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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/03/2022 TO 09/03/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	2025	05/05/2022		Bond Future	159.9703	159.9703	160.0896	160.0896	0.075	0.0000	0.0000	5,520
2022/03/09	2025	04/08/2022		Bond Future	160.5766	160.5766	160.6933	160.6933	0.073	0.0000	0.0000	1,130
2022/03/09	2025	03/11/2022		Bond Future	162.9396	162.9396	163.0552	163.0552	0.071	0.0000	0.0000	0
2022/03/09	2025	02/02/2023		Bond Future	163.8762	163.8762	163.9907	163.9907	0.070	0.0000	0.0000	0
2022/03/09	2029	05/05/2022		Bond Future	118.1539	118.1539	118.2789	118.2789	0.106	0.0000	0.0000	2,745
2022/03/09	2029	04/08/2022		Bond Future	119.7985	119.7985	119.9223	119.9223	0.103	0.0000	0.0000	1,844
2022/03/09	2029	03/11/2022		Bond Future	120.3299	120.3299	120.4531	120.4531	0.102	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	2029	02/02/2023			Bond Future	122.2478	122.2478	122.3711	122.3711	0.101	0.0000	0.0000	0
2022/03/09	2030	05/05/2022	8.14	Put	Bond Future	11,728.1100	11.7281	9,810.8700	9.8109	(16.347)	0	0	0
2022/03/09	2030	05/05/2022	8.14	Call	Bond Future	0.0400	0.0000	0.9500	0.0010	2275.000	0	0	1,800
2022/03/09	2030	05/05/2022	8.89	Put	Bond Future	7,624.9200	7.6249	5,739.7800	5.7398	(24.723)	0	0	0
2022/03/09	2030	05/05/2022	8.81	Put	Bond Future	8,050.4700	8.0505	6,156.6800	6.1567	(23.524)	0	0	0
2022/03/09	2030	05/05/2022	8.47	Call	Bond Future	0.3600	0.0004	5.9900	0.0060	1563.889	0	0	1,073
2022/03/09	2030	05/05/2022	9.15	Put	Bond Future	6,270.3000	6.2703	4,432.0300	4.4320	(29.317)	0	0	0
2022/03/09	2030	05/05/2022	9.15	Call	Bond Future	25.6300	0.0256	105.5100	0.1055	311.666	0	0	7,500
2022/03/09	2030	05/05/2022	9.95	Call	Bond Future	499.9000	0.4999	1,093.6400	1.0936	118.772	0	0	0
2022/03/09	2030	05/05/2022	9.65	Put	Bond Future	3,871.8700	3.8719	2,271.9600	2.2720	(41.321)	0	0	5,000
2022/03/09	2030	05/05/2022	10.21	Put	Bond Future	1,842.5400	1.8425	796.4600	0.7965	(56.774)	0	0	0
2022/03/09	2030	05/05/2022	10.21	Call	Bond Future	945.2800	0.9453	1,817.3500	1.8174	92.255	0	0	0
2022/03/09	2030	05/05/2022			Bond Future	10.3959	89.6486	10.0014	91.5667	(3.795)	0.0000	0.0000	73,231
2022/03/09	2030	05/05/2022	7.73	Put	Bond Future	14,069.4000	14.0694	12,151.3200	12.1513	(13.633)	0	0	0
2022/03/09	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0700	0.0001	100.000	0	0	200
2022/03/09	2030	05/05/2022	8.89	Call	Bond Future	6.1600	0.0062	39.1700	0.0392	535.877	0	0	1,800
2022/03/09	2030	05/05/2022	8.81	Call	Bond Future	3.7800	0.0038	28.1400	0.0281	644.444	0	0	200
2022/03/09	2030	05/05/2022	8.47	Put	Bond Future	9,893.2100	9.8932	7,980.6900	7.9807	(19.332)	0	0	0
2022/03/09	2030	05/05/2022	9.60	Put	Bond Future	4,093.4800	4.0935	2,455.2000	2.4552	(40.022)	0	0	5,000
2022/03/09	2030	05/05/2022	9.60	Call	Bond Future	167.9600	0.1680	447.8300	0.4478	166.629	0	0	0
2022/03/09	2030	05/05/2022	9.35	Put	Bond Future	5,269.0500	5.2690	3,494.1800	3.4942	(33.685)	0	0	1,073
2022/03/09	2030	05/05/2022	9.35	Call	Bond Future	64.2500	0.0642	207.5300	0.2075	223.004	0	0	0
2022/03/09	2030	05/05/2022	10.19	Put	Bond Future	1,899.0100	1.8990	831.3100	0.8313	(56.224)	0	0	0
2022/03/09	2030	05/05/2022	10.19	Call	Bond Future	904.5200	0.9045	1,754.9700	1.7550	94.022	0	0	0
2022/03/09	2030	05/05/2022	9.95	Put	Bond Future	2,671.9800	2.6720	1,347.5700	1.3476	(49.567)	0	0	1,073
2022/03/09	2030	05/05/2022	9.65	Call	Bond Future	199.5100	0.1995	517.7500	0.5177	159.511	0	0	0
2022/03/09	2030	05/05/2022	11.04	Put	Bond Future	414.8400	0.4148	99.7900	0.0998	(75.945)	0	0	1,800
2022/03/09	2030	05/05/2022	11.04	Call	Bond Future	3,434.8600	3.4349	5,037.9600	5.0380	46.671	0	0	0
2022/03/09	2030	05/05/2022	10.20	Put	Bond Future	1,870.6200	1.8706	813.7400	0.8137	(56.499)	0	0	200
2022/03/09	2030	05/05/2022	10.20	Call	Bond Future	924.7600	0.9248	1,786.0300	1.7860	93.134	0	0	0
2022/03/09	2030	04/08/2022	10.95	Put	Bond Future	1,531.1200	1.5311	776.2200	0.7762	(49.304)	0	0	800
2022/03/09	2030	04/08/2022	10.95	Call	Bond Future	2,982.4700	2.9825	4,169.5900	4.1696	39.803	0	0	0
2022/03/09	2030	04/08/2022	9.56	Put	Bond Future	5,518.5400	5.5185	3,900.3000	3.9003	(29.324)	0	0	0
2022/03/09	2030	04/08/2022	9.56	Call	Bond Future	371.6000	0.3716	695.3800	0.6954	87.131	0	0	0
2022/03/09	2030	04/08/2022			Bond Future	10.6327	86.8684	10.2187	88.8104	(3.894)	0.0000	0.0000	25,263
2022/03/09	2030	04/08/2022	9.55	Put	Bond Future	5,560.6000	5.5606	3,936.9600	3.9370	(29.199)	0	0	0
2022/03/09	2030	04/08/2022	9.55	Call	Bond Future	363.8700	0.3639	682.2500	0.6822	87.498	0	0	0
2022/03/09	2030	04/08/2022	9.54	Put	Bond Future	5,602.8000	5.6028	3,973.8200	3.9738	(29.074)	0	0	0
2022/03/09	2030	04/08/2022	9.54	Call	Bond Future	356.2500	0.3563	669.2900	0.6693	87.871	0	0	0
2022/03/09	2030	04/08/2022	9.05	Put	Bond Future	7,836.7500	7.8367	6,060.7100	6.0607	(22.663)	0	0	0
2022/03/09	2030	04/08/2022	9.05	Call	Bond Future	106.4500	0.1064	272.4300	0.2724	155.923	0	0	800
2022/03/09	2030	04/08/2022	8.30	Put	Bond Future	11,711.2800	11.7113	9,807.2700	9.8073	(16.258)	0	0	0
2022/03/09	2030	04/08/2022	8.30	Call	Bond Future	12.4800	0.0125	50.4900	0.0505	304.567	0	0	800
2022/03/09	2030	03/11/2022	10.10	Call	Bond Future	1,108.9300	1.1089	1,745.3300	1.7453	57.389	0	0	0
2022/03/09	2030	03/11/2022	10.10	Put	Bond Future	4,537.1100	4.5371	3,204.9800	3.2050	(29.361)	0	0	0
2022/03/09	2030	03/11/2022			Bond Future	10.8478	88.1288	10.4139	90.0974	(4.000)	0.0000	0.0000	0
2022/03/09	2030	03/11/2022	10.09	Call	Bond Future	1,094.4800	1.0945	1,725.0000	1.7250	57.609	0	0	0

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2022/03/09	2030	03/11/2022	10.09	Put	Bond Future	4,569.6700	4.5697	3,231.6600	3.2317	(29.280)	0	0	0
2022/03/09	2030	03/11/2022	10.08	Call	Bond Future	1,080.4100	1.0804	1,705.0900	1.7051	57.819	0	0	0
2022/03/09	2030	03/11/2022	10.08	Put	Bond Future	4,602.6400	4.6026	3,258.7900	3.2588	(29.197)	0	0	0
2022/03/09	2030	02/02/2023	10.01	Put	Bond Future	5,743.4100	5.7434	4,277.2500	4.2773	(25.528)	0	0	0
2022/03/09	2030	02/02/2023	9.94	Put	Bond Future	5,982.5000	5.9825	4,493.4600	4.4935	(24.890)	0	0	102
2022/03/09	2030	02/02/2023	9.99	Call	Bond Future	1,004.0200	1.0040	1,528.2000	1.5282	52.208	0	0	0
2022/03/09	2030	02/02/2023	10.00	Call	Bond Future	1,016.3800	1.0164	1,543.6200	1.5436	51.874	0	0	0
2022/03/09	2030	02/02/2023	9.20	Call	Bond Future	318.7000	0.3187	618.0400	0.6180	93.925	0	0	0
2022/03/09	2030	02/02/2023	9.20	Put	Bond Future	8,877.4000	8.8774	7,178.7200	7.1787	(19.135)	0	0	0
2022/03/09	2030	02/02/2023	9.66	Call	Bond Future	649.5300	0.6495	1,076.3300	1.0763	65.709	0	0	0
2022/03/09	2030	02/02/2023	9.66	Put	Bond Future	7,000.3200	7.0003	5,429.1000	5.4291	(22.445)	0	0	102
2022/03/09	2030	02/02/2023	9.80	Call	Bond Future	787.5700	0.7876	1,254.6900	1.2547	59.312	0	0	0
2022/03/09	2030	02/02/2023	8.81	Put	Bond Future	10,655.7700	10.6558	8,849.8600	8.8499	(16.948)	0	0	0
2022/03/09	2030	02/02/2023			Bond Future	11.0652	85.5107	10.6092	87.5088	(4.121)	0.0000	0.0000	0
2022/03/09	2030	02/02/2023	10.01	Call	Bond Future	1,028.8500	1.0289	1,560.7100	1.5607	51.695	0	0	0
2022/03/09	2030	02/02/2023	9.94	Call	Bond Future	943.6600	0.9437	1,452.6400	1.4526	53.937	0	0	0
2022/03/09	2030	02/02/2023	9.99	Put	Bond Future	5,811.0800	5.8111	4,337.2400	4.3372	(25.363)	0	0	0
2022/03/09	2030	02/02/2023	10.00	Put	Bond Future	5,777.1800	5.7772	4,306.4000	4.3064	(25.458)	0	0	0
2022/03/09	2030	02/02/2023	9.80	Put	Bond Future	6,479.4000	6.4794	4,948.5000	4.9485	(23.627)	0	0	0
2022/03/09	2030	02/02/2023	8.81	Call	Bond Future	172.5200	0.1725	364.6300	0.3646	111.355	0	0	102
2022/03/09	2032	05/05/2022	10.29	Put	Bond Future	3,185.7400	3.1857	1,600.9400	1.6009	(49.747)	0	0	0
2022/03/09	2032	05/05/2022	11.03	Put	Bond Future	997.0000	0.9970	309.9200	0.3099	(68.915)	0	0	0
2022/03/09	2032	05/05/2022	11.03	Call	Bond Future	2,284.1900	2.2842	3,796.8800	3.7969	66.224	0	0	0
2022/03/09	2032	05/05/2022	11.02	Put	Bond Future	1,015.8000	1.0158	317.4700	0.3175	(68.747)	0	0	0
2022/03/09	2032	05/05/2022	10.98	Put	Bond Future	1,091.7100	1.0917	350.4700	0.3505	(67.897)	0	0	993
