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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/03/2022 TO 23/03/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	2025	05/05/2022		Bond Future	159.9676	159.9676	160.0648	160.0648	0.061	0.0000	0.0000	5,484
2022/03/23	2025	04/08/2022		Bond Future	160.5520	160.5520	160.6416	160.6416	0.056	0.0000	0.0000	1,130
2022/03/23	2025	03/11/2022		Bond Future	162.9516	162.9516	163.0391	163.0391	0.054	0.0000	0.0000	0
2022/03/23	2025	02/02/2023		Bond Future	164.0120	164.0120	164.0945	164.0945	0.050	0.0000	0.0000	0
2022/03/23	2029	05/05/2022		Bond Future	117.8380	117.8380	117.5810	117.5810	(0.218)	0.0000	0.0000	2,745
2022/03/23	2029	04/08/2022		Bond Future	119.4602	119.4602	119.1967	119.1967	(0.221)	0.0000	0.0000	1,844
2022/03/23	2029	03/11/2022		Bond Future	120.0158	120.0158	119.7439	119.7439	(0.227)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	2029	02/02/2023			Bond Future	122.0199	122.0199	121.7409	121.7409	(0.229)	0.0000	0.0000	0
2022/03/23	2030	05/05/2022	8.14	Call	Bond Future	0.1500	0.0002	0.1700	0.0002	13.333	0	0	1,800
2022/03/23	2030	05/05/2022	8.14	Put	Bond Future	9,246.5900	9.2466	8,929.7100	8.9297	(3.427)	0	0	0
2022/03/23	2030	05/05/2022	8.47	Call	Bond Future	1.6100	0.0016	1.9300	0.0019	19.876	0	0	1,073
2022/03/23	2030	05/05/2022	10.21	Call	Bond Future	2,056.2000	2.0562	2,273.4000	2.2734	10.563	0	0	0
2022/03/23	2030	05/05/2022	10.21	Put	Bond Future	471.8300	0.4718	372.1300	0.3721	(21.130)	0	0	0
2022/03/23	2030	05/05/2022	9.95	Call	Bond Future	1,227.4400	1.2274	1,386.8000	1.3868	12.983	0	0	0
2022/03/23	2030	05/05/2022	9.65	Put	Bond Future	1,745.0500	1.7450	1,517.5900	1.5176	(13.035)	0	0	5,000
2022/03/23	2030	05/05/2022	8.81	Put	Bond Future	5,577.9100	5.5779	5,264.1300	5.2641	(5.625)	0	0	0
2022/03/23	2030	05/05/2022	8.89	Put	Bond Future	5,157.0200	5.1570	4,845.0000	4.8450	(6.050)	0	0	0
2022/03/23	2030	05/05/2022	9.15	Call	Bond Future	77.0700	0.0771	94.3800	0.0944	22.460	0	0	7,500
2022/03/23	2030	05/05/2022	9.15	Put	Bond Future	3,840.1100	3.8401	3,540.5200	3.5405	(7.802)	0	0	0
2022/03/23	2030	05/05/2022			Bond Future	9.8876	92.1302	9.8240	92.4471	(0.643)	0.0000	0.0000	70,566
2022/03/23	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/03/23	2030	05/05/2022	7.73	Put	Bond Future	11,587.7700	11.5878	11,270.8700	11.2709	(2.735)	0	0	0
2022/03/23	2030	05/05/2022	8.47	Put	Bond Future	7,412.8300	7.4128	7,096.2500	7.0963	(4.271)	0	0	0
2022/03/23	2030	05/05/2022	11.04	Call	Bond Future	5,539.8000	5.5398	5,844.2400	5.8442	5.496	0	0	0
2022/03/23	2030	05/05/2022	11.04	Put	Bond Future	38.1500	0.0382	25.6900	0.0257	(32.661)	0	0	1,800
2022/03/23	2030	05/05/2022	9.95	Put	Bond Future	917.8900	0.9179	760.3500	0.7603	(17.163)	0	0	1,073
2022/03/23	2030	05/05/2022	10.19	Call	Bond Future	1,985.5400	1.9855	2,198.7000	2.1987	10.736	0	0	0
2022/03/23	2030	05/05/2022	10.19	Put	Bond Future	498.4000	0.4984	394.6600	0.3947	(20.815)	0	0	0
2022/03/23	2030	05/05/2022	10.20	Call	Bond Future	2,020.7400	2.0207	2,235.9300	2.2359	10.649	0	0	0
2022/03/23	2030	05/05/2022	10.20	Put	Bond Future	484.9700	0.4850	383.2600	0.3833	(20.972)	0	0	200
2022/03/23	2030	05/05/2022	9.35	Call	Bond Future	188.8300	0.1888	226.0800	0.2261	19.727	0	0	0
2022/03/23	2030	05/05/2022	9.35	Put	Bond Future	2,912.0000	2.9120	2,632.3500	2.6324	(9.603)	0	0	1,073
2022/03/23	2030	05/05/2022	9.60	Call	Bond Future	472.4400	0.4724	551.3400	0.5513	16.701	0	0	0
2022/03/23	2030	05/05/2022	9.60	Put	Bond Future	1,916.3300	1.9163	1,678.3300	1.6783	(12.420)	0	0	5,000
2022/03/23	2030	05/05/2022	9.65	Call	Bond Future	554.3200	0.5543	643.7600	0.6438	16.135	0	0	0
2022/03/23	2030	05/05/2022	8.81	Call	Bond Future	12.8500	0.0128	15.9700	0.0160	24.280	0	0	200
2022/03/23	2030	05/05/2022	8.89	Call	Bond Future	19.8900	0.0199	24.7700	0.0248	24.535	0	0	1,800
2022/03/23	2030	04/08/2022	9.56	Call	Bond Future	793.2200	0.7932	862.2700	0.8623	8.705	0	0	0
2022/03/23	2030	04/08/2022	9.56	Put	Bond Future	3,438.5500	3.4386	3,188.8600	3.1889	(7.261)	0	0	0
2022/03/23	2030	04/08/2022	10.95	Call	Bond Future	4,585.4700	4.5855	4,818.6900	4.8187	5.086	0	0	0
2022/03/23	2030	04/08/2022	10.95	Put	Bond Future	632.5100	0.6325	546.9900	0.5470	(13.521)	0	0	800
2022/03/23	2030	04/08/2022			Bond Future	10.1015	89.3700	10.0352	89.6887	(0.657)	0.0000	0.0000	25,170
2022/03/23	2030	04/08/2022	9.05	Call	Bond Future	256.8700	0.2569	282.0500	0.2820	9.803	0	0	800
2022/03/23	2030	04/08/2022	9.05	Put	Bond Future	5,485.5600	5.4856	5,192.0000	5.1920	(5.352)	0	0	0
2022/03/23	2030	04/08/2022	9.54	Call	Bond Future	763.8700	0.7639	830.7500	0.8308	8.755	0	0	0
2022/03/23	2030	04/08/2022	9.54	Put	Bond Future	3,508.8100	3.5088	3,256.9500	3.2569	(7.178)	0	0	0
2022/03/23	2030	04/08/2022	9.55	Call	Bond Future	778.4500	0.7784	846.4200	0.8464	8.731	0	0	0
2022/03/23	2030	04/08/2022	9.55	Put	Bond Future	3,473.5700	3.4736	3,222.8000	3.2228	(7.219)	0	0	0
2022/03/23	2030	04/08/2022	8.30	Call	Bond Future	40.2900	0.0403	44.4300	0.0444	10.276	0	0	800
2022/03/23	2030	04/08/2022	8.30	Put	Bond Future	9,237.4800	9.2375	8,922.8800	8.9229	(3.406)	0	0	0
2022/03/23	2030	03/11/2022	10.10	Call	Bond Future	1,903.7900	1.9038	2,030.7600	2.0308	6.669	0	0	0
2022/03/23	2030	03/11/2022	10.10	Put	Bond Future	2,773.3200	2.7733	2,578.8700	2.5789	(7.011)	0	0	0
2022/03/23	2030	03/11/2022			Bond Future	10.2862	90.6875	10.2171	91.0089	(0.672)	0.0000	0.0000	0
2022/03/23	2030	03/11/2022	10.09	Call	Bond Future	1,882.0600	1.8821	2,008.0000	2.0080	6.692	0	0	0

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2022/03/23	2030	03/11/2022	10.09	Put	Bond Future	2,798.6000	2.7986	2,603.1200	2.6031	(6.985)	0	0	0
2022/03/23	2030	03/11/2022	10.08	Call	Bond Future	1,860.7500	1.8607	1,985.6600	1.9857	6.713	0	0	0
2022/03/23	2030	03/11/2022	10.08	Put	Bond Future	2,824.3300	2.8243	2,627.8200	2.6278	(6.958)	0	0	0
2022/03/23	2030	02/02/2023	10.01	Put	Bond Future	3,786.3000	3.7863	3,565.8300	3.5658	(5.823)	0	0	0
2022/03/23	2030	02/02/2023	9.94	Put	Bond Future	3,981.3100	3.9813	3,754.9000	3.7549	(5.687)	0	0	102
2022/03/23	2030	02/02/2023	9.99	Call	Bond Future	1,702.4200	1.7024	1,804.8200	1.8048	6.015	0	0	0
2022/03/23	2030	02/02/2023	10.00	Call	Bond Future	1,721.3000	1.7213	1,824.5500	1.8246	5.998	0	0	0
2022/03/23	2030	02/02/2023	9.20	Call	Bond Future	634.3200	0.6343	680.0300	0.6800	7.206	0	0	0
2022/03/23	2030	02/02/2023	9.20	Put	Bond Future	6,524.7800	6.5248	6,245.9100	6.2459	(4.274)	0	0	0
2022/03/23	2030	02/02/2023	9.66	Call	Bond Future	1,151.8900	1.1519	1,227.2900	1.2273	6.546	0	0	0
2022/03/23	2030	02/02/2023	9.66	Put	Bond Future	4,834.4400	4.8344	4,585.2600	4.5853	(5.154)	0	0	102
2022/03/23	2030	02/02/2023	9.80	Call	Bond Future	1,369.8300	1.3698	1,456.3800	1.4564	6.318	0	0	0
2022/03/23	2030	02/02/2023	8.81	Put	Bond Future	8,178.2400	8.1782	7,881.7500	7.8817	(3.625)	0	0	0
2022/03/23	2030	02/02/2023			Bond Future	10.4592	88.1790	10.3871	88.5035	(0.690)	0.0000	0.0000	0
2022/03/23	2030	02/02/2023	10.01	Call	Bond Future	1,739.9800	1.7400	1,844.0900	1.8441	5.983	0	0	0
2022/03/23	2030	02/02/2023	9.94	Call	Bond Future	1,610.7100	1.6107	1,708.8800	1.7089	6.095	0	0	0
2022/03/23	2030	02/02/2023	9.99	Put	Bond Future	3,841.2400	3.8412	3,619.0600	3.6191	(5.784)	0	0	0
2022/03/23	2030	02/02/2023	10.00	Put	Bond Future	3,813.8600	3.8139	3,592.5300	3.5925	(5.803)	0	0	0
2022/03/23	2030	02/02/2023	9.80	Put	Bond Future	4,393.4200	4.3934	4,155.3900	4.1554	(5.418)	0	0	0
2022/03/23	2030	02/02/2023	8.81	Call	Bond Future	363.2300	0.3632	391.3200	0.3913	7.733	0	0	102
2022/03/23	2032	05/05/2022	10.29	Put	Bond Future	1,103.1100	1.1031	911.3400	0.9113	(17.384)	0	0	0
2022/03/23	2032	05/05/2022	11.18	Call	Bond Future	5,084.5300	5.0845	5,437.9400	5.4379	6.951	0	0	0
2022/03/23	2032	05/05/2022	11.18	Put	Bond Future	97.6500	0.0977	69.0800	0.0691	(29.258)	0	0	780
2022/03/23	2032	05/05/2022	10.98	Call	Bond Future	4,117.0900	4.1171	4,452.0000	4.4520	8.135	0	0	0
2022/03/23	2032	05/05/2022	10.98	Put	Bond Future	176.7600	0.1768	129.6900	0.1297	(26.629)	0	0	993
2022/03/23	2032	05/05/2022	11.02	Put	Bond Future	157.2100	0.1572	114.5700	0.1146	(27.123)	0	0	0
2022/03/23	2032	05/05/2022	11.03	Call	Bond Future	4,356.2900	4.3563	4,696.6400	4.6966	7.813	0	0	0
2022/03/23	2032	05/05/2022	11.03	Put	Bond Future	152.6600	0.1527	111.0300	0.1110	(27.270)	0	0	0
