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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/03/2022 TO 04/03/2022

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
2022/03/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	2025	05/05/2022		Bond Future	159.3062	159.3062	159.6360	159.6360	0.207	0.0000	0.0000	5,571
2022/03/04	2025	04/08/2022		Bond Future	159.8865	159.8865	160.2192	160.2192	0.208	0.0000	0.0000	1,130
2022/03/04	2025	03/11/2022		Bond Future	162.2136	162.2136	162.5503	162.5503	0.208	0.0000	0.0000	0
2022/03/04	2025	02/02/2023		Bond Future	163.1545	163.1545	163.4953	163.4953	0.209	0.0000	0.0000	0
2022/03/04	2029	05/05/2022		Bond Future	117.6372	117.6372	117.8841	117.8841	0.210	0.0000	0.0000	2,745
2022/03/04	2029	04/08/2022		Bond Future	119.2616	119.2616	119.5109	119.5109	0.209	0.0000	0.0000	1,844
2022/03/04	2029	03/11/2022		Bond Future	119.7673	119.7673	120.0189	120.0189	0.210	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
2022/03/04	2029	02/02/2023			Bond Future	121.6866	121.6866	121.9416	121.9416	0.210	0.0000	0.0000	0
2022/03/04	2030	05/05/2022	8.14	Call	Bond Future	5.8200	0.0058	3.0000	0.0030	(48.454)	0	0	1,800
2022/03/04	2030	05/05/2022	8.14	Put	Bond Future	8,221.2600	8.2213	8,777.2600	8.7773	6.763	0	0	0
2022/03/04	2030	05/05/2022	8.47	Call	Bond Future	26.1500	0.0262	14.8500	0.0149	(43.212)	0	0	1,073
2022/03/04	2030	05/05/2022	10.21	Call	Bond Future	3,102.8500	3.1029	2,674.7200	2.6747	(13.798)	0	0	0
2022/03/04	2030	05/05/2022	10.21	Put	Bond Future	487.4800	0.4875	618.1700	0.6182	26.809	0	0	0
2022/03/04	2030	05/05/2022	9.95	Call	Bond Future	2,162.7500	2.1628	1,801.7400	1.8017	(16.692)	0	0	0
2022/03/04	2030	05/05/2022	9.65	Put	Bond Future	1,437.2200	1.4372	1,730.8100	1.7308	20.428	0	0	5,000
2022/03/04	2030	05/05/2022	8.81	Put	Bond Future	4,650.8200	4.6508	5,167.6400	5.1676	11.112	0	0	0
2022/03/04	2030	05/05/2022	8.89	Put	Bond Future	4,264.2400	4.2642	4,768.8000	4.7688	11.832	0	0	0
2022/03/04	2030	05/05/2022	9.15	Call	Bond Future	377.3300	0.3773	267.5000	0.2675	(29.107)	0	0	7,500
2022/03/04	2030	05/05/2022	9.15	Put	Bond Future	3,109.3700	3.1094	3,558.3600	3.5584	14.440	0	0	0
2022/03/04	2030	05/05/2022			Bond Future	9.6816	93.1612	9.7929	92.6024	1.149	0.0000	0.0000	73,116
2022/03/04	2030	05/05/2022	7.73	Call	Bond Future	0.6800	0.0007	0.3100	0.0003	(54.412)	0	0	200
2022/03/04	2030	05/05/2022	7.73	Put	Bond Future	10,557.4500	10.5574	11,115.9000	11.1159	5.290	0	0	0
2022/03/04	2030	05/05/2022	8.47	Put	Bond Future	6,406.3700	6.4064	6,953.8900	6.9539	8.546	0	0	0
2022/03/04	2030	05/05/2022	11.04	Call	Bond Future	6,605.2100	6.6052	6,070.9800	6.0710	(8.088)	0	0	0
2022/03/04	2030	05/05/2022	11.04	Put	Bond Future	72.5600	0.0726	97.1500	0.0971	33.889	0	0	1,800
2022/03/04	2030	05/05/2022	9.95	Put	Bond Future	822.2000	0.8222	1,020.0100	1.0200	24.059	0	0	1,073
2022/03/04	2030	05/05/2022	10.19	Call	Bond Future	3,026.1800	3.0262	2,602.5500	2.6025	(13.999)	0	0	0
2022/03/04	2030	05/05/2022	10.19	Put	Bond Future	508.0400	0.5080	643.2300	0.6432	26.610	0	0	0
2022/03/04	2030	05/05/2022	10.20	Call	Bond Future	3,064.4400	3.0644	2,638.5400	2.6385	(13.898)	0	0	0
2022/03/04	2030	05/05/2022	10.20	Put	Bond Future	497.6700	0.4977	630.5900	0.6306	26.708	0	0	200
2022/03/04	2030	05/05/2022	9.35	Call	Bond Future	654.5700	0.6546	487.7100	0.4877	(25.492)	0	0	0
2022/03/04	2030	05/05/2022	9.35	Put	Bond Future	2,346.7400	2.3467	2,738.7000	2.7387	16.702	0	0	1,073
2022/03/04	2030	05/05/2022	9.60	Call	Bond Future	1,155.3900	1.1554	906.9800	0.9070	(21.500)	0	0	0
2022/03/04	2030	05/05/2022	9.60	Put	Bond Future	1,568.2800	1.5683	1,878.6900	1.8787	19.793	0	0	5,000
2022/03/04	2030	05/05/2022	9.65	Call	Bond Future	1,277.4900	1.2775	1,012.2600	1.0123	(20.762)	0	0	0
2022/03/04	2030	05/05/2022	8.81	Call	Bond Future	116.7600	0.1168	74.7600	0.0748	(35.971)	0	0	200
2022/03/04	2030	05/05/2022	8.89	Call	Bond Future	158.1100	0.1581	103.8500	0.1038	(34.318)	0	0	1,800
2022/03/04	2030	04/08/2022	9.56	Call	Bond Future	1,330.0400	1.3300	1,116.4100	1.1164	(16.062)	0	0	0
2022/03/04	2030	04/08/2022	9.56	Put	Bond Future	2,926.6500	2.9267	3,280.1400	3.2801	12.078	0	0	0
2022/03/04	2030	04/08/2022	10.95	Call	Bond Future	5,589.8500	5.5899	5,127.0500	5.1271	(8.279)	0	0	0
2022/03/04	2030	04/08/2022	10.95	Put	Bond Future	588.1700	0.5882	692.4900	0.6925	17.736	0	0	800
2022/03/04	2030	04/08/2022			Bond Future	9.8844	90.4187	10.0014	89.8516	1.184	0.0000	0.0000	25,263
2022/03/04	2030	04/08/2022	9.05	Call	Bond Future	551.1400	0.5511	438.9000	0.4389	(20.365)	0	0	800
2022/03/04	2030	04/08/2022	9.05	Put	Bond Future	4,731.1100	4.7311	5,185.9900	5.1860	9.615	0	0	0
2022/03/04	2030	04/08/2022	9.54	Call	Bond Future	1,291.2400	1.2912	1,081.9100	1.0819	(16.212)	0	0	0
2022/03/04	2030	04/08/2022	9.54	Put	Bond Future	2,987.4600	2.9875	3,345.2500	3.3452	11.976	0	0	0
2022/03/04	2030	04/08/2022	9.55	Call	Bond Future	1,310.5500	1.3106	1,099.0700	1.0991	(16.137)	0	0	0
2022/03/04	2030	04/08/2022	9.55	Put	Bond Future	2,956.9500	2.9569	3,312.5900	3.3126	12.027	0	0	0
2022/03/04	2030	04/08/2022	8.30	Call	Bond Future	110.1200	0.1101	80.9800	0.0810	(26.462)	0	0	800
2022/03/04	2030	04/08/2022	8.30	Put	Bond Future	8,258.5900	8.2586	8,796.5700	8.7966	6.514	0	0	0
2022/03/04	2030	03/11/2022	10.10	Call	Bond Future	2,606.4800	2.6065	2,310.1900	2.3102	(11.367)	0	0	0
2022/03/04	2030	03/11/2022	10.10	Put	Bond Future	2,447.5000	2.4475	2,727.0100	2.7270	11.420	0	0	0
2022/03/04	2030	03/11/2022			Bond Future	10.0662	91.7160	10.1890	91.1402	1.219	0.0000	0.0000	0
2022/03/04	2030	03/11/2022	10.09	Call	Bond Future	2,581.4300	2.5814	2,286.8600	2.2869	(11.411)	0	0	0

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2022/03/04	2030	03/11/2022	10.09	Put	Bond Future	2,469.4600	2.4695	2,750.6900	2.7507	11.388	0	0	0
2022/03/04	2030	03/11/2022	10.08	Call	Bond Future	2,556.8000	2.5568	2,263.9500	2.2640	(11.454)	0	0	0
2022/03/04	2030	03/11/2022	10.08	Put	Bond Future	2,491.8700	2.4919	2,774.8200	2.7748	11.355	0	0	0
2022/03/04	2030	02/02/2023	10.01	Put	Bond Future	3,413.7100	3.4137	3,737.2200	3.7372	9.477	0	0	0
2022/03/04	2030	02/02/2023	9.94	Put	Bond Future	3,588.7900	3.5888	3,923.0400	3.9230	9.314	0	0	102
2022/03/04	2030	02/02/2023	9.99	Call	Bond Future	2,307.6800	2.3077	2,048.8500	2.0488	(11.216)	0	0	0
2022/03/04	2030	02/02/2023	10.00	Call	Bond Future	2,329.2000	2.3292	2,068.8400	2.0688	(11.178)	0	0	0
2022/03/04	2030	02/02/2023	9.20	Call	Bond Future	962.3500	0.9623	821.1200	0.8211	(14.676)	0	0	0
2022/03/04	2030	02/02/2023	9.20	Put	Bond Future	5,869.3600	5.8694	6,313.5300	6.3135	7.568	0	0	0
2022/03/04	2030	02/02/2023	9.66	Call	Bond Future	1,658.0000	1.6580	1,449.8500	1.4499	(12.554)	0	0	0
2022/03/04	2030	02/02/2023	9.66	Put	Bond Future	4,357.1000	4.3571	4,734.3500	4.7344	8.658	0	0	102
2022/03/04	2030	02/02/2023	9.80	Call	Bond Future	1,919.2500	1.9193	1,689.6300	1.6896	(11.964)	0	0	0
2022/03/04	2030	02/02/2023	8.81	Put	Bond Future	7,422.2700	7.4223	7,911.5400	7.9115	6.592	0	0	0
2022/03/04	2030	02/02/2023			Bond Future	10.2417	89.1624	10.3708	88.5770	1.261	0.0000	0.0000	0
2022/03/04	2030	02/02/2023	10.01	Call	Bond Future	2,350.8400	2.3508	2,088.9500	2.0890	(11.140)	0	0	0
2022/03/04	2030	02/02/2023	9.94	Call	Bond Future	2,201.6400	2.2016	1,950.4900	1.9505	(11.407)	0	0	0
2022/03/04	2030	02/02/2023	9.99	Put	Bond Future	3,463.0500	3.4631	3,789.6200	3.7896	9.430	0	0	0
2022/03/04	2030	02/02/2023	10.00	Put	Bond Future	3,438.3100	3.4383	3,763.3500	3.7633	9.453	0	0	0
2022/03/04	2030	02/02/2023	9.80	Put	Bond Future	3,959.3900	3.9594	4,315.1700	4.3152	8.986	0	0	0
2022/03/04	2030	02/02/2023	8.81	Call	Bond Future	590.7100	0.5907	494.5800	0.4946	(16.274)	0	0	102
2022/03/04	2032	05/05/2022	10.29	Put	Bond Future	1,023.7200	1.0237	1,267.8800	1.2679	23.850	0	0	0
