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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/03/2022 TO 11/03/2022

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
2022/03/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	2025	05/05/2022		Bond Future	160.0181	160.0181	159.8582	159.8582	(0.100)	0.0000	0.0000	5,520
2022/03/11	2025	04/08/2022		Bond Future	160.6197	160.6197	160.4555	160.4555	(0.102)	0.0000	0.0000	1,130
2022/03/11	2025	03/11/2022		Bond Future	162.9796	162.9796	162.8121	162.8121	(0.103)	0.0000	0.0000	0
2022/03/11	2025	02/02/2023		Bond Future	163.9133	163.9133	163.7397	163.7397	(0.106)	0.0000	0.0000	0
2022/03/11	2029	05/05/2022		Bond Future	118.3719	118.3719	118.1568	118.1568	(0.182)	0.0000	0.0000	2,745
2022/03/11	2029	04/08/2022		Bond Future	120.0155	120.0155	119.7965	119.7965	(0.183)	0.0000	0.0000	1,844
2022/03/11	2029	03/11/2022		Bond Future	120.5472	120.5472	120.3233	120.3233	(0.186)	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
2022/03/11	2029	02/02/2023			Bond Future	122.4661	122.4661	122.2381	122.2381	(0.186)	0.0000	0.0000	0
2022/03/11	2030	05/05/2022	8.14	Call	Bond Future	0.7900	0.0008	1.8900	0.0019	139.241	0	0	1,800
2022/03/11	2030	05/05/2022	8.14	Put	Bond Future	9,874.5300	9.8745	9,047.4100	9.0474	(8.376)	0	0	0
2022/03/11	2030	05/05/2022	8.47	Call	Bond Future	5.1700	0.0052	11.1400	0.0111	115.474	0	0	1,073
2022/03/11	2030	05/05/2022	10.21	Call	Bond Future	1,766.6500	1.7666	2,318.0300	2.3180	31.210	0	0	0
2022/03/11	2030	05/05/2022	10.21	Put	Bond Future	809.5800	0.8096	532.7400	0.5327	(34.196)	0	0	0
2022/03/11	2030	05/05/2022	9.95	Call	Bond Future	1,053.0400	1.0530	1,472.3200	1.4723	39.816	0	0	0
2022/03/11	2030	05/05/2022	9.65	Put	Bond Future	2,309.1000	2.3091	1,739.8200	1.7398	(24.654)	0	0	5,000
2022/03/11	2030	05/05/2022	8.81	Put	Bond Future	6,217.4800	6.2175	5,413.2900	5.4133	(12.934)	0	0	0
2022/03/11	2030	05/05/2022	8.89	Put	Bond Future	5,799.6300	5.7996	5,003.5400	5.0035	(13.727)	0	0	0
2022/03/11	2030	05/05/2022	9.15	Call	Bond Future	96.8200	0.0968	171.9100	0.1719	77.556	0	0	7,500
2022/03/11	2030	05/05/2022	9.15	Put	Bond Future	4,487.1600	4.4872	3,734.0300	3.7340	(16.784)	0	0	0
2022/03/11	2030	05/05/2022			Bond Future	10.0144	91.5029	9.8472	92.3311	(1.669)	0.0000	0.0000	73,228
2022/03/11	2030	05/05/2022	7.73	Call	Bond Future	0.0500	0.0001	0.1400	0.0001	180.000	0	0	200
2022/03/11	2030	05/05/2022	7.73	Put	Bond Future	12,215.1200	12.2151	11,386.9900	11.3870	(6.780)	0	0	0
2022/03/11	2030	05/05/2022	8.47	Put	Bond Future	8,043.6900	8.0437	7,221.4400	7.2214	(10.222)	0	0	0
2022/03/11	2030	05/05/2022	11.04	Call	Bond Future	4,974.5000	4.9745	5,756.4700	5.7565	15.720	0	0	0
2022/03/11	2030	05/05/2022	11.04	Put	Bond Future	100.1500	0.1002	53.9000	0.0539	(46.181)	0	0	1,800
2022/03/11	2030	05/05/2022	9.95	Put	Bond Future	1,370.7900	1.3708	961.8500	0.9619	(29.832)	0	0	1,073
2022/03/11	2030	05/05/2022	10.19	Call	Bond Future	1,704.9300	1.7049	2,246.9400	2.2469	31.791	0	0	0
2022/03/11	2030	05/05/2022	10.19	Put	Bond Future	845.0900	0.8451	558.8800	0.5589	(33.867)	0	0	0
2022/03/11	2030	05/05/2022	10.20	Call	Bond Future	1,735.6600	1.7357	2,282.3700	2.2824	31.499	0	0	0
2022/03/11	2030	05/05/2022	10.20	Put	Bond Future	827.1900	0.8272	545.6800	0.5457	(34.032)	0	0	200
2022/03/11	2030	05/05/2022	9.35	Call	Bond Future	193.1300	0.1931	323.8600	0.3239	67.690	0	0	0
2022/03/11	2030	05/05/2022	9.35	Put	Bond Future	3,543.6000	3.5436	2,846.1100	2.8461	(19.683)	0	0	1,073
2022/03/11	2030	05/05/2022	9.60	Call	Bond Future	423.4700	0.4235	657.5300	0.6575	55.272	0	0	0
2022/03/11	2030	05/05/2022	9.60	Put	Bond Future	2,494.6600	2.4947	1,900.5000	1.9005	(23.817)	0	0	5,000
2022/03/11	2030	05/05/2022	9.65	Call	Bond Future	491.0700	0.4911	750.0100	0.7500	52.730	0	0	0
2022/03/11	2030	05/05/2022	8.81	Call	Bond Future	25.1200	0.0251	49.1500	0.0492	95.661	0	0	200
2022/03/11	2030	05/05/2022	8.89	Call	Bond Future	35.2000	0.0352	67.3300	0.0673	91.278	0	0	1,800
2022/03/11	2030	04/08/2022	9.56	Call	Bond Future	673.7500	0.6738	903.9600	0.9040	34.168	0	0	0
2022/03/11	2030	04/08/2022	9.56	Put	Bond Future	3,944.1400	3.9441	3,335.5800	3.3356	(15.429)	0	0	0
2022/03/11	2030	04/08/2022	10.95	Call	Bond Future	4,114.6600	4.1147	4,761.4500	4.7614	15.719	0	0	0
2022/03/11	2030	04/08/2022	10.95	Put	Bond Future	786.7600	0.7868	594.7800	0.5948	(24.401)	0	0	800
2022/03/11	2030	04/08/2022			Bond Future	10.2324	88.7449	10.0570	89.5837	(1.715)	0.0000	0.0000	25,215
2022/03/11	2030	04/08/2022	9.05	Call	Bond Future	261.5000	0.2615	371.7800	0.3718	42.172	0	0	800
2022/03/11	2030	04/08/2022	9.05	Put	Bond Future	6,115.2500	6.1152	5,386.7600	5.3868	(11.913)	0	0	0
2022/03/11	2030	04/08/2022	9.54	Call	Bond Future	648.2000	0.6482	872.3200	0.8723	34.576	0	0	0
2022/03/11	2030	04/08/2022	9.54	Put	Bond Future	4,018.2000	4.0182	3,403.5500	3.4036	(15.297)	0	0	0
2022/03/11	2030	04/08/2022	9.55	Call	Bond Future	660.8900	0.6609	888.0500	0.8881	34.372	0	0	0
2022/03/11	2030	04/08/2022	9.55	Put	Bond Future	3,981.0700	3.9811	3,369.4600	3.3695	(15.363)	0	0	0
2022/03/11	2030	04/08/2022	8.30	Call	Bond Future	47.6700	0.0477	73.8300	0.0738	54.877	0	0	800
2022/03/11	2030	04/08/2022	8.30	Put	Bond Future	9,869.9200	9.8699	9,057.3100	9.0573	(8.233)	0	0	0
2022/03/11	2030	03/11/2022	10.10	Call	Bond Future	1,712.6500	1.7126	2,082.2600	2.0823	21.581	0	0	0
2022/03/11	2030	03/11/2022	10.10	Put	Bond Future	3,239.2800	3.2393	2,758.5300	2.7585	(14.841)	0	0	0
2022/03/11	2030	03/11/2022			Bond Future	10.4284	90.0304	10.2446	90.8808	(1.763)	0.0000	0.0000	0
2022/03/11	2030	03/11/2022	10.09	Call	Bond Future	1,692.5500	1.6925	2,059.5100	2.0595	21.681	0	0	0

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2022/03/11	2030	03/11/2022	10.09	Put	Bond Future	3,266.1900	3.2662	2,782.7900	2.7828	(14.800)	0	0	0
2022/03/11	2030	03/11/2022	10.08	Call	Bond Future	1,672.8600	1.6729	2,037.1700	2.0372	21.778	0	0	0
