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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/03/2022 TO 18/03/2022

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
2022/03/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	2025	05/05/2022		Bond Future	160.1347	160.1347	160.0420	160.0420	(0.058)	0.0000	0.0000	5,520
2022/03/18	2025	04/08/2022		Bond Future	160.7320	160.7320	160.6366	160.6366	(0.059)	0.0000	0.0000	1,130
2022/03/18	2025	03/11/2022		Bond Future	163.1500	163.1500	163.0520	163.0520	(0.060)	0.0000	0.0000	0
2022/03/18	2025	02/02/2023		Bond Future	164.2598	164.2598	164.1584	164.1584	(0.062)	0.0000	0.0000	0
2022/03/18	2029	05/05/2022		Bond Future	118.3839	118.3839	117.8250	117.8250	(0.472)	0.0000	0.0000	2,745
2022/03/18	2029	04/08/2022		Bond Future	120.0237	120.0237	119.4560	119.4560	(0.473)	0.0000	0.0000	1,844
2022/03/18	2029	03/11/2022		Bond Future	120.5963	120.5963	120.0193	120.0193	(0.478)	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
2022/03/18	2029	02/02/2023			Bond Future	122.6464	122.6464	122.0586	122.0586	(0.479)	0.0000	0.0000	0
2022/03/18	2030	05/05/2022	8.14	Call	Bond Future	1.5900	0.0016	0.6500	0.0007	(59.119)	0	0	1,800
2022/03/18	2030	05/05/2022	8.14	Put	Bond Future	8,088.5200	8.0885	8,668.8000	8.6688	7.174	0	0	0
2022/03/18	2030	05/05/2022	8.47	Call	Bond Future	10.9200	0.0109	5.1600	0.0052	(52.747)	0	0	1,073
2022/03/18	2030	05/05/2022	10.21	Call	Bond Future	3,008.2200	3.0082	2,530.6200	2.5306	(15.876)	0	0	0
2022/03/18	2030	05/05/2022	10.21	Put	Bond Future	264.3400	0.2643	367.9600	0.3680	39.200	0	0	0
2022/03/18	2030	05/05/2022	9.95	Call	Bond Future	2,014.5000	2.0145	1,616.0200	1.6160	(19.781)	0	0	0
2022/03/18	2030	05/05/2022	9.65	Put	Bond Future	1,123.6400	1.1236	1,426.5800	1.4266	26.961	0	0	5,000
2022/03/18	2030	05/05/2022	8.81	Put	Bond Future	4,463.8200	4.4638	5,018.4800	5.0185	12.426	0	0	0
2022/03/18	2030	05/05/2022	8.89	Put	Bond Future	4,060.1800	4.0602	4,605.2100	4.6052	13.424	0	0	0
2022/03/18	2030	05/05/2022	9.15	Call	Bond Future	238.8400	0.2388	149.4400	0.1494	(37.431)	0	0	7,500
2022/03/18	2030	05/05/2022	9.15	Put	Bond Future	2,842.3700	2.8424	3,334.1900	3.3342	17.303	0	0	0
2022/03/18	2030	05/05/2022			Bond Future	9.6562	93.2897	9.7717	92.7085	1.196	0.0000	0.0000	70,566
2022/03/18	2030	05/05/2022	7.73	Call	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	200
2022/03/18	2030	05/05/2022	7.73	Put	Bond Future	10,428.3400	10.4283	11,009.5100	11.0095	5.573	0	0	0
2022/03/18	2030	05/05/2022	8.47	Put	Bond Future	6,262.6300	6.2626	6,838.0900	6.8381	9.189	0	0	0
2022/03/18	2030	05/05/2022	11.04	Call	Bond Future	6,681.5600	6.6816	6,110.7100	6.1107	(8.544)	0	0	0
2022/03/18	2030	05/05/2022	11.04	Put	Bond Future	20.4000	0.0204	30.7700	0.0308	50.833	0	0	1,800
2022/03/18	2030	05/05/2022	9.95	Put	Bond Future	545.4400	0.5454	728.1800	0.7282	33.503	0	0	1,073
2022/03/18	2030	05/05/2022	10.19	Call	Bond Future	2,927.0400	2.9270	2,454.5000	2.4545	(16.144)	0	0	0
2022/03/18	2030	05/05/2022	10.19	Put	Bond Future	280.3900	0.2804	389.0700	0.3891	38.760	0	0	0
2022/03/18	2030	05/05/2022	10.20	Call	Bond Future	2,967.5400	2.9675	2,492.4500	2.4925	(16.010)	0	0	0
2022/03/18	2030	05/05/2022	10.20	Put	Bond Future	272.2600	0.2723	378.3900	0.3784	38.981	0	0	200
2022/03/18	2030	05/05/2022	9.35	Call	Bond Future	477.5900	0.4776	322.8600	0.3229	(32.398)	0	0	0
2022/03/18	2030	05/05/2022	9.35	Put	Bond Future	2,041.2500	2.0413	2,467.7400	2.4677	20.894	0	0	1,073
2022/03/18	2030	05/05/2022	9.60	Call	Bond Future	966.5400	0.9665	709.7300	0.7097	(26.570)	0	0	0
2022/03/18	2030	05/05/2022	9.60	Put	Bond Future	1,250.9200	1.2509	1,575.3300	1.5753	25.934	0	0	5,000
2022/03/18	2030	05/05/2022	9.65	Call	Bond Future	1,092.4200	1.0924	814.1400	0.8141	(25.474)	0	0	0
2022/03/18	2030	05/05/2022	8.81	Call	Bond Future	58.2700	0.0583	31.7100	0.0317	(45.581)	0	0	200
2022/03/18	2030	05/05/2022	8.89	Call	Bond Future	82.5600	0.0826	46.3700	0.0464	(43.835)	0	0	1,800
2022/03/18	2030	04/08/2022	9.56	Call	Bond Future	1,222.8200	1.2228	1,002.7800	1.0028	(17.994)	0	0	0
2022/03/18	2030	04/08/2022	9.56	Put	Bond Future	2,685.1200	2.6851	3,054.9900	3.0550	13.775	0	0	0
2022/03/18	2030	04/08/2022	10.95	Call	Bond Future	5,579.6200	5.5796	5,083.9100	5.0839	(8.884)	0	0	0
2022/03/18	2030	04/08/2022	10.95	Put	Bond Future	443.6300	0.4436	537.8300	0.5378	21.234	0	0	800
2022/03/18	2030	04/08/2022			Bond Future	9.8568	90.5530	9.9783	89.9631	1.232	0.0000	0.0000	25,170
2022/03/18	2030	04/08/2022	9.05	Call	Bond Future	461.0500	0.4610	353.9700	0.3540	(23.225)	0	0	800
2022/03/18	2030	04/08/2022	9.05	Put	Bond Future	4,506.7100	4.5067	4,989.5400	4.9895	10.714	0	0	0
2022/03/18	2030	04/08/2022	9.54	Call	Bond Future	1,183.6300	1.1836	968.4700	0.9685	(18.178)	0	0	0
2022/03/18	2030	04/08/2022	9.54	Put	Bond Future	2,745.5400	2.7455	3,120.2900	3.1203	13.649	0	0	0
2022/03/18	2030	04/08/2022	9.55	Call	Bond Future	1,203.1300	1.2031	985.5300	0.9855	(18.086)	0	0	0
2022/03/18	2030	04/08/2022	9.55	Put	Bond Future	2,715.2200	2.7152	3,087.5300	3.0875	13.712	0	0	0
2022/03/18	2030	04/08/2022	8.30	Call	Bond Future	88.3500	0.0884	62.4400	0.0624	(29.327)	0	0	800
2022/03/18	2030	04/08/2022	8.30	Put	Bond Future	8,102.5100	8.1025	8,666.5100	8.6665	6.961	0	0	0
2022/03/18	2030	03/11/2022	10.10	Call	Bond Future	2,527.4300	2.5274	2,213.3600	2.2134	(12.426)	0	0	0
2022/03/18	2030	03/11/2022	10.10	Put	Bond Future	2,187.5000	2.1875	2,472.8100	2.4728	13.043	0	0	0
2022/03/18	2030	03/11/2022			Bond Future	10.0278	91.8969	10.1553	91.2976	1.271	0.0000	0.0000	0
2022/03/18	2030	03/11/2022	10.09	Call	Bond Future	2,501.7800	2.5018	2,189.6200	2.1896	(12.478)	0	0	0

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2022/03/18	2030	03/11/2022	10.09	Put	Bond Future	2,208.8600	2.2089	2,496.0800	2.4961	13.003	0	0	0
2022/03/18	2030	03/11/2022	10.08	Call	Bond Future	2,476.5500	2.4766	2,166.3100	2.1663	(12.527)	0	0	0
2022/03/18	2030	03/11/2022	10.08	Put	Bond Future	2,230.6700	2.2307	2,519.8100	2.5198	12.962	0	0	0
2022/03/18	2030	02/02/2023	10.01	Put	Bond Future	3,090.4200	3.0904	3,421.9900	3.4220	10.729	0	0	0
2022/03/18	2030	02/02/2023	9.94	Put	Bond Future	3,260.6300	3.2606	3,604.1500	3.6042	10.535	0	0	102
2022/03/18	2030	02/02/2023	9.99	Call	Bond Future	2,256.6300	2.2566	1,981.4900	1.9815	(12.193)	0	0	0
2022/03/18	2030	02/02/2023	10.00	Call	Bond Future	2,279.0600	2.2791	2,002.2100	2.0022	(12.148)	0	0	0
2022/03/18	2030	02/02/2023	9.20	Call	Bond Future	925.6500	0.9256	778.6000	0.7786	(15.886)	0	0	0
2022/03/18	2030	02/02/2023	9.20	Put	Bond Future	5,558.9400	5.5589	6,022.0000	6.0220	8.330	0	0	0
2022/03/18	2030	02/02/2023	9.66	Call	Bond Future	1,589.1800	1.5892	1,370.5800	1.3706	(13.756)	0	0	0
2022/03/18	2030	02/02/2023	9.66	Put	Bond Future	4,014.5600	4.0146	4,406.0700	4.4061	9.752	0	0	102
2022/03/18	2030	02/02/2023	9.80	Call	Bond Future	1,856.6000	1.8566	1,614.0200	1.6140	(13.066)	0	0	0
2022/03/18	2030	02/02/2023	8.81	Put	Bond Future	7,114.0700	7.1141	7,625.9600	7.6260	7.195	0	0	0
2022/03/18	2030	02/02/2023			Bond Future	10.1817	89.4361	10.3158	88.8260	1.317	0.0000	0.0000	0
2022/03/18	2030	02/02/2023	10.01	Call	Bond Future	2,301.2700	2.3013	2,022.7300	2.0227	(12.104)	0	0	0
2022/03/18	2030	02/02/2023	9.94	Call	Bond Future	2,147.2000	2.1472	1,880.6100	1.8806	(12.416)	0	0	0
2022/03/18	2030	02/02/2023	9.99	Put	Bond Future	3,138.2800	3.1383	3,473.2500	3.4732	10.674	0	0	0
2022/03/18	2030	02/02/2023	10.00	Put	Bond Future	3,114.4500	3.1144	3,447.7100	3.4477	10.700	0	0	0
2022/03/18	2030	02/02/2023	9.80	Put	Bond Future	3,623.0200	3.6230	3,990.5500	3.9906	10.144	0	0	0
2022/03/18	2030	02/02/2023	8.81	Call	Bond Future	556.2300	0.5562	458.0100	0.4580	(17.658)	0	0	102
2022/03/18	2032	05/05/2022	10.29	Put	Bond Future	659.6300	0.6596	899.7100	0.8997	36.396	0	0	0
2022/03/18	2032	05/05/2022	11.18	Call	Bond Future	6,349.3500	6.3493	5,662.1500	5.6622	(10.823)	0	0	0
2022/03/18	2032	05/05/2022	11.18	Put	Bond Future	53.0100	0.0530	80.8000	0.0808	52.424	0	0	780
2022/03/18	2032	05/05/2022	10.98	Call	Bond Future	5,345.9700	5.3460	4,678.9100	4.6789	(12.478)	0	0	0
2022/03/18	2032	05/05/2022	10.98	Put	Bond Future	96.1800	0.0962	144.1100	0.1441	49.834	0	0	993
2022/03/18	2032	05/05/2022	11.02	Put	Bond Future	85.4300	0.0854	128.4900	0.1285	50.404	0	0	0
2022/03/18	2032	05/05/2022	11.03	Call	Bond Future	5,596.0300	5.5960	4,922.9600	4.9230	(12.028)	0	0	0
2022/03/18	2032	05/05/2022	11.03	Put	Bond Future	82.9400	0.0829	124.8600	0.1249	50.543	0	0	0