2022/03/23	2032	05/05/2022			Bond Future	10.2561	88.5977	10.1882	88.9797	(0.662)	0.0000	0.0000	141,216
2022/03/23	2032	05/05/2022	9.58	Call	Bond Future	100.4400	0.1004	127.4500	0.1274	26.892	0	0	780
2022/03/23	2032	05/05/2022	9.58	Put	Bond Future	4,006.9700	4.0070	3,652.0000	3.6520	(8.859)	0	0	0
2022/03/23	2032	05/05/2022	10.18	Call	Bond Future	982.6000	0.9826	1,141.0400	1.1410	16.125	0	0	780
2022/03/23	2032	05/05/2022	10.18	Put	Bond Future	1,410.9400	1.4109	1,187.4000	1.1874	(15.843)	0	0	0
2022/03/23	2032	05/05/2022	10.29	Call	Bond Future	1,293.2700	1.2933	1,483.4800	1.4835	14.708	0	0	993
2022/03/23	2032	05/05/2022	11.04	Call	Bond Future	4,404.3900	4.4044	4,745.7600	4.7458	7.751	0	0	0
2022/03/23	2032	05/05/2022	11.04	Put	Bond Future	148.2400	0.1482	107.6300	0.1076	(27.395)	0	0	0
2022/03/23	2032	05/05/2022	11.02	Call	Bond Future	4,308.2700	4.3083	4,647.6100	4.6476	7.876	0	0	0
2022/03/23	2032	04/08/2022	10.20	Put	Bond Future	2,762.5600	2.7626	2,503.0600	2.5031	(9.393)	0	0	0
2022/03/23	2032	04/08/2022	10.21	Put	Bond Future	2,730.8400	2.7308	2,472.9700	2.4730	(9.443)	0	0	0
2022/03/23	2032	04/08/2022	10.22	Call	Bond Future	1,441.3900	1.4414	1,570.1500	1.5701	8.933	0	0	0
2022/03/23	2032	04/08/2022	9.40	Call	Bond Future	219.8400	0.2198	244.8000	0.2448	11.354	0	0	1,300
2022/03/23	2032	04/08/2022	9.40	Put	Bond Future	6,193.5300	6.1935	5,833.7000	5.8337	(5.810)	0	0	0
2022/03/23	2032	04/08/2022	9.72	Call	Bond Future	513.2500	0.5133	567.5000	0.5675	10.570	0	0	800
2022/03/23	2032	04/08/2022	9.72	Put	Bond Future	4,607.8700	4.6079	4,277.3300	4.2773	(7.173)	0	0	0
2022/03/23	2032	04/08/2022	8.97	Call	Bond Future	69.4400	0.0694	77.4300	0.0774	11.506	0	0	800
2022/03/23	2032	04/08/2022	8.97	Put	Bond Future	8,649.5100	8.6495	8,272.7100	8.2727	(4.356)	0	0	0
2022/03/23	2032	04/08/2022			Bond Future	10.4486	89.7955	10.3782	90.1802	(0.674)	0.0000	0.0000	2,140

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2022/03/23	2032	04/08/2022	11.60	Call	Bond Future	6,421.4900	6.4215	6,736.8200	6.7368	4.911	0	0	0
2022/03/23	2032	04/08/2022	11.60	Put	Bond Future	438.1200	0.4381	368.6600	0.3687	(15.854)	0	0	800
2022/03/23	2032	04/08/2022	11.89	Call	Bond Future	7,696.0500	7.6961	8,031.0900	8.0311	4.353	0	0	0
2022/03/23	2032	04/08/2022	11.89	Put	Bond Future	293.4300	0.2934	243.6800	0.2437	(16.955)	0	0	0
2022/03/23	2032	04/08/2022	10.20	Call	Bond Future	1,393.3500	1.3934	1,518.6400	1.5186	8.992	0	0	0
2022/03/23	2032	04/08/2022	10.21	Call	Bond Future	1,417.2500	1.4172	1,544.1700	1.5442	8.955	0	0	0
2022/03/23	2032	04/08/2022	10.22	Put	Bond Future	2,699.4100	2.6994	2,443.3800	2.4434	(9.485)	0	0	0
2022/03/23	2032	04/08/2022	10.10	Call	Bond Future	1,166.9800	1.1670	1,275.4300	1.2754	9.293	0	0	1,300
2022/03/23	2032	04/08/2022	10.10	Put	Bond Future	3,094.9700	3.0950	2,818.6300	2.8186	(8.929)	0	0	0
2022/03/23	2032	03/11/2022	10.56	Put	Bond Future	2,721.7900	2.7218	2,549.0300	2.5490	(6.347)	0	0	180
2022/03/23	2032	03/11/2022	10.11	Put	Bond Future	4,106.4300	4.1064	3,886.5600	3.8866	(5.354)	0	0	454
2022/03/23	2032	03/11/2022	10.16	Call	Bond Future	1,420.2100	1.4202	1,593.7000	1.5937	12.216	0	0	0
2022/03/23	2032	03/11/2022	10.16	Put	Bond Future	3,932.7300	3.9327	3,717.7000	3.7177	(5.468)	0	0	180
2022/03/23	2032	03/11/2022	9.36	Call	Bond Future	363.6200	0.3636	396.7400	0.3967	9.108	0	0	454
2022/03/23	2032	03/11/2022	9.36	Put	Bond Future	7,428.9900	7.4290	7,073.5900	7.0736	(4.784)	0	0	0
2022/03/23	2032	03/11/2022	9.46	Put	Bond Future	6,916.2100	6.9162	6,566.9500	6.5670	(5.050)	0	0	0
2022/03/23	2032	03/11/2022	9.92	Call	Bond Future	970.7700	0.9708	1,115.9400	1.1159	14.954	0	0	750
2022/03/23	2032	03/11/2022	9.92	Put	Bond Future	4,817.7600	4.8178	4,574.4100	4.5744	(5.051)	0	0	0
2022/03/23	2032	03/11/2022	9.31	Put	Bond Future	7,691.0600	7.6911	7,332.9400	7.3329	(4.656)	0	0	0
2022/03/23	2032	03/11/2022			Bond Future	10.6251	86.9660	10.5520	87.3545	(0.688)	0.0000	0.0000	0
2022/03/23	2032	03/11/2022	10.67	Call	Bond Future	2,679.6300	2.6796	2,910.6500	2.9106	8.621	0	0	750
2022/03/23	2032	03/11/2022	10.67	Put	Bond Future	2,442.1600	2.4422	2,284.6600	2.2847	(6.449)	0	0	0
2022/03/23	2032	03/11/2022	11.55	Call	Bond Future	5,721.3600	5.7214	6,066.2800	6.0663	6.029	0	0	0
2022/03/23	2032	03/11/2022	11.55	Put	Bond Future	999.8000	0.9998	956.2000	0.9562	(4.361)	0	0	500
2022/03/23	2032	03/11/2022	12.30	Call	Bond Future	8,779.2700	8.7793	9,152.6000	9.1526	4.252	0	0	0
2022/03/23	2032	03/11/2022	12.30	Put	Bond Future	480.4100	0.4804	465.2200	0.4652	(3.162)	0	0	750
2022/03/23	2032	03/11/2022	10.49	Call	Bond Future	2,191.9400	2.1919	2,398.0500	2.3981	9.403	0	0	0
2022/03/23	2032	03/11/2022	10.49	Put	Bond Future	2,911.9600	2.9120	2,729.5500	2.7295	(6.264)	0	0	454
2022/03/23	2032	03/11/2022	10.56	Call	Bond Future	2,375.8000	2.3758	2,591.5600	2.5916	9.082	0	0	0
2022/03/23	2032	03/11/2022	10.66	Call	Bond Future	2,651.4000	2.6514	2,880.9000	2.8809	8.656	0	0	0
2022/03/23	2032	03/11/2022	10.66	Put	Bond Future	2,466.7500	2.4668	2,307.7300	2.3077	(6.447)	0	0	0
2022/03/23	2032	03/11/2022	10.11	Call	Bond Future	1,318.0700	1.3181	1,486.7200	1.4867	12.795	0	0	0
2022/03/23	2032	03/11/2022	10.21	Call	Bond Future	1,526.7800	1.5268	1,705.0100	1.7050	11.674	0	0	500
2022/03/23	2032	03/11/2022	10.21	Put	Bond Future	3,764.5800	3.7646	3,554.2900	3.5543	(5.586)	0	0	0
2022/03/23	2032	03/11/2022	9.46	Call	Bond Future	436.5200	0.4365	475.7800	0.4758	8.994	0	0	500
2022/03/23	2032	03/11/2022	9.31	Call	Bond Future	331.0200	0.3310	361.4200	0.3614	9.184	0	0	180
2022/03/23	2032	02/02/2023	10.67	Call	Bond Future	2,688.8000	2.6888	2,838.9600	2.8390	5.585	0	0	750
2022/03/23	2032	02/02/2023	10.67	Put	Bond Future	3,297.9400	3.2979	3,055.2100	3.0552	(7.360)	0	0	0
2022/03/23	2032	02/02/2023	11.69	Call	Bond Future	5,929.7300	5.9297	6,185.3200	6.1853	4.310	0	0	0
2022/03/23	2032	02/02/2023	11.69	Put	Bond Future	1,436.8000	1.4368	1,299.5000	1.2995	(9.556)	0	0	0
2022/03/23	2032	02/02/2023	10.40	Call	Bond Future	2,042.4700	2.0425	2,163.3100	2.1633	5.916	0	0	0
2022/03/23	2032	02/02/2023	10.40	Put	Bond Future	4,073.1200	4.0731	3,801.0700	3.8011	(6.679)	0	0	0
2022/03/23	2032	02/02/2023	10.50	Call	Bond Future	2,272.3100	2.2723	2,403.9000	2.4039	5.791	0	0	0
2022/03/23	2032	02/02/2023	10.50	Put	Bond Future	3,772.8800	3.7729	3,511.5800	3.5116	(6.926)	0	0	454
2022/03/23	2032	02/02/2023	10.22	Call	Bond Future	1,662.3300	1.6623	1,764.0500	1.7641	6.119	0	0	500
2022/03/23	2032	02/02/2023	10.22	Put	Bond Future	4,657.8900	4.6579	4,366.7200	4.3667	(6.251)	0	0	0
2022/03/23	2032	02/02/2023	9.47	Call	Bond Future	585.9800	0.5860	624.0100	0.6240	6.490	0	0	500
2022/03/23	2032	02/02/2023	9.47	Put	Bond Future	7,755.9300	7.7559	7,401.0700	7.4011	(4.575)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	2032	02/02/2023	9.92	Call	Bond Future	1,123.6700	1.1237	1,194.6700	1.1947	6.319	0	0	750
2022/03/23	2032	02/02/2023	9.92	Put	Bond Future	5,758.7600	5.7588	5,436.8700	5.4369	(5.590)	0	0	0
2022/03/23	2032	02/02/2023			Bond Future	10.7875	88.4028	10.7116	88.7957	(0.704)	0.0000	0.0000	0
2022/03/23	2032	02/02/2023	12.75	Call	Bond Future	10,012.4100	10.0124	10,334.4500	10.3344	3.216	0	0	0
2022/03/23	2032	02/02/2023	12.75	Put	Bond Future	636.2700	0.6363	565.4200	0.5654	(11.135)	0	0	750
2022/03/23	2032	02/02/2023	11.84	Call	Bond Future	6,484.8100	6.4848	6,752.6200	6.7526	4.130	0	0	0
2022/03/23	2032	02/02/2023	11.84	Put	Bond Future	1,275.8200	1.2758	1,150.7400	1.1507	(9.804)	0	0	500
2022/03/23	2032	02/02/2023	10.39	Call	Bond Future	2,020.2900	2.0203	2,140.0600	2.1401	5.928	0	0	0
2022/03/23	2032	02/02/2023	10.39	Put	Bond Future	4,104.1800	4.1042	3,831.0600	3.8311	(6.655)	0	0	0
2022/03/23	2032	02/02/2023	10.16	Call	Bond Future	1,544.4000	1.5444	1,639.7300	1.6397	6.173	0	0	0
2022/03/23	2032	02/02/2023	10.16	Put	Bond Future	4,864.7100	4.8647	4,567.1500	4.5671	(6.117)	0	0	454
2022/03/23	2032	02/02/2023	10.38	Call	Bond Future	1,998.2500	1.9982	2,116.9600	2.1170	5.941	0	0	0
2022/03/23	2032	02/02/2023	10.38	Put	Bond Future	4,135.4200	4.1354	3,861.2400	3.8612	(6.630)	0	0	0
2022/03/23	2032	02/02/2023	9.31	Call	Bond Future	457.4600	0.4575	487.1900	0.4872	6.499	0	0	454
2022/03/23	2032	02/02/2023	9.31	Put	Bond Future	8,551.1600	8.5512	8,188.0000	8.1880	(4.247)	0	0	0
2022/03/23	2033	05/05/2022			Bond Future	112.1794	112.1794	112.2319	112.2319	0.047	0.0000	0.0000	2,719
