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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/03/2022 TO 02/03/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	2025	05/05/2022		Bond Future	159.0993	159.0993	159.2434	159.2434	0.091	0.0000	0.0000	5,471
2022/03/02	2025	04/08/2022		Bond Future	159.6823	159.6823	159.8243	159.8243	0.089	0.0000	0.0000	1,130
2022/03/02	2025	03/11/2022		Bond Future	162.0099	162.0099	162.1514	162.1514	0.087	0.0000	0.0000	0
2022/03/02	2025	02/02/2023		Bond Future	162.9520	162.9520	163.0925	163.0925	0.086	0.0000	0.0000	0
2022/03/02	2029	05/05/2022		Bond Future	117.0354	117.0354	117.3141	117.3141	0.238	0.0000	0.0000	2,746
2022/03/02	2029	04/08/2022		Bond Future	118.6553	118.6553	118.9350	118.9350	0.236	0.0000	0.0000	1,844
2022/03/02	2029	03/11/2022		Bond Future	119.1551	119.1551	119.4367	119.4367	0.236	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	2029	02/02/2023			Bond Future	121.0673	121.0673	121.3515	121.3515	0.235	0.0000	0.0000	0
2022/03/02	2030	05/05/2022	8.14	Call	Bond Future	7.9600	0.0080	5.0000	0.0050	(37.186)	0	0	1,800
2022/03/02	2030	05/05/2022	8.14	Put	Bond Future	7,930.7200	7.9307	8,440.4200	8.4404	6.427	0	0	0
2022/03/02	2030	05/05/2022	8.47	Call	Bond Future	40.1100	0.0401	22.6600	0.0227	(43.505)	0	0	1,073
2022/03/02	2030	05/05/2022	10.21	Call	Bond Future	3,374.0000	3.3740	2,943.8900	2.9439	(12.748)	0	0	0
2022/03/02	2030	05/05/2022	10.21	Put	Bond Future	465.9500	0.4659	548.5000	0.5485	17.716	0	0	0
2022/03/02	2030	05/05/2022	9.95	Call	Bond Future	2,410.5600	2.4106	2,031.2900	2.0313	(15.734)	0	0	0
2022/03/02	2030	05/05/2022	9.65	Put	Bond Future	1,340.3100	1.3403	1,563.2100	1.5632	16.630	0	0	5,000
2022/03/02	2030	05/05/2022	8.81	Put	Bond Future	4,403.0900	4.4031	4,857.2500	4.8573	10.315	0	0	0
2022/03/02	2030	05/05/2022	8.89	Put	Bond Future	4,027.7600	4.0278	4,466.5400	4.4665	10.894	0	0	0
2022/03/02	2030	05/05/2022	9.15	Call	Bond Future	474.1600	0.4742	340.4800	0.3405	(28.193)	0	0	7,500
2022/03/02	2030	05/05/2022	9.15	Put	Bond Future	2,913.5200	2.9135	3,292.5000	3.2925	13.008	0	0	0
2022/03/02	2030	05/05/2022			Bond Future	9.6237	93.4539	9.7253	92.9412	1.056	0.0000	0.0000	72,984
2022/03/02	2030	05/05/2022	7.73	Call	Bond Future	0.9700	0.0010	0.5800	0.0006	(40.206)	0	0	200
2022/03/02	2030	05/05/2022	7.73	Put	Bond Future	10,265.0600	10.2651	10,777.3300	10.7773	4.990	0	0	0
2022/03/02	2030	05/05/2022	8.47	Put	Bond Future	6,127.6500	6.1276	6,622.8600	6.6229	8.082	0	0	0
2022/03/02	2030	05/05/2022	11.04	Call	Bond Future	6,897.0100	6.8970	6,398.6200	6.3986	(7.226)	0	0	0
2022/03/02	2030	05/05/2022	11.04	Put	Bond Future	71.6800	0.0717	85.9500	0.0860	19.908	0	0	1,800
2022/03/02	2030	05/05/2022	9.95	Put	Bond Future	777.3300	0.7773	910.7200	0.9107	17.160	0	0	1,073
2022/03/02	2030	05/05/2022	10.19	Call	Bond Future	3,296.1500	3.2962	2,869.1100	2.8691	(12.956)	0	0	0
2022/03/02	2030	05/05/2022	10.19	Put	Bond Future	485.3300	0.4853	570.9500	0.5709	17.642	0	0	0
2022/03/02	2030	05/05/2022	10.20	Call	Bond Future	3,335.0000	3.3350	2,906.4200	2.9064	(12.851)	0	0	0
2022/03/02	2030	05/05/2022	10.20	Put	Bond Future	475.5500	0.4755	559.6300	0.5596	17.681	0	0	200
2022/03/02	2030	05/05/2022	9.35	Call	Bond Future	786.6100	0.7866	597.3200	0.5973	(24.064)	0	0	0
2022/03/02	2030	05/05/2022	9.35	Put	Bond Future	2,186.1000	2.1861	2,509.4700	2.5095	14.792	0	0	1,073
2022/03/02	2030	05/05/2022	9.60	Call	Bond Future	1,339.9100	1.3399	1,067.8100	1.0678	(20.307)	0	0	0
2022/03/02	2030	05/05/2022	9.60	Put	Bond Future	1,460.1200	1.4601	1,700.6800	1.7007	16.475	0	0	5,000
2022/03/02	2030	05/05/2022	9.65	Call	Bond Future	1,473.2600	1.4733	1,183.5000	1.1835	(19.668)	0	0	0
2022/03/02	2030	05/05/2022	8.81	Call	Bond Future	161.7100	0.1617	103.2100	0.1032	(36.176)	0	0	200
2022/03/02	2030	05/05/2022	8.89	Call	Bond Future	214.3100	0.2143	140.4300	0.1404	(34.473)	0	0	1,800
2022/03/02	2030	04/08/2022	9.56	Call	Bond Future	1,469.7100	1.4697	1,251.9900	1.2520	(14.814)	0	0	0
2022/03/02	2030	04/08/2022	9.56	Put	Bond Future	2,766.6100	2.7666	3,070.7800	3.0708	10.994	0	0	0
2022/03/02	2030	04/08/2022	10.95	Call	Bond Future	5,867.1400	5.8671	5,413.9800	5.4140	(7.724)	0	0	0
2022/03/02	2030	04/08/2022	10.95	Put	Bond Future	565.7500	0.5658	634.4800	0.6345	12.148	0	0	800
2022/03/02	2030	04/08/2022			Bond Future	9.8229	90.7184	9.9301	90.1965	1.091	0.0000	0.0000	25,263
2022/03/02	2030	04/08/2022	9.05	Call	Bond Future	635.3600	0.6354	510.8900	0.5109	(19.590)	0	0	800
2022/03/02	2030	04/08/2022	9.05	Put	Bond Future	4,515.6200	4.5156	4,913.0400	4.9130	8.801	0	0	0
2022/03/02	2030	04/08/2022	9.54	Call	Bond Future	1,428.5000	1.4285	1,214.8200	1.2148	(14.958)	0	0	0
2022/03/02	2030	04/08/2022	9.54	Put	Bond Future	2,825.0100	2.8250	3,133.2200	3.1332	10.910	0	0	0
2022/03/02	2030	04/08/2022	9.55	Call	Bond Future	1,449.0200	1.4490	1,233.3200	1.2333	(14.886)	0	0	0
2022/03/02	2030	04/08/2022	9.55	Put	Bond Future	2,795.7100	2.7957	3,101.9000	3.1019	10.952	0	0	0
2022/03/02	2030	04/08/2022	8.30	Call	Bond Future	119.4500	0.1195	100.0600	0.1001	(16.233)	0	0	800
2022/03/02	2030	04/08/2022	8.30	Put	Bond Future	7,968.2100	7.9682	8,470.7100	8.4707	6.306	0	0	0
2022/03/02	2030	03/11/2022	10.10	Call	Bond Future	2,808.2200	2.8082	2,495.4300	2.4954	(11.138)	0	0	0
2022/03/02	2030	03/11/2022	10.10	Put	Bond Future	2,343.1800	2.3432	2,561.3300	2.5613	9.310	0	0	0
2022/03/02	2030	03/11/2022			Bond Future	10.0014	92.0221	10.1140	91.4911	1.126	0.0000	0.0000	0
2022/03/02	2030	03/11/2022	10.09	Call	Bond Future	2,781.6800	2.7817	2,471.0400	2.4710	(11.167)	0	0	0

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2022/03/02	2030	03/11/2022	10.09	Put	Bond Future	2,363.6500	2.3637	2,583.9500	2.5839	9.320	0	0	0
2022/03/02	2030	03/11/2022	10.08	Call	Bond Future	2,755.2600	2.7553	2,447.0700	2.4471	(11.186)	0	0	0
2022/03/02	2030	03/11/2022	10.08	Put	Bond Future	2,384.2700	2.3843	2,607.0200	2.6070	9.342	0	0	0
2022/03/02	2030	02/02/2023	10.01	Put	Bond Future	3,316.8200	3.3168	3,543.1100	3.5431	6.822	0	0	0
2022/03/02	2030	02/02/2023	9.94	Put	Bond Future	3,486.5400	3.4865	3,722.3000	3.7223	6.762	0	0	102
2022/03/02	2030	02/02/2023	9.99	Call	Bond Future	2,522.1700	2.5222	2,210.4200	2.2104	(12.360)	0	0	0
2022/03/02	2030	02/02/2023	10.00	Call	Bond Future	2,544.2100	2.5442	2,231.3600	2.2314	(12.297)	0	0	0
2022/03/02	2030	02/02/2023	9.20	Call	Bond Future	1,107.3700	1.1074	909.7400	0.9097	(17.847)	0	0	0
2022/03/02	2030	02/02/2023	9.20	Put	Bond Future	5,701.2900	5.7013	6,044.5800	6.0446	6.021	0	0	0
2022/03/02	2030	02/02/2023	9.66	Call	Bond Future	1,848.2700	1.8483	1,580.0700	1.5801	(14.511)	0	0	0
2022/03/02	2030	02/02/2023	9.66	Put	Bond Future	4,234.2800	4.2343	4,507.0000	4.5070	6.441	0	0	102
2022/03/02	2030	02/02/2023	9.80	Call	Bond Future	2,119.1700	2.1192	1,833.1500	1.8331	(13.497)	0	0	0
2022/03/02	2030	02/02/2023	8.81	Put	Bond Future	7,170.1700	7.1702	7,614.5100	7.6145	6.197	0	0	0
2022/03/02	2030	02/02/2023			Bond Future	10.1731	89.4755	10.2918	88.9346	1.167	0.0000	0.0000	0
2022/03/02	2030	02/02/2023	10.01	Call	Bond Future	2,567.0400	2.5670	2,252.4100	2.2524	(12.257)	0	0	0
2022/03/02	2030	02/02/2023	9.94	Call	Bond Future	2,412.4800	2.4125	2,107.3200	2.1073	(12.649)	0	0	0
2022/03/02	2030	02/02/2023	9.99	Put	Bond Future	3,364.4500	3.3644	3,593.6200	3.5936	6.812	0	0	0
2022/03/02	2030	02/02/2023	10.00	Put	Bond Future	3,340.2300	3.3402	3,568.3000	3.5683	6.828	0	0	0
2022/03/02	2030	02/02/2023	9.80	Put	Bond Future	3,846.2200	3.8462	4,101.1200	4.1011	6.627	0	0	0
2022/03/02	2030	02/02/2023	8.81	Call	Bond Future	651.7000	0.6517	555.1200	0.5551	(14.820)	0	0	102
2022/03/02	2032	05/05/2022	10.29	Put	Bond Future	944.8500	0.9448	1,131.2300	1.1312	19.726	0	0	0
2022/03/02	2032	05/05/2022	11.18	Call	Bond Future	6,450.2300	6.4502	5,849.7500	5.8498	(9.309)	0	0	0
