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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/03/2022 TO 31/03/2022

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
2022/03/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	2025	05/05/2022		Bond Future	159.7053	159.7053	159.7916	159.7916	0.054	0.0000	0.0000	5,484
2022/03/31	2025	04/08/2022		Bond Future	160.2466	160.2466	160.3330	160.3330	0.054	0.0000	0.0000	1,130
2022/03/31	2025	03/11/2022		Bond Future	162.6439	162.6439	162.7303	162.7303	0.053	0.0000	0.0000	0
2022/03/31	2025	02/02/2023		Bond Future	163.7475	163.7475	163.8340	163.8340	0.053	0.0000	0.0000	0
2022/03/31	2029	05/05/2022		Bond Future	116.6000	116.6000	116.6779	116.6779	0.067	0.0000	0.0000	2,745
2022/03/31	2029	04/08/2022		Bond Future	118.1799	118.1799	118.2581	118.2581	0.066	0.0000	0.0000	1,844
2022/03/31	2029	03/11/2022		Bond Future	118.7162	118.7162	118.7946	118.7946	0.066	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
2022/03/31	2029	02/02/2023			Bond Future	120.7368	120.7368	120.8155	120.8155	0.065	0.0000	0.0000	0
2022/03/31	2030	05/05/2022	8.14	Call	Bond Future	0.2500	0.0003	0.1200	0.0001	(52.000)	0	0	1,800
2022/03/31	2030	05/05/2022	8.14	Put	Bond Future	7,918.2000	7.9182	8,112.3600	8.1124	2.452	0	0	0
2022/03/31	2030	05/05/2022	8.47	Call	Bond Future	3.3100	0.0033	2.0000	0.0020	(39.577)	0	0	1,073
2022/03/31	2030	05/05/2022	10.21	Call	Bond Future	3,053.7900	3.0538	2,911.9400	2.9119	(4.645)	0	0	0
2022/03/31	2030	05/05/2022	10.21	Put	Bond Future	140.9300	0.1409	193.3700	0.1934	37.210	0	0	0
2022/03/31	2030	05/05/2022	9.95	Call	Bond Future	1,993.4600	1.9935	1,881.4200	1.8814	(5.620)	0	0	0
2022/03/31	2030	05/05/2022	9.65	Put	Bond Future	872.7400	0.8727	996.6100	0.9966	14.193	0	0	5,000
2022/03/31	2030	05/05/2022	8.81	Put	Bond Future	4,265.7200	4.2657	4,454.3200	4.4543	4.421	0	0	0
2022/03/31	2030	05/05/2022	8.89	Put	Bond Future	3,854.0600	3.8541	4,041.1300	4.0411	4.854	0	0	0
2022/03/31	2030	05/05/2022	9.15	Call	Bond Future	168.8500	0.1689	153.4900	0.1535	(9.097)	0	0	7,500
2022/03/31	2030	05/05/2022	9.15	Put	Bond Future	2,603.4000	2.6034	2,782.3300	2.7823	6.873	0	0	0
2022/03/31	2030	05/05/2022			Bond Future	9.6228	93.4587	9.6612	93.2644	0.399	0.0000	0.0000	68,898
2022/03/31	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/03/31	2030	05/05/2022	7.73	Put	Bond Future	10,259.2800	10.2593	10,453.5700	10.4536	1.894	0	0	0
2022/03/31	2030	05/05/2022	8.47	Put	Bond Future	6,086.0400	6.0860	6,279.0200	6.2790	3.171	0	0	0
2022/03/31	2030	05/05/2022	11.04	Call	Bond Future	6,834.9600	6.8350	6,643.3000	6.6433	(2.804)	0	0	0
2022/03/31	2030	05/05/2022	11.04	Put	Bond Future	4.8200	0.0048	7.4500	0.0075	54.564	0	0	1,800
2022/03/31	2030	05/05/2022	9.95	Put	Bond Future	355.4200	0.3554	437.6700	0.4377	23.142	0	0	1,073
2022/03/31	2030	05/05/2022	10.19	Call	Bond Future	2,967.6700	2.9677	2,827.8800	2.8279	(4.710)	0	0	0
2022/03/31	2030	05/05/2022	10.19	Put	Bond Future	152.0400	0.1520	206.5400	0.2065	35.846	0	0	0
2022/03/31	2030	05/05/2022	10.20	Call	Bond Future	3,010.6500	3.0106	2,869.8300	2.8698	(4.677)	0	0	0
2022/03/31	2030	05/05/2022	10.20	Put	Bond Future	146.3900	0.1464	199.8600	0.1999	36.526	0	0	200
2022/03/31	2030	05/05/2022	9.35	Call	Bond Future	386.9400	0.3869	358.5600	0.3586	(7.334)	0	0	0
2022/03/31	2030	05/05/2022	9.35	Put	Bond Future	1,781.6200	1.7816	1,947.5300	1.9475	9.312	0	0	1,073
2022/03/31	2030	05/05/2022	9.60	Call	Bond Future	879.1000	0.8791	817.8300	0.8178	(6.970)	0	0	0
2022/03/31	2030	05/05/2022	9.60	Put	Bond Future	994.5000	0.9945	1,127.5200	1.1275	13.376	0	0	5,000
2022/03/31	2030	05/05/2022	9.65	Call	Bond Future	1,010.5000	1.0105	940.0800	0.9401	(6.969)	0	0	0
2022/03/31	2030	05/05/2022	8.81	Call	Bond Future	29.1500	0.0292	23.4600	0.0235	(19.520)	0	0	200
2022/03/31	2030	05/05/2022	8.89	Call	Bond Future	45.4200	0.0454	38.2000	0.0382	(15.896)	0	0	1,800
2022/03/31	2030	04/08/2022	9.56	Call	Bond Future	1,171.3500	1.1714	1,118.1000	1.1181	(4.546)	0	0	0
2022/03/31	2030	04/08/2022	9.56	Put	Bond Future	2,490.6300	2.4906	2,634.9400	2.6349	5.794	0	0	0
2022/03/31	2030	04/08/2022	10.95	Call	Bond Future	5,630.6100	5.6306	5,488.3200	5.4883	(2.527)	0	0	0
2022/03/31	2030	04/08/2022	10.95	Put	Bond Future	351.6000	0.3516	406.8700	0.4069	15.720	0	0	800
2022/03/31	2030	04/08/2022			Bond Future	9.8275	90.6960	9.8680	90.4985	0.412	0.0000	0.0000	24,874
2022/03/31	2030	04/08/2022	9.05	Call	Bond Future	415.0700	0.4151	395.8000	0.3958	(4.643)	0	0	800
2022/03/31	2030	04/08/2022	9.05	Put	Bond Future	4,317.7100	4.3177	4,496.0000	4.4960	4.129	0	0	0
2022/03/31	2030	04/08/2022	9.54	Call	Bond Future	1,131.7700	1.1318	1,080.5000	1.0805	(4.530)	0	0	0
2022/03/31	2030	04/08/2022	9.54	Put	Bond Future	2,550.6600	2.5507	2,696.9500	2.6969	5.735	0	0	0
2022/03/31	2030	04/08/2022	9.55	Call	Bond Future	1,151.4500	1.1514	1,099.2000	1.0992	(4.538)	0	0	0
2022/03/31	2030	04/08/2022	9.55	Put	Bond Future	2,520.5200	2.5205	2,665.8300	2.6658	5.765	0	0	0
2022/03/31	2030	04/08/2022	8.30	Call	Bond Future	69.6600	0.0697	56.4200	0.0564	(19.007)	0	0	800
2022/03/31	2030	04/08/2022	8.30	Put	Bond Future	7,940.8000	7.9408	8,125.1200	8.1251	2.321	0	0	0
2022/03/31	2030	03/11/2022	10.10	Call	Bond Future	2,517.7800	2.5178	2,430.6500	2.4306	(3.461)	0	0	0
2022/03/31	2030	03/11/2022	10.10	Put	Bond Future	2,040.4400	2.0404	2,154.5300	2.1545	5.591	0	0	0
2022/03/31	2030	03/11/2022			Bond Future	9.9988	92.0344	10.0414	91.8331	0.426	0.0000	0.0000	0
2022/03/31	2030	03/11/2022	10.09	Call	Bond Future	2,491.6700	2.4917	2,405.2200	2.4052	(3.470)	0	0	0

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2022/03/31	2030	03/11/2022	10.09	Put	Bond Future	2,061.3400	2.0613	2,176.1100	2.1761	5.568	0	0	0
2022/03/31	2030	03/11/2022	10.08	Call	Bond Future	2,465.9800	2.4660	2,379.9300	2.3799	(3.489)	0	0	0
2022/03/31	2030	03/11/2022	10.08	Put	Bond Future	2,082.6900	2.0827	2,197.8600	2.1979	5.530	0	0	0
2022/03/31	2030	02/02/2023	10.01	Put	Bond Future	2,938.4500	2.9385	3,076.0300	3.0760	4.682	0	0	0
2022/03/31	2030	02/02/2023	9.94	Put	Bond Future	3,106.5300	3.1065	3,249.7200	3.2497	4.609	0	0	102
2022/03/31	2030	02/02/2023	9.99	Call	Bond Future	2,245.4600	2.2455	2,179.1200	2.1791	(2.954)	0	0	0
2022/03/31	2030	02/02/2023	10.00	Call	Bond Future	2,268.2000	2.2682	2,200.9600	2.2010	(2.964)	0	0	0
2022/03/31	2030	02/02/2023	9.20	Call	Bond Future	902.0400	0.9020	844.7900	0.8448	(6.347)	0	0	0
2022/03/31	2030	02/02/2023	9.20	Put	Bond Future	5,393.9000	5.3939	5,542.0400	5.5420	2.746	0	0	0
2022/03/31	2030	02/02/2023	9.66	Call	Bond Future	1,569.8400	1.5698	1,528.0700	1.5281	(2.661)	0	0	0
2022/03/31	2030	02/02/2023	9.66	Put	Bond Future	3,853.7900	3.8538	4,017.4100	4.0174	4.246	0	0	102
2022/03/31	2030	02/02/2023	9.80	Call	Bond Future	1,840.2100	1.8402	1,789.2600	1.7893	(2.769)	0	0	0
2022/03/31	2030	02/02/2023	8.81	Put	Bond Future	6,950.7200	6.9507	7,118.8000	7.1188	2.418	0	0	0
2022/03/31	2030	02/02/2023			Bond Future	10.1508	89.5776	10.1957	89.3722	0.442	0.0000	0.0000	0
2022/03/31	2030	02/02/2023	10.01	Call	Bond Future	2,290.7300	2.2907	2,222.9200	2.2229	(2.960)	0	0	0
2022/03/31	2030	02/02/2023	9.94	Call	Bond Future	2,134.5300	2.1345	2,072.3300	2.0723	(2.914)	0	0	0
2022/03/31	2030	02/02/2023	9.99	Put	Bond Future	2,985.6800	2.9857	3,124.7300	3.1247	4.657	0	0	0
2022/03/31	2030	02/02/2023	10.00	Put	Bond Future	2,962.1600	2.9622	3,100.3100	3.1003	4.664	0	0	0
2022/03/31	2030	02/02/2023	9.80	Put	Bond Future	3,465.2000	3.4652	3,619.6400	3.6196	4.457	0	0	0
2022/03/31	2030	02/02/2023	8.81	Call	Bond Future	534.3100	0.5343	497.0000	0.4970	(6.983)	0	0	102
2022/03/31	2032	05/05/2022	10.29	Put	Bond Future	400.1100	0.4001	496.8000	0.4968	24.166	0	0	0
2022/03/31	2032	05/05/2022	11.18	Call	Bond Future	6,662.0000	6.6620	6,358.2800	6.3583	(4.559)	0	0	0
2022/03/31	2032	05/05/2022	11.18	Put	Bond Future	14.5700	0.0146	19.7900	0.0198	35.827	0	0	780
2022/03/31	2032	05/05/2022	10.98	Call	Bond Future	5,633.1900	5.6332	5,338.5200	5.3385	(5.231)	0	0	0
2022/03/31	2032	05/05/2022	10.98	Put	Bond Future	32.3100	0.0323	46.5800	0.0466	44.166	0	0	993
2022/03/31	2032	05/05/2022	11.02	Put	Bond Future	27.6100	0.0276	39.7000	0.0397	43.788	0	0	0
2022/03/31	2032	05/05/2022	11.03	Call	Bond Future	5,890.7100	5.8907	5,593.2800	5.5933	(5.049)	0	0	0
2022/03/31	2032	05/05/2022	11.03	Put	Bond Future	26.5300	0.0265	38.0400	0.0380	43.385	0	0	0
