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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/03/2022 TO 07/03/2022

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
2022/03/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	2025	05/05/2022		Bond Future	159.6360	159.6360	160.0107	160.0107	0.235	0.0000	0.0000	5,571
2022/03/07	2025	04/08/2022		Bond Future	160.2192	160.2192	160.5973	160.5973	0.236	0.0000	0.0000	1,130
2022/03/07	2025	03/11/2022		Bond Future	162.5503	162.5503	162.9330	162.9330	0.235	0.0000	0.0000	0
2022/03/07	2025	02/02/2023		Bond Future	163.4953	163.4953	163.8820	163.8820	0.237	0.0000	0.0000	0
2022/03/07	2029	05/05/2022		Bond Future	117.8841	117.8841	118.4401	118.4401	0.472	0.0000	0.0000	2,745
2022/03/07	2029	04/08/2022		Bond Future	119.5109	119.5109	120.0737	120.0737	0.471	0.0000	0.0000	1,844
2022/03/07	2029	03/11/2022		Bond Future	120.0189	120.0189	120.5886	120.5886	0.475	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
2022/03/07	2029	02/02/2023			Bond Future	121.9416	121.9416	122.5198	122.5198	0.474	0.0000	0.0000	0
2022/03/07	2030	05/05/2022	8.14	Call	Bond Future	3.0000	0.0030	0.4300	0.0004	(85.667)	0	0	1,800
2022/03/07	2030	05/05/2022	8.14	Put	Bond Future	8,777.2600	8.7773	10,169.1400	10.1691	15.858	0	0	0
2022/03/07	2030	05/05/2022	8.47	Call	Bond Future	14.8500	0.0149	2.8000	0.0028	(81.145)	0	0	1,073
2022/03/07	2030	05/05/2022	10.21	Call	Bond Future	2,674.7200	2.6747	1,726.3600	1.7264	(35.456)	0	0	0
2022/03/07	2030	05/05/2022	10.21	Put	Bond Future	618.1700	0.6182	1,064.2600	1.0643	72.163	0	0	0
2022/03/07	2030	05/05/2022	9.95	Call	Bond Future	1,801.7400	1.8017	1,047.8400	1.0478	(41.843)	0	0	0
2022/03/07	2030	05/05/2022	9.65	Put	Bond Future	1,730.8100	1.7308	2,619.2500	2.6193	51.331	0	0	5,000
2022/03/07	2030	05/05/2022	8.81	Put	Bond Future	5,167.6400	5.1676	6,507.2900	6.5073	25.924	0	0	0
2022/03/07	2030	05/05/2022	8.89	Put	Bond Future	4,768.8000	4.7688	6,089.2700	6.0893	27.690	0	0	0
2022/03/07	2030	05/05/2022	9.15	Call	Bond Future	267.5000	0.2675	96.2400	0.0962	(64.022)	0	0	7,500
2022/03/07	2030	05/05/2022	9.15	Put	Bond Future	3,558.3600	3.5584	4,781.5500	4.7815	34.375	0	0	0
2022/03/07	2030	05/05/2022			Bond Future	9.7929	92.6024	10.0744	91.2079	2.874	0.0000	0.0000	72,982
2022/03/07	2030	05/05/2022	7.73	Call	Bond Future	0.3100	0.0003	0.0300	0.0000	(90.323)	0	0	200
2022/03/07	2030	05/05/2022	7.73	Put	Bond Future	11,115.9000	11.1159	12,510.0700	12.5101	12.542	0	0	0
2022/03/07	2030	05/05/2022	8.47	Put	Bond Future	6,953.8900	6.9539	8,336.2900	8.3363	19.880	0	0	0
2022/03/07	2030	05/05/2022	11.04	Call	Bond Future	6,070.9800	6.0710	4,771.8300	4.7718	(21.399)	0	0	0
2022/03/07	2030	05/05/2022	11.04	Put	Bond Future	97.1500	0.0971	192.4500	0.1925	98.096	0	0	1,800
2022/03/07	2030	05/05/2022	9.95	Put	Bond Future	1,020.0100	1.0200	1,660.5600	1.6606	62.798	0	0	1,073
2022/03/07	2030	05/05/2022	10.19	Call	Bond Future	2,602.5500	2.6025	1,667.8400	1.6678	(35.915)	0	0	0
2022/03/07	2030	05/05/2022	10.19	Put	Bond Future	643.2300	0.6432	1,102.9700	1.1030	71.474	0	0	0
2022/03/07	2030	05/05/2022	10.20	Call	Bond Future	2,638.5400	2.6385	1,696.9700	1.6970	(35.685)	0	0	0
2022/03/07	2030	05/05/2022	10.20	Put	Bond Future	630.5900	0.6306	1,083.4700	1.0835	71.818	0	0	200
2022/03/07	2030	05/05/2022	9.35	Call	Bond Future	487.7100	0.4877	203.1700	0.2032	(58.342)	0	0	0
2022/03/07	2030	05/05/2022	9.35	Put	Bond Future	2,738.7000	2.7387	3,848.6100	3.8486	40.527	0	0	1,073
2022/03/07	2030	05/05/2022	9.60	Call	Bond Future	906.9800	0.9070	441.0800	0.4411	(51.368)	0	0	0
2022/03/07	2030	05/05/2022	9.60	Put	Bond Future	1,878.6900	1.8787	2,807.2400	2.8072	49.425	0	0	5,000
2022/03/07	2030	05/05/2022	9.65	Call	Bond Future	1,012.2600	1.0123	506.2500	0.5063	(49.988)	0	0	0
2022/03/07	2030	05/05/2022	8.81	Call	Bond Future	74.7600	0.0748	19.9600	0.0200	(73.301)	0	0	200
2022/03/07	2030	05/05/2022	8.89	Call	Bond Future	103.8500	0.1038	29.8700	0.0299	(71.237)	0	0	1,800
2022/03/07	2030	04/08/2022	9.56	Call	Bond Future	1,116.4100	1.1164	684.9300	0.6849	(38.649)	0	0	0
2022/03/07	2030	04/08/2022	9.56	Put	Bond Future	3,280.1400	3.2801	4,262.7800	4.2628	29.957	0	0	0
2022/03/07	2030	04/08/2022	10.95	Call	Bond Future	5,127.0500	5.1271	4,038.6000	4.0386	(21.230)	0	0	0
2022/03/07	2030	04/08/2022	10.95	Put	Bond Future	692.4900	0.6925	1,018.1600	1.0182	47.029	0	0	800
2022/03/07	2030	04/08/2022			Bond Future	10.0014	89.8516	10.2973	88.4375	2.958	0.0000	0.0000	25,263
2022/03/07	2030	04/08/2022	9.05	Call	Bond Future	438.9000	0.4389	232.7200	0.2327	(46.977)	0	0	800
2022/03/07	2030	04/08/2022	9.05	Put	Bond Future	5,185.9900	5.1860	6,393.9300	6.3939	23.292	0	0	0
2022/03/07	2030	04/08/2022	9.54	Call	Bond Future	1,081.9100	1.0819	660.4900	0.6605	(38.951)	0	0	0
2022/03/07	2030	04/08/2022	9.54	Put	Bond Future	3,345.2500	3.3452	4,337.9500	4.3380	29.675	0	0	0
2022/03/07	2030	04/08/2022	9.55	Call	Bond Future	1,099.0700	1.0991	672.6300	0.6726	(38.800)	0	0	0
2022/03/07	2030	04/08/2022	9.55	Put	Bond Future	3,312.5900	3.3126	4,300.2700	4.3003	29.816	0	0	0
2022/03/07	2030	04/08/2022	8.30	Call	Bond Future	80.9800	0.0810	34.5700	0.0346	(57.310)	0	0	800
2022/03/07	2030	04/08/2022	8.30	Put	Bond Future	8,796.5700	8.7966	10,164.2800	10.1643	15.548	0	0	0
2022/03/07	2030	03/11/2022	10.10	Call	Bond Future	2,310.1900	2.3102	1,661.3900	1.6614	(28.084)	0	0	0
2022/03/07	2030	03/11/2022	10.10	Put	Bond Future	2,727.0100	2.7270	3,513.0500	3.5131	28.824	0	0	0
2022/03/07	2030	03/11/2022			Bond Future	10.1890	91.1402	10.4993	89.7054	3.046	0.0000	0.0000	0
2022/03/07	2030	03/11/2022	10.09	Call	Bond Future	2,286.8600	2.2869	1,642.3800	1.6424	(28.182)	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
2022/03/07	2030	03/11/2022	10.09	Put	Bond Future	2,750.6900	2.7507	3,541.0500	3.5411	28.733	0	0	0
2022/03/07	2030	03/11/2022	10.08	Call	Bond Future	2,263.9500	2.2640	1,623.7900	1.6238	(28.276)	0	0	0
2022/03/07	2030	03/11/2022	10.08	Put	Bond Future	2,774.8200	2.7748	3,569.5000	3.5695	28.639	0	0	0
2022/03/07	2030	02/02/2023	10.01	Put	Bond Future	3,737.2200	3.7372	4,624.1400	4.6241	23.732	0	0	0
2022/03/07	2030	02/02/2023	9.94	Put	Bond Future	3,923.0400	3.9230	4,836.3000	4.8363	23.279	0	0	102
2022/03/07	2030	02/02/2023	9.99	Call	Bond Future	2,048.8500	2.0488	1,485.2700	1.4853	(27.507)	0	0	0
2022/03/07	2030	02/02/2023	10.00	Call	Bond Future	2,068.8400	2.0688	1,501.5000	1.5015	(27.423)	0	0	0
2022/03/07	2030	02/02/2023	9.20	Call	Bond Future	821.1200	0.8211	534.7400	0.5347	(34.877)	0	0	0
2022/03/07	2030	02/02/2023	9.20	Put	Bond Future	6,313.5300	6.3135	7,485.1800	7.4852	18.558	0	0	0
2022/03/07	2030	02/02/2023	9.66	Call	Bond Future	1,449.8500	1.4499	1,008.7200	1.0087	(30.426)	0	0	0
2022/03/07	2030	02/02/2023	9.66	Put	Bond Future	4,734.3500	4.7344	5,751.2500	5.7513	21.479	0	0	102
2022/03/07	2030	02/02/2023	9.80	Call	Bond Future	1,689.6300	1.6896	1,197.1200	1.1971	(29.149)	0	0	0
2022/03/07	2030	02/02/2023	8.81	Put	Bond Future	7,911.5400	7.9115	9,181.3000	9.1813	16.049	0	0	0
2022/03/07	2030	02/02/2023			Bond Future	10.3708	88.5770	10.6971	87.1190	3.147	0.0000	0.0000	0
2022/03/07	2030	02/02/2023	10.01	Call	Bond Future	2,088.9500	2.0890	1,517.8400	1.5178	(27.340)	0	0	0
2022/03/07	2030	02/02/2023	9.94	Call	Bond Future	1,950.4900	1.9505	1,405.7200	1.4057	(27.930)	0	0	0
2022/03/07	2030	02/02/2023	9.99	Put	Bond Future	3,789.6200	3.7896	4,684.0700	4.6841	23.603	0	0	0
2022/03/07	2030	02/02/2023	10.00	Put	Bond Future	3,763.3500	3.7633	4,654.0400	4.6540	23.667	0	0	0
2022/03/07	2030	02/02/2023	9.80	Put	Bond Future	4,315.1700	4.3152	5,280.6900	5.2807	22.375	0	0	0
2022/03/07	2030	02/02/2023	8.81	Call	Bond Future	494.5800	0.4946	306.3100	0.3063	(38.067)	0	0	102
2022/03/07	2032	05/05/2022	10.29	Put	Bond Future	1,267.8800	1.2679	1,997.5700	1.9976	57.552	0	0	0
