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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/03/2022 TO 15/03/2022

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
2022/03/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	2025 05/05/2022			Bond Future	159.8759	159.8759	159.8919	159.8919	0.010	0.0000	0.0000	5,520
2022/03/15	2025 04/08/2022			Bond Future	160.4723	160.4723	160.4931	160.4931	0.013	0.0000	0.0000	1,130
2022/03/15	2025 03/11/2022			Bond Future	162.8282	162.8282	162.9134	162.9134	0.052	0.0000	0.0000	0
2022/03/15	2025 02/02/2023			Bond Future	163.7556	163.7556	164.0261	164.0261	0.165	0.0000	0.0000	0
2022/03/15	2029 05/05/2022			Bond Future	117.7889	117.7889	117.9188	117.9188	0.110	0.0000	0.0000	2,745
2022/03/15	2029 04/08/2022			Bond Future	119.4225	119.4225	119.5575	119.5575	0.113	0.0000	0.0000	1,844
2022/03/15	2029 03/11/2022			Bond Future	119.9433	119.9433	120.1278	120.1278	0.154	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
2022/03/15	2030	03/11/2022	10.09	Put	Bond Future	3,081.4800	3.0815	2,886.2100	2.8862	(6.337)	0	0	0
2022/03/15	2030	03/11/2022	10.08	Call	Bond Future	1,771.0700	1.7711	1,913.5600	1.9136	8.045	0	0	0
2022/03/15	2030	03/11/2022	10.08	Put	Bond Future	3,107.9900	3.1080	2,911.6700	2.9117	(6.317)	0	0	0
2022/03/15	2030	02/02/2023	10.01	Put	Bond Future	4,119.0400	4.1190	3,838.6700	3.8387	(6.807)	0	0	0
2022/03/15	2030	02/02/2023	9.94	Put	Bond Future	4,331.7100	4.3317	4,043.2800	4.0433	(6.659)	0	0	102
2022/03/15	2030	02/02/2023	9.99	Call	Bond Future	1,587.7200	1.5877	1,752.5700	1.7526	10.383	0	0	0
2022/03/15	2030	02/02/2023	10.00	Call	Bond Future	1,603.6500	1.6037	1,769.6500	1.7697	10.351	0	0	0
2022/03/15	2030	02/02/2023	9.20	Call	Bond Future	644.6000	0.6446	728.9400	0.7289	13.084	0	0	0
2022/03/15	2030	02/02/2023	9.20	Put	Bond Future	6,986.5300	6.9865	6,623.3100	6.6233	(5.199)	0	0	0
2022/03/15	2030	02/02/2023	9.66	Call	Bond Future	1,120.2600	1.1203	1,248.6000	1.2486	11.456	0	0	0
2022/03/15	2030	02/02/2023	9.66	Put	Bond Future	5,254.2800	5.2543	4,935.0600	4.9351	(6.075)	0	0	102
2022/03/15	2030	02/02/2023	9.80	Call	Bond Future	1,304.9400	1.3049	1,448.3600	1.4484	10.991	0	0	0
2022/03/15	2030	02/02/2023	8.81	Put	Bond Future	8,647.1800	8.6472	8,254.9500	8.2550	(4.536)	0	0	0
2022/03/15	2030	02/02/2023			Bond Future	10.5601	87.7275	10.4601	88.1751	(0.947)	0.0000	0.0000	0
2022/03/15	2030	02/02/2023	10.01	Call	Bond Future	1,621.2500	1.6213	1,788.4400	1.7884	10.312	0	0	0
2022/03/15	2030	02/02/2023	9.94	Call	Bond Future	1,509.6400	1.5096	1,668.7700	1.6688	10.541	0	0	0
2022/03/15	2030	02/02/2023	9.99	Put	Bond Future	4,178.0100	4.1780	3,895.3000	3.8953	(6.767)	0	0	0
2022/03/15	2030	02/02/2023	10.00	Put	Bond Future	4,147.6800	4.1477	3,866.1200	3.8661	(6.788)	0	0	0
2022/03/15	2030	02/02/2023	9.80	Put	Bond Future	4,780.0000	4.7800	4,475.8600	4.4759	(6.363)	0	0	0
2022/03/15	2030	02/02/2023	8.81	Call	Bond Future	380.7000	0.3807	436.0300	0.4360	14.534	0	0	102
2022/03/15	2032	05/05/2022	10.29	Put	Bond Future	1,382.3000	1.3823	1,233.8200	1.2338	(10.742)	0	0	0
2022/03/15	2032	05/05/2022	11.18	Call	Bond Future	4,720.2500	4.7202	4,962.1200	4.9621	5.124	0	0	0
2022/03/15	2032	05/05/2022	11.18	Put	Bond Future	153.6900	0.1537	125.6500	0.1256	(18.245)	0	0	780
2022/03/15	2032	05/05/2022	10.98	Call	Bond Future	3,783.2400	3.7832	4,009.2700	4.0093	5.975	0	0	0
2022/03/15	2032	05/05/2022	10.98	Put	Bond Future	263.2300	0.2632	219.3500	0.2193	(16.670)	0	0	993
2022/03/15	2032	05/05/2022	11.02	Put	Bond Future	236.2200	0.2362	196.0500	0.1961	(17.005)	0	0	0
2022/03/15	2032	05/05/2022	11.03	Call	Bond Future	4,013.4000	4.0134	4,244.0000	4.2440	5.746	0	0	0
2022/03/15	2032	05/05/2022	11.03	Put	Bond Future	230.0900	0.2301	190.7800	0.1908	(17.085)	0	0	0
2022/03/15	2032	05/05/2022			Bond Future	10.3312	88.1774	10.2829	88.4473	(0.468)	0.0000	0.0000	141,021
2022/03/15	2032	05/05/2022	9.58	Call	Bond Future	103.3500	0.1034	121.7300	0.1217	17.784	0	0	780
2022/03/15	2032	05/05/2022	9.58	Put	Bond Future	4,430.2000	4.4302	4,178.6700	4.1787	(5.678)	0	0	0
2022/03/15	2032	05/05/2022	10.18	Call	Bond Future	868.7000	0.8687	969.3000	0.9693	11.581	0	0	780
2022/03/15	2032	05/05/2022	10.18	Put	Bond Future	1,717.3600	1.7174	1,548.0500	1.5481	(9.859)	0	0	0
2022/03/15	2032	05/05/2022	10.29	Call	Bond Future	1,152.1400	1.1521	1,273.5700	1.2736	10.540	0	0	993
2022/03/15	2032	05/05/2022	11.04	Call	Bond Future	4,059.8600	4.0599	4,291.3200	4.2913	5.701	0	0	0
2022/03/15	2032	05/05/2022	11.04	Put	Bond Future	224.0300	0.2240	185.5800	0.1856	(17.163)	0	0	0
2022/03/15	2032	05/05/2022	11.02	Call	Bond Future	3,966.9600	3.9670	4,196.7000	4.1967	5.791	0	0	0
2022/03/15	2032	04/08/2022	10.22	Call	Bond Future	1,242.5100	1.2425	1,343.0700	1.3431	8.093	0	0	0
2022/03/15	2032	04/08/2022	9.72	Call	Bond Future	467.4900	0.4675	515.9200	0.5159	10.360	0	0	800
2022/03/15	2032	04/08/2022	9.72	Put	Bond Future	4,978.7700	4.9788	4,751.1000	4.7511	(4.573)	0	0	0
2022/03/15	2032	04/08/2022	10.20	Put	Bond Future	2,983.4600	2.9835	2,805.5100	2.8055	(5.965)	0	0	0
2022/03/15	2032	04/08/2022	10.21	Put	Bond Future	2,950.2900	2.9503	2,773.5400	2.7735	(5.991)	0	0	0
2022/03/15	2032	04/08/2022	8.97	Call	Bond Future	78.8200	0.0788	89.1800	0.0892	13.144	0	0	800
2022/03/15	2032	04/08/2022	8.97	Put	Bond Future	9,075.5500	9.0755	8,809.8100	8.8098	(2.928)	0	0	0
2022/03/15	2032	04/08/2022			Bond Future	10.5253	89.3788	10.4745	89.6549	(0.483)	0.0000	0.0000	2,140
2022/03/15	2032	04/08/2022	10.22	Put	Bond Future	2,917.1900	2.9172	2,741.6500	2.7417	(6.017)	0	0	0
2022/03/15	2032	04/08/2022	11.60	Call	Bond Future	6,040.4200	6.0404	6,271.3300	6.2713	3.823	0	0	0

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2022/03/15	2032	04/08/2022	11.60	Put	Bond Future	473.7100	0.4737	428.5200	0.4285	(9.540)	0	0	800
2022/03/15	2032	04/08/2022	11.89	Call	Bond Future	7,307.9500	7.3079	7,551.7400	7.5517	3.336	0	0	0
2022/03/15	2032	04/08/2022	11.89	Put	Bond Future	321.9900	0.3220	289.6800	0.2897	(10.034)	0	0	0
2022/03/15	2032	04/08/2022	10.20	Call	Bond Future	1,197.5900	1.1976	1,295.7400	1.2957	8.196	0	0	0
2022/03/15	2032	04/08/2022	10.21	Call	Bond Future	1,220.0400	1.2200	1,319.3900	1.3194	8.143	0	0	0
2022/03/15	2032	03/11/2022	10.56	Put	Bond Future	2,973.9700	2.9740	2,802.9700	2.8030	(5.750)	0	0	180
2022/03/15	2032	03/11/2022	9.92	Call	Bond Future	928.0500	0.9281	1,008.0500	1.0081	8.620	0	0	750
2022/03/15	2032	03/11/2022	9.92	Put	Bond Future	5,220.8000	5.2208	4,985.2900	4.9853	(4.511)	0	0	0
2022/03/15	2032	03/11/2022	10.11	Put	Bond Future	4,442.8600	4.4429	4,224.9700	4.2250	(4.904)	0	0	454
2022/03/15	2032	03/11/2022	10.16	Call	Bond Future	1,291.7200	1.2917	1,394.2300	1.3942	7.936	0	0	0
2022/03/15	2032	03/11/2022	10.16	Put	Bond Future	4,250.0000	4.2500	4,037.0000	4.0370	(5.012)	0	0	180
2022/03/15	2032	03/11/2022	9.31	Put	Bond Future	8,150.0600	8.1501	7,870.6900	7.8707	(3.428)	0	0	0
2022/03/15	2032	03/11/2022	9.36	Call	Bond Future	376.7400	0.3767	415.6800	0.4157	10.336	0	0	454
2022/03/15	2032	03/11/2022	9.36	Put	Bond Future	7,887.8700	7.8879	7,611.3000	7.6113	(3.506)	0	0	0
2022/03/15	2032	03/11/2022	9.46	Put	Bond Future	7,374.2800	7.3743	7,103.7400	7.1037	(3.669)	0	0	0
2022/03/15	2032	03/11/2022			Bond Future	10.7095	86.5202	10.6497	86.8357	(0.558)	0.0000	0.0000	0
2022/03/15	2032	03/11/2022	12.30	Call	Bond Future	8,376.9300	8.3769	8,649.0700	8.6491	3.249	0	0	0
2022/03/15	2032	03/11/2022	12.30	Put	Bond Future	523.8300	0.5238	480.4600	0.4805	(8.279)	0	0	750
2022/03/15	2032	03/11/2022	10.66	Call	Bond Future	2,451.7000	2.4517	2,606.6200	2.6066	6.319	0	0	0
2022/03/15	2032	03/11/2022	10.66	Put	Bond Future	2,712.8100	2.7128	2,552.2200	2.5522	(5.920)	0	0	0
2022/03/15	2032	03/11/2022	10.67	Call	Bond Future	2,479.6100	2.4796	2,635.5500	2.6356	6.289	0	0	750
