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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/03/2022 TO 14/03/2022

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
2022/03/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	2025	05/05/2022		Bond Future	159.8582	159.8582	159.8759	159.8759	0.011	0.0000	0.0000	5,520
2022/03/14	2025	04/08/2022		Bond Future	160.4555	160.4555	160.4723	160.4723	0.010	0.0000	0.0000	1,130
2022/03/14	2025	03/11/2022		Bond Future	162.8121	162.8121	162.8282	162.8282	0.010	0.0000	0.0000	0
2022/03/14	2025	02/02/2023		Bond Future	163.7397	163.7397	163.7556	163.7556	0.010	0.0000	0.0000	0
2022/03/14	2029	05/05/2022		Bond Future	118.1568	118.1568	117.7889	117.7889	(0.311)	0.0000	0.0000	2,745
2022/03/14	2029	04/08/2022		Bond Future	119.7965	119.7965	119.4225	119.4225	(0.312)	0.0000	0.0000	1,844
2022/03/14	2029	03/11/2022		Bond Future	120.3233	120.3233	119.9433	119.9433	(0.316)	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
2022/03/14	2029	02/02/2023			Bond Future	122.2381	122.2381	121.8515	121.8515	(0.316)	0.0000	0.0000	0
2022/03/14	2030	05/05/2022	8.14	Call	Bond Future	1.8900	0.0019	0.7100	0.0007	(62.434)	0	0	1,800
2022/03/14	2030	05/05/2022	8.14	Put	Bond Future	9,047.4100	9.0474	9,595.9300	9.5959	6.063	0	0	0
2022/03/14	2030	05/05/2022	8.47	Call	Bond Future	11.1400	0.0111	4.9800	0.0050	(55.296)	0	0	1,073
2022/03/14	2030	05/05/2022	10.21	Call	Bond Future	2,318.0300	2.3180	1,905.1400	1.9051	(17.812)	0	0	0
2022/03/14	2030	05/05/2022	10.21	Put	Bond Future	532.7400	0.5327	669.5500	0.6695	25.680	0	0	0
2022/03/14	2030	05/05/2022	9.95	Call	Bond Future	1,472.3200	1.4723	1,143.6800	1.1437	(22.321)	0	0	0
2022/03/14	2030	05/05/2022	9.65	Put	Bond Future	1,739.8200	1.7398	2,074.2500	2.0743	19.222	0	0	5,000
2022/03/14	2030	05/05/2022	8.81	Put	Bond Future	5,413.2900	5.4133	5,939.4900	5.9395	9.721	0	0	0
2022/03/14	2030	05/05/2022	8.89	Put	Bond Future	5,003.5400	5.0035	5,522.2500	5.5223	10.367	0	0	0
2022/03/14	2030	05/05/2022	9.15	Call	Bond Future	171.9100	0.1719	102.8700	0.1029	(40.161)	0	0	7,500
2022/03/14	2030	05/05/2022	9.15	Put	Bond Future	3,734.0300	3.7340	4,214.6900	4.2147	12.872	0	0	0
2022/03/14	2030	05/05/2022			Bond Future	9.8472	92.3311	9.9579	91.7814	1.124	0.0000	0.0000	73,348
2022/03/14	2030	05/05/2022	7.73	Call	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	200
2022/03/14	2030	05/05/2022	7.73	Put	Bond Future	11,386.9900	11.3870	11,936.5900	11.9366	4.827	0	0	0
2022/03/14	2030	05/05/2022	8.47	Put	Bond Future	7,221.4400	7.2214	7,764.9800	7.7650	7.527	0	0	0
2022/03/14	2030	05/05/2022	11.04	Call	Bond Future	5,756.4700	5.7565	5,222.4800	5.2225	(9.276)	0	0	0
2022/03/14	2030	05/05/2022	11.04	Put	Bond Future	53.9000	0.0539	69.6100	0.0696	29.147	0	0	1,800
2022/03/14	2030	05/05/2022	9.95	Put	Bond Future	961.8500	0.9619	1,182.9100	1.1829	22.983	0	0	1,073
2022/03/14	2030	05/05/2022	10.19	Call	Bond Future	2,246.9400	2.2469	1,839.7300	1.8397	(18.123)	0	0	0
2022/03/14	2030	05/05/2022	10.19	Put	Bond Future	558.8800	0.5589	701.3700	0.7014	25.496	0	0	0
2022/03/14	2030	05/05/2022	10.20	Call	Bond Future	2,282.3700	2.2824	1,872.3000	1.8723	(17.967)	0	0	0
2022/03/14	2030	05/05/2022	10.20	Put	Bond Future	545.6800	0.5457	685.3100	0.6853	25.588	0	0	200
2022/03/14	2030	05/05/2022	9.35	Call	Bond Future	323.8600	0.3239	208.3300	0.2083	(35.673)	0	0	0
2022/03/14	2030	05/05/2022	9.35	Put	Bond Future	2,846.1100	2.8461	3,280.2800	3.2803	15.255	0	0	1,073
2022/03/14	2030	05/05/2022	9.60	Call	Bond Future	657.5300	0.6575	460.9800	0.4610	(29.892)	0	0	0
2022/03/14	2030	05/05/2022	9.60	Put	Bond Future	1,900.5000	1.9005	2,253.6500	2.2537	18.582	0	0	5,000
2022/03/14	2030	05/05/2022	9.65	Call	Bond Future	750.0100	0.7500	534.7400	0.5347	(28.702)	0	0	0
2022/03/14	2030	05/05/2022	8.81	Call	Bond Future	49.1500	0.0492	25.6500	0.0256	(47.813)	0	0	200
2022/03/14	2030	05/05/2022	8.89	Call	Bond Future	67.3300	0.0673	36.3400	0.0363	(46.027)	0	0	1,800
2022/03/14	2030	04/08/2022	9.56	Call	Bond Future	903.9600	0.9040	726.1000	0.7261	(19.676)	0	0	0
2022/03/14	2030	04/08/2022	9.56	Put	Bond Future	3,335.5800	3.3356	3,715.7300	3.7157	11.397	0	0	0
2022/03/14	2030	04/08/2022	10.95	Call	Bond Future	4,761.4500	4.7614	4,306.7000	4.3067	(9.551)	0	0	0
2022/03/14	2030	04/08/2022	10.95	Put	Bond Future	594.7800	0.5948	698.0400	0.6980	17.361	0	0	800
2022/03/14	2030	04/08/2022			Bond Future	10.0570	89.5837	10.1735	89.0257	1.158	0.0000	0.0000	25,170
2022/03/14	2030	04/08/2022	9.05	Call	Bond Future	371.7800	0.3718	282.7000	0.2827	(23.960)	0	0	800
2022/03/14	2030	04/08/2022	9.05	Put	Bond Future	5,386.7600	5.3868	5,855.6900	5.8557	8.705	0	0	0
2022/03/14	2030	04/08/2022	9.54	Call	Bond Future	872.3200	0.8723	698.8700	0.6989	(19.884)	0	0	0
2022/03/14	2030	04/08/2022	9.54	Put	Bond Future	3,403.5500	3.4036	3,788.1100	3.7881	11.299	0	0	0
2022/03/14	2030	04/08/2022	9.55	Call	Bond Future	888.0500	0.8881	712.4000	0.7124	(19.779)	0	0	0
2022/03/14	2030	04/08/2022	9.55	Put	Bond Future	3,369.4600	3.3695	3,751.8200	3.7518	11.348	0	0	0
2022/03/14	2030	04/08/2022	8.30	Call	Bond Future	73.8300	0.0738	51.3000	0.0513	(30.516)	0	0	800
2022/03/14	2030	04/08/2022	8.30	Put	Bond Future	9,057.3100	9.0573	9,592.7900	9.5928	5.912	0	0	0
2022/03/14	2030	03/11/2022	10.10	Call	Bond Future	2,082.2600	2.0823	1,812.5400	1.8125	(12.953)	0	0	0
2022/03/14	2030	03/11/2022	10.10	Put	Bond Future	2,758.5300	2.7585	3,055.4100	3.0554	10.762	0	0	0
2022/03/14	2030	03/11/2022			Bond Future	10.2446	90.8808	10.3668	90.3142	1.193	0.0000	0.0000	0
2022/03/14	2030	03/11/2022	10.09	Call	Bond Future	2,059.5100	2.0595	1,791.6000	1.7916	(13.008)	0	0	0

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2022/03/14	2030	03/11/2022	10.09	Put	Bond Future	2,782.7900	2.7828	3,081.4800	3.0815	10.733	0	0	0
2022/03/14	2030	03/11/2022	10.08	Call	Bond Future	2,037.1700	2.0372	1,771.0700	1.7711	(13.062)	0	0	0
2022/03/14	2030	03/11/2022	10.08	Put	Bond Future	2,807.4900	2.8075	3,107.9900	3.1080	10.704	0	0	0
2022/03/14	2030	02/02/2023	10.01	Put	Bond Future	3,777.3900	3.7774	4,119.0400	4.1190	9.045	0	0	0
2022/03/14	2030	02/02/2023	9.94	Put	Bond Future	3,979.4000	3.9794	4,331.7100	4.3317	8.853	0	0	102
2022/03/14	2030	02/02/2023	9.99	Call	Bond Future	1,818.9100	1.8189	1,587.7200	1.5877	(12.710)	0	0	0
2022/03/14	2030	02/02/2023	10.00	Call	Bond Future	1,836.3600	1.8364	1,603.6500	1.6037	(12.672)	0	0	0
2022/03/14	2030	02/02/2023	9.20	Call	Bond Future	767.2100	0.7672	644.6000	0.6446	(15.981)	0	0	0
2022/03/14	2030	02/02/2023	9.20	Put	Bond Future	6,533.2000	6.5332	6,986.5300	6.9865	6.939	0	0	0
2022/03/14	2030	02/02/2023	9.66	Call	Bond Future	1,302.8400	1.3028	1,120.2600	1.1203	(14.014)	0	0	0
2022/03/14	2030	02/02/2023	9.66	Put	Bond Future	4,860.9200	4.8609	5,254.2800	5.2543	8.092	0	0	102
2022/03/14	2030	02/02/2023	9.80	Call	Bond Future	1,507.7200	1.5077	1,304.9400	1.3049	(13.449)	0	0	0
2022/03/14	2030	02/02/2023	8.81	Put	Bond Future	8,153.2700	8.1533	8,647.1800	8.6472	6.058	0	0	0
2022/03/14	2030	02/02/2023			Bond Future	10.4315	88.3034	10.5601	87.7275	1.233	0.0000	0.0000	0
2022/03/14	2030	02/02/2023	10.01	Call	Bond Future	1,855.5400	1.8555	1,621.2500	1.6213	(12.627)	0	0	0
2022/03/14	2030	02/02/2023	9.94	Call	Bond Future	1,733.2700	1.7333	1,509.6400	1.5096	(12.902)	0	0	0
2022/03/14	2030	02/02/2023	9.99	Put	Bond Future	3,833.2600	3.8333	4,178.0100	4.1780	8.994	0	0	0
2022/03/14	2030	02/02/2023	10.00	Put	Bond Future	3,804.4500	3.8044	4,147.6800	4.1477	9.022	0	0	0
2022/03/14	2030	02/02/2023	9.80	Put	Bond Future	4,406.8400	4.4068	4,780.0000	4.7800	8.468	0	0	0
2022/03/14	2030	02/02/2023	8.81	Call	Bond Future	462.7300	0.4627	380.7000	0.3807	(17.727)	0	0	102
2022/03/14	2032	05/05/2022	10.29	Put	Bond Future	1,119.1700	1.1192	1,382.3000	1.3823	23.511	0	0	0
2022/03/14	2032	05/05/2022	11.18	Call	Bond Future	5,304.5100	5.3045	4,720.2500	4.7202	(11.014)	0	0	0
2022/03/14	2032	05/05/2022	11.18	Put	Bond Future	118.9200	0.1189	153.6900	0.1537	29.238	0	0	780
2022/03/14	2032	05/05/2022	10.98	Call	Bond Future	4,342.9800	4.3430	3,783.2400	3.7832	(12.888)	0	0	0
2022/03/14	2032	05/05/2022	10.98	Put	Bond Future	203.9400	0.2039	263.2300	0.2632	29.072	0	0	993
2022/03/14	2032	05/05/2022	11.02	Put	Bond Future	182.8500	0.1829	236.2200	0.2362	29.188	0	0	0
2022/03/14	2032	05/05/2022	11.03	Call	Bond Future	4,580.4300	4.5804	4,013.4000	4.0134	(12.379)	0	0	0