2022/03/07	2032	05/05/2022	11.18	Call	Bond Future	5,491.5800	5.4916	4,181.3500	4.1813	(23.859)	0	0	0
2022/03/07	2032	05/05/2022	11.18	Put	Bond Future	198.7800	0.1988	367.0200	0.3670	84.636	0	0	780
2022/03/07	2032	05/05/2022	10.98	Call	Bond Future	4,563.5400	4.5635	3,334.2300	3.3342	(26.938)	0	0	0
2022/03/07	2032	05/05/2022	10.98	Put	Bond Future	317.2900	0.3173	566.4500	0.5665	78.528	0	0	993
2022/03/07	2032	05/05/2022	11.02	Put	Bond Future	290.2700	0.2903	521.4800	0.5215	79.653	0	0	0
2022/03/07	2032	05/05/2022	11.03	Call	Bond Future	4,793.1000	4.7931	3,541.4100	3.5414	(26.114)	0	0	0
2022/03/07	2032	05/05/2022	11.03	Put	Bond Future	283.5500	0.2836	510.3300	0.5103	79.979	0	0	0
2022/03/07	2032	05/05/2022			Bond Future	10.2017	88.9037	10.4669	87.4252	2.599	0.0000	0.0000	140,623
2022/03/07	2032	05/05/2022	9.58	Call	Bond Future	282.2200	0.2822	102.5700	0.1026	(63.656)	0	0	780
2022/03/07	2032	05/05/2022	9.58	Put	Bond Future	3,882.8300	3.8828	5,181.6500	5.1816	33.450	0	0	0
2022/03/07	2032	05/05/2022	10.18	Call	Bond Future	1,427.7100	1.4277	778.5200	0.7785	(45.471)	0	0	780
2022/03/07	2032	05/05/2022	10.18	Put	Bond Future	1,550.1300	1.5501	2,379.4100	2.3794	53.497	0	0	0
2022/03/07	2032	05/05/2022	10.29	Call	Bond Future	1,763.9600	1.7640	1,015.1800	1.0152	(42.449)	0	0	993
2022/03/07	2032	05/05/2022	11.04	Call	Bond Future	4,839.1000	4.8391	3,583.0800	3.5831	(25.956)	0	0	0
2022/03/07	2032	05/05/2022	11.04	Put	Bond Future	277.0300	0.2770	499.4800	0.4995	80.298	0	0	0
2022/03/07	2032	05/05/2022	11.02	Call	Bond Future	4,747.2500	4.7473	3,499.9900	3.5000	(26.273)	0	0	0
2022/03/07	2032	04/08/2022	10.22	Call	Bond Future	1,796.6900	1.7967	1,187.7800	1.1878	(33.891)	0	0	0
2022/03/07	2032	04/08/2022	9.72	Call	Bond Future	770.1100	0.7701	444.4100	0.4444	(42.293)	0	0	800
2022/03/07	2032	04/08/2022	9.72	Put	Bond Future	4,551.1100	4.5511	5,724.6300	5.7246	25.785	0	0	0
2022/03/07	2032	04/08/2022	10.20	Put	Bond Future	2,801.7600	2.8018	3,703.9600	3.7040	32.201	0	0	0
2022/03/07	2032	04/08/2022	10.21	Put	Bond Future	2,771.3000	2.7713	3,667.5600	3.6676	32.341	0	0	0
2022/03/07	2032	04/08/2022	8.97	Call	Bond Future	123.2200	0.1232	54.3100	0.0543	(55.924)	0	0	800
2022/03/07	2032	04/08/2022	8.97	Put	Bond Future	8,389.6700	8.3897	9,819.9800	9.8200	17.048	0	0	0
2022/03/07	2032	04/08/2022			Bond Future	10.3912	90.1091	10.6682	88.6099	2.665	0.0000	0.0000	140
2022/03/07	2032	04/08/2022	10.22	Put	Bond Future	2,741.0900	2.7411	3,631.4000	3.6314	32.480	0	0	0
2022/03/07	2032	04/08/2022	11.60	Call	Bond Future	6,837.2600	6.8373	5,591.5100	5.5915	(18.220)	0	0	0

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2022/03/07	2032	04/08/2022	11.60	Put	Bond Future	540.2700	0.5403	793.7400	0.7937	46.915	0	0	800
2022/03/07	2032	04/08/2022	11.89	Call	Bond Future	8,096.1100	8.0961	6,782.0500	6.7821	(16.231)	0	0	0
2022/03/07	2032	04/08/2022	11.89	Put	Bond Future	379.8700	0.3799	565.0300	0.5650	48.743	0	0	0
2022/03/07	2032	04/08/2022	10.20	Call	Bond Future	1,746.1700	1.7462	1,149.1500	1.1492	(34.190)	0	0	0
2022/03/07	2032	04/08/2022	10.21	Call	Bond Future	1,771.3300	1.7713	1,168.3700	1.1684	(34.040)	0	0	0
2022/03/07	2032	03/11/2022	10.16	Call	Bond Future	1,797.5000	1.7975	1,254.4200	1.2544	(30.213)	0	0	0
2022/03/07	2032	03/11/2022	10.16	Put	Bond Future	4,026.3400	4.0263	5,004.4700	5.0045	24.293	0	0	180
2022/03/07	2032	03/11/2022	10.56	Put	Bond Future	2,858.0700	2.8581	3,647.9200	3.6479	27.636	0	0	180
2022/03/07	2032	03/11/2022	9.31	Put	Bond Future	7,548.2800	7.5483	8,875.2500	8.8752	17.580	0	0	0
2022/03/07	2032	03/11/2022	9.36	Call	Bond Future	520.9700	0.5210	310.4300	0.3104	(40.413)	0	0	454
2022/03/07	2032	03/11/2022	9.36	Put	Bond Future	7,302.6600	7.3027	8,613.3300	8.6133	17.948	0	0	0
2022/03/07	2032	03/11/2022	10.11	Put	Bond Future	4,195.3400	4.1953	5,196.6700	5.1967	23.868	0	0	454
2022/03/07	2032	03/11/2022			Bond Future	10.5717	87.2496	10.8609	85.7284	2.735	0.0000	0.0000	0
2022/03/07	2032	03/11/2022	10.66	Call	Bond Future	3,087.9800	3.0880	2,310.3100	2.3103	(25.184)	0	0	0
2022/03/07	2032	03/11/2022	10.66	Put	Bond Future	2,619.6500	2.6196	3,363.1900	3.3632	28.383	0	0	0
2022/03/07	2032	03/11/2022	10.49	Call	Bond Future	2,600.1100	2.6001	1,901.6800	1.9017	(26.862)	0	0	0
2022/03/07	2032	03/11/2022	10.49	Put	Bond Future	3,036.4500	3.0364	3,859.2300	3.8592	27.097	0	0	454
2022/03/07	2032	03/11/2022	10.56	Call	Bond Future	2,795.7600	2.7958	2,064.4000	2.0644	(26.160)	0	0	0
2022/03/07	2032	03/11/2022	9.31	Call	Bond Future	471.9200	0.4719	277.6800	0.2777	(41.160)	0	0	180
2022/03/07	2032	03/11/2022	10.11	Call	Bond Future	1,690.6600	1.6907	1,170.7800	1.1708	(30.750)	0	0	0
2022/03/07	2032	02/02/2023	10.50	Call	Bond Future	2,583.1700	2.5832	1,927.3100	1.9273	(25.390)	0	0	0
2022/03/07	2032	02/02/2023	10.50	Put	Bond Future	3,854.9300	3.8549	4,744.8000	4.7448	23.084	0	0	454
2022/03/07	2032	02/02/2023	10.40	Call	Bond Future	2,346.4900	2.3465	1,731.8500	1.7319	(26.194)	0	0	0
2022/03/07	2032	02/02/2023	10.40	Put	Bond Future	4,148.3300	4.1483	5,079.4200	5.0794	22.445	0	0	0
2022/03/07	2032	02/02/2023			Bond Future	10.7432	88.6316	11.0454	87.0858	2.812	0.0000	0.0000	0
2022/03/07	2032	02/02/2023	10.38	Call	Bond Future	2,300.5700	2.3006	1,694.1800	1.6942	(26.358)	0	0	0
2022/03/07	2032	02/02/2023	10.38	Put	Bond Future	4,208.9300	4.2089	5,148.2700	5.1483	22.318	0	0	0
2022/03/07	2032	02/02/2023	10.39	Call	Bond Future	2,323.6300	2.3236	1,713.1100	1.7131	(26.274)	0	0	0
2022/03/07	2032	02/02/2023	10.39	Put	Bond Future	4,178.7100	4.1787	5,113.9200	5.1139	22.380	0	0	0
2022/03/07	2032	02/02/2023	9.31	Call	Bond Future	592.3000	0.5923	375.8000	0.3758	(36.552)	0	0	454
2022/03/07	2032	02/02/2023	9.31	Put	Bond Future	8,457.1900	8.4572	9,786.4200	9.7864	15.717	0	0	0
2022/03/07	2032	02/02/2023	10.16	Call	Bond Future	1,828.5000	1.8285	1,312.1500	1.3122	(28.239)	0	0	0
2022/03/07	2032	02/02/2023	10.16	Put	Bond Future	4,920.0000	4.9200	5,949.3800	5.9494	20.922	0	0	454
2022/03/07	2033	05/05/2022			Bond Future	112.6657	112.6657	113.6660	113.6660	0.888	0.0000	0.0000	2,766
2022/03/07	2033	04/08/2022			Bond Future	114.2204	114.2204	115.2335	115.2335	0.887	0.0000	0.0000	4,967
2022/03/07	2033	03/11/2022			Bond Future	114.5696	114.5696	115.5964	115.5964	0.896	0.0000	0.0000	0
2022/03/07	2033	02/02/2023			Bond Future	116.4048	116.4048	117.4474	117.4474	0.896	0.0000	0.0000	0
2022/03/07	2037	05/05/2022	11.82	Call	Bond Future	6,633.3100	6.6333	4,988.4000	4.9884	(24.798)	0	0	0
2022/03/07	2037	05/05/2022	11.83	Call	Bond Future	6,685.6300	6.6856	5,036.9900	5.0370	(24.659)	0	0	0
2022/03/07	2037	05/05/2022	11.84	Put	Bond Future	183.4300	0.1834	362.2300	0.3622	97.476	0	0	0
2022/03/07	2037	05/05/2022			Bond Future	10.7532	85.8240	11.0437	83.9929	2.701	0.0000	0.0000	84,981
2022/03/07	2037	05/05/2022	11.82	Put	Bond Future	192.3400	0.1923	378.5400	0.3785	96.808	0	0	0
2022/03/07	2037	05/05/2022	11.83	Put	Bond Future	187.8400	0.1878	370.3100	0.3703	97.141	0	0	0
2022/03/07	2037	05/05/2022	11.84	Call	Bond Future	6,737.9800	6.7380	5,085.6700	5.0857	(24.522)	0	0	0
2022/03/07	2037	04/08/2022	11.95	Call	Bond Future	6,839.7600	6.8398	5,384.6400	5.3846	(21.274)	0	0	0
2022/03/07	2037	04/08/2022	11.95	Put	Bond Future	844.9400	0.8449	1,246.4400	1.2464	47.518	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/07	2037	04/08/2022	10.91	Put	Bond Future	2,718.6900	2.7187	3,714.0100	3.7140	36.610	0	0	0
2022/03/07	2037	04/08/2022	10.89	Call	Bond Future	2,502.4200	2.5024	1,655.4300	1.6554	(33.847)	0	0	0
2022/03/07	2037	04/08/2022	10.89	Put	Bond Future	2,780.0400	2.7800	3,789.6700	3.7897	36.317	0	0	0
2022/03/07	2037	04/08/2022	10.90	Call	Bond Future	2,534.4000	2.5344	1,680.2500	1.6803	(33.702)	0	0	0
2022/03/07	2037	04/08/2022			Bond Future	10.9344	82.7309	11.2369	80.8743	2.767	0.0000	0.0000	52,420
2022/03/07	2037	04/08/2022	10.91	Call	Bond Future	2,566.3800	2.5664	1,705.0800	1.7051	(33.561)	0	0	0
