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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/03/2022 TO 29/03/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	2025	05/05/2022		Bond Future	159.8121	159.8121	159.8812	159.8812	0.043	0.0000	0.0000	5,484
2022/03/29	2025	04/08/2022		Bond Future	160.3811	160.3811	160.4281	160.4281	0.029	0.0000	0.0000	1,130
2022/03/29	2025	03/11/2022		Bond Future	162.7711	162.7711	162.8320	162.8320	0.037	0.0000	0.0000	0
2022/03/29	2025	02/02/2023		Bond Future	163.8169	163.8169	163.9426	163.9426	0.077	0.0000	0.0000	0
2022/03/29	2029	05/05/2022		Bond Future	116.9849	116.9849	116.8933	116.8933	(0.078)	0.0000	0.0000	2,745
2022/03/29	2029	04/08/2022		Bond Future	118.5894	118.5894	118.4796	118.4796	(0.093)	0.0000	0.0000	1,844
2022/03/29	2029	03/11/2022		Bond Future	119.1246	119.1246	119.0230	119.0230	(0.085)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/29	2029	02/02/2023			Bond Future	121.1087	121.1087	121.0518	121.0518	(0.047)	0.0000	0.0000	0
2022/03/29	2030	05/05/2022	8.14	Call	Bond Future	0.1400	0.0001	0.4400	0.0004	214.286	0	0	1,800
2022/03/29	2030	05/05/2022	8.14	Put	Bond Future	8,484.1100	8.4841	7,694.6700	7.6947	(9.305)	0	0	0
2022/03/29	2030	05/05/2022	8.47	Call	Bond Future	1.9100	0.0019	5.1000	0.0051	167.016	0	0	1,073
2022/03/29	2030	05/05/2022	10.21	Call	Bond Future	2,583.4500	2.5835	3,259.7400	3.2597	26.178	0	0	0
2022/03/29	2030	05/05/2022	10.21	Put	Bond Future	236.6100	0.2366	123.1600	0.1232	(47.948)	0	0	0
2022/03/29	2030	05/05/2022	9.95	Call	Bond Future	1,611.1600	1.6112	2,175.6300	2.1756	35.035	0	0	0
2022/03/29	2030	05/05/2022	9.65	Put	Bond Future	1,192.0900	1.1921	784.2600	0.7843	(34.211)	0	0	5,000
2022/03/29	2030	05/05/2022	8.81	Put	Bond Future	4,820.3600	4.8204	4,053.1400	4.0531	(15.916)	0	0	0
2022/03/29	2030	05/05/2022	8.89	Put	Bond Future	4,402.7800	4.4028	3,646.2700	3.6463	(17.183)	0	0	0
2022/03/29	2030	05/05/2022	9.15	Call	Bond Future	111.5300	0.1115	212.2400	0.2122	90.299	0	0	7,500
2022/03/29	2030	05/05/2022	9.15	Put	Bond Future	3,112.1000	3.1121	2,423.0700	2.4231	(22.140)	0	0	0
2022/03/29	2030	05/05/2022			Bond Future	9.7350	92.8927	9.5787	93.6824	(1.606)	0.0000	0.0000	70,558
2022/03/29	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	200
2022/03/29	2030	05/05/2022	7.73	Put	Bond Future	10,825.3000	10.8253	10,035.5700	10.0356	(7.295)	0	0	0
2022/03/29	2030	05/05/2022	8.47	Put	Bond Future	6,650.6600	6.6507	5,864.1100	5.8641	(11.827)	0	0	0
2022/03/29	2030	05/05/2022	11.04	Call	Bond Future	6,275.1200	6.2751	7,058.1200	7.0581	12.478	0	0	0
2022/03/29	2030	05/05/2022	11.04	Put	Bond Future	11.0000	0.0110	4.2600	0.0043	(61.273)	0	0	1,800
2022/03/29	2030	05/05/2022	9.95	Put	Bond Future	539.1400	0.5391	313.8700	0.3139	(41.783)	0	0	1,073
2022/03/29	2030	05/05/2022	10.19	Call	Bond Future	2,502.8200	2.5028	3,172.3100	3.1723	26.749	0	0	0
2022/03/29	2030	05/05/2022	10.19	Put	Bond Future	253.2100	0.2532	132.9600	0.1330	(47.490)	0	0	0
2022/03/29	2030	05/05/2022	10.20	Call	Bond Future	2,543.0300	2.5430	3,215.9600	3.2160	26.462	0	0	0
2022/03/29	2030	05/05/2022	10.20	Put	Bond Future	244.7900	0.2448	127.9800	0.1280	(47.718)	0	0	200
2022/03/29	2030	05/05/2022	9.35	Call	Bond Future	270.0600	0.2701	463.8400	0.4638	71.754	0	0	0
2022/03/29	2030	05/05/2022	9.35	Put	Bond Future	2,230.7600	2.2308	1,634.8000	1.6348	(26.716)	0	0	1,073
2022/03/29	2030	05/05/2022	9.60	Call	Bond Future	655.9800	0.6560	1,004.8500	1.0048	53.183	0	0	0
2022/03/29	2030	05/05/2022	9.60	Put	Bond Future	1,337.4000	1.3374	896.5300	0.8965	(32.965)	0	0	5,000
2022/03/29	2030	05/05/2022	9.65	Call	Bond Future	763.8300	0.7638	1,145.7400	1.1457	49.999	0	0	0
2022/03/29	2030	05/05/2022	8.81	Call	Bond Future	17.7700	0.0178	40.2900	0.0403	126.730	0	0	200
2022/03/29	2030	05/05/2022	8.89	Call	Bond Future	28.1200	0.0281	61.3500	0.0613	118.172	0	0	1,800
2022/03/29	2030	04/08/2022	9.56	Call	Bond Future	979.0700	0.9791	1,269.7600	1.2698	29.690	0	0	0
2022/03/29	2030	04/08/2022	9.56	Put	Bond Future	2,856.5400	2.8565	2,360.4400	2.3604	(17.367)	0	0	0
2022/03/29	2030	04/08/2022	10.95	Call	Bond Future	5,164.1300	5.1641	5,833.6600	5.8337	12.965	0	0	0
2022/03/29	2030	04/08/2022	10.95	Put	Bond Future	443.3100	0.4433	326.0500	0.3260	(26.451)	0	0	800
2022/03/29	2030	04/08/2022			Bond Future	9.9422	90.1378	9.7808	90.9246	(1.623)	0.0000	0.0000	25,175
2022/03/29	2030	04/08/2022	9.05	Call	Bond Future	328.6300	0.3286	463.8800	0.4639	41.156	0	0	800
2022/03/29	2030	04/08/2022	9.05	Put	Bond Future	4,789.4600	4.7895	4,137.9200	4.1379	(13.604)	0	0	0
2022/03/29	2030	04/08/2022	9.54	Call	Bond Future	944.2100	0.9442	1,228.1100	1.2281	30.067	0	0	0
2022/03/29	2030	04/08/2022	9.54	Put	Bond Future	2,921.2900	2.9213	2,418.4000	2.4184	(17.215)	0	0	0
2022/03/29	2030	04/08/2022	9.55	Call	Bond Future	961.5300	0.9615	1,248.8300	1.2488	29.879	0	0	0
2022/03/29	2030	04/08/2022	9.55	Put	Bond Future	2,888.7900	2.8888	2,389.3000	2.3893	(17.291)	0	0	0
2022/03/29	2030	04/08/2022	8.30	Call	Bond Future	52.1400	0.0521	81.1800	0.0812	55.696	0	0	800
2022/03/29	2030	04/08/2022	8.30	Put	Bond Future	8,481.4700	8.4815	7,723.7200	7.7237	(8.934)	0	0	0
2022/03/29	2030	03/11/2022	10.10	Call	Bond Future	2,227.5000	2.2275	2,652.6500	2.6526	19.086	0	0	0
2022/03/29	2030	03/11/2022	10.10	Put	Bond Future	2,321.9900	2.3220	1,941.1100	1.9411	(16.403)	0	0	0
2022/03/29	2030	03/11/2022			Bond Future	10.1201	91.4625	9.9493	92.2686	(1.687)	0.0000	0.0000	0
2022/03/29	2030	03/11/2022	10.09	Call	Bond Future	2,203.2700	2.2033	2,625.7800	2.6258	19.176	0	0	0

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2022/03/29	2030	03/11/2022	10.09	Put	Bond Future	2,344.7700	2.3448	1,961.2500	1.9613	(16.356)	0	0	0
2022/03/29	2030	03/11/2022	10.08	Call	Bond Future	2,179.4500	2.1794	2,599.3300	2.5993	19.265	0	0	0
2022/03/29	2030	03/11/2022	10.08	Put	Bond Future	2,367.9900	2.3680	1,981.8400	1.9818	(16.307)	0	0	0
2022/03/29	2030	02/02/2023	10.01	Put	Bond Future	3,281.1800	3.2812	2,818.0700	2.8181	(14.114)	0	0	0
2022/03/29	2030	02/02/2023	9.94	Put	Bond Future	3,461.4800	3.4615	2,981.2900	2.9813	(13.872)	0	0	102
2022/03/29	2030	02/02/2023	9.99	Call	Bond Future	1,976.7100	1.9767	2,364.3300	2.3643	19.609	0	0	0
2022/03/29	2030	02/02/2023	10.00	Call	Bond Future	1,997.7000	1.9977	2,387.7600	2.3878	19.525	0	0	0
2022/03/29	2030	02/02/2023	9.20	Call	Bond Future	762.9100	0.7629	967.3000	0.9673	26.791	0	0	0
2022/03/29	2030	02/02/2023	9.20	Put	Bond Future	5,869.7400	5.8697	5,218.5300	5.2185	(11.094)	0	0	0
2022/03/29	2030	02/02/2023	9.66	Call	Bond Future	1,358.6300	1.3586	1,665.4400	1.6654	22.582	0	0	0
2022/03/29	2030	02/02/2023	9.66	Put	Bond Future	4,257.5500	4.2575	3,708.7600	3.7088	(12.890)	0	0	102
2022/03/29	2030	02/02/2023	9.80	Call	Bond Future	1,604.6700	1.6047	1,945.7500	1.9457	21.255	0	0	0
2022/03/29	2030	02/02/2023	8.81	Put	Bond Future	7,474.8000	7.4748	6,754.1100	6.7541	(9.642)	0	0	0
2022/03/29	2030	02/02/2023			Bond Future	10.2856	88.9626	10.0983	89.8182	(1.821)	0.0000	0.0000	0
2022/03/29	2030	02/02/2023	10.01	Call	Bond Future	2,018.4900	2.0185	2,410.9800	2.4110	19.445	0	0	0
2022/03/29	2030	02/02/2023	9.94	Call	Bond Future	1,874.5100	1.8745	2,249.9200	2.2499	20.027	0	0	0
2022/03/29	2030	02/02/2023	9.99	Put	Bond Future	3,331.9000	3.3319	2,863.9200	2.8639	(14.045)	0	0	0
2022/03/29	2030	02/02/2023	10.00	Put	Bond Future	3,306.6300	3.3066	2,841.0900	2.8411	(14.079)	0	0	0
2022/03/29	2030	02/02/2023	9.80	Put	Bond Future	3,844.6300	3.8446	3,330.1100	3.3301	(13.383)	0	0	0
2022/03/29	2030	02/02/2023	8.81	Call	Bond Future	443.4200	0.4434	578.3300	0.5783	30.425	0	0	102
2022/03/29	2032	05/05/2022	10.29	Put	Bond Future	643.9200	0.6439	378.6000	0.3786	(41.204)	0	0	0
2022/03/29	2032	05/05/2022	11.18	Call	Bond Future	5,929.9100	5.9299	6,801.9600	6.8020	14.706	0	0	0
2022/03/29	2032	05/05/2022	11.18	Put	Bond Future	33.1500	0.0331	14.2000	0.0142	(57.164)	0	0	780
2022/03/29	2032	05/05/2022	10.98	Call	Bond Future	4,918.4800	4.9185	5,772.3500	5.7724	17.360	0	0	0
2022/03/29	2032	05/05/2022	10.98	Put	Bond Future	68.2700	0.0683	31.1400	0.0311	(54.387)	0	0	993
2022/03/29	2032	05/05/2022	11.02	Put	Bond Future	59.2100	0.0592	26.6700	0.0267	(54.957)	0	0	0
2022/03/29	2032	05/05/2022	11.03	Call	Bond Future	5,170.6300	5.1706	6,030.1500	6.0301	16.623	0	0	0
2022/03/29	2032	05/05/2022	11.03	Put	Bond Future	57.1200	0.0571	25.6400	0.0256	(55.112)	0	0	0