2022/03/09	2032	05/05/2022	10.98	Call	Bond Future	2,115.6000	2.1156	3,574.1300	3.5741	68.942	0	0	0
2022/03/09	2032	05/05/2022	11.18	Put	Bond Future	748.2700	0.7483	214.3500	0.2143	(71.354)	0	0	780
2022/03/09	2032	05/05/2022	11.18	Call	Bond Future	2,818.7100	2.8187	4,484.5600	4.4846	59.100	0	0	0
2022/03/09	2032	05/05/2022			Bond Future	10.7876	85.6813	10.3845	87.8811	(3.737)	0.0000	0.0000	140,700
2022/03/09	2032	05/05/2022	10.29	Call	Bond Future	459.4600	0.4595	1,074.4300	1.0744	133.846	0	0	993
2022/03/09	2032	05/05/2022	10.18	Put	Bond Future	3,672.5400	3.6725	1,955.4800	1.9555	(46.754)	0	0	0
2022/03/09	2032	05/05/2022	10.18	Call	Bond Future	327.7600	0.3278	810.4700	0.8105	147.275	0	0	780
2022/03/09	2032	05/05/2022	9.58	Put	Bond Future	6,848.6800	6.8487	4,723.7800	4.7238	(31.026)	0	0	0
2022/03/09	2032	05/05/2022	9.58	Call	Bond Future	25.7100	0.0257	100.5800	0.1006	291.210	0	0	780
2022/03/09	2032	05/05/2022	11.02	Call	Bond Future	2,250.4200	2.2504	3,751.8600	3.7519	66.718	0	0	0
2022/03/09	2032	05/05/2022	11.04	Put	Bond Future	978.6100	0.9786	302.4600	0.3025	(69.093)	0	0	0
2022/03/09	2032	05/05/2022	11.04	Call	Bond Future	2,318.3200	2.3183	3,841.9400	3.8419	65.721	0	0	0
2022/03/09	2032	04/08/2022	10.22	Call	Bond Future	684.8500	0.6848	1,164.9100	1.1649	70.097	0	0	0
2022/03/09	2032	04/08/2022	8.97	Put	Bond Future	11,541.3200	11.5413	9,368.9200	9.3689	(18.823)	0	0	0
2022/03/09	2032	04/08/2022	8.97	Call	Bond Future	19.0500	0.0191	74.1900	0.0742	289.449	0	0	800
2022/03/09	2032	04/08/2022	10.21	Put	Bond Future	4,927.5000	4.9275	3,171.8300	3.1718	(35.630)	0	0	0
2022/03/09	2032	04/08/2022	10.20	Put	Bond Future	4,970.1600	4.9702	3,206.1300	3.2061	(35.492)	0	0	0
2022/03/09	2032	04/08/2022	9.72	Put	Bond Future	7,252.6700	7.2527	5,245.0800	5.2451	(27.681)	0	0	0
2022/03/09	2032	04/08/2022	9.72	Call	Bond Future	215.8500	0.2159	435.8000	0.4358	101.899	0	0	800
2022/03/09	2032	04/08/2022			Bond Future	11.0011	86.8533	10.5805	89.0808	(3.823)	0.0000	0.0000	2,140
2022/03/09	2032	04/08/2022	11.89	Put	Bond Future	895.1400	0.8951	376.2500	0.3763	(57.967)	0	0	0
2022/03/09	2032	04/08/2022	11.89	Call	Bond Future	5,355.5600	5.3556	7,064.2100	7.0642	31.904	0	0	0

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2022/03/09	2032	04/08/2022	11.60	Put	Bond Future	1,231.2100	1.2312	546.0900	0.5461	(55.646)	0	0	800
2022/03/09	2032	04/08/2022	11.60	Call	Bond Future	4,272.3800	4.2724	5,814.8000	5.8148	36.102	0	0	0
2022/03/09	2032	04/08/2022	10.22	Put	Bond Future	4,885.0700	4.8851	3,137.5900	3.1376	(35.772)	0	0	0
2022/03/09	2032	04/08/2022	10.21	Call	Bond Future	671.7100	0.6717	1,143.5800	1.1436	70.249	0	0	0
2022/03/09	2032	04/08/2022	10.20	Call	Bond Future	658.7500	0.6588	1,122.2600	1.1223	70.362	0	0	0
2022/03/09	2032	03/11/2022	10.56	Put	Bond Future	4,744.2600	4.7443	3,164.2300	3.1642	(33.304)	0	0	180
2022/03/09	2032	03/11/2022	10.11	Put	Bond Future	6,522.2900	6.5223	4,673.9100	4.6739	(28.339)	0	0	454
2022/03/09	2032	03/11/2022	10.16	Call	Bond Future	788.9500	0.7889	1,217.9600	1.2180	54.377	0	0	0
2022/03/09	2032	03/11/2022	10.16	Put	Bond Future	6,306.0800	6.3061	4,476.9200	4.4769	(29.006)	0	0	180
2022/03/09	2032	03/11/2022	9.31	Put	Bond Future	10,506.1800	10.5062	8,428.8600	8.4289	(19.772)	0	0	0
2022/03/09	2032	03/11/2022	9.36	Call	Bond Future	160.6800	0.1607	352.8800	0.3529	119.617	0	0	454
2022/03/09	2032	03/11/2022	9.36	Put	Bond Future	10,230.6600	10.2307	8,164.6900	8.1647	(20.194)	0	0	0
2022/03/09	2032	03/11/2022	9.92	Call	Bond Future	529.6700	0.5297	872.9400	0.8729	64.808	0	0	750
2022/03/09	2032	03/11/2022	9.92	Put	Bond Future	7,381.2700	7.3813	5,466.3700	5.4664	(25.943)	0	0	0
2022/03/09	2032	03/11/2022			Bond Future	11.2056	83.9614	10.7668	86.2195	(3.916)	0.0000	0.0000	0
2022/03/09	2032	03/11/2022	12.30	Call	Bond Future	6,495.8200	6.4958	8,135.1000	8.1351	25.236	0	0	0
2022/03/09	2032	03/11/2022	12.30	Put	Bond Future	1,201.5700	1.2016	582.6800	0.5827	(51.507)	0	0	750
2022/03/09	2032	03/11/2022	10.56	Call	Bond Future	1,393.6600	1.3937	2,071.8000	2.0718	48.659	0	0	0
2022/03/09	2032	03/11/2022	10.66	Call	Bond Future	1,585.9900	1.5860	2,331.7700	2.3318	47.023	0	0	0
2022/03/09	2032	03/11/2022	10.66	Put	Bond Future	4,405.9500	4.4060	2,893.5600	2.8936	(34.326)	0	0	0
2022/03/09	2032	03/11/2022	10.67	Call	Bond Future	1,606.1700	1.6062	2,358.7200	2.3587	46.854	0	0	750
2022/03/09	2032	03/11/2022	10.67	Put	Bond Future	4,373.3100	4.3733	2,867.6900	2.8677	(34.427)	0	0	0
2022/03/09	2032	03/11/2022	10.11	Call	Bond Future	729.3200	0.7293	1,139.1100	1.1391	56.188	0	0	0
2022/03/09	2032	03/11/2022	10.49	Call	Bond Future	1,268.3200	1.2683	1,899.2600	1.8993	49.746	0	0	0
2022/03/09	2032	03/11/2022	10.49	Put	Bond Future	4,992.9500	4.9930	3,365.7200	3.3657	(32.591)	0	0	454
2022/03/09	2032	03/11/2022	9.31	Call	Bond Future	141.5300	0.1415	322.3800	0.3224	127.782	0	0	180
2022/03/09	2032	02/02/2023	10.40	Call	Bond Future	1,172.1900	1.1722	1,720.5400	1.7205	46.780	0	0	0
2022/03/09	2032	02/02/2023	10.40	Put	Bond Future	6,321.5200	6.3215	4,577.7200	4.5777	(27.585)	0	0	0
2022/03/09	2032	02/02/2023	10.50	Call	Bond Future	1,322.3100	1.3223	1,910.0100	1.9100	44.445	0	0	0
2022/03/09	2032	02/02/2023	10.50	Put	Bond Future	5,941.5600	5.9416	4,237.1100	4.2371	(28.687)	0	0	454
2022/03/09	2032	02/02/2023	10.67	Call	Bond Future	1,602.1300	1.6021	2,297.2300	2.2972	43.386	0	0	750
2022/03/09	2032	02/02/2023	10.67	Put	Bond Future	5,329.9500	5.3300	3,732.9000	3.7329	(29.964)	0	0	0
2022/03/09	2032	02/02/2023	9.92	Call	Bond Future	603.0800	0.6031	983.8200	0.9838	63.133	0	0	750
2022/03/09	2032	02/02/2023	9.92	Put	Bond Future	8,356.8500	8.3568	6,445.4400	6.4454	(22.872)	0	0	0
2022/03/09	2032	02/02/2023			Bond Future	11.4070	85.2841	10.9487	87.5762	(4.018)	0.0000	0.0000	0
2022/03/09	2032	02/02/2023	12.75	Call	Bond Future	7,518.3200	7.5183	9,244.1600	9.2442	22.955	0	0	0
2022/03/09	2032	02/02/2023	12.75	Put	Bond Future	1,260.8600	1.2609	694.5500	0.6945	(44.915)	0	0	750
2022/03/09	2032	02/02/2023	10.16	Call	Bond Future	857.5300	0.8575	1,317.1700	1.3172	53.600	0	0	0
2022/03/09	2032	02/02/2023	10.16	Put	Bond Future	7,296.5200	7.2965	5,464.0100	5.4640	(25.115)	0	0	454
2022/03/09	2032	02/02/2023	10.38	Call	Bond Future	1,143.5000	1.1435	1,684.0400	1.6840	47.271	0	0	0
2022/03/09	2032	02/02/2023	10.38	Put	Bond Future	6,399.3500	6.3993	4,647.7400	4.6477	(27.372)	0	0	0
2022/03/09	2032	02/02/2023	10.39	Call	Bond Future	1,157.9200	1.1579	1,702.2200	1.7022	47.007	0	0	0
2022/03/09	2032	02/02/2023	10.39	Put	Bond Future	6,360.4900	6.3605	4,612.6400	4.6126	(27.480)	0	0	0
2022/03/09	2032	02/02/2023	9.31	Call	Bond Future	211.1300	0.2111	419.8900	0.4199	98.877	0	0	454
2022/03/09	2032	02/02/2023	9.31	Put	Bond Future	11,423.5100	11.4235	9,340.1200	9.3401	(18.238)	0	0	0
2022/03/09	2033	05/05/2022			Bond Future	113.6896	113.6896	113.7414	113.7414	0.046	0.0000	0.0000	2,719
2022/03/09	2033	04/08/2022			Bond Future	115.2720	115.2720	115.3217	115.3217	0.043	0.0000	0.0000	4,967

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	2033	03/11/2022			Bond Future	115.6549	115.6549	115.7032	115.7032	0.042	0.0000	0.0000	0
2022/03/09	2033	02/02/2023			Bond Future	117.4982	117.4982	117.5455	117.5455	0.040	0.0000	0.0000	0
2022/03/09	2037	05/05/2022	11.82	Call	Bond Future	3,609.3500	3.6094	5,633.8100	5.6338	56.089	0	0	0
2022/03/09	2037	05/05/2022	11.84	Put	Bond Future	677.5000	0.6775	186.9700	0.1870	(72.403)	0	0	0
2022/03/09	2037	05/05/2022	11.83	Call	Bond Future	3,652.3800	3.6524	5,686.0100	5.6860	55.680	0	0	0
2022/03/09	2037	05/05/2022			Bond Future	11.3231	82.2875	10.9112	84.8208	(3.638)	0.0000	0.0000	85,070
2022/03/09	2037	05/05/2022	11.82	Put	Bond Future	704.8500	0.7048	196.0600	0.1961	(72.184)	0	0	0
2022/03/09	2037	05/05/2022	11.84	Call	Bond Future	3,695.5800	3.6956	5,738.3000	5.7383	55.275	0	0	0
2022/03/09	2037	05/05/2022	11.83	Put	Bond Future	691.0600	0.6911	191.4400	0.1914	(72.298)	0	0	0
2022/03/09	2037	04/08/2022	11.95	Put	Bond Future	1,764.4800	1.7645	789.6500	0.7897	(55.247)	0	0	1,050
2022/03/09	2037	04/08/2022	11.95	Call	Bond Future	4,184.6600	4.1847	5,775.5800	5.7756	38.018	0	0	0
2022/03/09	2037	04/08/2022	10.91	Put	Bond Future	4,835.3700	4.8354	2,954.9200	2.9549	(38.889)	0	0	0