2022/03/04	2032	05/05/2022	11.18	Call	Bond Future	6,071.6100	6.0716	5,491.5800	5.4916	(9.553)	0	0	0
2022/03/04	2032	05/05/2022	11.18	Put	Bond Future	150.2100	0.1502	198.7800	0.1988	32.335	0	0	780
2022/03/04	2032	05/05/2022	10.98	Call	Bond Future	5,118.0700	5.1181	4,563.5400	4.5635	(10.835)	0	0	0
2022/03/04	2032	05/05/2022	10.98	Put	Bond Future	243.2200	0.2432	317.2900	0.3173	30.454	0	0	993
2022/03/04	2032	05/05/2022	11.02	Put	Bond Future	221.9300	0.2219	290.2700	0.2903	30.793	0	0	0
2022/03/04	2032	05/05/2022	11.03	Call	Bond Future	5,354.7600	5.3548	4,793.1000	4.7931	(10.489)	0	0	0
2022/03/04	2032	05/05/2022	11.03	Put	Bond Future	216.6100	0.2166	283.5500	0.2836	30.903	0	0	0
2022/03/04	2032	05/05/2022			Bond Future	10.0907	89.5323	10.2017	88.9037	1.100	0.0000	0.0000	140,739
2022/03/04	2032	05/05/2022	9.58	Call	Bond Future	404.3100	0.4043	282.2200	0.2822	(30.197)	0	0	780
2022/03/04	2032	05/05/2022	9.58	Put	Bond Future	3,376.3200	3.3763	3,882.8300	3.8828	15.002	0	0	0
2022/03/04	2032	05/05/2022	10.18	Call	Bond Future	1,771.9800	1.7720	1,427.7100	1.4277	(19.429)	0	0	780
2022/03/04	2032	05/05/2022	10.18	Put	Bond Future	1,265.8000	1.2658	1,550.1300	1.5501	22.462	0	0	0
2022/03/04	2032	05/05/2022	10.29	Call	Bond Future	2,148.4000	2.1484	1,763.9600	1.7640	(17.894)	0	0	993
2022/03/04	2032	05/05/2022	11.04	Call	Bond Future	5,402.1500	5.4022	4,839.1000	4.8391	(10.423)	0	0	0
2022/03/04	2032	05/05/2022	11.04	Put	Bond Future	211.4800	0.2115	277.0300	0.2770	30.996	0	0	0
2022/03/04	2032	05/05/2022	11.02	Call	Bond Future	5,307.5100	5.3075	4,747.2500	4.7473	(10.556)	0	0	0
2022/03/04	2032	04/08/2022	10.22	Call	Bond Future	2,102.5200	2.1025	1,796.6900	1.7967	(14.546)	0	0	0
2022/03/04	2032	04/08/2022	9.72	Call	Bond Future	948.7400	0.9487	770.1100	0.7701	(18.828)	0	0	800
2022/03/04	2032	04/08/2022	9.72	Put	Bond Future	4,091.8800	4.0919	4,551.1100	4.5511	11.223	0	0	0
2022/03/04	2032	04/08/2022	10.20	Put	Bond Future	2,464.6400	2.4646	2,801.7600	2.8018	13.678	0	0	0
2022/03/04	2032	04/08/2022	10.21	Put	Bond Future	2,436.7200	2.4367	2,771.3000	2.7713	13.731	0	0	0
2022/03/04	2032	04/08/2022	8.97	Call	Bond Future	168.2800	0.1683	123.2200	0.1232	(26.777)	0	0	800
2022/03/04	2032	04/08/2022	8.97	Put	Bond Future	7,796.8700	7.7969	8,389.6700	8.3897	7.603	0	0	0
2022/03/04	2032	04/08/2022			Bond Future	10.2753	90.7469	10.3912	90.1091	1.128	0.0000	0.0000	140
2022/03/04	2032	04/08/2022	10.22	Put	Bond Future	2,409.0600	2.4091	2,741.0900	2.7411	13.783	0	0	0
2022/03/04	2032	04/08/2022	11.60	Call	Bond Future	7,389.5400	7.3895	6,837.2600	6.8373	(7.474)	0	0	0

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2022/03/04	2032	04/08/2022	11.60	Put	Bond Future	454.6900		0.4547	540.2700	0.5403	18.822	0	0	800
2022/03/04	2032	04/08/2022	11.89	Call	Bond Future	8,672.2000		8.6722	8,096.1100	8.0961	(6.643)	0	0	0
2022/03/04	2032	04/08/2022	11.89	Put	Bond Future	318.1000		0.3181	379.8700	0.3799	19.418	0	0	0
2022/03/04	2032	04/08/2022	10.20	Call	Bond Future	2,046.9100		2.0469	1,746.1700	1.7462	(14.692)	0	0	0
2022/03/04	2032	04/08/2022	10.21	Call	Bond Future	2,074.6100		2.0746	1,771.3300	1.7713	(14.619)	0	0	0
2022/03/04	2032	03/11/2022	10.16	Call	Bond Future	2,066.7900		2.0668	1,797.5000	1.7975	(13.029)	0	0	0
2022/03/04	2032	03/11/2022	10.16	Put	Bond Future	3,648.1400		3.6481	4,026.3400	4.0263	10.367	0	0	180
2022/03/04	2032	03/11/2022	10.56	Put	Bond Future	2,560.0600		2.5601	2,858.0700	2.8581	11.641	0	0	180
2022/03/04	2032	03/11/2022	9.31	Put	Bond Future	7,008.6100		7.0086	7,548.2800	7.5483	7.700	0	0	0
2022/03/04	2032	03/11/2022	9.36	Call	Bond Future	636.8800		0.6369	520.9700	0.5210	(18.200)	0	0	454
2022/03/04	2032	03/11/2022	9.36	Put	Bond Future	6,771.0800		6.7711	7,302.6600	7.3027	7.851	0	0	0
2022/03/04	2032	03/11/2022	10.11	Put	Bond Future	3,806.9500		3.8069	4,195.3400	4.1953	10.202	0	0	454
2022/03/04	2032	03/11/2022			Bond Future	10.4507		87.8971	10.5717	87.2496	1.158	0.0000	0.0000	0
2022/03/04	2032	03/11/2022	10.66	Call	Bond Future	3,456.5300		3.4565	3,087.9800	3.0880	(10.662)	0	0	0
2022/03/04	2032	03/11/2022	10.66	Put	Bond Future	2,340.7100		2.3407	2,619.6500	2.6196	11.917	0	0	0
2022/03/04	2032	03/11/2022	10.49	Call	Bond Future	2,935.9200		2.9359	2,600.1100	2.6001	(11.438)	0	0	0
2022/03/04	2032	03/11/2022	10.49	Put	Bond Future	2,724.7700		2.7248	3,036.4500	3.0364	11.439	0	0	454
2022/03/04	2032	03/11/2022	10.56	Call	Bond Future	3,145.2400		3.1452	2,795.7600	2.7958	(11.111)	0	0	0
2022/03/04	2032	03/11/2022	9.31	Call	Bond Future	579.7400		0.5797	471.9200	0.4719	(18.598)	0	0	180
2022/03/04	2032	03/11/2022	10.11	Call	Bond Future	1,949.7600		1.9498	1,690.6600	1.6907	(13.289)	0	0	0
2022/03/04	2032	02/02/2023	10.50	Call	Bond Future	2,897.8200		2.8978	2,583.1700	2.5832	(10.858)	0	0	0
2022/03/04	2032	02/02/2023	10.50	Put	Bond Future	3,511.2700		3.5113	3,854.9300	3.8549	9.787	0	0	454
2022/03/04	2032	02/02/2023	10.40	Call	Bond Future	2,643.4700		2.6435	2,346.4900	2.3465	(11.234)	0	0	0
2022/03/04	2032	02/02/2023	10.40	Put	Bond Future	3,787.0000		3.7870	4,148.3300	4.1483	9.541	0	0	0
2022/03/04	2032	02/02/2023			Bond Future	10.6167		89.2899	10.7432	88.6316	1.192	0.0000	0.0000	0
2022/03/04	2032	02/02/2023	10.38	Call	Bond Future	2,594.0000		2.5940	2,300.5700	2.3006	(11.312)	0	0	0
2022/03/04	2032	02/02/2023	10.38	Put	Bond Future	3,844.0500		3.8440	4,208.9300	4.2089	9.492	0	0	0
2022/03/04	2032	02/02/2023	10.39	Call	Bond Future	2,618.8500		2.6188	2,323.6300	2.3236	(11.273)	0	0	0
2022/03/04	2032	02/02/2023	10.39	Put	Bond Future	3,815.6200		3.8156	4,178.7100	4.1787	9.516	0	0	0
2022/03/04	2032	02/02/2023	9.31	Call	Bond Future	708.1400		0.7081	592.3000	0.5923	(16.358)	0	0	454
2022/03/04	2032	02/02/2023	9.31	Put	Bond Future	7,914.7200		7.9147	8,457.1900	8.4572	6.854	0	0	0
2022/03/04	2032	02/02/2023	10.16	Call	Bond Future	2,082.7100		2.0827	1,828.5000	1.8285	(12.206)	0	0	0
2022/03/04	2032	02/02/2023	10.16	Put	Bond Future	4,515.9000		4.5159	4,920.0000	4.9200	8.948	0	0	454
2022/03/04	2033	05/05/2022			Bond Future	112.7570		112.7570	112.6657	112.6657	(0.081)	0.0000	0.0000	2,766
2022/03/04	2033	04/08/2022			Bond Future	114.3138		114.3138	114.2204	114.2204	(0.082)	0.0000	0.0000	4,967
2022/03/04	2033	03/11/2022			Bond Future	114.6656		114.6656	114.5696	114.5696	(0.084)	0.0000	0.0000	0
2022/03/04	2033	02/02/2023			Bond Future	116.5030		116.5030	116.4048	116.4048	(0.084)	0.0000	0.0000	0
2022/03/04	2037	05/05/2022	11.82	Call	Bond Future	7,146.0800		7.1461	6,633.3100	6.6333	(7.176)	0	0	0
2022/03/04	2037	05/05/2022	11.83	Call	Bond Future	7,199.1800		7.1992	6,685.6300	6.6856	(7.133)	0	0	0
2022/03/04	2037	05/05/2022	11.84	Put	Bond Future	148.9800		0.1490	183.4300	0.1834	23.124	0	0	0
2022/03/04	2037	05/05/2022			Bond Future	10.6680		86.3728	10.7532	85.8240	0.799	0.0000	0.0000	84,981
2022/03/04	2037	05/05/2022	11.82	Put	Bond Future	156.3400		0.1563	192.3400	0.1923	23.027	0	0	0
2022/03/04	2037	05/05/2022	11.83	Put	Bond Future	152.6200		0.1526	187.8400	0.1878	23.077	0	0	0
2022/03/04	2037	05/05/2022	11.84	Call	Bond Future	7,252.3000		7.2523	6,737.9800	6.7380	(7.092)	0	0	0
2022/03/04	2037	04/08/2022	11.95	Call	Bond Future	7,301.0600		7.3011	6,839.7600	6.8398	(6.318)	0	0	0
2022/03/04	2037	04/08/2022	11.95	Put	Bond Future	749.3100		0.7493	844.9400	0.8449	12.762	0	0	1,050

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
2022/03/04	2037	04/08/2022	10.91	Put	Bond Future	2,461.9400	2.4619	2,718.6900	2.7187	10.429	0	0	0
2022/03/04	2037	04/08/2022	10.89	Call	Bond Future	2,798.4000	2.7984	2,502.4200	2.5024	(10.577)	0	0	0
2022/03/04	2037	04/08/2022	10.89	Put	Bond Future	2,519.0900	2.5191	2,780.0400	2.7800	10.359	0	0	0
2022/03/04	2037	04/08/2022	10.90	Call	Bond Future	2,832.4900	2.8325	2,534.4000	2.5344	(10.524)	0	0	0