2022/03/31	2032	05/05/2022			Bond Future	9.9639	90.2583	10.0177	89.9493	0.540	0.0000	0.0000	141,140
2022/03/31	2032	05/05/2022	9.58	Call	Bond Future	257.1200	0.2571	213.4800	0.2135	(16.973)	0	0	780
2022/03/31	2032	05/05/2022	9.58	Put	Bond Future	2,503.1000	2.5031	2,768.4000	2.7684	10.599	0	0	0
2022/03/31	2032	05/05/2022	10.18	Call	Bond Future	1,799.5600	1.7996	1,610.7600	1.6108	(10.491)	0	0	780
2022/03/31	2032	05/05/2022	10.18	Put	Bond Future	567.3500	0.5673	687.4900	0.6875	21.176	0	0	0
2022/03/31	2032	05/05/2022	10.29	Call	Bond Future	2,250.8200	2.2508	2,038.5700	2.0386	(9.430)	0	0	993
2022/03/31	2032	05/05/2022	11.04	Call	Bond Future	5,942.2100	5.9422	5,644.2200	5.6442	(5.015)	0	0	0
2022/03/31	2032	05/05/2022	11.04	Put	Bond Future	25.5100	0.0255	36.4600	0.0365	42.924	0	0	0
2022/03/31	2032	05/05/2022	11.02	Call	Bond Future	5,839.2200	5.8392	5,542.3700	5.5424	(5.084)	0	0	0
2022/03/31	2032	04/08/2022	10.20	Put	Bond Future	1,789.7400	1.7897	1,982.9900	1.9830	10.798	0	0	0
2022/03/31	2032	04/08/2022	10.21	Put	Bond Future	1,765.3900	1.7654	1,956.5400	1.9565	10.828	0	0	0
2022/03/31	2032	04/08/2022	10.22	Call	Bond Future	2,146.8300	2.1468	2,021.9100	2.0219	(5.819)	0	0	0
2022/03/31	2032	04/08/2022	9.40	Call	Bond Future	401.3400	0.4013	367.3600	0.3674	(8.467)	0	0	1,300
2022/03/31	2032	04/08/2022	9.40	Put	Bond Future	4,711.7000	4.7117	4,991.4800	4.9915	5.938	0	0	0
2022/03/31	2032	04/08/2022	9.72	Call	Bond Future	863.1700	0.8632	825.0600	0.8251	(4.415)	0	0	800
2022/03/31	2032	04/08/2022	9.72	Put	Bond Future	3,294.4600	3.2945	3,570.1100	3.5701	8.367	0	0	0
2022/03/31	2032	04/08/2022	8.97	Call	Bond Future	134.9700	0.1350	108.1100	0.1081	(19.901)	0	0	800
2022/03/31	2032	04/08/2022	8.97	Put	Bond Future	7,051.7100	7.0517	7,338.6100	7.3386	4.069	0	0	0
2022/03/31	2032	04/08/2022			Bond Future	10.1473	91.4588	10.2035	91.1450	0.555	0.0000	0.0000	2,140

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2022/03/31	2032	04/08/2022	11.60	Call	Bond Future	7,859.7400	7.8597	7,596.7400	7.5967	(3.346)	0	0	0
2022/03/31	2032	04/08/2022	11.60	Put	Bond Future	213.0400	0.2130	263.8000	0.2638	23.827	0	0	800
2022/03/31	2032	04/08/2022	11.89	Call	Bond Future	9,201.7900	9.2018	8,922.4000	8.9224	(3.036)	0	0	0
2022/03/31	2032	04/08/2022	11.89	Put	Bond Future	135.8400	0.1358	170.2100	0.1702	25.302	0	0	0
2022/03/31	2032	04/08/2022	10.20	Call	Bond Future	2,083.8600	2.0839	1,963.3500	1.9634	(5.783)	0	0	0
2022/03/31	2032	04/08/2022	10.21	Call	Bond Future	2,115.1300	2.1151	1,992.5200	1.9925	(5.797)	0	0	0
2022/03/31	2032	04/08/2022	10.22	Put	Bond Future	1,741.5200	1.7415	1,930.3600	1.9304	10.843	0	0	0
2022/03/31	2032	04/08/2022	10.10	Call	Bond Future	1,783.0300	1.7830	1,684.6900	1.6847	(5.515)	0	0	1,300
2022/03/31	2032	04/08/2022	10.10	Put	Bond Future	2,047.6900	2.0477	2,263.1100	2.2631	10.520	0	0	0
2022/03/31	2032	03/11/2022	10.56	Put	Bond Future	1,933.3000	1.9333	2,116.9200	2.1169	9.498	0	0	180
2022/03/31	2032	03/11/2022	10.11	Put	Bond Future	3,073.1500	3.0731	3,304.8900	3.3049	7.541	0	0	454
2022/03/31	2032	03/11/2022	10.16	Call	Bond Future	2,103.0300	2.1030	2,008.2600	2.0083	(4.506)	0	0	0
2022/03/31	2032	03/11/2022	10.16	Put	Bond Future	2,926.4800	2.9265	3,150.7600	3.1508	7.664	0	0	180
2022/03/31	2032	03/11/2022	9.36	Call	Bond Future	587.7500	0.5877	548.1100	0.5481	(6.744)	0	0	454
2022/03/31	2032	03/11/2022	9.36	Put	Bond Future	5,964.0500	5.9640	6,243.4600	6.2435	4.685	0	0	0
2022/03/31	2032	03/11/2022	9.46	Put	Bond Future	5,487.4000	5.4874	5,780.7900	5.7808	5.347	0	0	0
2022/03/31	2032	03/11/2022	9.92	Call	Bond Future	1,519.5200	1.5195	1,459.7400	1.4597	(3.934)	0	0	750
2022/03/31	2032	03/11/2022	9.92	Put	Bond Future	3,677.4400	3.6774	3,936.7100	3.9367	7.050	0	0	0
2022/03/31	2032	03/11/2022	9.31	Put	Bond Future	6,209.4800	6.2095	6,482.8600	6.4829	4.403	0	0	0
2022/03/31	2032	03/11/2022			Bond Future	10.3105	88.6550	10.3693	88.3360	0.570	0.0000	0.0000	0
2022/03/31	2032	03/11/2022	10.67	Call	Bond Future	3,641.6100	3.6416	3,501.8000	3.5018	(3.839)	0	0	750
2022/03/31	2032	03/11/2022	10.67	Put	Bond Future	1,715.0700	1.7151	1,894.3100	1.8943	10.451	0	0	0
2022/03/31	2032	03/11/2022	11.55	Call	Bond Future	7,083.3400	7.0833	6,874.1500	6.8741	(2.953)	0	0	0
2022/03/31	2032	03/11/2022	11.55	Put	Bond Future	672.7100	0.6727	782.5700	0.7826	16.331	0	0	500
2022/03/31	2032	03/11/2022	12.30	Call	Bond Future	10,302.5900	10.3026	10,035.6700	10.0357	(2.591)	0	0	0
2022/03/31	2032	03/11/2022	12.30	Put	Bond Future	314.6600	0.3147	366.7900	0.3668	16.567	0	0	750
2022/03/31	2032	03/11/2022	10.49	Call	Bond Future	3,052.8600	3.0529	2,920.6800	2.9207	(4.330)	0	0	0
2022/03/31	2032	03/11/2022	10.49	Put	Bond Future	2,083.8100	2.0838	2,270.6800	2.2707	8.968	0	0	454
2022/03/31	2032	03/11/2022	10.56	Call	Bond Future	3,276.3800	3.2764	3,140.9500	3.1410	(4.134)	0	0	0
2022/03/31	2032	03/11/2022	10.66	Call	Bond Future	3,607.7400	3.6077	3,468.5200	3.4685	(3.859)	0	0	0
2022/03/31	2032	03/11/2022	10.66	Put	Bond Future	1,734.0200	1.7340	1,913.8500	1.9138	10.371	0	0	0
2022/03/31	2032	03/11/2022	10.11	Call	Bond Future	1,973.8600	1.9739	1,886.5500	1.8866	(4.423)	0	0	0
2022/03/31	2032	03/11/2022	10.21	Call	Bond Future	2,236.5800	2.2366	2,134.2500	2.1343	(4.575)	0	0	500
2022/03/31	2032	03/11/2022	10.21	Put	Bond Future	2,785.3100	2.7853	3,002.0300	3.0020	7.781	0	0	0
2022/03/31	2032	03/11/2022	9.46	Call	Bond Future	696.7800	0.6968	671.1200	0.6711	(3.683)	0	0	500
2022/03/31	2032	03/11/2022	9.31	Call	Bond Future	538.5100	0.5385	492.8400	0.4928	(8.481)	0	0	180
2022/03/31	2032	02/02/2023	10.67	Call	Bond Future	3,538.3900	3.5384	3,407.2600	3.4073	(3.706)	0	0	750
2022/03/31	2032	02/02/2023	10.67	Put	Bond Future	2,401.8000	2.4018	2,595.8700	2.5959	8.080	0	0	0
2022/03/31	2032	02/02/2023	11.69	Call	Bond Future	7,203.2300	7.2032	7,012.4000	7.0124	(2.649)	0	0	0
2022/03/31	2032	02/02/2023	11.69	Put	Bond Future	964.5700	0.9646	1,098.9400	1.0989	13.931	0	0	0
2022/03/31	2032	02/02/2023	10.40	Call	Bond Future	2,758.3100	2.7583	2,655.6400	2.6556	(3.722)	0	0	0
2022/03/31	2032	02/02/2023	10.40	Put	Bond Future	3,043.2300	3.0432	3,265.7600	3.2658	7.312	0	0	0
2022/03/31	2032	02/02/2023	10.50	Call	Bond Future	3,038.0300	3.0380	2,923.2200	2.9232	(3.779)	0	0	0
2022/03/31	2032	02/02/2023	10.50	Put	Bond Future	2,792.8700	2.7929	3,003.2600	3.0033	7.533	0	0	454
2022/03/31	2032	02/02/2023	10.22	Call	Bond Future	2,287.9900	2.2880	2,206.9100	2.2069	(3.544)	0	0	500
2022/03/31	2032	02/02/2023	10.22	Put	Bond Future	3,537.8200	3.5378	3,781.9400	3.7819	6.900	0	0	0
2022/03/31	2032	02/02/2023	9.47	Call	Bond Future	877.0400	0.8770	817.7500	0.8178	(6.760)	0	0	500
2022/03/31	2032	02/02/2023	9.47	Put	Bond Future	6,301.2600	6.3013	6,567.1700	6.5672	4.220	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
2022/03/31	2032	02/02/2023	9.92	Call	Bond Future	1,601.0400	1.6010	1,552.8800	1.5529	(3.008)	0	0	750
2022/03/31	2032	02/02/2023	9.92	Put	Bond Future	4,490.4000	4.4904	4,767.4400	4.7674	6.170	0	0	0
2022/03/31	2032	02/02/2023			Bond Future	10.4537	90.1485	10.5152	89.8233	0.589	0.0000	0.0000	0
2022/03/31	2032	02/02/2023	12.75	Call	Bond Future	11,527.0700	11.5271	11,228.3400	11.2283	(2.592)	0	0	0
2022/03/31	2032	02/02/2023	12.75	Put	Bond Future	405.2000	0.4052	431.6700	0.4317	6.533	0	0	750
2022/03/31	2032	02/02/2023	11.84	Call	Bond Future	7,803.7000	7.8037	7,602.2500	7.6023	(2.581)	0	0	0
2022/03/31	2032	02/02/2023	11.84	Put	Bond Future	848.9800	0.8490	972.7300	0.9727	14.576	0	0	500
2022/03/31	2032	02/02/2023	10.39	Call	Bond Future	2,731.1300	2.7311	2,629.7400	2.6297	(3.712)	0	0	0
2022/03/31	2032	02/02/2023	10.39	Put	Bond Future	3,069.2900	3.0693	3,293.1000	3.2931	7.292	0	0	0
2022/03/31	2032	02/02/2023	10.16	Call	Bond Future	2,139.9100	2.1399	2,066.1500	2.0662	(3.447)	0	0	0
2022/03/31	2032	02/02/2023	10.16	Put	Bond Future	3,714.4900	3.7145	3,965.9300	3.9659	6.769	0	0	454
2022/03/31	2032	02/02/2023	10.38	Call	Bond Future	2,704.1000	2.7041	2,603.6400	2.6036	(3.715)	0	0	0
2022/03/31	2032	02/02/2023	10.38	Put	Bond Future	3,095.5400	3.0955	3,320.2800	3.3203	7.260	0	0	0
2022/03/31	2032	02/02/2023	9.31	Call	Bond Future	695.7400	0.6957	647.3100	0.6473	(6.961)	0	0	454
2022/03/31	2032	02/02/2023	9.31	Put	Bond Future	7,043.7100	7.0437	7,320.4800	7.3205	3.929	0	0	0
2022/03/31	2033	05/05/2022			Bond Future	112.0095	112.0095	111.8001	111.8001	(0.187)	0.0000	0.0000	2,719
2022/03/31	2033	04/08/2022			Bond Future	113.5272	113.5272	113.3141	113.3141	(0.188)	0.0000	0.0000	4,967