2022/03/15	2032	03/11/2022	10.67	Put	Bond Future	2,687.9000	2.6879	2,528.3300	2.5283	(5.937)	0	0	0
2022/03/15	2032	03/11/2022	11.55	Call	Bond Future	5,373.6700	5.3737	5,607.2500	5.6073	4.347	0	0	0
2022/03/15	2032	03/11/2022	11.55	Put	Bond Future	1,097.8700	1.0979	1,015.9400	1.0159	(7.463)	0	0	500
2022/03/15	2032	03/11/2022	10.21	Call	Bond Future	1,378.3000	1.3783	1,485.7900	1.4858	7.799	0	0	500
2022/03/15	2032	03/11/2022	10.21	Put	Bond Future	4,061.8600	4.0619	3,853.8400	3.8538	(5.121)	0	0	0
2022/03/15	2032	03/11/2022	10.49	Call	Bond Future	2,003.0400	2.0030	2,140.1600	2.1402	6.846	0	0	0
2022/03/15	2032	03/11/2022	10.49	Put	Bond Future	3,168.8200	3.1688	2,990.4300	2.9904	(5.630)	0	0	454
2022/03/15	2032	03/11/2022	10.56	Call	Bond Future	2,182.2200	2.1822	2,326.7300	2.3267	6.622	0	0	0
2022/03/15	2032	03/11/2022	10.11	Call	Bond Future	1,208.7400	1.2087	1,306.3600	1.3064	8.076	0	0	0
2022/03/15	2032	03/11/2022	9.31	Call	Bond Future	344.2600	0.3443	380.4000	0.3804	10.498	0	0	180
2022/03/15	2032	03/11/2022	9.46	Call	Bond Future	448.8300	0.4488	493.8000	0.4938	10.019	0	0	500
2022/03/15	2032	02/02/2023	10.50	Call	Bond Future	2,010.0000	2.0100	2,181.4200	2.1814	8.528	0	0	0
2022/03/15	2032	02/02/2023	10.50	Put	Bond Future	4,033.1100	4.0331	3,783.9100	3.7839	(6.179)	0	0	454
2022/03/15	2032	02/02/2023	10.67	Call	Bond Future	2,411.1400	2.4111	2,603.0200	2.6030	7.958	0	0	750
2022/03/15	2032	02/02/2023	10.67	Put	Bond Future	3,542.8200	3.5428	3,314.0800	3.3141	(6.456)	0	0	0
2022/03/15	2032	02/02/2023	11.69	Call	Bond Future	5,475.5900	5.4756	5,774.4500	5.7745	5.458	0	0	0
2022/03/15	2032	02/02/2023	11.69	Put	Bond Future	1,505.2000	1.5052	1,383.4400	1.3834	(8.089)	0	0	0
2022/03/15	2032	02/02/2023	10.40	Call	Bond Future	1,812.6200	1.8126	1,972.3400	1.9723	8.812	0	0	0
2022/03/15	2032	02/02/2023	10.40	Put	Bond Future	4,365.8100	4.3658	4,104.9100	4.1049	(5.976)	0	0	0
2022/03/15	2032	02/02/2023	9.92	Call	Bond Future	1,041.9500	1.0419	1,149.0600	1.1491	10.280	0	0	750
2022/03/15	2032	02/02/2023	9.92	Put	Bond Future	6,199.5800	6.1996	5,886.0700	5.8861	(5.057)	0	0	0
2022/03/15	2032	02/02/2023	10.22	Call	Bond Future	1,489.8800	1.4899	1,629.0400	1.6290	9.340	0	0	500
2022/03/15	2032	02/02/2023	10.22	Put	Bond Future	5,007.9800	5.0080	4,726.5200	4.7265	(5.620)	0	0	0
2022/03/15	2032	02/02/2023	9.47	Call	Bond Future	564.1200	0.5641	630.7800	0.6308	11.817	0	0	500
2022/03/15	2032	02/02/2023	9.47	Put	Bond Future	8,256.6100	8.2566	7,902.6500	7.9026	(4.287)	0	0	0
2022/03/15	2032	02/02/2023			Bond Future	10.8892	87.8802	10.8073	88.3008	(0.752)	0.0000	0.0000	0
2022/03/15	2032	02/02/2023	11.84	Call	Bond Future	6,006.6400	6.0066	6,317.7400	6.3177	5.179	0	0	0

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2022/03/15	2032	02/02/2023	11.84	Put	Bond Future	1,320.1900	1.3202	1,210.6700	1.2107	(8.296)	0	0	500
2022/03/15	2032	02/02/2023	12.75	Call	Bond Future	9,490.4300	9.4904	9,853.3500	9.8534	3.824	0	0	0
2022/03/15	2032	02/02/2023	12.75	Put	Bond Future	636.8300	0.6368	579.1300	0.5791	(9.061)	0	0	750
2022/03/15	2032	02/02/2023	10.38	Call	Bond Future	1,774.5700	1.7746	1,931.9600	1.9320	8.869	0	0	0
2022/03/15	2032	02/02/2023	10.38	Put	Bond Future	4,434.2800	4.4343	4,171.0500	4.1711	(5.936)	0	0	0
2022/03/15	2032	02/02/2023	10.39	Call	Bond Future	1,793.5300	1.7935	1,952.0900	1.9521	8.841	0	0	0
2022/03/15	2032	02/02/2023	10.39	Put	Bond Future	4,399.9600	4.4000	4,137.9000	4.1379	(5.956)	0	0	0
2022/03/15	2032	02/02/2023	10.16	Call	Bond Future	1,391.3500	1.3913	1,523.8500	1.5238	9.523	0	0	0
2022/03/15	2032	02/02/2023	10.16	Put	Bond Future	5,234.2000	5.2342	4,946.0800	4.9461	(5.505)	0	0	454
2022/03/15	2032	02/02/2023	9.31	Call	Bond Future	447.2800	0.4473	502.4900	0.5025	12.343	0	0	454
2022/03/15	2032	02/02/2023	9.31	Put	Bond Future	9,063.5200	9.0635	8,698.1100	8.6981	(4.032)	0	0	0
2022/03/15	2033	05/05/2022			Bond Future	112.8114	112.8114	112.8275	112.8275	0.014	0.0000	0.0000	2,719
2022/03/15	2033	04/08/2022			Bond Future	114.3757	114.3757	114.3954	114.3954	0.017	0.0000	0.0000	4,967
2022/03/15	2033	03/11/2022			Bond Future	114.7409	114.7409	114.8062	114.8062	0.057	0.0000	0.0000	0
2022/03/15	2033	02/02/2023			Bond Future	116.5662	116.5662	116.7623	116.7623	0.168	0.0000	0.0000	0
2022/03/15	2037	05/05/2022	11.82	Call	Bond Future	5,907.4200	5.9074	5,913.5300	5.9135	0.103	0	0	0
2022/03/15	2037	05/05/2022	11.83	Call	Bond Future	5,960.6700	5.9607	5,966.9000	5.9669	0.105	0	0	0
2022/03/15	2037	05/05/2022	11.84	Put	Bond Future	131.4400	0.1314	125.2300	0.1252	(4.725)	0	0	0
2022/03/15	2037	05/05/2022			Bond Future	10.8587	85.1520	10.8568	85.1645	(0.018)	0.0000	0.0000	85,070
2022/03/15	2037	05/05/2022	11.82	Put	Bond Future	138.4400	0.1384	132.0100	0.1320	(4.645)	0	0	0
2022/03/15	2037	05/05/2022	11.83	Put	Bond Future	134.8700	0.1349	128.5600	0.1286	(4.679)	0	0	0
2022/03/15	2037	05/05/2022	11.84	Call	Bond Future	6,014.0000	6.0140	6,020.3300	6.0203	0.105	0	0	0
2022/03/15	2037	04/08/2022	11.95	Call	Bond Future	6,012.5400	6.0125	6,018.7700	6.0188	0.104	0	0	0
2022/03/15	2037	04/08/2022	11.95	Put	Bond Future	693.0500	0.6931	684.1100	0.6841	(1.290)	0	0	1,050
2022/03/15	2037	04/08/2022	10.91	Put	Bond Future	2,730.9400	2.7309	2,714.7500	2.7148	(0.593)	0	0	0
2022/03/15	2037	04/08/2022	10.89	Call	Bond Future	1,842.7500	1.8428	1,841.6500	1.8416	(0.060)	0	0	0
2022/03/15	2037	04/08/2022	10.89	Put	Bond Future	2,795.7000	2.7957	2,779.4300	2.7794	(0.582)	0	0	0
2022/03/15	2037	04/08/2022	10.90	Call	Bond Future	1,872.9000	1.8729	1,871.8400	1.8718	(0.057)	0	0	0
2022/03/15	2037	04/08/2022			Bond Future	11.0432	82.0556	11.0408	82.0708	(0.022)	0.0000	0.0000	52,420
2022/03/15	2037	04/08/2022	10.91	Call	Bond Future	1,903.3000	1.9033	1,902.2800	1.9023	(0.054)	0	0	0
2022/03/15	2037	04/08/2022	11.21	Call	Bond Future	2,912.8400	2.9128	2,913.5200	2.9135	0.023	0	0	1,050
2022/03/15	2037	04/08/2022	11.21	Put	Bond Future	1,894.0100	1.8940	1,879.5200	1.8795	(0.765)	0	0	0
2022/03/15	2037	04/08/2022	11.42	Call	Bond Future	3,711.5000	3.7115	3,713.7000	3.7137	0.059	0	0	0
2022/03/15	2037	04/08/2022	11.42	Put	Bond Future	1,436.2900	1.4363	1,423.3200	1.4233	(0.903)	0	0	50
2022/03/15	2037	04/08/2022	10.10	Call	Bond Future	387.6400	0.3876	385.5300	0.3855	(0.544)	0	0	50
2022/03/15	2037	04/08/2022	10.10	Put	Bond Future	6,522.1400	6.5221	6,504.8600	6.5049	(0.265)	0	0	0
2022/03/15	2037	04/08/2022	10.90	Put	Bond Future	2,763.1600	2.7632	2,746.9300	2.7469	(0.587)	0	0	50
2022/03/15	2037	03/11/2022	11.32	Call	Bond Future	3,330.9500	3.3310	3,351.7500	3.3518	0.624	0	0	0
2022/03/15	2037	03/11/2022	11.30	Put	Bond Future	2,707.9300	2.7079	2,679.5300	2.6795	(1.049)	0	0	0
2022/03/15	2037	03/11/2022	11.31	Call	Bond Future	3,297.0400	3.2970	3,317.6800	3.3177	0.626	0	0	0
2022/03/15	2037	03/11/2022	11.31	Put	Bond Future	2,681.8200	2.6818	2,653.5700	2.6536	(1.053)	0	0	0
2022/03/15	2037	03/11/2022			Bond Future	11.2073	83.2437	11.1992	83.2926	(0.072)	0.0000	0.0000	0
2022/03/15	2037	03/11/2022	11.32	Put	Bond Future	2,656.1900	2.6562	2,628.1000	2.6281	(1.058)	0	0	0
2022/03/15	2037	03/11/2022	11.30	Call	Bond Future	3,263.5400	3.2635	3,284.0300	3.2840	0.628	0	0	0
2022/03/15	2037	02/02/2023	11.03	Call	Bond Future	2,417.3500	2.4174	2,474.2600	2.4743	2.354	0	0	0
2022/03/15	2037	02/02/2023	11.03	Put	Bond Future	4,456.6000	4.4566	4,368.5900	4.3686	(1.975)	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
2022/03/15	2037	02/02/2023	11.04	Call	Bond Future	2,444.1400	2.4441	2,501.4600	2.5015	2.345	0	0	0
2022/03/15	2037	02/02/2023	11.04	Put	Bond Future	4,422.3500	4.4224	4,334.7500	4.3348	(1.981)	0	0	0
2022/03/15	2037	02/02/2023			Bond Future	11.3701	80.2961	11.3455	80.4411	(0.216)	0.0000	0.0000	0