2022/03/11	2030	03/11/2022	10.08	Put	Bond Future	3,293.5400	3.2935	2,807.4900	2.8075	(14.758)	0	0	0
2022/03/11	2030	02/02/2023	10.01	Put	Bond Future	4,317.5400	4.3175	3,777.3900	3.7774	(12.511)	0	0	0
2022/03/11	2030	02/02/2023	9.94	Put	Bond Future	4,535.0400	4.5350	3,979.4000	3.9794	(12.252)	0	0	102
2022/03/11	2030	02/02/2023	9.99	Call	Bond Future	1,500.3900	1.5004	1,818.9100	1.8189	21.229	0	0	0
2022/03/11	2030	02/02/2023	10.00	Call	Bond Future	1,515.6300	1.5156	1,836.3600	1.8364	21.161	0	0	0
2022/03/11	2030	02/02/2023	9.20	Call	Bond Future	603.2900	0.6033	767.2100	0.7672	27.171	0	0	0
2022/03/11	2030	02/02/2023	9.20	Put	Bond Future	7,232.4500	7.2325	6,533.2000	6.5332	(9.668)	0	0	0
2022/03/11	2030	02/02/2023	9.66	Call	Bond Future	1,054.3600	1.0544	1,302.8400	1.3028	23.567	0	0	0
2022/03/11	2030	02/02/2023	9.66	Put	Bond Future	5,475.6100	5.4756	4,860.9200	4.8609	(11.226)	0	0	102
2022/03/11	2030	02/02/2023	9.80	Call	Bond Future	1,230.2900	1.2303	1,507.7200	1.5077	22.550	0	0	0
2022/03/11	2030	02/02/2023	8.81	Put	Bond Future	8,908.4800	8.9085	8,153.2700	8.1533	(8.477)	0	0	0
2022/03/11	2030	02/02/2023			Bond Future	10.6246	87.4403	10.4315	88.3034	(1.818)	0.0000	0.0000	0
2022/03/11	2030	02/02/2023	10.01	Call	Bond Future	1,532.5200	1.5325	1,855.5400	1.8555	21.078	0	0	0
2022/03/11	2030	02/02/2023	9.94	Call	Bond Future	1,425.7400	1.4257	1,733.2700	1.7333	21.570	0	0	0
2022/03/11	2030	02/02/2023	9.99	Put	Bond Future	4,377.9100	4.3779	3,833.2600	3.8333	(12.441)	0	0	0
2022/03/11	2030	02/02/2023	10.00	Put	Bond Future	4,346.8900	4.3469	3,804.4500	3.8044	(12.479)	0	0	0
2022/03/11	2030	02/02/2023	9.80	Put	Bond Future	4,992.5800	4.9926	4,406.8400	4.4068	(11.732)	0	0	0
2022/03/11	2030	02/02/2023	8.81	Call	Bond Future	354.7700	0.3548	462.7300	0.4627	30.431	0	0	102
2022/03/11	2032	05/05/2022	10.29	Put	Bond Future	1,629.9600	1.6300	1,119.1700	1.1192	(31.338)	0	0	0
2022/03/11	2032	05/05/2022	11.18	Call	Bond Future	4,414.3200	4.4143	5,304.5100	5.3045	20.166	0	0	0
2022/03/11	2032	05/05/2022	11.18	Put	Bond Future	216.3400	0.2163	118.9200	0.1189	(45.031)	0	0	780
2022/03/11	2032	05/05/2022	10.98	Call	Bond Future	3,506.4600	3.5065	4,342.9800	4.3430	23.857	0	0	0
2022/03/11	2032	05/05/2022	10.98	Put	Bond Future	355.0300	0.3550	203.9400	0.2039	(42.557)	0	0	993
2022/03/11	2032	05/05/2022	11.02	Put	Bond Future	321.3900	0.3214	182.8500	0.1829	(43.107)	0	0	0
2022/03/11	2032	05/05/2022	11.03	Call	Bond Future	3,728.4300	3.7284	4,580.4300	4.5804	22.851	0	0	0
2022/03/11	2032	05/05/2022	11.03	Put	Bond Future	313.7000	0.3137	178.0900	0.1781	(43.229)	0	0	0
2022/03/11	2032	05/05/2022			Bond Future	10.3975	87.8088	10.2207	88.7965	(1.700)	0.0000	0.0000	141,021
2022/03/11	2032	05/05/2022	9.58	Call	Bond Future	91.7100	0.0917	179.1000	0.1791	95.289	0	0	780
2022/03/11	2032	05/05/2022	9.58	Put	Bond Future	4,787.1400	4.7871	3,886.9200	3.8869	(18.805)	0	0	0
2022/03/11	2032	05/05/2022	10.18	Call	Bond Future	773.3400	0.7733	1,175.7700	1.1758	52.038	0	0	780
2022/03/11	2032	05/05/2022	10.18	Put	Bond Future	1,990.5800	1.9906	1,405.4000	1.4054	(29.397)	0	0	0
2022/03/11	2032	05/05/2022	10.29	Call	Bond Future	1,031.2200	1.0312	1,508.0400	1.5080	46.238	0	0	993
2022/03/11	2032	05/05/2022	11.04	Call	Bond Future	3,773.3400	3.7733	4,628.2400	4.6282	22.656	0	0	0
2022/03/11	2032	05/05/2022	11.04	Put	Bond Future	306.0900	0.3061	173.3800	0.1734	(43.357)	0	0	0
2022/03/11	2032	05/05/2022	11.02	Call	Bond Future	3,683.5500	3.6836	4,532.6200	4.5326	23.050	0	0	0
2022/03/11	2032	04/08/2022	10.22	Call	Bond Future	1,132.4700	1.1325	1,515.2600	1.5153	33.801	0	0	0
2022/03/11	2032	04/08/2022	9.72	Call	Bond Future	419.0600	0.4191	609.7500	0.6098	45.504	0	0	800
2022/03/11	2032	04/08/2022	9.72	Put	Bond Future	5,302.3600	5.3024	4,492.8000	4.4928	(15.268)	0	0	0
2022/03/11	2032	04/08/2022	10.20	Put	Bond Future	3,248.4200	3.2484	2,622.1900	2.6222	(19.278)	0	0	0
2022/03/11	2032	04/08/2022	10.21	Put	Bond Future	3,213.7600	3.2138	2,591.9200	2.5919	(19.349)	0	0	0
2022/03/11	2032	04/08/2022	8.97	Call	Bond Future	70.0500	0.0700	113.9900	0.1140	62.727	0	0	800
2022/03/11	2032	04/08/2022	8.97	Put	Bond Future	9,438.8000	9.4388	8,482.4900	8.4825	(10.132)	0	0	0
2022/03/11	2032	04/08/2022			Bond Future	10.5942	89.0068	10.4099	90.0070	(1.740)	0.0000	0.0000	2,140
2022/03/11	2032	04/08/2022	10.22	Put	Bond Future	3,179.1700	3.1792	2,561.7100	2.5617	(19.422)	0	0	0
2022/03/11	2032	04/08/2022	11.60	Call	Bond Future	5,748.3600	5.7484	6,593.3000	6.5933	14.699	0	0	0

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2022/03/11	2032	04/08/2022	11.60	Put	Bond Future	553.6700	0.5537	398.3600	0.3984	(28.051)	0	0	800
2022/03/11	2032	04/08/2022	11.89	Call	Bond Future	6,995.0300	6.9950	7,884.6400	7.8846	12.718	0	0	0
2022/03/11	2032	04/08/2022	11.89	Put	Bond Future	381.0900	0.3811	270.4500	0.2705	(29.033)	0	0	0
2022/03/11	2032	04/08/2022	10.20	Call	Bond Future	1,090.5300	1.0905	1,464.5500	1.4646	34.297	0	0	0
2022/03/11	2032	04/08/2022	10.21	Call	Bond Future	1,111.4900	1.1115	1,489.9000	1.4899	34.045	0	0	0
2022/03/11	2032	03/11/2022	10.56	Put	Bond Future	3,200.8800	3.2009	2,662.1300	2.6621	(16.831)	0	0	180
2022/03/11	2032	03/11/2022	10.11	Put	Bond Future	4,722.5200	4.7225	4,032.8700	4.0329	(14.603)	0	0	454
2022/03/11	2032	03/11/2022	10.16	Call	Bond Future	1,189.6700	1.1897	1,529.9700	1.5300	28.605	0	0	0
2022/03/11	2032	03/11/2022	10.16	Put	Bond Future	4,524.2900	4.5243	3,850.4100	3.8504	(14.895)	0	0	180
2022/03/11	2032	03/11/2022	9.31	Put	Bond Future	8,493.7800	8.4938	7,603.1700	7.6032	(10.485)	0	0	0
2022/03/11	2032	03/11/2022	9.36	Call	Bond Future	341.3700	0.3414	474.2400	0.4742	38.923	0	0	454
2022/03/11	2032	03/11/2022	9.36	Put	Bond Future	8,228.8400	8.2288	7,347.5300	7.3475	(10.710)	0	0	0
2022/03/11	2032	03/11/2022	9.92	Call	Bond Future	850.4300	0.8504	1,117.9000	1.1179	31.451	0	0	750