2022/03/23	2033	04/08/2022			Bond Future	113.7238	113.7238	113.7741	113.7741	0.044	0.0000	0.0000	4,967
2022/03/23	2033	03/11/2022			Bond Future	114.1123	114.1123	114.1580	114.1580	0.040	0.0000	0.0000	0
2022/03/23	2033	02/02/2023			Bond Future	116.0177	116.0177	116.0617	116.0617	0.038	0.0000	0.0000	0
2022/03/23	2037	05/05/2022	11.82	Call	Bond Future	6,506.3000	6.5063	6,850.7400	6.8507	5.294	0	0	0
2022/03/23	2037	05/05/2022	11.83	Call	Bond Future	6,560.5100	6.5605	6,905.5800	6.9056	5.260	0	0	0
2022/03/23	2037	05/05/2022	11.84	Put	Bond Future	75.1900	0.0752	53.3900	0.0534	(28.993)	0	0	0
2022/03/23	2037	05/05/2022			Bond Future	10.7556	85.8090	10.6984	86.1765	(0.532)	0.0000	0.0000	85,127
2022/03/23	2037	05/05/2022	11.82	Put	Bond Future	80.3200	0.0803	57.2800	0.0573	(28.685)	0	0	0
2022/03/23	2037	05/05/2022	11.83	Put	Bond Future	77.7100	0.0777	55.3000	0.0553	(28.838)	0	0	0
2022/03/23	2037	05/05/2022	11.84	Call	Bond Future	6,614.7500	6.6148	6,960.4300	6.9604	5.226	0	0	0
2022/03/23	2037	04/08/2022	11.95	Call	Bond Future	6,611.3100	6.6113	6,891.4200	6.8914	4.237	0	0	0
2022/03/23	2037	04/08/2022	11.95	Put	Bond Future	634.4600	0.6345	544.4200	0.5444	(14.192)	0	0	1,050
2022/03/23	2037	04/08/2022	10.91	Put	Bond Future	2,446.4400	2.4464	2,214.1600	2.2142	(9.495)	0	0	0
2022/03/23	2037	04/08/2022	10.89	Call	Bond Future	2,212.4400	2.2124	2,347.1300	2.3471	6.088	0	0	0
2022/03/23	2037	04/08/2022	10.89	Put	Bond Future	2,508.0300	2.5080	2,272.5700	2.2726	(9.388)	0	0	0
2022/03/23	2037	04/08/2022	10.90	Call	Bond Future	2,244.1800	2.2442	2,380.4600	2.3805	6.073	0	0	0
2022/03/23	2037	04/08/2022			Bond Future	10.9372	82.7130	10.8781	83.0831	(0.541)	0.0000	0.0000	52,420
2022/03/23	2037	04/08/2022	10.91	Call	Bond Future	2,276.1600	2.2762	2,414.0300	2.4140	6.057	0	0	0
2022/03/23	2037	04/08/2022	11.21	Call	Bond Future	3,335.8300	3.3358	3,521.3100	3.5213	5.560	0	0	1,050
2022/03/23	2037	04/08/2022	11.21	Put	Bond Future	1,659.6400	1.6596	1,474.9700	1.4750	(11.127)	0	0	0
2022/03/23	2037	04/08/2022	11.42	Call	Bond Future	4,192.5200	4.1925	4,410.1200	4.4101	5.190	0	0	0
2022/03/23	2037	04/08/2022	11.42	Put	Bond Future	1,259.9500	1.2600	1,107.4000	1.1074	(12.108)	0	0	50
2022/03/23	2037	04/08/2022	10.10	Call	Bond Future	444.2300	0.4442	471.8800	0.4719	6.224	0	0	50
2022/03/23	2037	04/08/2022	10.10	Put	Bond Future	5,921.3700	5.9214	5,578.8700	5.5789	(5.784)	0	0	0
2022/03/23	2037	04/08/2022	10.90	Put	Bond Future	2,477.0800	2.4771	2,243.2100	2.2432	(9.441)	0	0	50
2022/03/23	2037	03/11/2022	11.32	Call	Bond Future	3,726.9700	3.7270	3,969.3600	3.9694	6.504	0	0	0
2022/03/23	2037	03/11/2022	11.30	Put	Bond Future	2,411.6000	2.4116	2,276.0200	2.2760	(5.622)	0	0	0
2022/03/23	2037	03/11/2022	11.31	Call	Bond Future	3,691.7400	3.6917	3,932.0200	3.9320	6.509	0	0	0
2022/03/23	2037	03/11/2022	11.31	Put	Bond Future	2,387.3200	2.3873	2,253.8700	2.2539	(5.590)	0	0	0
2022/03/23	2037	03/11/2022			Bond Future	11.0937	83.9329	11.0326	84.3066	(0.550)	0.0000	0.0000	0

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2022/03/23	2037	03/11/2022	11.32	Put	Bond Future	2,363.0100	2.3630	2,231.6700	2.2317	(5.558)	0	0	0
2022/03/23	2037	03/11/2022	11.30	Call	Bond Future	3,656.4100	3.6564	3,894.5600	3.8946	6.513	0	0	0
2022/03/23	2037	02/02/2023	11.03	Call	Bond Future	2,854.5200	2.8545	2,975.5900	2.9756	4.241	0	0	0
2022/03/23	2037	02/02/2023	11.03	Put	Bond Future	4,126.7900	4.1268	3,869.9300	3.8699	(6.224)	0	0	0
2022/03/23	2037	02/02/2023	11.04	Call	Bond Future	2,882.6900	2.8827	3,004.8100	3.0048	4.236	0	0	0
2022/03/23	2037	02/02/2023	11.04	Put	Bond Future	4,093.9200	4.0939	3,838.1100	3.8381	(6.249)	0	0	0
2022/03/23	2037	02/02/2023			Bond Future	11.2407	81.0631	11.1776	81.4411	(0.561)	0.0000	0.0000	0
2022/03/23	2037	02/02/2023	11.05	Call	Bond Future	2,911.3000	2.9113	3,034.1700	3.0342	4.220	0	0	0
2022/03/23	2037	02/02/2023	11.05	Put	Bond Future	4,061.5600	4.0616	3,806.5000	3.8065	(6.280)	0	0	0
2022/03/23	2038	05/05/2022			Bond Future	127.9025	127.9025	128.2406	128.2406	0.264	0.0000	0.0000	4,184
2022/03/23	2038	04/08/2022			Bond Future	127.8432	127.8432	128.1773	128.1773	0.261	0.0000	0.0000	2,669
2022/03/23	2038	03/11/2022			Bond Future	129.7544	129.7544	130.0908	130.0908	0.259	0.0000	0.0000	0
2022/03/23	2038	02/02/2023			Bond Future	130.0536	130.0536	130.3895	130.3895	0.258	0.0000	0.0000	0
2022/03/23	2040	05/05/2022	10.57	Call	Bond Future	595.4200	0.5954	787.5400	0.7875	32.266	0	0	1,200
2022/03/23	2040	05/05/2022	10.57	Put	Bond Future	2,722.8600	2.7229	2,379.0700	2.3791	(12.626)	0	0	0
2022/03/23	2040	05/05/2022	11.91	Put	Bond Future	88.1900	0.0882	67.5900	0.0676	(23.359)	0	0	0
2022/03/23	2040	05/05/2022	11.92	Call	Bond Future	6,851.6900	6.8517	7,367.2900	7.3673	7.525	0	0	0
2022/03/23	2040	05/05/2022	11.92	Put	Bond Future	85.6400	0.0856	65.3300	0.0653	(23.716)	0	0	0
2022/03/23	2040	05/05/2022	13.04	Call	Bond Future	13,100.8100	13.1008	13,635.9600	13.6360	4.085	0	0	0
2022/03/23	2040	05/05/2022	13.04	Put	Bond Future	1.4800	0.0015	0.7200	0.0007	(51.351)	0	0	1,200
2022/03/23	2040	05/05/2022			Bond Future	10.8727	87.8444	10.7954	88.3803	(0.712)	0.0000	0.0000	62,123
2022/03/23	2040	05/05/2022	9.82	Call	Bond Future	13.4400	0.0134	19.7000	0.0197	46.577	0	0	1,200
2022/03/23	2040	05/05/2022	9.82	Put	Bond Future	7,779.8000	7.7798	7,250.1500	7.2501	(6.808)	0	0	0
2022/03/23	2040	05/05/2022	11.90	Call	Bond Future	6,735.7200	6.7357	7,250.7400	7.2507	7.646	0	0	0
2022/03/23	2040	05/05/2022	11.90	Put	Bond Future	90.8100	0.0908	69.9200	0.0699	(23.004)	0	0	0
2022/03/23	2040	05/05/2022	11.91	Call	Bond Future	6,793.7100	6.7937	7,309.0200	7.3090	7.585	0	0	0
2022/03/23	2040	04/08/2022	11.05	Call	Bond Future	2,574.9100	2.5749	2,812.4500	2.8125	9.225	0	0	0
2022/03/23	2040	04/08/2022	11.05	Put	Bond Future	2,568.6600	2.5687	2,265.3000	2.2653	(11.810)	0	0	0
2022/03/23	2040	04/08/2022	12.24	Put	Bond Future	568.0800	0.5681	470.8400	0.4708	(17.117)	0	0	460
2022/03/23	2040	04/08/2022	9.70	Put	Bond Future	9,993.1200	9.9931	9,467.5100	9.4675	(5.260)	0	0	0
2022/03/23	2040	04/08/2022			Bond Future	11.0491	84.5255	10.9689	85.0664	(0.725)	0.0000	0.0000	42,392
2022/03/23	2040	04/08/2022	11.04	Call	Bond Future	2,539.7900	2.5398	2,775.0300	2.7750	9.262	0	0	0
2022/03/23	2040	04/08/2022	11.04	Put	Bond Future	2,600.7300	2.6007	2,295.0700	2.2951	(11.753)	0	0	0
2022/03/23	2040	04/08/2022	12.24	Call	Bond Future	8,005.4200	8.0054	8,449.0800	8.4491	5.542	0	0	0
2022/03/23	2040	04/08/2022	9.70	Call	Bond Future	116.9900	0.1170	132.2800	0.1323	13.069	0	0	460
2022/03/23	2040	04/08/2022	10.70	Call	Bond Future	1,494.1500	1.4941	1,650.1100	1.6501	10.438	0	0	460
2022/03/23	2040	04/08/2022	10.70	Put	Bond Future	3,890.3400	3.8903	3,505.4000	3.5054	(9.895)	0	0	0
2022/03/23	2040	04/08/2022	11.03	Call	Bond Future	2,504.9000	2.5049	2,737.8500	2.7379	9.300	0	0	0
2022/03/23	2040	04/08/2022	11.03	Put	Bond Future	2,633.1200	2.6331	2,325.1700	2.3252	(11.695)	0	0	0
2022/03/23	2040	03/11/2022	11.39	Call	Bond Future	3,897.0300	3.8970	4,174.4600	4.1745	7.119	0	0	0
2022/03/23	2040	03/11/2022	11.40	Call	Bond Future	3,934.4700	3.9345	4,213.6600	4.2137	7.096	0	0	0
2022/03/23	2040	03/11/2022	11.41	Put	Bond Future	2,615.2700	2.6153	2,349.3300	2.3493	(10.169)	0	0	0
2022/03/23	2040	03/11/2022			Bond Future	11.2008	85.7723	11.1179	86.3191	(0.739)	0.0000	0.0000	0
2022/03/23	2040	03/11/2022	11.39	Put	Bond Future	2,668.1800	2.6682	2,398.7400	2.3987	(10.098)	0	0	0
2022/03/23	2040	03/11/2022	11.40	Put	Bond Future	2,641.4800	2.6415	2,373.8000	2.3738	(10.134)	0	0	0
2022/03/23	2040	03/11/2022	11.41	Call	Bond Future	3,972.3300	3.9723	4,253.2600	4.2533	7.072	0	0	0

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2022/03/23	2040	02/02/2023	11.12	Call	Bond Future	2,988.6800	2.9887	3,268.4900	3.2685	9.362	0	0	0
2022/03/23	2040	02/02/2023	11.12	Put	Bond Future	4,445.7800	4.4458	4,171.6800	4.1717	(6.165)	0	0	0
2022/03/23	2040	02/02/2023			Bond Future	11.3435	82.6827	11.2578	83.2366	(0.755)	0.0000	0.0000	0
2022/03/23	2040	02/02/2023	11.10	Call	Bond Future	2,928.2700	2.9283	3,205.4800	3.2055	9.467	0	0	0
2022/03/23	2040	02/02/2023	11.10	Put	Bond Future	4,517.7000	4.5177	4,241.0000	4.2410	(6.125)	0	0	0
2022/03/23	2040	02/02/2023	11.11	Call	Bond Future	2,958.5500	2.9586	3,237.0600	3.2371	9.414	0	0	0
2022/03/23	2040	02/02/2023	11.11	Put	Bond Future	4,481.7700	4.4818	4,206.3700	4.2064	(6.145)	0	0	0
