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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/03/2022 TO 08/03/2022

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
2022/03/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	2025	05/05/2022		Bond Future	160.0107	160.0107	159.9703	159.9703	(0.025)	0.0000	0.0000	5,571
2022/03/08	2025	04/08/2022		Bond Future	160.5973	160.5973	160.5766	160.5766	(0.013)	0.0000	0.0000	1,130
2022/03/08	2025	03/11/2022		Bond Future	162.9330	162.9330	162.9396	162.9396	0.004	0.0000	0.0000	0
2022/03/08	2025	02/02/2023		Bond Future	163.8820	163.8820	163.8762	163.8762	(0.004)	0.0000	0.0000	0
2022/03/08	2029	05/05/2022		Bond Future	118.4401	118.4401	118.1539	118.1539	(0.242)	0.0000	0.0000	2,745
2022/03/08	2029	04/08/2022		Bond Future	120.0737	120.0737	119.7985	119.7985	(0.229)	0.0000	0.0000	1,844
2022/03/08	2029	03/11/2022		Bond Future	120.5886	120.5886	120.3299	120.3299	(0.215)	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
2022/03/08	2029	02/02/2023			Bond Future	122.5198	122.5198	122.2478	122.2478	(0.222)	0.0000	0.0000	0
2022/03/08	2030	05/05/2022	8.14	Call	Bond Future	0.4300	0.0004	0.0400	0.0000	(90.698)	0	0	1,800
2022/03/08	2030	05/05/2022	8.14	Put	Bond Future	10,169.1400	10.1691	11,728.1100	11.7281	15.330	0	0	0
2022/03/08	2030	05/05/2022	8.47	Call	Bond Future	2.8000	0.0028	0.3600	0.0004	(87.143)	0	0	1,073
2022/03/08	2030	05/05/2022	10.21	Call	Bond Future	1,726.3600	1.7264	945.2800	0.9453	(45.244)	0	0	0
2022/03/08	2030	05/05/2022	10.21	Put	Bond Future	1,064.2600	1.0643	1,842.5400	1.8425	73.129	0	0	0
2022/03/08	2030	05/05/2022	9.95	Call	Bond Future	1,047.8400	1.0478	499.9000	0.4999	(52.292)	0	0	0
2022/03/08	2030	05/05/2022	9.65	Put	Bond Future	2,619.2500	2.6193	3,871.8700	3.8719	47.824	0	0	5,000
2022/03/08	2030	05/05/2022	8.81	Put	Bond Future	6,507.2900	6.5073	8,050.4700	8.0505	23.715	0	0	0
2022/03/08	2030	05/05/2022	8.89	Put	Bond Future	6,089.2700	6.0893	7,624.9200	7.6249	25.219	0	0	0
2022/03/08	2030	05/05/2022	9.15	Call	Bond Future	96.2400	0.0962	25.6300	0.0256	(73.369)	0	0	7,500
2022/03/08	2030	05/05/2022	9.15	Put	Bond Future	4,781.5500	4.7815	6,270.3000	6.2703	31.135	0	0	0
2022/03/08	2030	05/05/2022			Bond Future	10.0744	91.2079	10.3959	89.6486	3.191	0.0000	0.0000	73,231
2022/03/08	2030	05/05/2022	7.73	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	200
2022/03/08	2030	05/05/2022	7.73	Put	Bond Future	12,510.0700	12.5101	14,069.4000	14.0694	12.465	0	0	0
2022/03/08	2030	05/05/2022	8.47	Put	Bond Future	8,336.2900	8.3363	9,893.2100	9.8932	18.676	0	0	0
2022/03/08	2030	05/05/2022	11.04	Call	Bond Future	4,771.8300	4.7718	3,434.8600	3.4349	(28.018)	0	0	0
2022/03/08	2030	05/05/2022	11.04	Put	Bond Future	192.4500	0.1925	414.8400	0.4148	115.557	0	0	1,800
2022/03/08	2030	05/05/2022	9.95	Put	Bond Future	1,660.5600	1.6606	2,671.9800	2.6720	60.908	0	0	1,073
2022/03/08	2030	05/05/2022	10.19	Call	Bond Future	1,667.8400	1.6678	904.5200	0.9045	(45.767)	0	0	0
2022/03/08	2030	05/05/2022	10.19	Put	Bond Future	1,102.9700	1.1030	1,899.0100	1.8990	72.172	0	0	0
2022/03/08	2030	05/05/2022	10.20	Call	Bond Future	1,696.9700	1.6970	924.7600	0.9248	(45.505)	0	0	0
2022/03/08	2030	05/05/2022	10.20	Put	Bond Future	1,083.4700	1.0835	1,870.6200	1.8706	72.651	0	0	200
2022/03/08	2030	05/05/2022	9.35	Call	Bond Future	203.1700	0.2032	64.2500	0.0642	(68.376)	0	0	0
2022/03/08	2030	05/05/2022	9.35	Put	Bond Future	3,848.6100	3.8486	5,269.0500	5.2690	36.908	0	0	1,073
2022/03/08	2030	05/05/2022	9.60	Call	Bond Future	441.0800	0.4411	167.9600	0.1680	(61.921)	0	0	0
2022/03/08	2030	05/05/2022	9.60	Put	Bond Future	2,807.2400	2.8072	4,093.4800	4.0935	45.819	0	0	5,000
2022/03/08	2030	05/05/2022	9.65	Call	Bond Future	506.2500	0.5063	199.5100	0.1995	(60.591)	0	0	0
2022/03/08	2030	05/05/2022	8.81	Call	Bond Future	19.9600	0.0200	3.7800	0.0038	(81.062)	0	0	200
2022/03/08	2030	05/05/2022	8.89	Call	Bond Future	29.8700	0.0299	6.1600	0.0062	(79.377)	0	0	1,800
2022/03/08	2030	04/08/2022	9.56	Call	Bond Future	684.9300	0.6849	371.6000	0.3716	(45.746)	0	0	0
2022/03/08	2030	04/08/2022	9.56	Put	Bond Future	4,262.7800	4.2628	5,518.5400	5.5185	29.459	0	0	0
2022/03/08	2030	04/08/2022	10.95	Call	Bond Future	4,038.6000	4.0386	2,982.4700	2.9825	(26.151)	0	0	0
2022/03/08	2030	04/08/2022	10.95	Put	Bond Future	1,018.1600	1.0182	1,531.1200	1.5311	50.381	0	0	800
2022/03/08	2030	04/08/2022			Bond Future	10.2973	88.4375	10.6327	86.8684	3.258	0.0000	0.0000	25,263
2022/03/08	2030	04/08/2022	9.05	Call	Bond Future	232.7200	0.2327	106.4500	0.1064	(54.258)	0	0	800
2022/03/08	2030	04/08/2022	9.05	Put	Bond Future	6,393.9300	6.3939	7,836.7500	7.8367	22.565	0	0	0
2022/03/08	2030	04/08/2022	9.54	Call	Bond Future	660.4900	0.6605	356.2500	0.3563	(46.063)	0	0	0
2022/03/08	2030	04/08/2022	9.54	Put	Bond Future	4,337.9500	4.3380	5,602.8000	5.6028	29.158	0	0	0
2022/03/08	2030	04/08/2022	9.55	Call	Bond Future	672.6300	0.6726	363.8700	0.3639	(45.903)	0	0	0
2022/03/08	2030	04/08/2022	9.55	Put	Bond Future	4,300.2700	4.3003	5,560.6000	5.5606	29.308	0	0	0
2022/03/08	2030	04/08/2022	8.30	Call	Bond Future	34.5700	0.0346	12.4800	0.0125	(63.899)	0	0	800
2022/03/08	2030	04/08/2022	8.30	Put	Bond Future	10,164.2800	10.1643	11,711.2800	11.7113	15.220	0	0	0
2022/03/08	2030	03/11/2022	10.10	Call	Bond Future	1,661.3900	1.6614	1,108.9300	1.1089	(33.253)	0	0	0
2022/03/08	2030	03/11/2022	10.10	Put	Bond Future	3,513.0500	3.5131	4,537.1100	4.5371	29.150	0	0	0
2022/03/08	2030	03/11/2022			Bond Future	10.4993	89.7054	10.8478	88.1288	3.319	0.0000	0.0000	0
2022/03/08	2030	03/11/2022	10.09	Call	Bond Future	1,642.3800	1.6424	1,094.4800	1.0945	(33.360)	0	0	0

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2022/03/08	2030	03/11/2022	10.09	Put	Bond Future	3,541.0500	3.5411	4,569.6700	4.5697	29.048	0	0	0
2022/03/08	2030	03/11/2022	10.08	Call	Bond Future	1,623.7900	1.6238	1,080.4100	1.0804	(33.464)	0	0	0
2022/03/08	2030	03/11/2022	10.08	Put	Bond Future	3,569.5000	3.5695	4,602.6400	4.6026	28.944	0	0	0
2022/03/08	2030	02/02/2023	10.01	Put	Bond Future	4,624.1400	4.6241	5,743.4100	5.7434	24.205	0	0	0
2022/03/08	2030	02/02/2023	9.94	Put	Bond Future	4,836.3000	4.8363	5,982.5000	5.9825	23.700	0	0	102
2022/03/08	2030	02/02/2023	9.99	Call	Bond Future	1,485.2700	1.4853	1,004.0200	1.0040	(32.402)	0	0	0
2022/03/08	2030	02/02/2023	10.00	Call	Bond Future	1,501.5000	1.5015	1,016.3800	1.0164	(32.309)	0	0	0
2022/03/08	2030	02/02/2023	9.20	Call	Bond Future	534.7400	0.5347	318.7000	0.3187	(40.401)	0	0	0
2022/03/08	2030	02/02/2023	9.20	Put	Bond Future	7,485.1800	7.4852	8,877.4000	8.8774	18.600	0	0	0
2022/03/08	2030	02/02/2023	9.66	Call	Bond Future	1,008.7200	1.0087	649.5300	0.6495	(35.608)	0	0	0
2022/03/08	2030	02/02/2023	9.66	Put	Bond Future	5,751.2500	5.7513	7,000.3200	7.0003	21.718	0	0	102
2022/03/08	2030	02/02/2023	9.80	Call	Bond Future	1,197.1200	1.1971	787.5700	0.7876	(34.211)	0	0	0
2022/03/08	2030	02/02/2023	8.81	Put	Bond Future	9,181.3000	9.1813	10,655.7700	10.6558	16.059	0	0	0
2022/03/08	2030	02/02/2023			Bond Future	10.6971	87.1190	11.0652	85.5107	3.441	0.0000	0.0000	0
2022/03/08	2030	02/02/2023	10.01	Call	Bond Future	1,517.8400	1.5178	1,028.8500	1.0289	(32.216)	0	0	0
2022/03/08	2030	02/02/2023	9.94	Call	Bond Future	1,405.7200	1.4057	943.6600	0.9437	(32.870)	0	0	0
2022/03/08	2030	02/02/2023	9.99	Put	Bond Future	4,684.0700	4.6841	5,811.0800	5.8111	24.060	0	0	0
2022/03/08	2030	02/02/2023	10.00	Put	Bond Future	4,654.0400	4.6540	5,777.1800	5.7772	24.133	0	0	0
2022/03/08	2030	02/02/2023	9.80	Put	Bond Future	5,280.6900	5.2807	6,479.4000	6.4794	22.700	0	0	0
2022/03/08	2030	02/02/2023	8.81	Call	Bond Future	306.3100	0.3063	172.5200	0.1725	(43.678)	0	0	102
2022/03/08	2032	05/05/2022	10.29	Put	Bond Future	1,997.5700	1.9976	3,185.7400	3.1857	59.481	0	0	0
2022/03/08	2032	05/05/2022	11.18	Call	Bond Future	4,181.3500	4.1813	2,818.7100	2.8187	(32.589)	0	0	0
2022/03/08	2032	05/05/2022	11.18	Put	Bond Future	367.0200	0.3670	748.2700	0.7483	103.877	0	0	780
2022/03/08	2032	05/05/2022	10.98	Call	Bond Future	3,334.2300	3.3342	2,115.6000	2.1156	(36.549)	0	0	0