2022/03/07	2037	04/08/2022	11.21	Call	Bond Future	3,636.5300	3.6365	2,568.1200	2.5681	(29.380)	0	0	1,050
2022/03/07	2037	04/08/2022	11.21	Put	Bond Future	1,942.3700	1.9424	2,730.5800	2.7306	40.580	0	0	0
2022/03/07	2037	04/08/2022	11.42	Call	Bond Future	4,487.1300	4.4871	3,288.8400	3.2888	(26.705)	0	0	0
2022/03/07	2037	04/08/2022	11.42	Put	Bond Future	1,536.5900	1.5366	2,194.9200	2.1949	42.844	0	0	50
2022/03/07	2037	04/08/2022	10.10	Call	Bond Future	652.3200	0.6523	341.9600	0.3420	(47.578)	0	0	50
2022/03/07	2037	04/08/2022	10.10	Put	Bond Future	6,111.4900	6.1115	7,657.7500	7.6577	25.301	0	0	0
2022/03/07	2037	04/08/2022	10.90	Put	Bond Future	2,749.3300	2.7493	3,751.8000	3.7518	36.462	0	0	50
2022/03/07	2037	03/11/2022	11.32	Call	Bond Future	4,005.2000	4.0052	2,969.3100	2.9693	(25.864)	0	0	0
2022/03/07	2037	03/11/2022	11.30	Put	Bond Future	2,703.7200	2.7037	3,562.4300	3.5624	31.760	0	0	0
2022/03/07	2037	03/11/2022	11.31	Call	Bond Future	3,969.3300	3.9693	2,938.9000	2.9389	(25.960)	0	0	0
2022/03/07	2037	03/11/2022	11.31	Put	Bond Future	2,679.8600	2.6799	3,533.0900	3.5331	31.839	0	0	0
2022/03/07	2037	03/11/2022			Bond Future	11.0961	83.9179	11.4103	82.0343	2.831	0.0000	0.0000	0
2022/03/07	2037	03/11/2022	11.32	Put	Bond Future	2,656.1900	2.6562	3,503.9600	3.5040	31.917	0	0	0
2022/03/07	2037	03/11/2022	11.30	Call	Bond Future	3,933.5800	3.9336	2,908.6300	2.9086	(26.056)	0	0	0
2022/03/07	2037	02/02/2023	11.03	Call	Bond Future	3,091.9900	3.0920	2,264.0900	2.2641	(26.776)	0	0	0
2022/03/07	2037	02/02/2023	11.03	Put	Bond Future	4,436.6100	4.4366	5,522.5600	5.5226	24.477	0	0	0
2022/03/07	2037	02/02/2023	11.04	Call	Bond Future	3,120.1900	3.1202	2,287.2400	2.2872	(26.695)	0	0	0
2022/03/07	2037	02/02/2023	11.04	Put	Bond Future	4,403.7700	4.4038	5,484.6700	5.4847	24.545	0	0	0
2022/03/07	2037	02/02/2023			Bond Future	11.2529	80.9908	11.5796	79.0769	2.904	0.0000	0.0000	0
2022/03/07	2037	02/02/2023	11.05	Call	Bond Future	3,148.5200	3.1485	2,310.5300	2.3105	(26.615)	0	0	0
2022/03/07	2037	02/02/2023	11.05	Put	Bond Future	4,371.1300	4.3711	5,446.9900	5.4470	24.613	0	0	0
2022/03/07	2038	05/05/2022			Bond Future	129.8325	129.8325	130.5203	130.5203	0.530	0.0000	0.0000	4,184
2022/03/07	2038	04/08/2022			Bond Future	129.8020	129.8020	130.4978	130.4978	0.536	0.0000	0.0000	2,669
2022/03/07	2038	03/11/2022			Bond Future	131.6910	131.6910	132.3962	132.3962	0.536	0.0000	0.0000	0
2022/03/07	2038	02/02/2023			Bond Future	131.9349	131.9349	132.6492	132.6492	0.541	0.0000	0.0000	0
2022/03/07	2040	05/05/2022	10.57	Call	Bond Future	940.8300	0.9408	411.6900	0.4117	(56.242)	0	0	1,200
2022/03/07	2040	05/05/2022	10.57	Put	Bond Future	3,080.6700	3.0807	4,517.8200	4.5178	46.651	0	0	0
2022/03/07	2040	05/05/2022	11.91	Put	Bond Future	237.0200	0.2370	456.6600	0.4567	92.667	0	0	0
2022/03/07	2040	05/05/2022	11.92	Call	Bond Future	6,985.2800	6.9853	5,234.3800	5.2344	(25.066)	0	0	0
2022/03/07	2040	05/05/2022	11.92	Put	Bond Future	231.6300	0.2316	447.0200	0.4470	92.989	0	0	0
2022/03/07	2040	05/05/2022	13.04	Call	Bond Future	13,099.4700	13.0995	11,149.0100	11.1490	(14.890)	0	0	0
2022/03/07	2040	05/05/2022	13.04	Put	Bond Future	12.5400	0.0125	28.3700	0.0284	126.236	0	0	1,200
2022/03/07	2040	05/05/2022			Bond Future	10.8745	87.8320	11.1651	85.8657	2.672	0.0000	0.0000	62,004
2022/03/07	2040	05/05/2022	9.82	Call	Bond Future	50.6800	0.0507	10.3100	0.0103	(79.657)	0	0	1,200
2022/03/07	2040	05/05/2022	9.82	Put	Bond Future	7,829.4400	7.8294	9,755.3600	9.7554	24.598	0	0	0
2022/03/07	2040	05/05/2022	11.90	Call	Bond Future	6,874.9800	6.8750	5,132.6300	5.1326	(25.343)	0	0	0
2022/03/07	2040	05/05/2022	11.90	Put	Bond Future	242.4700	0.2425	466.4100	0.4664	92.358	0	0	0
2022/03/07	2040	05/05/2022	11.91	Call	Bond Future	6,930.1400	6.9301	5,183.4900	5.1835	(25.204)	0	0	0
2022/03/07	2040	04/08/2022	11.05	Call	Bond Future	2,811.3900	2.8114	1,868.3800	1.8684	(33.542)	0	0	0
2022/03/07	2040	04/08/2022	11.05	Put	Bond Future	2,814.8100	2.8148	3,865.4500	3.8655	37.325	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
2022/03/07	2040	04/08/2022	12.24	Put	Bond Future	720.5100	0.7205	1,079.1600	1.0792	49.777	0	0	460
2022/03/07	2040	04/08/2022	9.70	Put	Bond Future	10,071.4600	10.0715	11,958.1400	11.9581	18.733	0	0	0
2022/03/07	2040	04/08/2022			Bond Future	11.0505	84.5158	11.3531	82.5221	2.738	0.0000	0.0000	40,532
2022/03/07	2040	04/08/2022	11.04	Call	Bond Future	2,776.4300	2.7764	1,841.1600	1.8412	(33.686)	0	0	0
2022/03/07	2040	04/08/2022	11.04	Put	Bond Future	2,847.0400	2.8470	3,905.4200	3.9054	37.175	0	0	0
2022/03/07	2040	04/08/2022	12.24	Call	Bond Future	8,148.1800	8.1482	6,513.1800	6.5132	(20.066)	0	0	0
2022/03/07	2040	04/08/2022	9.70	Call	Bond Future	185.6600	0.1857	78.6900	0.0787	(57.616)	0	0	460
2022/03/07	2040	04/08/2022	10.70	Call	Bond Future	1,718.1100	1.7181	1,048.4200	1.0484	(38.978)	0	0	460
2022/03/07	2040	04/08/2022	10.70	Put	Bond Future	4,123.9700	4.1240	5,447.9300	5.4479	32.104	0	0	0
2022/03/07	2040	04/08/2022	11.03	Call	Bond Future	2,741.6900	2.7417	1,814.1700	1.8142	(33.830)	0	0	0
2022/03/07	2040	04/08/2022	11.03	Put	Bond Future	2,879.5800	2.8796	3,945.7100	3.9457	37.024	0	0	0
2022/03/07	2040	03/11/2022	11.39	Call	Bond Future	4,196.0100	4.1960	3,105.2200	3.1052	(25.996)	0	0	0
2022/03/07	2040	03/11/2022	11.40	Call	Bond Future	4,234.0500	4.2340	3,137.4100	3.1374	(25.900)	0	0	0
2022/03/07	2040	03/11/2022	11.41	Put	Bond Future	2,958.7000	2.9587	3,878.8600	3.8789	31.100	0	0	0
2022/03/07	2040	03/11/2022			Bond Future	11.2074	85.7284	11.5215	83.7058	2.803	0.0000	0.0000	0
2022/03/07	2040	03/11/2022	11.39	Put	Bond Future	3,010.9600	3.0110	3,942.7900	3.9428	30.948	0	0	0
2022/03/07	2040	03/11/2022	11.40	Put	Bond Future	2,984.8600	2.9849	3,910.8400	3.9108	31.023	0	0	0
2022/03/07	2040	03/11/2022	11.41	Call	Bond Future	4,271.9600	4.2720	3,169.5000	3.1695	(25.807)	0	0	0
2022/03/07	2040	02/02/2023	11.12	Call	Bond Future	3,245.7000	3.2457	2,365.4400	2.3654	(27.121)	0	0	0
2022/03/07	2040	02/02/2023	11.12	Put	Bond Future	4,805.7100	4.8057	5,980.5200	5.9805	24.446	0	0	0
2022/03/07	2040	02/02/2023			Bond Future	11.3595	82.5798	11.6861	80.5247	2.875	0.0000	0.0000	0
2022/03/07	2040	02/02/2023	11.10	Call	Bond Future	3,185.8600	3.1859	2,316.5800	2.3166	(27.286)	0	0	0
2022/03/07	2040	02/02/2023	11.10	Put	Bond Future	4,878.2000	4.8782	6,063.9900	6.0640	24.308	0	0	0
2022/03/07	2040	02/02/2023	11.11	Call	Bond Future	3,215.5600	3.2156	2,340.8000	2.3408	(27.204)	0	0	0
2022/03/07	2040	02/02/2023	11.11	Put	Bond Future	4,841.6900	4.8417	6,022.0000	6.0220	24.378	0	0	0
2022/03/07	2044	05/05/2022	11.91	Call	Bond Future	6,737.4400	6.7374	5,045.2800	5.0453	(25.116)	0	0	0
2022/03/07	2044	05/05/2022	11.91	Put	Bond Future	276.1500	0.2761	512.1400	0.5121	85.457	0	0	0
2022/03/07	2044	05/05/2022	11.92	Call	Bond Future	6,792.4700	6.7925	5,095.9100	5.0959	(24.977)	0	0	0
2022/03/07	2044	05/05/2022	11.92	Put	Bond Future	270.1000	0.2701	501.6900	0.5017	85.742	0	0	0
2022/03/07	2044	05/05/2022			Bond Future	10.9236	84.4392	11.2040	82.5111	2.567	0.0000	0.0000	51,153
2022/03/07	2044	05/05/2022	11.93	Call	Bond Future	6,847.4700	6.8475	5,146.5500	5.1465	(24.840)	0	0	0
2022/03/07	2044	05/05/2022	11.93	Put	Bond Future	264.1100	0.2641	491.3400	0.4913	86.036	0	0	0
2022/03/07	2044	04/08/2022	11.08	Call	Bond Future	2,830.1900	2.8302	1,906.2000	1.9062	(32.648)	0	0	0
2022/03/07	2044	04/08/2022	11.08	Put	Bond Future	2,906.4700	2.9065	3,937.4400	3.9374	35.472	0	0	0
2022/03/07	2044	04/08/2022	11.09	Call	Bond Future	2,865.5500	2.8656	1,933.9900	1.9340	(32.509)	0	0	0
2022/03/07	2044	04/08/2022	11.09	Put	Bond Future	2,873.4100	2.8734	3,896.8100	3.8968	35.616	0	0	0
2022/03/07	2044	04/08/2022			Bond Future	11.0912	81.2023	11.3830	79.2473	2.631	0.0000	0.0000	21,683