2022/03/04	2037	04/08/2022			Bond Future	10.8456	83.2879	10.9344	82.7309	0.819	0.0000	0.0000	52,420
2022/03/04	2037	04/08/2022	10.91	Call	Bond Future	2,866.5600	2.8666	2,566.3800	2.5664	(10.472)	0	0	0
2022/03/04	2037	04/08/2022	11.21	Call	Bond Future	3,995.7300	3.9957	3,636.5300	3.6365	(8.990)	0	0	1,050
2022/03/04	2037	04/08/2022	11.21	Put	Bond Future	1,744.6400	1.7446	1,942.3700	1.9424	11.334	0	0	0
2022/03/04	2037	04/08/2022	11.42	Call	Bond Future	4,881.6600	4.8817	4,487.1300	4.4871	(8.082)	0	0	0
2022/03/04	2037	04/08/2022	11.42	Put	Bond Future	1,374.1900	1.3742	1,536.5900	1.5366	11.818	0	0	50
2022/03/04	2037	04/08/2022	10.10	Call	Bond Future	777.2900	0.7773	652.3200	0.6523	(16.078)	0	0	50
2022/03/04	2037	04/08/2022	10.10	Put	Bond Future	5,679.5300	5.6795	6,111.4900	6.1115	7.606	0	0	0
2022/03/04	2037	04/08/2022	10.90	Put	Bond Future	2,490.4900	2.4905	2,749.3300	2.7493	10.393	0	0	50
2022/03/04	2037	03/11/2022	11.32	Call	Bond Future	4,349.6200	4.3496	4,005.2000	4.0052	(7.918)	0	0	0
2022/03/04	2037	03/11/2022	11.30	Put	Bond Future	2,479.6600	2.4797	2,703.7200	2.7037	9.036	0	0	0
2022/03/04	2037	03/11/2022	11.31	Call	Bond Future	4,312.1900	4.3122	3,969.3300	3.9693	(7.951)	0	0	0
2022/03/04	2037	03/11/2022	11.31	Put	Bond Future	2,457.3600	2.4574	2,679.8600	2.6799	9.054	0	0	0
2022/03/04	2037	03/11/2022			Bond Future	11.0039	84.4833	11.0961	83.9179	0.838	0.0000	0.0000	0
2022/03/04	2037	03/11/2022	11.32	Put	Bond Future	2,435.2500	2.4353	2,656.1900	2.6562	9.073	0	0	0
2022/03/04	2037	03/11/2022	11.30	Call	Bond Future	4,274.8800	4.2749	3,933.5800	3.9336	(7.984)	0	0	0
2022/03/04	2037	02/02/2023	11.03	Call	Bond Future	3,372.1300	3.3721	3,091.9900	3.0920	(8.308)	0	0	0
2022/03/04	2037	02/02/2023	11.03	Put	Bond Future	4,142.0500	4.1420	4,436.6100	4.4366	7.111	0	0	0
2022/03/04	2037	02/02/2023	11.04	Call	Bond Future	3,401.8400	3.4018	3,120.1900	3.1202	(8.279)	0	0	0
2022/03/04	2037	02/02/2023	11.04	Put	Bond Future	4,110.7200	4.1107	4,403.7700	4.4038	7.129	0	0	0
2022/03/04	2037	02/02/2023			Bond Future	11.1569	81.5655	11.2529	80.9908	0.860	0.0000	0.0000	0
2022/03/04	2037	02/02/2023	11.05	Call	Bond Future	3,431.6800	3.4317	3,148.5200	3.1485	(8.251)	0	0	0
2022/03/04	2037	02/02/2023	11.05	Put	Bond Future	4,079.5900	4.0796	4,371.1300	4.3711	7.146	0	0	0
2022/03/04	2038	05/05/2022			Bond Future	129.6459	129.6459	129.8325	129.8325	0.144	0.0000	0.0000	4,184
2022/03/04	2038	04/08/2022			Bond Future	129.6144	129.6144	129.8020	129.8020	0.145	0.0000	0.0000	2,669
2022/03/04	2038	03/11/2022			Bond Future	131.5013	131.5013	131.6910	131.6910	0.144	0.0000	0.0000	0
2022/03/04	2038	02/02/2023			Bond Future	131.7434	131.7434	131.9349	131.9349	0.145	0.0000	0.0000	0
2022/03/04	2040	05/05/2022	10.57	Call	Bond Future	1,162.7600	1.1628	940.8300	0.9408	(19.086)	0	0	1,200
2022/03/04	2040	05/05/2022	10.57	Put	Bond Future	2,711.7300	2.7117	3,080.6700	3.0807	13.605	0	0	0
2022/03/04	2040	05/05/2022	11.91	Put	Bond Future	193.8100	0.1938	237.0200	0.2370	22.295	0	0	0
2022/03/04	2040	05/05/2022	11.92	Call	Bond Future	7,533.8400	7.5338	6,985.2800	6.9853	(7.281)	0	0	0
2022/03/04	2040	05/05/2022	11.92	Put	Bond Future	189.3200	0.1893	231.6300	0.2316	22.348	0	0	0
2022/03/04	2040	05/05/2022	13.04	Call	Bond Future	13,687.6600	13.6877	13,099.4700	13.0995	(4.297)	0	0	0
2022/03/04	2040	05/05/2022	13.04	Put	Bond Future	9.8600	0.0099	12.5400	0.0125	27.181	0	0	1,200
2022/03/04	2040	05/05/2022			Bond Future	10.7893	88.4228	10.8745	87.8320	0.790	0.0000	0.0000	62,542
2022/03/04	2040	05/05/2022	9.82	Call	Bond Future	76.6900	0.0767	50.6800	0.0507	(33.916)	0	0	1,200
2022/03/04	2040	05/05/2022	9.82	Put	Bond Future	7,264.5800	7.2646	7,829.4400	7.8294	7.776	0	0	0
2022/03/04	2040	05/05/2022	11.90	Call	Bond Future	7,421.7200	7.4217	6,874.9800	6.8750	(7.367)	0	0	0
2022/03/04	2040	05/05/2022	11.90	Put	Bond Future	198.3400	0.1983	242.4700	0.2425	22.250	0	0	0
2022/03/04	2040	05/05/2022	11.91	Call	Bond Future	7,477.8000	7.4778	6,930.1400	6.9301	(7.324)	0	0	0
2022/03/04	2040	04/08/2022	11.05	Call	Bond Future	3,140.3400	3.1403	2,811.3900	2.8114	(10.475)	0	0	0
2022/03/04	2040	04/08/2022	11.05	Put	Bond Future	2,544.1300	2.5441	2,814.8100	2.8148	10.639	0	0	0

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2022/03/04	2040	04/08/2022	12.24	Put	Bond Future	636.0500	0.6360	720.5100	0.7205	13.279	0	0	460
2022/03/04	2040	04/08/2022	9.70	Put	Bond Future	9,520.9600	9.5210	10,071.4600	10.0715	5.782	0	0	0
2022/03/04	2040	04/08/2022			Bond Future	10.9617	85.1154	11.0505	84.5158	0.810	0.0000	0.0000	40,532
2022/03/04	2040	04/08/2022	11.04	Call	Bond Future	3,103.1200	3.1031	2,776.4300	2.7764	(10.528)	0	0	0
2022/03/04	2040	04/08/2022	11.04	Put	Bond Future	2,574.1000	2.5741	2,847.0400	2.8470	10.603	0	0	0
2022/03/04	2040	04/08/2022	12.24	Call	Bond Future	8,663.3500	8.6634	8,148.1800	8.1482	(5.947)	0	0	0
2022/03/04	2040	04/08/2022	9.70	Call	Bond Future	234.7900	0.2348	185.6600	0.1857	(20.925)	0	0	460
2022/03/04	2040	04/08/2022	10.70	Call	Bond Future	1,964.2300	1.9642	1,718.1100	1.7181	(12.530)	0	0	460
2022/03/04	2040	04/08/2022	10.70	Put	Bond Future	3,770.4600	3.7705	4,123.9700	4.1240	9.376	0	0	0
2022/03/04	2040	04/08/2022	11.03	Call	Bond Future	3,066.1000	3.0661	2,741.6900	2.7417	(10.581)	0	0	0
2022/03/04	2040	04/08/2022	11.03	Put	Bond Future	2,604.3600	2.6044	2,879.5800	2.8796	10.568	0	0	0
2022/03/04	2040	03/11/2022	11.39	Call	Bond Future	4,560.2100	4.5602	4,196.0100	4.1960	(7.986)	0	0	0
2022/03/04	2040	03/11/2022	11.40	Call	Bond Future	4,599.9200	4.5999	4,234.0500	4.2340	(7.954)	0	0	0
2022/03/04	2040	03/11/2022	11.41	Put	Bond Future	2,717.5100	2.7175	2,958.7000	2.9587	8.875	0	0	0
2022/03/04	2040	03/11/2022			Bond Future	11.1152	86.3372	11.2074	85.7284	0.830	0.0000	0.0000	0
2022/03/04	2040	03/11/2022	11.39	Put	Bond Future	2,766.4400	2.7664	3,010.9600	3.0110	8.839	0	0	0
2022/03/04	2040	03/11/2022	11.40	Put	Bond Future	2,742.0100	2.7420	2,984.8600	2.9849	8.857	0	0	0
2022/03/04	2040	03/11/2022	11.41	Call	Bond Future	4,639.4900	4.6395	4,271.9600	4.2720	(7.922)	0	0	0
2022/03/04	2040	02/02/2023	11.12	Call	Bond Future	3,544.9200	3.5449	3,245.7000	3.2457	(8.441)	0	0	0
2022/03/04	2040	02/02/2023	11.12	Put	Bond Future	4,486.1100	4.4861	4,805.7100	4.8057	7.124	0	0	0
2022/03/04	2040	02/02/2023			Bond Future	11.2637	83.1986	11.3595	82.5798	0.851	0.0000	0.0000	0
2022/03/04	2040	02/02/2023	11.10	Call	Bond Future	3,481.7700	3.4818	3,185.8600	3.1859	(8.499)	0	0	0
2022/03/04	2040	02/02/2023	11.10	Put	Bond Future	4,555.2900	4.5553	4,878.2000	4.8782	7.089	0	0	0
2022/03/04	2040	02/02/2023	11.11	Call	Bond Future	3,513.1200	3.5131	3,215.5600	3.2156	(8.470)	0	0	0
2022/03/04	2040	02/02/2023	11.11	Put	Bond Future	4,520.4300	4.5204	4,841.6900	4.8417	7.107	0	0	0
2022/03/04	2044	05/05/2022	11.91	Call	Bond Future	7,323.5600	7.3236	6,737.4400	6.7374	(8.003)	0	0	0
2022/03/04	2044	05/05/2022	11.91	Put	Bond Future	223.4100	0.2234	276.1500	0.2761	23.607	0	0	0
2022/03/04	2044	05/05/2022	11.92	Call	Bond Future	7,379.6500	7.3797	6,792.4700	6.7925	(7.957)	0	0	0
2022/03/04	2044	05/05/2022	11.92	Put	Bond Future	218.4200	0.2184	270.1000	0.2701	23.661	0	0	0
2022/03/04	2044	05/05/2022			Bond Future	10.8332	85.0781	10.9236	84.4392	0.835	0.0000	0.0000	49,962
2022/03/04	2044	05/05/2022	11.93	Call	Bond Future	7,435.7000	7.4357	6,847.4700	6.8475	(7.911)	0	0	0
2022/03/04	2044	05/05/2022	11.93	Put	Bond Future	213.4800	0.2135	264.1100	0.2641	23.717	0	0	0
2022/03/04	2044	04/08/2022	11.08	Call	Bond Future	3,183.9600	3.1840	2,830.1900	2.8302	(11.111)	0	0	0
2022/03/04	2044	04/08/2022	11.08	Put	Bond Future	2,612.0100	2.6120	2,906.4700	2.9065	11.273	0	0	0
2022/03/04	2044	04/08/2022	11.09	Call	Bond Future	3,221.7600	3.2218	2,865.5500	2.8656	(11.056)	0	0	0