2022/03/18	2032	05/05/2022			Bond Future	10.0251	89.9072	10.1506	89.1922	1.253	0.0000	0.0000	141,216
2022/03/18	2032	05/05/2022	9.58	Call	Bond Future	307.8400	0.3078	185.2600	0.1853	(39.819)	0	0	780
2022/03/18	2032	05/05/2022	9.58	Put	Bond Future	2,904.9100	2.9049	3,497.3200	3.4973	20.393	0	0	0
2022/03/18	2032	05/05/2022	10.18	Call	Bond Future	1,748.4600	1.7485	1,326.1000	1.3261	(24.156)	0	0	780
2022/03/18	2032	05/05/2022	10.18	Put	Bond Future	867.3400	0.8673	1,159.9700	1.1600	33.739	0	0	0
2022/03/18	2032	05/05/2022	10.29	Call	Bond Future	2,159.2500	2.1593	1,684.3400	1.6843	(21.994)	0	0	993
2022/03/18	2032	05/05/2022	11.04	Call	Bond Future	5,646.1300	5.6461	4,971.9400	4.9719	(11.941)	0	0	0
2022/03/18	2032	05/05/2022	11.04	Put	Bond Future	80.5200	0.0805	121.3200	0.1213	50.671	0	0	0
2022/03/18	2032	05/05/2022	11.02	Call	Bond Future	5,545.9500	5.5460	4,874.0200	4.8740	(12.116)	0	0	0
2022/03/18	2032	04/08/2022	10.20	Put	Bond Future	2,073.0900	2.0731	2,442.7500	2.4428	17.831	0	0	0
2022/03/18	2032	04/08/2022	10.21	Put	Bond Future	2,047.3300	2.0473	2,413.8100	2.4138	17.900	0	0	0
2022/03/18	2032	04/08/2022	10.22	Call	Bond Future	2,098.5800	2.0986	1,736.4000	1.7364	(17.258)	0	0	0
2022/03/18	2032	04/08/2022	9.40	Call	Bond Future	420.3200	0.4203	305.5300	0.3055	(27.310)	0	0	1,300
2022/03/18	2032	04/08/2022	9.40	Put	Bond Future	5,059.2300	5.0592	5,669.9400	5.6699	12.071	0	0	0
2022/03/18	2032	04/08/2022	9.72	Call	Bond Future	870.3800	0.8704	669.4400	0.6694	(23.086)	0	0	800
2022/03/18	2032	04/08/2022	9.72	Put	Bond Future	3,630.2200	3.6302	4,154.7800	4.1548	14.450	0	0	0
2022/03/18	2032	04/08/2022	8.97	Call	Bond Future	151.7700	0.1518	103.8400	0.1038	(31.581)	0	0	800
2022/03/18	2032	04/08/2022	8.97	Put	Bond Future	7,397.0600	7.3971	8,074.6300	8.0746	9.160	0	0	0
2022/03/18	2032	04/08/2022			Bond Future	10.2062	91.1302	10.3374	90.4047	1.285	0.0000	0.0000	2,140

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2022/03/18	2032	04/08/2022	11.60	Call	Bond Future	7,618.4300	7.6184	6,969.4100	6.9694	(8.519)	0	0	0
2022/03/18	2032	04/08/2022	11.60	Put	Bond Future	300.2800	0.3003	376.7600	0.3768	25.470	0	0	800
2022/03/18	2032	04/08/2022	11.89	Call	Bond Future	8,937.3000	8.9373	8,264.4300	8.2644	(7.529)	0	0	0
2022/03/18	2032	04/08/2022	11.89	Put	Bond Future	199.9000	0.1999	252.5300	0.2525	26.328	0	0	0
2022/03/18	2032	04/08/2022	10.20	Call	Bond Future	2,038.6600	2.0387	1,682.8200	1.6828	(17.455)	0	0	0
2022/03/18	2032	04/08/2022	10.21	Call	Bond Future	2,068.5200	2.0685	1,709.5000	1.7095	(17.356)	0	0	0
2022/03/18	2032	04/08/2022	10.22	Put	Bond Future	2,021.8200	2.0218	2,385.1400	2.3851	17.970	0	0	0
2022/03/18	2032	04/08/2022	10.10	Call	Bond Future	1,752.1500	1.7522	1,428.4400	1.4284	(18.475)	0	0	1,300
2022/03/18	2032	04/08/2022	10.10	Put	Bond Future	2,345.3600	2.3454	2,747.1500	2.7471	17.131	0	0	0
2022/03/18	2032	03/11/2022	10.56	Put	Bond Future	2,116.1900	2.1162	2,438.9300	2.4389	15.251	0	0	180
2022/03/18	2032	03/11/2022	10.11	Put	Bond Future	3,288.5800	3.2886	3,724.6300	3.7246	13.260	0	0	454
2022/03/18	2032	03/11/2022	10.16	Call	Bond Future	1,989.9500	1.9900	1,676.0900	1.6761	(15.772)	0	0	0
2022/03/18	2032	03/11/2022	10.16	Put	Bond Future	3,139.2100	3.1392	3,562.2400	3.5622	13.476	0	0	180
2022/03/18	2032	03/11/2022	9.36	Call	Bond Future	592.6200	0.5926	463.7600	0.4638	(21.744)	0	0	454
2022/03/18	2032	03/11/2022	9.36	Put	Bond Future	6,294.7300	6.2947	6,902.7600	6.9028	9.659	0	0	0
2022/03/18	2032	03/11/2022	9.46	Put	Bond Future	5,815.0700	5.8151	6,404.8200	6.4048	10.142	0	0	0
2022/03/18	2032	03/11/2022	9.92	Call	Bond Future	1,423.9800	1.4240	1,172.6500	1.1727	(17.650)	0	0	750
2022/03/18	2032	03/11/2022	9.92	Put	Bond Future	3,907.7100	3.9077	4,393.2700	4.3933	12.426	0	0	0
2022/03/18	2032	03/11/2022	9.31	Put	Bond Future	6,541.2700	6.5413	7,157.8900	7.1579	9.427	0	0	0
2022/03/18	2032	03/11/2022			Bond Future	10.3706	88.3292	10.5075	87.5923	1.320	0.0000	0.0000	0
2022/03/18	2032	03/11/2022	10.67	Call	Bond Future	3,485.6900	3.4857	3,045.7700	3.0458	(12.621)	0	0	750
2022/03/18	2032	03/11/2022	10.67	Put	Bond Future	1,884.9600	1.8850	2,181.9300	2.1819	15.755	0	0	0
2022/03/18	2032	03/11/2022	11.55	Call	Bond Future	6,825.6700	6.8257	6,227.9500	6.2279	(8.757)	0	0	0
2022/03/18	2032	03/11/2022	11.55	Put	Bond Future	740.8500	0.7408	880.0200	0.8800	18.785	0	0	500
2022/03/18	2032	03/11/2022	12.30	Call	Bond Future	10,014.1100	10.0141	9,347.4200	9.3474	(6.658)	0	0	0
2022/03/18	2032	03/11/2022	12.30	Put	Bond Future	351.9900	0.3520	422.1900	0.4222	19.944	0	0	750
2022/03/18	2032	03/11/2022	10.49	Call	Bond Future	2,917.9500	2.9180	2,520.6800	2.5207	(13.615)	0	0	0
2022/03/18	2032	03/11/2022	10.49	Put	Bond Future	2,274.7100	2.2747	2,614.3300	2.6143	14.930	0	0	454
2022/03/18	2032	03/11/2022	10.56	Call	Bond Future	3,133.4600	3.1335	2,719.3100	2.7193	(13.217)	0	0	0
2022/03/18	2032	03/11/2022	10.66	Call	Bond Future	3,453.1300	3.4531	3,015.5100	3.0155	(12.673)	0	0	0
2022/03/18	2032	03/11/2022	10.66	Put	Bond Future	1,905.2200	1.9052	2,204.4900	2.2045	15.708	0	0	0
2022/03/18	2032	03/11/2022	10.11	Call	Bond Future	1,863.4800	1.8635	1,562.6400	1.5626	(16.144)	0	0	0
2022/03/18	2032	03/11/2022	10.21	Call	Bond Future	2,120.7800	2.1208	1,793.9500	1.7940	(15.411)	0	0	500
2022/03/18	2032	03/11/2022	10.21	Put	Bond Future	2,995.3200	2.9953	3,405.3800	3.4054	13.690	0	0	0
2022/03/18	2032	03/11/2022	9.46	Call	Bond Future	698.6400	0.6986	551.5000	0.5515	(21.061)	0	0	500
2022/03/18	2032	03/11/2022	9.31	Call	Bond Future	544.4900	0.5445	424.2200	0.4242	(22.089)	0	0	180
2022/03/18	2032	02/02/2023	10.67	Call	Bond Future	3,449.5400	3.4495	3,040.3300	3.0403	(11.863)	0	0	750
2022/03/18	2032	02/02/2023	10.67	Put	Bond Future	2,646.0000	2.6460	2,986.7700	2.9868	12.879	0	0	0
2022/03/18	2032	02/02/2023	11.69	Call	Bond Future	7,016.5600	7.0166	6,437.4800	6.4375	(8.253)	0	0	0
2022/03/18	2032	02/02/2023	11.69	Put	Bond Future	1,110.9500	1.1109	1,281.8500	1.2819	15.383	0	0	0
2022/03/18	2032	02/02/2023	10.40	Call	Bond Future	2,695.0300	2.6950	2,342.6400	2.3426	(13.076)	0	0	0
2022/03/18	2032	02/02/2023	10.40	Put	Bond Future	3,313.0000	3.3130	3,710.5900	3.7106	12.001	0	0	0
2022/03/18	2032	02/02/2023	10.50	Call	Bond Future	2,965.5700	2.9656	2,591.7700	2.5918	(12.605)	0	0	0
2022/03/18	2032	02/02/2023	10.50	Put	Bond Future	3,053.4600	3.0535	3,429.6400	3.4296	12.320	0	0	454
2022/03/18	2032	02/02/2023	10.22	Call	Bond Future	2,240.6000	2.2406	1,927.3700	1.9274	(13.980)	0	0	500
2022/03/18	2032	02/02/2023	10.22	Put	Bond Future	3,823.4800	3.8235	4,260.2300	4.2602	11.423	0	0	0
2022/03/18	2032	02/02/2023	9.47	Call	Bond Future	876.2600	0.8763	716.5100	0.7165	(18.231)	0	0	500
2022/03/18	2032	02/02/2023	9.47	Put	Bond Future	6,633.5300	6.6335	7,223.7600	7.2238	8.898	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
2022/03/18	2032	02/02/2023	9.92	Call	Bond Future	1,577.7800	1.5778	1,330.2500	1.3303	(15.688)	0	0	750
2022/03/18	2032	02/02/2023	9.92	Put	Bond Future	4,800.1900	4.8002	5,302.6400	5.3026	10.467	0	0	0
2022/03/18	2032	02/02/2023			Bond Future	10.5167	89.8155	10.6597	89.0655	1.360	0.0000	0.0000	0
2022/03/18	2032	02/02/2023	12.75	Call	Bond Future	11,275.0100	11.2750	10,604.8600	10.6049	(5.944)	0	0	0
2022/03/18	2032	02/02/2023	12.75	Put	Bond Future	486.1900	0.4862	566.0200	0.5660	16.420	0	0	750
2022/03/18	2032	02/02/2023	11.84	Call	Bond Future	7,605.3400	7.6053	7,008.8100	7.0088	(7.844)	0	0	0
2022/03/18	2032	02/02/2023	11.84	Put	Bond Future	983.6700	0.9837	1,137.1200	1.1371	15.600	0	0	500
2022/03/18	2032	02/02/2023	10.39	Call	Bond Future	2,668.7500	2.6688	2,318.5200	2.3185	(13.123)	0	0	0
2022/03/18	2032	02/02/2023	10.39	Put	Bond Future	3,339.9600	3.3400	3,739.7100	3.7397	11.969	0	0	0
2022/03/18	2032	02/02/2023	10.16	Call	Bond Future	2,097.7000	2.0977	1,797.6500	1.7976	(14.304)	0	0	0
2022/03/18	2032	02/02/2023	10.16	Put	Bond Future	4,005.3300	4.0053	4,455.2600	4.4553	11.233	0	0	454
2022/03/18	2032	02/02/2023	10.38	Call	Bond Future	2,642.6100	2.6426	2,294.5400	2.2945	(13.171)	0	0	0
2022/03/18	2032	02/02/2023	10.38	Put	Bond Future	3,367.1000	3.3671	3,769.0100	3.7690	11.936	0	0	0
2022/03/18	2032	02/02/2023	9.31	Call	Bond Future	699.4700	0.6995	565.8400	0.5658	(19.104)	0	0	454
2022/03/18	2032	02/02/2023	9.31	Put	Bond Future	7,380.4900	7.3805	7,996.8400	7.9968	8.351	0	0	0
2022/03/18	2033	05/05/2022			Bond Future	112.9145	112.9145	112.4990	112.4990	(0.368)	0.0000	0.0000	2,719