2022/03/14	2032	05/05/2022	11.03	Put	Bond Future	178.0900	0.1781	230.0900	0.2301	29.199	0	0	0
2022/03/14	2032	05/05/2022			Bond Future	10.2207	88.7965	10.3312	88.1774	1.081	0.0000	0.0000	141,021
2022/03/14	2032	05/05/2022	9.58	Call	Bond Future	179.1000	0.1791	103.3500	0.1034	(42.295)	0	0	780
2022/03/14	2032	05/05/2022	9.58	Put	Bond Future	3,886.9200	3.8869	4,430.2000	4.4302	13.977	0	0	0
2022/03/14	2032	05/05/2022	10.18	Call	Bond Future	1,175.7700	1.1758	868.7000	0.8687	(26.117)	0	0	780
2022/03/14	2032	05/05/2022	10.18	Put	Bond Future	1,405.4000	1.4054	1,717.3600	1.7174	22.197	0	0	0
2022/03/14	2032	05/05/2022	10.29	Call	Bond Future	1,508.0400	1.5080	1,152.1400	1.1521	(23.600)	0	0	993
2022/03/14	2032	05/05/2022	11.04	Call	Bond Future	4,628.2400	4.6282	4,059.8600	4.0599	(12.281)	0	0	0
2022/03/14	2032	05/05/2022	11.04	Put	Bond Future	173.3800	0.1734	224.0300	0.2240	29.213	0	0	0
2022/03/14	2032	05/05/2022	11.02	Call	Bond Future	4,532.6200	4.5326	3,966.9600	3.9670	(12.480)	0	0	0
2022/03/14	2032	04/08/2022	10.22	Call	Bond Future	1,515.2600	1.5153	1,242.5100	1.2425	(18.000)	0	0	0
2022/03/14	2032	04/08/2022	9.72	Call	Bond Future	609.7500	0.6098	467.4900	0.4675	(23.331)	0	0	800
2022/03/14	2032	04/08/2022	9.72	Put	Bond Future	4,492.8000	4.4928	4,978.7700	4.9788	10.817	0	0	0
2022/03/14	2032	04/08/2022	10.20	Put	Bond Future	2,622.1900	2.6222	2,983.4600	2.9835	13.777	0	0	0
2022/03/14	2032	04/08/2022	10.21	Put	Bond Future	2,591.9200	2.5919	2,950.2900	2.9503	13.826	0	0	0
2022/03/14	2032	04/08/2022	8.97	Call	Bond Future	113.9900	0.1140	78.8200	0.0788	(30.854)	0	0	800
2022/03/14	2032	04/08/2022	8.97	Put	Bond Future	8,482.4900	8.4825	9,075.5500	9.0755	6.992	0	0	0
2022/03/14	2032	04/08/2022			Bond Future	10.4099	90.0070	10.5253	89.3788	1.109	0.0000	0.0000	2,140
2022/03/14	2032	04/08/2022	10.22	Put	Bond Future	2,561.7100	2.5617	2,917.1900	2.9172	13.877	0	0	0
2022/03/14	2032	04/08/2022	11.60	Call	Bond Future	6,593.3000	6.5933	6,040.4200	6.0404	(8.385)	0	0	0

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2022/03/14	2032	04/08/2022	11.60	Put	Bond Future	398.3600	0.3984	473.7100	0.4737	18.915	0	0	800
2022/03/14	2032	04/08/2022	11.89	Call	Bond Future	7,884.6400	7.8846	7,307.9500	7.3079	(7.314)	0	0	0
2022/03/14	2032	04/08/2022	11.89	Put	Bond Future	270.4500	0.2705	321.9900	0.3220	19.057	0	0	0
2022/03/14	2032	04/08/2022	10.20	Call	Bond Future	1,464.5500	1.4646	1,197.5900	1.1976	(18.228)	0	0	0
2022/03/14	2032	04/08/2022	10.21	Call	Bond Future	1,489.9000	1.4899	1,220.0400	1.2200	(18.113)	0	0	0
2022/03/14	2032	03/11/2022	10.56	Put	Bond Future	2,662.1300	2.6621	2,973.9700	2.9740	11.714	0	0	180
2022/03/14	2032	03/11/2022	9.92	Call	Bond Future	1,117.9000	1.1179	928.0500	0.9281	(16.983)	0	0	750
2022/03/14	2032	03/11/2022	9.92	Put	Bond Future	4,772.8100	4.7728	5,220.8000	5.2208	9.386	0	0	0
2022/03/14	2032	03/11/2022	10.11	Put	Bond Future	4,032.8700	4.0329	4,442.8600	4.4429	10.166	0	0	454
2022/03/14	2032	03/11/2022	10.16	Call	Bond Future	1,529.9700	1.5300	1,291.7200	1.2917	(15.572)	0	0	0
2022/03/14	2032	03/11/2022	10.16	Put	Bond Future	3,850.4100	3.8504	4,250.0000	4.2500	10.378	0	0	180
2022/03/14	2032	03/11/2022	9.31	Put	Bond Future	7,603.1700	7.6032	8,150.0600	8.1501	7.193	0	0	0
2022/03/14	2032	03/11/2022	9.36	Call	Bond Future	474.2400	0.4742	376.7400	0.3767	(20.559)	0	0	454
2022/03/14	2032	03/11/2022	9.36	Put	Bond Future	7,347.5300	7.3475	7,887.8700	7.8879	7.354	0	0	0
2022/03/14	2032	03/11/2022	9.46	Put	Bond Future	0.0000	0.0000	7,374.2800	7.3743	100.000	0	0	0
2022/03/14	2032	03/11/2022			Bond Future	10.5889	87.1580	10.7095	86.5202	1.139	0.0000	0.0000	0
2022/03/14	2032	03/11/2022	12.30	Call	Bond Future	8,946.1100	8.9461	8,376.9300	8.3769	(6.362)	0	0	0
2022/03/14	2032	03/11/2022	12.30	Put	Bond Future	455.1700	0.4552	523.8300	0.5238	15.084	0	0	750
2022/03/14	2032	03/11/2022	10.66	Call	Bond Future	2,798.8800	2.7989	2,451.7000	2.4517	(12.404)	0	0	0
2022/03/14	2032	03/11/2022	10.66	Put	Bond Future	2,422.1500	2.4222	2,712.8100	2.7128	12.000	0	0	0
2022/03/14	2032	03/11/2022	10.67	Call	Bond Future	2,828.8700	2.8289	2,479.6100	2.4796	(12.346)	0	0	750
2022/03/14	2032	03/11/2022	10.67	Put	Bond Future	2,399.3200	2.3993	2,687.9000	2.6879	12.028	0	0	0
2022/03/14	2032	03/11/2022	11.55	Call	Bond Future	0.0000	0.0000	5,373.6700	5.3737	100.000	0	0	0
2022/03/14	2032	03/11/2022	11.55	Put	Bond Future	0.0000	0.0000	1,097.8700	1.0979	100.000	0	0	500
2022/03/14	2032	03/11/2022	10.21	Call	Bond Future	0.0000	0.0000	1,378.3000	1.3783	100.000	0	0	500
2022/03/14	2032	03/11/2022	10.21	Put	Bond Future	0.0000	0.0000	4,061.8600	4.0619	100.000	0	0	0
2022/03/14	2032	03/11/2022	10.49	Call	Bond Future	2,313.8400	2.3138	2,003.0400	2.0030	(13.432)	0	0	0
2022/03/14	2032	03/11/2022	10.49	Put	Bond Future	2,841.7800	2.8418	3,168.8200	3.1688	11.508	0	0	454
2022/03/14	2032	03/11/2022	10.56	Call	Bond Future	2,508.2200	2.5082	2,182.2200	2.1822	(12.997)	0	0	0
2022/03/14	2032	03/11/2022	10.11	Call	Bond Future	1,436.5900	1.4366	1,208.7400	1.2087	(15.860)	0	0	0
2022/03/14	2032	03/11/2022	9.31	Call	Bond Future	435.2100	0.4352	344.2600	0.3443	(20.898)	0	0	180
2022/03/14	2032	03/11/2022	9.46	Call	Bond Future	0.0000	0.0000	448.8300	0.4488	100.000	0	0	500
2022/03/14	2032	02/02/2023	10.50	Call	Bond Future	2,298.1900	2.2982	2,010.0000	2.0100	(12.540)	0	0	0
2022/03/14	2032	02/02/2023	10.50	Put	Bond Future	3,672.9600	3.6730	4,033.1100	4.0331	9.805	0	0	454
2022/03/14	2032	02/02/2023	10.67	Call	Bond Future	2,731.4200	2.7314	2,411.1400	2.4111	(11.726)	0	0	750
2022/03/14	2032	02/02/2023	10.67	Put	Bond Future	3,214.7600	3.2148	3,542.8200	3.5428	10.205	0	0	0
2022/03/14	2032	02/02/2023	11.69	Call	Bond Future	0.0000	0.0000	5,475.5900	5.4756	100.000	0	0	0
2022/03/14	2032	02/02/2023	11.69	Put	Bond Future	0.0000	0.0000	1,505.2000	1.5052	100.000	0	0	0
2022/03/14	2032	02/02/2023	10.40	Call	Bond Future	2,082.3900	2.0824	1,812.6200	1.8126	(12.955)	0	0	0
2022/03/14	2032	02/02/2023	10.40	Put	Bond Future	3,987.2400	3.9872	4,365.8100	4.3658	9.495	0	0	0
2022/03/14	2032	02/02/2023	9.92	Call	Bond Future	1,227.3200	1.2273	1,041.9500	1.0419	(15.104)	0	0	750
2022/03/14	2032	02/02/2023	9.92	Put	Bond Future	5,736.6100	5.7366	6,199.5800	6.1996	8.070	0	0	0
2022/03/14	2032	02/02/2023	10.22	Call	Bond Future	0.0000	0.0000	1,489.8800	1.4899	100.000	0	0	500
2022/03/14	2032	02/02/2023	10.22	Put	Bond Future	0.0000	0.0000	5,007.9800	5.0080	100.000	0	0	0
2022/03/14	2032	02/02/2023	9.47	Call	Bond Future	0.0000	0.0000	564.1200	0.5641	100.000	0	0	500
2022/03/14	2032	02/02/2023	9.47	Put	Bond Future	0.0000	0.0000	8,256.6100	8.2566	100.000	0	0	0
2022/03/14	2032	02/02/2023			Bond Future	10.7632	88.5286	10.8892	87.8802	1.171	0.0000	0.0000	0
2022/03/14	2032	02/02/2023	11.84	Call	Bond Future	0.0000	0.0000	6,006.6400	6.0066	100.000	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
2022/03/14	2032	02/02/2023	11.84	Put	Bond Future	0.0000	0.0000	1,320.1900	1.3202	100.000	0	0	500
2022/03/14	2032	02/02/2023	12.75	Call	Bond Future	10,064.2100	10.0642	9,490.4300	9.4904	(5.701)	0	0	0
2022/03/14	2032	02/02/2023	12.75	Put	Bond Future	562.2700	0.5623	636.8300	0.6368	13.261	0	0	750
2022/03/14	2032	02/02/2023	10.38	Call	Bond Future	2,040.6700	2.0407	1,774.5700	1.7746	(13.040)	0	0	0
2022/03/14	2032	02/02/2023	10.38	Put	Bond Future	4,052.0400	4.0520	4,434.2800	4.4343	9.433	0	0	0
2022/03/14	2032	02/02/2023	10.39	Call	Bond Future	2,061.4700	2.0615	1,793.5300	1.7935	(12.998)	0	0	0
2022/03/14	2032	02/02/2023	10.39	Put	Bond Future	4,019.5600	4.0196	4,399.9600	4.4000	9.464	0	0	0
2022/03/14	2032	02/02/2023	10.16	Bond Future		1,617.8000	1.6178	1,391.3500	1.3913	(13.997)	0	0	0
2022/03/14	2032	02/02/2023	10.16	Put	Bond Future	4,812.3100	4.8123	5,234.2000	5.2342	8.767	0	0	454
2022/03/14	2032	02/02/2023	9.31	Call	Bond Future	546.2200	0.5462	447.2800	0.4473	(18.114)	0	0	454
2022/03/14	2032	02/02/2023	9.31	Put	Bond Future	8,514.1200	8.5141	9,063.5200	9.0635	6.453	0	0	0
2022/03/14	2033	05/05/2022			Bond Future	112.7940	112.7940	112.8114	112.8114	0.015	0.0000	0.0000	2,719
2022/03/14	2033	04/08/2022			Bond Future	114.3590	114.3590	114.3757	114.3757	0.015	0.0000	0.0000	4,967
2022/03/14	2033	03/11/2022			Bond Future	114.7245	114.7245	114.7409	114.7409	0.014	0.0000	0.0000	0
2022/03/14	2033	02/02/2023			Bond Future	116.5500	116.5500	116.5662	116.5662	0.014	0.0000	0.0000	0
2022/03/14	2037	05/05/2022	11.82	Call	Bond Future	6,673.9400	6.6739	5,907.4200	5.9074	(11.485)	0	0	0
