29.333	0	0	0
2022/03/16	R186	05/05/2022	8.94	Put	Bond Future	280.7800		0.2808	186.0300	0.1860	(33.745)	0	0	454
2022/03/16	R186	05/05/2022	8.31	Call	Bond Future	567.8800		0.5679	916.9500	0.9169	61.469	0	0	0
2022/03/16	R186	05/05/2022	8.31	Put	Bond Future	1,255.6100		1.2556	907.3600	0.9074	(27.736)	0	0	0
2022/03/16	R186	05/05/2022	8.35	Call	Bond Future	631.3200		0.6313	1,000.2600	1.0003	58.439	0	0	454
2022/03/16	R186	05/05/2022	8.35	Put	Bond Future	1,160.6700		1.1607	832.2900	0.8323	(28.292)	0	0	0
2022/03/16	R186	05/05/2022	7.88	Call	Bond Future	146.1300		0.1461	287.8100	0.2878	96.955	0	0	435
2022/03/16	R186	05/05/2022	7.88	Put	Bond Future	2,554.9600		2.5550	1,999.3200	1.9993	(21.748)	0	0	0
2022/03/16	R186	05/05/2022	8.30	Call	Bond Future	552.7800		0.5528	896.7000	0.8967	62.216	0	0	0
2022/03/16	R186	05/05/2022	8.30	Put	Bond Future	1,280.1500		1.2801	926.7500	0.9267	(27.606)	0	0	0
2022/03/16	R186	04/08/2022	8.15	Call	Bond Future	551.5400		0.5515	916.1000	0.9161	66.099	0	0	0
2022/03/16	R186	04/08/2022	8.15	Put	Bond Future	2,628.7200		2.6287	2,290.4600	2.2905	(12.868)	0	0	0
2022/03/16	R186	04/08/2022	9.78	Call	Bond Future	4,227.7000		4.2277	4,925.3500	4.9254	16.502	0	0	0
2022/03/16	R186	04/08/2022	9.78	Put	Bond Future	323.4600		0.3235	318.2900	0.3183	(1.598)	0	0	3,600
2022/03/16	R186	04/08/2022	7.96	Call	Bond Future	393.8000		0.3938	666.7100	0.6667	69.302	0	0	3,600
2022/03/16	R186	04/08/2022			Bond Future	8.7030		107.8224	8.5144	108.5252	(2.167)	0.0000	0.0000	8
2022/03/16	R186	04/08/2022	8.14	Call	Bond Future	542.2500		0.5423	901.5400	0.9015	66.259	0	0	0
2022/03/16	R186	04/08/2022	8.14	Put	Bond Future	2,657.4600		2.6575	2,313.9300	2.3139	(12.927)	0	0	0
2022/03/16	R186	04/08/2022	6.96	Call	Bond Future	42.7100		0.0427	105.3200	0.1053	146.593	0	0	3,600
2022/03/16	R186	04/08/2022	6.96	Put	Bond Future	6,763.9700		6.7640	6,123.7600	6.1238	(9.465)	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
2022/03/16	R186	04/08/2022	7.96	Put	Bond Future	3,196.3000	3.1963	2,766.3900	2.7664	(13.450)	0	0	0
2022/03/16	R186	04/08/2022	8.13	Call	Bond Future	532.8800	0.5329	887.3900	0.8874	66.527	0	0	0
2022/03/16	R186	04/08/2022	8.13	Put	Bond Future	2,686.1300	2.6861	2,337.8200	2.3378	(12.967)	0	0	0
2022/03/16	R186	03/11/2022	8.53	Call	Bond Future	1,117.7800	1.1178	1,572.7900	1.5728	40.707	0	0	0
2022/03/16	R186	03/11/2022	8.53	Put	Bond Future	2,410.0600	2.4101	2,155.1300	2.1551	(10.578)	0	0	0
2022/03/16	R186	03/11/2022	8.54	Call	Bond Future	1,134.1000	1.1341	1,590.2900	1.5903	40.225	0	0	0
2022/03/16	R186	03/11/2022	8.54	Put	Bond Future	2,390.8300	2.3908	2,137.0800	2.1371	(10.613)	0	0	0