2022/03/02	2032	05/05/2022	11.18	Put	Bond Future	138.4900	0.1385	175.2300	0.1752	26.529	0	0	780
2022/03/02	2032	05/05/2022	10.98	Call	Bond Future	5,488.5000	5.4885	4,907.9600	4.9080	(10.577)	0	0	0
2022/03/02	2032	05/05/2022	10.98	Put	Bond Future	223.3100	0.2233	279.9900	0.2800	25.382	0	0	993
2022/03/02	2032	05/05/2022	11.02	Put	Bond Future	203.2800	0.2033	256.1200	0.2561	25.994	0	0	0
2022/03/02	2032	05/05/2022	11.03	Call	Bond Future	5,727.0300	5.7270	5,141.4300	5.1414	(10.225)	0	0	0
2022/03/02	2032	05/05/2022	11.03	Put	Bond Future	198.5400	0.1985	250.1600	0.2502	26.000	0	0	0
2022/03/02	2032	05/05/2022			Bond Future	10.0224	89.9226	10.1342	89.2854	1.116	0.0000	0.0000	139,583
2022/03/02	2032	05/05/2022	9.58	Call	Bond Future	541.4400	0.5414	362.9100	0.3629	(32.973)	0	0	780
2022/03/02	2032	05/05/2022	9.58	Put	Bond Future	3,123.1100	3.1231	3,581.8000	3.5818	14.687	0	0	0
2022/03/02	2032	05/05/2022	10.18	Call	Bond Future	2,057.4100	2.0574	1,648.3500	1.6484	(19.882)	0	0	780
2022/03/02	2032	05/05/2022	10.18	Put	Bond Future	1,160.8900	1.1609	1,389.0500	1.3891	19.654	0	0	0
2022/03/02	2032	05/05/2022	10.29	Call	Bond Future	2,459.8700	2.4599	2,009.0300	2.0090	(18.328)	0	0	993
2022/03/02	2032	05/05/2022	11.04	Call	Bond Future	5,774.9000	5.7749	5,188.1800	5.1882	(10.160)	0	0	0
2022/03/02	2032	05/05/2022	11.04	Put	Bond Future	193.8900	0.1939	244.3900	0.2444	26.046	0	0	0
2022/03/02	2032	05/05/2022	11.02	Call	Bond Future	5,679.2000	5.6792	5,094.8200	5.0948	(10.290)	0	0	0
2022/03/02	2032	04/08/2022	10.22	Call	Bond Future	2,340.0400	2.3400	1,989.5800	1.9896	(14.977)	0	0	0
2022/03/02	2032	04/08/2022	9.72	Call	Bond Future	1,120.0600	1.1201	883.8000	0.8838	(21.094)	0	0	800
2022/03/02	2032	04/08/2022	9.72	Put	Bond Future	3,864.4400	3.8644	4,276.3400	4.2763	10.659	0	0	0
2022/03/02	2032	04/08/2022	10.20	Put	Bond Future	2,300.4900	2.3005	2,603.0500	2.6031	13.152	0	0	0
2022/03/02	2032	04/08/2022	10.21	Put	Bond Future	2,273.9200	2.2739	2,574.1600	2.5742	13.204	0	0	0
2022/03/02	2032	04/08/2022	8.97	Call	Bond Future	195.3300	0.1953	152.3100	0.1523	(22.024)	0	0	800
2022/03/02	2032	04/08/2022	8.97	Put	Bond Future	7,425.1600	7.4252	8,030.3000	8.0303	8.150	0	0	0
2022/03/02	2032	04/08/2022			Bond Future	10.2034	91.1457	10.3205	90.4975	1.148	0.0000	0.0000	140
2022/03/02	2032	04/08/2022	10.22	Put	Bond Future	2,247.8200	2.2478	2,545.5200	2.5455	13.244	0	0	0
2022/03/02	2032	04/08/2022	11.60	Call	Bond Future	7,766.5600	7.7666	7,178.7500	7.1788	(7.568)	0	0	0

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2022/03/02	2032	04/08/2022	11.60	Put	Bond Future	432.9500	0.4330	493.3000	0.4933	13.939	0	0	800
2022/03/02	2032	04/08/2022	11.89	Call	Bond Future	9,056.6500	9.0566	8,451.3100	8.4513	(6.684)	0	0	0
2022/03/02	2032	04/08/2022	11.89	Put	Bond Future	303.7900	0.3038	346.6100	0.3466	14.095	0	0	0
2022/03/02	2032	04/08/2022	10.20	Call	Bond Future	2,281.5200	2.2815	1,935.9200	1.9359	(15.148)	0	0	0
2022/03/02	2032	04/08/2022	10.21	Call	Bond Future	2,310.5700	2.3106	1,962.6500	1.9626	(15.058)	0	0	0
2022/03/02	2032	03/11/2022	10.16	Call	Bond Future	2,288.5900	2.2886	1,966.5600	1.9666	(14.071)	0	0	0
2022/03/02	2032	03/11/2022	10.16	Put	Bond Future	3,463.3900	3.4634	3,800.3600	3.8004	9.729	0	0	180
2022/03/02	2032	03/11/2022	10.56	Put	Bond Future	2,444.0400	2.4440	2,681.5100	2.6815	9.716	0	0	180
2022/03/02	2032	03/11/2022	9.31	Put	Bond Future	6,724.0600	6.7241	7,221.4800	7.2215	7.398	0	0	0
2022/03/02	2032	03/11/2022	9.36	Call	Bond Future	765.7300	0.7657	594.3000	0.5943	(22.388)	0	0	454
2022/03/02	2032	03/11/2022	9.36	Put	Bond Future	6,493.3800	6.4934	6,980.9500	6.9810	7.509	0	0	0
2022/03/02	2032	03/11/2022	10.11	Put	Bond Future	3,616.0700	3.6161	3,963.0600	3.9631	9.596	0	0	454
2022/03/02	2032	03/11/2022			Bond Future	10.3753	88.3037	10.4977	87.6447	1.180	0.0000	0.0000	0
2022/03/02	2032	03/11/2022	10.66	Call	Bond Future	3,762.4000	3.7624	3,318.1600	3.3182	(11.807)	0	0	0
2022/03/02	2032	03/11/2022	10.66	Put	Bond Future	2,240.0300	2.2400	2,454.7900	2.4548	9.587	0	0	0
2022/03/02	2032	03/11/2022	10.49	Call	Bond Future	3,214.9700	3.2150	2,810.1800	2.8102	(12.591)	0	0	0
2022/03/02	2032	03/11/2022	10.49	Put	Bond Future	2,597.2700	2.5973	2,851.4800	2.8515	9.788	0	0	454
2022/03/02	2032	03/11/2022	10.56	Call	Bond Future	3,435.7700	3.4358	3,014.2400	3.0142	(12.269)	0	0	0
2022/03/02	2032	03/11/2022	9.31	Call	Bond Future	701.7400	0.7017	540.1600	0.5402	(23.026)	0	0	180
2022/03/02	2032	03/11/2022	10.11	Call	Bond Future	2,165.4300	2.1654	1,853.4200	1.8534	(14.409)	0	0	0
2022/03/02	2032	02/02/2023	10.50	Call	Bond Future	3,131.1200	3.1311	2,779.4400	2.7794	(11.232)	0	0	0
2022/03/02	2032	02/02/2023	10.50	Put	Bond Future	3,329.4800	3.3295	3,648.8400	3.6488	9.592	0	0	454
2022/03/02	2032	02/02/2023	10.40	Call	Bond Future	2,867.0000	2.8670	2,531.8700	2.5319	(11.689)	0	0	0
2022/03/02	2032	02/02/2023	10.40	Put	Bond Future	3,595.4400	3.5954	3,931.3500	3.9313	9.343	0	0	0
2022/03/02	2032	02/02/2023			Bond Future	10.5376	89.7050	10.6658	89.0339	1.216	0.0000	0.0000	0
2022/03/02	2032	02/02/2023	10.38	Call	Bond Future	2,815.6100	2.8156	2,483.7600	2.4838	(11.786)	0	0	0
2022/03/02	2032	02/02/2023	10.38	Put	Bond Future	3,650.5700	3.6506	3,989.7600	3.9898	9.291	0	0	0
2022/03/02	2032	02/02/2023	10.39	Call	Bond Future	2,841.2400	2.8412	2,507.9200	2.5079	(11.731)	0	0	0
2022/03/02	2032	02/02/2023	10.39	Put	Bond Future	3,622.9200	3.6229	3,960.6400	3.9606	9.322	0	0	0
2022/03/02	2032	02/02/2023	9.31	Call	Bond Future	797.2400	0.7972	665.1400	0.6651	(16.570)	0	0	454
2022/03/02	2032	02/02/2023	9.31	Put	Bond Future	7,588.7300	7.5887	8,127.6700	8.1277	7.102	0	0	0
2022/03/02	2032	02/02/2023	10.16	Call	Bond Future	2,284.2600	2.2843	1,987.4400	1.9874	(12.994)	0	0	0
2022/03/02	2032	02/02/2023	10.16	Put	Bond Future	4,302.3600	4.3024	4,676.5800	4.6766	8.698	0	0	454
2022/03/02	2033	05/05/2022			Bond Future	112.7959	112.7959	112.7395	112.7395	(0.050)	0.0000	0.0000	2,766
2022/03/02	2033	04/08/2022			Bond Future	114.3569	114.3569	114.2970	114.2970	(0.052)	0.0000	0.0000	4,967
2022/03/02	2033	03/11/2022			Bond Future	114.7121	114.7121	114.6493	114.6493	(0.055)	0.0000	0.0000	0
2022/03/02	2033	02/02/2023			Bond Future	116.5528	116.5528	116.4869	116.4869	(0.057)	0.0000	0.0000	0
2022/03/02	2037	05/05/2022	11.82	Call	Bond Future	7,320.8800	7.3209	6,863.2000	6.8632	(6.252)	0	0	0
2022/03/02	2037	05/05/2022	11.83	Call	Bond Future	7,373.6600	7.3737	6,915.7400	6.9157	(6.210)	0	0	0
2022/03/02	2037	05/05/2022	11.84	Put	Bond Future	176.1700	0.1762	176.5000	0.1765	0.187	0	0	0
2022/03/02	2037	05/05/2022			Bond Future	10.6453	86.5197	10.7163	86.0613	0.667	0.0000	0.0000	84,977
2022/03/02	2037	05/05/2022	11.82	Put	Bond Future	184.2200	0.1842	184.9700	0.1850	0.407	0	0	0
2022/03/02	2037	05/05/2022	11.83	Put	Bond Future	180.1800	0.1802	180.6900	0.1807	0.283	0	0	0
2022/03/02	2037	05/05/2022	11.84	Call	Bond Future	7,426.4100	7.4264	6,968.3100	6.9683	(6.169)	0	0	0
2022/03/02	2037	04/08/2022	11.95	Call	Bond Future	7,473.1500	7.4732	7,049.2200	7.0492	(5.673)	0	0	0
2022/03/02	2037	04/08/2022	11.95	Put	Bond Future	769.6600	0.7697	812.5200	0.8125	5.569	0	0	1,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	2037	04/08/2022	10.91	Put	Bond Future	2,456.4300	2.4564	2,618.3700	2.6184	6.592	0	0	0
2022/03/02	2037	04/08/2022	10.89	Call	Bond Future	2,941.8800	2.9419	2,642.1400	2.6421	(10.189)	0	0	0
2022/03/02	2037	04/08/2022	10.89	Put	Bond Future	2,510.8300	2.5108	2,677.8800	2.6779	6.653	0	0	0
2022/03/02	2037	04/08/2022	10.90	Call	Bond Future	2,977.1300	2.9771	2,675.0500	2.6750	(10.147)	0	0	0
2022/03/02	2037	04/08/2022			Bond Future	10.8215	83.4396	10.8957	82.9728	0.685	0.0000	0.0000	52,420