2022/03/31	2033	03/11/2022			Bond Future	113.9115	113.9115	113.6943	113.6943	(0.191)	0.0000	0.0000	0
2022/03/31	2033	02/02/2023			Bond Future	115.8501	115.8501	115.6284	115.6284	(0.191)	0.0000	0.0000	0
2022/03/31	2037	05/05/2022	11.82	Call	Bond Future	8,562.5400	8.5625	7,812.5700	7.8126	(8.759)	0	0	0
2022/03/31	2037	05/05/2022	11.83	Call	Bond Future	8,618.9700	8.6190	7,868.6700	7.8687	(8.705)	0	0	0
2022/03/31	2037	05/05/2022	11.84	Put	Bond Future	8.1300	0.0081	15.4500	0.0154	90.037	0	0	0
2022/03/31	2037	05/05/2022			Bond Future	10.4295	87.9367	10.5443	87.1787	1.100	0.0000	0.0000	85,127
2022/03/31	2037	05/05/2022	11.82	Put	Bond Future	8.9100	0.0089	16.8600	0.0169	89.226	0	0	0
2022/03/31	2037	05/05/2022	11.83	Put	Bond Future	8.5200	0.0085	16.1400	0.0161	89.437	0	0	0
2022/03/31	2037	05/05/2022	11.84	Call	Bond Future	8,675.3400	8.6753	7,924.7400	7.9247	(8.652)	0	0	0
2022/03/31	2037	04/08/2022	11.95	Call	Bond Future	8,409.8400	8.4098	7,808.5400	7.8085	(7.150)	0	0	0
2022/03/31	2037	04/08/2022	11.95	Put	Bond Future	295.7600	0.2958	463.1100	0.4631	56.583	0	0	1,050
2022/03/31	2037	04/08/2022	10.91	Put	Bond Future	1,425.9000	1.4259	1,857.3400	1.8573	30.257	0	0	0
2022/03/31	2037	04/08/2022	10.89	Call	Bond Future	3,310.9400	3.3109	2,978.8800	2.9789	(10.029)	0	0	0
2022/03/31	2037	04/08/2022	10.89	Put	Bond Future	1,469.3000	1.4693	1,905.8900	1.9059	29.714	0	0	0
2022/03/31	2037	04/08/2022	10.90	Call	Bond Future	3,351.7900	3.3518	3,017.1500	3.0171	(9.984)	0	0	0
2022/03/31	2037	04/08/2022			Bond Future	10.6011	84.8502	10.7206	84.0816	1.127	0.0000	0.0000	51,940
2022/03/31	2037	04/08/2022	10.91	Call	Bond Future	3,392.8500	3.3929	3,055.6400	3.0556	(9.939)	0	0	0
2022/03/31	2037	04/08/2022	11.21	Call	Bond Future	4,708.6000	4.7086	4,304.0000	4.3040	(8.593)	0	0	1,050
2022/03/31	2037	04/08/2022	11.21	Put	Bond Future	895.1800	0.8952	1,259.2300	1.2592	40.668	0	0	0
2022/03/31	2037	04/08/2022	11.42	Call	Bond Future	5,717.8500	5.7178	5,257.2600	5.2573	(8.055)	0	0	0
2022/03/31	2037	04/08/2022	11.42	Put	Bond Future	648.0500	0.6481	956.1100	0.9561	47.536	0	0	50
2022/03/31	2037	04/08/2022	10.10	Call	Bond Future	821.3400	0.8213	773.8200	0.7738	(5.786)	0	0	50
2022/03/31	2037	04/08/2022	10.10	Put	Bond Future	4,161.2500	4.1613	4,882.3800	4.8824	17.330	0	0	0
2022/03/31	2037	04/08/2022	10.90	Put	Bond Future	1,447.4600	1.4475	1,881.4700	1.8815	29.984	0	0	50
2022/03/31	2037	03/11/2022	11.32	Call	Bond Future	5,097.2600	5.0973	4,681.6100	4.6816	(8.154)	0	0	0
2022/03/31	2037	03/11/2022	11.30	Put	Bond Future	1,597.4900	1.5975	1,966.2300	1.9662	23.082	0	0	0
2022/03/31	2037	03/11/2022	11.31	Call	Bond Future	5,054.7600	5.0548	4,640.8800	4.6409	(8.188)	0	0	0
2022/03/31	2037	03/11/2022	11.31	Put	Bond Future	1,580.5100	1.5805	1,947.2400	1.9472	23.203	0	0	0
2022/03/31	2037	03/11/2022			Bond Future	10.7448	86.1027	10.8688	85.3221	1.154	0.0000	0.0000	0

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2022/03/31	2037	03/11/2022	11.32	Put	Bond Future	1,563.4700	1.5635	1,928.4300	1.9284	23.343	0	0	0
2022/03/31	2037	03/11/2022	11.30	Call	Bond Future	5,012.1300	5.0121	4,600.2600	4.6003	(8.217)	0	0	0
2022/03/31	2037	02/02/2023	11.03	Call	Bond Future	3,906.4200	3.9064	3,626.0200	3.6260	(7.178)	0	0	0
2022/03/31	2037	02/02/2023	11.03	Put	Bond Future	2,945.3800	2.9454	3,459.4800	3.4595	17.454	0	0	0
2022/03/31	2037	02/02/2023	11.04	Call	Bond Future	3,940.9200	3.9409	3,659.0900	3.6591	(7.151)	0	0	0
2022/03/31	2037	02/02/2023	11.04	Put	Bond Future	2,918.8400	2.9188	3,431.5100	3.4315	17.564	0	0	0
2022/03/31	2037	02/02/2023			Bond Future	10.8740	83.2964	11.0028	82.5019	1.184	0.0000	0.0000	0
2022/03/31	2037	02/02/2023	11.05	Call	Bond Future	3,975.5600	3.9756	3,692.5800	3.6926	(7.118)	0	0	0
2022/03/31	2037	02/02/2023	11.05	Put	Bond Future	2,892.5100	2.8925	3,404.0300	3.4040	17.684	0	0	0
2022/03/31	2038	05/05/2022			Bond Future	127.2883	127.2883	127.2131	127.2131	(0.059)	0.0000	0.0000	4,184
2022/03/31	2038	04/08/2022			Bond Future	127.1875	127.1875	127.1104	127.1104	(0.061)	0.0000	0.0000	2,711
2022/03/31	2038	03/11/2022			Bond Future	129.0908	129.0908	129.0115	129.0115	(0.061)	0.0000	0.0000	0
2022/03/31	2038	02/02/2023			Bond Future	129.4159	129.4159	129.3342	129.3342	(0.063)	0.0000	0.0000	0
2022/03/31	2040	05/05/2022	10.57	Call	Bond Future	1,380.9200	1.3809	1,110.0400	1.1100	(19.616)	0	0	1,200
2022/03/31	2040	05/05/2022	10.57	Put	Bond Future	1,291.4500	1.2915	1,658.6400	1.6586	28.432	0	0	0
2022/03/31	2040	05/05/2022	11.91	Put	Bond Future	12.8500	0.0128	21.3800	0.0214	66.381	0	0	0
2022/03/31	2040	05/05/2022	11.92	Call	Bond Future	8,995.2600	8.9953	8,365.3800	8.3654	(7.002)	0	0	0
2022/03/31	2040	05/05/2022	11.92	Put	Bond Future	12.3000	0.0123	20.4900	0.0205	66.585	0	0	0
2022/03/31	2040	05/05/2022	13.04	Call	Bond Future	15,316.2800	15.3163	14,678.2300	14.6782	(4.166)	0	0	0
2022/03/31	2040	05/05/2022	13.04	Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	1,200
2022/03/31	2040	05/05/2022			Bond Future	10.5575	90.0613	10.6470	89.4232	0.847	0.0000	0.0000	62,127
2022/03/31	2040	05/05/2022	9.82	Call	Bond Future	47.3000	0.0473	32.1100	0.0321	(32.114)	0	0	1,200
2022/03/31	2040	05/05/2022	9.82	Put	Bond Future	5,596.7500	5.5967	6,219.6300	6.2196	11.129	0	0	0
2022/03/31	2040	05/05/2022	11.90	Call	Bond Future	8,875.2400	8.8752	8,246.0400	8.2460	(7.089)	0	0	0
2022/03/31	2040	05/05/2022	11.90	Put	Bond Future	13.4200	0.0134	22.2900	0.0223	66.095	0	0	0
2022/03/31	2040	05/05/2022	11.91	Call	Bond Future	8,935.2800	8.9353	8,305.7400	8.3057	(7.046)	0	0	0
2022/03/31	2040	04/08/2022	11.05	Call	Bond Future	3,761.6100	3.7616	3,437.8900	3.4379	(8.606)	0	0	0
2022/03/31	2040	04/08/2022	11.05	Put	Bond Future	1,528.0700	1.5281	1,851.5500	1.8516	21.169	0	0	0
2022/03/31	2040	04/08/2022	12.24	Put	Bond Future	269.2700	0.2693	369.3400	0.3693	37.163	0	0	460
2022/03/31	2040	04/08/2022	9.70	Put	Bond Future	7,886.9800	7.8870	8,478.8000	8.4788	7.504	0	0	0
2022/03/31	2040	04/08/2022			Bond Future	10.7241	86.7527	10.8172	86.1056	0.868	0.0000	0.0000	42,392
2022/03/31	2040	04/08/2022	11.04	Call	Bond Future	3,717.2100	3.7172	3,395.3800	3.3954	(8.658)	0	0	0
2022/03/31	2040	04/08/2022	11.04	Put	Bond Future	1,550.8600	1.5509	1,876.2300	1.8762	20.980	0	0	0
2022/03/31	2040	04/08/2022	12.24	Call	Bond Future	9,933.9000	9.9339	9,386.7700	9.3868	(5.508)	0	0	0
2022/03/31	2040	04/08/2022	9.70	Call	Bond Future	238.1400	0.2381	182.7600	0.1828	(23.255)	0	0	460
2022/03/31	2040	04/08/2022	10.70	Call	Bond Future	2,342.4300	2.3424	2,120.1100	2.1201	(9.491)	0	0	460
2022/03/31	2040	04/08/2022	10.70	Put	Bond Future	2,511.3300	2.5113	2,936.2100	2.9362	16.919	0	0	0
2022/03/31	2040	04/08/2022	11.03	Call	Bond Future	3,673.0100	3.6730	3,352.8800	3.3529	(8.716)	0	0	0
2022/03/31	2040	04/08/2022	11.03	Put	Bond Future	1,573.9400	1.5739	1,901.0100	1.9010	20.780	0	0	0
2022/03/31	2040	03/11/2022	11.39	Call	Bond Future	5,234.0100	5.2340	5,010.6600	5.0107	(4.267)	0	0	0
2022/03/31	2040	03/11/2022	11.40	Call	Bond Future	5,278.3200	5.2783	5,054.1700	5.0542	(4.247)	0	0	0
2022/03/31	2040	03/11/2022	11.41	Put	Bond Future	1,704.6900	1.7047	2,136.9800	2.1370	25.359	0	0	0
2022/03/31	2040	03/11/2022			Bond Future	10.8637	88.0335	10.9602	87.3760	0.889	0.0000	0.0000	0
2022/03/31	2040	03/11/2022	11.39	Put	Bond Future	1,743.9200	1.7439	2,178.0400	2.1780	24.893	0	0	0
2022/03/31	2040	03/11/2022	11.40	Put	Bond Future	1,724.0900	1.7241	2,157.4100	2.1574	25.133	0	0	0
2022/03/31	2040	03/11/2022	11.41	Call	Bond Future	5,322.9900	5.3230	5,097.8100	5.0978	(4.230)	0	0	0

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2022/03/31	2040	02/02/2023	11.12	Call	Bond Future	4,151.3000	4.1513	3,901.2300	3.9012	(6.024)	0	0	0
2022/03/31	2040	02/02/2023	11.12	Put	Bond Future	3,281.5200	3.2815	3,700.6900	3.7007	12.774	0	0	0
2022/03/31	2040	02/02/2023			Bond Future	10.9894	85.0096	11.0897	84.3403	0.913	0.0000	0.0000	0
2022/03/31	2040	02/02/2023	11.10	Call	Bond Future	4,078.2100	4.0782	3,831.7500	3.8318	(6.043)	0	0	0
2022/03/31	2040	02/02/2023	11.10	Put	Bond Future	3,340.7600	3.3408	3,763.5400	3.7635	12.655	0	0	0
2022/03/31	2040	02/02/2023	11.11	Call	Bond Future	4,114.8400	4.1148	3,866.4200	3.8664	(6.037)	0	0	0
2022/03/31	2040	02/02/2023	11.11	Put	Bond Future	3,311.1800	3.3112	3,732.0000	3.7320	12.709	0	0	0
2022/03/31	2044	05/05/2022	11.91	Call	Bond Future	9,101.6200	9.1016	8,346.5400	8.3465	(8.296)	0	0	0