2022/03/09	2037	04/08/2022	10.90	Call	Bond Future	1,089.9100	1.0899	1,764.6600	1.7647	61.909	0	0	0
2022/03/09	2037	04/08/2022	10.89	Put	Bond Future	4,923.6700	4.9237	3,022.3600	3.0224	(38.616)	0	0	0
2022/03/09	2037	04/08/2022	10.89	Call	Bond Future	1,071.4100	1.0714	1,735.8500	1.7359	62.015	0	0	0
2022/03/09	2037	04/08/2022			Bond Future	11.5262	79.1563	11.0975	81.7221	(3.719)	0.0000	0.0000	52,420
2022/03/09	2037	04/08/2022	11.42	Put	Bond Future	2,992.5700	2.9926	1,592.2900	1.5923	(46.792)	0	0	50
2022/03/09	2037	04/08/2022	11.42	Call	Bond Future	2,368.4700	2.3685	3,533.9400	3.5339	49.208	0	0	0
2022/03/09	2037	04/08/2022	11.21	Put	Bond Future	3,658.8400	3.6588	2,077.6500	2.0776	(43.216)	0	0	0
2022/03/09	2037	04/08/2022	11.21	Call	Bond Future	1,778.3600	1.7784	2,762.9200	2.7629	55.363	0	0	1,050
2022/03/09	2037	04/08/2022	10.10	Put	Bond Future	9,208.9500	9.2089	6,829.9400	6.8299	(25.834)	0	0	0
2022/03/09	2037	04/08/2022	10.10	Call	Bond Future	175.1400	0.1751	361.8800	0.3619	106.623	0	0	50
2022/03/09	2037	04/08/2022	10.91	Call	Bond Future	1,108.4200	1.1084	1,793.7200	1.7937	61.827	0	0	0
2022/03/09	2037	04/08/2022	10.90	Put	Bond Future	4,879.4800	4.8795	2,988.4800	2.9885	(38.754)	0	0	50
2022/03/09	2037	03/11/2022	11.32	Call	Bond Future	2,184.0900	2.1841	3,178.9300	3.1789	45.549	0	0	0
2022/03/09	2037	03/11/2022	11.30	Put	Bond Future	4,516.4900	4.5165	2,894.9500	2.8950	(35.903)	0	0	0
2022/03/09	2037	03/11/2022	11.31	Call	Bond Future	2,158.8700	2.1589	3,146.0700	3.1461	45.728	0	0	0
2022/03/09	2037	03/11/2022	11.31	Put	Bond Future	4,481.9500	4.4819	2,867.7800	2.8678	(36.015)	0	0	0
2022/03/09	2037	03/11/2022			Bond Future	11.7085	80.3054	11.2634	82.9067	(3.801)	0.0000	0.0000	0
2022/03/09	2037	03/11/2022	11.32	Put	Bond Future	4,447.6300	4.4476	2,841.1000	2.8411	(36.121)	0	0	0
2022/03/09	2037	03/11/2022	11.30	Call	Bond Future	2,133.8000	2.1338	3,113.6300	3.1136	45.919	0	0	0
2022/03/09	2037	02/02/2023	11.03	Call	Bond Future	1,649.1000	1.6491	2,300.1100	2.3001	39.477	0	0	0
2022/03/09	2037	02/02/2023	11.03	Put	Bond Future	6,670.1600	6.6702	4,680.2600	4.6803	(29.833)	0	0	0
2022/03/09	2037	02/02/2023	11.04	Call	Bond Future	1,667.7900	1.6678	2,325.9700	2.3260	39.464	0	0	0
2022/03/09	2037	02/02/2023	11.04	Put	Bond Future	6,627.8100	6.6278	4,645.0800	4.6451	(29.915)	0	0	0
2022/03/09	2037	02/02/2023			Bond Future	11.8911	77.3143	11.4282	79.9552	(3.893)	0.0000	0.0000	0
2022/03/09	2037	02/02/2023	11.05	Call	Bond Future	1,686.6000	1.6866	2,351.9800	2.3520	39.451	0	0	0
2022/03/09	2037	02/02/2023	11.05	Put	Bond Future	6,585.6500	6.5857	4,610.1200	4.6101	(29.997)	0	0	0
2022/03/09	2038	05/05/2022			Bond Future	129.5479	129.5479	130.1070	130.1070	0.432	0.0000	0.0000	4,184
2022/03/09	2038	04/08/2022			Bond Future	129.5283	129.5283	130.0917	130.0917	0.435	0.0000	0.0000	2,669
2022/03/09	2038	03/11/2022			Bond Future	131.4347	131.4347	132.0042	132.0042	0.433	0.0000	0.0000	0
2022/03/09	2038	02/02/2023			Bond Future	131.6623	131.6623	132.2381	132.2381	0.437	0.0000	0.0000	0
2022/03/09	2040	05/05/2022	10.57	Put	Bond Future	6,036.3300	6.0363	3,567.4700	3.5675	(40.900)	0	0	0
2022/03/09	2040	05/05/2022	10.57	Call	Bond Future	171.0700	0.1711	451.3700	0.4514	163.851	0	0	1,200
2022/03/09	2040	05/05/2022	13.04	Put	Bond Future	63.3200	0.0633	10.2200	0.0102	(83.860)	0	0	1,200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	2040	05/05/2022	13.04	Call	Bond Future	9,424.8300	9.4248	12,120.8900	12.1209	28.606	0	0	0
2022/03/09	2040	05/05/2022	11.92	Put	Bond Future	798.9000	0.7989	196.9000	0.1969	(75.354)	0	0	0
2022/03/09	2040	05/05/2022	11.92	Call	Bond Future	3,827.1300	3.8271	5,974.2900	5.9743	56.104	0	0	0
2022/03/09	2040	05/05/2022	11.91	Put	Bond Future	814.4200	0.8144	201.8100	0.2018	(75.220)	0	0	0
2022/03/09	2040	05/05/2022			Bond Future	11.4343	84.1065	11.0175	86.8557	(3.646)	0.0000	0.0000	62,041
2022/03/09	2040	05/05/2022	11.90	Put	Bond Future	830.0900	0.8301	206.8500	0.2068	(75.081)	0	0	0
2022/03/09	2040	05/05/2022	11.90	Call	Bond Future	3,737.1800	3.7372	5,863.1000	5.8631	56.886	0	0	0
2022/03/09	2040	05/05/2022	9.82	Put	Bond Future	11,506.2400	11.5062	8,776.7200	8.7767	(23.722)	0	0	0
2022/03/09	2040	05/05/2022	9.82	Call	Bond Future	2.0600	0.0021	21.7000	0.0217	953.398	0	0	1,200
2022/03/09	2040	05/05/2022	11.91	Call	Bond Future	3,782.1200	3.7821	5,918.6700	5.9187	56.491	0	0	0
2022/03/09	2040	04/08/2022	9.70	Put	Bond Future	13,685.6600	13.6857	10,979.3900	10.9794	(19.774)	0	0	0
2022/03/09	2040	04/08/2022	11.05	Call	Bond Future	1,235.4000	1.2354	1,988.3000	1.9883	60.944	0	0	0
2022/03/09	2040	04/08/2022	11.05	Put	Bond Future	5,004.7100	5.0047	2,973.1400	2.9731	(40.593)	0	0	0
2022/03/09	2040	04/08/2022	12.24	Put	Bond Future	1,531.3300	1.5313	627.9300	0.6279	(58.994)	0	0	460
2022/03/09	2040	04/08/2022			Bond Future	11.6318	80.7499	11.1980	83.5344	(3.730)	0.0000	0.0000	42,532
2022/03/09	2040	04/08/2022	10.70	Call	Bond Future	637.8200	0.6378	1,045.2500	1.0453	63.879	0	0	460
2022/03/09	2040	04/08/2022	10.70	Put	Bond Future	6,809.5700	6.8096	4,432.5300	4.4325	(34.907)	0	0	0
2022/03/09	2040	04/08/2022	11.03	Call	Bond Future	1,194.4500	1.1944	1,923.9500	1.9240	61.074	0	0	0
2022/03/09	2040	04/08/2022	11.03	Put	Bond Future	5,098.2300	5.0982	3,043.2600	3.0433	(40.308)	0	0	0
2022/03/09	2040	04/08/2022	11.04	Call	Bond Future	1,214.8200	1.2148	1,955.8900	1.9559	61.002	0	0	0
2022/03/09	2040	04/08/2022	11.04	Put	Bond Future	5,051.3200	5.0513	3,007.9200	3.0079	(40.453)	0	0	0
2022/03/09	2040	04/08/2022	12.24	Call	Bond Future	5,193.1100	5.1931	7,074.1800	7.0742	36.222	0	0	0
2022/03/09	2040	04/08/2022	9.70	Call	Bond Future	33.9700	0.0340	112.1700	0.1122	230.203	0	0	460
2022/03/09	2040	03/11/2022	11.39	Call	Bond Future	2,309.5200	2.3095	3,351.9500	3.3519	45.136	0	0	0
2022/03/09	2040	03/11/2022	11.40	Call	Bond Future	2,336.4000	2.3364	3,386.7900	3.3868	44.958	0	0	0
2022/03/09	2040	03/11/2022	11.41	Put	Bond Future	4,856.2200	4.8562	3,091.4700	3.0915	(36.340)	0	0	0
2022/03/09	2040	03/11/2022			Bond Future	11.8089	81.9222	11.3586	84.7455	(3.814)	0.0000	0.0000	0
2022/03/09	2040	03/11/2022	11.39	Put	Bond Future	4,930.7500	4.9307	3,149.8300	3.1498	(36.119)	0	0	0
2022/03/09	2040	03/11/2022	11.40	Put	Bond Future	4,893.4900	4.8935	3,120.5300	3.1205	(36.231)	0	0	0
2022/03/09	2040	03/11/2022	11.41	Call	Bond Future	2,363.2000	2.3632	3,421.8000	3.4218	44.795	0	0	0
2022/03/09	2040	02/02/2023	11.12	Call	Bond Future	1,736.5900	1.7366	2,492.3400	2.4923	43.519	0	0	0
2022/03/09	2040	02/02/2023	11.12	Put	Bond Future	7,169.8900	7.1699	5,059.4100	5.0594	(29.435)	0	0	0
2022/03/09	2040	02/02/2023			Bond Future	11.9863	78.7065	11.5180	81.5727	(3.907)	0.0000	0.0000	0
2022/03/09	2040	02/02/2023	11.10	Call	Bond Future	1,697.0400	1.6970	2,437.3700	2.4374	43.625	0	0	0
2022/03/09	2040	02/02/2023	11.10	Put	Bond Future	7,262.6700	7.2627	5,136.7700	5.1368	(29.272)	0	0	0
2022/03/09	2040	02/02/2023	11.11	Call	Bond Future	1,716.6100	1.7166	2,464.7700	2.4648	43.584	0	0	0
2022/03/09	2040	02/02/2023	11.11	Put	Bond Future	7,216.0300	7.2160	5,097.9600	5.0980	(29.352)	0	0	0
2022/03/09	2044	05/05/2022	11.92	Put	Bond Future	884.3200	0.8843	229.5000	0.2295	(74.048)	0	0	0
2022/03/09	2044	05/05/2022	11.92	Call	Bond Future	3,696.2200	3.6962	5,755.9100	5.7559	55.724	0	0	0
2022/03/09	2044	05/05/2022	11.91	Put	Bond Future	900.9300	0.9009	235.1400	0.2351	(73.900)	0	0	0
2022/03/09	2044	05/05/2022	11.91	Call	Bond Future	3,651.7500	3.6518	5,700.4700	5.7005	56.102	0	0	0
2022/03/09	2044	05/05/2022			Bond Future	11.4734	80.7288	11.0671	83.4433	(3.541)	0.0000	0.0000	59,453
2022/03/09	2044	05/05/2022	11.93	Put	Bond Future	867.8700	0.8679	224.0000	0.2240	(74.190)	0	0	0
2022/03/09	2044	05/05/2022	11.93	Call	Bond Future	3,740.7600	3.7408	5,811.4000	5.8114	55.353	0	0	0
2022/03/09	2044	04/08/2022	11.08	Call	Bond Future	1,262.1300	1.2621	1,982.7900	1.9828	57.099	0	0	0
2022/03/09	2044	04/08/2022	11.08	Put	Bond Future	5,089.5300	5.0895	3,060.7100	3.0607	(39.863)	0	0	0
2022/03/09	2044	04/08/2022	11.09	Call	Bond Future	1,283.2000	1.2832	2,015.6600	2.0157	57.081	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