2022/03/08	2032	05/05/2022	10.98	Put	Bond Future	566.4500	0.5665	1,091.7100	1.0917	92.728	0	0	993
2022/03/08	2032	05/05/2022	11.02	Put	Bond Future	521.4800	0.5215	1,015.8000	1.0158	94.792	0	0	0
2022/03/08	2032	05/05/2022	11.03	Call	Bond Future	3,541.4100	3.5414	2,284.1900	2.2842	(35.501)	0	0	0
2022/03/08	2032	05/05/2022	11.03	Put	Bond Future	510.3300	0.5103	997.0000	0.9970	95.364	0	0	0
2022/03/08	2032	05/05/2022			Bond Future	10.4669	87.4252	10.7876	85.6813	3.064	0.0000	0.0000	140,700
2022/03/08	2032	05/05/2022	9.58	Call	Bond Future	102.5700	0.1026	25.7100	0.0257	(74.934)	0	0	780
2022/03/08	2032	05/05/2022	9.58	Put	Bond Future	5,181.6500	5.1816	6,848.6800	6.8487	32.172	0	0	0
2022/03/08	2032	05/05/2022	10.18	Call	Bond Future	778.5200	0.7785	327.7600	0.3278	(57.900)	0	0	780
2022/03/08	2032	05/05/2022	10.18	Put	Bond Future	2,379.4100	2.3794	3,672.5400	3.6725	54.347	0	0	0
2022/03/08	2032	05/05/2022	10.29	Call	Bond Future	1,015.1800	1.0152	459.4600	0.4595	(54.741)	0	0	993
2022/03/08	2032	05/05/2022	11.04	Call	Bond Future	3,583.0800	3.5831	2,318.3200	2.3183	(35.298)	0	0	0
2022/03/08	2032	05/05/2022	11.04	Put	Bond Future	499.4800	0.4995	978.6100	0.9786	95.926	0	0	0
2022/03/08	2032	05/05/2022	11.02	Call	Bond Future	3,499.9900	3.5000	2,250.4200	2.2504	(35.702)	0	0	0
2022/03/08	2032	04/08/2022	10.22	Call	Bond Future	1,187.7800	1.1878	684.8500	0.6848	(42.342)	0	0	0
2022/03/08	2032	04/08/2022	9.72	Call	Bond Future	444.4100	0.4444	215.8500	0.2159	(51.430)	0	0	800
2022/03/08	2032	04/08/2022	9.72	Put	Bond Future	5,724.6300	5.7246	7,252.6700	7.2527	26.692	0	0	0
2022/03/08	2032	04/08/2022	10.20	Put	Bond Future	3,703.9600	3.7040	4,970.1600	4.9702	34.185	0	0	0
2022/03/08	2032	04/08/2022	10.21	Put	Bond Future	3,667.5600	3.6676	4,927.5000	4.9275	34.354	0	0	0
2022/03/08	2032	04/08/2022	8.97	Call	Bond Future	54.3100	0.0543	19.0500	0.0191	(64.924)	0	0	800
2022/03/08	2032	04/08/2022	8.97	Put	Bond Future	9,819.9800	9.8200	11,541.3200	11.5413	17.529	0	0	0
2022/03/08	2032	04/08/2022			Bond Future	10.6682	88.6099	11.0011	86.8533	3.120	0.0000	0.0000	2,140
2022/03/08	2032	04/08/2022	10.22	Put	Bond Future	3,631.4000	3.6314	4,885.0700	4.8851	34.523	0	0	0
2022/03/08	2032	04/08/2022	11.60	Call	Bond Future	5,591.5100	5.5915	4,272.3800	4.2724	(23.592)	0	0	0

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2022/03/08	2032	04/08/2022	11.60	Put	Bond Future	793.7400	0.7937	1,231.2100	1.2312	55.115	0	0	800
2022/03/08	2032	04/08/2022	11.89	Call	Bond Future	6,782.0500	6.7821	5,355.5600	5.3556	(21.033)	0	0	0
2022/03/08	2032	04/08/2022	11.89	Put	Bond Future	565.0300	0.5650	895.1400	0.8951	58.423	0	0	0
2022/03/08	2032	04/08/2022	10.20	Call	Bond Future	1,149.1500	1.1492	658.7500	0.6588	(42.675)	0	0	0
2022/03/08	2032	04/08/2022	10.21	Call	Bond Future	1,168.3700	1.1684	671.7100	0.6717	(42.509)	0	0	0
2022/03/08	2032	03/11/2022	10.56	Put	Bond Future	3,647.9200	3.6479	4,744.2600	4.7443	30.054	0	0	180
2022/03/08	2032	03/11/2022	10.11	Put	Bond Future	5,196.6700	5.1967	6,522.2900	6.5223	25.509	0	0	454
2022/03/08	2032	03/11/2022	10.16	Call	Bond Future	1,254.4200	1.2544	788.9500	0.7889	(37.106)	0	0	0
2022/03/08	2032	03/11/2022	10.16	Put	Bond Future	5,004.4700	5.0045	6,306.0800	6.3061	26.009	0	0	180
2022/03/08	2032	03/11/2022	9.31	Put	Bond Future	8,875.2500	8.8752	10,506.1800	10.5062	18.376	0	0	0
2022/03/08	2032	03/11/2022	9.36	Call	Bond Future	310.4300	0.3104	160.6800	0.1607	(48.240)	0	0	454
2022/03/08	2032	03/11/2022	9.36	Put	Bond Future	8,613.3300	8.6133	10,230.6600	10.2307	18.777	0	0	0
2022/03/08	2032	03/11/2022	9.92	Call	Bond Future	0.0000	0.0000	529.6700	0.5297	100.000	0	0	750
2022/03/08	2032	03/11/2022	9.92	Put	Bond Future	0.0000	0.0000	7,381.2700	7.3813	100.000	0	0	0
2022/03/08	2032	03/11/2022			Bond Future	10.8609	85.7284	11.2056	83.9614	3.174	0.0000	0.0000	0
2022/03/08	2032	03/11/2022	12.30	Call	Bond Future	0.0000	0.0000	6,495.8200	6.4958	100.000	0	0	0
2022/03/08	2032	03/11/2022	12.30	Put	Bond Future	0.0000	0.0000	1,201.5700	1.2016	100.000	0	0	750
2022/03/08	2032	03/11/2022	10.56	Call	Bond Future	2,064.4000	2.0644	1,393.6600	1.3937	(32.491)	0	0	0
2022/03/08	2032	03/11/2022	10.66	Call	Bond Future	2,310.3100	2.3103	1,585.9900	1.5860	(31.352)	0	0	0
2022/03/08	2032	03/11/2022	10.66	Put	Bond Future	3,363.1900	3.3632	4,405.9500	4.4060	31.005	0	0	0
2022/03/08	2032	03/11/2022	10.67	Call	Bond Future	0.0000	0.0000	1,606.1700	1.6062	100.000	0	0	750
2022/03/08	2032	03/11/2022	10.67	Put	Bond Future	0.0000	0.0000	4,373.3100	4.3733	100.000	0	0	0
2022/03/08	2032	03/11/2022	10.11	Call	Bond Future	1,170.7800	1.1708	729.3200	0.7293	(37.706)	0	0	0
2022/03/08	2032	03/11/2022	10.49	Call	Bond Future	1,901.6800	1.9017	1,268.3200	1.2683	(33.305)	0	0	0
2022/03/08	2032	03/11/2022	10.49	Put	Bond Future	3,859.2300	3.8592	4,992.9500	4.9930	29.377	0	0	454
2022/03/08	2032	03/11/2022	9.31	Call	Bond Future	277.6800	0.2777	141.5300	0.1415	(49.031)	0	0	180
2022/03/08	2032	02/02/2023	10.40	Call	Bond Future	1,731.8500	1.7319	1,172.1900	1.1722	(32.316)	0	0	0
2022/03/08	2032	02/02/2023	10.40	Put	Bond Future	5,079.4200	5.0794	6,321.5200	6.3215	24.454	0	0	0
2022/03/08	2032	02/02/2023	10.50	Call	Bond Future	1,927.3100	1.9273	1,322.3100	1.3223	(31.391)	0	0	0
2022/03/08	2032	02/02/2023	10.50	Put	Bond Future	4,744.8000	4.7448	5,941.5600	5.9416	25.223	0	0	454
2022/03/08	2032	02/02/2023	10.67	Call	Bond Future	0.0000	0.0000	1,602.1300	1.6021	100.000	0	0	750
2022/03/08	2032	02/02/2023	10.67	Put	Bond Future	0.0000	0.0000	5,329.9500	5.3300	100.000	0	0	0
2022/03/08	2032	02/02/2023	9.92	Call	Bond Future	0.0000	0.0000	603.0800	0.6031	100.000	0	0	750
2022/03/08	2032	02/02/2023	9.92	Put	Bond Future	0.0000	0.0000	8,356.8500	8.3568	100.000	0	0	0
2022/03/08	2032	02/02/2023			Bond Future	11.0454	87.0858	11.4070	85.2841	3.274	0.0000	0.0000	0
2022/03/08	2032	02/02/2023	12.75	Call	Bond Future	0.0000	0.0000	7,518.3200	7.5183	100.000	0	0	0
2022/03/08	2032	02/02/2023	12.75	Put	Bond Future	0.0000	0.0000	1,260.8600	1.2609	100.000	0	0	750
2022/03/08	2032	02/02/2023	10.16	Call	Bond Future	1,312.1500	1.3122	857.5300	0.8575	(34.647)	0	0	0
2022/03/08	2032	02/02/2023	10.16	Put	Bond Future	5,949.3800	5.9494	7,296.5200	7.2965	22.643	0	0	454
2022/03/08	2032	02/02/2023	10.38	Call	Bond Future	1,694.1800	1.6942	1,143.5000	1.1435	(32.504)	0	0	0
2022/03/08	2032	02/02/2023	10.38	Put	Bond Future	5,148.2700	5.1483	6,399.3500	6.3993	24.301	0	0	0
2022/03/08	2032	02/02/2023	10.39	Call	Bond Future	1,713.1100	1.7131	1,157.9200	1.1579	(32.408)	0	0	0
2022/03/08	2032	02/02/2023	10.39	Put	Bond Future	5,113.9200	5.1139	6,360.4900	6.3605	24.376	0	0	0
2022/03/08	2032	02/02/2023	9.31	Call	Bond Future	375.8000	0.3758	211.1300	0.2111	(43.819)	0	0	454
2022/03/08	2032	02/02/2023	9.31	Put	Bond Future	9,786.4200	9.7864	11,423.5100	11.4235	16.728	0	0	0
2022/03/08	2033	05/05/2022			Bond Future	113.6660	113.6660	113.6896	113.6896	0.021	0.0000	0.0000	2,766
2022/03/08	2033	04/08/2022			Bond Future	115.2335	115.2335	115.2720	115.2720	0.033	0.0000	0.0000	4,967

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
2022/03/08	2033	03/11/2022			Bond Future	115.5964	115.5964	115.6549	115.6549	0.051	0.0000	0.0000	0
2022/03/08	2033	02/02/2023			Bond Future	117.4474	117.4474	117.4982	117.4982	0.043	0.0000	0.0000	0
2022/03/08	2037	05/05/2022	11.82	Call	Bond Future	4,988.4000	4.9884	3,609.3500	3.6094	(27.645)	0	0	0
2022/03/08	2037	05/05/2022	11.83	Call	Bond Future	5,036.9900	5.0370	3,652.3800	3.6524	(27.489)	0	0	0
2022/03/08	2037	05/05/2022	11.84	Put	Bond Future	362.2300	0.3622	677.5000	0.6775	87.036	0	0	0
2022/03/08	2037	05/05/2022			Bond Future	11.0437	83.9929	11.3231	82.2875	2.530	0.0000	0.0000	85,070
2022/03/08	2037	05/05/2022	11.82	Put	Bond Future	378.5400	0.3785	704.8500	0.7048	86.202	0	0	0
2022/03/08	2037	05/05/2022	11.83	Put	Bond Future	370.3100	0.3703	691.0600	0.6911	86.617	0	0	0
2022/03/08	2037	05/05/2022	11.84	Call	Bond Future	5,085.6700	5.0857	3,695.5800	3.6956	(27.333)	0	0	0
2022/03/08	2037	04/08/2022	11.95	Call	Bond Future	5,384.6400	5.3846	4,184.6600	4.1847	(22.285)	0	0	0
2022/03/08	2037	04/08/2022	11.95	Put	Bond Future	1,246.4400	1.2464	1,764.4800	1.7645	41.562	0	0	1,050