2022/03/31	2044	05/05/2022	11.91	Put	Bond Future	10.5100	0.0105	23.7600	0.0238	126.070	0	0	0
2022/03/31	2044	05/05/2022	11.92	Call	Bond Future	9,162.3100	9.1623	8,406.6500	8.4066	(8.247)	0	0	0
2022/03/31	2044	05/05/2022	11.92	Put	Bond Future	10.1200	0.0101	22.7900	0.0228	125.198	0	0	0
2022/03/31	2044	05/05/2022			Bond Future	10.5584	87.0690	10.6632	86.3007	0.992	0.0000	0.0000	69,337
2022/03/31	2044	05/05/2022	11.93	Call	Bond Future	9,222.9100	9.2229	8,466.7100	8.4667	(8.199)	0	0	0
2022/03/31	2044	05/05/2022	11.93	Put	Bond Future	9.7300	0.0097	21.8600	0.0219	124.666	0	0	0
2022/03/31	2044	04/08/2022	11.08	Call	Bond Future	4,027.6500	4.0276	3,619.1300	3.6191	(10.143)	0	0	0
2022/03/31	2044	04/08/2022	11.08	Put	Bond Future	1,460.3300	1.4603	1,831.0100	1.8310	25.383	0	0	0
2022/03/31	2044	04/08/2022	11.09	Call	Bond Future	4,074.2300	4.0742	3,663.2500	3.6632	(10.087)	0	0	0
2022/03/31	2044	04/08/2022	11.09	Put	Bond Future	1,438.4900	1.4385	1,806.7100	1.8067	25.598	0	0	0
2022/03/31	2044	04/08/2022			Bond Future	10.7146	83.8458	10.8235	83.0667	1.017	0.0000	0.0000	22,586
2022/03/31	2044	04/08/2022	11.10	Call	Bond Future	4,120.8100	4.1208	3,707.7500	3.7077	(10.024)	0	0	0
2022/03/31	2044	04/08/2022	11.10	Put	Bond Future	1,416.7500	1.4168	1,782.8900	1.7829	25.844	0	0	0
2022/03/31	2044	03/11/2022	11.40	Put	Bond Future	1,706.1900	1.7062	2,193.5400	2.1935	28.564	0	0	0
2022/03/31	2044	03/11/2022	11.41	Call	Bond Future	5,524.7100	5.5247	5,219.6500	5.2197	(5.522)	0	0	0
2022/03/31	2044	03/11/2022	11.41	Put	Bond Future	1,686.6300	1.6866	2,172.9200	2.1729	28.832	0	0	0
2022/03/31	2044	03/11/2022			Bond Future	10.8450	85.0838	10.9579	84.2924	1.041	0.0000	0.0000	0
2022/03/31	2044	03/11/2022	11.39	Call	Bond Future	5,433.2600	5.4333	5,130.5300	5.1305	(5.572)	0	0	0
2022/03/31	2044	03/11/2022	11.39	Put	Bond Future	1,725.9700	1.7260	2,214.5900	2.2146	28.310	0	0	0
2022/03/31	2044	03/11/2022	11.40	Call	Bond Future	5,478.9200	5.4789	5,174.9200	5.1749	(5.549)	0	0	0
2022/03/31	2044	02/02/2023	11.14	Call	Bond Future	4,417.3900	4.4174	4,094.6400	4.0946	(7.306)	0	0	0
2022/03/31	2044	02/02/2023	11.14	Put	Bond Future	3,199.2200	3.1992	3,681.9000	3.6819	15.087	0	0	0
2022/03/31	2044	02/02/2023	11.15	Call	Bond Future	4,455.8500	4.4558	4,130.7200	4.1307	(7.297)	0	0	0
2022/03/31	2044	02/02/2023	11.15	Put	Bond Future	3,170.0800	3.1701	3,650.3800	3.6504	15.151	0	0	0
2022/03/31	2044	02/02/2023			Bond Future	10.9621	82.1354	11.0792	81.3299	1.068	0.0000	0.0000	0
2022/03/31	2044	02/02/2023	11.16	Call	Bond Future	4,494.4400	4.4944	4,167.2400	4.1672	(7.280)	0	0	0
2022/03/31	2044	02/02/2023	11.16	Put	Bond Future	3,141.1600	3.1412	3,619.3900	3.6194	15.225	0	0	0
2022/03/31	2046	05/05/2022			Bond Future	114.9919	114.9919	114.9967	114.9967	0.004	0.0000	0.0000	14,454
2022/03/31	2046	04/08/2022			Bond Future	116.5501	116.5501	116.5541	116.5541	0.003	0.0000	0.0000	2,969
2022/03/31	2046	03/11/2022			Bond Future	116.3587	116.3587	116.3620	116.3620	0.003	0.0000	0.0000	0
2022/03/31	2046	02/02/2023			Bond Future	118.3404	118.3404	118.3427	118.3427	0.002	0.0000	0.0000	0
2022/03/31	2050	05/05/2022			Bond Future	118.5300	118.5300	118.5350	118.5350	0.004	0.0000	0.0000	8,792
2022/03/31	2050	04/08/2022			Bond Future	118.1054	118.1054	118.1099	118.1099	0.004	0.0000	0.0000	1,410
2022/03/31	2050	03/11/2022			Bond Future	119.8726	119.8726	119.8763	119.8763	0.003	0.0000	0.0000	0
2022/03/31	2050	02/02/2023			Bond Future	119.8338	119.8338	119.8365	119.8365	0.002	0.0000	0.0000	0
2022/03/31	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
2022/03/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	AL37	05/05/2022			Index Future	816.2990	816.2990	818.2980	818.2980	0.245	0.0000	0.0000	0
2022/03/31	AL37	04/08/2022			Index Future	827.0410	827.0410	829.0600	829.0600	0.244	0.0000	0.0000	0
2022/03/31	AL37	03/11/2022			Index Future	839.3260	839.3260	841.3690	841.3690	0.243	0.0000	0.0000	0
2022/03/31	AL37	02/02/2023			Index Future	853.4040	853.4040	855.4740	855.4740	0.243	0.0000	0.0000	0
2022/03/31	AL7T	05/05/2022			Index Future	945.3440	945.3440	942.7670	942.7670	(0.273)	0.0000	0.0000	0
2022/03/31	AL7T	04/08/2022			Index Future	957.7840	957.7840	955.1660	955.1660	(0.273)	0.0000	0.0000	0
2022/03/31	AL7T	03/11/2022			Index Future	972.0120	972.0120	969.3480	969.3480	(0.274)	0.0000	0.0000	0
2022/03/31	AL7T	02/02/2023			Index Future	988.3150	988.3150	985.5980	985.5980	(0.275)	0.0000	0.0000	0
2022/03/31	ALBI	05/05/2022			Index Future	845.7190	845.7190	841.8910	841.8910	(0.453)	0.0000	0.0000	129
2022/03/31	ALBI	04/08/2022			Index Future	856.8480	856.8480	852.9630	852.9630	(0.453)	0.0000	0.0000	92
2022/03/31	ALBI	03/11/2022			Index Future	869.5770	869.5770	865.6280	865.6280	(0.454)	0.0000	0.0000	0
2022/03/31	ALBI	02/02/2023			Index Future	884.1620	884.1620	880.1390	880.1390	(0.455)	0.0000	0.0000	0
2022/03/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/03/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/31	ES33	05/05/2022			Bond Future	11.2141	77.6017	11.3235	77.0285	0.975	0.0000	0.0000	87
2022/03/31	ES33	04/08/2022			Bond Future	11.4256	78.6532	11.5397	78.0718	0.999	0.0000	0.0000	263
2022/03/31	ES33	03/11/2022			Bond Future	11.6204	76.0478	11.7394	75.4570	1.024	0.0000	0.0000	0
2022/03/31	ES33	02/02/2023			Bond Future	11.8020	77.3463	11.9262	76.7448	1.052	0.0000	0.0000	0
2022/03/31	ES42	05/05/2022			Bond Future	11.6088	76.3760	11.7132	75.7356	0.899	0.0000	0.0000	1,190
2022/03/31	ES42	04/08/2022			Bond Future	11.7996	77.4115	11.9084	76.7618	0.922	0.0000	0.0000	3,579
2022/03/31	ES42	03/11/2022			Bond Future	11.9762	74.3104	12.0895	73.6504	0.947	0.0000	0.0000	0
2022/03/31	ES42	02/02/2023			Bond Future	12.1350	75.5823	12.2529	74.9103	0.972	0.0000	0.0000	0
2022/03/31	GOVI	05/05/2022	788.25	Call	GOVI	458,780.0000	45.8780	421,020.0000	42.1020	(8.231)	0	0	0
2022/03/31	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	05/05/2022			GOVI	834.1280	834.1280	830.3520	830.3520	(0.453)	0.0000	0.0000	990
2022/03/31	GOVI	05/05/2022	788.23	Call	GOVI	458,980.0000	45.8980	421,220.0000	42.1220	(8.227)	0	0	0
2022/03/31	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	05/05/2022	788.24	Call	GOVI	458,880.0000	45.8880	421,120.0000	42.1120	(8.229)	0	0	0
2022/03/31	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	04/08/2022	819.28	Call	GOVI	258,240.0000	25.8240	219,930.0000	21.9930	(14.835)	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
2022/03/31	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	04/08/2022			GOVI	845.1040	845.1040	841.2730	841.2730	(0.453)	0.0000	0.0000	0
2022/03/31	GOVI	04/08/2022	819.26	Call	GOVI	258,440.0000	25.8440	220,130.0000	22.0130	(14.824)	0	0	0
2022/03/31	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	04/08/2022	819.27	Call	GOVI	258,340.0000	25.8340	220,030.0000	22.0030	(14.829)	0	0	0
2022/03/31	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	03/11/2022	820.41	Call	GOVI	372,480.0000	37.2480	333,540.0000	33.3540	(10.454)	0	0	0
2022/03/31	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	03/11/2022	820.42	Call	GOVI	372,380.0000	37.2380	333,440.0000	33.3440	(10.457)	0	0	0
2022/03/31	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	03/11/2022			GOVI	857.6580	857.6580	853.7640	853.7640	(0.454)	0.0000	0.0000	0
2022/03/31	GOVI	03/11/2022	820.43	Call	GOVI	372,280.0000	37.2280	333,340.0000	33.3340	(10.460)	0	0	0
2022/03/31	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	02/02/2023	850.82	Call	GOVI	212,240.0000	21.2240	172,570.0000	17.2570	(18.691)	0	0	0
2022/03/31	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	02/02/2023	850.83	Call	GOVI	212,140.0000	21.2140	172,470.0000	17.2470	(18.700)	0	0	0
2022/03/31	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GOVI	02/02/2023			GOVI	872.0440	872.0440	868.0770	868.0770	(0.455)	0.0000	0.0000	0
2022/03/31	GOVI	02/02/2023	850.84	Call	GOVI	212,040.0000	21.2040	172,370.0000	17.2370	(18.709)	0	0	0
2022/03/31	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/31	IGOV	05/05/2022			Index Future	312.3550	312.3550	312.1950	312.1950	(0.051)	0.0000	0.0000	499
2022/03/31	IGOV	04/08/2022			Index Future	316.5430	316.5430	316.3780	316.3780	(0.052)	0.0000	0.0000	0
2022/03/31	IGOV	03/11/2022			Index Future	321.3210	321.3210	321.1510	321.1510	(0.053)	0.0000	0.0000	0
2022/03/31	IGOV	02/02/2023			Index Future	326.7850	326.7850	326.6100	326.6100	(0.054)	0.0000	0.0000	0