2022/03/11	2032	03/11/2022	9.92	Put	Bond Future	5,519.5200	5.5195	4,772.8100	4.7728	(13.529)	0	0	0
2022/03/11	2032	03/11/2022			Bond Future	10.7812	86.1439	10.5889	87.1580	(1.784)	0.0000	0.0000	0
2022/03/11	2032	03/11/2022	12.30	Call	Bond Future	8,066.6200	8.0666	8,946.1100	8.9461	10.903	0	0	0
2022/03/11	2032	03/11/2022	12.30	Put	Bond Future	589.8600	0.5899	455.1700	0.4552	(22.834)	0	0	750
2022/03/11	2032	03/11/2022	10.56	Call	Bond Future	2,032.7900	2.0328	2,508.2200	2.5082	23.388	0	0	0
2022/03/11	2032	03/11/2022	10.66	Call	Bond Future	2,290.1500	2.2901	2,798.8800	2.7989	22.214	0	0	0
2022/03/11	2032	03/11/2022	10.66	Put	Bond Future	2,927.6000	2.9276	2,422.1500	2.4222	(17.265)	0	0	0
2022/03/11	2032	03/11/2022	10.67	Call	Bond Future	2,316.8500	2.3169	2,828.8700	2.8289	22.100	0	0	750
2022/03/11	2032	03/11/2022	10.67	Put	Bond Future	2,901.4800	2.9015	2,399.3200	2.3993	(17.307)	0	0	0
2022/03/11	2032	03/11/2022	10.11	Call	Bond Future	1,112.0600	1.1121	1,436.5900	1.4366	29.183	0	0	0
2022/03/11	2032	03/11/2022	10.49	Call	Bond Future	1,862.1200	1.8621	2,313.8400	2.3138	24.258	0	0	0
2022/03/11	2032	03/11/2022	10.49	Put	Bond Future	3,404.2400	3.4042	2,841.7800	2.8418	(16.522)	0	0	454
2022/03/11	2032	03/11/2022	9.31	Call	Bond Future	311.6400	0.3116	435.2100	0.4352	39.652	0	0	180
2022/03/11	2032	02/02/2023	10.40	Call	Bond Future	1,688.4600	1.6885	2,082.3900	2.0824	23.331	0	0	0
2022/03/11	2032	02/02/2023	10.40	Put	Bond Future	4,622.9100	4.6229	3,987.2400	3.9872	(13.750)	0	0	0
2022/03/11	2032	02/02/2023	10.50	Call	Bond Future	1,875.7300	1.8757	2,298.1900	2.2982	22.522	0	0	0
2022/03/11	2032	02/02/2023	10.50	Put	Bond Future	4,280.1000	4.2801	3,672.9600	3.6730	(14.185)	0	0	454
2022/03/11	2032	02/02/2023	10.67	Call	Bond Future	2,259.0200	2.2590	2,731.4200	2.7314	20.912	0	0	750
2022/03/11	2032	02/02/2023	10.67	Put	Bond Future	3,771.9600	3.7720	3,214.7600	3.2148	(14.772)	0	0	0
2022/03/11	2032	02/02/2023	9.92	Call	Bond Future	961.8700	0.9619	1,227.3200	1.2273	27.597	0	0	750
2022/03/11	2032	02/02/2023	9.92	Put	Bond Future	6,500.7600	6.5008	5,736.6100	5.7366	(11.755)	0	0	0
2022/03/11	2032	02/02/2023			Bond Future	10.9639	87.4990	10.7632	88.5286	(1.831)	0.0000	0.0000	0
2022/03/11	2032	02/02/2023	12.75	Call	Bond Future	9,175.0500	9.1750	10,064.2100	10.0642	9.691	0	0	0
2022/03/11	2032	02/02/2023	12.75	Put	Bond Future	702.7100	0.7027	562.2700	0.5623	(19.985)	0	0	750
2022/03/11	2032	02/02/2023	10.16	Call	Bond Future	1,290.3000	1.2903	1,617.8000	1.6178	25.382	0	0	0
2022/03/11	2032	02/02/2023	10.16	Put	Bond Future	5,514.4100	5.5144	4,812.3100	4.8123	(12.732)	0	0	454
2022/03/11	2032	02/02/2023	10.38	Call	Bond Future	1,652.4100	1.6524	2,040.6700	2.0407	23.497	0	0	0
2022/03/11	2032	02/02/2023	10.38	Put	Bond Future	4,693.3800	4.6934	4,052.0400	4.0520	(13.665)	0	0	0
2022/03/11	2032	02/02/2023	10.39	Call	Bond Future	1,670.3700	1.6704	2,061.4700	2.0615	23.414	0	0	0
2022/03/11	2032	02/02/2023	10.39	Put	Bond Future	4,658.0600	4.6581	4,019.5600	4.0196	(13.707)	0	0	0
2022/03/11	2032	02/02/2023	9.31	Call	Bond Future	408.2500	0.4083	546.2200	0.5462	33.795	0	0	454
2022/03/11	2032	02/02/2023	9.31	Put	Bond Future	9,405.7500	9.4058	8,514.1200	8.5141	(9.480)	0	0	0
2022/03/11	2033	05/05/2022			Bond Future	113.2119	113.2119	112.7940	112.7940	(0.369)	0.0000	0.0000	2,719
2022/03/11	2033	04/08/2022			Bond Future	114.7837	114.7837	114.3590	114.3590	(0.370)	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
2022/03/11	2033	03/11/2022			Bond Future	115.1569	115.1569	114.7245	114.7245	(0.375)	0.0000	0.0000	0
2022/03/11	2033	02/02/2023			Bond Future	116.9898	116.9898	116.5500	116.5500	(0.376)	0.0000	0.0000	0
2022/03/11	2037	05/05/2022	11.82	Call	Bond Future	5,522.9400	5.5229	6,673.9400	6.6739	20.840	0	0	0
2022/03/11	2037	05/05/2022	11.83	Call	Bond Future	5,574.9900	5.5750	6,728.1300	6.7281	20.684	0	0	0
2022/03/11	2037	05/05/2022	11.84	Put	Bond Future	191.2000	0.1912	97.2700	0.0973	(49.127)	0	0	0
2022/03/11	2037	05/05/2022			Bond Future	10.9296	84.7054	10.7329	85.9545	(1.799)	0.0000	0.0000	85,070
2022/03/11	2037	05/05/2022	11.82	Put	Bond Future	200.5700	0.2006	102.4300	0.1024	(48.931)	0	0	0
2022/03/11	2037	05/05/2022	11.83	Put	Bond Future	195.8000	0.1958	99.8000	0.0998	(49.030)	0	0	0
2022/03/11	2037	05/05/2022	11.84	Call	Bond Future	5,627.1500	5.6272	6,782.3600	6.7824	20.529	0	0	0
2022/03/11	2037	04/08/2022	11.95	Call	Bond Future	5,675.9700	5.6760	6,703.7100	6.7037	18.107	0	0	0
2022/03/11	2037	04/08/2022	11.95	Put	Bond Future	807.7100	0.8077	569.9700	0.5700	(29.434)	0	0	1,050
2022/03/11	2037	04/08/2022	10.91	Put	Bond Future	3,014.1800	3.0142	2,335.4900	2.3355	(22.517)	0	0	0
2022/03/11	2037	04/08/2022	10.89	Call	Bond Future	1,678.5200	1.6785	2,254.3300	2.2543	34.305	0	0	0
2022/03/11	2037	04/08/2022	10.89	Put	Bond Future	3,082.7000	3.0827	2,393.0300	2.3930	(22.372)	0	0	0
2022/03/11	2037	04/08/2022	10.90	Call	Bond Future	1,706.7900	1.7068	2,288.1000	2.2881	34.059	0	0	0
2022/03/11	2037	04/08/2022			Bond Future	11.1167	81.6044	10.9121	82.8699	(1.840)	0.0000	0.0000	52,420
2022/03/11	2037	04/08/2022	10.91	Call	Bond Future	1,735.3100	1.7353	2,322.1000	2.3221	33.815	0	0	0
2022/03/11	2037	04/08/2022	11.21	Call	Bond Future	2,689.4000	2.6894	3,432.1000	3.4321	27.616	0	0	1,050
2022/03/11	2037	04/08/2022	11.21	Put	Bond Future	2,121.8000	2.1218	1,599.0200	1.5990	(24.639)	0	0	0
2022/03/11	2037	04/08/2022	11.42	Call	Bond Future	3,451.3100	3.4513	4,291.1200	4.2911	24.333	0	0	0
2022/03/11	2037	04/08/2022	11.42	Put	Bond Future	1,627.3300	1.6273	1,201.6600	1.2017	(26.158)	0	0	50
2022/03/11	2037	04/08/2022	10.10	Call	Bond Future	342.3900	0.3424	534.5700	0.5346	56.129	0	0	50
2022/03/11	2037	04/08/2022	10.10	Put	Bond Future	6,928.1200	6.9281	5,854.8200	5.8548	(15.492)	0	0	0
2022/03/11	2037	04/08/2022	10.90	Put	Bond Future	3,048.2800	3.0483	2,364.1100	2.3641	(22.444)	0	0	50