2022/03/15	2037	02/02/2023	11.05	Call	Bond Future	2,471.0800	2.4711	2,528.8200	2.5288	2.337	0	0	0
2022/03/15	2037	02/02/2023	11.05	Put	Bond Future	4,388.3200	4.3883	4,301.1400	4.3011	(1.987)	0	0	0
2022/03/15	2038	05/05/2022			Bond Future	129.1722	129.1722	129.1910	129.1910	0.015	0.0000	0.0000	4,184
2022/03/15	2038	04/08/2022			Bond Future	129.1402	129.1402	129.1631	129.1631	0.018	0.0000	0.0000	2,669
2022/03/15	2038	03/11/2022			Bond Future	131.0365	131.0365	131.1114	131.1114	0.057	0.0000	0.0000	0
2022/03/15	2038	02/02/2023			Bond Future	131.2508	131.2508	131.4752	131.4752	0.171	0.0000	0.0000	0
2022/03/15	2040	05/05/2022	10.57	Call	Bond Future	504.8200	0.5048	505.5200	0.5055	0.139	0	0	1,200
2022/03/15	2040	05/05/2022	10.57	Put	Bond Future	3,161.2500	3.1613	3,113.9300	3.1139	(1.497)	0	0	0
2022/03/15	2040	05/05/2022	11.91	Put	Bond Future	134.3600	0.1344	125.6900	0.1257	(6.453)	0	0	0
2022/03/15	2040	05/05/2022	11.92	Call	Bond Future	6,367.8300	6.3678	6,407.3500	6.4074	0.621	0	0	0
2022/03/15	2040	05/05/2022	11.92	Put	Bond Future	130.7700	0.1308	122.2700	0.1223	(6.500)	0	0	0
2022/03/15	2040	05/05/2022	13.04	Call	Bond Future	12,575.4000	12.5754	12,622.8100	12.6228	0.377	0	0	0
2022/03/15	2040	05/05/2022	13.04	Put	Bond Future	5.0600	0.0051	4.4500	0.0045	(12.055)	0	0	1,200
2022/03/15	2040	05/05/2022			Bond Future	10.9498	87.3154	10.9428	87.3634	(0.064)	0.0000	0.0000	62,025
2022/03/15	2040	05/05/2022	9.82	Call	Bond Future	22.1600	0.0222	21.4800	0.0215	(3.069)	0	0	1,200
2022/03/15	2040	05/05/2022	9.82	Put	Bond Future	8,317.5100	8.3175	8,268.8100	8.2688	(0.586)	0	0	0
2022/03/15	2040	05/05/2022	11.90	Call	Bond Future	6,253.9700	6.2540	6,293.1400	6.2931	0.626	0	0	0
2022/03/15	2040	05/05/2022	11.90	Put	Bond Future	138.0500	0.1380	129.2000	0.1292	(6.411)	0	0	0
2022/03/15	2040	05/05/2022	11.91	Call	Bond Future	6,310.8900	6.3109	6,350.2400	6.3502	0.624	0	0	0
2022/03/15	2040	04/08/2022	11.05	Call	Bond Future	2,162.6300	2.1626	2,178.8500	2.1788	0.750	0	0	0
2022/03/15	2040	04/08/2022	11.05	Put	Bond Future	2,683.7200	2.6837	2,648.7800	2.6488	(1.302)	0	0	0
2022/03/15	2040	04/08/2022	12.24	Put	Bond Future	529.1100	0.5291	516.4000	0.5164	(2.402)	0	0	460
2022/03/15	2040	04/08/2022	9.70	Put	Bond Future	10,528.0600	10.5281	10,477.3600	10.4774	(0.482)	0	0	0
2022/03/15	2040	04/08/2022			Bond Future	11.1280	83.9981	11.1203	84.0493	(0.069)	0.0000	0.0000	42,392
2022/03/15	2040	04/08/2022	11.04	Call	Bond Future	2,128.2600	2.1283	2,144.2600	2.1443	0.752	0	0	0
2022/03/15	2040	04/08/2022	11.04	Put	Bond Future	2,716.5400	2.7165	2,681.3800	2.6814	(1.294)	0	0	0
2022/03/15	2040	04/08/2022	12.24	Call	Bond Future	7,439.1100	7.4391	7,477.5600	7.4776	0.517	0	0	0
2022/03/15	2040	04/08/2022	9.70	Call	Bond Future	124.5900	0.1246	125.0500	0.1251	0.369	0	0	460
2022/03/15	2040	04/08/2022	10.70	Call	Bond Future	1,153.1400	1.1531	1,162.3900	1.1624	0.802	0	0	460
2022/03/15	2040	04/08/2022	10.70	Put	Bond Future	4,076.6700	4.0767	4,034.7600	4.0348	(1.028)	0	0	0
2022/03/15	2040	04/08/2022	11.03	Call	Bond Future	2,094.3600	2.0944	2,110.1500	2.1101	0.754	0	0	0
2022/03/15	2040	04/08/2022	11.03	Put	Bond Future	2,749.9200	2.7499	2,714.5500	2.7145	(1.286)	0	0	0
2022/03/15	2040	03/11/2022	11.39	Call	Bond Future	3,571.2400	3.5712	3,612.1700	3.6122	1.146	0	0	0
2022/03/15	2040	03/11/2022	11.40	Call	Bond Future	3,607.5500	3.6075	3,648.7500	3.6488	1.142	0	0	0
2022/03/15	2040	03/11/2022	11.41	Put	Bond Future	2,844.7900	2.8448	2,799.9900	2.8000	(1.575)	0	0	0
2022/03/15	2040	03/11/2022			Bond Future	11.2861	85.2144	11.2729	85.3007	(0.117)	0.0000	0.0000	0
2022/03/15	2040	03/11/2022	11.39	Put	Bond Future	2,900.2200	2.9002	2,854.8800	2.8549	(1.563)	0	0	0
2022/03/15	2040	03/11/2022	11.40	Put	Bond Future	2,872.3900	2.8724	2,827.3200	2.8273	(1.569)	0	0	0
2022/03/15	2040	03/11/2022	11.41	Call	Bond Future	3,644.0200	3.6440	3,685.4900	3.6855	1.138	0	0	0
2022/03/15	2040	02/02/2023	11.12	Call	Bond Future	2,665.1200	2.6651	2,740.1000	2.7401	2.813	0	0	0
2022/03/15	2040	02/02/2023	11.12	Put	Bond Future	4,757.3000	4.7573	4,647.0100	4.6470	(2.318)	0	0	0
2022/03/15	2040	02/02/2023			Bond Future	11.4429	82.0476	11.4138	82.2329	(0.254)	0.0000	0.0000	0
2022/03/15	2040	02/02/2023	11.10	Call	Bond Future	2,607.5100	2.6075	2,681.4300	2.6814	2.835	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
2022/03/15	2040	02/02/2023	11.10	Put	Bond Future	4,832.0200	4.8320	4,720.6700	4.7207	(2.304)	0	0	0
2022/03/15	2040	02/02/2023	11.11	Call	Bond Future	2,636.2300	2.6362	2,710.6900	2.7107	2.824	0	0	0
2022/03/15	2040	02/02/2023	11.11	Put	Bond Future	4,794.5300	4.7945	4,683.7200	4.6837	(2.311)	0	0	0
2022/03/15	2044	05/05/2022	11.91	Call	Bond Future	6,320.0600	6.3201	6,326.1900	6.3262	0.097	0	0	0
2022/03/15	2044	05/05/2022	11.91	Put	Bond Future	140.5100	0.1405	133.9500	0.1339	(4.669)	0	0	0
2022/03/15	2044	05/05/2022	11.92	Call	Bond Future	6,377.4000	6.3774	6,383.6400	6.3836	0.098	0	0	0
2022/03/15	2044	05/05/2022	11.92	Put	Bond Future	136.7700	0.1368	130.3200	0.1303	(4.716)	0	0	0
2022/03/15	2044	05/05/2022			Bond Future	10.9639	84.1575	10.9621	84.1702	(0.017)	0.0000	0.0000	70,425
2022/03/15	2044	05/05/2022	11.93	Call	Bond Future	6,434.7300	6.4347	6,441.0900	6.4411	0.099	0	0	0
2022/03/15	2044	05/05/2022	11.93	Put	Bond Future	133.1100	0.1331	126.7800	0.1268	(4.755)	0	0	0
2022/03/15	2044	04/08/2022	11.08	Call	Bond Future	2,279.3400	2.2793	2,278.2600	2.2783	(0.047)	0	0	0
2022/03/15	2044	04/08/2022	11.08	Put	Bond Future	2,635.4300	2.6354	2,619.1200	2.6191	(0.619)	0	0	0
2022/03/15	2044	04/08/2022	11.09	Call	Bond Future	2,315.3300	2.3153	2,314.3100	2.3143	(0.044)	0	0	0
2022/03/15	2044	04/08/2022	11.09	Put	Bond Future	2,603.0000	2.6030	2,586.7500	2.5868	(0.624)	0	0	0
2022/03/15	2044	04/08/2022			Bond Future	11.1322	80.9224	11.1300	80.9377	(0.020)	0.0000	0.0000	22,586
2022/03/15	2044	04/08/2022	11.10	Call	Bond Future	2,351.3800	2.3514	2,350.4100	2.3504	(0.041)	0	0	0
2022/03/15	2044	04/08/2022	11.10	Put	Bond Future	2,570.7300	2.5707	2,554.5300	2.5545	(0.630)	0	0	0
2022/03/15	2044	03/11/2022	11.40	Put	Bond Future	2,888.3900	2.8884	2,860.0400	2.8600	(0.982)	0	0	0
2022/03/15	2044	03/11/2022	11.41	Call	Bond Future	3,708.8800	3.7089	3,729.2300	3.7292	0.549	0	0	0
2022/03/15	2044	03/11/2022	11.41	Put	Bond Future	2,860.3800	2.8604	2,832.1800	2.8322	(0.986)	0	0	0
2022/03/15	2044	03/11/2022			Bond Future	11.2812	82.0942	11.2739	82.1427	(0.065)	0.0000	0.0000	0
2022/03/15	2044	03/11/2022	11.39	Call	Bond Future	3,634.6200	3.6346	3,654.6700	3.6547	0.552	0	0	0
2022/03/15	2044	03/11/2022	11.39	Put	Bond Future	2,916.9100	2.9169	2,888.4100	2.8884	(0.977)	0	0	0
2022/03/15	2044	03/11/2022	11.40	Call	Bond Future	3,671.5400	3.6715	3,691.7400	3.6917	0.550	0	0	0
2022/03/15	2044	02/02/2023	11.14	Call	Bond Future	2,788.0100	2.7880	2,845.9800	2.8460	2.079	0	0	0
2022/03/15	2044	02/02/2023	11.14	Put	Bond Future	4,701.6100	4.7016	4,616.2900	4.6163	(1.815)	0	0	0
2022/03/15	2044	02/02/2023	11.15	Call	Bond Future	2,818.3600	2.8184	2,876.7400	2.8767	2.071	0	0	0
2022/03/15	2044	02/02/2023	11.15	Put	Bond Future	4,664.3600	4.6644	4,579.4500	4.5794	(1.820)	0	0	0
2022/03/15	2044	02/02/2023			Bond Future	11.4286	79.0036	11.4065	79.1469	(0.193)	0.0000	0.0000	0
2022/03/15	2044	02/02/2023	11.16	Call	Bond Future	2,848.8600	2.8489	2,907.6600	2.9077	2.064	0	0	0
2022/03/15	2044	02/02/2023	11.16	Put	Bond Future	4,627.3500	4.6274	4,542.8600	4.5429	(1.826)	0	0	0
2022/03/15	2046	05/05/2022			Bond Future	117.0469	117.0469	116.8663	116.8663	(0.154)	0.0000	0.0000	14,004
2022/03/15	2046	04/08/2022			Bond Future	118.6703	118.6703	118.4904	118.4904	(0.152)	0.0000	0.0000	2,969
2022/03/15	2046	03/11/2022			Bond Future	118.4766	118.4766	118.3409	118.3409	(0.115)	0.0000	0.0000	0
2022/03/15	2046	02/02/2023			Bond Future	120.3620	120.3620	120.3586	120.3586	(0.003)	0.0000	0.0000	0