2022/03/08	2037	04/08/2022	10.91	Put	Bond Future	3,714.0100	3.7140	4,835.3700	4.8354	30.193	0	0	0
2022/03/08	2037	04/08/2022	10.89	Call	Bond Future	1,655.4300	1.6554	1,071.4100	1.0714	(35.279)	0	0	0
2022/03/08	2037	04/08/2022	10.89	Put	Bond Future	3,789.6700	3.7897	4,923.6700	4.9237	29.923	0	0	0
2022/03/08	2037	04/08/2022	10.90	Call	Bond Future	1,680.2500	1.6803	1,089.9100	1.0899	(35.134)	0	0	0
2022/03/08	2037	04/08/2022			Bond Future	11.2369	80.8743	11.5262	79.1563	2.574	0.0000	0.0000	52,420
2022/03/08	2037	04/08/2022	10.91	Call	Bond Future	1,705.0800	1.7051	1,108.4200	1.1084	(34.993)	0	0	0
2022/03/08	2037	04/08/2022	11.21	Call	Bond Future	2,568.1200	2.5681	1,778.3600	1.7784	(30.752)	0	0	1,050
2022/03/08	2037	04/08/2022	11.21	Put	Bond Future	2,730.5800	2.7306	3,658.8400	3.6588	33.995	0	0	0
2022/03/08	2037	04/08/2022	11.42	Call	Bond Future	3,288.8400	3.2888	2,368.4700	2.3685	(27.985)	0	0	0
2022/03/08	2037	04/08/2022	11.42	Put	Bond Future	2,194.9200	2.1949	2,992.5700	2.9926	36.341	0	0	50
2022/03/08	2037	04/08/2022	10.10	Call	Bond Future	341.9600	0.3420	175.1400	0.1751	(48.783)	0	0	50
2022/03/08	2037	04/08/2022	10.10	Put	Bond Future	7,657.7500	7.6577	9,208.9500	9.2089	20.257	0	0	0
2022/03/08	2037	04/08/2022	10.90	Put	Bond Future	3,751.8000	3.7518	4,879.4800	4.8795	30.057	0	0	50
2022/03/08	2037	03/11/2022	11.32	Call	Bond Future	2,969.3100	2.9693	2,184.0900	2.1841	(26.445)	0	0	0
2022/03/08	2037	03/11/2022	11.30	Put	Bond Future	3,562.4300	3.5624	4,516.4900	4.5165	26.781	0	0	0
2022/03/08	2037	03/11/2022	11.31	Call	Bond Future	2,938.9000	2.9389	2,158.8700	2.1589	(26.542)	0	0	0
2022/03/08	2037	03/11/2022	11.31	Put	Bond Future	3,533.0900	3.5331	4,481.9500	4.4819	26.856	0	0	0
2022/03/08	2037	03/11/2022			Bond Future	11.4103	82.0343	11.7085	80.3054	2.613	0.0000	0.0000	0
2022/03/08	2037	03/11/2022	11.32	Put	Bond Future	3,503.9600	3.5040	4,447.6300	4.4476	26.932	0	0	0
2022/03/08	2037	03/11/2022	11.30	Call	Bond Future	2,908.6300	2.9086	2,133.8000	2.1338	(26.639)	0	0	0
2022/03/08	2037	02/02/2023	11.03	Call	Bond Future	2,264.0900	2.2641	1,649.1000	1.6491	(27.163)	0	0	0
2022/03/08	2037	02/02/2023	11.03	Put	Bond Future	5,522.5600	5.5226	6,670.1600	6.6702	20.780	0	0	0
2022/03/08	2037	02/02/2023	11.04	Call	Bond Future	2,287.2400	2.2872	1,667.7900	1.6678	(27.083)	0	0	0
2022/03/08	2037	02/02/2023	11.04	Put	Bond Future	5,484.6700	5.4847	6,627.8100	6.6278	20.842	0	0	0
2022/03/08	2037	02/02/2023			Bond Future	11.5796	79.0769	11.8911	77.3143	2.690	0.0000	0.0000	0
2022/03/08	2037	02/02/2023	11.05	Call	Bond Future	2,310.5300	2.3105	1,686.6000	1.6866	(27.004)	0	0	0
2022/03/08	2037	02/02/2023	11.05	Put	Bond Future	5,446.9900	5.4470	6,585.6500	6.5857	20.904	0	0	0
2022/03/08	2038	05/05/2022			Bond Future	130.5203	130.5203	129.5479	129.5479	(0.745)	0.0000	0.0000	4,184
2022/03/08	2038	04/08/2022			Bond Future	130.4978	130.4978	129.5283	129.5283	(0.743)	0.0000	0.0000	2,669
2022/03/08	2038	03/11/2022			Bond Future	132.3962	132.3962	131.4347	131.4347	(0.726)	0.0000	0.0000	0
2022/03/08	2038	02/02/2023			Bond Future	132.6492	132.6492	131.6623	131.6623	(0.744)	0.0000	0.0000	0
2022/03/08	2040	05/05/2022	10.57	Call	Bond Future	411.6900	0.4117	171.0700	0.1711	(58.447)	0	0	1,200
2022/03/08	2040	05/05/2022	10.57	Put	Bond Future	4,517.8200	4.5178	6,036.3300	6.0363	33.612	0	0	0
2022/03/08	2040	05/05/2022	11.91	Put	Bond Future	456.6600	0.4567	814.4200	0.8144	78.343	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
2022/03/08	2040	05/05/2022	11.92	Call	Bond Future	5,234.3800	5.2344	3,827.1300	3.8271	(26.885)	0	0	0
2022/03/08	2040	05/05/2022	11.92	Put	Bond Future	447.0200	0.4470	798.9000	0.7989	78.717	0	0	0
2022/03/08	2040	05/05/2022	13.04	Call	Bond Future	11,149.0100	11.1490	9,424.8300	9.4248	(15.465)	0	0	0
2022/03/08	2040	05/05/2022	13.04	Put	Bond Future	28.3700	0.0284	63.3200	0.0633	123.194	0	0	1,200
2022/03/08	2040	05/05/2022			Bond Future	11.1651	85.8657	11.4343	84.1065	2.411	0.0000	0.0000	62,041
2022/03/08	2040	05/05/2022	9.82	Call	Bond Future	10.3100	0.0103	2.0600	0.0021	(80.019)	0	0	1,200
2022/03/08	2040	05/05/2022	9.82	Put	Bond Future	9,755.3600	9.7554	11,506.2400	11.5062	17.948	0	0	0
2022/03/08	2040	05/05/2022	11.90	Call	Bond Future	5,132.6300	5.1326	3,737.1800	3.7372	(27.188)	0	0	0
2022/03/08	2040	05/05/2022	11.90	Put	Bond Future	466.4100	0.4664	830.0900	0.8301	77.974	0	0	0
2022/03/08	2040	05/05/2022	11.91	Call	Bond Future	5,183.4900	5.1835	3,782.1200	3.7821	(27.035)	0	0	0
2022/03/08	2040	04/08/2022	11.05	Call	Bond Future	1,868.3800	1.8684	1,235.4000	1.2354	(33.879)	0	0	0
2022/03/08	2040	04/08/2022	11.05	Put	Bond Future	3,865.4500	3.8655	5,004.7100	5.0047	29.473	0	0	0
2022/03/08	2040	04/08/2022	12.24	Put	Bond Future	1,079.1600	1.0792	1,531.3300	1.5313	41.900	0	0	460
2022/03/08	2040	04/08/2022	9.70	Put	Bond Future	11,958.1400	11.9581	13,685.6600	13.6857	14.446	0	0	0
2022/03/08	2040	04/08/2022			Bond Future	11.3531	82.5221	11.6318	80.7499	2.456	0.0000	0.0000	42,532
2022/03/08	2040	04/08/2022	11.04	Call	Bond Future	1,841.1600	1.8412	1,214.8200	1.2148	(34.019)	0	0	0
2022/03/08	2040	04/08/2022	11.04	Put	Bond Future	3,905.4200	3.9054	5,051.3200	5.0513	29.341	0	0	0
2022/03/08	2040	04/08/2022	12.24	Call	Bond Future	6,513.1800	6.5132	5,193.1100	5.1931	(20.268)	0	0	0
2022/03/08	2040	04/08/2022	9.70	Call	Bond Future	78.6900	0.0787	33.9700	0.0340	(56.831)	0	0	460
2022/03/08	2040	04/08/2022	10.70	Call	Bond Future	1,048.4200	1.0484	637.8200	0.6378	(39.164)	0	0	460
2022/03/08	2040	04/08/2022	10.70	Put	Bond Future	5,447.9300	5.4479	6,809.5700	6.8096	24.994	0	0	0
2022/03/08	2040	04/08/2022	11.03	Call	Bond Future	1,814.1700	1.8142	1,194.4500	1.1944	(34.160)	0	0	0
2022/03/08	2040	04/08/2022	11.03	Put	Bond Future	3,945.7100	3.9457	5,098.2300	5.0982	29.209	0	0	0
2022/03/08	2040	03/11/2022	11.39	Call	Bond Future	3,105.2200	3.1052	2,309.5200	2.3095	(25.625)	0	0	0
2022/03/08	2040	03/11/2022	11.40	Call	Bond Future	3,137.4100	3.1374	2,336.4000	2.3364	(25.531)	0	0	0
2022/03/08	2040	03/11/2022	11.41	Put	Bond Future	3,878.8600	3.8789	4,856.2200	4.8562	25.197	0	0	0
2022/03/08	2040	03/11/2022			Bond Future	11.5215	83.7058	11.8089	81.9222	2.494	0.0000	0.0000	0
2022/03/08	2040	03/11/2022	11.39	Put	Bond Future	3,942.7900	3.9428	4,930.7500	4.9307	25.057	0	0	0
2022/03/08	2040	03/11/2022	11.40	Put	Bond Future	3,910.8400	3.9108	4,893.4900	4.8935	25.126	0	0	0
2022/03/08	2040	03/11/2022	11.41	Call	Bond Future	3,169.5000	3.1695	2,363.2000	2.3632	(25.439)	0	0	0
2022/03/08	2040	02/02/2023	11.12	Call	Bond Future	2,365.4400	2.3654	1,736.5900	1.7366	(26.585)	0	0	0
2022/03/08	2040	02/02/2023	11.12	Put	Bond Future	5,980.5200	5.9805	7,169.8900	7.1699	19.887	0	0	0
2022/03/08	2040	02/02/2023			Bond Future	11.6861	80.5247	11.9863	78.7065	2.568	0.0000	0.0000	0
2022/03/08	2040	02/02/2023	11.10	Call	Bond Future	2,316.5800	2.3166	1,697.0400	1.6970	(26.744)	0	0	0
2022/03/08	2040	02/02/2023	11.10	Put	Bond Future	6,063.9900	6.0640	7,262.6700	7.2627	19.767	0	0	0
2022/03/08	2040	02/02/2023	11.11	Call	Bond Future	2,340.8000	2.3408	1,716.6100	1.7166	(26.666)	0	0	0
2022/03/08	2040	02/02/2023	11.11	Put	Bond Future	6,022.0000	6.0220	7,216.0300	7.2160	19.828	0	0	0
2022/03/08	2044	05/05/2022	11.91	Call	Bond Future	5,045.2800	5.0453	3,651.7500	3.6518	(27.620)	0	0	0
2022/03/08	2044	05/05/2022	11.91	Put	Bond Future	512.1400	0.5121	900.9300	0.9009	75.915	0	0	0
2022/03/08	2044	05/05/2022	11.92	Call	Bond Future	5,095.9100	5.0959	3,696.2200	3.6962	(27.467)	0	0	0
2022/03/08	2044	05/05/2022	11.92	Put	Bond Future	501.6900	0.5017	884.3200	0.8843	76.268	0	0	0
2022/03/08	2044	05/05/2022			Bond Future	11.2040	82.5111	11.4734	80.7288	2.404	0.0000	0.0000	54,535
2022/03/08	2044	05/05/2022	11.93	Call	Bond Future	5,146.5500	5.1465	3,740.7600	3.7408	(27.315)	0	0	0
2022/03/08	2044	05/05/2022	11.93	Put	Bond Future	491.3400	0.4913	867.8700	0.8679	76.633	0	0	0
2022/03/08	2044	04/08/2022	11.08	Call	Bond Future	1,906.2000	1.9062	1,262.1300	1.2621	(33.788)	0	0	0
2022/03/08	2044	04/08/2022	11.08	Put	Bond Future	3,937.4400	3.9374	5,089.5300	5.0895	29.260	0	0	0