2022/03/18	2033	04/08/2022			Bond Future	114.4787	114.4787	114.0563	114.0563	(0.369)	0.0000	0.0000	4,967
2022/03/18	2033	03/11/2022			Bond Future	114.8864	114.8864	114.4569	114.4569	(0.374)	0.0000	0.0000	0
2022/03/18	2033	02/02/2023			Bond Future	116.8393	116.8393	116.4015	116.4015	(0.375)	0.0000	0.0000	0
2022/03/18	2037	05/05/2022	11.82	Call	Bond Future	7,838.7300	7.8387	6,951.3300	6.9513	(11.321)	0	0	0
2022/03/18	2037	05/05/2022	11.83	Call	Bond Future	7,893.9700	7.8940	7,005.7200	7.0057	(11.252)	0	0	0
2022/03/18	2037	05/05/2022	11.84	Put	Bond Future	45.0600	0.0451	72.4700	0.0725	60.830	0	0	0
2022/03/18	2037	05/05/2022			Bond Future	10.5451	87.1736	10.6859	86.2571	1.335	0.0000	0.0000	85,127
2022/03/18	2037	05/05/2022	11.82	Put	Bond Future	48.1400	0.0481	77.2200	0.0772	60.407	0	0	0
2022/03/18	2037	05/05/2022	11.83	Put	Bond Future	46.5600	0.0466	74.7900	0.0748	60.631	0	0	0
2022/03/18	2037	05/05/2022	11.84	Call	Bond Future	7,949.2300	7.9492	7,060.1600	7.0602	(11.184)	0	0	0
2022/03/18	2037	04/08/2022	11.95	Call	Bond Future	7,826.0600	7.8261	7,021.7000	7.0217	(10.278)	0	0	0
2022/03/18	2037	04/08/2022	11.95	Put	Bond Future	458.7600	0.4588	584.1800	0.5842	27.339	0	0	1,050
2022/03/18	2037	04/08/2022	10.91	Put	Bond Future	1,862.3800	1.8624	2,259.2800	2.2593	21.311	0	0	0
2022/03/18	2037	04/08/2022	10.89	Call	Bond Future	3,007.3500	3.0074	2,482.0300	2.4820	(17.468)	0	0	0
2022/03/18	2037	04/08/2022	10.89	Put	Bond Future	1,912.4900	1.9125	2,316.9500	2.3169	21.148	0	0	0
2022/03/18	2037	04/08/2022	10.90	Call	Bond Future	3,044.8500	3.0449	2,515.7400	2.5157	(17.377)	0	0	0
2022/03/18	2037	04/08/2022			Bond Future	10.7171	84.1034	10.8637	83.1736	1.368	0.0000	0.0000	52,420
2022/03/18	2037	04/08/2022	10.91	Call	Bond Future	3,082.5500	3.0825	2,549.6700	2.5497	(17.287)	0	0	0
2022/03/18	2037	04/08/2022	11.21	Call	Bond Future	4,300.3500	4.3004	3,662.9600	3.6630	(14.822)	0	0	1,050
2022/03/18	2037	04/08/2022	11.21	Put	Bond Future	1,233.7100	1.2337	1,526.1000	1.5261	23.700	0	0	0
2022/03/18	2037	04/08/2022	11.42	Call	Bond Future	5,248.3800	5.2484	4,550.4100	4.5504	(13.299)	0	0	0
2022/03/18	2037	04/08/2022	11.42	Put	Bond Future	925.3600	0.9254	1,157.1700	1.1572	25.051	0	0	50
2022/03/18	2037	04/08/2022	10.10	Call	Bond Future	752.1000	0.7521	546.0000	0.5460	(27.403)	0	0	50
2022/03/18	2037	04/08/2022	10.10	Put	Bond Future	4,838.7900	4.8388	5,562.4700	5.5625	14.956	0	0	0
2022/03/18	2037	04/08/2022	10.90	Put	Bond Future	1,887.3000	1.8873	2,287.9700	2.2880	21.230	0	0	50
2022/03/18	2037	03/11/2022	11.32	Call	Bond Future	4,645.4900	4.6455	4,038.5200	4.0385	(13.066)	0	0	0
2022/03/18	2037	03/11/2022	11.30	Put	Bond Future	1,902.5900	1.9026	2,245.2900	2.2453	18.012	0	0	0
2022/03/18	2037	03/11/2022	11.31	Call	Bond Future	4,606.1300	4.6061	4,001.8900	4.0019	(13.118)	0	0	0
2022/03/18	2037	03/11/2022	11.31	Put	Bond Future	1,882.4600	1.8825	2,222.4300	2.2224	18.060	0	0	0
2022/03/18	2037	03/11/2022			Bond Future	10.8640	85.3521	11.0161	84.4079	1.401	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
2022/03/18	2037	03/11/2022	11.32	Put	Bond Future	1,862.2800	1.8623	2,199.5200	2.1995	18.109	0	0	0
2022/03/18	2037	03/11/2022	11.30	Call	Bond Future	4,566.6500	4.5667	3,965.1400	3.9651	(13.172)	0	0	0
2022/03/18	2037	02/02/2023	11.03	Call	Bond Future	3,610.8900	3.6109	3,117.0900	3.1171	(13.675)	0	0	0
2022/03/18	2037	02/02/2023	11.03	Put	Bond Future	3,414.6400	3.4146	3,881.5200	3.8815	13.673	0	0	0
2022/03/18	2037	02/02/2023	11.04	Call	Bond Future	3,643.2000	3.6432	3,146.7200	3.1467	(13.628)	0	0	0
2022/03/18	2037	02/02/2023	11.04	Put	Bond Future	3,385.9100	3.3859	3,850.1100	3.8501	13.710	0	0	0
2022/03/18	2037	02/02/2023			Bond Future	10.9979	82.5317	11.1560	81.5710	1.438	0.0000	0.0000	0
2022/03/18	2037	02/02/2023	11.05	Call	Bond Future	3,675.9500	3.6760	3,176.7900	3.1768	(13.579)	0	0	0
2022/03/18	2037	02/02/2023	11.05	Put	Bond Future	3,357.6900	3.3577	3,819.2100	3.8192	13.745	0	0	0
2022/03/18	2038	05/05/2022			Bond Future	128.8800	128.8800	128.4899	128.4899	(0.303)	0.0000	0.0000	4,184
2022/03/18	2038	04/08/2022			Bond Future	128.8418	128.8418	128.4451	128.4451	(0.308)	0.0000	0.0000	2,669
2022/03/18	2038	03/11/2022			Bond Future	130.7805	130.7805	130.3770	130.3770	(0.309)	0.0000	0.0000	0
2022/03/18	2038	02/02/2023			Bond Future	131.1330	131.1330	130.7209	130.7209	(0.314)	0.0000	0.0000	0
2022/03/18	2040	05/05/2022	10.57	Call	Bond Future	1,165.0100	1.1650	775.4900	0.7755	(33.435)	0	0	1,200
2022/03/18	2040	05/05/2022	10.57	Put	Bond Future	1,893.4300	1.8934	2,491.1400	2.4911	31.568	0	0	0
2022/03/18	2040	05/05/2022	11.91	Put	Bond Future	54.1300	0.0541	87.4700	0.0875	61.592	0	0	0
2022/03/18	2040	05/05/2022	11.92	Call	Bond Future	8,217.6700	8.2177	7,262.9000	7.2629	(11.619)	0	0	0
2022/03/18	2040	05/05/2022	11.92	Put	Bond Future	52.6000	0.0526	85.0600	0.0851	61.711	0	0	0
2022/03/18	2040	05/05/2022	13.04	Call	Bond Future	14,499.3600	14.4994	13,512.9400	13.5129	(6.803)	0	0	0
2022/03/18	2040	05/05/2022	13.04	Put	Bond Future	1.0100	0.0010	1.8200	0.0018	80.198	0	0	1,200
2022/03/18	2040	05/05/2022			Bond Future	10.6723	89.2434	10.8132	88.2561	1.320	0.0000	0.0000	62,123
2022/03/18	2040	05/05/2022	9.82	Call	Bond Future	58.1800	0.0582	25.9500	0.0260	(55.397)	0	0	1,200
2022/03/18	2040	05/05/2022	9.82	Put	Bond Future	6,425.5200	6.4255	7,380.5200	7.3805	14.863	0	0	0
2022/03/18	2040	05/05/2022	11.90	Call	Bond Future	8,099.6300	8.0996	7,146.6400	7.1466	(11.766)	0	0	0
2022/03/18	2040	05/05/2022	11.90	Put	Bond Future	55.7000	0.0557	89.9400	0.0899	61.472	0	0	0
2022/03/18	2040	05/05/2022	11.91	Call	Bond Future	8,158.6700	8.1587	7,204.7800	7.2048	(11.692)	0	0	0
2022/03/18	2040	04/08/2022	11.05	Call	Bond Future	3,418.3800	3.4184	2,836.9100	2.8369	(17.010)	0	0	0
2022/03/18	2040	04/08/2022	11.05	Put	Bond Future	1,986.6100	1.9866	2,406.5800	2.4066	21.140	0	0	0
2022/03/18	2040	04/08/2022	12.24	Put	Bond Future	420.3000	0.4203	534.4900	0.5345	27.169	0	0	460
2022/03/18	2040	04/08/2022	9.70	Put	Bond Future	8,678.4200	8.6784	9,602.4300	9.6024	10.647	0	0	0
2022/03/18	2040	04/08/2022			Bond Future	10.8396	85.9510	10.9862	84.9495	1.352	0.0000	0.0000	42,392
2022/03/18	2040	04/08/2022	11.04	Call	Bond Future	3,377.5100	3.3775	2,800.0300	2.8000	(17.098)	0	0	0
2022/03/18	2040	04/08/2022	11.04	Put	Bond Future	2,012.9300	2.0129	2,436.8900	2.4369	21.062	0	0	0
2022/03/18	2040	04/08/2022	12.24	Call	Bond Future	9,283.1600	9.2832	8,395.9100	8.3959	(9.558)	0	0	0
2022/03/18	2040	04/08/2022	9.70	Call	Bond Future	227.8100	0.2278	150.3800	0.1504	(33.989)	0	0	460
2022/03/18	2040	04/08/2022	10.70	Call	Bond Future	2,123.7200	2.1237	1,689.9400	1.6899	(20.425)	0	0	460
2022/03/18	2040	04/08/2022	10.70	Put	Bond Future	3,094.3900	3.0944	3,662.0500	3.6620	18.345	0	0	0
2022/03/18	2040	04/08/2022	11.03	Call	Bond Future	3,336.8400	3.3368	2,763.3700	2.7634	(17.186)	0	0	0
2022/03/18	2040	04/08/2022	11.03	Put	Bond Future	2,039.5400	2.0395	2,467.5100	2.4675	20.984	0	0	0
2022/03/18	2040	03/11/2022	11.39	Call	Bond Future	4,822.8200	4.8228	4,183.2300	4.1832	(13.262)	0	0	0
2022/03/18	2040	03/11/2022	11.40	Call	Bond Future	4,864.5100	4.8645	4,221.9700	4.2220	(13.209)	0	0	0
2022/03/18	2040	03/11/2022	11.41	Put	Bond Future	2,094.5200	2.0945	2,465.9400	2.4659	17.733	0	0	0
2022/03/18	2040	03/11/2022			Bond Future	10.9822	87.2273	11.1343	86.2104	1.385	0.0000	0.0000	0
2022/03/18	2040	03/11/2022	11.39	Put	Bond Future	2,138.9500	2.1390	2,516.2500	2.5163	17.639	0	0	0
2022/03/18	2040	03/11/2022	11.40	Put	Bond Future	2,116.5000	2.1165	2,490.8500	2.4909	17.687	0	0	0
2022/03/18	2040	03/11/2022	11.41	Call	Bond Future	4,906.6000	4.9066	4,261.1300	4.2611	(13.155)	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
2022/03/18	2040	02/02/2023	11.12	Call	Bond Future	3,757.8700	3.7579	3,232.5800	3.2326	(13.978)	0	0	0
2022/03/18	2040	02/02/2023	11.12	Put	Bond Future	3,709.4800	3.7095	4,218.8800	4.2189	13.732	0	0	0
2022/03/18	2040	02/02/2023			Bond Future	11.1127	84.1882	11.2706	83.1535	1.421	0.0000	0.0000	0
2022/03/18	2040	02/02/2023	11.10	Call	Bond Future	3,688.7500	3.6888	3,169.3800	3.1694	(14.080)	0	0	0
2022/03/18	2040	02/02/2023	11.10	Put	Bond Future	3,772.6900	3.7727	4,288.0100	4.2880	13.659	0	0	0
2022/03/18	2040	02/02/2023	11.11	Call	Bond Future	3,723.4000	3.7234	3,201.0600	3.2011	(14.029)	0	0	0
2022/03/18	2040	02/02/2023	11.11	Put	Bond Future	3,741.1300	3.7411	4,253.4800	4.2535	13.695	0	0	0