2022/03/29	2032	05/05/2022			Bond Future	10.0951	89.5076	9.9395	90.3986	(1.541)	0.0000	0.0000	141,274
2022/03/29	2032	05/05/2022	9.58	Call	Bond Future	156.1700	0.1562	294.7200	0.2947	88.717	0	0	780
2022/03/29	2032	05/05/2022	9.58	Put	Bond Future	3,152.8200	3.1528	2,400.3700	2.4004	(23.866)	0	0	0
2022/03/29	2032	05/05/2022	10.18	Call	Bond Future	1,355.0800	1.3551	1,909.5700	1.9096	40.919	0	0	780
2022/03/29	2032	05/05/2022	10.18	Put	Bond Future	873.5400	0.8735	537.0300	0.5370	(38.523)	0	0	0
2022/03/29	2032	05/05/2022	10.29	Call	Bond Future	1,743.9600	1.7440	2,369.6400	2.3696	35.877	0	0	993
2022/03/29	2032	05/05/2022	11.04	Call	Bond Future	5,221.1400	5.2211	6,081.6900	6.0817	16.482	0	0	0
2022/03/29	2032	05/05/2022	11.04	Put	Bond Future	55.1100	0.0551	24.6600	0.0247	(55.253)	0	0	0
2022/03/29	2032	05/05/2022	11.02	Call	Bond Future	5,120.1500	5.1201	5,978.6100	5.9786	16.766	0	0	0
2022/03/29	2032	04/08/2022	10.20	Put	Bond Future	2,174.7000	2.1747	1,731.1600	1.7312	(20.395)	0	0	0
2022/03/29	2032	04/08/2022	10.21	Put	Bond Future	2,146.9400	2.1469	1,707.4600	1.7075	(20.470)	0	0	0
2022/03/29	2032	04/08/2022	10.22	Call	Bond Future	1,779.1000	1.7791	2,233.5500	2.2335	25.544	0	0	0
2022/03/29	2032	04/08/2022	9.40	Call	Bond Future	294.3000	0.2943	431.6100	0.4316	46.656	0	0	1,300
2022/03/29	2032	04/08/2022	9.40	Put	Bond Future	5,350.5600	5.3506	4,597.9600	4.5980	(14.066)	0	0	0
2022/03/29	2032	04/08/2022	9.72	Call	Bond Future	666.8500	0.6669	914.4500	0.9144	37.130	0	0	800
2022/03/29	2032	04/08/2022	9.72	Put	Bond Future	3,844.0400	3.8440	3,201.7300	3.2017	(16.709)	0	0	0
2022/03/29	2032	04/08/2022	8.97	Call	Bond Future	94.1300	0.0941	147.8400	0.1478	57.059	0	0	800
2022/03/29	2032	04/08/2022	8.97	Put	Bond Future	7,756.7700	7.7568	6,920.5700	6.9206	(10.780)	0	0	0
2022/03/29	2032	04/08/2022			Bond Future	10.2815	90.7129	10.1215	91.6028	(1.556)	0.0000	0.0000	2,140

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2022/03/29	2032	04/08/2022	11.60	Call	Bond Future	7,188.4500	7.1885	7,995.8600	7.9959	11.232	0	0	0
2022/03/29	2032	04/08/2022	11.60	Put	Bond Future	287.6500	0.2877	205.1500	0.2052	(28.681)	0	0	800
2022/03/29	2032	04/08/2022	11.89	Call	Bond Future	8,506.4000	8.5064	9,340.8800	9.3409	9.810	0	0	0
2022/03/29	2032	04/08/2022	11.89	Put	Bond Future	186.3500	0.1864	130.9200	0.1309	(29.745)	0	0	0
2022/03/29	2032	04/08/2022	10.20	Call	Bond Future	1,722.9200	1.7229	2,169.2900	2.1693	25.908	0	0	0
2022/03/29	2032	04/08/2022	10.21	Call	Bond Future	1,750.7800	1.7508	2,201.2100	2.2012	25.727	0	0	0
2022/03/29	2032	04/08/2022	10.22	Put	Bond Future	2,119.6900	2.1197	1,684.2300	1.6842	(20.544)	0	0	0
2022/03/29	2032	04/08/2022	10.10	Call	Bond Future	1,456.4700	1.4565	1,861.7500	1.8618	27.826	0	0	1,300
2022/03/29	2032	04/08/2022	10.10	Put	Bond Future	2,467.0300	2.4670	1,982.4000	1.9824	(19.644)	0	0	0
2022/03/29	2032	03/11/2022	10.56	Put	Bond Future	2,269.3500	2.2694	1,879.9400	1.8799	(17.160)	0	0	180
2022/03/29	2032	03/11/2022	10.11	Put	Bond Future	3,526.3200	3.5263	2,996.9900	2.9970	(15.011)	0	0	454
2022/03/29	2032	03/11/2022	10.16	Call	Bond Future	1,780.8400	1.7808	2,177.8600	2.1779	22.294	0	0	0
2022/03/29	2032	03/11/2022	10.16	Put	Bond Future	3,366.3300	3.3663	2,853.0200	2.8530	(15.248)	0	0	180
2022/03/29	2032	03/11/2022	9.36	Call	Bond Future	461.7500	0.4617	620.2700	0.6203	34.330	0	0	454
2022/03/29	2032	03/11/2022	9.36	Put	Bond Future	6,600.0900	6.6001	5,848.2800	5.8483	(11.391)	0	0	0
2022/03/29	2032	03/11/2022	9.46	Put	Bond Future	6,104.4300	6.1044	5,376.0100	5.3760	(11.933)	0	0	0
2022/03/29	2032	03/11/2022	9.92	Call	Bond Future	1,261.2700	1.2613	1,581.2100	1.5812	25.366	0	0	750
2022/03/29	2032	03/11/2022	9.92	Put	Bond Future	4,181.2300	4.1812	3,590.8400	3.5908	(14.120)	0	0	0
2022/03/29	2032	03/11/2022	9.31	Put	Bond Future	6,854.4000	6.8544	6,091.6400	6.0916	(11.128)	0	0	0
2022/03/29	2032	03/11/2022			Bond Future	10.4514	87.8930	10.2833	88.8033	(1.609)	0.0000	0.0000	0
2022/03/29	2032	03/11/2022	10.67	Call	Bond Future	3,188.8200	3.1888	3,741.5000	3.7415	17.332	0	0	750
2022/03/29	2032	03/11/2022	10.67	Put	Bond Future	2,024.3200	2.0243	1,666.6700	1.6667	(17.668)	0	0	0
2022/03/29	2032	03/11/2022	11.55	Call	Bond Future	6,469.0100	6.4690	7,211.1600	7.2112	11.472	0	0	0
2022/03/29	2032	03/11/2022	11.55	Put	Bond Future	820.4200	0.8204	652.2400	0.6522	(20.499)	0	0	500
2022/03/29	2032	03/11/2022	12.30	Call	Bond Future	9,616.5300	9.6165	10,441.4200	10.4414	8.578	0	0	0
2022/03/29	2032	03/11/2022	12.30	Put	Bond Future	390.6400	0.3906	305.2000	0.3052	(21.872)	0	0	750
2022/03/29	2032	03/11/2022	10.49	Call	Bond Future	2,644.4400	2.6444	3,144.4800	3.1445	18.909	0	0	0
2022/03/29	2032	03/11/2022	10.49	Put	Bond Future	2,437.4300	2.4374	2,027.1400	2.0271	(16.833)	0	0	454
2022/03/29	2032	03/11/2022	10.56	Call	Bond Future	2,850.3900	2.8504	3,371.3100	3.3713	18.275	0	0	0
2022/03/29	2032	03/11/2022	10.66	Call	Bond Future	3,157.3300	3.1573	3,707.1900	3.7072	17.415	0	0	0
2022/03/29	2032	03/11/2022	10.66	Put	Bond Future	2,045.6500	2.0456	1,685.1800	1.6852	(17.621)	0	0	0
2022/03/29	2032	03/11/2022	10.11	Call	Bond Future	1,664.9900	1.6650	2,045.9900	2.0460	22.883	0	0	0
2022/03/29	2032	03/11/2022	10.21	Call	Bond Future	1,901.0700	1.9011	2,314.0600	2.3141	21.724	0	0	500
2022/03/29	2032	03/11/2022	10.21	Put	Bond Future	3,211.8400	3.2118	2,714.5000	2.7145	(15.485)	0	0	0
2022/03/29	2032	03/11/2022	9.46	Call	Bond Future	551.7700	0.5518	733.6800	0.7337	32.968	0	0	500
2022/03/29	2032	03/11/2022	9.31	Call	Bond Future	421.3900	0.4214	568.9600	0.5690	35.020	0	0	180
2022/03/29	2032	02/02/2023	10.67	Call	Bond Future	3,098.8800	3.0989	3,632.1400	3.6321	17.208	0	0	750
2022/03/29	2032	02/02/2023	10.67	Put	Bond Future	2,769.7800	2.7698	2,342.3800	2.3424	(15.431)	0	0	0
2022/03/29	2032	02/02/2023	11.69	Call	Bond Future	6,578.1300	6.5781	7,329.5800	7.3296	11.423	0	0	0
2022/03/29	2032	02/02/2023	11.69	Put	Bond Future	1,146.9600	1.1470	937.7500	0.9378	(18.240)	0	0	0
2022/03/29	2032	02/02/2023	10.40	Call	Bond Future	2,381.3900	2.3814	2,840.2900	2.8403	19.270	0	0	0
2022/03/29	2032	02/02/2023	10.40	Put	Bond Future	3,473.8000	3.4738	2,972.0400	2.9720	(14.444)	0	0	0
2022/03/29	2032	02/02/2023	10.50	Call	Bond Future	2,637.5700	2.6376	3,124.4800	3.1245	18.461	0	0	0
2022/03/29	2032	02/02/2023	10.50	Put	Bond Future	3,199.9000	3.1999	2,726.1500	2.7262	(14.805)	0	0	454
2022/03/29	2032	02/02/2023	10.22	Call	Bond Future	1,954.1400	1.9541	2,361.6400	2.3616	20.853	0	0	500
2022/03/29	2032	02/02/2023	10.22	Put	Bond Future	4,011.4600	4.0115	3,458.3000	3.4583	(13.789)	0	0	0
2022/03/29	2032	02/02/2023	9.47	Call	Bond Future	711.2900	0.7113	916.2400	0.9162	28.814	0	0	500
2022/03/29	2032	02/02/2023	9.47	Put	Bond Future	6,943.0000	6.9430	6,187.2900	6.1873	(10.884)	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
2022/03/29	2032	02/02/2023	9.92	Call	Bond Future	1,339.3300	1.3393	1,660.3100	1.6603	23.966	0	0	750
2022/03/29	2032	02/02/2023	9.92	Put	Bond Future	5,036.1800	5.0362	4,396.5000	4.3965	(12.702)	0	0	0
2022/03/29	2032	02/02/2023			Bond Future	10.6070	89.3410	10.4248	90.3017	(1.718)	0.0000	0.0000	0
2022/03/29	2032	02/02/2023	12.75	Call	Bond Future	10,804.1700	10.8042	11,668.9500	11.6689	8.004	0	0	0
2022/03/29	2032	02/02/2023	12.75	Put	Bond Future	489.7900	0.4898	393.9100	0.3939	(19.576)	0	0	750
2022/03/29	2032	02/02/2023	11.84	Call	Bond Future	7,159.7700	7.1598	7,933.1500	7.9332	10.802	0	0	0
2022/03/29	2032	02/02/2023	11.84	Put	Bond Future	1,012.5400	1.0125	825.2600	0.8253	(18.496)	0	0	500
2022/03/29	2032	02/02/2023	10.39	Call	Bond Future	2,356.5900	2.3566	2,812.6600	2.8127	19.353	0	0	0
2022/03/29	2032	02/02/2023	10.39	Put	Bond Future	3,502.2400	3.5022	2,997.6500	2.9976	(14.408)	0	0	0
2022/03/29	2032	02/02/2023	10.16	Call	Bond Future	1,820.5600	1.8206	2,210.7200	2.2107	21.431	0	0	0
2022/03/29	2032	02/02/2023	10.16	Put	Bond Future	4,202.6300	4.2026	3,632.1300	3.6321	(13.575)	0	0	454
2022/03/29	2032	02/02/2023	10.38	Call	Bond Future	2,331.9300	2.3319	2,785.1700	2.7852	19.436	0	0	0
2022/03/29	2032	02/02/2023	10.38	Put	Bond Future	3,530.8600	3.5309	3,023.4400	3.0234	(14.371)	0	0	0
2022/03/29	2032	02/02/2023	9.31	Call	Bond Future	558.2900	0.5583	728.7800	0.7288	30.538	0	0	454
2022/03/29	2032	02/02/2023	9.31	Put	Bond Future	7,713.7500	7.7138	6,923.5800	6.9236	(10.244)	0	0	0
2022/03/29	2033	05/05/2022			Bond Future	111.8124	111.8124	111.8888	111.8888	0.068	0.0000	0.0000	2,719