2022/03/08	2044	04/08/2022	11.09	Call	Bond Future	1,933.9900	1.9340	1,283.2000	1.2832	(33.650)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/08	2044	04/08/2022	11.09	Put	Bond Future	3,896.8100	3.8968	5,042.1800	5.0422	29.393	0	0	0
2022/03/08	2044	04/08/2022			Bond Future	11.3830	79.2473	11.6620	77.4511	2.451	0.0000	0.0000	21,707
2022/03/08	2044	04/08/2022	11.10	Call	Bond Future	1,962.1900	1.9622	1,304.6500	1.3047	(33.511)	0	0	0
2022/03/08	2044	04/08/2022	11.10	Put	Bond Future	3,856.6900	3.8567	4,995.3100	4.9953	29.523	0	0	0
2022/03/08	2044	03/11/2022	11.40	Put	Bond Future	4,051.9100	4.0519	5,057.1900	5.0572	24.810	0	0	0
2022/03/08	2044	03/11/2022	11.41	Call	Bond Future	3,157.2200	3.1572	2,348.6600	2.3487	(25.610)	0	0	0
2022/03/08	2044	03/11/2022	11.41	Put	Bond Future	4,018.8500	4.0188	5,018.7400	5.0187	24.880	0	0	0
2022/03/08	2044	03/11/2022			Bond Future	11.5432	80.3840	11.8308	78.5756	2.492	0.0000	0.0000	0
2022/03/08	2044	03/11/2022	11.39	Call	Bond Future	3,092.5300	3.0925	2,294.7600	2.2948	(25.797)	0	0	0
2022/03/08	2044	03/11/2022	11.39	Put	Bond Future	4,084.9500	4.0850	5,095.6300	5.0956	24.742	0	0	0
2022/03/08	2044	03/11/2022	11.40	Call	Bond Future	3,124.9300	3.1249	2,321.7600	2.3218	(25.702)	0	0	0
2022/03/08	2044	02/02/2023	11.14	Call	Bond Future	2,423.4000	2.4234	1,780.4900	1.7805	(26.529)	0	0	0
2022/03/08	2044	02/02/2023	11.14	Put	Bond Future	6,065.0000	6.0650	7,265.3200	7.2653	19.791	0	0	0
2022/03/08	2044	02/02/2023	11.15	Call	Bond Future	2,448.6200	2.4486	1,800.9500	1.8009	(26.450)	0	0	0
2022/03/08	2044	02/02/2023	11.15	Put	Bond Future	6,022.6200	6.0226	7,218.1800	7.2182	19.851	0	0	0
2022/03/08	2044	02/02/2023			Bond Future	11.6993	77.2756	11.9996	75.4324	2.566	0.0000	0.0000	0
2022/03/08	2044	02/02/2023	11.16	Call	Bond Future	2,473.9800	2.4740	1,821.5600	1.8216	(26.371)	0	0	0
2022/03/08	2044	02/02/2023	11.16	Put	Bond Future	5,980.4700	5.9805	7,171.2800	7.1713	19.912	0	0	0
2022/03/08	2046	05/05/2022			Bond Future	118.3088	118.3088	118.9397	118.9397	0.533	0.0000	0.0000	14,004
2022/03/08	2046	04/08/2022			Bond Future	119.9408	119.9408	120.5956	120.5956	0.546	0.0000	0.0000	2,969
2022/03/08	2046	03/11/2022			Bond Future	119.7507	119.7507	120.4356	120.4356	0.572	0.0000	0.0000	0
2022/03/08	2046	02/02/2023			Bond Future	121.6693	121.6693	122.3560	122.3560	0.564	0.0000	0.0000	0
2022/03/08	2050	05/05/2022			Bond Future	122.5902	122.5902	122.6161	122.6161	0.021	0.0000	0.0000	8,672
2022/03/08	2050	04/08/2022			Bond Future	122.2562	122.2562	122.2978	122.2978	0.034	0.0000	0.0000	1,194
2022/03/08	2050	03/11/2022			Bond Future	124.0345	124.0345	124.0977	124.0977	0.051	0.0000	0.0000	0
2022/03/08	2050	02/02/2023			Bond Future	123.9454	123.9454	124.0001	124.0001	0.044	0.0000	0.0000	0
2022/03/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	AL37	05/05/2022			Index Future	805.9530	805.9530	797.3190	797.3190	(1.071)	0.0000	0.0000	0
2022/03/08	AL37	04/08/2022			Index Future	816.7410	816.7410	808.0920	808.0920	(1.059)	0.0000	0.0000	0
2022/03/08	AL37	03/11/2022			Index Future	828.5270	828.5270	819.8920	819.8920	(1.042)	0.0000	0.0000	0
2022/03/08	AL37	02/02/2023			Index Future	841.5840	841.5840	832.7530	832.7530	(1.049)	0.0000	0.0000	0
2022/03/08	AL7T	05/05/2022			Index Future	919.7350	919.7350	903.1020	903.1020	(1.808)	0.0000	0.0000	0
2022/03/08	AL7T	04/08/2022			Index Future	932.0460	932.0460	915.3050	915.3050	(1.796)	0.0000	0.0000	0
2022/03/08	AL7T	03/11/2022			Index Future	945.4960	945.4960	928.6700	928.6700	(1.780)	0.0000	0.0000	0
2022/03/08	AL7T	02/02/2023			Index Future	960.3960	960.3960	943.2380	943.2380	(1.787)	0.0000	0.0000	0
2022/03/08	ALBI	05/05/2022			Index Future	816.5260	816.5260	801.8490	801.8490	(1.797)	0.0000	0.0000	129
2022/03/08	ALBI	04/08/2022			Index Future	827.4560	827.4560	812.6840	812.6840	(1.785)	0.0000	0.0000	90

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
2022/03/08	ALBI	03/11/2022			Index Future	839.3960	839.3960	824.5510	824.5510	(1.769)	0.0000	0.0000	0
2022/03/08	ALBI	02/02/2023			Index Future	852.6250	852.6250	837.4850	837.4850	(1.776)	0.0000	0.0000	0
2022/03/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C303	28/02/2033			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
2022/03/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/08	ES33	05/05/2022			Bond Future	11.8241	74.4787	12.0981	73.1338	2.317	0.0000	0.0000	87
2022/03/08	ES33	04/08/2022			Bond Future	12.0581	75.5059	12.3421	74.1517	2.355	0.0000	0.0000	263
2022/03/08	ES33	03/11/2022			Bond Future	12.2861	72.8226	12.5797	71.4611	2.389	0.0000	0.0000	0
2022/03/08	ES33	02/02/2023			Bond Future	12.5127	73.9919	12.8206	72.6029	2.461	0.0000	0.0000	0
2022/03/08	ES42	05/05/2022			Bond Future	12.2375	72.6508	12.5122	71.1175	2.245	0.0000	0.0000	1,190
2022/03/08	ES42	04/08/2022			Bond Future	12.4515	73.6543	12.7365	72.1090	2.289	0.0000	0.0000	3,579
2022/03/08	ES42	03/11/2022			Bond Future	12.6610	70.4669	12.9562	68.9114	2.332	0.0000	0.0000	0
2022/03/08	ES42	02/02/2023			Bond Future	12.8614	71.6013	13.1707	70.0150	2.404	0.0000	0.0000	0
2022/03/08	GOVI	05/05/2022	788.25	Call	GOVI	169,710.0000	16.9710	24,030.0000	2.4030	(85.841)	0	0	0
2022/03/08	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/08	GOVI	05/05/2022			GOVI	805.2210	805.2210	790.6530	790.6530	(1.809)	0.0000	0.0000	988
2022/03/08	GOVI	05/05/2022	788.23	Call	GOVI	169,910.0000	16.9910	24,230.0000	2.4230	(85.740)	0	0	0
2022/03/08	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/08	GOVI	05/05/2022	788.24	Call	GOVI	169,810.0000	16.9810	24,130.0000	2.4130	(85.790)	0	0	0
2022/03/08	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/08	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/08	GOVI	04/08/2022	819.28	Put	GOVI	32,810.0000	3.2810	179,440.0000	17.9440	446.906	0	0	0
2022/03/08	GOVI	04/08/2022			GOVI	815.9990	815.9990	801.3360	801.3360	(1.797)	0.0000	0.0000	0
2022/03/08	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/08	GOVI	04/08/2022	819.26	Put	GOVI	32,610.0000	3.2610	179,240.0000	17.9240	449.647	0	0	0
2022/03/08	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/08	GOVI	04/08/2022	819.27	Put	GOVI	32,710.0000	3.2710	179,340.0000	17.9340	448.273	0	0	0
2022/03/08	GOVI	03/11/2022	820.41	Call	GOVI	73,640.0000	7.3640	0.0000	0.0000	(100.000)	0	0	0
2022/03/08	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	73,730.0000	7.3730	100.000	0	0	0
2022/03/08	GOVI	03/11/2022	820.42	Call	GOVI	73,540.0000	7.3540	0.0000	0.0000	(100.000)	0	0	0
2022/03/08	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	73,830.0000	7.3830	100.000	0	0	0
2022/03/08	GOVI	03/11/2022			GOVI	827.7740	827.7740	813.0370	813.0370	(1.780)	0.0000	0.0000	0
2022/03/08	GOVI	03/11/2022	820.43	Call	GOVI	73,440.0000	7.3440	0.0000	0.0000	(100.000)	0	0	0
2022/03/08	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	73,930.0000	7.3930	100.000	0	0	0
2022/03/08	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/08	GOVI	02/02/2023	850.82	Put	GOVI	100,000.0000	10.0000	250,290.0000	25.0290	150.290	0	0	0
2022/03/08	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/08	GOVI	02/02/2023	850.83	Put	GOVI	100,100.0000	10.0100	250,390.0000	25.0390	150.140	0	0	0
2022/03/08	GOVI	02/02/2023			GOVI	840.8200	840.8200	825.7910	825.7910	(1.787)	0.0000	0.0000	0
2022/03/08	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/08	GOVI	02/02/2023	850.84	Put	GOVI	100,200.0000	10.0200	250,490.0000	25.0490	149.990	0	0	0
2022/03/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/08	IGOV	05/05/2022			Index Future	316.8930	316.8930	316.7720	316.7720	(0.038)	0.0000	0.0000	499
2022/03/08	IGOV	04/08/2022			Index Future	321.2130	321.2130	321.1290	321.1290	(0.026)	0.0000	0.0000	0
2022/03/08	IGOV	03/11/2022			Index Future	325.9240	325.9240	325.8950	325.8950	(0.009)	0.0000	0.0000	0
2022/03/08	IGOV	02/02/2023			Index Future	331.1360	331.1360	331.0820	331.0820	(0.016)	0.0000	0.0000	0
2022/03/08	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/03/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/08	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2650	95.7350	0.471	0.0000	0.0000	0