2022/03/23	2044	05/05/2022	11.91	Call	Bond Future	6,808.7800	6.8088	7,288.7700	7.2888	7.050	0	0	0
2022/03/23	2044	05/05/2022	11.91	Put	Bond Future	94.5200	0.0945	64.7600	0.0648	(31.485)	0	0	0
2022/03/23	2044	05/05/2022	11.92	Call	Bond Future	6,867.1500	6.8672	7,347.9000	7.3479	7.001	0	0	0
2022/03/23	2044	05/05/2022	11.92	Put	Bond Future	91.8100	0.0918	62.8100	0.0628	(31.587)	0	0	0
2022/03/23	2044	05/05/2022			Bond Future	10.8877	84.6922	10.8157	85.2019	(0.661)	0.0000	0.0000	69,647
2022/03/23	2044	05/05/2022	11.93	Call	Bond Future	6,925.5100	6.9255	7,406.9700	7.4070	6.952	0	0	0
2022/03/23	2044	05/05/2022	11.93	Put	Bond Future	89.1800	0.0892	60.8900	0.0609	(31.722)	0	0	0
2022/03/23	2044	04/08/2022	11.08	Call	Bond Future	2,710.3800	2.7104	2,940.4900	2.9405	8.490	0	0	0
2022/03/23	2044	04/08/2022	11.08	Put	Bond Future	2,533.0700	2.5331	2,248.7000	2.2487	(11.226)	0	0	0
2022/03/23	2044	04/08/2022	11.09	Call	Bond Future	2,747.1200	2.7471	2,979.4200	2.9794	8.456	0	0	0
2022/03/23	2044	04/08/2022	11.09	Put	Bond Future	2,501.3900	2.5014	2,219.2100	2.2192	(11.281)	0	0	0
2022/03/23	2044	04/08/2022			Bond Future	11.0541	81.4558	10.9797	81.9703	(0.674)	0.0000	0.0000	22,586
2022/03/23	2044	04/08/2022	11.10	Call	Bond Future	2,783.9000	2.7839	3,018.3800	3.0184	8.423	0	0	0
2022/03/23	2044	04/08/2022	11.10	Put	Bond Future	2,469.8500	2.4699	2,189.8500	2.1899	(11.337)	0	0	0
2022/03/23	2044	03/11/2022	11.40	Put	Bond Future	2,671.4400	2.6714	2,415.7800	2.4158	(9.570)	0	0	0
2022/03/23	2044	03/11/2022	11.41	Call	Bond Future	4,056.2800	4.0563	4,322.4300	4.3224	6.561	0	0	0
2022/03/23	2044	03/11/2022	11.41	Put	Bond Future	2,644.5700	2.6446	2,390.5900	2.3906	(9.604)	0	0	0
2022/03/23	2044	03/11/2022			Bond Future	11.1970	82.6574	11.1201	83.1775	(0.687)	0.0000	0.0000	0
2022/03/23	2044	03/11/2022	11.39	Call	Bond Future	3,979.4600	3.9795	4,242.2600	4.2423	6.604	0	0	0
2022/03/23	2044	03/11/2022	11.39	Put	Bond Future	2,698.5400	2.6985	2,441.2100	2.4412	(9.536)	0	0	0
2022/03/23	2044	03/11/2022	11.40	Call	Bond Future	4,017.8000	4.0178	4,282.2700	4.2823	6.582	0	0	0
2022/03/23	2044	02/02/2023	11.14	Call	Bond Future	3,135.9000	3.1359	3,410.9700	3.4110	8.772	0	0	0
2022/03/23	2044	02/02/2023	11.14	Put	Bond Future	4,411.4200	4.4114	4,159.7600	4.1598	(5.705)	0	0	0
2022/03/23	2044	02/02/2023	11.15	Call	Bond Future	3,167.8300	3.1678	3,443.8400	3.4438	8.713	0	0	0
2022/03/23	2044	02/02/2023	11.15	Put	Bond Future	4,375.7500	4.3757	4,125.0300	4.1250	(5.730)	0	0	0
2022/03/23	2044	02/02/2023			Bond Future	11.3311	79.6417	11.2515	80.1684	(0.702)	0.0000	0.0000	0
2022/03/23	2044	02/02/2023	11.16	Call	Bond Future	3,199.6200	3.1996	3,476.8600	3.4769	8.665	0	0	0
2022/03/23	2044	02/02/2023	11.16	Put	Bond Future	4,340.0300	4.3400	4,090.5400	4.0905	(5.749)	0	0	0
2022/03/23	2046	05/05/2022			Bond Future	116.0109	116.0109	115.4804	115.4804	(0.457)	0.0000	0.0000	14,104
2022/03/23	2046	04/08/2022			Bond Future	117.6080	117.6080	117.0673	117.0673	(0.460)	0.0000	0.0000	2,969
2022/03/23	2046	03/11/2022			Bond Future	117.4338	117.4338	116.8795	116.8795	(0.472)	0.0000	0.0000	0
2022/03/23	2046	02/02/2023			Bond Future	119.3960	119.3960	118.8298	118.8298	(0.474)	0.0000	0.0000	0
2022/03/23	2050	05/05/2022			Bond Future	119.4807	119.4807	119.6488	119.6488	0.141	0.0000	0.0000	8,672
2022/03/23	2050	04/08/2022			Bond Future	119.1021	119.1021	119.2624	119.2624	0.135	0.0000	0.0000	1,410
2022/03/23	2050	03/11/2022			Bond Future	120.8825	120.8825	121.0426	121.0426	0.133	0.0000	0.0000	0
2022/03/23	2050	02/02/2023			Bond Future	120.8261	120.8261	120.9832	120.9832	0.130	0.0000	0.0000	0
2022/03/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	AL37	05/05/2022			Index Future	806.5370	806.5370	808.5190	808.5190	0.246	0.0000	0.0000	0
2022/03/23	AL37	04/08/2022			Index Future	817.3120	817.3120	819.3140	819.3140	0.245	0.0000	0.0000	0
2022/03/23	AL37	03/11/2022			Index Future	829.4310	829.4310	831.4560	831.4560	0.244	0.0000	0.0000	0
2022/03/23	AL37	02/02/2023			Index Future	843.0660	843.0660	845.1180	845.1180	0.243	0.0000	0.0000	0
2022/03/23	AL7T	05/05/2022			Index Future	930.3630	930.3630	933.7290	933.7290	0.362	0.0000	0.0000	0
2022/03/23	AL7T	04/08/2022			Index Future	942.7920	942.7920	946.1950	946.1950	0.361	0.0000	0.0000	0
2022/03/23	AL7T	03/11/2022			Index Future	956.7710	956.7710	960.2180	960.2180	0.360	0.0000	0.0000	0
2022/03/23	AL7T	02/02/2023			Index Future	972.5000	972.5000	975.9960	975.9960	0.359	0.0000	0.0000	0
2022/03/23	ALBI	05/05/2022			Index Future	829.1200	829.1200	832.5830	832.5830	0.418	0.0000	0.0000	129
2022/03/23	ALBI	04/08/2022			Index Future	840.1960	840.1960	843.6980	843.6980	0.417	0.0000	0.0000	92
2022/03/23	ALBI	03/11/2022			Index Future	852.6540	852.6540	856.2020	856.2020	0.416	0.0000	0.0000	0
2022/03/23	ALBI	02/02/2023			Index Future	866.6710	866.6710	870.2710	870.2710	0.415	0.0000	0.0000	0
2022/03/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/23	ES33	05/05/2022			Bond Future	11.5139	76.0443	11.4504	76.3706	(0.552)	0.0000	0.0000	87
2022/03/23	ES33	04/08/2022			Bond Future	11.7349	77.0913	11.6691	77.4200	(0.561)	0.0000	0.0000	263
2022/03/23	ES33	03/11/2022			Bond Future	11.9428	74.4614	11.8746	74.7934	(0.572)	0.0000	0.0000	0
2022/03/23	ES33	02/02/2023			Bond Future	12.1434	75.7086	12.0725	76.0445	(0.584)	0.0000	0.0000	0
2022/03/23	ES42	05/05/2022			Bond Future	11.9334	74.4140	11.8598	74.8513	(0.616)	0.0000	0.0000	1,190
2022/03/23	ES42	04/08/2022			Bond Future	12.1348	75.4396	12.0585	75.8809	(0.629)	0.0000	0.0000	3,579
2022/03/23	ES42	03/11/2022			Bond Future	12.3254	72.3082	12.2462	72.7543	(0.642)	0.0000	0.0000	0
2022/03/23	ES42	02/02/2023			Bond Future	12.5025	73.5223	12.4204	73.9741	(0.657)	0.0000	0.0000	0
2022/03/23	GOVI	05/05/2022	788.25	Call	GOVI	294,710.0000	29.4710	328,970.0000	32.8970	11.625	0	0	0
2022/03/23	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	05/05/2022			GOVI	817.7210	817.7210	821.1470	821.1470	0.419	0.0000	0.0000	989
2022/03/23	GOVI	05/05/2022	788.23	Call	GOVI	294,910.0000	29.4910	329,170.0000	32.9170	11.617	0	0	0
2022/03/23	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	05/05/2022	788.24	Call	GOVI	294,810.0000	29.4810	329,070.0000	32.9070	11.621	0	0	0
2022/03/23	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	04/08/2022	819.28	Call	GOVI	93,650.0000	9.3650	128,290.0000	12.8290	36.989	0	0	0

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2022/03/23	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	04/08/2022			GOVI	828.6450	828.6450	832.1090	832.1090	0.418	0.0000	0.0000	0
2022/03/23	GOVI	04/08/2022	819.26	Call	GOVI	93,850.0000	9.3850	128,490.0000	12.8490	36.910	0	0	0
2022/03/23	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	04/08/2022	819.27	Call	GOVI	93,750.0000	9.3750	128,390.0000	12.8390	36.949	0	0	0
2022/03/23	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	03/11/2022	820.41	Call	GOVI	205,220.0000	20.5220	240,310.0000	24.0310	17.099	0	0	0
2022/03/23	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	03/11/2022	820.42	Call	GOVI	205,120.0000	20.5120	240,210.0000	24.0210	17.107	0	0	0
2022/03/23	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	03/11/2022			GOVI	840.9320	840.9320	844.4410	844.4410	0.417	0.0000	0.0000	0
2022/03/23	GOVI	03/11/2022	820.43	Call	GOVI	205,020.0000	20.5020	240,110.0000	24.0110	17.115	0	0	0
2022/03/23	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	02/02/2023	850.82	Call	GOVI	39,360.0000	3.9360	74,970.0000	7.4970	90.473	0	0	0
2022/03/23	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	02/02/2023	850.83	Call	GOVI	39,260.0000	3.9260	74,870.0000	7.4870	90.703	0	0	0
2022/03/23	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GOVI	02/02/2023			GOVI	854.7560	854.7560	858.3170	858.3170	0.417	0.0000	0.0000	0
2022/03/23	GOVI	02/02/2023	850.84	Call	GOVI	39,160.0000	3.9160	74,770.0000	7.4770	90.935	0	0	0
2022/03/23	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/23	IGOV	05/05/2022			Index Future	313.5980	313.5980	313.4270	313.4270	(0.055)	0.0000	0.0000	499
2022/03/23	IGOV	04/08/2022			Index Future	317.8650	317.8650	317.6890	317.6890	(0.055)	0.0000	0.0000	0
2022/03/23	IGOV	03/11/2022			Index Future	322.6540	322.6540	322.4730	322.4730	(0.056)	0.0000	0.0000	0