2022/03/11	2037	03/11/2022	11.32	Call	Bond Future	3,108.7700	3.1088	3,825.2500	3.8252	23.047	0	0	0
2022/03/11	2037	03/11/2022	11.30	Put	Bond Future	2,945.4200	2.9454	2,370.6700	2.3707	(19.513)	0	0	0
2022/03/11	2037	03/11/2022	11.31	Call	Bond Future	3,076.2900	3.0763	3,788.7900	3.7888	23.161	0	0	0
2022/03/11	2037	03/11/2022	11.31	Put	Bond Future	2,917.8700	2.9179	2,347.1100	2.3471	(19.561)	0	0	0
2022/03/11	2037	03/11/2022			Bond Future	11.2835	82.7869	11.0712	84.0701	(1.881)	0.0000	0.0000	0
2022/03/11	2037	03/11/2022	11.32	Put	Bond Future	2,890.8100	2.8908	2,324.0300	2.3240	(19.606)	0	0	0
2022/03/11	2037	03/11/2022	11.30	Call	Bond Future	3,044.2300	3.0442	3,752.7400	3.7527	23.274	0	0	0
2022/03/11	2037	02/02/2023	11.03	Call	Bond Future	2,245.6800	2.2457	2,805.3200	2.8053	24.921	0	0	0
2022/03/11	2037	02/02/2023	11.03	Put	Bond Future	4,747.9900	4.7480	4,004.7200	4.0047	(15.654)	0	0	0
2022/03/11	2037	02/02/2023	11.04	Call	Bond Future	2,271.1600	2.2712	2,834.6100	2.8346	24.809	0	0	0
2022/03/11	2037	02/02/2023	11.04	Put	Bond Future	4,712.4300	4.7124	3,972.9700	3.9730	(15.692)	0	0	0
2022/03/11	2037	02/02/2023			Bond Future	11.4491	79.8331	11.2285	81.1360	(1.927)	0.0000	0.0000	0
2022/03/11	2037	02/02/2023	11.05	Call	Bond Future	2,296.8000	2.2968	2,864.0400	2.8640	24.697	0	0	0
2022/03/11	2037	02/02/2023	11.05	Put	Bond Future	4,677.1000	4.6771	3,941.4300	3.9414	(15.729)	0	0	0
2022/03/11	2038	05/05/2022			Bond Future	129.9606	129.9606	129.4828	129.4828	(0.368)	0.0000	0.0000	4,184
2022/03/11	2038	04/08/2022			Bond Future	129.9424	129.9424	129.4560	129.4560	(0.374)	0.0000	0.0000	2,669
2022/03/11	2038	03/11/2022			Bond Future	131.8518	131.8518	131.3577	131.3577	(0.375)	0.0000	0.0000	0
2022/03/11	2038	02/02/2023			Bond Future	132.0831	132.0831	131.5774	131.5774	(0.383)	0.0000	0.0000	0
2022/03/11	2040	05/05/2022	10.57	Call	Bond Future	422.9100	0.4229	762.2600	0.7623	80.242	0	0	1,200
2022/03/11	2040	05/05/2022	10.57	Put	Bond Future	3,628.9000	3.6289	2,623.1600	2.6232	(27.715)	0	0	0
2022/03/11	2040	05/05/2022	11.91	Put	Bond Future	203.5200	0.2035	101.6100	0.1016	(50.074)	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
2022/03/11	2040	05/05/2022	11.92	Call	Bond Future	5,886.0200	5.8860	7,131.4900	7.1315	21.160	0	0	0
2022/03/11	2040	05/05/2022	11.92	Put	Bond Future	198.5200	0.1985	98.9000	0.0989	(50.181)	0	0	0
2022/03/11	2040	05/05/2022	13.04	Call	Bond Future	12,030.7600	12.0308	13,369.9000	13.3699	11.131	0	0	0
2022/03/11	2040	05/05/2022	13.04	Put	Bond Future	9.9800	0.0100	4.0300	0.0040	(59.619)	0	0	1,200
2022/03/11	2040	05/05/2022			Bond Future	11.0308	86.7658	10.8342	88.1109	(1.782)	0.0000	0.0000	62,041
2022/03/11	2040	05/05/2022	9.82	Call	Bond Future	19.0400	0.0190	46.9900	0.0470	146.796	0	0	1,200
2022/03/11	2040	05/05/2022	9.82	Put	Bond Future	8,863.9500	8.8639	7,546.8100	7.5468	(14.860)	0	0	0
2022/03/11	2040	05/05/2022	11.90	Call	Bond Future	5,775.0000	5.7750	7,015.8300	7.0158	21.486	0	0	0
2022/03/11	2040	05/05/2022	11.90	Put	Bond Future	208.6400	0.2086	104.3800	0.1044	(49.971)	0	0	0
2022/03/11	2040	05/05/2022	11.91	Call	Bond Future	5,830.4900	5.8305	7,073.6700	7.0737	21.322	0	0	0
2022/03/11	2040	04/08/2022	11.05	Call	Bond Future	1,939.0400	1.9390	2,596.7700	2.5968	33.920	0	0	0
2022/03/11	2040	04/08/2022	11.05	Put	Bond Future	3,015.6900	3.0157	2,310.7600	2.3108	(23.375)	0	0	0
2022/03/11	2040	04/08/2022	12.24	Put	Bond Future	636.9700	0.6370	439.0300	0.4390	(31.075)	0	0	460
2022/03/11	2040	04/08/2022	9.70	Put	Bond Future	11,065.0700	11.0651	9,777.1600	9.7772	(11.639)	0	0	0
2022/03/11	2040	04/08/2022			Bond Future	11.2120	83.4426	11.0075	84.8052	(1.823)	0.0000	0.0000	42,392
2022/03/11	2040	04/08/2022	11.04	Call	Bond Future	1,907.0600	1.9071	2,558.7800	2.5588	34.174	0	0	0
2022/03/11	2040	04/08/2022	11.04	Put	Bond Future	3,050.9000	3.0509	2,339.9600	2.3400	(23.303)	0	0	0
2022/03/11	2040	04/08/2022	12.24	Call	Bond Future	6,991.4100	6.9914	8,156.1300	8.1561	16.659	0	0	0
2022/03/11	2040	04/08/2022	9.70	Call	Bond Future	106.0400	0.1060	180.7900	0.1808	70.492	0	0	460
2022/03/11	2040	04/08/2022	10.70	Call	Bond Future	1,011.6400	1.0116	1,455.2700	1.4553	43.853	0	0	460
2022/03/11	2040	04/08/2022	10.70	Put	Bond Future	4,490.7300	4.4907	3,571.7000	3.5717	(20.465)	0	0	0
2022/03/11	2040	04/08/2022	11.03	Call	Bond Future	1,875.5600	1.8756	2,521.2500	2.5213	34.427	0	0	0
2022/03/11	2040	04/08/2022	11.03	Put	Bond Future	3,086.6800	3.0867	2,369.7100	2.3697	(23.228)	0	0	0
2022/03/11	2040	03/11/2022	11.39	Call	Bond Future	3,295.7800	3.2958	4,060.0000	4.0600	23.188	0	0	0
2022/03/11	2040	03/11/2022	11.40	Call	Bond Future	3,330.3200	3.3303	4,098.8200	4.0988	23.076	0	0	0
2022/03/11	2040	03/11/2022	11.41	Put	Bond Future	3,128.4400	3.1284	2,519.2900	2.5193	(19.471)	0	0	0
2022/03/11	2040	03/11/2022			Bond Future	11.3731	84.6518	11.1611	86.0337	(1.865)	0.0000	0.0000	0
2022/03/11	2040	03/11/2022	11.39	Put	Bond Future	3,187.3900	3.1874	2,569.7100	2.5697	(19.379)	0	0	0
2022/03/11	2040	03/11/2022	11.40	Put	Bond Future	3,157.7900	3.1578	2,544.3900	2.5444	(19.425)	0	0	0
2022/03/11	2040	03/11/2022	11.41	Call	Bond Future	3,365.0400	3.3650	4,137.7900	4.1378	22.964	0	0	0
2022/03/11	2040	02/02/2023	11.12	Call	Bond Future	2,448.0500	2.4481	3,054.9800	3.0550	24.792	0	0	0
2022/03/11	2040	02/02/2023	11.12	Put	Bond Future	5,110.7200	5.1107	4,314.5500	4.3145	(15.578)	0	0	0
2022/03/11	2040	02/02/2023			Bond Future	11.5332	81.4771	11.3129	82.8802	(1.910)	0.0000	0.0000	0
2022/03/11	2040	02/02/2023	11.10	Call	Bond Future	2,393.6600	2.3937	2,992.4200	2.9924	25.014	0	0	0
2022/03/11	2040	02/02/2023	11.10	Put	Bond Future	5,188.6600	5.1887	4,384.3200	4.3843	(15.502)	0	0	0
2022/03/11	2040	02/02/2023	11.11	Call	Bond Future	2,420.7700	2.4208	3,023.6200	3.0236	24.903	0	0	0
2022/03/11	2040	02/02/2023	11.11	Put	Bond Future	5,149.5600	5.1496	4,349.3100	4.3493	(15.540)	0	0	0
