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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/03/2022 TO 10/03/2022

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
2022/03/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	2025	05/05/2022		Bond Future	160.0896	160.0896	160.0181	160.0181	(0.045)	0.0000	0.0000	5,520
2022/03/10	2025	04/08/2022		Bond Future	160.6933	160.6933	160.6197	160.6197	(0.046)	0.0000	0.0000	1,130
2022/03/10	2025	03/11/2022		Bond Future	163.0552	163.0552	162.9796	162.9796	(0.046)	0.0000	0.0000	0
2022/03/10	2025	02/02/2023		Bond Future	163.9907	163.9907	163.9133	163.9133	(0.047)	0.0000	0.0000	0
2022/03/10	2029	05/05/2022		Bond Future	118.2789	118.2789	118.3719	118.3719	0.079	0.0000	0.0000	2,745
2022/03/10	2029	04/08/2022		Bond Future	119.9223	119.9223	120.0155	120.0155	0.078	0.0000	0.0000	1,844
2022/03/10	2029	03/11/2022		Bond Future	120.4531	120.4531	120.5472	120.5472	0.078	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
2022/03/10	2029	02/02/2023			Bond Future	122.3711	122.3711	122.4661	122.4661	0.078	0.0000	0.0000	0
2022/03/10	2030	05/05/2022	8.14	Call	Bond Future	0.9500	0.0010	0.7900	0.0008	(16.842)	0	0	1,800
2022/03/10	2030	05/05/2022	8.14	Put	Bond Future	9,810.8700	9.8109	9,874.5300	9.8745	0.649	0	0	0
2022/03/10	2030	05/05/2022	8.47	Call	Bond Future	5.9900	0.0060	5.1700	0.0052	(13.689)	0	0	1,073
2022/03/10	2030	05/05/2022	10.21	Call	Bond Future	1,817.3500	1.8174	1,766.6500	1.7666	(2.790)	0	0	0
2022/03/10	2030	05/05/2022	10.21	Put	Bond Future	796.4600	0.7965	809.5800	0.8096	1.647	0	0	0
2022/03/10	2030	05/05/2022	9.95	Call	Bond Future	1,093.6400	1.0936	1,053.0400	1.0530	(3.712)	0	0	0
2022/03/10	2030	05/05/2022	9.65	Put	Bond Future	2,271.9600	2.2720	2,309.1000	2.3091	1.635	0	0	5,000
2022/03/10	2030	05/05/2022	8.81	Put	Bond Future	6,156.6800	6.1567	6,217.4800	6.2175	0.988	0	0	0
2022/03/10	2030	05/05/2022	8.89	Put	Bond Future	5,739.7800	5.7398	5,799.6300	5.7996	1.043	0	0	0
2022/03/10	2030	05/05/2022	9.15	Call	Bond Future	105.5100	0.1055	96.8200	0.0968	(8.236)	0	0	7,500
2022/03/10	2030	05/05/2022	9.15	Put	Bond Future	4,432.0300	4.4320	4,487.1600	4.4872	1.244	0	0	0
2022/03/10	2030	05/05/2022			Bond Future	10.0014	91.5667	10.0144	91.5029	0.129	0.0000	0.0000	73,368
2022/03/10	2030	05/05/2022	7.73	Call	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	200
2022/03/10	2030	05/05/2022	7.73	Put	Bond Future	12,151.3200	12.1513	12,215.1200	12.2151	0.525	0	0	0
2022/03/10	2030	05/05/2022	8.47	Put	Bond Future	7,980.6900	7.9807	8,043.6900	8.0437	0.789	0	0	0
2022/03/10	2030	05/05/2022	11.04	Call	Bond Future	5,037.9600	5.0380	4,974.5000	4.9745	(1.260)	0	0	0
2022/03/10	2030	05/05/2022	11.04	Put	Bond Future	99.7900	0.0998	100.1500	0.1002	0.361	0	0	1,800
2022/03/10	2030	05/05/2022	9.95	Put	Bond Future	1,347.5700	1.3476	1,370.7900	1.3708	1.723	0	0	1,073
2022/03/10	2030	05/05/2022	10.19	Call	Bond Future	1,754.9700	1.7550	1,704.9300	1.7049	(2.851)	0	0	0
2022/03/10	2030	05/05/2022	10.19	Put	Bond Future	831.3100	0.8313	845.0900	0.8451	1.658	0	0	0
2022/03/10	2030	05/05/2022	10.20	Call	Bond Future	1,786.0300	1.7860	1,735.6600	1.7357	(2.820)	0	0	0
2022/03/10	2030	05/05/2022	10.20	Put	Bond Future	813.7400	0.8137	827.1900	0.8272	1.653	0	0	200
2022/03/10	2030	05/05/2022	9.35	Call	Bond Future	207.5300	0.2075	193.1300	0.1931	(6.939)	0	0	0
2022/03/10	2030	05/05/2022	9.35	Put	Bond Future	3,494.1800	3.4942	3,543.6000	3.5436	1.414	0	0	1,073
2022/03/10	2030	05/05/2022	9.60	Call	Bond Future	447.8300	0.4478	423.4700	0.4235	(5.440)	0	0	0
2022/03/10	2030	05/05/2022	9.60	Put	Bond Future	2,455.2000	2.4552	2,494.6600	2.4947	1.607	0	0	5,000
2022/03/10	2030	05/05/2022	9.65	Call	Bond Future	517.7500	0.5177	491.0700	0.4911	(5.153)	0	0	0
2022/03/10	2030	05/05/2022	8.81	Call	Bond Future	28.1400	0.0281	25.1200	0.0251	(10.732)	0	0	200
2022/03/10	2030	05/05/2022	8.89	Call	Bond Future	39.1700	0.0392	35.2000	0.0352	(10.135)	0	0	1,800
2022/03/10	2030	04/08/2022	9.56	Call	Bond Future	695.3800	0.6954	673.7500	0.6738	(3.111)	0	0	0
2022/03/10	2030	04/08/2022	9.56	Put	Bond Future	3,900.3000	3.9003	3,944.1400	3.9441	1.124	0	0	0
2022/03/10	2030	04/08/2022	10.95	Call	Bond Future	4,169.5900	4.1696	4,114.6600	4.1147	(1.317)	0	0	0
2022/03/10	2030	04/08/2022	10.95	Put	Bond Future	776.2200	0.7762	786.7600	0.7868	1.358	0	0	800
2022/03/10	2030	04/08/2022			Bond Future	10.2187	88.8104	10.2324	88.7449	0.135	0.0000	0.0000	25,215
2022/03/10	2030	04/08/2022	9.05	Call	Bond Future	272.4300	0.2724	261.5000	0.2615	(4.012)	0	0	800
2022/03/10	2030	04/08/2022	9.05	Put	Bond Future	6,060.7100	6.0607	6,115.2500	6.1152	0.900	0	0	0
2022/03/10	2030	04/08/2022	9.54	Call	Bond Future	669.2900	0.6693	648.2000	0.6482	(3.151)	0	0	0
2022/03/10	2030	04/08/2022	9.54	Put	Bond Future	3,973.8200	3.9738	4,018.2000	4.0182	1.117	0	0	0
2022/03/10	2030	04/08/2022	9.55	Call	Bond Future	682.2500	0.6822	660.8900	0.6609	(3.131)	0	0	0
2022/03/10	2030	04/08/2022	9.55	Put	Bond Future	3,936.9600	3.9370	3,981.0700	3.9811	1.120	0	0	0
2022/03/10	2030	04/08/2022	8.30	Call	Bond Future	50.4900	0.0505	47.6700	0.0477	(5.585)	0	0	800
2022/03/10	2030	04/08/2022	8.30	Put	Bond Future	9,807.2700	9.8073	9,869.9200	9.8699	0.639	0	0	0
2022/03/10	2030	03/11/2022	10.10	Call	Bond Future	1,745.3300	1.7453	1,712.6500	1.7126	(1.872)	0	0	0
2022/03/10	2030	03/11/2022	10.10	Put	Bond Future	3,204.9800	3.2050	3,239.2800	3.2393	1.070	0	0	0
2022/03/10	2030	03/11/2022			Bond Future	10.4139	90.0974	10.4284	90.0304	0.140	0.0000	0.0000	0
2022/03/10	2030	03/11/2022	10.09	Call	Bond Future	1,725.0000	1.7250	1,692.5500	1.6925	(1.881)	0	0	0

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2022/03/10	2030	03/11/2022	10.09	Put	Bond Future	3,231.6600	3.2317	3,266.1900	3.2662	1.068	0	0	0
2022/03/10	2030	03/11/2022	10.08	Call	Bond Future	1,705.0900	1.7051	1,672.8600	1.6729	(1.890)	0	0	0
2022/03/10	2030	03/11/2022	10.08	Put	Bond Future	3,258.7900	3.2588	3,293.5400	3.2935	1.066	0	0	0
2022/03/10	2030	02/02/2023	10.01	Put	Bond Future	4,277.2500	4.2773	4,317.5400	4.3175	0.942	0	0	0
2022/03/10	2030	02/02/2023	9.94	Put	Bond Future	4,493.4600	4.4935	4,535.0400	4.5350	0.925	0	0	102
2022/03/10	2030	02/02/2023	9.99	Call	Bond Future	1,528.2000	1.5282	1,500.3900	1.5004	(1.820)	0	0	0
2022/03/10	2030	02/02/2023	10.00	Call	Bond Future	1,543.6200	1.5436	1,515.6300	1.5156	(1.813)	0	0	0
2022/03/10	2030	02/02/2023	9.20	Call	Bond Future	618.0400	0.6180	603.2900	0.6033	(2.387)	0	0	0
2022/03/10	2030	02/02/2023	9.20	Put	Bond Future	7,178.7200	7.1787	7,232.4500	7.2325	0.748	0	0	0
2022/03/10	2030	02/02/2023	9.66	Call	Bond Future	1,076.3300	1.0763	1,054.3600	1.0544	(2.041)	0	0	0
2022/03/10	2030	02/02/2023	9.66	Put	Bond Future	5,429.1000	5.4291	5,475.6100	5.4756	0.857	0	0	102
2022/03/10	2030	02/02/2023	9.80	Call	Bond Future	1,254.6900	1.2547	1,230.2900	1.2303	(1.945)	0	0	0
2022/03/10	2030	02/02/2023	8.81	Put	Bond Future	8,849.8600	8.8499	8,908.4800	8.9085	0.662	0	0	0
2022/03/10	2030	02/02/2023			Bond Future	10.6092	87.5088	10.6246	87.4403	0.145	0.0000	0.0000	0
