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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/03/2022 TO 30/03/2022

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
2022/03/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	2025	05/05/2022		Bond Future	159.8812	159.8812	159.7053	159.7053	(0.110)	0.0000	0.0000	5,484
2022/03/30	2025	04/08/2022		Bond Future	160.4281	160.4281	160.2466	160.2466	(0.113)	0.0000	0.0000	1,130
2022/03/30	2025	03/11/2022		Bond Future	162.8320	162.8320	162.6439	162.6439	(0.115)	0.0000	0.0000	0
2022/03/30	2025	02/02/2023		Bond Future	163.9426	163.9426	163.7475	163.7475	(0.119)	0.0000	0.0000	0
2022/03/30	2029	05/05/2022		Bond Future	116.8933	116.8933	116.6000	116.6000	(0.251)	0.0000	0.0000	2,745
2022/03/30	2029	04/08/2022		Bond Future	118.4796	118.4796	118.1799	118.1799	(0.253)	0.0000	0.0000	1,844
2022/03/30	2029	03/11/2022		Bond Future	119.0230	119.0230	118.7162	118.7162	(0.258)	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
2022/03/30	2029	02/02/2023			Bond Future	121.0518	121.0518	120.7368	120.7368	(0.260)	0.0000	0.0000	0
2022/03/30	2030	05/05/2022	8.14	Put	Bond Future	7,694.6700	7.6947	7,918.2000	7.9182	2.905	0	0	0
2022/03/30	2030	05/05/2022	8.14	Call	Bond Future	0.4400	0.0004	0.2500	0.0003	(43.182)	0	0	1,800
2022/03/30	2030	05/05/2022	8.89	Put	Bond Future	3,646.2700	3.6463	3,854.0600	3.8541	5.699	0	0	0
2022/03/30	2030	05/05/2022	8.81	Put	Bond Future	4,053.1400	4.0531	4,265.7200	4.2657	5.245	0	0	0
2022/03/30	2030	05/05/2022	8.47	Call	Bond Future	5.1000	0.0051	3.3100	0.0033	(35.098)	0	0	1,073
2022/03/30	2030	05/05/2022	9.15	Put	Bond Future	2,423.0700	2.4231	2,603.4000	2.6034	7.442	0	0	0
2022/03/30	2030	05/05/2022	9.15	Call	Bond Future	212.2400	0.2122	168.8500	0.1689	(20.444)	0	0	7,500
2022/03/30	2030	05/05/2022	9.95	Call	Bond Future	2,175.6300	2.1756	1,993.4600	1.9935	(8.373)	0	0	0
2022/03/30	2030	05/05/2022	9.65	Put	Bond Future	784.2600	0.7843	872.7400	0.8727	11.282	0	0	5,000
2022/03/30	2030	05/05/2022	10.21	Put	Bond Future	123.1600	0.1232	140.9300	0.1409	14.428	0	0	0
2022/03/30	2030	05/05/2022	10.21	Call	Bond Future	3,259.7400	3.2597	3,053.7900	3.0538	(6.318)	0	0	0
2022/03/30	2030	05/05/2022			Bond Future	9.5787	93.6824	9.6228	93.4587	0.461	0.0000	0.0000	69,110
2022/03/30	2030	05/05/2022	7.73	Put	Bond Future	10,035.5700	10.0356	10,259.2800	10.2593	2.229	0	0	0
2022/03/30	2030	05/05/2022	7.73	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	200
2022/03/30	2030	05/05/2022	8.89	Call	Bond Future	61.3500	0.0613	45.4200	0.0454	(25.966)	0	0	1,800
2022/03/30	2030	05/05/2022	8.81	Call	Bond Future	40.2900	0.0403	29.1500	0.0292	(27.650)	0	0	200
2022/03/30	2030	05/05/2022	8.47	Put	Bond Future	5,864.1100	5.8641	6,086.0400	6.0860	3.785	0	0	0
2022/03/30	2030	05/05/2022	9.60	Put	Bond Future	896.5300	0.8965	994.5000	0.9945	10.928	0	0	5,000
2022/03/30	2030	05/05/2022	9.60	Call	Bond Future	1,004.8500	1.0048	879.1000	0.8791	(12.514)	0	0	0
2022/03/30	2030	05/05/2022	9.35	Put	Bond Future	1,634.8000	1.6348	1,781.6200	1.7816	8.981	0	0	1,073
2022/03/30	2030	05/05/2022	9.35	Call	Bond Future	463.8400	0.4638	386.9400	0.3869	(16.579)	0	0	0
2022/03/30	2030	05/05/2022	10.19	Put	Bond Future	132.9600	0.1330	152.0400	0.1520	14.350	0	0	0
2022/03/30	2030	05/05/2022	10.19	Call	Bond Future	3,172.3100	3.1723	2,967.6700	2.9677	(6.451)	0	0	0
2022/03/30	2030	05/05/2022	9.95	Put	Bond Future	313.8700	0.3139	355.4200	0.3554	13.238	0	0	1,073
2022/03/30	2030	05/05/2022	9.65	Call	Bond Future	1,145.7400	1.1457	1,010.5000	1.0105	(11.804)	0	0	0
2022/03/30	2030	05/05/2022	11.04	Put	Bond Future	4.2600	0.0043	4.8200	0.0048	13.146	0	0	1,800
2022/03/30	2030	05/05/2022	11.04	Call	Bond Future	7,058.1200	7.0581	6,834.9600	6.8350	(3.162)	0	0	0
2022/03/30	2030	05/05/2022	10.20	Put	Bond Future	127.9800	0.1280	146.3900	0.1464	14.385	0	0	200
2022/03/30	2030	05/05/2022	10.20	Call	Bond Future	3,215.9600	3.2160	3,010.6500	3.0106	(6.384)	0	0	0
2022/03/30	2030	04/08/2022	9.56	Call	Bond Future	1,269.7600	1.2698	1,171.3500	1.1714	(7.750)	0	0	0
2022/03/30	2030	04/08/2022	9.56	Put	Bond Future	2,360.4400	2.3604	2,490.6300	2.4906	5.515	0	0	0
2022/03/30	2030	04/08/2022	10.95	Call	Bond Future	5,833.6600	5.8337	5,630.6100	5.6306	(3.481)	0	0	0
2022/03/30	2030	04/08/2022	10.95	Put	Bond Future	326.0500	0.3260	351.6000	0.3516	7.836	0	0	800
2022/03/30	2030	04/08/2022			Bond Future	9.7808	90.9246	9.8275	90.6960	0.478	0.0000	0.0000	24,874
2022/03/30	2030	04/08/2022	8.30	Call	Bond Future	81.1800	0.0812	69.6600	0.0697	(14.191)	0	0	800
2022/03/30	2030	04/08/2022	8.30	Put	Bond Future	7,723.7200	7.7237	7,940.8000	7.9408	2.811	0	0	0
2022/03/30	2030	04/08/2022	9.05	Call	Bond Future	463.8800	0.4639	415.0700	0.4151	(10.522)	0	0	800
2022/03/30	2030	04/08/2022	9.05	Put	Bond Future	4,137.9200	4.1379	4,317.7100	4.3177	4.345	0	0	0
2022/03/30	2030	04/08/2022	9.54	Call	Bond Future	1,228.1100	1.2281	1,131.7700	1.1318	(7.845)	0	0	0
2022/03/30	2030	04/08/2022	9.54	Put	Bond Future	2,418.4000	2.4184	2,550.6600	2.5507	5.469	0	0	0
2022/03/30	2030	04/08/2022	9.55	Call	Bond Future	1,248.8300	1.2488	1,151.4500	1.1514	(7.798)	0	0	0
2022/03/30	2030	04/08/2022	9.55	Put	Bond Future	2,389.3000	2.3893	2,520.5200	2.5205	5.492	0	0	0
2022/03/30	2030	03/11/2022	10.10	Call	Bond Future	2,652.6500	2.6526	2,517.7800	2.5178	(5.084)	0	0	0
2022/03/30	2030	03/11/2022	10.10	Put	Bond Future	1,941.1100	1.9411	2,040.4400	2.0404	5.117	0	0	0
2022/03/30	2030	03/11/2022			Bond Future	9.9493	92.2686	9.9988	92.0344	0.497	0.0000	0.0000	0
2022/03/30	2030	03/11/2022	10.09	Call	Bond Future	2,625.7800	2.6258	2,491.6700	2.4917	(5.107)	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
2022/03/30	2030	03/11/2022	10.09	Put	Bond Future	1,961.2500	1.9613	2,061.3400	2.0613	5.103	0	0	0
2022/03/30	2030	03/11/2022	10.08	Call	Bond Future	2,599.3300	2.5993	2,465.9800	2.4660	(5.130)	0	0	0
2022/03/30	2030	03/11/2022	10.08	Put	Bond Future	1,981.8400	1.9818	2,082.6900	2.0827	5.089	0	0	0
2022/03/30	2030	02/02/2023	10.01	Put	Bond Future	2,818.0700	2.8181	2,938.4500	2.9385	4.272	0	0	0
2022/03/30	2030	02/02/2023	9.94	Put	Bond Future	2,981.2900	2.9813	3,106.5300	3.1065	4.201	0	0	102
2022/03/30	2030	02/02/2023	9.99	Call	Bond Future	2,364.3300	2.3643	2,245.4600	2.2455	(5.028)	0	0	0
2022/03/30	2030	02/02/2023	10.00	Call	Bond Future	2,387.7600	2.3878	2,268.2000	2.2682	(5.007)	0	0	0
2022/03/30	2030	02/02/2023	9.20	Call	Bond Future	967.3000	0.9673	902.0400	0.9020	(6.747)	0	0	0
2022/03/30	2030	02/02/2023	9.20	Put	Bond Future	5,218.5300	5.2185	5,393.9000	5.3939	3.361	0	0	0
2022/03/30	2030	02/02/2023	9.66	Call	Bond Future	1,665.4400	1.6654	1,569.8400	1.5698	(5.740)	0	0	0
2022/03/30	2030	02/02/2023	9.66	Put	Bond Future	3,708.7600	3.7088	3,853.7900	3.8538	3.910	0	0	102
2022/03/30	2030	02/02/2023	9.80	Call	Bond Future	1,945.7500	1.9457	1,840.2100	1.8402	(5.424)	0	0	0
2022/03/30	2030	02/02/2023	8.81	Put	Bond Future	6,754.1100	6.7541	6,950.7200	6.9507	2.911	0	0	0
2022/03/30	2030	02/02/2023			Bond Future	10.0983	89.8182	10.1508	89.5776	0.519	0.0000	0.0000	0
2022/03/30	2030	02/02/2023	10.01	Call	Bond Future	2,410.9800	2.4110	2,290.7300	2.2907	(4.988)	0	0	0
2022/03/30	2030	02/02/2023	9.94	Call	Bond Future	2,249.9200	2.2499	2,134.5300	2.1345	(5.129)	0	0	0
2022/03/30	2030	02/02/2023	9.99	Put	Bond Future	2,863.9200	2.8639	2,985.6800	2.9857	4.252	0	0	0
2022/03/30	2030	02/02/2023	10.00	Put	Bond Future	2,841.0900	2.8411	2,962.1600	2.9622	4.261	0	0	0
2022/03/30	2030	02/02/2023	9.80	Put	Bond Future	3,330.1100	3.3301	3,465.2000	3.4652	4.057	0	0	0
2022/03/30	2030	02/02/2023	8.81	Call	Bond Future	578.3300	0.5783	534.3100	0.5343	(7.612)	0	0	102
2022/03/30	2032	05/05/2022	11.02	Put	Bond Future	26.6700	0.0267	27.6100	0.0276	3.525	0	0	0
2022/03/30	2032	05/05/2022	10.98	Put	Bond Future	31.1400	0.0311	32.3100	0.0323	3.757	0	0	993
2022/03/30	2032	05/05/2022	10.98	Call	Bond Future	5,772.3500	5.7724	5,633.1900	5.6332	(2.411)	0	0	0
2022/03/30	2032	05/05/2022	10.29	Put	Bond Future	378.6000	0.3786	400.1100	0.4001	5.681	0	0	0
2022/03/30	2032	05/05/2022	11.18	Put	Bond Future	14.2000	0.0142	14.5700	0.0146	2.606	0	0	780
2022/03/30	2032	05/05/2022	11.18	Call	Bond Future	6,801.9600	6.8020	6,662.0000	6.6620	(2.058)	0	0	0
2022/03/30	2032	05/05/2022	11.03	Put	Bond Future	25.6400	0.0256	26.5300	0.0265	3.471	0	0	0
2022/03/30	2032	05/05/2022	11.03	Call	Bond Future	6,030.1500	6.0301	5,890.7100	5.8907	(2.312)	0	0	0