2022/03/08	JBAF	20/04/2022			Jibar Tradeable Future	4.6550	95.3450	4.7050	95.2950	1.074	0.0000	0.0000	0
2022/03/08	JBAF	18/05/2022			Jibar Tradeable Future	4.7100	95.2900	4.7650	95.2350	1.168	0.0000	0.0000	0
2022/03/08	JBAF	15/06/2022			Jibar Tradeable Future	5.1150	94.8850	5.2050	94.7950	1.760	0.0000	0.0000	72
2022/03/08	JBAF	20/07/2022			Jibar Tradeable Future	5.1900	94.8100	5.2800	94.7200	1.734	0.0000	0.0000	0
2022/03/08	JBAF	17/08/2022			Jibar Tradeable Future	5.5800	94.4200	5.6900	94.3100	1.971	0.0000	0.0000	0
2022/03/08	JBAF	21/09/2022			Jibar Tradeable Future	5.6600	94.3400	5.7350	94.2650	1.325	0.0000	0.0000	0
2022/03/08	JBAF	21/12/2022			Jibar Tradeable Future	6.3150	93.6850	6.4400	93.5600	1.979	0.0000	0.0000	68
2022/03/08	JBAF	15/03/2023			Jibar Tradeable Future	6.6600	93.3400	6.8400	93.1600	2.703	0.0000	0.0000	0
2022/03/08	JBAF	21/06/2023			Jibar Tradeable Future	6.8200	93.1800	7.0200	92.9800	2.933	0.0000	0.0000	0
2022/03/08	JBAF	20/09/2023			Jibar Tradeable Future	6.9350	93.0650	7.1500	92.8500	3.100	0.0000	0.0000	75
2022/03/08	JBAF	20/12/2023			Jibar Tradeable Future	7.0850	92.9150	7.2750	92.7250	2.682	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
2022/03/08	R023	05/05/2022	6.31	Call	Bond Future	545.7600	0.5458	477.0700	0.4771	(12.586)	0	0	0
2022/03/08	R023	05/05/2022	6.31	Put	Bond Future	25.4100	0.0254	35.2300	0.0352	38.646	0	0	0
2022/03/08	R023	05/05/2022			Bond Future	5.6493	103.1174	5.7486	103.0388	1.758	0.0000	0.0000	14,778
2022/03/08	R023	05/05/2022	6.29	Call	Bond Future	531.6500	0.5316	463.4900	0.4635	(12.820)	0	0	0
2022/03/08	R023	05/05/2022	6.29	Put	Bond Future	26.9900	0.0270	37.3400	0.0373	38.348	0	0	0
2022/03/08	R023	05/05/2022	6.30	Call	Bond Future	538.7000	0.5387	470.2700	0.4703	(12.703)	0	0	0
2022/03/08	R023	05/05/2022	6.30	Put	Bond Future	26.1900	0.0262	36.2700	0.0363	38.488	0	0	0
2022/03/08	R023	04/08/2022	6.05	Call	Bond Future	269.3200	0.2693	228.9400	0.2289	(14.993)	0	0	0
2022/03/08	R023	04/08/2022	6.05	Put	Bond Future	125.1600	0.1252	151.7800	0.1518	21.269	0	0	0
2022/03/08	R023	04/08/2022			Bond Future	5.7861	104.4887	5.9086	104.4217	2.118	0.0000	0.0000	2,384
2022/03/08	R023	04/08/2022	6.03	Call	Bond Future	262.1000	0.2621	222.3100	0.2223	(15.181)	0	0	0
2022/03/08	R023	04/08/2022	6.03	Put	Bond Future	128.8500	0.1288	156.0600	0.1561	21.118	0	0	0
2022/03/08	R023	04/08/2022	6.04	Call	Bond Future	265.7000	0.2657	225.6100	0.2256	(15.088)	0	0	0
2022/03/08	R023	04/08/2022	6.04	Put	Bond Future	126.9900	0.1270	153.9000	0.1539	21.191	0	0	0
2022/03/08	R023	03/11/2022	6.25	Call	Bond Future	252.8600	0.2529	218.6100	0.2186	(13.545)	0	0	0
2022/03/08	R023	03/11/2022	6.25	Put	Bond Future	62.5800	0.0626	77.9300	0.0779	24.529	0	0	0
2022/03/08	R023	03/11/2022	6.26	Call	Bond Future	255.3100	0.2553	220.9300	0.2209	(13.466)	0	0	0
2022/03/08	R023	03/11/2022	6.26	Put	Bond Future	61.9700	0.0620	77.1900	0.0772	24.560	0	0	0
2022/03/08	R023	03/11/2022			Bond Future	5.6311	102.1106	5.7922	102.0610	2.861	0.0000	0.0000	0
2022/03/08	R023	03/11/2022	6.27	Call	Bond Future	257.5000	0.2575	222.9600	0.2230	(13.414)	0	0	0
2022/03/08	R023	03/11/2022	6.27	Put	Bond Future	61.0900	0.0611	76.1500	0.0762	24.652	0	0	0
2022/03/08	R035	05/05/2022	10.72	Call	Bond Future	1,214.8000	1.2148	634.7900	0.6348	(47.745)	0	0	0
2022/03/08	R035	05/05/2022	10.72	Put	Bond Future	2,159.7900	2.1598	3,243.2100	3.2432	50.163	0	0	0
2022/03/08	R035	05/05/2022	11.63	Call	Bond Future	4,872.8800	4.8729	3,535.4500	3.5355	(27.446)	0	0	0
2022/03/08	R035	05/05/2022	11.63	Put	Bond Future	388.4400	0.3884	714.4400	0.7144	83.925	0	0	0
2022/03/08	R035	05/05/2022	11.64	Call	Bond Future	4,921.3900	4.9214	3,578.4200	3.5784	(27.288)	0	0	0
2022/03/08	R035	05/05/2022	11.64	Put	Bond Future	380.0200	0.3800	700.4800	0.7005	84.327	0	0	0
2022/03/08	R035	05/05/2022			Bond Future	10.8724	88.0475	11.1467	86.3840	2.522	0.0000	0.0000	73,938
2022/03/08	R035	05/05/2022	10.82	Call	Bond Future	1,504.5500	1.5046	826.9500	0.8269	(45.037)	0	0	0
2022/03/08	R035	05/05/2022	10.82	Put	Bond Future	1,828.0100	1.8280	2,813.8400	2.8138	53.929	0	0	0
2022/03/08	R035	05/05/2022	11.65	Call	Bond Future	4,969.9300	4.9699	3,621.4600	3.6215	(27.133)	0	0	0
2022/03/08	R035	05/05/2022	11.65	Put	Bond Future	371.6900	0.3717	686.6500	0.6867	84.737	0	0	0
2022/03/08	R035	05/05/2022	12.64	Call	Bond Future	9,986.2400	9.9862	8,362.2400	8.3622	(16.262)	0	0	0
2022/03/08	R035	05/05/2022	12.64	Put	Bond Future	31.2100	0.0312	70.6400	0.0706	126.338	0	0	0
2022/03/08	R035	04/08/2022	11.13	Put	Bond Future	2,490.5300	2.4905	3,344.5300	3.3445	34.290	0	0	100
2022/03/08	R035	04/08/2022	10.64	Call	Bond Future	1,439.1400	1.4391	922.3900	0.9224	(35.907)	0	0	0
2022/03/08	R035	04/08/2022	10.64	Put	Bond Future	4,083.6200	4.0836	5,242.0700	5.2421	28.368	0	0	100
2022/03/08	R035	04/08/2022	10.72	Call	Bond Future	1,626.0500	1.6260	1,060.8100	1.0608	(34.762)	0	0	0
2022/03/08	R035	04/08/2022	10.72	Put	Bond Future	3,772.8800	3.7729	4,882.8400	4.8828	29.419	0	0	0
2022/03/08	R035	04/08/2022	10.73	Call	Bond Future	1,650.3700	1.6504	1,079.0000	1.0790	(34.621)	0	0	0
2022/03/08	R035	04/08/2022	10.73	Put	Bond Future	3,735.2700	3.7353	4,839.1000	4.8391	29.552	0	0	0
2022/03/08	R035	04/08/2022	9.53	Call	Bond Future	97.4500	0.0974	42.4000	0.0424	(56.491)	0	0	400
2022/03/08	R035	04/08/2022	9.53	Put	Bond Future	10,080.6600	10.0807	11,700.8100	11.7008	16.072	0	0	0
2022/03/08	R035	04/08/2022	9.84	Call	Bond Future	265.8700	0.2659	133.6000	0.1336	(49.750)	0	0	100
2022/03/08	R035	04/08/2022	9.84	Put	Bond Future	8,115.2600	8.1153	9,658.1900	9.6582	19.013	0	0	0
2022/03/08	R035	04/08/2022	10.53	Put	Bond Future	4,539.6700	4.5397	5,762.8600	5.7629	26.944	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
2022/03/08	R035	04/08/2022			Bond Future	11.0727	89.1995	11.3569	87.5243	2.566	0.0000	0.0000	49,995
2022/03/08	R035	04/08/2022	10.74	Call	Bond Future	1,674.8900	1.6749	1,097.3900	1.0974	(34.480)	0	0	0
2022/03/08	R035	04/08/2022	10.74	Put	Bond Future	3,697.9300	3.6979	4,795.6300	4.7956	29.684	0	0	0
2022/03/08	R035	04/08/2022	11.13	Call	Bond Future	2,832.1800	2.8322	2,010.9800	2.0110	(28.995)	0	0	0
2022/03/08	R035	04/08/2022	12.18	Call	Bond Future	7,074.5100	7.0745	5,754.8100	5.7548	(18.654)	0	0	0
2022/03/08	R035	04/08/2022	12.18	Put	Bond Future	806.0400	0.8060	1,161.5400	1.1615	44.105	0	0	400
2022/03/08	R035	04/08/2022	10.53	Call	Bond Future	1,204.3200	1.2043	752.3100	0.7523	(37.532)	0	0	400
2022/03/08	R035	03/11/2022	11.15	Call	Bond Future	2,897.7800	2.8978	2,140.3200	2.1403	(26.139)	0	0	0
2022/03/08	R035	03/11/2022	11.15	Put	Bond Future	3,509.7000	3.5097	4,436.7300	4.4367	26.413	0	0	0
2022/03/08	R035	03/11/2022	12.68	Call	Bond Future	0.0000	0.0000	7,411.0300	7.4110	100.000	0	0	0
2022/03/08	R035	03/11/2022	12.68	Put	Bond Future	0.0000	0.0000	1,340.1300	1.3401	100.000	0	0	1,000
2022/03/08	R035	03/11/2022	10.99	Call	Bond Future	2,439.1800	2.4392	1,763.1400	1.7631	(27.716)	0	0	0
2022/03/08	R035	03/11/2022	10.99	Put	Bond Future	4,000.8900	4.0009	5,009.3400	5.0093	25.206	0	0	582
2022/03/08	R035	03/11/2022	11.05	Call	Bond Future	0.0000	0.0000	1,899.4000	1.8994	100.000	0	0	1,000
2022/03/08	R035	03/11/2022	10.57	Call	Bond Future	1,467.4900	1.4675	998.6400	0.9986	(31.949)	0	0	0
2022/03/08	R035	03/11/2022	10.57	Put	Bond Future	5,595.2900	5.5953	6,810.9300	6.8109	21.726	0	0	582
2022/03/08	R035	03/11/2022			Bond Future	11.2544	86.0139	11.5476	84.3294	2.605	0.0000	0.0000	0
2022/03/08	R035	03/11/2022	11.14	Call	Bond Future	2,867.9300	2.8679	2,115.5300	2.1155	(26.235)	0	0	0
2022/03/08	R035	03/11/2022	11.14	Put	Bond Future	3,538.7800	3.5388	4,470.8700	4.4709	26.339	0	0	0
2022/03/08	R035	03/11/2022	11.05	Put	Bond Future	0.0000	0.0000	4,787.6700	4.7877	100.000	0	0	0
2022/03/08	R035	03/11/2022	11.13	Call	Bond Future	2,838.2400	2.8382	2,090.8900	2.0909	(26.331)	0	0	0
2022/03/08	R035	03/11/2022	11.13	Put	Bond Future	3,568.0700	3.5681	4,505.2100	4.5052	26.265	0	0	0
2022/03/08	R035	03/11/2022	9.82	Call	Bond Future	398.9900	0.3990	232.2200	0.2322	(41.798)	0	0	582