2022/03/02	2037	04/08/2022	10.91	Call	Bond Future	3,012.7900	3.0128	2,707.9400	2.7079	(10.119)	0	0	0
2022/03/02	2037	04/08/2022	11.21	Call	Bond Future	4,170.7200	4.1707	3,803.7400	3.8037	(8.799)	0	0	1,050
2022/03/02	2037	04/08/2022	11.21	Put	Bond Future	1,767.8900	1.7679	1,867.7000	1.8677	5.646	0	0	0
2022/03/02	2037	04/08/2022	11.42	Call	Bond Future	5,060.1900	5.0602	4,669.3600	4.6694	(7.724)	0	0	0
2022/03/02	2037	04/08/2022	11.42	Put	Bond Future	1,400.9800	1.4010	1,476.9400	1.4769	5.422	0	0	50
2022/03/02	2037	04/08/2022	10.10	Call	Bond Future	874.7000	0.8747	713.6100	0.7136	(18.417)	0	0	50
2022/03/02	2037	04/08/2022	10.10	Put	Bond Future	5,625.2000	5.6252	5,930.9000	5.9309	5.434	0	0	0
2022/03/02	2037	04/08/2022	10.90	Put	Bond Future	2,483.3900	2.4834	2,648.1000	2.6481	6.632	0	0	50
2022/03/02	2037	03/11/2022	11.32	Call	Bond Future	4,531.4500	4.5314	4,163.7300	4.1637	(8.115)	0	0	0
2022/03/02	2037	03/11/2022	11.30	Put	Bond Future	2,504.1000	2.5041	2,614.6500	2.6146	4.415	0	0	0
2022/03/02	2037	03/11/2022	11.31	Call	Bond Future	4,493.2300	4.4932	4,127.1800	4.1272	(8.147)	0	0	0
2022/03/02	2037	03/11/2022	11.31	Put	Bond Future	2,482.6000	2.4826	2,591.4700	2.5915	4.385	0	0	0
2022/03/02	2037	03/11/2022			Bond Future	10.9786	84.6391	11.0558	84.1642	0.703	0.0000	0.0000	0
2022/03/02	2037	03/11/2022	11.32	Put	Bond Future	2,461.2800	2.4613	2,568.4800	2.5685	4.355	0	0	0
2022/03/02	2037	03/11/2022	11.30	Call	Bond Future	4,455.1200	4.4551	4,090.7500	4.0907	(8.179)	0	0	0
2022/03/02	2037	02/02/2023	11.03	Call	Bond Future	3,480.2600	3.4803	3,221.2600	3.2213	(7.442)	0	0	0
2022/03/02	2037	02/02/2023	11.03	Put	Bond Future	4,089.8400	4.0898	4,314.7700	4.3148	5.500	0	0	0
2022/03/02	2037	02/02/2023	11.04	Call	Bond Future	3,511.0300	3.5110	3,250.1400	3.2501	(7.431)	0	0	0
2022/03/02	2037	02/02/2023	11.04	Put	Bond Future	4,059.5700	4.0596	4,282.6100	4.2826	5.494	0	0	0
2022/03/02	2037	02/02/2023			Bond Future	11.1304	81.7258	11.2108	81.2419	0.723	0.0000	0.0000	0
2022/03/02	2037	02/02/2023	11.05	Call	Bond Future	3,542.2400	3.5422	3,279.1400	3.2791	(7.428)	0	0	0
2022/03/02	2037	02/02/2023	11.05	Put	Bond Future	4,029.8100	4.0298	4,250.6400	4.2506	5.480	0	0	0
2022/03/02	2038	05/05/2022			Bond Future	130.2317	130.2317	129.4597	129.4597	(0.593)	0.0000	0.0000	4,174
2022/03/02	2038	04/08/2022			Bond Future	130.2128	130.2128	129.4267	129.4267	(0.604)	0.0000	0.0000	2,669
2022/03/02	2038	03/11/2022			Bond Future	132.1113	132.1113	131.3116	131.3116	(0.605)	0.0000	0.0000	0
2022/03/02	2038	02/02/2023			Bond Future	132.3671	132.3671	131.5517	131.5517	(0.616)	0.0000	0.0000	0
2022/03/02	2040	05/05/2022	10.57	Call	Bond Future	1,341.1900	1.3412	1,066.7300	1.0667	(20.464)	0	0	1,200
2022/03/02	2040	05/05/2022	10.57	Put	Bond Future	2,622.3400	2.6223	2,915.0200	2.9150	11.161	0	0	0
2022/03/02	2040	05/05/2022	11.91	Put	Bond Future	200.7100	0.2007	224.8400	0.2248	12.022	0	0	0
2022/03/02	2040	05/05/2022	11.92	Call	Bond Future	7,808.6200	7.8086	7,264.9600	7.2650	(6.962)	0	0	0
2022/03/02	2040	05/05/2022	11.92	Put	Bond Future	196.2800	0.1963	219.7600	0.2198	11.963	0	0	0
2022/03/02	2040	05/05/2022	13.04	Call	Bond Future	13,955.2100	13.9552	13,390.8200	13.3908	(4.044)	0	0	0
2022/03/02	2040	05/05/2022	13.04	Put	Bond Future	9.5900	0.0096	12.3400	0.0123	28.676	0	0	1,200
2022/03/02	2040	05/05/2022			Bond Future	10.7509	88.6907	10.8323	88.1235	0.757	0.0000	0.0000	62,538
2022/03/02	2040	05/05/2022	9.82	Call	Bond Future	115.8300	0.1158	66.5700	0.0666	(42.528)	0	0	1,200
2022/03/02	2040	05/05/2022	9.82	Put	Bond Future	7,035.9000	7.0359	7,553.7800	7.5538	7.361	0	0	0
2022/03/02	2040	05/05/2022	11.90	Call	Bond Future	7,696.4400	7.6964	7,154.0200	7.1540	(7.048)	0	0	0
2022/03/02	2040	05/05/2022	11.90	Put	Bond Future	205.2400	0.2052	229.9600	0.2300	12.044	0	0	0
2022/03/02	2040	05/05/2022	11.91	Call	Bond Future	7,752.5200	7.7525	7,209.5100	7.2095	(7.004)	0	0	0
2022/03/02	2040	04/08/2022	11.05	Call	Bond Future	3,455.9400	3.4559	2,985.5400	2.9855	(13.611)	0	0	0
2022/03/02	2040	04/08/2022	11.05	Put	Bond Future	2,585.4200	2.5854	2,692.0400	2.6920	4.124	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
2022/03/02	2040	04/08/2022	12.24	Put	Bond Future	707.4500	0.7075	687.0000	0.6870	(2.891)	0	0	460
2022/03/02	2040	04/08/2022	9.70	Put	Bond Future	9,300.5300	9.3005	9,802.1200	9.8021	5.393	0	0	0
2022/03/02	2040	04/08/2022			Bond Future	10.9214	85.3897	11.0064	84.8127	0.778	0.0000	0.0000	40,532
2022/03/02	2040	04/08/2022	11.04	Call	Bond Future	3,416.3700	3.4164	2,949.4600	2.9495	(13.667)	0	0	0
2022/03/02	2040	04/08/2022	11.04	Put	Bond Future	2,613.0400	2.6130	2,723.1500	2.7231	4.214	0	0	0
2022/03/02	2040	04/08/2022	12.24	Call	Bond Future	9,009.0600	9.0091	8,411.5900	8.4116	(6.632)	0	0	0
2022/03/02	2040	04/08/2022	9.70	Call	Bond Future	288.6700	0.2887	213.2400	0.2132	(26.130)	0	0	460
2022/03/02	2040	04/08/2022	10.70	Call	Bond Future	2,213.5500	2.2135	1,850.2900	1.8503	(16.411)	0	0	460
2022/03/02	2040	04/08/2022	10.70	Put	Bond Future	3,745.4700	3.7455	3,959.2300	3.9592	5.707	0	0	0
2022/03/02	2040	04/08/2022	11.03	Call	Bond Future	3,376.9800	3.3770	2,913.5800	2.9136	(13.722)	0	0	0
2022/03/02	2040	04/08/2022	11.03	Put	Bond Future	2,640.9300	2.6409	2,754.5500	2.7545	4.302	0	0	0
2022/03/02	2040	03/11/2022	11.39	Call	Bond Future	4,840.8400	4.8408	4,385.6900	4.3857	(9.402)	0	0	0
2022/03/02	2040	03/11/2022	11.40	Call	Bond Future	4,881.6600	4.8817	4,424.5600	4.4246	(9.364)	0	0	0
2022/03/02	2040	03/11/2022	11.41	Put	Bond Future	2,720.4400	2.7204	2,847.8200	2.8478	4.682	0	0	0
2022/03/02	2040	03/11/2022			Bond Future	11.0731	86.6173	11.1615	86.0307	0.798	0.0000	0.0000	0
2022/03/02	2040	03/11/2022	11.39	Put	Bond Future	2,766.9000	2.7669	2,898.4300	2.8984	4.754	0	0	0
2022/03/02	2040	03/11/2022	11.40	Put	Bond Future	2,743.5800	2.7436	2,873.1600	2.8732	4.723	0	0	0
2022/03/02	2040	03/11/2022	11.41	Call	Bond Future	4,922.5900	4.9226	4,463.2900	4.4633	(9.330)	0	0	0
2022/03/02	2040	02/02/2023	11.12	Call	Bond Future	3,729.9300	3.7299	3,401.5200	3.4015	(8.805)	0	0	0
2022/03/02	2040	02/02/2023	11.12	Put	Bond Future	4,384.4500	4.3844	4,653.5400	4.6535	6.137	0	0	0
2022/03/02	2040	02/02/2023			Bond Future	11.2196	83.4853	11.3117	82.8878	0.820	0.0000	0.0000	0
2022/03/02	2040	02/02/2023	11.10	Call	Bond Future	3,665.2400	3.6652	3,340.0200	3.3400	(8.873)	0	0	0
2022/03/02	2040	02/02/2023	11.10	Put	Bond Future	4,452.0900	4.4521	4,724.3700	4.7244	6.116	0	0	0
2022/03/02	2040	02/02/2023	11.11	Call	Bond Future	3,697.6800	3.6977	3,370.5500	3.3706	(8.847)	0	0	0
2022/03/02	2040	02/02/2023	11.11	Put	Bond Future	4,418.3200	4.4183	4,688.6900	4.6887	6.119	0	0	0
2022/03/02	2044	05/05/2022	11.91	Call	Bond Future	7,442.2800	7.4423	6,955.7700	6.9558	(6.537)	0	0	0
2022/03/02	2044	05/05/2022	11.91	Put	Bond Future	249.6000	0.2496	268.7900	0.2688	7.688	0	0	0
2022/03/02	2044	05/05/2022	11.92	Call	Bond Future	7,498.0500	7.4980	7,011.0300	7.0110	(6.495)	0	0	0
2022/03/02	2044	05/05/2022	11.92	Put	Bond Future	244.2900	0.2443	262.9700	0.2630	7.647	0	0	0
2022/03/02	2044	05/05/2022			Bond Future	10.8201	85.1706	10.8915	84.6649	0.660	0.0000	0.0000	49,857
2022/03/02	2044	05/05/2022	11.93	Call	Bond Future	7,553.8300	7.5538	7,066.2600	7.0663	(6.455)	0	0	0
2022/03/02	2044	05/05/2022	11.93	Put	Bond Future	239.0800	0.2391	257.2100	0.2572	7.583	0	0	0
2022/03/02	2044	04/08/2022	11.08	Call	Bond Future	3,320.8800	3.3209	2,968.5200	2.9685	(10.610)	0	0	0
2022/03/02	2044	04/08/2022	11.08	Put	Bond Future	2,652.3400	2.6523	2,814.6400	2.8146	6.119	0	0	0
2022/03/02	2044	04/08/2022	11.09	Call	Bond Future	3,360.2200	3.3602	3,004.7600	3.0048	(10.578)	0	0	0
2022/03/02	2044	04/08/2022	11.09	Put	Bond Future	2,623.2600	2.6233	2,782.4600	2.7825	6.069	0	0	0
2022/03/02	2044	04/08/2022			Bond Future	10.9830	81.9471	11.0576	81.4324	0.679	0.0000	0.0000	21,683