2022/03/10	2030	02/02/2023	10.01	Call	Bond Future	1,560.7100	1.5607	1,532.5200	1.5325	(1.806)	0	0	0
2022/03/10	2030	02/02/2023	9.94	Call	Bond Future	1,452.6400	1.4526	1,425.7400	1.4257	(1.852)	0	0	0
2022/03/10	2030	02/02/2023	9.99	Put	Bond Future	4,337.2400	4.3372	4,377.9100	4.3779	0.938	0	0	0
2022/03/10	2030	02/02/2023	10.00	Put	Bond Future	4,306.4000	4.3064	4,346.8900	4.3469	0.940	0	0	0
2022/03/10	2030	02/02/2023	9.80	Put	Bond Future	4,948.5000	4.9485	4,992.5800	4.9926	0.891	0	0	0
2022/03/10	2030	02/02/2023	8.81	Call	Bond Future	364.6300	0.3646	354.7700	0.3548	(2.704)	0	0	102
2022/03/10	2032	05/05/2022	10.29	Put	Bond Future	1,600.9400	1.6009	1,629.9600	1.6300	1.813	0	0	0
2022/03/10	2032	05/05/2022	11.18	Call	Bond Future	4,484.5600	4.4846	4,414.3200	4.4143	(1.566)	0	0	0
2022/03/10	2032	05/05/2022	11.18	Put	Bond Future	214.3500	0.2143	216.3400	0.2163	0.928	0	0	780
2022/03/10	2032	05/05/2022	10.98	Call	Bond Future	3,574.1300	3.5741	3,506.4600	3.5065	(1.893)	0	0	0
2022/03/10	2032	05/05/2022	10.98	Put	Bond Future	350.4700	0.3505	355.0300	0.3550	1.301	0	0	993
2022/03/10	2032	05/05/2022	11.02	Put	Bond Future	317.4700	0.3175	321.3900	0.3214	1.235	0	0	0
2022/03/10	2032	05/05/2022	11.03	Call	Bond Future	3,796.8800	3.7969	3,728.4300	3.7284	(1.803)	0	0	0
2022/03/10	2032	05/05/2022	11.03	Put	Bond Future	309.9200	0.3099	313.7000	0.3137	1.220	0	0	0
2022/03/10	2032	05/05/2022			Bond Future	10.3845	87.8811	10.3975	87.8088	0.125	0.0000	0.0000	140,700
2022/03/10	2032	05/05/2022	9.58	Call	Bond Future	100.5800	0.1006	91.7100	0.0917	(8.819)	0	0	780
2022/03/10	2032	05/05/2022	9.58	Put	Bond Future	4,723.7800	4.7238	4,787.1400	4.7871	1.341	0	0	0
2022/03/10	2032	05/05/2022	10.18	Call	Bond Future	810.4700	0.8105	773.3400	0.7733	(4.581)	0	0	780
2022/03/10	2032	05/05/2022	10.18	Put	Bond Future	1,955.4800	1.9555	1,990.5800	1.9906	1.795	0	0	0
2022/03/10	2032	05/05/2022	10.29	Call	Bond Future	1,074.4300	1.0744	1,031.2200	1.0312	(4.022)	0	0	993
2022/03/10	2032	05/05/2022	11.04	Call	Bond Future	3,841.9400	3.8419	3,773.3400	3.7733	(1.786)	0	0	0
2022/03/10	2032	05/05/2022	11.04	Put	Bond Future	302.4600	0.3025	306.0900	0.3061	1.200	0	0	0
2022/03/10	2032	05/05/2022	11.02	Call	Bond Future	3,751.8600	3.7519	3,683.5500	3.6836	(1.821)	0	0	0
2022/03/10	2032	04/08/2022	10.22	Call	Bond Future	1,164.9100	1.1649	1,132.4700	1.1325	(2.785)	0	0	0
2022/03/10	2032	04/08/2022	9.72	Call	Bond Future	435.8000	0.4358	419.0600	0.4191	(3.841)	0	0	800
2022/03/10	2032	04/08/2022	9.72	Put	Bond Future	5,245.0800	5.2451	5,302.3600	5.3024	1.092	0	0	0
2022/03/10	2032	04/08/2022	10.20	Put	Bond Future	3,206.1300	3.2061	3,248.4200	3.2484	1.319	0	0	0
2022/03/10	2032	04/08/2022	10.21	Put	Bond Future	3,171.8300	3.1718	3,213.7600	3.2138	1.322	0	0	0
2022/03/10	2032	04/08/2022	8.97	Call	Bond Future	74.1900	0.0742	70.0500	0.0700	(5.580)	0	0	800
2022/03/10	2032	04/08/2022	8.97	Put	Bond Future	9,368.9200	9.3689	9,438.8000	9.4388	0.746	0	0	0
2022/03/10	2032	04/08/2022			Bond Future	10.5805	89.0808	10.5942	89.0068	0.130	0.0000	0.0000	2,140
2022/03/10	2032	04/08/2022	10.22	Put	Bond Future	3,137.5900	3.1376	3,179.1700	3.1792	1.325	0	0	0
2022/03/10	2032	04/08/2022	11.60	Call	Bond Future	5,814.8000	5.8148	5,748.3600	5.7484	(1.143)	0	0	0

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2022/03/10	2032	04/08/2022	11.60	Put	Bond Future	546.0900	0.5461	553.6700	0.5537	1.388	0	0	800
2022/03/10	2032	04/08/2022	11.89	Call	Bond Future	7,064.2100	7.0642	6,995.0300	6.9950	(0.979)	0	0	0
2022/03/10	2032	04/08/2022	11.89	Put	Bond Future	376.2500	0.3763	381.0900	0.3811	1.286	0	0	0
2022/03/10	2032	04/08/2022	10.20	Call	Bond Future	1,122.2600	1.1223	1,090.5300	1.0905	(2.827)	0	0	0
2022/03/10	2032	04/08/2022	10.21	Call	Bond Future	1,143.5800	1.1436	1,111.4900	1.1115	(2.806)	0	0	0
2022/03/10	2032	03/11/2022	10.56	Put	Bond Future	3,164.2300	3.1642	3,200.8800	3.2009	1.158	0	0	180
2022/03/10	2032	03/11/2022	10.11	Put	Bond Future	4,673.9100	4.6739	4,722.5200	4.7225	1.040	0	0	454
2022/03/10	2032	03/11/2022	10.16	Call	Bond Future	1,217.9600	1.2180	1,189.6700	1.1897	(2.323)	0	0	0
2022/03/10	2032	03/11/2022	10.16	Put	Bond Future	4,476.9200	4.4769	4,524.2900	4.5243	1.058	0	0	180
2022/03/10	2032	03/11/2022	9.31	Put	Bond Future	8,428.8600	8.4289	8,493.7800	8.4938	0.770	0	0	0
2022/03/10	2032	03/11/2022	9.36	Call	Bond Future	352.8800	0.3529	341.3700	0.3414	(3.262)	0	0	454
2022/03/10	2032	03/11/2022	9.36	Put	Bond Future	8,164.6900	8.1647	8,228.8400	8.2288	0.786	0	0	0
2022/03/10	2032	03/11/2022	9.92	Call	Bond Future	872.9400	0.8729	850.4300	0.8504	(2.579)	0	0	750
2022/03/10	2032	03/11/2022	9.92	Put	Bond Future	5,466.3700	5.4664	5,519.5200	5.5195	0.972	0	0	0
2022/03/10	2032	03/11/2022			Bond Future	10.7668	86.2195	10.7812	86.1439	0.134	0.0000	0.0000	0
2022/03/10	2032	03/11/2022	12.30	Call	Bond Future	8,135.1000	8.1351	8,066.6200	8.0666	(0.842)	0	0	0
2022/03/10	2032	03/11/2022	12.30	Put	Bond Future	582.6800	0.5827	589.8600	0.5899	1.232	0	0	750
2022/03/10	2032	03/11/2022	10.56	Call	Bond Future	2,071.8000	2.0718	2,032.7900	2.0328	(1.883)	0	0	0
2022/03/10	2032	03/11/2022	10.66	Call	Bond Future	2,331.7700	2.3318	2,290.1500	2.2901	(1.785)	0	0	0
2022/03/10	2032	03/11/2022	10.66	Put	Bond Future	2,893.5600	2.8936	2,927.6000	2.9276	1.176	0	0	0
2022/03/10	2032	03/11/2022	10.67	Call	Bond Future	2,358.7200	2.3587	2,316.8500	2.3169	(1.775)	0	0	750
2022/03/10	2032	03/11/2022	10.67	Put	Bond Future	2,867.6900	2.8677	2,901.4800	2.9015	1.178	0	0	0
2022/03/10	2032	03/11/2022	10.11	Call	Bond Future	1,139.1100	1.1391	1,112.0600	1.1121	(2.375)	0	0	0
2022/03/10	2032	03/11/2022	10.49	Call	Bond Future	1,899.2600	1.8993	1,862.1200	1.8621	(1.955)	0	0	0
2022/03/10	2032	03/11/2022	10.49	Put	Bond Future	3,365.7200	3.3657	3,404.2400	3.4042	1.144	0	0	454
2022/03/10	2032	03/11/2022	9.31	Call	Bond Future	322.3800	0.3224	311.6400	0.3116	(3.331)	0	0	180
2022/03/10	2032	02/02/2023	10.40	Call	Bond Future	1,720.5400	1.7205	1,688.4600	1.6885	(1.865)	0	0	0
2022/03/10	2032	02/02/2023	10.40	Put	Bond Future	4,577.7200	4.5777	4,622.9100	4.6229	0.987	0	0	0
2022/03/10	2032	02/02/2023	10.50	Call	Bond Future	1,910.0100	1.9100	1,875.7300	1.8757	(1.795)	0	0	0
2022/03/10	2032	02/02/2023	10.50	Put	Bond Future	4,237.1100	4.2371	4,280.1000	4.2801	1.015	0	0	454
2022/03/10	2032	02/02/2023	10.67	Call	Bond Future	2,297.2300	2.2972	2,259.0200	2.2590	(1.663)	0	0	750
2022/03/10	2032	02/02/2023	10.67	Put	Bond Future	3,732.9000	3.7329	3,771.9600	3.7720	1.046	0	0	0
2022/03/10	2032	02/02/2023	9.92	Call	Bond Future	983.8200	0.9838	961.8700	0.9619	(2.231)	0	0	750
2022/03/10	2032	02/02/2023	9.92	Put	Bond Future	6,445.4400	6.4454	6,500.7600	6.5008	0.858	0	0	0
2022/03/10	2032	02/02/2023			Bond Future	10.9487	87.5762	10.9639	87.4990	0.139	0.0000	0.0000	0
2022/03/10	2032	02/02/2023	12.75	Call	Bond Future	9,244.1600	9.2442	9,175.0500	9.1750	(0.748)	0	0	0
2022/03/10	2032	02/02/2023	12.75	Put	Bond Future	694.5500	0.6945	702.7100	0.7027	1.175	0	0	750
2022/03/10	2032	02/02/2023	10.16	Call	Bond Future	1,317.1700	1.3172	1,290.3000	1.2903	(2.040)	0	0	0