2022/03/07	2044	04/08/2022	11.10	Call	Bond Future	2,901.3200	2.9013	1,962.1900	1.9622	(32.369)	0	0	0
2022/03/07	2044	04/08/2022	11.10	Put	Bond Future	2,840.8600	2.8409	3,856.6900	3.8567	35.758	0	0	0
2022/03/07	2044	03/11/2022	11.40	Put	Bond Future	3,131.6400	3.1316	4,051.9100	4.0519	29.386	0	0	0
2022/03/07	2044	03/11/2022	11.41	Call	Bond Future	4,226.0900	4.2261	3,157.2200	3.1572	(25.292)	0	0	0
2022/03/07	2044	03/11/2022	11.41	Put	Bond Future	3,104.3300	3.1043	4,018.8500	4.0188	29.459	0	0	0
2022/03/07	2044	03/11/2022			Bond Future	11.2402	82.3674	11.5432	80.3840	2.695	0.0000	0.0000	0
2022/03/07	2044	03/11/2022	11.39	Call	Bond Future	4,149.8800	4.1499	3,092.5300	3.0925	(25.479)	0	0	0
2022/03/07	2044	03/11/2022	11.39	Put	Bond Future	3,158.9100	3.1589	4,084.9500	4.0850	29.315	0	0	0
2022/03/07	2044	03/11/2022	11.40	Call	Bond Future	4,188.0500	4.1881	3,124.9300	3.1249	(25.385)	0	0	0
2022/03/07	2044	02/02/2023	11.14	Call	Bond Future	3,290.1600	3.2902	2,423.4000	2.4234	(26.344)	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
2022/03/07	2044	02/02/2023	11.14	Put	Bond Future	4,916.6000	4.9166	6,065.0000	6.0650	23.358	0	0	0
2022/03/07	2044	02/02/2023	11.15	Call	Bond Future	3,320.7900	3.3208	2,448.6200	2.4486	(26.264)	0	0	0
2022/03/07	2044	02/02/2023	11.15	Put	Bond Future	4,879.6300	4.8796	6,022.6200	6.0226	23.424	0	0	0
2022/03/07	2044	02/02/2023			Bond Future	11.3845	79.2908	11.6993	77.2756	2.765	0.0000	0.0000	0
2022/03/07	2044	02/02/2023	11.16	Call	Bond Future	3,351.5500	3.3515	2,473.9800	2.4740	(26.184)	0	0	0
2022/03/07	2044	02/02/2023	11.16	Put	Bond Future	4,842.8800	4.8429	5,980.4700	5.9805	23.490	0	0	0
2022/03/07	2046	05/05/2022			Bond Future	117.6883	117.6883	118.3088	118.3088	0.527	0.0000	0.0000	14,004
2022/03/07	2046	04/08/2022			Bond Future	119.3125	119.3125	119.9408	119.9408	0.527	0.0000	0.0000	2,969
2022/03/07	2046	03/11/2022			Bond Future	119.1149	119.1149	119.7507	119.7507	0.534	0.0000	0.0000	0
2022/03/07	2046	02/02/2023			Bond Future	121.0241	121.0241	121.6693	121.6693	0.533	0.0000	0.0000	0
2022/03/07	2050	05/05/2022			Bond Future	122.3407	122.3407	122.5902	122.5902	0.204	0.0000	0.0000	8,622
2022/03/07	2050	04/08/2022			Bond Future	122.0047	122.0047	122.2562	122.2562	0.206	0.0000	0.0000	1,194
2022/03/07	2050	03/11/2022			Bond Future	123.7801	123.7801	124.0345	124.0345	0.206	0.0000	0.0000	0
2022/03/07	2050	02/02/2023			Bond Future	123.6889	123.6889	123.9454	123.9454	0.207	0.0000	0.0000	0
2022/03/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	AL37	05/05/2022			Index Future	816.0180	816.0180	805.9530	805.9530	(1.233)	0.0000	0.0000	0
2022/03/07	AL37	04/08/2022			Index Future	826.9610	826.9610	816.7410	816.7410	(1.236)	0.0000	0.0000	0
2022/03/07	AL37	03/11/2022			Index Future	838.9070	838.9070	828.5270	828.5270	(1.237)	0.0000	0.0000	0
2022/03/07	AL37	02/02/2023			Index Future	852.1420	852.1420	841.5840	841.5840	(1.239)	0.0000	0.0000	0
2022/03/07	AL7T	05/05/2022			Index Future	934.1040	934.1040	919.7350	919.7350	(1.538)	0.0000	0.0000	0
2022/03/07	AL7T	04/08/2022			Index Future	946.6310	946.6310	932.0460	932.0460	(1.541)	0.0000	0.0000	0
2022/03/07	AL7T	03/11/2022			Index Future	960.3060	960.3060	945.4960	945.4960	(1.542)	0.0000	0.0000	0
2022/03/07	AL7T	02/02/2023			Index Future	975.4560	975.4560	960.3960	960.3960	(1.544)	0.0000	0.0000	0
2022/03/07	ALBI	05/05/2022			Index Future	831.5540	831.5540	816.5260	816.5260	(1.807)	0.0000	0.0000	129
2022/03/07	ALBI	04/08/2022			Index Future	842.7060	842.7060	827.4560	827.4560	(1.810)	0.0000	0.0000	90
2022/03/07	ALBI	03/11/2022			Index Future	854.8800	854.8800	839.3960	839.3960	(1.811)	0.0000	0.0000	0
2022/03/07	ALBI	02/02/2023			Index Future	868.3670	868.3670	852.6250	852.6250	(1.813)	0.0000	0.0000	0
2022/03/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/07	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/07	ES33	05/05/2022			Bond Future	11.5338	75.9426	11.8241	74.4787	2.517	0.0000	0.0000	87
2022/03/07	ES33	04/08/2022			Bond Future	11.7552	76.9905	12.0581	75.5059	2.577	0.0000	0.0000	263
2022/03/07	ES33	03/11/2022			Bond Future	11.9701	74.3292	12.2861	72.8226	2.640	0.0000	0.0000	0
2022/03/07	ES33	02/02/2023			Bond Future	12.1827	75.5231	12.5127	73.9919	2.709	0.0000	0.0000	0
2022/03/07	ES42	05/05/2022			Bond Future	11.9568	74.2754	12.2375	72.6508	2.347	0.0000	0.0000	1,190
2022/03/07	ES42	04/08/2022			Bond Future	12.1588	75.3019	12.4515	73.6543	2.408	0.0000	0.0000	3,579
2022/03/07	ES42	03/11/2022			Bond Future	12.3556	72.1389	12.6610	70.4669	2.472	0.0000	0.0000	0
2022/03/07	ES42	02/02/2023			Bond Future	12.5431	73.3005	12.8614	71.6013	2.538	0.0000	0.0000	0
2022/03/07	GOVI	05/05/2022	788.25	Call	GOVI	318,790.0000	31.8790	169,710.0000	16.9710	(46.764)	0	0	0
2022/03/07	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/07	GOVI	05/05/2022			GOVI	820.1290	820.1290	805.2210	805.2210	(1.818)	0.0000	0.0000	988
2022/03/07	GOVI	05/05/2022	788.23	Call	GOVI	318,990.0000	31.8990	169,910.0000	16.9910	(46.735)	0	0	0
2022/03/07	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/07	GOVI	05/05/2022	788.24	Call	GOVI	318,890.0000	31.8890	169,810.0000	16.9810	(46.750)	0	0	0
2022/03/07	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/07	GOVI	04/08/2022	819.28	Call	GOVI	118,470.0000	11.8470	0.0000	0.0000	(100.000)	0	0	0
2022/03/07	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	32,810.0000	3.2810	100.000	0	0	0
2022/03/07	GOVI	04/08/2022			GOVI	831.1270	831.1270	815.9990	815.9990	(1.820)	0.0000	0.0000	0
2022/03/07	GOVI	04/08/2022	819.26	Call	GOVI	118,670.0000	11.8670	0.0000	0.0000	(100.000)	0	0	0
2022/03/07	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	32,610.0000	3.2610	100.000	0	0	0
2022/03/07	GOVI	04/08/2022	819.27	Call	GOVI	118,570.0000	11.8570	0.0000	0.0000	(100.000)	0	0	0
2022/03/07	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	32,710.0000	3.2710	100.000	0	0	0
2022/03/07	GOVI	03/11/2022	820.41	Call	GOVI	227,240.0000	22.7240	73,640.0000	7.3640	(67.594)	0	0	0
2022/03/07	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/07	GOVI	03/11/2022	820.42	Call	GOVI	227,140.0000	22.7140	73,540.0000	7.3540	(67.623)	0	0	0
2022/03/07	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/07	GOVI	03/11/2022			GOVI	843.1340	843.1340	827.7740	827.7740	(1.822)	0.0000	0.0000	0
2022/03/07	GOVI	03/11/2022	820.43	Call	GOVI	227,040.0000	22.7040	73,440.0000	7.3440	(67.653)	0	0	0
2022/03/07	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/07	GOVI	02/02/2023	850.82	Call	GOVI	56,160.0000	5.6160	0.0000	0.0000	(100.000)	0	0	0
2022/03/07	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	100,000.0000	10.0000	100.000	0	0	0
2022/03/07	GOVI	02/02/2023	850.83	Call	GOVI	56,060.0000	5.6060	0.0000	0.0000	(100.000)	0	0	0
2022/03/07	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	100,100.0000	10.0100	100.000	0	0	0
2022/03/07	GOVI	02/02/2023			GOVI	856.4360	856.4360	840.8200	840.8200	(1.823)	0.0000	0.0000	0
2022/03/07	GOVI	02/02/2023	850.84	Call	GOVI	55,960.0000	5.5960	0.0000	0.0000	(100.000)	0	0	0
2022/03/07	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	100,200.0000	10.0200	100.000	0	0	0
2022/03/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/07	IGOV	05/05/2022			Index Future	315.6440	315.6440	316.8930	316.8930	0.396	0.0000	0.0000	499
2022/03/07	IGOV	04/08/2022			Index Future	319.9540	319.9540	321.2130	321.2130	0.393	0.0000	0.0000	0
2022/03/07	IGOV	03/11/2022			Index Future	324.6530	324.6530	325.9240	325.9240	0.391	0.0000	0.0000	0
2022/03/07	IGOV	02/02/2023			Index Future	329.8490	329.8490	331.1360	331.1360	0.390	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
2022/03/07	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/03/07	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/07	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/07	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.2450	95.7550	0.473	0.0000	0.0000	0