2022/03/11	2044	05/05/2022	11.91	Call	Bond Future	5,673.8200	5.6738	6,996.7900	6.9968	23.317	0	0	0
2022/03/11	2044	05/05/2022	11.91	Put	Bond Future	230.0700	0.2301	111.8300	0.1118	(51.393)	0	0	0
2022/03/11	2044	05/05/2022	11.92	Call	Bond Future	5,729.3200	5.7293	7,054.9200	7.0549	23.137	0	0	0
2022/03/11	2044	05/05/2022	11.92	Put	Bond Future	224.4900	0.2245	108.8800	0.1089	(51.499)	0	0	0
2022/03/11	2044	05/05/2022			Bond Future	11.0702	83.4217	10.8635	84.8629	(1.867)	0.0000	0.0000	64,263
2022/03/11	2044	05/05/2022	11.93	Call	Bond Future	5,784.8500	5.7849	7,113.0300	7.1130	22.960	0	0	0
2022/03/11	2044	05/05/2022	11.93	Put	Bond Future	219.0300	0.2190	106.0000	0.1060	(51.605)	0	0	0
2022/03/11	2044	04/08/2022	11.08	Call	Bond Future	1,964.4300	1.9644	2,673.7300	2.6737	36.107	0	0	0
2022/03/11	2044	04/08/2022	11.08	Put	Bond Future	3,064.9800	3.0650	2,314.1200	2.3141	(24.498)	0	0	0
2022/03/11	2044	04/08/2022	11.09	Call	Bond Future	1,997.1700	1.9972	2,712.9200	2.7129	35.838	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
2022/03/11	2044	04/08/2022	11.09	Put	Bond Future	3,029.3000	3.0293	2,284.8900	2.2849	(24.574)	0	0	0
2022/03/11	2044	04/08/2022			Bond Future	11.2426	80.1780	11.0277	81.6381	(1.912)	0.0000	0.0000	22,240
2022/03/11	2044	04/08/2022	11.10	Call	Bond Future	2,029.9700	2.0300	2,752.1400	2.7521	35.575	0	0	0
2022/03/11	2044	04/08/2022	11.10	Put	Bond Future	2,993.7800	2.9938	2,255.7900	2.2558	(24.651)	0	0	0
2022/03/11	2044	03/11/2022	11.40	Put	Bond Future	3,263.1700	3.2632	2,600.3600	2.6004	(20.312)	0	0	0
2022/03/11	2044	03/11/2022	11.41	Call	Bond Future	3,327.1000	3.3271	4,149.6600	4.1497	24.723	0	0	0
2022/03/11	2044	03/11/2022	11.41	Put	Bond Future	3,232.7700	3.2328	2,574.5800	2.5746	(20.360)	0	0	0
2022/03/11	2044	03/11/2022			Bond Future	11.3956	81.3400	11.1727	82.8208	(1.955)	0.0000	0.0000	0
2022/03/11	2044	03/11/2022	11.39	Call	Bond Future	3,257.6200	3.2576	4,070.9200	4.0709	24.966	0	0	0
2022/03/11	2044	03/11/2022	11.39	Put	Bond Future	3,294.0800	3.2941	2,626.6300	2.6266	(20.262)	0	0	0
2022/03/11	2044	03/11/2022	11.40	Call	Bond Future	3,292.1500	3.2921	4,110.0900	4.1101	24.845	0	0	0
2022/03/11	2044	02/02/2023	11.14	Call	Bond Future	2,485.3700	2.4854	3,141.6400	3.1416	26.405	0	0	0
2022/03/11	2044	02/02/2023	11.14	Put	Bond Future	5,164.1100	5.1641	4,316.8400	4.3168	(16.407)	0	0	0
2022/03/11	2044	02/02/2023	11.15	Call	Bond Future	2,513.5100	2.5135	3,174.2100	3.1742	26.286	0	0	0
2022/03/11	2044	02/02/2023	11.15	Put	Bond Future	5,124.6500	5.1247	4,281.8100	4.2818	(16.447)	0	0	0
2022/03/11	2044	02/02/2023			Bond Future	11.5472	78.2385	11.3159	79.7420	(2.004)	0.0000	0.0000	0
2022/03/11	2044	02/02/2023	11.16	Call	Bond Future	2,541.8100	2.5418	3,206.9300	3.2069	26.167	0	0	0
2022/03/11	2044	02/02/2023	11.16	Put	Bond Future	5,085.4400	5.0854	4,247.0200	4.2470	(16.487)	0	0	0
2022/03/11	2046	05/05/2022			Bond Future	117.6066	117.6066	117.6252	117.6252	0.016	0.0000	0.0000	14,004
2022/03/11	2046	04/08/2022			Bond Future	119.2397	119.2397	119.2575	119.2575	0.015	0.0000	0.0000	2,969
2022/03/11	2046	03/11/2022			Bond Future	119.0567	119.0567	119.0729	119.0729	0.014	0.0000	0.0000	0
2022/03/11	2046	02/02/2023			Bond Future	120.9529	120.9529	120.9685	120.9685	0.013	0.0000	0.0000	0
2022/03/11	2050	05/05/2022			Bond Future	121.7740	121.7740	121.1102	121.1102	(0.545)	0.0000	0.0000	8,672
2022/03/11	2050	04/08/2022			Bond Future	121.4397	121.4397	120.7652	120.7652	(0.555)	0.0000	0.0000	1,410
2022/03/11	2050	03/11/2022			Bond Future	123.2242	123.2242	122.5393	122.5393	(0.556)	0.0000	0.0000	0
2022/03/11	2050	02/02/2023			Bond Future	123.1099	123.1099	122.4107	122.4107	(0.568)	0.0000	0.0000	0
2022/03/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	AL37	05/05/2022			Index Future	806.4730	806.4730	811.1340	811.1340	0.578	0.0000	0.0000	0
2022/03/11	AL37	04/08/2022			Index Future	817.3560	817.3560	822.0730	822.0730	0.577	0.0000	0.0000	0
2022/03/11	AL37	03/11/2022			Index Future	829.2820	829.2820	834.0630	834.0630	0.577	0.0000	0.0000	0
2022/03/11	AL37	02/02/2023			Index Future	842.2820	842.2820	847.1340	847.1340	0.576	0.0000	0.0000	0
2022/03/11	AL7T	05/05/2022			Index Future	923.0240	923.0240	932.3070	932.3070	1.006	0.0000	0.0000	0
2022/03/11	AL7T	04/08/2022			Index Future	935.4800	935.4800	944.8800	944.8800	1.005	0.0000	0.0000	0
2022/03/11	AL7T	03/11/2022			Index Future	949.1290	949.1290	958.6610	958.6610	1.004	0.0000	0.0000	0
2022/03/11	AL7T	02/02/2023			Index Future	964.0090	964.0090	973.6850	973.6850	1.004	0.0000	0.0000	0
2022/03/11	ALBI	05/05/2022			Index Future	821.4690	821.4690	831.4920	831.4920	1.220	0.0000	0.0000	129
2022/03/11	ALBI	04/08/2022			Index Future	832.5540	832.5540	842.7050	842.7050	1.219	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
2022/03/11	ALBI	03/11/2022			Index Future	844.7010	844.7010	854.9960	854.9960	1.219	0.0000	0.0000	0
2022/03/11	ALBI	02/02/2023			Index Future	857.9440	857.9440	868.3950	868.3950	1.218	0.0000	0.0000	0
2022/03/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/03/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/11	ES33	05/05/2022			Bond Future	11.7022	75.0885	11.5050	76.0902	(1.686)	0.0000	0.0000	87
2022/03/11	ES33	04/08/2022			Bond Future	11.9295	76.1310	11.7239	77.1460	(1.724)	0.0000	0.0000	263
2022/03/11	ES33	03/11/2022			Bond Future	12.1497	73.4679	11.9354	74.4973	(1.763)	0.0000	0.0000	0
2022/03/11	ES33	02/02/2023			Bond Future	12.3718	74.6401	12.1483	75.6856	(1.807)	0.0000	0.0000	0
2022/03/11	ES42	05/05/2022			Bond Future	12.1059	73.4050	11.9033	74.5921	(1.673)	0.0000	0.0000	1,190
2022/03/11	ES42	04/08/2022			Bond Future	12.3130	74.4257	12.1020	75.6286	(1.714)	0.0000	0.0000	3,579
2022/03/11	ES42	03/11/2022			Bond Future	12.5146	71.2604	12.2947	72.4805	(1.757)	0.0000	0.0000	0
2022/03/11	ES42	02/02/2023			Bond Future	12.7102	72.3998	12.4812	73.6390	(1.802)	0.0000	0.0000	0