2022/03/23	IGOV	02/02/2023			Index Future	328.0330	328.0330	327.8460	327.8460	(0.057)	0.0000	0.0000	0
2022/03/23	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/23	JBAF	20/04/2022			Jibar Tradeable Future	4.6550	95.3450	4.5950	95.4050	(1.289)	0.0000	0.0000	0
2022/03/23	JBAF	18/05/2022			Jibar Tradeable Future	4.7200	95.2800	4.6600	95.3400	(1.271)	0.0000	0.0000	0
2022/03/23	JBAF	15/06/2022			Jibar Tradeable Future	5.1550	94.8450	5.0750	94.9250	(1.552)	0.0000	0.0000	0
2022/03/23	JBAF	20/07/2022			Jibar Tradeable Future	5.2400	94.7600	5.1500	94.8500	(1.718)	0.0000	0.0000	0
2022/03/23	JBAF	17/08/2022			Jibar Tradeable Future	5.6500	94.3500	5.5400	94.4600	(1.947)	0.0000	0.0000	0
2022/03/23	JBAF	21/09/2022			Jibar Tradeable Future	5.7450	94.2550	5.6150	94.3850	(2.263)	0.0000	0.0000	0
2022/03/23	JBAF	21/12/2022			Jibar Tradeable Future	6.4200	93.5800	6.2800	93.7200	(2.181)	0.0000	0.0000	68
2022/03/23	JBAF	15/03/2023			Jibar Tradeable Future	6.7100	93.2900	6.5750	93.4250	(2.012)	0.0000	0.0000	0
2022/03/23	JBAF	21/06/2023			Jibar Tradeable Future	6.9200	93.0800	6.8000	93.2000	(1.734)	0.0000	0.0000	0
2022/03/23	JBAF	20/09/2023			Jibar Tradeable Future	7.0750	92.9250	6.9550	93.0450	(1.696)	0.0000	0.0000	75
2022/03/23	JBAF	20/12/2023			Jibar Tradeable Future	7.1350	92.8650	7.0150	92.9850	(1.682)	0.0000	0.0000	72
2022/03/23	JBAF	20/03/2024			Jibar Tradeable Future	7.3450	92.6550	7.2550	92.7450	(1.225)	0.0000	0.0000	0
2022/03/23	R023	05/05/2022	6.31	Call	Bond Future	576.0400	0.5760	592.4700	0.5925	2.852	0	0	0
2022/03/23	R023	05/05/2022	6.31	Put	Bond Future	25.1900	0.0252	22.1100	0.0221	(12.227)	0	0	0
2022/03/23	R023	05/05/2022			Bond Future	5.6107	103.1478	5.5861	103.1674	(0.439)	0.0000	0.0000	14,778
2022/03/23	R023	05/05/2022	6.29	Call	Bond Future	561.7600	0.5618	578.0600	0.5781	2.902	0	0	0
2022/03/23	R023	05/05/2022	6.29	Put	Bond Future	26.6000	0.0266	23.3900	0.0234	(12.068)	0	0	0
2022/03/23	R023	05/05/2022	6.30	Call	Bond Future	568.8900	0.5689	585.2600	0.5853	2.878	0	0	0
2022/03/23	R023	05/05/2022	6.30	Put	Bond Future	25.8800	0.0259	22.7400	0.0227	(12.133)	0	0	0
2022/03/23	R023	04/08/2022	6.05	Call	Bond Future	307.6800	0.3077	308.2300	0.3082	0.179	0	0	0
2022/03/23	R023	04/08/2022	6.05	Put	Bond Future	134.8400	0.1348	118.1800	0.1182	(12.355)	0	0	0
2022/03/23	R023	04/08/2022			Bond Future	5.7336	104.5174	5.7022	104.5346	(0.548)	0.0000	0.0000	2,384
2022/03/23	R023	04/08/2022	6.03	Call	Bond Future	299.9100	0.2999	300.5000	0.3005	0.197	0	0	0
2022/03/23	R023	04/08/2022	6.03	Put	Bond Future	137.9800	0.1380	121.3600	0.1214	(12.045)	0	0	0
2022/03/23	R023	04/08/2022	6.04	Call	Bond Future	303.7900	0.3038	304.2400	0.3042	0.148	0	0	0
2022/03/23	R023	04/08/2022	6.04	Put	Bond Future	136.4000	0.1364	119.6400	0.1196	(12.287)	0	0	0
2022/03/23	R023	03/11/2022	6.25	Call	Bond Future	314.9800	0.3150	323.6800	0.3237	2.762	0	0	0
2022/03/23	R023	03/11/2022	6.25	Put	Bond Future	54.9300	0.0549	48.6800	0.0487	(11.378)	0	0	0
2022/03/23	R023	03/11/2022	6.26	Call	Bond Future	317.5500	0.3175	326.2800	0.3263	2.749	0	0	0
2022/03/23	R023	03/11/2022	6.26	Put	Bond Future	54.4400	0.0544	48.2200	0.0482	(11.425)	0	0	0
2022/03/23	R023	03/11/2022			Bond Future	5.4047	102.1804	5.3562	102.1954	(0.897)	0.0000	0.0000	0
2022/03/23	R023	03/11/2022	6.27	Call	Bond Future	319.8700	0.3199	328.9000	0.3289	2.823	0	0	0
2022/03/23	R023	03/11/2022	6.27	Put	Bond Future	53.6900	0.0537	47.7700	0.0478	(11.026)	0	0	0
2022/03/23	R035	05/05/2022	10.72	Call	Bond Future	1,862.9500	1.8629	2,125.7100	2.1257	14.105	0	0	0
2022/03/23	R035	05/05/2022	10.72	Put	Bond Future	938.1900	0.9382	803.5700	0.8036	(14.349)	0	0	0
2022/03/23	R035	05/05/2022	11.63	Call	Bond Future	6,423.7500	6.4238	6,807.6700	6.8077	5.977	0	0	0
2022/03/23	R035	05/05/2022	11.63	Put	Bond Future	69.5600	0.0696	56.1000	0.0561	(19.350)	0	0	0
2022/03/23	R035	05/05/2022	11.64	Call	Bond Future	6,478.5700	6.4786	6,862.6300	6.8626	5.928	0	0	0
2022/03/23	R035	05/05/2022	11.64	Put	Bond Future	67.4500	0.0675	54.1300	0.0541	(19.748)	0	0	0
2022/03/23	R035	05/05/2022			Bond Future	10.5731	89.9172	10.5106	90.3146	(0.591)	0.0000	0.0000	71,474
2022/03/23	R035	05/05/2022	10.82	Call	Bond Future	2,272.5700	2.2726	2,564.1800	2.5642	12.832	0	0	0
2022/03/23	R035	05/05/2022	10.82	Put	Bond Future	726.2800	0.7263	620.5100	0.6205	(14.563)	0	0	0
2022/03/23	R035	05/05/2022	11.65	Call	Bond Future	6,533.3800	6.5334	6,917.6200	6.9176	5.881	0	0	0
2022/03/23	R035	05/05/2022	11.65	Put	Bond Future	65.3900	0.0654	52.2500	0.0522	(20.095)	0	0	0

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2022/03/23	R035	05/05/2022	12.64	Call	Bond Future	11,826.3900	11.8264	12,223.0700	12.2231	3.354	0	0	0
2022/03/23	R035	05/05/2022	12.64	Put	Bond Future	1.6100	0.0016	0.9100	0.0009	(43.478)	0	0	0
2022/03/23	R035	04/08/2022	11.13	Put	Bond Future	1,457.5700	1.4576	1,278.1200	1.2781	(12.312)	0	0	100
2022/03/23	R035	04/08/2022	10.64	Call	Bond Future	1,968.1100	1.9681	2,104.4000	2.1044	6.925	0	0	0
2022/03/23	R035	04/08/2022	10.64	Put	Bond Future	2,719.3800	2.7194	2,455.2300	2.4552	(9.714)	0	0	100
2022/03/23	R035	04/08/2022	10.72	Call	Bond Future	2,211.8900	2.2119	2,362.7200	2.3627	6.819	0	0	0
2022/03/23	R035	04/08/2022	10.72	Put	Bond Future	2,465.5100	2.4655	2,215.9000	2.2159	(10.124)	0	0	0
2022/03/23	R035	04/08/2022	10.73	Call	Bond Future	2,243.3300	2.2433	2,395.8800	2.3959	6.800	0	0	0
2022/03/23	R035	04/08/2022	10.73	Put	Bond Future	2,435.0200	2.4350	2,187.1300	2.1871	(10.180)	0	0	0
2022/03/23	R035	04/08/2022	9.53	Call	Bond Future	151.6700	0.1517	161.6400	0.1616	6.573	0	0	400
2022/03/23	R035	04/08/2022	9.53	Put	Bond Future	8,241.6700	8.2417	7,851.2000	7.8512	(4.738)	0	0	0
2022/03/23	R035	04/08/2022	9.84	Call	Bond Future	353.4200	0.3534	379.2200	0.3792	7.300	0	0	100
2022/03/23	R035	04/08/2022	9.84	Put	Bond Future	6,309.6000	6.3096	5,934.9600	5.9350	(5.938)	0	0	0
2022/03/23	R035	04/08/2022	10.53	Put	Bond Future	3,100.2300	3.1002	2,816.8100	2.8168	(9.142)	0	0	0
2022/03/23	R035	04/08/2022			Bond Future	10.7610	91.0927	10.6963	91.4931	(0.601)	0.0000	0.0000	49,855
2022/03/23	R035	04/08/2022	10.74	Call	Bond Future	2,275.2300	2.2752	2,429.4900	2.4295	6.780	0	0	0
2022/03/23	R035	04/08/2022	10.74	Put	Bond Future	2,405.0600	2.4051	2,158.8800	2.1589	(10.236)	0	0	0
2022/03/23	R035	04/08/2022	11.13	Call	Bond Future	3,692.4300	3.6924	3,913.4200	3.9134	5.985	0	0	0
2022/03/23	R035	04/08/2022	12.18	Call	Bond Future	8,531.7800	8.5318	8,869.3500	8.8693	3.957	0	0	0
2022/03/23	R035	04/08/2022	12.18	Put	Bond Future	370.1000	0.3701	307.2300	0.3072	(16.987)	0	0	400
2022/03/23	R035	04/08/2022	10.53	Call	Bond Future	1,658.0900	1.6581	1,775.1100	1.7751	7.058	0	0	400
2022/03/23	R035	03/11/2022	11.15	Call	Bond Future	3,684.9600	3.6850	3,875.4000	3.8754	5.168	0	0	0
2022/03/23	R035	03/11/2022	11.15	Put	Bond Future	2,341.2100	2.3412	2,127.3500	2.1274	(9.135)	0	0	0
2022/03/23	R035	03/11/2022	12.68	Call	Bond Future	10,247.8900	10.2479	10,582.7600	10.5828	3.268	0	0	0
2022/03/23	R035	03/11/2022	12.68	Put	Bond Future	536.8300	0.5368	467.4000	0.4674	(12.933)	0	0	1,000
2022/03/23	R035	03/11/2022	10.99	Call	Bond Future	3,143.3000	3.1433	3,312.1700	3.3122	5.372	0	0	0
2022/03/23	R035	03/11/2022	10.99	Put	Bond Future	2,749.3400	2.7493	2,513.9100	2.5139	(8.563)	0	0	582
2022/03/23	R035	03/11/2022	11.05	Call	Bond Future	3,341.8400	3.3418	3,518.8400	3.5188	5.296	0	0	1,000
2022/03/23	R035	03/11/2022	10.57	Call	Bond Future	1,915.5500	1.9156	2,028.2500	2.0282	5.883	0	0	0
2022/03/23	R035	03/11/2022	10.57	Put	Bond Future	4,087.6800	4.0877	3,796.0800	3.7961	(7.134)	0	0	582
2022/03/23	R035	03/11/2022			Bond Future	10.9244	87.9696	10.8575	88.3739	(0.612)	0.0000	0.0000	0
2022/03/23	R035	03/11/2022	11.14	Call	Bond Future	3,649.9200	3.6499	3,839.0200	3.8390	5.181	0	0	0
2022/03/23	R035	03/11/2022	11.14	Put	Bond Future	2,365.1000	2.3651	2,149.9000	2.1499	(9.099)	0	0	0
2022/03/23	R035	03/11/2022	11.05	Put	Bond Future	2,589.9500	2.5900	2,362.6500	2.3626	(8.776)	0	0	0
2022/03/23	R035	03/11/2022	11.13	Call	Bond Future	3,615.3000	3.6153	3,803.0600	3.8031	5.193	0	0	0
2022/03/23	R035	03/11/2022	11.13	Put	Bond Future	2,389.4600	2.3895	2,172.9200	2.1729	(9.062)	0	0	0
2022/03/23	R035	03/11/2022	9.82	Call	Bond Future	545.7600	0.5458	579.0900	0.5791	6.107	0	0	582
2022/03/23	R035	03/11/2022	9.82	Put	Bond Future	7,576.4300	7.5764	7,205.4600	7.2055	(4.896)	0	0	0