2022/03/16	R186	03/11/2022			Bond Future	8.8962	109.4256	8.6943	110.1355	(2.269)	0.0000	0.0000	0
2022/03/16	R186	03/11/2022	8.55	Call	Bond Future	1,150.2100	1.1502	1,607.9000	1.6079	39.792	0	0	0
2022/03/16	R186	03/11/2022	8.55	Put	Bond Future	2,371.4100	2.3714	2,119.1600	2.1192	(10.637)	0	0	0
2022/03/16	R186	02/02/2023	8.32	Call	Bond Future	982.9500	0.9830	1,335.7800	1.3358	35.895	0	0	0
2022/03/16	R186	02/02/2023	8.32	Put	Bond Future	3,456.9300	3.4569	3,091.5500	3.0915	(10.569)	0	0	0
2022/03/16	R186	02/02/2023	8.33	Call	Bond Future	993.9100	0.9939	1,349.9500	1.3500	35.822	0	0	0
2022/03/16	R186	02/02/2023	8.33	Put	Bond Future	3,433.9500	3.4339	3,071.7800	3.0718	(10.547)	0	0	0
2022/03/16	R186	02/02/2023			Bond Future	9.0595	105.9760	8.8426	106.6942	(2.394)	0.0000	0.0000	0
2022/03/16	R186	02/02/2023	8.34	Call	Bond Future	1,004.6000	1.0046	1,364.2100	1.3642	35.796	0	0	0
2022/03/16	R186	02/02/2023	8.34	Put	Bond Future	3,410.7100	3.4107	3,052.1100	3.0521	(10.514)	0	0	0
2022/03/16	R197	05/05/2022			Bond Future	329.8146	329.8146	329.8139	329.8139	0.000	0.0000	0.0000	752
2022/03/16	R197	04/08/2022			Bond Future	325.9804	325.9804	325.9684	325.9684	(0.004)	0.0000	0.0000	0
2022/03/16	R197	03/11/2022			Bond Future	330.8981	330.8981	330.8762	330.8762	(0.007)	0.0000	0.0000	0
2022/03/16	R197	02/02/2023			Bond Future	327.9018	327.9018	327.8700	327.8700	(0.010)	0.0000	0.0000	0
2022/03/16	R202	05/05/2022			Bond Future	249.2084	249.2084	249.3609	249.3609	0.061	0.0000	0.0000	6,375
2022/03/16	R202	04/08/2022			Bond Future	248.2006	248.2006	248.3465	248.3465	0.059	0.0000	0.0000	91
2022/03/16	R202	03/11/2022			Bond Future	251.9437	251.9437	252.0847	252.0847	0.056	0.0000	0.0000	0
2022/03/16	R202	02/02/2023			Bond Future	251.6490	251.6490	251.7850	251.7850	0.054	0.0000	0.0000	0
2022/03/16	R209	05/05/2022	9.50	Call	Bond Future	15.5500	0.0155	28.8600	0.0289	85.595	0	0	2,975
2022/03/16	R209	05/05/2022	9.50	Put	Bond Future	6,660.3100	6.6603	5,632.0300	5.6320	(15.439)	0	0	0
2022/03/16	R209	05/05/2022	9.75	Call	Bond Future	52.7000	0.0527	113.8300	0.1138	115.996	0	0	8,525
2022/03/16	R209	05/05/2022	9.75	Put	Bond Future	5,152.6700	5.1527	4,172.2100	4.1722	(19.028)	0	0	0
2022/03/16	R209	05/05/2022	10.25	Call	Bond Future	416.0700	0.4161	769.6100	0.7696	84.971	0	0	0
2022/03/16	R209	05/05/2022	10.25	Put	Bond Future	2,556.1200	2.5561	1,868.0700	1.8681	(26.918)	0	0	11,000
2022/03/16	R209	05/05/2022	10.75	Call	Bond Future	1,621.8000	1.6218	2,314.8700	2.3149	42.735	0	0	0
2022/03/16	R209	05/05/2022	10.75	Put	Bond Future	965.7900	0.9658	617.2700	0.6173	(36.087)	0	0	1,050
2022/03/16	R209	05/05/2022	11.43	Call	Bond Future	4,384.2500	4.3843	5,360.5000	5.3605	22.267	0	0	0