2022/03/11	GOVI	05/05/2022	788.25	Call	GOVI	218,790.0000	21.8790	317,990.0000	31.7990	45.340	0	0	0
2022/03/11	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/11	GOVI	05/05/2022			GOVI	810.1290	810.1290	820.0490	820.0490	1.224	0.0000	0.0000	988
2022/03/11	GOVI	05/05/2022	788.23	Call	GOVI	218,990.0000	21.8990	318,190.0000	31.8190	45.299	0	0	0
2022/03/11	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/11	GOVI	05/05/2022	788.24	Call	GOVI	218,890.0000	21.8890	318,090.0000	31.8090	45.320	0	0	0
2022/03/11	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/11	GOVI	04/08/2022	819.28	Call	GOVI	17,810.0000	1.7810	118,280.0000	11.8280	564.121	0	0	0
2022/03/11	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/11	GOVI	04/08/2022			GOVI	821.0610	821.0610	831.1080	831.1080	1.224	0.0000	0.0000	0
2022/03/11	GOVI	04/08/2022	819.26	Call	GOVI	18,010.0000	1.8010	118,480.0000	11.8480	557.857	0	0	0
2022/03/11	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/11	GOVI	04/08/2022	819.27	Call	GOVI	17,910.0000	1.7910	118,380.0000	11.8380	560.972	0	0	0
2022/03/11	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/11	GOVI	03/11/2022	820.41	Call	GOVI	126,310.0000	12.6310	228,200.0000	22.8200	80.667	0	0	0
2022/03/11	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/11	GOVI	03/11/2022	820.42	Call	GOVI	126,210.0000	12.6210	228,100.0000	22.8100	80.731	0	0	0
2022/03/11	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/11	GOVI	03/11/2022			GOVI	833.0410	833.0410	843.2300	843.2300	1.223	0.0000	0.0000	0
2022/03/11	GOVI	03/11/2022	820.43	Call	GOVI	126,110.0000	12.6110	228,000.0000	22.8000	80.795	0	0	0
2022/03/11	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/11	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	56,250.0000	5.6250	100.000	0	0	0
2022/03/11	GOVI	02/02/2023	850.82	Put	GOVI	47,200.0000	4.7200	0.0000	0.0000	(100.000)	0	0	0
2022/03/11	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	56,150.0000	5.6150	100.000	0	0	0

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2022/03/11	GOVI	02/02/2023	850.83	Put	GOVI	47,300.0000	4.7300	0.0000	0.0000	(100.000)	0	0	0
2022/03/11	GOVI	02/02/2023			GOVI	846.1000	846.1000	856.4450	856.4450	1.223	0.0000	0.0000	0
2022/03/11	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	56,050.0000	5.6050	100.000	0	0	0
2022/03/11	GOVI	02/02/2023	850.84	Put	GOVI	47,400.0000	4.7400	0.0000	0.0000	(100.000)	0	0	0
2022/03/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/11	IGOV	05/05/2022			Index Future	315.8860	315.8860	315.3400	315.3400	(0.173)	0.0000	0.0000	499
2022/03/11	IGOV	04/08/2022			Index Future	320.2260	320.2260	319.6700	319.6700	(0.174)	0.0000	0.0000	0
2022/03/11	IGOV	03/11/2022			Index Future	324.9750	324.9750	324.4080	324.4080	(0.174)	0.0000	0.0000	0
2022/03/11	IGOV	02/02/2023			Index Future	330.1450	330.1450	329.5670	329.5670	(0.175)	0.0000	0.0000	0
2022/03/11	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/03/11	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/11	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/11	JBAF	16/03/2022			Jibar Tradeable Future	4.2650	95.7350	4.2750	95.7250	0.234	0.0000	0.0000	0
2022/03/11	JBAF	20/04/2022			Jibar Tradeable Future	4.6650	95.3350	4.6550	95.3450	(0.214)	0.0000	0.0000	0
2022/03/11	JBAF	18/05/2022			Jibar Tradeable Future	4.7150	95.2850	4.7200	95.2800	0.106	0.0000	0.0000	0
2022/03/11	JBAF	15/06/2022			Jibar Tradeable Future	5.1850	94.8150	5.1650	94.8350	(0.386)	0.0000	0.0000	72
2022/03/11	JBAF	20/07/2022			Jibar Tradeable Future	5.2900	94.7100	5.2400	94.7600	(0.945)	0.0000	0.0000	0
2022/03/11	JBAF	17/08/2022			Jibar Tradeable Future	5.7000	94.3000	5.6500	94.3500	(0.877)	0.0000	0.0000	0
2022/03/11	JBAF	21/09/2022			Jibar Tradeable Future	5.7500	94.2500	5.7200	94.2800	(0.522)	0.0000	0.0000	0
2022/03/11	JBAF	21/12/2022			Jibar Tradeable Future	6.4050	93.5950	6.3650	93.6350	(0.625)	0.0000	0.0000	68
2022/03/11	JBAF	15/03/2023			Jibar Tradeable Future	6.6950	93.3050	6.5800	93.4200	(1.718)	0.0000	0.0000	0
2022/03/11	JBAF	21/06/2023			Jibar Tradeable Future	6.9300	93.0700	6.8000	93.2000	(1.876)	0.0000	0.0000	0
2022/03/11	JBAF	20/09/2023			Jibar Tradeable Future	7.0550	92.9450	6.8950	93.1050	(2.268)	0.0000	0.0000	75
2022/03/11	JBAF	20/12/2023			Jibar Tradeable Future	7.1950	92.8050	7.0050	92.9950	(2.641)	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
2022/03/11	R023	05/05/2022	6.31	Call	Bond Future	553.7100	0.5537	554.8300	0.5548	0.202	0	0	0
2022/03/11	R023	05/05/2022	6.31	Put	Bond Future	18.1000	0.0181	17.3200	0.0173	(4.309)	0	0	0
2022/03/11	R023	05/05/2022			Bond Future	5.6300	103.1326	5.6276	103.1345	(0.043)	0.0000	0.0000	14,778
2022/03/11	R023	05/05/2022	6.29	Call	Bond Future	539.2800	0.5393	540.3600	0.5404	0.200	0	0	0
2022/03/11	R023	05/05/2022	6.29	Put	Bond Future	19.3600	0.0194	18.5400	0.0185	(4.236)	0	0	0
2022/03/11	R023	05/05/2022	6.30	Call	Bond Future	546.4900	0.5465	547.5900	0.5476	0.201	0	0	0
2022/03/11	R023	05/05/2022	6.30	Put	Bond Future	18.7200	0.0187	17.9200	0.0179	(4.274)	0	0	0
2022/03/11	R023	04/08/2022	6.05	Call	Bond Future	278.6200	0.2786	278.7200	0.2787	0.036	0	0	0
2022/03/11	R023	04/08/2022	6.05	Put	Bond Future	109.0600	0.1091	108.1100	0.1081	(0.871)	0	0	0
2022/03/11	R023	04/08/2022			Bond Future	5.7396	104.5141	5.7377	104.5151	(0.033)	0.0000	0.0000	2,384
2022/03/11	R023	04/08/2022	6.03	Call	Bond Future	271.1400	0.2711	271.2300	0.2712	0.033	0	0	0
2022/03/11	R023	04/08/2022	6.03	Put	Bond Future	112.4900	0.1125	111.5300	0.1115	(0.853)	0	0	0
2022/03/11	R023	04/08/2022	6.04	Call	Bond Future	274.8700	0.2749	274.9700	0.2750	0.036	0	0	0
2022/03/11	R023	04/08/2022	6.04	Put	Bond Future	110.7600	0.1108	109.8100	0.1098	(0.858)	0	0	0
2022/03/11	R023	03/11/2022	6.25	Call	Bond Future	280.4400	0.2804	280.5600	0.2806	0.043	0	0	0