2022/03/10	2032	02/02/2023	10.16	Put	Bond Future	5,464.0100	5.4640	5,514.4100	5.5144	0.922	0	0	454
2022/03/10	2032	02/02/2023	10.38	Call	Bond Future	1,684.0400	1.6840	1,652.4100	1.6524	(1.878)	0	0	0
2022/03/10	2032	02/02/2023	10.38	Put	Bond Future	4,647.7400	4.6477	4,693.3800	4.6934	0.982	0	0	0
2022/03/10	2032	02/02/2023	10.39	Call	Bond Future	1,702.2200	1.7022	1,670.3700	1.6704	(1.871)	0	0	0
2022/03/10	2032	02/02/2023	10.39	Put	Bond Future	4,612.6400	4.6126	4,658.0600	4.6581	0.985	0	0	0
2022/03/10	2032	02/02/2023	9.31	Call	Bond Future	419.8900	0.4199	408.2500	0.4083	(2.772)	0	0	454
2022/03/10	2032	02/02/2023	9.31	Put	Bond Future	9,340.1200	9.3401	9,405.7500	9.4058	0.703	0	0	0
2022/03/10	2033	05/05/2022			Bond Future	113.7414	113.7414	113.2119	113.2119	(0.466)	0.0000	0.0000	2,719
2022/03/10	2033	04/08/2022			Bond Future	115.3217	115.3217	114.7837	114.7837	(0.466)	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
2022/03/10	2033	03/11/2022			Bond Future	115.7032	115.7032	115.1569	115.1569	(0.472)	0.0000	0.0000	0
2022/03/10	2033	02/02/2023			Bond Future	117.5455	117.5455	116.9898	116.9898	(0.473)	0.0000	0.0000	0
2022/03/10	2037	05/05/2022	11.82	Call	Bond Future	5,633.8100	5.6338	5,522.9400	5.5229	(1.968)	0	0	0
2022/03/10	2037	05/05/2022	11.83	Call	Bond Future	5,686.0100	5.6860	5,574.9900	5.5750	(1.953)	0	0	0
2022/03/10	2037	05/05/2022	11.84	Put	Bond Future	186.9700	0.1870	191.2000	0.1912	2.262	0	0	0
2022/03/10	2037	05/05/2022			Bond Future	10.9112	84.8208	10.9296	84.7054	0.168	0.0000	0.0000	85,070
2022/03/10	2037	05/05/2022	11.82	Put	Bond Future	196.0600	0.1961	200.5700	0.2006	2.300	0	0	0
2022/03/10	2037	05/05/2022	11.83	Put	Bond Future	191.4400	0.1914	195.8000	0.1958	2.277	0	0	0
2022/03/10	2037	05/05/2022	11.84	Call	Bond Future	5,738.3000	5.7383	5,627.1500	5.6272	(1.937)	0	0	0
2022/03/10	2037	04/08/2022	11.95	Call	Bond Future	5,775.5800	5.7756	5,675.9700	5.6760	(1.725)	0	0	0
2022/03/10	2037	04/08/2022	11.95	Put	Bond Future	789.6500	0.7897	807.7100	0.8077	2.287	0	0	1,050
2022/03/10	2037	04/08/2022	10.91	Put	Bond Future	2,954.9200	2.9549	3,014.1800	3.0142	2.005	0	0	0
2022/03/10	2037	04/08/2022	10.89	Call	Bond Future	1,735.8500	1.7359	1,678.5200	1.6785	(3.303)	0	0	0
2022/03/10	2037	04/08/2022	10.89	Put	Bond Future	3,022.3600	3.0224	3,082.7000	3.0827	1.996	0	0	0
2022/03/10	2037	04/08/2022	10.90	Call	Bond Future	1,764.6600	1.7647	1,706.7900	1.7068	(3.279)	0	0	0
2022/03/10	2037	04/08/2022			Bond Future	11.0975	81.7221	11.1167	81.6044	0.173	0.0000	0.0000	52,420
2022/03/10	2037	04/08/2022	10.91	Call	Bond Future	1,793.7200	1.7937	1,735.3100	1.7353	(3.256)	0	0	0
2022/03/10	2037	04/08/2022	11.21	Call	Bond Future	2,762.9200	2.7629	2,689.4000	2.6894	(2.661)	0	0	1,050
2022/03/10	2037	04/08/2022	11.21	Put	Bond Future	2,077.6500	2.0776	2,121.8000	2.1218	2.125	0	0	0
2022/03/10	2037	04/08/2022	11.42	Call	Bond Future	3,533.9400	3.5339	3,451.3100	3.4513	(2.338)	0	0	0
2022/03/10	2037	04/08/2022	11.42	Put	Bond Future	1,592.2900	1.5923	1,627.3300	1.6273	2.201	0	0	50
2022/03/10	2037	04/08/2022	10.10	Call	Bond Future	361.8800	0.3619	342.3900	0.3424	(5.386)	0	0	50
2022/03/10	2037	04/08/2022	10.10	Put	Bond Future	6,829.9400	6.8299	6,928.1200	6.9281	1.437	0	0	0
2022/03/10	2037	04/08/2022	10.90	Put	Bond Future	2,988.4800	2.9885	3,048.2800	3.0483	2.001	0	0	50
2022/03/10	2037	03/11/2022	11.32	Call	Bond Future	3,178.9300	3.1789	3,108.7700	3.1088	(2.207)	0	0	0
2022/03/10	2037	03/11/2022	11.30	Put	Bond Future	2,894.9500	2.8950	2,945.4200	2.9454	1.743	0	0	0
2022/03/10	2037	03/11/2022	11.31	Call	Bond Future	3,146.0700	3.1461	3,076.2900	3.0763	(2.218)	0	0	0
2022/03/10	2037	03/11/2022	11.31	Put	Bond Future	2,867.7800	2.8678	2,917.8700	2.9179	1.747	0	0	0
2022/03/10	2037	03/11/2022			Bond Future	11.2634	82.9067	11.2835	82.7869	0.178	0.0000	0.0000	0
2022/03/10	2037	03/11/2022	11.32	Put	Bond Future	2,841.1000	2.8411	2,890.8100	2.8908	1.750	0	0	0
2022/03/10	2037	03/11/2022	11.30	Call	Bond Future	3,113.6300	3.1136	3,044.2300	3.0442	(2.229)	0	0	0
2022/03/10	2037	02/02/2023	11.03	Call	Bond Future	2,300.1100	2.3001	2,245.6800	2.2457	(2.366)	0	0	0
2022/03/10	2037	02/02/2023	11.03	Put	Bond Future	4,680.2600	4.6803	4,747.9900	4.7480	1.447	0	0	0
2022/03/10	2037	02/02/2023	11.04	Call	Bond Future	2,325.9700	2.3260	2,271.1600	2.2712	(2.356)	0	0	0
2022/03/10	2037	02/02/2023	11.04	Put	Bond Future	4,645.0800	4.6451	4,712.4300	4.7124	1.450	0	0	0
2022/03/10	2037	02/02/2023			Bond Future	11.4282	79.9552	11.4491	79.8331	0.183	0.0000	0.0000	0
2022/03/10	2037	02/02/2023	11.05	Call	Bond Future	2,351.9800	2.3520	2,296.8000	2.2968	(2.346)	0	0	0
2022/03/10	2037	02/02/2023	11.05	Put	Bond Future	4,610.1200	4.6101	4,677.1000	4.6771	1.453	0	0	0
2022/03/10	2038	05/05/2022			Bond Future	130.1070	130.1070	129.9606	129.9606	(0.113)	0.0000	0.0000	4,184
2022/03/10	2038	04/08/2022			Bond Future	130.0917	130.0917	129.9424	129.9424	(0.115)	0.0000	0.0000	2,669
2022/03/10	2038	03/11/2022			Bond Future	132.0042	132.0042	131.8518	131.8518	(0.115)	0.0000	0.0000	0
2022/03/10	2038	02/02/2023			Bond Future	132.2381	132.2381	132.0831	132.0831	(0.117)	0.0000	0.0000	0
2022/03/10	2040	05/05/2022	10.57	Call	Bond Future	451.3700	0.4514	422.9100	0.4229	(6.305)	0	0	1,200
2022/03/10	2040	05/05/2022	10.57	Put	Bond Future	3,567.4700	3.5675	3,628.9000	3.6289	1.722	0	0	0
2022/03/10	2040	05/05/2022	11.91	Put	Bond Future	201.8100	0.2018	203.5200	0.2035	0.847	0	0	0

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2022/03/10	2040	05/05/2022	11.92	Call	Bond Future	5,974.2900	5.9743	5,886.0200	5.8860	(1.477)	0	0	0
2022/03/10	2040	05/05/2022	11.92	Put	Bond Future	196.9000	0.1969	198.5200	0.1985	0.823	0	0	0
2022/03/10	2040	05/05/2022	13.04	Call	Bond Future	12,120.8900	12.1209	12,030.7600	12.0308	(0.744)	0	0	0
2022/03/10	2040	05/05/2022	13.04	Put	Bond Future	10.2200	0.0102	9.9800	0.0100	(2.348)	0	0	1,200
2022/03/10	2040	05/05/2022			Bond Future	11.0175	86.8557	11.0308	86.7658	0.121	0.0000	0.0000	62,041
2022/03/10	2040	05/05/2022	9.82	Call	Bond Future	21.7000	0.0217	19.0400	0.0190	(12.258)	0	0	1,200
2022/03/10	2040	05/05/2022	9.82	Put	Bond Future	8,776.7200	8.7767	8,863.9500	8.8639	0.994	0	0	0
2022/03/10	2040	05/05/2022	11.90	Call	Bond Future	5,863.1000	5.8631	5,775.0000	5.7750	(1.503)	0	0	0
2022/03/10	2040	05/05/2022	11.90	Put	Bond Future	206.8500	0.2068	208.6400	0.2086	0.865	0	0	0
2022/03/10	2040	05/05/2022	11.91	Call	Bond Future	5,918.6700	5.9187	5,830.4900	5.8305	(1.490)	0	0	0
2022/03/10	2040	04/08/2022	11.05	Call	Bond Future	1,988.3000	1.9883	1,939.0400	1.9390	(2.477)	0	0	0
2022/03/10	2040	04/08/2022	11.05	Put	Bond Future	2,973.1400	2.9731	3,015.6900	3.0157	1.431	0	0	0
2022/03/10	2040	04/08/2022	12.24	Put	Bond Future	627.9300	0.6279	636.9700	0.6370	1.440	0	0	460
2022/03/10	2040	04/08/2022	9.70	Put	Bond Future	10,979.3900	10.9794	11,065.0700	11.0651	0.780	0	0	0
2022/03/10	2040	04/08/2022			Bond Future	11.1980	83.5344	11.2120	83.4426	0.124	0.0000	0.0000	42,532