2022/03/16	R209	05/05/2022	11.43	Put	Bond Future	170.2600	0.1703	104.9200	0.1049	(38.377)	0	0	0
2022/03/16	R209	05/05/2022	11.44	Call	Bond Future	4,430.0400	4.4300	5,407.9600	5.4080	22.075	0	0	0
2022/03/16	R209	05/05/2022	11.44	Put	Bond Future	165.7300	0.1657	102.0600	0.1021	(38.418)	0	0	0
2022/03/16	R209	05/05/2022			Bond Future	10.6301	69.2398	10.4431	70.2814	(1.760)	0.0000	0.0000	20,793
2022/03/16	R209	05/05/2022	11.45	Call	Bond Future	4,475.8500	4.4758	5,455.4800	5.4555	21.887	0	0	0
2022/03/16	R209	05/05/2022	11.45	Put	Bond Future	161.2700	0.1613	99.3100	0.0993	(38.420)	0	0	0
2022/03/16	R209	05/05/2022	12.00	Call	Bond Future	7,030.8700	7.0309	8,053.2500	8.0533	14.541	0	0	0
2022/03/16	R209	05/05/2022	12.00	Put	Bond Future	36.0800	0.0361	16.8700	0.0169	(53.243)	0	0	12,050
2022/03/16	R209	04/08/2022	10.58	Call	Bond Future	1,421.9400	1.4219	2,015.5800	2.0156	41.749	0	0	0
2022/03/16	R209	04/08/2022	10.58	Put	Bond Future	2,578.6000	2.5786	2,119.2800	2.1193	(17.813)	0	0	0
2022/03/16	R209	04/08/2022	10.57	Put	Bond Future	2,609.3200	2.6093	2,146.1200	2.1461	(17.752)	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
2022/03/16	R209	04/08/2022			Bond Future	10.7922	70.1851	10.5988	71.2381	(1.792)	0.0000	0.0000	1,550
2022/03/16	R209	04/08/2022	10.59	Call	Bond Future	1,446.8100	1.4468	2,044.1400	2.0441	41.286	0	0	0
2022/03/16	R209	04/08/2022	10.59	Put	Bond Future	2,548.3500	2.5484	2,092.7200	2.0927	(17.879)	0	0	0
2022/03/16	R209	04/08/2022	10.57	Call	Bond Future	1,397.4700	1.3975	1,987.2300	1.9872	42.202	0	0	0
2022/03/16	R209	03/11/2022	11.03	Call	Bond Future	2,803.0900	2.8031	3,453.5200	3.4535	23.204	0	0	0
2022/03/16	R209	03/11/2022	11.03	Put	Bond Future	2,328.1600	2.3282	1,912.3500	1.9124	(17.860)	0	0	0
2022/03/16	R209	03/11/2022	9.50	Call	Bond Future	283.9000	0.2839	376.3200	0.3763	32.554	0	0	0
2022/03/16	R209	03/11/2022	9.50	Put	Bond Future	8,517.9500	8.5179	7,544.1300	7.5441	(11.433)	0	0	0
2022/03/16	R209	03/11/2022	10.50	Put	Bond Future	3,813.2800	3.8133	3,245.6900	3.2457	(14.885)	0	0	0
2022/03/16	R209	03/11/2022	9.25	Call	Bond Future	171.1400	0.1711	228.0900	0.2281	33.277	0	0	6,000
2022/03/16	R209	03/11/2022	9.25	Put	Bond Future	9,974.7000	9.9747	8,965.4100	8.9654	(10.118)	0	0	0
2022/03/16	R209	03/11/2022			Bond Future	10.9395	68.0830	10.7397	69.1492	(1.827)	0.0000	0.0000	2,750
2022/03/16	R209	03/11/2022	11.50	Call	Bond Future	4,302.2400	4.3022	5,099.4200	5.0994	18.529	0	0	0
2022/03/16	R209	03/11/2022	11.50	Put	Bond Future	1,433.7200	1.4337	1,164.6600	1.1647	(18.767)	0	0	0
2022/03/16	R209	03/11/2022	11.00	Call	Bond Future	2,715.9100	2.7159	3,357.7100	3.3577	23.631	0	0	0
2022/03/16	R209	03/11/2022	11.00	Put	Bond Future	2,397.9800	2.3980	1,973.5400	1.9735	(17.700)	0	0	6,000