2022/03/11	R023	03/11/2022	6.25	Put	Bond Future	49.6600	0.0497	49.3200	0.0493	(0.685)	0	0	0
2022/03/11	R023	03/11/2022	6.26	Call	Bond Future	283.0000	0.2830	283.1300	0.2831	0.046	0	0	0
2022/03/11	R023	03/11/2022	6.26	Put	Bond Future	49.1600	0.0492	48.8300	0.0488	(0.671)	0	0	0
2022/03/11	R023	03/11/2022			Bond Future	5.4996	102.1511	5.4982	102.1516	(0.027)	0.0000	0.0000	0
2022/03/11	R023	03/11/2022	6.27	Call	Bond Future	285.3200	0.2853	285.4500	0.2855	0.046	0	0	0
2022/03/11	R023	03/11/2022	6.27	Put	Bond Future	48.4100	0.0484	48.0800	0.0481	(0.682)	0	0	0
2022/03/11	R035	05/05/2022	10.72	Call	Bond Future	1,357.9400	1.3579	2,029.6100	2.0296	49.462	0	0	0
2022/03/11	R035	05/05/2022	10.72	Put	Bond Future	1,562.2600	1.5623	996.0600	0.9961	(36.242)	0	0	0
2022/03/11	R035	05/05/2022	11.63	Call	Bond Future	5,407.9700	5.4080	6,553.6900	6.5537	21.186	0	0	0
2022/03/11	R035	05/05/2022	11.63	Put	Bond Future	182.8600	0.1829	90.7100	0.0907	(50.394)	0	0	0
2022/03/11	R035	05/05/2022	11.64	Call	Bond Future	5,460.2600	5.4603	6,608.1200	6.6081	21.022	0	0	0
2022/03/11	R035	05/05/2022	11.64	Put	Bond Future	178.2200	0.1782	88.2100	0.0882	(50.505)	0	0	0
2022/03/11	R035	05/05/2022			Bond Future	10.7528	88.7881	10.5559	90.0260	(1.830)	0.0000	0.0000	73,988
2022/03/11	R035	05/05/2022	10.82	Call	Bond Future	1,694.9100	1.6949	2,446.9000	2.4469	44.368	0	0	0
2022/03/11	R035	05/05/2022	10.82	Put	Bond Future	1,277.7000	1.2777	791.8200	0.7918	(38.028)	0	0	0
2022/03/11	R035	05/05/2022	11.65	Call	Bond Future	5,512.6500	5.5126	6,662.5900	6.6626	20.860	0	0	0
2022/03/11	R035	05/05/2022	11.65	Put	Bond Future	173.7400	0.1737	85.8100	0.0858	(50.610)	0	0	0
2022/03/11	R035	05/05/2022	12.64	Call	Bond Future	10,707.3800	10.7074	11,938.3400	11.9383	11.496	0	0	0
2022/03/11	R035	05/05/2022	12.64	Put	Bond Future	11.6800	0.0117	4.7700	0.0048	(59.161)	0	0	0
2022/03/11	R035	04/08/2022	11.13	Put	Bond Future	1,890.8500	1.8909	1,413.0700	1.4131	(25.268)	0	0	100
2022/03/11	R035	04/08/2022	10.64	Call	Bond Future	1,467.6800	1.4677	1,994.0500	1.9941	35.864	0	0	0
2022/03/11	R035	04/08/2022	10.64	Put	Bond Future	3,353.0400	3.3530	2,625.2000	2.6252	(21.707)	0	0	100
2022/03/11	R035	04/08/2022	10.72	Call	Bond Future	1,683.1000	1.6831	2,252.9300	2.2529	33.856	0	0	0
2022/03/11	R035	04/08/2022	10.72	Put	Bond Future	3,070.8100	3.0708	2,386.4300	2.3864	(22.287)	0	0	0
2022/03/11	R035	04/08/2022	10.73	Call	Bond Future	1,711.1400	1.7111	2,286.3600	2.2864	33.616	0	0	0
2022/03/11	R035	04/08/2022	10.73	Put	Bond Future	3,036.9200	3.0369	2,357.9300	2.3579	(22.358)	0	0	0
2022/03/11	R035	04/08/2022	9.53	Call	Bond Future	126.4700	0.1265	212.1700	0.2122	67.763	0	0	400
2022/03/11	R035	04/08/2022	9.53	Put	Bond Future	9,350.5600	9.3506	8,182.0500	8.1821	(12.497)	0	0	0
2022/03/11	R035	04/08/2022	9.84	Call	Bond Future	271.6300	0.2716	431.8400	0.4318	58.981	0	0	100
2022/03/11	R035	04/08/2022	9.84	Put	Bond Future	7,361.9000	7.3619	6,267.9000	6.2679	(14.860)	0	0	0
2022/03/11	R035	04/08/2022	10.53	Put	Bond Future	3,774.3000	3.7743	2,986.0800	2.9861	(20.884)	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
2022/03/11	R209 03/11/2022	11.00	Put	Bond Future	2,674.1000	2.6741	2,158.0100	2.1580	(19.300)	0	0	6,000
2022/03/11	R209 03/11/2022	11.01	Call	Bond Future	2,497.9600	2.4980	3,096.9700	3.0970	23.980	0	0	0
2022/03/11	R209 03/11/2022	11.01	Put	Bond Future	2,648.9400	2.6489	2,136.4300	2.1364	(19.348)	0	0	0
2022/03/11	R209 03/11/2022	11.02	Call	Bond Future	2,525.3400	2.5253	3,127.9000	3.1279	23.861	0	0	0
2022/03/11	R209 03/11/2022	11.02	Put	Bond Future	2,623.9900	2.6240	2,115.0300	2.1150	(19.396)	0	0	0
2022/03/11	R209 03/11/2022	10.00	Call	Bond Future	607.5900	0.6076	845.4000	0.8454	39.140	0	0	0
2022/03/11	R209 03/11/2022	10.00	Put	Bond Future	6,352.6700	6.3527	5,478.9600	5.4790	(13.753)	0	0	6,000
2022/03/11	R209 03/11/2022	10.50	Call	Bond Future	1,277.9300	1.2779	1,683.6700	1.6837	31.750	0	0	0
2022/03/11	R209 02/02/2023	10.79	Call	Bond Future	2,026.9900	2.0270	2,518.8000	2.5188	24.263	0	0	0
2022/03/11	R209 02/02/2023	10.80	Put	Bond Future	4,083.8500	4.0838	3,450.3200	3.4503	(15.513)	0	0	0
2022/03/11	R209 02/02/2023	10.78	Call	Bond Future	2,004.8300	2.0048	2,493.3800	2.4934	24.369	0	0	0
2022/03/11	R209 02/02/2023			Bond Future	11.1896	68.6243	10.9714	69.7529	(1.949)	0.0000	0.0000	0
2022/03/11	R209 02/02/2023	10.79	Put	Bond Future	4,114.9300	4.1149	3,478.1500	3.4781	(15.475)	0	0	0
2022/03/11	R209 02/02/2023	10.80	Call	Bond Future	2,049.2700	2.0493	2,544.3300	2.5443	24.158	0	0	0
2022/03/11	R209 02/02/2023	10.78	Put	Bond Future	4,146.2000	4.1462	3,506.1600	3.5062	(15.437)	0	0	0
2022/03/11	R210 05/05/2022			Bond Future	219.4278	219.4278	219.2110	219.2110	(0.099)	0.0000	0.0000	1,039
2022/03/11	R210 04/08/2022			Bond Future	222.4749	222.4749	222.2531	222.2531	(0.100)	0.0000	0.0000	266
2022/03/11	R210 03/11/2022			Bond Future	222.8102	222.8102	222.5818	222.5818	(0.103)	0.0000	0.0000	0
2022/03/11	R210 02/02/2023			Bond Future	226.3577	226.3577	226.1245	226.1245	(0.103)	0.0000	0.0000	0
2022/03/11	R213 05/05/2022	10.63	Call	Bond Future	2,412.7300	2.4127	3,066.3000	3.0663	27.088	0	0	0
2022/03/11	R213 05/05/2022	10.65	Put	Bond Future	540.5000	0.5405	337.4200	0.3374	(37.573)	0	0	0
2022/03/11	R213 05/05/2022			Bond Future	10.2553	82.7432	10.0836	83.6077	(1.674)	0.0000	0.0000	25,184
2022/03/11	R213 05/05/2022	10.63	Put	Bond Future	565.9700	0.5660	355.0900	0.3551	(37.260)	0	0	0
2022/03/11	R213 05/05/2022	10.64	Call	Bond Future	2,448.4100	2.4484	3,105.9000	3.1059	26.854	0	0	0
2022/03/11	R213 05/05/2022	10.64	Put	Bond Future	553.1100	0.5531	346.1500	0.3462	(37.418)	0	0	0
2022/03/11	R213 05/05/2022	10.65	Call	Bond Future	2,484.2900	2.4843	3,145.6600	3.1457	26.622	0	0	0
2022/03/11	R213 04/08/2022	9.88	Call	Bond Future	759.9800	0.7600	1,025.7500	1.0258	34.971	0	0	0
2022/03/11	R213 04/08/2022	9.89	Call	Bond Future	775.1700	0.7752	1,044.4400	1.0444	34.737	0	0	0