2022/03/18	2044	05/05/2022	11.91	Call	Bond Future	8,099.0000	8.0990	7,195.1400	7.1951	(11.160)	0	0	0
2022/03/18	2044	05/05/2022	11.91	Put	Bond Future	61.3100	0.0613	95.2000	0.0952	55.276	0	0	0
2022/03/18	2044	05/05/2022	11.92	Call	Bond Future	8,158.3700	8.1584	7,253.6300	7.2536	(11.090)	0	0	0
2022/03/18	2044	05/05/2022	11.92	Put	Bond Future	59.6000	0.0596	92.6100	0.0926	55.386	0	0	0
2022/03/18	2044	05/05/2022			Bond Future	10.7024	86.0156	10.8332	85.0779	1.222	0.0000	0.0000	69,647
2022/03/18	2044	05/05/2022	11.93	Call	Bond Future	8,217.7000	8.2177	7,312.1000	7.3121	(11.020)	0	0	0
2022/03/18	2044	05/05/2022	11.93	Put	Bond Future	57.9400	0.0579	90.0900	0.0901	55.488	0	0	0
2022/03/18	2044	04/08/2022	11.08	Call	Bond Future	3,522.4000	3.5224	2,962.9800	2.9630	(15.882)	0	0	0
2022/03/18	2044	04/08/2022	11.08	Put	Bond Future	1,996.4500	1.9965	2,388.2600	2.3883	19.625	0	0	0
2022/03/18	2044	04/08/2022	11.09	Call	Bond Future	3,564.5300	3.5645	3,001.3500	3.0013	(15.800)	0	0	0
2022/03/18	2044	04/08/2022	11.09	Put	Bond Future	1,970.1600	1.9702	2,358.2100	2.3582	19.696	0	0	0
2022/03/18	2044	04/08/2022			Bond Future	10.8606	82.8045	10.9965	81.8532	1.252	0.0000	0.0000	22,586
2022/03/18	2044	04/08/2022	11.10	Call	Bond Future	3,606.6600	3.6067	3,039.7400	3.0397	(15.719)	0	0	0
2022/03/18	2044	04/08/2022	11.10	Put	Bond Future	1,943.9700	1.9440	2,328.2800	2.3283	19.769	0	0	0
2022/03/18	2044	03/11/2022	11.40	Put	Bond Future	2,177.4000	2.1774	2,533.1400	2.5331	16.338	0	0	0
2022/03/18	2044	03/11/2022	11.41	Call	Bond Future	4,942.9900	4.9430	4,329.9300	4.3299	(12.403)	0	0	0
2022/03/18	2044	03/11/2022	11.41	Put	Bond Future	2,154.5500	2.1546	2,507.4900	2.5075	16.381	0	0	0
2022/03/18	2044	03/11/2022			Bond Future	10.9952	84.0341	11.1362	83.0681	1.283	0.0000	0.0000	0
2022/03/18	2044	03/11/2022	11.39	Call	Bond Future	4,858.1200	4.8581	4,250.6800	4.2507	(12.504)	0	0	0
2022/03/18	2044	03/11/2022	11.39	Put	Bond Future	2,200.4700	2.2005	2,559.0300	2.5590	16.295	0	0	0
2022/03/18	2044	03/11/2022	11.40	Call	Bond Future	4,900.4900	4.9005	4,290.2300	4.2902	(12.453)	0	0	0
2022/03/18	2044	02/02/2023	11.14	Call	Bond Future	3,877.0900	3.8771	3,370.9000	3.3709	(13.056)	0	0	0
2022/03/18	2044	02/02/2023	11.14	Put	Bond Future	3,727.7700	3.7278	4,204.3500	4.2044	12.785	0	0	0
2022/03/18	2044	02/02/2023	11.15	Call	Bond Future	3,913.1500	3.9131	3,404.1400	3.4041	(13.008)	0	0	0
2022/03/18	2044	02/02/2023	11.15	Put	Bond Future	3,696.2300	3.6962	4,169.9900	4.1700	12.817	0	0	0
2022/03/18	2044	02/02/2023			Bond Future	11.1180	81.0665	11.2643	80.0838	1.316	0.0000	0.0000	0
2022/03/18	2044	02/02/2023	11.16	Call	Bond Future	3,949.0500	3.9490	3,437.2400	3.4372	(12.960)	0	0	0
2022/03/18	2044	02/02/2023	11.16	Put	Bond Future	3,664.6200	3.6646	4,135.5800	4.1356	12.852	0	0	0
2022/03/18	2046	05/05/2022			Bond Future	117.5567	117.5567	116.3879	116.3879	(0.994)	0.0000	0.0000	14,104
2022/03/18	2046	04/08/2022			Bond Future	119.1850	119.1850	117.9991	117.9991	(0.995)	0.0000	0.0000	2,969
2022/03/18	2046	03/11/2022			Bond Future	119.0414	119.0414	117.8367	117.8367	(1.012)	0.0000	0.0000	0
2022/03/18	2046	02/02/2023			Bond Future	121.0661	121.0661	119.8399	119.8399	(1.013)	0.0000	0.0000	0
2022/03/18	2050	05/05/2022			Bond Future	121.1284	121.1284	120.3582	120.3582	(0.636)	0.0000	0.0000	8,672
2022/03/18	2050	04/08/2022			Bond Future	120.7808	120.7808	119.9987	119.9987	(0.648)	0.0000	0.0000	1,410
2022/03/18	2050	03/11/2022			Bond Future	122.5982	122.5982	121.8034	121.8034	(0.648)	0.0000	0.0000	0
2022/03/18	2050	02/02/2023			Bond Future	122.6032	122.6032	121.7933	121.7933	(0.661)	0.0000	0.0000	0
2022/03/18	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
2022/03/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	AL37	05/05/2022			Index Future	814.2580	814.2580	810.9340	810.9340	(0.408)	0.0000	0.0000	0
2022/03/18	AL37	04/08/2022			Index Future	825.2260	825.2260	821.8500	821.8500	(0.409)	0.0000	0.0000	0
2022/03/18	AL37	03/11/2022			Index Future	837.5620	837.5620	834.1290	834.1290	(0.410)	0.0000	0.0000	0
2022/03/18	AL37	02/02/2023			Index Future	851.6000	851.6000	848.1030	848.1030	(0.411)	0.0000	0.0000	0
2022/03/18	AL7T	05/05/2022			Index Future	942.5280	942.5280	935.9570	935.9570	(0.697)	0.0000	0.0000	0
2022/03/18	AL7T	04/08/2022			Index Future	955.2240	955.2240	948.5560	948.5560	(0.698)	0.0000	0.0000	0
2022/03/18	AL7T	03/11/2022			Index Future	969.5030	969.5030	962.7280	962.7280	(0.699)	0.0000	0.0000	0
2022/03/18	AL7T	02/02/2023			Index Future	985.7530	985.7530	978.8560	978.8560	(0.700)	0.0000	0.0000	0
2022/03/18	ALBI	05/05/2022			Index Future	840.3650	840.3650	833.4450	833.4450	(0.823)	0.0000	0.0000	129
2022/03/18	ALBI	04/08/2022			Index Future	851.6840	851.6840	844.6640	844.6640	(0.824)	0.0000	0.0000	92
2022/03/18	ALBI	03/11/2022			Index Future	864.4150	864.4150	857.2840	857.2840	(0.825)	0.0000	0.0000	0
2022/03/18	ALBI	02/02/2023			Index Future	878.9040	878.9040	871.6460	871.6460	(0.826)	0.0000	0.0000	0
2022/03/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	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
2022/03/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/18	ES33	05/05/2022			Bond Future	11.3193	77.0501	11.4395	76.4271	1.061	0.0000	0.0000	87
2022/03/18	ES33	04/08/2022			Bond Future	11.5307	78.1174	11.6561	77.4851	1.087	0.0000	0.0000	263
2022/03/18	ES33	03/11/2022			Bond Future	11.7286	75.5104	11.8593	74.8680	1.114	0.0000	0.0000	0
2022/03/18	ES33	02/02/2023			Bond Future	11.9151	76.7982	12.0515	76.1442	1.145	0.0000	0.0000	0
2022/03/18	ES42	05/05/2022			Bond Future	11.7334	75.6128	11.8639	74.8268	1.112	0.0000	0.0000	1,190
2022/03/18	ES42	04/08/2022			Bond Future	11.9254	76.6614	12.0614	75.8638	1.141	0.0000	0.0000	3,579
2022/03/18	ES42	03/11/2022			Bond Future	12.1059	73.5557	12.2477	72.7456	1.171	0.0000	0.0000	0
2022/03/18	ES42	02/02/2023			Bond Future	12.2701	74.8135	12.4177	73.9890	1.203	0.0000	0.0000	0
2022/03/18	GOVI	05/05/2022	788.25	Call	GOVI	406,300.0000	40.6300	337,590.0000	33.7590	(16.911)	0	0	0
2022/03/18	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	05/05/2022			GOVI	828.8800	828.8800	822.0090	822.0090	(0.829)	0.0000	0.0000	989
2022/03/18	GOVI	05/05/2022	788.23	Call	GOVI	406,500.0000	40.6500	337,790.0000	33.7790	(16.903)	0	0	0
2022/03/18	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	05/05/2022	788.24	Call	GOVI	406,400.0000	40.6400	337,690.0000	33.7690	(16.907)	0	0	0
2022/03/18	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	04/08/2022	819.28	Call	GOVI	207,650.0000	20.7650	137,940.0000	13.7940	(33.571)	0	0	0

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2022/03/18	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	04/08/2022			GOVI	840.0450	840.0450	833.0740	833.0740	(0.830)	0.0000	0.0000	0
2022/03/18	GOVI	04/08/2022	819.26	Call	GOVI	207,850.0000	20.7850	138,140.0000	13.8140	(33.539)	0	0	0
2022/03/18	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	04/08/2022	819.27	Call	GOVI	207,750.0000	20.7750	138,040.0000	13.8040	(33.555)	0	0	0
2022/03/18	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	03/11/2022	820.41	Call	GOVI	321,920.0000	32.1920	251,110.0000	25.1110	(21.996)	0	0	0
2022/03/18	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	03/11/2022	820.42	Call	GOVI	321,820.0000	32.1820	251,010.0000	25.1010	(22.003)	0	0	0
2022/03/18	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	03/11/2022			GOVI	852.6020	852.6020	845.5210	845.5210	(0.831)	0.0000	0.0000	0
2022/03/18	GOVI	03/11/2022	820.43	Call	GOVI	321,720.0000	32.1720	250,910.0000	25.0910	(22.010)	0	0	0
2022/03/18	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	02/02/2023	850.82	Call	GOVI	160,720.0000	16.0720	88,660.0000	8.8660	(44.836)	0	0	0
2022/03/18	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	02/02/2023	850.83	Call	GOVI	160,620.0000	16.0620	88,560.0000	8.8560	(44.864)	0	0	0
2022/03/18	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GOVI	02/02/2023			GOVI	866.8920	866.8920	859.6860	859.6860	(0.831)	0.0000	0.0000	0
2022/03/18	GOVI	02/02/2023	850.84	Call	GOVI	160,520.0000	16.0520	88,460.0000	8.8460	(44.892)	0	0	0
2022/03/18	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/18	IGOV	05/05/2022			Index Future	315.4250	315.4250	314.5720	314.5720	(0.270)	0.0000	0.0000	499
2022/03/18	IGOV	04/08/2022			Index Future	319.7520	319.7520	318.8840	318.8840	(0.271)	0.0000	0.0000	0