2022/03/15	2050	05/05/2022			Bond Future	121.1291	121.1291	120.6946	120.6946	(0.359)	0.0000	0.0000	8,672
2022/03/15	2050	04/08/2022			Bond Future	120.7836	120.7836	120.3464	120.3464	(0.362)	0.0000	0.0000	1,410
2022/03/15	2050	03/11/2022			Bond Future	122.5571	122.5571	122.1616	122.1616	(0.323)	0.0000	0.0000	0
2022/03/15	2050	02/02/2023			Bond Future	122.4287	122.4287	122.1646	122.1646	(0.216)	0.0000	0.0000	0
2022/03/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/15	AL37	05/05/2022			Index Future	808.2660	808.2660	810.5510	810.5510	0.283	0.0000	0.0000	0
2022/03/15	AL37	04/08/2022			Index Future	819.1460	819.1460	821.4840	821.4840	0.285	0.0000	0.0000	0
2022/03/15	AL37	03/11/2022			Index Future	831.0790	831.0790	833.7750	833.7750	0.324	0.0000	0.0000	0
2022/03/15	AL37	02/02/2023			Index Future	844.0910	844.0910	847.7630	847.7630	0.435	0.0000	0.0000	0
2022/03/15	AL7T	05/05/2022			Index Future	926.5270	926.5270	929.2680	929.2680	0.296	0.0000	0.0000	0
2022/03/15	AL7T	04/08/2022			Index Future	938.9980	938.9980	941.8020	941.8020	0.299	0.0000	0.0000	0
2022/03/15	AL7T	03/11/2022			Index Future	952.6770	952.6770	955.8930	955.8930	0.338	0.0000	0.0000	0
2022/03/15	AL7T	02/02/2023			Index Future	967.5930	967.5930	971.9300	971.9300	0.448	0.0000	0.0000	0
2022/03/15	ALBI	05/05/2022			Index Future	825.7460	825.7460	827.0690	827.0690	0.160	0.0000	0.0000	129
2022/03/15	ALBI	04/08/2022			Index Future	836.8610	836.8610	838.2240	838.2240	0.163	0.0000	0.0000	90
2022/03/15	ALBI	03/11/2022			Index Future	849.0520	849.0520	850.7670	850.7670	0.202	0.0000	0.0000	0
2022/03/15	ALBI	02/02/2023			Index Future	862.3450	862.3450	865.0400	865.0400	0.313	0.0000	0.0000	0
2022/03/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/15	ES33	05/05/2022			Bond Future	11.6254	75.4763	11.6128	75.5403	(0.108)	0.0000	0.0000	87
2022/03/15	ES33	04/08/2022			Bond Future	11.8496	76.5230	11.8361	76.5900	(0.115)	0.0000	0.0000	263
2022/03/15	ES33	03/11/2022			Bond Future	12.0666	73.8647	12.0462	73.9627	(0.169)	0.0000	0.0000	0
2022/03/15	ES33	02/02/2023			Bond Future	12.2852	75.0425	12.2457	75.2273	(0.322)	0.0000	0.0000	0
2022/03/15	ES42	05/05/2022			Bond Future	12.0240	73.8811	12.0114	73.9546	(0.104)	0.0000	0.0000	1,190
2022/03/15	ES42	04/08/2022			Bond Future	12.2279	74.9071	12.2144	74.9837	(0.110)	0.0000	0.0000	3,579
2022/03/15	ES42	03/11/2022			Bond Future	12.4260	71.7480	12.4065	71.8557	(0.157)	0.0000	0.0000	0
2022/03/15	ES42	02/02/2023			Bond Future	12.6180	72.8944	12.5822	73.0878	(0.283)	0.0000	0.0000	0
2022/03/15	GOVI	05/05/2022	788.25	Call	GOVI	261,220.0000	26.1220	274,330.0000	27.4330	5.019	0	0	0
2022/03/15	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/15	GOVI	05/05/2022			GOVI	814.3720	814.3720	815.6830	815.6830	0.161	0.0000	0.0000	988
2022/03/15	GOVI	05/05/2022	788.23	Call	GOVI	261,420.0000	26.1420	274,530.0000	27.4530	5.015	0	0	0
2022/03/15	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/15	GOVI	05/05/2022	788.24	Call	GOVI	261,320.0000	26.1320	274,430.0000	27.4430	5.017	0	0	0
2022/03/15	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/15	GOVI	04/08/2022	819.28	Call	GOVI	60,540.0000	6.0540	74,050.0000	7.4050	22.316	0	0	0
2022/03/15	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/15	GOVI	04/08/2022			GOVI	825.3340	825.3340	826.6850	826.6850	0.164	0.0000	0.0000	0
2022/03/15	GOVI	04/08/2022	819.26	Call	GOVI	60,740.0000	6.0740	74,250.0000	7.4250	22.242	0	0	0
2022/03/15	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/15	GOVI	04/08/2022	819.27	Call	GOVI	60,640.0000	6.0640	74,150.0000	7.4150	22.279	0	0	0
2022/03/15	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/15	GOVI	03/11/2022	820.41	Call	GOVI	169,470.0000	16.9470	186,440.0000	18.6440	10.014	0	0	0
2022/03/15	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/15	GOVI	03/11/2022	820.42	Call	GOVI	169,370.0000	16.9370	186,340.0000	18.6340	10.019	0	0	0
2022/03/15	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/15	GOVI	03/11/2022			GOVI	837.3570	837.3570	839.0540	839.0540	0.203	0.0000	0.0000	0
2022/03/15	GOVI	03/11/2022	820.43	Call	GOVI	169,270.0000	16.9270	186,240.0000	18.6240	10.025	0	0	0
2022/03/15	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/15	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	23,100.0000	2.3100	100.000	0	0	0
2022/03/15	GOVI	02/02/2023	850.82	Put	GOVI	3,530.0000	0.3530	0.0000	0.0000	(100.000)	0	0	0
2022/03/15	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	23,000.0000	2.3000	100.000	0	0	0
2022/03/15	GOVI	02/02/2023	850.83	Put	GOVI	3,630.0000	0.3630	0.0000	0.0000	(100.000)	0	0	0
2022/03/15	GOVI	02/02/2023			GOVI	850.4670	850.4670	853.1300	853.1300	0.313	0.0000	0.0000	0
2022/03/15	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	22,900.0000	2.2900	100.000	0	0	0
2022/03/15	GOVI	02/02/2023	850.84	Put	GOVI	3,730.0000	0.3730	0.0000	0.0000	(100.000)	0	0	0
2022/03/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/15	IGOV	05/05/2022			Index Future	315.1560	315.1560	314.9800	314.9800	(0.056)	0.0000	0.0000	499
2022/03/15	IGOV	04/08/2022			Index Future	319.4750	319.4750	319.3050	319.3050	(0.053)	0.0000	0.0000	0
2022/03/15	IGOV	03/11/2022			Index Future	324.2060	324.2060	324.1590	324.1590	(0.014)	0.0000	0.0000	0
2022/03/15	IGOV	02/02/2023			Index Future	329.3560	329.3560	329.6720	329.6720	0.096	0.0000	0.0000	0
2022/03/15	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/03/15	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/15	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2750	95.7250	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/15	JBAF	20/04/2022			Jibar Tradeable Future	4.6450	95.3550	4.6050	95.3950	(0.861)	0.0000	0.0000	0
2022/03/15	JBAF	18/05/2022			Jibar Tradeable Future	4.7100	95.2900	4.6800	95.3200	(0.637)	0.0000	0.0000	0
2022/03/15	JBAF	15/06/2022			Jibar Tradeable Future	5.1750	94.8250	5.1150	94.8850	(1.159)	94.8680	94.8680	73
2022/03/15	JBAF	20/07/2022			Jibar Tradeable Future	5.2600	94.7400	5.1900	94.8100	(1.331)	0.0000	0.0000	0
2022/03/15	JBAF	17/08/2022			Jibar Tradeable Future	5.6600	94.3400	5.5800	94.4200	(1.413)	0.0000	0.0000	0
2022/03/15	JBAF	21/09/2022			Jibar Tradeable Future	5.7400	94.2600	5.6500	94.3500	(1.568)	0.0000	0.0000	0
2022/03/15	JBAF	21/12/2022			Jibar Tradeable Future	6.4050	93.5950	6.3250	93.6750	(1.249)	0.0000	0.0000	68
2022/03/15	JBAF	15/03/2023			Jibar Tradeable Future	6.6700	93.3300	6.5800	93.4200	(1.349)	0.0000	0.0000	0
2022/03/15	JBAF	21/06/2023			Jibar Tradeable Future	6.8900	93.1100	6.8000	93.2000	(1.306)	0.0000	0.0000	0
2022/03/15	JBAF	20/09/2023			Jibar Tradeable Future	7.0050	92.9950	6.9050	93.0950	(1.428)	0.0000	0.0000	75
2022/03/15	JBAF	20/12/2023			Jibar Tradeable Future	7.1050	92.8950	7.0250	92.9750	(1.126)	93.0420	93.0420	1
2022/03/15	R023	05/05/2022	6.31	Call	Bond Future	554.7400	0.5547	576.5700	0.5766	3.935	0	0	0
2022/03/15	R023	05/05/2022	6.31	Put	Bond Future	15.3600	0.0154	12.8700	0.0129	(16.211)	0	0	0
2022/03/15	R023	05/05/2022			Bond Future	5.6252	103.1364	5.5945	103.1607	(0.546)	0.0000	0.0000	14,778
2022/03/15	R023	05/05/2022	6.29	Call	Bond Future	540.1800	0.5402	561.8600	0.5619	4.013	0	0	0
2022/03/15	R023	05/05/2022	6.29	Put	Bond Future	16.4900	0.0165	13.8500	0.0139	(16.010)	0	0	0
2022/03/15	R023	05/05/2022	6.30	Call	Bond Future	547.4500	0.5474	569.2100	0.5692	3.975	0	0	0
2022/03/15	R023	05/05/2022	6.30	Put	Bond Future	15.9100	0.0159	13.3500	0.0134	(16.091)	0	0	0
2022/03/15	R023	04/08/2022	6.05	Call	Bond Future	277.6600	0.2777	295.5200	0.2955	6.432	0	0	0
2022/03/15	R023	04/08/2022	6.05	Put	Bond Future	106.0200	0.1060	96.0100	0.0960	(9.442)	0	0	0
2022/03/15	R023	04/08/2022			Bond Future	5.7358	104.5162	5.6849	104.5441	(0.888)	0.0000	0.0000	2,384