2022/03/23	R035	03/11/2022	10.30	Call	Bond Future	1,281.2100	1.2812	1,359.5100	1.3595	6.111	0	0	1,000
2022/03/23	R035	03/11/2022	10.30	Put	Bond Future	5,160.5300	5.1605	4,834.5300	4.8345	(6.317)	0	0	0
2022/03/23	R035	02/02/2023	13.22	Put	Bond Future	598.6100	0.5986	535.0600	0.5351	(10.616)	0	0	1,000
2022/03/23	R035	02/02/2023	10.88	Call	Bond Future	2,795.5700	2.7956	2,995.1400	2.9951	7.139	0	0	0
2022/03/23	R035	02/02/2023	10.88	Put	Bond Future	3,953.4000	3.9534	3,744.1200	3.7441	(5.294)	0	0	0
2022/03/23	R035	02/02/2023	9.81	Call	Bond Future	704.6900	0.7047	751.5300	0.7515	6.647	0	0	582
2022/03/23	R035	02/02/2023	9.81	Put	Bond Future	8,627.6300	8.6276	8,265.6200	8.2656	(4.196)	0	0	0
2022/03/23	R035	02/02/2023	10.30	Put	Bond Future	6,133.0100	6.1330	5,865.8900	5.8659	(4.355)	0	0	0
2022/03/23	R035	02/02/2023	10.66	Call	Bond Future	2,204.6900	2.2047	2,386.1000	2.3861	8.228	0	0	0
2022/03/23	R035	02/02/2023	10.66	Put	Bond Future	4,695.9600	4.6960	4,468.5200	4.4685	(4.843)	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	R035	02/02/2023			Bond Future	11.0749	89.4611	11.0057	89.8700	(0.625)	0.0000	0.0000	0
2022/03/23	R035	02/02/2023	11.05	Call	Bond Future	3,296.5300	3.2965	3,511.0800	3.5111	6.508	0	0	1,000
2022/03/23	R035	02/02/2023	11.05	Put	Bond Future	3,443.4400	3.4434	3,249.1400	3.2491	(5.643)	0	0	0
2022/03/23	R035	02/02/2023	11.06	Call	Bond Future	3,326.9000	3.3269	3,542.5800	3.5426	6.483	0	0	0
2022/03/23	R035	02/02/2023	11.06	Put	Bond Future	3,414.8600	3.4149	3,221.6900	3.2217	(5.657)	0	0	582
2022/03/23	R035	02/02/2023	13.22	Call	Bond Future	11,997.8900	11.9979	12,343.1900	12.3432	2.878	0	0	0
2022/03/23	R035	02/02/2023	10.86	Call	Bond Future	2,739.0600	2.7391	2,937.2600	2.9373	7.236	0	0	0
2022/03/23	R035	02/02/2023	10.86	Put	Bond Future	4,016.9300	4.0169	3,806.2800	3.8063	(5.244)	0	0	0
2022/03/23	R035	02/02/2023	10.87	Call	Bond Future	2,767.0800	2.7671	2,966.1300	2.9661	7.194	0	0	0
2022/03/23	R035	02/02/2023	10.87	Put	Bond Future	3,984.9000	3.9849	3,775.1000	3.7751	(5.265)	0	0	0
2022/03/23	R035	02/02/2023	10.30	Call	Bond Future	1,396.7100	1.3967	1,538.4400	1.5384	10.147	0	0	1,000
2022/03/23	R186	05/05/2022	7.28	Call	Bond Future	3.5800	0.0036	5.7200	0.0057	59.777	0	0	435
2022/03/23	R186	05/05/2022	7.28	Put	Bond Future	5,431.0500	5.4311	5,137.7700	5.1378	(5.400)	0	0	0
2022/03/23	R186	05/05/2022	7.48	Call	Bond Future	9.9800	0.0100	15.5700	0.0156	56.012	0	0	3,600
2022/03/23	R186	05/05/2022	7.48	Put	Bond Future	4,610.2100	4.6102	4,320.3800	4.3204	(6.287)	0	0	0
2022/03/23	R186	05/05/2022	9.18	Call	Bond Future	2,349.6200	2.3496	2,577.5700	2.5776	9.702	0	0	0
2022/03/23	R186	05/05/2022	9.18	Put	Bond Future	216.5900	0.2166	149.1200	0.1491	(31.151)	0	0	454
2022/03/23	R186	05/05/2022	8.32	Call	Bond Future	380.1700	0.3802	450.7500	0.4508	18.565	0	0	0
2022/03/23	R186	05/05/2022	8.32	Put	Bond Future	1,587.8600	1.5879	1,363.0200	1.3630	(14.160)	0	0	0
2022/03/23	R186	05/05/2022	8.14	Call	Bond Future	208.3500	0.2084	252.9200	0.2529	21.392	0	0	454
2022/03/23	R186	05/05/2022	8.14	Put	Bond Future	2,132.0400	2.1320	1,881.1900	1.8812	(11.766)	0	0	0
2022/03/23	R186	05/05/2022			Bond Future	8.6270	111.0274	8.5515	111.3228	(0.875)	0.0000	0.0000	71,300
2022/03/23	R186	05/05/2022	6.73	Call	Bond Future	0.1500	0.0002	0.2400	0.0002	60.000	0	0	3,600
2022/03/23	R186	05/05/2022	6.73	Put	Bond Future	7,742.2900	7.7423	7,446.9600	7.4470	(3.815)	0	0	0
2022/03/23	R186	05/05/2022	8.64	Call	Bond Future	891.5200	0.8915	1,027.5200	1.0275	15.255	0	0	0
2022/03/23	R186	05/05/2022	8.64	Put	Bond Future	840.7900	0.8408	681.3700	0.6814	(18.961)	0	0	4,035
2022/03/23	R186	05/05/2022	8.94	Call	Bond Future	1,624.2000	1.6242	1,815.2900	1.8153	11.765	0	0	0
2022/03/23	R186	05/05/2022	8.94	Put	Bond Future	410.3100	0.4103	305.9800	0.3060	(25.427)	0	0	454
2022/03/23	R186	05/05/2022	8.31	Call	Bond Future	368.7100	0.3687	437.2500	0.4373	18.589	0	0	0
2022/03/23	R186	05/05/2022	8.31	Put	Bond Future	1,616.0200	1.6160	1,389.1400	1.3891	(14.039)	0	0	0
2022/03/23	R186	05/05/2022	8.35	Call	Bond Future	416.3300	0.4163	492.6500	0.4927	18.332	0	0	454
2022/03/23	R186	05/05/2022	8.35	Put	Bond Future	1,505.2600	1.5053	1,286.1600	1.2862	(14.556)	0	0	0
2022/03/23	R186	05/05/2022	7.88	Call	Bond Future	73.7000	0.0737	93.8300	0.0938	27.313	0	0	435
2022/03/23	R186	05/05/2022	7.88	Put	Bond Future	3,042.1100	3.0421	2,766.8200	2.7668	(9.049)	0	0	0
2022/03/23	R186	05/05/2022	8.30	Call	Bond Future	357.3700	0.3574	424.1600	0.4242	18.689	0	0	0
2022/03/23	R186	05/05/2022	8.30	Put	Bond Future	1,644.3200	1.6443	1,415.6900	1.4157	(13.904)	0	0	0
2022/03/23	R186	04/08/2022	8.15	Call	Bond Future	502.4800	0.5025	570.7600	0.5708	13.589	0	0	0
2022/03/23	R186	04/08/2022	8.15	Put	Bond Future	3,161.0500	3.1611	2,932.9000	2.9329	(7.218)	0	0	0
2022/03/23	R186	04/08/2022	9.78	Call	Bond Future	3,838.2500	3.8382	4,073.2100	4.0732	6.122	0	0	0
2022/03/23	R186	04/08/2022	9.78	Put	Bond Future	515.4000	0.5154	453.9300	0.4539	(11.927)	0	0	3,600
2022/03/23	R186	04/08/2022	7.96	Call	Bond Future	342.1700	0.3422	393.1500	0.3931	14.899	0	0	3,600
2022/03/23	R186	04/08/2022			Bond Future	8.8602	107.2410	8.7800	107.5374	(0.906)	0.0000	0.0000	15
2022/03/23	R186	04/08/2022	8.14	Call	Bond Future	492.8200	0.4928	560.1200	0.5601	13.656	0	0	0
2022/03/23	R186	04/08/2022	8.14	Put	Bond Future	3,189.4200	3.1894	2,960.2900	2.9603	(7.184)	0	0	0
2022/03/23	R186	04/08/2022	6.96	Call	Bond Future	40.2100	0.0402	48.3500	0.0484	20.244	0	0	3,600
2022/03/23	R186	04/08/2022	6.96	Put	Bond Future	7,342.8600	7.3429	7,054.5700	7.0546	(3.926)	0	0	0
2022/03/23	R186	04/08/2022	7.96	Put	Bond Future	3,726.0600	3.7261	3,480.6100	3.4806	(6.587)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	R186	04/08/2022	8.13	Call	Bond Future	483.4800	0.4835	549.8300	0.5498	13.723	0	0	0
2022/03/23	R186	04/08/2022	8.13	Put	Bond Future	3,218.1200	3.2181	2,988.0400	2.9880	(7.150)	0	0	0
2022/03/23	R186	03/11/2022	8.53	Call	Bond Future	1,021.4900	1.0215	1,137.5300	1.1375	11.360	0	0	0
2022/03/23	R186	03/11/2022	8.53	Put	Bond Future	2,918.5400	2.9185	2,736.2100	2.7362	(6.247)	0	0	0
2022/03/23	R186	03/11/2022	8.54	Call	Bond Future	1,034.8800	1.0349	1,151.8500	1.1519	11.303	0	0	0
2022/03/23	R186	03/11/2022	8.54	Put	Bond Future	2,896.3800	2.8964	2,714.9800	2.7150	(6.263)	0	0	0
2022/03/23	R186	03/11/2022			Bond Future	9.0696	108.8208	8.9839	109.1192	(0.945)	0.0000	0.0000	0
2022/03/23	R186	03/11/2022	8.55	Call	Bond Future	1,048.3700	1.0484	1,166.2700	1.1663	11.246	0	0	0
2022/03/23	R186	03/11/2022	8.55	Put	Bond Future	2,874.3400	2.8743	2,693.8700	2.6939	(6.279)	0	0	0
2022/03/23	R186	02/02/2023	8.32	Call	Bond Future	867.4500	0.8675	910.9300	0.9109	5.012	0	0	0
2022/03/23	R186	02/02/2023	8.32	Put	Bond Future	3,993.4200	3.9934	3,736.1500	3.7362	(6.442)	0	0	0
2022/03/23	R186	02/02/2023	8.33	Call	Bond Future	878.1400	0.8781	922.5200	0.9225	5.054	0	0	0
2022/03/23	R186	02/02/2023	8.33	Put	Bond Future	3,970.1700	3.9702	3,713.8000	3.7138	(6.457)	0	0	0
2022/03/23	R186	02/02/2023			Bond Future	9.2580	105.3240	9.1662	105.6248	(0.991)	0.0000	0.0000	0
2022/03/23	R186	02/02/2023	8.34	Call	Bond Future	888.9100	0.8889	933.8600	0.9339	5.057	0	0	0
2022/03/23	R186	02/02/2023	8.34	Put	Bond Future	3,947.0100	3.9470	3,691.2100	3.6912	(6.481)	0	0	0
2022/03/23	R197	05/05/2022			Bond Future	329.9393	329.9393	330.0198	330.0198	0.024	0.0000	0.0000	752
2022/03/23	R197	04/08/2022			Bond Future	326.0691	326.0691	326.1111	326.1111	0.013	0.0000	0.0000	0
2022/03/23	R197	03/11/2022			Bond Future	330.9439	330.9439	330.9794	330.9794	0.011	0.0000	0.0000	0
2022/03/23	R197	02/02/2023			Bond Future	327.8527	327.8527	327.8682	327.8682	0.005	0.0000	0.0000	0
2022/03/23	R202	05/05/2022			Bond Future	247.6018	247.6018	247.7171	247.7171	0.047	0.0000	0.0000	6,375
2022/03/23	R202	04/08/2022			Bond Future	246.5421	246.5421	246.6364	246.6364	0.038	0.0000	0.0000	91
2022/03/23	R202	03/11/2022			Bond Future	250.2271	250.2271	250.3173	250.3173	0.036	0.0000	0.0000	0
2022/03/23	R202	02/02/2023			Bond Future	249.8272	249.8272	249.9063	249.9063	0.032	0.0000	0.0000	0
2022/03/23	R209	05/05/2022	9.50	Call	Bond Future	10.9800	0.0110	14.3200	0.0143	30.419	0	0	2,975
2022/03/23	R209	05/05/2022	9.50	Put	Bond Future	6,126.6200	6.1266	5,786.2500	5.7863	(5.556)	0	0	0
2022/03/23	R209	05/05/2022	9.75	Call	Bond Future	55.7100	0.0557	68.8900	0.0689	23.658	0	0	8,525