2022/03/02	2044	04/08/2022	11.10	Call	Bond Future	3,399.7500	3.3998	3,041.4100	3.0414	(10.540)	0	0	0
2022/03/02	2044	04/08/2022	11.10	Put	Bond Future	2,594.4700	2.5945	2,750.7900	2.7508	6.025	0	0	0
2022/03/02	2044	03/11/2022	11.40	Put	Bond Future	2,953.7300	2.9537	3,046.2900	3.0463	3.134	0	0	0
2022/03/02	2044	03/11/2022	11.41	Call	Bond Future	4,808.6800	4.8087	4,375.8200	4.3758	(9.002)	0	0	0
2022/03/02	2044	03/11/2022	11.41	Put	Bond Future	2,929.0900	2.9291	3,019.6300	3.0196	3.091	0	0	0
2022/03/02	2044	03/11/2022			Bond Future	11.1278	83.1253	11.2053	82.6019	0.696	0.0000	0.0000	0
2022/03/02	2044	03/11/2022	11.39	Call	Bond Future	4,727.3700	4.7274	4,298.3100	4.2983	(9.076)	0	0	0
2022/03/02	2044	03/11/2022	11.39	Put	Bond Future	2,978.5700	2.9786	3,072.9100	3.0729	3.167	0	0	0
2022/03/02	2044	03/11/2022	11.40	Call	Bond Future	4,767.9700	4.7680	4,337.1300	4.3371	(9.036)	0	0	0
2022/03/02	2044	02/02/2023	11.14	Call	Bond Future	3,725.6000	3.7256	3,413.6100	3.4136	(8.374)	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
2022/03/02	2044	02/02/2023	11.14	Put	Bond Future	4,579.7900	4.5798	4,800.9300	4.8009	4.829	0	0	0
2022/03/02	2044	02/02/2023	11.15	Call	Bond Future	3,758.3100	3.7583	3,444.8900	3.4449	(8.339)	0	0	0
2022/03/02	2044	02/02/2023	11.15	Put	Bond Future	4,544.9000	4.5449	4,764.6100	4.7646	4.834	0	0	0
2022/03/02	2044	02/02/2023			Bond Future	11.2674	80.0630	11.3481	79.5299	0.716	0.0000	0.0000	0
2022/03/02	2044	02/02/2023	11.16	Call	Bond Future	3,791.1500	3.7912	3,476.3100	3.4763	(8.305)	0	0	0
2022/03/02	2044	02/02/2023	11.16	Put	Bond Future	4,510.2300	4.5102	4,728.5200	4.7285	4.840	0	0	0
2022/03/02	2046	05/05/2022			Bond Future	118.4992	118.4992	117.9515	117.9515	(0.462)	0.0000	0.0000	14,004
2022/03/02	2046	04/08/2022			Bond Future	120.1395	120.1395	119.5812	119.5812	(0.465)	0.0000	0.0000	2,969
2022/03/02	2046	03/11/2022			Bond Future	119.9588	119.9588	119.3901	119.3901	(0.474)	0.0000	0.0000	0
2022/03/02	2046	02/02/2023			Bond Future	121.8850	121.8850	121.3051	121.3051	(0.476)	0.0000	0.0000	0
2022/03/02	2050	05/05/2022			Bond Future	122.7064	122.7064	121.3867	121.3867	(1.075)	0.0000	0.0000	8,622
2022/03/02	2050	04/08/2022			Bond Future	122.3806	122.3806	121.0398	121.0398	(1.096)	0.0000	0.0000	1,194
2022/03/02	2050	03/11/2022			Bond Future	124.1649	124.1649	122.8025	122.8025	(1.097)	0.0000	0.0000	0
2022/03/02	2050	02/02/2023			Bond Future	124.0848	124.0848	122.6979	122.6979	(1.118)	0.0000	0.0000	0
2022/03/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	AL37	05/05/2022			Index Future	822.2980	822.2980	819.6390	819.6390	(0.323)	0.0000	0.0000	0
2022/03/02	AL37	04/08/2022			Index Future	833.3450	833.3450	830.6440	830.6440	(0.324)	0.0000	0.0000	0
2022/03/02	AL37	03/11/2022			Index Future	845.3980	845.3980	842.6530	842.6530	(0.325)	0.0000	0.0000	0
2022/03/02	AL37	02/02/2023			Index Future	858.7500	858.7500	855.9570	855.9570	(0.325)	0.0000	0.0000	0
2022/03/02	AL7T	05/05/2022			Index Future	943.6660	943.6660	937.7050	937.7050	(0.632)	0.0000	0.0000	0
2022/03/02	AL7T	04/08/2022			Index Future	956.3440	956.3440	950.2950	950.2950	(0.633)	0.0000	0.0000	0
2022/03/02	AL7T	03/11/2022			Index Future	970.1760	970.1760	964.0340	964.0340	(0.633)	0.0000	0.0000	0
2022/03/02	AL7T	02/02/2023			Index Future	985.4980	985.4980	979.2540	979.2540	(0.634)	0.0000	0.0000	0
2022/03/02	ALBI	05/05/2022			Index Future	839.2020	839.2020	834.5390	834.5390	(0.556)	0.0000	0.0000	129
2022/03/02	ALBI	04/08/2022			Index Future	850.4760	850.4760	845.7440	845.7440	(0.556)	0.0000	0.0000	90
2022/03/02	ALBI	03/11/2022			Index Future	862.7760	862.7760	857.9710	857.9710	(0.557)	0.0000	0.0000	0
2022/03/02	ALBI	02/02/2023			Index Future	876.4030	876.4030	871.5170	871.5170	(0.558)	0.0000	0.0000	0
2022/03/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C030	31/01/2030			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/02	CS33	15/09/2033			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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	ES33	05/05/2022			Bond Future	11.4295	76.4782	11.4927	76.1534	0.552	0.0000	0.0000	87
2022/03/02	ES33	04/08/2022			Bond Future	11.6457	77.5370	11.7120	77.2055	0.569	0.0000	0.0000	263
2022/03/02	ES33	03/11/2022			Bond Future	11.8556	74.8860	11.9249	74.5482	0.585	0.0000	0.0000	0
2022/03/02	ES33	02/02/2023			Bond Future	12.0627	76.0912	12.1354	75.7464	0.603	0.0000	0.0000	0
2022/03/02	ES42	05/05/2022			Bond Future	11.8503	74.9080	11.9205	74.4904	0.592	0.0000	0.0000	1,190
2022/03/02	ES42	04/08/2022			Bond Future	12.0472	75.9465	12.1206	75.5211	0.609	0.0000	0.0000	3,579
2022/03/02	ES42	03/11/2022			Bond Future	12.2390	72.7950	12.3157	72.3622	0.627	0.0000	0.0000	0
2022/03/02	ES42	02/02/2023			Bond Future	12.4212	73.9694	12.5014	73.5282	0.645	0.0000	0.0000	0
2022/03/02	GOVI	05/05/2022	788.25	Call	GOVI	395,130.0000	39.5130	348,450.0000	34.8450	(11.814)	0	0	0
2022/03/02	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	05/05/2022			GOVI	827.7630	827.7630	823.0950	823.0950	(0.564)	0.0000	0.0000	989
2022/03/02	GOVI	05/05/2022	788.23	Call	GOVI	395,330.0000	39.5330	348,650.0000	34.8650	(11.808)	0	0	0
2022/03/02	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	05/05/2022	788.24	Call	GOVI	395,230.0000	39.5230	348,550.0000	34.8550	(11.811)	0	0	0
2022/03/02	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	04/08/2022	819.28	Call	GOVI	196,040.0000	19.6040	148,670.0000	14.8670	(24.163)	0	0	0
2022/03/02	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	04/08/2022			GOVI	838.8840	838.8840	834.1470	834.1470	(0.565)	0.0000	0.0000	0
2022/03/02	GOVI	04/08/2022	819.26	Call	GOVI	196,240.0000	19.6240	148,870.0000	14.8870	(24.139)	0	0	0
2022/03/02	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	04/08/2022	819.27	Call	GOVI	196,140.0000	19.6140	148,770.0000	14.8770	(24.151)	0	0	0
2022/03/02	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	03/11/2022	820.41	Call	GOVI	306,070.0000	30.6070	257,960.0000	25.7960	(15.719)	0	0	0
2022/03/02	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	03/11/2022	820.42	Call	GOVI	305,970.0000	30.5970	257,860.0000	25.7860	(15.724)	0	0	0
2022/03/02	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	03/11/2022			GOVI	851.0170	851.0170	846.2060	846.2060	(0.565)	0.0000	0.0000	0
2022/03/02	GOVI	03/11/2022	820.43	Call	GOVI	305,870.0000	30.5870	257,760.0000	25.7760	(15.729)	0	0	0
2022/03/02	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	02/02/2023	850.82	Call	GOVI	136,370.0000	13.6370	87,460.0000	8.7460	(35.866)	0	0	0
2022/03/02	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	02/02/2023	850.83	Call	GOVI	136,270.0000	13.6270	87,360.0000	8.7360	(35.892)	0	0	0
2022/03/02	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GOVI	02/02/2023			GOVI	864.4570	864.4570	859.5660	859.5660	(0.566)	0.0000	0.0000	0
2022/03/02	GOVI	02/02/2023	850.84	Call	GOVI	136,170.0000	13.6170	87,260.0000	8.7260	(35.918)	0	0	0
2022/03/02	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/02	IGOV	05/05/2022			Index Future	315.6730	315.6730	314.7740	314.7740	(0.285)	0.0000	0.0000	499
2022/03/02	IGOV	04/08/2022			Index Future	319.9910	319.9910	319.0780	319.0780	(0.285)	0.0000	0.0000	0
2022/03/02	IGOV	03/11/2022			Index Future	324.6950	324.6950	323.7670	323.7670	(0.286)	0.0000	0.0000	0
2022/03/02	IGOV	02/02/2023			Index Future	329.8980	329.8980	328.9530	328.9530	(0.286)	0.0000	0.0000	0
2022/03/02	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/02	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/02	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2350	95.7650	0.000	0.0000	0.0000	0
2022/03/02	JBAF	20/04/2022			Jibar Tradeable Future	4.5750	95.4250	4.5850	95.4150	0.219	0.0000	0.0000	0