2022/03/30	2032	05/05/2022			Bond Future	9.9395	90.3986	9.9639	90.2583	0.245	0.0000	0.0000	141,400
2022/03/30	2032	05/05/2022	10.18	Put	Bond Future	537.0300	0.5370	567.3500	0.5673	5.646	0	0	0
2022/03/30	2032	05/05/2022	10.18	Call	Bond Future	1,909.5700	1.9096	1,799.5600	1.7996	(5.761)	0	0	780
2022/03/30	2032	05/05/2022	9.58	Put	Bond Future	2,400.3700	2.4004	2,503.1000	2.5031	4.280	0	0	0
2022/03/30	2032	05/05/2022	9.58	Call	Bond Future	294.7200	0.2947	257.1200	0.2571	(12.758)	0	0	780
2022/03/30	2032	05/05/2022	11.02	Call	Bond Future	5,978.6100	5.9786	5,839.2200	5.8392	(2.331)	0	0	0
2022/03/30	2032	05/05/2022	10.29	Call	Bond Future	2,369.6400	2.3696	2,250.8200	2.2508	(5.014)	0	0	993
2022/03/30	2032	05/05/2022	11.04	Put	Bond Future	24.6600	0.0247	25.5100	0.0255	3.447	0	0	0
2022/03/30	2032	05/05/2022	11.04	Call	Bond Future	6,081.6900	6.0817	5,942.2100	5.9422	(2.293)	0	0	0
2022/03/30	2032	04/08/2022	8.97	Call	Bond Future	147.8400	0.1478	134.9700	0.1350	(8.705)	0	0	800
2022/03/30	2032	04/08/2022	8.97	Put	Bond Future	6,920.5700	6.9206	7,051.7100	7.0517	1.895	0	0	0
2022/03/30	2032	04/08/2022	9.40	Call	Bond Future	431.6100	0.4316	401.3400	0.4013	(7.013)	0	0	1,300
2022/03/30	2032	04/08/2022	9.40	Put	Bond Future	4,597.9600	4.5980	4,711.7000	4.7117	2.474	0	0	0
2022/03/30	2032	04/08/2022	9.72	Call	Bond Future	914.4500	0.9144	863.1700	0.8632	(5.608)	0	0	800
2022/03/30	2032	04/08/2022	9.72	Put	Bond Future	3,201.7300	3.2017	3,294.4600	3.2945	2.896	0	0	0
2022/03/30	2032	04/08/2022	10.22	Call	Bond Future	2,233.5500	2.2335	2,146.8300	2.1468	(3.883)	0	0	0
2022/03/30	2032	04/08/2022	10.20	Put	Bond Future	1,731.1600	1.7312	1,789.7400	1.7897	3.384	0	0	0
2022/03/30	2032	04/08/2022	10.21	Put	Bond Future	1,707.4600	1.7075	1,765.3900	1.7654	3.393	0	0	0
2022/03/30	2032	04/08/2022			Bond Future	10.1215	91.6028	10.1473	91.4588	0.254	0.0000	0.0000	2,140

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2022/03/30	2032	04/08/2022	10.22	Put	Bond Future	1,684.2300	1.6842	1,741.5200	1.7415	3.402	0	0	0
2022/03/30	2032	04/08/2022	11.60	Call	Bond Future	7,995.8600	7.9959	7,859.7400	7.8597	(1.702)	0	0	0
2022/03/30	2032	04/08/2022	11.60	Put	Bond Future	205.1500	0.2052	213.0400	0.2130	3.846	0	0	800
2022/03/30	2032	04/08/2022	11.89	Call	Bond Future	9,340.8800	9.3409	9,201.7900	9.2018	(1.489)	0	0	0
2022/03/30	2032	04/08/2022	11.89	Put	Bond Future	130.9200	0.1309	135.8400	0.1358	3.758	0	0	0
2022/03/30	2032	04/08/2022	10.10	Call	Bond Future	1,861.7500	1.8618	1,783.0300	1.7830	(4.228)	0	0	1,300
2022/03/30	2032	04/08/2022	10.10	Put	Bond Future	1,982.4000	1.9824	2,047.6900	2.0477	3.293	0	0	0
2022/03/30	2032	04/08/2022	10.20	Call	Bond Future	2,169.2900	2.1693	2,083.8600	2.0839	(3.938)	0	0	0
2022/03/30	2032	04/08/2022	10.21	Call	Bond Future	2,201.2100	2.2012	2,115.1300	2.1151	(3.911)	0	0	0
2022/03/30	2032	03/11/2022	10.56	Put	Bond Future	1,879.9400	1.8799	1,933.3000	1.9333	2.838	0	0	180
2022/03/30	2032	03/11/2022	10.11	Put	Bond Future	2,996.9900	2.9970	3,073.1500	3.0731	2.541	0	0	454
2022/03/30	2032	03/11/2022	10.16	Call	Bond Future	2,177.8600	2.1779	2,103.0300	2.1030	(3.436)	0	0	0
2022/03/30	2032	03/11/2022	10.16	Put	Bond Future	2,853.0200	2.8530	2,926.4800	2.9265	2.575	0	0	180
2022/03/30	2032	03/11/2022	9.36	Call	Bond Future	620.2700	0.6203	587.7500	0.5877	(5.243)	0	0	454
2022/03/30	2032	03/11/2022	9.36	Put	Bond Future	5,848.2800	5.8483	5,964.0500	5.9640	1.980	0	0	0
2022/03/30	2032	03/11/2022	9.46	Put	Bond Future	5,376.0100	5.3760	5,487.4000	5.4874	2.072	0	0	0
2022/03/30	2032	03/11/2022	9.92	Call	Bond Future	1,581.2100	1.5812	1,519.5200	1.5195	(3.901)	0	0	750
2022/03/30	2032	03/11/2022	9.92	Put	Bond Future	3,590.8400	3.5908	3,677.4400	3.6774	2.412	0	0	0
2022/03/30	2032	03/11/2022	9.31	Put	Bond Future	6,091.6400	6.0916	6,209.4800	6.2095	1.934	0	0	0
2022/03/30	2032	03/11/2022			Bond Future	10.2833	88.8033	10.3105	88.6550	0.265	0.0000	0.0000	0
2022/03/30	2032	03/11/2022	10.67	Call	Bond Future	3,741.5000	3.7415	3,641.6100	3.6416	(2.670)	0	0	750
2022/03/30	2032	03/11/2022	10.67	Put	Bond Future	1,666.6700	1.6667	1,715.0700	1.7151	2.904	0	0	0
2022/03/30	2032	03/11/2022	11.55	Call	Bond Future	7,211.1600	7.2112	7,083.3400	7.0833	(1.773)	0	0	0
2022/03/30	2032	03/11/2022	11.55	Put	Bond Future	652.2400	0.6522	672.7100	0.6727	3.138	0	0	500
2022/03/30	2032	03/11/2022	12.30	Call	Bond Future	10,441.4200	10.4414	10,302.5900	10.3026	(1.330)	0	0	0
2022/03/30	2032	03/11/2022	12.30	Put	Bond Future	305.2000	0.3052	314.6600	0.3147	3.100	0	0	750
2022/03/30	2032	03/11/2022	10.49	Call	Bond Future	3,144.4800	3.1445	3,052.8600	3.0529	(2.914)	0	0	0
2022/03/30	2032	03/11/2022	10.49	Put	Bond Future	2,027.1400	2.0271	2,083.8100	2.0838	2.796	0	0	454
2022/03/30	2032	03/11/2022	10.56	Call	Bond Future	3,371.3100	3.3713	3,276.3800	3.2764	(2.816)	0	0	0
2022/03/30	2032	03/11/2022	10.66	Call	Bond Future	3,707.1900	3.7072	3,607.7400	3.6077	(2.683)	0	0	0
2022/03/30	2032	03/11/2022	10.66	Put	Bond Future	1,685.1800	1.6852	1,734.0200	1.7340	2.898	0	0	0
2022/03/30	2032	03/11/2022	10.11	Call	Bond Future	2,045.9900	2.0460	1,973.8600	1.9739	(3.525)	0	0	0
2022/03/30	2032	03/11/2022	10.21	Call	Bond Future	2,314.0600	2.3141	2,236.5800	2.2366	(3.348)	0	0	500
2022/03/30	2032	03/11/2022	10.21	Put	Bond Future	2,714.5000	2.7145	2,785.3100	2.7853	2.609	0	0	0
2022/03/30	2032	03/11/2022	9.46	Call	Bond Future	733.6800	0.7337	696.7800	0.6968	(5.029)	0	0	500
2022/03/30	2032	03/11/2022	9.31	Call	Bond Future	568.9600	0.5690	538.5100	0.5385	(5.352)	0	0	180
2022/03/30	2032	02/02/2023	10.67	Call	Bond Future	3,632.1400	3.6321	3,538.3900	3.5384	(2.581)	0	0	750
2022/03/30	2032	02/02/2023	10.67	Put	Bond Future	2,342.3800	2.3424	2,401.8000	2.4018	2.537	0	0	0
2022/03/30	2032	02/02/2023	11.69	Call	Bond Future	7,329.5800	7.3296	7,203.2300	7.2032	(1.724)	0	0	0
2022/03/30	2032	02/02/2023	11.69	Put	Bond Future	937.7500	0.9378	964.5700	0.9646	2.860	0	0	0
2022/03/30	2032	02/02/2023	10.40	Call	Bond Future	2,840.2900	2.8403	2,758.3100	2.7583	(2.886)	0	0	0
2022/03/30	2032	02/02/2023	10.40	Put	Bond Future	2,972.0400	2.9720	3,043.2300	3.0432	2.395	0	0	0
2022/03/30	2032	02/02/2023	10.50	Call	Bond Future	3,124.4800	3.1245	3,038.0300	3.0380	(2.767)	0	0	0
2022/03/30	2032	02/02/2023	10.50	Put	Bond Future	2,726.1500	2.7262	2,792.8700	2.7929	2.447	0	0	454
2022/03/30	2032	02/02/2023	10.22	Call	Bond Future	2,361.6400	2.3616	2,287.9900	2.2880	(3.119)	0	0	500
2022/03/30	2032	02/02/2023	10.22	Put	Bond Future	3,458.3000	3.4583	3,537.8200	3.5378	2.299	0	0	0
2022/03/30	2032	02/02/2023	9.47	Call	Bond Future	916.2400	0.9162	877.0400	0.8770	(4.278)	0	0	500
2022/03/30	2032	02/02/2023	9.47	Put	Bond Future	6,187.2900	6.1873	6,301.2600	6.3013	1.842	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/30	2032	02/02/2023	9.92	Call	Bond Future	1,660.3100		1.6603	1,601.0400	1.6010	(3.570)	0	0	750
2022/03/30	2032	02/02/2023	9.92	Put	Bond Future	4,396.5000		4.3965	4,490.4000	4.4904	2.136	0	0	0
2022/03/30	2032	02/02/2023			Bond Future	10.4248		90.3017	10.4537	90.1485	0.277	0.0000	0.0000	0
2022/03/30	2032	02/02/2023	12.75	Call	Bond Future	11,668.9500		11.6689	11,527.0700	11.5271	(1.216)	0	0	0
2022/03/30	2032	02/02/2023	12.75	Put	Bond Future	393.9100		0.3939	405.2000	0.4052	2.866	0	0	750
2022/03/30	2032	02/02/2023	11.84	Call	Bond Future	7,933.1500		7.9332	7,803.7000	7.8037	(1.632)	0	0	0
2022/03/30	2032	02/02/2023	11.84	Put	Bond Future	825.2600		0.8253	848.9800	0.8490	2.874	0	0	500
2022/03/30	2032	02/02/2023	10.39	Call	Bond Future	2,812.6600		2.8127	2,731.1300	2.7311	(2.899)	0	0	0
2022/03/30	2032	02/02/2023	10.39	Put	Bond Future	2,997.6500		2.9976	3,069.2900	3.0693	2.390	0	0	0
2022/03/30	2032	02/02/2023	10.16	Call	Bond Future	2,210.7200		2.2107	2,139.9100	2.1399	(3.203)	0	0	0
2022/03/30	2032	02/02/2023	10.16	Put	Bond Future	3,632.1300		3.6321	3,714.4900	3.7145	2.268	0	0	454
2022/03/30	2032	02/02/2023	10.38	Call	Bond Future	2,785.1700		2.7852	2,704.1000	2.7041	(2.911)	0	0	0
2022/03/30	2032	02/02/2023	10.38	Put	Bond Future	3,023.4400		3.0234	3,095.5400	3.0955	2.385	0	0	0
2022/03/30	2032	02/02/2023	9.31	Call	Bond Future	728.7800		0.7288	695.7400	0.6957	(4.534)	0	0	454
2022/03/30	2032	02/02/2023	9.31	Put	Bond Future	6,923.5800		6.9236	7,043.7100	7.0437	1.735	0	0	0
2022/03/30	2033	05/05/2022			Bond Future	111.8888		111.8888	112.0095	112.0095	0.108	0.0000	0.0000	2,719