2022/03/15	R023	04/08/2022	6.03	Call	Bond Future	270.1400	0.2701	287.7600	0.2878	6.523	0	0	0
2022/03/15	R023	04/08/2022	6.03	Put	Bond Future	109.4100	0.1094	99.1600	0.0992	(9.368)	0	0	0
2022/03/15	R023	04/08/2022	6.04	Call	Bond Future	273.8900	0.2739	291.6300	0.2916	6.477	0	0	0
2022/03/15	R023	04/08/2022	6.04	Put	Bond Future	107.7000	0.1077	97.5700	0.0976	(9.406)	0	0	0
2022/03/15	R023	03/11/2022	6.25	Call	Bond Future	280.2100	0.2802	334.2600	0.3343	19.289	0	0	0
2022/03/15	R023	03/11/2022	6.25	Put	Bond Future	48.5400	0.0485	33.6300	0.0336	(30.717)	0	0	0
2022/03/15	R023	03/11/2022	6.26	Call	Bond Future	282.7800	0.2828	336.9800	0.3370	19.167	0	0	0
2022/03/15	R023	03/11/2022	6.26	Put	Bond Future	48.0500	0.0480	33.2900	0.0333	(30.718)	0	0	0
2022/03/15	R023	03/11/2022			Bond Future	5.4967	102.1520	5.2732	102.2210	(4.067)	0.0000	0.0000	0
2022/03/15	R023	03/11/2022	6.27	Call	Bond Future	285.1100	0.2851	339.4900	0.3395	19.073	0	0	0
2022/03/15	R023	03/11/2022	6.27	Put	Bond Future	47.3100	0.0473	32.7300	0.0327	(30.818)	0	0	0
2022/03/15	R035	05/05/2022	10.72	Call	Bond Future	1,531.0800	1.5311	1,559.0100	1.5590	1.824	0	0	0
2022/03/15	R035	05/05/2022	10.72	Put	Bond Future	1,291.9800	1.2920	1,242.9700	1.2430	(3.793)	0	0	0
2022/03/15	R035	05/05/2022	11.63	Call	Bond Future	5,793.0500	5.7930	5,859.8100	5.8598	1.152	0	0	0
2022/03/15	R035	05/05/2022	11.63	Put	Bond Future	124.5200	0.1245	114.3400	0.1143	(8.175)	0	0	0
2022/03/15	R035	05/05/2022	11.64	Call	Bond Future	5,846.5400	5.8465	5,913.5200	5.9135	1.146	0	0	0
2022/03/15	R035	05/05/2022	11.64	Put	Bond Future	121.0800	0.1211	111.1200	0.1111	(8.226)	0	0	0
2022/03/15	R035	05/05/2022			Bond Future	10.6818	89.2316	10.6695	89.3085	(0.115)	0.0000	0.0000	73,526
2022/03/15	R035	05/05/2022	10.82	Call	Bond Future	1,898.2000	1.8982	1,931.5900	1.9316	1.759	0	0	0
2022/03/15	R035	05/05/2022	10.82	Put	Bond Future	1,037.5700	1.0376	994.0200	0.9940	(4.197)	0	0	0
2022/03/15	R035	05/05/2022	11.65	Call	Bond Future	5,900.1100	5.9001	5,967.3000	5.9673	1.139	0	0	0
2022/03/15	R035	05/05/2022	11.65	Put	Bond Future	117.7800	0.1178	108.0300	0.1080	(8.278)	0	0	0
2022/03/15	R035	05/05/2022	12.64	Call	Bond Future	11,145.4100	11.1454	11,221.5000	11.2215	0.683	0	0	0
2022/03/15	R035	05/05/2022	12.64	Put	Bond Future	6.2900	0.0063	5.4400	0.0054	(13.514)	0	0	0
2022/03/15	R035	04/08/2022	11.13	Put	Bond Future	1,679.7700	1.6798	1,640.9700	1.6410	(2.310)	0	0	100

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
2022/03/15	R035	04/08/2022	10.64	Call	Bond Future	1,615.7100	1.6157	1,641.4400	1.6414	1.592	0	0	0
2022/03/15	R035	04/08/2022	10.64	Put	Bond Future	3,053.0400	3.0530	2,998.1800	2.9982	(1.797)	0	0	100
2022/03/15	R035	04/08/2022	10.72	Call	Bond Future	1,845.8100	1.8458	1,874.1600	1.8742	1.536	0	0	0
2022/03/15	R035	04/08/2022	10.72	Put	Bond Future	2,785.4900	2.7855	2,733.2500	2.7332	(1.875)	0	0	0
2022/03/15	R035	04/08/2022	10.73	Call	Bond Future	1,875.6900	1.8757	1,904.3700	1.9044	1.529	0	0	0
2022/03/15	R035	04/08/2022	10.73	Put	Bond Future	2,753.4400	2.7534	2,701.5300	2.7015	(1.885)	0	0	0
2022/03/15	R035	04/08/2022	9.53	Call	Bond Future	144.3300	0.1443	147.1200	0.1471	1.933	0	0	400
2022/03/15	R035	04/08/2022	9.53	Put	Bond Future	8,920.3900	8.9204	8,842.5900	8.8426	(0.872)	0	0	0
2022/03/15	R035	04/08/2022	9.84	Call	Bond Future	308.4500	0.3084	314.4700	0.3145	1.952	0	0	100
2022/03/15	R035	04/08/2022	9.84	Put	Bond Future	6,950.6900	6.9507	6,876.1200	6.8761	(1.073)	0	0	0
2022/03/15	R035	04/08/2022	10.53	Put	Bond Future	3,454.4100	3.4544	3,396.0000	3.3960	(1.691)	0	0	0
2022/03/15	R035	04/08/2022			Bond Future	10.8728	90.4066	10.8596	90.4872	(0.121)	0.0000	0.0000	49,855
2022/03/15	R035	04/08/2022	10.74	Call	Bond Future	1,905.8100	1.9058	1,934.8200	1.9348	1.522	0	0	0
2022/03/15	R035	04/08/2022	10.74	Put	Bond Future	2,721.7000	2.7217	2,670.1200	2.6701	(1.895)	0	0	0
2022/03/15	R035	04/08/2022	11.13	Call	Bond Future	3,228.5700	3.2286	3,270.3600	3.2704	1.294	0	0	0
2022/03/15	R035	04/08/2022	12.18	Call	Bond Future	7,894.4700	7.8945	7,960.7500	7.9608	0.840	0	0	0
2022/03/15	R035	04/08/2022	12.18	Put	Bond Future	418.8500	0.4188	404.5400	0.4045	(3.416)	0	0	400
2022/03/15	R035	04/08/2022	10.53	Call	Bond Future	1,326.2100	1.3262	1,348.3900	1.3484	1.672	0	0	400
2022/03/15	R035	03/11/2022	11.15	Call	Bond Future	3,290.8700	3.2909	3,349.3700	3.3494	1.778	0	0	0
2022/03/15	R035	03/11/2022	11.15	Put	Bond Future	2,666.5900	2.6666	2,607.9700	2.6080	(2.198)	0	0	0
2022/03/15	R035	03/11/2022	12.68	Call	Bond Future	9,587.2200	9.5872	9,685.4300	9.6854	1.024	0	0	0
2022/03/15	R035	03/11/2022	12.68	Put	Bond Future	595.6300	0.5956	576.7200	0.5767	(3.175)	0	0	1,000
2022/03/15	R035	03/11/2022	10.99	Call	Bond Future	2,776.0900	2.7761	2,828.6500	2.8287	1.893	0	0	0
2022/03/15	R035	03/11/2022	10.99	Put	Bond Future	3,101.6000	3.1016	3,037.0400	3.0370	(2.082)	0	0	582
2022/03/15	R035	03/11/2022	11.05	Call	Bond Future	2,964.5800	2.9646	3,019.3900	3.0194	1.849	0	0	1,000
2022/03/15	R035	03/11/2022	10.57	Call	Bond Future	1,612.9100	1.6129	1,649.4200	1.6494	2.264	0	0	0
2022/03/15	R035	03/11/2022	10.57	Put	Bond Future	4,504.5100	4.5045	4,423.9000	4.4239	(1.790)	0	0	582
2022/03/15	R035	03/11/2022			Bond Future	11.0445	87.2501	11.0249	87.3673	(0.178)	0.0000	0.0000	0
2022/03/15	R035	03/11/2022	11.14	Call	Bond Future	3,257.4900	3.2575	3,315.6200	3.3156	1.785	0	0	0
2022/03/15	R035	03/11/2022	11.14	Put	Bond Future	2,692.1400	2.6921	2,633.1500	2.6331	(2.191)	0	0	0
2022/03/15	R035	03/11/2022	11.05	Put	Bond Future	2,932.1600	2.9322	2,869.8500	2.8699	(2.125)	0	0	0
2022/03/15	R035	03/11/2022	11.13	Call	Bond Future	3,224.2600	3.2243	3,282.0300	3.2820	1.792	0	0	0
2022/03/15	R035	03/11/2022	11.13	Put	Bond Future	2,717.8900	2.7179	2,658.5400	2.6585	(2.184)	0	0	0
2022/03/15	R035	03/11/2022	9.82	Call	Bond Future	506.4100	0.5064	520.5500	0.5205	2.792	0	0	582
2022/03/15	R035	03/11/2022	9.82	Put	Bond Future	8,256.5500	8.2565	8,153.5700	8.1536	(1.247)	0	0	0
2022/03/15	R035	03/11/2022	10.30	Call	Bond Future	1,097.8400	1.0978	1,124.9300	1.1249	2.468	0	0	1,000
2022/03/15	R035	03/11/2022	10.30	Put	Bond Future	5,696.6300	5.6966	5,606.6000	5.6066	(1.580)	0	0	0
2022/03/15	R035	02/02/2023	13.22	Put	Bond Future	658.9600	0.6590	629.2200	0.6292	(4.513)	0	0	1,000
2022/03/15	R035	02/02/2023	10.88	Call	Bond Future	2,424.6100	2.4246	2,513.9800	2.5140	3.686	0	0	0
2022/03/15	R035	02/02/2023	10.88	Put	Bond Future	4,383.7600	4.3838	4,253.7000	4.2537	(2.967)	0	0	0
2022/03/15	R035	02/02/2023	9.81	Call	Bond Future	626.6100	0.6266	658.8100	0.6588	5.139	0	0	582
2022/03/15	R035	02/02/2023	9.81	Put	Bond Future	9,350.8700	9.3509	9,163.6400	9.1636	(2.002)	0	0	0
2022/03/15	R035	02/02/2023	10.30	Put	Bond Future	6,779.8900	6.7799	6,615.7200	6.6157	(2.421)	0	0	0
2022/03/15	R035	02/02/2023	10.66	Call	Bond Future	1,900.8800	1.9009	1,976.6600	1.9767	3.987	0	0	0
2022/03/15	R035	02/02/2023	10.66	Put	Bond Future	5,193.4700	5.1935	5,049.8200	5.0498	(2.766)	0	0	582
2022/03/15	R035	02/02/2023			Bond Future	11.2121	88.6598	11.1743	88.8792	(0.337)	0.0000	0.0000	0
2022/03/15	R035	02/02/2023	11.05	Call	Bond Future	2,893.3500	2.8933	2,993.3100	2.9933	3.455	0	0	1,000
2022/03/15	R035	02/02/2023	11.05	Put	Bond Future	3,841.5800	3.8416	3,722.1100	3.7221	(3.110)	0	0	0

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2022/03/15	R035	02/02/2023	11.06	Call	Bond Future	2,922.1600	2.9222	3,022.7400	3.0227	3.442	0	0	0
2022/03/15	R035	02/02/2023	11.06	Put	Bond Future	3,811.4400	3.8114	3,692.5900	3.6926	(3.118)	0	0	582
2022/03/15	R035	02/02/2023	13.22	Call	Bond Future	11,256.9200	11.2569	11,446.6100	11.4466	1.685	0	0	0
2022/03/15	R035	02/02/2023	10.86	Call	Bond Future	2,372.0400	2.3720	2,460.1700	2.4602	3.715	0	0	0