2022/03/04	2044	04/08/2022	11.09	Put	Bond Future	2,581.3900	2.5814	2,873.4100	2.8734	11.313	0	0	0
2022/03/04	2044	04/08/2022			Bond Future	10.9969	81.8505	11.0912	81.2023	0.857	0.0000	0.0000	21,683
2022/03/04	2044	04/08/2022	11.10	Call	Bond Future	3,259.9800	3.2600	2,901.3200	2.9013	(11.002)	0	0	0
2022/03/04	2044	04/08/2022	11.10	Put	Bond Future	2,551.2900	2.5513	2,840.8600	2.8409	11.350	0	0	0
2022/03/04	2044	03/11/2022	11.40	Put	Bond Future	2,864.0100	2.8640	3,131.6400	3.1316	9.345	0	0	0
2022/03/04	2044	03/11/2022	11.41	Call	Bond Future	4,618.2500	4.6182	4,226.0900	4.2261	(8.492)	0	0	0
2022/03/04	2044	03/11/2022	11.41	Put	Bond Future	2,838.5200	2.8385	3,104.3300	3.1043	9.364	0	0	0
2022/03/04	2044	03/11/2022			Bond Future	11.1425	83.0254	11.2402	82.3674	0.877	0.0000	0.0000	0
2022/03/04	2044	03/11/2022	11.39	Call	Bond Future	4,538.3900	4.5384	4,149.8800	4.1499	(8.561)	0	0	0
2022/03/04	2044	03/11/2022	11.39	Put	Bond Future	2,889.4500	2.8894	3,158.9100	3.1589	9.326	0	0	0
2022/03/04	2044	03/11/2022	11.40	Call	Bond Future	4,578.3900	4.5784	4,188.0500	4.1881	(8.526)	0	0	0
2022/03/04	2044	02/02/2023	11.14	Call	Bond Future	3,613.7200	3.6137	3,290.1600	3.2902	(8.954)	0	0	0

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2022/03/04	2044	02/02/2023	11.14	Put	Bond Future	4,571.2800	4.5713	4,916.6000	4.9166	7.554	0	0	0
2022/03/04	2044	02/02/2023	11.15	Call	Bond Future	3,646.1400	3.6461	3,320.7900	3.3208	(8.923)	0	0	0
2022/03/04	2044	02/02/2023	11.15	Put	Bond Future	4,536.1000	4.5361	4,879.6300	4.8796	7.573	0	0	0
2022/03/04	2044	02/02/2023			Bond Future	11.2830	79.9596	11.3845	79.2908	0.900	0.0000	0.0000	0
2022/03/04	2044	02/02/2023	11.16	Call	Bond Future	3,678.7000	3.6787	3,351.5500	3.3515	(8.893)	0	0	0
2022/03/04	2044	02/02/2023	11.16	Put	Bond Future	4,501.1500	4.5012	4,842.8800	4.8429	7.592	0	0	0
2022/03/04	2046	05/05/2022			Bond Future	117.6697	117.6697	117.6883	117.6883	0.016	0.0000	0.0000	14,004
2022/03/04	2046	04/08/2022			Bond Future	119.2946	119.2946	119.3125	119.3125	0.015	0.0000	0.0000	2,969
2022/03/04	2046	03/11/2022			Bond Future	119.0985	119.0985	119.1149	119.1149	0.014	0.0000	0.0000	0
2022/03/04	2046	02/02/2023			Bond Future	121.0081	121.0081	121.0241	121.0241	0.013	0.0000	0.0000	0
2022/03/04	2050	05/05/2022			Bond Future	121.4059	121.4059	122.3407	122.3407	0.770	0.0000	0.0000	8,622
2022/03/04	2050	04/08/2022			Bond Future	121.0580	121.0580	122.0047	122.0047	0.782	0.0000	0.0000	1,194
2022/03/04	2050	03/11/2022			Bond Future	122.8202	122.8202	123.7801	123.7801	0.782	0.0000	0.0000	0
2022/03/04	2050	02/02/2023			Bond Future	122.7149	122.7149	123.6889	123.6889	0.794	0.0000	0.0000	0
2022/03/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	AL37	05/05/2022			Index Future	820.7710	820.7710	816.0180	816.0180	(0.579)	0.0000	0.0000	0
2022/03/04	AL37	04/08/2022			Index Future	831.7850	831.7850	826.9610	826.9610	(0.580)	0.0000	0.0000	0
2022/03/04	AL37	03/11/2022			Index Future	843.8060	843.8060	838.9070	838.9070	(0.581)	0.0000	0.0000	0
2022/03/04	AL37	02/02/2023			Index Future	857.1230	857.1230	852.1420	852.1420	(0.581)	0.0000	0.0000	0
2022/03/04	AL7T	05/05/2022			Index Future	940.0930	940.0930	934.1040	934.1040	(0.637)	0.0000	0.0000	0
2022/03/04	AL7T	04/08/2022			Index Future	952.7080	952.7080	946.6310	946.6310	(0.638)	0.0000	0.0000	0
2022/03/04	AL7T	03/11/2022			Index Future	966.4770	966.4770	960.3060	960.3060	(0.639)	0.0000	0.0000	0
2022/03/04	AL7T	02/02/2023			Index Future	981.7300	981.7300	975.4560	975.4560	(0.639)	0.0000	0.0000	0
2022/03/04	ALBI	05/05/2022			Index Future	837.0750	837.0750	831.5540	831.5540	(0.660)	0.0000	0.0000	129
2022/03/04	ALBI	04/08/2022			Index Future	848.3070	848.3070	842.7060	842.7060	(0.660)	0.0000	0.0000	90
2022/03/04	ALBI	03/11/2022			Index Future	860.5670	860.5670	854.8800	854.8800	(0.661)	0.0000	0.0000	0
2022/03/04	ALBI	02/02/2023			Index Future	874.1480	874.1480	868.3670	868.3670	(0.661)	0.0000	0.0000	0
2022/03/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/04	ES33	05/05/2022			Bond Future	11.4438	76.4045	11.5338	75.9426	0.786	0.0000	0.0000	87
2022/03/04	ES33	04/08/2022			Bond Future	11.6612	77.4594	11.7552	76.9905	0.806	0.0000	0.0000	263
2022/03/04	ES33	03/11/2022			Bond Future	11.8721	74.8053	11.9701	74.3292	0.825	0.0000	0.0000	0
2022/03/04	ES33	02/02/2023			Bond Future	12.0803	76.0073	12.1827	75.5231	0.847	0.0000	0.0000	0
2022/03/04	ES42	05/05/2022			Bond Future	11.8614	74.8415	11.9568	74.2754	0.804	0.0000	0.0000	1,190
2022/03/04	ES42	04/08/2022			Bond Future	12.0592	75.8765	12.1588	75.3019	0.825	0.0000	0.0000	3,579
2022/03/04	ES42	03/11/2022			Bond Future	12.2518	72.7223	12.3556	72.1389	0.847	0.0000	0.0000	0
2022/03/04	ES42	02/02/2023			Bond Future	12.4349	73.8937	12.5431	73.3005	0.870	0.0000	0.0000	0
2022/03/04	GOVI	05/05/2022	788.25	Call	GOVI	373,360.0000	37.3360	318,790.0000	31.8790	(14.616)	0	0	0
2022/03/04	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	05/05/2022			GOVI	825.5860	825.5860	820.1290	820.1290	(0.661)	0.0000	0.0000	988
2022/03/04	GOVI	05/05/2022	788.23	Call	GOVI	373,560.0000	37.3560	318,990.0000	31.8990	(14.608)	0	0	0
2022/03/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	05/05/2022	788.24	Call	GOVI	373,460.0000	37.3460	318,890.0000	31.8890	(14.612)	0	0	0
2022/03/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	04/08/2022	819.28	Call	GOVI	173,840.0000	17.3840	118,470.0000	11.8470	(31.851)	0	0	0
2022/03/04	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	04/08/2022			GOVI	836.6640	836.6640	831.1270	831.1270	(0.662)	0.0000	0.0000	0
2022/03/04	GOVI	04/08/2022	819.26	Call	GOVI	174,040.0000	17.4040	118,670.0000	11.8670	(31.815)	0	0	0
2022/03/04	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	04/08/2022	819.27	Call	GOVI	173,940.0000	17.3940	118,570.0000	11.8570	(31.833)	0	0	0
2022/03/04	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	03/11/2022	820.41	Call	GOVI	283,460.0000	28.3460	227,240.0000	22.7240	(19.833)	0	0	0
2022/03/04	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	03/11/2022	820.42	Call	GOVI	283,360.0000	28.3360	227,140.0000	22.7140	(19.840)	0	0	0
2022/03/04	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	03/11/2022			GOVI	848.7560	848.7560	843.1340	843.1340	(0.662)	0.0000	0.0000	0
2022/03/04	GOVI	03/11/2022	820.43	Call	GOVI	283,260.0000	28.3260	227,040.0000	22.7040	(19.847)	0	0	0
2022/03/04	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	02/02/2023	850.82	Call	GOVI	113,310.0000	11.3310	56,160.0000	5.6160	(50.437)	0	0	0
2022/03/04	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	02/02/2023	850.83	Call	GOVI	113,210.0000	11.3210	56,060.0000	5.6060	(50.481)	0	0	0
2022/03/04	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GOVI	02/02/2023			GOVI	862.1510	862.1510	856.4360	856.4360	(0.663)	0.0000	0.0000	0
2022/03/04	GOVI	02/02/2023	850.84	Call	GOVI	113,110.0000	11.3110	55,960.0000	5.5960	(50.526)	0	0	0
2022/03/04	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/04	IGOV	05/05/2022			Index Future	315.0280	315.0280	315.6440	315.6440	0.196	0.0000	0.0000	499
2022/03/04	IGOV	04/08/2022			Index Future	319.3320	319.3320	319.9540	319.9540	0.195	0.0000	0.0000	0
2022/03/04	IGOV	03/11/2022			Index Future	324.0230	324.0230	324.6530	324.6530	0.194	0.0000	0.0000	0
2022/03/04	IGOV	02/02/2023			Index Future	329.2110	329.2110	329.8490	329.8490	0.194	0.0000	0.0000	0
2022/03/04	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/04	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/04	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2250	95.7750	(0.236)	0.0000	0.0000	0
2022/03/04	JBAF	20/04/2022			Jibar Tradeable Future	4.5950	95.4050	4.6050	95.3950	0.218	0.0000	0.0000	0
2022/03/04	JBAF	18/05/2022			Jibar Tradeable Future	4.6400	95.3600	4.6500	95.3500	0.216	0.0000	0.0000	0