2022/03/23	R209	05/05/2022	9.75	Put	Bond Future	4,626.5600	4.6266	4,296.0300	4.2960	(7.144)	0	0	0
2022/03/23	R209	05/05/2022	10.25	Call	Bond Future	529.1700	0.5292	614.1300	0.6141	16.055	0	0	0
2022/03/23	R209	05/05/2022	10.25	Put	Bond Future	2,140.1000	2.1401	1,881.3500	1.8813	(12.091)	0	0	11,000
2022/03/23	R209	05/05/2022	10.75	Call	Bond Future	1,892.0600	1.8921	2,103.7900	2.1038	11.190	0	0	0
2022/03/23	R209	05/05/2022	10.75	Put	Bond Future	706.9300	0.7069	574.9500	0.5749	(18.669)	0	0	1,050
2022/03/23	R209	05/05/2022	11.43	Call	Bond Future	4,853.2000	4.8532	5,166.1600	5.1662	6.449	0	0	0
2022/03/23	R209	05/05/2022	11.43	Put	Bond Future	110.0900	0.1101	79.3400	0.0793	(27.932)	0	0	0
2022/03/23	R209	05/05/2022	11.44	Call	Bond Future	4,900.3200	4.9003	5,214.0400	5.2140	6.402	0	0	0
2022/03/23	R209	05/05/2022	11.44	Put	Bond Future	106.8900	0.1069	76.9000	0.0769	(28.057)	0	0	0
2022/03/23	R209	05/05/2022			Bond Future	10.5346	69.7689	10.4731	70.1126	(0.584)	0.0000	0.0000	20,414
2022/03/23	R209	05/05/2022	11.45	Call	Bond Future	4,947.5100	4.9475	5,261.9400	5.2619	6.355	0	0	0
2022/03/23	R209	05/05/2022	11.45	Put	Bond Future	103.8100	0.1038	74.5300	0.0745	(28.205)	0	0	0
2022/03/23	R209	05/05/2022	12.00	Call	Bond Future	7,539.5100	7.5395	7,877.3200	7.8773	4.481	0	0	0
2022/03/23	R209	05/05/2022	12.00	Put	Bond Future	15.6000	0.0156	9.7000	0.0097	(37.821)	0	0	12,050
2022/03/23	R209	04/08/2022	10.58	Call	Bond Future	1,715.9000	1.7159	1,836.3300	1.8363	7.018	0	0	0
2022/03/23	R209	04/08/2022	10.58	Put	Bond Future	2,345.5700	2.3456	2,119.5300	2.1195	(9.637)	0	0	0
2022/03/23	R209	04/08/2022	10.57	Put	Bond Future	2,374.7500	2.3747	2,147.2000	2.1472	(9.582)	0	0	0
2022/03/23	R209	04/08/2022			Bond Future	10.6949	70.7121	10.6315	71.0586	(0.593)	0.0000	0.0000	1,550

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	R209	04/08/2022	10.59	Call	Bond Future	1,742.1200	1.7421	1,864.0500	1.8641	6.999	0	0	0
2022/03/23	R209	04/08/2022	10.59	Put	Bond Future	2,316.6700	2.3167	2,092.1300	2.0921	(9.692)	0	0	0
2022/03/23	R209	04/08/2022	10.57	Call	Bond Future	1,689.8900	1.6899	1,808.8100	1.8088	7.037	0	0	0
2022/03/23	R209	03/11/2022	11.03	Call	Bond Future	3,097.7400	3.0977	3,315.9200	3.3159	7.043	0	0	0
2022/03/23	R209	03/11/2022	11.03	Put	Bond Future	2,097.7100	2.0977	1,965.8100	1.9658	(6.288)	0	0	0
2022/03/23	R209	03/11/2022	9.50	Call	Bond Future	295.6000	0.2956	314.3900	0.3144	6.357	0	0	0
2022/03/23	R209	03/11/2022	9.50	Put	Bond Future	8,004.5500	8.0046	7,673.2600	7.6733	(4.139)	0	0	0
2022/03/23	R209	03/11/2022	10.50	Put	Bond Future	3,528.3900	3.5284	3,340.2200	3.3402	(5.333)	0	0	0
2022/03/23	R209	03/11/2022	9.25	Call	Bond Future	174.3000	0.1743	185.3400	0.1853	6.334	0	0	6,000
2022/03/23	R209	03/11/2022	9.25	Put	Bond Future	9,452.7600	9.4528	9,113.7200	9.1137	(3.587)	0	0	0
2022/03/23	R209	03/11/2022			Bond Future	10.8406	68.6081	10.7752	68.9581	(0.603)	0.0000	0.0000	2,750
2022/03/23	R209	03/11/2022	11.50	Call	Bond Future	4,677.0200	4.6770	4,967.8800	4.9679	6.219	0	0	0
2022/03/23	R209	03/11/2022	11.50	Put	Bond Future	1,283.4000	1.2834	1,224.1800	1.2242	(4.614)	0	0	0
2022/03/23	R209	03/11/2022	11.00	Call	Bond Future	3,006.8900	3.0069	3,219.5200	3.2195	7.071	0	0	0
2022/03/23	R209	03/11/2022	11.00	Put	Bond Future	2,163.8600	2.1639	2,026.4100	2.0264	(6.352)	0	0	6,000
2022/03/23	R209	03/11/2022	11.01	Call	Bond Future	3,037.0400	3.0370	3,251.3900	3.2514	7.058	0	0	0
2022/03/23	R209	03/11/2022	11.01	Put	Bond Future	2,141.6200	2.1416	2,005.8900	2.0059	(6.338)	0	0	0
2022/03/23	R209	03/11/2022	11.02	Call	Bond Future	3,067.3200	3.0673	3,283.5900	3.2836	7.051	0	0	0
2022/03/23	R209	03/11/2022	11.02	Put	Bond Future	2,119.5700	2.1196	1,985.7600	1.9858	(6.313)	0	0	0
2022/03/23	R209	03/11/2022	10.00	Call	Bond Future	734.2800	0.7343	842.5100	0.8425	14.740	0	0	0
2022/03/23	R209	03/11/2022	10.00	Put	Bond Future	5,432.9600	5.4330	5,191.1100	5.1911	(4.452)	0	0	6,000
2022/03/23	R209	03/11/2022	10.50	Call	Bond Future	1,677.0700	1.6771	1,838.9800	1.8390	9.654	0	0	0
2022/03/23	R209	02/02/2023	10.79	Call	Bond Future	2,507.5200	2.5075	2,628.1900	2.6282	4.812	0	0	0
2022/03/23	R209	02/02/2023	10.80	Put	Bond Future	3,449.9700	3.4500	3,217.4200	3.2174	(6.741)	0	0	0
2022/03/23	R209	02/02/2023	10.78	Call	Bond Future	2,482.7000	2.4827	2,602.3600	2.6024	4.820	0	0	0
2022/03/23	R209	02/02/2023			Bond Future	10.9737	69.7414	10.9062	70.0956	(0.614)	0.0000	0.0000	0
2022/03/23	R209	02/02/2023	10.79	Put	Bond Future	3,478.3900	3.4784	3,244.8300	3.2448	(6.715)	0	0	0
2022/03/23	R209	02/02/2023	10.80	Call	Bond Future	2,532.4600	2.5325	2,654.1400	2.6541	4.805	0	0	0
2022/03/23	R209	02/02/2023	10.78	Put	Bond Future	3,507.0000	3.5070	3,272.4300	3.2724	(6.689)	0	0	0
2022/03/23	R210	05/05/2022			Bond Future	219.6918	219.6918	218.8028	218.8028	(0.405)	0.0000	0.0000	1,039
2022/03/23	R210	04/08/2022			Bond Future	222.7165	222.7165	221.8094	221.8094	(0.407)	0.0000	0.0000	266
2022/03/23	R210	03/11/2022			Bond Future	223.1161	223.1161	222.1862	222.1862	(0.417)	0.0000	0.0000	0
2022/03/23	R210	02/02/2023			Bond Future	226.8428	226.8428	225.8925	225.8925	(0.419)	0.0000	0.0000	0
2022/03/23	R213	05/05/2022	10.63	Call	Bond Future	2,728.9800	2.7290	3,021.3100	3.0213	10.712	0	0	0
2022/03/23	R213	05/05/2022	10.65	Put	Bond Future	288.9900	0.2890	214.0300	0.2140	(25.939)	0	0	0
2022/03/23	R213	05/05/2022			Bond Future	10.1405	83.3198	10.0673	83.6905	(0.722)	0.0000	0.0000	25,076
2022/03/23	R213	05/05/2022	10.63	Put	Bond Future	305.6400	0.3056	227.2500	0.2273	(25.648)	0	0	0
2022/03/23	R213	05/05/2022	10.64	Call	Bond Future	2,769.0900	2.7691	3,063.1500	3.0631	10.619	0	0	0
2022/03/23	R213	05/05/2022	10.64	Put	Bond Future	297.2100	0.2972	220.5500	0.2205	(25.793)	0	0	0
2022/03/23	R213	05/05/2022	10.65	Call	Bond Future	2,809.3600	2.8094	3,105.1200	3.1051	10.528	0	0	0
2022/03/23	R213	04/08/2022	9.88	Call	Bond Future	911.2400	0.9112	1,009.4600	1.0095	10.779	0	0	0
2022/03/23	R213	04/08/2022	9.89	Call	Bond Future	928.3400	0.9283	1,027.9900	1.0280	10.734	0	0	0
2022/03/23	R213	04/08/2022	9.90	Put	Bond Future	3,147.5700	3.1476	2,875.2200	2.8752	(8.653)	0	0	0
2022/03/23	R213	04/08/2022			Bond Future	10.3424	84.4104	10.2663	84.7840	(0.736)	0.0000	0.0000	0
2022/03/23	R213	04/08/2022	9.88	Put	Bond Future	3,214.7000	3.2147	2,939.3000	2.9393	(8.567)	0	0	0
2022/03/23	R213	04/08/2022	9.89	Put	Bond Future	3,181.1000	3.1811	2,907.1300	2.9071	(8.612)	0	0	0

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2022/03/23	R213	04/08/2022	9.90	Call	Bond Future	945.4600	0.9455	1,046.7300	1.0467	10.711	0	0	0
2022/03/23	R213	03/11/2022	10.38	Call	Bond Future	2,025.5500	2.0256	2,186.7200	2.1867	7.957	0	0	0
2022/03/23	R213	03/11/2022	10.38	Put	Bond Future	2,687.7700	2.6878	2,471.7000	2.4717	(8.039)	0	0	0
2022/03/23	R213	03/11/2022	10.39	Call	Bond Future	2,048.6200	2.0486	2,211.0100	2.2110	7.927	0	0	0
2022/03/23	R213	03/11/2022	10.39	Put	Bond Future	2,662.8000	2.6628	2,447.9500	2.4479	(8.069)	0	0	0
2022/03/23	R213	03/11/2022	10.37	Call	Bond Future	2,002.8800	2.0029	2,162.8100	2.1628	7.985	0	0	0
2022/03/23	R213	03/11/2022	10.37	Put	Bond Future	2,713.1800	2.7132	2,495.8700	2.4959	(8.009)	0	0	200
2022/03/23	R213	03/11/2022	9.19	Call	Bond Future	324.7800	0.3248	365.2300	0.3652	12.455	0	0	476
2022/03/23	R213	03/11/2022	9.19	Put	Bond Future	6,971.2700	6.9713	6,634.4800	6.6345	(4.831)	0	0	0
2022/03/23	R213	03/11/2022			Bond Future	10.5185	82.1339	10.4394	82.5111	(0.752)	0.0000	0.0000	0
2022/03/23	R213	03/11/2022	10.40	Call	Bond Future	2,071.8200	2.0718	2,235.4600	2.2355	7.898	0	0	0
2022/03/23	R213	03/11/2022	10.40	Put	Bond Future	2,637.9900	2.6380	2,424.3900	2.4244	(8.097)	0	0	0
2022/03/23	R213	03/11/2022	9.98	Call	Bond Future	1,215.9800	1.2160	1,330.8700	1.3309	9.448	0	0	0
2022/03/23	R213	03/11/2022	9.98	Put	Bond Future	3,829.8900	3.8299	3,567.5400	3.5675	(6.850)	0	0	200
2022/03/23	R213	03/11/2022	10.19	Call	Bond Future	1,613.7700	1.6138	1,752.0500	1.7521	8.569	0	0	0
2022/03/23	R213	03/11/2022	10.19	Put	Bond Future	3,195.7000	3.1957	2,956.7400	2.9567	(7.478)	0	0	476
2022/03/23	R213	03/11/2022	9.13	Call	Bond Future	291.4000	0.2914	328.3300	0.3283	12.673	0	0	200
2022/03/23	R213	03/11/2022	9.13	Put	Bond Future	7,254.1600	7.2542	6,913.8500	6.9138	(4.691)	0	0	0