2022/03/15	R035	02/02/2023	10.86	Put	Bond Future	4,451.2300	4.4512	4,319.9300	4.3199	(2.950)	0	0	0
2022/03/15	R035	02/02/2023	10.87	Call	Bond Future	2,398.0900	2.3981	2,486.8400	2.4868	3.701	0	0	0
2022/03/15	R035	02/02/2023	10.87	Put	Bond Future	4,417.2300	4.4172	4,286.5500	4.2865	(2.958)	0	0	0
2022/03/15	R035	02/02/2023	10.30	Call	Bond Future	1,242.2700	1.2423	1,297.5300	1.2975	4.448	0	0	1,000
2022/03/15	R186	05/05/2022	7.28	Call	Bond Future	10.2200	0.0102	14.1700	0.0142	38.650	0	0	435
2022/03/15	R186	05/05/2022	7.28	Put	Bond Future	5,194.0300	5.1940	4,882.0600	4.8821	(6.006)	0	0	0
2022/03/15	R186	05/05/2022	7.48	Call	Bond Future	24.1700	0.0242	32.9300	0.0329	36.243	0	0	3,600
2022/03/15	R186	05/05/2022	7.48	Put	Bond Future	4,380.7400	4.3807	4,073.5800	4.0736	(7.012)	0	0	0
2022/03/15	R186	05/05/2022	9.18	Call	Bond Future	2,559.9900	2.5600	2,828.7800	2.8288	10.500	0	0	0
2022/03/15	R186	05/05/2022	9.18	Put	Bond Future	183.3000	0.1833	136.1700	0.1362	(25.712)	0	0	454
2022/03/15	R186	05/05/2022	8.32	Call	Bond Future	477.5700	0.4776	583.4100	0.5834	22.162	0	0	0
2022/03/15	R186	05/05/2022	8.32	Put	Bond Future	1,441.6000	1.4416	1,231.5200	1.2315	(14.573)	0	0	0
2022/03/15	R186	05/05/2022	8.14	Call	Bond Future	275.3900	0.2754	346.1300	0.3461	25.687	0	0	454
2022/03/15	R186	05/05/2022	8.14	Put	Bond Future	1,955.4200	1.9554	1,710.2400	1.7102	(12.538)	0	0	0
2022/03/15	R186	05/05/2022			Bond Future	8.5647	111.2711	8.4842	111.5870	(0.940)	0.0000	0.0000	71,086
2022/03/15	R186	05/05/2022	6.73	Call	Bond Future	0.5600	0.0006	0.8200	0.0008	46.429	0	0	3,600
2022/03/15	R186	05/05/2022	6.73	Put	Bond Future	7,499.0400	7.4990	7,183.3800	7.1834	(4.209)	0	0	0
2022/03/15	R186	05/05/2022	8.64	Call	Bond Future	1,048.9200	1.0489	1,225.0200	1.2250	16.789	0	0	0
2022/03/15	R186	05/05/2022	8.64	Put	Bond Future	754.5300	0.7545	614.7100	0.6147	(18.531)	0	0	4,035
2022/03/15	R186	05/05/2022	8.94	Call	Bond Future	1,819.6800	1.8197	2,054.2500	2.0543	12.891	0	0	0
2022/03/15	R186	05/05/2022	8.94	Put	Bond Future	362.1300	0.3621	280.7800	0.2808	(22.464)	0	0	454
2022/03/15	R186	05/05/2022	8.31	Call	Bond Future	464.1400	0.4641	567.8800	0.5679	22.351	0	0	0
2022/03/15	R186	05/05/2022	8.31	Put	Bond Future	1,467.7900	1.4678	1,255.6100	1.2556	(14.456)	0	0	0
2022/03/15	R186	05/05/2022	8.35	Call	Bond Future	519.1100	0.5191	631.3200	0.6313	21.616	0	0	454
2022/03/15	R186	05/05/2022	8.35	Put	Bond Future	1,364.3800	1.3644	1,160.6700	1.1607	(14.931)	0	0	0
2022/03/15	R186	05/05/2022	7.88	Call	Bond Future	111.9300	0.1119	146.1300	0.1461	30.555	0	0	435
2022/03/15	R186	05/05/2022	7.88	Put	Bond Future	2,836.6800	2.8367	2,554.9600	2.5550	(9.931)	0	0	0
2022/03/15	R186	05/05/2022	8.30	Call	Bond Future	451.1200	0.4511	552.7800	0.5528	22.535	0	0	0
2022/03/15	R186	05/05/2022	8.30	Put	Bond Future	1,494.4100	1.4944	1,280.1500	1.2801	(14.337)	0	0	0
2022/03/15	R186	04/08/2022	8.15	Call	Bond Future	471.8300	0.4718	551.5400	0.5515	16.894	0	0	0
2022/03/15	R186	04/08/2022	8.15	Put	Bond Future	2,872.3900	2.8724	2,628.7200	2.6287	(8.483)	0	0	0
2022/03/15	R186	04/08/2022	9.78	Call	Bond Future	3,960.8400	3.9608	4,227.7000	4.2277	6.737	0	0	0
2022/03/15	R186	04/08/2022	9.78	Put	Bond Future	379.9800	0.3800	323.4600	0.3235	(14.874)	0	0	3,600
2022/03/15	R186	04/08/2022	7.96	Call	Bond Future	333.4100	0.3334	393.8000	0.3938	18.113	0	0	3,600
2022/03/15	R186	04/08/2022			Bond Future	8.7903	107.4990	8.7030	107.8224	(0.993)	0.0000	0.0000	8
2022/03/15	R186	04/08/2022	8.14	Call	Bond Future	463.6500	0.4637	542.2500	0.5423	16.952	0	0	0
2022/03/15	R186	04/08/2022	8.14	Put	Bond Future	2,902.2400	2.9022	2,657.4600	2.6575	(8.434)	0	0	0
2022/03/15	R186	04/08/2022	6.96	Call	Bond Future	34.1900	0.0342	42.7100	0.0427	24.920	0	0	3,600
2022/03/15	R186	04/08/2022	6.96	Put	Bond Future	7,078.8300	7.0788	6,763.9700	6.7640	(4.448)	0	0	0
2022/03/15	R186	04/08/2022	7.96	Put	Bond Future	3,459.2900	3.4593	3,196.3000	3.1963	(7.602)	0	0	0
2022/03/15	R186	04/08/2022	8.13	Call	Bond Future	455.3700	0.4554	532.8800	0.5329	17.021	0	0	0
2022/03/15	R186	04/08/2022	8.13	Put	Bond Future	2,932.0000	2.9320	2,686.1300	2.6861	(8.386)	0	0	0
2022/03/15	R186	03/11/2022	8.53	Call	Bond Future	983.4600	0.9835	1,117.7800	1.1178	13.658	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
2022/03/15	R186	03/11/2022	8.53	Put	Bond Future	2,647.3900	2.6474	2,410.0600	2.4101	(8.965)	0	0	0
2022/03/15	R186	03/11/2022	8.54	Call	Bond Future	998.5300	0.9985	1,134.1000	1.1341	13.577	0	0	0
2022/03/15	R186	03/11/2022	8.54	Put	Bond Future	2,626.9100	2.6269	2,390.8300	2.3908	(8.987)	0	0	0
2022/03/15	R186	03/11/2022			Bond Future	9.0026	109.0540	8.8962	109.4256	(1.182)	0.0000	0.0000	0
2022/03/15	R186	03/11/2022	8.55	Call	Bond Future	1,013.3900	1.0134	1,150.2100	1.1502	13.501	0	0	0
2022/03/15	R186	03/11/2022	8.55	Put	Bond Future	2,606.2400	2.6062	2,371.4100	2.3714	(9.010)	0	0	0
2022/03/15	R186	02/02/2023	8.32	Call	Bond Future	835.6000	0.8356	982.9500	0.9830	17.634	0	0	0
2022/03/15	R186	02/02/2023	8.32	Put	Bond Future	3,810.4300	3.8104	3,456.9300	3.4569	(9.277)	0	0	0
2022/03/15	R186	02/02/2023	8.33	Call	Bond Future	845.3600	0.8454	993.9100	0.9939	17.572	0	0	0
2022/03/15	R186	02/02/2023	8.33	Put	Bond Future	3,786.2500	3.7863	3,433.9500	3.4339	(9.305)	0	0	0
2022/03/15	R186	02/02/2023			Bond Future	9.2118	105.4751	9.0595	105.9760	(1.654)	0.0000	0.0000	0
2022/03/15	R186	02/02/2023	8.34	Call	Bond Future	854.8600	0.8549	1,004.6000	1.0046	17.516	0	0	0
2022/03/15	R186	02/02/2023	8.34	Put	Bond Future	3,761.8200	3.7618	3,410.7100	3.4107	(9.334)	0	0	0
2022/03/15	R197	05/05/2022			Bond Future	329.7913	329.7913	329.8146	329.8146	0.007	0.0000	0.0000	752
2022/03/15	R197	04/08/2022			Bond Future	325.9474	325.9474	325.9804	325.9804	0.010	0.0000	0.0000	0
2022/03/15	R197	03/11/2022			Bond Future	330.7340	330.7340	330.8981	330.8981	0.050	0.0000	0.0000	0
2022/03/15	R197	02/02/2023			Bond Future	327.3635	327.3635	327.9018	327.9018	0.164	0.0000	0.0000	0
2022/03/15	R202	05/05/2022			Bond Future	249.1727	249.1727	249.2084	249.2084	0.014	0.0000	0.0000	6,375
2022/03/15	R202	04/08/2022			Bond Future	248.1573	248.1573	248.2006	248.2006	0.017	0.0000	0.0000	91
2022/03/15	R202	03/11/2022			Bond Future	251.8008	251.8008	251.9437	251.9437	0.057	0.0000	0.0000	0
2022/03/15	R202	02/02/2023			Bond Future	251.2207	251.2207	251.6490	251.6490	0.170	0.0000	0.0000	0
2022/03/15	R209	05/05/2022	9.50	Call	Bond Future	15.6300	0.0156	15.5500	0.0155	(0.512)	0	0	2,975
2022/03/15	R209	05/05/2022	9.50	Put	Bond Future	6,726.7900	6.7268	6,660.3100	6.6603	(0.988)	0	0	0
2022/03/15	R209	05/05/2022	9.75	Call	Bond Future	52.3600	0.0524	52.7000	0.0527	0.649	0	0	8,525
2022/03/15	R209	05/05/2022	9.75	Put	Bond Future	5,218.7300	5.2187	5,152.6700	5.1527	(1.266)	0	0	0
2022/03/15	R209	05/05/2022	10.25	Call	Bond Future	409.0000	0.4090	416.0700	0.4161	1.729	0	0	0
2022/03/15	R209	05/05/2022	10.25	Put	Bond Future	2,615.4500	2.6155	2,556.1200	2.5561	(2.268)	0	0	11,000
2022/03/15	R209	05/05/2022	10.75	Call	Bond Future	1,594.9800	1.5950	1,621.8000	1.6218	1.682	0	0	0
2022/03/15	R209	05/05/2022	10.75	Put	Bond Future	1,005.3700	1.0054	965.7900	0.9658	(3.937)	0	0	1,050
2022/03/15	R209	05/05/2022	11.43	Call	Bond Future	4,330.8600	4.3309	4,384.2500	4.3843	1.233	0	0	0
2022/03/15	R209	05/05/2022	11.43	Put	Bond Future	183.2700	0.1833	170.2600	0.1703	(7.099)	0	0	0
2022/03/15	R209	05/05/2022	11.44	Call	Bond Future	4,376.4000	4.3764	4,430.0400	4.4300	1.226	0	0	0
2022/03/15	R209	05/05/2022	11.44	Put	Bond Future	178.4900	0.1785	165.7300	0.1657	(7.149)	0	0	0
2022/03/15	R209	05/05/2022			Bond Future	10.6422	69.1734	10.6301	69.2398	(0.113)	0.0000	0.0000	20,780
2022/03/15	R209	05/05/2022	11.45	Call	Bond Future	4,421.9600	4.4220	4,475.8500	4.4758	1.219	0	0	0