2022/03/14	2037	05/05/2022	11.83	Call	Bond Future	6,728.1300	6.7281	5,960.6700	5.9607	(11.407)	0	0	0
2022/03/14	2037	05/05/2022	11.84	Put	Bond Future	97.2700	0.0973	131.4400	0.1314	35.129	0	0	0
2022/03/14	2037	05/05/2022			Bond Future	10.7329	85.9545	10.8587	85.1520	1.173	0.0000	0.0000	85,070
2022/03/14	2037	05/05/2022	11.82	Put	Bond Future	102.4300	0.1024	138.4400	0.1384	35.156	0	0	0
2022/03/14	2037	05/05/2022	11.83	Put	Bond Future	99.8000	0.0998	134.8700	0.1349	35.140	0	0	0
2022/03/14	2037	05/05/2022	11.84	Call	Bond Future	6,782.3600	6.7824	6,014.0000	6.0140	(11.329)	0	0	0
2022/03/14	2037	04/08/2022	11.95	Call	Bond Future	6,703.7100	6.7037	6,012.5400	6.0125	(10.310)	0	0	0
2022/03/14	2037	04/08/2022	11.95	Put	Bond Future	569.9700	0.5700	693.0500	0.6931	21.594	0	0	1,050
2022/03/14	2037	04/08/2022	10.91	Put	Bond Future	2,335.4900	2.3355	2,730.9400	2.7309	16.932	0	0	0
2022/03/14	2037	04/08/2022	10.89	Call	Bond Future	2,254.3300	2.2543	1,842.7500	1.8428	(18.257)	0	0	0
2022/03/14	2037	04/08/2022	10.89	Put	Bond Future	2,393.0300	2.3930	2,795.7000	2.7957	16.827	0	0	0
2022/03/14	2037	04/08/2022	10.90	Call	Bond Future	2,288.1000	2.2881	1,872.9000	1.8729	(18.146)	0	0	0
2022/03/14	2037	04/08/2022			Bond Future	10.9121	82.8699	11.0432	82.0556	1.201	0.0000	0.0000	52,420
2022/03/14	2037	04/08/2022	10.91	Call	Bond Future	2,322.1000	2.3221	1,903.3000	1.9033	(18.035)	0	0	0
2022/03/14	2037	04/08/2022	11.21	Call	Bond Future	3,432.1000	3.4321	2,912.8400	2.9128	(15.130)	0	0	1,050
2022/03/14	2037	04/08/2022	11.21	Put	Bond Future	1,599.0200	1.5990	1,894.0100	1.8940	18.448	0	0	0
2022/03/14	2037	04/08/2022	11.42	Call	Bond Future	4,291.1200	4.2911	3,711.5000	3.7115	(13.507)	0	0	0
2022/03/14	2037	04/08/2022	11.42	Put	Bond Future	1,201.6600	1.2017	1,436.2900	1.4363	19.525	0	0	50
2022/03/14	2037	04/08/2022	10.10	Call	Bond Future	534.5700	0.5346	387.6400	0.3876	(27.486)	0	0	50
2022/03/14	2037	04/08/2022	10.10	Put	Bond Future	5,854.8200	5.8548	6,522.1400	6.5221	11.398	0	0	0
2022/03/14	2037	04/08/2022	10.90	Put	Bond Future	2,364.1100	2.3641	2,763.1600	2.7632	16.880	0	0	50
2022/03/14	2037	03/11/2022	11.32	Call	Bond Future	3,825.2500	3.8252	3,330.9500	3.3310	(12.922)	0	0	0
2022/03/14	2037	03/11/2022	11.30	Put	Bond Future	2,370.6700	2.3707	2,707.9300	2.7079	14.226	0	0	0
2022/03/14	2037	03/11/2022	11.31	Call	Bond Future	3,788.7900	3.7888	3,297.0400	3.2970	(12.979)	0	0	0
2022/03/14	2037	03/11/2022	11.31	Put	Bond Future	2,347.1100	2.3471	2,681.8200	2.6818	14.261	0	0	0
2022/03/14	2037	03/11/2022			Bond Future	11.0712	84.0701	11.2073	83.2437	1.230	0.0000	0.0000	0
2022/03/14	2037	03/11/2022	11.32	Put	Bond Future	2,324.0300	2.3240	2,656.1900	2.6562	14.292	0	0	0
2022/03/14	2037	03/11/2022	11.30	Call	Bond Future	3,752.7400	3.7527	3,263.5400	3.2635	(13.036)	0	0	0
2022/03/14	2037	02/02/2023	11.03	Call	Bond Future	2,805.3200	2.8053	2,417.3500	2.4174	(13.830)	0	0	0
2022/03/14	2037	02/02/2023	11.03	Put	Bond Future	4,004.7200	4.0047	4,456.6000	4.4566	11.284	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
2022/03/14	2037	02/02/2023	11.04	Call	Bond Future	2,834.6100	2.8346	2,444.1400	2.4441	(13.775)	0	0	0
2022/03/14	2037	02/02/2023	11.04	Put	Bond Future	3,972.9700	3.9730	4,422.3500	4.4224	11.311	0	0	0
2022/03/14	2037	02/02/2023			Bond Future	11.2285	81.1360	11.3701	80.2961	1.261	0.0000	0.0000	0
2022/03/14	2037	02/02/2023	11.05	Call	Bond Future	2,864.0400	2.8640	2,471.0800	2.4711	(13.720)	0	0	0
2022/03/14	2037	02/02/2023	11.05	Put	Bond Future	3,941.4300	3.9414	4,388.3200	4.3883	11.338	0	0	0
2022/03/14	2038	05/05/2022			Bond Future	129.4828	129.4828	129.1722	129.1722	(0.240)	0.0000	0.0000	4,184
2022/03/14	2038	04/08/2022			Bond Future	129.4560	129.4560	129.1402	129.1402	(0.244)	0.0000	0.0000	2,669
2022/03/14	2038	03/11/2022			Bond Future	131.3577	131.3577	131.0365	131.0365	(0.244)	0.0000	0.0000	0
2022/03/14	2038	02/02/2023			Bond Future	131.5774	131.5774	131.2508	131.2508	(0.248)	0.0000	0.0000	0
2022/03/14	2040	05/05/2022	10.57	Call	Bond Future	762.2600	0.7623	504.8200	0.5048	(33.773)	0	0	1,200
2022/03/14	2040	05/05/2022	10.57	Put	Bond Future	2,623.1600	2.6232	3,161.2500	3.1613	20.513	0	0	0
2022/03/14	2040	05/05/2022	11.91	Put	Bond Future	101.6100	0.1016	134.3600	0.1344	32.231	0	0	0
2022/03/14	2040	05/05/2022	11.92	Call	Bond Future	7,131.4900	7.1315	6,367.8300	6.3678	(10.708)	0	0	0
2022/03/14	2040	05/05/2022	11.92	Put	Bond Future	98.9000	0.0989	130.7700	0.1308	32.224	0	0	0
2022/03/14	2040	05/05/2022	13.04	Call	Bond Future	13,369.9000	13.3699	12,575.4000	12.5754	(5.942)	0	0	0
2022/03/14	2040	05/05/2022	13.04	Put	Bond Future	4.0300	0.0040	5.0600	0.0051	25.558	0	0	1,200
2022/03/14	2040	05/05/2022			Bond Future	10.8342	88.1109	10.9498	87.3154	1.068	0.0000	0.0000	62,041
2022/03/14	2040	05/05/2022	9.82	Call	Bond Future	46.9900	0.0470	22.1600	0.0222	(52.841)	0	0	1,200
2022/03/14	2040	05/05/2022	9.82	Put	Bond Future	7,546.8100	7.5468	8,317.5100	8.3175	10.212	0	0	0
2022/03/14	2040	05/05/2022	11.90	Call	Bond Future	7,015.8300	7.0158	6,253.9700	6.2540	(10.859)	0	0	0
2022/03/14	2040	05/05/2022	11.90	Put	Bond Future	104.3800	0.1044	138.0500	0.1380	32.257	0	0	0
2022/03/14	2040	05/05/2022	11.91	Call	Bond Future	7,073.6700	7.0737	6,310.8900	6.3109	(10.783)	0	0	0
2022/03/14	2040	04/08/2022	11.05	Call	Bond Future	2,596.7700	2.5968	2,162.6300	2.1626	(16.718)	0	0	0
2022/03/14	2040	04/08/2022	11.05	Put	Bond Future	2,310.7600	2.3108	2,683.7200	2.6837	16.140	0	0	0
2022/03/14	2040	04/08/2022	12.24	Put	Bond Future	439.0300	0.4390	529.1100	0.5291	20.518	0	0	460
2022/03/14	2040	04/08/2022	9.70	Put	Bond Future	9,777.1600	9.7772	10,528.0600	10.5281	7.680	0	0	0
2022/03/14	2040	04/08/2022			Bond Future	11.0075	84.8052	11.1280	83.9981	1.094	0.0000	0.0000	42,392
2022/03/14	2040	04/08/2022	11.04	Call	Bond Future	2,558.7800	2.5588	2,128.2600	2.1283	(16.825)	0	0	0
2022/03/14	2040	04/08/2022	11.04	Put	Bond Future	2,339.9600	2.3400	2,716.5400	2.7165	16.093	0	0	0
2022/03/14	2040	04/08/2022	12.24	Call	Bond Future	8,156.1300	8.1561	7,439.1100	7.4391	(8.791)	0	0	0
2022/03/14	2040	04/08/2022	9.70	Call	Bond Future	180.7900	0.1808	124.5900	0.1246	(31.086)	0	0	460
2022/03/14	2040	04/08/2022	10.70	Call	Bond Future	1,455.2700	1.4553	1,153.1400	1.1531	(20.761)	0	0	460
2022/03/14	2040	04/08/2022	10.70	Put	Bond Future	3,571.7000	3.5717	4,076.6700	4.0767	14.138	0	0	0
2022/03/14	2040	04/08/2022	11.03	Call	Bond Future	2,521.2500	2.5213	2,094.3600	2.0944	(16.932)	0	0	0
2022/03/14	2040	04/08/2022	11.03	Put	Bond Future	2,369.7100	2.3697	2,749.9200	2.7499	16.045	0	0	0
2022/03/14	2040	03/11/2022	11.39	Call	Bond Future	4,060.0000	4.0600	3,571.2400	3.5712	(12.038)	0	0	0
2022/03/14	2040	03/11/2022	11.40	Call	Bond Future	4,098.8200	4.0988	3,607.5500	3.6075	(11.986)	0	0	0
2022/03/14	2040	03/11/2022	11.41	Put	Bond Future	2,519.2900	2.5193	2,844.7900	2.8448	12.920	0	0	0
2022/03/14	2040	03/11/2022			Bond Future	11.1611	86.0337	11.2861	85.2144	1.121	0.0000	0.0000	0
2022/03/14	2040	03/11/2022	11.39	Put	Bond Future	2,569.7100	2.5697	2,900.2200	2.9002	12.862	0	0	0
2022/03/14	2040	03/11/2022	11.40	Put	Bond Future	2,544.3900	2.5444	2,872.3900	2.8724	12.891	0	0	0
2022/03/14	2040	03/11/2022	11.41	Call	Bond Future	4,137.7900	4.1378	3,644.0200	3.6440	(11.933)	0	0	0
2022/03/14	2040	02/02/2023	11.12	Call	Bond Future	3,054.9800	3.0550	2,665.1200	2.6651	(12.761)	0	0	0
2022/03/14	2040	02/02/2023	11.12	Put	Bond Future	4,314.5500	4.3145	4,757.3000	4.7573	10.262	0	0	0
2022/03/14	2040	02/02/2023			Bond Future	11.3129	82.8802	11.4429	82.0476	1.149	0.0000	0.0000	0
2022/03/14	2040	02/02/2023	11.10	Call	Bond Future	2,992.4200	2.9924	2,607.5100	2.6075	(12.863)	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
2022/03/14	2040	02/02/2023	11.10	Put	Bond Future	4,384.3200	4.3843	4,832.0200	4.8320	10.211	0	0	0
2022/03/14	2040	02/02/2023	11.11	Call	Bond Future	3,023.6200	3.0236	2,636.2300	2.6362	(12.812)	0	0	0
2022/03/14	2040	02/02/2023	11.11	Put	Bond Future	4,349.3100	4.3493	4,794.5300	4.7945	10.237	0	0	0
2022/03/14	2044	05/05/2022	11.91	Call	Bond Future	6,996.7900	6.9968	6,320.0600	6.3201	(9.672)	0	0	0
2022/03/14	2044	05/05/2022	11.91	Put	Bond Future	111.8300	0.1118	140.5100	0.1405	25.646	0	0	0
2022/03/14	2044	05/05/2022	11.92	Call	Bond Future	7,054.9200	7.0549	6,377.4000	6.3774	(9.604)	0	0	0
2022/03/14	2044	05/05/2022	11.92	Put	Bond Future	108.8800	0.1089	136.7700	0.1368	25.615	0	0	0