2022/03/29	2033	04/08/2022			Bond Future	113.3459	113.3459	113.4072	113.4072	0.054	0.0000	0.0000	4,967
2022/03/29	2033	03/11/2022			Bond Future	113.7208	113.7208	113.7922	113.7922	0.063	0.0000	0.0000	0
2022/03/29	2033	02/02/2023			Bond Future	115.6148	115.6148	115.7318	115.7318	0.101	0.0000	0.0000	0
2022/03/29	2037	05/05/2022	11.82	Call	Bond Future	7,845.6600	7.8457	8,659.4800	8.6595	10.373	0	0	0
2022/03/29	2037	05/05/2022	11.83	Call	Bond Future	7,901.6900	7.9017	8,715.9000	8.7159	10.304	0	0	0
2022/03/29	2037	05/05/2022	11.84	Put	Bond Future	17.7500	0.0177	8.4500	0.0085	(52.394)	0	0	0
2022/03/29	2037	05/05/2022			Bond Future	10.5396	87.2094	10.4150	88.0333	(1.182)	0.0000	0.0000	85,127
2022/03/29	2037	05/05/2022	11.82	Put	Bond Future	19.3000	0.0193	9.2400	0.0092	(52.124)	0	0	0
2022/03/29	2037	05/05/2022	11.83	Put	Bond Future	18.5100	0.0185	8.8400	0.0088	(52.242)	0	0	0
2022/03/29	2037	05/05/2022	11.84	Call	Bond Future	7,957.6900	7.9577	8,772.2700	8.7723	10.236	0	0	0
2022/03/29	2037	04/08/2022	11.95	Call	Bond Future	7,770.9500	7.7710	8,504.6600	8.5047	9.442	0	0	0
2022/03/29	2037	04/08/2022	11.95	Put	Bond Future	379.4100	0.3794	290.9100	0.2909	(23.326)	0	0	1,050
2022/03/29	2037	04/08/2022	10.91	Put	Bond Future	1,714.9600	1.7150	1,399.4700	1.3995	(18.396)	0	0	0
2022/03/29	2037	04/08/2022	10.89	Call	Bond Future	2,883.4900	2.8835	3,383.4300	3.3834	17.338	0	0	0
2022/03/29	2037	04/08/2022	10.89	Put	Bond Future	1,764.3900	1.7644	1,442.1200	1.4421	(18.265)	0	0	0
2022/03/29	2037	04/08/2022	10.90	Call	Bond Future	2,921.3200	2.9213	3,424.6600	3.4247	17.230	0	0	0
2022/03/29	2037	04/08/2022			Bond Future	10.7133	84.1277	10.5857	84.9499	(1.191)	0.0000	0.0000	52,420
2022/03/29	2037	04/08/2022	10.91	Call	Bond Future	2,959.3700	2.9594	3,466.0900	3.4661	17.123	0	0	0
2022/03/29	2037	04/08/2022	11.21	Call	Bond Future	4,192.9400	4.1929	4,791.4000	4.7914	14.273	0	0	1,050
2022/03/29	2037	04/08/2022	11.21	Put	Bond Future	1,102.0600	1.1021	878.3100	0.8783	(20.303)	0	0	0
2022/03/29	2037	04/08/2022	11.42	Call	Bond Future	5,156.2600	5.1563	5,805.5100	5.8055	12.591	0	0	0
2022/03/29	2037	04/08/2022	11.42	Put	Bond Future	809.0000	0.8090	636.0400	0.6360	(21.379)	0	0	50
2022/03/29	2037	04/08/2022	10.10	Call	Bond Future	654.2300	0.6542	855.3800	0.8554	30.746	0	0	50
2022/03/29	2037	04/08/2022	10.10	Put	Bond Future	4,716.6800	4.7167	4,095.6200	4.0956	(13.167)	0	0	0
2022/03/29	2037	04/08/2022	10.90	Put	Bond Future	1,739.5300	1.7395	1,420.6600	1.4207	(18.331)	0	0	50
2022/03/29	2037	03/11/2022	11.32	Call	Bond Future	4,608.7000	4.6087	5,175.5200	5.1755	12.299	0	0	0
2022/03/29	2037	03/11/2022	11.30	Put	Bond Future	1,851.2200	1.8512	1,571.9800	1.5720	(15.084)	0	0	0
2022/03/29	2037	03/11/2022	11.31	Call	Bond Future	4,568.2500	4.5682	5,132.7700	5.1328	12.357	0	0	0
2022/03/29	2037	03/11/2022	11.31	Put	Bond Future	1,832.1900	1.8322	1,555.2600	1.5553	(15.115)	0	0	0
2022/03/29	2037	03/11/2022			Bond Future	10.8620	85.3645	10.7285	86.2060	(1.229)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/29	2037	03/11/2022	11.32	Put	Bond Future	1,813.1000	1.8131	1,538.4700	1.5385	(15.147)	0	0	0
2022/03/29	2037	03/11/2022	11.30	Call	Bond Future	4,527.6700	4.5277	5,089.8800	5.0899	12.417	0	0	0
2022/03/29	2037	02/02/2023	11.03	Call	Bond Future	3,489.5200	3.4895	3,972.7900	3.9728	13.849	0	0	0
2022/03/29	2037	02/02/2023	11.03	Put	Bond Future	3,310.4800	3.3105	2,904.4400	2.9044	(12.265)	0	0	0
2022/03/29	2037	02/02/2023	11.04	Call	Bond Future	3,521.8000	3.5218	4,007.5900	4.0076	13.794	0	0	0
2022/03/29	2037	02/02/2023	11.04	Put	Bond Future	3,281.7200	3.2817	2,878.2000	2.8782	(12.296)	0	0	0
2022/03/29	2037	02/02/2023			Bond Future	11.0007	82.5144	10.8567	83.4038	(1.309)	0.0000	0.0000	0
2022/03/29	2037	02/02/2023	11.05	Call	Bond Future	3,554.2200	3.5542	4,042.5200	4.0425	13.739	0	0	0
2022/03/29	2037	02/02/2023	11.05	Put	Bond Future	3,253.1700	3.2532	2,852.1600	2.8522	(12.327)	0	0	0
2022/03/29	2038	05/05/2022			Bond Future	127.0839	127.0839	127.1103	127.1103	0.021	0.0000	0.0000	4,184
2022/03/29	2038	04/08/2022			Bond Future	127.0012	127.0012	127.0095	127.0095	0.007	0.0000	0.0000	2,669
2022/03/29	2038	03/11/2022			Bond Future	128.8944	128.8944	128.9133	128.9133	0.015	0.0000	0.0000	0
2022/03/29	2038	02/02/2023			Bond Future	129.1686	129.1686	129.2385	129.2385	0.054	0.0000	0.0000	0
2022/03/29	2040	05/05/2022	10.57	Call	Bond Future	1,159.2300	1.1592	1,513.5000	1.5135	30.561	0	0	1,200
2022/03/29	2040	05/05/2022	10.57	Put	Bond Future	1,599.8300	1.5998	1,208.8700	1.2089	(24.438)	0	0	0
2022/03/29	2040	05/05/2022	11.91	Put	Bond Future	22.7500	0.0227	12.2600	0.0123	(46.110)	0	0	0
2022/03/29	2040	05/05/2022	11.92	Call	Bond Future	8,474.7400	8.4747	9,209.8600	9.2099	8.674	0	0	0
2022/03/29	2040	05/05/2022	11.92	Put	Bond Future	21.8500	0.0219	11.7400	0.0117	(46.270)	0	0	0
2022/03/29	2040	05/05/2022	13.04	Call	Bond Future	14,786.2800	14.7863	15,531.4400	15.5314	5.040	0	0	0
2022/03/29	2040	05/05/2022	13.04	Put	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	1,200
2022/03/29	2040	05/05/2022			Bond Future	10.6317	89.5312	10.5276	90.2764	(0.980)	0.0000	0.0000	62,131
2022/03/29	2040	05/05/2022	9.82	Call	Bond Future	35.3900	0.0354	60.5200	0.0605	71.009	0	0	1,200
2022/03/29	2040	05/05/2022	9.82	Put	Bond Future	6,114.9100	6.1149	5,394.8100	5.3948	(11.776)	0	0	0
2022/03/29	2040	05/05/2022	11.90	Call	Bond Future	8,355.4300	8.3554	9,089.7800	9.0898	8.789	0	0	0
2022/03/29	2040	05/05/2022	11.90	Put	Bond Future	23.6800	0.0237	12.8000	0.0128	(45.946)	0	0	0
2022/03/29	2040	05/05/2022	11.91	Call	Bond Future	8,415.1100	8.4151	9,149.8500	9.1499	8.731	0	0	0
2022/03/29	2040	04/08/2022	11.05	Call	Bond Future	3,447.0800	3.4471	3,915.7300	3.9157	13.596	0	0	0
2022/03/29	2040	04/08/2022	11.05	Put	Bond Future	1,735.8800	1.7359	1,462.3400	1.4623	(15.758)	0	0	0
2022/03/29	2040	04/08/2022	12.24	Put	Bond Future	321.9300	0.3219	256.7600	0.2568	(20.244)	0	0	460
2022/03/29	2040	04/08/2022	9.70	Put	Bond Future	8,370.0000	8.3700	7,692.6900	7.6927	(8.092)	0	0	0
2022/03/29	2040	04/08/2022			Bond Future	10.7991	86.2304	10.6927	86.9726	(0.985)	0.0000	0.0000	42,392
2022/03/29	2040	04/08/2022	11.04	Call	Bond Future	3,404.8000	3.4048	3,870.5100	3.8705	13.678	0	0	0
2022/03/29	2040	04/08/2022	11.04	Put	Bond Future	1,760.7900	1.7608	1,484.3100	1.4843	(15.702)	0	0	0
2022/03/29	2040	04/08/2022	12.24	Call	Bond Future	9,464.2200	9.4642	10,141.2400	10.1412	7.153	0	0	0
2022/03/29	2040	04/08/2022	9.70	Call	Bond Future	198.8200	0.1988	263.7000	0.2637	32.633	0	0	460
2022/03/29	2040	04/08/2022	10.70	Call	Bond Future	2,107.5500	2.1075	2,464.1200	2.4641	16.919	0	0	460
2022/03/29	2040	04/08/2022	10.70	Put	Bond Future	2,798.7900	2.7988	2,413.1700	2.4132	(13.778)	0	0	0
2022/03/29	2040	04/08/2022	11.03	Call	Bond Future	3,362.7400	3.3627	3,825.4800	3.8255	13.761	0	0	0
2022/03/29	2040	04/08/2022	11.03	Put	Bond Future	1,786.0100	1.7860	1,506.5600	1.5066	(15.647)	0	0	0
2022/03/29	2040	03/11/2022	11.39	Call	Bond Future	4,887.0700	4.8871	5,396.0500	5.3961	10.415	0	0	0
2022/03/29	2040	03/11/2022	11.40	Call	Bond Future	4,929.8200	4.9298	5,440.9600	5.4410	10.368	0	0	0
2022/03/29	2040	03/11/2022	11.41	Put	Bond Future	1,889.9100	1.8899	1,642.6700	1.6427	(13.082)	0	0	0
2022/03/29	2040	03/11/2022			Bond Future	10.9422	87.4982	10.8309	88.2587	(1.018)	0.0000	0.0000	0
2022/03/29	2040	03/11/2022	11.39	Put	Bond Future	1,932.2300	1.9322	1,680.7100	1.6807	(13.017)	0	0	0
2022/03/29	2040	03/11/2022	11.40	Put	Bond Future	1,910.8400	1.9108	1,661.4800	1.6615	(13.050)	0	0	0
2022/03/29	2040	03/11/2022	11.41	Call	Bond Future	4,972.9600	4.9730	5,486.2200	5.4862	10.321	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/29	2040	02/02/2023	11.12	Call	Bond Future	3,848.0100	3.8480	4,287.7100	4.2877	11.427	0	0	0
2022/03/29	2040	02/02/2023	11.12	Put	Bond Future	3,554.6700	3.5547	3,186.5800	3.1866	(10.355)	0	0	0
2022/03/29	2040	02/02/2023			Bond Future	11.0757	84.4332	10.9551	85.2409	(1.090)	0.0000	0.0000	0
2022/03/29	2040	02/02/2023	11.10	Call	Bond Future	3,778.1900	3.7782	4,213.3200	4.2133	11.517	0	0	0
2022/03/29	2040	02/02/2023	11.10	Put	Bond Future	3,617.1800	3.6172	3,244.5200	3.2445	(10.303)	0	0	0
2022/03/29	2040	02/02/2023	11.11	Call	Bond Future	3,813.1800	3.8132	4,250.6000	4.2506	11.471	0	0	0
2022/03/29	2040	02/02/2023	11.11	Put	Bond Future	3,585.9600	3.5860	3,215.5900	3.2156	(10.328)	0	0	0