2022/03/31	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/31	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/31	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/31	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/31	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/31	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
2022/03/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/31	JBAF	20/04/2022			Jibar Tradeable Future	4.4650	95.5350	4.4650	95.5350	0.000	0.0000	0.0000	0
2022/03/31	JBAF	18/05/2022			Jibar Tradeable Future	4.5400	95.4600	4.5300	95.4700	(0.220)	0.0000	0.0000	0
2022/03/31	JBAF	15/06/2022			Jibar Tradeable Future	4.9850	95.0150	4.9400	95.0600	(0.903)	0.0000	0.0000	0
2022/03/31	JBAF	20/07/2022			Jibar Tradeable Future	5.0600	94.9400	5.0350	94.9650	(0.494)	0.0000	0.0000	0
2022/03/31	JBAF	17/08/2022			Jibar Tradeable Future	5.4700	94.5300	5.4100	94.5900	(1.097)	0.0000	0.0000	0
2022/03/31	JBAF	21/09/2022			Jibar Tradeable Future	5.5650	94.4350	5.5100	94.4900	(0.988)	0.0000	0.0000	0
2022/03/31	JBAF	21/12/2022			Jibar Tradeable Future	6.3400	93.6600	6.2300	93.7700	(1.735)	0.0000	0.0000	68
2022/03/31	JBAF	15/03/2023			Jibar Tradeable Future	6.6650	93.3350	6.5100	93.4900	(2.326)	0.0000	0.0000	0
2022/03/31	JBAF	21/06/2023			Jibar Tradeable Future	6.8900	93.1100	6.7900	93.2100	(1.451)	0.0000	0.0000	0
2022/03/31	JBAF	20/09/2023			Jibar Tradeable Future	7.0650	92.9350	6.9600	93.0400	(1.486)	0.0000	0.0000	75
2022/03/31	JBAF	20/12/2023			Jibar Tradeable Future	7.1150	92.8850	7.0150	92.9850	(1.405)	0.0000	0.0000	72
2022/03/31	JBAF	20/03/2024			Jibar Tradeable Future	7.2850	92.7150	7.1800	92.8200	(1.441)	0.0000	0.0000	0
2022/03/31	R023	05/05/2022	6.31	Call	Bond Future	681.8900	0.6819	681.9000	0.6819	0.001	0	0	0
2022/03/31	R023	05/05/2022	6.31	Put	Bond Future	8.9300	0.0089	7.4500	0.0075	(16.573)	0	0	0
2022/03/31	R023	05/05/2022			Bond Future	5.4565	103.2700	5.4547	103.2715	(0.034)	0.0000	0.0000	14,749
2022/03/31	R023	05/05/2022	6.29	Call	Bond Future	666.8300	0.6668	666.7600	0.6668	(0.010)	0	0	0
2022/03/31	R023	05/05/2022	6.29	Put	Bond Future	9.5600	0.0096	8.0000	0.0080	(16.318)	0	0	0
2022/03/31	R023	05/05/2022	6.30	Call	Bond Future	674.3600	0.6744	674.3300	0.6743	(0.004)	0	0	0
2022/03/31	R023	05/05/2022	6.30	Put	Bond Future	9.2400	0.0092	7.7200	0.0077	(16.450)	0	0	0
2022/03/31	R023	04/08/2022	6.05	Call	Bond Future	361.4300	0.3614	365.5300	0.3655	1.134	0	0	0
2022/03/31	R023	04/08/2022	6.05	Put	Bond Future	86.5300	0.0865	89.8300	0.0898	3.814	0	0	0
2022/03/31	R023	04/08/2022			Bond Future	5.5473	104.6194	5.5459	104.6202	(0.026)	0.0000	0.0000	2,384
2022/03/31	R023	04/08/2022	6.03	Call	Bond Future	353.0500	0.3530	357.1900	0.3572	1.173	0	0	0
2022/03/31	R023	04/08/2022	6.03	Put	Bond Future	89.0600	0.0891	92.4000	0.0924	3.750	0	0	0
2022/03/31	R023	04/08/2022	6.04	Call	Bond Future	357.1300	0.3571	361.2500	0.3613	1.154	0	0	0
2022/03/31	R023	04/08/2022	6.04	Put	Bond Future	87.6800	0.0877	91.0000	0.0910	3.786	0	0	0
2022/03/31	R023	03/11/2022	6.25	Call	Bond Future	393.8000	0.3938	395.1100	0.3951	0.333	0	0	0
2022/03/31	R023	03/11/2022	6.25	Put	Bond Future	30.1300	0.0301	31.4600	0.0315	4.414	0	0	0
2022/03/31	R023	03/11/2022	6.26	Call	Bond Future	396.5700	0.3966	397.6800	0.3977	0.280	0	0	0
2022/03/31	R023	03/11/2022	6.26	Put	Bond Future	29.8400	0.0298	30.9700	0.0310	3.787	0	0	0
2022/03/31	R023	03/11/2022			Bond Future	5.0691	102.2840	5.0692	102.2840	0.002	0.0000	0.0000	0
2022/03/31	R023	03/11/2022	6.27	Call	Bond Future	399.3500	0.3994	400.4500	0.4005	0.275	0	0	0
2022/03/31	R023	03/11/2022	6.27	Put	Bond Future	29.5500	0.0296	30.6700	0.0307	3.790	0	0	0
2022/03/31	R035	05/05/2022	10.72	Call	Bond Future	3,177.6600	3.1777	2,693.0400	2.6930	(15.251)	0	0	0
2022/03/31	R035	05/05/2022	10.72	Put	Bond Future	312.0600	0.3121	475.1000	0.4751	52.246	0	0	0
2022/03/31	R035	05/05/2022	11.63	Call	Bond Future	8,305.2300	8.3052	7,664.7700	7.6648	(7.712)	0	0	0
2022/03/31	R035	05/05/2022	11.63	Put	Bond Future	10.2000	0.0102	17.4000	0.0174	70.588	0	0	0
2022/03/31	R035	05/05/2022	11.64	Call	Bond Future	8,361.7100	8.3617	7,720.9400	7.7209	(7.663)	0	0	0
2022/03/31	R035	05/05/2022	11.64	Put	Bond Future	9.7500	0.0098	16.6400	0.0166	70.667	0	0	0
2022/03/31	R035	05/05/2022			Bond Future	10.2717	91.8581	10.3713	91.2104	0.969	0.0000	0.0000	71,086
2022/03/31	R035	05/05/2022	10.82	Call	Bond Future	3,709.5200	3.7095	3,189.9500	3.1900	(14.006)	0	0	0
2022/03/31	R035	05/05/2022	10.82	Put	Bond Future	222.3900	0.2224	350.4800	0.3505	57.597	0	0	0
2022/03/31	R035	05/05/2022	11.65	Call	Bond Future	8,418.1500	8.4182	7,777.1000	7.7771	(7.615)	0	0	0
2022/03/31	R035	05/05/2022	11.65	Put	Bond Future	9.3200	0.0093	15.9300	0.0159	70.923	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
2022/03/31	R035	05/05/2022	12.64	Call	Bond Future	13,765.6700	13.7657	13,118.0400	13.1180	(4.705)	0	0	0
2022/03/31	R035	05/05/2022	12.64	Put	Bond Future	0.0500	0.0001	0.0800	0.0001	60.000	0	0	0
2022/03/31	R035	04/08/2022	11.13	Put	Bond Future	806.4900	0.8065	1,043.7300	1.0437	29.416	0	0	100
2022/03/31	R035	04/08/2022	10.64	Call	Bond Future	2,882.7200	2.8827	2,572.3600	2.5724	(10.766)	0	0	0
2022/03/31	R035	04/08/2022	10.64	Put	Bond Future	1,686.7100	1.6867	2,033.3800	2.0334	20.553	0	0	100
2022/03/31	R035	04/08/2022	10.72	Call	Bond Future	3,194.4500	3.1944	2,860.6200	2.8606	(10.450)	0	0	0
2022/03/31	R035	04/08/2022	10.72	Put	Bond Future	1,500.7900	1.5008	1,823.9900	1.8240	21.535	0	0	0
2022/03/31	R035	04/08/2022	10.73	Call	Bond Future	3,234.2000	3.2342	2,897.4700	2.8975	(10.412)	0	0	0
2022/03/31	R035	04/08/2022	10.73	Put	Bond Future	1,478.6100	1.4786	1,798.9100	1.7989	21.662	0	0	0
2022/03/31	R035	04/08/2022	9.53	Call	Bond Future	286.8200	0.2868	217.1300	0.2171	(24.297)	0	0	400
2022/03/31	R035	04/08/2022	9.53	Put	Bond Future	6,429.5400	6.4295	7,016.8800	7.0169	9.135	0	0	0
2022/03/31	R035	04/08/2022	9.84	Call	Bond Future	629.0500	0.6291	558.8000	0.5588	(11.168)	0	0	100
2022/03/31	R035	04/08/2022	9.84	Put	Bond Future	4,637.9500	4.6380	5,224.7300	5.2247	12.652	0	0	0
2022/03/31	R035	04/08/2022	10.53	Put	Bond Future	1,973.1600	1.9732	2,352.3800	2.3524	19.219	0	0	0
2022/03/31	R035	04/08/2022			Bond Future	10.4503	93.0400	10.5541	92.3830	0.993	0.0000	0.0000	49,855
2022/03/31	R035	04/08/2022	10.74	Call	Bond Future	3,274.3700	3.2744	2,934.7400	2.9347	(10.372)	0	0	0
2022/03/31	R035	04/08/2022	10.74	Put	Bond Future	1,456.9200	1.4569	1,774.3200	1.7743	21.786	0	0	0
2022/03/31	R035	04/08/2022	11.13	Call	Bond Future	4,988.6300	4.9886	4,568.8400	4.5688	(8.415)	0	0	0
2022/03/31	R035	04/08/2022	12.18	Call	Bond Future	10,277.7900	10.2778	9,689.2100	9.6892	(5.727)	0	0	0
2022/03/31	R035	04/08/2022	12.18	Put	Bond Future	168.8300	0.1688	237.2800	0.2373	40.544	0	0	400
2022/03/31	R035	04/08/2022	10.53	Call	Bond Future	2,478.3000	2.4783	2,200.4900	2.2005	(11.210)	0	0	400
2022/03/31	R035	03/11/2022	11.15	Call	Bond Future	4,856.3200	4.8563	4,585.1100	4.5851	(5.585)	0	0	0
2022/03/31	R035	03/11/2022	11.15	Put	Bond Future	1,535.5200	1.5355	1,931.6600	1.9317	25.798	0	0	0
2022/03/31	R035	03/11/2022	12.68	Call	Bond Future	11,993.5800	11.9936	11,439.3600	11.4394	(4.621)	0	0	0
2022/03/31	R035	03/11/2022	12.68	Put	Bond Future	305.4700	0.3055	418.6000	0.4186	37.035	0	0	1,000
2022/03/31	R035	03/11/2022	10.99	Call	Bond Future	4,215.2000	4.2152	3,959.0100	3.9590	(6.078)	0	0	0
2022/03/31	R035	03/11/2022	10.99	Put	Bond Future	1,844.1900	1.8442	2,255.3500	2.2553	22.295	0	0	582
2022/03/31	R035	03/11/2022	11.05	Call	Bond Future	4,451.6500	4.4517	4,189.5300	4.1895	(5.888)	0	0	1,000
2022/03/31	R035	03/11/2022	10.57	Call	Bond Future	2,708.4400	2.7084	2,538.4700	2.5385	(6.276)	0	0	0
2022/03/31	R035	03/11/2022	10.57	Put	Bond Future	2,903.5200	2.9035	3,400.9000	3.4009	17.130	0	0	582
2022/03/31	R035	03/11/2022			Bond Future	10.6013	89.9467	10.7092	89.2793	1.018	0.0000	0.0000	0
2022/03/31	R035	03/11/2022	11.14	Call	Bond Future	4,815.2300	4.8152	4,545.2100	4.5452	(5.608)	0	0	0
2022/03/31	R035	03/11/2022	11.14	Put	Bond Future	1,553.3600	1.5534	1,950.6900	1.9507	25.579	0	0	0
2022/03/31	R035	03/11/2022	11.05	Put	Bond Future	1,722.7100	1.7227	2,127.9400	2.1279	23.523	0	0	0
2022/03/31	R035	03/11/2022	11.13	Call	Bond Future	4,774.5100	4.7745	4,505.1800	4.5052	(5.641)	0	0	0
2022/03/31	R035	03/11/2022	11.13	Put	Bond Future	1,571.6200	1.5716	1,969.6400	1.9696	25.325	0	0	0