2022/03/30	2033	04/08/2022			Bond Future	113.4072		113.4072	113.5272	113.5272	0.106	0.0000	0.0000	4,967
2022/03/30	2033	03/11/2022			Bond Future	113.7922		113.7922	113.9115	113.9115	0.105	0.0000	0.0000	0
2022/03/30	2033	02/02/2023			Bond Future	115.7318		115.7318	115.8501	115.8501	0.102	0.0000	0.0000	0
2022/03/30	2037	05/05/2022	11.84	Put	Bond Future	8.4500		0.0085	8.1300	0.0081	(3.787)	0	0	0
2022/03/30	2037	05/05/2022	11.83	Call	Bond Future	8,715.9000		8.7159	8,618.9700	8.6190	(1.112)	0	0	0
2022/03/30	2037	05/05/2022	11.82	Call	Bond Future	8,659.4800		8.6595	8,562.5400	8.5625	(1.119)	0	0	0
2022/03/30	2037	05/05/2022			Bond Future	10.4150		88.0333	10.4295	87.9367	0.139	0.0000	0.0000	85,127
2022/03/30	2037	05/05/2022	11.84	Call	Bond Future	8,772.2700		8.7723	8,675.3400	8.6753	(1.105)	0	0	0
2022/03/30	2037	05/05/2022	11.83	Put	Bond Future	8.8400		0.0088	8.5200	0.0085	(3.620)	0	0	0
2022/03/30	2037	05/05/2022	11.82	Put	Bond Future	9.2400		0.0092	8.9100	0.0089	(3.571)	0	0	0
2022/03/30	2037	04/08/2022	11.95	Call	Bond Future	8,504.6600		8.5047	8,409.8400	8.4098	(1.115)	0	0	0
2022/03/30	2037	04/08/2022	11.95	Put	Bond Future	290.9100		0.2909	295.7600	0.2958	1.667	0	0	1,050
2022/03/30	2037	04/08/2022	10.91	Put	Bond Future	1,399.4700		1.3995	1,425.9000	1.4259	1.889	0	0	0
2022/03/30	2037	04/08/2022	10.89	Call	Bond Future	3,383.4300		3.3834	3,310.9400	3.3109	(2.143)	0	0	0
2022/03/30	2037	04/08/2022	10.89	Put	Bond Future	1,442.1200		1.4421	1,469.3000	1.4693	1.885	0	0	0
2022/03/30	2037	04/08/2022	10.90	Call	Bond Future	3,424.6600		3.4247	3,351.7900	3.3518	(2.128)	0	0	0
2022/03/30	2037	04/08/2022			Bond Future	10.5857		84.9499	10.6011	84.8502	0.145	0.0000	0.0000	52,420
2022/03/30	2037	04/08/2022	10.10	Call	Bond Future	855.3800		0.8554	821.3400	0.8213	(3.980)	0	0	50
2022/03/30	2037	04/08/2022	10.10	Put	Bond Future	4,095.6200		4.0956	4,161.2500	4.1613	1.602	0	0	0
2022/03/30	2037	04/08/2022	10.91	Call	Bond Future	3,466.0900		3.4661	3,392.8500	3.3929	(2.113)	0	0	0
2022/03/30	2037	04/08/2022	11.21	Call	Bond Future	4,791.4000		4.7914	4,708.6000	4.7086	(1.728)	0	0	1,050
2022/03/30	2037	04/08/2022	11.21	Put	Bond Future	878.3100		0.8783	895.1800	0.8952	1.921	0	0	0
2022/03/30	2037	04/08/2022	11.42	Call	Bond Future	5,805.5100		5.8055	5,717.8500	5.7178	(1.510)	0	0	0
2022/03/30	2037	04/08/2022	11.42	Put	Bond Future	636.0400		0.6360	648.0500	0.6481	1.888	0	0	50
2022/03/30	2037	04/08/2022	10.90	Put	Bond Future	1,420.6600		1.4207	1,447.4600	1.4475	1.886	0	0	50
2022/03/30	2037	03/11/2022	11.32	Call	Bond Future	5,175.5200		5.1755	5,097.2600	5.0973	(1.512)	0	0	0
2022/03/30	2037	03/11/2022	11.30	Put	Bond Future	1,571.9800		1.5720	1,597.4900	1.5975	1.623	0	0	0
2022/03/30	2037	03/11/2022	11.31	Call	Bond Future	5,132.7700		5.1328	5,054.7600	5.0548	(1.520)	0	0	0
2022/03/30	2037	03/11/2022	11.31	Put	Bond Future	1,555.2600		1.5553	1,580.5100	1.5805	1.624	0	0	0
2022/03/30	2037	03/11/2022			Bond Future	10.7285		86.2060	10.7448	86.1027	0.152	0.0000	0.0000	0

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2022/03/30	2037	03/11/2022	11.32	Put	Bond Future	1,538.4700	1.5385	1,563.4700	1.5635	1.625	0	0	0
2022/03/30	2037	03/11/2022	11.30	Call	Bond Future	5,089.8800	5.0899	5,012.1300	5.0121	(1.528)	0	0	0
2022/03/30	2037	02/02/2023	11.03	Call	Bond Future	3,972.7900	3.9728	3,906.4200	3.9064	(1.671)	0	0	0
2022/03/30	2037	02/02/2023	11.03	Put	Bond Future	2,904.4400	2.9044	2,945.3800	2.9454	1.410	0	0	0
2022/03/30	2037	02/02/2023	11.04	Call	Bond Future	4,007.5900	4.0076	3,940.9200	3.9409	(1.664)	0	0	0
2022/03/30	2037	02/02/2023	11.04	Put	Bond Future	2,878.2000	2.8782	2,918.8400	2.9188	1.412	0	0	0
2022/03/30	2037	02/02/2023			Bond Future	10.8567	83.4038	10.8740	83.2964	0.159	0.0000	0.0000	0
2022/03/30	2037	02/02/2023	11.05	Call	Bond Future	4,042.5200	4.0425	3,975.5600	3.9756	(1.656)	0	0	0
2022/03/30	2037	02/02/2023	11.05	Put	Bond Future	2,852.1600	2.8522	2,892.5100	2.8925	1.415	0	0	0
2022/03/30	2038	05/05/2022			Bond Future	127.1103	127.1103	127.2883	127.2883	0.140	0.0000	0.0000	4,184
2022/03/30	2038	04/08/2022			Bond Future	127.0095	127.0095	127.1875	127.1875	0.140	0.0000	0.0000	2,669
2022/03/30	2038	03/11/2022			Bond Future	128.9133	128.9133	129.0908	129.0908	0.138	0.0000	0.0000	0
2022/03/30	2038	02/02/2023			Bond Future	129.2385	129.2385	129.4159	129.4159	0.137	0.0000	0.0000	0
2022/03/30	2040	05/05/2022	13.04	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	1,200
2022/03/30	2040	05/05/2022	13.04	Call	Bond Future	15,531.4400	15.5314	15,316.2800	15.3163	(1.385)	0	0	0
2022/03/30	2040	05/05/2022	11.92	Put	Bond Future	11.7400	0.0117	12.3000	0.0123	4.770	0	0	0
2022/03/30	2040	05/05/2022	11.92	Call	Bond Future	9,209.8600	9.2099	8,995.2600	8.9953	(2.330)	0	0	0
2022/03/30	2040	05/05/2022	11.91	Put	Bond Future	12.2600	0.0123	12.8500	0.0128	4.812	0	0	0
2022/03/30	2040	05/05/2022	10.57	Put	Bond Future	1,208.8700	1.2089	1,291.4500	1.2915	6.831	0	0	0
2022/03/30	2040	05/05/2022	10.57	Call	Bond Future	1,513.5000	1.5135	1,380.9200	1.3809	(8.760)	0	0	1,200
2022/03/30	2040	05/05/2022			Bond Future	10.5276	90.2764	10.5575	90.0613	0.284	0.0000	0.0000	62,131
2022/03/30	2040	05/05/2022	11.91	Call	Bond Future	9,149.8500	9.1499	8,935.2800	8.9353	(2.345)	0	0	0
2022/03/30	2040	05/05/2022	11.90	Put	Bond Future	12.8000	0.0128	13.4200	0.0134	4.844	0	0	0
2022/03/30	2040	05/05/2022	11.90	Call	Bond Future	9,089.7800	9.0898	8,875.2400	8.8752	(2.360)	0	0	0
2022/03/30	2040	05/05/2022	9.82	Put	Bond Future	5,394.8100	5.3948	5,596.7500	5.5967	3.743	0	0	0
2022/03/30	2040	05/05/2022	9.82	Call	Bond Future	60.5200	0.0605	47.3000	0.0473	(21.844)	0	0	1,200
2022/03/30	2040	04/08/2022	11.05	Call	Bond Future	3,915.7300	3.9157	3,761.6100	3.7616	(3.936)	0	0	0
2022/03/30	2040	04/08/2022	11.05	Put	Bond Future	1,462.3400	1.4623	1,528.0700	1.5281	4.495	0	0	0
2022/03/30	2040	04/08/2022	12.24	Put	Bond Future	256.7600	0.2568	269.2700	0.2693	4.872	0	0	460
2022/03/30	2040	04/08/2022	9.70	Put	Bond Future	7,692.6900	7.6927	7,886.9800	7.8870	2.526	0	0	0
2022/03/30	2040	04/08/2022			Bond Future	10.6927	86.9726	10.7241	86.7527	0.293	0.0000	0.0000	42,392
2022/03/30	2040	04/08/2022	11.04	Call	Bond Future	3,870.5100	3.8705	3,717.2100	3.7172	(3.961)	0	0	0
2022/03/30	2040	04/08/2022	11.04	Put	Bond Future	1,484.3100	1.4843	1,550.8600	1.5509	4.484	0	0	0
2022/03/30	2040	04/08/2022	12.24	Call	Bond Future	10,141.2400	10.1412	9,933.9000	9.9339	(2.045)	0	0	0
2022/03/30	2040	04/08/2022	9.70	Call	Bond Future	263.7000	0.2637	238.1400	0.2381	(9.693)	0	0	460
2022/03/30	2040	04/08/2022	10.70	Call	Bond Future	2,464.1200	2.4641	2,342.4300	2.3424	(4.938)	0	0	460
2022/03/30	2040	04/08/2022	10.70	Put	Bond Future	2,413.1700	2.4132	2,511.3300	2.5113	4.068	0	0	0
2022/03/30	2040	04/08/2022	11.03	Call	Bond Future	3,825.4800	3.8255	3,673.0100	3.6730	(3.986)	0	0	0
2022/03/30	2040	04/08/2022	11.03	Put	Bond Future	1,506.5600	1.5066	1,573.9400	1.5739	4.472	0	0	0
2022/03/30	2040	03/11/2022	11.39	Call	Bond Future	5,396.0500	5.3961	5,234.0100	5.2340	(3.003)	0	0	0
2022/03/30	2040	03/11/2022	11.40	Call	Bond Future	5,440.9600	5.4410	5,278.3200	5.2783	(2.989)	0	0	0
2022/03/30	2040	03/11/2022	11.41	Put	Bond Future	1,642.6700	1.6427	1,704.6900	1.7047	3.776	0	0	0
2022/03/30	2040	03/11/2022			Bond Future	10.8309	88.2587	10.8637	88.0335	0.303	0.0000	0.0000	0
2022/03/30	2040	03/11/2022	11.39	Put	Bond Future	1,680.7100	1.6807	1,743.9200	1.7439	3.761	0	0	0
2022/03/30	2040	03/11/2022	11.40	Put	Bond Future	1,661.4800	1.6615	1,724.0900	1.7241	3.768	0	0	0
2022/03/30	2040	03/11/2022	11.41	Call	Bond Future	5,486.2200	5.4862	5,322.9900	5.3230	(2.975)	0	0	0

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2022/03/30	2040	02/02/2023	11.12	Call	Bond Future	4,287.7100	4.2877	4,151.3000	4.1513	(3.181)	0	0	0
2022/03/30	2040	02/02/2023	11.12	Put	Bond Future	3,186.5800	3.1866	3,281.5200	3.2815	2.979	0	0	0
2022/03/30	2040	02/02/2023			Bond Future	10.9551	85.2409	10.9894	85.0096	0.314	0.0000	0.0000	0
2022/03/30	2040	02/02/2023	11.10	Call	Bond Future	4,213.3200	4.2133	4,078.2100	4.0782	(3.207)	0	0	0
2022/03/30	2040	02/02/2023	11.10	Put	Bond Future	3,244.5200	3.2445	3,340.7600	3.3408	2.966	0	0	0
2022/03/30	2040	02/02/2023	11.11	Call	Bond Future	4,250.6000	4.2506	4,114.8400	4.1148	(3.194)	0	0	0
2022/03/30	2040	02/02/2023	11.11	Put	Bond Future	3,215.5900	3.2156	3,311.1800	3.3112	2.973	0	0	0