2022/03/02	JBAF	18/05/2022			Jibar Tradeable Future	4.6200	95.3800	4.6300	95.3700	0.216	0.0000	0.0000	0
2022/03/02	JBAF	15/06/2022			Jibar Tradeable Future	4.9550	95.0450	4.9850	95.0150	0.605	0.0000	0.0000	72
2022/03/02	JBAF	20/07/2022			Jibar Tradeable Future	5.0100	94.9900	5.0400	94.9600	0.599	0.0000	0.0000	0
2022/03/02	JBAF	17/08/2022			Jibar Tradeable Future	5.3400	94.6600	5.3700	94.6300	0.562	0.0000	0.0000	0
2022/03/02	JBAF	21/09/2022			Jibar Tradeable Future	5.3900	94.6100	5.4200	94.5800	0.557	0.0000	0.0000	0
2022/03/02	JBAF	21/12/2022			Jibar Tradeable Future	5.9450	94.0550	5.9750	94.0250	0.505	0.0000	0.0000	68
2022/03/02	JBAF	15/03/2023			Jibar Tradeable Future	6.1900	93.8100	6.2300	93.7700	0.646	0.0000	0.0000	0
2022/03/02	JBAF	21/06/2023			Jibar Tradeable Future	6.4300	93.5700	6.4800	93.5200	0.778	0.0000	0.0000	0
2022/03/02	JBAF	20/09/2023			Jibar Tradeable Future	6.5550	93.4450	6.5950	93.4050	0.610	0.0000	0.0000	75
2022/03/02	JBAF	20/12/2023			Jibar Tradeable Future	6.7050	93.2950	6.7550	93.2450	0.746	0.0000	0.0000	0
2022/03/02	R023	05/05/2022	6.31	Call	Bond Future	701.8000	0.7018	670.7600	0.6708	(4.423)	0	0	0
2022/03/02	R023	05/05/2022	6.31	Put	Bond Future	17.1800	0.0172	15.6600	0.0157	(8.847)	0	0	0
2022/03/02	R023	05/05/2022			Bond Future	5.4418	103.2816	5.4791	103.2521	0.684	0.0000	0.0000	14,778
2022/03/02	R023	05/05/2022	6.29	Call	Bond Future	687.2500	0.6872	656.0500	0.6561	(4.540)	0	0	0
2022/03/02	R023	05/05/2022	6.29	Put	Bond Future	18.3200	0.0183	16.6400	0.0166	(9.170)	0	0	0
2022/03/02	R023	05/05/2022	6.30	Call	Bond Future	694.5200	0.6945	663.4000	0.6634	(4.481)	0	0	0
2022/03/02	R023	05/05/2022	6.30	Put	Bond Future	17.7400	0.0177	16.1400	0.0161	(9.019)	0	0	0
2022/03/02	R023	04/08/2022	6.05	Call	Bond Future	399.3000	0.3993	366.7300	0.3667	(8.157)	0	0	0
2022/03/02	R023	04/08/2022	6.05	Put	Bond Future	81.9400	0.0819	82.1400	0.0821	0.244	0	0	0
2022/03/02	R023	04/08/2022			Bond Future	5.4699	104.6619	5.5296	104.6291	1.092	0.0000	0.0000	2,360
2022/03/02	R023	04/08/2022	6.03	Call	Bond Future	390.6600	0.3907	358.4300	0.3584	(8.250)	0	0	0
2022/03/02	R023	04/08/2022	6.03	Put	Bond Future	84.2100	0.0842	84.7500	0.0847	0.641	0	0	0
2022/03/02	R023	04/08/2022	6.04	Call	Bond Future	395.0900	0.3951	362.5800	0.3626	(8.229)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	R023	04/08/2022	6.04	Put	Bond Future	83.1800	0.0832	83.4400	0.0834	0.313	0	0	0
2022/03/02	R023	03/11/2022	6.25	Call	Bond Future	397.2400	0.3972	364.0400	0.3640	(8.358)	0	0	0
2022/03/02	R023	03/11/2022	6.25	Put	Bond Future	30.1700	0.0302	31.4800	0.0315	4.342	0	0	0
2022/03/02	R023	03/11/2022	6.26	Call	Bond Future	399.8200	0.3998	366.7900	0.3668	(8.261)	0	0	0
2022/03/02	R023	03/11/2022	6.26	Put	Bond Future	29.6900	0.0297	31.1700	0.0312	4.985	0	0	0
2022/03/02	R023	03/11/2022			Bond Future	5.0581	102.2874	5.1698	102.2529	2.208	0.0000	0.0000	0
2022/03/02	R023	03/11/2022	6.27	Call	Bond Future	402.6200	0.4026	369.3500	0.3694	(8.263)	0	0	0
2022/03/02	R023	03/11/2022	6.27	Put	Bond Future	29.4200	0.0294	30.6600	0.0307	4.215	0	0	0
2022/03/02	R035	05/05/2022	10.72	Call	Bond Future	2,833.1500	2.8331	2,399.6700	2.3997	(15.300)	0	0	0
2022/03/02	R035	05/05/2022	10.72	Put	Bond Future	1,145.9500	1.1459	1,198.4900	1.1985	4.585	0	0	0
2022/03/02	R035	05/05/2022	11.63	Call	Bond Future	7,293.7300	7.2937	6,812.7100	6.8127	(6.595)	0	0	0
2022/03/02	R035	05/05/2022	11.63	Put	Bond Future	177.1000	0.1771	182.1000	0.1821	2.823	0	0	0
2022/03/02	R035	05/05/2022	11.64	Call	Bond Future	7,346.6500	7.3466	6,865.4300	6.8654	(6.550)	0	0	0
2022/03/02	R035	05/05/2022	11.64	Put	Bond Future	173.0900	0.1731	177.8900	0.1779	2.773	0	0	0
2022/03/02	R035	05/05/2022			Bond Future	10.4536	90.6797	10.5296	90.1936	0.727	0.0000	0.0000	75,108
2022/03/02	R035	05/05/2022	10.82	Call	Bond Future	3,265.7800	3.2658	2,811.4100	2.8114	(13.913)	0	0	0
2022/03/02	R035	05/05/2022	10.82	Put	Bond Future	957.0500	0.9570	988.7000	0.9887	3.307	0	0	0
2022/03/02	R035	05/05/2022	11.65	Call	Bond Future	7,399.6400	7.3996	6,918.1200	6.9181	(6.507)	0	0	0
2022/03/02	R035	05/05/2022	11.65	Put	Bond Future	169.2100	0.1692	173.7100	0.1737	2.659	0	0	0
2022/03/02	R035	05/05/2022	12.64	Call	Bond Future	12,597.0200	12.5970	12,114.2400	12.1142	(3.832)	0	0	0
2022/03/02	R035	05/05/2022	12.64	Put	Bond Future	9.8000	0.0098	13.0400	0.0130	33.061	0	0	0
2022/03/02	R035	04/08/2022	11.13	Put	Bond Future	1,556.2900	1.5563	1,657.6000	1.6576	6.510	0	0	100
2022/03/02	R035	04/08/2022	10.64	Call	Bond Future	2,689.6200	2.6896	2,392.4800	2.3925	(11.048)	0	0	0
2022/03/02	R035	04/08/2022	10.64	Put	Bond Future	2,661.3800	2.6614	2,859.2100	2.8592	7.433	0	0	100
2022/03/02	R035	04/08/2022	10.72	Call	Bond Future	2,965.3500	2.9654	2,646.6100	2.6466	(10.749)	0	0	0
2022/03/02	R035	04/08/2022	10.72	Put	Bond Future	2,439.4600	2.4395	2,615.6900	2.6157	7.224	0	0	0
2022/03/02	R035	04/08/2022	10.73	Call	Bond Future	3,000.7700	3.0008	2,679.2900	2.6793	(10.713)	0	0	0
2022/03/02	R035	04/08/2022	10.73	Put	Bond Future	2,412.9500	2.4129	2,586.4400	2.5864	7.190	0	0	0
2022/03/02	R035	04/08/2022	9.53	Call	Bond Future	352.4700	0.3525	260.6100	0.2606	(26.062)	0	0	400
2022/03/02	R035	04/08/2022	9.53	Put	Bond Future	7,662.9600	7.6630	8,066.0700	8.0661	5.260	0	0	0
2022/03/02	R035	04/08/2022	9.84	Call	Bond Future	742.6600	0.7427	594.6700	0.5947	(19.927)	0	0	100
2022/03/02	R035	04/08/2022	9.84	Put	Bond Future	5,919.3300	5.9193	6,266.3100	6.2663	5.862	0	0	0
2022/03/02	R035	04/08/2022	10.53	Put	Bond Future	2,994.2000	2.9942	3,222.4600	3.2225	7.623	0	0	0
2022/03/02	R035	04/08/2022			Bond Future	10.6355	91.8722	10.7150	91.3772	0.748	0.0000	0.0000	48,495
2022/03/02	R035	04/08/2022	10.74	Call	Bond Future	3,036.1300	3.0361	2,712.1600	2.7122	(10.670)	0	0	0
2022/03/02	R035	04/08/2022	10.74	Put	Bond Future	2,386.4500	2.3865	2,557.4500	2.5575	7.165	0	0	0
2022/03/02	R035	04/08/2022	11.13	Call	Bond Future	4,570.6600	4.5707	4,177.0000	4.1770	(8.613)	0	0	0
2022/03/02	R035	04/08/2022	12.18	Call	Bond Future	9,413.5900	9.4136	8,949.7700	8.9498	(4.927)	0	0	0
2022/03/02	R035	04/08/2022	12.18	Put	Bond Future	472.4000	0.4724	503.5500	0.5035	6.594	0	0	400
2022/03/02	R035	04/08/2022	10.53	Call	Bond Future	2,331.5700	2.3316	2,064.8600	2.0649	(11.439)	0	0	400
2022/03/02	R035	03/11/2022	11.15	Call	Bond Future	4,510.6900	4.5107	4,129.7500	4.1298	(8.445)	0	0	0
2022/03/02	R035	03/11/2022	11.15	Put	Bond Future	2,408.9100	2.4089	2,531.4400	2.5314	5.087	0	0	0
2022/03/02	R035	03/11/2022	10.57	Call	Bond Future	2,577.0400	2.5770	2,309.3300	2.3093	(10.388)	0	0	0
2022/03/02	R035	03/11/2022	10.57	Put	Bond Future	3,991.1400	3.9911	4,226.9000	4.2269	5.907	0	0	582
2022/03/02	R035	03/11/2022	10.99	Call	Bond Future	3,918.7100	3.9187	3,566.6900	3.5667	(8.983)	0	0	0
2022/03/02	R035	03/11/2022	10.99	Put	Bond Future	2,766.7200	2.7667	2,918.1700	2.9182	5.474	0	0	582
2022/03/02	R035	03/11/2022			Bond Future	10.7993	88.7276	10.8822	88.2242	0.768	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	R035	03/11/2022	11.13	Call	Bond Future	4,435.0800	4.4351	4,057.4300	4.0574	(8.515)	0	0	0
2022/03/02	R035	03/11/2022	11.13	Put	Bond Future	2,451.2100	2.4512	2,577.0300	2.5770	5.133	0	0	0
2022/03/02	R035	03/11/2022	11.14	Call	Bond Future	4,472.9700	4.4730	4,093.5200	4.0935	(8.483)	0	0	0
2022/03/02	R035	03/11/2022	11.14	Put	Bond Future	2,430.1200	2.4301	2,554.1400	2.5541	5.103	0	0	0
2022/03/02	R035	03/11/2022	9.82	Call	Bond Future	926.8600	0.9269	761.3300	0.7613	(17.859)	0	0	582
2022/03/02	R035	03/11/2022	9.82	Put	Bond Future	7,199.5000	7.1995	7,537.4400	7.5374	4.694	0	0	0
2022/03/02	R035	02/02/2023	10.88	Call	Bond Future	3,503.4500	3.5035	3,165.0100	3.1650	(9.660)	0	0	0
2022/03/02	R035	02/02/2023	10.88	Put	Bond Future	3,949.0800	3.9491	4,123.6000	4.1236	4.419	0	0	0