2022/03/04	JBAF	15/06/2022			Jibar Tradeable Future	5.0050	94.9950	5.0350	94.9650	0.599	0.0000	0.0000	72
2022/03/04	JBAF	20/07/2022			Jibar Tradeable Future	5.0600	94.9400	5.0900	94.9100	0.593	0.0000	0.0000	0
2022/03/04	JBAF	17/08/2022			Jibar Tradeable Future	5.3900	94.6100	5.4500	94.5500	1.113	0.0000	0.0000	0
2022/03/04	JBAF	21/09/2022			Jibar Tradeable Future	5.4500	94.5500	5.5100	94.4900	1.101	0.0000	0.0000	0
2022/03/04	JBAF	21/12/2022			Jibar Tradeable Future	6.0050	93.9950	6.1150	93.8850	1.832	0.0000	0.0000	68
2022/03/04	JBAF	15/03/2023			Jibar Tradeable Future	6.2500	93.7500	6.4600	93.5400	3.360	0.0000	0.0000	0
2022/03/04	JBAF	21/06/2023			Jibar Tradeable Future	6.4900	93.5100	6.6200	93.3800	2.003	0.0000	0.0000	0
2022/03/04	JBAF	20/09/2023			Jibar Tradeable Future	6.5950	93.4050	6.7350	93.2650	2.123	0.0000	0.0000	75
2022/03/04	JBAF	20/12/2023			Jibar Tradeable Future	6.7550	93.2450	6.8850	93.1150	1.925	0.0000	0.0000	0
2022/03/04	R023	05/05/2022	6.31	Call	Bond Future	685.2100	0.6852	632.6700	0.6327	(7.668)	0	0	0
2022/03/04	R023	05/05/2022	6.31	Put	Bond Future	13.9900	0.0140	17.8300	0.0178	27.448	0	0	0
2022/03/04	R023	05/05/2022			Bond Future	5.4587	103.2682	5.5299	103.2118	1.303	0.0000	0.0000	14,778
2022/03/04	R023	05/05/2022	6.29	Call	Bond Future	670.4200	0.6704	618.1000	0.6181	(7.804)	0	0	0
2022/03/04	R023	05/05/2022	6.29	Put	Bond Future	14.8900	0.0149	18.9500	0.0190	27.267	0	0	0
2022/03/04	R023	05/05/2022	6.30	Call	Bond Future	677.8100	0.6778	625.3800	0.6254	(7.735)	0	0	0
2022/03/04	R023	05/05/2022	6.30	Put	Bond Future	14.4300	0.0144	18.3800	0.0184	27.374	0	0	0
2022/03/04	R023	04/08/2022	6.05	Call	Bond Future	377.6300	0.3776	335.2400	0.3352	(11.225)	0	0	0
2022/03/04	R023	04/08/2022	6.05	Put	Bond Future	77.4000	0.0774	93.5500	0.0936	20.866	0	0	0
2022/03/04	R023	04/08/2022			Bond Future	5.5011	104.6448	5.6079	104.5862	1.941	0.0000	0.0000	2,360
2022/03/04	R023	04/08/2022	6.03	Call	Bond Future	369.2100	0.3692	327.2400	0.3272	(11.368)	0	0	0
2022/03/04	R023	04/08/2022	6.03	Put	Bond Future	79.8900	0.0799	96.4600	0.0965	20.741	0	0	0
2022/03/04	R023	04/08/2022	6.04	Call	Bond Future	373.4100	0.3734	331.2300	0.3312	(11.296)	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
2022/03/04	R023	04/08/2022	6.04	Put	Bond Future	78.6300	0.0786	94.9900	0.0950	20.806	0	0	0
2022/03/04	R023	03/11/2022	6.25	Call	Bond Future	376.4800	0.3765	327.7300	0.3277	(12.949)	0	0	0
2022/03/04	R023	03/11/2022	6.25	Put	Bond Future	28.8400	0.0288	39.2600	0.0393	36.130	0	0	0
2022/03/04	R023	03/11/2022	6.26	Call	Bond Future	379.2600	0.3793	330.4100	0.3304	(12.880)	0	0	0
2022/03/04	R023	03/11/2022	6.26	Put	Bond Future	28.5600	0.0286	38.8800	0.0389	36.134	0	0	0
2022/03/04	R023	03/11/2022			Bond Future	5.1210	102.2680	5.3126	102.2088	3.742	0.0000	0.0000	0
2022/03/04	R023	03/11/2022	6.27	Call	Bond Future	381.8500	0.3819	332.8700	0.3329	(12.827)	0	0	0
2022/03/04	R023	03/11/2022	6.27	Put	Bond Future	28.0800	0.0281	38.2700	0.0383	36.289	0	0	0
2022/03/04	R035	05/05/2022	10.72	Call	Bond Future	2,560.6900	2.5607	2,191.8100	2.1918	(14.405)	0	0	0
2022/03/04	R035	05/05/2022	10.72	Put	Bond Future	1,083.5800	1.0836	1,290.1300	1.2901	19.062	0	0	0
2022/03/04	R035	05/05/2022	11.63	Call	Bond Future	7,062.6300	7.0626	6,525.9300	6.5259	(7.599)	0	0	0
2022/03/04	R035	05/05/2022	11.63	Put	Bond Future	156.0900	0.1561	194.8200	0.1948	24.813	0	0	0
2022/03/04	R035	05/05/2022	11.64	Call	Bond Future	7,115.8500	7.1159	6,578.3100	6.5783	(7.554)	0	0	0
2022/03/04	R035	05/05/2022	11.64	Put	Bond Future	152.3800	0.1524	190.2700	0.1903	24.865	0	0	0
2022/03/04	R035	05/05/2022			Bond Future	10.4864	90.4696	10.5767	89.8941	0.862	0.0000	0.0000	75,108
2022/03/04	R035	05/05/2022	10.82	Call	Bond Future	2,987.0800	2.9871	2,588.5700	2.5886	(13.341)	0	0	0
2022/03/04	R035	05/05/2022	10.82	Put	Bond Future	888.4400	0.8884	1,065.3600	1.0654	19.914	0	0	0
2022/03/04	R035	05/05/2022	11.65	Call	Bond Future	7,169.0400	7.1690	6,630.6800	6.6307	(7.510)	0	0	0
2022/03/04	R035	05/05/2022	11.65	Put	Bond Future	148.7000	0.1487	185.7700	0.1858	24.929	0	0	0
2022/03/04	R035	05/05/2022	12.64	Call	Bond Future	12,387.5700	12.3876	11,815.2300	11.8152	(4.620)	0	0	0
2022/03/04	R035	05/05/2022	12.64	Put	Bond Future	10.4400	0.0104	13.5300	0.0135	29.598	0	0	0
2022/03/04	R035	04/08/2022	11.13	Put	Bond Future	1,555.9200	1.5559	1,747.8200	1.7478	12.334	0	0	100
2022/03/04	R035	04/08/2022	10.64	Call	Bond Future	2,521.9800	2.5220	2,230.2600	2.2303	(11.567)	0	0	0
2022/03/04	R035	04/08/2022	10.64	Put	Bond Future	2,709.6900	2.7097	3,002.0700	3.0021	10.790	0	0	100
2022/03/04	R035	04/08/2022	10.72	Call	Bond Future	2,784.5000	2.7845	2,474.9400	2.4749	(11.117)	0	0	0
2022/03/04	R035	04/08/2022	10.72	Put	Bond Future	2,474.5600	2.4746	2,749.1000	2.7491	11.094	0	0	0
2022/03/04	R035	04/08/2022	10.73	Call	Bond Future	2,818.2200	2.8182	2,506.4600	2.5065	(11.062)	0	0	0
2022/03/04	R035	04/08/2022	10.73	Put	Bond Future	2,446.3500	2.4463	2,718.6900	2.7187	11.133	0	0	0
2022/03/04	R035	04/08/2022	9.53	Call	Bond Future	286.1400	0.2861	225.7600	0.2258	(21.102)	0	0	400
2022/03/04	R035	04/08/2022	9.53	Put	Bond Future	7,812.5800	7.8126	8,336.3000	8.3363	6.704	0	0	0
2022/03/04	R035	04/08/2022	9.84	Call	Bond Future	643.2500	0.6433	529.7700	0.5298	(17.642)	0	0	100
2022/03/04	R035	04/08/2022	9.84	Put	Bond Future	6,035.8700	6.0359	6,506.4900	6.5065	7.797	0	0	0
2022/03/04	R035	04/08/2022	10.53	Put	Bond Future	3,061.2300	3.0612	3,378.6500	3.3787	10.369	0	0	0
2022/03/04	R035	04/08/2022			Bond Future	10.6701	91.6563	10.7643	91.0722	0.883	0.0000	0.0000	48,495
2022/03/04	R035	04/08/2022	10.74	Call	Bond Future	2,852.1300	2.8521	2,538.1700	2.5382	(11.008)	0	0	0
2022/03/04	R035	04/08/2022	10.74	Put	Bond Future	2,418.4000	2.4184	2,688.5400	2.6885	11.170	0	0	0
2022/03/04	R035	04/08/2022	11.13	Call	Bond Future	4,354.3400	4.3543	3,962.1400	3.9621	(9.007)	0	0	0
2022/03/04	R035	04/08/2022	12.18	Call	Bond Future	9,190.3600	9.1904	8,672.6400	8.6726	(5.633)	0	0	0
2022/03/04	R035	04/08/2022	12.18	Put	Bond Future	465.1200	0.4651	531.5000	0.5315	14.272	0	0	400
2022/03/04	R035	04/08/2022	10.53	Call	Bond Future	2,182.6500	2.1826	1,915.9700	1.9160	(12.218)	0	0	400
2022/03/04	R035	03/11/2022	11.15	Call	Bond Future	4,293.3200	4.2933	3,933.9900	3.9340	(8.370)	0	0	0
2022/03/04	R035	03/11/2022	11.15	Put	Bond Future	2,412.6000	2.4126	2,646.1600	2.6462	9.681	0	0	0
2022/03/04	R035	03/11/2022	10.57	Call	Bond Future	2,424.2300	2.4242	2,168.2100	2.1682	(10.561)	0	0	0
2022/03/04	R035	03/11/2022	10.57	Put	Bond Future	4,059.3900	4.0594	4,396.2600	4.3963	8.299	0	0	582
2022/03/04	R035	03/11/2022	10.99	Call	Bond Future	3,717.4600	3.7175	3,385.1100	3.3851	(8.940)	0	0	0
2022/03/04	R035	03/11/2022	10.99	Put	Bond Future	2,786.5300	2.7865	3,047.0700	3.0471	9.350	0	0	582
2022/03/04	R035	03/11/2022			Bond Future	10.8356	88.5066	10.9337	87.9137	0.905	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
2022/03/04	R035	03/11/2022	11.13	Call	Bond Future	4,219.4400	4.2194	3,863.3900	3.8634	(8.438)	0	0	0
2022/03/04	R035	03/11/2022	11.13	Put	Bond Future	2,456.6300	2.4566	2,693.4700	2.6935	9.641	0	0	0
2022/03/04	R035	03/11/2022	11.14	Call	Bond Future	4,256.3200	4.2563	3,898.6200	3.8986	(8.404)	0	0	0
2022/03/04	R035	03/11/2022	11.14	Put	Bond Future	2,434.5300	2.4345	2,669.7200	2.6697	9.661	0	0	0
2022/03/04	R035	03/11/2022	9.82	Call	Bond Future	813.9600	0.8140	694.4600	0.6945	(14.681)	0	0	582
2022/03/04	R035	03/11/2022	9.82	Put	Bond Future	7,307.6600	7.3077	7,781.0500	7.7811	6.478	0	0	0
2022/03/04	R035	02/02/2023	10.88	Call	Bond Future	3,298.3400	3.2983	3,005.3400	3.0053	(8.883)	0	0	0
2022/03/04	R035	02/02/2023	10.88	Put	Bond Future	3,970.5700	3.9706	4,280.3000	4.2803	7.801	0	0	0