2022/03/14	2044	05/05/2022			Bond Future	10.8635	84.8629	10.9639	84.1575	0.924	0.0000	0.0000	67,345
2022/03/14	2044	05/05/2022	11.93	Call	Bond Future	7,113.0300	7.1130	6,434.7300	6.4347	(9.536)	0	0	0
2022/03/14	2044	05/05/2022	11.93	Put	Bond Future	106.0000	0.1060	133.1100	0.1331	25.575	0	0	0
2022/03/14	2044	04/08/2022	11.08	Call	Bond Future	2,673.7300	2.6737	2,279.3400	2.2793	(14.751)	0	0	0
2022/03/14	2044	04/08/2022	11.08	Put	Bond Future	2,314.1200	2.3141	2,635.4300	2.6354	13.885	0	0	0
2022/03/14	2044	04/08/2022	11.09	Call	Bond Future	2,712.9200	2.7129	2,315.3300	2.3153	(14.655)	0	0	0
2022/03/14	2044	04/08/2022	11.09	Put	Bond Future	2,284.8900	2.2849	2,603.0000	2.6030	13.922	0	0	0
2022/03/14	2044	04/08/2022			Bond Future	11.0277	81.6381	11.1322	80.9224	0.948	0.0000	0.0000	22,712
2022/03/14	2044	04/08/2022	11.10	Call	Bond Future	2,752.1400	2.7521	2,351.3800	2.3514	(14.562)	0	0	0
2022/03/14	2044	04/08/2022	11.10	Put	Bond Future	2,255.7900	2.2558	2,570.7300	2.5707	13.961	0	0	0
2022/03/14	2044	03/11/2022	11.40	Put	Bond Future	2,600.3600	2.6004	2,888.3900	2.8884	11.077	0	0	0
2022/03/14	2044	03/11/2022	11.41	Call	Bond Future	4,149.6600	4.1497	3,708.8800	3.7089	(10.622)	0	0	0
2022/03/14	2044	03/11/2022	11.41	Put	Bond Future	2,574.5800	2.5746	2,860.3800	2.8604	11.101	0	0	0
2022/03/14	2044	03/11/2022			Bond Future	11.1727	82.8208	11.2812	82.0942	0.971	0.0000	0.0000	0
2022/03/14	2044	03/11/2022	11.39	Call	Bond Future	4,070.9200	4.0709	3,634.6200	3.6346	(10.717)	0	0	0
2022/03/14	2044	03/11/2022	11.39	Put	Bond Future	2,626.6300	2.6266	2,916.9100	2.9169	11.051	0	0	0
2022/03/14	2044	03/11/2022	11.40	Call	Bond Future	4,110.0900	4.1101	3,671.5400	3.6715	(10.670)	0	0	0
2022/03/14	2044	02/02/2023	11.14	Call	Bond Future	3,141.6400	3.1416	2,788.0100	2.7880	(11.256)	0	0	0
2022/03/14	2044	02/02/2023	11.14	Put	Bond Future	4,316.8400	4.3168	4,701.6100	4.7016	8.913	0	0	0
2022/03/14	2044	02/02/2023	11.15	Call	Bond Future	3,174.2100	3.1742	2,818.3600	2.8184	(11.211)	0	0	0
2022/03/14	2044	02/02/2023	11.15	Put	Bond Future	4,281.8100	4.2818	4,664.3600	4.6644	8.934	0	0	0
2022/03/14	2044	02/02/2023			Bond Future	11.3159	79.7420	11.4286	79.0036	0.996	0.0000	0.0000	0
2022/03/14	2044	02/02/2023	11.16	Call	Bond Future	3,206.9300	3.2069	2,848.8600	2.8489	(11.166)	0	0	0
2022/03/14	2044	02/02/2023	11.16	Put	Bond Future	4,247.0200	4.2470	4,627.3500	4.6274	8.955	0	0	0
2022/03/14	2046	05/05/2022			Bond Future	117.6252	117.6252	117.0469	117.0469	(0.492)	0.0000	0.0000	14,004
2022/03/14	2046	04/08/2022			Bond Future	119.2575	119.2575	118.6703	118.6703	(0.492)	0.0000	0.0000	2,969
2022/03/14	2046	03/11/2022			Bond Future	119.0729	119.0729	118.4766	118.4766	(0.501)	0.0000	0.0000	0
2022/03/14	2046	02/02/2023			Bond Future	120.9685	120.9685	120.3620	120.3620	(0.501)	0.0000	0.0000	0
2022/03/14	2050	05/05/2022			Bond Future	121.1102	121.1102	121.1291	121.1291	0.016	0.0000	0.0000	8,672
2022/03/14	2050	04/08/2022			Bond Future	120.7652	120.7652	120.7836	120.7836	0.015	0.0000	0.0000	1,410
2022/03/14	2050	03/11/2022			Bond Future	122.5393	122.5393	122.5571	122.5571	0.015	0.0000	0.0000	0
2022/03/14	2050	02/02/2023			Bond Future	122.4107	122.4107	122.4287	122.4287	0.015	0.0000	0.0000	0
2022/03/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	8657	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
2022/03/14	AL37	05/05/2022			Index Future	811.1340	811.1340	808.2660	808.2660	(0.354)	0.0000	0.0000	0
2022/03/14	AL37	04/08/2022			Index Future	822.0730	822.0730	819.1460	819.1460	(0.356)	0.0000	0.0000	0
2022/03/14	AL37	03/11/2022			Index Future	834.0630	834.0630	831.0790	831.0790	(0.358)	0.0000	0.0000	0
2022/03/14	AL37	02/02/2023			Index Future	847.1340	847.1340	844.0910	844.0910	(0.359)	0.0000	0.0000	0
2022/03/14	AL7T	05/05/2022			Index Future	932.3070	932.3070	926.5270	926.5270	(0.620)	0.0000	0.0000	0
2022/03/14	AL7T	04/08/2022			Index Future	944.8800	944.8800	938.9980	938.9980	(0.623)	0.0000	0.0000	0
2022/03/14	AL7T	03/11/2022			Index Future	958.6610	958.6610	952.6770	952.6770	(0.624)	0.0000	0.0000	0
2022/03/14	AL7T	02/02/2023			Index Future	973.6850	973.6850	967.5930	967.5930	(0.626)	0.0000	0.0000	0
2022/03/14	ALBI	05/05/2022			Index Future	831.4920	831.4920	825.7460	825.7460	(0.691)	0.0000	0.0000	129
2022/03/14	ALBI	04/08/2022			Index Future	842.7050	842.7050	836.8610	836.8610	(0.693)	0.0000	0.0000	90
2022/03/14	ALBI	03/11/2022			Index Future	854.9960	854.9960	849.0520	849.0520	(0.695)	0.0000	0.0000	0
2022/03/14	ALBI	02/02/2023			Index Future	868.3950	868.3950	862.3450	862.3450	(0.697)	0.0000	0.0000	0
2022/03/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	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
2022/03/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/14	ES33	05/05/2022			Bond Future	11.5050	76.0902	11.6254	75.4763	1.047	0.0000	0.0000	87
2022/03/14	ES33	04/08/2022			Bond Future	11.7239	77.1460	11.8496	76.5230	1.073	0.0000	0.0000	263
2022/03/14	ES33	03/11/2022			Bond Future	11.9354	74.4973	12.0666	73.8647	1.099	0.0000	0.0000	0
2022/03/14	ES33	02/02/2023			Bond Future	12.1483	75.6856	12.2852	75.0425	1.128	0.0000	0.0000	0
2022/03/14	ES42	05/05/2022			Bond Future	11.9033	74.5921	12.0240	73.8811	1.014	0.0000	0.0000	1,190
2022/03/14	ES42	04/08/2022			Bond Future	12.1020	75.6286	12.2279	74.9071	1.040	0.0000	0.0000	3,579
2022/03/14	ES42	03/11/2022			Bond Future	12.2947	72.4805	12.4260	71.7480	1.068	0.0000	0.0000	0
2022/03/14	ES42	02/02/2023			Bond Future	12.4812	73.6390	12.6180	72.8944	1.096	0.0000	0.0000	0
2022/03/14	GOVI	05/05/2022	788.25	Call	GOVI	317,990.0000	31.7990	261,220.0000	26.1220	(17.853)	0	0	0
2022/03/14	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/14	GOVI	05/05/2022			GOVI	820.0490	820.0490	814.3720	814.3720	(0.692)	0.0000	0.0000	988
2022/03/14	GOVI	05/05/2022	788.23	Call	GOVI	318,190.0000	31.8190	261,420.0000	26.1420	(17.842)	0	0	0
2022/03/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/14	GOVI	05/05/2022	788.24	Call	GOVI	318,090.0000	31.8090	261,320.0000	26.1320	(17.847)	0	0	0
2022/03/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/14	GOVI	04/08/2022	819.28	Call	GOVI	118,280.0000	11.8280	60,540.0000	6.0540	(48.816)	0	0	0
2022/03/14	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/14	GOVI	04/08/2022			GOVI	831.1080	831.1080	825.3340	825.3340	(0.695)	0.0000	0.0000	0
2022/03/14	GOVI	04/08/2022	819.26	Call	GOVI	118,480.0000	11.8480	60,740.0000	6.0740	(48.734)	0	0	0
2022/03/14	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2022/03/14	GOVI	04/08/2022	819.27	Call	GOVI	118,380.0000	11.8380	60,640.0000	6.0640	(48.775)	0	0	0
2022/03/14	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/14	GOVI	03/11/2022	820.41	Call	GOVI	228,200.0000	22.8200	169,470.0000	16.9470	(25.736)	0	0	0
2022/03/14	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/14	GOVI	03/11/2022	820.42	Call	GOVI	228,100.0000	22.8100	169,370.0000	16.9370	(25.747)	0	0	0
2022/03/14	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/14	GOVI	03/11/2022			GOVI	843.2300	843.2300	837.3570	837.3570	(0.696)	0.0000	0.0000	0
2022/03/14	GOVI	03/11/2022	820.43	Call	GOVI	228,000.0000	22.8000	169,270.0000	16.9270	(25.759)	0	0	0
2022/03/14	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/14	GOVI	02/02/2023	850.82	Call	GOVI	56,250.0000	5.6250	0.0000	0.0000	(100.000)	0	0	0
2022/03/14	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	3,530.0000	0.3530	100.000	0	0	0
2022/03/14	GOVI	02/02/2023	850.83	Call	GOVI	56,150.0000	5.6150	0.0000	0.0000	(100.000)	0	0	0
2022/03/14	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	3,630.0000	0.3630	100.000	0	0	0
2022/03/14	GOVI	02/02/2023			GOVI	856.4450	856.4450	850.4670	850.4670	(0.698)	0.0000	0.0000	0
2022/03/14	GOVI	02/02/2023	850.84	Call	GOVI	56,050.0000	5.6050	0.0000	0.0000	(100.000)	0	0	0
2022/03/14	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	3,730.0000	0.3730	100.000	0	0	0
2022/03/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/14	IGOV	05/05/2022			Index Future	315.3400	315.3400	315.1560	315.1560	(0.058)	0.0000	0.0000	499
2022/03/14	IGOV	04/08/2022			Index Future	319.6700	319.6700	319.4750	319.4750	(0.061)	0.0000	0.0000	0
2022/03/14	IGOV	03/11/2022			Index Future	324.4080	324.4080	324.2060	324.2060	(0.062)	0.0000	0.0000	0
2022/03/14	IGOV	02/02/2023			Index Future	329.5670	329.5670	329.3560	329.3560	(0.064)	0.0000	0.0000	0