2022/03/31	R035	03/11/2022	9.82	Call	Bond Future	869.2500	0.8692	825.7600	0.8258	(5.003)	0	0	582
2022/03/31	R035	03/11/2022	9.82	Put	Bond Future	5,922.8700	5.9229	6,546.7300	6.5467	10.533	0	0	0
2022/03/31	R035	03/11/2022	10.30	Call	Bond Future	1,889.6100	1.8896	1,805.1200	1.8051	(4.471)	0	0	1,000
2022/03/31	R035	03/11/2022	10.30	Put	Bond Future	3,791.8800	3.7919	4,374.7400	4.3747	15.371	0	0	0
2022/03/31	R035	02/02/2023	13.22	Put	Bond Future	372.3500	0.3723	431.8700	0.4319	15.985	0	0	1,000
2022/03/31	R035	02/02/2023	10.88	Call	Bond Future	3,807.6800	3.8077	3,521.0900	3.5211	(7.527)	0	0	0
2022/03/31	R035	02/02/2023	10.88	Put	Bond Future	2,927.0100	2.9270	3,319.6500	3.3196	13.414	0	0	0
2022/03/31	R035	02/02/2023	9.81	Call	Bond Future	1,075.2000	1.0752	958.5400	0.9585	(10.850)	0	0	582
2022/03/31	R035	02/02/2023	9.81	Put	Bond Future	6,959.6400	6.9596	7,522.2100	7.5222	8.083	0	0	0
2022/03/31	R035	02/02/2023	10.30	Put	Bond Future	4,773.0100	4.7730	5,294.5900	5.2946	10.928	0	0	0
2022/03/31	R035	02/02/2023	10.66	Call	Bond Future	3,095.1800	3.0952	2,853.6700	2.8537	(7.803)	0	0	0
2022/03/31	R035	02/02/2023	10.66	Put	Bond Future	3,547.9500	3.5480	3,985.6700	3.9857	12.337	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
2022/03/31	R035	02/02/2023			Bond Future	10.7342	91.4996	10.8465	90.8204	1.046	0.0000	0.0000	0
2022/03/31	R035	02/02/2023	11.05	Call	Bond Future	4,401.0000	4.4010	4,086.9300	4.0869	(7.136)	0	0	1,000
2022/03/31	R035	02/02/2023	11.05	Put	Bond Future	2,509.4100	2.5094	2,874.5700	2.8746	14.552	0	0	0
2022/03/31	R035	02/02/2023	11.06	Call	Bond Future	4,436.9600	4.4370	4,121.9200	4.1219	(7.100)	0	0	0
2022/03/31	R035	02/02/2023	11.06	Put	Bond Future	2,486.4200	2.4864	2,850.6100	2.8506	14.647	0	0	582
2022/03/31	R035	02/02/2023	13.22	Call	Bond Future	13,810.1300	13.8101	13,190.4200	13.1904	(4.487)	0	0	0
2022/03/31	R035	02/02/2023	10.86	Call	Bond Future	3,740.5400	3.7405	3,457.2300	3.4572	(7.574)	0	0	0
2022/03/31	R035	02/02/2023	10.86	Put	Bond Future	2,979.9100	2.9799	3,375.8300	3.3758	13.286	0	0	0
2022/03/31	R035	02/02/2023	10.87	Call	Bond Future	3,774.0400	3.7740	3,489.0900	3.4891	(7.550)	0	0	0
2022/03/31	R035	02/02/2023	10.87	Put	Bond Future	2,953.3600	2.9534	3,347.6400	3.3476	13.350	0	0	0
2022/03/31	R035	02/02/2023	10.30	Call	Bond Future	2,075.2100	2.0752	1,917.5600	1.9176	(7.597)	0	0	1,000
2022/03/31	R186	05/05/2022	7.28	Call	Bond Future	13.8200	0.0138	13.6900	0.0137	(0.941)	0	0	435
2022/03/31	R186	05/05/2022	7.28	Put	Bond Future	4,072.6200	4.0726	3,797.2100	3.7972	(6.762)	0	0	0
2022/03/31	R186	05/05/2022	7.48	Call	Bond Future	37.6100	0.0376	42.7700	0.0428	13.720	0	0	3,600
2022/03/31	R186	05/05/2022	7.48	Put	Bond Future	3,269.1700	3.2692	2,999.0500	2.9990	(8.263)	0	0	0
2022/03/31	R186	05/05/2022	9.18	Call	Bond Future	3,535.7100	3.5357	3,805.5400	3.8055	7.632	0	0	0
2022/03/31	R186	05/05/2022	9.18	Put	Bond Future	34.0100	0.0340	28.5600	0.0286	(16.025)	0	0	454
2022/03/31	R186	05/05/2022	8.32	Call	Bond Future	844.6200	0.8446	998.4100	0.9984	18.208	0	0	0
2022/03/31	R186	05/05/2022	8.32	Put	Bond Future	683.6400	0.6836	562.1500	0.5622	(17.771)	0	0	0
2022/03/31	R186	05/05/2022	8.14	Call	Bond Future	511.5800	0.5116	621.6300	0.6216	21.512	0	0	454
2022/03/31	R186	05/05/2022	8.14	Put	Bond Future	1,066.6000	1.0666	901.3700	0.9014	(15.491)	0	0	0
2022/03/31	R186	05/05/2022			Bond Future	8.2794	112.3961	8.2101	112.6714	(0.836)	0.0000	0.0000	72,188
2022/03/31	R186	05/05/2022	6.73	Call	Bond Future	0.5200	0.0005	0.2600	0.0003	(50.000)	0	0	3,600
2022/03/31	R186	05/05/2022	6.73	Put	Bond Future	6,373.9900	6.3740	6,098.4500	6.0985	(4.323)	0	0	0
2022/03/31	R186	05/05/2022	8.64	Call	Bond Future	1,682.9900	1.6830	1,904.1000	1.9041	13.138	0	0	0
2022/03/31	R186	05/05/2022	8.64	Put	Bond Future	263.5900	0.2636	209.4200	0.2094	(20.551)	0	0	4,035
2022/03/31	R186	05/05/2022	8.94	Call	Bond Future	2,671.2400	2.6712	2,930.2200	2.9302	9.695	0	0	0
2022/03/31	R186	05/05/2022	8.94	Put	Bond Future	88.6800	0.0887	72.3800	0.0724	(18.381)	0	0	454
2022/03/31	R186	05/05/2022	8.31	Call	Bond Future	823.0800	0.8231	974.6200	0.9746	18.411	0	0	0
2022/03/31	R186	05/05/2022	8.31	Put	Bond Future	701.7200	0.7017	577.9800	0.5780	(17.634)	0	0	0
2022/03/31	R186	05/05/2022	8.35	Call	Bond Future	910.8700	0.9109	1,071.4400	1.0714	17.628	0	0	454
2022/03/31	R186	05/05/2022	8.35	Put	Bond Future	631.1300	0.6311	516.4200	0.5164	(18.175)	0	0	0
2022/03/31	R186	05/05/2022	7.88	Call	Bond Future	209.6200	0.2096	261.1200	0.2611	24.568	0	0	435
2022/03/31	R186	05/05/2022	7.88	Put	Bond Future	1,809.3600	1.8094	1,585.5800	1.5856	(12.368)	0	0	0
2022/03/31	R186	05/05/2022	8.30	Call	Bond Future	801.9900	0.8020	951.1400	0.9511	18.597	0	0	0
2022/03/31	R186	05/05/2022	8.30	Put	Bond Future	720.2700	0.7203	594.1400	0.5941	(17.511)	0	0	0
2022/03/31	R186	04/08/2022	8.15	Call	Bond Future	870.5800	0.8706	960.8700	0.9609	10.371	0	0	0
2022/03/31	R186	04/08/2022	8.15	Put	Bond Future	2,166.3700	2.1664	1,978.4800	1.9785	(8.673)	0	0	0
2022/03/31	R186	04/08/2022	9.78	Call	Bond Future	4,947.1300	4.9471	5,193.7600	5.1938	4.985	0	0	0
2022/03/31	R186	04/08/2022	9.78	Put	Bond Future	261.5000	0.2615	229.9500	0.2300	(12.065)	0	0	3,600
2022/03/31	R186	04/08/2022	7.96	Call	Bond Future	622.9000	0.6229	693.3400	0.6933	11.308	0	0	3,600
2022/03/31	R186	04/08/2022			Bond Future	8.4934	108.6038	8.4193	108.8819	(0.873)	0.0000	0.0000	15
2022/03/31	R186	04/08/2022	8.14	Call	Bond Future	856.0500	0.8561	945.4900	0.9455	10.448	0	0	0
2022/03/31	R186	04/08/2022	8.14	Put	Bond Future	2,189.8700	2.1899	2,001.1300	2.0011	(8.619)	0	0	0
2022/03/31	R186	04/08/2022	6.96	Call	Bond Future	86.5500	0.0865	84.5500	0.0846	(2.311)	0	0	3,600
2022/03/31	R186	04/08/2022	6.96	Put	Bond Future	6,026.4200	6.0264	5,746.2400	5.7462	(4.649)	0	0	0
2022/03/31	R186	04/08/2022	7.96	Put	Bond Future	2,644.0100	2.6440	2,436.2700	2.4363	(7.857)	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
2022/03/31	R186	04/08/2022	8.13	Call	Bond Future	841.9200	0.8419	930.0200	0.9300	10.464	0	0	0
2022/03/31	R186	04/08/2022	8.13	Put	Bond Future	2,213.7800	2.2138	2,023.7000	2.0237	(8.586)	0	0	0
2022/03/31	R186	03/11/2022	8.53	Call	Bond Future	1,562.0800	1.5621	1,683.8700	1.6839	7.797	0	0	0
2022/03/31	R186	03/11/2022	8.53	Put	Bond Future	2,074.9000	2.0749	1,915.3700	1.9154	(7.689)	0	0	0
2022/03/31	R186	03/11/2022	8.54	Call	Bond Future	1,579.7100	1.5797	1,702.3800	1.7024	7.765	0	0	0
2022/03/31	R186	03/11/2022	8.54	Put	Bond Future	2,056.9800	2.0570	1,898.3300	1.8983	(7.713)	0	0	0
2022/03/31	R186	03/11/2022			Bond Future	8.6747	110.2051	8.5952	110.4864	(0.916)	0.0000	0.0000	0
2022/03/31	R186	03/11/2022	8.55	Call	Bond Future	1,597.4400	1.5974	1,720.6600	1.7207	7.714	0	0	0
2022/03/31	R186	03/11/2022	8.55	Put	Bond Future	2,039.1800	2.0392	1,881.0800	1.8811	(7.753)	0	0	0
2022/03/31	R186	02/02/2023	8.32	Call	Bond Future	1,274.2600	1.2743	1,419.1400	1.4191	11.370	0	0	0
2022/03/31	R186	02/02/2023	8.32	Put	Bond Future	2,958.3000	2.9583	2,818.1100	2.8181	(4.739)	0	0	0
2022/03/31	R186	02/02/2023	8.33	Call	Bond Future	1,288.7700	1.2888	1,433.7100	1.4337	11.246	0	0	0
2022/03/31	R186	02/02/2023	8.33	Put	Bond Future	2,938.8700	2.9389	2,798.7400	2.7987	(4.768)	0	0	0
2022/03/31	R186	02/02/2023			Bond Future	8.8210	106.7659	8.7355	107.0510	(0.969)	0.0000	0.0000	0
2022/03/31	R186	02/02/2023	8.34	Call	Bond Future	1,302.9900	1.3030	1,448.7500	1.4488	11.187	0	0	0
2022/03/31	R186	02/02/2023	8.34	Put	Bond Future	2,919.1600	2.9192	2,779.8500	2.7799	(4.772)	0	0	0
2022/03/31	R197	05/05/2022			Bond Future	329.8450	329.8450	329.8338	329.8338	(0.003)	0.0000	0.0000	752
2022/03/31	R197	04/08/2022			Bond Future	325.8710	325.8710	325.8574	325.8574	(0.004)	0.0000	0.0000	0
2022/03/31	R197	03/11/2022			Bond Future	330.7474	330.7474	330.7309	330.7309	(0.005)	0.0000	0.0000	0
2022/03/31	R197	02/02/2023			Bond Future	327.7425	327.7425	327.7232	327.7232	(0.006)	0.0000	0.0000	0
2022/03/31	R202	05/05/2022			Bond Future	248.0275	248.0275	247.1110	247.1110	(0.370)	0.0000	0.0000	6,398
2022/03/31	R202	04/08/2022			Bond Future	246.9035	246.9035	245.9727	245.9727	(0.377)	0.0000	0.0000	91
2022/03/31	R202	03/11/2022			Bond Future	250.5972	250.5972	249.6506	249.6506	(0.378)	0.0000	0.0000	0
2022/03/31	R202	02/02/2023			Bond Future	250.2751	250.2751	249.3105	249.3105	(0.385)	0.0000	0.0000	0
2022/03/31	R209	05/05/2022	9.50	Call	Bond Future	34.1000	0.0341	19.8500	0.0199	(41.789)	0	0	2,975