2022/03/09	2044	04/08/2022	11.09	Put	Bond Future	5,042.1800	5.0422	3,025.1600	3.0252	(40.003)	0	0	0
2022/03/09	2044	04/08/2022			Bond Future	11.6620	77.4511	11.2392	80.2006	(3.626)	0.0000	0.0000	21,708
2022/03/09	2044	04/08/2022	11.10	Call	Bond Future	1,304.6500	1.3047	2,048.5800	2.0486	57.021	0	0	0
2022/03/09	2044	04/08/2022	11.10	Put	Bond Future	4,995.3100	4.9953	2,989.7600	2.9898	(40.149)	0	0	0
2022/03/09	2044	03/11/2022	11.40	Put	Bond Future	5,057.1900	5.0572	3,258.8500	3.2588	(35.560)	0	0	0
2022/03/09	2044	03/11/2022	11.41	Call	Bond Future	2,348.6600	2.3487	3,346.2900	3.3463	42.477	0	0	0
2022/03/09	2044	03/11/2022	11.41	Put	Bond Future	5,018.7400	5.0187	3,228.5300	3.2285	(35.671)	0	0	0
2022/03/09	2044	03/11/2022			Bond Future	11.8308	78.5756	11.3920	81.3634	(3.709)	0.0000	0.0000	0
2022/03/09	2044	03/11/2022	11.39	Call	Bond Future	2,294.7600	2.2948	3,276.6500	3.2767	42.788	0	0	0
2022/03/09	2044	03/11/2022	11.39	Put	Bond Future	5,095.6300	5.0956	3,289.6800	3.2897	(35.441)	0	0	0
2022/03/09	2044	03/11/2022	11.40	Call	Bond Future	2,321.7600	2.3218	3,311.2600	3.3113	42.619	0	0	0
2022/03/09	2044	02/02/2023	11.14	Call	Bond Future	1,780.4900	1.7805	2,500.6200	2.5006	40.446	0	0	0
2022/03/09	2044	02/02/2023	11.14	Put	Bond Future	7,265.3200	7.2653	5,155.1100	5.1551	(29.045)	0	0	0
2022/03/09	2044	02/02/2023	11.15	Call	Bond Future	1,800.9500	1.8009	2,528.8400	2.5288	40.417	0	0	0
2022/03/09	2044	02/02/2023	11.15	Put	Bond Future	7,218.1800	7.2182	5,115.7300	5.1157	(29.127)	0	0	0
2022/03/09	2044	02/02/2023			Bond Future	11.9996	75.4324	11.5434	78.2627	(3.801)	0.0000	0.0000	0
2022/03/09	2044	02/02/2023	11.16	Call	Bond Future	1,821.5600	1.8216	2,557.2200	2.5572	40.386	0	0	0
2022/03/09	2044	02/02/2023	11.16	Put	Bond Future	7,171.2800	7.1713	5,076.6000	5.0766	(29.209)	0	0	0
2022/03/09	2046	05/05/2022			Bond Future	118.9397	118.9397	118.1887	118.1887	(0.631)	0.0000	0.0000	14,004
2022/03/09	2046	04/08/2022			Bond Future	120.5956	120.5956	119.8308	119.8308	(0.634)	0.0000	0.0000	2,969
2022/03/09	2046	03/11/2022			Bond Future	120.4356	120.4356	119.6572	119.6572	(0.646)	0.0000	0.0000	0
2022/03/09	2046	02/02/2023			Bond Future	122.3560	122.3560	121.5633	121.5633	(0.648)	0.0000	0.0000	0
2022/03/09	2050	05/05/2022			Bond Future	122.6161	122.6161	122.2128	122.2128	(0.329)	0.0000	0.0000	8,672
2022/03/09	2050	04/08/2022			Bond Future	122.2978	122.2978	121.8857	121.8857	(0.337)	0.0000	0.0000	1,194
2022/03/09	2050	03/11/2022			Bond Future	124.0977	124.0977	123.6775	123.6775	(0.339)	0.0000	0.0000	0
2022/03/09	2050	02/02/2023			Bond Future	124.0001	124.0001	123.5707	123.5707	(0.346)	0.0000	0.0000	0
2022/03/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	AL37	05/05/2022			Index Future	797.3190	797.3190	807.0700	807.0700	1.223	0.0000	0.0000	0
2022/03/09	AL37	04/08/2022			Index Future	808.0920	808.0920	817.9680	817.9680	1.222	0.0000	0.0000	0
2022/03/09	AL37	03/11/2022			Index Future	819.8920	819.8920	829.9070	829.9070	1.222	0.0000	0.0000	0
2022/03/09	AL37	02/02/2023			Index Future	832.7530	832.7530	842.9220	842.9220	1.221	0.0000	0.0000	0
2022/03/09	AL7T	05/05/2022			Index Future	903.1020	903.1020	923.8340	923.8340	2.296	0.0000	0.0000	0
2022/03/09	AL7T	04/08/2022			Index Future	915.3050	915.3050	936.3080	936.3080	2.295	0.0000	0.0000	0
2022/03/09	AL7T	03/11/2022			Index Future	928.6700	928.6700	949.9750	949.9750	2.294	0.0000	0.0000	0
2022/03/09	AL7T	02/02/2023			Index Future	943.2380	943.2380	964.8730	964.8730	2.294	0.0000	0.0000	0
2022/03/09	ALBI	05/05/2022			Index Future	801.8490	801.8490	822.1810	822.1810	2.536	0.0000	0.0000	129
2022/03/09	ALBI	04/08/2022			Index Future	812.6840	812.6840	833.2830	833.2830	2.535	0.0000	0.0000	90

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	ALBI	03/11/2022			Index Future	824.5510	824.5510	845.4460	845.4460	2.534	0.0000	0.0000	0
2022/03/09	ALBI	02/02/2023			Index Future	837.4850	837.4850	858.7040	858.7040	2.534	0.0000	0.0000	0
2022/03/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/09	ES33	05/05/2022			Bond Future	12.0981	73.1338	11.6844	75.1786	(3.420)	0.0000	0.0000	87
2022/03/09	ES33	04/08/2022			Bond Future	12.3421	74.1517	11.9107	76.2230	(3.495)	0.0000	0.0000	263
2022/03/09	ES33	03/11/2022			Bond Future	12.5797	71.4611	12.1300	73.5616	(3.575)	0.0000	0.0000	0
2022/03/09	ES33	02/02/2023			Bond Future	12.8206	72.6029	12.3512	74.7357	(3.662)	0.0000	0.0000	0
2022/03/09	ES42	05/05/2022			Bond Future	12.5122	71.1175	12.0930	73.4798	(3.350)	0.0000	0.0000	1,190
2022/03/09	ES42	04/08/2022			Bond Future	12.7365	72.1090	12.2994	74.5022	(3.431)	0.0000	0.0000	3,579
2022/03/09	ES42	03/11/2022			Bond Future	12.9562	68.9114	12.5003	71.3385	(3.519)	0.0000	0.0000	0
2022/03/09	ES42	02/02/2023			Bond Future	13.1707	70.0150	12.6953	72.4795	(3.609)	0.0000	0.0000	0
2022/03/09	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/09	GOVI	05/05/2022	788.25	Call	GOVI	24,030.0000	2.4030	225,580.0000	22.5580	838.743	0	0	0
2022/03/09	GOVI	05/05/2022			GOVI	790.6530	790.6530	810.8080	810.8080	2.549	0.0000	0.0000	988
2022/03/09	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/09	GOVI	05/05/2022	788.24	Call	GOVI	24,130.0000	2.4130	225,680.0000	22.5680	835.267	0	0	0
2022/03/09	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/09	GOVI	05/05/2022	788.23	Call	GOVI	24,230.0000	2.4230	225,780.0000	22.5780	831.820	0	0	0
2022/03/09	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	24,760.0000	2.4760	100.000	0	0	0
2022/03/09	GOVI	04/08/2022	819.28	Put	GOVI	179,440.0000	17.9440	0.0000	0.0000	(100.000)	0	0	0
2022/03/09	GOVI	04/08/2022			GOVI	801.3360	801.3360	821.7560	821.7560	2.548	0.0000	0.0000	0
2022/03/09	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	24,960.0000	2.4960	100.000	0	0	0
2022/03/09	GOVI	04/08/2022	819.26	Put	GOVI	179,240.0000	17.9240	0.0000	0.0000	(100.000)	0	0	0
2022/03/09	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	24,860.0000	2.4860	100.000	0	0	0
2022/03/09	GOVI	04/08/2022	819.27	Put	GOVI	179,340.0000	17.9340	0.0000	0.0000	(100.000)	0	0	0
2022/03/09	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	133,410.0000	13.3410	100.000	0	0	0
2022/03/09	GOVI	03/11/2022	820.41	Put	GOVI	73,730.0000	7.3730	0.0000	0.0000	(100.000)	0	0	0
2022/03/09	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	133,310.0000	13.3310	100.000	0	0	0
2022/03/09	GOVI	03/11/2022	820.42	Put	GOVI	73,830.0000	7.3830	0.0000	0.0000	(100.000)	0	0	0
2022/03/09	GOVI	03/11/2022			GOVI	813.0370	813.0370	833.7510	833.7510	2.548	0.0000	0.0000	0
2022/03/09	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	133,210.0000	13.3210	100.000	0	0	0
2022/03/09	GOVI	03/11/2022	820.43	Put	GOVI	73,930.0000	7.3930	0.0000	0.0000	(100.000)	0	0	0
2022/03/09	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/09	GOVI	02/02/2023	850.82	Put	GOVI	250,290.0000	25.0290	39,940.0000	3.9940	(84.043)	0	0	0
2022/03/09	GOVI	02/02/2023	850.83	Call	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	GOVI	02/02/2023	850.83	Put	GOVI	250,390.0000	25.0390	40,040.0000	4.0040	(84.009)	0	0	0
2022/03/09	GOVI	02/02/2023			GOVI	825.7910	825.7910	846.8260	846.8260	2.547	0.0000	0.0000	0
2022/03/09	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/09	GOVI	02/02/2023	850.84	Put	GOVI	250,490.0000	25.0490	40,140.0000	4.0140	(83.975)	0	0	0
2022/03/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/09	IGOV	05/05/2022			Index Future	316.7720	316.7720	316.4160	316.4160	(0.112)	0.0000	0.0000	499
2022/03/09	IGOV	04/08/2022			Index Future	321.1290	321.1290	320.7660	320.7660	(0.113)	0.0000	0.0000	0
2022/03/09	IGOV	03/11/2022			Index Future	325.8950	325.8950	325.5240	325.5240	(0.114)	0.0000	0.0000	0
2022/03/09	IGOV	02/02/2023			Index Future	331.0820	331.0820	330.7040	330.7040	(0.114)	0.0000	0.0000	0
2022/03/09	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/03/09	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/09	JBAF	16/03/2022			Jibar Tradeable Future	4.2650	95.7350	4.2650	95.7350	0.000	0.0000	0.0000	0
2022/03/09	JBAF	20/04/2022			Jibar Tradeable Future	4.7050	95.2950	4.6750	95.3250	(0.638)	0.0000	0.0000	0
2022/03/09	JBAF	18/05/2022			Jibar Tradeable Future	4.7650	95.2350	4.7400	95.2600	(0.525)	0.0000	0.0000	0