2022/03/08	R035	03/11/2022	9.82	Put	Bond Future	9,385.3300	9.3853	10,903.0500	10.9031	16.171	0	0	0
2022/03/08	R035	03/11/2022	10.30	Call	Bond Future	0.0000	0.0000	639.5400	0.6395	100.000	0	0	1,000
2022/03/08	R035	03/11/2022	10.30	Put	Bond Future	0.0000	0.0000	8,159.0200	8.1590	100.000	0	0	0
2022/03/08	R035	02/02/2023	13.22	Put	Bond Future	0.0000	0.0000	1,290.1800	1.2902	100.000	0	0	1,000
2022/03/08	R035	02/02/2023	10.88	Call	Bond Future	2,177.2000	2.1772	1,585.8400	1.5858	(27.161)	0	0	0
2022/03/08	R035	02/02/2023	10.88	Put	Bond Future	5,382.1800	5.3822	6,508.3800	6.5084	20.925	0	0	0
2022/03/08	R035	02/02/2023	9.81	Call	Bond Future	515.9200	0.5159	323.6500	0.3237	(37.267)	0	0	582
2022/03/08	R035	02/02/2023	9.81	Put	Bond Future	10,486.0100	10.4860	12,011.3000	12.0113	14.546	0	0	0
2022/03/08	R035	02/02/2023	10.30	Put	Bond Future	0.0000	0.0000	9,229.6900	9.2297	100.000	0	0	0
2022/03/08	R035	02/02/2023	10.66	Call	Bond Future	1,709.4000	1.7094	1,213.3500	1.2133	(29.019)	0	0	0
2022/03/08	R035	02/02/2023	10.66	Put	Bond Future	6,247.8200	6.2478	7,469.3300	7.4693	19.551	0	0	582
2022/03/08	R035	02/02/2023			Bond Future	11.4289	87.4140	11.7356	85.6964	2.683	0.0000	0.0000	0
2022/03/08	R035	02/02/2023	11.05	Call	Bond Future	0.0000	0.0000	1,915.7400	1.9157	100.000	0	0	1,000
2022/03/08	R035	02/02/2023	11.05	Put	Bond Future	0.0000	0.0000	5,827.3600	5.8274	100.000	0	0	0
2022/03/08	R035	02/02/2023	11.06	Call	Bond Future	2,607.3800	2.6074	1,936.2700	1.9363	(25.739)	0	0	0
2022/03/08	R035	02/02/2023	11.06	Put	Bond Future	4,742.4900	4.7425	5,788.9400	5.7889	22.065	0	0	582
2022/03/08	R035	02/02/2023	13.22	Call	Bond Future	0.0000	0.0000	8,924.7500	8.9248	100.000	0	0	0
2022/03/08	R035	02/02/2023	10.86	Call	Bond Future	2,132.1400	2.1321	1,549.5600	1.5496	(27.324)	0	0	0
2022/03/08	R035	02/02/2023	10.86	Put	Bond Future	5,457.1600	5.4572	6,592.1400	6.5921	20.798	0	0	0
2022/03/08	R035	02/02/2023	10.87	Call	Bond Future	2,154.6000	2.1546	1,567.6400	1.5676	(27.242)	0	0	0
2022/03/08	R035	02/02/2023	10.87	Put	Bond Future	5,419.5700	5.4196	6,550.1700	6.5502	20.861	0	0	0
2022/03/08	R035	02/02/2023	10.30	Call	Bond Future	0.0000	0.0000	728.6800	0.7287	100.000	0	0	1,000
2022/03/08	R186	05/05/2022	7.28	Call	Bond Future	5.5100	0.0055	0.8600	0.0009	(84.392)	0	0	435
2022/03/08	R186	05/05/2022	7.28	Put	Bond Future	5,535.5300	5.5355	6,710.5100	6.7105	21.226	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
2022/03/08	R186	05/05/2022	7.48	Call	Bond Future	16.9100	0.0169	3.2800	0.0033	(80.603)	0	0	3,600
2022/03/08	R186	05/05/2022	7.48	Put	Bond Future	4,719.6900	4.7197	5,885.6900	5.8857	24.705	0	0	0
2022/03/08	R186	05/05/2022	9.18	Call	Bond Future	2,361.1900	2.3612	1,513.6900	1.5137	(35.893)	0	0	0
2022/03/08	R186	05/05/2022	9.18	Put	Bond Future	330.7100	0.3307	662.8400	0.6628	100.429	0	0	454
2022/03/08	R186	05/05/2022	8.32	Call	Bond Future	446.5100	0.4465	181.7100	0.1817	(59.304)	0	0	0
2022/03/08	R186	05/05/2022	8.32	Put	Bond Future	1,756.7500	1.7568	2,671.5800	2.6716	52.075	0	0	0
2022/03/08	R186	05/05/2022	8.14	Call	Bond Future	262.0200	0.2620	93.2700	0.0933	(64.403)	0	0	454
2022/03/08	R186	05/05/2022	8.14	Put	Bond Future	2,288.2600	2.2883	3,299.1400	3.2991	44.177	0	0	0
2022/03/08	R186	05/05/2022			Bond Future	8.6533	110.9249	8.9577	109.7452	3.518	0.0000	0.0000	72,800
2022/03/08	R186	05/05/2022	6.73	Call	Bond Future	0.1900	0.0002	0.0200	0.0000	(89.474)	0	0	3,600
2022/03/08	R186	05/05/2022	6.73	Put	Bond Future	7,844.8800	7.8449	9,024.3400	9.0243	15.035	0	0	0
2022/03/08	R186	05/05/2022	8.64	Call	Bond Future	968.1900	0.9682	485.0500	0.4851	(49.901)	0	0	0
2022/03/08	R186	05/05/2022	8.64	Put	Bond Future	1,020.0100	1.0200	1,716.5000	1.7165	68.283	0	0	4,035
2022/03/08	R186	05/05/2022	8.94	Call	Bond Future	1,674.8800	1.6749	976.8600	0.9769	(41.676)	0	0	0
2022/03/08	R186	05/05/2022	8.94	Put	Bond Future	563.5400	0.5635	1,045.1500	1.0452	85.462	0	0	454
2022/03/08	R186	05/05/2022	8.31	Call	Bond Future	434.2200	0.4342	175.4200	0.1754	(59.601)	0	0	0
2022/03/08	R186	05/05/2022	8.31	Put	Bond Future	1,784.0800	1.7841	2,704.9100	2.7049	51.614	0	0	0
2022/03/08	R186	05/05/2022	8.35	Call	Bond Future	484.8000	0.4848	201.5900	0.2016	(58.418)	0	0	454
2022/03/08	R186	05/05/2022	8.35	Put	Bond Future	1,676.2800	1.6763	2,572.7000	2.5727	53.477	0	0	0
2022/03/08	R186	05/05/2022	7.88	Call	Bond Future	105.3900	0.1054	30.3300	0.0303	(71.221)	0	0	435
2022/03/08	R186	05/05/2022	7.88	Put	Bond Future	3,176.3500	3.1763	4,280.9200	4.2809	34.775	0	0	0
2022/03/08	R186	05/05/2022	8.30	Call	Bond Future	422.1500	0.4222	169.2900	0.1693	(59.898)	0	0	0
2022/03/08	R186	05/05/2022	8.30	Put	Bond Future	1,811.6500	1.8116	2,738.4200	2.7384	51.156	0	0	0
2022/03/08	R186	04/08/2022	8.15	Call	Bond Future	496.5800	0.4966	270.1800	0.2702	(45.592)	0	0	0
2022/03/08	R186	04/08/2022	8.15	Put	Bond Future	3,256.2200	3.2562	4,211.7500	4.2118	29.345	0	0	0
2022/03/08	R186	04/08/2022	9.78	Call	Bond Future	3,792.4200	3.7924	2,918.1600	2.9182	(23.053)	0	0	0
2022/03/08	R186	04/08/2022	9.78	Put	Bond Future	570.6400	0.5706	878.3100	0.8783	53.917	0	0	3,600
2022/03/08	R186	04/08/2022	7.96	Call	Bond Future	338.1200	0.3381	172.9800	0.1730	(48.841)	0	0	3,600
2022/03/08	R186	04/08/2022			Bond Future	8.8877	107.1399	9.2110	105.9580	3.638	0.0000	0.0000	8
2022/03/08	R186	04/08/2022	8.14	Call	Bond Future	487.2700	0.4873	264.3200	0.2643	(45.755)	0	0	0
2022/03/08	R186	04/08/2022	8.14	Put	Bond Future	3,284.9400	3.2849	4,243.9200	4.2439	29.193	0	0	0
2022/03/08	R186	04/08/2022	6.96	Call	Bond Future	20.0300	0.0200	6.8000	0.0068	(66.051)	0	0	3,600
2022/03/08	R186	04/08/2022	6.96	Put	Bond Future	7,423.7500	7.4238	8,592.4500	8.5925	15.743	0	0	0
2022/03/08	R186	04/08/2022	7.96	Put	Bond Future	3,823.0800	3.8231	4,839.8700	4.8399	26.596	0	0	0
2022/03/08	R186	04/08/2022	8.13	Call	Bond Future	477.8700	0.4779	258.4000	0.2584	(45.927)	0	0	0
2022/03/08	R186	04/08/2022	8.13	Put	Bond Future	3,313.5800	3.3136	4,276.0400	4.2760	29.046	0	0	0
2022/03/08	R186	03/11/2022	8.53	Call	Bond Future	1,011.7200	1.0117	662.7500	0.6628	(34.493)	0	0	0
2022/03/08	R186	03/11/2022	8.53	Put	Bond Future	3,054.5200	3.0545	3,886.1500	3.8862	27.226	0	0	0
2022/03/08	R186	03/11/2022	8.54	Call	Bond Future	1,024.8600	1.0249	672.5700	0.6726	(34.374)	0	0	0
2022/03/08	R186	03/11/2022	8.54	Put	Bond Future	3,032.1100	3.0321	3,860.4200	3.8604	27.318	0	0	0
2022/03/08	R186	03/11/2022			Bond Future	9.1115	108.6751	9.4541	107.4945	3.760	0.0000	0.0000	0
2022/03/08	R186	03/11/2022	8.55	Call	Bond Future	1,037.7800	1.0378	682.2100	0.6822	(34.263)	0	0	0
2022/03/08	R186	03/11/2022	8.55	Put	Bond Future	3,009.5000	3.0095	3,834.5300	3.8345	27.414	0	0	0
2022/03/08	R186	02/02/2023	8.32	Call	Bond Future	837.4400	0.8374	552.9200	0.5529	(33.975)	0	0	0
2022/03/08	R186	02/02/2023	8.32	Put	Bond Future	4,185.0100	4.1850	5,108.2100	5.1082	22.060	0	0	0
2022/03/08	R186	02/02/2023	8.33	Call	Bond Future	847.4400	0.8474	560.3400	0.5603	(33.879)	0	0	0
2022/03/08	R186	02/02/2023	8.33	Put	Bond Future	4,161.0700	4.1611	5,081.6900	5.0817	22.125	0	0	0
2022/03/08	R186	02/02/2023			Bond Future	9.3258	105.1024	9.6987	103.8947	3.999	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
2022/03/08	R186	02/02/2023	8.34	Call	Bond Future	857.8600	0.8579	568.1100	0.5681	(33.776)	0	0	0
2022/03/08	R186	02/02/2023	8.34	Put	Bond Future	4,137.5600	4.1376	5,055.5300	5.0555	22.186	0	0	0
2022/03/08	R197	05/05/2022			Bond Future	329.2581	329.2581	329.4129	329.4129	0.047	0.0000	0.0000	752
2022/03/08	R197	04/08/2022			Bond Future	325.3838	325.3838	325.5818	325.5818	0.061	0.0000	0.0000	0
2022/03/08	R197	03/11/2022			Bond Future	330.1176	330.1176	330.3743	330.3743	0.078	0.0000	0.0000	0
2022/03/08	R197	02/02/2023			Bond Future	326.7830	326.7830	327.0174	327.0174	0.072	0.0000	0.0000	0
2022/03/08	R202	05/05/2022			Bond Future	250.5428	250.5428	250.3580	250.3580	(0.074)	0.0000	0.0000	6,398
2022/03/08	R202	04/08/2022			Bond Future	249.5282	249.5282	249.3726	249.3726	(0.062)	0.0000	0.0000	91
2022/03/08	R202	03/11/2022			Bond Future	253.1576	253.1576	253.0424	253.0424	(0.046)	0.0000	0.0000	0
2022/03/08	R202	02/02/2023			Bond Future	252.6314	252.6314	252.4946	252.4946	(0.054)	0.0000	0.0000	0