2022/03/23	R213	03/11/2022	9.84	Call	Bond Future	985.8800	0.9859	1,084.4300	1.0844	9.996	0	0	0
2022/03/23	R213	03/11/2022	9.84	Put	Bond Future	4,296.9400	4.2969	4,018.2500	4.0182	(6.486)	0	0	476
2022/03/23	R213	02/02/2023	10.43	Put	Bond Future	3,320.4700	3.3205	3,078.6000	3.0786	(7.284)	0	0	0
2022/03/23	R213	02/02/2023	12.20	Call	Bond Future	7,466.0100	7.4660	7,761.4000	7.7614	3.956	0	0	0
2022/03/23	R213	02/02/2023	12.20	Put	Bond Future	815.9300	0.8159	729.8700	0.7299	(10.547)	0	0	935
2022/03/23	R213	02/02/2023	10.22	Put	Bond Future	3,887.6600	3.8877	3,624.0500	3.6240	(6.781)	0	0	0
2022/03/23	R213	02/02/2023	10.23	Call	Bond Future	1,741.1700	1.7412	1,860.3300	1.8603	6.844	0	0	0
2022/03/23	R213	02/02/2023	10.35	Call	Bond Future	1,981.6300	1.9816	2,112.8600	2.1129	6.622	0	0	0
2022/03/23	R213	02/02/2023	10.35	Put	Bond Future	3,528.6000	3.5286	3,278.3800	3.2784	(7.091)	0	0	476
2022/03/23	R213	02/02/2023	10.01	Call	Bond Future	1,343.0000	1.3430	1,441.3300	1.4413	7.322	0	0	0
2022/03/23	R213	02/02/2023			Bond Future	10.6805	83.5243	10.5983	83.9058	(0.770)	0.0000	0.0000	0
2022/03/23	R213	02/02/2023	10.43	Call	Bond Future	2,151.3800	2.1514	2,290.9600	2.2910	6.488	0	0	935
2022/03/23	R213	02/02/2023	10.22	Call	Bond Future	1,721.8900	1.7219	1,839.7300	1.8397	6.844	0	0	0
2022/03/23	R213	02/02/2023	10.23	Put	Bond Future	3,859.1300	3.8591	3,596.8400	3.5968	(6.797)	0	0	0
2022/03/23	R213	02/02/2023	9.16	Call	Bond Future	417.9400	0.4179	454.9400	0.4549	8.853	0	0	476
2022/03/23	R213	02/02/2023	9.16	Put	Bond Future	7,857.0600	7.8571	7,512.6100	7.5126	(4.384)	0	0	0
2022/03/23	R213	02/02/2023	10.01	Put	Bond Future	4,520.9600	4.5210	4,237.8400	4.2378	(6.262)	0	0	476
2022/03/23	R213	02/02/2023	10.21	Call	Bond Future	1,702.4400	1.7024	1,819.5600	1.8196	6.880	0	0	0
2022/03/23	R213	02/02/2023	10.21	Put	Bond Future	3,916.0600	3.9161	3,651.7300	3.6517	(6.750)	0	0	0
2022/03/23	R214	05/05/2022	11.73	Put	Bond Future	107.4500	0.1074	89.7600	0.0898	(16.463)	0	0	0
2022/03/23	R214	05/05/2022	11.74	Put	Bond Future	104.3400	0.1043	87.1200	0.0871	(16.504)	0	0	0
2022/03/23	R214	05/05/2022	11.75	Call	Bond Future	5,032.5000	5.0325	5,429.8500	5.4299	7.896	0	0	0
2022/03/23	R214	05/05/2022			Bond Future	10.8390	66.7009	10.7674	67.1150	(0.661)	0.0000	0.0000	15,322
2022/03/23	R214	05/05/2022	11.73	Call	Bond Future	4,936.7400	4.9367	5,333.1800	5.3332	8.030	0	0	0
2022/03/23	R214	05/05/2022	11.74	Call	Bond Future	4,984.6000	4.9846	5,381.5100	5.3815	7.963	0	0	0
2022/03/23	R214	05/05/2022	11.75	Put	Bond Future	101.3400	0.1013	84.5600	0.0846	(16.558)	0	0	0
2022/03/23	R214	04/08/2022	10.98	Put	Bond Future	2,178.6100	2.1786	1,938.4800	1.9385	(11.022)	0	0	0
2022/03/23	R214	04/08/2022	10.99	Call	Bond Future	2,097.9500	2.0979	2,277.6500	2.2776	8.566	0	0	0
2022/03/23	R214	04/08/2022			Bond Future	10.9995	67.5722	10.9255	67.9902	(0.672)	0.0000	0.0000	1,337

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/23	R214	04/08/2022	10.97	Call	Bond Future	2,039.8400	2.0398	2,215.9400	2.2159	8.633	0	0	0
2022/03/23	R214	04/08/2022	10.97	Put	Bond Future	2,205.9900	2.2060	1,964.0600	1.9641	(10.967)	0	0	0
2022/03/23	R214	04/08/2022	10.98	Call	Bond Future	2,068.8700	2.0689	2,246.7700	2.2468	8.599	0	0	0
2022/03/23	R214	04/08/2022	10.99	Put	Bond Future	2,151.3400	2.1513	1,913.0100	1.9130	(11.078)	0	0	0
2022/03/23	R214	03/11/2022	11.34	Call	Bond Future	3,271.9800	3.2720	3,486.8400	3.4868	6.567	0	0	0
2022/03/23	R214	03/11/2022	11.36	Put	Bond Future	2,131.0900	2.1311	1,926.0100	1.9260	(9.623)	0	0	0
2022/03/23	R214	03/11/2022			Bond Future	11.1384	65.2982	11.0621	65.7209	(0.685)	0.0000	0.0000	0
2022/03/23	R214	03/11/2022	11.34	Put	Bond Future	2,175.2300	2.1752	1,967.4100	1.9674	(9.554)	0	0	0
2022/03/23	R214	03/11/2022	11.35	Call	Bond Future	3,303.4400	3.3034	3,519.6800	3.5197	6.546	0	0	0
2022/03/23	R214	03/11/2022	11.35	Put	Bond Future	2,153.0600	2.1531	1,946.6200	1.9466	(9.588)	0	0	0
2022/03/23	R214	03/11/2022	11.36	Call	Bond Future	3,335.0400	3.3350	3,552.6400	3.5526	6.525	0	0	0
2022/03/23	R214	02/02/2023	11.07	Call	Bond Future	2,604.2600	2.6043	2,765.6500	2.7656	6.197	0	0	0
2022/03/23	R214	02/02/2023	11.07	Put	Bond Future	3,678.6100	3.6786	3,411.8700	3.4119	(7.251)	0	0	0
2022/03/23	R214	02/02/2023	11.08	Call	Bond Future	2,630.0000	2.6300	2,792.6000	2.7926	6.183	0	0	0
2022/03/23	R214	02/02/2023	11.08	Put	Bond Future	3,648.8300	3.6488	3,383.3000	3.3833	(7.277)	0	0	0
2022/03/23	R214	02/02/2023			Bond Future	11.2659	66.4058	11.1872	66.8339	(0.698)	0.0000	0.0000	0
2022/03/23	R214	02/02/2023	11.09	Call	Bond Future	2,655.8700	2.6559	2,819.9400	2.8199	6.178	0	0	0
2022/03/23	R214	02/02/2023	11.09	Put	Bond Future	3,619.2400	3.6192	3,355.1800	3.3552	(7.296)	0	0	0
2022/03/23	R248	05/05/2022	11.79	Call	Bond Future	6,624.8300	6.6248	7,166.2100	7.1662	8.172	0	0	0
2022/03/23	R248	05/05/2022	11.79	Put	Bond Future	108.6100	0.1086	87.8800	0.0879	(19.087)	0	0	0
2022/03/23	R248	05/05/2022	11.80	Call	Bond Future	6,684.6000	6.6846	7,226.2300	7.2262	8.103	0	0	0
2022/03/23	R248	05/05/2022			Bond Future	10.8282	83.7312	10.7514	84.2933	(0.709)	0.0000	0.0000	193,475
2022/03/23	R248	05/05/2022	11.80	Put	Bond Future	105.4700	0.1055	84.9900	0.0850	(19.418)	0	0	0
2022/03/23	R248	05/05/2022	11.81	Call	Bond Future	6,744.3500	6.7443	7,286.2300	7.2862	8.035	0	0	0
2022/03/23	R248	05/05/2022	11.81	Put	Bond Future	102.3900	0.1024	82.1600	0.0822	(19.758)	0	0	0
2022/03/23	R248	04/08/2022	10.98	Call	Bond Future	2,634.4900	2.6345	2,887.9800	2.8880	9.622	0	0	0
2022/03/23	R248	04/08/2022	10.98	Put	Bond Future	2,685.5600	2.6856	2,371.6000	2.3716	(11.691)	0	0	0
2022/03/23	R248	04/08/2022	10.99	Call	Bond Future	2,671.4900	2.6715	2,927.4300	2.9274	9.580	0	0	0
2022/03/23	R248	04/08/2022	10.99	Put	Bond Future	2,651.5500	2.6515	2,340.0400	2.3400	(11.748)	0	0	0
2022/03/23	R248	04/08/2022	10.20	Call	Bond Future	555.2300	0.5552	626.1200	0.6261	12.768	0	0	1,700
2022/03/23	R248	04/08/2022	10.40	Put	Bond Future	5,286.6000	5.2866	4,830.0100	4.8300	(8.637)	0	0	0
2022/03/23	R248	04/08/2022			Bond Future	10.9872	84.8252	10.9077	85.3926	(0.723)	0.0000	0.0000	6,533
2022/03/23	R248	04/08/2022	11.00	Call	Bond Future	2,708.7400	2.7087	2,967.3400	2.9673	9.547	0	0	0
2022/03/23	R248	04/08/2022	11.00	Put	Bond Future	2,617.8900	2.6179	2,309.0400	2.3090	(11.798)	0	0	0
2022/03/23	R248	04/08/2022	10.90	Call	Bond Future	2,347.1200	2.3471	2,580.3100	2.5803	9.935	0	0	1,700
2022/03/23	R248	04/08/2022	10.90	Put	Bond Future	2,970.2200	2.9702	2,635.9600	2.6360	(11.254)	0	0	0
2022/03/23	R248	04/08/2022	9.70	Call	Bond Future	130.7500	0.1307	149.0000	0.1490	13.958	0	0	0
2022/03/23	R248	04/08/2022	9.70	Put	Bond Future	10,247.0700	10.2471	9,697.8700	9.6979	(5.360)	0	0	0
2022/03/23	R248	04/08/2022	10.20	Put	Bond Future	6,497.2700	6.4973	6,000.7100	6.0007	(7.643)	0	0	0
2022/03/23	R248	04/08/2022	10.40	Call	Bond Future	923.9100	0.9239	1,034.7700	1.0348	11.999	0	0	0
2022/03/23	R248	03/11/2022	11.32	Call	Bond Future	4,067.8500	4.0679	4,445.4100	4.4454	9.282	0	0	0
2022/03/23	R248	03/11/2022	11.30	Put	Bond Future	2,787.4700	2.7875	2,585.3800	2.5854	(7.250)	0	0	0
2022/03/23	R248	03/11/2022	11.31	Put	Bond Future	2,758.9900	2.7590	2,559.8500	2.5599	(7.218)	0	0	0
2022/03/23	R248	03/11/2022			Bond Future	11.1247	81.6722	11.0426	82.2462	(0.738)	0.0000	0.0000	0
2022/03/23	R248	03/11/2022	11.32	Put	Bond Future	2,730.7700	2.7308	2,534.3100	2.5343	(7.194)	0	0	0
2022/03/23	R248	03/11/2022	11.30	Call	Bond Future	3,989.4500	3.9894	4,361.3800	4.3614	9.323	0	0	0
2022/03/23	R248	03/11/2022	11.31	Call	Bond Future	4,028.5700	4.0286	4,403.4500	4.4035	9.306	0	0	0

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2022/03/23	R248	02/02/2023	11.08	Call	Bond Future	3,324.2600	3.3243	3,558.7600	3.5588	7.054	0	0	0
2022/03/23	R248	02/02/2023	11.08	Put	Bond Future	4,502.7500	4.5027	4,155.7600	4.1558	(7.706)	0	0	0
2022/03/23	R248	02/02/2023			Bond Future	11.2509	83.0579	11.1660	83.6394	(0.754)	0.0000	0.0000	0
2022/03/23	R248	02/02/2023	11.06	Call	Bond Future	3,259.4000	3.2594	3,490.2500	3.4902	7.083	0	0	0
2022/03/23	R248	02/02/2023	11.06	Put	Bond Future	4,577.8100	4.5778	4,227.1700	4.2272	(7.660)	0	0	0
2022/03/23	R248	02/02/2023	11.07	Call	Bond Future	3,291.6000	3.2916	3,524.4300	3.5244	7.073	0	0	0
2022/03/23	R248	02/02/2023	11.07	Put	Bond Future	4,539.9900	4.5400	4,191.3300	4.1913	(7.680)	0	0	0
Total												1272897	