2022/03/09	JBAF	15/06/2022			Jibar Tradeable Future	5.2050	94.7950	5.1550	94.8450	(0.961)	0.0000	0.0000	72
2022/03/09	JBAF	20/07/2022			Jibar Tradeable Future	5.2800	94.7200	5.2300	94.7700	(0.947)	0.0000	0.0000	0
2022/03/09	JBAF	17/08/2022			Jibar Tradeable Future	5.6900	94.3100	5.6400	94.3600	(0.879)	0.0000	0.0000	0
2022/03/09	JBAF	21/09/2022			Jibar Tradeable Future	5.7350	94.2650	5.7100	94.2900	(0.436)	0.0000	0.0000	0
2022/03/09	JBAF	21/12/2022			Jibar Tradeable Future	6.4400	93.5600	6.3750	93.6250	(1.009)	0.0000	0.0000	68
2022/03/09	JBAF	15/03/2023			Jibar Tradeable Future	6.8400	93.1600	6.6300	93.3700	(3.070)	0.0000	0.0000	0
2022/03/09	JBAF	21/06/2023			Jibar Tradeable Future	7.0200	92.9800	6.8800	93.1200	(1.994)	0.0000	0.0000	0
2022/03/09	JBAF	20/09/2023			Jibar Tradeable Future	7.1500	92.8500	6.9750	93.0250	(2.448)	0.0000	0.0000	75
2022/03/09	JBAF	20/12/2023			Jibar Tradeable Future	7.2750	92.7250	7.1050	92.8950	(2.337)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	R023	05/05/2022	6.31	Put	Bond Future	35.2300	0.0352	14.7300	0.0147	(58.189)	0	0	0
2022/03/09	R023	05/05/2022	6.31	Call	Bond Future	477.0700	0.4771	595.9800	0.5960	24.925	0	0	0
2022/03/09	R023	05/05/2022			Bond Future	5.7486	103.0388	5.5723	103.1783	(3.067)	0.0000	0.0000	14,778
2022/03/09	R023	05/05/2022	6.30	Put	Bond Future	36.2700	0.0363	15.2400	0.0152	(57.982)	0	0	0
2022/03/09	R023	05/05/2022	6.30	Call	Bond Future	470.2700	0.4703	588.6500	0.5887	25.173	0	0	0
2022/03/09	R023	05/05/2022	6.29	Put	Bond Future	37.3400	0.0373	15.7700	0.0158	(57.766)	0	0	0
2022/03/09	R023	05/05/2022	6.29	Call	Bond Future	463.4900	0.4635	581.3300	0.5813	25.424	0	0	0
2022/03/09	R023	04/08/2022	6.05	Call	Bond Future	228.9400	0.2289	310.8400	0.3108	35.774	0	0	0
2022/03/09	R023	04/08/2022	6.05	Put	Bond Future	151.7800	0.1518	93.6900	0.0937	(38.272)	0	0	0
2022/03/09	R023	04/08/2022			Bond Future	5.9086	104.4217	5.6527	104.5617	(4.332)	0.0000	0.0000	2,384
2022/03/09	R023	04/08/2022	6.03	Call	Bond Future	222.3100	0.2223	302.9600	0.3030	36.278	0	0	0
2022/03/09	R023	04/08/2022	6.03	Put	Bond Future	156.0600	0.1561	96.7200	0.0967	(38.024)	0	0	0
2022/03/09	R023	04/08/2022	6.04	Call	Bond Future	225.6100	0.2256	306.8900	0.3069	36.027	0	0	0
2022/03/09	R023	04/08/2022	6.04	Put	Bond Future	153.9000	0.1539	95.1900	0.0952	(38.148)	0	0	0
2022/03/09	R023	03/11/2022	6.25	Call	Bond Future	218.6100	0.2186	318.0300	0.3180	45.478	0	0	0
2022/03/09	R023	03/11/2022	6.25	Put	Bond Future	77.9300	0.0779	39.0000	0.0390	(49.955)	0	0	0
2022/03/09	R023	03/11/2022	6.26	Call	Bond Future	220.9300	0.2209	320.7000	0.3207	45.159	0	0	0
2022/03/09	R023	03/11/2022	6.26	Put	Bond Future	77.1900	0.0772	38.6100	0.0386	(49.981)	0	0	0
2022/03/09	R023	03/11/2022			Bond Future	5.7922	102.0610	5.3432	102.1994	(7.752)	0.0000	0.0000	0
2022/03/09	R023	03/11/2022	6.27	Call	Bond Future	222.9600	0.2230	323.1500	0.3231	44.936	0	0	0
2022/03/09	R023	03/11/2022	6.27	Put	Bond Future	76.1500	0.0762	37.9900	0.0380	(50.112)	0	0	0
2022/03/09	R035	05/05/2022	10.72	Put	Bond Future	3,243.2100	3.2432	1,533.4000	1.5334	(52.720)	0	0	0
2022/03/09	R035	05/05/2022	10.72	Call	Bond Future	634.7900	0.6348	1,411.1400	1.4111	122.300	0	0	0
2022/03/09	R035	05/05/2022	11.64	Put	Bond Future	700.4800	0.7005	176.8200	0.1768	(74.757)	0	0	0
2022/03/09	R035	05/05/2022	11.64	Call	Bond Future	3,578.4200	3.5784	5,540.9200	5.5409	54.843	0	0	0
2022/03/09	R035	05/05/2022	11.63	Put	Bond Future	714.4400	0.7144	181.3900	0.1814	(74.611)	0	0	0
2022/03/09	R035	05/05/2022	11.63	Call	Bond Future	3,535.4500	3.5355	5,488.5600	5.4886	55.244	0	0	0
2022/03/09	R035	05/05/2022			Bond Future	11.1467	86.3840	10.7396	88.8702	(3.652)	0.0000	0.0000	73,988
2022/03/09	R035	05/05/2022	10.82	Put	Bond Future	2,813.8400	2.8138	1,254.4100	1.2544	(55.420)	0	0	0
2022/03/09	R035	05/05/2022	10.82	Call	Bond Future	826.9500	0.8269	1,753.6800	1.7537	112.066	0	0	0
2022/03/09	R035	05/05/2022	11.65	Put	Bond Future	686.6500	0.6867	172.4200	0.1724	(74.890)	0	0	0
2022/03/09	R035	05/05/2022	11.65	Call	Bond Future	3,621.4600	3.6215	5,593.3900	5.5934	54.451	0	0	0
2022/03/09	R035	05/05/2022	12.64	Put	Bond Future	70.6400	0.0706	11.9300	0.0119	(83.112)	0	0	0
2022/03/09	R035	05/05/2022	12.64	Call	Bond Future	8,362.2400	8.3622	10,789.6900	10.7897	29.029	0	0	0
2022/03/09	R035	04/08/2022	9.53	Call	Bond Future	42.4000	0.0424	133.3900	0.1334	214.599	0	0	400
2022/03/09	R035	04/08/2022	9.53	Put	Bond Future	11,700.8100	11.7008	9,273.4900	9.2735	(20.745)	0	0	0
2022/03/09	R035	04/08/2022	9.84	Call	Bond Future	133.6000	0.1336	284.2600	0.2843	112.769	0	0	100
2022/03/09	R035	04/08/2022	9.84	Put	Bond Future	9,658.1900	9.6582	7,290.5400	7.2905	(24.514)	0	0	0
2022/03/09	R035	04/08/2022	10.53	Put	Bond Future	5,762.8600	5.7629	3,725.6800	3.7257	(35.350)	0	0	0
2022/03/09	R035	04/08/2022	11.13	Put	Bond Future	3,344.5300	3.3445	1,864.2800	1.8643	(44.259)	0	0	100
2022/03/09	R035	04/08/2022	10.73	Call	Bond Future	1,079.0000	1.0790	1,754.5100	1.7545	62.605	0	0	0
2022/03/09	R035	04/08/2022	10.73	Put	Bond Future	4,839.1000	4.8391	2,996.3000	2.9963	(38.081)	0	0	0
2022/03/09	R035	04/08/2022	10.64	Call	Bond Future	922.3900	0.9224	1,507.5000	1.5075	63.434	0	0	0
2022/03/09	R035	04/08/2022	10.64	Put	Bond Future	5,242.0700	5.2421	3,308.8700	3.3089	(36.879)	0	0	100
2022/03/09	R035	04/08/2022	10.72	Call	Bond Future	1,060.8100	1.0608	1,726.0800	1.7261	62.713	0	0	0
2022/03/09	R035	04/08/2022	10.72	Put	Bond Future	4,882.8400	4.8828	3,029.8000	3.0298	(37.950)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	R035	04/08/2022			Bond Future	11.3569	87.5243	10.9327	90.0426	(3.735)	0.0000	0.0000	49,995
2022/03/09	R035	04/08/2022	10.53	Call	Bond Future	752.3100	0.7523	1,233.4400	1.2334	63.954	0	0	400
2022/03/09	R035	04/08/2022	10.74	Call	Bond Future	1,097.3900	1.0974	1,783.1800	1.7832	62.493	0	0	0
2022/03/09	R035	04/08/2022	10.74	Put	Bond Future	4,795.6300	4.7956	2,963.1100	2.9631	(38.212)	0	0	0
2022/03/09	R035	04/08/2022	11.13	Call	Bond Future	2,010.9800	2.0110	3,049.0400	3.0490	51.620	0	0	0
2022/03/09	R035	04/08/2022	12.18	Call	Bond Future	5,754.8100	5.7548	7,601.5400	7.6015	32.090	0	0	0
2022/03/09	R035	04/08/2022	12.18	Put	Bond Future	1,161.5400	1.1615	489.9600	0.4900	(57.818)	0	0	400
2022/03/09	R035	03/11/2022	11.15	Call	Bond Future	2,140.3200	2.1403	3,123.5100	3.1235	45.937	0	0	0
2022/03/09	R035	03/11/2022	11.15	Put	Bond Future	4,436.7300	4.4367	2,866.9500	2.8669	(35.381)	0	0	0
2022/03/09	R035	03/11/2022	12.68	Call	Bond Future	7,411.0300	7.4110	9,289.4100	9.2894	25.346	0	0	0
2022/03/09	R035	03/11/2022	12.68	Put	Bond Future	1,340.1300	1.3401	665.5400	0.6655	(50.338)	0	0	1,000
2022/03/09	R035	03/11/2022	10.99	Call	Bond Future	1,763.1400	1.7631	2,627.1900	2.6272	49.006	0	0	0
2022/03/09	R035	03/11/2022	10.99	Put	Bond Future	5,009.3400	5.0093	3,320.4200	3.3204	(33.715)	0	0	582
2022/03/09	R035	03/11/2022	11.05	Call	Bond Future	1,899.4000	1.8994	2,808.7300	2.8087	47.875	0	0	1,000
2022/03/09	R035	03/11/2022	10.57	Call	Bond Future	998.6400	0.9986	1,512.4200	1.5124	51.448	0	0	0
2022/03/09	R035	03/11/2022	10.57	Put	Bond Future	6,810.9300	6.8109	4,771.7400	4.7717	(29.940)	0	0	582
2022/03/09	R035	03/11/2022			Bond Future	11.5476	84.3294	11.1065	86.8824	(3.820)	0.0000	0.0000	0
2022/03/09	R035	03/11/2022	11.14	Call	Bond Future	2,115.5300	2.1155	3,091.2800	3.0913	46.123	0	0	0
2022/03/09	R035	03/11/2022	11.14	Put	Bond Future	4,470.8700	4.4709	2,893.6500	2.8937	(35.278)	0	0	0
2022/03/09	R035	03/11/2022	11.05	Put	Bond Future	4,787.6700	4.7877	3,144.0300	3.1440	(34.331)	0	0	0
2022/03/09	R035	03/11/2022	11.13	Call	Bond Future	2,090.8900	2.0909	3,059.2000	3.0592	46.311	0	0	0
2022/03/09	R035	03/11/2022	11.13	Put	Bond Future	4,505.2100	4.5052	2,920.5500	2.9206	(35.174)	0	0	0
2022/03/09	R035	03/11/2022	9.82	Call	Bond Future	232.2200	0.2322	470.1100	0.4701	102.442	0	0	582
2022/03/09	R035	03/11/2022	9.82	Put	Bond Future	10,903.0500	10.9031	8,587.9700	8.5880	(21.233)	0	0	0
2022/03/09	R035	03/11/2022	10.30	Call	Bond Future	639.5400	0.6395	1,024.9100	1.0249	60.257	0	0	1,000
2022/03/09	R035	03/11/2022	10.30	Put	Bond Future	8,159.0200	8.1590	5,991.4200	5.9914	(26.567)	0	0	0