2022/03/30	2044	05/05/2022	11.92	Put	Bond Future	10.7200	0.0107	10.1200	0.0101	(5.597)	0	0	0
2022/03/30	2044	05/05/2022	11.92	Call	Bond Future	9,236.4200	9.2364	9,162.3100	9.1623	(0.802)	0	0	0
2022/03/30	2044	05/05/2022	11.91	Put	Bond Future	11.1400	0.0111	10.5100	0.0105	(5.655)	0	0	0
2022/03/30	2044	05/05/2022	11.91	Call	Bond Future	9,175.7600	9.1758	9,101.6200	9.1016	(0.808)	0	0	0
2022/03/30	2044	05/05/2022			Bond Future	10.5485	87.1425	10.5584	87.0690	0.094	0.0000	0.0000	69,337
2022/03/30	2044	05/05/2022	11.93	Put	Bond Future	10.3200	0.0103	9.7300	0.0097	(5.717)	0	0	0
2022/03/30	2044	05/05/2022	11.93	Call	Bond Future	9,297.0100	9.2970	9,222.9100	9.2229	(0.797)	0	0	0
2022/03/30	2044	04/08/2022	11.08	Call	Bond Future	4,088.1200	4.0881	4,027.6500	4.0276	(1.479)	0	0	0
2022/03/30	2044	04/08/2022	11.08	Put	Bond Future	1,444.5400	1.4445	1,460.3300	1.4603	1.093	0	0	0
2022/03/30	2044	04/08/2022	11.09	Call	Bond Future	4,134.9500	4.1350	4,074.2300	4.0742	(1.468)	0	0	0
2022/03/30	2044	04/08/2022	11.09	Put	Bond Future	1,422.9500	1.4229	1,438.4900	1.4385	1.092	0	0	0
2022/03/30	2044	04/08/2022			Bond Future	10.7040	83.9221	10.7146	83.8458	0.099	0.0000	0.0000	22,586
2022/03/30	2044	04/08/2022	11.10	Call	Bond Future	4,181.7900	4.1818	4,120.8100	4.1208	(1.458)	0	0	0
2022/03/30	2044	04/08/2022	11.10	Put	Bond Future	1,401.4700	1.4015	1,416.7500	1.4168	1.090	0	0	0
2022/03/30	2044	03/11/2022	11.40	Put	Bond Future	1,688.8000	1.6888	1,706.1900	1.7062	1.030	0	0	0
2022/03/30	2044	03/11/2022	11.41	Call	Bond Future	5,586.9800	5.5870	5,524.7100	5.5247	(1.115)	0	0	0
2022/03/30	2044	03/11/2022	11.41	Put	Bond Future	1,669.4300	1.6694	1,686.6300	1.6866	1.030	0	0	0
2022/03/30	2044	03/11/2022			Bond Future	10.8338	85.1632	10.8450	85.0838	0.104	0.0000	0.0000	0
2022/03/30	2044	03/11/2022	11.39	Call	Bond Future	5,495.1300	5.4951	5,433.2600	5.4333	(1.126)	0	0	0
2022/03/30	2044	03/11/2022	11.39	Put	Bond Future	1,708.3700	1.7084	1,725.9700	1.7260	1.030	0	0	0
2022/03/30	2044	03/11/2022	11.40	Call	Bond Future	5,541.0000	5.5410	5,478.9200	5.4789	(1.120)	0	0	0
2022/03/30	2044	02/02/2023	11.14	Call	Bond Future	4,471.2600	4.4713	4,417.3900	4.4174	(1.205)	0	0	0
2022/03/30	2044	02/02/2023	11.14	Put	Bond Future	3,170.0300	3.1700	3,199.2200	3.1992	0.921	0	0	0
2022/03/30	2044	02/02/2023	11.15	Call	Bond Future	4,509.9400	4.5099	4,455.8500	4.4558	(1.199)	0	0	0
2022/03/30	2044	02/02/2023	11.15	Put	Bond Future	3,141.1100	3.1411	3,170.0800	3.1701	0.922	0	0	0
2022/03/30	2044	02/02/2023			Bond Future	10.9502	82.2184	10.9621	82.1354	0.109	0.0000	0.0000	0
2022/03/30	2044	02/02/2023	11.16	Call	Bond Future	4,548.7700	4.5488	4,494.4400	4.4944	(1.194)	0	0	0
2022/03/30	2044	02/02/2023	11.16	Put	Bond Future	3,112.4300	3.1124	3,141.1600	3.1412	0.923	0	0	0
2022/03/30	2046	05/05/2022			Bond Future	114.7843	114.7843	114.9919	114.9919	0.181	0.0000	0.0000	14,454
2022/03/30	2046	04/08/2022			Bond Future	116.3419	116.3419	116.5501	116.5501	0.179	0.0000	0.0000	2,969
2022/03/30	2046	03/11/2022			Bond Future	116.1503	116.1503	116.3587	116.3587	0.179	0.0000	0.0000	0
2022/03/30	2046	02/02/2023			Bond Future	118.1313	118.1313	118.3404	118.3404	0.177	0.0000	0.0000	0
2022/03/30	2050	05/05/2022			Bond Future	118.5145	118.5145	118.5300	118.5300	0.013	0.0000	0.0000	8,692
2022/03/30	2050	04/08/2022			Bond Future	118.0921	118.0921	118.1054	118.1054	0.011	0.0000	0.0000	1,410
2022/03/30	2050	03/11/2022			Bond Future	119.8620	119.8620	119.8726	119.8726	0.009	0.0000	0.0000	0
2022/03/30	2050	02/02/2023			Bond Future	119.8258	119.8258	119.8338	119.8338	0.007	0.0000	0.0000	0
2022/03/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	AL37	05/05/2022			Index Future	815.6340	815.6340	816.2990	816.2990	0.082	0.0000	0.0000	0
2022/03/30	AL37	04/08/2022			Index Future	826.3730	826.3730	827.0410	827.0410	0.081	0.0000	0.0000	0
2022/03/30	AL37	03/11/2022			Index Future	838.6550	838.6550	839.3260	839.3260	0.080	0.0000	0.0000	0
2022/03/30	AL37	02/02/2023			Index Future	852.7290	852.7290	853.4040	853.4040	0.079	0.0000	0.0000	0
2022/03/30	AL7T	05/05/2022			Index Future	947.6640	947.6640	945.3440	945.3440	(0.245)	0.0000	0.0000	0
2022/03/30	AL7T	04/08/2022			Index Future	960.1410	960.1410	957.7840	957.7840	(0.245)	0.0000	0.0000	0
2022/03/30	AL7T	03/11/2022			Index Future	974.4120	974.4120	972.0120	972.0120	(0.246)	0.0000	0.0000	0
2022/03/30	AL7T	02/02/2023			Index Future	990.7640	990.7640	988.3150	988.3150	(0.247)	0.0000	0.0000	0
2022/03/30	ALBI	05/05/2022			Index Future	846.8280	846.8280	845.7190	845.7190	(0.131)	0.0000	0.0000	129
2022/03/30	ALBI	04/08/2022			Index Future	857.9770	857.9770	856.8480	856.8480	(0.132)	0.0000	0.0000	92
2022/03/30	ALBI	03/11/2022			Index Future	870.7300	870.7300	869.5770	869.5770	(0.132)	0.0000	0.0000	0
2022/03/30	ALBI	02/02/2023			Index Future	885.3420	885.3420	884.1620	884.1620	(0.133)	0.0000	0.0000	0
2022/03/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	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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2022/03/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/30	ES33	05/05/2022			Bond Future	11.1957	77.6988	11.2141	77.6017	0.164	0.0000	0.0000	87
2022/03/30	ES33	04/08/2022			Bond Future	11.4062	78.7531	11.4256	78.6532	0.171	0.0000	0.0000	263
2022/03/30	ES33	03/11/2022			Bond Future	11.5997	76.1511	11.6204	76.0478	0.178	0.0000	0.0000	0
2022/03/30	ES33	02/02/2023			Bond Future	11.7801	77.4534	11.8020	77.3463	0.186	0.0000	0.0000	0
2022/03/30	ES42	05/05/2022			Bond Future	11.6003	76.4285	11.6088	76.3760	0.073	0.0000	0.0000	1,190
2022/03/30	ES42	04/08/2022			Bond Future	11.7905	77.4663	11.7996	77.4115	0.077	0.0000	0.0000	3,579
2022/03/30	ES42	03/11/2022			Bond Future	11.9664	74.3680	11.9762	74.3104	0.082	0.0000	0.0000	0
2022/03/30	ES42	02/02/2023			Bond Future	12.1244	75.6429	12.1350	75.5823	0.087	0.0000	0.0000	0
2022/03/30	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	05/05/2022	788.25	Call	GOVI	470,290.0000	47.0290	458,780.0000	45.8780	(2.447)	0	0	0
2022/03/30	GOVI	05/05/2022			GOVI	835.2790	835.2790	834.1280	834.1280	(0.138)	0.0000	0.0000	989
2022/03/30	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	05/05/2022	788.24	Call	GOVI	470,390.0000	47.0390	458,880.0000	45.8880	(2.447)	0	0	0
2022/03/30	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	05/05/2022	788.23	Call	GOVI	470,490.0000	47.0490	458,980.0000	45.8980	(2.446)	0	0	0
2022/03/30	GOVI	04/08/2022	819.28	Call	GOVI	269,960.0000	26.9960	258,240.0000	25.8240	(4.341)	0	0	0

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2022/03/30	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	04/08/2022			GOVI	846.2760	846.2760	845.1040	845.1040	(0.138)	0.0000	0.0000	0
2022/03/30	GOVI	04/08/2022	819.26	Call	GOVI	270,160.0000	27.0160	258,440.0000	25.8440	(4.338)	0	0	0
2022/03/30	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	04/08/2022	819.27	Call	GOVI	270,060.0000	27.0060	258,340.0000	25.8340	(4.340)	0	0	0
2022/03/30	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	03/11/2022	820.41	Call	GOVI	384,440.0000	38.4440	372,480.0000	37.2480	(3.111)	0	0	0
2022/03/30	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	03/11/2022	820.42	Call	GOVI	384,340.0000	38.4340	372,380.0000	37.2380	(3.112)	0	0	0
2022/03/30	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	03/11/2022			GOVI	858.8540	858.8540	857.6580	857.6580	(0.139)	0.0000	0.0000	0
2022/03/30	GOVI	03/11/2022	820.43	Call	GOVI	384,240.0000	38.4240	372,280.0000	37.2280	(3.113)	0	0	0
2022/03/30	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	02/02/2023	850.82	Call	GOVI	224,470.0000	22.4470	212,240.0000	21.2240	(5.448)	0	0	0
2022/03/30	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	02/02/2023	850.83	Call	GOVI	224,370.0000	22.4370	212,140.0000	21.2140	(5.451)	0	0	0
2022/03/30	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GOVI	02/02/2023			GOVI	873.2670	873.2670	872.0440	872.0440	(0.140)	0.0000	0.0000	0
2022/03/30	GOVI	02/02/2023	850.84	Call	GOVI	224,270.0000	22.4270	212,040.0000	21.2040	(5.453)	0	0	0
2022/03/30	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/30	IGOV	05/05/2022			Index Future	312.1290	312.1290	312.3550	312.3550	0.072	0.0000	0.0000	499
2022/03/30	IGOV	04/08/2022			Index Future	316.3150	316.3150	316.5430	316.5430	0.072	0.0000	0.0000	0