2022/03/07	JBAF	20/04/2022			Jibar Tradeable Future	4.6050	95.3950	4.6550	95.3450	1.086	0.0000	0.0000	0
2022/03/07	JBAF	18/05/2022			Jibar Tradeable Future	4.6500	95.3500	4.7100	95.2900	1.290	0.0000	0.0000	0
2022/03/07	JBAF	15/06/2022			Jibar Tradeable Future	5.0350	94.9650	5.1150	94.8850	1.589	0.0000	0.0000	72
2022/03/07	JBAF	20/07/2022			Jibar Tradeable Future	5.0900	94.9100	5.1900	94.8100	1.965	0.0000	0.0000	0
2022/03/07	JBAF	17/08/2022			Jibar Tradeable Future	5.4500	94.5500	5.5800	94.4200	2.385	0.0000	0.0000	0
2022/03/07	JBAF	21/09/2022			Jibar Tradeable Future	5.5100	94.4900	5.6600	94.3400	2.722	0.0000	0.0000	0
2022/03/07	JBAF	21/12/2022			Jibar Tradeable Future	6.1150	93.8850	6.3150	93.6850	3.271	0.0000	0.0000	68
2022/03/07	JBAF	15/03/2023			Jibar Tradeable Future	6.4600	93.5400	6.6600	93.3400	3.096	0.0000	0.0000	0
2022/03/07	JBAF	21/06/2023			Jibar Tradeable Future	6.6200	93.3800	6.8200	93.1800	3.021	0.0000	0.0000	0
2022/03/07	JBAF	20/09/2023			Jibar Tradeable Future	6.7350	93.2650	6.9350	93.0650	2.970	0.0000	0.0000	75
2022/03/07	JBAF	20/12/2023			Jibar Tradeable Future	6.8850	93.1150	7.0850	92.9150	2.905	0.0000	0.0000	0
2022/03/07	R023	05/05/2022	6.31	Call	Bond Future	632.6700	0.6327	545.7600	0.5458	(13.737)	0	0	0
2022/03/07	R023	05/05/2022	6.31	Put	Bond Future	17.8300	0.0178	25.4100	0.0254	42.513	0	0	0
2022/03/07	R023	05/05/2022			Bond Future	5.5299	103.2118	5.6493	103.1174	2.159	0.0000	0.0000	14,778
2022/03/07	R023	05/05/2022	6.29	Call	Bond Future	618.1000	0.6181	531.6500	0.5316	(13.986)	0	0	0
2022/03/07	R023	05/05/2022	6.29	Put	Bond Future	18.9500	0.0190	26.9900	0.0270	42.427	0	0	0
2022/03/07	R023	05/05/2022	6.30	Call	Bond Future	625.3800	0.6254	538.7000	0.5387	(13.860)	0	0	0
2022/03/07	R023	05/05/2022	6.30	Put	Bond Future	18.3800	0.0184	26.1900	0.0262	42.492	0	0	0
2022/03/07	R023	04/08/2022	6.05	Call	Bond Future	335.2400	0.3352	269.3200	0.2693	(19.664)	0	0	0
2022/03/07	R023	04/08/2022	6.05	Put	Bond Future	93.5500	0.0936	125.1600	0.1252	33.789	0	0	0
2022/03/07	R023	04/08/2022			Bond Future	5.6079	104.5862	5.7861	104.4887	3.177	0.0000	0.0000	2,360
2022/03/07	R023	04/08/2022	6.03	Call	Bond Future	327.2400	0.3272	262.1000	0.2621	(19.906)	0	0	0
2022/03/07	R023	04/08/2022	6.03	Put	Bond Future	96.4600	0.0965	128.8500	0.1288	33.579	0	0	0

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2022/03/07	R023	04/08/2022	6.04	Call	Bond Future	331.2300	0.3312	265.7000	0.2657	(19.784)	0	0	0
2022/03/07	R023	04/08/2022	6.04	Put	Bond Future	94.9900	0.0950	126.9900	0.1270	33.688	0	0	0
2022/03/07	R023	03/11/2022	6.25	Call	Bond Future	327.7300	0.3277	252.8600	0.2529	(22.845)	0	0	0
2022/03/07	R023	03/11/2022	6.25	Put	Bond Future	39.2600	0.0393	62.5800	0.0626	59.399	0	0	0
2022/03/07	R023	03/11/2022	6.26	Call	Bond Future	330.4100	0.3304	255.3100	0.2553	(22.729)	0	0	0
2022/03/07	R023	03/11/2022	6.26	Put	Bond Future	38.8800	0.0389	61.9700	0.0620	59.388	0	0	0
2022/03/07	R023	03/11/2022			Bond Future	5.3126	102.2088	5.6311	102.1106	5.995	0.0000	0.0000	0
2022/03/07	R023	03/11/2022	6.27	Call	Bond Future	332.8700	0.3329	257.5000	0.2575	(22.642)	0	0	0
2022/03/07	R023	03/11/2022	6.27	Put	Bond Future	38.2700	0.0383	61.0900	0.0611	59.629	0	0	0
2022/03/07	R035	05/05/2022	10.72	Call	Bond Future	2,191.8100	2.1918	1,214.8000	1.2148	(44.575)	0	0	0
2022/03/07	R035	05/05/2022	10.72	Put	Bond Future	1,290.1300	1.2901	2,159.7900	2.1598	67.409	0	0	0
2022/03/07	R035	05/05/2022	11.63	Call	Bond Future	6,525.9300	6.5259	4,872.8800	4.8729	(25.330)	0	0	0
2022/03/07	R035	05/05/2022	11.63	Put	Bond Future	194.8200	0.1948	388.4400	0.3884	99.384	0	0	0
2022/03/07	R035	05/05/2022	11.64	Call	Bond Future	6,578.3100	6.5783	4,921.3900	4.9214	(25.188)	0	0	0
2022/03/07	R035	05/05/2022	11.64	Put	Bond Future	190.2700	0.1903	380.0200	0.3800	99.727	0	0	0
2022/03/07	R035	05/05/2022			Bond Future	10.5767	89.8941	10.8724	88.0475	2.796	0.0000	0.0000	73,788
2022/03/07	R035	05/05/2022	10.82	Call	Bond Future	2,588.5700	2.5886	1,504.5500	1.5046	(41.877)	0	0	0
2022/03/07	R035	05/05/2022	10.82	Put	Bond Future	1,065.3600	1.0654	1,828.0100	1.8280	71.586	0	0	0
2022/03/07	R035	05/05/2022	11.65	Call	Bond Future	6,630.6800	6.6307	4,969.9300	4.9699	(25.046)	0	0	0
2022/03/07	R035	05/05/2022	11.65	Put	Bond Future	185.7700	0.1858	371.6900	0.3717	100.081	0	0	0
2022/03/07	R035	05/05/2022	12.64	Call	Bond Future	11,815.2300	11.8152	9,986.2400	9.9862	(15.480)	0	0	0
2022/03/07	R035	05/05/2022	12.64	Put	Bond Future	13.5300	0.0135	31.2100	0.0312	130.673	0	0	0
2022/03/07	R035	04/08/2022	11.13	Put	Bond Future	1,747.8200	1.7478	2,490.5300	2.4905	42.494	0	0	100
2022/03/07	R035	04/08/2022	10.64	Call	Bond Future	2,230.2600	2.2303	1,439.1400	1.4391	(35.472)	0	0	0
2022/03/07	R035	04/08/2022	10.64	Put	Bond Future	3,002.0700	3.0021	4,083.6200	4.0836	36.027	0	0	100
2022/03/07	R035	04/08/2022	10.72	Call	Bond Future	2,474.9400	2.4749	1,626.0500	1.6260	(34.299)	0	0	0
2022/03/07	R035	04/08/2022	10.72	Put	Bond Future	2,749.1000	2.7491	3,772.8800	3.7729	37.241	0	0	0
2022/03/07	R035	04/08/2022	10.73	Call	Bond Future	2,506.4600	2.5065	1,650.3700	1.6504	(34.155)	0	0	0
2022/03/07	R035	04/08/2022	10.73	Put	Bond Future	2,718.6900	2.7187	3,735.2700	3.7353	37.392	0	0	0
2022/03/07	R035	04/08/2022	9.53	Call	Bond Future	225.7600	0.2258	97.4500	0.0974	(56.835)	0	0	400
2022/03/07	R035	04/08/2022	9.53	Put	Bond Future	8,336.3000	8.3363	10,080.6600	10.0807	20.925	0	0	0
2022/03/07	R035	04/08/2022	9.84	Call	Bond Future	529.7700	0.5298	265.8700	0.2659	(49.814)	0	0	100
2022/03/07	R035	04/08/2022	9.84	Put	Bond Future	6,506.4900	6.5065	8,115.2600	8.1153	24.726	0	0	0
2022/03/07	R035	04/08/2022	10.53	Put	Bond Future	3,378.6500	3.3787	4,539.6700	4.5397	34.363	0	0	0
2022/03/07	R035	04/08/2022			Bond Future	10.7643	91.0722	11.0727	89.1995	2.865	0.0000	0.0000	48,495
2022/03/07	R035	04/08/2022	10.74	Call	Bond Future	2,538.1700	2.5382	1,674.8900	1.6749	(34.012)	0	0	0
2022/03/07	R035	04/08/2022	10.74	Put	Bond Future	2,688.5400	2.6885	3,697.9300	3.6979	37.544	0	0	0
2022/03/07	R035	04/08/2022	11.13	Call	Bond Future	3,962.1400	3.9621	2,832.1800	2.8322	(28.519)	0	0	0
2022/03/07	R035	04/08/2022	12.18	Call	Bond Future	8,672.6400	8.6726	7,074.5100	7.0745	(18.427)	0	0	0
2022/03/07	R035	04/08/2022	12.18	Put	Bond Future	531.5000	0.5315	806.0400	0.8060	51.654	0	0	400
2022/03/07	R035	04/08/2022	10.53	Call	Bond Future	1,915.9700	1.9160	1,204.3200	1.2043	(37.143)	0	0	400
2022/03/07	R035	03/11/2022	11.15	Call	Bond Future	3,933.9900	3.9340	2,897.7800	2.8978	(26.340)	0	0	0
2022/03/07	R035	03/11/2022	11.15	Put	Bond Future	2,646.1600	2.6462	3,509.7000	3.5097	32.634	0	0	0
2022/03/07	R035	03/11/2022	10.57	Call	Bond Future	2,168.2100	2.1682	1,467.4900	1.4675	(32.318)	0	0	0
2022/03/07	R035	03/11/2022	10.57	Put	Bond Future	4,396.2600	4.3963	5,595.2900	5.5953	27.274	0	0	582
2022/03/07	R035	03/11/2022	10.99	Call	Bond Future	3,385.1100	3.3851	2,439.1800	2.4392	(27.944)	0	0	0
2022/03/07	R035	03/11/2022	10.99	Put	Bond Future	3,047.0700	3.0471	4,000.8900	4.0009	31.303	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/07	R035	03/11/2022			Bond Future	10.9337	87.9137	11.2544	86.0139	2.934	0.0000	0.0000	0
2022/03/07	R035	03/11/2022	11.13	Call	Bond Future	3,863.3900	3.8634	2,838.2400	2.8382	(26.535)	0	0	0
2022/03/07	R035	03/11/2022	11.13	Put	Bond Future	2,693.4700	2.6935	3,568.0700	3.5681	32.471	0	0	0
2022/03/07	R035	03/11/2022	11.14	Call	Bond Future	3,898.6200	3.8986	2,867.9300	2.8679	(26.437)	0	0	0
2022/03/07	R035	03/11/2022	11.14	Put	Bond Future	2,669.7200	2.6697	3,538.7800	3.5388	32.552	0	0	0
2022/03/07	R035	03/11/2022	9.82	Call	Bond Future	694.4600	0.6945	398.9900	0.3990	(42.547)	0	0	582
2022/03/07	R035	03/11/2022	9.82	Put	Bond Future	7,781.0500	7.7811	9,385.3300	9.3853	20.618	0	0	0