2022/03/09	R035	02/02/2023	13.22	Put	Bond Future	1,290.1800	1.2902	722.9600	0.7230	(43.964)	0	0	1,000
2022/03/09	R035	02/02/2023	10.88	Call	Bond Future	1,585.8400	1.5858	2,294.1900	2.2942	44.667	0	0	0
2022/03/09	R035	02/02/2023	10.88	Put	Bond Future	6,508.3800	6.5084	4,625.3800	4.6254	(28.932)	0	0	0
2022/03/09	R035	02/02/2023	9.81	Call	Bond Future	323.6500	0.3237	584.1200	0.5841	80.479	0	0	582
2022/03/09	R035	02/02/2023	9.81	Put	Bond Future	12,011.3000	12.0113	9,680.4200	9.6804	(19.406)	0	0	0
2022/03/09	R035	02/02/2023	10.30	Put	Bond Future	9,229.6900	9.2297	7,075.2500	7.0752	(23.342)	0	0	0
2022/03/09	R035	02/02/2023	10.66	Call	Bond Future	1,213.3500	1.2133	1,792.2400	1.7922	47.710	0	0	0
2022/03/09	R035	02/02/2023	10.66	Put	Bond Future	7,469.3300	7.4693	5,456.8700	5.4569	(26.943)	0	0	582
2022/03/09	R035	02/02/2023			Bond Future	11.7356	85.6964	11.2763	88.2877	(3.913)	0.0000	0.0000	0
2022/03/09	R035	02/02/2023	11.05	Call	Bond Future	1,915.7400	1.9157	2,745.6700	2.7457	43.322	0	0	1,000
2022/03/09	R035	02/02/2023	11.05	Put	Bond Future	5,827.3600	5.8274	4,065.9400	4.0659	(30.227)	0	0	0
2022/03/09	R035	02/02/2023	11.06	Call	Bond Future	1,936.2700	1.9363	2,773.4600	2.7735	43.237	0	0	0
2022/03/09	R035	02/02/2023	11.06	Put	Bond Future	5,788.9400	5.7889	4,034.7800	4.0348	(30.302)	0	0	582
2022/03/09	R035	02/02/2023	13.22	Call	Bond Future	8,924.7500	8.9248	10,948.8800	10.9489	22.680	0	0	0
2022/03/09	R035	02/02/2023	10.86	Call	Bond Future	1,549.5600	1.5496	2,243.6500	2.2437	44.793	0	0	0
2022/03/09	R035	02/02/2023	10.86	Put	Bond Future	6,592.1400	6.5921	4,694.8800	4.6949	(28.781)	0	0	0
2022/03/09	R035	02/02/2023	10.87	Call	Bond Future	1,567.6400	1.5676	2,268.6800	2.2687	44.719	0	0	0
2022/03/09	R035	02/02/2023	10.87	Put	Bond Future	6,550.1700	6.5502	4,659.8600	4.6599	(28.859)	0	0	0
2022/03/09	R035	02/02/2023	10.30	Call	Bond Future	728.6800	0.7287	1,165.5900	1.1656	59.959	0	0	1,000
2022/03/09	R186	05/05/2022	9.18	Put	Bond Future	662.8400	0.6628	235.5300	0.2355	(64.467)	0	0	454
2022/03/09	R186	05/05/2022	9.18	Call	Bond Future	1,513.6900	1.5137	2,457.9400	2.4579	62.381	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	R186	05/05/2022	7.48	Put	Bond Future	5,885.6900	5.8857	4,537.4800	4.5375	(22.907)	0	0	0
2022/03/09	R186	05/05/2022	7.48	Call	Bond Future	3.2800	0.0033	26.6300	0.0266	711.890	0	0	3,600
2022/03/09	R186	05/05/2022	7.28	Put	Bond Future	6,710.5100	6.7105	5,349.9100	5.3499	(20.276)	0	0	0
2022/03/09	R186	05/05/2022	7.28	Call	Bond Future	0.8600	0.0009	11.8200	0.0118	1274.419	0	0	435
2022/03/09	R186	05/05/2022	8.14	Put	Bond Future	3,299.1400	3.2991	2,105.9400	2.1059	(36.167)	0	0	0
2022/03/09	R186	05/05/2022	8.14	Call	Bond Future	93.2700	0.0933	271.6300	0.2716	191.230	0	0	454
2022/03/09	R186	05/05/2022	8.32	Put	Bond Future	2,671.5800	2.6716	1,582.6600	1.5827	(40.759)	0	0	0
2022/03/09	R186	05/05/2022	8.32	Call	Bond Future	181.7100	0.1817	464.3500	0.4644	155.545	0	0	0
2022/03/09	R186	05/05/2022			Bond Future	8.9577	109.7452	8.6041	111.1168	(3.947)	0.0000	0.0000	73,050
2022/03/09	R186	05/05/2022	8.94	Put	Bond Future	1,045.1500	1.0452	440.3200	0.4403	(57.870)	0	0	454
2022/03/09	R186	05/05/2022	8.94	Call	Bond Future	976.8600	0.9769	1,743.5900	1.7436	78.489	0	0	0
2022/03/09	R186	05/05/2022	8.64	Put	Bond Future	1,716.5000	1.7165	866.9900	0.8670	(49.491)	0	0	4,035
2022/03/09	R186	05/05/2022	8.64	Call	Bond Future	485.0500	0.4851	1,007.1000	1.0071	107.628	0	0	0
2022/03/09	R186	05/05/2022	6.73	Put	Bond Future	9,024.3400	9.0243	7,653.5300	7.6535	(15.190)	0	0	0
2022/03/09	R186	05/05/2022	6.73	Call	Bond Future	0.0200	0.0000	0.7700	0.0008	3750.000	0	0	3,600
2022/03/09	R186	05/05/2022	8.30	Put	Bond Future	2,738.4200	2.7384	1,636.7700	1.6368	(40.229)	0	0	0
2022/03/09	R186	05/05/2022	8.30	Call	Bond Future	169.2900	0.1693	439.2000	0.4392	159.436	0	0	0
2022/03/09	R186	05/05/2022	7.88	Put	Bond Future	4,280.9200	4.2809	2,993.1500	2.9931	(30.082)	0	0	0
2022/03/09	R186	05/05/2022	7.88	Call	Bond Future	30.3300	0.0303	114.1200	0.1141	276.261	0	0	435
2022/03/09	R186	05/05/2022	8.35	Put	Bond Future	2,572.7000	2.5727	1,503.3600	1.5034	(41.565)	0	0	0
2022/03/09	R186	05/05/2022	8.35	Call	Bond Future	201.5900	0.2016	503.8100	0.5038	149.918	0	0	454
2022/03/09	R186	05/05/2022	8.31	Put	Bond Future	2,704.9100	2.7049	1,609.5100	1.6095	(40.497)	0	0	0
2022/03/09	R186	05/05/2022	8.31	Call	Bond Future	175.4200	0.1754	451.5800	0.4516	157.428	0	0	0
2022/03/09	R186	04/08/2022	8.15	Call	Bond Future	270.1800	0.2702	453.1700	0.4532	67.729	0	0	0
2022/03/09	R186	04/08/2022	8.15	Put	Bond Future	4,211.7500	4.2118	3,007.2600	3.0073	(28.598)	0	0	0
2022/03/09	R186	04/08/2022	9.78	Call	Bond Future	2,918.1600	2.9182	3,853.3800	3.8534	32.048	0	0	0
2022/03/09	R186	04/08/2022	9.78	Put	Bond Future	878.3100	0.8783	426.0500	0.4260	(51.492)	0	0	3,600
2022/03/09	R186	04/08/2022	7.96	Call	Bond Future	172.9800	0.1730	321.0400	0.3210	85.594	0	0	3,600
2022/03/09	R186	04/08/2022			Bond Future	9.2110	105.9580	8.8319	107.3455	(4.116)	0.0000	0.0000	8
2022/03/09	R186	04/08/2022	8.14	Call	Bond Future	264.3200	0.2643	445.3600	0.4454	68.493	0	0	0
2022/03/09	R186	04/08/2022	8.14	Put	Bond Future	4,243.9200	4.2439	3,037.4800	3.0375	(28.427)	0	0	0
2022/03/09	R186	04/08/2022	6.96	Call	Bond Future	6.8000	0.0068	33.8500	0.0338	397.794	0	0	3,600
2022/03/09	R186	04/08/2022	6.96	Put	Bond Future	8,592.4500	8.5925	7,232.0200	7.2320	(15.833)	0	0	0
2022/03/09	R186	04/08/2022	7.96	Put	Bond Future	4,839.8700	4.8399	3,600.4500	3.6005	(25.609)	0	0	0
2022/03/09	R186	04/08/2022	8.13	Call	Bond Future	258.4000	0.2584	437.4600	0.4375	69.296	0	0	0
2022/03/09	R186	04/08/2022	8.13	Put	Bond Future	4,276.0400	4.2760	3,067.6200	3.0676	(28.260)	0	0	0
2022/03/09	R186	03/11/2022	8.53	Call	Bond Future	662.7500	0.6628	946.3700	0.9464	42.794	0	0	0
2022/03/09	R186	03/11/2022	8.53	Put	Bond Future	3,886.1500	3.8862	2,764.1500	2.7642	(28.872)	0	0	0
2022/03/09	R186	03/11/2022	8.54	Call	Bond Future	672.5700	0.6726	961.0100	0.9610	42.886	0	0	0
2022/03/09	R186	03/11/2022	8.54	Put	Bond Future	3,860.4200	3.8604	2,743.2400	2.7432	(28.939)	0	0	0
2022/03/09	R186	03/11/2022			Bond Future	9.4541	107.4945	9.0468	108.9001	(4.309)	0.0000	0.0000	0
2022/03/09	R186	03/11/2022	8.55	Call	Bond Future	682.2100	0.6822	975.4500	0.9755	42.984	0	0	0
2022/03/09	R186	03/11/2022	8.55	Put	Bond Future	3,834.5300	3.8345	2,722.1500	2.7221	(29.010)	0	0	0
2022/03/09	R186	02/02/2023	8.32	Call	Bond Future	552.9200	0.5529	805.2700	0.8053	45.640	0	0	0
2022/03/09	R186	02/02/2023	8.32	Put	Bond Future	5,108.2100	5.1082	3,934.6100	3.9346	(22.975)	0	0	0
2022/03/09	R186	02/02/2023	8.33	Call	Bond Future	560.3400	0.5603	814.7300	0.8147	45.399	0	0	0
2022/03/09	R186	02/02/2023	8.33	Put	Bond Future	5,081.6900	5.0817	3,910.1300	3.9101	(23.055)	0	0	0
2022/03/09	R186	02/02/2023			Bond Future	9.6987	103.8947	9.2590	105.3206	(4.534)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	R186	02/02/2023	8.34	Call	Bond Future	568.1100	0.5681	823.9200	0.8239	45.028	0	0	0
2022/03/09	R186	02/02/2023	8.34	Put	Bond Future	5,055.5300	5.0555	3,885.3900	3.8854	(23.146)	0	0	0
2022/03/09	R197	05/05/2022			Bond Future	329.4129	329.4129	329.7113	329.7113	0.091	0.0000	0.0000	752
2022/03/09	R197	04/08/2022			Bond Future	325.5818	325.5818	325.8754	325.8754	0.090	0.0000	0.0000	0
2022/03/09	R197	03/11/2022			Bond Future	330.3743	330.3743	330.6667	330.6667	0.088	0.0000	0.0000	0
2022/03/09	R197	02/02/2023			Bond Future	327.0174	327.0174	327.3070	327.3070	0.089	0.0000	0.0000	0
2022/03/09	R202	05/05/2022			Bond Future	250.3580	250.3580	248.9411	248.9411	(0.566)	0.0000	0.0000	6,375
2022/03/09	R202	04/08/2022			Bond Future	249.3726	249.3726	247.9291	247.9291	(0.579)	0.0000	0.0000	91
2022/03/09	R202	03/11/2022			Bond Future	253.0424	253.0424	251.5734	251.5734	(0.581)	0.0000	0.0000	0
2022/03/09	R202	02/02/2023			Bond Future	252.4946	252.4946	250.9974	250.9974	(0.593)	0.0000	0.0000	0
2022/03/09	R209	05/05/2022	11.44	Put	Bond Future	817.5300	0.8175	247.8000	0.2478	(69.689)	0	0	0
2022/03/09	R209	05/05/2022	11.44	Call	Bond Future	2,509.1300	2.5091	4,132.7300	4.1327	64.708	0	0	0