2022/03/18	IGOV	03/11/2022			Index Future	324.6080	324.6080	323.7240	323.7240	(0.272)	0.0000	0.0000	0
2022/03/18	IGOV	02/02/2023			Index Future	330.1230	330.1230	329.2220	329.2220	(0.273)	0.0000	0.0000	0
2022/03/18	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/18	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/18	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
2022/03/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/18	JBAF	20/04/2022			Jibar Tradeable Future	4.6250	95.3750	4.6250	95.3750	0.000	0.0000	0.0000	0
2022/03/18	JBAF	18/05/2022			Jibar Tradeable Future	4.7000	95.3000	4.6900	95.3100	(0.213)	0.0000	0.0000	0
2022/03/18	JBAF	15/06/2022			Jibar Tradeable Future	5.1150	94.8850	5.1150	94.8850	0.000	0.0000	0.0000	0
2022/03/18	JBAF	20/07/2022			Jibar Tradeable Future	5.1900	94.8100	5.2000	94.8000	0.193	0.0000	0.0000	0
2022/03/18	JBAF	17/08/2022			Jibar Tradeable Future	5.5800	94.4200	5.5900	94.4100	0.179	0.0000	0.0000	0
2022/03/18	JBAF	21/09/2022			Jibar Tradeable Future	5.6450	94.3550	5.6550	94.3450	0.177	0.0000	0.0000	0
2022/03/18	JBAF	21/12/2022			Jibar Tradeable Future	6.3000	93.7000	6.3300	93.6700	0.476	0.0000	0.0000	68
2022/03/18	JBAF	15/03/2023			Jibar Tradeable Future	6.5700	93.4300	6.6100	93.3900	0.609	0.0000	0.0000	0
2022/03/18	JBAF	21/06/2023			Jibar Tradeable Future	6.7600	93.2400	6.8400	93.1600	1.183	0.0000	0.0000	0
2022/03/18	JBAF	20/09/2023			Jibar Tradeable Future	6.8700	93.1300	6.9400	93.0600	1.019	0.0000	0.0000	75
2022/03/18	JBAF	20/12/2023			Jibar Tradeable Future	6.9850	93.0150	7.0550	92.9450	1.002	0.0000	0.0000	72
2022/03/18	JBAF	20/03/2024			Jibar Tradeable Future	7.1850	92.8150	7.2650	92.7350	1.113	0.0000	0.0000	0
2022/03/18	R023	05/05/2022	6.31	Call	Bond Future	637.5700	0.6376	621.6200	0.6216	(2.502)	0	0	0
2022/03/18	R023	05/05/2022	6.31	Put	Bond Future	23.0500	0.0231	23.8800	0.0239	3.601	0	0	0
2022/03/18	R023	05/05/2022			Bond Future	5.5303	103.2115	5.5515	103.1947	0.383	0.0000	0.0000	14,778
2022/03/18	R023	05/05/2022	6.29	Call	Bond Future	623.1000	0.6231	607.2100	0.6072	(2.550)	0	0	0
2022/03/18	R023	05/05/2022	6.29	Put	Bond Future	24.2700	0.0243	25.1600	0.0252	3.667	0	0	0
2022/03/18	R023	05/05/2022	6.30	Call	Bond Future	630.3300	0.6303	614.4100	0.6144	(2.526)	0	0	0
2022/03/18	R023	05/05/2022	6.30	Put	Bond Future	23.6500	0.0237	24.5100	0.0245	3.636	0	0	0
2022/03/18	R023	04/08/2022	6.05	Call	Bond Future	359.6800	0.3597	346.8200	0.3468	(3.575)	0	0	0
2022/03/18	R023	04/08/2022	6.05	Put	Bond Future	112.8200	0.1128	118.0500	0.1180	4.636	0	0	0
2022/03/18	R023	04/08/2022			Bond Future	5.5985	104.5914	5.6315	104.5733	0.590	0.0000	0.0000	2,384
2022/03/18	R023	04/08/2022	6.03	Call	Bond Future	351.4000	0.3514	338.6600	0.3387	(3.625)	0	0	0
2022/03/18	R023	04/08/2022	6.03	Put	Bond Future	115.4500	0.1154	120.8000	0.1208	4.634	0	0	0
2022/03/18	R023	04/08/2022	6.04	Call	Bond Future	355.5300	0.3555	342.7400	0.3427	(3.597)	0	0	0
2022/03/18	R023	04/08/2022	6.04	Put	Bond Future	114.1200	0.1141	119.4200	0.1194	4.644	0	0	0
2022/03/18	R023	03/11/2022	6.25	Call	Bond Future	382.4300	0.3824	366.9000	0.3669	(4.061)	0	0	0
2022/03/18	R023	03/11/2022	6.25	Put	Bond Future	38.2200	0.0382	41.5700	0.0416	8.765	0	0	0
2022/03/18	R023	03/11/2022	6.26	Call	Bond Future	385.1400	0.3851	369.5800	0.3696	(4.040)	0	0	0
2022/03/18	R023	03/11/2022	6.26	Put	Bond Future	37.8700	0.0379	41.1900	0.0412	8.767	0	0	0
2022/03/18	R023	03/11/2022			Bond Future	5.1321	102.2646	5.1932	102.2457	1.191	0.0000	0.0000	0
2022/03/18	R023	03/11/2022	6.27	Call	Bond Future	387.6500	0.3877	372.0600	0.3721	(4.022)	0	0	0
2022/03/18	R023	03/11/2022	6.27	Put	Bond Future	37.3100	0.0373	40.6000	0.0406	8.818	0	0	0
2022/03/18	R035	05/05/2022	10.72	Call	Bond Future	2,825.9400	2.8259	2,223.6800	2.2237	(21.312)	0	0	0
2022/03/18	R035	05/05/2022	10.72	Put	Bond Future	584.7500	0.5848	822.8600	0.8229	40.720	0	0	0
2022/03/18	R035	05/05/2022	11.63	Call	Bond Future	7,712.0400	7.7120	6,895.5300	6.8955	(10.587)	0	0	0
2022/03/18	R035	05/05/2022	11.63	Put	Bond Future	41.4200	0.0414	65.2800	0.0653	57.605	0	0	0
2022/03/18	R035	05/05/2022	11.64	Call	Bond Future	7,767.7300	7.7677	6,950.5600	6.9506	(10.520)	0	0	0
2022/03/18	R035	05/05/2022	11.64	Put	Bond Future	40.1800	0.0402	63.3800	0.0634	57.740	0	0	0
2022/03/18	R035	05/05/2022			Bond Future	10.3677	91.2336	10.4983	90.3933	1.260	0.0000	0.0000	71,474
2022/03/18	R035	05/05/2022	10.82	Call	Bond Future	3,307.6900	3.3077	2,659.8500	2.6599	(19.586)	0	0	0
2022/03/18	R035	05/05/2022	10.82	Put	Bond Future	444.9700	0.4450	637.5000	0.6375	43.268	0	0	0
2022/03/18	R035	05/05/2022	11.65	Call	Bond Future	7,823.4100	7.8234	7,005.5900	7.0056	(10.453)	0	0	0
2022/03/18	R035	05/05/2022	11.65	Put	Bond Future	38.9900	0.0390	61.5400	0.0615	57.835	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
2022/03/18	R035	05/05/2022	12.64	Call	Bond Future	13,142.2600	13.1423	12,302.6500	12.3027	(6.389)	0	0	0
2022/03/18	R035	05/05/2022	12.64	Put	Bond Future	1.0500	0.0011	1.8100	0.0018	72.381	0	0	0
2022/03/18	R035	04/08/2022	11.13	Put	Bond Future	1,086.3800	1.0864	1,328.8000	1.3288	22.314	0	0	100
2022/03/18	R035	04/08/2022	10.64	Call	Bond Future	2,691.5600	2.6916	2,236.3100	2.2363	(16.914)	0	0	0
2022/03/18	R035	04/08/2022	10.64	Put	Bond Future	2,100.6500	2.1006	2,498.2000	2.4982	18.925	0	0	100
2022/03/18	R035	04/08/2022	10.72	Call	Bond Future	2,980.3500	2.9804	2,496.9600	2.4970	(16.219)	0	0	0
2022/03/18	R035	04/08/2022	10.72	Put	Bond Future	1,891.7900	1.8918	2,261.2000	2.2612	19.527	0	0	0
2022/03/18	R035	04/08/2022	10.73	Call	Bond Future	3,017.3200	3.0173	2,530.4700	2.5305	(16.135)	0	0	0
2022/03/18	R035	04/08/2022	10.73	Put	Bond Future	1,866.8300	1.8668	2,232.7800	2.2328	19.603	0	0	0
2022/03/18	R035	04/08/2022	9.53	Call	Bond Future	288.3500	0.2884	200.1700	0.2002	(30.581)	0	0	400
2022/03/18	R035	04/08/2022	9.53	Put	Bond Future	7,036.1700	7.0362	7,800.7900	7.8008	10.867	0	0	0
2022/03/18	R035	04/08/2022	9.84	Call	Bond Future	608.0100	0.6080	445.0100	0.4450	(26.809)	0	0	100
2022/03/18	R035	04/08/2022	9.84	Put	Bond Future	5,222.0100	5.2220	5,911.8100	5.9118	13.209	0	0	0
2022/03/18	R035	04/08/2022	10.53	Put	Bond Future	2,417.7000	2.4177	2,855.0900	2.8551	18.091	0	0	0
2022/03/18	R035	04/08/2022			Bond Future	10.5458	92.4349	10.6820	91.5821	1.291	0.0000	0.0000	49,855
2022/03/18	R035	04/08/2022	10.74	Call	Bond Future	3,054.7200	3.0547	2,564.4200	2.5644	(16.051)	0	0	0
2022/03/18	R035	04/08/2022	10.74	Put	Bond Future	1,842.3700	1.8424	2,204.8700	2.2049	19.676	0	0	0
2022/03/18	R035	04/08/2022	11.13	Call	Bond Future	4,663.4200	4.6634	4,053.0400	4.0530	(13.089)	0	0	0
2022/03/18	R035	04/08/2022	12.18	Call	Bond Future	9,772.3500	9.7724	8,990.0700	8.9901	(8.005)	0	0	0
2022/03/18	R035	04/08/2022	12.18	Put	Bond Future	268.4900	0.2685	339.0100	0.3390	26.265	0	0	400
2022/03/18	R035	04/08/2022	10.53	Call	Bond Future	2,317.7400	2.3177	1,902.3300	1.9023	(17.923)	0	0	400
2022/03/18	R035	03/11/2022	11.15	Call	Bond Future	4,569.9400	4.5699	4,013.8400	4.0138	(12.169)	0	0	0
2022/03/18	R035	03/11/2022	11.15	Put	Bond Future	1,855.5500	1.8556	2,165.4400	2.1654	16.701	0	0	0
2022/03/18	R035	03/11/2022	12.68	Call	Bond Future	11,494.4000	11.4944	10,711.1600	10.7112	(6.814)	0	0	0
2022/03/18	R035	03/11/2022	12.68	Put	Bond Future	412.7000	0.4127	495.4500	0.4955	20.051	0	0	1,000
2022/03/18	R035	03/11/2022	10.99	Call	Bond Future	3,962.1800	3.9622	3,447.4000	3.4474	(12.992)	0	0	0
2022/03/18	R035	03/11/2022	10.99	Put	Bond Future	2,197.5800	2.1976	2,548.7900	2.5488	15.982	0	0	582
2022/03/18	R035	03/11/2022	11.05	Call	Bond Future	4,186.0600	4.1861	3,655.4500	3.6555	(12.676)	0	0	1,000
2022/03/18	R035	03/11/2022	10.57	Call	Bond Future	2,542.6100	2.5426	2,147.5000	2.1475	(15.540)	0	0	0
2022/03/18	R035	03/11/2022	10.57	Put	Bond Future	3,344.1000	3.3441	3,814.9800	3.8150	14.081	0	0	582
2022/03/18	R035	03/11/2022			Bond Future	10.6993	89.3402	10.8409	88.4742	1.324	0.0000	0.0000	0
2022/03/18	R035	03/11/2022	11.14	Call	Bond Future	4,530.9100	4.5309	3,977.3000	3.9773	(12.219)	0	0	0
2022/03/18	R035	03/11/2022	11.14	Put	Bond Future	1,875.4500	1.8754	2,187.8300	2.1878	16.656	0	0	0
2022/03/18	R035	03/11/2022	11.05	Put	Bond Future	2,063.5300	2.0635	2,398.9100	2.3989	16.253	0	0	0
2022/03/18	R035	03/11/2022	11.13	Call	Bond Future	4,492.2800	4.4923	3,941.1800	3.9412	(12.268)	0	0	0
2022/03/18	R035	03/11/2022	11.13	Put	Bond Future	1,895.8000	1.8958	2,210.6900	2.2107	16.610	0	0	0