2022/03/10	2040	04/08/2022	11.04	Call	Bond Future	1,955.8900	1.9559	1,907.0600	1.9071	(2.497)	0	0	0
2022/03/10	2040	04/08/2022	11.04	Put	Bond Future	3,007.9200	3.0079	3,050.9000	3.0509	1.429	0	0	0
2022/03/10	2040	04/08/2022	12.24	Call	Bond Future	7,074.1800	7.0742	6,991.4100	6.9914	(1.170)	0	0	0
2022/03/10	2040	04/08/2022	9.70	Call	Bond Future	112.1700	0.1122	106.0400	0.1060	(5.465)	0	0	460
2022/03/10	2040	04/08/2022	10.70	Call	Bond Future	1,045.2500	1.0453	1,011.6400	1.0116	(3.215)	0	0	460
2022/03/10	2040	04/08/2022	10.70	Put	Bond Future	4,432.5300	4.4325	4,490.7300	4.4907	1.313	0	0	0
2022/03/10	2040	04/08/2022	11.03	Call	Bond Future	1,923.9500	1.9240	1,875.5600	1.8756	(2.515)	0	0	0
2022/03/10	2040	04/08/2022	11.03	Put	Bond Future	3,043.2600	3.0433	3,086.6800	3.0867	1.427	0	0	0
2022/03/10	2040	03/11/2022	11.39	Call	Bond Future	3,351.9500	3.3519	3,295.7800	3.2958	(1.676)	0	0	0
2022/03/10	2040	03/11/2022	11.40	Call	Bond Future	3,386.7900	3.3868	3,330.3200	3.3303	(1.667)	0	0	0
2022/03/10	2040	03/11/2022	11.41	Put	Bond Future	3,091.4700	3.0915	3,128.4400	3.1284	1.196	0	0	0
2022/03/10	2040	03/11/2022			Bond Future	11.3586	84.7455	11.3731	84.6518	0.128	0.0000	0.0000	0
2022/03/10	2040	03/11/2022	11.39	Put	Bond Future	3,149.8300	3.1498	3,187.3900	3.1874	1.192	0	0	0
2022/03/10	2040	03/11/2022	11.40	Put	Bond Future	3,120.5300	3.1205	3,157.7900	3.1578	1.194	0	0	0
2022/03/10	2040	03/11/2022	11.41	Call	Bond Future	3,421.8000	3.4218	3,365.0400	3.3650	(1.659)	0	0	0
2022/03/10	2040	02/02/2023	11.12	Call	Bond Future	2,492.3400	2.4923	2,448.0500	2.4481	(1.777)	0	0	0
2022/03/10	2040	02/02/2023	11.12	Put	Bond Future	5,059.4100	5.0594	5,110.7200	5.1107	1.014	0	0	0
2022/03/10	2040	02/02/2023			Bond Future	11.5180	81.5727	11.5332	81.4771	0.132	0.0000	0.0000	0
2022/03/10	2040	02/02/2023	11.10	Call	Bond Future	2,437.3700	2.4374	2,393.6600	2.3937	(1.793)	0	0	0
2022/03/10	2040	02/02/2023	11.10	Put	Bond Future	5,136.7700	5.1368	5,188.6600	5.1887	1.010	0	0	0
2022/03/10	2040	02/02/2023	11.11	Call	Bond Future	2,464.7700	2.4648	2,420.7700	2.4208	(1.785)	0	0	0
2022/03/10	2040	02/02/2023	11.11	Put	Bond Future	5,097.9600	5.0980	5,149.5600	5.1496	1.012	0	0	0
2022/03/10	2044	05/05/2022	11.91	Call	Bond Future	5,700.4700	5.7005	5,673.8200	5.6738	(0.468)	0	0	0
2022/03/10	2044	05/05/2022	11.91	Put	Bond Future	235.1400	0.2351	230.0700	0.2301	(2.156)	0	0	0
2022/03/10	2044	05/05/2022	11.92	Call	Bond Future	5,755.9100	5.7559	5,729.3200	5.7293	(0.462)	0	0	0
2022/03/10	2044	05/05/2022	11.92	Put	Bond Future	229.5000	0.2295	224.4900	0.2245	(2.183)	0	0	0
2022/03/10	2044	05/05/2022			Bond Future	11.0671	83.4433	11.0702	83.4217	0.028	0.0000	0.0000	64,302
2022/03/10	2044	05/05/2022	11.93	Call	Bond Future	5,811.4000	5.8114	5,784.8500	5.7849	(0.457)	0	0	0
2022/03/10	2044	05/05/2022	11.93	Put	Bond Future	224.0000	0.2240	219.0300	0.2190	(2.219)	0	0	0
2022/03/10	2044	04/08/2022	11.08	Call	Bond Future	1,982.7900	1.9828	1,964.4300	1.9644	(0.926)	0	0	0
2022/03/10	2044	04/08/2022	11.08	Put	Bond Future	3,060.7100	3.0607	3,064.9800	3.0650	0.140	0	0	0
2022/03/10	2044	04/08/2022	11.09	Call	Bond Future	2,015.6600	2.0157	1,997.1700	1.9972	(0.917)	0	0	0

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2022/03/10	2044	04/08/2022	11.09	Put	Bond Future	3,025.1600	3.0252	3,029.3000	3.0293	0.137	0	0	0
2022/03/10	2044	04/08/2022			Bond Future	11.2392	80.2006	11.2426	80.1780	0.030	0.0000	0.0000	22,240
2022/03/10	2044	04/08/2022	11.10	Call	Bond Future	2,048.5800	2.0486	2,029.9700	2.0300	(0.908)	0	0	0
2022/03/10	2044	04/08/2022	11.10	Put	Bond Future	2,989.7600	2.9898	2,993.7800	2.9938	0.134	0	0	0
2022/03/10	2044	03/11/2022	11.40	Put	Bond Future	3,258.8500	3.2588	3,263.1700	3.2632	0.133	0	0	0
2022/03/10	2044	03/11/2022	11.41	Call	Bond Future	3,346.2900	3.3463	3,327.1000	3.3271	(0.573)	0	0	0
2022/03/10	2044	03/11/2022	11.41	Put	Bond Future	3,228.5300	3.2285	3,232.7700	3.2328	0.131	0	0	0
2022/03/10	2044	03/11/2022			Bond Future	11.3920	81.3634	11.3956	81.3400	0.031	0.0000	0.0000	0
2022/03/10	2044	03/11/2022	11.39	Call	Bond Future	3,276.6500	3.2767	3,257.6200	3.2576	(0.581)	0	0	0
2022/03/10	2044	03/11/2022	11.39	Put	Bond Future	3,289.6800	3.2897	3,294.0800	3.2941	0.134	0	0	0
2022/03/10	2044	03/11/2022	11.40	Call	Bond Future	3,311.2600	3.3113	3,292.1500	3.2921	(0.577)	0	0	0
2022/03/10	2044	02/02/2023	11.14	Call	Bond Future	2,500.6200	2.5006	2,485.3700	2.4854	(0.610)	0	0	0
2022/03/10	2044	02/02/2023	11.14	Put	Bond Future	5,155.1100	5.1551	5,164.1100	5.1641	0.175	0	0	0
2022/03/10	2044	02/02/2023	11.15	Call	Bond Future	2,528.8400	2.5288	2,513.5100	2.5135	(0.606)	0	0	0
2022/03/10	2044	02/02/2023	11.15	Put	Bond Future	5,115.7300	5.1157	5,124.6500	5.1247	0.174	0	0	0
2022/03/10	2044	02/02/2023			Bond Future	11.5434	78.2627	11.5472	78.2385	0.033	0.0000	0.0000	0
2022/03/10	2044	02/02/2023	11.16	Call	Bond Future	2,557.2200	2.5572	2,541.8100	2.5418	(0.603)	0	0	0
2022/03/10	2044	02/02/2023	11.16	Put	Bond Future	5,076.6000	5.0766	5,085.4400	5.0854	0.174	0	0	0
2022/03/10	2046	05/05/2022			Bond Future	118.1887	118.1887	117.6066	117.6066	(0.493)	0.0000	0.0000	14,004
2022/03/10	2046	04/08/2022			Bond Future	119.8308	119.8308	119.2397	119.2397	(0.493)	0.0000	0.0000	2,969
2022/03/10	2046	03/11/2022			Bond Future	119.6572	119.6572	119.0567	119.0567	(0.502)	0.0000	0.0000	0
2022/03/10	2046	02/02/2023			Bond Future	121.5633	121.5633	120.9529	120.9529	(0.502)	0.0000	0.0000	0
2022/03/10	2050	05/05/2022			Bond Future	122.2128	122.2128	121.7740	121.7740	(0.359)	0.0000	0.0000	8,672
2022/03/10	2050	04/08/2022			Bond Future	121.8857	121.8857	121.4397	121.4397	(0.366)	0.0000	0.0000	1,410
2022/03/10	2050	03/11/2022			Bond Future	123.6775	123.6775	123.2242	123.2242	(0.367)	0.0000	0.0000	0
2022/03/10	2050	02/02/2023			Bond Future	123.5707	123.5707	123.1099	123.1099	(0.373)	0.0000	0.0000	0
2022/03/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	AL37	05/05/2022			Index Future	807.0700	807.0700	806.4730	806.4730	(0.074)	0.0000	0.0000	0
2022/03/10	AL37	04/08/2022			Index Future	817.9680	817.9680	817.3560	817.3560	(0.075)	0.0000	0.0000	0
2022/03/10	AL37	03/11/2022			Index Future	829.9070	829.9070	829.2820	829.2820	(0.075)	0.0000	0.0000	0
2022/03/10	AL37	02/02/2023			Index Future	842.9220	842.9220	842.2820	842.2820	(0.076)	0.0000	0.0000	0
2022/03/10	AL7T	05/05/2022			Index Future	923.8340	923.8340	923.0240	923.0240	(0.088)	0.0000	0.0000	0
2022/03/10	AL7T	04/08/2022			Index Future	936.3080	936.3080	935.4800	935.4800	(0.088)	0.0000	0.0000	0
2022/03/10	AL7T	03/11/2022			Index Future	949.9750	949.9750	949.1290	949.1290	(0.089)	0.0000	0.0000	0
2022/03/10	AL7T	02/02/2023			Index Future	964.8730	964.8730	964.0090	964.0090	(0.090)	0.0000	0.0000	0
2022/03/10	ALBI	05/05/2022			Index Future	822.1810	822.1810	821.4690	821.4690	(0.087)	0.0000	0.0000	129
2022/03/10	ALBI	04/08/2022			Index Future	833.2830	833.2830	832.5540	832.5540	(0.087)	0.0000	0.0000	90

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2022/03/10	ALBI	03/11/2022			Index Future	845.4460	845.4460	844.7010	844.7010	(0.088)	0.0000	0.0000	0