2022/03/15	R209	05/05/2022	11.45	Put	Bond Future	173.7800	0.1738	161.2700	0.1613	(7.199)	0	0	0
2022/03/15	R209	05/05/2022	12.00	Call	Bond Future	6,968.4000	6.9684	7,030.8700	7.0309	0.896	0	0	0
2022/03/15	R209	05/05/2022	12.00	Put	Bond Future	40.0100	0.0400	36.0800	0.0361	(9.823)	0	0	12,050
2022/03/15	R209	04/08/2022	10.58	Call	Bond Future	1,399.6800	1.3997	1,421.9400	1.4219	1.590	0	0	0
2022/03/15	R209	04/08/2022	10.58	Put	Bond Future	2,625.6200	2.6256	2,578.6000	2.5786	(1.791)	0	0	0
2022/03/15	R209	04/08/2022	10.57	Put	Bond Future	2,656.6300	2.6566	2,609.3200	2.6093	(1.781)	0	0	0
2022/03/15	R209	04/08/2022			Bond Future	10.8051	70.1159	10.7922	70.1851	(0.119)	0.0000	0.0000	1,550
2022/03/15	R209	04/08/2022	10.59	Call	Bond Future	1,424.2600	1.4243	1,446.8100	1.4468	1.583	0	0	0
2022/03/15	R209	04/08/2022	10.59	Put	Bond Future	2,595.0800	2.5951	2,548.3500	2.5484	(1.801)	0	0	0
2022/03/15	R209	04/08/2022	10.57	Call	Bond Future	1,375.5000	1.3755	1,397.4700	1.3975	1.597	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/15	R209	03/11/2022	11.03	Call	Bond Future	2,755.1200		2.7551	2,803.0900	2.8031	1.741	0	0	0
2022/03/15	R209	03/11/2022	11.03	Put	Bond Future	2,378.1900		2.3782	2,328.1600	2.3282	(2.104)	0	0	0
2022/03/15	R209	03/11/2022	9.50	Call	Bond Future	276.1500		0.2761	283.9000	0.2839	2.806	0	0	0
2022/03/15	R209	03/11/2022	9.50	Put	Bond Future	8,608.2000		8.6082	8,517.9500	8.5179	(1.048)	0	0	0
2022/03/15	R209	03/11/2022	10.50	Put	Bond Future	3,880.5700		3.8806	3,813.2800	3.8133	(1.734)	0	0	0
2022/03/15	R209	03/11/2022	9.25	Call	Bond Future	166.2500		0.1663	171.1400	0.1711	2.941	0	0	6,000
2022/03/15	R209	03/11/2022	9.25	Put	Bond Future	10,067.8100		10.0678	9,974.7000	9.9747	(0.925)	0	0	0
2022/03/15	R209	03/11/2022			Bond Future	10.9581		67.9850	10.9395	68.0830	(0.170)	0.0000	0.0000	2,750
2022/03/15	R209	03/11/2022	11.50	Call	Bond Future	4,240.3600		4.2404	4,302.2400	4.3022	1.459	0	0	0
2022/03/15	R209	03/11/2022	11.50	Put	Bond Future	1,469.8400		1.4698	1,433.7200	1.4337	(2.457)	0	0	0
2022/03/15	R209	03/11/2022	11.00	Call	Bond Future	2,668.8900		2.6689	2,715.9100	2.7159	1.762	0	0	0
2022/03/15	R209	03/11/2022	11.00	Put	Bond Future	2,448.9600		2.4490	2,397.9800	2.3980	(2.082)	0	0	6,000
2022/03/15	R209	03/11/2022	11.01	Call	Bond Future	2,697.5000		2.6975	2,744.8300	2.7448	1.755	0	0	0
2022/03/15	R209	03/11/2022	11.01	Put	Bond Future	2,425.1800		2.4252	2,374.5100	2.3745	(2.089)	0	0	0
2022/03/15	R209	03/11/2022	11.02	Call	Bond Future	2,726.2400		2.7262	2,773.8900	2.7739	1.748	0	0	0
2022/03/15	R209	03/11/2022	11.02	Put	Bond Future	2,401.5900		2.4016	2,351.2400	2.3512	(2.097)	0	0	0
2022/03/15	R209	03/11/2022	10.00	Call	Bond Future	677.9600		0.6780	694.9200	0.6949	2.502	0	0	0
2022/03/15	R209	03/11/2022	10.00	Put	Bond Future	5,999.7400		5.9997	5,918.7000	5.9187	(1.351)	0	0	6,000
2022/03/15	R209	03/11/2022	10.50	Call	Bond Future	1,406.1500		1.4062	1,436.8600	1.4369	2.184	0	0	0
2022/03/15	R209	02/02/2023	10.79	Call	Bond Future	2,190.0900		2.1901	2,263.3800	2.2634	3.346	0	0	0
2022/03/15	R209	02/02/2023	10.80	Put	Bond Future	3,818.9400		3.8189	3,714.7000	3.7147	(2.730)	0	0	0
2022/03/15	R209	02/02/2023	10.78	Call	Bond Future	2,166.7300		2.1667	2,239.5100	2.2395	3.359	0	0	0
2022/03/15	R209	02/02/2023			Bond Future	11.1060		69.0535	11.0716	69.2315	(0.310)	0.0000	0.0000	0
2022/03/15	R209	02/02/2023	10.79	Put	Bond Future	3,848.8100		3.8488	3,744.0700	3.7441	(2.721)	0	0	0
2022/03/15	R209	02/02/2023	10.80	Call	Bond Future	2,213.5800		2.2136	2,287.3700	2.2874	3.334	0	0	0
2022/03/15	R209	02/02/2023	10.78	Put	Bond Future	3,878.8800		3.8789	3,773.6300	3.7736	(2.713)	0	0	0
2022/03/15	R210	05/05/2022			Bond Future	219.2380		219.2380	219.2021	219.2021	(0.016)	0.0000	0.0000	1,039
2022/03/15	R210	04/08/2022			Bond Future	222.2786		222.2786	222.2484	222.2484	(0.014)	0.0000	0.0000	266
2022/03/15	R210	03/11/2022			Bond Future	222.6068		222.6068	222.6643	222.6643	0.026	0.0000	0.0000	0
2022/03/15	R210	02/02/2023			Bond Future	226.1488		226.1488	226.4595	226.4595	0.137	0.0000	0.0000	0
2022/03/15	R213	05/05/2022	10.63	Call	Bond Future	2,582.3800		2.5824	2,760.8500	2.7608	6.911	0	0	0
2022/03/15	R213	05/05/2022	10.65	Put	Bond Future	432.9900		0.4330	370.8000	0.3708	(14.363)	0	0	0
2022/03/15	R213	05/05/2022			Bond Future	10.1993		83.0237	10.1510	83.2668	(0.473)	0.0000	0.0000	25,074
2022/03/15	R213	05/05/2022	10.63	Put	Bond Future	455.1200		0.4551	390.5300	0.3905	(14.192)	0	0	0
2022/03/15	R213	05/05/2022	10.64	Call	Bond Future	2,619.7400		2.6197	2,799.4100	2.7994	6.858	0	0	0
2022/03/15	R213	05/05/2022	10.64	Put	Bond Future	443.9400		0.4439	380.5500	0.3805	(14.279)	0	0	0
2022/03/15	R213	05/05/2022	10.65	Call	Bond Future	2,657.2800		2.6573	2,838.1500	2.8381	6.807	0	0	0
2022/03/15	R213	04/08/2022	9.88	Call	Bond Future	819.6100		0.8196	889.7900	0.8898	8.563	0	0	0
2022/03/15	R213	04/08/2022	9.89	Call	Bond Future	835.7500		0.8358	906.9100	0.9069	8.515	0	0	0
2022/03/15	R213	04/08/2022	9.90	Put	Bond Future	3,345.7700		3.3458	3,169.1500	3.1692	(5.279)	0	0	0
2022/03/15	R213	04/08/2022			Bond Future	10.4021		84.1186	10.3512	84.3674	(0.490)	0.0000	0.0000	0
2022/03/15	R213	04/08/2022	9.88	Put	Bond Future	3,414.8200		3.4148	3,236.2500	3.2363	(5.229)	0	0	0
2022/03/15	R213	04/08/2022	9.89	Put	Bond Future	3,380.2600		3.3803	3,202.6700	3.2027	(5.254)	0	0	0
2022/03/15	R213	04/08/2022	9.90	Call	Bond Future	851.9100		0.8519	924.0400	0.9240	8.467	0	0	0
2022/03/15	R213	03/11/2022	10.38	Call	Bond Future	1,928.3000		1.9283	2,054.1800	2.0542	6.528	0	0	0
2022/03/15	R213	03/11/2022	10.38	Put	Bond Future	2,908.3800		2.9084	2,748.8300	2.7488	(5.486)	0	0	0

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2022/03/15	R213	03/11/2022	10.39	Call	Bond Future	1,950.9200	1.9509	2,077.7100	2.0777	6.499	0	0	0
2022/03/15	R213	03/11/2022	10.39	Put	Bond Future	2,882.9600	2.8830	2,724.3200	2.7243	(5.503)	0	0	0
2022/03/15	R213	03/11/2022	10.37	Call	Bond Future	1,906.0800	1.9061	2,031.0400	2.0310	6.556	0	0	0
2022/03/15	R213	03/11/2022	10.37	Put	Bond Future	2,934.2400	2.9342	2,773.7700	2.7738	(5.469)	0	0	200
2022/03/15	R213	03/11/2022	9.19	Call	Bond Future	362.4400	0.3624	398.2600	0.3983	9.883	0	0	476
2022/03/15	R213	03/11/2022	9.19	Put	Bond Future	7,326.7900	7.3268	7,077.1800	7.0772	(3.407)	0	0	0
2022/03/15	R213	03/11/2022			Bond Future	10.5855	81.8160	10.5253	82.1014	(0.569)	0.0000	0.0000	0
2022/03/15	R213	03/11/2022	10.40	Call	Bond Future	1,973.4200	1.9734	2,101.1300	2.1011	6.472	0	0	0
2022/03/15	R213	03/11/2022	10.40	Put	Bond Future	2,857.4500	2.8575	2,699.7300	2.6997	(5.520)	0	0	0
2022/03/15	R213	03/11/2022	9.98	Call	Bond Future	1,151.3600	1.1514	1,240.8400	1.2408	7.772	0	0	0
2022/03/15	R213	03/11/2022	9.98	Put	Bond Future	4,083.1300	4.0831	3,887.1800	3.8872	(4.799)	0	0	200
2022/03/15	R213	03/11/2022	10.19	Call	Bond Future	1,528.5200	1.5285	1,636.9600	1.6370	7.094	0	0	0
2022/03/15	R213	03/11/2022	10.19	Put	Bond Future	3,428.3100	3.4283	3,251.3200	3.2513	(5.163)	0	0	476
2022/03/15	R213	03/11/2022	9.13	Call	Bond Future	327.5700	0.3276	360.4900	0.3605	10.050	0	0	200
2022/03/15	R213	03/11/2022	9.13	Put	Bond Future	7,608.1900	7.6082	7,355.6800	7.3557	(3.319)	0	0	0
2022/03/15	R213	03/11/2022	9.84	Call	Bond Future	959.7000	0.9597	1,037.7100	1.0377	8.129	0	0	0
2022/03/15	R213	03/11/2022	9.84	Put	Bond Future	4,588.6200	4.5886	4,381.2000	4.3812	(4.520)	0	0	476
2022/03/15	R213	02/02/2023	10.43	Put	Bond Future	3,575.6100	3.5756	3,355.2600	3.3553	(6.163)	0	0	0
2022/03/15	R213	02/02/2023	12.20	Call	Bond Future	7,137.0700	7.1371	7,446.6900	7.4467	4.338	0	0	0
2022/03/15	R213	02/02/2023	12.20	Put	Bond Future	875.5300	0.8755	801.1900	0.8012	(8.491)	0	0	935
2022/03/15	R213	02/02/2023	10.22	Put	Bond Future	4,166.1400	4.1661	3,923.6700	3.9237	(5.820)	0	0	0