2022/03/09	R209	05/05/2022	9.75	Put	Bond Future	7,681.3600	7.6814	5,530.6200	5.5306	(27.999)	0	0	0
2022/03/09	R209	05/05/2022	9.75	Call	Bond Future	8.6800	0.0087	51.2700	0.0513	490.668	0	0	8,525
2022/03/09	R209	05/05/2022	9.50	Put	Bond Future	9,218.8200	9.2188	7,040.2700	7.0403	(23.632)	0	0	0
2022/03/09	R209	05/05/2022	9.50	Call	Bond Future	1.3500	0.0014	16.1300	0.0161	1094.815	0	0	2,975
2022/03/09	R209	05/05/2022	11.43	Put	Bond Future	832.6900	0.8327	253.8500	0.2539	(69.514)	0	0	0
2022/03/09	R209	05/05/2022	11.43	Call	Bond Future	2,473.9700	2.4740	4,088.4600	4.0885	65.259	0	0	0
2022/03/09	R209	05/05/2022	10.75	Put	Bond Future	2,563.0400	2.5630	1,201.8600	1.2019	(53.108)	0	0	1,050
2022/03/09	R209	05/05/2022	10.75	Call	Bond Future	646.3400	0.6463	1,478.4900	1.4785	128.748	0	0	0
2022/03/09	R209	05/05/2022	10.25	Put	Bond Future	4,839.4900	4.8395	2,899.0100	2.8990	(40.097)	0	0	11,000
2022/03/09	R209	05/05/2022	10.25	Call	Bond Future	126.7300	0.1267	379.5800	0.3796	199.519	0	0	0
2022/03/09	R209	05/05/2022			Bond Future	11.1098	66.6671	10.6992	68.8604	(3.696)	0.0000	0.0000	20,797
2022/03/09	R209	05/05/2022	12.00	Put	Bond Future	256.3000	0.2563	63.2300	0.0632	(75.330)	0	0	12,050
2022/03/09	R209	05/05/2022	12.00	Call	Bond Future	4,678.3800	4.6784	6,678.6400	6.6786	42.755	0	0	0
2022/03/09	R209	05/05/2022	11.45	Put	Bond Future	802.7100	0.8027	241.8200	0.2418	(69.875)	0	0	0
2022/03/09	R209	05/05/2022	11.45	Call	Bond Future	2,544.5800	2.5446	4,177.0200	4.1770	64.154	0	0	0
2022/03/09	R209	04/08/2022	10.58	Call	Bond Future	795.0900	0.7951	1,305.0400	1.3050	64.137	0	0	0
2022/03/09	R209	04/08/2022	10.58	Put	Bond Future	4,557.9000	4.5579	2,846.4000	2.8464	(37.550)	0	0	0
2022/03/09	R209	04/08/2022	10.57	Put	Bond Future	4,598.6300	4.5986	2,878.6800	2.8787	(37.401)	0	0	0
2022/03/09	R209	04/08/2022			Bond Future	11.2895	67.5790	10.8639	69.8004	(3.770)	0.0000	0.0000	1,550
2022/03/09	R209	04/08/2022	10.59	Call	Bond Future	809.5700	0.8096	1,328.3500	1.3284	64.081	0	0	0
2022/03/09	R209	04/08/2022	10.59	Put	Bond Future	4,517.2600	4.5173	2,814.5900	2.8146	(37.693)	0	0	0
2022/03/09	R209	04/08/2022	10.57	Call	Bond Future	780.6300	0.7806	1,282.1300	1.2821	64.243	0	0	0
2022/03/09	R209	03/11/2022	11.03	Call	Bond Future	1,766.7800	1.7668	2,612.6100	2.6126	47.874	0	0	0
2022/03/09	R209	03/11/2022	11.03	Put	Bond Future	3,960.9000	3.9609	2,554.3700	2.5544	(35.510)	0	0	0
2022/03/09	R209	03/11/2022	9.50	Call	Bond Future	114.5100	0.1145	255.8800	0.2559	123.456	0	0	0
2022/03/09	R209	03/11/2022	9.50	Put	Bond Future	11,017.6100	11.0176	8,906.6200	8.9066	(19.160)	0	0	0
2022/03/09	R209	03/11/2022	10.50	Put	Bond Future	5,915.9100	5.9159	4,111.1200	4.1111	(30.507)	0	0	0
2022/03/09	R209	03/11/2022	9.25	Call	Bond Future	64.1000	0.0641	153.8500	0.1538	140.016	0	0	6,000
2022/03/09	R209	03/11/2022	9.25	Put	Bond Future	12,536.7100	12.5367	10,374.1000	10.3741	(17.250)	0	0	0
2022/03/09	R209	03/11/2022			Bond Future	11.4599	65.4139	11.0189	67.6663	(3.849)	0.0000	0.0000	2,750
2022/03/09	R209	03/11/2022	11.50	Call	Bond Future	2,923.3600	2.9234	4,052.0500	4.0520	38.609	0	0	0
2022/03/09	R209	03/11/2022	11.50	Put	Bond Future	2,723.8900	2.7239	1,600.2200	1.6002	(41.252)	0	0	0
2022/03/09	R209	03/11/2022	11.00	Call	Bond Future	1,703.8400	1.7038	2,529.4400	2.5294	48.455	0	0	0

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2022/03/09	R209	03/11/2022	11.00	Put	Bond Future	4,054.9600	4.0550	2,628.2000	2.6282	(35.186)	0	0	6,000
2022/03/09	R209	03/11/2022	11.01	Call	Bond Future	1,724.6800	1.7247	2,557.0200	2.5570	48.261	0	0	0
2022/03/09	R209	03/11/2022	11.01	Put	Bond Future	4,023.4100	4.0234	2,603.3900	2.6034	(35.294)	0	0	0
2022/03/09	R209	03/11/2022	11.02	Call	Bond Future	1,745.6600	1.7457	2,584.7400	2.5847	48.067	0	0	0
2022/03/09	R209	03/11/2022	11.02	Put	Bond Future	3,992.0600	3.9921	2,578.7800	2.5788	(35.402)	0	0	0
2022/03/09	R209	03/11/2022	10.00	Call	Bond Future	347.8500	0.3478	631.3300	0.6313	81.495	0	0	0
2022/03/09	R209	03/11/2022	10.00	Put	Bond Future	8,240.6800	8.2407	6,271.8000	6.2718	(23.892)	0	0	6,000
2022/03/09	R209	03/11/2022	10.50	Call	Bond Future	870.4400	0.8704	1,318.0100	1.3180	51.419	0	0	0
2022/03/09	R209	02/02/2023	10.79	Call	Bond Future	1,429.6400	1.4296	2,075.2900	2.0753	45.162	0	0	0
2022/03/09	R209	02/02/2023	10.80	Put	Bond Future	5,660.5900	5.6606	4,025.8400	4.0258	(28.879)	0	0	0
2022/03/09	R209	02/02/2023	10.78	Call	Bond Future	1,413.3400	1.4133	2,052.8100	2.0528	45.245	0	0	0
2022/03/09	R209	02/02/2023			Bond Future	11.6260	66.4443	11.1687	68.7309	(3.933)	0.0000	0.0000	0
2022/03/09	R209	02/02/2023	10.79	Put	Bond Future	5,697.5400	5.6975	4,056.5900	4.0566	(28.801)	0	0	0
2022/03/09	R209	02/02/2023	10.80	Call	Bond Future	1,446.0500	1.4460	2,097.9000	2.0979	45.078	0	0	0
2022/03/09	R209	02/02/2023	10.78	Put	Bond Future	5,734.6700	5.7347	4,087.5400	4.0875	(28.722)	0	0	0
2022/03/09	R210	05/05/2022			Bond Future	219.1976	219.1976	219.7064	219.7064	0.232	0.0000	0.0000	1,039
2022/03/09	R210	04/08/2022			Bond Future	222.2490	222.2490	222.7591	222.7591	0.230	0.0000	0.0000	266
2022/03/09	R210	03/11/2022			Bond Future	222.5862	222.5862	223.0996	223.0996	0.231	0.0000	0.0000	0
2022/03/09	R210	02/02/2023			Bond Future	226.1348	226.1348	226.6529	226.6529	0.229	0.0000	0.0000	0
2022/03/09	R213	05/05/2022	10.65	Put	Bond Future	1,369.9500	1.3700	519.3600	0.5194	(62.089)	0	0	0
2022/03/09	R213	05/05/2022	10.63	Call	Bond Future	1,390.7400	1.3907	2,507.4700	2.5075	80.298	0	0	0
2022/03/09	R213	05/05/2022			Bond Future	10.6350	80.8722	10.2319	82.8601	(3.790)	0.0000	0.0000	25,184
2022/03/09	R213	05/05/2022	10.65	Call	Bond Future	1,442.6600	1.4427	2,579.9900	2.5800	78.836	0	0	0
2022/03/09	R213	05/05/2022	10.64	Put	Bond Future	1,392.2900	1.3923	531.5000	0.5315	(61.825)	0	0	0
2022/03/09	R213	05/05/2022	10.64	Call	Bond Future	1,416.5100	1.4165	2,543.6400	2.5436	79.571	0	0	0
2022/03/09	R213	05/05/2022	10.63	Put	Bond Future	1,415.0600	1.4151	543.8700	0.5439	(61.566)	0	0	0
2022/03/09	R213	04/08/2022	9.88	Call	Bond Future	445.7800	0.4458	798.8100	0.7988	79.194	0	0	0
2022/03/09	R213	04/08/2022	9.89	Call	Bond Future	454.9600	0.4550	814.5100	0.8145	79.029	0	0	0
2022/03/09	R213	04/08/2022	9.90	Put	Bond Future	5,135.5400	5.1355	3,487.9000	3.4879	(32.083)	0	0	0
2022/03/09	R213	04/08/2022			Bond Future	10.8571	81.9412	10.4358	83.9548	(3.880)	0.0000	0.0000	0
2022/03/09	R213	04/08/2022	9.88	Put	Bond Future	5,218.3900	5.2184	3,557.8500	3.5579	(31.821)	0	0	0
2022/03/09	R213	04/08/2022	9.89	Put	Bond Future	5,176.8700	5.1769	3,522.8500	3.5229	(31.950)	0	0	0
2022/03/09	R213	04/08/2022	9.90	Call	Bond Future	464.2800	0.4643	830.2100	0.8302	78.817	0	0	0
2022/03/09	R213	03/11/2022	10.38	Call	Bond Future	1,205.7600	1.2058	1,880.0500	1.8800	55.922	0	0	0
2022/03/09	R213	03/11/2022	10.38	Put	Bond Future	4,391.5200	4.3915	3,024.8800	3.0249	(31.120)	0	0	0
2022/03/09	R213	03/11/2022	10.39	Call	Bond Future	1,221.4200	1.2214	1,902.1900	1.9022	55.736	0	0	0
2022/03/09	R213	03/11/2022	10.39	Put	Bond Future	4,359.1400	4.3591	2,998.9800	2.9990	(31.202)	0	0	0
2022/03/09	R213	03/11/2022	10.37	Call	Bond Future	1,190.0000	1.1900	1,858.3100	1.8583	56.161	0	0	0
2022/03/09	R213	03/11/2022	10.37	Put	Bond Future	4,423.8400	4.4238	3,051.2200	3.0512	(31.028)	0	0	200
2022/03/09	R213	03/11/2022	9.19	Call	Bond Future	148.5000	0.1485	354.1200	0.3541	138.465	0	0	476
2022/03/09	R213	03/11/2022	9.19	Put	Bond Future	9,318.5300	9.3185	7,483.2200	7.4832	(19.695)	0	0	0
2022/03/09	R213	03/11/2022			Bond Future	11.0600	79.6103	10.6204	81.6513	(3.975)	0.0000	0.0000	0
2022/03/09	R213	03/11/2022	10.40	Call	Bond Future	1,237.2000	1.2372	1,924.2100	1.9242	55.529	0	0	0
2022/03/09	R213	03/11/2022	10.40	Put	Bond Future	4,326.9100	4.3269	2,972.9900	2.9730	(31.291)	0	0	0
2022/03/09	R213	03/11/2022	9.98	Call	Bond Future	683.4300	0.6834	1,120.9400	1.1209	64.017	0	0	0
2022/03/09	R213	03/11/2022	9.98	Put	Bond Future	5,820.8800	5.8209	4,217.4600	4.2175	(27.546)	0	0	200

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2022/03/09	R213	03/11/2022	10.19	Call	Bond Future	932.3400	0.9323	1,489.1100	1.4891	59.717	0	0	0
2022/03/09	R213	03/11/2022	10.19	Put	Bond Future	5,037.8100	5.0378	3,553.6500	3.5537	(29.460)	0	0	476