2022/03/10	ALBI	02/02/2023			Index Future	858.7040	858.7040	857.9440	857.9440	(0.089)	0.0000	0.0000	0
2022/03/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/03/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/10	ES33	05/05/2022			Bond Future	11.6844	75.1786	11.7022	75.0885	0.153	0.0000	0.0000	87
2022/03/10	ES33	04/08/2022			Bond Future	11.9107	76.2230	11.9295	76.1310	0.158	0.0000	0.0000	263
2022/03/10	ES33	03/11/2022			Bond Future	12.1300	73.5616	12.1497	73.4679	0.162	0.0000	0.0000	0
2022/03/10	ES33	02/02/2023			Bond Future	12.3512	74.7357	12.3718	74.6401	0.167	0.0000	0.0000	0
2022/03/10	ES42	05/05/2022			Bond Future	12.0930	73.4798	12.1059	73.4050	0.107	0.0000	0.0000	1,190
2022/03/10	ES42	04/08/2022			Bond Future	12.2994	74.5022	12.3130	74.4257	0.110	0.0000	0.0000	3,579
2022/03/10	ES42	03/11/2022			Bond Future	12.5003	71.3385	12.5146	71.2604	0.114	0.0000	0.0000	0
2022/03/10	ES42	02/02/2023			Bond Future	12.6953	72.4795	12.7102	72.3998	0.118	0.0000	0.0000	0
2022/03/10	GOVI	05/05/2022	788.25	Call	GOVI	225,580.0000	22.5580	218,790.0000	21.8790	(3.010)	0	0	0
2022/03/10	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	05/05/2022			GOVI	810.8080	810.8080	810.1290	810.1290	(0.084)	0.0000	0.0000	988
2022/03/10	GOVI	05/05/2022	788.23	Call	GOVI	225,780.0000	22.5780	218,990.0000	21.8990	(3.007)	0	0	0
2022/03/10	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	05/05/2022	788.24	Call	GOVI	225,680.0000	22.5680	218,890.0000	21.8890	(3.009)	0	0	0
2022/03/10	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	04/08/2022	819.28	Call	GOVI	24,760.0000	2.4760	17,810.0000	1.7810	(28.069)	0	0	0
2022/03/10	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	04/08/2022			GOVI	821.7560	821.7560	821.0610	821.0610	(0.085)	0.0000	0.0000	0
2022/03/10	GOVI	04/08/2022	819.26	Call	GOVI	24,960.0000	2.4960	18,010.0000	1.8010	(27.845)	0	0	0
2022/03/10	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	04/08/2022	819.27	Call	GOVI	24,860.0000	2.4860	17,910.0000	1.7910	(27.957)	0	0	0
2022/03/10	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	03/11/2022	820.41	Call	GOVI	133,410.0000	13.3410	126,310.0000	12.6310	(5.322)	0	0	0
2022/03/10	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	03/11/2022	820.42	Call	GOVI	133,310.0000	13.3310	126,210.0000	12.6210	(5.326)	0	0	0
2022/03/10	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	03/11/2022			GOVI	833.7510	833.7510	833.0410	833.0410	(0.085)	0.0000	0.0000	0
2022/03/10	GOVI	03/11/2022	820.43	Call	GOVI	133,210.0000	13.3210	126,110.0000	12.6110	(5.330)	0	0	0
2022/03/10	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	02/02/2023	850.82	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	02/02/2023	850.82	Put	GOVI	39,940.0000	3.9940	47,200.0000	4.7200	18.177	0	0	0
2022/03/10	GOVI	02/02/2023	850.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2022/03/10	GOVI	02/02/2023	850.83	Put	GOVI	40,040.0000	4.0040	47,300.0000	4.7300	18.132	0	0	0
2022/03/10	GOVI	02/02/2023			GOVI	846.8260	846.8260	846.1000	846.1000	(0.086)	0.0000	0.0000	0
2022/03/10	GOVI	02/02/2023	850.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/10	GOVI	02/02/2023	850.84	Put	GOVI	40,140.0000	4.0140	47,400.0000	4.7400	18.087	0	0	0
2022/03/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/10	IGOV	05/05/2022			Index Future	316.4160	316.4160	315.8860	315.8860	(0.168)	0.0000	0.0000	499
2022/03/10	IGOV	04/08/2022			Index Future	320.7660	320.7660	320.2260	320.2260	(0.168)	0.0000	0.0000	0
2022/03/10	IGOV	03/11/2022			Index Future	325.5240	325.5240	324.9750	324.9750	(0.169)	0.0000	0.0000	0
2022/03/10	IGOV	02/02/2023			Index Future	330.7040	330.7040	330.1450	330.1450	(0.169)	0.0000	0.0000	0
2022/03/10	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/03/10	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/03/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/10	JBAF	16/03/2022			Jibar Tradeable Future	4.2650	95.7350	4.2650	95.7350	0.000	0.0000	0.0000	0
2022/03/10	JBAF	20/04/2022			Jibar Tradeable Future	4.6750	95.3250	4.6650	95.3350	(0.214)	0.0000	0.0000	0
2022/03/10	JBAF	18/05/2022			Jibar Tradeable Future	4.7400	95.2600	4.7150	95.2850	(0.527)	0.0000	0.0000	0
2022/03/10	JBAF	15/06/2022			Jibar Tradeable Future	5.1550	94.8450	5.1850	94.8150	0.582	0.0000	0.0000	72
2022/03/10	JBAF	20/07/2022			Jibar Tradeable Future	5.2300	94.7700	5.2900	94.7100	1.147	0.0000	0.0000	0
2022/03/10	JBAF	17/08/2022			Jibar Tradeable Future	5.6400	94.3600	5.7000	94.3000	1.064	0.0000	0.0000	0
2022/03/10	JBAF	21/09/2022			Jibar Tradeable Future	5.7100	94.2900	5.7500	94.2500	0.701	0.0000	0.0000	0
2022/03/10	JBAF	21/12/2022			Jibar Tradeable Future	6.3750	93.6250	6.4050	93.5950	0.471	0.0000	0.0000	68
2022/03/10	JBAF	15/03/2023			Jibar Tradeable Future	6.6300	93.3700	6.6950	93.3050	0.980	0.0000	0.0000	0
2022/03/10	JBAF	21/06/2023			Jibar Tradeable Future	6.8800	93.1200	6.9300	93.0700	0.727	0.0000	0.0000	0
2022/03/10	JBAF	20/09/2023			Jibar Tradeable Future	6.9750	93.0250	7.0550	92.9450	1.147	0.0000	0.0000	75
2022/03/10	JBAF	20/12/2023			Jibar Tradeable Future	7.1050	92.8950	7.1950	92.8050	1.267	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
2022/03/10	R023	05/05/2022	6.31	Call	Bond Future	595.9800	0.5960	553.7100	0.5537	(7.093)	0	0	0
2022/03/10	R023	05/05/2022	6.31	Put	Bond Future	14.7300	0.0147	18.1000	0.0181	22.878	0	0	0
2022/03/10	R023	05/05/2022			Bond Future	5.5723	103.1783	5.6300	103.1326	1.035	0.0000	0.0000	14,778
2022/03/10	R023	05/05/2022	6.29	Call	Bond Future	581.3300	0.5813	539.2800	0.5393	(7.233)	0	0	0
2022/03/10	R023	05/05/2022	6.29	Put	Bond Future	15.7700	0.0158	19.3600	0.0194	22.765	0	0	0
2022/03/10	R023	05/05/2022	6.30	Call	Bond Future	588.6500	0.5887	546.4900	0.5465	(7.162)	0	0	0
2022/03/10	R023	05/05/2022	6.30	Put	Bond Future	15.2400	0.0152	18.7200	0.0187	22.835	0	0	0
2022/03/10	R023	04/08/2022	6.05	Call	Bond Future	310.8400	0.3108	278.6200	0.2786	(10.365)	0	0	0
2022/03/10	R023	04/08/2022	6.05	Put	Bond Future	93.6900	0.0937	109.0600	0.1091	16.405	0	0	0
2022/03/10	R023	04/08/2022			Bond Future	5.6527	104.5617	5.7396	104.5141	1.538	0.0000	0.0000	2,384
2022/03/10	R023	04/08/2022	6.03	Call	Bond Future	302.9600	0.3030	271.1400	0.2711	(10.503)	0	0	0
2022/03/10	R023	04/08/2022	6.03	Put	Bond Future	96.7200	0.0967	112.4900	0.1125	16.305	0	0	0
2022/03/10	R023	04/08/2022	6.04	Call	Bond Future	306.8900	0.3069	274.8700	0.2749	(10.434)	0	0	0
2022/03/10	R023	04/08/2022	6.04	Put	Bond Future	95.1900	0.0952	110.7600	0.1108	16.357	0	0	0
2022/03/10	R023	03/11/2022	6.25	Call	Bond Future	318.0300	0.3180	280.4400	0.2804	(11.820)	0	0	0
2022/03/10	R023	03/11/2022	6.25	Put	Bond Future	39.0000	0.0390	49.6600	0.0497	27.333	0	0	0
2022/03/10	R023	03/11/2022	6.26	Call	Bond Future	320.7000	0.3207	283.0000	0.2830	(11.756)	0	0	0
2022/03/10	R023	03/11/2022	6.26	Put	Bond Future	38.6100	0.0386	49.1600	0.0492	27.325	0	0	0
2022/03/10	R023	03/11/2022			Bond Future	5.3432	102.1994	5.4996	102.1511	2.928	0.0000	0.0000	0