2022/03/15	R213	02/02/2023	10.23	Call	Bond Future	1,628.3500	1.6284	1,770.8600	1.7709	8.752	0	0	0
2022/03/15	R213	02/02/2023	10.35	Call	Bond Future	1,855.0800	1.8551	2,010.2300	2.0102	8.364	0	0	0
2022/03/15	R213	02/02/2023	10.35	Put	Bond Future	3,790.5900	3.7906	3,561.7800	3.5618	(6.036)	0	0	476
2022/03/15	R213	02/02/2023	10.01	Call	Bond Future	1,287.7900	1.2878	1,408.4000	1.4084	9.366	0	0	0
2022/03/15	R213	02/02/2023			Bond Future	10.7648	83.1358	10.6815	83.5197	(0.774)	0.0000	0.0000	0
2022/03/15	R213	02/02/2023	10.43	Call	Bond Future	2,017.9800	2.0180	2,181.5900	2.1816	8.108	0	0	935
2022/03/15	R213	02/02/2023	10.22	Call	Bond Future	1,611.8300	1.6118	1,753.3200	1.7533	8.778	0	0	0
2022/03/15	R213	02/02/2023	10.23	Put	Bond Future	4,134.8500	4.1349	3,893.4000	3.8934	(5.839)	0	0	0
2022/03/15	R213	02/02/2023	9.16	Call	Bond Future	433.8800	0.4339	486.0200	0.4860	12.017	0	0	476
2022/03/15	R213	02/02/2023	9.16	Put	Bond Future	8,261.5400	8.2615	7,929.7200	7.9297	(4.016)	0	0	0
2022/03/15	R213	02/02/2023	10.01	Put	Bond Future	4,854.2900	4.8543	4,590.9400	4.5909	(5.425)	0	0	476
2022/03/15	R213	02/02/2023	10.21	Call	Bond Future	1,595.1200	1.5951	1,735.5900	1.7356	8.806	0	0	0
2022/03/15	R213	02/02/2023	10.21	Put	Bond Future	4,197.2800	4.1973	3,953.7900	3.9538	(5.801)	0	0	0
2022/03/15	R214	05/05/2022	11.73	Put	Bond Future	163.9500	0.1639	151.8300	0.1518	(7.392)	0	0	0
2022/03/15	R214	05/05/2022	11.74	Put	Bond Future	159.2800	0.1593	147.4200	0.1474	(7.446)	0	0	0
2022/03/15	R214	05/05/2022	11.75	Call	Bond Future	4,595.3100	4.5953	4,651.7400	4.6517	1.228	0	0	0
2022/03/15	R214	05/05/2022			Bond Future	10.9248	66.2103	10.9128	66.2783	(0.109)	0.0000	0.0000	15,311
2022/03/15	R214	05/05/2022	11.73	Call	Bond Future	4,502.6600	4.5027	4,558.5700	4.5586	1.242	0	0	0
2022/03/15	R214	05/05/2022	11.74	Call	Bond Future	4,548.9600	4.5490	4,605.1300	4.6051	1.235	0	0	0
2022/03/15	R214	05/05/2022	11.75	Put	Bond Future	154.7300	0.1547	143.1300	0.1431	(7.497)	0	0	0
2022/03/15	R214	04/08/2022	10.98	Put	Bond Future	2,373.1500	2.3731	2,328.5500	2.3285	(1.879)	0	0	0
2022/03/15	R214	04/08/2022	10.99	Call	Bond Future	1,801.0800	1.8011	1,827.6200	1.8276	1.474	0	0	0
2022/03/15	R214	04/08/2022			Bond Future	11.0872	67.0817	11.0745	67.1526	(0.115)	0.0000	0.0000	1,337
2022/03/15	R214	04/08/2022	10.97	Call	Bond Future	1,744.9500	1.7450	1,770.8900	1.7709	1.487	0	0	0
2022/03/15	R214	04/08/2022	10.97	Put	Bond Future	2,401.6100	2.4016	2,356.7000	2.3567	(1.870)	0	0	0
2022/03/15	R214	04/08/2022	10.98	Call	Bond Future	1,772.9000	1.7729	1,799.1500	1.7991	1.481	0	0	0

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2022/03/15	R214	04/08/2022	10.99	Put	Bond Future	2,344.9800	2.3450	2,300.6700	2.3007	(1.890)	0	0	0
2022/03/15	R214	03/11/2022	11.34	Call	Bond Future	2,965.2200	2.9652	3,014.3200	3.0143	1.656	0	0	0
2022/03/15	R214	03/11/2022	11.36	Put	Bond Future	2,337.3400	2.3373	2,288.9300	2.2889	(2.071)	0	0	0
2022/03/15	R214	03/11/2022			Bond Future	11.2324	64.7831	11.2144	64.8812	(0.160)	0.0000	0.0000	0
2022/03/15	R214	03/11/2022	11.34	Put	Bond Future	2,383.5600	2.3836	2,334.5400	2.3345	(2.057)	0	0	0
2022/03/15	R214	03/11/2022	11.35	Call	Bond Future	2,995.7500	2.9957	3,045.1500	3.0451	1.649	0	0	0
2022/03/15	R214	03/11/2022	11.35	Put	Bond Future	2,360.4600	2.3605	2,311.7400	2.3117	(2.064)	0	0	0
2022/03/15	R214	03/11/2022	11.36	Call	Bond Future	3,026.2000	3.0262	3,075.9100	3.0759	1.643	0	0	0
2022/03/15	R214	02/02/2023	11.07	Call	Bond Future	2,236.7000	2.2367	2,308.8200	2.3088	3.224	0	0	0
2022/03/15	R214	02/02/2023	11.07	Put	Bond Future	3,886.6700	3.8867	3,784.4600	3.7845	(2.630)	0	0	0
2022/03/15	R214	02/02/2023	11.08	Call	Bond Future	2,261.1900	2.2612	2,333.8100	2.3338	3.212	0	0	0
2022/03/15	R214	02/02/2023	11.08	Put	Bond Future	3,855.6400	3.8556	3,753.9300	3.7539	(2.638)	0	0	0
2022/03/15	R214	02/02/2023			Bond Future	11.3730	65.8302	11.3404	66.0045	(0.287)	0.0000	0.0000	0
2022/03/15	R214	02/02/2023	11.09	Call	Bond Future	2,286.0600	2.2861	2,359.2000	2.3592	3.199	0	0	0
2022/03/15	R214	02/02/2023	11.09	Put	Bond Future	3,825.0500	3.8250	3,723.8600	3.7239	(2.645)	0	0	0
2022/03/15	R248	05/05/2022	11.79	Call	Bond Future	6,229.9800	6.2300	6,201.2800	6.2013	(0.461)	0	0	0
2022/03/15	R248	05/05/2022	11.79	Put	Bond Future	149.6100	0.1496	145.4400	0.1454	(2.787)	0	0	0
2022/03/15	R248	05/05/2022	11.80	Call	Bond Future	6,288.8200	6.2888	6,260.1800	6.2602	(0.455)	0	0	0
2022/03/15	R248	05/05/2022			Bond Future	10.8883	83.2954	10.8917	83.2708	0.031	0.0000	0.0000	193,568
2022/03/15	R248	05/05/2022	11.80	Put	Bond Future	145.5400	0.1455	141.4300	0.1414	(2.824)	0	0	0
2022/03/15	R248	05/05/2022	11.81	Call	Bond Future	6,347.6400	6.3476	6,319.0600	6.3191	(0.450)	0	0	0
2022/03/15	R248	05/05/2022	11.81	Put	Bond Future	141.5300	0.1415	137.4800	0.1375	(2.862)	0	0	0
2022/03/15	R248	04/08/2022	10.98	Call	Bond Future	2,330.2600	2.3303	2,310.4100	2.3104	(0.852)	0	0	0
2022/03/15	R248	04/08/2022	10.98	Put	Bond Future	2,814.7400	2.8147	2,817.3900	2.8174	0.094	0	0	0
2022/03/15	R248	04/08/2022	10.99	Call	Bond Future	2,366.9300	2.3669	2,346.9600	2.3470	(0.844)	0	0	0
2022/03/15	R248	04/08/2022	10.99	Put	Bond Future	2,780.4000	2.7804	2,782.9300	2.7829	0.091	0	0	0
2022/03/15	R248	04/08/2022	10.20	Call	Bond Future	485.2600	0.4853	476.6400	0.4766	(1.776)	0	0	1,700
2022/03/15	R248	04/08/2022	10.40	Put	Bond Future	5,545.3800	5.5454	5,556.5900	5.5566	0.202	0	0	0
2022/03/15	R248	04/08/2022			Bond Future	11.0485	84.3918	11.0517	84.3693	0.029	0.0000	0.0000	6,528
2022/03/15	R248	04/08/2022	11.00	Call	Bond Future	2,403.6600	2.4037	2,383.5700	2.3836	(0.836)	0	0	0
2022/03/15	R248	04/08/2022	11.00	Put	Bond Future	2,746.2200	2.7462	2,748.6300	2.7486	0.088	0	0	0
2022/03/15	R248	04/08/2022	10.90	Call	Bond Future	2,047.0100	2.0470	2,028.1600	2.0282	(0.921)	0	0	1,700
2022/03/15	R248	04/08/2022	10.90	Put	Bond Future	3,103.5200	3.1035	3,107.1700	3.1072	0.118	0	0	0
2022/03/15	R248	04/08/2022	9.70	Call	Bond Future	134.1500	0.1341	130.6500	0.1306	(2.609)	0	0	0
2022/03/15	R248	04/08/2022	9.70	Put	Bond Future	10,683.8800	10.6839	10,702.8800	10.7029	0.178	0	0	0
2022/03/15	R248	04/08/2022	10.20	Put	Bond Future	6,860.7100	6.8607	6,874.5900	6.8746	0.202	0	0	0
2022/03/15	R248	04/08/2022	10.40	Call	Bond Future	749.2800	0.7493	737.9900	0.7380	(1.507)	0	0	0
2022/03/15	R248	03/11/2022	11.32	Call	Bond Future	3,762.4000	3.7624	3,761.1000	3.7611	(0.035)	0	0	0
2022/03/15	R248	03/11/2022	11.30	Put	Bond Future	2,945.5200	2.9455	2,933.9800	2.9340	(0.392)	0	0	0
2022/03/15	R248	03/11/2022	11.31	Put	Bond Future	2,915.9400	2.9159	2,904.4300	2.9044	(0.395)	0	0	0
2022/03/15	R248	03/11/2022			Bond Future	11.1914	81.2106	11.1900	81.2208	(0.013)	0.0000	0.0000	0
2022/03/15	R248	03/11/2022	11.32	Put	Bond Future	2,886.8800	2.8869	2,875.4000	2.8754	(0.398)	0	0	0
2022/03/15	R248	03/11/2022	11.30	Call	Bond Future	3,685.9400	3.6859	3,684.5800	3.6846	(0.037)	0	0	0
2022/03/15	R248	03/11/2022	11.31	Call	Bond Future	3,723.9600	3.7240	3,722.6300	3.7226	(0.036)	0	0	0
2022/03/15	R248	02/02/2023	11.08	Call	Bond Future	2,914.6200	2.9146	2,955.8600	2.9559	1.415	0	0	0
2022/03/15	R248	02/02/2023	11.08	Put	Bond Future	4,627.6400	4.6276	4,565.0100	4.5650	(1.353)	0	0	0
2022/03/15	R248	02/02/2023			Bond Future	11.3299	82.5234	11.3144	82.6273	(0.136)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/15	R248	02/02/2023	11.06	Call	Bond Future	2,851.2600	2.8513	2,891.8900	2.8919	1.425	0	0	0
2022/03/15	R248	02/02/2023	11.06	Put	Bond Future	4,704.2000	4.7042	4,640.9600	4.6410	(1.344)	0	0	0
2022/03/15	R248	02/02/2023	11.07	Call	Bond Future	2,882.7100	2.8827	2,923.6400	2.9236	1.420	0	0	0
2022/03/15	R248	02/02/2023	11.07	Put	Bond Future	4,665.6300	4.6656	4,602.6900	4.6027	(1.349)	0	0	0

Total **1273532**