2022/03/29	2044	05/05/2022	11.91	Call	Bond Future	8,458.3200	8.4583	9,175.7600	9.1758	8.482	0	0	0
2022/03/29	2044	05/05/2022	11.91	Put	Bond Future	20.6100	0.0206	11.1400	0.0111	(45.949)	0	0	0
2022/03/29	2044	05/05/2022	11.92	Call	Bond Future	8,518.6800	8.5187	9,236.4200	9.2364	8.425	0	0	0
2022/03/29	2044	05/05/2022	11.92	Put	Bond Future	19.8900	0.0199	10.7200	0.0107	(46.104)	0	0	0
2022/03/29	2044	05/05/2022			Bond Future	10.6474	86.4156	10.5485	87.1425	(0.929)	0.0000	0.0000	69,360
2022/03/29	2044	05/05/2022	11.93	Call	Bond Future	8,578.9600	8.5790	9,297.0100	9.2970	8.370	0	0	0
2022/03/29	2044	05/05/2022	11.93	Put	Bond Future	19.1800	0.0192	10.3200	0.0103	(46.194)	0	0	0
2022/03/29	2044	04/08/2022	11.08	Call	Bond Future	3,624.1200	3.6241	4,088.1200	4.0881	12.803	0	0	0
2022/03/29	2044	04/08/2022	11.08	Put	Bond Future	1,704.5700	1.7046	1,444.5400	1.4445	(15.255)	0	0	0
2022/03/29	2044	04/08/2022	11.09	Call	Bond Future	3,668.1200	3.6681	4,134.9500	4.1350	12.727	0	0	0
2022/03/29	2044	04/08/2022	11.09	Put	Bond Future	1,680.1500	1.6801	1,422.9500	1.4229	(15.308)	0	0	0
2022/03/29	2044	04/08/2022			Bond Future	10.8050	83.1981	10.7040	83.9221	(0.935)	0.0000	0.0000	22,586
2022/03/29	2044	04/08/2022	11.10	Call	Bond Future	3,712.1500	3.7121	4,181.7900	4.1818	12.651	0	0	0
2022/03/29	2044	04/08/2022	11.10	Put	Bond Future	1,655.8600	1.6559	1,401.4700	1.4015	(15.363)	0	0	0
2022/03/29	2044	03/11/2022	11.40	Put	Bond Future	1,930.8900	1.9309	1,688.8000	1.6888	(12.538)	0	0	0
2022/03/29	2044	03/11/2022	11.41	Call	Bond Future	5,085.1900	5.0852	5,586.9800	5.5870	9.868	0	0	0
2022/03/29	2044	03/11/2022	11.41	Put	Bond Future	1,909.4300	1.9094	1,669.4300	1.6694	(12.569)	0	0	0
2022/03/29	2044	03/11/2022			Bond Future	10.9394	84.4214	10.8338	85.1632	(0.965)	0.0000	0.0000	0
2022/03/29	2044	03/11/2022	11.39	Call	Bond Future	4,997.5400	4.9975	5,495.1300	5.4951	9.957	0	0	0
2022/03/29	2044	03/11/2022	11.39	Put	Bond Future	1,952.5700	1.9526	1,708.3700	1.7084	(12.507)	0	0	0
2022/03/29	2044	03/11/2022	11.40	Call	Bond Future	5,041.3000	5.0413	5,541.0000	5.5410	9.912	0	0	0
2022/03/29	2044	02/02/2023	11.14	Call	Bond Future	4,035.3700	4.0354	4,471.2600	4.4713	10.802	0	0	0
2022/03/29	2044	02/02/2023	11.14	Put	Bond Future	3,521.7000	3.5217	3,170.0300	3.1700	(9.986)	0	0	0
2022/03/29	2044	02/02/2023	11.15	Call	Bond Future	4,071.8300	4.0718	4,509.9400	4.5099	10.760	0	0	0
2022/03/29	2044	02/02/2023	11.15	Put	Bond Future	3,490.5600	3.4906	3,141.1100	3.1411	(10.011)	0	0	0
2022/03/29	2044	02/02/2023			Bond Future	11.0645	81.4309	10.9502	82.2184	(1.033)	0.0000	0.0000	0
2022/03/29	2044	02/02/2023	11.16	Call	Bond Future	4,108.4400	4.1084	4,548.7700	4.5488	10.718	0	0	0
2022/03/29	2044	02/02/2023	11.16	Put	Bond Future	3,459.6600	3.4597	3,112.4300	3.1124	(10.037)	0	0	0
2022/03/29	2046	05/05/2022			Bond Future	114.7608	114.7608	114.7843	114.7843	0.021	0.0000	0.0000	14,104
2022/03/29	2046	04/08/2022			Bond Future	116.3347	116.3347	116.3419	116.3419	0.006	0.0000	0.0000	2,969
2022/03/29	2046	03/11/2022			Bond Future	116.1331	116.1331	116.1503	116.1503	0.015	0.0000	0.0000	0
2022/03/29	2046	02/02/2023			Bond Future	118.0684	118.0684	118.1313	118.1313	0.053	0.0000	0.0000	0
2022/03/29	2050	05/05/2022			Bond Future	118.4899	118.4899	118.5145	118.5145	0.021	0.0000	0.0000	8,692
2022/03/29	2050	04/08/2022			Bond Future	118.0844	118.0844	118.0921	118.0921	0.007	0.0000	0.0000	1,410
2022/03/29	2050	03/11/2022			Bond Future	119.8444	119.8444	119.8620	119.8620	0.015	0.0000	0.0000	0
2022/03/29	2050	02/02/2023			Bond Future	119.7608	119.7608	119.8258	119.8258	0.054	0.0000	0.0000	0
2022/03/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	AL37	05/05/2022			Index Future	809.9440	809.9440	815.6340	815.6340	0.703	0.0000	0.0000	0
2022/03/29	AL37	04/08/2022			Index Future	820.7210	820.7210	826.3730	826.3730	0.689	0.0000	0.0000	0
2022/03/29	AL37	03/11/2022			Index Future	832.8550	832.8550	838.6550	838.6550	0.696	0.0000	0.0000	0
2022/03/29	AL37	02/02/2023			Index Future	846.5100	846.5100	852.7290	852.7290	0.735	0.0000	0.0000	0
2022/03/29	AL7T	05/05/2022			Index Future	939.0010	939.0010	947.6640	947.6640	0.923	0.0000	0.0000	0
2022/03/29	AL7T	04/08/2022			Index Future	951.4950	951.4950	960.1410	960.1410	0.909	0.0000	0.0000	0
2022/03/29	AL7T	03/11/2022			Index Future	965.5620	965.5620	974.4120	974.4120	0.917	0.0000	0.0000	0
2022/03/29	AL7T	02/02/2023			Index Future	981.3930	981.3930	990.7640	990.7640	0.955	0.0000	0.0000	0
2022/03/29	ALBI	05/05/2022			Index Future	839.6220	839.6220	846.8280	846.8280	0.858	0.0000	0.0000	129
2022/03/29	ALBI	04/08/2022			Index Future	850.7940	850.7940	857.9770	857.9770	0.844	0.0000	0.0000	92
2022/03/29	ALBI	03/11/2022			Index Future	863.3720	863.3720	870.7300	870.7300	0.852	0.0000	0.0000	0
2022/03/29	ALBI	02/02/2023			Index Future	877.5280	877.5280	885.3420	885.3420	0.890	0.0000	0.0000	0
2022/03/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	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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2022/03/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/29	ES33	05/05/2022			Bond Future	11.3209	77.0420	11.1957	77.6988	(1.106)	0.0000	0.0000	87
2022/03/29	ES33	04/08/2022			Bond Future	11.5344	78.0987	11.4062	78.7531	(1.112)	0.0000	0.0000	263
2022/03/29	ES33	03/11/2022			Bond Future	11.7346	75.4804	11.5997	76.1511	(1.150)	0.0000	0.0000	0
2022/03/29	ES33	02/02/2023			Bond Future	11.9269	76.7412	11.7801	77.4534	(1.231)	0.0000	0.0000	0
2022/03/29	ES42	05/05/2022			Bond Future	11.7050	75.7857	11.6003	76.4285	(0.894)	0.0000	0.0000	1,190
2022/03/29	ES42	04/08/2022			Bond Future	11.8976	76.8260	11.7905	77.4663	(0.900)	0.0000	0.0000	3,579
2022/03/29	ES42	03/11/2022			Bond Future	12.0789	73.7117	11.9664	74.3680	(0.932)	0.0000	0.0000	0
2022/03/29	ES42	02/02/2023			Bond Future	12.2467	74.9457	12.1244	75.6429	(0.998)	0.0000	0.0000	0
2022/03/29	GOVI	05/05/2022	788.25	Call	GOVI	398,610.0000	39.8610	470,290.0000	47.0290	17.982	0	0	0
2022/03/29	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	05/05/2022			GOVI	828.1110	828.1110	835.2790	835.2790	0.866	0.0000	0.0000	989
2022/03/29	GOVI	05/05/2022	788.23	Call	GOVI	398,810.0000	39.8810	470,490.0000	47.0490	17.973	0	0	0
2022/03/29	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	05/05/2022	788.24	Call	GOVI	398,710.0000	39.8710	470,390.0000	47.0390	17.978	0	0	0
2022/03/29	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	04/08/2022	819.28	Call	GOVI	198,500.0000	19.8500	269,960.0000	26.9960	36.000	0	0	0

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2022/03/29	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	04/08/2022			GOVI	839.1300	839.1300	846.2760	846.2760	0.852	0.0000	0.0000	0
2022/03/29	GOVI	04/08/2022	819.26	Call	GOVI	198,700.0000	19.8700	270,160.0000	27.0160	35.964	0	0	0
2022/03/29	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	04/08/2022	819.27	Call	GOVI	198,600.0000	19.8600	270,060.0000	27.0060	35.982	0	0	0
2022/03/29	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	03/11/2022	820.41	Call	GOVI	311,250.0000	31.1250	384,440.0000	38.4440	23.515	0	0	0
2022/03/29	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	03/11/2022	820.42	Call	GOVI	311,150.0000	31.1150	384,340.0000	38.4340	23.522	0	0	0
2022/03/29	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	03/11/2022			GOVI	851.5350	851.5350	858.8540	858.8540	0.860	0.0000	0.0000	0
2022/03/29	GOVI	03/11/2022	820.43	Call	GOVI	311,050.0000	31.1050	384,240.0000	38.4240	23.530	0	0	0
2022/03/29	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	02/02/2023	850.82	Call	GOVI	146,770.0000	14.6770	224,470.0000	22.4470	52.940	0	0	0
2022/03/29	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	02/02/2023	850.83	Call	GOVI	146,670.0000	14.6670	224,370.0000	22.4370	52.976	0	0	0
2022/03/29	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GOVI	02/02/2023			GOVI	865.4970	865.4970	873.2670	873.2670	0.898	0.0000	0.0000	0
2022/03/29	GOVI	02/02/2023	850.84	Call	GOVI	146,570.0000	14.6570	224,270.0000	22.4270	53.012	0	0	0
2022/03/29	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/29	IGOV	05/05/2022			Index Future	312.1270	312.1270	312.1290	312.1290	0.001	0.0000	0.0000	499
2022/03/29	IGOV	04/08/2022			Index Future	316.3570	316.3570	316.3150	316.3150	(0.013)	0.0000	0.0000	0
2022/03/29	IGOV	03/11/2022			Index Future	321.1100	321.1100	321.0930	321.0930	(0.005)	0.0000	0.0000	0