2022/03/10	R023	03/11/2022	6.27	Call	Bond Future	323.1500	0.3231	285.3200	0.2853	(11.707)	0	0	0
2022/03/10	R023	03/11/2022	6.27	Put	Bond Future	37.9900	0.0380	48.4100	0.0484	27.428	0	0	0
2022/03/10	R035	05/05/2022	10.72	Call	Bond Future	1,411.1400	1.4111	1,357.9400	1.3579	(3.770)	0	0	0
2022/03/10	R035	05/05/2022	10.72	Put	Bond Future	1,533.4000	1.5334	1,562.2600	1.5623	1.882	0	0	0
2022/03/10	R035	05/05/2022	11.63	Call	Bond Future	5,488.5600	5.4886	5,407.9700	5.4080	(1.468)	0	0	0
2022/03/10	R035	05/05/2022	11.63	Put	Bond Future	181.3900	0.1814	182.8600	0.1829	0.810	0	0	0
2022/03/10	R035	05/05/2022	11.64	Call	Bond Future	5,540.9200	5.5409	5,460.2600	5.4603	(1.456)	0	0	0
2022/03/10	R035	05/05/2022	11.64	Put	Bond Future	176.8200	0.1768	178.2200	0.1782	0.792	0	0	0
2022/03/10	R035	05/05/2022			Bond Future	10.7396	88.8702	10.7528	88.7881	0.123	0.0000	0.0000	73,988
2022/03/10	R035	05/05/2022	10.82	Call	Bond Future	1,753.6800	1.7537	1,694.9100	1.6949	(3.351)	0	0	0
2022/03/10	R035	05/05/2022	10.82	Put	Bond Future	1,254.4100	1.2544	1,277.7000	1.2777	1.857	0	0	0
2022/03/10	R035	05/05/2022	11.65	Call	Bond Future	5,593.3900	5.5934	5,512.6500	5.5126	(1.443)	0	0	0
2022/03/10	R035	05/05/2022	11.65	Put	Bond Future	172.4200	0.1724	173.7400	0.1737	0.766	0	0	0
2022/03/10	R035	05/05/2022	12.64	Call	Bond Future	10,789.6900	10.7897	10,707.3800	10.7074	(0.763)	0	0	0
2022/03/10	R035	05/05/2022	12.64	Put	Bond Future	11.9300	0.0119	11.6800	0.0117	(2.096)	0	0	0
2022/03/10	R035	04/08/2022	11.13	Put	Bond Future	1,864.2800	1.8643	1,890.8500	1.8909	1.425	0	0	100
2022/03/10	R035	04/08/2022	10.64	Call	Bond Future	1,507.5000	1.5075	1,467.6800	1.4677	(2.641)	0	0	0
2022/03/10	R035	04/08/2022	10.64	Put	Bond Future	3,308.8700	3.3089	3,353.0400	3.3530	1.335	0	0	100
2022/03/10	R035	04/08/2022	10.72	Call	Bond Future	1,726.0800	1.7261	1,683.1000	1.6831	(2.490)	0	0	0
2022/03/10	R035	04/08/2022	10.72	Put	Bond Future	3,029.8000	3.0298	3,070.8100	3.0708	1.354	0	0	0
2022/03/10	R035	04/08/2022	10.73	Call	Bond Future	1,754.5100	1.7545	1,711.1400	1.7111	(2.472)	0	0	0
2022/03/10	R035	04/08/2022	10.73	Put	Bond Future	2,996.3000	2.9963	3,036.9200	3.0369	1.356	0	0	0
2022/03/10	R035	04/08/2022	9.53	Call	Bond Future	133.3900	0.1334	126.4700	0.1265	(5.188)	0	0	400
2022/03/10	R035	04/08/2022	9.53	Put	Bond Future	9,273.4900	9.2735	9,350.5600	9.3506	0.831	0	0	0
2022/03/10	R035	04/08/2022	9.84	Call	Bond Future	284.2600	0.2843	271.6300	0.2716	(4.443)	0	0	100
2022/03/10	R035	04/08/2022	9.84	Put	Bond Future	7,290.5400	7.2905	7,361.9000	7.3619	0.979	0	0	0
2022/03/10	R035	04/08/2022	10.53	Put	Bond Future	3,725.6800	3.7257	3,774.3000	3.7743	1.305	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
2022/03/10	R035	04/08/2022			Bond Future	10.9327	90.0426	10.9465	89.9586	0.127	0.0000	0.0000	49,995
2022/03/10	R035	04/08/2022	10.74	Call	Bond Future	1,783.1800	1.7832	1,739.4200	1.7394	(2.454)	0	0	0
2022/03/10	R035	04/08/2022	10.74	Put	Bond Future	2,963.1100	2.9631	3,003.3400	3.0033	1.358	0	0	0
2022/03/10	R035	04/08/2022	11.13	Call	Bond Future	3,049.0400	3.0490	2,991.6200	2.9916	(1.883)	0	0	0
2022/03/10	R035	04/08/2022	12.18	Call	Bond Future	7,601.5400	7.6015	7,523.8300	7.5238	(1.022)	0	0	0
2022/03/10	R035	04/08/2022	12.18	Put	Bond Future	489.9600	0.4900	496.2400	0.4962	1.282	0	0	400
2022/03/10	R035	04/08/2022	10.53	Call	Bond Future	1,233.4400	1.2334	1,198.0700	1.1981	(2.868)	0	0	400
2022/03/10	R035	03/11/2022	11.15	Call	Bond Future	3,123.5100	3.1235	3,071.9600	3.0720	(1.650)	0	0	0
2022/03/10	R035	03/11/2022	11.15	Put	Bond Future	2,866.9500	2.8669	2,901.1000	2.9011	1.191	0	0	0
2022/03/10	R035	03/11/2022	12.68	Call	Bond Future	9,289.4100	9.2894	9,211.6900	9.2117	(0.837)	0	0	0
2022/03/10	R035	03/11/2022	12.68	Put	Bond Future	665.5400	0.6655	673.5200	0.6735	1.199	0	0	1,000
2022/03/10	R035	03/11/2022	10.99	Call	Bond Future	2,627.1900	2.6272	2,580.1100	2.5801	(1.792)	0	0	0
2022/03/10	R035	03/11/2022	10.99	Put	Bond Future	3,320.4200	3.3204	3,359.0400	3.3590	1.163	0	0	582
2022/03/10	R035	03/11/2022	11.05	Call	Bond Future	2,808.7300	2.8087	2,759.9400	2.7599	(1.737)	0	0	1,000
2022/03/10	R035	03/11/2022	10.57	Call	Bond Future	1,512.4200	1.5124	1,478.2300	1.4782	(2.261)	0	0	0
2022/03/10	R035	03/11/2022	10.57	Put	Bond Future	4,771.7400	4.7717	4,823.2500	4.8232	1.079	0	0	582
2022/03/10	R035	03/11/2022			Bond Future	11.1065	86.8824	11.1210	86.7967	0.131	0.0000	0.0000	0
2022/03/10	R035	03/11/2022	11.14	Call	Bond Future	3,091.2800	3.0913	3,039.9900	3.0400	(1.659)	0	0	0
2022/03/10	R035	03/11/2022	11.14	Put	Bond Future	2,893.6500	2.8937	2,928.0600	2.9281	1.189	0	0	0
2022/03/10	R035	03/11/2022	11.05	Put	Bond Future	3,144.0300	3.1440	3,180.9400	3.1809	1.174	0	0	0
2022/03/10	R035	03/11/2022	11.13	Call	Bond Future	3,059.2000	3.0592	3,008.1900	3.0082	(1.667)	0	0	0
2022/03/10	R035	03/11/2022	11.13	Put	Bond Future	2,920.5500	2.9206	2,955.2400	2.9552	1.188	0	0	0
2022/03/10	R035	03/11/2022	9.82	Call	Bond Future	470.1100	0.4701	455.1900	0.4552	(3.174)	0	0	582
2022/03/10	R035	03/11/2022	9.82	Put	Bond Future	8,587.9700	8.5880	8,658.7500	8.6588	0.824	0	0	0
2022/03/10	R035	03/11/2022	10.30	Call	Bond Future	1,024.9100	1.0249	998.5400	0.9985	(2.573)	0	0	1,000
2022/03/10	R035	03/11/2022	10.30	Put	Bond Future	5,991.4200	5.9914	6,050.7500	6.0508	0.990	0	0	0
2022/03/10	R035	02/02/2023	13.22	Put	Bond Future	722.9600	0.7230	731.2700	0.7313	1.149	0	0	1,000
2022/03/10	R035	02/02/2023	10.88	Call	Bond Future	2,294.1900	2.2942	2,253.8200	2.2538	(1.760)	0	0	0
2022/03/10	R035	02/02/2023	10.88	Put	Bond Future	4,625.3800	4.6254	4,672.5200	4.6725	1.019	0	0	0
2022/03/10	R035	02/02/2023	9.81	Call	Bond Future	584.1200	0.5841	568.5200	0.5685	(2.671)	0	0	582
2022/03/10	R035	02/02/2023	9.81	Put	Bond Future	9,680.4200	9.6804	9,752.3300	9.7523	0.743	0	0	0
2022/03/10	R035	02/02/2023	10.30	Put	Bond Future	7,075.2500	7.0752	7,136.9000	7.1369	0.871	0	0	0
2022/03/10	R035	02/02/2023	10.66	Call	Bond Future	1,792.2400	1.7922	1,757.6100	1.7576	(1.932)	0	0	0
2022/03/10	R035	02/02/2023	10.66	Put	Bond Future	5,456.8700	5.4569	5,509.7500	5.5098	0.969	0	0	582
2022/03/10	R035	02/02/2023			Bond Future	11.2763	88.2877	11.2915	88.2002	0.135	0.0000	0.0000	0
2022/03/10	R035	02/02/2023	11.05	Call	Bond Future	2,745.6700	2.7457	2,700.8700	2.7009	(1.632)	0	0	1,000
2022/03/10	R035	02/02/2023	11.05	Put	Bond Future	4,065.9400	4.0659	4,108.6500	4.1087	1.050	0	0	0
2022/03/10	R035	02/02/2023	11.06	Call	Bond Future	2,773.4600	2.7735	2,728.4000	2.7284	(1.625)	0	0	0
2022/03/10	R035	02/02/2023	11.06	Put	Bond Future	4,034.7800	4.0348	4,077.2300	4.0772	1.052	0	0	582
2022/03/10	R035	02/02/2023	13.22	Call	Bond Future	10,948.8800	10.9489	10,869.6800	10.8697	(0.723)	0	0	0
2022/03/10	R035	02/02/2023	10.86	Call	Bond Future	2,243.6500	2.2437	2,203.8100	2.2038	(1.776)	0	0	0
2022/03/10	R035	02/02/2023	10.86	Put	Bond Future	4,694.8800	4.6949	4,742.5500	4.7425	1.015	0	0	0
2022/03/10	R035	02/02/2023	10.87	Call	Bond Future	2,268.6800	2.2687	2,228.5800	2.2286	(1.768)	0	0	0
2022/03/10	R035	02/02/2023	10.87	Put	Bond Future	4,659.8600	4.6599	4,707.2700	4.7073	1.017	0	0	0