2022/03/04	R035	02/02/2023	9.81	Call	Bond Future	957.4900	0.9575	833.3800	0.8334	(12.962)	0	0	582
2022/03/04	R035	02/02/2023	9.81	Put	Bond Future	8,394.8300	8.3948	8,873.4500	8.8735	5.701	0	0	0
2022/03/04	R035	02/02/2023	10.66	Call	Bond Future	2,681.0300	2.6810	2,423.9200	2.4239	(9.590)	0	0	0
2022/03/04	R035	02/02/2023	10.66	Put	Bond Future	4,686.7000	4.6867	5,032.3200	5.0323	7.374	0	0	582
2022/03/04	R035	02/02/2023			Bond Future	10.9927	89.9467	11.0949	89.3440	0.929	0.0000	0.0000	0
2022/03/04	R035	02/02/2023	10.87	Call	Bond Future	3,268.9800	3.2690	2,977.5900	2.9776	(8.914)	0	0	0
2022/03/04	R035	02/02/2023	10.87	Put	Bond Future	4,001.2000	4.0012	4,312.5400	4.3125	7.781	0	0	0
2022/03/04	R035	02/02/2023	11.06	Call	Bond Future	3,849.2600	3.8493	3,527.7300	3.5277	(8.353)	0	0	0
2022/03/04	R035	02/02/2023	11.06	Put	Bond Future	3,451.6200	3.4516	3,732.8200	3.7328	8.147	0	0	582
2022/03/04	R035	02/02/2023	10.86	Call	Bond Future	3,239.7500	3.2398	2,949.9700	2.9500	(8.945)	0	0	0
2022/03/04	R035	02/02/2023	10.86	Put	Bond Future	4,032.0200	4.0320	4,344.9700	4.3450	7.762	0	0	0
2022/03/04	R186	05/05/2022	7.28	Call	Bond Future	77.0500	0.0771	37.8100	0.0378	(50.928)	0	0	435
2022/03/04	R186	05/05/2022	7.28	Put	Bond Future	3,516.5800	3.5166	4,135.5300	4.1355	17.601	0	0	0
2022/03/04	R186	05/05/2022	7.48	Call	Bond Future	166.3400	0.1663	89.9500	0.0899	(45.924)	0	0	3,600
2022/03/04	R186	05/05/2022	7.48	Put	Bond Future	2,778.6300	2.7786	3,360.4300	3.3604	20.938	0	0	0
2022/03/04	R186	05/05/2022	9.18	Call	Bond Future	4,200.3700	4.2004	3,591.9100	3.5919	(14.486)	0	0	0
2022/03/04	R186	05/05/2022	9.18	Put	Bond Future	79.4000	0.0794	129.1300	0.1291	62.632	0	0	454
2022/03/04	R186	05/05/2022	8.32	Call	Bond Future	1,442.5900	1.4426	1,055.9300	1.0559	(26.803)	0	0	0
2022/03/04	R186	05/05/2022	8.32	Put	Bond Future	662.3400	0.6623	933.8700	0.9339	40.996	0	0	0
2022/03/04	R186	05/05/2022	8.14	Call	Bond Future	1,024.1800	1.0242	712.4500	0.7125	(30.437)	0	0	454
2022/03/04	R186	05/05/2022	8.14	Put	Bond Future	959.9300	0.9599	1,306.3900	1.3064	36.092	0	0	0
2022/03/04	R186	05/05/2022			Bond Future	8.1239	113.0154	8.2892	112.3572	2.035	0.0000	0.0000	72,817
2022/03/04	R186	05/05/2022	6.73	Call	Bond Future	6.4900	0.0065	2.4700	0.0025	(61.941)	0	0	3,600
2022/03/04	R186	05/05/2022	6.73	Put	Bond Future	5,760.6900	5.7607	6,414.8600	6.4149	11.356	0	0	0
2022/03/04	R186	05/05/2022	8.64	Call	Bond Future	2,359.6300	2.3596	1,860.0800	1.8601	(21.171)	0	0	0
2022/03/04	R186	05/05/2022	8.64	Put	Bond Future	320.9600	0.3210	479.6000	0.4796	49.427	0	0	4,035
2022/03/04	R186	05/05/2022	8.94	Call	Bond Future	3,353.6900	3.3537	2,781.8800	2.7819	(17.050)	0	0	0
2022/03/04	R186	05/05/2022	8.94	Put	Bond Future	151.8600	0.1519	238.2400	0.2382	56.881	0	0	454
2022/03/04	R186	05/05/2022	8.31	Call	Bond Future	1,417.1700	1.4172	1,034.5400	1.0345	(27.000)	0	0	0
2022/03/04	R186	05/05/2022	8.31	Put	Bond Future	676.5400	0.6765	952.1000	0.9521	40.731	0	0	0
2022/03/04	R186	05/05/2022	8.35	Call	Bond Future	1,520.1300	1.5201	1,121.5400	1.1215	(26.221)	0	0	454
2022/03/04	R186	05/05/2022	8.35	Put	Bond Future	621.1200	0.6211	880.7200	0.8807	41.795	0	0	0
2022/03/04	R186	05/05/2022	7.88	Call	Bond Future	564.6600	0.5647	360.6400	0.3606	(36.131)	0	0	435
2022/03/04	R186	05/05/2022	7.88	Put	Bond Future	1,545.1300	1.5451	1,999.3000	1.9993	29.394	0	0	0
2022/03/04	R186	05/05/2022	8.30	Call	Bond Future	1,391.9800	1.3920	1,013.3900	1.0134	(27.198)	0	0	0
2022/03/04	R186	05/05/2022	8.30	Put	Bond Future	690.9900	0.6910	970.5900	0.9706	40.464	0	0	0
2022/03/04	R186	04/08/2022	8.15	Call	Bond Future	1,222.6000	1.2226	946.7700	0.9468	(22.561)	0	0	0
2022/03/04	R186	04/08/2022	8.15	Put	Bond Future	1,861.6400	1.8616	2,253.8300	2.2538	21.067	0	0	0
2022/03/04	R186	04/08/2022	9.78	Call	Bond Future	5,585.9900	5.5860	4,997.6700	4.9977	(10.532)	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
2022/03/04	R186	04/08/2022	9.78	Put	Bond Future	243.6100	0.2436	323.3100	0.3233	32.716	0	0	3,600
2022/03/04	R186	04/08/2022	7.96	Call	Bond Future	916.4800	0.9165	690.5000	0.6905	(24.657)	0	0	3,600
2022/03/04	R186	04/08/2022			Bond Future	8.3187	109.2605	8.4964	108.5925	2.136	0.0000	0.0000	8
2022/03/04	R186	04/08/2022	8.14	Call	Bond Future	1,205.3300	1.2053	932.1500	0.9322	(22.664)	0	0	0
2022/03/04	R186	04/08/2022	8.14	Put	Bond Future	1,882.4000	1.8824	2,277.2400	2.2772	20.975	0	0	0
2022/03/04	R186	04/08/2022	6.96	Call	Bond Future	105.5200	0.1055	65.6200	0.0656	(37.813)	0	0	3,600
2022/03/04	R186	04/08/2022	6.96	Put	Bond Future	5,388.6400	5.3886	6,016.7600	6.0168	11.656	0	0	0
2022/03/04	R186	04/08/2022	7.96	Put	Bond Future	2,280.8400	2.2808	2,722.8800	2.7229	19.381	0	0	0
2022/03/04	R186	04/08/2022	8.13	Call	Bond Future	1,187.9300	1.1879	917.4100	0.9174	(22.772)	0	0	0
2022/03/04	R186	04/08/2022	8.13	Put	Bond Future	1,903.0400	1.9030	2,300.5400	2.3005	20.888	0	0	0
2022/03/04	R186	03/11/2022	8.53	Call	Bond Future	1,946.1000	1.9461	1,610.5000	1.6105	(17.245)	0	0	0
2022/03/04	R186	03/11/2022	8.53	Put	Bond Future	1,836.7000	1.8367	2,179.3200	2.1793	18.654	0	0	0
2022/03/04	R186	03/11/2022	8.54	Call	Bond Future	1,965.7600	1.9658	1,628.1100	1.6281	(17.177)	0	0	0
2022/03/04	R186	03/11/2022	8.54	Put	Bond Future	1,820.8100	1.8208	2,161.3800	2.1614	18.704	0	0	0
2022/03/04	R186	03/11/2022			Bond Future	8.4992	110.8273	8.6905	110.1491	2.250	0.0000	0.0000	0
2022/03/04	R186	03/11/2022	8.55	Call	Bond Future	1,985.1500	1.9851	1,645.4600	1.6455	(17.112)	0	0	0
2022/03/04	R186	03/11/2022	8.55	Put	Bond Future	1,804.6700	1.8047	2,143.2000	2.1432	18.759	0	0	0
2022/03/04	R186	02/02/2023	8.32	Call	Bond Future	1,604.7300	1.6047	1,326.8200	1.3268	(17.318)	0	0	0
2022/03/04	R186	02/02/2023	8.32	Put	Bond Future	2,764.8300	2.7648	3,176.4700	3.1765	14.888	0	0	0
2022/03/04	R186	02/02/2023	8.33	Call	Bond Future	1,620.1200	1.6201	1,340.4600	1.3405	(17.262)	0	0	0
2022/03/04	R186	02/02/2023	8.33	Put	Bond Future	2,746.2800	2.7463	3,156.1700	3.1562	14.925	0	0	0
2022/03/04	R186	02/02/2023			Bond Future	8.6641	107.2899	8.8708	106.6003	2.386	0.0000	0.0000	0
2022/03/04	R186	02/02/2023	8.34	Call	Bond Future	1,635.9900	1.6360	1,354.5700	1.3546	(17.202)	0	0	0
2022/03/04	R186	02/02/2023	8.34	Put	Bond Future	2,728.2200	2.7282	3,136.3500	3.1363	14.960	0	0	0
2022/03/04	R197	05/05/2022			Bond Future	328.6010	328.6010	328.7387	328.7387	0.042	0.0000	0.0000	747
2022/03/04	R197	04/08/2022			Bond Future	324.7244	324.7244	324.8613	324.8613	0.042	0.0000	0.0000	0
2022/03/04	R197	03/11/2022			Bond Future	329.4522	329.4522	329.5893	329.5893	0.042	0.0000	0.0000	0
2022/03/04	R197	02/02/2023			Bond Future	326.1177	326.1177	326.2533	326.2533	0.042	0.0000	0.0000	0
2022/03/04	R202	05/05/2022			Bond Future	249.1679	249.1679	249.3240	249.3240	0.063	0.0000	0.0000	6,398
2022/03/04	R202	04/08/2022			Bond Future	248.1393	248.1393	248.2953	248.2953	0.063	0.0000	0.0000	91
2022/03/04	R202	03/11/2022			Bond Future	251.7510	251.7510	251.9081	251.9081	0.062	0.0000	0.0000	0
2022/03/04	R202	02/02/2023			Bond Future	251.2091	251.2091	251.3661	251.3661	0.062	0.0000	0.0000	0
2022/03/04	R209	05/05/2022	9.50	Call	Bond Future	59.7600	0.0598	38.2100	0.0382	(36.061)	0	0	2,975
2022/03/04	R209	05/05/2022	9.50	Put	Bond Future	5,734.1800	5.7342	6,217.4700	6.2175	8.428	0	0	0
2022/03/04	R209	05/05/2022	9.75	Call	Bond Future	188.3700	0.1884	131.6700	0.1317	(30.100)	0	0	8,525
2022/03/04	R209	05/05/2022	9.75	Put	Bond Future	4,318.0000	4.3180	4,766.1400	4.7661	10.378	0	0	0
2022/03/04	R209	05/05/2022	10.25	Call	Bond Future	935.2300	0.9352	744.8700	0.7449	(20.354)	0	0	0
2022/03/04	R209	05/05/2022	10.25	Put	Bond Future	2,104.9400	2.1049	2,419.4200	2.4194	14.940	0	0	11,000
2022/03/04	R209	05/05/2022	10.75	Call	Bond Future	2,449.9500	2.4500	2,108.9800	2.1090	(13.917)	0	0	0