2022/03/29	IGOV	02/02/2023			Index Future	326.4490	326.4490	326.5550	326.5550	0.032	0.0000	0.0000	0
2022/03/29	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/29	JBAF	20/04/2022			Jibar Tradeable Future	4.4750	95.5250	4.4650	95.5350	(0.223)	0.0000	0.0000	0
2022/03/29	JBAF	18/05/2022			Jibar Tradeable Future	4.5600	95.4400	4.5400	95.4600	(0.439)	0.0000	0.0000	0
2022/03/29	JBAF	15/06/2022			Jibar Tradeable Future	5.0250	94.9750	4.9850	95.0150	(0.796)	0.0000	0.0000	0
2022/03/29	JBAF	20/07/2022			Jibar Tradeable Future	5.1200	94.8800	5.0700	94.9300	(0.977)	0.0000	0.0000	0
2022/03/29	JBAF	17/08/2022			Jibar Tradeable Future	5.5600	94.4400	5.4900	94.5100	(1.259)	0.0000	0.0000	0
2022/03/29	JBAF	21/09/2022			Jibar Tradeable Future	5.6450	94.3550	5.5750	94.4250	(1.240)	0.0000	0.0000	0
2022/03/29	JBAF	21/12/2022			Jibar Tradeable Future	6.4400	93.5600	6.3500	93.6500	(1.398)	0.0000	0.0000	68
2022/03/29	JBAF	15/03/2023			Jibar Tradeable Future	6.7750	93.2250	6.6850	93.3150	(1.328)	0.0000	0.0000	0
2022/03/29	JBAF	21/06/2023			Jibar Tradeable Future	7.0100	92.9900	6.9100	93.0900	(1.427)	0.0000	0.0000	0
2022/03/29	JBAF	20/09/2023			Jibar Tradeable Future	7.1850	92.8150	7.0850	92.9150	(1.392)	0.0000	0.0000	75
2022/03/29	JBAF	20/12/2023			Jibar Tradeable Future	7.2450	92.7550	7.1450	92.8550	(1.380)	0.0000	0.0000	72
2022/03/29	JBAF	20/03/2024			Jibar Tradeable Future	7.4250	92.5750	7.3250	92.6750	(1.347)	0.0000	0.0000	0
2022/03/29	R023	05/05/2022	6.31	Call	Bond Future	617.9500	0.6180	661.2400	0.6612	7.005	0	0	0
2022/03/29	R023	05/05/2022	6.31	Put	Bond Future	14.7900	0.0148	10.8200	0.0108	(26.842)	0	0	0
2022/03/29	R023	05/05/2022			Bond Future	5.5446	103.2002	5.4850	103.2474	(1.076)	0.0000	0.0000	14,749
2022/03/29	R023	05/05/2022	6.29	Call	Bond Future	603.2200	0.6032	646.2900	0.6463	7.140	0	0	0
2022/03/29	R023	05/05/2022	6.29	Put	Bond Future	15.7500	0.0157	11.5600	0.0116	(26.603)	0	0	0
2022/03/29	R023	05/05/2022	6.30	Call	Bond Future	610.5800	0.6106	653.7600	0.6538	7.072	0	0	0
2022/03/29	R023	05/05/2022	6.30	Put	Bond Future	15.2600	0.0153	11.1800	0.0112	(26.737)	0	0	0
2022/03/29	R023	04/08/2022	6.05	Call	Bond Future	325.1900	0.3252	347.3200	0.3473	6.805	0	0	0
2022/03/29	R023	04/08/2022	6.05	Put	Bond Future	104.3500	0.1044	93.3000	0.0933	(10.589)	0	0	0
2022/03/29	R023	04/08/2022			Bond Future	5.6460	104.5654	5.5854	104.5986	(1.073)	0.0000	0.0000	2,384
2022/03/29	R023	04/08/2022	6.03	Call	Bond Future	317.2100	0.3172	339.0900	0.3391	6.898	0	0	0
2022/03/29	R023	04/08/2022	6.03	Put	Bond Future	107.2800	0.1073	95.9800	0.0960	(10.533)	0	0	0
2022/03/29	R023	04/08/2022	6.04	Call	Bond Future	321.0800	0.3211	343.0900	0.3431	6.855	0	0	0
2022/03/29	R023	04/08/2022	6.04	Put	Bond Future	105.6900	0.1057	94.5200	0.0945	(10.569)	0	0	0
2022/03/29	R023	03/11/2022	6.25	Call	Bond Future	344.9000	0.3449	378.6200	0.3786	9.777	0	0	0
2022/03/29	R023	03/11/2022	6.25	Put	Bond Future	41.3500	0.0413	33.3600	0.0334	(19.323)	0	0	0
2022/03/29	R023	03/11/2022	6.26	Call	Bond Future	347.5600	0.3476	381.3600	0.3814	9.725	0	0	0
2022/03/29	R023	03/11/2022	6.26	Put	Bond Future	40.9500	0.0409	33.0400	0.0330	(19.316)	0	0	0
2022/03/29	R023	03/11/2022			Bond Future	5.2637	102.2239	5.1287	102.2656	(2.566)	0.0000	0.0000	0
2022/03/29	R023	03/11/2022	6.27	Call	Bond Future	350.2400	0.3502	384.1100	0.3841	9.671	0	0	0
2022/03/29	R023	03/11/2022	6.27	Put	Bond Future	40.5600	0.0406	32.7200	0.0327	(19.329)	0	0	0
2022/03/29	R035	05/05/2022	10.72	Call	Bond Future	2,661.3700	2.6614	3,294.0800	3.2941	23.774	0	0	0
2022/03/29	R035	05/05/2022	10.72	Put	Bond Future	481.1000	0.4811	301.3200	0.3013	(37.369)	0	0	0
2022/03/29	R035	05/05/2022	11.63	Call	Bond Future	7,630.9800	7.6310	8,432.4800	8.4325	10.503	0	0	0
2022/03/29	R035	05/05/2022	11.63	Put	Bond Future	21.2800	0.0213	10.2900	0.0103	(51.645)	0	0	0
2022/03/29	R035	05/05/2022	11.64	Call	Bond Future	7,687.0400	7.6870	8,488.9600	8.4890	10.432	0	0	0
2022/03/29	R035	05/05/2022	11.64	Put	Bond Future	20.4100	0.0204	9.8400	0.0098	(51.788)	0	0	0
2022/03/29	R035	05/05/2022			Bond Future	10.3771	91.1727	10.2523	91.9852	(1.202)	0.0000	0.0000	71,276
2022/03/29	R035	05/05/2022	10.82	Call	Bond Future	3,156.3200	3.1563	3,829.5800	3.8296	21.331	0	0	0
2022/03/29	R035	05/05/2022	10.82	Put	Bond Future	354.5200	0.3545	215.2900	0.2153	(39.273)	0	0	0
2022/03/29	R035	05/05/2022	11.65	Call	Bond Future	7,743.0800	7.7431	8,545.4000	8.5454	10.362	0	0	0
2022/03/29	R035	05/05/2022	11.65	Put	Bond Future	19.5800	0.0196	9.4100	0.0094	(51.941)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/29	R035	05/05/2022	12.64	Call	Bond Future	13,080.4600		13.0805	13,892.8400	13.8928	6.211	0	0	0
2022/03/29	R035	05/05/2022	12.64	Put	Bond Future	0.1700		0.0002	0.0600	0.0001	(64.706)	0	0	0
2022/03/29	R035	04/08/2022	11.13	Put	Bond Future	987.5800		0.9876	784.2300	0.7842	(20.591)	0	0	100
2022/03/29	R035	04/08/2022	10.64	Call	Bond Future	2,510.9900		2.5110	2,969.8300	2.9698	18.273	0	0	0
2022/03/29	R035	04/08/2022	10.64	Put	Bond Future	1,994.3700		1.9944	1,643.0400	1.6430	(17.616)	0	0	100
2022/03/29	R035	04/08/2022	10.72	Call	Bond Future	2,799.4100		2.7994	3,285.7600	3.2858	17.373	0	0	0
2022/03/29	R035	04/08/2022	10.72	Put	Bond Future	1,785.1400		1.7851	1,461.3200	1.4613	(18.140)	0	0	0
2022/03/29	R035	04/08/2022	10.73	Call	Bond Future	2,836.3100		2.8363	3,326.0200	3.3260	17.266	0	0	0
2022/03/29	R035	04/08/2022	10.73	Put	Bond Future	1,760.1100		1.7601	1,439.6500	1.4397	(18.207)	0	0	0
2022/03/29	R035	04/08/2022	9.53	Call	Bond Future	220.5300		0.2205	306.9300	0.3069	39.178	0	0	400
2022/03/29	R035	04/08/2022	9.53	Put	Bond Future	7,042.6400		7.0426	6,318.8700	6.3189	(10.277)	0	0	0
2022/03/29	R035	04/08/2022	9.84	Call	Bond Future	500.6500		0.5006	664.8600	0.6649	32.799	0	0	100
2022/03/29	R035	04/08/2022	9.84	Put	Bond Future	5,188.9400		5.1889	4,542.9800	4.5430	(12.449)	0	0	0
2022/03/29	R035	04/08/2022	10.53	Put	Bond Future	2,314.0000		2.3140	1,923.3200	1.9233	(16.883)	0	0	0
2022/03/29	R035	04/08/2022			Bond Future	10.5576		92.3606	10.4298	93.1708	(1.211)	0.0000	0.0000	49,855
2022/03/29	R035	04/08/2022	10.74	Call	Bond Future	2,873.6300		2.8736	3,366.6900	3.3667	17.158	0	0	0
2022/03/29	R035	04/08/2022	10.74	Put	Bond Future	1,735.5700		1.7356	1,418.4600	1.4185	(18.271)	0	0	0
2022/03/29	R035	04/08/2022	11.13	Call	Bond Future	4,490.3300		4.4903	5,097.1500	5.0971	13.514	0	0	0
2022/03/29	R035	04/08/2022	12.18	Call	Bond Future	9,647.5000		9.6475	10,404.3700	10.4044	7.845	0	0	0
2022/03/29	R035	04/08/2022	12.18	Put	Bond Future	217.9300		0.2179	164.6300	0.1646	(24.457)	0	0	400
2022/03/29	R035	04/08/2022	10.53	Call	Bond Future	2,139.7500		2.1397	2,559.2400	2.5592	19.605	0	0	400
2022/03/29	R035	03/11/2022	11.15	Call	Bond Future	4,400.4900		4.4005	4,955.8800	4.9559	12.621	0	0	0
2022/03/29	R035	03/11/2022	11.15	Put	Bond Future	1,774.3500		1.7744	1,500.1700	1.5002	(15.452)	0	0	0
2022/03/29	R035	03/11/2022	12.68	Call	Bond Future	11,360.2800		11.3603	12,121.5200	12.1215	6.701	0	0	0
2022/03/29	R035	03/11/2022	12.68	Put	Bond Future	366.8300		0.3668	298.5000	0.2985	(18.627)	0	0	1,000
2022/03/29	R035	03/11/2022	10.99	Call	Bond Future	3,792.9800		3.7930	4,308.7600	4.3088	13.598	0	0	0
2022/03/29	R035	03/11/2022	10.99	Put	Bond Future	2,116.6300		2.1166	1,802.8400	1.8028	(14.825)	0	0	582
2022/03/29	R035	03/11/2022	11.05	Call	Bond Future	4,016.5400		4.0165	4,547.5400	4.5475	13.220	0	0	1,000
2022/03/29	R035	03/11/2022	10.57	Call	Bond Future	2,384.3700		2.3844	2,783.4500	2.7835	16.737	0	0	0
2022/03/29	R035	03/11/2022	10.57	Put	Bond Future	3,274.1100		3.2741	2,843.6200	2.8436	(13.148)	0	0	582
2022/03/29	R035	03/11/2022			Bond Future	10.7137		89.2520	10.5796	90.0816	(1.251)	0.0000	0.0000	0
2022/03/29	R035	03/11/2022	11.14	Call	Bond Future	4,361.4300		4.3614	4,914.4300	4.9144	12.679	0	0	0
2022/03/29	R035	03/11/2022	11.14	Put	Bond Future	1,794.2200		1.7942	1,517.6500	1.5176	(15.414)	0	0	0
2022/03/29	R035	03/11/2022	11.05	Put	Bond Future	1,982.2600		1.9823	1,683.6900	1.6837	(15.062)	0	0	0
2022/03/29	R035	03/11/2022	11.13	Call	Bond Future	4,322.7600		4.3228	4,873.3600	4.8734	12.737	0	0	0
2022/03/29	R035	03/11/2022	11.13	Put	Bond Future	1,814.5300		1.8145	1,535.5600	1.5356	(15.374)	0	0	0
2022/03/29	R035	03/11/2022	9.82	Call	Bond Future	724.8200		0.7248	906.2000	0.9062	25.024	0	0	582