2022/03/18	R035	03/11/2022	9.82	Call	Bond Future	826.5100	0.8265	647.8000	0.6478	(21.622)	0	0	582
2022/03/18	R035	03/11/2022	9.82	Put	Bond Future	6,486.5400	6.4865	7,173.8200	7.1738	10.595	0	0	0
2022/03/18	R035	03/11/2022	10.30	Call	Bond Future	1,776.2300	1.7762	1,463.3200	1.4633	(17.617)	0	0	1,000
2022/03/18	R035	03/11/2022	10.30	Put	Bond Future	4,284.9100	4.2849	4,837.9900	4.8380	12.908	0	0	0
2022/03/18	R035	02/02/2023	13.22	Put	Bond Future	470.7200	0.4707	552.9100	0.5529	17.460	0	0	1,000
2022/03/18	R035	02/02/2023	10.88	Call	Bond Future	3,528.3100	3.5283	3,073.4300	3.0734	(12.892)	0	0	0
2022/03/18	R035	02/02/2023	10.88	Put	Bond Future	3,265.9000	3.2659	3,692.0900	3.6921	13.050	0	0	0
2022/03/18	R035	02/02/2023	9.81	Call	Bond Future	1,007.3800	1.0074	817.6000	0.8176	(18.839)	0	0	582
2022/03/18	R035	02/02/2023	9.81	Put	Bond Future	7,510.0800	7.5101	8,201.3700	8.2014	9.205	0	0	0
2022/03/18	R035	02/02/2023	10.30	Put	Bond Future	5,199.2300	5.1992	5,776.6600	5.7767	11.106	0	0	0
2022/03/18	R035	02/02/2023	10.66	Call	Bond Future	2,845.6700	2.8457	2,447.1000	2.4471	(14.006)	0	0	0
2022/03/18	R035	02/02/2023	10.66	Put	Bond Future	3,916.7000	3.9167	4,399.2000	4.3992	12.319	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/18	R035	02/02/2023			Bond Future	10.8363	90.8814	10.9837	90.0003	1.360	0.0000	0.0000	0
2022/03/18	R035	02/02/2023	11.05	Call	Bond Future	4,097.0700	4.0971	3,600.5800	3.6006	(12.118)	0	0	1,000
2022/03/18	R035	02/02/2023	11.05	Put	Bond Future	2,823.7400	2.8237	3,208.3200	3.2083	13.620	0	0	0
2022/03/18	R035	02/02/2023	11.06	Call	Bond Future	4,131.3300	4.1313	3,632.4400	3.6324	(12.076)	0	0	0
2022/03/18	R035	02/02/2023	11.06	Put	Bond Future	2,799.0500	2.7990	3,181.2300	3.1812	13.654	0	0	582
2022/03/18	R035	02/02/2023	13.22	Call	Bond Future	13,290.2400	13.2902	12,491.3600	12.4914	(6.011)	0	0	0
2022/03/18	R035	02/02/2023	10.86	Call	Bond Future	3,463.6200	3.4636	3,013.7600	3.0138	(12.988)	0	0	0
2022/03/18	R035	02/02/2023	10.86	Put	Bond Future	3,321.2500	3.3213	3,752.4600	3.7525	12.983	0	0	0
2022/03/18	R035	02/02/2023	10.87	Call	Bond Future	3,495.7300	3.4957	3,043.3600	3.0434	(12.941)	0	0	0
2022/03/18	R035	02/02/2023	10.87	Put	Bond Future	3,293.3100	3.2933	3,722.0100	3.7220	13.017	0	0	0
2022/03/18	R035	02/02/2023	10.30	Call	Bond Future	1,883.1700	1.8832	1,579.5300	1.5795	(16.124)	0	0	1,000
2022/03/18	R186	05/05/2022	7.28	Call	Bond Future	23.6400	0.0236	12.5000	0.0125	(47.124)	0	0	435
2022/03/18	R186	05/05/2022	7.28	Put	Bond Future	4,348.5300	4.3485	4,797.7000	4.7977	10.329	0	0	0
2022/03/18	R186	05/05/2022	7.48	Call	Bond Future	53.5500	0.0536	30.1700	0.0302	(43.660)	0	0	3,600
2022/03/18	R186	05/05/2022	7.48	Put	Bond Future	3,551.2000	3.5512	3,988.1300	3.9881	12.304	0	0	0
2022/03/18	R186	05/05/2022	9.18	Call	Bond Future	3,338.5100	3.3385	2,921.8300	2.9218	(12.481)	0	0	0
2022/03/18	R186	05/05/2022	9.18	Put	Bond Future	102.9000	0.1029	146.5300	0.1465	42.400	0	0	454
2022/03/18	R186	05/05/2022	8.32	Call	Bond Future	851.1100	0.8511	637.2700	0.6373	(25.125)	0	0	0
2022/03/18	R186	05/05/2022	8.32	Put	Bond Future	956.2200	0.9562	1,202.6900	1.2027	25.775	0	0	0
2022/03/18	R186	05/05/2022	8.14	Call	Bond Future	543.0000	0.5430	386.4700	0.3865	(28.827)	0	0	454
2022/03/18	R186	05/05/2022	8.14	Put	Bond Future	1,364.1100	1.3641	1,667.8900	1.6679	22.269	0	0	0
2022/03/18	R186	05/05/2022			Bond Future	8.3465	112.1300	8.4632	111.6697	1.398	0.0000	0.0000	71,209
2022/03/18	R186	05/05/2022	6.73	Call	Bond Future	1.8000	0.0018	0.8000	0.0008	(55.556)	0	0	3,600
2022/03/18	R186	05/05/2022	6.73	Put	Bond Future	6,641.3600	6.6414	7,100.6700	7.1007	6.916	0	0	0
2022/03/18	R186	05/05/2022	8.64	Call	Bond Future	1,607.8900	1.6079	1,295.3400	1.2953	(19.439)	0	0	0
2022/03/18	R186	05/05/2022	8.64	Put	Bond Future	454.5800	0.4546	602.3400	0.6023	32.505	0	0	4,035
2022/03/18	R186	05/05/2022	8.94	Call	Bond Future	2,520.5400	2.5205	2,138.7100	2.1387	(15.149)	0	0	0
2022/03/18	R186	05/05/2022	8.94	Put	Bond Future	204.0700	0.2041	282.5500	0.2825	38.457	0	0	454
2022/03/18	R186	05/05/2022	8.31	Call	Bond Future	831.8400	0.8318	621.2300	0.6212	(25.319)	0	0	0
2022/03/18	R186	05/05/2022	8.31	Put	Bond Future	976.5700	0.9766	1,226.2700	1.2263	25.569	0	0	0
2022/03/18	R186	05/05/2022	8.35	Call	Bond Future	910.8600	0.9109	687.2900	0.6873	(24.545)	0	0	454
2022/03/18	R186	05/05/2022	8.35	Put	Bond Future	897.2100	0.8972	1,133.9500	1.1339	26.386	0	0	0
2022/03/18	R186	05/05/2022	7.88	Call	Bond Future	248.2100	0.2482	162.3700	0.1624	(34.584)	0	0	435
2022/03/18	R186	05/05/2022	7.88	Put	Bond Future	2,114.0400	2.1140	2,488.5100	2.4885	17.713	0	0	0
2022/03/18	R186	05/05/2022	8.30	Call	Bond Future	812.6700	0.8127	605.3100	0.6053	(25.516)	0	0	0
2022/03/18	R186	05/05/2022	8.30	Put	Bond Future	997.0400	0.9970	1,249.9900	1.2500	25.370	0	0	0
2022/03/18	R186	04/08/2022	8.15	Call	Bond Future	855.0700	0.8551	698.4000	0.6984	(18.322)	0	0	0
2022/03/18	R186	04/08/2022	8.15	Put	Bond Future	2,386.8700	2.3869	2,697.7300	2.6977	13.024	0	0	0
2022/03/18	R186	04/08/2022	9.78	Call	Bond Future	4,786.8100	4.7868	4,389.5500	4.3895	(8.299)	0	0	0
2022/03/18	R186	04/08/2022	9.78	Put	Bond Future	337.1900	0.3372	407.4600	0.4075	20.840	0	0	3,600
2022/03/18	R186	04/08/2022	7.96	Call	Bond Future	617.4400	0.6174	493.5600	0.4936	(20.063)	0	0	3,600
2022/03/18	R186	04/08/2022			Bond Future	8.5565	108.3677	8.6821	107.9002	1.467	0.0000	0.0000	15
2022/03/18	R186	04/08/2022	8.14	Call	Bond Future	841.1500	0.8411	686.2700	0.6863	(18.413)	0	0	0
2022/03/18	R186	04/08/2022	8.14	Put	Bond Future	2,410.9800	2.4110	2,723.6300	2.7236	12.968	0	0	0
2022/03/18	R186	04/08/2022	6.96	Call	Bond Future	94.0100	0.0940	68.4900	0.0685	(27.146)	0	0	3,600
2022/03/18	R186	04/08/2022	6.96	Put	Bond Future	6,269.8900	6.2699	6,711.9000	6.7119	7.050	0	0	0
2022/03/18	R186	04/08/2022	7.96	Put	Bond Future	2,874.5600	2.8746	3,218.2100	3.2182	11.955	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
2022/03/18	R186	04/08/2022	8.13	Call	Bond Future	827.6300	0.8276	674.5100	0.6745	(18.501)	0	0	0
2022/03/18	R186	04/08/2022	8.13	Put	Bond Future	2,435.5000	2.4355	2,749.9100	2.7499	12.909	0	0	0
2022/03/18	R186	03/11/2022	8.53	Call	Bond Future	1,496.3600	1.4964	1,290.9300	1.2909	(13.729)	0	0	0
2022/03/18	R186	03/11/2022	8.53	Put	Bond Future	2,239.2900	2.2393	2,509.1500	2.5091	12.051	0	0	0
2022/03/18	R186	03/11/2022	8.54	Call	Bond Future	1,513.3600	1.5134	1,306.4400	1.3064	(13.673)	0	0	0
2022/03/18	R186	03/11/2022	8.54	Put	Bond Future	2,220.7400	2.2207	2,489.1100	2.4891	12.085	0	0	0
2022/03/18	R186	03/11/2022			Bond Future	8.7399	109.9750	8.8751	109.4997	1.547	0.0000	0.0000	0
2022/03/18	R186	03/11/2022	8.55	Call	Bond Future	1,530.4500	1.5304	1,322.0700	1.3221	(13.616)	0	0	0
2022/03/18	R186	03/11/2022	8.55	Put	Bond Future	2,202.3000	2.2023	2,469.2100	2.4692	12.120	0	0	0
2022/03/18	R186	02/02/2023	8.32	Call	Bond Future	1,271.5700	1.2716	1,099.6900	1.0997	(13.517)	0	0	0
2022/03/18	R186	02/02/2023	8.32	Put	Bond Future	3,191.5500	3.1915	3,503.8100	3.5038	9.784	0	0	0
2022/03/18	R186	02/02/2023	8.33	Call	Bond Future	1,285.3200	1.2853	1,112.2000	1.1122	(13.469)	0	0	0
2022/03/18	R186	02/02/2023	8.33	Put	Bond Future	3,171.3600	3.1714	3,482.3800	3.4824	9.807	0	0	0
2022/03/18	R186	02/02/2023			Bond Future	8.8920	106.5300	9.0383	106.0458	1.645	0.0000	0.0000	0
2022/03/18	R186	02/02/2023	8.34	Call	Bond Future	1,299.1400	1.2991	1,124.7900	1.1248	(13.420)	0	0	0
2022/03/18	R186	02/02/2023	8.34	Put	Bond Future	3,151.2500	3.1513	3,461.0400	3.4610	9.831	0	0	0
2022/03/18	R197	05/05/2022			Bond Future	330.1354	330.1354	329.9210	329.9210	(0.065)	0.0000	0.0000	752
2022/03/18	R197	04/08/2022			Bond Future	326.2906	326.2906	326.0699	326.0699	(0.068)	0.0000	0.0000	0
2022/03/18	R197	03/11/2022			Bond Future	331.2009	331.2009	330.9744	330.9744	(0.068)	0.0000	0.0000	0
2022/03/18	R197	02/02/2023			Bond Future	328.1944	328.1944	327.9590	327.9590	(0.072)	0.0000	0.0000	0
2022/03/18	R202	05/05/2022			Bond Future	249.1413	249.1413	249.9065	249.9065	0.307	0.0000	0.0000	6,375
2022/03/18	R202	04/08/2022			Bond Future	248.1211	248.1211	248.8948	248.8948	0.312	0.0000	0.0000	91
2022/03/18	R202	03/11/2022			Bond Future	251.8541	251.8541	252.6374	252.6374	0.311	0.0000	0.0000	0
2022/03/18	R202	02/02/2023			Bond Future	251.5468	251.5468	252.3403	252.3403	0.315	0.0000	0.0000	0
2022/03/18	R209	05/05/2022	9.50	Call	Bond Future	46.9000	0.0469	23.1800	0.0232	(50.576)	0	0	2,975