2022/03/31	R209	05/05/2022	9.50	Put	Bond Future	4,491.5600	4.4916	5,105.3000	5.1053	13.664	0	0	0
2022/03/31	R209	05/05/2022	9.75	Call	Bond Future	150.6500	0.1506	93.5100	0.0935	(37.929)	0	0	8,525
2022/03/31	R209	05/05/2022	9.75	Put	Bond Future	3,063.3200	3.0633	3,634.1700	3.6342	18.635	0	0	0
2022/03/31	R209	05/05/2022	10.25	Call	Bond Future	1,074.0100	1.0740	804.2200	0.8042	(25.120)	0	0	0
2022/03/31	R209	05/05/2022	10.25	Put	Bond Future	1,026.7600	1.0268	1,384.9600	1.3850	34.886	0	0	11,000
2022/03/31	R209	05/05/2022	10.75	Call	Bond Future	3,056.9400	3.0569	2,564.3200	2.5643	(16.115)	0	0	0
2022/03/31	R209	05/05/2022	10.75	Put	Bond Future	213.6300	0.2136	349.0000	0.3490	63.367	0	0	1,050
2022/03/31	R209	05/05/2022	11.43	Call	Bond Future	6,418.1900	6.4182	5,804.3900	5.8044	(9.563)	0	0	0
2022/03/31	R209	05/05/2022	11.43	Put	Bond Future	16.9000	0.0169	31.0900	0.0311	83.964	0	0	0
2022/03/31	R209	05/05/2022	11.44	Call	Bond Future	6,467.8600	6.4679	5,853.4100	5.8534	(9.500)	0	0	0
2022/03/31	R209	05/05/2022	11.44	Put	Bond Future	16.2500	0.0163	29.7900	0.0298	83.323	0	0	0
2022/03/31	R209	05/05/2022			Bond Future	10.2418	71.4271	10.3515	70.7991	1.072	0.0000	0.0000	20,414
2022/03/31	R209	05/05/2022	11.45	Call	Bond Future	6,517.5000	6.5175	5,902.4500	5.9025	(9.437)	0	0	0
2022/03/31	R209	05/05/2022	11.45	Put	Bond Future	15.6200	0.0156	28.5600	0.0286	82.843	0	0	0
2022/03/31	R209	05/05/2022	12.00	Call	Bond Future	9,183.2500	9.1833	8,556.3700	8.5564	(6.826)	0	0	0
2022/03/31	R209	05/05/2022	12.00	Put	Bond Future	1.1600	0.0012	2.2700	0.0023	95.690	0	0	12,050
2022/03/31	R209	04/08/2022	10.58	Call	Bond Future	2,501.6600	2.5017	2,196.6400	2.1966	(12.193)	0	0	0
2022/03/31	R209	04/08/2022	10.58	Put	Bond Future	1,466.3500	1.4663	1,798.1600	1.7982	22.628	0	0	0
2022/03/31	R209	04/08/2022	10.57	Put	Bond Future	1,488.1600	1.4882	1,822.8900	1.8229	22.493	0	0	0
2022/03/31	R209	04/08/2022			Bond Future	10.3942	72.3771	10.5081	71.7403	1.095	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
2022/03/31	R209	04/08/2022	10.59	Call	Bond Future	2,535.2400	2.5352	2,227.3200	2.2273	(12.146)	0	0	0
2022/03/31	R209	04/08/2022	10.59	Put	Bond Future	1,444.8100	1.4448	1,773.7200	1.7737	22.765	0	0	0
2022/03/31	R209	04/08/2022	10.57	Call	Bond Future	2,468.2800	2.4683	2,166.1800	2.1662	(12.239)	0	0	0
2022/03/31	R209	03/11/2022	11.03	Call	Bond Future	4,135.4400	4.1354	3,800.8400	3.8008	(8.091)	0	0	0
2022/03/31	R209	03/11/2022	11.03	Put	Bond Future	1,444.9500	1.4450	1,757.0800	1.7571	21.601	0	0	0
2022/03/31	R209	03/11/2022	9.50	Call	Bond Future	482.3700	0.4824	399.0300	0.3990	(17.277)	0	0	0
2022/03/31	R209	03/11/2022	9.50	Put	Bond Future	6,500.8600	6.5009	7,064.2500	7.0642	8.666	0	0	0
2022/03/31	R209	03/11/2022	10.50	Put	Bond Future	2,584.4700	2.5845	2,993.8700	2.9939	15.841	0	0	0
2022/03/31	R209	03/11/2022	9.25	Call	Bond Future	293.7800	0.2938	239.8800	0.2399	(18.347)	0	0	6,000
2022/03/31	R209	03/11/2022	9.25	Put	Bond Future	7,881.7800	7.8818	8,474.6100	8.4746	7.522	0	0	0
2022/03/31	R209	03/11/2022			Bond Future	10.5291	70.2985	10.6470	69.6518	1.120	0.0000	0.0000	2,750
2022/03/31	R209	03/11/2022	11.50	Call	Bond Future	5,951.7300	5.9517	5,536.9000	5.5369	(6.970)	0	0	0
2022/03/31	R209	03/11/2022	11.50	Put	Bond Future	867.6500	0.8677	1,099.5500	1.0995	26.727	0	0	0
2022/03/31	R209	03/11/2022	11.00	Call	Bond Future	4,026.8900	4.0269	3,696.7100	3.6967	(8.199)	0	0	0
2022/03/31	R209	03/11/2022	11.00	Put	Bond Future	1,493.4000	1.4934	1,809.9500	1.8100	21.197	0	0	6,000
2022/03/31	R209	03/11/2022	11.01	Call	Bond Future	4,062.8400	4.0628	3,731.3100	3.7313	(8.160)	0	0	0
2022/03/31	R209	03/11/2022	11.01	Put	Bond Future	1,476.9600	1.4770	1,792.1600	1.7922	21.341	0	0	0
2022/03/31	R209	03/11/2022	11.02	Call	Bond Future	4,099.0900	4.0991	3,766.0200	3.7660	(8.125)	0	0	0
2022/03/31	R209	03/11/2022	11.02	Put	Bond Future	1,460.8800	1.4609	1,774.5400	1.7745	21.471	0	0	0
2022/03/31	R209	03/11/2022	10.00	Call	Bond Future	1,194.5300	1.1945	1,086.7800	1.0868	(9.020)	0	0	0
2022/03/31	R209	03/11/2022	10.00	Put	Bond Future	4,202.7500	4.2027	4,741.7300	4.7417	12.824	0	0	6,000
2022/03/31	R209	03/11/2022	10.50	Call	Bond Future	2,423.6100	2.4236	2,186.2800	2.1863	(9.792)	0	0	0
2022/03/31	R209	02/02/2023	10.79	Call	Bond Future	3,323.3900	3.3234	3,043.1700	3.0432	(8.432)	0	0	0
2022/03/31	R209	02/02/2023	10.80	Put	Bond Future	2,529.7000	2.5297	2,905.7300	2.9057	14.865	0	0	0
2022/03/31	R209	02/02/2023	10.78	Call	Bond Future	3,293.5400	3.2935	3,015.2700	3.0153	(8.449)	0	0	0
2022/03/31	R209	02/02/2023			Bond Future	10.6468	71.4825	10.7690	70.8243	1.148	0.0000	0.0000	0
2022/03/31	R209	02/02/2023	10.79	Put	Bond Future	2,553.0900	2.5531	2,931.0700	2.9311	14.805	0	0	0
2022/03/31	R209	02/02/2023	10.80	Call	Bond Future	3,353.3600	3.3534	3,071.1900	3.0712	(8.415)	0	0	0
2022/03/31	R209	02/02/2023	10.78	Put	Bond Future	2,576.6700	2.5767	2,956.6000	2.9566	14.745	0	0	0
2022/03/31	R210	05/05/2022			Bond Future	218.0839	218.0839	217.8460	217.8460	(0.109)	0.0000	0.0000	1,062
2022/03/31	R210	04/08/2022			Bond Future	221.0388	221.0388	220.7962	220.7962	(0.110)	0.0000	0.0000	266
2022/03/31	R210	03/11/2022			Bond Future	221.4119	221.4119	221.1641	221.1641	(0.112)	0.0000	0.0000	0
2022/03/31	R210	02/02/2023			Bond Future	225.1815	225.1815	224.9276	224.9276	(0.113)	0.0000	0.0000	0
2022/03/31	R213	05/05/2022	10.63	Call	Bond Future	3,891.2100	3.8912	3,753.2800	3.7533	(3.545)	0	0	0
2022/03/31	R213	05/05/2022	10.65	Put	Bond Future	69.9700	0.0700	102.3300	0.1023	46.248	0	0	0
2022/03/31	R213	05/05/2022			Bond Future	9.8676	84.7122	9.9010	84.5401	0.339	0.0000	0.0000	25,076
2022/03/31	R213	05/05/2022	10.63	Put	Bond Future	75.4900	0.0755	109.6900	0.1097	45.304	0	0	0
2022/03/31	R213	05/05/2022	10.64	Call	Bond Future	3,936.9400	3.9369	3,798.0800	3.7981	(3.527)	0	0	0
2022/03/31	R213	05/05/2022	10.64	Put	Bond Future	72.6800	0.0727	105.9500	0.1060	45.776	0	0	0
2022/03/31	R213	05/05/2022	10.65	Call	Bond Future	3,982.7200	3.9827	3,842.9500	3.8430	(3.509)	0	0	0
2022/03/31	R213	04/08/2022	9.88	Call	Bond Future	1,357.7400	1.3577	1,316.2100	1.3162	(3.059)	0	0	0
2022/03/31	R213	04/08/2022	9.89	Call	Bond Future	1,380.5800	1.3806	1,337.7300	1.3377	(3.104)	0	0	0
2022/03/31	R213	04/08/2022	9.90	Put	Bond Future	2,212.6400	2.2126	2,343.7200	2.3437	5.924	0	0	0
2022/03/31	R213	04/08/2022			Bond Future	10.0608	85.8035	10.0958	85.6284	0.348	0.0000	0.0000	0
2022/03/31	R213	04/08/2022	9.88	Put	Bond Future	2,268.1100	2.2681	2,401.6300	2.4016	5.887	0	0	0
2022/03/31	R213	04/08/2022	9.89	Put	Bond Future	2,240.2500	2.2403	2,372.4500	2.3725	5.901	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
2022/03/31	R213	04/08/2022	9.90	Call	Bond Future	1,403.6200	1.4036	1,359.6500	1.3597	(3.133)	0	0	0
2022/03/31	R213	03/11/2022	10.38	Call	Bond Future	2,699.9900	2.7000	2,634.6600	2.6347	(2.420)	0	0	0
2022/03/31	R213	03/11/2022	10.38	Put	Bond Future	1,947.6800	1.9477	2,060.6100	2.0606	5.798	0	0	0
2022/03/31	R213	03/11/2022	10.39	Call	Bond Future	2,727.6900	2.7277	2,661.7300	2.6617	(2.418)	0	0	0
2022/03/31	R213	03/11/2022	10.39	Put	Bond Future	1,927.3400	1.9273	2,039.6400	2.0396	5.827	0	0	0
2022/03/31	R213	03/11/2022	10.37	Call	Bond Future	2,672.6700	2.6727	2,607.4600	2.6075	(2.440)	0	0	0
2022/03/31	R213	03/11/2022	10.37	Put	Bond Future	1,968.4400	1.9684	2,081.4900	2.0815	5.743	0	0	200
2022/03/31	R213	03/11/2022	9.19	Call	Bond Future	508.8900	0.5089	468.3900	0.4684	(7.958)	0	0	476
2022/03/31	R213	03/11/2022	9.19	Put	Bond Future	5,740.8500	5.7409	5,878.6100	5.8786	2.400	0	0	0
2022/03/31	R213	03/11/2022			Bond Future	10.2244	83.5484	10.2611	83.3701	0.359	0.0000	0.0000	0
2022/03/31	R213	03/11/2022	10.40	Call	Bond Future	2,755.5300	2.7555	2,688.9500	2.6889	(2.416)	0	0	0
2022/03/31	R213	03/11/2022	10.40	Put	Bond Future	1,907.1700	1.9072	2,018.8500	2.0188	5.856	0	0	0
2022/03/31	R213	03/11/2022	9.98	Call	Bond Future	1,705.7300	1.7057	1,668.4900	1.6685	(2.183)	0	0	0
2022/03/31	R213	03/11/2022	9.98	Put	Bond Future	2,905.1100	2.9051	3,046.1300	3.0461	4.854	0	0	200
2022/03/31	R213	03/11/2022	10.19	Call	Bond Future	2,199.8300	2.1998	2,145.9600	2.1460	(2.449)	0	0	0
2022/03/31	R213	03/11/2022	10.19	Put	Bond Future	2,367.2300	2.3672	2,491.6200	2.4916	5.255	0	0	476
2022/03/31	R213	03/11/2022	9.13	Call	Bond Future	459.8400	0.4598	422.5900	0.4226	(8.101)	0	0	200