2022/03/29	R035	03/11/2022	9.82	Put	Bond Future	6,473.1000		6.4731	5,824.9100	5.8249	(10.014)	0	0	0
2022/03/29	R035	03/11/2022	10.30	Call	Bond Future	1,633.3300		1.6333	1,950.8800	1.9509	19.442	0	0	1,000
2022/03/29	R035	03/11/2022	10.30	Put	Bond Future	4,230.2600		4.2303	3,718.2400	3.7182	(12.104)	0	0	0
2022/03/29	R035	02/02/2023	13.22	Put	Bond Future	437.1300		0.4371	364.3500	0.3644	(16.650)	0	0	1,000
2022/03/29	R035	02/02/2023	10.88	Call	Bond Future	3,417.3400		3.4173	3,891.6700	3.8917	13.880	0	0	0
2022/03/29	R035	02/02/2023	10.88	Put	Bond Future	3,275.9100		3.2759	2,871.4400	2.8714	(12.347)	0	0	0
2022/03/29	R035	02/02/2023	9.81	Call	Bond Future	912.8500		0.9128	1,113.6500	1.1136	21.997	0	0	582
2022/03/29	R035	02/02/2023	9.81	Put	Bond Future	7,536.5300		7.5365	6,858.5300	6.8585	(8.996)	0	0	0
2022/03/29	R035	02/02/2023	10.30	Put	Bond Future	5,248.7500		5.2488	4,692.9100	4.6929	(10.590)	0	0	0
2022/03/29	R035	02/02/2023	10.66	Call	Bond Future	2,751.9500		2.7519	3,170.2800	3.1703	15.201	0	0	0
2022/03/29	R035	02/02/2023	10.66	Put	Bond Future	3,943.9600		3.9440	3,483.4900	3.4835	(11.675)	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/29	R035	02/02/2023			Bond Future	10.8564	90.7604	10.7113	91.6392	(1.337)	0.0000	0.0000	0
2022/03/29	R035	02/02/2023	11.05	Call	Bond Future	3,975.7400	3.9757	4,491.3900	4.4914	12.970	0	0	1,000
2022/03/29	R035	02/02/2023	11.05	Put	Bond Future	2,823.3900	2.8234	2,460.2400	2.4602	(12.862)	0	0	0
2022/03/29	R035	02/02/2023	11.06	Call	Bond Future	4,009.7000	4.0097	4,527.7100	4.5277	12.919	0	0	0
2022/03/29	R035	02/02/2023	11.06	Put	Bond Future	2,798.4000	2.7984	2,437.6100	2.4376	(12.893)	0	0	582
2022/03/29	R035	02/02/2023	13.22	Call	Bond Future	13,135.6700	13.1357	13,941.6900	13.9417	6.136	0	0	0
2022/03/29	R035	02/02/2023	10.86	Call	Bond Future	3,354.4000	3.3544	3,823.7400	3.8237	13.992	0	0	0
2022/03/29	R035	02/02/2023	10.86	Put	Bond Future	3,333.0100	3.3330	2,923.5500	2.9236	(12.285)	0	0	0
2022/03/29	R035	02/02/2023	10.87	Call	Bond Future	3,385.8000	3.3858	3,857.6400	3.8576	13.936	0	0	0
2022/03/29	R035	02/02/2023	10.87	Put	Bond Future	3,304.3600	3.3044	2,897.4000	2.8974	(12.316)	0	0	0
2022/03/29	R035	02/02/2023	10.30	Call	Bond Future	1,811.7100	1.8117	2,134.6700	2.1347	17.826	0	0	1,000
2022/03/29	R186	05/05/2022	7.28	Call	Bond Future	4.4200	0.0044	12.9400	0.0129	192.760	0	0	435
2022/03/29	R186	05/05/2022	7.28	Put	Bond Future	4,962.8500	4.9629	4,183.1100	4.1831	(15.712)	0	0	0
2022/03/29	R186	05/05/2022	7.48	Call	Bond Future	13.0900	0.0131	35.0000	0.0350	167.380	0	0	3,600
2022/03/29	R186	05/05/2022	7.48	Put	Bond Future	4,144.2800	4.1443	3,377.9300	3.3779	(18.492)	0	0	0
2022/03/29	R186	05/05/2022	9.18	Call	Bond Future	2,704.6600	2.7047	3,431.9000	3.4319	26.888	0	0	0
2022/03/29	R186	05/05/2022	9.18	Put	Bond Future	102.5900	0.1026	41.5700	0.0416	(59.479)	0	0	454
2022/03/29	R186	05/05/2022	8.32	Call	Bond Future	464.9000	0.4649	796.6100	0.7966	71.351	0	0	0
2022/03/29	R186	05/05/2022	8.32	Put	Bond Future	1,203.5500	1.2036	747.0000	0.7470	(37.934)	0	0	0
2022/03/29	R186	05/05/2022	8.14	Call	Bond Future	255.0100	0.2550	479.4200	0.4794	88.000	0	0	454
2022/03/29	R186	05/05/2022	8.14	Put	Bond Future	1,709.6600	1.7097	1,145.8100	1.1458	(32.980)	0	0	0
2022/03/29	R186	05/05/2022			Bond Future	8.5073	111.4965	8.3075	112.2847	(2.348)	0.0000	0.0000	71,275
2022/03/29	R186	05/05/2022	6.73	Call	Bond Future	0.1400	0.0001	0.5000	0.0005	257.143	0	0	3,600
2022/03/29	R186	05/05/2022	6.73	Put	Bond Future	7,273.2400	7.2732	6,485.3400	6.4853	(10.833)	0	0	0
2022/03/29	R186	05/05/2022	8.64	Call	Bond Future	1,080.0800	1.0801	1,606.7500	1.6068	48.762	0	0	0
2022/03/29	R186	05/05/2022	8.64	Put	Bond Future	560.3100	0.5603	298.7200	0.2987	(46.687)	0	0	4,035
2022/03/29	R186	05/05/2022	8.94	Call	Bond Future	1,912.5100	1.9125	2,575.9100	2.5759	34.687	0	0	0
2022/03/29	R186	05/05/2022	8.94	Put	Bond Future	229.5800	0.2296	104.7200	0.1047	(54.386)	0	0	454
2022/03/29	R186	05/05/2022	8.31	Call	Bond Future	450.5400	0.4505	775.9800	0.7760	72.233	0	0	0
2022/03/29	R186	05/05/2022	8.31	Put	Bond Future	1,228.8100	1.2288	765.9900	0.7660	(37.664)	0	0	0
2022/03/29	R186	05/05/2022	8.35	Call	Bond Future	509.5200	0.5095	860.0900	0.8601	68.804	0	0	454
2022/03/29	R186	05/05/2022	8.35	Put	Bond Future	1,129.4100	1.1294	691.7200	0.6917	(38.754)	0	0	0
2022/03/29	R186	05/05/2022	7.88	Call	Bond Future	89.7700	0.0898	195.0700	0.1951	117.300	0	0	435
2022/03/29	R186	05/05/2022	7.88	Put	Bond Future	2,589.1400	2.5891	1,906.1800	1.9062	(26.378)	0	0	0
2022/03/29	R186	05/05/2022	8.30	Call	Bond Future	436.6100	0.4366	755.8000	0.7558	73.106	0	0	0
2022/03/29	R186	05/05/2022	8.30	Put	Bond Future	1,254.5200	1.2545	785.4500	0.7855	(37.390)	0	0	0
2022/03/29	R186	04/08/2022	8.15	Call	Bond Future	595.0000	0.5950	836.1000	0.8361	40.521	0	0	0
2022/03/29	R186	04/08/2022	8.15	Put	Bond Future	2,784.1000	2.7841	2,242.4400	2.2424	(19.455)	0	0	0
2022/03/29	R186	04/08/2022	9.78	Call	Bond Future	4,193.5100	4.1935	4,854.0100	4.8540	15.751	0	0	0
2022/03/29	R186	04/08/2022	9.78	Put	Bond Future	401.1900	0.4012	278.9300	0.2789	(30.474)	0	0	3,600
2022/03/29	R186	04/08/2022	7.96	Call	Bond Future	409.6100	0.4096	596.1500	0.5962	45.541	0	0	3,600
2022/03/29	R186	04/08/2022			Bond Future	8.7332	107.7105	8.5230	108.4932	(2.407)	0.0000	0.0000	15
2022/03/29	R186	04/08/2022	8.14	Call	Bond Future	583.9100	0.5839	822.0000	0.8220	40.775	0	0	0
2022/03/29	R186	04/08/2022	8.14	Put	Bond Future	2,811.0400	2.8110	2,266.3700	2.2664	(19.376)	0	0	0
2022/03/29	R186	04/08/2022	6.96	Call	Bond Future	49.0100	0.0490	82.0100	0.0820	67.333	0	0	3,600
2022/03/29	R186	04/08/2022	6.96	Put	Bond Future	6,882.1900	6.8822	6,132.4300	6.1324	(10.894)	0	0	0
2022/03/29	R186	04/08/2022	7.96	Put	Bond Future	3,324.0300	3.3240	2,727.8100	2.7278	(17.937)	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
2022/03/29	R186	04/08/2022	8.13	Call	Bond Future	573.1700	0.5732	808.2900	0.8083	41.021	0	0	0
2022/03/29	R186	04/08/2022	8.13	Put	Bond Future	2,838.3400	2.8383	2,290.7000	2.2907	(19.294)	0	0	0
2022/03/29	R186	03/11/2022	8.53	Call	Bond Future	1,183.6100	1.1836	1,516.0000	1.5160	28.083	0	0	0
2022/03/29	R186	03/11/2022	8.53	Put	Bond Future	2,609.1900	2.6092	2,138.3100	2.1383	(18.047)	0	0	0
2022/03/29	R186	03/11/2022	8.54	Call	Bond Future	1,198.4000	1.1984	1,533.2900	1.5333	27.945	0	0	0
2022/03/29	R186	03/11/2022	8.54	Put	Bond Future	2,588.4300	2.5884	2,120.0500	2.1200	(18.095)	0	0	0
2022/03/29	R186	03/11/2022			Bond Future	8.9343	109.2923	8.7057	110.0956	(2.559)	0.0000	0.0000	0
2022/03/29	R186	03/11/2022	8.55	Call	Bond Future	1,213.2900	1.2133	1,550.6900	1.5507	27.809	0	0	0
2022/03/29	R186	03/11/2022	8.55	Put	Bond Future	2,567.7900	2.5678	2,101.9200	2.1019	(18.143)	0	0	0
2022/03/29	R186	02/02/2023	8.32	Call	Bond Future	949.4100	0.9494	1,236.8300	1.2368	30.274	0	0	0
2022/03/29	R186	02/02/2023	8.32	Put	Bond Future	3,601.1700	3.6012	3,029.2300	3.0292	(15.882)	0	0	0
2022/03/29	R186	02/02/2023	8.33	Call	Bond Future	961.3800	0.9614	1,251.0500	1.2511	30.131	0	0	0
2022/03/29	R186	02/02/2023	8.33	Put	Bond Future	3,579.2000	3.5792	3,009.5100	3.0095	(15.917)	0	0	0
2022/03/29	R186	02/02/2023			Bond Future	9.1135	105.7982	8.8536	106.6576	(2.851)	0.0000	0.0000	0
2022/03/29	R186	02/02/2023	8.34	Call	Bond Future	973.0900	0.9731	1,265.0000	1.2650	29.998	0	0	0
2022/03/29	R186	02/02/2023	8.34	Put	Bond Future	3,556.9800	3.5570	2,989.5300	2.9895	(15.953)	0	0	0
2022/03/29	R197	05/05/2022			Bond Future	330.1530	330.1530	329.9842	329.9842	(0.051)	0.0000	0.0000	752
2022/03/29	R197	04/08/2022			Bond Future	326.2374	326.2374	326.0189	326.0189	(0.067)	0.0000	0.0000	0
2022/03/29	R197	03/11/2022			Bond Future	331.1003	331.1003	330.9053	330.9053	(0.059)	0.0000	0.0000	0
2022/03/29	R197	02/02/2023			Bond Future	327.9791	327.9791	327.9108	327.9108	(0.021)	0.0000	0.0000	0
2022/03/29	R202	05/05/2022			Bond Future	246.9058	246.9058	246.9560	246.9560	0.020	0.0000	0.0000	6,368
2022/03/29	R202	04/08/2022			Bond Future	245.8073	245.8073	245.8227	245.8227	0.006	0.0000	0.0000	91
2022/03/29	R202	03/11/2022			Bond Future	249.4705	249.4705	249.5062	249.5062	0.014	0.0000	0.0000	0
2022/03/29	R202	02/02/2023			Bond Future	249.0376	249.0376	249.1715	249.1715	0.054	0.0000	0.0000	0
2022/03/29	R209	05/05/2022	9.50	Call	Bond Future	20.9800	0.0210	41.4900	0.0415	97.760	0	0	2,975
2022/03/29	R209	05/05/2022	9.50	Put	Bond Future	5,073.3800	5.0734	4,382.5000	4.3825	(13.618)	0	0	0