2022/03/14	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/03/14	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/14	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2750	95.7250	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
2022/03/14	JBAF	20/04/2022			Jibar Tradeable Future	4.6550	95.3450	4.6450	95.3550	(0.215)	0.0000	0.0000	0
2022/03/14	JBAF	18/05/2022			Jibar Tradeable Future	4.7200	95.2800	4.7100	95.2900	(0.212)	0.0000	0.0000	0
2022/03/14	JBAF	15/06/2022			Jibar Tradeable Future	5.1650	94.8350	5.1750	94.8250	0.194	0.0000	0.0000	72
2022/03/14	JBAF	20/07/2022			Jibar Tradeable Future	5.2400	94.7600	5.2600	94.7400	0.382	0.0000	0.0000	0
2022/03/14	JBAF	17/08/2022			Jibar Tradeable Future	5.6500	94.3500	5.6600	94.3400	0.177	0.0000	0.0000	0
2022/03/14	JBAF	21/09/2022			Jibar Tradeable Future	5.7200	94.2800	5.7400	94.2600	0.350	0.0000	0.0000	0
2022/03/14	JBAF	21/12/2022			Jibar Tradeable Future	6.3650	93.6350	6.4050	93.5950	0.628	0.0000	0.0000	68
2022/03/14	JBAF	15/03/2023			Jibar Tradeable Future	6.5800	93.4200	6.6700	93.3300	1.368	0.0000	0.0000	0
2022/03/14	JBAF	21/06/2023			Jibar Tradeable Future	6.8000	93.2000	6.8900	93.1100	1.324	0.0000	0.0000	0
2022/03/14	JBAF	20/09/2023			Jibar Tradeable Future	6.8950	93.1050	7.0050	92.9950	1.595	0.0000	0.0000	75
2022/03/14	JBAF	20/12/2023			Jibar Tradeable Future	7.0050	92.9950	7.1050	92.8950	1.428	0.0000	0.0000	0
2022/03/14	R023	05/05/2022	6.31	Call	Bond Future	554.8300	0.5548	554.7400	0.5547	(0.016)	0	0	0
2022/03/14	R023	05/05/2022	6.31	Put	Bond Future	17.3200	0.0173	15.3600	0.0154	(11.316)	0	0	0
2022/03/14	R023	05/05/2022			Bond Future	5.6276	103.1345	5.6252	103.1364	(0.042)	0.0000	0.0000	14,778
2022/03/14	R023	05/05/2022	6.29	Call	Bond Future	540.3600	0.5404	540.1800	0.5402	(0.033)	0	0	0
2022/03/14	R023	05/05/2022	6.29	Put	Bond Future	18.5400	0.0185	16.4900	0.0165	(11.057)	0	0	0
2022/03/14	R023	05/05/2022	6.30	Call	Bond Future	547.5900	0.5476	547.4500	0.5474	(0.026)	0	0	0
2022/03/14	R023	05/05/2022	6.30	Put	Bond Future	17.9200	0.0179	15.9100	0.0159	(11.217)	0	0	0
2022/03/14	R023	04/08/2022	6.05	Call	Bond Future	278.7200	0.2787	277.6600	0.2777	(0.380)	0	0	0
2022/03/14	R023	04/08/2022	6.05	Put	Bond Future	108.1100	0.1081	106.0200	0.1060	(1.933)	0	0	0
2022/03/14	R023	04/08/2022			Bond Future	5.7377	104.5151	5.7358	104.5162	(0.033)	0.0000	0.0000	2,384
2022/03/14	R023	04/08/2022	6.03	Call	Bond Future	271.2300	0.2712	270.1400	0.2701	(0.402)	0	0	0
2022/03/14	R023	04/08/2022	6.03	Put	Bond Future	111.5300	0.1115	109.4100	0.1094	(1.901)	0	0	0
2022/03/14	R023	04/08/2022	6.04	Call	Bond Future	274.9700	0.2750	273.8900	0.2739	(0.393)	0	0	0
2022/03/14	R023	04/08/2022	6.04	Put	Bond Future	109.8100	0.1098	107.7000	0.1077	(1.922)	0	0	0
2022/03/14	R023	03/11/2022	6.25	Call	Bond Future	280.5600	0.2806	280.2100	0.2802	(0.125)	0	0	0
2022/03/14	R023	03/11/2022	6.25	Put	Bond Future	49.3200	0.0493	48.5400	0.0485	(1.582)	0	0	0
2022/03/14	R023	03/11/2022	6.26	Call	Bond Future	283.1300	0.2831	282.7800	0.2828	(0.124)	0	0	0
2022/03/14	R023	03/11/2022	6.26	Put	Bond Future	48.8300	0.0488	48.0500	0.0480	(1.597)	0	0	0
2022/03/14	R023	03/11/2022			Bond Future	5.4982	102.1516	5.4967	102.1520	(0.025)	0.0000	0.0000	0
2022/03/14	R023	03/11/2022	6.27	Call	Bond Future	285.4500	0.2855	285.1100	0.2851	(0.119)	0	0	0
2022/03/14	R023	03/11/2022	6.27	Put	Bond Future	48.0800	0.0481	47.3100	0.0473	(1.601)	0	0	0
2022/03/14	R035	05/05/2022	10.72	Call	Bond Future	2,029.6100	2.0296	1,531.0800	1.5311	(24.563)	0	0	0
2022/03/14	R035	05/05/2022	10.72	Put	Bond Future	996.0600	0.9961	1,291.9800	1.2920	29.709	0	0	0
2022/03/14	R035	05/05/2022	11.63	Call	Bond Future	6,553.6900	6.5537	5,793.0500	5.7930	(11.606)	0	0	0
2022/03/14	R035	05/05/2022	11.63	Put	Bond Future	90.7100	0.0907	124.5200	0.1245	37.273	0	0	0
2022/03/14	R035	05/05/2022	11.64	Call	Bond Future	6,608.1200	6.6081	5,846.5400	5.8465	(11.525)	0	0	0
2022/03/14	R035	05/05/2022	11.64	Put	Bond Future	88.2100	0.0882	121.0800	0.1211	37.263	0	0	0
2022/03/14	R035	05/05/2022			Bond Future	10.5559	90.0260	10.6818	89.2316	1.192	0.0000	0.0000	73,988
2022/03/14	R035	05/05/2022	10.82	Call	Bond Future	2,446.9000	2.4469	1,898.2000	1.8982	(22.424)	0	0	0
2022/03/14	R035	05/05/2022	10.82	Put	Bond Future	791.8200	0.7918	1,037.5700	1.0376	31.036	0	0	0
2022/03/14	R035	05/05/2022	11.65	Call	Bond Future	6,662.5900	6.6626	5,900.1100	5.9001	(11.444)	0	0	0
2022/03/14	R035	05/05/2022	11.65	Put	Bond Future	85.8100	0.0858	117.7800	0.1178	37.257	0	0	0
2022/03/14	R035	05/05/2022	12.64	Call	Bond Future	11,938.3400	11.9383	11,145.4100	11.1454	(6.642)	0	0	0
2022/03/14	R035	05/05/2022	12.64	Put	Bond Future	4.7700	0.0048	6.2900	0.0063	31.866	0	0	0
2022/03/14	R035	04/08/2022	11.13	Put	Bond Future	1,413.0700	1.4131	1,679.7700	1.6798	18.874	0	0	100

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
2022/03/14	R035	04/08/2022	10.64	Call	Bond Future	1,994.0500	1.9941	1,615.7100	1.6157	(18.973)	0	0	0
2022/03/14	R035	04/08/2022	10.64	Put	Bond Future	2,625.2000	2.6252	3,053.0400	3.0530	16.297	0	0	100
2022/03/14	R035	04/08/2022	10.72	Call	Bond Future	2,252.9300	2.2529	1,845.8100	1.8458	(18.071)	0	0	0
2022/03/14	R035	04/08/2022	10.72	Put	Bond Future	2,386.4300	2.3864	2,785.4900	2.7855	16.722	0	0	0
2022/03/14	R035	04/08/2022	10.73	Call	Bond Future	2,286.3600	2.2864	1,875.6900	1.8757	(17.962)	0	0	0
2022/03/14	R035	04/08/2022	10.73	Put	Bond Future	2,357.9300	2.3579	2,753.4400	2.7534	16.774	0	0	0
2022/03/14	R035	04/08/2022	9.53	Call	Bond Future	212.1700	0.2122	144.3300	0.1443	(31.974)	0	0	400
2022/03/14	R035	04/08/2022	9.53	Put	Bond Future	8,182.0500	8.1821	8,920.3900	8.9204	9.024	0	0	0
2022/03/14	R035	04/08/2022	9.84	Call	Bond Future	431.8400	0.4318	308.4500	0.3084	(28.573)	0	0	100
2022/03/14	R035	04/08/2022	9.84	Put	Bond Future	6,267.9000	6.2679	6,950.6900	6.9507	10.893	0	0	0
2022/03/14	R035	04/08/2022	10.53	Put	Bond Future	2,986.0800	2.9861	3,454.4100	3.4544	15.684	0	0	0
2022/03/14	R035	04/08/2022			Bond Future	10.7416	91.2128	10.8728	90.4066	1.222	0.0000	0.0000	49,855
2022/03/14	R035	04/08/2022	10.74	Call	Bond Future	2,320.0100	2.3200	1,905.8100	1.9058	(17.853)	0	0	0
2022/03/14	R035	04/08/2022	10.74	Put	Bond Future	2,329.7200	2.3297	2,721.7000	2.7217	16.825	0	0	0
2022/03/14	R035	04/08/2022	11.13	Call	Bond Future	3,768.0500	3.7681	3,228.5700	3.2286	(14.317)	0	0	0
2022/03/14	R035	04/08/2022	12.18	Call	Bond Future	8,625.5300	8.6255	7,894.4700	7.8945	(8.476)	0	0	0
2022/03/14	R035	04/08/2022	12.18	Put	Bond Future	343.7300	0.3437	418.8500	0.4188	21.854	0	0	400
2022/03/14	R035	04/08/2022	10.53	Call	Bond Future	1,664.0600	1.6641	1,326.2100	1.3262	(20.303)	0	0	400
2022/03/14	R035	03/11/2022	11.15	Call	Bond Future	3,777.5100	3.7775	3,290.8700	3.2909	(12.883)	0	0	0
2022/03/14	R035	03/11/2022	11.15	Put	Bond Future	2,334.9700	2.3350	2,666.5900	2.6666	14.202	0	0	0
2022/03/14	R035	03/11/2022	12.68	Call	Bond Future	10,318.0800	10.3181	9,587.2200	9.5872	(7.083)	0	0	0
2022/03/14	R035	03/11/2022	12.68	Put	Bond Future	508.2300	0.5082	595.6300	0.5956	17.197	0	0	1,000
2022/03/14	R035	03/11/2022	10.99	Call	Bond Future	3,221.4200	3.2214	2,776.0900	2.7761	(13.824)	0	0	0
2022/03/14	R035	03/11/2022	10.99	Put	Bond Future	2,728.6700	2.7287	3,101.6000	3.1016	13.667	0	0	582
2022/03/14	R035	03/11/2022	11.05	Call	Bond Future	3,425.6900	3.4257	2,964.5800	2.9646	(13.460)	0	0	1,000
2022/03/14	R035	03/11/2022	10.57	Call	Bond Future	1,940.0200	1.9400	1,612.9100	1.6129	(16.861)	0	0	0
2022/03/14	R035	03/11/2022	10.57	Put	Bond Future	4,013.3600	4.0134	4,504.5100	4.5045	12.238	0	0	582
2022/03/14	R035	03/11/2022			Bond Future	10.9080	88.0684	11.0445	87.2501	1.252	0.0000	0.0000	0
2022/03/14	R035	03/11/2022	11.14	Call	Bond Future	3,741.6200	3.7416	3,257.4900	3.2575	(12.939)	0	0	0
2022/03/14	R035	03/11/2022	11.14	Put	Bond Future	2,358.0100	2.3580	2,692.1400	2.6921	14.170	0	0	0
2022/03/14	R035	03/11/2022	11.05	Put	Bond Future	2,575.0100	2.5750	2,932.1600	2.9322	13.870	0	0	0
2022/03/14	R035	03/11/2022	11.13	Call	Bond Future	3,705.8800	3.7059	3,224.2600	3.2243	(12.996)	0	0	0
2022/03/14	R035	03/11/2022	11.13	Put	Bond Future	2,381.2500	2.3813	2,717.8900	2.7179	14.137	0	0	0
2022/03/14	R035	03/11/2022	9.82	Call	Bond Future	650.8900	0.6509	506.4100	0.5064	(22.197)	0	0	582
2022/03/14	R035	03/11/2022	9.82	Put	Bond Future	7,582.7700	7.5828	8,256.5500	8.2565	8.886	0	0	0