2022/03/08	R209	05/05/2022	9.50	Call	Bond Future	7.4000	0.0074	1.3500	0.0014	(81.757)	0	0	2,975
2022/03/08	R209	05/05/2022	9.50	Put	Bond Future	7,773.5500	7.7736	9,218.8200	9.2188	18.592	0	0	0
2022/03/08	R209	05/05/2022	9.75	Call	Bond Future	35.1100	0.0351	8.6800	0.0087	(75.278)	0	0	8,525
2022/03/08	R209	05/05/2022	9.75	Put	Bond Future	6,256.4700	6.2565	7,681.3600	7.6814	22.775	0	0	0
2022/03/08	R209	05/05/2022	10.25	Call	Bond Future	319.6100	0.3196	126.7300	0.1267	(60.349)	0	0	0
2022/03/08	R209	05/05/2022	10.25	Put	Bond Future	3,581.0500	3.5811	4,839.4900	4.8395	35.142	0	0	11,000
2022/03/08	R209	05/05/2022	10.75	Call	Bond Future	1,207.6900	1.2077	646.3400	0.6463	(46.481)	0	0	0
2022/03/08	R209	05/05/2022	10.75	Put	Bond Future	1,673.0700	1.6731	2,563.0400	2.5630	53.194	0	0	1,050
2022/03/08	R209	05/05/2022	11.43	Call	Bond Future	3,558.2400	3.5582	2,473.9700	2.4740	(30.472)	0	0	0
2022/03/08	R209	05/05/2022	11.43	Put	Bond Future	465.6400	0.4656	832.6900	0.8327	78.827	0	0	0
2022/03/08	R209	05/05/2022	11.44	Call	Bond Future	3,599.1700	3.5992	2,509.1300	2.5091	(30.286)	0	0	0
2022/03/08	R209	05/05/2022	11.44	Put	Bond Future	456.2500	0.4563	817.5300	0.8175	79.185	0	0	0
2022/03/08	R209	05/05/2022			Bond Future	10.8360	68.1184	11.1098	66.6671	2.527	0.0000	0.0000	20,797
2022/03/08	R209	05/05/2022	11.45	Call	Bond Future	3,640.2900	3.6403	2,544.5800	2.5446	(30.100)	0	0	0
2022/03/08	R209	05/05/2022	11.45	Put	Bond Future	447.1000	0.4471	802.7100	0.8027	79.537	0	0	0
2022/03/08	R209	05/05/2022	12.00	Call	Bond Future	6,000.1900	6.0002	4,678.3800	4.6784	(22.029)	0	0	0
2022/03/08	R209	05/05/2022	12.00	Put	Bond Future	126.7900	0.1268	256.3000	0.2563	102.145	0	0	12,050
2022/03/08	R209	04/08/2022	10.58	Call	Bond Future	1,247.2800	1.2473	795.0900	0.7951	(36.254)	0	0	0
2022/03/08	R209	04/08/2022	10.58	Put	Bond Future	3,547.6200	3.5476	4,557.9000	4.5579	28.478	0	0	0
2022/03/08	R209	04/08/2022	10.57	Put	Bond Future	3,583.0200	3.5830	4,598.6300	4.5986	28.345	0	0	0
2022/03/08	R209	04/08/2022			Bond Future	11.0070	69.0415	11.2895	67.5790	2.566	0.0000	0.0000	1,550
2022/03/08	R209	04/08/2022	10.59	Call	Bond Future	1,267.0900	1.2671	809.5700	0.8096	(36.108)	0	0	0
2022/03/08	R209	04/08/2022	10.59	Put	Bond Future	3,512.3100	3.5123	4,517.2600	4.5173	28.612	0	0	0
2022/03/08	R209	04/08/2022	10.57	Call	Bond Future	1,227.4900	1.2275	780.6300	0.7806	(36.404)	0	0	0
2022/03/08	R209	03/11/2022	11.03	Call	Bond Future	2,414.4700	2.4145	1,766.7800	1.7668	(26.825)	0	0	0
2022/03/08	R209	03/11/2022	11.03	Put	Bond Future	3,136.6000	3.1366	3,960.9000	3.9609	26.280	0	0	0
2022/03/08	R209	03/11/2022	9.50	Call	Bond Future	208.2600	0.2083	114.5100	0.1145	(45.016)	0	0	0
2022/03/08	R209	03/11/2022	9.50	Put	Bond Future	9,639.3700	9.6394	11,017.6100	11.0176	14.298	0	0	0
2022/03/08	R209	03/11/2022	10.50	Put	Bond Future	4,857.2800	4.8573	5,915.9100	5.9159	21.795	0	0	0
2022/03/08	R209	03/11/2022	9.25	Call	Bond Future	122.4400	0.1224	64.1000	0.0641	(47.648)	0	0	6,000
2022/03/08	R209	03/11/2022	9.25	Put	Bond Future	11,123.0600	11.1231	12,536.7100	12.5367	12.709	0	0	0
2022/03/08	R209	03/11/2022			Bond Future	11.1693	66.8859	11.4599	65.4139	2.602	0.0000	0.0000	2,750
2022/03/08	R209	03/11/2022	11.50	Call	Bond Future	3,773.1900	3.7732	2,923.3600	2.9234	(22.523)	0	0	0
2022/03/08	R209	03/11/2022	11.50	Put	Bond Future	2,101.7300	2.1017	2,723.8900	2.7239	29.602	0	0	0
2022/03/08	R209	03/11/2022	11.00	Call	Bond Future	2,337.9500	2.3379	1,703.8400	1.7038	(27.122)	0	0	0

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2022/03/08	R209	03/11/2022	11.00	Put	Bond Future	3,217.0800	3.2171	4,054.9600	4.0550	26.045	0	0	6,000
2022/03/08	R209	03/11/2022	11.01	Call	Bond Future	2,363.3300	2.3633	1,724.6800	1.7247	(27.023)	0	0	0
2022/03/08	R209	03/11/2022	11.01	Put	Bond Future	3,190.0700	3.1901	4,023.4100	4.0234	26.123	0	0	0
2022/03/08	R209	03/11/2022	11.02	Call	Bond Future	2,388.8300	2.3888	1,745.6600	1.7457	(26.924)	0	0	0
2022/03/08	R209	03/11/2022	11.02	Put	Bond Future	3,163.2400	3.1632	3,992.0600	3.9921	26.202	0	0	0
2022/03/08	R209	03/11/2022	10.00	Call	Bond Future	566.9500	0.5670	347.8500	0.3478	(38.645)	0	0	0
2022/03/08	R209	03/11/2022	10.00	Put	Bond Future	6,987.7900	6.9878	8,240.6800	8.2407	17.930	0	0	6,000
2022/03/08	R209	03/11/2022	10.50	Call	Bond Future	1,283.8000	1.2838	870.4400	0.8704	(32.198)	0	0	0
2022/03/08	R209	02/02/2023	10.79	Call	Bond Future	1,955.9200	1.9559	1,429.6400	1.4296	(26.907)	0	0	0
2022/03/08	R209	02/02/2023	10.80	Put	Bond Future	4,690.2100	4.6902	5,660.5900	5.6606	20.689	0	0	0
2022/03/08	R209	02/02/2023	10.78	Call	Bond Future	1,935.7400	1.9357	1,413.3400	1.4133	(26.987)	0	0	0
2022/03/08	R209	02/02/2023			Bond Future	11.3234	67.9449	11.6260	66.4443	2.672	0.0000	0.0000	0
2022/03/08	R209	02/02/2023	10.79	Put	Bond Future	4,723.2800	4.7233	5,697.5400	5.6975	20.627	0	0	0
2022/03/08	R209	02/02/2023	10.80	Call	Bond Future	1,976.2100	1.9762	1,446.0500	1.4460	(26.827)	0	0	0
2022/03/08	R209	02/02/2023	10.78	Put	Bond Future	4,756.5300	4.7565	5,734.6700	5.7347	20.564	0	0	0
2022/03/08	R210	05/05/2022			Bond Future	219.0361	219.0361	219.1976	219.1976	0.074	0.0000	0.0000	1,039
2022/03/08	R210	04/08/2022			Bond Future	222.0572	222.0572	222.2490	222.2490	0.086	0.0000	0.0000	266
2022/03/08	R210	03/11/2022			Bond Future	222.3541	222.3541	222.5862	222.5862	0.104	0.0000	0.0000	0
2022/03/08	R210	02/02/2023			Bond Future	225.9158	225.9158	226.1348	226.1348	0.097	0.0000	0.0000	0
2022/03/08	R213	05/05/2022	10.63	Call	Bond Future	2,319.9500	2.3200	1,390.7400	1.3907	(40.053)	0	0	0
2022/03/08	R213	05/05/2022	10.65	Put	Bond Future	763.7400	0.7637	1,369.9500	1.3700	79.374	0	0	0
2022/03/08	R213	05/05/2022			Bond Future	10.3193	82.4235	10.6350	80.8722	3.059	0.0000	0.0000	25,184
2022/03/08	R213	05/05/2022	10.63	Put	Bond Future	792.8700	0.7929	1,415.0600	1.4151	78.473	0	0	0
2022/03/08	R213	05/05/2022	10.64	Call	Bond Future	2,353.7400	2.3537	1,416.5100	1.4165	(39.819)	0	0	0
2022/03/08	R213	05/05/2022	10.64	Put	Bond Future	778.1200	0.7781	1,392.2900	1.3923	78.930	0	0	0
2022/03/08	R213	05/05/2022	10.65	Call	Bond Future	2,387.8500	2.3878	1,442.6600	1.4427	(39.583)	0	0	0
2022/03/08	R213	04/08/2022	9.88	Call	Bond Future	797.3700	0.7974	445.7800	0.4458	(44.094)	0	0	0
2022/03/08	R213	04/08/2022	9.89	Call	Bond Future	811.4900	0.8115	454.9600	0.4550	(43.935)	0	0	0
2022/03/08	R213	04/08/2022	9.90	Put	Bond Future	3,934.5200	3.9345	5,135.5400	5.1355	30.525	0	0	0
2022/03/08	R213	04/08/2022			Bond Future	10.5290	83.5037	10.8571	81.9412	3.116	0.0000	0.0000	0
2022/03/08	R213	04/08/2022	9.88	Put	Bond Future	4,007.4700	4.0075	5,218.3900	5.2184	30.217	0	0	0
2022/03/08	R213	04/08/2022	9.89	Put	Bond Future	3,970.8900	3.9709	5,176.8700	5.1769	30.371	0	0	0
2022/03/08	R213	04/08/2022	9.90	Call	Bond Future	825.7700	0.8258	464.2800	0.4643	(43.776)	0	0	0
2022/03/08	R213	03/11/2022	10.38	Call	Bond Future	1,784.1900	1.7842	1,205.7600	1.2058	(32.420)	0	0	0
2022/03/08	R213	03/11/2022	10.38	Put	Bond Future	3,399.0000	3.3990	4,391.5200	4.3915	29.200	0	0	0
2022/03/08	R213	03/11/2022	10.39	Call	Bond Future	1,804.5000	1.8045	1,221.4200	1.2214	(32.313)	0	0	0
2022/03/08	R213	03/11/2022	10.39	Put	Bond Future	3,371.2700	3.3713	4,359.1400	4.3591	29.303	0	0	0
2022/03/08	R213	03/11/2022	10.37	Call	Bond Future	1,763.7400	1.7637	1,190.0000	1.1900	(32.530)	0	0	0
2022/03/08	R213	03/11/2022	10.37	Put	Bond Future	3,426.6300	3.4266	4,423.8400	4.4238	29.102	0	0	200
2022/03/08	R213	03/11/2022	9.19	Call	Bond Future	281.5100	0.2815	148.5000	0.1485	(47.249)	0	0	476
2022/03/08	R213	03/11/2022	9.19	Put	Bond Future	7,880.5900	7.8806	9,318.5300	9.3185	18.247	0	0	0
2022/03/08	R213	03/11/2022			Bond Future	10.7203	81.1813	11.0600	79.6103	3.168	0.0000	0.0000	0
2022/03/08	R213	03/11/2022	10.40	Call	Bond Future	1,824.9500	1.8250	1,237.2000	1.2372	(32.206)	0	0	0
2022/03/08	R213	03/11/2022	10.40	Put	Bond Future	3,343.7100	3.3437	4,326.9100	4.3269	29.404	0	0	0
2022/03/08	R213	03/11/2022	9.98	Call	Bond Future	1,082.9600	1.0830	683.4300	0.6834	(36.892)	0	0	0