2022/03/10	R035	02/02/2023	10.30	Call	Bond Future	1,165.5900	1.1656	1,139.7300	1.1397	(2.219)	0	0	1,000
2022/03/10	R186	05/05/2022	7.28	Call	Bond Future	11.8200	0.0118	10.1600	0.0102	(14.044)	0	0	435
2022/03/10	R186	05/05/2022	7.28	Put	Bond Future	5,349.9100	5.3499	5,419.1900	5.4192	1.295	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
2022/03/10	R186	05/05/2022	7.48	Call	Bond Future	26.6300	0.0266	23.3000	0.0233	(12.505)	0	0	3,600
2022/03/10	R186	05/05/2022	7.48	Put	Bond Future	4,537.4800	4.5375	4,605.0900	4.6051	1.490	0	0	0
2022/03/10	R186	05/05/2022	9.18	Call	Bond Future	2,457.9400	2.4579	2,394.0800	2.3941	(2.598)	0	0	0
2022/03/10	R186	05/05/2022	9.18	Put	Bond Future	235.5300	0.2355	242.6100	0.2426	3.006	0	0	454
2022/03/10	R186	05/05/2022	8.32	Call	Bond Future	464.3500	0.4644	435.2000	0.4352	(6.278)	0	0	0
2022/03/10	R186	05/05/2022	8.32	Put	Bond Future	1,582.6600	1.5827	1,624.4500	1.6244	2.640	0	0	0
2022/03/10	R186	05/05/2022	8.14	Call	Bond Future	271.6300	0.2716	251.1900	0.2512	(7.525)	0	0	454
2022/03/10	R186	05/05/2022	8.14	Put	Bond Future	2,105.9400	2.1059	2,156.4400	2.1564	2.398	0	0	0
2022/03/10	R186	05/05/2022			Bond Future	8.6041	111.1168	8.6223	111.0459	0.211	0.0000	0.0000	72,650
2022/03/10	R186	05/05/2022	6.73	Call	Bond Future	0.7700	0.0008	0.6300	0.0006	(18.182)	0	0	3,600
2022/03/10	R186	05/05/2022	6.73	Put	Bond Future	7,653.5300	7.6535	7,724.3300	7.7243	0.925	0	0	0
2022/03/10	R186	05/05/2022	8.64	Call	Bond Future	1,007.1000	1.0071	961.8300	0.9618	(4.495)	0	0	0
2022/03/10	R186	05/05/2022	8.64	Put	Bond Future	866.9900	0.8670	892.6600	0.8927	2.961	0	0	4,035
2022/03/10	R186	05/05/2022	8.94	Call	Bond Future	1,743.5900	1.7436	1,686.1700	1.6862	(3.293)	0	0	0
2022/03/10	R186	05/05/2022	8.94	Put	Bond Future	440.3200	0.4403	453.8400	0.4538	3.070	0	0	454
2022/03/10	R186	05/05/2022	8.31	Call	Bond Future	451.5800	0.4516	422.9300	0.4229	(6.344)	0	0	0
2022/03/10	R186	05/05/2022	8.31	Put	Bond Future	1,609.5100	1.6095	1,651.8000	1.6518	2.628	0	0	0
2022/03/10	R186	05/05/2022	8.35	Call	Bond Future	503.8100	0.5038	473.1400	0.4731	(6.088)	0	0	454
2022/03/10	R186	05/05/2022	8.35	Put	Bond Future	1,503.3600	1.5034	1,543.6300	1.5436	2.679	0	0	0
2022/03/10	R186	05/05/2022	7.88	Call	Bond Future	114.1200	0.1141	103.3100	0.1033	(9.472)	0	0	435
2022/03/10	R186	05/05/2022	7.88	Put	Bond Future	2,993.1500	2.9931	3,053.2800	3.0533	2.009	0	0	0
2022/03/10	R186	05/05/2022	8.30	Call	Bond Future	439.2000	0.4392	411.0600	0.4111	(6.407)	0	0	0
2022/03/10	R186	05/05/2022	8.30	Put	Bond Future	1,636.7700	1.6368	1,679.5700	1.6796	2.615	0	0	0
2022/03/10	R186	04/08/2022	8.15	Call	Bond Future	453.1700	0.4532	433.0000	0.4330	(4.451)	0	0	0
2022/03/10	R186	04/08/2022	8.15	Put	Bond Future	3,007.2600	3.0073	3,059.9400	3.0599	1.752	0	0	0
2022/03/10	R186	04/08/2022	9.78	Call	Bond Future	3,853.3800	3.8534	3,790.7200	3.7907	(1.626)	0	0	0
2022/03/10	R186	04/08/2022	9.78	Put	Bond Future	426.0500	0.4260	436.2400	0.4362	2.392	0	0	3,600
2022/03/10	R186	04/08/2022	7.96	Call	Bond Future	321.0400	0.3210	305.4500	0.3055	(4.856)	0	0	3,600
2022/03/10	R186	04/08/2022			Bond Future	8.8319	107.3455	8.8517	107.2726	0.224	0.0000	0.0000	8
2022/03/10	R186	04/08/2022	8.14	Call	Bond Future	445.3600	0.4454	425.4500	0.4255	(4.471)	0	0	0
2022/03/10	R186	04/08/2022	8.14	Put	Bond Future	3,037.4800	3.0375	3,090.4200	3.0904	1.743	0	0	0
2022/03/10	R186	04/08/2022	6.96	Call	Bond Future	33.8500	0.0338	31.3500	0.0313	(7.386)	0	0	3,600
2022/03/10	R186	04/08/2022	6.96	Put	Bond Future	7,232.0200	7.2320	7,302.3700	7.3024	0.973	0	0	0
2022/03/10	R186	04/08/2022	7.96	Put	Bond Future	3,600.4500	3.6005	3,657.7100	3.6577	1.590	0	0	0
2022/03/10	R186	04/08/2022	8.13	Call	Bond Future	437.4600	0.4375	417.8100	0.4178	(4.492)	0	0	0
2022/03/10	R186	04/08/2022	8.13	Put	Bond Future	3,067.6200	3.0676	3,120.8200	3.1208	1.734	0	0	0
2022/03/10	R186	03/11/2022	8.53	Call	Bond Future	946.3700	0.9464	917.8700	0.9179	(3.012)	0	0	0
2022/03/10	R186	03/11/2022	8.53	Put	Bond Future	2,764.1500	2.7642	2,810.1900	2.8102	1.666	0	0	0
2022/03/10	R186	03/11/2022	8.54	Call	Bond Future	961.0100	0.9610	932.2500	0.9322	(2.993)	0	0	0
2022/03/10	R186	03/11/2022	8.54	Put	Bond Future	2,743.2400	2.7432	2,789.0200	2.7890	1.669	0	0	0
2022/03/10	R186	03/11/2022			Bond Future	9.0468	108.9001	9.0682	108.8256	0.237	0.0000	0.0000	0
2022/03/10	R186	03/11/2022	8.55	Call	Bond Future	975.4500	0.9755	946.4200	0.9464	(2.976)	0	0	0
2022/03/10	R186	03/11/2022	8.55	Put	Bond Future	2,722.1500	2.7221	2,767.6600	2.7677	1.672	0	0	0
2022/03/10	R186	02/02/2023	8.32	Call	Bond Future	805.2700	0.8053	782.1900	0.7822	(2.866)	0	0	0
2022/03/10	R186	02/02/2023	8.32	Put	Bond Future	3,934.6100	3.9346	3,987.8100	3.9878	1.352	0	0	0
2022/03/10	R186	02/02/2023	8.33	Call	Bond Future	814.7300	0.8147	791.4500	0.7914	(2.857)	0	0	0
2022/03/10	R186	02/02/2023	8.33	Put	Bond Future	3,910.1300	3.9101	3,963.1300	3.9631	1.355	0	0	0
2022/03/10	R186	02/02/2023			Bond Future	9.2590	105.3206	9.2824	105.2443	0.252	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
2022/03/10	R186	02/02/2023	8.34	Call	Bond Future	823.9200	0.8239	800.4600	0.8005	(2.847)	0	0	0
2022/03/10	R186	02/02/2023	8.34	Put	Bond Future	3,885.3900	3.8854	3,938.2100	3.9382	1.359	0	0	0
2022/03/10	R197	05/05/2022			Bond Future	329.7113	329.7113	329.6295	329.6295	(0.025)	0.0000	0.0000	752
2022/03/10	R197	04/08/2022			Bond Future	325.8754	325.8754	325.7900	325.7900	(0.026)	0.0000	0.0000	0
2022/03/10	R197	03/11/2022			Bond Future	330.6667	330.6667	330.5781	330.5781	(0.027)	0.0000	0.0000	0
2022/03/10	R197	02/02/2023			Bond Future	327.3070	327.3070	327.2165	327.2165	(0.028)	0.0000	0.0000	0
2022/03/10	R202	05/05/2022			Bond Future	248.9411	248.9411	248.9792	248.9792	0.015	0.0000	0.0000	6,375
2022/03/10	R202	04/08/2022			Bond Future	247.9291	247.9291	247.9658	247.9658	0.015	0.0000	0.0000	91
2022/03/10	R202	03/11/2022			Bond Future	251.5734	251.5734	251.6093	251.6093	0.014	0.0000	0.0000	0
2022/03/10	R202	02/02/2023			Bond Future	250.9974	250.9974	251.0330	251.0330	0.014	0.0000	0.0000	0
2022/03/10	R209	05/05/2022	9.50	Call	Bond Future	16.1300	0.0161	13.7400	0.0137	(14.817)	0	0	2,975
2022/03/10	R209	05/05/2022	9.50	Put	Bond Future	7,040.2700	7.0403	7,138.6300	7.1386	1.397	0	0	0
2022/03/10	R209	05/05/2022	9.75	Call	Bond Future	51.2700	0.0513	44.9200	0.0449	(12.385)	0	0	8,525
2022/03/10	R209	05/05/2022	9.75	Put	Bond Future	5,530.6200	5.5306	5,625.0200	5.6250	1.707	0	0	0
2022/03/10	R209	05/05/2022	10.25	Call	Bond Future	379.5800	0.3796	350.2100	0.3502	(7.737)	0	0	0
2022/03/10	R209	05/05/2022	10.25	Put	Bond Future	2,899.0100	2.8990	2,970.3900	2.9704	2.462	0	0	11,000
2022/03/10	R209	05/05/2022	10.75	Call	Bond Future	1,478.4900	1.4785	1,412.6800	1.4127	(4.451)	0	0	0
2022/03/10	R209	05/05/2022	10.75	Put	Bond Future	1,201.8600	1.2019	1,236.8000	1.2368	2.907	0	0	1,050
2022/03/10	R209	05/05/2022	11.43	Call	Bond Future	4,088.4600	4.0885	3,994.4200	3.9944	(2.300)	0	0	0