2022/03/14	R035	03/11/2022	10.30	Call	Bond Future	1,351.4600	1.3515	1,097.8400	1.0978	(18.766)	0	0	1,000
2022/03/14	R035	03/11/2022	10.30	Put	Bond Future	5,131.9900	5.1320	5,696.6300	5.6966	11.002	0	0	0
2022/03/14	R035	02/02/2023	13.22	Put	Bond Future	571.9000	0.5719	658.9600	0.6590	15.223	0	0	1,000
2022/03/14	R035	02/02/2023	10.88	Call	Bond Future	2,809.5100	2.8095	2,424.6100	2.4246	(13.700)	0	0	0
2022/03/14	R035	02/02/2023	10.88	Put	Bond Future	3,937.2700	3.9373	4,383.7600	4.3838	11.340	0	0	0
2022/03/14	R035	02/02/2023	9.81	Call	Bond Future	777.9000	0.7779	626.6100	0.6266	(19.449)	0	0	582
2022/03/14	R035	02/02/2023	9.81	Put	Bond Future	8,670.7700	8.6708	9,350.8700	9.3509	7.844	0	0	0
2022/03/14	R035	02/02/2023	10.30	Put	Bond Future	6,197.1600	6.1972	6,779.8900	6.7799	9.403	0	0	0
2022/03/14	R035	02/02/2023	10.66	Call	Bond Future	2,232.3400	2.2323	1,900.8800	1.9009	(14.848)	0	0	0
2022/03/14	R035	02/02/2023	10.66	Put	Bond Future	4,693.5400	4.6935	5,193.4700	5.1935	10.651	0	0	582
2022/03/14	R035	02/02/2023			Bond Future	11.0698	89.4912	11.2121	88.6598	1.285	0.0000	0.0000	0
2022/03/14	R035	02/02/2023	11.05	Call	Bond Future	3,319.1300	3.3191	2,893.3500	2.8933	(12.828)	0	0	1,000
2022/03/14	R035	02/02/2023	11.05	Put	Bond Future	3,435.9700	3.4360	3,841.5800	3.8416	11.805	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
2022/03/14	R035	02/02/2023	11.06	Call	Bond Future	3,350.2900	3.3503	2,922.1600	2.9222	(12.779)	0	0	0
2022/03/14	R035	02/02/2023	11.06	Put	Bond Future	3,408.1800	3.4082	3,811.4400	3.8114	11.832	0	0	582
2022/03/14	R035	02/02/2023	13.22	Call	Bond Future	12,001.2500	12.0013	11,256.9200	11.2569	(6.202)	0	0	0
2022/03/14	R035	02/02/2023	10.86	Call	Bond Future	2,752.0500	2.7520	2,372.0400	2.3720	(13.808)	0	0	0
2022/03/14	R035	02/02/2023	10.86	Put	Bond Future	3,999.8500	3.9999	4,451.2300	4.4512	11.285	0	0	0
2022/03/14	R035	02/02/2023	10.87	Call	Bond Future	2,780.5400	2.7805	2,398.0900	2.3981	(13.755)	0	0	0
2022/03/14	R035	02/02/2023	10.87	Put	Bond Future	3,968.2900	3.9683	4,417.2300	4.4172	11.313	0	0	0
2022/03/14	R035	02/02/2023	10.30	Call	Bond Future	1,490.9300	1.4909	1,242.2700	1.2423	(16.678)	0	0	1,000
2022/03/14	R186	05/05/2022	7.28	Call	Bond Future	20.5700	0.0206	10.2200	0.0102	(50.316)	0	0	435
2022/03/14	R186	05/05/2022	7.28	Put	Bond Future	4,785.0300	4.7850	5,194.0300	5.1940	8.547	0	0	0
2022/03/14	R186	05/05/2022	7.48	Call	Bond Future	45.0200	0.0450	24.1700	0.0242	(46.313)	0	0	3,600
2022/03/14	R186	05/05/2022	7.48	Put	Bond Future	3,982.2400	3.9822	4,380.7400	4.3807	10.007	0	0	0
2022/03/14	R186	05/05/2022	9.18	Call	Bond Future	2,937.6900	2.9377	2,559.9900	2.5600	(12.857)	0	0	0
2022/03/14	R186	05/05/2022	9.18	Put	Bond Future	141.6500	0.1416	183.3000	0.1833	29.403	0	0	454
2022/03/14	R186	05/05/2022	8.32	Call	Bond Future	656.8300	0.6568	477.5700	0.4776	(27.292)	0	0	0
2022/03/14	R186	05/05/2022	8.32	Put	Bond Future	1,201.5100	1.2015	1,441.6000	1.4416	19.982	0	0	0
2022/03/14	R186	05/05/2022	8.14	Call	Bond Future	402.7400	0.4027	275.3900	0.2754	(31.621)	0	0	454
2022/03/14	R186	05/05/2022	8.14	Put	Bond Future	1,663.4200	1.6634	1,955.4200	1.9554	17.554	0	0	0
2022/03/14	R186	05/05/2022			Bond Future	8.4579	111.6904	8.5647	111.2711	1.263	0.0000	0.0000	74,130
2022/03/14	R186	05/05/2022	6.73	Call	Bond Future	1.4600	0.0015	0.5600	0.0006	(61.644)	0	0	3,600
2022/03/14	R186	05/05/2022	6.73	Put	Bond Future	7,080.5900	7.0806	7,499.0400	7.4990	5.910	0	0	0
2022/03/14	R186	05/05/2022	8.64	Call	Bond Future	1,321.7200	1.3217	1,048.9200	1.0489	(20.640)	0	0	0
2022/03/14	R186	05/05/2022	8.64	Put	Bond Future	607.9800	0.6080	754.5300	0.7545	24.104	0	0	4,035
2022/03/14	R186	05/05/2022	8.94	Call	Bond Future	2,161.2400	2.1612	1,819.6800	1.8197	(15.804)	0	0	0
2022/03/14	R186	05/05/2022	8.94	Put	Bond Future	284.3400	0.2843	362.1300	0.3621	27.358	0	0	454
2022/03/14	R186	05/05/2022	8.31	Call	Bond Future	640.4100	0.6404	464.1400	0.4641	(27.525)	0	0	0
2022/03/14	R186	05/05/2022	8.31	Put	Bond Future	1,224.7100	1.2247	1,467.7900	1.4678	19.848	0	0	0
2022/03/14	R186	05/05/2022	8.35	Call	Bond Future	707.3700	0.7074	519.1100	0.5191	(26.614)	0	0	454
2022/03/14	R186	05/05/2022	8.35	Put	Bond Future	1,133.2900	1.1333	1,364.3800	1.3644	20.391	0	0	0
2022/03/14	R186	05/05/2022	7.88	Call	Bond Future	180.0900	0.1801	111.9300	0.1119	(37.848)	0	0	435
2022/03/14	R186	05/05/2022	7.88	Put	Bond Future	2,485.4900	2.4855	2,836.6800	2.8367	14.130	0	0	0
2022/03/14	R186	05/05/2022	8.30	Call	Bond Future	624.4100	0.6244	451.1200	0.4511	(27.753)	0	0	0
2022/03/14	R186	05/05/2022	8.30	Put	Bond Future	1,248.3500	1.2483	1,494.4100	1.4944	19.711	0	0	0
2022/03/14	R186	04/08/2022	8.15	Call	Bond Future	595.9900	0.5960	471.8300	0.4718	(20.833)	0	0	0
2022/03/14	R186	04/08/2022	8.15	Put	Bond Future	2,570.5400	2.5705	2,872.3900	2.8724	11.743	0	0	0
2022/03/14	R186	04/08/2022	9.78	Call	Bond Future	4,327.7800	4.3278	3,960.8400	3.9608	(8.479)	0	0	0
2022/03/14	R186	04/08/2022	9.78	Put	Bond Future	320.9100	0.3209	379.9800	0.3800	18.407	0	0	3,600
2022/03/14	R186	04/08/2022	7.96	Call	Bond Future	429.7600	0.4298	333.4100	0.3334	(22.419)	0	0	3,600
2022/03/14	R186	04/08/2022			Bond Future	8.6754	107.9250	8.7903	107.4990	1.325	0.0000	0.0000	8
2022/03/14	R186	04/08/2022	8.14	Call	Bond Future	586.2500	0.5863	463.6500	0.4637	(20.913)	0	0	0
2022/03/14	R186	04/08/2022	8.14	Put	Bond Future	2,598.8300	2.5988	2,902.2400	2.9022	11.675	0	0	0
2022/03/14	R186	04/08/2022	6.96	Call	Bond Future	49.8400	0.0498	34.1900	0.0342	(31.400)	0	0	3,600
2022/03/14	R186	04/08/2022	6.96	Put	Bond Future	6,668.4700	6.6685	7,078.8300	7.0788	6.154	0	0	0
2022/03/14	R186	04/08/2022	7.96	Put	Bond Future	3,129.6300	3.1296	3,459.2900	3.4593	10.534	0	0	0
2022/03/14	R186	04/08/2022	8.13	Call	Bond Future	576.4100	0.5764	455.3700	0.4554	(20.999)	0	0	0
2022/03/14	R186	04/08/2022	8.13	Put	Bond Future	2,627.0300	2.6270	2,932.0000	2.9320	11.609	0	0	0
2022/03/14	R186	03/11/2022	8.53	Call	Bond Future	1,155.4400	1.1554	983.4600	0.9835	(14.884)	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
2022/03/14	R186	03/11/2022	8.53	Put	Bond Future	2,386.5900	2.3866	2,647.3900	2.6474	10.928	0	0	0
2022/03/14	R186	03/11/2022	8.54	Call	Bond Future	1,172.0300	1.1720	998.5300	0.9985	(14.803)	0	0	0
2022/03/14	R186	03/11/2022	8.54	Put	Bond Future	2,367.6300	2.3676	2,626.9100	2.6269	10.951	0	0	0
2022/03/14	R186	03/11/2022			Bond Future	8.8788	109.4867	9.0026	109.0540	1.395	0.0000	0.0000	0
2022/03/14	R186	03/11/2022	8.55	Call	Bond Future	1,188.4000	1.1884	1,013.3900	1.0134	(14.727)	0	0	0
2022/03/14	R186	03/11/2022	8.55	Put	Bond Future	2,348.4700	2.3485	2,606.2400	2.6062	10.976	0	0	0
2022/03/14	R186	02/02/2023	8.32	Call	Bond Future	974.5300	0.9745	835.6000	0.8356	(14.256)	0	0	0
2022/03/14	R186	02/02/2023	8.32	Put	Bond Future	3,509.1800	3.5092	3,810.4300	3.8104	8.585	0	0	0
2022/03/14	R186	02/02/2023	8.33	Call	Bond Future	985.3800	0.9854	845.3600	0.8454	(14.210)	0	0	0
2022/03/14	R186	02/02/2023	8.33	Put	Bond Future	3,486.0900	3.4861	3,786.2500	3.7863	8.610	0	0	0
2022/03/14	R186	02/02/2023			Bond Future	9.0779	105.9153	9.2118	105.4751	1.476	0.0000	0.0000	0
2022/03/14	R186	02/02/2023	8.34	Call	Bond Future	995.9600	0.9960	854.8600	0.8549	(14.167)	0	0	0
2022/03/14	R186	02/02/2023	8.34	Put	Bond Future	3,462.7400	3.4627	3,761.8200	3.7618	8.637	0	0	0
2022/03/14	R197	05/05/2022			Bond Future	329.9273	329.9273	329.7913	329.7913	(0.041)	0.0000	0.0000	752
2022/03/14	R197	04/08/2022			Bond Future	326.0876	326.0876	325.9474	325.9474	(0.043)	0.0000	0.0000	0
2022/03/14	R197	03/11/2022			Bond Future	330.8781	330.8781	330.7340	330.7340	(0.044)	0.0000	0.0000	0
2022/03/14	R197	02/02/2023			Bond Future	327.5099	327.5099	327.3635	327.3635	(0.045)	0.0000	0.0000	0
2022/03/14	R202	05/05/2022			Bond Future	248.7829	248.7829	249.1727	249.1727	0.157	0.0000	0.0000	6,375
2022/03/14	R202	04/08/2022			Bond Future	247.7639	247.7639	248.1573	248.1573	0.159	0.0000	0.0000	91
2022/03/14	R202	03/11/2022			Bond Future	251.4028	251.4028	251.8008	251.8008	0.158	0.0000	0.0000	0
2022/03/14	R202	02/02/2023			Bond Future	250.8169	250.8169	251.2207	251.2207	0.161	0.0000	0.0000	0
2022/03/14	R209	05/05/2022	9.50	Call	Bond Future	34.6600	0.0347	15.6300	0.0156	(54.905)	0	0	2,975
2022/03/14	R209	05/05/2022	9.50	Put	Bond Future	6,077.5700	6.0776	6,726.7900	6.7268	10.682	0	0	0