2022/03/18	R209	05/05/2022	9.50	Put	Bond Future	5,063.2100	5.0632	5,720.3500	5.7203	12.979	0	0	0
2022/03/18	R209	05/05/2022	9.75	Call	Bond Future	169.7200	0.1697	97.2200	0.0972	(42.717)	0	0	8,525
2022/03/18	R209	05/05/2022	9.75	Put	Bond Future	3,641.2400	3.6412	4,249.6000	4.2496	16.707	0	0	0
2022/03/18	R209	05/05/2022	10.25	Call	Bond Future	996.0000	0.9960	712.0600	0.7121	(28.508)	0	0	0
2022/03/18	R209	05/05/2022	10.25	Put	Bond Future	1,507.6000	1.5076	1,904.5200	1.9045	26.328	0	0	11,000
2022/03/18	R209	05/05/2022	10.75	Call	Bond Future	2,737.5000	2.7375	2,225.7700	2.2258	(18.693)	0	0	0
2022/03/18	R209	05/05/2022	10.75	Put	Bond Future	453.0400	0.4530	622.1700	0.6222	37.332	0	0	1,050
2022/03/18	R209	05/05/2022	11.43	Call	Bond Future	5,911.4300	5.9114	5,263.2600	5.2633	(10.965)	0	0	0
2022/03/18	R209	05/05/2022	11.43	Put	Bond Future	68.9900	0.0690	101.6800	0.1017	47.384	0	0	0
2022/03/18	R209	05/05/2022	11.44	Call	Bond Future	5,959.7700	5.9598	5,310.7300	5.3107	(10.890)	0	0	0
2022/03/18	R209	05/05/2022	11.44	Put	Bond Future	67.0100	0.0670	98.8300	0.0988	47.485	0	0	0
2022/03/18	R209	05/05/2022			Bond Future	10.3394	70.8683	10.4598	70.1874	1.164	0.0000	0.0000	20,414
2022/03/18	R209	05/05/2022	11.45	Call	Bond Future	6,008.1300	6.0081	5,358.2700	5.3583	(10.816)	0	0	0
2022/03/18	R209	05/05/2022	11.45	Put	Bond Future	65.1000	0.0651	96.1000	0.0961	47.619	0	0	0
2022/03/18	R209	05/05/2022	12.00	Call	Bond Future	8,633.2500	8.6333	7,957.9500	7.9579	(7.822)	0	0	0
2022/03/18	R209	05/05/2022	12.00	Put	Bond Future	10.0100	0.0100	15.5700	0.0156	55.544	0	0	12,050
2022/03/18	R209	04/08/2022	10.58	Call	Bond Future	2,322.7400	2.3227	1,952.3800	1.9524	(15.945)	0	0	0
2022/03/18	R209	04/08/2022	10.58	Put	Bond Future	1,832.2600	1.8323	2,152.5800	2.1526	17.482	0	0	0
2022/03/18	R209	04/08/2022	10.57	Put	Bond Future	1,856.5700	1.8566	2,179.8400	2.1798	17.412	0	0	0
2022/03/18	R209	04/08/2022			Bond Future	10.4915	71.8323	10.6164	71.1416	1.190	0.0000	0.0000	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/18	R209	04/08/2022	10.59	Call	Bond Future	2,353.8000	2.3538	1,980.5100	1.9805	(15.859)	0	0	0
2022/03/18	R209	04/08/2022	10.59	Put	Bond Future	1,808.2000	1.8082	2,125.5900	2.1256	17.553	0	0	0
2022/03/18	R209	04/08/2022	10.57	Call	Bond Future	2,291.8600	2.2919	1,924.4500	1.9244	(16.031)	0	0	0
2022/03/18	R209	03/11/2022	11.03	Call	Bond Future	3,826.9600	3.8270	3,382.2800	3.3823	(11.620)	0	0	0
2022/03/18	R209	03/11/2022	11.03	Put	Bond Future	1,683.3300	1.6833	1,940.1000	1.9401	15.254	0	0	0
2022/03/18	R209	03/11/2022	9.50	Call	Bond Future	459.6400	0.4596	358.1200	0.3581	(22.087)	0	0	0
2022/03/18	R209	03/11/2022	9.50	Put	Bond Future	7,024.9900	7.0250	7,624.9200	7.6249	8.540	0	0	0
2022/03/18	R209	03/11/2022	10.50	Put	Bond Future	2,911.9700	2.9120	3,291.1200	3.2911	13.020	0	0	0
2022/03/18	R209	03/11/2022	9.25	Call	Bond Future	283.4300	0.2834	215.6800	0.2157	(23.904)	0	0	6,000
2022/03/18	R209	03/11/2022	9.25	Put	Bond Future	8,418.2900	8.4183	9,051.9900	9.0520	7.528	0	0	0
2022/03/18	R209	03/11/2022			Bond Future	10.6287	69.7517	10.7581	69.0502	1.217	0.0000	0.0000	2,750
2022/03/18	R209	03/11/2022	11.50	Call	Bond Future	5,547.1800	5.5472	5,016.8500	5.0169	(9.560)	0	0	0
2022/03/18	R209	03/11/2022	11.50	Put	Bond Future	1,009.9600	1.0100	1,181.0800	1.1811	16.943	0	0	0
2022/03/18	R209	03/11/2022	11.00	Call	Bond Future	3,725.7000	3.7257	3,287.3400	3.2873	(11.766)	0	0	0
2022/03/18	R209	03/11/2022	11.00	Put	Bond Future	1,739.0700	1.7391	2,002.1600	2.0022	15.128	0	0	6,000
2022/03/18	R209	03/11/2022	11.01	Call	Bond Future	3,759.3400	3.7593	3,318.8600	3.3189	(11.717)	0	0	0
2022/03/18	R209	03/11/2022	11.01	Put	Bond Future	1,720.3200	1.7203	1,981.2900	1.9813	15.170	0	0	0
2022/03/18	R209	03/11/2022	11.02	Call	Bond Future	3,793.0900	3.7931	3,350.5100	3.3505	(11.668)	0	0	0
2022/03/18	R209	03/11/2022	11.02	Put	Bond Future	1,701.7400	1.7017	1,960.6100	1.9606	15.212	0	0	0
2022/03/18	R209	03/11/2022	10.00	Call	Bond Future	1,053.1500	1.0531	856.7700	0.8568	(18.647)	0	0	0
2022/03/18	R209	03/11/2022	10.00	Put	Bond Future	4,608.2300	4.6082	5,113.3000	5.1133	10.960	0	0	6,000
2022/03/18	R209	03/11/2022	10.50	Call	Bond Future	2,204.2500	2.2043	1,881.9500	1.8819	(14.622)	0	0	0
2022/03/18	R209	02/02/2023	10.79	Call	Bond Future	3,123.9000	3.1239	2,752.5900	2.7526	(11.886)	0	0	0
2022/03/18	R209	02/02/2023	10.80	Put	Bond Future	2,886.0100	2.8860	3,226.4700	3.2265	11.797	0	0	0
2022/03/18	R209	02/02/2023	10.78	Call	Bond Future	3,095.6800	3.0957	2,726.4000	2.7264	(11.929)	0	0	0
2022/03/18	R209	02/02/2023			Bond Future	10.7502	70.9251	10.8843	70.2113	1.247	0.0000	0.0000	0
2022/03/18	R209	02/02/2023	10.79	Put	Bond Future	2,911.0400	2.9110	3,253.5200	3.2535	11.765	0	0	0
2022/03/18	R209	02/02/2023	10.80	Call	Bond Future	3,152.2300	3.1522	2,778.9000	2.7789	(11.843)	0	0	0
2022/03/18	R209	02/02/2023	10.78	Put	Bond Future	2,936.2500	2.9363	3,280.7600	3.2808	11.733	0	0	0
2022/03/18	R210	05/05/2022			Bond Future	220.0706	220.0706	220.0971	220.0971	0.012	0.0000	0.0000	1,039
2022/03/18	R210	04/08/2022			Bond Future	223.1190	223.1190	223.1439	223.1439	0.011	0.0000	0.0000	266
2022/03/18	R210	03/11/2022			Bond Future	223.5391	223.5391	223.5629	223.5629	0.011	0.0000	0.0000	0
2022/03/18	R210	02/02/2023			Bond Future	227.3402	227.3402	227.3626	227.3626	0.010	0.0000	0.0000	0
2022/03/18	R213	05/05/2022	10.63	Call	Bond Future	3,791.9000	3.7919	3,248.3700	3.2484	(14.334)	0	0	0
2022/03/18	R213	05/05/2022	10.65	Put	Bond Future	155.9400	0.1559	225.4500	0.2255	44.575	0	0	0
2022/03/18	R213	05/05/2022			Bond Future	9.9043	84.5231	10.0248	83.9064	1.217	0.0000	0.0000	25,076
2022/03/18	R213	05/05/2022	10.63	Put	Bond Future	165.2900	0.1653	238.4100	0.2384	44.237	0	0	0
2022/03/18	R213	05/05/2022	10.64	Call	Bond Future	3,835.7000	3.8357	3,290.3500	3.2904	(14.218)	0	0	0
2022/03/18	R213	05/05/2022	10.64	Put	Bond Future	160.5500	0.1605	231.8500	0.2318	44.410	0	0	0
2022/03/18	R213	05/05/2022	10.65	Call	Bond Future	3,879.5800	3.8796	3,332.4400	3.3324	(14.103)	0	0	0
2022/03/18	R213	04/08/2022	9.88	Call	Bond Future	1,395.6500	1.3956	1,142.2500	1.1422	(18.156)	0	0	0
2022/03/18	R213	04/08/2022	9.89	Call	Bond Future	1,418.0800	1.4181	1,161.9900	1.1620	(18.059)	0	0	0
2022/03/18	R213	04/08/2022	9.90	Put	Bond Future	2,415.4800	2.4155	2,782.7100	2.7827	15.203	0	0	0
2022/03/18	R213	04/08/2022			Bond Future	10.0940	85.6375	10.2201	85.0115	1.249	0.0000	0.0000	0
2022/03/18	R213	04/08/2022	9.88	Put	Bond Future	2,471.9900	2.4720	2,844.5800	2.8446	15.072	0	0	0
2022/03/18	R213	04/08/2022	9.89	Put	Bond Future	2,443.7200	2.4437	2,813.6200	2.8136	15.137	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
2022/03/18	R213	04/08/2022	9.90	Call	Bond Future	1,440.4900	1.4405	1,181.7300	1.1817	(17.963)	0	0	0
2022/03/18	R213	03/11/2022	10.38	Call	Bond Future	2,692.6200	2.6926	2,348.9200	2.3489	(12.765)	0	0	0
2022/03/18	R213	03/11/2022	10.38	Put	Bond Future	2,101.6900	2.1017	2,393.7500	2.3938	13.896	0	0	0
2022/03/18	R213	03/11/2022	10.39	Call	Bond Future	2,719.7600	2.7198	2,374.0200	2.3740	(12.712)	0	0	0
2022/03/18	R213	03/11/2022	10.39	Put	Bond Future	2,080.7900	2.0808	2,370.8100	2.3708	13.938	0	0	0
2022/03/18	R213	03/11/2022	10.37	Call	Bond Future	2,665.8800	2.6659	2,324.2200	2.3242	(12.816)	0	0	0
2022/03/18	R213	03/11/2022	10.37	Put	Bond Future	2,123.0300	2.1230	2,417.1300	2.4171	13.853	0	0	200
2022/03/18	R213	03/11/2022	9.19	Call	Bond Future	529.3300	0.5293	420.5600	0.4206	(20.549)	0	0	476
2022/03/18	R213	03/11/2022	9.19	Put	Bond Future	5,922.6700	5.9227	6,449.6600	6.4497	8.898	0	0	0
2022/03/18	R213	03/11/2022			Bond Future	10.2576	83.3870	10.3893	82.7513	1.284	0.0000	0.0000	0
2022/03/18	R213	03/11/2022	10.40	Call	Bond Future	2,747.0200	2.7470	2,399.2600	2.3993	(12.660)	0	0	0
2022/03/18	R213	03/11/2022	10.40	Put	Bond Future	2,060.0400	2.0600	2,348.0400	2.3480	13.980	0	0	0
2022/03/18	R213	03/11/2022	9.98	Call	Bond Future	1,714.6900	1.7147	1,455.5000	1.4555	(15.116)	0	0	0
2022/03/18	R213	03/11/2022	9.98	Put	Bond Future	3,075.4500	3.0755	3,452.0200	3.4520	12.244	0	0	200
2022/03/18	R213	03/11/2022	10.19	Call	Bond Future	2,201.9400	2.2019	1,897.7600	1.8978	(13.814)	0	0	0
2022/03/18	R213	03/11/2022	10.19	Put	Bond Future	2,530.7200	2.5307	2,862.3000	2.8623	13.102	0	0	476
2022/03/18	R213	03/11/2022	9.13	Call	Bond Future	479.9200	0.4799	379.5200	0.3795	(20.920)	0	0	200
2022/03/18	R213	03/11/2022	9.13	Put	Bond Future	6,189.5300	6.1895	6,724.8900	6.7249	8.649	0	0	0