2022/03/04	R209	05/05/2022	10.75	Put	Bond Future	823.6000	0.8236	987.4700	0.9875	19.897	0	0	1,050
2022/03/04	R209	05/05/2022	11.43	Call	Bond Future	5,378.3500	5.3784	4,920.6500	4.9206	(8.510)	0	0	0
2022/03/04	R209	05/05/2022	11.43	Put	Bond Future	194.0200	0.1940	241.1600	0.2412	24.296	0	0	0
2022/03/04	R209	05/05/2022	11.44	Call	Bond Future	5,424.4000	5.4244	4,965.7600	4.9658	(8.455)	0	0	0
2022/03/04	R209	05/05/2022	11.44	Put	Bond Future	189.7500	0.1898	235.9500	0.2359	24.348	0	0	0
2022/03/04	R209	05/05/2022			Bond Future	10.4557	70.2102	10.5460	69.7053	0.864	0.0000	0.0000	21,199

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/04	R209	05/05/2022	11.45	Call	Bond Future	5,470.5500	5.4705	5,010.9800	5.0110	(8.401)	0	0	0
2022/03/04	R209	05/05/2022	11.45	Put	Bond Future	185.6300	0.1856	230.9000	0.2309	24.387	0	0	0
2022/03/04	R209	05/05/2022	12.00	Call	Bond Future	8,012.2500	8.0123	7,520.2900	7.5203	(6.140)	0	0	0
2022/03/04	R209	05/05/2022	12.00	Put	Bond Future	47.1200	0.0471	60.0000	0.0600	27.334	0	0	12,050
2022/03/04	R209	04/08/2022	10.58	Call	Bond Future	2,184.4300	2.1844	1,928.4300	1.9284	(11.719)	0	0	0
2022/03/04	R209	04/08/2022	10.58	Put	Bond Future	2,363.5300	2.3635	2,619.8200	2.6198	10.844	0	0	0
2022/03/04	R209	04/08/2022	10.57	Put	Bond Future	2,390.5900	2.3906	2,648.8900	2.6489	10.805	0	0	0
2022/03/04	R209	04/08/2022			Bond Future	10.6125	71.1627	10.7062	70.6504	0.883	0.0000	0.0000	1,550
2022/03/04	R209	04/08/2022	10.59	Call	Bond Future	2,212.5500	2.2125	1,954.5500	1.9546	(11.661)	0	0	0
2022/03/04	R209	04/08/2022	10.59	Put	Bond Future	2,336.5300	2.3365	2,590.8200	2.5908	10.883	0	0	0
2022/03/04	R209	04/08/2022	10.57	Call	Bond Future	2,156.3000	2.1563	1,902.3100	1.9023	(11.779)	0	0	0
2022/03/04	R209	03/11/2022	11.03	Call	Bond Future	3,600.2900	3.6003	3,289.8900	3.2899	(8.622)	0	0	0
2022/03/04	R209	03/11/2022	11.03	Put	Bond Future	2,170.0100	2.1700	2,379.6100	2.3796	9.659	0	0	0
2022/03/04	R209	03/11/2022	9.50	Call	Bond Future	455.2200	0.4552	381.3500	0.3813	(16.227)	0	0	0
2022/03/04	R209	03/11/2022	9.50	Put	Bond Future	7,733.9200	7.7339	8,180.0500	8.1800	5.768	0	0	0
2022/03/04	R209	03/11/2022	10.50	Put	Bond Future	3,537.0100	3.5370	3,831.3500	3.8313	8.322	0	0	0
2022/03/04	R209	03/11/2022	9.25	Call	Bond Future	286.9800	0.2870	236.5500	0.2366	(17.573)	0	0	6,000
2022/03/04	R209	03/11/2022	9.25	Put	Bond Future	9,135.1900	9.1352	9,604.7600	9.6048	5.140	0	0	0
2022/03/04	R209	03/11/2022			Bond Future	10.7603	69.0383	10.8574	68.5183	0.903	0.0000	0.0000	2,750
2022/03/04	R209	03/11/2022	11.50	Call	Bond Future	5,230.3700	5.2304	4,858.0900	4.8581	(7.118)	0	0	0
2022/03/04	R209	03/11/2022	11.50	Put	Bond Future	1,406.5000	1.4065	1,554.2200	1.5542	10.503	0	0	0
2022/03/04	R209	03/11/2022	11.00	Call	Bond Future	3,504.5700	3.5046	3,198.6500	3.1987	(8.729)	0	0	0
2022/03/04	R209	03/11/2022	11.00	Put	Bond Future	2,231.2900	2.2313	2,445.3700	2.4454	9.594	0	0	6,000
2022/03/04	R209	03/11/2022	11.01	Call	Bond Future	3,536.3700	3.5364	3,228.9400	3.2289	(8.693)	0	0	0
2022/03/04	R209	03/11/2022	11.01	Put	Bond Future	2,210.7000	2.2107	2,423.2700	2.4233	9.616	0	0	0
2022/03/04	R209	03/11/2022	11.02	Call	Bond Future	3,568.2700	3.5683	3,259.3600	3.2594	(8.657)	0	0	0
2022/03/04	R209	03/11/2022	11.02	Put	Bond Future	2,190.2700	2.1903	2,401.3600	2.4014	9.638	0	0	0
2022/03/04	R209	03/11/2022	10.00	Call	Bond Future	1,066.7500	1.0667	924.8400	0.9248	(13.303)	0	0	0
2022/03/04	R209	03/11/2022	10.00	Put	Bond Future	5,335.1800	5.3352	5,713.2700	5.7133	7.087	0	0	6,000
2022/03/04	R209	03/11/2022	10.50	Call	Bond Future	2,115.9400	2.1159	1,890.2800	1.8903	(10.665)	0	0	0
2022/03/04	R209	02/02/2023	10.79	Call	Bond Future	2,935.4400	2.9354	2,676.4400	2.6764	(8.823)	0	0	0
2022/03/04	R209	02/02/2023	10.80	Put	Bond Future	3,488.4200	3.4884	3,756.6200	3.7566	7.688	0	0	0
2022/03/04	R209	02/02/2023	10.78	Call	Bond Future	2,909.3900	2.9094	2,651.8100	2.6518	(8.853)	0	0	0
2022/03/04	R209	02/02/2023			Bond Future	10.8993	70.1320	11.0000	69.6034	0.924	0.0000	0.0000	0
2022/03/04	R209	02/02/2023	10.79	Put	Bond Future	3,515.6300	3.5156	3,785.2400	3.7852	7.669	0	0	0
2022/03/04	R209	02/02/2023	10.80	Call	Bond Future	2,961.5900	2.9616	2,701.1800	2.7012	(8.793)	0	0	0
2022/03/04	R209	02/02/2023	10.78	Put	Bond Future	3,543.0100	3.5430	3,814.0400	3.8140	7.650	0	0	0
2022/03/04	R210	05/05/2022			Bond Future	218.2495	218.2495	218.7645	218.7645	0.236	0.0000	0.0000	1,039
2022/03/04	R210	04/08/2022			Bond Future	221.2633	221.2633	221.7837	221.7837	0.235	0.0000	0.0000	266
2022/03/04	R210	03/11/2022			Bond Future	221.5539	221.5539	222.0792	222.0792	0.237	0.0000	0.0000	0
2022/03/04	R210	02/02/2023			Bond Future	225.1053	225.1053	225.6378	225.6378	0.237	0.0000	0.0000	0
2022/03/04	R213	05/05/2022	10.63	Call	Bond Future	3,793.0500	3.7931	3,327.4000	3.3274	(12.276)	0	0	0
2022/03/04	R213	05/05/2022	10.65	Put	Bond Future	350.0200	0.3500	447.5700	0.4476	27.870	0	0	0
2022/03/04	R213	05/05/2022			Bond Future	9.9430	84.3245	10.0540	83.7578	1.117	0.0000	0.0000	25,193
2022/03/04	R213	05/05/2022	10.63	Put	Bond Future	364.9900	0.3650	466.1000	0.4661	27.702	0	0	0
2022/03/04	R213	05/05/2022	10.64	Call	Bond Future	3,833.9800	3.8340	3,366.5400	3.3665	(12.192)	0	0	0

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2022/03/04	R213	05/05/2022	10.64	Put	Bond Future	357.3800	0.3574	456.7000	0.4567	27.791	0	0	0
2022/03/04	R213	05/05/2022	10.65	Call	Bond Future	3,875.1100	3.8751	3,405.9000	3.4059	(12.108)	0	0	0
2022/03/04	R213	04/08/2022	9.88	Call	Bond Future	1,479.4800	1.4795	1,247.8600	1.2479	(15.656)	0	0	0
2022/03/04	R213	04/08/2022	9.89	Call	Bond Future	1,500.8800	1.5009	1,267.0300	1.2670	(15.581)	0	0	0
2022/03/04	R213	04/08/2022	9.90	Put	Bond Future	2,702.5800	2.7026	3,041.7700	3.0418	12.551	0	0	0
2022/03/04	R213	04/08/2022			Bond Future	10.1352	85.4324	10.2514	84.8571	1.147	0.0000	0.0000	0
2022/03/04	R213	04/08/2022	9.88	Put	Bond Future	2,760.9500	2.7610	3,104.6200	3.1046	12.448	0	0	0
2022/03/04	R213	04/08/2022	9.89	Put	Bond Future	2,731.6500	2.7317	3,073.0900	3.0731	12.499	0	0	0
2022/03/04	R213	04/08/2022	9.90	Call	Bond Future	1,522.4600	1.5225	1,286.3600	1.2864	(15.508)	0	0	0
2022/03/04	R213	03/11/2022	10.38	Call	Bond Future	2,735.0100	2.7350	2,427.0600	2.4271	(11.260)	0	0	0
2022/03/04	R213	03/11/2022	10.38	Put	Bond Future	2,392.9700	2.3930	2,668.8700	2.6689	11.530	0	0	0
2022/03/04	R213	03/11/2022	10.39	Call	Bond Future	2,761.2700	2.7613	2,451.5800	2.4516	(11.215)	0	0	0
2022/03/04	R213	03/11/2022	10.39	Put	Bond Future	2,371.1900	2.3712	2,645.3500	2.6454	11.562	0	0	0
2022/03/04	R213	03/11/2022	10.37	Call	Bond Future	2,708.6000	2.7086	2,402.4100	2.4024	(11.304)	0	0	0
2022/03/04	R213	03/11/2022	10.37	Put	Bond Future	2,414.6400	2.4146	2,692.3000	2.6923	11.499	0	0	200
2022/03/04	R213	03/11/2022	9.19	Call	Bond Future	573.1500	0.5731	469.8200	0.4698	(18.028)	0	0	476
2022/03/04	R213	03/11/2022	9.19	Put	Bond Future	6,215.3800	6.2154	6,695.9000	6.6959	7.731	0	0	0
2022/03/04	R213	03/11/2022			Bond Future	10.3090	83.1381	10.4304	82.5543	1.178	0.0000	0.0000	0
2022/03/04	R213	03/11/2022	10.40	Call	Bond Future	2,787.6600	2.7877	2,476.2200	2.4762	(11.172)	0	0	0
2022/03/04	R213	03/11/2022	10.40	Put	Bond Future	2,349.5700	2.3496	2,621.9800	2.6220	11.594	0	0	0
2022/03/04	R213	03/11/2022	9.98	Call	Bond Future	1,793.5700	1.7936	1,557.6600	1.5577	(13.153)	0	0	0
2022/03/04	R213	03/11/2022	9.98	Put	Bond Future	3,403.2200	3.4032	3,751.1600	3.7512	10.224	0	0	200
2022/03/04	R213	03/11/2022	10.19	Call	Bond Future	2,260.1900	2.2602	1,986.1300	1.9861	(12.126)	0	0	0
2022/03/04	R213	03/11/2022	10.19	Put	Bond Future	2,837.8600	2.8379	3,147.6500	3.1476	10.916	0	0	476
2022/03/04	R213	03/11/2022	9.13	Call	Bond Future	522.5400	0.5225	426.6700	0.4267	(18.347)	0	0	200