2022/03/11	R213 04/08/2022	9.90	Put	Bond Future	3,567.2700	3.5673	2,964.2800	2.9643	(16.903)	0	0	0
2022/03/11	R213 04/08/2022			Bond Future	10.4604	83.8356	10.2810	84.7113	(1.715)	0.0000	0.0000	0
2022/03/11	R213 04/08/2022	9.88	Put	Bond Future	3,638.2200	3.6382	3,028.2500	3.0282	(16.766)	0	0	0
2022/03/11	R213 04/08/2022	9.89	Put	Bond Future	3,602.7100	3.6027	2,996.2400	2.9962	(16.834)	0	0	0
2022/03/11	R213 04/08/2022	9.90	Call	Bond Future	790.3800	0.7904	1,063.1300	1.0631	34.509	0	0	0
2022/03/11	R213 03/11/2022	10.38	Call	Bond Future	1,822.2900	1.8223	2,225.9500	2.2259	22.151	0	0	0
2022/03/11	R213 03/11/2022	10.38	Put	Bond Future	3,088.4900	3.0885	2,604.3600	2.6044	(15.675)	0	0	0
2022/03/11	R213 03/11/2022	10.39	Call	Bond Future	1,844.0300	1.8440	2,250.5300	2.2505	22.044	0	0	0
2022/03/11	R213 03/11/2022	10.39	Put	Bond Future	3,062.1900	3.0622	2,580.9000	2.5809	(15.717)	0	0	0
2022/03/11	R213 03/11/2022	10.37	Call	Bond Future	1,800.9400	1.8009	2,201.7700	2.2018	22.257	0	0	0
2022/03/11	R213 03/11/2022	10.37	Put	Bond Future	3,115.2200	3.1152	2,628.2600	2.6283	(15.632)	0	0	200
2022/03/11	R213 03/11/2022	9.19	Call	Bond Future	336.5800	0.3366	456.2000	0.4562	35.540	0	0	476
2022/03/11	R213 03/11/2022	9.19	Put	Bond Future	7,587.0500	7.5871	6,818.8800	6.8189	(10.125)	0	0	0
2022/03/11	R213 03/11/2022			Bond Future	10.6461	81.5299	10.4590	82.4177	(1.758)	0.0000	0.0000	0
2022/03/11	R213 03/11/2022	10.40	Call	Bond Future	1,865.6500	1.8656	2,274.9900	2.2750	21.941	0	0	0
2022/03/11	R213 03/11/2022	10.40	Put	Bond Future	3,035.8000	3.0358	2,557.3500	2.5574	(15.760)	0	0	0
2022/03/11	R213 03/11/2022	9.98	Call	Bond Future	1,079.2700	1.0793	1,369.3100	1.3693	26.874	0	0	0
2022/03/11	R213 03/11/2022	9.98	Put	Bond Future	4,297.1600	4.2972	3,699.4100	3.6994	(13.910)	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
2022/03/11	R214	02/02/2023	11.08	Put	Bond Future	4,144.6600	4.1447	3,476.0000	3.4760	(16.133)	0	0	0
2022/03/11	R214	02/02/2023			Bond Future	11.4620	65.3578	11.2384	66.5549	(1.951)	0.0000	0.0000	0
2022/03/11	R214	02/02/2023	11.09	Call	Bond Future	2,101.3500	2.1013	2,633.3200	2.6333	25.316	0	0	0
2022/03/11	R214	02/02/2023	11.09	Put	Bond Future	4,112.7100	4.1127	3,447.5900	3.4476	(16.172)	0	0	0
2022/03/11	R248	05/05/2022	11.79	Call	Bond Future	5,566.9600	5.5670	6,964.3000	6.9643	25.101	0	0	0
2022/03/11	R248	05/05/2022	11.79	Put	Bond Future	245.7300	0.2457	115.5900	0.1156	(52.961)	0	0	0
2022/03/11	R248	05/05/2022	11.80	Call	Bond Future	5,623.8000	5.6238	7,024.0900	7.0241	24.899	0	0	0
2022/03/11	R248	05/05/2022			Bond Future	10.9943	82.5362	10.7827	84.0637	(1.925)	0.0000	0.0000	191,069
2022/03/11	R248	05/05/2022	11.80	Put	Bond Future	239.6600	0.2397	112.4700	0.1125	(53.071)	0	0	0
2022/03/11	R248	05/05/2022	11.81	Call	Bond Future	5,680.6400	5.6806	7,083.8400	7.0838	24.701	0	0	0
2022/03/11	R248	05/05/2022	11.81	Put	Bond Future	233.6700	0.2337	109.3900	0.1094	(53.186)	0	0	0
2022/03/11	R248	04/08/2022	10.98	Call	Bond Future	2,010.7600	2.0108	2,754.1300	2.7541	36.970	0	0	0
2022/03/11	R248	04/08/2022	10.98	Put	Bond Future	3,263.3700	3.2634	2,459.0500	2.4591	(24.647)	0	0	0
2022/03/11	R248	04/08/2022	10.99	Call	Bond Future	2,044.1100	2.0441	2,794.2600	2.7943	36.698	0	0	0
2022/03/11	R248	04/08/2022	10.99	Put	Bond Future	3,225.7100	3.2257	2,428.1700	2.4282	(24.724)	0	0	0
2022/03/11	R248	04/08/2022	10.20	Call	Bond Future	391.6700	0.3917	639.9500	0.6399	63.390	0	0	1,700
2022/03/11	R248	04/08/2022	10.40	Put	Bond Future	6,176.5500	6.1765	4,978.5100	4.9785	(19.397)	0	0	0
2022/03/11	R248	04/08/2022			Bond Future	11.1587	83.6236	10.9386	85.1713	(1.972)	0.0000	0.0000	6,399
2022/03/11	R248	04/08/2022	11.00	Call	Bond Future	2,077.5200	2.0775	2,834.4200	2.8344	36.433	0	0	0
2022/03/11	R248	04/08/2022	11.00	Put	Bond Future	3,188.2100	3.1882	2,397.4200	2.3974	(24.804)	0	0	0
2022/03/11	R248	04/08/2022	10.90	Call	Bond Future	1,754.2600	1.7543	2,442.5900	2.4426	39.238	0	0	1,700
2022/03/11	R248	04/08/2022	10.90	Put	Bond Future	3,578.9000	3.5789	2,719.5400	2.7195	(24.012)	0	0	0
2022/03/11	R248	04/08/2022	9.70	Call	Bond Future	105.2800	0.1053	190.6300	0.1906	81.070	0	0	0
2022/03/11	R248	04/08/2022	9.70	Put	Bond Future	11,423.1400	11.4231	9,960.8000	9.9608	(12.802)	0	0	0
2022/03/11	R248	04/08/2022	10.20	Put	Bond Future	7,535.2500	7.5352	6,235.8400	6.2358	(17.244)	0	0	0
2022/03/11	R248	04/08/2022	10.40	Call	Bond Future	612.3200	0.6123	961.9700	0.9620	57.102	0	0	0
2022/03/11	R248	03/11/2022	11.32	Call	Bond Future	3,367.1800	3.3672	4,242.8000	4.2428	26.005	0	0	0
2022/03/11	R248	03/11/2022	11.30	Put	Bond Future	3,333.5500	3.3336	2,629.7100	2.6297	(21.114)	0	0	0
2022/03/11	R248	03/11/2022	11.31	Put	Bond Future	3,301.4500	3.3014	2,602.6300	2.6026	(21.167)	0	0	0
2022/03/11	R248	03/11/2022			Bond Future	11.3056	80.4324	11.0774	82.0019	(2.019)	0.0000	0.0000	0
2022/03/11	R248	03/11/2022	11.32	Put	Bond Future	3,269.8800	3.2699	2,576.0400	2.5760	(21.219)	0	0	0
2022/03/11	R248	03/11/2022	11.30	Call	Bond Future	3,295.7500	3.2957	4,161.3700	4.1614	26.265	0	0	0
2022/03/11	R248	03/11/2022	11.31	Call	Bond Future	3,331.2500	3.3313	4,201.8900	4.2019	26.136	0	0	0
2022/03/11	R248	02/02/2023	11.08	Call	Bond Future	2,595.3900	2.5954	3,306.5600	3.3066	27.401	0	0	0
2022/03/11	R248	02/02/2023	11.08	Put	Bond Future	5,097.9400	5.0979	4,215.4700	4.2155	(17.310)	0	0	0
2022/03/11	R248	02/02/2023			Bond Future	11.4483	81.7339	11.2114	83.3275	(2.069)	0.0000	0.0000	0
2022/03/11	R248	02/02/2023	11.06	Call	Bond Future	2,536.7100	2.5367	3,238.2600	3.2383	27.656	0	0	0
2022/03/11	R248	02/02/2023	11.06	Put	Bond Future	5,179.1800	5.1792	4,287.0900	4.2871	(17.225)	0	0	0
2022/03/11	R248	02/02/2023	11.07	Call	Bond Future	2,565.8200	2.5658	3,272.1700	3.2722	27.529	0	0	0
2022/03/11	R248	02/02/2023	11.07	Put	Bond Future	5,138.2700	5.1383	4,250.9800	4.2510	(17.268)	0	0	0
Total													1267413