2022/03/29	R209	05/05/2022	9.75	Call	Bond Future	99.9100	0.0999	173.2800	0.1733	73.436	0	0	8,525
2022/03/29	R209	05/05/2022	9.75	Put	Bond Future	3,607.5200	3.6075	2,969.5000	2.9695	(17.686)	0	0	0
2022/03/29	R209	05/05/2022	10.25	Call	Bond Future	822.7800	0.8228	1,149.4200	1.1494	39.700	0	0	0
2022/03/29	R209	05/05/2022	10.25	Put	Bond Future	1,370.4700	1.3705	985.7200	0.9857	(28.074)	0	0	11,000
2022/03/29	R209	05/05/2022	10.75	Call	Bond Future	2,585.7300	2.5857	3,165.5000	3.1655	22.422	0	0	0
2022/03/29	R209	05/05/2022	10.75	Put	Bond Future	337.3600	0.3374	205.7400	0.2057	(39.015)	0	0	1,050
2022/03/29	R209	05/05/2022	11.43	Call	Bond Future	5,839.7300	5.8397	6,534.5300	6.5345	11.898	0	0	0
2022/03/29	R209	05/05/2022	11.43	Put	Bond Future	33.3800	0.0334	16.7900	0.0168	(49.700)	0	0	0
2022/03/29	R209	05/05/2022	11.44	Call	Bond Future	5,888.8600	5.8889	6,584.2100	6.5842	11.808	0	0	0
2022/03/29	R209	05/05/2022	11.44	Put	Bond Future	32.1900	0.0322	16.1500	0.0162	(49.829)	0	0	0
2022/03/29	R209	05/05/2022			Bond Future	10.3457	70.8322	10.2216	71.5436	(1.200)	0.0000	0.0000	20,414
2022/03/29	R209	05/05/2022	11.45	Call	Bond Future	5,937.9800	5.9380	6,633.8700	6.6339	11.719	0	0	0
2022/03/29	R209	05/05/2022	11.45	Put	Bond Future	31.0400	0.0310	15.5400	0.0155	(49.936)	0	0	0
2022/03/29	R209	05/05/2022	12.00	Call	Bond Future	8,590.0200	8.5900	9,299.7400	9.2997	8.262	0	0	0
2022/03/29	R209	05/05/2022	12.00	Put	Bond Future	2.8700	0.0029	1.2000	0.0012	(58.188)	0	0	12,050
2022/03/29	R209	04/08/2022	10.58	Call	Bond Future	2,177.5400	2.1775	2,581.0300	2.5810	18.530	0	0	0
2022/03/29	R209	04/08/2022	10.58	Put	Bond Future	1,733.3900	1.7334	1,426.2300	1.4262	(17.720)	0	0	0
2022/03/29	R209	04/08/2022	10.57	Put	Bond Future	1,757.8300	1.7578	1,447.5300	1.4475	(17.652)	0	0	0
2022/03/29	R209	04/08/2022			Bond Future	10.4998	71.7859	10.3731	72.4966	(1.207)	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
2022/03/29	R209	04/08/2022	10.59	Call	Bond Future	2,208.4900	2.2085	2,615.1000	2.6151	18.411	0	0	0
2022/03/29	R209	04/08/2022	10.59	Put	Bond Future	1,709.2200	1.7092	1,405.1800	1.4052	(17.788)	0	0	0
2022/03/29	R209	04/08/2022	10.57	Call	Bond Future	2,146.7900	2.1468	2,547.1400	2.5471	18.649	0	0	0
2022/03/29	R209	03/11/2022	11.03	Call	Bond Future	3,746.6900	3.7467	4,224.6500	4.2246	12.757	0	0	0
2022/03/29	R209	03/11/2022	11.03	Put	Bond Future	1,660.1400	1.6601	1,411.2300	1.4112	(14.993)	0	0	0
2022/03/29	R209	03/11/2022	9.50	Call	Bond Future	395.9700	0.3960	506.3600	0.5064	27.878	0	0	0
2022/03/29	R209	03/11/2022	9.50	Put	Bond Future	7,018.4000	7.0184	6,401.9200	6.4019	(8.784)	0	0	0
2022/03/29	R209	03/11/2022	10.50	Put	Bond Future	2,904.8000	2.9048	2,530.1500	2.5301	(12.898)	0	0	0
2022/03/29	R209	03/11/2022	9.25	Call	Bond Future	237.1800	0.2372	310.1400	0.3101	30.761	0	0	6,000
2022/03/29	R209	03/11/2022	9.25	Put	Bond Future	8,429.1200	8.4291	7,775.2100	7.7752	(7.758)	0	0	0
2022/03/29	R209	03/11/2022			Bond Future	10.6391	69.6946	10.5068	70.4215	(1.244)	0.0000	0.0000	2,750
2022/03/29	R209	03/11/2022	11.50	Call	Bond Future	5,491.9600	5.4920	6,053.7300	6.0537	10.229	0	0	0
2022/03/29	R209	03/11/2022	11.50	Put	Bond Future	1,011.8200	1.0118	846.7200	0.8467	(16.317)	0	0	0
2022/03/29	R209	03/11/2022	11.00	Call	Bond Future	3,643.4800	3.6435	4,115.1000	4.1151	12.944	0	0	0
2022/03/29	R209	03/11/2022	11.00	Put	Bond Future	1,713.9300	1.7139	1,458.6800	1.4587	(14.893)	0	0	6,000
2022/03/29	R209	03/11/2022	11.01	Call	Bond Future	3,677.6300	3.6776	4,151.3900	4.1514	12.882	0	0	0
2022/03/29	R209	03/11/2022	11.01	Put	Bond Future	1,695.6900	1.6957	1,442.5800	1.4426	(14.927)	0	0	0
2022/03/29	R209	03/11/2022	11.02	Call	Bond Future	3,712.1000	3.7121	4,187.9600	4.1880	12.819	0	0	0
2022/03/29	R209	03/11/2022	11.02	Put	Bond Future	1,677.8300	1.6778	1,426.8200	1.4268	(14.960)	0	0	0
2022/03/29	R209	03/11/2022	10.00	Call	Bond Future	1,019.0100	1.0190	1,239.7300	1.2397	21.660	0	0	0
2022/03/29	R209	03/11/2022	10.00	Put	Bond Future	4,631.1700	4.6312	4,125.0200	4.1250	(10.929)	0	0	6,000
2022/03/29	R209	03/11/2022	10.50	Call	Bond Future	2,140.0000	2.1400	2,492.2200	2.4922	16.459	0	0	0
2022/03/29	R209	02/02/2023	10.79	Call	Bond Future	2,984.0200	2.9840	3,399.8500	3.3999	13.935	0	0	0
2022/03/29	R209	02/02/2023	10.80	Put	Bond Future	2,828.4200	2.8284	2,479.6300	2.4796	(12.332)	0	0	0
2022/03/29	R209	02/02/2023	10.78	Call	Bond Future	2,956.0200	2.9560	3,369.6400	3.3696	13.992	0	0	0
2022/03/29	R209	02/02/2023			Bond Future	10.7656	70.8426	10.6235	71.6094	(1.320)	0.0000	0.0000	0
2022/03/29	R209	02/02/2023	10.79	Put	Bond Future	2,853.6700	2.8537	2,502.6600	2.5027	(12.300)	0	0	0
2022/03/29	R209	02/02/2023	10.80	Call	Bond Future	3,012.1300	3.0121	3,430.1800	3.4302	13.879	0	0	0
2022/03/29	R209	02/02/2023	10.78	Put	Bond Future	2,879.1000	2.8791	2,525.8800	2.5259	(12.268)	0	0	0
2022/03/29	R210	05/05/2022			Bond Future	218.4016	218.4016	218.1984	218.1984	(0.093)	0.0000	0.0000	1,062
2022/03/29	R210	04/08/2022			Bond Future	221.3969	221.3969	221.1594	221.1594	(0.107)	0.0000	0.0000	266
2022/03/29	R210	03/11/2022			Bond Future	221.7622	221.7622	221.5394	221.5394	(0.100)	0.0000	0.0000	0
2022/03/29	R210	02/02/2023			Bond Future	225.4566	225.4566	225.3168	225.3168	(0.062)	0.0000	0.0000	0
2022/03/29	R213	05/05/2022	10.63	Call	Bond Future	3,378.3900	3.3784	4,135.9600	4.1360	22.424	0	0	0
2022/03/29	R213	05/05/2022	10.65	Put	Bond Future	125.4400	0.1254	59.5800	0.0596	(52.503)	0	0	0
2022/03/29	R213	05/05/2022			Bond Future	9.9789	84.1405	9.8181	84.9681	(1.612)	0.0000	0.0000	25,476
2022/03/29	R213	05/05/2022	10.63	Put	Bond Future	134.3700	0.1344	64.3000	0.0643	(52.147)	0	0	0
2022/03/29	R213	05/05/2022	10.64	Call	Bond Future	3,422.3900	3.4224	4,182.0900	4.1821	22.198	0	0	0
2022/03/29	R213	05/05/2022	10.64	Put	Bond Future	129.8300	0.1298	61.8900	0.0619	(52.330)	0	0	0
2022/03/29	R213	05/05/2022	10.65	Call	Bond Future	3,466.4900	3.4665	4,228.2700	4.2283	21.976	0	0	0
2022/03/29	R213	04/08/2022	9.88	Call	Bond Future	1,142.3000	1.1423	1,479.7500	1.4797	29.541	0	0	0
2022/03/29	R213	04/08/2022	9.89	Call	Bond Future	1,162.6400	1.1626	1,503.8000	1.5038	29.344	0	0	0
2022/03/29	R213	04/08/2022	9.90	Put	Bond Future	2,557.7300	2.5577	2,075.9000	2.0759	(18.838)	0	0	0
2022/03/29	R213	04/08/2022			Bond Future	10.1743	85.2379	10.0087	86.0646	(1.629)	0.0000	0.0000	0
2022/03/29	R213	04/08/2022	9.88	Put	Bond Future	2,618.1900	2.6182	2,128.9500	2.1290	(18.686)	0	0	0
2022/03/29	R213	04/08/2022	9.89	Put	Bond Future	2,587.8300	2.5878	2,102.3000	2.1023	(18.762)	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
2022/03/29	R213	04/08/2022	9.90	Call	Bond Future	1,183.1900	1.1832	1,528.0500	1.5281	29.147	0	0	0
2022/03/29	R213	03/11/2022	10.38	Call	Bond Future	2,394.7100	2.3947	2,858.6100	2.8586	19.372	0	0	0
2022/03/29	R213	03/11/2022	10.38	Put	Bond Future	2,221.0300	2.2210	1,839.2700	1.8393	(17.188)	0	0	0
2022/03/29	R213	03/11/2022	10.39	Call	Bond Future	2,420.5100	2.4205	2,887.1700	2.8872	19.279	0	0	0
2022/03/29	R213	03/11/2022	10.39	Put	Bond Future	2,198.7900	2.1988	1,819.7900	1.8198	(17.237)	0	0	0
2022/03/29	R213	03/11/2022	10.37	Call	Bond Future	2,369.3100	2.3693	2,830.4300	2.8304	19.462	0	0	0
2022/03/29	R213	03/11/2022	10.37	Put	Bond Future	2,243.7100	2.2437	1,859.1700	1.8592	(17.139)	0	0	200
2022/03/29	R213	03/11/2022	9.19	Call	Bond Future	418.3400	0.4183	562.1600	0.5622	34.379	0	0	476
2022/03/29	R213	03/11/2022	9.19	Put	Bond Future	6,228.9300	6.2289	5,527.0900	5.5271	(11.267)	0	0	0
2022/03/29	R213	03/11/2022			Bond Future	10.3439	82.9698	10.1696	83.8154	(1.685)	0.0000	0.0000	0
2022/03/29	R213	03/11/2022	10.40	Call	Bond Future	2,446.4500	2.4465	2,915.8700	2.9159	19.188	0	0	0
2022/03/29	R213	03/11/2022	10.40	Put	Bond Future	2,176.7200	2.1767	1,800.4800	1.8005	(17.285)	0	0	0
2022/03/29	R213	03/11/2022	9.98	Call	Bond Future	1,478.8600	1.4789	1,827.9200	1.8279	23.603	0	0	0
2022/03/29	R213	03/11/2022	9.98	Put	Bond Future	3,256.8700	3.2569	2,760.2700	2.7603	(15.248)	0	0	200
2022/03/29	R213	03/11/2022	10.19	Call	Bond Future	1,931.3800	1.9314	2,341.5900	2.3416	21.239	0	0	0
2022/03/29	R213	03/11/2022	10.19	Put	Bond Future	2,677.4100	2.6774	2,241.9600	2.2420	(16.264)	0	0	476
2022/03/29	R213	03/11/2022	9.13	Call	Bond Future	376.6900	0.3767	509.1100	0.5091	35.154	0	0	200
2022/03/29	R213	03/11/2022	9.13	Put	Bond Future	6,503.5500	6.5036	5,790.3100	5.7903	(10.967)	0	0	0