2022/03/30	IGOV	03/11/2022			Index Future	321.0930	321.0930	321.3210	321.3210	0.071	0.0000	0.0000	0
2022/03/30	IGOV	02/02/2023			Index Future	326.5550	326.5550	326.7850	326.7850	0.070	0.0000	0.0000	0
2022/03/30	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/30	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/30	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/30	JBAF	20/04/2022			Jibar Tradeable Future	4.4650	95.5350	4.4650	95.5350	0.000	0.0000	0.0000	0
2022/03/30	JBAF	18/05/2022			Jibar Tradeable Future	4.5400	95.4600	4.5400	95.4600	0.000	0.0000	0.0000	0
2022/03/30	JBAF	15/06/2022			Jibar Tradeable Future	4.9850	95.0150	4.9850	95.0150	0.000	0.0000	0.0000	0
2022/03/30	JBAF	20/07/2022			Jibar Tradeable Future	5.0700	94.9300	5.0600	94.9400	(0.197)	0.0000	0.0000	0
2022/03/30	JBAF	17/08/2022			Jibar Tradeable Future	5.4900	94.5100	5.4700	94.5300	(0.364)	0.0000	0.0000	0
2022/03/30	JBAF	21/09/2022			Jibar Tradeable Future	5.5750	94.4250	5.5650	94.4350	(0.179)	0.0000	0.0000	0
2022/03/30	JBAF	21/12/2022			Jibar Tradeable Future	6.3500	93.6500	6.3400	93.6600	(0.157)	0.0000	0.0000	68
2022/03/30	JBAF	15/03/2023			Jibar Tradeable Future	6.6850	93.3150	6.6650	93.3350	(0.299)	0.0000	0.0000	0
2022/03/30	JBAF	21/06/2023			Jibar Tradeable Future	6.9100	93.0900	6.8900	93.1100	(0.289)	0.0000	0.0000	0
2022/03/30	JBAF	20/09/2023			Jibar Tradeable Future	7.0850	92.9150	7.0650	92.9350	(0.282)	0.0000	0.0000	75
2022/03/30	JBAF	20/12/2023			Jibar Tradeable Future	7.1450	92.8550	7.1150	92.8850	(0.420)	0.0000	0.0000	72
2022/03/30	JBAF	20/03/2024			Jibar Tradeable Future	7.3250	92.6750	7.2850	92.7150	(0.546)	0.0000	0.0000	0
2022/03/30	R023	05/05/2022	6.31	Put	Bond Future	10.8200	0.0108	8.9300	0.0089	(17.468)	0	0	0
2022/03/30	R023	05/05/2022	6.31	Call	Bond Future	661.2400	0.6612	681.8900	0.6819	3.123	0	0	0
2022/03/30	R023	05/05/2022			Bond Future	5.4850	103.2474	5.4565	103.2700	(0.518)	0.0000	0.0000	14,749
2022/03/30	R023	05/05/2022	6.30	Put	Bond Future	11.1800	0.0112	9.2400	0.0092	(17.352)	0	0	0
2022/03/30	R023	05/05/2022	6.30	Call	Bond Future	653.7600	0.6538	674.3600	0.6744	3.151	0	0	0
2022/03/30	R023	05/05/2022	6.29	Put	Bond Future	11.5600	0.0116	9.5600	0.0096	(17.301)	0	0	0
2022/03/30	R023	05/05/2022	6.29	Call	Bond Future	646.2900	0.6463	666.8300	0.6668	3.178	0	0	0
2022/03/30	R023	04/08/2022	6.05	Call	Bond Future	347.3200	0.3473	361.4300	0.3614	4.063	0	0	0
2022/03/30	R023	04/08/2022	6.05	Put	Bond Future	93.3000	0.0933	86.5300	0.0865	(7.256)	0	0	0
2022/03/30	R023	04/08/2022			Bond Future	5.5854	104.5986	5.5473	104.6194	(0.682)	0.0000	0.0000	2,384
2022/03/30	R023	04/08/2022	6.03	Call	Bond Future	339.0900	0.3391	353.0500	0.3530	4.117	0	0	0
2022/03/30	R023	04/08/2022	6.03	Put	Bond Future	95.9800	0.0960	89.0600	0.0891	(7.210)	0	0	0
2022/03/30	R023	04/08/2022	6.04	Call	Bond Future	343.0900	0.3431	357.1300	0.3571	4.092	0	0	0
2022/03/30	R023	04/08/2022	6.04	Put	Bond Future	94.5200	0.0945	87.6800	0.0877	(7.237)	0	0	0
2022/03/30	R023	03/11/2022	6.25	Call	Bond Future	378.6200	0.3786	393.8000	0.3938	4.009	0	0	0
2022/03/30	R023	03/11/2022	6.25	Put	Bond Future	33.3600	0.0334	30.1300	0.0301	(9.682)	0	0	0
2022/03/30	R023	03/11/2022	6.26	Call	Bond Future	381.3600	0.3814	396.5700	0.3966	3.988	0	0	0
2022/03/30	R023	03/11/2022	6.26	Put	Bond Future	33.0400	0.0330	29.8400	0.0298	(9.685)	0	0	0
2022/03/30	R023	03/11/2022			Bond Future	5.1287	102.2656	5.0691	102.2840	(1.162)	0.0000	0.0000	0
2022/03/30	R023	03/11/2022	6.27	Call	Bond Future	384.1100	0.3841	399.3500	0.3994	3.968	0	0	0
2022/03/30	R023	03/11/2022	6.27	Put	Bond Future	32.7200	0.0327	29.5500	0.0296	(9.688)	0	0	0
2022/03/30	R035	05/05/2022	11.64	Put	Bond Future	9.8400	0.0098	9.7500	0.0098	(0.915)	0	0	0
2022/03/30	R035	05/05/2022	11.64	Call	Bond Future	8,488.9600	8.4890	8,361.7100	8.3617	(1.499)	0	0	0
2022/03/30	R035	05/05/2022	11.63	Put	Bond Future	10.2900	0.0103	10.2000	0.0102	(0.875)	0	0	0
2022/03/30	R035	05/05/2022	11.63	Call	Bond Future	8,432.4800	8.4325	8,305.2300	8.3052	(1.509)	0	0	0
2022/03/30	R035	05/05/2022	10.72	Put	Bond Future	301.3200	0.3013	312.0600	0.3121	3.564	0	0	0
2022/03/30	R035	05/05/2022	10.72	Call	Bond Future	3,294.0800	3.2941	3,177.6600	3.1777	(3.534)	0	0	0
2022/03/30	R035	05/05/2022			Bond Future	10.2523	91.9852	10.2717	91.8581	0.189	0.0000	0.0000	71,086
2022/03/30	R035	05/05/2022	12.64	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2022/03/30	R035	05/05/2022	12.64	Call	Bond Future	13,892.8400	13.8928	13,765.6700	13.7657	(0.915)	0	0	0
2022/03/30	R035	05/05/2022	11.65	Put	Bond Future	9.4100	0.0094	9.3200	0.0093	(0.956)	0	0	0
2022/03/30	R035	05/05/2022	11.65	Call	Bond Future	8,545.4000	8.5454	8,418.1500	8.4182	(1.489)	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
2022/03/30	R035	05/05/2022	10.82	Put	Bond Future	215.2900	0.2153	222.3900	0.2224	3.298	0	0	0
2022/03/30	R035	05/05/2022	10.82	Call	Bond Future	3,829.5800	3.8296	3,709.5200	3.7095	(3.135)	0	0	0
2022/03/30	R035	04/08/2022	11.13	Put	Bond Future	784.2300	0.7842	806.4900	0.8065	2.838	0	0	100
2022/03/30	R035	04/08/2022	10.64	Call	Bond Future	2,969.8300	2.9698	2,882.7200	2.8827	(2.933)	0	0	0
2022/03/30	R035	04/08/2022	10.64	Put	Bond Future	1,643.0400	1.6430	1,686.7100	1.6867	2.658	0	0	100
2022/03/30	R035	04/08/2022	10.72	Call	Bond Future	3,285.7600	3.2858	3,194.4500	3.1944	(2.779)	0	0	0
2022/03/30	R035	04/08/2022	10.72	Put	Bond Future	1,461.3200	1.4613	1,500.7900	1.5008	2.701	0	0	0
2022/03/30	R035	04/08/2022	10.73	Call	Bond Future	3,326.0200	3.3260	3,234.2000	3.2342	(2.761)	0	0	0
2022/03/30	R035	04/08/2022	10.73	Put	Bond Future	1,439.6500	1.4397	1,478.6100	1.4786	2.706	0	0	0
2022/03/30	R035	04/08/2022	9.53	Call	Bond Future	306.9300	0.3069	286.8200	0.2868	(6.552)	0	0	400
2022/03/30	R035	04/08/2022	9.53	Put	Bond Future	6,318.8700	6.3189	6,429.5400	6.4295	1.751	0	0	0
2022/03/30	R035	04/08/2022	9.84	Call	Bond Future	664.8600	0.6649	629.0500	0.6291	(5.386)	0	0	100
2022/03/30	R035	04/08/2022	9.84	Put	Bond Future	4,542.9800	4.5430	4,637.9500	4.6380	2.090	0	0	0
2022/03/30	R035	04/08/2022	10.53	Put	Bond Future	1,923.3200	1.9233	1,973.1600	1.9732	2.591	0	0	0
2022/03/30	R035	04/08/2022			Bond Future	10.4298	93.1708	10.4503	93.0400	0.197	0.0000	0.0000	49,855
2022/03/30	R035	04/08/2022	10.74	Call	Bond Future	3,366.6900	3.3667	3,274.3700	3.2744	(2.742)	0	0	0
2022/03/30	R035	04/08/2022	10.74	Put	Bond Future	1,418.4600	1.4185	1,456.9200	1.4569	2.711	0	0	0
2022/03/30	R035	04/08/2022	11.13	Call	Bond Future	5,097.1500	5.0971	4,988.6300	4.9886	(2.129)	0	0	0
2022/03/30	R035	04/08/2022	12.18	Call	Bond Future	10,404.3700	10.4044	10,277.7900	10.2778	(1.217)	0	0	0
2022/03/30	R035	04/08/2022	12.18	Put	Bond Future	164.6300	0.1646	168.8300	0.1688	2.551	0	0	400
2022/03/30	R035	04/08/2022	10.53	Call	Bond Future	2,559.2400	2.5592	2,478.3000	2.4783	(3.163)	0	0	400
2022/03/30	R035	03/11/2022	11.15	Call	Bond Future	4,955.8800	4.9559	4,856.3200	4.8563	(2.009)	0	0	0
2022/03/30	R035	03/11/2022	11.15	Put	Bond Future	1,500.1700	1.5002	1,535.5200	1.5355	2.356	0	0	0
2022/03/30	R035	03/11/2022	12.68	Call	Bond Future	12,121.5200	12.1215	11,993.5800	11.9936	(1.055)	0	0	0
2022/03/30	R035	03/11/2022	12.68	Put	Bond Future	298.5000	0.2985	305.4700	0.3055	2.335	0	0	1,000
2022/03/30	R035	03/11/2022	10.99	Call	Bond Future	4,308.7600	4.3088	4,215.2000	4.2152	(2.171)	0	0	0
2022/03/30	R035	03/11/2022	10.99	Put	Bond Future	1,802.8400	1.8028	1,844.1900	1.8442	2.294	0	0	582
2022/03/30	R035	03/11/2022	11.05	Call	Bond Future	4,547.5400	4.5475	4,451.6500	4.4517	(2.109)	0	0	1,000
2022/03/30	R035	03/11/2022	10.57	Call	Bond Future	2,783.4500	2.7835	2,708.4400	2.7084	(2.695)	0	0	0
2022/03/30	R035	03/11/2022	10.57	Put	Bond Future	2,843.6200	2.8436	2,903.5200	2.9035	2.106	0	0	582
2022/03/30	R035	03/11/2022			Bond Future	10.5796	90.0816	10.6013	89.9467	0.205	0.0000	0.0000	0
2022/03/30	R035	03/11/2022	11.14	Call	Bond Future	4,914.4300	4.9144	4,815.2300	4.8152	(2.019)	0	0	0
2022/03/30	R035	03/11/2022	11.14	Put	Bond Future	1,517.6500	1.5176	1,553.3600	1.5534	2.353	0	0	0
2022/03/30	R035	03/11/2022	11.05	Put	Bond Future	1,683.6900	1.6837	1,722.7100	1.7227	2.318	0	0	0
2022/03/30	R035	03/11/2022	11.13	Call	Bond Future	4,873.3600	4.8734	4,774.5100	4.7745	(2.028)	0	0	0
2022/03/30	R035	03/11/2022	11.13	Put	Bond Future	1,535.5600	1.5356	1,571.6200	1.5716	2.348	0	0	0