2022/03/07	R035	02/02/2023	10.88	Call	Bond Future	3,005.3400	3.0053	2,177.2000	2.1772	(27.556)	0	0	0
2022/03/07	R035	02/02/2023	10.88	Put	Bond Future	4,280.3000	4.2803	5,382.1800	5.3822	25.743	0	0	0
2022/03/07	R035	02/02/2023	9.81	Call	Bond Future	833.3800	0.8334	515.9200	0.5159	(38.093)	0	0	582
2022/03/07	R035	02/02/2023	9.81	Put	Bond Future	8,873.4500	8.8735	10,486.0100	10.4860	18.173	0	0	0
2022/03/07	R035	02/02/2023	10.66	Call	Bond Future	2,423.9200	2.4239	1,709.4000	1.7094	(29.478)	0	0	0
2022/03/07	R035	02/02/2023	10.66	Put	Bond Future	5,032.3200	5.0323	6,247.8200	6.2478	24.154	0	0	582
2022/03/07	R035	02/02/2023			Bond Future	11.0949	89.3440	11.4289	87.4140	3.011	0.0000	0.0000	0
2022/03/07	R035	02/02/2023	10.87	Call	Bond Future	2,977.5900	2.9776	2,154.6000	2.1546	(27.639)	0	0	0
2022/03/07	R035	02/02/2023	10.87	Put	Bond Future	4,312.5400	4.3125	5,419.5700	5.4196	25.670	0	0	0
2022/03/07	R035	02/02/2023	11.06	Call	Bond Future	3,527.7300	3.5277	2,607.3800	2.6074	(26.089)	0	0	0
2022/03/07	R035	02/02/2023	11.06	Put	Bond Future	3,732.8200	3.7328	4,742.4900	4.7425	27.048	0	0	582
2022/03/07	R035	02/02/2023	10.86	Call	Bond Future	2,949.9700	2.9500	2,132.1400	2.1321	(27.723)	0	0	0
2022/03/07	R035	02/02/2023	10.86	Put	Bond Future	4,344.9700	4.3450	5,457.1600	5.4572	25.597	0	0	0
2022/03/07	R186	05/05/2022	7.28	Call	Bond Future	37.8100	0.0378	5.5100	0.0055	(85.427)	0	0	435
2022/03/07	R186	05/05/2022	7.28	Put	Bond Future	4,135.5300	4.1355	5,535.5300	5.5355	33.853	0	0	0
2022/03/07	R186	05/05/2022	7.48	Call	Bond Future	89.9500	0.0899	16.9100	0.0169	(81.201)	0	0	3,600
2022/03/07	R186	05/05/2022	7.48	Put	Bond Future	3,360.4300	3.3604	4,719.6900	4.7197	40.449	0	0	0
2022/03/07	R186	05/05/2022	9.18	Call	Bond Future	3,591.9100	3.5919	2,361.1900	2.3612	(34.264)	0	0	0
2022/03/07	R186	05/05/2022	9.18	Put	Bond Future	129.1300	0.1291	330.7100	0.3307	156.106	0	0	454
2022/03/07	R186	05/05/2022	8.32	Call	Bond Future	1,055.9300	1.0559	446.5100	0.4465	(57.714)	0	0	0
2022/03/07	R186	05/05/2022	8.32	Put	Bond Future	933.8700	0.9339	1,756.7500	1.7568	88.115	0	0	0
2022/03/07	R186	05/05/2022	8.14	Call	Bond Future	712.4500	0.7125	262.0200	0.2620	(63.223)	0	0	454
2022/03/07	R186	05/05/2022	8.14	Put	Bond Future	1,306.3900	1.3064	2,288.2600	2.2883	75.159	0	0	0
2022/03/07	R186	05/05/2022			Bond Future	8.2892	112.3572	8.6533	110.9249	4.392	0.0000	0.0000	72,739
2022/03/07	R186	05/05/2022	6.73	Call	Bond Future	2.4700	0.0025	0.1900	0.0002	(92.308)	0	0	3,600
2022/03/07	R186	05/05/2022	6.73	Put	Bond Future	6,414.8600	6.4149	7,844.8800	7.8449	22.292	0	0	0
2022/03/07	R186	05/05/2022	8.64	Call	Bond Future	1,860.0800	1.8601	968.1900	0.9682	(47.949)	0	0	0
2022/03/07	R186	05/05/2022	8.64	Put	Bond Future	479.6000	0.4796	1,020.0100	1.0200	112.679	0	0	4,035
2022/03/07	R186	05/05/2022	8.94	Call	Bond Future	2,781.8800	2.7819	1,674.8800	1.6749	(39.793)	0	0	0
2022/03/07	R186	05/05/2022	8.94	Put	Bond Future	238.2400	0.2382	563.5400	0.5635	136.543	0	0	454
2022/03/07	R186	05/05/2022	8.31	Call	Bond Future	1,034.5400	1.0345	434.2200	0.4342	(58.028)	0	0	0
2022/03/07	R186	05/05/2022	8.31	Put	Bond Future	952.1000	0.9521	1,784.0800	1.7841	87.384	0	0	0
2022/03/07	R186	05/05/2022	8.35	Call	Bond Future	1,121.5400	1.1215	484.8000	0.4848	(56.774)	0	0	454
2022/03/07	R186	05/05/2022	8.35	Put	Bond Future	880.7200	0.8807	1,676.2800	1.6763	90.331	0	0	0
2022/03/07	R186	05/05/2022	7.88	Call	Bond Future	360.6400	0.3606	105.3900	0.1054	(70.777)	0	0	435
2022/03/07	R186	05/05/2022	7.88	Put	Bond Future	1,999.3000	1.9993	3,176.3500	3.1763	58.873	0	0	0
2022/03/07	R186	05/05/2022	8.30	Call	Bond Future	1,013.3900	1.0134	422.1500	0.4222	(58.343)	0	0	0
2022/03/07	R186	05/05/2022	8.30	Put	Bond Future	970.5900	0.9706	1,811.6500	1.8116	86.655	0	0	0
2022/03/07	R186	04/08/2022	8.15	Call	Bond Future	946.7700	0.9468	496.5800	0.4966	(47.550)	0	0	0
2022/03/07	R186	04/08/2022	8.15	Put	Bond Future	2,253.8300	2.2538	3,256.2200	3.2562	44.475	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
2022/03/07	R186	04/08/2022	9.78	Call	Bond Future	4,997.6700	4.9977	3,792.4200	3.7924	(24.116)	0	0	0
2022/03/07	R186	04/08/2022	9.78	Put	Bond Future	323.3100	0.3233	570.6400	0.5706	76.499	0	0	3,600
2022/03/07	R186	04/08/2022	7.96	Call	Bond Future	690.5000	0.6905	338.1200	0.3381	(51.033)	0	0	3,600
2022/03/07	R186	04/08/2022			Bond Future	8.4964	108.5925	8.8877	107.1399	4.605	0.0000	0.0000	8
2022/03/07	R186	04/08/2022	8.14	Call	Bond Future	932.1500	0.9322	487.2700	0.4873	(47.726)	0	0	0
2022/03/07	R186	04/08/2022	8.14	Put	Bond Future	2,277.2400	2.2772	3,284.9400	3.2849	44.251	0	0	0
2022/03/07	R186	04/08/2022	6.96	Call	Bond Future	65.6200	0.0656	20.0300	0.0200	(69.476)	0	0	3,600
2022/03/07	R186	04/08/2022	6.96	Put	Bond Future	6,016.7600	6.0168	7,423.7500	7.4238	23.385	0	0	0
2022/03/07	R186	04/08/2022	7.96	Put	Bond Future	2,722.8800	2.7229	3,823.0800	3.8231	40.406	0	0	0
2022/03/07	R186	04/08/2022	8.13	Call	Bond Future	917.4100	0.9174	477.8700	0.4779	(47.911)	0	0	0
2022/03/07	R186	04/08/2022	8.13	Put	Bond Future	2,300.5400	2.3005	3,313.5800	3.3136	44.035	0	0	0
2022/03/07	R186	03/11/2022	8.53	Call	Bond Future	1,610.5000	1.6105	1,011.7200	1.0117	(37.180)	0	0	0
2022/03/07	R186	03/11/2022	8.53	Put	Bond Future	2,179.3200	2.1793	3,054.5200	3.0545	40.159	0	0	0
2022/03/07	R186	03/11/2022	8.54	Call	Bond Future	1,628.1100	1.6281	1,024.8600	1.0249	(37.052)	0	0	0
2022/03/07	R186	03/11/2022	8.54	Put	Bond Future	2,161.3800	2.1614	3,032.1100	3.0321	40.286	0	0	0
2022/03/07	R186	03/11/2022			Bond Future	8.6905	110.1491	9.1115	108.6751	4.844	0.0000	0.0000	0
2022/03/07	R186	03/11/2022	8.55	Call	Bond Future	1,645.4600	1.6455	1,037.7800	1.0378	(36.931)	0	0	0
2022/03/07	R186	03/11/2022	8.55	Put	Bond Future	2,143.2000	2.1432	3,009.5000	3.0095	40.421	0	0	0
2022/03/07	R186	02/02/2023	8.32	Call	Bond Future	1,326.8200	1.3268	837.4400	0.8374	(36.884)	0	0	0
2022/03/07	R186	02/02/2023	8.32	Put	Bond Future	3,176.4700	3.1765	4,185.0100	4.1850	31.750	0	0	0
2022/03/07	R186	02/02/2023	8.33	Call	Bond Future	1,340.4600	1.3405	847.4400	0.8474	(36.780)	0	0	0
2022/03/07	R186	02/02/2023	8.33	Put	Bond Future	3,156.1700	3.1562	4,161.0700	4.1611	31.839	0	0	0
2022/03/07	R186	02/02/2023			Bond Future	8.8708	106.6003	9.3258	105.1024	5.129	0.0000	0.0000	0
2022/03/07	R186	02/02/2023	8.34	Call	Bond Future	1,354.5700	1.3546	857.8600	0.8579	(36.669)	0	0	0
2022/03/07	R186	02/02/2023	8.34	Put	Bond Future	3,136.3500	3.1363	4,137.5600	4.1376	31.923	0	0	0
2022/03/07	R197	05/05/2022			Bond Future	328.7387	328.7387	329.2581	329.2581	0.158	0.0000	0.0000	747
2022/03/07	R197	04/08/2022			Bond Future	324.8613	324.8613	325.3838	325.3838	0.161	0.0000	0.0000	0
2022/03/07	R197	03/11/2022			Bond Future	329.5893	329.5893	330.1176	330.1176	0.160	0.0000	0.0000	0
2022/03/07	R197	02/02/2023			Bond Future	326.2533	326.2533	326.7830	326.7830	0.162	0.0000	0.0000	0
2022/03/07	R202	05/05/2022			Bond Future	249.3240	249.3240	250.5428	250.5428	0.489	0.0000	0.0000	6,398
2022/03/07	R202	04/08/2022			Bond Future	248.2953	248.2953	249.5282	249.5282	0.497	0.0000	0.0000	91
2022/03/07	R202	03/11/2022			Bond Future	251.9081	251.9081	253.1576	253.1576	0.496	0.0000	0.0000	0
2022/03/07	R202	02/02/2023			Bond Future	251.3661	251.3661	252.6314	252.6314	0.503	0.0000	0.0000	0
2022/03/07	R209	05/05/2022	9.50	Call	Bond Future	38.2100	0.0382	7.4000	0.0074	(80.633)	0	0	2,975
2022/03/07	R209	05/05/2022	9.50	Put	Bond Future	6,217.4700	6.2175	7,773.5500	7.7736	25.028	0	0	0
2022/03/07	R209	05/05/2022	9.75	Call	Bond Future	131.6700	0.1317	35.1100	0.0351	(73.335)	0	0	8,525
2022/03/07	R209	05/05/2022	9.75	Put	Bond Future	4,766.1400	4.7661	6,256.4700	6.2565	31.269	0	0	0
2022/03/07	R209	05/05/2022	10.25	Call	Bond Future	744.8700	0.7449	319.6100	0.3196	(57.092)	0	0	0
2022/03/07	R209	05/05/2022	10.25	Put	Bond Future	2,419.4200	2.4194	3,581.0500	3.5811	48.013	0	0	11,000