2022/03/14	R209	05/05/2022	9.75	Call	Bond Future	102.1100	0.1021	52.3600	0.0524	(48.722)	0	0	8,525
2022/03/14	R209	05/05/2022	9.75	Put	Bond Future	4,600.2300	4.6002	5,218.7300	5.2187	13.445	0	0	0
2022/03/14	R209	05/05/2022	10.25	Call	Bond Future	623.4800	0.6235	409.0000	0.4090	(34.400)	0	0	0
2022/03/14	R209	05/05/2022	10.25	Put	Bond Future	2,161.6800	2.1617	2,615.4500	2.6155	20.992	0	0	11,000
2022/03/14	R209	05/05/2022	10.75	Call	Bond Future	2,044.4000	2.0444	1,594.9800	1.5950	(21.983)	0	0	0
2022/03/14	R209	05/05/2022	10.75	Put	Bond Future	786.5400	0.7865	1,005.3700	1.0054	27.822	0	0	1,050
2022/03/14	R209	05/05/2022	11.43	Call	Bond Future	4,953.4100	4.9534	4,330.8600	4.3309	(12.568)	0	0	0
2022/03/14	R209	05/05/2022	11.43	Put	Bond Future	137.5700	0.1376	183.2700	0.1833	33.219	0	0	0
2022/03/14	R209	05/05/2022	11.44	Call	Bond Future	5,000.1300	5.0001	4,376.4000	4.3764	(12.474)	0	0	0
2022/03/14	R209	05/05/2022	11.44	Put	Bond Future	133.9700	0.1340	178.4900	0.1785	33.231	0	0	0
2022/03/14	R209	05/05/2022			Bond Future	10.5215	69.8417	10.6422	69.1734	1.147	0.0000	0.0000	20,793
2022/03/14	R209	05/05/2022	11.45	Call	Bond Future	5,046.8400	5.0468	4,421.9600	4.4220	(12.382)	0	0	0
2022/03/14	R209	05/05/2022	11.45	Put	Bond Future	130.4100	0.1304	173.7800	0.1738	33.257	0	0	0
2022/03/14	R209	05/05/2022	12.00	Call	Bond Future	7,627.0700	7.6271	6,968.4000	6.9684	(8.636)	0	0	0
2022/03/14	R209	05/05/2022	12.00	Put	Bond Future	30.4300	0.0304	40.0100	0.0400	31.482	0	0	12,050
2022/03/14	R209	04/08/2022	10.58	Call	Bond Future	1,719.6000	1.7196	1,399.6800	1.3997	(18.604)	0	0	0
2022/03/14	R209	04/08/2022	10.58	Put	Bond Future	2,267.5700	2.2676	2,625.6200	2.6256	15.790	0	0	0
2022/03/14	R209	04/08/2022	10.57	Put	Bond Future	2,295.4400	2.2954	2,656.6300	2.6566	15.735	0	0	0
2022/03/14	R209	04/08/2022			Bond Future	10.6799	70.7938	10.8051	70.1159	1.172	0.0000	0.0000	1,550
2022/03/14	R209	04/08/2022	10.59	Call	Bond Future	1,747.3000	1.7473	1,424.2600	1.4243	(18.488)	0	0	0
2022/03/14	R209	04/08/2022	10.59	Put	Bond Future	2,240.1500	2.2401	2,595.0800	2.5951	15.844	0	0	0
2022/03/14	R209	04/08/2022	10.57	Call	Bond Future	1,692.2800	1.6923	1,375.5000	1.3755	(18.719)	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
2022/03/14	R209	03/11/2022	11.03	Call	Bond Future	3,158.9700	3.1590	2,755.1200	2.7551	(12.784)	0	0	0
2022/03/14	R209	03/11/2022	11.03	Put	Bond Future	2,093.8200	2.0938	2,378.1900	2.3782	13.581	0	0	0
2022/03/14	R209	03/11/2022	9.50	Call	Bond Future	361.0100	0.3610	276.1500	0.2761	(23.506)	0	0	0
2022/03/14	R209	03/11/2022	9.50	Put	Bond Future	8,004.8400	8.0048	8,608.2000	8.6082	7.537	0	0	0
2022/03/14	R209	03/11/2022	10.50	Put	Bond Future	3,469.8700	3.4699	3,880.5700	3.8806	11.836	0	0	0
2022/03/14	R209	03/11/2022	9.25	Call	Bond Future	222.8400	0.2228	166.2500	0.1663	(25.395)	0	0	6,000
2022/03/14	R209	03/11/2022	9.25	Put	Bond Future	9,436.1800	9.4362	10,067.8100	10.0678	6.694	0	0	0
2022/03/14	R209	03/11/2022			Bond Future	10.8284	68.6732	10.9581	67.9850	1.198	0.0000	0.0000	2,750
2022/03/14	R209	03/11/2022	11.50	Call	Bond Future	4,736.0100	4.7360	4,240.3600	4.2404	(10.466)	0	0	0
2022/03/14	R209	03/11/2022	11.50	Put	Bond Future	1,277.2700	1.2773	1,469.8400	1.4698	15.077	0	0	0
2022/03/14	R209	03/11/2022	11.00	Call	Bond Future	3,066.1600	3.0662	2,668.8900	2.6689	(12.957)	0	0	0
2022/03/14	R209	03/11/2022	11.00	Put	Bond Future	2,158.0100	2.1580	2,448.9600	2.4490	13.482	0	0	6,000
2022/03/14	R209	03/11/2022	11.01	Call	Bond Future	3,096.9700	3.0970	2,697.5000	2.6975	(12.899)	0	0	0
2022/03/14	R209	03/11/2022	11.01	Put	Bond Future	2,136.4300	2.1364	2,425.1800	2.4252	13.516	0	0	0
2022/03/14	R209	03/11/2022	11.02	Call	Bond Future	3,127.9000	3.1279	2,726.2400	2.7262	(12.841)	0	0	0
2022/03/14	R209	03/11/2022	11.02	Put	Bond Future	2,115.0300	2.1150	2,401.5900	2.4016	13.549	0	0	0
2022/03/14	R209	03/11/2022	10.00	Call	Bond Future	845.4000	0.8454	677.9600	0.6780	(19.806)	0	0	0
2022/03/14	R209	03/11/2022	10.00	Put	Bond Future	5,478.9600	5.4790	5,999.7400	5.9997	9.505	0	0	6,000
2022/03/14	R209	03/11/2022	10.50	Call	Bond Future	1,683.6700	1.6837	1,406.1500	1.4062	(16.483)	0	0	0
2022/03/14	R209	02/02/2023	10.79	Call	Bond Future	2,518.8000	2.5188	2,190.0900	2.1901	(13.050)	0	0	0
2022/03/14	R209	02/02/2023	10.80	Put	Bond Future	3,450.3200	3.4503	3,818.9400	3.8189	10.684	0	0	0
2022/03/14	R209	02/02/2023	10.78	Call	Bond Future	2,493.3800	2.4934	2,166.7300	2.1667	(13.101)	0	0	0
2022/03/14	R209	02/02/2023			Bond Future	10.9714	69.7529	11.1060	69.0535	1.226	0.0000	0.0000	0
2022/03/14	R209	02/02/2023	10.79	Put	Bond Future	3,478.1500	3.4781	3,848.8100	3.8488	10.657	0	0	0
2022/03/14	R209	02/02/2023	10.80	Call	Bond Future	2,544.3300	2.5443	2,213.5800	2.2136	(12.999)	0	0	0
2022/03/14	R209	02/02/2023	10.78	Put	Bond Future	3,506.1600	3.5062	3,878.8800	3.8789	10.630	0	0	0
2022/03/14	R210	05/05/2022			Bond Future	219.2110	219.2110	219.2380	219.2380	0.012	0.0000	0.0000	1,039
2022/03/14	R210	04/08/2022			Bond Future	222.2531	222.2531	222.2786	222.2786	0.011	0.0000	0.0000	266
2022/03/14	R210	03/11/2022			Bond Future	222.5818	222.5818	222.6068	222.6068	0.011	0.0000	0.0000	0
2022/03/14	R210	02/02/2023			Bond Future	226.1245	226.1245	226.1488	226.1488	0.011	0.0000	0.0000	0
2022/03/14	R213	05/05/2022	10.63	Call	Bond Future	3,066.3000	3.0663	2,582.3800	2.5824	(15.782)	0	0	0
2022/03/14	R213	05/05/2022	10.65	Put	Bond Future	337.4200	0.3374	432.9900	0.4330	28.324	0	0	0
2022/03/14	R213	05/05/2022			Bond Future	10.0836	83.6077	10.1993	83.0237	1.148	0.0000	0.0000	25,074
2022/03/14	R213	05/05/2022	10.63	Put	Bond Future	355.0900	0.3551	455.1200	0.4551	28.170	0	0	0
2022/03/14	R213	05/05/2022	10.64	Call	Bond Future	3,105.9000	3.1059	2,619.7400	2.6197	(15.653)	0	0	0
2022/03/14	R213	05/05/2022	10.64	Put	Bond Future	346.1500	0.3462	443.9400	0.4439	28.251	0	0	0
2022/03/14	R213	05/05/2022	10.65	Call	Bond Future	3,145.6600	3.1457	2,657.2800	2.6573	(15.526)	0	0	0
2022/03/14	R213	04/08/2022	9.88	Call	Bond Future	1,025.7500	1.0258	819.6100	0.8196	(20.097)	0	0	0
2022/03/14	R213	04/08/2022	9.89	Call	Bond Future	1,044.4400	1.0444	835.7500	0.8358	(19.981)	0	0	0
2022/03/14	R213	04/08/2022	9.90	Put	Bond Future	2,964.2800	2.9643	3,345.7700	3.3458	12.870	0	0	0
2022/03/14	R213	04/08/2022			Bond Future	10.2810	84.7113	10.4021	84.1186	1.178	0.0000	0.0000	0
2022/03/14	R213	04/08/2022	9.88	Put	Bond Future	3,028.2500	3.0282	3,414.8200	3.4148	12.765	0	0	0
2022/03/14	R213	04/08/2022	9.89	Put	Bond Future	2,996.2400	2.9962	3,380.2600	3.3803	12.817	0	0	0
2022/03/14	R213	04/08/2022	9.90	Call	Bond Future	1,063.1300	1.0631	851.9100	0.8519	(19.868)	0	0	0
2022/03/14	R213	03/11/2022	10.38	Call	Bond Future	2,225.9500	2.2259	1,928.3000	1.9283	(13.372)	0	0	0
2022/03/14	R213	03/11/2022	10.38	Put	Bond Future	2,604.3600	2.6044	2,908.3800	2.9084	11.674	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/14	R213	03/11/2022	10.39	Call	Bond Future	2,250.5300		2.2505	1,950.9200	1.9509	(13.313)	0	0	0
2022/03/14	R213	03/11/2022	10.39	Put	Bond Future	2,580.9000		2.5809	2,882.9600	2.8830	11.704	0	0	0
2022/03/14	R213	03/11/2022	10.37	Call	Bond Future	2,201.7700		2.2018	1,906.0800	1.9061	(13.430)	0	0	0
2022/03/14	R213	03/11/2022	10.37	Put	Bond Future	2,628.2600		2.6283	2,934.2400	2.9342	11.642	0	0	200
2022/03/14	R213	03/11/2022	9.19	Call	Bond Future	456.2000		0.4562	362.4400	0.3624	(20.552)	0	0	476
2022/03/14	R213	03/11/2022	9.19	Put	Bond Future	6,818.8800		6.8189	7,326.7900	7.3268	7.449	0	0	0
2022/03/14	R213	03/11/2022			Bond Future	10.4590		82.4177	10.5855	81.8160	1.210	0.0000	0.0000	0
2022/03/14	R213	03/11/2022	10.40	Call	Bond Future	2,274.9900		2.2750	1,973.4200	1.9734	(13.256)	0	0	0
2022/03/14	R213	03/11/2022	10.40	Put	Bond Future	2,557.3500		2.5574	2,857.4500	2.8575	11.735	0	0	0
2022/03/14	R213	03/11/2022	9.98	Call	Bond Future	1,369.3100		1.3693	1,151.3600	1.1514	(15.917)	0	0	0
2022/03/14	R213	03/11/2022	9.98	Put	Bond Future	3,699.4100		3.6994	4,083.1300	4.0831	10.372	0	0	200
2022/03/14	R213	03/11/2022	10.19	Call	Bond Future	1,788.4000		1.7884	1,528.5200	1.5285	(14.531)	0	0	0
2022/03/14	R213	03/11/2022	10.19	Put	Bond Future	3,086.5200		3.0865	3,428.3100	3.4283	11.074	0	0	476
2022/03/14	R213	03/11/2022	9.13	Call	Bond Future	414.2600		0.4143	327.5700	0.3276	(20.926)	0	0	200
2022/03/14	R213	03/11/2022	9.13	Put	Bond Future	7,093.2100		7.0932	7,608.1900	7.6082	7.260	0	0	0