2022/03/30	R035	03/11/2022	9.82	Call	Bond Future	906.2000	0.9062	869.2500	0.8692	(4.077)	0	0	582
2022/03/30	R035	03/11/2022	9.82	Put	Bond Future	5,824.9100	5.8249	5,922.8700	5.9229	1.682	0	0	0
2022/03/30	R035	03/11/2022	10.30	Call	Bond Future	1,950.8800	1.9509	1,889.6100	1.8896	(3.141)	0	0	1,000
2022/03/30	R035	03/11/2022	10.30	Put	Bond Future	3,718.2400	3.7182	3,791.8800	3.7919	1.981	0	0	0
2022/03/30	R035	02/02/2023	13.22	Put	Bond Future	364.3500	0.3644	372.3500	0.3723	2.196	0	0	1,000
2022/03/30	R035	02/02/2023	10.88	Call	Bond Future	3,891.6700	3.8917	3,807.6800	3.8077	(2.158)	0	0	0
2022/03/30	R035	02/02/2023	10.88	Put	Bond Future	2,871.4400	2.8714	2,927.0100	2.9270	1.935	0	0	0
2022/03/30	R035	02/02/2023	9.81	Call	Bond Future	1,113.6500	1.1136	1,075.2000	1.0752	(3.453)	0	0	582
2022/03/30	R035	02/02/2023	9.81	Put	Bond Future	6,858.5300	6.8585	6,959.6400	6.9596	1.474	0	0	0
2022/03/30	R035	02/02/2023	10.30	Put	Bond Future	4,692.9100	4.6929	4,773.0100	4.7730	1.707	0	0	0
2022/03/30	R035	02/02/2023	10.66	Call	Bond Future	3,170.2800	3.1703	3,095.1800	3.0952	(2.369)	0	0	0
2022/03/30	R035	02/02/2023	10.66	Put	Bond Future	3,483.4900	3.4835	3,547.9500	3.5480	1.850	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/30	R035	02/02/2023			Bond Future	10.7113	91.6392	10.7342	91.4996	0.214	0.0000	0.0000	0
2022/03/30	R035	02/02/2023	11.05	Call	Bond Future	4,491.3900	4.4914	4,401.0000	4.4010	(2.013)	0	0	1,000
2022/03/30	R035	02/02/2023	11.05	Put	Bond Future	2,460.2400	2.4602	2,509.4100	2.5094	1.999	0	0	0
2022/03/30	R035	02/02/2023	11.06	Call	Bond Future	4,527.7100	4.5277	4,436.9600	4.4370	(2.004)	0	0	0
2022/03/30	R035	02/02/2023	11.06	Put	Bond Future	2,437.6100	2.4376	2,486.4200	2.4864	2.002	0	0	582
2022/03/30	R035	02/02/2023	13.22	Call	Bond Future	13,941.6900	13.9417	13,810.1300	13.8101	(0.944)	0	0	0
2022/03/30	R035	02/02/2023	10.86	Call	Bond Future	3,823.7400	3.8237	3,740.5400	3.7405	(2.176)	0	0	0
2022/03/30	R035	02/02/2023	10.86	Put	Bond Future	2,923.5500	2.9236	2,979.9100	2.9799	1.928	0	0	0
2022/03/30	R035	02/02/2023	10.87	Call	Bond Future	3,857.6400	3.8576	3,774.0400	3.7740	(2.167)	0	0	0
2022/03/30	R035	02/02/2023	10.87	Put	Bond Future	2,897.4000	2.8974	2,953.3600	2.9534	1.931	0	0	0
2022/03/30	R035	02/02/2023	10.30	Call	Bond Future	2,134.6700	2.1347	2,075.2100	2.0752	(2.785)	0	0	1,000
2022/03/30	R186	05/05/2022	9.18	Put	Bond Future	41.5700	0.0416	34.0100	0.0340	(18.186)	0	0	454
2022/03/30	R186	05/05/2022	9.18	Call	Bond Future	3,431.9000	3.4319	3,535.7100	3.5357	3.025	0	0	0
2022/03/30	R186	05/05/2022	7.48	Put	Bond Future	3,377.9300	3.3779	3,269.1700	3.2692	(3.220)	0	0	0
2022/03/30	R186	05/05/2022	7.48	Call	Bond Future	35.0000	0.0350	37.6100	0.0376	7.457	0	0	3,600
2022/03/30	R186	05/05/2022	7.28	Put	Bond Future	4,183.1100	4.1831	4,072.6200	4.0726	(2.641)	0	0	0
2022/03/30	R186	05/05/2022	7.28	Call	Bond Future	12.9400	0.0129	13.8200	0.0138	6.801	0	0	435
2022/03/30	R186	05/05/2022	8.14	Put	Bond Future	1,145.8100	1.1458	1,066.6000	1.0666	(6.913)	0	0	0
2022/03/30	R186	05/05/2022	8.14	Call	Bond Future	479.4200	0.4794	511.5800	0.5116	6.708	0	0	454
2022/03/30	R186	05/05/2022	8.32	Put	Bond Future	747.0000	0.7470	683.6400	0.6836	(8.482)	0	0	0
2022/03/30	R186	05/05/2022	8.32	Call	Bond Future	796.6100	0.7966	844.6200	0.8446	6.027	0	0	0
2022/03/30	R186	05/05/2022			Bond Future	8.3075	112.2847	8.2794	112.3961	(0.338)	0.0000	0.0000	71,248
2022/03/30	R186	05/05/2022	8.94	Put	Bond Future	104.7200	0.1047	88.6800	0.0887	(15.317)	0	0	454
2022/03/30	R186	05/05/2022	8.94	Call	Bond Future	2,575.9100	2.5759	2,671.2400	2.6712	3.701	0	0	0
2022/03/30	R186	05/05/2022	8.64	Put	Bond Future	298.7200	0.2987	263.5900	0.2636	(11.760)	0	0	4,035
2022/03/30	R186	05/05/2022	8.64	Call	Bond Future	1,606.7500	1.6068	1,682.9900	1.6830	4.745	0	0	0
2022/03/30	R186	05/05/2022	6.73	Put	Bond Future	6,485.3400	6.4853	6,373.9900	6.3740	(1.717)	0	0	0
2022/03/30	R186	05/05/2022	6.73	Call	Bond Future	0.5000	0.0005	0.5200	0.0005	4.000	0	0	3,600
2022/03/30	R186	05/05/2022	8.30	Put	Bond Future	785.4500	0.7855	720.2700	0.7203	(8.298)	0	0	0
2022/03/30	R186	05/05/2022	8.30	Call	Bond Future	755.8000	0.7558	801.9900	0.8020	6.111	0	0	0
2022/03/30	R186	05/05/2022	7.88	Put	Bond Future	1,906.1800	1.9062	1,809.3600	1.8094	(5.079)	0	0	0
2022/03/30	R186	05/05/2022	7.88	Call	Bond Future	195.0700	0.1951	209.6200	0.2096	7.459	0	0	435
2022/03/30	R186	05/05/2022	8.35	Put	Bond Future	691.7200	0.6917	631.1300	0.6311	(8.759)	0	0	0
2022/03/30	R186	05/05/2022	8.35	Call	Bond Future	860.0900	0.8601	910.8700	0.9109	5.904	0	0	454
2022/03/30	R186	05/05/2022	8.31	Put	Bond Future	765.9900	0.7660	701.7200	0.7017	(8.390)	0	0	0
2022/03/30	R186	05/05/2022	8.31	Call	Bond Future	775.9800	0.7760	823.0800	0.8231	6.070	0	0	0
2022/03/30	R186	04/08/2022	8.15	Call	Bond Future	836.1000	0.8361	870.5800	0.8706	4.124	0	0	0
2022/03/30	R186	04/08/2022	8.15	Put	Bond Future	2,242.4400	2.2424	2,166.3700	2.1664	(3.392)	0	0	0
2022/03/30	R186	04/08/2022	9.78	Call	Bond Future	4,854.0100	4.8540	4,947.1300	4.9471	1.918	0	0	0
2022/03/30	R186	04/08/2022	9.78	Put	Bond Future	278.9300	0.2789	261.5000	0.2615	(6.249)	0	0	3,600
2022/03/30	R186	04/08/2022	7.96	Call	Bond Future	596.1500	0.5962	622.9000	0.6229	4.487	0	0	3,600
2022/03/30	R186	04/08/2022			Bond Future	8.5230	108.4932	8.4934	108.6038	(0.347)	0.0000	0.0000	15
2022/03/30	R186	04/08/2022	8.14	Call	Bond Future	822.0000	0.8220	856.0500	0.8561	4.142	0	0	0
2022/03/30	R186	04/08/2022	8.14	Put	Bond Future	2,266.3700	2.2664	2,189.8700	2.1899	(3.375)	0	0	0
2022/03/30	R186	04/08/2022	6.96	Call	Bond Future	82.0100	0.0820	86.5500	0.0865	5.536	0	0	3,600
2022/03/30	R186	04/08/2022	6.96	Put	Bond Future	6,132.4300	6.1324	6,026.4200	6.0264	(1.729)	0	0	0
2022/03/30	R186	04/08/2022	7.96	Put	Bond Future	2,727.8100	2.7278	2,644.0100	2.6440	(3.072)	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
2022/03/30	R186	04/08/2022	8.13	Call	Bond Future	808.2900	0.8083	841.9200	0.8419	4.161	0	0	0
2022/03/30	R186	04/08/2022	8.13	Put	Bond Future	2,290.7000	2.2907	2,213.7800	2.2138	(3.358)	0	0	0
2022/03/30	R186	03/11/2022	8.53	Call	Bond Future	1,516.0000	1.5160	1,562.0800	1.5621	3.040	0	0	0
2022/03/30	R186	03/11/2022	8.53	Put	Bond Future	2,138.3100	2.1383	2,074.9000	2.0749	(2.965)	0	0	0
2022/03/30	R186	03/11/2022	8.54	Call	Bond Future	1,533.2900	1.5333	1,579.7100	1.5797	3.027	0	0	0
2022/03/30	R186	03/11/2022	8.54	Put	Bond Future	2,120.0500	2.1200	2,056.9800	2.0570	(2.975)	0	0	0
2022/03/30	R186	03/11/2022			Bond Future	8.7057	110.0956	8.6747	110.2051	(0.356)	0.0000	0.0000	0
2022/03/30	R186	03/11/2022	8.55	Call	Bond Future	1,550.6900	1.5507	1,597.4400	1.5974	3.015	0	0	0
2022/03/30	R186	03/11/2022	8.55	Put	Bond Future	2,101.9200	2.1019	2,039.1800	2.0392	(2.985)	0	0	0
2022/03/30	R186	02/02/2023	8.32	Call	Bond Future	1,236.8300	1.2368	1,274.2600	1.2743	3.026	0	0	0
2022/03/30	R186	02/02/2023	8.32	Put	Bond Future	3,029.2300	3.0292	2,958.3000	2.9583	(2.342)	0	0	0
2022/03/30	R186	02/02/2023	8.33	Call	Bond Future	1,251.0500	1.2511	1,288.7700	1.2888	3.015	0	0	0
2022/03/30	R186	02/02/2023	8.33	Put	Bond Future	3,009.5100	3.0095	2,938.8700	2.9389	(2.347)	0	0	0
2022/03/30	R186	02/02/2023			Bond Future	8.8536	106.6576	8.8210	106.7659	(0.368)	0.0000	0.0000	0
2022/03/30	R186	02/02/2023	8.34	Call	Bond Future	1,265.0000	1.2650	1,302.9900	1.3030	3.003	0	0	0
2022/03/30	R186	02/02/2023	8.34	Put	Bond Future	2,989.5300	2.9895	2,919.1600	2.9192	(2.354)	0	0	0
2022/03/30	R197	05/05/2022			Bond Future	329.9842	329.9842	329.8450	329.8450	(0.042)	0.0000	0.0000	752
2022/03/30	R197	04/08/2022			Bond Future	326.0189	326.0189	325.8710	325.8710	(0.045)	0.0000	0.0000	0
2022/03/30	R197	03/11/2022			Bond Future	330.9053	330.9053	330.7474	330.7474	(0.048)	0.0000	0.0000	0
2022/03/30	R197	02/02/2023			Bond Future	327.9108	327.9108	327.7425	327.7425	(0.051)	0.0000	0.0000	0
2022/03/30	R202	05/05/2022			Bond Future	246.9560	246.9560	248.0275	248.0275	0.434	0.0000	0.0000	6,368
2022/03/30	R202	04/08/2022			Bond Future	245.8227	245.8227	246.9035	246.9035	0.440	0.0000	0.0000	91
2022/03/30	R202	03/11/2022			Bond Future	249.5062	249.5062	250.5972	250.5972	0.437	0.0000	0.0000	0
2022/03/30	R202	02/02/2023			Bond Future	249.1715	249.1715	250.2751	250.2751	0.443	0.0000	0.0000	0
2022/03/30	R209	05/05/2022	11.44	Put	Bond Future	16.1500	0.0162	16.2500	0.0163	0.619	0	0	0