2022/03/07	R209	05/05/2022	10.75	Call	Bond Future	2,108.9800	2.1090	1,207.6900	1.2077	(42.736)	0	0	0
2022/03/07	R209	05/05/2022	10.75	Put	Bond Future	987.4700	0.9875	1,673.0700	1.6731	69.430	0	0	1,050
2022/03/07	R209	05/05/2022	11.43	Call	Bond Future	4,920.6500	4.9206	3,558.2400	3.5582	(27.688)	0	0	0
2022/03/07	R209	05/05/2022	11.43	Put	Bond Future	241.1600	0.2412	465.6400	0.4656	93.083	0	0	0
2022/03/07	R209	05/05/2022	11.44	Call	Bond Future	4,965.7600	4.9658	3,599.1700	3.5992	(27.520)	0	0	0
2022/03/07	R209	05/05/2022	11.44	Put	Bond Future	235.9500	0.2359	456.2500	0.4563	93.367	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
2022/03/07	R209	05/05/2022			Bond Future	10.5460	69.7053	10.8360	68.1184	2.750	0.0000	0.0000	20,848
2022/03/07	R209	05/05/2022	11.45	Call	Bond Future	5,010.9800	5.0110	3,640.2900	3.6403	(27.354)	0	0	0
2022/03/07	R209	05/05/2022	11.45	Put	Bond Future	230.9000	0.2309	447.1000	0.4471	93.634	0	0	0
2022/03/07	R209	05/05/2022	12.00	Call	Bond Future	7,520.2900	7.5203	6,000.1900	6.0002	(20.213)	0	0	0
2022/03/07	R209	05/05/2022	12.00	Put	Bond Future	60.0000	0.0600	126.7900	0.1268	111.317	0	0	12,050
2022/03/07	R209	04/08/2022	10.58	Call	Bond Future	1,928.4300	1.9284	1,247.2800	1.2473	(35.321)	0	0	0
2022/03/07	R209	04/08/2022	10.58	Put	Bond Future	2,619.8200	2.6198	3,547.6200	3.5476	35.415	0	0	0
2022/03/07	R209	04/08/2022	10.57	Put	Bond Future	2,648.8900	2.6489	3,583.0200	3.5830	35.265	0	0	0
2022/03/07	R209	04/08/2022			Bond Future	10.7062	70.6504	11.0070	69.0415	2.810	0.0000	0.0000	1,550
2022/03/07	R209	04/08/2022	10.59	Call	Bond Future	1,954.5500	1.9546	1,267.0900	1.2671	(35.172)	0	0	0
2022/03/07	R209	04/08/2022	10.59	Put	Bond Future	2,590.8200	2.5908	3,512.3100	3.5123	35.568	0	0	0
2022/03/07	R209	04/08/2022	10.57	Call	Bond Future	1,902.3100	1.9023	1,227.4900	1.2275	(35.474)	0	0	0
2022/03/07	R209	03/11/2022	11.03	Call	Bond Future	3,289.8900	3.2899	2,414.4700	2.4145	(26.609)	0	0	0
2022/03/07	R209	03/11/2022	11.03	Put	Bond Future	2,379.6100	2.3796	3,136.6000	3.1366	31.812	0	0	0
2022/03/07	R209	03/11/2022	9.50	Call	Bond Future	381.3500	0.3813	208.2600	0.2083	(45.389)	0	0	0
2022/03/07	R209	03/11/2022	9.50	Put	Bond Future	8,180.0500	8.1800	9,639.3700	9.6394	17.840	0	0	0
2022/03/07	R209	03/11/2022	10.50	Put	Bond Future	3,831.3500	3.8313	4,857.2800	4.8573	26.777	0	0	0
2022/03/07	R209	03/11/2022	9.25	Call	Bond Future	236.5500	0.2366	122.4400	0.1224	(48.239)	0	0	6,000
2022/03/07	R209	03/11/2022	9.25	Put	Bond Future	9,604.7600	9.6048	11,123.0600	11.1231	15.808	0	0	0
2022/03/07	R209	03/11/2022			Bond Future	10.8574	68.5183	11.1693	66.8859	2.872	0.0000	0.0000	2,750
2022/03/07	R209	03/11/2022	11.50	Call	Bond Future	4,858.0900	4.8581	3,773.1900	3.7732	(22.332)	0	0	0
2022/03/07	R209	03/11/2022	11.50	Put	Bond Future	1,554.2200	1.5542	2,101.7300	2.1017	35.227	0	0	0
2022/03/07	R209	03/11/2022	11.00	Call	Bond Future	3,198.6500	3.1987	2,337.9500	2.3379	(26.908)	0	0	0
2022/03/07	R209	03/11/2022	11.00	Put	Bond Future	2,445.3700	2.4454	3,217.0800	3.2171	31.558	0	0	6,000
2022/03/07	R209	03/11/2022	11.01	Call	Bond Future	3,228.9400	3.2289	2,363.3300	2.3633	(26.808)	0	0	0
2022/03/07	R209	03/11/2022	11.01	Put	Bond Future	2,423.2700	2.4233	3,190.0700	3.1901	31.643	0	0	0
2022/03/07	R209	03/11/2022	11.02	Call	Bond Future	3,259.3600	3.2594	2,388.8300	2.3888	(26.709)	0	0	0
2022/03/07	R209	03/11/2022	11.02	Put	Bond Future	2,401.3600	2.4014	3,163.2400	3.1632	31.727	0	0	0
2022/03/07	R209	03/11/2022	10.00	Call	Bond Future	924.8400	0.9248	566.9500	0.5670	(38.698)	0	0	0
2022/03/07	R209	03/11/2022	10.00	Put	Bond Future	5,713.2700	5.7133	6,987.7900	6.9878	22.308	0	0	6,000
2022/03/07	R209	03/11/2022	10.50	Call	Bond Future	1,890.2800	1.8903	1,283.8000	1.2838	(32.084)	0	0	0
2022/03/07	R209	02/02/2023	10.79	Call	Bond Future	2,676.4400	2.6764	1,955.9200	1.9559	(26.921)	0	0	0
2022/03/07	R209	02/02/2023	10.80	Put	Bond Future	3,756.6200	3.7566	4,690.2100	4.6902	24.852	0	0	0
2022/03/07	R209	02/02/2023	10.78	Call	Bond Future	2,651.8100	2.6518	1,935.7400	1.9357	(27.003)	0	0	0
2022/03/07	R209	02/02/2023			Bond Future	11.0000	69.6034	11.3234	67.9449	2.940	0.0000	0.0000	0
2022/03/07	R209	02/02/2023	10.79	Put	Bond Future	3,785.2400	3.7852	4,723.2800	4.7233	24.782	0	0	0
2022/03/07	R209	02/02/2023	10.80	Call	Bond Future	2,701.1800	2.7012	1,976.2100	1.9762	(26.839)	0	0	0
2022/03/07	R209	02/02/2023	10.78	Put	Bond Future	3,814.0400	3.8140	4,756.5300	4.7565	24.711	0	0	0
2022/03/07	R210	05/05/2022			Bond Future	218.7645	218.7645	219.0361	219.0361	0.124	0.0000	0.0000	1,039
2022/03/07	R210	04/08/2022			Bond Future	221.7837	221.7837	222.0572	222.0572	0.123	0.0000	0.0000	266
2022/03/07	R210	03/11/2022			Bond Future	222.0792	222.0792	222.3541	222.3541	0.124	0.0000	0.0000	0
2022/03/07	R210	02/02/2023			Bond Future	225.6378	225.6378	225.9158	225.9158	0.123	0.0000	0.0000	0
2022/03/07	R213	05/05/2022	10.63	Call	Bond Future	3,327.4000	3.3274	2,319.9500	2.3200	(30.277)	0	0	0
2022/03/07	R213	05/05/2022	10.65	Put	Bond Future	447.5700	0.4476	763.7400	0.7637	70.641	0	0	0
2022/03/07	R213	05/05/2022			Bond Future	10.0540	83.7578	10.3193	82.4235	2.639	0.0000	0.0000	25,184
2022/03/07	R213	05/05/2022	10.63	Put	Bond Future	466.1000	0.4661	792.8700	0.7929	70.107	0	0	0

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2022/03/07	R213	05/05/2022	10.64	Call	Bond Future	3,366.5400	3.3665	2,353.7400	2.3537	(30.084)	0	0	0
2022/03/07	R213	05/05/2022	10.64	Put	Bond Future	456.7000	0.4567	778.1200	0.7781	70.379	0	0	0
2022/03/07	R213	05/05/2022	10.65	Call	Bond Future	3,405.9000	3.4059	2,387.8500	2.3878	(29.891)	0	0	0
2022/03/07	R213	04/08/2022	9.88	Call	Bond Future	1,247.8600	1.2479	797.3700	0.7974	(36.101)	0	0	0
2022/03/07	R213	04/08/2022	9.89	Call	Bond Future	1,267.0300	1.2670	811.4900	0.8115	(35.953)	0	0	0
2022/03/07	R213	04/08/2022	9.90	Put	Bond Future	3,041.7700	3.0418	3,934.5200	3.9345	29.350	0	0	0
2022/03/07	R213	04/08/2022			Bond Future	10.2514	84.8571	10.5290	83.5037	2.708	0.0000	0.0000	0
2022/03/07	R213	04/08/2022	9.88	Put	Bond Future	3,104.6200	3.1046	4,007.4700	4.0075	29.081	0	0	0
2022/03/07	R213	04/08/2022	9.89	Put	Bond Future	3,073.0900	3.0731	3,970.8900	3.9709	29.215	0	0	0
2022/03/07	R213	04/08/2022	9.90	Call	Bond Future	1,286.3600	1.2864	825.7700	0.8258	(35.806)	0	0	0
2022/03/07	R213	03/11/2022	10.38	Call	Bond Future	2,427.0600	2.4271	1,784.1900	1.7842	(26.488)	0	0	0
2022/03/07	R213	03/11/2022	10.38	Put	Bond Future	2,668.8700	2.6689	3,399.0000	3.3990	27.357	0	0	0
2022/03/07	R213	03/11/2022	10.39	Call	Bond Future	2,451.5800	2.4516	1,804.5000	1.8045	(26.394)	0	0	0
2022/03/07	R213	03/11/2022	10.39	Put	Bond Future	2,645.3500	2.6454	3,371.2700	3.3713	27.441	0	0	0
2022/03/07	R213	03/11/2022	10.37	Call	Bond Future	2,402.4100	2.4024	1,763.7400	1.7637	(26.585)	0	0	0
2022/03/07	R213	03/11/2022	10.37	Put	Bond Future	2,692.3000	2.6923	3,426.6300	3.4266	27.275	0	0	200
2022/03/07	R213	03/11/2022	9.19	Call	Bond Future	469.8200	0.4698	281.5100	0.2815	(40.081)	0	0	476
2022/03/07	R213	03/11/2022	9.19	Put	Bond Future	6,695.9000	6.6959	7,880.5900	7.8806	17.693	0	0	0
2022/03/07	R213	03/11/2022			Bond Future	10.4304	82.5543	10.7203	81.1813	2.779	0.0000	0.0000	0
2022/03/07	R213	03/11/2022	10.40	Call	Bond Future	2,476.2200	2.4762	1,824.9500	1.8250	(26.301)	0	0	0
2022/03/07	R213	03/11/2022	10.40	Put	Bond Future	2,621.9800	2.6220	3,343.7100	3.3437	27.526	0	0	0
2022/03/07	R213	03/11/2022	9.98	Call	Bond Future	1,557.6600	1.5577	1,082.9600	1.0830	(30.475)	0	0	0
2022/03/07	R213	03/11/2022	9.98	Put	Bond Future	3,751.1600	3.7512	4,649.4600	4.6495	23.947	0	0	200
2022/03/07	R213	03/11/2022	10.19	Call	Bond Future	1,986.1300	1.9861	1,423.4700	1.4235	(28.329)	0	0	0
2022/03/07	R213	03/11/2022	10.19	Put	Bond Future	3,147.6500	3.1476	3,957.9900	3.9580	25.744	0	0	476