2022/03/29	R213	03/11/2022	9.84	Call	Bond Future	1,212.1600	1.2122	1,520.1700	1.5202	25.410	0	0	0
2022/03/29	R213	03/11/2022	9.84	Put	Bond Future	3,687.3200	3.6873	3,149.6700	3.1497	(14.581)	0	0	476
2022/03/29	R213	02/02/2023	10.43	Put	Bond Future	2,817.2800	2.8173	2,387.2700	2.3873	(15.263)	0	0	0
2022/03/29	R213	02/02/2023	12.20	Call	Bond Future	8,137.1900	8.1372	8,904.5800	8.9046	9.431	0	0	0
2022/03/29	R213	02/02/2023	12.20	Put	Bond Future	641.4500	0.6414	516.3400	0.5163	(19.504)	0	0	935
2022/03/29	R213	02/02/2023	10.22	Put	Bond Future	3,335.4000	3.3354	2,851.5500	2.8515	(14.507)	0	0	0
2022/03/29	R213	02/02/2023	10.23	Call	Bond Future	2,037.1900	2.0372	2,448.4500	2.4484	20.188	0	0	0
2022/03/29	R213	02/02/2023	10.35	Call	Bond Future	2,305.3400	2.3053	2,747.5500	2.7475	19.182	0	0	0
2022/03/29	R213	02/02/2023	10.35	Put	Bond Future	3,006.6500	3.0067	2,556.3600	2.5564	(14.976)	0	0	476
2022/03/29	R213	02/02/2023	10.01	Call	Bond Future	1,589.7900	1.5898	1,943.3300	1.9433	22.238	0	0	0
2022/03/29	R213	02/02/2023			Bond Future	10.4988	84.3700	10.3097	85.2625	(1.802)	0.0000	0.0000	0
2022/03/29	R213	02/02/2023	10.43	Call	Bond Future	2,493.8500	2.4938	2,956.3400	2.9563	18.545	0	0	935
2022/03/29	R213	02/02/2023	10.22	Call	Bond Future	2,015.2900	2.0153	2,423.9400	2.4239	20.277	0	0	0
2022/03/29	R213	02/02/2023	10.23	Put	Bond Future	3,309.4900	3.3095	2,828.2500	2.8282	(14.541)	0	0	0
2022/03/29	R213	02/02/2023	9.16	Call	Bond Future	514.7800	0.5148	673.1700	0.6732	30.768	0	0	476
2022/03/29	R213	02/02/2023	9.16	Put	Bond Future	7,108.2400	7.1082	6,374.1300	6.3741	(10.328)	0	0	0
2022/03/29	R213	02/02/2023	10.01	Put	Bond Future	3,922.0900	3.9221	3,383.1300	3.3831	(13.742)	0	0	476
2022/03/29	R213	02/02/2023	10.21	Call	Bond Future	1,993.8100	1.9938	2,399.8600	2.3999	20.366	0	0	0
2022/03/29	R213	02/02/2023	10.21	Put	Bond Future	3,361.7700	3.3618	2,875.3200	2.8753	(14.470)	0	0	0
2022/03/29	R214	05/05/2022	11.73	Put	Bond Future	34.4700	0.0345	19.3300	0.0193	(43.922)	0	0	0
2022/03/29	R214	05/05/2022	11.74	Put	Bond Future	33.2900	0.0333	18.6200	0.0186	(44.067)	0	0	0
2022/03/29	R214	05/05/2022	11.75	Call	Bond Future	6,274.3600	6.2744	6,880.7300	6.8807	9.664	0	0	0
2022/03/29	R214	05/05/2022			Bond Future	10.6147	68.0119	10.5109	68.6325	(0.978)	0.0000	0.0000	15,322
2022/03/29	R214	05/05/2022	11.73	Call	Bond Future	6,174.8100	6.1748	6,780.2400	6.7802	9.805	0	0	0
2022/03/29	R214	05/05/2022	11.74	Call	Bond Future	6,224.6000	6.2246	6,830.5000	6.8305	9.734	0	0	0
2022/03/29	R214	05/05/2022	11.75	Put	Bond Future	32.1500	0.0321	17.9500	0.0180	(44.168)	0	0	0
2022/03/29	R214	04/08/2022	10.98	Put	Bond Future	1,512.3000	1.5123	1,275.7100	1.2757	(15.644)	0	0	0
2022/03/29	R214	04/08/2022	10.99	Call	Bond Future	2,762.5600	2.7626	3,147.4500	3.1475	13.932	0	0	0
2022/03/29	R214	04/08/2022			Bond Future	10.7675	68.8975	10.6616	69.5164	(0.983)	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
2022/03/29	R214	04/08/2022	10.97	Call	Bond Future	2,693.1200	2.6931	3,072.9500	3.0730	14.104	0	0	0
2022/03/29	R214	04/08/2022	10.97	Put	Bond Future	1,534.0100	1.5340	1,294.8800	1.2949	(15.589)	0	0	0
2022/03/29	R214	04/08/2022	10.98	Call	Bond Future	2,727.8200	2.7278	3,110.1900	3.1102	14.017	0	0	0
2022/03/29	R214	04/08/2022	10.99	Put	Bond Future	1,490.6900	1.4907	1,256.6200	1.2566	(15.702)	0	0	0
2022/03/29	R214	03/11/2022	11.34	Call	Bond Future	4,043.0300	4.0430	4,467.8200	4.4678	10.507	0	0	0
2022/03/29	R214	03/11/2022	11.36	Put	Bond Future	1,568.7900	1.5688	1,363.4800	1.3635	(13.087)	0	0	0
2022/03/29	R214	03/11/2022			Bond Future	10.8989	66.6398	10.7885	67.2736	(1.014)	0.0000	0.0000	0
2022/03/29	R214	03/11/2022	11.34	Put	Bond Future	1,604.6100	1.6046	1,395.6900	1.3957	(13.020)	0	0	0
2022/03/29	R214	03/11/2022	11.35	Call	Bond Future	4,078.6600	4.0787	4,505.2600	4.5053	10.459	0	0	0
2022/03/29	R214	03/11/2022	11.35	Put	Bond Future	1,586.6100	1.5866	1,379.5000	1.3795	(13.054)	0	0	0
2022/03/29	R214	03/11/2022	11.36	Call	Bond Future	4,114.4100	4.1144	4,542.8100	4.5428	10.412	0	0	0
2022/03/29	R214	02/02/2023	11.07	Call	Bond Future	3,220.0800	3.2201	3,587.1700	3.5872	11.400	0	0	0
2022/03/29	R214	02/02/2023	11.07	Put	Bond Future	2,933.7200	2.9337	2,630.0300	2.6300	(10.352)	0	0	0
2022/03/29	R214	02/02/2023	11.08	Call	Bond Future	3,249.7100	3.2497	3,618.7100	3.6187	11.355	0	0	0
2022/03/29	R214	02/02/2023	11.08	Put	Bond Future	2,907.8300	2.9078	2,606.0500	2.6061	(10.378)	0	0	0
2022/03/29	R214	02/02/2023			Bond Future	11.0186	67.7665	10.8997	68.4373	(1.080)	0.0000	0.0000	0
2022/03/29	R214	02/02/2023	11.09	Call	Bond Future	3,279.7200	3.2797	3,650.6200	3.6506	11.309	0	0	0
2022/03/29	R214	02/02/2023	11.09	Put	Bond Future	2,882.3800	2.8824	2,582.5000	2.5825	(10.404)	0	0	0
2022/03/29	R248	05/05/2022	11.79	Call	Bond Future	8,325.0600	8.3251	9,064.0600	9.0641	8.877	0	0	0
2022/03/29	R248	05/05/2022	11.79	Put	Bond Future	30.5100	0.0305	17.0100	0.0170	(44.248)	0	0	0
2022/03/29	R248	05/05/2022	11.80	Call	Bond Future	8,386.7800	8.3868	9,126.2600	9.1263	8.817	0	0	0
2022/03/29	R248	05/05/2022			Bond Future	10.5885	85.5095	10.4897	86.2620	(0.933)	0.0000	0.0000	193,475
2022/03/29	R248	05/05/2022	11.80	Put	Bond Future	29.3200	0.0293	16.3000	0.0163	(44.407)	0	0	0
2022/03/29	R248	05/05/2022	11.81	Call	Bond Future	8,448.4600	8.4485	9,188.4100	9.1884	8.758	0	0	0
2022/03/29	R248	05/05/2022	11.81	Put	Bond Future	28.1700	0.0282	15.6200	0.0156	(44.551)	0	0	0
2022/03/29	R248	04/08/2022	10.98	Call	Bond Future	3,557.4200	3.5574	4,029.5600	4.0296	13.272	0	0	0
2022/03/29	R248	04/08/2022	10.98	Put	Bond Future	1,810.6100	1.8106	1,532.6300	1.5326	(15.353)	0	0	0
2022/03/29	R248	04/08/2022	10.99	Call	Bond Future	3,602.1100	3.6021	4,077.2700	4.0773	13.191	0	0	0
2022/03/29	R248	04/08/2022	10.99	Put	Bond Future	1,784.2900	1.7843	1,509.3300	1.5093	(15.410)	0	0	0
2022/03/29	R248	04/08/2022	10.20	Call	Bond Future	870.3400	0.8703	1,069.9300	1.0699	22.932	0	0	1,700
2022/03/29	R248	04/08/2022	10.40	Put	Bond Future	3,948.0500	3.9481	3,469.7300	3.4697	(12.115)	0	0	0
2022/03/29	R248	04/08/2022			Bond Future	10.7387	86.6231	10.6378	87.3732	(0.940)	0.0000	0.0000	6,533
2022/03/29	R248	04/08/2022	11.00	Call	Bond Future	3,647.2100	3.6472	4,125.3900	4.1254	13.111	0	0	0
2022/03/29	R248	04/08/2022	11.00	Put	Bond Future	1,758.4800	1.7585	1,486.5400	1.4865	(15.464)	0	0	0
2022/03/29	R248	04/08/2022	10.90	Call	Bond Future	3,207.2000	3.2072	3,654.4100	3.6544	13.944	0	0	1,700
2022/03/29	R248	04/08/2022	10.90	Put	Bond Future	2,032.4200	2.0324	1,729.5100	1.7295	(14.904)	0	0	0
2022/03/29	R248	04/08/2022	9.70	Call	Bond Future	224.7000	0.2247	294.4200	0.2944	31.028	0	0	0
2022/03/29	R248	04/08/2022	9.70	Put	Bond Future	8,543.1400	8.5431	7,862.7400	7.8627	(7.964)	0	0	0
2022/03/29	R248	04/08/2022	10.20	Put	Bond Future	5,014.5000	5.0145	4,463.9700	4.4640	(10.979)	0	0	0
2022/03/29	R248	04/08/2022	10.40	Call	Bond Future	1,383.2400	1.3832	1,655.0400	1.6550	19.650	0	0	0
2022/03/29	R248	03/11/2022	11.32	Call	Bond Future	5,202.4600	5.2025	5,717.6500	5.7176	9.903	0	0	0
2022/03/29	R248	03/11/2022	11.30	Put	Bond Future	2,088.4900	2.0885	1,831.2900	1.8313	(12.315)	0	0	0
2022/03/29	R248	03/11/2022	11.31	Put	Bond Future	2,066.6600	2.0667	1,811.6000	1.8116	(12.342)	0	0	0
2022/03/29	R248	03/11/2022			Bond Future	10.8677	83.4927	10.7622	84.2609	(0.971)	0.0000	0.0000	0
2022/03/29	R248	03/11/2022	11.32	Put	Bond Future	2,044.8200	2.0448	1,791.8900	1.7919	(12.369)	0	0	0
2022/03/29	R248	03/11/2022	11.30	Call	Bond Future	5,111.0300	5.1110	5,621.9500	5.6220	9.996	0	0	0
2022/03/29	R248	03/11/2022	11.31	Call	Bond Future	5,156.8000	5.1568	5,669.8600	5.6699	9.949	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/29	R248 02/02/2023	11.08	Call	Bond Future	4,191.4000	4.1914	4,646.7200	4.6467	10.863	0	0	0
2022/03/29	R248 02/02/2023	11.08	Put	Bond Future	3,523.2900	3.5233	3,164.3900	3.1644	(10.187)	0	0	0
2022/03/29	R248 02/02/2023			Bond Future	10.9850	84.9045	10.8711	85.7188	(1.037)	0.0000	0.0000	0
2022/03/29	R248 02/02/2023	11.06	Call	Bond Future	4,115.5800	4.1156	4,566.2400	4.5662	10.950	0	0	0
2022/03/29	R248 02/02/2023	11.06	Put	Bond Future	3,587.3900	3.5874	3,223.8300	3.2238	(10.134)	0	0	0
2022/03/29	R248 02/02/2023	11.07	Call	Bond Future	4,153.4200	4.1534	4,606.4100	4.6064	10.906	0	0	0
2022/03/29	R248 02/02/2023	11.07	Put	Bond Future	3,555.2100	3.5552	3,193.9800	3.1940	(10.161)	0	0	0
Total												1272857