2022/03/09	R213	03/11/2022	9.13	Call	Bond Future	132.0500	0.1321	320.2000	0.3202	142.484	0	0	200
2022/03/09	R213	03/11/2022	9.13	Put	Bond Future	9,618.3500	9.6184	7,765.5700	7.7656	(19.263)	0	0	0
2022/03/09	R213	03/11/2022	9.84	Call	Bond Future	543.9700	0.5440	934.5800	0.9346	71.807	0	0	0
2022/03/09	R213	03/11/2022	9.84	Put	Bond Future	6,378.5700	6.3786	4,728.2500	4.7282	(25.873)	0	0	476
2022/03/09	R213	02/02/2023	10.43	Put	Bond Future	0.0000	0.0000	3,691.9100	3.6919	100.000	0	0	0
2022/03/09	R213	02/02/2023	12.20	Call	Bond Future	0.0000	0.0000	7,020.2700	7.0203	100.000	0	0	0
2022/03/09	R213	02/02/2023	12.20	Put	Bond Future	0.0000	0.0000	924.6800	0.9247	100.000	0	0	935
2022/03/09	R213	02/02/2023	10.22	Put	Bond Future	5,833.4300	5.8334	4,290.8600	4.2909	(26.444)	0	0	0
2022/03/09	R213	02/02/2023	10.23	Call	Bond Future	1,054.7500	1.0547	1,586.7400	1.5867	50.438	0	0	0
2022/03/09	R213	02/02/2023	10.35	Call	Bond Future	1,216.6500	1.2167	1,808.7000	1.8087	48.662	0	0	0
2022/03/09	R213	02/02/2023	10.35	Put	Bond Future	5,389.3300	5.3893	3,910.1600	3.9102	(27.446)	0	0	476
2022/03/09	R213	02/02/2023	10.01	Call	Bond Future	794.2500	0.7942	1,254.3000	1.2543	57.923	0	0	0
2022/03/09	R213	02/02/2023			Bond Future	11.2605	80.8986	10.8010	82.9698	(4.081)	0.0000	0.0000	0
2022/03/09	R213	02/02/2023	10.43	Call	Bond Future	0.0000	0.0000	1,968.3300	1.9683	100.000	0	0	935
2022/03/09	R213	02/02/2023	10.22	Call	Bond Future	1,041.9500	1.0419	1,570.6000	1.5706	50.737	0	0	0
2022/03/09	R213	02/02/2023	10.23	Put	Bond Future	5,798.4200	5.7984	4,259.1900	4.2592	(26.546)	0	0	0
2022/03/09	R213	02/02/2023	9.16	Call	Bond Future	211.8300	0.2118	422.5300	0.4225	99.467	0	0	476
2022/03/09	R213	02/02/2023	9.16	Put	Bond Future	10,276.6600	10.2767	8,416.1400	8.4161	(18.104)	0	0	0
2022/03/09	R213	02/02/2023	10.01	Put	Bond Future	6,597.9200	6.5979	4,986.7500	4.9868	(24.419)	0	0	476
2022/03/09	R213	02/02/2023	10.21	Call	Bond Future	1,028.9900	1.0290	1,554.2800	1.5543	51.049	0	0	0
2022/03/09	R213	02/02/2023	10.21	Put	Bond Future	5,868.3200	5.8683	4,322.3900	4.3224	(26.344)	0	0	0
2022/03/09	R214	05/05/2022	11.75	Call	Bond Future	2,641.0300	2.6410	4,286.9500	4.2869	62.321	0	0	0
2022/03/09	R214	05/05/2022	11.74	Put	Bond Future	871.5800	0.8716	231.4000	0.2314	(73.451)	0	0	0
2022/03/09	R214	05/05/2022	11.73	Put	Bond Future	887.0200	0.8870	237.5500	0.2375	(73.219)	0	0	0
2022/03/09	R214	05/05/2022			Bond Future	11.4072	63.5544	10.9917	65.8312	(3.642)	0.0000	0.0000	15,905
2022/03/09	R214	05/05/2022	11.75	Put	Bond Future	856.2900	0.8563	225.4100	0.2254	(73.676)	0	0	0
2022/03/09	R214	05/05/2022	11.74	Call	Bond Future	2,605.4200	2.6054	4,242.0400	4.2420	62.816	0	0	0
2022/03/09	R214	05/05/2022	11.73	Call	Bond Future	2,569.8900	2.5699	4,197.2200	4.1972	63.323	0	0	0
2022/03/09	R214	04/08/2022	10.98	Put	Bond Future	4,259.7900	4.2598	2,616.9200	2.6169	(38.567)	0	0	0
2022/03/09	R214	04/08/2022	10.99	Call	Bond Future	987.5100	0.9875	1,660.7000	1.6607	68.170	0	0	0
2022/03/09	R214	04/08/2022			Bond Future	11.5876	64.3928	11.1564	66.6991	(3.721)	0.0000	0.0000	1,337
2022/03/09	R214	04/08/2022	10.97	Call	Bond Future	954.0800	0.9541	1,607.7200	1.6077	68.510	0	0	0
2022/03/09	R214	04/08/2022	10.97	Put	Bond Future	4,299.6500	4.2996	2,646.9500	2.6469	(38.438)	0	0	0
2022/03/09	R214	04/08/2022	10.98	Call	Bond Future	970.6300	0.9706	1,634.1000	1.6341	68.355	0	0	0
2022/03/09	R214	04/08/2022	10.99	Put	Bond Future	4,220.3200	4.2203	2,587.1700	2.5872	(38.697)	0	0	0
2022/03/09	R214	03/11/2022	11.34	Call	Bond Future	1,915.7700	1.9158	2,783.0400	2.7830	45.270	0	0	0
2022/03/09	R214	03/11/2022	11.36	Put	Bond Future	3,997.2100	3.9972	2,539.6000	2.5396	(36.466)	0	0	0
2022/03/09	R214	03/11/2022			Bond Future	11.7504	62.0577	11.3038	64.3962	(3.801)	0.0000	0.0000	0
2022/03/09	R214	03/11/2022	11.34	Put	Bond Future	4,059.5400	4.0595	2,588.2800	2.5883	(36.242)	0	0	0
2022/03/09	R214	03/11/2022	11.35	Call	Bond Future	1,938.1400	1.9381	2,812.3300	2.8123	45.105	0	0	0
2022/03/09	R214	03/11/2022	11.35	Put	Bond Future	4,028.2800	4.0283	2,563.9400	2.5639	(36.351)	0	0	0
2022/03/09	R214	03/11/2022	11.36	Call	Bond Future	1,960.6400	1.9606	2,841.5600	2.8416	44.930	0	0	0
2022/03/09	R214	02/02/2023	11.07	Call	Bond Future	1,473.8400	1.4738	2,092.3000	2.0923	41.962	0	0	0
2022/03/09	R214	02/02/2023	11.07	Put	Bond Future	5,889.9100	5.8899	4,134.2200	4.1342	(29.808)	0	0	0
2022/03/09	R214	02/02/2023	11.08	Call	Bond Future	1,490.6500	1.4906	2,115.6700	2.1157	41.929	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/09	R214	02/02/2023	11.08	Put	Bond Future	5,851.2000	5.8512	4,102.0700	4.1021	(29.894)	0	0	0
2022/03/09	R214	02/02/2023			Bond Future	11.9097	63.0641	11.4467	65.4382	(3.887)	0.0000	0.0000	0
2022/03/09	R214	02/02/2023	11.09	Call	Bond Future	1,507.5800	1.5076	2,139.4300	2.1394	41.912	0	0	0
2022/03/09	R214	02/02/2023	11.09	Put	Bond Future	5,812.6700	5.8127	4,070.3700	4.0704	(29.974)	0	0	0
2022/03/09	R248	05/05/2022	11.80	Call	Bond Future	3,530.4700	3.5305	5,684.4000	5.6844	61.010	0	0	0
2022/03/09	R248	05/05/2022	11.79	Put	Bond Future	1,006.1700	1.0062	246.8400	0.2468	(75.467)	0	0	0
2022/03/09	R248	05/05/2022	11.79	Call	Bond Future	3,486.0600	3.4861	5,627.5300	5.6275	61.430	0	0	0
2022/03/09	R248	05/05/2022			Bond Future	11.4073	79.6949	10.9860	82.5957	(3.693)	0.0000	0.0000	191,069
2022/03/09	R248	05/05/2022	11.81	Put	Bond Future	969.4600	0.9695	234.8500	0.2348	(75.775)	0	0	0
2022/03/09	R248	05/05/2022	11.81	Call	Bond Future	3,575.0900	3.5751	5,741.2800	5.7413	60.591	0	0	0
2022/03/09	R248	05/05/2022	11.80	Put	Bond Future	987.6700	0.9877	240.8000	0.2408	(75.619)	0	0	0
2022/03/09	R248	04/08/2022	10.99	Call	Bond Future	1,240.3200	1.2403	2,079.9100	2.0799	67.691	0	0	0
2022/03/09	R248	04/08/2022	10.99	Put	Bond Future	5,299.3100	5.2993	3,200.5400	3.2005	(39.605)	0	0	0
2022/03/09	R248	04/08/2022	10.40	Put	Bond Future	8,782.6100	8.7826	6,132.9900	6.1330	(30.169)	0	0	0
2022/03/09	R248	04/08/2022	10.98	Call	Bond Future	1,219.0500	1.2191	2,046.2600	2.0463	67.857	0	0	0
2022/03/09	R248	04/08/2022	10.98	Put	Bond Future	5,349.0500	5.3490	3,237.9000	3.2379	(39.468)	0	0	0
2022/03/09	R248	04/08/2022			Bond Future	11.5884	80.7463	11.1499	83.6846	(3.784)	0.0000	0.0000	6,019
2022/03/09	R248	04/08/2022	11.00	Call	Bond Future	1,261.8000	1.2618	2,113.6100	2.1136	67.508	0	0	0
2022/03/09	R248	04/08/2022	11.00	Put	Bond Future	5,249.8800	5.2499	3,163.3300	3.1633	(39.745)	0	0	0
2022/03/09	R248	04/08/2022	9.70	Call	Bond Future	36.1200	0.0361	109.9100	0.1099	204.291	0	0	2,400
2022/03/09	R248	04/08/2022	9.70	Put	Bond Future	14,231.3700	14.2314	11,366.8000	11.3668	(20.129)	0	0	0
2022/03/09	R248	04/08/2022	10.40	Call	Bond Future	340.9900	0.3410	629.7300	0.6297	84.677	0	0	2,400
2022/03/09	R248	03/11/2022	11.31	Put	Bond Future	5,203.5700	5.2036	3,278.7300	3.2787	(36.991)	0	0	0
2022/03/09	R248	03/11/2022	11.32	Call	Bond Future	2,343.7800	2.3438	3,406.9600	3.4070	45.362	0	0	0
2022/03/09	R248	03/11/2022	11.30	Put	Bond Future	5,243.8100	5.2438	3,310.6200	3.3106	(36.866)	0	0	0
2022/03/09	R248	03/11/2022			Bond Future	11.7517	77.5153	11.2964	80.4947	(3.874)	0.0000	0.0000	0
2022/03/09	R248	03/11/2022	11.31	Call	Bond Future	2,316.2600	2.3163	3,370.8300	3.3708	45.529	0	0	0
2022/03/09	R248	03/11/2022	11.32	Put	Bond Future	5,163.5900	5.1636	3,247.3600	3.2474	(37.110)	0	0	0
2022/03/09	R248	03/11/2022	11.30	Call	Bond Future	2,288.9000	2.2889	3,335.1200	3.3351	45.708	0	0	0
2022/03/09	R248	02/02/2023	11.08	Call	Bond Future	1,859.9900	1.8600	2,627.4100	2.6274	41.259	0	0	0
2022/03/09	R248	02/02/2023	11.08	Put	Bond Future	7,323.6900	7.3237	5,066.2600	5.0663	(30.824)	0	0	0
2022/03/09	R248	02/02/2023			Bond Future	11.9117	78.7727	11.4386	81.7976	(3.972)	0.0000	0.0000	0
2022/03/09	R248	02/02/2023	11.07	Call	Bond Future	1,838.8700	1.8389	2,597.6300	2.5976	41.262	0	0	0
2022/03/09	R248	02/02/2023	11.07	Put	Bond Future	7,372.4700	7.3725	5,106.3800	5.1064	(30.737)	0	0	0
2022/03/09	R248	02/02/2023	11.06	Call	Bond Future	1,817.6300	1.8176	2,568.3100	2.5683	41.300	0	0	0
2022/03/09	R248	02/02/2023	11.06	Put	Bond Future	7,421.2500	7.4213	5,147.0800	5.1471	(30.644)	0	0	0

**Total**

**1262136**