2022/03/16	R209	03/11/2022	11.01	Call	Bond Future	2,744.8300	2.7448	3,389.5200	3.3895	23.487	0	0	0
2022/03/16	R209	03/11/2022	11.01	Put	Bond Future	2,374.5100	2.3745	1,952.9600	1.9530	(17.753)	0	0	0
2022/03/16	R209	03/11/2022	11.02	Call	Bond Future	2,773.8900	2.7739	3,421.4600	3.4215	23.345	0	0	0
2022/03/16	R209	03/11/2022	11.02	Put	Bond Future	2,351.2400	2.3512	1,932.5700	1.9326	(17.806)	0	0	0
2022/03/16	R209	03/11/2022	10.00	Call	Bond Future	694.9200	0.6949	890.4600	0.8905	28.138	0	0	0
2022/03/16	R209	03/11/2022	10.00	Put	Bond Future	5,918.7000	5.9187	5,048.0000	5.0480	(14.711)	0	0	6,000
2022/03/16	R209	03/11/2022	10.50	Call	Bond Future	1,436.8600	1.4369	1,935.5100	1.9355	34.704	0	0	0
2022/03/16	R209	02/02/2023	10.79	Call	Bond Future	2,263.3800	2.2634	2,812.5500	2.8125	24.263	0	0	0
2022/03/16	R209	02/02/2023	10.80	Put	Bond Future	3,714.7000	3.7147	3,184.8900	3.1849	(14.263)	0	0	0
2022/03/16	R209	02/02/2023	10.78	Call	Bond Future	2,239.5100	2.2395	2,786.0600	2.7861	24.405	0	0	0
2022/03/16	R209	02/02/2023			Bond Future	11.0716	69.2315	10.8651	70.3131	(1.865)	0.0000	0.0000	0
2022/03/16	R209	02/02/2023	10.79	Put	Bond Future	3,744.0700	3.7441	3,211.6400	3.2116	(14.221)	0	0	0
2022/03/16	R209	02/02/2023	10.80	Call	Bond Future	2,287.3700	2.2874	2,839.1600	2.8392	24.123	0	0	0
2022/03/16	R209	02/02/2023	10.78	Put	Bond Future	3,773.6300	3.7736	3,238.5800	3.2386	(14.179)	0	0	0
2022/03/16	R210	05/05/2022			Bond Future	219.2021	219.2021	219.3743	219.3743	0.079	0.0000	0.0000	1,039
2022/03/16	R210	04/08/2022			Bond Future	222.2484	222.2484	222.4150	222.4150	0.075	0.0000	0.0000	266
2022/03/16	R210	03/11/2022			Bond Future	222.6643	222.6643	222.8270	222.8270	0.073	0.0000	0.0000	0
2022/03/16	R210	02/02/2023			Bond Future	226.4595	226.4595	226.6176	226.6176	0.070	0.0000	0.0000	0
2022/03/16	R213	05/05/2022	10.63	Call	Bond Future	2,760.8500	2.7608	3,602.8700	3.6029	30.499	0	0	0
2022/03/16	R213	05/05/2022	10.65	Put	Bond Future	370.8000	0.3708	186.7600	0.1868	(49.633)	0	0	0
2022/03/16	R213	05/05/2022			Bond Future	10.1510	83.2668	9.9474	84.3018	(2.006)	0.0000	0.0000	25,076
2022/03/16	R213	05/05/2022	10.63	Put	Bond Future	390.5300	0.3905	197.5700	0.1976	(49.410)	0	0	0
2022/03/16	R213	05/05/2022	10.64	Call	Bond Future	2,799.4100	2.7994	3,645.9300	3.6459	30.239	0	0	0
2022/03/16	R213	05/05/2022	10.64	Put	Bond Future	380.5500	0.3805	192.0900	0.1921	(49.523)	0	0	0
2022/03/16	R213	05/05/2022	10.65	Call	Bond Future	2,838.1500	2.8381	3,689.0900	3.6891	29.982	0	0	0
2022/03/16	R213	04/08/2022	9.88	Call	Bond Future	889.7900	0.8898	1,310.1100	1.3101	47.238	0	0	0