2022/03/02	R035	02/02/2023	9.81	Call	Bond Future	1,065.0700	1.0651	902.1000	0.9021	(15.301)	0	0	582
2022/03/02	R035	02/02/2023	9.81	Put	Bond Future	8,275.8100	8.2758	8,625.8000	8.6258	4.229	0	0	0
2022/03/02	R035	02/02/2023	10.66	Call	Bond Future	2,864.7400	2.8647	2,564.4800	2.5645	(10.481)	0	0	0
2022/03/02	R035	02/02/2023	10.66	Put	Bond Future	4,643.8100	4.6438	4,856.5100	4.8565	4.580	0	0	582
2022/03/02	R035	02/02/2023			Bond Future	10.9546	90.1733	11.0411	89.6603	0.790	0.0000	0.0000	0
2022/03/02	R035	02/02/2023	10.87	Call	Bond Future	3,472.7900	3.4728	3,136.4000	3.1364	(9.686)	0	0	0
2022/03/02	R035	02/02/2023	10.87	Put	Bond Future	3,978.4100	3.9784	4,154.9800	4.1550	4.438	0	0	0
2022/03/02	R035	02/02/2023	11.06	Call	Bond Future	4,082.3500	4.0824	3,702.5100	3.7025	(9.304)	0	0	0
2022/03/02	R035	02/02/2023	11.06	Put	Bond Future	3,458.1100	3.4581	3,591.2300	3.5912	3.850	0	0	582
2022/03/02	R035	02/02/2023	10.86	Call	Bond Future	3,441.9000	3.4419	3,107.9300	3.1079	(9.703)	0	0	0
2022/03/02	R035	02/02/2023	10.86	Put	Bond Future	4,007.5700	4.0076	4,186.5600	4.1866	4.466	0	0	0
2022/03/02	R186	05/05/2022	7.28	Call	Bond Future	104.1200	0.1041	68.5000	0.0685	(34.211)	0	0	435
2022/03/02	R186	05/05/2022	7.28	Put	Bond Future	3,350.3300	3.3503	3,664.2200	3.6642	9.369	0	0	0
2022/03/02	R186	05/05/2022	7.48	Call	Bond Future	216.9000	0.2169	149.5400	0.1495	(31.056)	0	0	3,600
2022/03/02	R186	05/05/2022	7.48	Put	Bond Future	2,635.8700	2.6359	2,918.0200	2.9180	10.704	0	0	0
2022/03/02	R186	05/05/2022	9.18	Call	Bond Future	4,393.2500	4.3932	4,057.8900	4.0579	(7.634)	0	0	0
2022/03/02	R186	05/05/2022	9.18	Put	Bond Future	78.9600	0.0790	93.1100	0.0931	17.920	0	0	454
2022/03/02	R186	05/05/2022	8.32	Call	Bond Future	1,604.7700	1.6048	1,354.3700	1.3544	(15.603)	0	0	0
2022/03/02	R186	05/05/2022	8.32	Put	Bond Future	631.2000	0.6312	730.3100	0.7303	15.702	0	0	0
2022/03/02	R186	05/05/2022	8.14	Call	Bond Future	1,163.4200	1.1634	953.5700	0.9536	(18.037)	0	0	454
2022/03/02	R186	05/05/2022	8.14	Put	Bond Future	905.8500	0.9058	1,045.5100	1.0455	15.418	0	0	0
2022/03/02	R186	05/05/2022			Bond Future	8.0756	113.2087	8.1630	112.8592	1.083	0.0000	0.0000	72,914
2022/03/02	R186	05/05/2022	6.73	Call	Bond Future	7.5300	0.0075	5.6600	0.0057	(24.834)	0	0	3,600
2022/03/02	R186	05/05/2022	6.73	Put	Bond Future	5,568.4100	5.5684	5,916.0500	5.9161	6.243	0	0	0
2022/03/02	R186	05/05/2022	8.64	Call	Bond Future	2,544.2300	2.5442	2,244.3900	2.2444	(11.785)	0	0	0
2022/03/02	R186	05/05/2022	8.64	Put	Bond Future	312.2400	0.3122	361.9100	0.3619	15.908	0	0	4,035
2022/03/02	R186	05/05/2022	8.94	Call	Bond Future	3,544.5800	3.5446	3,220.5900	3.2206	(9.140)	0	0	0
2022/03/02	R186	05/05/2022	8.94	Put	Bond Future	149.4300	0.1494	174.9500	0.1750	17.078	0	0	454
2022/03/02	R186	05/05/2022	8.31	Call	Bond Future	1,578.4500	1.5784	1,329.9000	1.3299	(15.746)	0	0	0
2022/03/02	R186	05/05/2022	8.31	Put	Bond Future	644.5000	0.6445	745.4600	0.7455	15.665	0	0	0
2022/03/02	R186	05/05/2022	8.35	Call	Bond Future	1,685.3000	1.6853	1,429.0900	1.4291	(15.203)	0	0	454
2022/03/02	R186	05/05/2022	8.35	Put	Bond Future	592.9700	0.5930	686.2700	0.6863	15.734	0	0	0
2022/03/02	R186	05/05/2022	7.88	Call	Bond Future	665.0200	0.6650	518.9900	0.5190	(21.959)	0	0	435
2022/03/02	R186	05/05/2022	7.88	Put	Bond Future	1,452.1700	1.4522	1,655.6500	1.6556	14.012	0	0	0
2022/03/02	R186	05/05/2022	8.30	Call	Bond Future	1,552.1400	1.5521	1,305.6600	1.3057	(15.880)	0	0	0
2022/03/02	R186	05/05/2022	8.30	Put	Bond Future	657.8300	0.6578	760.8600	0.7609	15.662	0	0	0
2022/03/02	R186	04/08/2022	8.15	Call	Bond Future	1,329.1900	1.3292	1,159.4100	1.1594	(12.773)	0	0	0
2022/03/02	R186	04/08/2022	8.15	Put	Bond Future	1,768.5600	1.7686	1,955.8200	1.9558	10.588	0	0	0
2022/03/02	R186	04/08/2022	9.78	Call	Bond Future	5,764.7500	5.7648	5,449.2400	5.4492	(5.473)	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
2022/03/02	R186	04/08/2022	9.78	Put	Bond Future	222.7000	0.2227	264.2300	0.2642	18.648	0	0	3,600
2022/03/02	R186	04/08/2022	7.96	Call	Bond Future	1,009.3800	1.0094	864.7800	0.8648	(14.326)	0	0	3,600
2022/03/02	R186	04/08/2022			Bond Future	8.2659	109.4602	8.3605	109.1031	1.144	0.0000	0.0000	8
2022/03/02	R186	04/08/2022	8.14	Call	Bond Future	1,311.1000	1.3111	1,142.7600	1.1428	(12.840)	0	0	0
2022/03/02	R186	04/08/2022	8.14	Put	Bond Future	1,788.5000	1.7885	1,977.2000	1.9772	10.551	0	0	0
2022/03/02	R186	04/08/2022	6.96	Call	Bond Future	90.1300	0.0901	96.4000	0.0964	6.957	0	0	3,600
2022/03/02	R186	04/08/2022	6.96	Put	Bond Future	5,173.5800	5.1736	5,536.8900	5.5369	7.022	0	0	0
2022/03/02	R186	04/08/2022	7.96	Put	Bond Future	2,174.0700	2.1741	2,386.5100	2.3865	9.772	0	0	0
2022/03/02	R186	04/08/2022	8.13	Call	Bond Future	1,293.1600	1.2932	1,125.9700	1.1260	(12.929)	0	0	0
2022/03/02	R186	04/08/2022	8.13	Put	Bond Future	1,808.6000	1.8086	1,998.4500	1.9984	10.497	0	0	0
2022/03/02	R186	03/11/2022	8.53	Call	Bond Future	2,084.5600	2.0846	1,868.6800	1.8687	(10.356)	0	0	0
2022/03/02	R186	03/11/2022	8.53	Put	Bond Future	1,770.1500	1.7701	1,918.3000	1.9183	8.369	0	0	0
2022/03/02	R186	03/11/2022	8.54	Call	Bond Future	2,104.8100	2.1048	1,887.8700	1.8879	(10.307)	0	0	0
2022/03/02	R186	03/11/2022	8.54	Put	Bond Future	1,754.8500	1.7549	1,901.9400	1.9019	8.382	0	0	0
2022/03/02	R186	03/11/2022			Bond Future	8.4417	111.0323	8.5440	110.6683	1.211	0.0000	0.0000	0
2022/03/02	R186	03/11/2022	8.55	Call	Bond Future	2,125.1600	2.1252	1,906.7900	1.9068	(10.275)	0	0	0
2022/03/02	R186	03/11/2022	8.55	Put	Bond Future	1,739.6700	1.7397	1,885.3300	1.8853	8.373	0	0	0
2022/03/02	R186	02/02/2023	8.32	Call	Bond Future	1,715.8900	1.7159	1,540.5700	1.5406	(10.217)	0	0	0
2022/03/02	R186	02/02/2023	8.32	Put	Bond Future	2,665.0900	2.6651	2,861.5300	2.8615	7.371	0	0	0
2022/03/02	R186	02/02/2023	8.33	Call	Bond Future	1,731.8400	1.7318	1,555.5600	1.5556	(10.179)	0	0	0
2022/03/02	R186	02/02/2023	8.33	Put	Bond Future	2,647.1000	2.6471	2,842.5800	2.8426	7.385	0	0	0
2022/03/02	R186	02/02/2023			Bond Future	8.6012	107.5008	8.7122	107.1290	1.290	0.0000	0.0000	0
2022/03/02	R186	02/02/2023	8.34	Call	Bond Future	1,747.4600	1.7475	1,571.0200	1.5710	(10.097)	0	0	0
2022/03/02	R186	02/02/2023	8.34	Put	Bond Future	2,628.7900	2.6288	2,824.1100	2.8241	7.430	0	0	0
2022/03/02	R197	05/05/2022			Bond Future	328.1571	328.1571	328.4357	328.4357	0.085	0.0000	0.0000	747
2022/03/02	R197	04/08/2022			Bond Future	324.2859	324.2859	324.5598	324.5598	0.084	0.0000	0.0000	0
2022/03/02	R197	03/11/2022			Bond Future	329.0146	329.0146	329.2871	329.2871	0.083	0.0000	0.0000	0
2022/03/02	R197	02/02/2023			Bond Future	325.6840	325.6840	325.9532	325.9532	0.083	0.0000	0.0000	0
2022/03/02	R202	05/05/2022			Bond Future	249.1323	249.1323	248.5419	248.5419	(0.237)	0.0000	0.0000	6,398
2022/03/02	R202	04/08/2022			Bond Future	248.1115	248.1115	247.5067	247.5067	(0.244)	0.0000	0.0000	91
2022/03/02	R202	03/11/2022			Bond Future	251.7285	251.7285	251.1108	251.1108	(0.245)	0.0000	0.0000	0
2022/03/02	R202	02/02/2023			Bond Future	251.1936	251.1936	250.5606	250.5606	(0.252)	0.0000	0.0000	0
2022/03/02	R209	05/05/2022	9.50	Call	Bond Future	96.4400	0.0964	50.5300	0.0505	(47.605)	0	0	2,975
2022/03/02	R209	05/05/2022	9.50	Put	Bond Future	5,669.4900	5.6695	5,994.2200	5.9942	5.728	0	0	0
2022/03/02	R209	05/05/2022	9.75	Call	Bond Future	266.5600	0.2666	163.3800	0.1634	(38.708)	0	0	8,525
2022/03/02	R209	05/05/2022	9.75	Put	Bond Future	4,294.8200	4.2948	4,562.2800	4.5623	6.228	0	0	0
2022/03/02	R209	05/05/2022	10.25	Call	Bond Future	1,064.0100	1.0640	846.4300	0.8464	(20.449)	0	0	0
2022/03/02	R209	05/05/2022	10.25	Put	Bond Future	2,132.3500	2.1324	2,285.4100	2.2854	7.178	0	0	11,000