2022/03/14	R213	03/11/2022	9.84	Call	Bond Future	1,151.9900		1.1520	959.7000	0.9597	(16.692)	0	0	0
2022/03/14	R213	03/11/2022	9.84	Put	Bond Future	4,179.2400		4.1792	4,588.6200	4.5886	9.796	0	0	476
2022/03/14	R213	02/02/2023	10.43	Put	Bond Future	3,247.8600		3.2479	3,575.6100	3.5756	10.091	0	0	0
2022/03/14	R213	02/02/2023	12.20	Call	Bond Future	7,646.8100		7.6468	7,137.0700	7.1371	(6.666)	0	0	0
2022/03/14	R213	02/02/2023	12.20	Put	Bond Future	773.8900		0.7739	875.5300	0.8755	13.134	0	0	935
2022/03/14	R213	02/02/2023	10.22	Put	Bond Future	3,802.3000		3.8023	4,166.1400	4.1661	9.569	0	0	0
2022/03/14	R213	02/02/2023	10.23	Call	Bond Future	1,877.5500		1.8775	1,628.3500	1.6284	(13.273)	0	0	0
2022/03/14	R213	02/02/2023	10.35	Call	Bond Future	2,124.9500		2.1250	1,855.0800	1.8551	(12.700)	0	0	0
2022/03/14	R213	02/02/2023	10.35	Put	Bond Future	3,449.0800		3.4491	3,790.5900	3.7906	9.901	0	0	476
2022/03/14	R213	02/02/2023	10.01	Call	Bond Future	1,500.9500		1.5009	1,287.7900	1.2878	(14.202)	0	0	0
2022/03/14	R213	02/02/2023			Bond Future	10.6324		83.7472	10.7648	83.1358	1.245	0.0000	0.0000	0
2022/03/14	R213	02/02/2023	10.43	Call	Bond Future	2,301.6100		2.3016	2,017.9800	2.0180	(12.323)	0	0	935
2022/03/14	R213	02/02/2023	10.22	Call	Bond Future	1,859.3700		1.8594	1,611.8300	1.6118	(13.313)	0	0	0
2022/03/14	R213	02/02/2023	10.23	Put	Bond Future	3,772.6700		3.7727	4,134.8500	4.1349	9.600	0	0	0
2022/03/14	R213	02/02/2023	9.16	Call	Bond Future	530.3800		0.5304	433.8800	0.4339	(18.195)	0	0	476
2022/03/14	R213	02/02/2023	9.16	Put	Bond Future	7,746.6600		7.7467	8,261.5400	8.2615	6.646	0	0	0
2022/03/14	R213	02/02/2023	10.01	Put	Bond Future	4,456.0700		4.4561	4,854.2900	4.8543	8.937	0	0	476
2022/03/14	R213	02/02/2023	10.21	Call	Bond Future	1,840.9900		1.8410	1,595.1200	1.5951	(13.355)	0	0	0
2022/03/14	R213	02/02/2023	10.21	Put	Bond Future	3,831.7700		3.8318	4,197.2800	4.1973	9.539	0	0	0
2022/03/14	R214	05/05/2022	11.73	Put	Bond Future	121.1900		0.1212	163.9500	0.1639	35.283	0	0	0
2022/03/14	R214	05/05/2022	11.74	Put	Bond Future	117.7000		0.1177	159.2800	0.1593	35.327	0	0	0
2022/03/14	R214	05/05/2022	11.75	Call	Bond Future	5,247.5700		5.2476	4,595.3100	4.5953	(12.430)	0	0	0
2022/03/14	R214	05/05/2022			Bond Future	10.8040		66.9030	10.9248	66.2103	1.118	0.0000	0.0000	15,474
2022/03/14	R214	05/05/2022	11.73	Call	Bond Future	5,152.5800		5.1526	4,502.6600	4.5027	(12.613)	0	0	0
2022/03/14	R214	05/05/2022	11.74	Call	Bond Future	5,200.0600		5.2001	4,548.9600	4.5490	(12.521)	0	0	0
2022/03/14	R214	05/05/2022	11.75	Put	Bond Future	114.3100		0.1143	154.7300	0.1547	35.360	0	0	0
2022/03/14	R214	04/08/2022	10.98	Put	Bond Future	2,040.6400		2.0406	2,373.1500	2.3731	16.294	0	0	0
2022/03/14	R214	04/08/2022	10.99	Call	Bond Future	2,174.3700		2.1744	1,801.0800	1.8011	(17.168)	0	0	0
2022/03/14	R214	04/08/2022			Bond Future	10.9618		67.7844	11.0872	67.0817	1.144	0.0000	0.0000	1,337
2022/03/14	R214	04/08/2022	10.97	Call	Bond Future	2,112.0300		2.1120	1,744.9500	1.7450	(17.380)	0	0	0
2022/03/14	R214	04/08/2022	10.97	Put	Bond Future	2,065.9900		2.0660	2,401.6100	2.4016	16.245	0	0	0
2022/03/14	R214	04/08/2022	10.98	Call	Bond Future	2,143.0900		2.1431	1,772.9000	1.7729	(17.274)	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
2022/03/14	R214	04/08/2022	10.99	Put	Bond Future	2,015.5700	2.0156	2,344.9800	2.3450	16.343	0	0	0
2022/03/14	R214	03/11/2022	11.34	Call	Bond Future	3,392.8100	3.3928	2,965.2200	2.9652	(12.603)	0	0	0
2022/03/14	R214	03/11/2022	11.36	Put	Bond Future	2,056.1500	2.0562	2,337.3400	2.3373	13.676	0	0	0
2022/03/14	R214	03/11/2022			Bond Future	11.1026	65.4963	11.2324	64.7831	1.170	0.0000	0.0000	0
2022/03/14	R214	03/11/2022	11.34	Put	Bond Future	2,097.9800	2.0980	2,383.5600	2.3836	13.612	0	0	0
2022/03/14	R214	03/11/2022	11.35	Call	Bond Future	3,425.5300	3.4255	2,995.7500	2.9957	(12.546)	0	0	0
2022/03/14	R214	03/11/2022	11.35	Put	Bond Future	2,077.0700	2.0771	2,360.4600	2.3605	13.644	0	0	0
2022/03/14	R214	03/11/2022	11.36	Call	Bond Future	3,458.1800	3.4582	3,026.2000	3.0262	(12.492)	0	0	0
2022/03/14	R214	02/02/2023	11.07	Call	Bond Future	2,579.6000	2.5796	2,236.7000	2.2367	(13.293)	0	0	0
2022/03/14	R214	02/02/2023	11.07	Put	Bond Future	3,504.8500	3.5049	3,886.6700	3.8867	10.894	0	0	0
2022/03/14	R214	02/02/2023	11.08	Call	Bond Future	2,606.2700	2.6063	2,261.1900	2.2612	(13.240)	0	0	0
2022/03/14	R214	02/02/2023	11.08	Put	Bond Future	3,476.0000	3.4760	3,855.6400	3.8556	10.922	0	0	0
2022/03/14	R214	02/02/2023			Bond Future	11.2384	66.5549	11.3730	65.8302	1.197	0.0000	0.0000	0
2022/03/14	R214	02/02/2023	11.09	Call	Bond Future	2,633.3200	2.6333	2,286.0600	2.2861	(13.187)	0	0	0
2022/03/14	R214	02/02/2023	11.09	Put	Bond Future	3,447.5900	3.4476	3,825.0500	3.8250	10.949	0	0	0
2022/03/14	R248	05/05/2022	11.79	Call	Bond Future	6,964.3000	6.9643	6,229.9800	6.2300	(10.544)	0	0	0
2022/03/14	R248	05/05/2022	11.79	Put	Bond Future	115.5900	0.1156	149.6100	0.1496	29.432	0	0	0
2022/03/14	R248	05/05/2022	11.80	Call	Bond Future	7,024.0900	7.0241	6,288.8200	6.2888	(10.468)	0	0	0
2022/03/14	R248	05/05/2022			Bond Future	10.7827	84.0637	10.8883	83.2954	0.979	0.0000	0.0000	192,321
2022/03/14	R248	05/05/2022	11.80	Put	Bond Future	112.4700	0.1125	145.5400	0.1455	29.403	0	0	0
2022/03/14	R248	05/05/2022	11.81	Call	Bond Future	7,083.8400	7.0838	6,347.6400	6.3476	(10.393)	0	0	0
2022/03/14	R248	05/05/2022	11.81	Put	Bond Future	109.3900	0.1094	141.5300	0.1415	29.381	0	0	0
2022/03/14	R248	04/08/2022	10.98	Call	Bond Future	2,754.1300	2.7541	2,330.2600	2.3303	(15.390)	0	0	0
2022/03/14	R248	04/08/2022	10.98	Put	Bond Future	2,459.0500	2.4591	2,814.7400	2.8147	14.465	0	0	0
2022/03/14	R248	04/08/2022	10.99	Call	Bond Future	2,794.2600	2.7943	2,366.9300	2.3669	(15.293)	0	0	0
2022/03/14	R248	04/08/2022	10.99	Put	Bond Future	2,428.1700	2.4282	2,780.4000	2.7804	14.506	0	0	0
2022/03/14	R248	04/08/2022	10.20	Call	Bond Future	639.9500	0.6399	485.2600	0.4853	(24.172)	0	0	1,700
2022/03/14	R248	04/08/2022	10.40	Put	Bond Future	4,978.5100	4.9785	5,545.3800	5.5454	11.386	0	0	0
2022/03/14	R248	04/08/2022			Bond Future	10.9386	85.1713	11.0485	84.3918	1.005	0.0000	0.0000	6,528
2022/03/14	R248	04/08/2022	11.00	Call	Bond Future	2,834.4200	2.8344	2,403.6600	2.4037	(15.197)	0	0	0
2022/03/14	R248	04/08/2022	11.00	Put	Bond Future	2,397.4200	2.3974	2,746.2200	2.7462	14.549	0	0	0
2022/03/14	R248	04/08/2022	10.90	Call	Bond Future	2,442.5900	2.4426	2,047.0100	2.0470	(16.195)	0	0	1,700
2022/03/14	R248	04/08/2022	10.90	Put	Bond Future	2,719.5400	2.7195	3,103.5200	3.1035	14.119	0	0	0
2022/03/14	R248	04/08/2022	9.70	Call	Bond Future	190.6300	0.1906	134.1500	0.1341	(29.628)	0	0	0
2022/03/14	R248	04/08/2022	9.70	Put	Bond Future	9,960.8000	9.9608	10,683.8800	10.6839	7.259	0	0	0
2022/03/14	R248	04/08/2022	10.20	Put	Bond Future	6,235.8400	6.2358	6,860.7100	6.8607	10.021	0	0	0
2022/03/14	R248	04/08/2022	10.40	Call	Bond Future	961.9700	0.9620	749.2800	0.7493	(22.110)	0	0	0
2022/03/14	R248	03/11/2022	11.32	Call	Bond Future	4,242.8000	4.2428	3,762.4000	3.7624	(11.323)	0	0	0
2022/03/14	R248	03/11/2022	11.30	Put	Bond Future	2,629.7100	2.6297	2,945.5200	2.9455	12.009	0	0	0
2022/03/14	R248	03/11/2022	11.31	Put	Bond Future	2,602.6300	2.6026	2,915.9400	2.9159	12.038	0	0	0
2022/03/14	R248	03/11/2022			Bond Future	11.0774	82.0019	11.1914	81.2106	1.030	0.0000	0.0000	0
2022/03/14	R248	03/11/2022	11.32	Put	Bond Future	2,576.0400	2.5760	2,886.8800	2.8869	12.067	0	0	0
2022/03/14	R248	03/11/2022	11.30	Call	Bond Future	4,161.3700	4.1614	3,685.9400	3.6859	(11.425)	0	0	0
2022/03/14	R248	03/11/2022	11.31	Call	Bond Future	4,201.8900	4.2019	3,723.9600	3.7240	(11.374)	0	0	0
2022/03/14	R248	02/02/2023	11.08	Call	Bond Future	3,306.5600	3.3066	2,914.6200	2.9146	(11.853)	0	0	0
2022/03/14	R248	02/02/2023	11.08	Put	Bond Future	4,215.4700	4.2155	4,627.6400	4.6276	9.778	0	0	0
2022/03/14	R248	02/02/2023			Bond Future	11.2114	83.3275	11.3299	82.5234	1.057	0.0000	0.0000	0

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
2022/03/14	R248 02/02/2023	11.06	Call	Bond Future	3,238.2600	3.2383	2,851.2600	2.8513	(11.951)	0	0	0
2022/03/14	R248 02/02/2023	11.06	Put	Bond Future	4,287.0900	4.2871	4,704.2000	4.7042	9.729	0	0	0
2022/03/14	R248 02/02/2023	11.07	Call	Bond Future	3,272.1700	3.2722	2,882.7100	2.8827	(11.902)	0	0	0
2022/03/14	R248 02/02/2023	11.07	Put	Bond Future	4,250.9800	4.2510	4,665.6300	4.6656	9.754	0	0	0

Total **1275209**