2022/03/16	R213	04/08/2022	9.89	Call	Bond Future	906.9100	0.9069	1,331.6000	1.3316	46.828	0	0	0
2022/03/16	R213	04/08/2022	9.90	Put	Bond Future	3,169.1500	3.1692	2,551.7600	2.5518	(19.481)	0	0	0
2022/03/16	R213	04/08/2022			Bond Future	10.3512	84.3674	10.1389	85.4138	(2.050)	0.0000	0.0000	0
2022/03/16	R213	04/08/2022	9.88	Put	Bond Future	3,236.2500	3.2363	2,610.1300	2.6101	(19.347)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/16	R213	04/08/2022	9.89	Put	Bond Future	3,202.6700	3.2027	2,580.9200	2.5809	(19.413)	0	0	0
2022/03/16	R213	04/08/2022	9.90	Call	Bond Future	924.0400	0.9240	1,353.0900	1.3531	46.432	0	0	0
2022/03/16	R213	03/11/2022	10.38	Call	Bond Future	2,054.1800	2.0542	2,574.1900	2.5742	25.315	0	0	0
2022/03/16	R213	03/11/2022	10.38	Put	Bond Future	2,748.8300	2.7488	2,209.5300	2.2095	(19.619)	0	0	0
2022/03/16	R213	03/11/2022	10.39	Call	Bond Future	2,077.7100	2.0777	2,600.6000	2.6006	25.167	0	0	0
2022/03/16	R213	03/11/2022	10.39	Put	Bond Future	2,724.3200	2.7243	2,187.9000	2.1879	(19.690)	0	0	0
2022/03/16	R213	03/11/2022	10.37	Call	Bond Future	2,031.0400	2.0310	2,548.1700	2.5482	25.461	0	0	0
2022/03/16	R213	03/11/2022	10.37	Put	Bond Future	2,773.7700	2.7738	2,231.5900	2.2316	(19.547)	0	0	200
2022/03/16	R213	03/11/2022	9.19	Call	Bond Future	398.2600	0.3983	492.5400	0.4925	23.673	0	0	476
2022/03/16	R213	03/11/2022	9.19	Put	Bond Future	7,077.1800	7.0772	6,112.1500	6.1122	(13.636)	0	0	0
2022/03/16	R213	03/11/2022			Bond Future	10.5253	82.1014	10.3043	83.1607	(2.100)	0.0000	0.0000	0
2022/03/16	R213	03/11/2022	10.40	Call	Bond Future	2,101.1300	2.1011	2,627.1500	2.6271	25.035	0	0	0
2022/03/16	R213	03/11/2022	10.40	Put	Bond Future	2,699.7300	2.6997	2,166.4400	2.1664	(19.753)	0	0	0
2022/03/16	R213	03/11/2022	9.98	Call	Bond Future	1,240.8400	1.2408	1,625.8800	1.6259	31.031	0	0	0
2022/03/16	R213	03/11/2022	9.98	Put	Bond Future	3,887.1800	3.8872	3,212.9100	3.2129	(17.346)	0	0	200
2022/03/16	R213	03/11/2022	10.19	Call	Bond Future	1,636.9600	1.6370	2,097.4200	2.0974	28.129	0	0	0
2022/03/16	R213	03/11/2022	10.19	Put	Bond Future	3,251.3200	3.2513	2,652.4700	2.6525	(18.419)	0	0	476
2022/03/16	R213	03/11/2022	9.13	Call	Bond Future	360.4900	0.3605	446.0100	0.4460	23.723	0	0	200
2022/03/16	R213	03/11/2022	9.13	Put	Bond Future	7,355.6800	7.3557	6,381.8900	6.3819	(13.239)	0	0	0
2022/03/16	R213	03/11/2022	9.84	Call	Bond Future	1,037.7100	1.0377	1,346.5100	1.3465	29.758	0	0	0
2022/03/16	R213	03/11/2022	9.84	Put	Bond Future	4,381.2000	4.3812	3,630.6900	3.6307	(17.130)	0	0	476
2022/03/16	R213	02/02/2023	10.43	Put	Bond Future	3,355.2600	3.3553	2,788.4900	2.7885	(16.892)	0	0	0
2022/03/16	R213	02/02/2023	12.20	Call	Bond Future	7,446.6900	7.4467	8,378.5900	8.3786	12.514	0	0	0