2022/03/30	R209	05/05/2022	11.44	Call	Bond Future	6,584.2100	6.5842	6,467.8600	6.4679	(1.767)	0	0	0
2022/03/30	R209	05/05/2022	9.75	Put	Bond Future	2,969.5000	2.9695	3,063.3200	3.0633	3.159	0	0	0
2022/03/30	R209	05/05/2022	9.75	Call	Bond Future	173.2800	0.1733	150.6500	0.1506	(13.060)	0	0	8,525
2022/03/30	R209	05/05/2022	9.50	Put	Bond Future	4,382.5000	4.3825	4,491.5600	4.4916	2.489	0	0	0
2022/03/30	R209	05/05/2022	9.50	Call	Bond Future	41.4900	0.0415	34.1000	0.0341	(17.812)	0	0	2,975
2022/03/30	R209	05/05/2022	11.43	Put	Bond Future	16.7900	0.0168	16.9000	0.0169	0.655	0	0	0
2022/03/30	R209	05/05/2022	11.43	Call	Bond Future	6,534.5300	6.5345	6,418.1900	6.4182	(1.780)	0	0	0
2022/03/30	R209	05/05/2022	10.75	Put	Bond Future	205.7400	0.2057	213.6300	0.2136	3.835	0	0	1,050
2022/03/30	R209	05/05/2022	10.75	Call	Bond Future	3,165.5000	3.1655	3,056.9400	3.0569	(3.429)	0	0	0
2022/03/30	R209	05/05/2022	10.25	Put	Bond Future	985.7200	0.9857	1,026.7600	1.0268	4.163	0	0	11,000
2022/03/30	R209	05/05/2022	10.25	Call	Bond Future	1,149.4200	1.1494	1,074.0100	1.0740	(6.561)	0	0	0
2022/03/30	R209	05/05/2022			Bond Future	10.2216	71.5436	10.2418	71.4271	0.198	0.0000	0.0000	20,414
2022/03/30	R209	05/05/2022	12.00	Put	Bond Future	1.2000	0.0012	1.1600	0.0012	(3.333)	0	0	12,050
2022/03/30	R209	05/05/2022	12.00	Call	Bond Future	9,299.7400	9.2997	9,183.2500	9.1833	(1.253)	0	0	0
2022/03/30	R209	05/05/2022	11.45	Put	Bond Future	15.5400	0.0155	15.6200	0.0156	0.515	0	0	0
2022/03/30	R209	05/05/2022	11.45	Call	Bond Future	6,633.8700	6.6339	6,517.5000	6.5175	(1.754)	0	0	0
2022/03/30	R209	04/08/2022	10.58	Call	Bond Future	2,581.0300	2.5810	2,501.6600	2.5017	(3.075)	0	0	0
2022/03/30	R209	04/08/2022	10.58	Put	Bond Future	1,426.2300	1.4262	1,466.3500	1.4663	2.813	0	0	0
2022/03/30	R209	04/08/2022	10.57	Put	Bond Future	1,447.5300	1.4475	1,488.1600	1.4882	2.807	0	0	0
2022/03/30	R209	04/08/2022			Bond Future	10.3731	72.4966	10.3942	72.3771	0.204	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
2022/03/30	R209	04/08/2022	10.59	Call	Bond Future	2,615.1000	2.6151	2,535.2400	2.5352	(3.054)	0	0	0
2022/03/30	R209	04/08/2022	10.59	Put	Bond Future	1,405.1800	1.4052	1,444.8100	1.4448	2.820	0	0	0
2022/03/30	R209	04/08/2022	10.57	Call	Bond Future	2,547.1400	2.5471	2,468.2800	2.4683	(3.096)	0	0	0
2022/03/30	R209	03/11/2022	11.03	Call	Bond Future	4,224.6500	4.2246	4,135.4400	4.1354	(2.112)	0	0	0
2022/03/30	R209	03/11/2022	11.03	Put	Bond Future	1,411.2300	1.4112	1,444.9500	1.4450	2.389	0	0	0
2022/03/30	R209	03/11/2022	9.50	Call	Bond Future	506.3600	0.5064	482.3700	0.4824	(4.738)	0	0	0
2022/03/30	R209	03/11/2022	9.50	Put	Bond Future	6,401.9200	6.4019	6,500.8600	6.5009	1.545	0	0	0
2022/03/30	R209	03/11/2022	10.50	Put	Bond Future	2,530.1500	2.5301	2,584.4700	2.5845	2.147	0	0	0
2022/03/30	R209	03/11/2022	9.25	Call	Bond Future	310.1400	0.3101	293.7800	0.2938	(5.275)	0	0	6,000
2022/03/30	R209	03/11/2022	9.25	Put	Bond Future	7,775.2100	7.7752	7,881.7800	7.8818	1.371	0	0	0
2022/03/30	R209	03/11/2022			Bond Future	10.5068	70.4215	10.5291	70.2985	0.212	0.0000	0.0000	2,750
2022/03/30	R209	03/11/2022	11.50	Call	Bond Future	6,053.7300	6.0537	5,951.7300	5.9517	(1.685)	0	0	0
2022/03/30	R209	03/11/2022	11.50	Put	Bond Future	846.7200	0.8467	867.6500	0.8677	2.472	0	0	0
2022/03/30	R209	03/11/2022	11.00	Call	Bond Future	4,115.1000	4.1151	4,026.8900	4.0269	(2.144)	0	0	0
2022/03/30	R209	03/11/2022	11.00	Put	Bond Future	1,458.6800	1.4587	1,493.4000	1.4934	2.380	0	0	6,000
2022/03/30	R209	03/11/2022	11.01	Call	Bond Future	4,151.3900	4.1514	4,062.8400	4.0628	(2.133)	0	0	0
2022/03/30	R209	03/11/2022	11.01	Put	Bond Future	1,442.5800	1.4426	1,476.9600	1.4770	2.383	0	0	0
2022/03/30	R209	03/11/2022	11.02	Call	Bond Future	4,187.9600	4.1880	4,099.0900	4.0991	(2.122)	0	0	0
2022/03/30	R209	03/11/2022	11.02	Put	Bond Future	1,426.8200	1.4268	1,460.8800	1.4609	2.387	0	0	0
2022/03/30	R209	03/11/2022	10.00	Call	Bond Future	1,239.7300	1.2397	1,194.5300	1.1945	(3.646)	0	0	0
2022/03/30	R209	03/11/2022	10.00	Put	Bond Future	4,125.0200	4.1250	4,202.7500	4.2027	1.884	0	0	6,000
2022/03/30	R209	03/11/2022	10.50	Call	Bond Future	2,492.2200	2.4922	2,423.6100	2.4236	(2.753)	0	0	0
2022/03/30	R209	02/02/2023	10.79	Call	Bond Future	3,399.8500	3.3999	3,323.3900	3.3234	(2.249)	0	0	0
2022/03/30	R209	02/02/2023	10.80	Put	Bond Future	2,479.6300	2.4796	2,529.7000	2.5297	2.019	0	0	0
2022/03/30	R209	02/02/2023	10.78	Call	Bond Future	3,369.6400	3.3696	3,293.5400	3.2935	(2.258)	0	0	0
2022/03/30	R209	02/02/2023			Bond Future	10.6235	71.6094	10.6468	71.4825	0.220	0.0000	0.0000	0
2022/03/30	R209	02/02/2023	10.79	Put	Bond Future	2,502.6600	2.5027	2,553.0900	2.5531	2.015	0	0	0
2022/03/30	R209	02/02/2023	10.80	Call	Bond Future	3,430.1800	3.4302	3,353.3600	3.3534	(2.240)	0	0	0
2022/03/30	R209	02/02/2023	10.78	Put	Bond Future	2,525.8800	2.5259	2,576.6700	2.5767	2.011	0	0	0
2022/03/30	R210	05/05/2022			Bond Future	218.1984	218.1984	218.0839	218.0839	(0.053)	0.0000	0.0000	1,062
2022/03/30	R210	04/08/2022			Bond Future	221.1594	221.1594	221.0388	221.0388	(0.055)	0.0000	0.0000	266
2022/03/30	R210	03/11/2022			Bond Future	221.5394	221.5394	221.4119	221.4119	(0.058)	0.0000	0.0000	0
2022/03/30	R210	02/02/2023			Bond Future	225.3168	225.3168	225.1815	225.1815	(0.060)	0.0000	0.0000	0
2022/03/30	R213	05/05/2022	10.65	Put	Bond Future	59.5800	0.0596	69.9700	0.0700	17.439	0	0	0
2022/03/30	R213	05/05/2022	10.63	Call	Bond Future	4,135.9600	4.1360	3,891.2100	3.8912	(5.918)	0	0	0
2022/03/30	R213	05/05/2022			Bond Future	9.8181	84.9681	9.8676	84.7122	0.504	0.0000	0.0000	25,476
2022/03/30	R213	05/05/2022	10.65	Call	Bond Future	4,228.2700	4.2283	3,982.7200	3.9827	(5.807)	0	0	0
2022/03/30	R213	05/05/2022	10.64	Put	Bond Future	61.8900	0.0619	72.6800	0.0727	17.434	0	0	0
2022/03/30	R213	05/05/2022	10.64	Call	Bond Future	4,182.0900	4.1821	3,936.9400	3.9369	(5.862)	0	0	0
2022/03/30	R213	05/05/2022	10.63	Put	Bond Future	64.3000	0.0643	75.4900	0.0755	17.403	0	0	0
2022/03/30	R213	04/08/2022	9.88	Call	Bond Future	1,479.7500	1.4797	1,357.7400	1.3577	(8.245)	0	0	0
2022/03/30	R213	04/08/2022	9.89	Call	Bond Future	1,503.8000	1.5038	1,380.5800	1.3806	(8.194)	0	0	0
2022/03/30	R213	04/08/2022	9.90	Put	Bond Future	2,075.9000	2.0759	2,212.6400	2.2126	6.587	0	0	0
2022/03/30	R213	04/08/2022			Bond Future	10.0087	86.0646	10.0608	85.8035	0.521	0.0000	0.0000	0
2022/03/30	R213	04/08/2022	9.88	Put	Bond Future	2,128.9500	2.1290	2,268.1100	2.2681	6.537	0	0	0
2022/03/30	R213	04/08/2022	9.89	Put	Bond Future	2,102.3000	2.1023	2,240.2500	2.2403	6.562	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
2022/03/30	R213	04/08/2022	9.90	Call	Bond Future	1,528.0500	1.5281	1,403.6200	1.4036	(8.143)	0	0	0
2022/03/30	R213	03/11/2022	10.38	Call	Bond Future	2,858.6100	2.8586	2,699.9900	2.7000	(5.549)	0	0	0
2022/03/30	R213	03/11/2022	10.38	Put	Bond Future	1,839.2700	1.8393	1,947.6800	1.9477	5.894	0	0	0
2022/03/30	R213	03/11/2022	10.39	Call	Bond Future	2,887.1700	2.8872	2,727.6900	2.7277	(5.524)	0	0	0
2022/03/30	R213	03/11/2022	10.39	Put	Bond Future	1,819.7900	1.8198	1,927.3400	1.9273	5.910	0	0	0
2022/03/30	R213	03/11/2022	10.37	Call	Bond Future	2,830.4300	2.8304	2,672.6700	2.6727	(5.574)	0	0	0
2022/03/30	R213	03/11/2022	10.37	Put	Bond Future	1,859.1700	1.8592	1,968.4400	1.9684	5.877	0	0	200
2022/03/30	R213	03/11/2022	9.19	Call	Bond Future	562.1600	0.5622	508.8900	0.5089	(9.476)	0	0	476
2022/03/30	R213	03/11/2022	9.19	Put	Bond Future	5,527.0900	5.5271	5,740.8500	5.7409	3.867	0	0	0
2022/03/30	R213	03/11/2022			Bond Future	10.1696	83.8154	10.2244	83.5484	0.539	0.0000	0.0000	0
2022/03/30	R213	03/11/2022	10.40	Call	Bond Future	2,915.8700	2.9159	2,755.5300	2.7555	(5.499)	0	0	0
2022/03/30	R213	03/11/2022	10.40	Put	Bond Future	1,800.4800	1.8005	1,907.1700	1.9072	5.926	0	0	0
2022/03/30	R213	03/11/2022	9.98	Call	Bond Future	1,827.9200	1.8279	1,705.7300	1.7057	(6.685)	0	0	0
2022/03/30	R213	03/11/2022	9.98	Put	Bond Future	2,760.2700	2.7603	2,905.1100	2.9051	5.247	0	0	200
2022/03/30	R213	03/11/2022	10.19	Call	Bond Future	2,341.5900	2.3416	2,199.8300	2.1998	(6.054)	0	0	0
2022/03/30	R213	03/11/2022	10.19	Put	Bond Future	2,241.9600	2.2420	2,367.2300	2.3672	5.588	0	0	476
2022/03/30	R213	03/11/2022	9.13	Call	Bond Future	509.1100	0.5091	459.8400	0.4598	(9.678)	0	0	200
2022/03/30	R213	03/11/2022	9.13	Put	Bond Future	5,790.3100	5.7903	6,008.0700	6.0081	3.761	0	0	0