2022/03/04	R213	03/11/2022	9.13	Put	Bond Future	6,481.0400	6.4810	6,969.0200	6.9690	7.529	0	0	0
2022/03/04	R213	03/11/2022	9.84	Call	Bond Future	1,513.6100	1.5136	1,303.1400	1.3031	(13.905)	0	0	0
2022/03/04	R213	03/11/2022	9.84	Put	Bond Future	3,820.4100	3.8204	4,193.7900	4.1938	9.773	0	0	476
2022/03/04	R213	02/02/2023	10.22	Put	Bond Future	3,535.2300	3.5352	3,866.4600	3.8665	9.369	0	0	0
2022/03/04	R213	02/02/2023	10.23	Call	Bond Future	2,355.5400	2.3555	2,091.7700	2.0918	(11.198)	0	0	0
2022/03/04	R213	02/02/2023	10.35	Call	Bond Future	2,627.7900	2.6278	2,345.2000	2.3452	(10.754)	0	0	0
2022/03/04	R213	02/02/2023	10.35	Put	Bond Future	3,210.6300	3.2106	3,521.4700	3.5215	9.682	0	0	476
2022/03/04	R213	02/02/2023	10.01	Call	Bond Future	1,895.7400	1.8957	1,666.8100	1.6668	(12.076)	0	0	0
2022/03/04	R213	02/02/2023			Bond Future	10.4736	84.4884	10.6006	83.8950	1.213	0.0000	0.0000	0
2022/03/04	R213	02/02/2023	10.22	Call	Bond Future	2,333.5900	2.3336	2,071.3900	2.0714	(11.236)	0	0	0
2022/03/04	R213	02/02/2023	10.23	Put	Bond Future	3,509.3700	3.5094	3,839.0300	3.8390	9.394	0	0	0
2022/03/04	R213	02/02/2023	9.16	Call	Bond Future	677.8200	0.6778	570.0100	0.5700	(15.905)	0	0	476
2022/03/04	R213	02/02/2023	9.16	Put	Bond Future	7,152.8100	7.1528	7,638.4300	7.6384	6.789	0	0	0
2022/03/04	R213	02/02/2023	10.01	Put	Bond Future	4,109.5700	4.1096	4,474.0700	4.4741	8.870	0	0	476
2022/03/04	R213	02/02/2023	10.21	Call	Bond Future	2,311.4200	2.3114	2,050.8100	2.0508	(11.275)	0	0	0
2022/03/04	R213	02/02/2023	10.21	Put	Bond Future	3,560.9100	3.5609	3,893.7300	3.8937	9.346	0	0	0
2022/03/04	R214	05/05/2022	11.73	Put	Bond Future	219.5700	0.2196	274.6800	0.2747	25.099	0	0	0
2022/03/04	R214	05/05/2022	11.74	Put	Bond Future	215.0200	0.2150	269.0900	0.2691	25.146	0	0	0
2022/03/04	R214	05/05/2022	11.75	Call	Bond Future	5,612.5600	5.6126	5,113.2400	5.1132	(8.896)	0	0	0
2022/03/04	R214	05/05/2022			Bond Future	10.7577	67.1718	10.8532	66.6194	0.888	0.0000	0.0000	16,386
2022/03/04	R214	05/05/2022	11.73	Call	Bond Future	5,519.7500	5.5198	5,022.5000	5.0225	(9.009)	0	0	0
2022/03/04	R214	05/05/2022	11.74	Call	Bond Future	5,566.1700	5.5662	5,067.8800	5.0679	(8.952)	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
2022/03/04	R214	05/05/2022	11.75	Put	Bond Future	210.5100	0.2105	263.5500	0.2636	25.196	0	0	0
2022/03/04	R214	04/08/2022	10.98	Put	Bond Future	2,162.2200	2.1622	2,421.7400	2.4217	12.002	0	0	0
2022/03/04	R214	04/08/2022	10.99	Call	Bond Future	2,563.4700	2.5635	2,260.4600	2.2605	(11.820)	0	0	0
2022/03/04	R214	04/08/2022			Bond Future	10.9146	68.0522	11.0138	67.4918	0.909	0.0000	0.0000	1,337
2022/03/04	R214	04/08/2022	10.97	Call	Bond Future	2,501.8200	2.5018	2,203.1300	2.2031	(11.939)	0	0	0
2022/03/04	R214	04/08/2022	10.97	Put	Bond Future	2,187.9800	2.1880	2,449.6700	2.4497	11.960	0	0	0
2022/03/04	R214	04/08/2022	10.98	Call	Bond Future	2,532.4700	2.5325	2,231.6100	2.2316	(11.880)	0	0	0
2022/03/04	R214	04/08/2022	10.99	Put	Bond Future	2,136.8700	2.1369	2,394.2400	2.3942	12.044	0	0	0
2022/03/04	R214	03/11/2022	11.34	Call	Bond Future	3,818.9100	3.8189	3,477.1400	3.4771	(8.949)	0	0	0
2022/03/04	R214	03/11/2022	11.36	Put	Bond Future	2,220.3200	2.2203	2,444.2000	2.4442	10.083	0	0	0
2022/03/04	R214	03/11/2022			Bond Future	11.0552	65.7594	11.1579	65.1906	0.929	0.0000	0.0000	0
2022/03/04	R214	03/11/2022	11.34	Put	Bond Future	2,260.9700	2.2610	2,487.9900	2.4880	10.041	0	0	0
2022/03/04	R214	03/11/2022	11.35	Call	Bond Future	3,852.1300	3.8521	3,508.7900	3.5088	(8.913)	0	0	0
2022/03/04	R214	03/11/2022	11.35	Put	Bond Future	2,240.5600	2.2406	2,466.0100	2.4660	10.062	0	0	0
2022/03/04	R214	03/11/2022	11.36	Call	Bond Future	3,885.4600	3.8855	3,540.5500	3.5406	(8.877)	0	0	0
2022/03/04	R214	02/02/2023	11.07	Call	Bond Future	3,013.8600	3.0139	2,731.5500	2.7315	(9.367)	0	0	0
2022/03/04	R214	02/02/2023	11.07	Put	Bond Future	3,664.1300	3.6641	3,960.0100	3.9600	8.075	0	0	0
2022/03/04	R214	02/02/2023	11.08	Call	Bond Future	3,040.6500	3.0406	2,756.7800	2.7568	(9.336)	0	0	0
2022/03/04	R214	02/02/2023	11.08	Put	Bond Future	3,635.4000	3.6354	3,929.7200	3.9297	8.096	0	0	0
2022/03/04	R214	02/02/2023			Bond Future	11.1880	66.8299	11.2944	66.2517	0.951	0.0000	0.0000	0
2022/03/04	R214	02/02/2023	11.09	Call	Bond Future	3,067.5600	3.0676	2,782.1400	2.7821	(9.304)	0	0	0
2022/03/04	R214	02/02/2023	11.09	Put	Bond Future	3,606.8500	3.6069	3,899.6200	3.8996	8.117	0	0	0
2022/03/04	R248	05/05/2022	11.79	Call	Bond Future	7,283.1100	7.2831	6,678.9000	6.6789	(8.296)	0	0	0
2022/03/04	R248	05/05/2022	11.79	Put	Bond Future	242.6500	0.2427	300.7900	0.3008	23.960	0	0	0
2022/03/04	R248	05/05/2022	11.80	Call	Bond Future	7,340.5300	7.3405	6,735.1500	6.7351	(8.247)	0	0	0
2022/03/04	R248	05/05/2022			Bond Future	10.7566	84.2555	10.8471	83.5931	0.842	0.0000	0.0000	190,760
2022/03/04	R248	05/05/2022	11.80	Put	Bond Future	237.1600	0.2372	294.1300	0.2941	24.022	0	0	0
2022/03/04	R248	05/05/2022	11.81	Call	Bond Future	7,397.9900	7.3980	6,791.4600	6.7915	(8.199)	0	0	0
2022/03/04	R248	05/05/2022	11.81	Put	Bond Future	231.7900	0.2318	287.6100	0.2876	24.082	0	0	0
2022/03/04	R248	04/08/2022	10.99	Call	Bond Future	3,229.6100	3.2296	2,864.5100	2.8645	(11.305)	0	0	0
2022/03/04	R248	04/08/2022	10.99	Put	Bond Future	2,674.9800	2.6750	2,981.9400	2.9819	11.475	0	0	0
2022/03/04	R248	04/08/2022	10.40	Put	Bond Future	5,132.3000	5.1323	5,601.4400	5.6014	9.141	0	0	0
2022/03/04	R248	04/08/2022	10.98	Call	Bond Future	3,190.4900	3.1905	2,827.9700	2.8280	(11.363)	0	0	0
2022/03/04	R248	04/08/2022	10.98	Put	Bond Future	2,706.8700	2.7069	3,016.4100	3.0164	11.435	0	0	0
2022/03/04	R248	04/08/2022			Bond Future	10.9123	85.3599	11.0066	84.6878	0.864	0.0000	0.0000	6,019
2022/03/04	R248	04/08/2022	11.00	Call	Bond Future	3,268.9500	3.2689	2,901.2700	2.9013	(11.248)	0	0	0
2022/03/04	R248	04/08/2022	11.00	Put	Bond Future	2,643.4100	2.6434	2,947.7900	2.9478	11.515	0	0	0
2022/03/04	R248	04/08/2022	9.70	Call	Bond Future	254.7800	0.2548	198.3700	0.1984	(22.141)	0	0	2,400
2022/03/04	R248	04/08/2022	9.70	Put	Bond Future	9,836.4100	9.8364	10,452.0600	10.4521	6.259	0	0	0
2022/03/04	R248	04/08/2022	10.40	Call	Bond Future	1,304.3000	1.3043	1,101.3800	1.1014	(15.558)	0	0	2,400
2022/03/04	R248	03/11/2022	11.31	Put	Bond Future	2,897.7100	2.8977	3,174.0200	3.1740	9.535	0	0	0
2022/03/04	R248	03/11/2022	11.32	Call	Bond Future	4,718.8200	4.7188	4,311.1400	4.3111	(8.639)	0	0	0
2022/03/04	R248	03/11/2022	11.30	Put	Bond Future	2,924.1000	2.9241	3,202.3400	3.2023	9.515	0	0	0
2022/03/04	R248	03/11/2022			Bond Future	11.0516	82.1824	11.1495	81.5003	0.885	0.0000	0.0000	0
2022/03/04	R248	03/11/2022	11.31	Call	Bond Future	4,677.4900	4.6775	4,271.7200	4.2717	(8.675)	0	0	0
2022/03/04	R248	03/11/2022	11.32	Put	Bond Future	2,871.5400	2.8715	3,145.9400	3.1459	9.556	0	0	0
2022/03/04	R248	03/11/2022	11.30	Call	Bond Future	4,636.2800	4.6363	4,232.4400	4.2324	(8.710)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/04	R248	02/02/2023	11.08	Call	Bond Future	3,815.5200	3.8155	3,473.6900	3.4737	(8.959)	0	0	0
2022/03/04	R248	02/02/2023	11.08	Put	Bond Future	4,531.3800	4.5314	4,882.9300	4.8829	7.758	0	0	0
2022/03/04	R248	02/02/2023			Bond Future	11.1833	83.5206	11.2849	82.8272	0.908	0.0000	0.0000	0
2022/03/04	R248	02/02/2023	11.07	Call	Bond Future	3,781.7400	3.7817	3,441.7900	3.4418	(8.989)	0	0	0
2022/03/04	R248	02/02/2023	11.07	Put	Bond Future	4,567.5000	4.5675	4,920.9300	4.9209	7.738	0	0	0
2022/03/04	R248	02/02/2023	11.06	Call	Bond Future	3,747.7700	3.7478	3,409.7100	3.4097	(9.020)	0	0	0
2022/03/04	R248	02/02/2023	11.06	Put	Bond Future	4,603.5500	4.6036	4,958.8700	4.9589	7.718	0	0	0

Total

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