2022/03/16	R213	02/02/2023	12.20	Put	Bond Future	801.1900	0.8012	658.9900	0.6590	(17.749)	0	0	935
2022/03/16	R213	02/02/2023	10.22	Put	Bond Future	3,923.6700	3.9237	3,291.5600	3.2916	(16.110)	0	0	0
2022/03/16	R213	02/02/2023	10.23	Call	Bond Future	1,770.8600	1.7709	2,217.6700	2.2177	25.231	0	0	0
2022/03/16	R213	02/02/2023	10.35	Call	Bond Future	2,010.2300	2.0102	2,494.9400	2.4949	24.112	0	0	0
2022/03/16	R213	02/02/2023	10.35	Put	Bond Future	3,561.7800	3.5618	2,972.3900	2.9724	(16.548)	0	0	476
2022/03/16	R213	02/02/2023	10.01	Call	Bond Future	1,408.4000	1.4084	1,751.0900	1.7511	24.332	0	0	0
2022/03/16	R213	02/02/2023			Bond Future	10.6815	83.5197	10.4512	84.5938	(2.157)	0.0000	0.0000	0
2022/03/16	R213	02/02/2023	10.43	Call	Bond Future	2,181.5900	2.1816	2,688.9200	2.6889	23.255	0	0	935
2022/03/16	R213	02/02/2023	10.22	Call	Bond Future	1,753.3200	1.7533	2,195.3100	2.1953	25.209	0	0	0
2022/03/16	R213	02/02/2023	10.23	Put	Bond Future	3,893.4000	3.8934	3,266.1100	3.2661	(16.112)	0	0	0
2022/03/16	R213	02/02/2023	9.16	Call	Bond Future	486.0200	0.4860	600.0200	0.6000	23.456	0	0	476
2022/03/16	R213	02/02/2023	9.16	Put	Bond Future	7,929.7200	7.9297	6,969.6200	6.9696	(12.108)	0	0	0
2022/03/16	R213	02/02/2023	10.01	Put	Bond Future	4,590.9400	4.5909	3,859.5300	3.8595	(15.932)	0	0	476
2022/03/16	R213	02/02/2023	10.21	Call	Bond Future	1,735.5900	1.7356	2,172.7500	2.1728	25.188	0	0	0
2022/03/16	R213	02/02/2023	10.21	Put	Bond Future	3,953.7900	3.9538	3,316.8500	3.3169	(16.110)	0	0	0
2022/03/16	R214	05/05/2022	11.73	Put	Bond Future	151.8300	0.1518	89.5200	0.0895	(41.039)	0	0	0
2022/03/16	R214	05/05/2022	11.74	Put	Bond Future	147.4200	0.1474	87.0700	0.0871	(40.937)	0	0	0
2022/03/16	R214	05/05/2022	11.75	Call	Bond Future	4,651.7400	4.6517	5,755.0300	5.7550	23.718	0	0	0
2022/03/16	R214	05/05/2022			Bond Future	10.9128	66.2783	10.7117	67.4400	(1.843)	0.0000	0.0000	15,322
2022/03/16	R214	05/05/2022	11.73	Call	Bond Future	4,558.5700	4.5586	5,657.9800	5.6580	24.117	0	0	0
2022/03/16	R214	05/05/2022	11.74	Call	Bond Future	4,605.1300	4.6051	5,706.5000	5.7065	23.916	0	0	0
2022/03/16	R214	05/05/2022	11.75	Put	Bond Future	143.1300	0.1431	84.7000	0.0847	(40.823)	0	0	0
2022/03/16	R214	04/08/2022	10.98	Put	Bond Future	2,328.5500	2.3285	1,874.3100	1.8743	(19.507)	0	0	0
2022/03/16	R214	04/08/2022	10.99	Call	Bond Future	1,827.6200	1.8276	2,552.3500	2.5524	39.654	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
2022/03/16	R214	04/08/2022			Bond Future	11.0745	67.1526	10.8663	68.3278	(1.880)	0.0000	0.0000	1,337
2022/03/16	R214	04/08/2022	10.97	Call	Bond Future	1,770.8900	1.7709	2,487.9500	2.4879	40.492	0	0	0