2022/03/07	R213	03/11/2022	9.13	Call	Bond Future	426.6700	0.4267	253.1600	0.2532	(40.666)	0	0	200
2022/03/07	R213	03/11/2022	9.13	Put	Bond Future	6,969.0200	6.9690	8,168.5100	8.1685	17.212	0	0	0
2022/03/07	R213	03/11/2022	9.84	Call	Bond Future	1,303.1400	1.3031	885.8900	0.8859	(32.019)	0	0	0
2022/03/07	R213	03/11/2022	9.84	Put	Bond Future	4,193.7900	4.1938	5,149.5400	5.1495	22.790	0	0	476
2022/03/07	R213	02/02/2023	10.22	Put	Bond Future	3,866.4600	3.8665	4,718.6200	4.7186	22.040	0	0	0
2022/03/07	R213	02/02/2023	10.23	Call	Bond Future	2,091.7700	2.0918	1,545.5200	1.5455	(26.114)	0	0	0
2022/03/07	R213	02/02/2023	10.35	Call	Bond Future	2,345.2000	2.3452	1,755.0000	1.7550	(25.166)	0	0	0
2022/03/07	R213	02/02/2023	10.35	Put	Bond Future	3,521.4700	3.5215	4,326.0200	4.3260	22.847	0	0	476
2022/03/07	R213	02/02/2023	10.01	Call	Bond Future	1,666.8100	1.6668	1,200.6400	1.2006	(27.968)	0	0	0
2022/03/07	R213	02/02/2023			Bond Future	10.6006	83.8950	10.9038	82.5003	2.861	0.0000	0.0000	0
2022/03/07	R213	02/02/2023	10.22	Call	Bond Future	2,071.3900	2.0714	1,528.8000	1.5288	(26.194)	0	0	0
2022/03/07	R213	02/02/2023	10.23	Put	Bond Future	3,839.0300	3.8390	4,687.5300	4.6875	22.102	0	0	0
2022/03/07	R213	02/02/2023	9.16	Call	Bond Future	570.0100	0.5700	366.7400	0.3667	(35.661)	0	0	476
2022/03/07	R213	02/02/2023	9.16	Put	Bond Future	7,638.4300	7.6384	8,829.9100	8.8299	15.598	0	0	0
2022/03/07	R213	02/02/2023	10.01	Put	Bond Future	4,474.0700	4.4741	5,402.6500	5.4026	20.755	0	0	476
2022/03/07	R213	02/02/2023	10.21	Call	Bond Future	2,050.8100	2.0508	1,511.9000	1.5119	(26.278)	0	0	0
2022/03/07	R213	02/02/2023	10.21	Put	Bond Future	3,893.7300	3.8937	4,749.5700	4.7496	21.980	0	0	0
2022/03/07	R214	05/05/2022	11.73	Put	Bond Future	274.6800	0.2747	505.7200	0.5057	84.112	0	0	0
2022/03/07	R214	05/05/2022	11.74	Put	Bond Future	269.0900	0.2691	496.0200	0.4960	84.332	0	0	0
2022/03/07	R214	05/05/2022	11.75	Call	Bond Future	5,113.2400	5.1132	3,758.6000	3.7586	(26.493)	0	0	0
2022/03/07	R214	05/05/2022			Bond Future	10.8532	66.6194	11.1331	65.0419	2.579	0.0000	0.0000	16,038
2022/03/07	R214	05/05/2022	11.73	Call	Bond Future	5,022.5000	5.0225	3,676.0300	3.6760	(26.809)	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
2022/03/07	R214	05/05/2022	11.74	Call	Bond Future	5,067.8800	5.0679	3,717.3000	3.7173	(26.650)	0	0	0
2022/03/07	R214	05/05/2022	11.75	Put	Bond Future	263.5500	0.2636	486.4200	0.4864	84.565	0	0	0
2022/03/07	R214	04/08/2022	10.98	Put	Bond Future	2,421.7400	2.4217	3,281.0700	3.2811	35.484	0	0	0
2022/03/07	R214	04/08/2022	10.99	Call	Bond Future	2,260.4600	2.2605	1,514.0100	1.5140	(33.022)	0	0	0
2022/03/07	R214	04/08/2022			Bond Future	11.0138	67.4918	11.3044	65.8924	2.639	0.0000	0.0000	1,337
2022/03/07	R214	04/08/2022	10.97	Call	Bond Future	2,203.1300	2.2031	1,469.2700	1.4693	(33.310)	0	0	0
2022/03/07	R214	04/08/2022	10.97	Put	Bond Future	2,449.6700	2.4497	3,315.2800	3.3153	35.336	0	0	0
2022/03/07	R214	04/08/2022	10.98	Call	Bond Future	2,231.6100	2.2316	1,491.4700	1.4915	(33.166)	0	0	0
2022/03/07	R214	04/08/2022	10.99	Put	Bond Future	2,394.2400	2.3942	3,247.2600	3.2473	35.628	0	0	0
2022/03/07	R214	03/11/2022	11.34	Call	Bond Future	3,477.1400	3.4771	2,595.4800	2.5955	(25.356)	0	0	0
2022/03/07	R214	03/11/2022	11.36	Put	Bond Future	2,444.2000	2.4442	3,175.7800	3.1758	29.931	0	0	0
2022/03/07	R214	03/11/2022			Bond Future	11.1579	65.1906	11.4590	63.5679	2.698	0.0000	0.0000	0
2022/03/07	R214	03/11/2022	11.34	Put	Bond Future	2,487.9900	2.4880	3,229.0200	3.2290	29.784	0	0	0
2022/03/07	R214	03/11/2022	11.35	Call	Bond Future	3,508.7900	3.5088	2,622.4000	2.6224	(25.262)	0	0	0
2022/03/07	R214	03/11/2022	11.35	Put	Bond Future	2,466.0100	2.4660	3,202.3100	3.2023	29.858	0	0	0
2022/03/07	R214	03/11/2022	11.36	Call	Bond Future	3,540.5500	3.5406	2,649.4400	2.6494	(25.169)	0	0	0
2022/03/07	R214	02/02/2023	11.07	Call	Bond Future	2,731.5500	2.7315	2,015.5400	2.0155	(26.213)	0	0	0
2022/03/07	R214	02/02/2023	11.07	Put	Bond Future	3,960.0100	3.9600	4,892.5900	4.8926	23.550	0	0	0
2022/03/07	R214	02/02/2023	11.08	Call	Bond Future	2,756.7800	2.7568	2,036.3400	2.0363	(26.133)	0	0	0
2022/03/07	R214	02/02/2023	11.08	Put	Bond Future	3,929.7200	3.9297	4,857.8700	4.8579	23.619	0	0	0
2022/03/07	R214	02/02/2023			Bond Future	11.2944	66.2517	11.6064	64.6031	2.763	0.0000	0.0000	0
2022/03/07	R214	02/02/2023	11.09	Call	Bond Future	2,782.1400	2.7821	2,057.2600	2.0573	(26.055)	0	0	0
2022/03/07	R214	02/02/2023	11.09	Put	Bond Future	3,899.6200	3.8996	4,823.3300	4.8233	23.687	0	0	0
2022/03/07	R248	05/05/2022	11.79	Call	Bond Future	6,678.9000	6.6789	4,916.7700	4.9168	(26.384)	0	0	0
2022/03/07	R248	05/05/2022	11.79	Put	Bond Future	300.7900	0.3008	567.4300	0.5674	88.647	0	0	0
2022/03/07	R248	05/05/2022	11.80	Call	Bond Future	6,735.1500	6.7351	4,968.0500	4.9681	(26.237)	0	0	0
2022/03/07	R248	05/05/2022			Bond Future	10.8471	83.5931	11.1327	81.5643	2.632	0.0000	0.0000	190,760
2022/03/07	R248	05/05/2022	11.80	Put	Bond Future	294.1300	0.2941	555.8000	0.5558	88.964	0	0	0
2022/03/07	R248	05/05/2022	11.81	Call	Bond Future	6,791.4600	6.7915	5,019.4600	5.0195	(26.092)	0	0	0
2022/03/07	R248	05/05/2022	11.81	Put	Bond Future	287.6100	0.2876	544.3800	0.5444	89.277	0	0	0
2022/03/07	R248	04/08/2022	10.99	Call	Bond Future	2,864.5100	2.8645	1,902.1700	1.9022	(33.595)	0	0	0
2022/03/07	R248	04/08/2022	10.99	Put	Bond Future	2,981.9400	2.9819	4,076.6000	4.0766	36.710	0	0	0
2022/03/07	R248	04/08/2022	10.40	Put	Bond Future	5,601.4400	5.6014	7,175.7300	7.1757	28.105	0	0	0
2022/03/07	R248	04/08/2022	10.98	Call	Bond Future	2,827.9700	2.8280	1,873.7600	1.8738	(33.742)	0	0	0
2022/03/07	R248	04/08/2022	10.98	Put	Bond Future	3,016.4100	3.0164	4,119.2000	4.1192	36.560	0	0	0
2022/03/07	R248	04/08/2022			Bond Future	11.0066	84.6878	11.3038	82.6308	2.701	0.0000	0.0000	6,019
2022/03/07	R248	04/08/2022	11.00	Call	Bond Future	2,901.2700	2.9013	1,930.8200	1.9308	(33.449)	0	0	0
2022/03/07	R248	04/08/2022	11.00	Put	Bond Future	2,947.7900	2.9478	4,034.3400	4.0343	36.860	0	0	0
2022/03/07	R248	04/08/2022	9.70	Call	Bond Future	198.3700	0.1984	85.0000	0.0850	(57.151)	0	0	2,400
2022/03/07	R248	04/08/2022	9.70	Put	Bond Future	10,452.0600	10.4521	12,395.6900	12.3957	18.596	0	0	0
2022/03/07	R248	04/08/2022	10.40	Call	Bond Future	1,101.3800	1.1014	618.6700	0.6187	(43.828)	0	0	2,400
2022/03/07	R248	03/11/2022	11.31	Put	Bond Future	3,174.0200	3.1740	4,142.8400	4.1428	30.523	0	0	0
2022/03/07	R248	03/11/2022	11.32	Call	Bond Future	4,311.1400	4.3111	3,187.0100	3.1870	(26.075)	0	0	0
2022/03/07	R248	03/11/2022	11.30	Put	Bond Future	3,202.3400	3.2023	4,177.3300	4.1773	30.446	0	0	0
2022/03/07	R248	03/11/2022			Bond Future	11.1495	81.5003	11.4581	79.4135	2.768	0.0000	0.0000	0
2022/03/07	R248	03/11/2022	11.31	Call	Bond Future	4,271.7200	4.2717	3,153.7400	3.1537	(26.172)	0	0	0
2022/03/07	R248	03/11/2022	11.32	Put	Bond Future	3,145.9400	3.1459	4,108.6100	4.1086	30.600	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
2022/03/07	R248	03/11/2022	11.30	Call	Bond Future	4,232.4400	4.2324	3,120.6300	3.1206	(26.269)	0	0	0
2022/03/07	R248	02/02/2023	11.08	Call	Bond Future	3,473.6900	3.4737	2,545.3400	2.5453	(26.725)	0	0	0
2022/03/07	R248	02/02/2023	11.08	Put	Bond Future	4,882.9300	4.8829	6,074.7500	6.0748	24.408	0	0	0
2022/03/07	R248	02/02/2023			Bond Future	11.2849	82.8272	11.6054	80.7070	2.841	0.0000	0.0000	0
2022/03/07	R248	02/02/2023	11.07	Call	Bond Future	3,441.7900	3.4418	2,519.1900	2.5192	(26.806)	0	0	0
2022/03/07	R248	02/02/2023	11.07	Put	Bond Future	4,920.9300	4.9209	6,118.5000	6.1185	24.336	0	0	0
2022/03/07	R248	02/02/2023	11.06	Call	Bond Future	3,409.7100	3.4097	2,492.8800	2.4929	(26.889)	0	0	0
2022/03/07	R248	02/02/2023	11.06	Put	Bond Future	4,958.8700	4.9589	6,162.2100	6.1622	24.266	0	0	0

**Total**

**1234895**