2022/03/08	R213	03/11/2022	9.98	Put	Bond Future	4,649.4600	4.6495	5,820.8800	5.8209	25.195	0	0	200

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
2022/03/08	R213	03/11/2022	10.19	Call	Bond Future	1,423.4700	1.4235	932.3400	0.9323	(34.502)	0	0	0
2022/03/08	R213	03/11/2022	10.19	Put	Bond Future	3,957.9900	3.9580	5,037.8100	5.0378	27.282	0	0	476
2022/03/08	R213	03/11/2022	9.13	Call	Bond Future	253.1600	0.2532	132.0500	0.1321	(47.839)	0	0	200
2022/03/08	R213	03/11/2022	9.13	Put	Bond Future	8,168.5100	8.1685	9,618.3500	9.6184	17.749	0	0	0
2022/03/08	R213	03/11/2022	9.84	Call	Bond Future	885.8900	0.8859	543.9700	0.5440	(38.596)	0	0	0
2022/03/08	R213	03/11/2022	9.84	Put	Bond Future	5,149.5400	5.1495	6,378.5700	6.3786	23.867	0	0	476
2022/03/08	R213	02/02/2023	10.22	Put	Bond Future	4,718.6200	4.7186	5,833.4300	5.8334	23.626	0	0	0
2022/03/08	R213	02/02/2023	10.23	Call	Bond Future	1,545.5200	1.5455	1,054.7500	1.0547	(31.754)	0	0	0
2022/03/08	R213	02/02/2023	10.35	Call	Bond Future	1,755.0000	1.7550	1,216.6500	1.2167	(30.675)	0	0	0
2022/03/08	R213	02/02/2023	10.35	Put	Bond Future	4,326.0200	4.3260	5,389.3300	5.3893	24.579	0	0	476
2022/03/08	R213	02/02/2023	10.01	Call	Bond Future	1,200.6400	1.2006	794.2500	0.7942	(33.848)	0	0	0
2022/03/08	R213	02/02/2023			Bond Future	10.9038	82.5003	11.2605	80.8986	3.272	0.0000	0.0000	0
2022/03/08	R213	02/02/2023	10.22	Call	Bond Future	1,528.8000	1.5288	1,041.9500	1.0419	(31.845)	0	0	0
2022/03/08	R213	02/02/2023	10.23	Put	Bond Future	4,687.5300	4.6875	5,798.4200	5.7984	23.699	0	0	0
2022/03/08	R213	02/02/2023	9.16	Call	Bond Future	366.7400	0.3667	211.8300	0.2118	(42.240)	0	0	476
2022/03/08	R213	02/02/2023	9.16	Put	Bond Future	8,829.9100	8.8299	10,276.6600	10.2767	16.385	0	0	0
2022/03/08	R213	02/02/2023	10.01	Put	Bond Future	5,402.6500	5.4026	6,597.9200	6.5979	22.124	0	0	476
2022/03/08	R213	02/02/2023	10.21	Call	Bond Future	1,511.9000	1.5119	1,028.9900	1.0290	(31.941)	0	0	0
2022/03/08	R213	02/02/2023	10.21	Put	Bond Future	4,749.5700	4.7496	5,868.3200	5.8683	23.555	0	0	0
2022/03/08	R214	05/05/2022	11.73	Put	Bond Future	505.7200	0.5057	887.0200	0.8870	75.397	0	0	0
2022/03/08	R214	05/05/2022	11.74	Put	Bond Future	496.0200	0.4960	871.5800	0.8716	75.715	0	0	0
2022/03/08	R214	05/05/2022	11.75	Call	Bond Future	3,758.6000	3.7586	2,641.0300	2.6410	(29.734)	0	0	0
2022/03/08	R214	05/05/2022			Bond Future	11.1331	65.0419	11.4072	63.5544	2.462	0.0000	0.0000	15,905
2022/03/08	R214	05/05/2022	11.73	Call	Bond Future	3,676.0300	3.6760	2,569.8900	2.5699	(30.091)	0	0	0
2022/03/08	R214	05/05/2022	11.74	Call	Bond Future	3,717.3000	3.7173	2,605.4200	2.6054	(29.911)	0	0	0
2022/03/08	R214	05/05/2022	11.75	Put	Bond Future	486.4200	0.4864	856.2900	0.8563	76.039	0	0	0
2022/03/08	R214	04/08/2022	10.98	Put	Bond Future	3,281.0700	3.2811	4,259.7900	4.2598	29.829	0	0	0
2022/03/08	R214	04/08/2022	10.99	Call	Bond Future	1,514.0100	1.5140	987.5100	0.9875	(34.775)	0	0	0
2022/03/08	R214	04/08/2022			Bond Future	11.3044	65.8924	11.5876	64.3928	2.505	0.0000	0.0000	1,337
2022/03/08	R214	04/08/2022	10.97	Call	Bond Future	1,469.2700	1.4693	954.0800	0.9541	(35.064)	0	0	0
2022/03/08	R214	04/08/2022	10.97	Put	Bond Future	3,315.2800	3.3153	4,299.6500	4.2996	29.692	0	0	0
2022/03/08	R214	04/08/2022	10.98	Call	Bond Future	1,491.4700	1.4915	970.6300	0.9706	(34.921)	0	0	0
2022/03/08	R214	04/08/2022	10.99	Put	Bond Future	3,247.2600	3.2473	4,220.3200	4.2203	29.966	0	0	0
2022/03/08	R214	03/11/2022	11.34	Call	Bond Future	2,595.4800	2.5955	1,915.7700	1.9158	(26.188)	0	0	0
2022/03/08	R214	03/11/2022	11.36	Put	Bond Future	3,175.7800	3.1758	3,997.2100	3.9972	25.865	0	0	0
2022/03/08	R214	03/11/2022			Bond Future	11.4590	63.5679	11.7504	62.0577	2.543	0.0000	0.0000	0
2022/03/08	R214	03/11/2022	11.34	Put	Bond Future	3,229.0200	3.2290	4,059.5400	4.0595	25.720	0	0	0
2022/03/08	R214	03/11/2022	11.35	Call	Bond Future	2,622.4000	2.6224	1,938.1400	1.9381	(26.093)	0	0	0
2022/03/08	R214	03/11/2022	11.35	Put	Bond Future	3,202.3100	3.2023	4,028.2800	4.0283	25.793	0	0	0
2022/03/08	R214	03/11/2022	11.36	Call	Bond Future	2,649.4400	2.6494	1,960.6400	1.9606	(25.998)	0	0	0
2022/03/08	R214	02/02/2023	11.07	Call	Bond Future	2,015.5400	2.0155	1,473.8400	1.4738	(26.876)	0	0	0
2022/03/08	R214	02/02/2023	11.07	Put	Bond Future	4,892.5900	4.8926	5,889.9100	5.8899	20.384	0	0	0
2022/03/08	R214	02/02/2023	11.08	Call	Bond Future	2,036.3400	2.0363	1,490.6500	1.4906	(26.798)	0	0	0
2022/03/08	R214	02/02/2023	11.08	Put	Bond Future	4,857.8700	4.8579	5,851.2000	5.8512	20.448	0	0	0
2022/03/08	R214	02/02/2023			Bond Future	11.6064	64.6031	11.9097	63.0641	2.613	0.0000	0.0000	0
2022/03/08	R214	02/02/2023	11.09	Call	Bond Future	2,057.2600	2.0573	1,507.5800	1.5076	(26.719)	0	0	0
2022/03/08	R214	02/02/2023	11.09	Put	Bond Future	4,823.3300	4.8233	5,812.6700	5.8127	20.512	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
2022/03/08	R248	05/05/2022	11.79	Call	Bond Future	4,916.7700	4.9168	3,486.0600	3.4861	(29.099)	0	0	0
2022/03/08	R248	05/05/2022	11.79	Put	Bond Future	567.4300	0.5674	1,006.1700	1.0062	77.321	0	0	0
2022/03/08	R248	05/05/2022	11.80	Call	Bond Future	4,968.0500	4.9681	3,530.4700	3.5305	(28.937)	0	0	0
2022/03/08	R248	05/05/2022			Bond Future	11.1327	81.5643	11.4073	79.6949	2.467	0.0000	0.0000	191,069
2022/03/08	R248	05/05/2022	11.80	Put	Bond Future	555.8000	0.5558	987.6700	0.9877	77.702	0	0	0
2022/03/08	R248	05/05/2022	11.81	Call	Bond Future	5,019.4600	5.0195	3,575.0900	3.5751	(28.775)	0	0	0
2022/03/08	R248	05/05/2022	11.81	Put	Bond Future	544.3800	0.5444	969.4600	0.9695	78.085	0	0	0
2022/03/08	R248	04/08/2022	10.99	Call	Bond Future	1,902.1700	1.9022	1,240.3200	1.2403	(34.794)	0	0	0
2022/03/08	R248	04/08/2022	10.99	Put	Bond Future	4,076.6000	4.0766	5,299.3100	5.2993	29.993	0	0	0
2022/03/08	R248	04/08/2022	10.40	Put	Bond Future	7,175.7300	7.1757	8,782.6100	8.7826	22.393	0	0	0
2022/03/08	R248	04/08/2022	10.98	Call	Bond Future	1,873.7600	1.8738	1,219.0500	1.2191	(34.941)	0	0	0
2022/03/08	R248	04/08/2022	10.98	Put	Bond Future	4,119.2000	4.1192	5,349.0500	5.3490	29.857	0	0	0
2022/03/08	R248	04/08/2022			Bond Future	11.3038	82.6308	11.5884	80.7463	2.517	0.0000	0.0000	6,019
2022/03/08	R248	04/08/2022	11.00	Call	Bond Future	1,930.8200	1.9308	1,261.8000	1.2618	(34.650)	0	0	0
2022/03/08	R248	04/08/2022	11.00	Put	Bond Future	4,034.3400	4.0343	5,249.8800	5.2499	30.130	0	0	0
2022/03/08	R248	04/08/2022	9.70	Call	Bond Future	85.0000	0.0850	36.1200	0.0361	(57.506)	0	0	2,400
2022/03/08	R248	04/08/2022	9.70	Put	Bond Future	12,395.6900	12.3957	14,231.3700	14.2314	14.809	0	0	0
2022/03/08	R248	04/08/2022	10.40	Call	Bond Future	618.6700	0.6187	340.9900	0.3410	(44.883)	0	0	2,400
2022/03/08	R248	03/11/2022	11.31	Put	Bond Future	4,142.8400	4.1428	5,203.5700	5.2036	25.604	0	0	0
2022/03/08	R248	03/11/2022	11.32	Call	Bond Future	3,187.0100	3.1870	2,343.7800	2.3438	(26.458)	0	0	0
2022/03/08	R248	03/11/2022	11.30	Put	Bond Future	4,177.3300	4.1773	5,243.8100	5.2438	25.530	0	0	0
2022/03/08	R248	03/11/2022			Bond Future	11.4581	79.4135	11.7517	77.5153	2.562	0.0000	0.0000	0
2022/03/08	R248	03/11/2022	11.31	Call	Bond Future	3,153.7400	3.1537	2,316.2600	2.3163	(26.555)	0	0	0
2022/03/08	R248	03/11/2022	11.32	Put	Bond Future	4,108.6100	4.1086	5,163.5900	5.1636	25.677	0	0	0
2022/03/08	R248	03/11/2022	11.30	Call	Bond Future	3,120.6300	3.1206	2,288.9000	2.2889	(26.653)	0	0	0
2022/03/08	R248	02/02/2023	11.08	Call	Bond Future	2,545.3400	2.5453	1,859.9900	1.8600	(26.926)	0	0	0
2022/03/08	R248	02/02/2023	11.08	Put	Bond Future	6,074.7500	6.0748	7,323.6900	7.3237	20.560	0	0	0
2022/03/08	R248	02/02/2023			Bond Future	11.6054	80.7070	11.9117	78.7727	2.639	0.0000	0.0000	0
2022/03/08	R248	02/02/2023	11.07	Call	Bond Future	2,519.1900	2.5192	1,838.8700	1.8389	(27.006)	0	0	0
2022/03/08	R248	02/02/2023	11.07	Put	Bond Future	6,118.5000	6.1185	7,372.4700	7.3725	20.495	0	0	0
2022/03/08	R248	02/02/2023	11.06	Call	Bond Future	2,492.8800	2.4929	1,817.6300	1.8176	(27.087)	0	0	0
2022/03/08	R248	02/02/2023	11.06	Put	Bond Future	6,162.2100	6.1622	7,421.2500	7.4213	20.432	0	0	0

Total

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