2022/03/16	R214	04/08/2022	10.97	Put	Bond Future	2,356.7000	2.3567	1,898.5300	1.8985	(19.441)	0	0	0
2022/03/16	R214	04/08/2022	10.98	Call	Bond Future	1,799.1500	1.7991	2,520.1400	2.5201	40.074	0	0	0
2022/03/16	R214	04/08/2022	10.99	Put	Bond Future	2,300.6700	2.3007	1,850.1700	1.8502	(19.581)	0	0	0
2022/03/16	R214	03/11/2022	11.34	Call	Bond Future	3,014.3200	3.0143	3,775.8600	3.7759	25.264	0	0	0
2022/03/16	R214	03/11/2022	11.36	Put	Bond Future	2,288.9300	2.2889	1,865.8300	1.8658	(18.485)	0	0	0
2022/03/16	R214	03/11/2022			Bond Future	11.2144	64.8812	10.9994	66.0719	(1.917)	0.0000	0.0000	0
2022/03/16	R214	03/11/2022	11.34	Put	Bond Future	2,334.5400	2.3345	1,905.4200	1.9054	(18.381)	0	0	0
2022/03/16	R214	03/11/2022	11.35	Call	Bond Future	3,045.1500	3.0451	3,809.6100	3.8096	25.104	0	0	0
2022/03/16	R214	03/11/2022	11.35	Put	Bond Future	2,311.7400	2.3117	1,885.5400	1.8855	(18.436)	0	0	0
2022/03/16	R214	03/11/2022	11.36	Call	Bond Future	3,075.9100	3.0759	3,843.4700	3.8435	24.954	0	0	0
2022/03/16	R214	02/02/2023	11.07	Call	Bond Future	2,308.8200	2.3088	3,028.4300	3.0284	31.168	0	0	0
2022/03/16	R214	02/02/2023	11.07	Put	Bond Future	3,784.4600	3.7845	3,295.6700	3.2957	(12.916)	0	0	0
2022/03/16	R214	02/02/2023	11.08	Call	Bond Future	2,333.8100	2.3338	3,056.4900	3.0565	30.966	0	0	0
2022/03/16	R214	02/02/2023	11.08	Put	Bond Future	3,753.9300	3.7539	3,268.2100	3.2682	(12.939)	0	0	0
2022/03/16	R214	02/02/2023			Bond Future	11.3404	66.0045	11.1183	67.2129	(1.959)	0.0000	0.0000	0
2022/03/16	R214	02/02/2023	11.09	Call	Bond Future	2,359.2000	2.3592	3,084.6800	3.0847	30.751	0	0	0
2022/03/16	R214	02/02/2023	11.09	Put	Bond Future	3,723.8600	3.7239	3,240.9400	3.2409	(12.968)	0	0	0
2022/03/16	R248	05/05/2022	11.79	Call	Bond Future	6,201.2800	6.2013	7,617.7800	7.6178	22.842	0	0	0
2022/03/16	R248	05/05/2022	11.79	Put	Bond Future	145.4400	0.1454	87.5900	0.0876	(39.776)	0	0	0
2022/03/16	R248	05/05/2022	11.80	Call	Bond Future	6,260.1800	6.2602	7,678.2900	7.6783	22.653	0	0	0
2022/03/16	R248	05/05/2022			Bond Future	10.8917	83.2708	10.6904	84.7452	(1.848)	0.0000	0.0000	193,575
2022/03/16	R248	05/05/2022	11.80	Put	Bond Future	141.4300	0.1414	85.1900	0.0852	(39.765)	0	0	0
2022/03/16	R248	05/05/2022	11.81	Call	Bond Future	6,319.0600	6.3191	7,738.7600	7.7388	22.467	0	0	0
2022/03/16	R248	05/05/2022	11.81	Put	Bond Future	137.4800	0.1375	82.8300	0.0828	(39.751)	0	0	0
2022/03/16	R248	04/08/2022	10.98	Call	Bond Future	2,310.4100	2.3104	3,255.3600	3.2554	40.900	0	0	0
2022/03/16	R248	04/08/2022	10.98	Put	Bond Future	2,817.3900	2.8174	2,270.8100	2.2708	(19.400)	0	0	0
2022/03/16	R248	04/08/2022	10.99	Call	Bond Future	2,346.9600	2.3470	3,296.6500	3.2967	40.465	0	0	0