2022/03/02	R209	05/05/2022	10.75	Call	Bond Future	2,635.9400	2.6359	2,282.1300	2.2821	(13.423)	0	0	0
2022/03/02	R209	05/05/2022	10.75	Put	Bond Future	908.2200	0.9082	925.0500	0.9250	1.853	0	0	1,050
2022/03/02	R209	05/05/2022	11.43	Call	Bond Future	5,512.0100	5.5120	5,142.4800	5.1425	(6.704)	0	0	0
2022/03/02	R209	05/05/2022	11.43	Put	Bond Future	226.3100	0.2263	227.4200	0.2274	0.490	0	0	0
2022/03/02	R209	05/05/2022	11.44	Call	Bond Future	5,557.3200	5.5573	5,187.9400	5.1879	(6.647)	0	0	0
2022/03/02	R209	05/05/2022	11.44	Put	Bond Future	221.3000	0.2213	222.5600	0.2226	0.569	0	0	0
2022/03/02	R209	05/05/2022			Bond Future	10.4377	70.3115	10.5038	69.9409	0.633	0.0000	0.0000	21,199

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	R209	05/05/2022	11.45	Call	Bond Future	5,602.6800	5.6027	5,233.5000	5.2335	(6.589)	0	0	0
2022/03/02	R209	05/05/2022	11.45	Put	Bond Future	216.3900	0.2164	217.8500	0.2179	0.675	0	0	0
2022/03/02	R209	05/05/2022	12.00	Call	Bond Future	8,126.0400	8.1260	7,753.2800	7.7533	(4.587)	0	0	0
2022/03/02	R209	05/05/2022	12.00	Put	Bond Future	59.5400	0.0595	57.4200	0.0574	(3.561)	0	0	12,050
2022/03/02	R209	04/08/2022	10.58	Call	Bond Future	2,282.5600	2.2826	2,057.2500	2.0572	(9.871)	0	0	0
2022/03/02	R209	04/08/2022	10.58	Put	Bond Future	2,356.5200	2.3565	2,508.6900	2.5087	6.457	0	0	0
2022/03/02	R209	04/08/2022	10.57	Put	Bond Future	2,382.4200	2.3824	2,536.8000	2.5368	6.480	0	0	0
2022/03/02	R209	04/08/2022			Bond Future	10.5934	71.2678	10.6622	70.8903	0.649	0.0000	0.0000	1,550
2022/03/02	R209	04/08/2022	10.59	Call	Bond Future	2,311.8300	2.3118	2,084.3300	2.0843	(9.841)	0	0	0
2022/03/02	R209	04/08/2022	10.59	Put	Bond Future	2,330.6700	2.3307	2,480.6500	2.4806	6.435	0	0	0
2022/03/02	R209	04/08/2022	10.57	Call	Bond Future	2,253.2700	2.2533	2,030.1700	2.0302	(9.901)	0	0	0
2022/03/02	R209	03/11/2022	11.03	Call	Bond Future	3,728.9400	3.7289	3,442.5000	3.4425	(7.682)	0	0	0
2022/03/02	R209	03/11/2022	11.03	Put	Bond Future	2,190.4200	2.1904	2,288.0600	2.2881	4.458	0	0	0
2022/03/02	R209	03/11/2022	9.50	Call	Bond Future	479.2700	0.4793	419.0800	0.4191	(12.559)	0	0	0
2022/03/02	R209	03/11/2022	9.50	Put	Bond Future	7,649.7300	7.6497	7,973.6200	7.9736	4.234	0	0	0
2022/03/02	R209	03/11/2022	10.50	Put	Bond Future	3,523.6100	3.5236	3,699.5500	3.6995	4.993	0	0	0
2022/03/02	R209	03/11/2022	9.25	Call	Bond Future	303.6300	0.3036	262.5100	0.2625	(13.543)	0	0	6,000
2022/03/02	R209	03/11/2022	9.25	Put	Bond Future	9,043.6000	9.0436	9,386.5600	9.3866	3.792	0	0	0
2022/03/02	R209	03/11/2022			Bond Future	10.7402	69.1466	10.8117	68.7625	0.666	0.0000	0.0000	2,750
2022/03/02	R209	03/11/2022	11.50	Call	Bond Future	5,371.4900	5.3715	5,039.5000	5.0395	(6.181)	0	0	0
2022/03/02	R209	03/11/2022	11.50	Put	Bond Future	1,439.3800	1.4394	1,491.4700	1.4915	3.619	0	0	0
2022/03/02	R209	03/11/2022	11.00	Call	Bond Future	3,630.8500	3.6308	3,349.1400	3.3491	(7.759)	0	0	0
2022/03/02	R209	03/11/2022	11.00	Put	Bond Future	2,249.3300	2.2493	2,351.7000	2.3517	4.551	0	0	6,000
2022/03/02	R209	03/11/2022	11.01	Call	Bond Future	3,663.5100	3.6635	3,380.1500	3.3801	(7.735)	0	0	0
2022/03/02	R209	03/11/2022	11.01	Put	Bond Future	2,229.6000	2.2296	2,330.3200	2.3303	4.517	0	0	0
2022/03/02	R209	03/11/2022	11.02	Call	Bond Future	3,696.2800	3.6963	3,411.2600	3.4113	(7.711)	0	0	0
2022/03/02	R209	03/11/2022	11.02	Put	Bond Future	2,210.0400	2.2100	2,309.1000	2.3091	4.482	0	0	0
2022/03/02	R209	03/11/2022	10.00	Call	Bond Future	1,163.3500	1.1633	996.3300	0.9963	(14.357)	0	0	0
2022/03/02	R209	03/11/2022	10.00	Put	Bond Future	5,323.5400	5.3235	5,540.6000	5.5406	4.077	0	0	6,000
2022/03/02	R209	03/11/2022	10.50	Call	Bond Future	2,210.7800	2.2108	2,002.6400	2.0026	(9.415)	0	0	0
2022/03/02	R209	02/02/2023	10.79	Call	Bond Future	3,013.9900	3.0140	2,803.8800	2.8039	(6.971)	0	0	0
2022/03/02	R209	02/02/2023	10.80	Put	Bond Future	3,456.0900	3.4561	3,635.8700	3.6359	5.202	0	0	0
2022/03/02	R209	02/02/2023	10.78	Call	Bond Future	2,986.8200	2.9868	2,778.5800	2.7786	(6.972)	0	0	0
2022/03/02	R209	02/02/2023			Bond Future	10.8782	70.2438	10.9525	69.8523	0.683	0.0000	0.0000	0
2022/03/02	R209	02/02/2023	10.79	Put	Bond Future	3,482.4600	3.4825	3,663.8100	3.6638	5.208	0	0	0
2022/03/02	R209	02/02/2023	10.80	Call	Bond Future	3,040.9800	3.0410	2,829.3000	2.8293	(6.961)	0	0	0
2022/03/02	R209	02/02/2023	10.78	Put	Bond Future	3,508.7200	3.5087	3,691.9400	3.6919	5.222	0	0	0
2022/03/02	R210	05/05/2022			Bond Future	217.2266	217.2266	217.5532	217.5532	0.150	0.0000	0.0000	1,039
2022/03/02	R210	04/08/2022			Bond Future	220.2335	220.2335	220.5591	220.5591	0.148	0.0000	0.0000	266
2022/03/02	R210	03/11/2022			Bond Future	220.5148	220.5148	220.8412	220.8412	0.148	0.0000	0.0000	0
2022/03/02	R210	02/02/2023			Bond Future	224.0547	224.0547	224.3824	224.3824	0.146	0.0000	0.0000	0
2022/03/02	R213	05/05/2022	10.63	Call	Bond Future	4,095.6900	4.0957	3,619.3700	3.6194	(11.630)	0	0	0
2022/03/02	R213	05/05/2022	10.65	Put	Bond Future	327.3500	0.3273	397.0100	0.3970	21.280	0	0	0
2022/03/02	R213	05/05/2022			Bond Future	9.8796	84.6504	9.9864	84.1023	1.081	0.0000	0.0000	25,193
2022/03/02	R213	05/05/2022	10.63	Put	Bond Future	341.7800	0.3418	413.5200	0.4135	20.990	0	0	0
2022/03/02	R213	05/05/2022	10.64	Call	Bond Future	4,136.9100	4.1369	3,659.5300	3.6595	(11.540)	0	0	0

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2022/03/02	R213	05/05/2022	10.64	Put	Bond Future	334.4600	0.3345	405.1400	0.4051	21.133	0	0	0
2022/03/02	R213	05/05/2022	10.65	Call	Bond Future	4,178.2900	4.1783	3,699.8900	3.6999	(11.450)	0	0	0
2022/03/02	R213	04/08/2022	9.88	Call	Bond Future	1,647.8800	1.6479	1,394.9200	1.3949	(15.351)	0	0	0
2022/03/02	R213	04/08/2022	9.89	Call	Bond Future	1,670.6300	1.6706	1,415.4800	1.4155	(15.273)	0	0	0
2022/03/02	R213	04/08/2022	9.90	Put	Bond Future	2,540.4700	2.5405	2,840.8800	2.8409	11.825	0	0	0
2022/03/02	R213	04/08/2022			Bond Future	10.0684	85.7656	10.1804	85.2078	1.113	0.0000	0.0000	0
2022/03/02	R213	04/08/2022	9.88	Put	Bond Future	2,596.1500	2.5962	2,900.9400	2.9009	11.740	0	0	0
2022/03/02	R213	04/08/2022	9.89	Put	Bond Future	2,568.2000	2.5682	2,870.8000	2.8708	11.783	0	0	0
2022/03/02	R213	04/08/2022	9.90	Call	Bond Future	1,693.5500	1.6935	1,436.2100	1.4362	(15.195)	0	0	0
2022/03/02	R213	03/11/2022	10.38	Call	Bond Future	2,960.0300	2.9600	2,619.8600	2.6199	(11.492)	0	0	0
2022/03/02	R213	03/11/2022	10.38	Put	Bond Future	2,278.1900	2.2782	2,505.0900	2.5051	9.960	0	0	0
2022/03/02	R213	03/11/2022	10.39	Call	Bond Future	2,987.8100	2.9878	2,645.4500	2.6455	(11.459)	0	0	0
2022/03/02	R213	03/11/2022	10.39	Put	Bond Future	2,257.9300	2.2579	2,482.6400	2.4826	9.952	0	0	0
2022/03/02	R213	03/11/2022	10.37	Call	Bond Future	2,932.1000	2.9321	2,594.1300	2.5941	(11.527)	0	0	0
2022/03/02	R213	03/11/2022	10.37	Put	Bond Future	2,298.3400	2.2983	2,527.4400	2.5274	9.968	0	0	200
2022/03/02	R213	03/11/2022	9.19	Call	Bond Future	661.1200	0.6611	535.3400	0.5353	(19.025)	0	0	476
2022/03/02	R213	03/11/2022	9.19	Put	Bond Future	5,963.5500	5.9636	6,404.8400	6.4048	7.400	0	0	0
2022/03/02	R213	03/11/2022			Bond Future	10.2389	83.4779	10.3561	82.9108	1.145	0.0000	0.0000	0
2022/03/02	R213	03/11/2022	10.40	Call	Bond Future	3,015.7000	3.0157	2,671.1600	2.6712	(11.425)	0	0	0
2022/03/02	R213	03/11/2022	10.40	Put	Bond Future	2,237.8100	2.2378	2,460.3400	2.4603	9.944	0	0	0
2022/03/02	R213	03/11/2022	9.98	Call	Bond Future	1,967.0800	1.9671	1,706.0100	1.7060	(13.272)	0	0	0
2022/03/02	R213	03/11/2022	9.98	Put	Bond Future	3,236.9300	3.2369	3,542.9300	3.5429	9.453	0	0	200
2022/03/02	R213	03/11/2022	10.19	Call	Bond Future	2,458.0300	2.4580	2,158.0600	2.1581	(12.204)	0	0	0
2022/03/02	R213	03/11/2022	10.19	Put	Bond Future	2,695.9000	2.6959	2,963.0000	2.9630	9.908	0	0	476