2022/03/31	R213	03/11/2022	9.13	Put	Bond Future	6,008.0700	6.0081	6,149.0800	6.1491	2.347	0	0	0
2022/03/31	R213	03/11/2022	9.84	Call	Bond Future	1,411.3500	1.4113	1,385.2900	1.3853	(1.846)	0	0	0
2022/03/31	R213	03/11/2022	9.84	Put	Bond Future	3,307.8800	3.3079	3,460.0800	3.4601	4.601	0	0	476
2022/03/31	R213	02/02/2023	10.43	Put	Bond Future	2,508.4800	2.5085	2,690.0100	2.6900	7.237	0	0	0
2022/03/31	R213	02/02/2023	12.20	Call	Bond Future	8,663.3100	8.6633	8,600.3600	8.6004	(0.727)	0	0	0
2022/03/31	R213	02/02/2023	12.20	Put	Bond Future	548.7300	0.5487	667.7300	0.6677	21.686	0	0	935
2022/03/31	R213	02/02/2023	10.22	Put	Bond Future	2,989.2900	2.9893	3,185.3600	3.1854	6.559	0	0	0
2022/03/31	R213	02/02/2023	10.23	Call	Bond Future	2,311.7200	2.3117	2,324.7500	2.3247	0.564	0	0	0
2022/03/31	R213	02/02/2023	10.35	Call	Bond Future	2,601.3100	2.6013	2,606.4500	2.6064	0.198	0	0	0
2022/03/31	R213	02/02/2023	10.35	Put	Bond Future	2,683.7800	2.6838	2,870.8700	2.8709	6.971	0	0	476
2022/03/31	R213	02/02/2023	10.01	Call	Bond Future	1,824.5900	1.8246	1,855.0600	1.8551	1.670	0	0	0
2022/03/31	R213	02/02/2023			Bond Future	10.3674	84.9888	10.4059	84.8069	0.371	0.0000	0.0000	0
2022/03/31	R213	02/02/2023	10.43	Call	Bond Future	2,803.8900	2.8039	2,803.4700	2.8035	(0.015)	0	0	935
2022/03/31	R213	02/02/2023	10.22	Call	Bond Future	2,288.0200	2.2880	2,302.1400	2.3021	0.617	0	0	0
2022/03/31	R213	02/02/2023	10.23	Put	Bond Future	2,965.1800	2.9652	3,160.1600	3.1602	6.576	0	0	0
2022/03/31	R213	02/02/2023	9.16	Call	Bond Future	617.5500	0.6176	597.3500	0.5973	(3.271)	0	0	476
2022/03/31	R213	02/02/2023	9.16	Put	Bond Future	6,592.1700	6.5922	6,753.9200	6.7539	2.454	0	0	0
2022/03/31	R213	02/02/2023	10.01	Put	Bond Future	3,538.0500	3.5381	3,750.4700	3.7505	6.004	0	0	476
2022/03/31	R213	02/02/2023	10.21	Call	Bond Future	2,264.7400	2.2647	2,279.6400	2.2796	0.658	0	0	0
2022/03/31	R213	02/02/2023	10.21	Put	Bond Future	3,013.8600	3.0139	3,210.7100	3.2107	6.531	0	0	0
2022/03/31	R214	05/05/2022	11.73	Put	Bond Future	18.4900	0.0185	33.0400	0.0330	78.691	0	0	0
2022/03/31	R214	05/05/2022	11.74	Put	Bond Future	17.8000	0.0178	31.7200	0.0317	78.202	0	0	0
2022/03/31	R214	05/05/2022	11.75	Call	Bond Future	6,819.0300	6.8190	6,207.1900	6.2072	(8.973)	0	0	0
2022/03/31	R214	05/05/2022			Bond Future	10.5210	68.5716	10.6258	67.9464	0.995	0.0000	0.0000	15,309
2022/03/31	R214	05/05/2022	11.73	Call	Bond Future	6,718.5100	6.7185	6,107.9000	6.1079	(9.088)	0	0	0
2022/03/31	R214	05/05/2022	11.74	Call	Bond Future	6,768.7900	6.7688	6,157.5500	6.1575	(9.030)	0	0	0
2022/03/31	R214	05/05/2022	11.75	Put	Bond Future	17.1400	0.0171	30.4600	0.0305	77.713	0	0	0
2022/03/31	R214	04/08/2022	10.98	Put	Bond Future	1,290.1500	1.2901	1,599.1000	1.5991	23.947	0	0	0
2022/03/31	R214	04/08/2022	10.99	Call	Bond Future	3,098.6100	3.0986	2,770.9200	2.7709	(10.575)	0	0	0
2022/03/31	R214	04/08/2022			Bond Future	10.6723	69.4534	10.7810	68.8194	1.018	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
2022/03/31	R214	04/08/2022	10.97	Call	Bond Future	3,024.5600	3.0246	2,702.4800	2.7025	(10.649)	0	0	0
2022/03/31	R214	04/08/2022	10.97	Put	Bond Future	1,309.5500	1.3096	1,621.4600	1.6215	23.818	0	0	0
2022/03/31	R214	04/08/2022	10.98	Call	Bond Future	3,061.5700	3.0616	2,736.5300	2.7365	(10.617)	0	0	0
2022/03/31	R214	04/08/2022	10.99	Put	Bond Future	1,270.8400	1.2708	1,577.1400	1.5771	24.102	0	0	0
2022/03/31	R214	03/11/2022	11.34	Call	Bond Future	4,416.7300	4.4167	4,157.2100	4.1572	(5.876)	0	0	0
2022/03/31	R214	03/11/2022	11.36	Put	Bond Future	1,377.7900	1.3778	1,760.3300	1.7603	27.765	0	0	0
2022/03/31	R214	03/11/2022			Bond Future	10.7998	67.2078	10.9123	66.5640	1.041	0.0000	0.0000	0
2022/03/31	R214	03/11/2022	11.34	Put	Bond Future	1,410.3200	1.4103	1,794.6200	1.7946	27.249	0	0	0
2022/03/31	R214	03/11/2022	11.35	Call	Bond Future	4,454.0100	4.4540	4,193.6100	4.1936	(5.846)	0	0	0
2022/03/31	R214	03/11/2022	11.35	Put	Bond Future	1,393.9700	1.3940	1,777.3900	1.7774	27.506	0	0	0
2022/03/31	R214	03/11/2022	11.36	Call	Bond Future	4,491.4000	4.4914	4,230.1200	4.2301	(5.817)	0	0	0
2022/03/31	R214	02/02/2023	11.07	Call	Bond Future	3,543.1300	3.5431	3,283.0900	3.2831	(7.339)	0	0	0
2022/03/31	R214	02/02/2023	11.07	Put	Bond Future	2,654.6000	2.6546	3,049.7900	3.0498	14.887	0	0	0
2022/03/31	R214	02/02/2023	11.08	Call	Bond Future	3,574.4800	3.5745	3,312.7400	3.3127	(7.322)	0	0	0
2022/03/31	R214	02/02/2023	11.08	Put	Bond Future	2,630.4300	2.6304	3,023.9200	3.0239	14.959	0	0	0
2022/03/31	R214	02/02/2023			Bond Future	10.9118	68.3687	11.0281	67.7135	1.066	0.0000	0.0000	0
2022/03/31	R214	02/02/2023	11.09	Call	Bond Future	3,606.2000	3.6062	3,342.2800	3.3423	(7.319)	0	0	0
2022/03/31	R214	02/02/2023	11.09	Put	Bond Future	2,606.6900	2.6067	2,998.0000	2.9980	15.012	0	0	0
2022/03/31	R248	05/05/2022	11.79	Call	Bond Future	8,984.8300	8.9848	8,202.0500	8.2021	(8.712)	0	0	0
2022/03/31	R248	05/05/2022	11.79	Put	Bond Future	16.1800	0.0162	30.4000	0.0304	87.886	0	0	0
2022/03/31	R248	05/05/2022	11.80	Call	Bond Future	9,047.0600	9.0471	8,263.7300	8.2637	(8.658)	0	0	0
2022/03/31	R248	05/05/2022			Bond Future	10.4999	86.1836	10.6048	85.3867	0.998	0.0000	0.0000	193,388
2022/03/31	R248	05/05/2022	11.80	Put	Bond Future	15.5000	0.0155	29.1700	0.0292	88.194	0	0	0
2022/03/31	R248	05/05/2022	11.81	Call	Bond Future	9,109.2300	9.1092	8,325.3900	8.3254	(8.605)	0	0	0
2022/03/31	R248	05/05/2022	11.81	Put	Bond Future	14.8400	0.0148	28.0000	0.0280	88.679	0	0	0
2022/03/31	R248	04/08/2022	10.98	Call	Bond Future	3,966.3600	3.9664	3,556.7000	3.5567	(10.328)	0	0	0
2022/03/31	R248	04/08/2022	10.98	Put	Bond Future	1,550.7100	1.5507	1,949.2200	1.9492	25.699	0	0	0
2022/03/31	R248	04/08/2022	10.99	Call	Bond Future	4,013.7900	4.0138	3,600.7100	3.6007	(10.292)	0	0	0
2022/03/31	R248	04/08/2022	10.99	Put	Bond Future	1,527.1300	1.5271	1,922.2200	1.9222	25.871	0	0	0
2022/03/31	R248	04/08/2022	10.20	Call	Bond Future	1,038.0400	1.0380	932.0200	0.9320	(10.213)	0	0	1,700
2022/03/31	R248	04/08/2022	10.40	Put	Bond Future	3,509.7500	3.5098	4,146.2400	4.1462	18.135	0	0	0
2022/03/31	R248	04/08/2022			Bond Future	10.6487	87.2919	10.7576	86.4837	1.023	0.0000	0.0000	6,533
2022/03/31	R248	04/08/2022	11.00	Call	Bond Future	4,061.6200	4.0616	3,644.9500	3.6450	(10.259)	0	0	0
2022/03/31	R248	04/08/2022	11.00	Put	Bond Future	1,504.0500	1.5041	1,895.5500	1.8956	26.030	0	0	0
2022/03/31	R248	04/08/2022	10.90	Call	Bond Future	3,593.6100	3.5936	3,212.8200	3.2128	(10.596)	0	0	1,700
2022/03/31	R248	04/08/2022	10.90	Put	Bond Future	1,749.9900	1.7500	2,177.3700	2.1774	24.422	0	0	0
2022/03/31	R248	04/08/2022	9.70	Call	Bond Future	281.5300	0.2815	211.8000	0.2118	(24.768)	0	0	0
2022/03/31	R248	04/08/2022	9.70	Put	Bond Future	7,931.1300	7.9311	8,669.5700	8.6696	9.311	0	0	0
2022/03/31	R248	04/08/2022	10.20	Put	Bond Future	4,513.3600	4.5134	5,215.5100	5.2155	15.557	0	0	0
2022/03/31	R248	04/08/2022	10.40	Call	Bond Future	1,613.7800	1.6138	1,442.1000	1.4421	(10.638)	0	0	0
2022/03/31	R248	03/11/2022	11.32	Call	Bond Future	5,652.0000	5.6520	5,258.7400	5.2587	(6.958)	0	0	0
2022/03/31	R248	03/11/2022	11.30	Put	Bond Future	1,850.5500	1.8506	2,281.9300	2.2819	23.311	0	0	0
2022/03/31	R248	03/11/2022	11.31	Put	Bond Future	1,830.6500	1.8306	2,259.9700	2.2600	23.452	0	0	0
2022/03/31	R248	03/11/2022			Bond Future	10.7737	84.1764	10.8867	83.3556	1.049	0.0000	0.0000	0
2022/03/31	R248	03/11/2022	11.32	Put	Bond Future	1,810.7400	1.8107	2,238.2200	2.2382	23.608	0	0	0
2022/03/31	R248	03/11/2022	11.30	Call	Bond Future	5,556.7100	5.5567	5,167.3500	5.1674	(7.007)	0	0	0
2022/03/31	R248	03/11/2022	11.31	Call	Bond Future	5,604.4100	5.6044	5,212.9900	5.2130	(6.984)	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
2022/03/31	R248	02/02/2023	11.08	Call	Bond Future	4,589.2900	4.5893	4,268.6000	4.2686	(6.988)	0	0	0
2022/03/31	R248	02/02/2023	11.08	Put	Bond Future	3,195.1300	3.1951	3,709.7100	3.7097	16.105	0	0	0
2022/03/31	R248	02/02/2023			Bond Future	10.8834	85.6306	11.0005	84.7953	1.076	0.0000	0.0000	0
2022/03/31	R248	02/02/2023	11.06	Call	Bond Future	4,509.3100	4.5093	4,193.3300	4.1933	(7.007)	0	0	0
2022/03/31	R248	02/02/2023	11.06	Put	Bond Future	3,255.0700	3.2551	3,774.3600	3.7744	15.953	0	0	0
2022/03/31	R248	02/02/2023	11.07	Call	Bond Future	4,549.2400	4.5492	4,230.7400	4.2307	(7.001)	0	0	0
2022/03/31	R248	02/02/2023	11.07	Put	Bond Future	3,224.9800	3.2250	3,741.7500	3.7418	16.024	0	0	0

Total **1271001**