2022/03/16	R248	04/08/2022	10.99	Put	Bond Future	2,782.9300	2.7829	2,241.0900	2.2411	(19.470)	0	0	0
2022/03/16	R248	04/08/2022	10.20	Call	Bond Future	476.6400	0.4766	803.6900	0.8037	68.616	0	0	1,700
2022/03/16	R248	04/08/2022	10.40	Put	Bond Future	5,556.5900	5.5566	4,595.2400	4.5952	(17.301)	0	0	0
2022/03/16	R248	04/08/2022			Bond Future	11.0517	84.3693	10.8429	85.8608	(1.889)	0.0000	0.0000	6,528
2022/03/16	R248	04/08/2022	11.00	Call	Bond Future	2,383.5700	2.3836	3,338.1700	3.3382	40.049	0	0	0
2022/03/16	R248	04/08/2022	11.00	Put	Bond Future	2,748.6300	2.7486	2,211.7000	2.2117	(19.534)	0	0	0
2022/03/16	R248	04/08/2022	10.90	Call	Bond Future	2,028.1600	2.0282	2,932.8600	2.9329	44.607	0	0	1,700
2022/03/16	R248	04/08/2022	10.90	Put	Bond Future	3,107.1700	3.1072	2,520.3400	2.5203	(18.886)	0	0	0
2022/03/16	R248	04/08/2022	9.70	Call	Bond Future	130.6500	0.1306	217.1900	0.2172	66.238	0	0	0
2022/03/16	R248	04/08/2022	9.70	Put	Bond Future	10,702.8800	10.7029	9,297.8900	9.2979	(13.127)	0	0	0
2022/03/16	R248	04/08/2022	10.20	Put	Bond Future	6,874.5900	6.8746	5,710.1100	5.7101	(16.939)	0	0	0
2022/03/16	R248	04/08/2022	10.40	Call	Bond Future	737.9900	0.7380	1,268.1700	1.2682	71.841	0	0	0
2022/03/16	R248	03/11/2022	11.32	Call	Bond Future	3,761.1000	3.7611	4,754.3800	4.7544	26.409	0	0	0
2022/03/16	R248	03/11/2022	11.30	Put	Bond Future	2,933.9800	2.9340	2,407.9800	2.4080	(17.928)	0	0	0
2022/03/16	R248	03/11/2022	11.31	Put	Bond Future	2,904.4300	2.9044	2,382.6800	2.3827	(17.964)	0	0	0
2022/03/16	R248	03/11/2022			Bond Future	11.1900	81.2208	10.9739	82.7319	(1.931)	0.0000	0.0000	0
2022/03/16	R248	03/11/2022	11.32	Put	Bond Future	2,875.4000	2.8754	2,357.6200	2.3576	(18.007)	0	0	0
2022/03/16	R248	03/11/2022	11.30	Call	Bond Future	3,684.5800	3.6846	4,669.6400	4.6696	26.735	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/16	R248	03/11/2022	11.31	Call	Bond Future	3,722.6300	3.7226	4,711.9400	4.7119	26.576	0	0	0
2022/03/16	R248	02/02/2023	11.08	Call	Bond Future	2,955.8600	2.9559	3,909.9700	3.9100	32.279	0	0	0
2022/03/16	R248	02/02/2023	11.08	Put	Bond Future	4,565.0100	4.5650	3,985.4200	3.9854	(12.696)	0	0	0
2022/03/16	R248	02/02/2023			Bond Future	11.3144	82.6273	11.0908	84.1610	(1.977)	0.0000	0.0000	0
2022/03/16	R248	02/02/2023	11.06	Call	Bond Future	2,891.8900	2.8919	3,838.7500	3.8388	32.742	0	0	0
2022/03/16	R248	02/02/2023	11.06	Put	Bond Future	4,640.9600	4.6410	4,054.1200	4.0541	(12.645)	0	0	0
2022/03/16	R248	02/02/2023	11.07	Call	Bond Future	2,923.6400	2.9236	3,874.1300	3.8741	32.511	0	0	0
2022/03/16	R248	02/02/2023	11.07	Put	Bond Future	4,602.6900	4.6027	4,019.4800	4.0195	(12.671)	0	0	0
Total												1275898	