2022/03/02	R213	03/11/2022	9.13	Call	Bond Future	595.8700	0.5959	487.5300	0.4875	(18.182)	0	0	200
2022/03/02	R213	03/11/2022	9.13	Put	Bond Future	6,214.5700	6.2146	6,673.3000	6.6733	7.382	0	0	0
2022/03/02	R213	03/11/2022	9.84	Call	Bond Future	1,674.6200	1.6746	1,435.7100	1.4357	(14.267)	0	0	0
2022/03/02	R213	03/11/2022	9.84	Put	Bond Future	3,641.6200	3.6416	3,969.7800	3.9698	9.011	0	0	476
2022/03/02	R213	02/02/2023	10.22	Put	Bond Future	3,412.1500	3.4121	3,667.3100	3.6673	7.478	0	0	0
2022/03/02	R213	02/02/2023	10.23	Call	Bond Future	2,580.4400	2.5804	2,256.7100	2.2567	(12.546)	0	0	0
2022/03/02	R213	02/02/2023	10.35	Call	Bond Future	2,870.0400	2.8700	2,521.7700	2.5218	(12.135)	0	0	0
2022/03/02	R213	02/02/2023	10.35	Put	Bond Future	3,105.8600	3.1059	3,334.9200	3.3349	7.375	0	0	476
2022/03/02	R213	02/02/2023	10.01	Call	Bond Future	2,101.7100	2.1017	1,810.1900	1.8102	(13.871)	0	0	0
2022/03/02	R213	02/02/2023			Bond Future	10.3999	84.8355	10.5227	84.2581	1.181	0.0000	0.0000	0
2022/03/02	R213	02/02/2023	10.22	Call	Bond Future	2,557.5300	2.5575	2,235.3600	2.2354	(12.597)	0	0	0
2022/03/02	R213	02/02/2023	10.23	Put	Bond Future	3,387.2500	3.3873	3,640.8500	3.6408	7.487	0	0	0
2022/03/02	R213	02/02/2023	9.16	Call	Bond Future	762.4700	0.7625	637.9700	0.6380	(16.329)	0	0	476
2022/03/02	R213	02/02/2023	9.16	Put	Bond Future	6,890.4400	6.8904	7,343.2700	7.3433	6.572	0	0	0
2022/03/02	R213	02/02/2023	10.01	Put	Bond Future	3,968.5200	3.9685	4,254.3300	4.2543	7.202	0	0	476
2022/03/02	R213	02/02/2023	10.21	Call	Bond Future	2,534.7400	2.5347	2,213.8100	2.2138	(12.661)	0	0	0
2022/03/02	R213	02/02/2023	10.21	Put	Bond Future	3,437.2100	3.4372	3,693.6100	3.6936	7.460	0	0	0
2022/03/02	R214	05/05/2022	11.73	Put	Bond Future	241.3600	0.2414	262.8900	0.2629	8.920	0	0	0
2022/03/02	R214	05/05/2022	11.74	Put	Bond Future	236.1200	0.2361	257.5900	0.2576	9.093	0	0	0
2022/03/02	R214	05/05/2022	11.75	Call	Bond Future	5,710.6300	5.7106	5,317.0800	5.3171	(6.892)	0	0	0
2022/03/02	R214	05/05/2022	10.7443		Bond Future	10.7443	67.2494	10.8159	66.8344	0.666	0.0000	0.0000	16,386
2022/03/02	R214	05/05/2022	11.73	Call	Bond Future	5,619.1400	5.6191	5,225.7500	5.2258	(7.001)	0	0	0
2022/03/02	R214	05/05/2022	11.74	Call	Bond Future	5,664.8700	5.6649	5,271.4200	5.2714	(6.945)	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
2022/03/02	R214	05/05/2022	11.75	Put	Bond Future	230.9800	0.2310	252.3500	0.2523	9.252	0	0	0
2022/03/02	R214	04/08/2022	10.98	Put	Bond Future	2,258.9200	2.2589	2,329.9400	2.3299	3.144	0	0	0
2022/03/02	R214	04/08/2022	10.99	Call	Bond Future	2,741.9500	2.7419	2,388.5700	2.3886	(12.888)	0	0	0
2022/03/02	R214	04/08/2022			Bond Future	10.9004	68.1331	10.9749	67.7109	0.683	0.0000	0.0000	1,337
2022/03/02	R214	04/08/2022	10.97	Call	Bond Future	2,678.3600	2.6784	2,329.5300	2.3295	(13.024)	0	0	0
2022/03/02	R214	04/08/2022	10.97	Put	Bond Future	2,283.6200	2.2836	2,357.0100	2.3570	3.214	0	0	0
2022/03/02	R214	04/08/2022	10.98	Call	Bond Future	2,710.0700	2.7101	2,358.8700	2.3589	(12.959)	0	0	0
2022/03/02	R214	04/08/2022	10.99	Put	Bond Future	2,234.4500	2.2344	2,303.2900	2.3033	3.081	0	0	0
2022/03/02	R214	03/11/2022	11.34	Call	Bond Future	3,962.6100	3.9626	3,618.7100	3.6187	(8.679)	0	0	0
2022/03/02	R214	03/11/2022	11.36	Put	Bond Future	2,281.6300	2.2816	2,364.0600	2.3641	3.613	0	0	0
2022/03/02	R214	03/11/2022			Bond Future	11.0402	65.8429	11.1175	65.4135	0.700	0.0000	0.0000	0
2022/03/02	R214	03/11/2022	11.34	Put	Bond Future	2,321.1300	2.3211	2,406.6200	2.4066	3.683	0	0	0
2022/03/02	R214	03/11/2022	11.35	Call	Bond Future	3,996.3100	3.9963	3,650.9800	3.6510	(8.641)	0	0	0
2022/03/02	R214	03/11/2022	11.35	Put	Bond Future	2,301.2000	2.3012	2,385.2600	2.3853	3.653	0	0	0
2022/03/02	R214	03/11/2022	11.36	Call	Bond Future	4,030.3100	4.0303	3,683.3500	3.6833	(8.609)	0	0	0
2022/03/02	R214	02/02/2023	11.07	Call	Bond Future	3,160.3400	3.1603	2,848.4500	2.8485	(9.869)	0	0	0
2022/03/02	R214	02/02/2023	11.07	Put	Bond Future	3,724.2000	3.7242	3,849.6500	3.8496	3.369	0	0	0
2022/03/02	R214	02/02/2023	11.08	Call	Bond Future	3,188.3900	3.1884	2,874.3000	2.8743	(9.851)	0	0	0
2022/03/02	R214	02/02/2023	11.08	Put	Bond Future	3,696.7300	3.6967	3,819.9800	3.8200	3.334	0	0	0
2022/03/02	R214	02/02/2023			Bond Future	11.1722	66.9163	11.2524	66.4790	0.718	0.0000	0.0000	0
2022/03/02	R214	02/02/2023	11.09	Call	Bond Future	3,216.5600	3.2166	2,900.2700	2.9003	(9.833)	0	0	0
2022/03/02	R214	02/02/2023	11.09	Put	Bond Future	3,669.4400	3.6694	3,790.4900	3.7905	3.299	0	0	0
2022/03/02	R248	05/05/2022	11.79	Call	Bond Future	7,446.4200	7.4464	6,938.8500	6.9388	(6.816)	0	0	0
2022/03/02	R248	05/05/2022	11.79	Put	Bond Future	269.0800	0.2691	288.0600	0.2881	7.054	0	0	0
2022/03/02	R248	05/05/2022	11.80	Call	Bond Future	7,503.5400	7.5035	6,995.4400	6.9954	(6.771)	0	0	0
2022/03/02	R248	05/05/2022			Bond Future	10.7380	84.3923	10.8097	83.8658	0.668	0.0000	0.0000	190,760
2022/03/02	R248	05/05/2022	11.80	Put	Bond Future	263.2900	0.2633	281.7400	0.2817	7.007	0	0	0
2022/03/02	R248	05/05/2022	11.81	Call	Bond Future	7,560.7600	7.5608	7,052.0800	7.0521	(6.728)	0	0	0
2022/03/02	R248	05/05/2022	11.81	Put	Bond Future	257.6800	0.2577	275.5500	0.2755	6.935	0	0	0
2022/03/02	R248	04/08/2022	10.99	Call	Bond Future	3,491.3900	3.4914	3,027.5700	3.0276	(13.285)	0	0	0
2022/03/02	R248	04/08/2022	10.99	Put	Bond Future	2,795.2300	2.7952	2,867.2100	2.8672	2.575	0	0	0
2022/03/02	R248	04/08/2022	10.40	Put	Bond Future	5,211.7800	5.2118	5,416.7500	5.4167	3.933	0	0	0
2022/03/02	R248	04/08/2022	10.98	Call	Bond Future	3,451.0400	3.4510	2,989.9600	2.9900	(13.361)	0	0	0
2022/03/02	R248	04/08/2022	10.98	Put	Bond Future	2,825.8900	2.8259	2,900.6100	2.9006	2.644	0	0	0
2022/03/02	R248	04/08/2022			Bond Future	10.8926	85.5014	10.9674	84.9656	0.687	0.0000	0.0000	6,019
2022/03/02	R248	04/08/2022	11.00	Call	Bond Future	3,531.9200	3.5319	3,065.4100	3.0654	(13.208)	0	0	0
2022/03/02	R248	04/08/2022	11.00	Put	Bond Future	2,764.8500	2.7649	2,834.1400	2.8341	2.506	0	0	0
2022/03/02	R248	04/08/2022	9.70	Call	Bond Future	307.6700	0.3077	225.2100	0.2252	(26.801)	0	0	2,400
2022/03/02	R248	04/08/2022	9.70	Put	Bond Future	9,747.7700	9.7478	10,201.1100	10.2011	4.651	0	0	0
2022/03/02	R248	04/08/2022	10.40	Call	Bond Future	1,525.3100	1.5253	1,194.4800	1.1945	(21.689)	0	0	2,400
2022/03/02	R248	03/11/2022	11.31	Put	Bond Future	2,973.8400	2.9738	3,069.0700	3.0691	3.202	0	0	0
2022/03/02	R248	03/11/2022	11.32	Call	Bond Future	4,941.1200	4.9411	4,489.5700	4.4896	(9.139)	0	0	0
2022/03/02	R248	03/11/2022	11.30	Put	Bond Future	2,999.2800	2.9993	3,096.5900	3.0966	3.244	0	0	0
2022/03/02	R248	03/11/2022			Bond Future	11.0310	82.3279	11.1088	81.7829	0.705	0.0000	0.0000	0
2022/03/02	R248	03/11/2022	11.31	Call	Bond Future	4,899.1000	4.8991	4,449.3700	4.4494	(9.180)	0	0	0
2022/03/02	R248	03/11/2022	11.32	Put	Bond Future	2,948.3600	2.9484	3,041.7700	3.0418	3.168	0	0	0
2022/03/02	R248	03/11/2022	11.30	Call	Bond Future	4,856.9400	4.8569	4,409.2900	4.4093	(9.217)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/02	R248	02/02/2023	11.08	Call	Bond Future	4,047.0000	4.0470	3,623.1800	3.6232	(10.472)	0	0	0
2022/03/02	R248	02/02/2023	11.08	Put	Bond Future	4,613.1600	4.6132	4,744.3100	4.7443	2.843	0	0	0
2022/03/02	R248	02/02/2023			Bond Future	11.1615	83.6703	11.2425	83.1153	0.725	0.0000	0.0000	0
2022/03/02	R248	02/02/2023	11.07	Call	Bond Future	4,011.5300	4.0115	3,590.4900	3.5905	(10.496)	0	0	0
2022/03/02	R248	02/02/2023	11.07	Put	Bond Future	4,647.5900	4.6476	4,781.5200	4.7815	2.882	0	0	0
2022/03/02	R248	02/02/2023	11.06	Call	Bond Future	3,976.1800	3.9762	3,557.6100	3.5576	(10.527)	0	0	0
2022/03/02	R248	02/02/2023	11.06	Put	Bond Future	4,682.2600	4.6823	4,818.6600	4.8187	2.913	0	0	0

Total

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