2022/03/30	R213	03/11/2022	9.84	Call	Bond Future	1,520.1700	1.5202	1,411.3500	1.4113	(7.158)	0	0	0
2022/03/30	R213	03/11/2022	9.84	Put	Bond Future	3,149.6700	3.1497	3,307.8800	3.3079	5.023	0	0	476
2022/03/30	R213	02/02/2023	10.43	Put	Bond Future	2,387.2700	2.3873	2,508.4800	2.5085	5.077	0	0	0
2022/03/30	R213	02/02/2023	12.20	Call	Bond Future	8,904.5800	8.9046	8,663.3100	8.6633	(2.710)	0	0	0
2022/03/30	R213	02/02/2023	12.20	Put	Bond Future	516.3400	0.5163	548.7300	0.5487	6.273	0	0	935
2022/03/30	R213	02/02/2023	10.22	Put	Bond Future	2,851.5500	2.8515	2,989.2900	2.9893	4.830	0	0	0
2022/03/30	R213	02/02/2023	10.23	Call	Bond Future	2,448.4500	2.4484	2,311.7200	2.3117	(5.584)	0	0	0
2022/03/30	R213	02/02/2023	10.35	Call	Bond Future	2,747.5500	2.7475	2,601.3100	2.6013	(5.323)	0	0	0
2022/03/30	R213	02/02/2023	10.35	Put	Bond Future	2,556.3600	2.5564	2,683.7800	2.6838	4.984	0	0	476
2022/03/30	R213	02/02/2023	10.01	Call	Bond Future	1,943.3300	1.9433	1,824.5900	1.8246	(6.110)	0	0	0
2022/03/30	R213	02/02/2023			Bond Future	10.3097	85.2625	10.3674	84.9888	0.560	0.0000	0.0000	0
2022/03/30	R213	02/02/2023	10.43	Call	Bond Future	2,956.3400	2.9563	2,803.8900	2.8039	(5.157)	0	0	935
2022/03/30	R213	02/02/2023	10.22	Call	Bond Future	2,423.9400	2.4239	2,288.0200	2.2880	(5.607)	0	0	0
2022/03/30	R213	02/02/2023	10.23	Put	Bond Future	2,828.2500	2.8282	2,965.1800	2.9652	4.842	0	0	0
2022/03/30	R213	02/02/2023	9.16	Call	Bond Future	673.1700	0.6732	617.5500	0.6176	(8.262)	0	0	476
2022/03/30	R213	02/02/2023	9.16	Put	Bond Future	6,374.1300	6.3741	6,592.1700	6.5922	3.421	0	0	0
2022/03/30	R213	02/02/2023	10.01	Put	Bond Future	3,383.1300	3.3831	3,538.0500	3.5381	4.579	0	0	476
2022/03/30	R213	02/02/2023	10.21	Call	Bond Future	2,399.8600	2.3999	2,264.7400	2.2647	(5.630)	0	0	0
2022/03/30	R213	02/02/2023	10.21	Put	Bond Future	2,875.3200	2.8753	3,013.8600	3.0139	4.818	0	0	0
2022/03/30	R214	05/05/2022	11.75	Call	Bond Future	6,880.7300	6.8807	6,819.0300	6.8190	(0.897)	0	0	0
2022/03/30	R214	05/05/2022	11.74	Put	Bond Future	18.6200	0.0186	17.8000	0.0178	(4.404)	0	0	0
2022/03/30	R214	05/05/2022	11.73	Put	Bond Future	19.3300	0.0193	18.4900	0.0185	(4.346)	0	0	0
2022/03/30	R214	05/05/2022			Bond Future	10.5109	68.6325	10.5210	68.5716	0.096	0.0000	0.0000	15,322
2022/03/30	R214	05/05/2022	11.75	Put	Bond Future	17.9500	0.0180	17.1400	0.0171	(4.513)	0	0	0
2022/03/30	R214	05/05/2022	11.74	Call	Bond Future	6,830.5000	6.8305	6,768.7900	6.7688	(0.903)	0	0	0
2022/03/30	R214	05/05/2022	11.73	Call	Bond Future	6,780.2400	6.7802	6,718.5100	6.7185	(0.910)	0	0	0
2022/03/30	R214	04/08/2022	10.98	Put	Bond Future	1,275.7100	1.2757	1,290.1500	1.2901	1.132	0	0	0
2022/03/30	R214	04/08/2022	10.99	Call	Bond Future	3,147.4500	3.1475	3,098.6100	3.0986	(1.552)	0	0	0
2022/03/30	R214	04/08/2022			Bond Future	10.6616	69.5164	10.6723	69.4534	0.101	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
2022/03/30	R214	04/08/2022	10.97	Call	Bond Future	3,072.9500	3.0730	3,024.5600	3.0246	(1.575)	0	0	0
2022/03/30	R214	04/08/2022	10.97	Put	Bond Future	1,294.8800	1.2949	1,309.5500	1.3096	1.133	0	0	0
2022/03/30	R214	04/08/2022	10.98	Call	Bond Future	3,110.1900	3.1102	3,061.5700	3.0616	(1.563)	0	0	0
2022/03/30	R214	04/08/2022	10.99	Put	Bond Future	1,256.6200	1.2566	1,270.8400	1.2708	1.132	0	0	0
2022/03/30	R214	03/11/2022	11.34	Call	Bond Future	4,467.8200	4.4678	4,416.7300	4.4167	(1.144)	0	0	0
2022/03/30	R214	03/11/2022	11.36	Put	Bond Future	1,363.4800	1.3635	1,377.7900	1.3778	1.050	0	0	0
2022/03/30	R214	03/11/2022			Bond Future	10.7885	67.2736	10.7998	67.2078	0.105	0.0000	0.0000	0
2022/03/30	R214	03/11/2022	11.34	Put	Bond Future	1,395.6900	1.3957	1,410.3200	1.4103	1.048	0	0	0
2022/03/30	R214	03/11/2022	11.35	Call	Bond Future	4,505.2600	4.5053	4,454.0100	4.4540	(1.138)	0	0	0
2022/03/30	R214	03/11/2022	11.35	Put	Bond Future	1,379.5000	1.3795	1,393.9700	1.3940	1.049	0	0	0
2022/03/30	R214	03/11/2022	11.36	Call	Bond Future	4,542.8100	4.5428	4,491.4000	4.4914	(1.132)	0	0	0
2022/03/30	R214	02/02/2023	11.07	Call	Bond Future	3,587.1700	3.5872	3,543.1300	3.5431	(1.228)	0	0	0
2022/03/30	R214	02/02/2023	11.07	Put	Bond Future	2,630.0300	2.6300	2,654.6000	2.6546	0.934	0	0	0
2022/03/30	R214	02/02/2023	11.08	Call	Bond Future	3,618.7100	3.6187	3,574.4800	3.5745	(1.222)	0	0	0
2022/03/30	R214	02/02/2023	11.08	Put	Bond Future	2,606.0500	2.6061	2,630.4300	2.6304	0.936	0	0	0
2022/03/30	R214	02/02/2023			Bond Future	10.8997	68.4373	10.9118	68.3687	0.111	0.0000	0.0000	0
2022/03/30	R214	02/02/2023	11.09	Call	Bond Future	3,650.6200	3.6506	3,606.2000	3.6062	(1.217)	0	0	0
2022/03/30	R214	02/02/2023	11.09	Put	Bond Future	2,582.5000	2.5825	2,606.6900	2.6067	0.937	0	0	0
2022/03/30	R248	05/05/2022	11.80	Call	Bond Future	9,126.2600	9.1263	9,047.0600	9.0471	(0.868)	0	0	0
2022/03/30	R248	05/05/2022	11.79	Put	Bond Future	17.0100	0.0170	16.1800	0.0162	(4.879)	0	0	0
2022/03/30	R248	05/05/2022	11.79	Call	Bond Future	9,064.0600	9.0641	8,984.8300	8.9848	(0.874)	0	0	0
2022/03/30	R248	05/05/2022			Bond Future	10.4897	86.2620	10.4999	86.1836	0.097	0.0000	0.0000	193,475
2022/03/30	R248	05/05/2022	11.81	Put	Bond Future	15.6200	0.0156	14.8400	0.0148	(4.994)	0	0	0
2022/03/30	R248	05/05/2022	11.81	Call	Bond Future	9,188.4100	9.1884	9,109.2300	9.1092	(0.862)	0	0	0
2022/03/30	R248	05/05/2022	11.80	Put	Bond Future	16.3000	0.0163	15.5000	0.0155	(4.908)	0	0	0
2022/03/30	R248	04/08/2022	10.98	Call	Bond Future	4,029.5600	4.0296	3,966.3600	3.9664	(1.568)	0	0	0
2022/03/30	R248	04/08/2022	10.98	Put	Bond Future	1,532.6300	1.5326	1,550.7100	1.5507	1.180	0	0	0
2022/03/30	R248	04/08/2022	10.99	Call	Bond Future	4,077.2700	4.0773	4,013.7900	4.0138	(1.557)	0	0	0
2022/03/30	R248	04/08/2022	10.99	Put	Bond Future	1,509.3300	1.5093	1,527.1300	1.5271	1.179	0	0	0
2022/03/30	R248	04/08/2022	10.20	Call	Bond Future	1,069.9300	1.0699	1,038.0400	1.0380	(2.981)	0	0	1,700
2022/03/30	R248	04/08/2022	10.40	Put	Bond Future	3,469.7300	3.4697	3,509.7500	3.5098	1.153	0	0	0
2022/03/30	R248	04/08/2022			Bond Future	10.6378	87.3732	10.6487	87.2919	0.102	0.0000	0.0000	6,533
2022/03/30	R248	04/08/2022	11.00	Call	Bond Future	4,125.3900	4.1254	4,061.6200	4.0616	(1.546)	0	0	0
2022/03/30	R248	04/08/2022	11.00	Put	Bond Future	1,486.5400	1.4865	1,504.0500	1.5041	1.178	0	0	0
2022/03/30	R248	04/08/2022	10.90	Call	Bond Future	3,654.4100	3.6544	3,593.6100	3.5936	(1.664)	0	0	1,700
2022/03/30	R248	04/08/2022	10.90	Put	Bond Future	1,729.5100	1.7295	1,749.9900	1.7500	1.184	0	0	0
2022/03/30	R248	04/08/2022	9.70	Call	Bond Future	294.4200	0.2944	281.5300	0.2815	(4.378)	0	0	0
2022/03/30	R248	04/08/2022	9.70	Put	Bond Future	7,862.7400	7.8627	7,931.1300	7.9311	0.870	0	0	0
2022/03/30	R248	04/08/2022	10.20	Put	Bond Future	4,463.9700	4.4640	4,513.3600	4.5134	1.106	0	0	0
2022/03/30	R248	04/08/2022	10.40	Call	Bond Future	1,655.0400	1.6550	1,613.7800	1.6138	(2.493)	0	0	0
2022/03/30	R248	03/11/2022	11.32	Call	Bond Future	5,717.6500	5.7176	5,652.0000	5.6520	(1.148)	0	0	0
2022/03/30	R248	03/11/2022	11.30	Put	Bond Future	1,831.2900	1.8313	1,850.5500	1.8506	1.052	0	0	0
2022/03/30	R248	03/11/2022	11.31	Put	Bond Future	1,811.6000	1.8116	1,830.6500	1.8306	1.052	0	0	0
2022/03/30	R248	03/11/2022			Bond Future	10.7622	84.2609	10.7737	84.1764	0.107	0.0000	0.0000	0
2022/03/30	R248	03/11/2022	11.32	Put	Bond Future	1,791.8900	1.7919	1,810.7400	1.8107	1.052	0	0	0
2022/03/30	R248	03/11/2022	11.30	Call	Bond Future	5,621.9500	5.6220	5,556.7100	5.5567	(1.160)	0	0	0
2022/03/30	R248	03/11/2022	11.31	Call	Bond Future	5,669.8600	5.6699	5,604.4100	5.6044	(1.154)	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
2022/03/30	R248	02/02/2023	11.08	Call	Bond Future	4,646.7200	4.6467	4,589.2900	4.5893	(1.236)	0	0	0
2022/03/30	R248	02/02/2023	11.08	Put	Bond Future	3,164.3900	3.1644	3,195.1300	3.1951	0.971	0	0	0
2022/03/30	R248	02/02/2023			Bond Future	10.8711	85.7188	10.8834	85.6306	0.113	0.0000	0.0000	0
2022/03/30	R248	02/02/2023	11.06	Call	Bond Future	4,566.2400	4.5662	4,509.3100	4.5093	(1.247)	0	0	0
2022/03/30	R248	02/02/2023	11.06	Put	Bond Future	3,223.8300	3.2238	3,255.0700	3.2551	0.969	0	0	0
2022/03/30	R248	02/02/2023	11.07	Call	Bond Future	4,606.4100	4.6064	4,549.2400	4.5492	(1.241)	0	0	0
2022/03/30	R248	02/02/2023	11.07	Put	Bond Future	3,193.9800	3.1940	3,224.9800	3.2250	0.971	0	0	0

**Total**

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