2022/03/18	R213	03/11/2022	9.84	Call	Bond Future	1,424.8400	1.4248	1,195.8200	1.1958	(16.073)	0	0	0
2022/03/18	R213	03/11/2022	9.84	Put	Bond Future	3,482.7500	3.4827	3,889.4900	3.8895	11.679	0	0	476
2022/03/18	R213	02/02/2023	10.43	Put	Bond Future	2,673.5000	2.6735	2,989.5800	2.9896	11.823	0	0	0
2022/03/18	R213	02/02/2023	12.20	Call	Bond Future	8,571.5400	8.5715	8,019.7000	8.0197	(6.438)	0	0	0
2022/03/18	R213	02/02/2023	12.20	Put	Bond Future	622.6300	0.6226	717.7000	0.7177	15.269	0	0	935
2022/03/18	R213	02/02/2023	10.22	Put	Bond Future	3,163.1900	3.1632	3,517.5100	3.5175	11.201	0	0	0
2022/03/18	R213	02/02/2023	10.23	Call	Bond Future	2,319.2600	2.3193	2,024.8200	2.0248	(12.695)	0	0	0
2022/03/18	R213	02/02/2023	10.35	Call	Bond Future	2,604.2200	2.6042	2,287.8000	2.2878	(12.150)	0	0	0
2022/03/18	R213	02/02/2023	10.35	Put	Bond Future	2,852.3600	2.8524	3,182.8500	3.1829	11.587	0	0	476
2022/03/18	R213	02/02/2023	10.01	Call	Bond Future	1,838.4100	1.8384	1,584.9300	1.5849	(13.788)	0	0	0
2022/03/18	R213	02/02/2023			Bond Future	10.4025	84.8232	10.5403	84.1762	1.324	0.0000	0.0000	0
2022/03/18	R213	02/02/2023	10.43	Call	Bond Future	2,803.2400	2.8032	2,472.4100	2.4724	(11.802)	0	0	935
2022/03/18	R213	02/02/2023	10.22	Call	Bond Future	2,296.2500	2.2963	2,003.6600	2.0037	(12.742)	0	0	0
2022/03/18	R213	02/02/2023	10.23	Put	Bond Future	3,138.3900	3.1384	3,490.8600	3.4909	11.231	0	0	0
2022/03/18	R213	02/02/2023	9.16	Call	Bond Future	639.4300	0.6394	523.9600	0.5240	(18.058)	0	0	476
2022/03/18	R213	02/02/2023	9.16	Put	Bond Future	6,779.7200	6.7797	7,311.1600	7.3112	7.839	0	0	0
2022/03/18	R213	02/02/2023	10.01	Put	Bond Future	3,717.5400	3.7175	4,110.9700	4.1110	10.583	0	0	476
2022/03/18	R213	02/02/2023	10.21	Call	Bond Future	2,273.0400	2.2730	1,982.3100	1.9823	(12.790)	0	0	0
2022/03/18	R213	02/02/2023	10.21	Put	Bond Future	3,187.8300	3.1878	3,544.0100	3.5440	11.173	0	0	0
2022/03/18	R214	05/05/2022	11.73	Put	Bond Future	64.8100	0.0648	100.5500	0.1005	55.146	0	0	0
2022/03/18	R214	05/05/2022	11.74	Put	Bond Future	62.9600	0.0630	97.7500	0.0978	55.257	0	0	0
2022/03/18	R214	05/05/2022	11.75	Call	Bond Future	6,161.8200	6.1618	5,429.6600	5.4297	(11.882)	0	0	0
2022/03/18	R214	05/05/2022			Bond Future	10.6386	67.8703	10.7693	67.1043	1.228	0.0000	0.0000	15,322
2022/03/18	R214	05/05/2022	11.73	Call	Bond Future	6,063.5800	6.0636	5,333.2700	5.3333	(12.044)	0	0	0
2022/03/18	R214	05/05/2022	11.74	Call	Bond Future	6,112.7000	6.1127	5,381.4400	5.3814	(11.963)	0	0	0
2022/03/18	R214	05/05/2022	11.75	Put	Bond Future	61.1800	0.0612	95.0700	0.0951	55.394	0	0	0
2022/03/18	R214	04/08/2022	10.98	Put	Bond Future	1,683.0700	1.6831	2,012.3400	2.0123	19.564	0	0	0
2022/03/18	R214	04/08/2022	10.99	Call	Bond Future	2,798.3600	2.7984	2,347.4700	2.3475	(16.113)	0	0	0
2022/03/18	R214	04/08/2022			Bond Future	10.7907	68.7633	10.9262	67.9863	1.256	0.0000	0.0000	1,337

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/18	R214	04/08/2022	10.97	Call	Bond Future	2,730.4600	2.7305	2,285.8600	2.2859	(16.283)	0	0	0
2022/03/18	R214	04/08/2022	10.97	Put	Bond Future	1,705.5400	1.7055	2,037.9600	2.0380	19.491	0	0	0
2022/03/18	R214	04/08/2022	10.98	Call	Bond Future	2,764.4000	2.7644	2,316.6500	2.3166	(16.197)	0	0	0
2022/03/18	R214	04/08/2022	10.99	Put	Bond Future	1,660.6800	1.6607	1,986.8100	1.9868	19.638	0	0	0
2022/03/18	R214	03/11/2022	11.34	Call	Bond Future	4,052.4600	4.0525	3,549.6000	3.5496	(12.409)	0	0	0
2022/03/18	R214	03/11/2022	11.36	Put	Bond Future	1,703.5600	1.7036	1,985.1100	1.9851	16.527	0	0	0
2022/03/18	R214	03/11/2022			Bond Future	10.9212	66.5133	11.0615	65.7243	1.285	0.0000	0.0000	0
2022/03/18	R214	03/11/2022	11.34	Put	Bond Future	1,740.5900	1.7406	2,026.7200	2.0267	16.439	0	0	0
2022/03/18	R214	03/11/2022	11.35	Call	Bond Future	4,087.4900	4.0875	3,582.3300	3.5823	(12.359)	0	0	0
2022/03/18	R214	03/11/2022	11.35	Put	Bond Future	1,721.9900	1.7220	2,005.8200	2.0058	16.483	0	0	0
2022/03/18	R214	03/11/2022	11.36	Call	Bond Future	4,122.6300	4.1226	3,615.1900	3.6152	(12.309)	0	0	0
2022/03/18	R214	02/02/2023	11.07	Call	Bond Future	3,257.2100	3.2572	2,841.0800	2.8411	(12.776)	0	0	0
2022/03/18	R214	02/02/2023	11.07	Put	Bond Future	3,076.1800	3.0762	3,462.7800	3.4628	12.568	0	0	0
2022/03/18	R214	02/02/2023	11.08	Call	Bond Future	3,286.5200	3.2865	2,868.1400	2.8681	(12.730)	0	0	0
2022/03/18	R214	02/02/2023	11.08	Put	Bond Future	3,049.9700	3.0500	3,434.3200	3.4343	12.602	0	0	0
2022/03/18	R214	02/02/2023			Bond Future	11.0375	67.6612	11.1827	66.8585	1.316	0.0000	0.0000	0
2022/03/18	R214	02/02/2023	11.09	Call	Bond Future	3,315.9600	3.3160	2,895.3100	2.8953	(12.686)	0	0	0
2022/03/18	R214	02/02/2023	11.09	Put	Bond Future	3,023.9500	3.0239	3,406.0300	3.4060	12.635	0	0	0
2022/03/18	R248	05/05/2022	11.79	Call	Bond Future	8,028.9700	8.0290	7,059.0400	7.0590	(12.080)	0	0	0
2022/03/18	R248	05/05/2022	11.79	Put	Bond Future	66.4100	0.0664	106.2100	0.1062	59.931	0	0	0
2022/03/18	R248	05/05/2022	11.80	Call	Bond Future	8,090.0000	8.0900	7,119.0200	7.1190	(12.002)	0	0	0
2022/03/18	R248	05/05/2022			Bond Future	10.6326	85.1776	10.7685	84.1678	1.278	0.0000	0.0000	193,475
2022/03/18	R248	05/05/2022	11.80	Put	Bond Future	64.5300	0.0645	103.2800	0.1033	60.050	0	0	0
2022/03/18	R248	05/05/2022	11.81	Call	Bond Future	8,150.9700	8.1510	7,178.9700	7.1790	(11.925)	0	0	0
2022/03/18	R248	05/05/2022	11.81	Put	Bond Future	62.6700	0.0627	100.4000	0.1004	60.204	0	0	0
2022/03/18	R248	04/08/2022	10.98	Call	Bond Future	3,501.9000	3.5019	2,909.7300	2.9097	(16.910)	0	0	0
2022/03/18	R248	04/08/2022	10.98	Put	Bond Future	2,079.8100	2.0798	2,511.9100	2.5119	20.776	0	0	0
2022/03/18	R248	04/08/2022	10.99	Call	Bond Future	3,544.9600	3.5450	2,948.6300	2.9486	(16.822)	0	0	0
2022/03/18	R248	04/08/2022	10.99	Put	Bond Future	2,051.8600	2.0519	2,479.8000	2.4798	20.856	0	0	0
2022/03/18	R248	04/08/2022	10.20	Call	Bond Future	902.5300	0.9025	664.0700	0.6641	(26.421)	0	0	1,700
2022/03/18	R248	04/08/2022	10.40	Put	Bond Future	4,293.8600	4.2939	4,989.4700	4.9895	16.200	0	0	0
2022/03/18	R248	04/08/2022			Bond Future	10.7829	86.2983	10.9243	85.2741	1.311	0.0000	0.0000	6,533
2022/03/18	R248	04/08/2022	11.00	Call	Bond Future	3,588.2400	3.5882	2,987.7700	2.9878	(16.734)	0	0	0
2022/03/18	R248	04/08/2022	11.00	Put	Bond Future	2,024.2300	2.0242	2,448.0300	2.4480	20.936	0	0	0
2022/03/18	R248	04/08/2022	10.90	Call	Bond Future	3,165.0200	3.1650	2,606.8100	2.6068	(17.637)	0	0	1,700
2022/03/18	R248	04/08/2022	10.90	Put	Bond Future	2,314.9600	2.3150	2,781.0200	2.7810	20.133	0	0	0
2022/03/18	R248	04/08/2022	9.70	Call	Bond Future	251.7100	0.2517	168.0100	0.1680	(33.253)	0	0	0
2022/03/18	R248	04/08/2022	9.70	Put	Bond Future	8,894.8700	8.8949	9,835.4400	9.8354	10.574	0	0	0
2022/03/18	R248	04/08/2022	10.20	Put	Bond Future	5,371.4100	5.3714	6,157.2200	6.1572	14.629	0	0	0
2022/03/18	R248	04/08/2022	10.40	Call	Bond Future	1,404.3300	1.4043	1,075.6700	1.0757	(23.403)	0	0	0
2022/03/18	R248	03/11/2022	11.32	Call	Bond Future	5,030.9000	5.0309	4,371.8800	4.3719	(13.099)	0	0	0
2022/03/18	R248	03/11/2022	11.30	Put	Bond Future	2,238.5500	2.2385	2,625.6800	2.6257	17.294	0	0	0
2022/03/18	R248	03/11/2022	11.31	Put	Bond Future	2,214.5600	2.2146	2,598.6000	2.5986	17.342	0	0	0
2022/03/18	R248	03/11/2022			Bond Future	10.9118	83.1752	11.0584	82.1352	1.343	0.0000	0.0000	0
2022/03/18	R248	03/11/2022	11.32	Put	Bond Future	2,190.8100	2.1908	2,571.7800	2.5718	17.389	0	0	0
2022/03/18	R248	03/11/2022	11.30	Call	Bond Future	4,943.5400	4.9435	4,290.6800	4.2907	(13.206)	0	0	0
2022/03/18	R248	03/11/2022	11.31	Call	Bond Future	4,987.1500	4.9871	4,331.2000	4.3312	(13.153)	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
2022/03/18	R248	02/02/2023	11.08	Call	Bond Future	4,142.1200	4.1421	3,588.8700	3.5889	(13.357)	0	0	0
2022/03/18	R248	02/02/2023	11.08	Put	Bond Future	3,767.5300	3.7675	4,272.3200	4.2723	13.398	0	0	0
2022/03/18	R248	02/02/2023			Bond Future	11.0266	84.6110	11.1786	83.5530	1.378	0.0000	0.0000	0
2022/03/18	R248	02/02/2023	11.06	Call	Bond Future	4,068.3500	4.0683	3,521.1200	3.5211	(13.451)	0	0	0
2022/03/18	R248	02/02/2023	11.06	Put	Bond Future	3,833.6800	3.8337	4,344.4900	4.3445	13.324	0	0	0
2022/03/18	R248	02/02/2023	11.07	Call	Bond Future	4,105.0100	4.1050	3,554.7600	3.5548	(13.404)	0	0	0
2022/03/18	R248	02/02/2023	11.07	Put	Bond Future	3,800.3200	3.8003	4,308.1100	4.3081	13.362	0	0	0

Total **1272842**