2022/03/10	R209	05/05/2022	11.43	Put	Bond Future	253.8500	0.2539	260.5600	0.2606	2.643	0	0	0
2022/03/10	R209	05/05/2022	11.44	Call	Bond Future	4,132.7300	4.1327	4,038.4900	4.0385	(2.280)	0	0	0
2022/03/10	R209	05/05/2022	11.44	Put	Bond Future	247.8000	0.2478	254.3100	0.2543	2.627	0	0	0
2022/03/10	R209	05/05/2022			Bond Future	10.6992	68.8604	10.7177	68.7597	0.172	0.0000	0.0000	20,797
2022/03/10	R209	05/05/2022	11.45	Call	Bond Future	4,177.0200	4.1770	4,082.5900	4.0826	(2.261)	0	0	0
2022/03/10	R209	05/05/2022	11.45	Put	Bond Future	241.8200	0.2418	248.1400	0.2481	2.614	0	0	0
2022/03/10	R209	05/05/2022	12.00	Call	Bond Future	6,678.6400	6.6786	6,578.8500	6.5788	(1.494)	0	0	0
2022/03/10	R209	05/05/2022	12.00	Put	Bond Future	63.2300	0.0632	64.1900	0.0642	1.518	0	0	12,050
2022/03/10	R209	04/08/2022	10.58	Call	Bond Future	1,305.0400	1.3050	1,258.9000	1.2589	(3.536)	0	0	0
2022/03/10	R209	04/08/2022	10.58	Put	Bond Future	2,846.4000	2.8464	2,902.9700	2.9030	1.987	0	0	0
2022/03/10	R209	04/08/2022	10.57	Put	Bond Future	2,878.6800	2.8787	2,935.7300	2.9357	1.982	0	0	0
2022/03/10	R209	04/08/2022			Bond Future	10.8639	69.8004	10.8831	69.6977	0.177	0.0000	0.0000	1,550
2022/03/10	R209	04/08/2022	10.59	Call	Bond Future	1,328.3500	1.3284	1,281.7200	1.2817	(3.510)	0	0	0
2022/03/10	R209	04/08/2022	10.59	Put	Bond Future	2,814.5900	2.8146	2,870.6700	2.8707	1.992	0	0	0
2022/03/10	R209	04/08/2022	10.57	Call	Bond Future	1,282.1300	1.2821	1,236.4700	1.2365	(3.561)	0	0	0
2022/03/10	R209	03/11/2022	11.03	Call	Bond Future	2,612.6100	2.6126	2,552.8600	2.5529	(2.287)	0	0	0
2022/03/10	R209	03/11/2022	11.03	Put	Bond Future	2,554.3700	2.5544	2,599.2300	2.5992	1.756	0	0	0
2022/03/10	R209	03/11/2022	9.50	Call	Bond Future	255.8800	0.2559	244.0900	0.2441	(4.608)	0	0	0
2022/03/10	R209	03/11/2022	9.50	Put	Bond Future	8,906.6200	8.9066	8,999.4400	8.9994	1.042	0	0	0
2022/03/10	R209	03/11/2022	10.50	Put	Bond Future	4,111.1200	4.1111	4,175.6500	4.1756	1.570	0	0	0
2022/03/10	R209	03/11/2022	9.25	Call	Bond Future	153.8500	0.1538	146.0600	0.1461	(5.063)	0	0	6,000
2022/03/10	R209	03/11/2022	9.25	Put	Bond Future	10,374.1000	10.3741	10,470.9200	10.4709	0.933	0	0	0
2022/03/10	R209	03/11/2022			Bond Future	11.0189	67.6663	11.0389	67.5617	0.182	0.0000	0.0000	2,750
2022/03/10	R209	03/11/2022	11.50	Call	Bond Future	4,052.0500	4.0520	3,977.8500	3.9779	(1.831)	0	0	0
2022/03/10	R209	03/11/2022	11.50	Put	Bond Future	1,600.2200	1.6002	1,630.6300	1.6306	1.900	0	0	0
2022/03/10	R209	03/11/2022	11.00	Call	Bond Future	2,529.4400	2.5294	2,470.7300	2.4707	(2.321)	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
2022/03/10	R209	03/11/2022	11.00	Put	Bond Future	2,628.2000	2.6282	2,674.1000	2.6741	1.746	0	0	6,000
2022/03/10	R209	03/11/2022	11.01	Call	Bond Future	2,557.0200	2.5570	2,497.9600	2.4980	(2.310)	0	0	0
2022/03/10	R209	03/11/2022	11.01	Put	Bond Future	2,603.3900	2.6034	2,648.9400	2.6489	1.750	0	0	0
2022/03/10	R209	03/11/2022	11.02	Call	Bond Future	2,584.7400	2.5847	2,525.3400	2.5253	(2.298)	0	0	0
2022/03/10	R209	03/11/2022	11.02	Put	Bond Future	2,578.7800	2.5788	2,623.9900	2.6240	1.753	0	0	0
2022/03/10	R209	03/11/2022	10.00	Call	Bond Future	631.3300	0.6313	607.5900	0.6076	(3.760)	0	0	0
2022/03/10	R209	03/11/2022	10.00	Put	Bond Future	6,271.8000	6.2718	6,352.6700	6.3527	1.289	0	0	6,000
2022/03/10	R209	03/11/2022	10.50	Call	Bond Future	1,318.0100	1.3180	1,277.9300	1.2779	(3.041)	0	0	0
2022/03/10	R209	02/02/2023	10.79	Call	Bond Future	2,075.2900	2.0753	2,026.9900	2.0270	(2.327)	0	0	0
2022/03/10	R209	02/02/2023	10.80	Put	Bond Future	4,025.8400	4.0258	4,083.8500	4.0838	1.441	0	0	0
2022/03/10	R209	02/02/2023	10.78	Call	Bond Future	2,052.8100	2.0528	2,004.8300	2.0048	(2.337)	0	0	0
2022/03/10	R209	02/02/2023			Bond Future	11.1687	68.7309	11.1896	68.6243	0.187	0.0000	0.0000	0
2022/03/10	R209	02/02/2023	10.79	Put	Bond Future	4,056.5900	4.0566	4,114.9300	4.1149	1.438	0	0	0
2022/03/10	R209	02/02/2023	10.80	Call	Bond Future	2,097.9000	2.0979	2,049.2700	2.0493	(2.318)	0	0	0
2022/03/10	R209	02/02/2023	10.78	Put	Bond Future	4,087.5400	4.0875	4,146.2000	4.1462	1.435	0	0	0
2022/03/10	R210	05/05/2022			Bond Future	219.7064	219.7064	219.4278	219.4278	(0.127)	0.0000	0.0000	1,039
2022/03/10	R210	04/08/2022			Bond Future	222.7591	222.7591	222.4749	222.4749	(0.128)	0.0000	0.0000	266
2022/03/10	R210	03/11/2022			Bond Future	223.0996	223.0996	222.8102	222.8102	(0.130)	0.0000	0.0000	0
2022/03/10	R210	02/02/2023			Bond Future	226.6529	226.6529	226.3577	226.3577	(0.130)	0.0000	0.0000	0
2022/03/10	R213	05/05/2022	10.63	Call	Bond Future	2,507.4700	2.5075	2,412.7300	2.4127	(3.778)	0	0	0
2022/03/10	R213	05/05/2022	10.65	Put	Bond Future	519.3600	0.5194	540.5000	0.5405	4.070	0	0	0
2022/03/10	R213	05/05/2022			Bond Future	10.2319	82.8601	10.2553	82.7432	0.228	0.0000	0.0000	25,184
2022/03/10	R213	05/05/2022	10.63	Put	Bond Future	543.8700	0.5439	565.9700	0.5660	4.063	0	0	0
2022/03/10	R213	05/05/2022	10.64	Call	Bond Future	2,543.6400	2.5436	2,448.4100	2.4484	(3.744)	0	0	0
2022/03/10	R213	05/05/2022	10.64	Put	Bond Future	531.5000	0.5315	553.1100	0.5531	4.066	0	0	0
2022/03/10	R213	05/05/2022	10.65	Call	Bond Future	2,579.9900	2.5800	2,484.2900	2.4843	(3.709)	0	0	0
2022/03/10	R213	04/08/2022	9.88	Call	Bond Future	798.8100	0.7988	759.9800	0.7600	(4.861)	0	0	0
2022/03/10	R213	04/08/2022	9.89	Call	Bond Future	814.5100	0.8145	775.1700	0.7752	(4.830)	0	0	0
2022/03/10	R213	04/08/2022	9.90	Put	Bond Future	3,487.9000	3.4879	3,567.2700	3.5673	2.276	0	0	0
2022/03/10	R213	04/08/2022			Bond Future	10.4358	83.9548	10.4604	83.8356	0.235	0.0000	0.0000	0
2022/03/10	R213	04/08/2022	9.88	Put	Bond Future	3,557.8500	3.5579	3,638.2200	3.6382	2.259	0	0	0
2022/03/10	R213	04/08/2022	9.89	Put	Bond Future	3,522.8500	3.5229	3,602.7100	3.6027	2.267	0	0	0
2022/03/10	R213	04/08/2022	9.90	Call	Bond Future	830.2100	0.8302	790.3800	0.7904	(4.798)	0	0	0
2022/03/10	R213	03/11/2022	10.38	Call	Bond Future	1,880.0500	1.8800	1,822.2900	1.8223	(3.072)	0	0	0
2022/03/10	R213	03/11/2022	10.38	Put	Bond Future	3,024.8800	3.0249	3,088.4900	3.0885	2.103	0	0	0
2022/03/10	R213	03/11/2022	10.39	Call	Bond Future	1,902.1900	1.9022	1,844.0300	1.8440	(3.058)	0	0	0
2022/03/10	R213	03/11/2022	10.39	Put	Bond Future	2,998.9800	2.9990	3,062.1900	3.0622	2.108	0	0	0
2022/03/10	R213	03/11/2022	10.37	Call	Bond Future	1,858.3100	1.8583	1,800.9400	1.8009	(3.087)	0	0	0
2022/03/10	R213	03/11/2022	10.37	Put	Bond Future	3,051.2200	3.0512	3,115.2200	3.1152	2.098	0	0	200
2022/03/10	R213	03/11/2022	9.19	Call	Bond Future	354.1200	0.3541	336.5800	0.3366	(4.953)	0	0	476
2022/03/10	R213	03/11/2022	9.19	Put	Bond Future	7,483.2200	7.4832	7,587.0500	7.5871	1.388	0	0	0
2022/03/10	R213	03/11/2022			Bond Future	10.6204	81.6513	10.6461	81.5299	0.242	0.0000	0.0000	0
2022/03/10	R213	03/11/2022	10.40	Call	Bond Future	1,924.2100	1.9242	1,865.6500	1.8656	(3.043)	0	0	0
2022/03/10	R213	03/11/2022	10.40	Put	Bond Future	2,972.9900	2.9730	3,035.8000	3.0358	2.113	0	0	0
2022/03/10	R213	03/11/2022	9.98	Call	Bond Future	1,120.9400	1.1209	1,079.2700	1.0793	(3.717)	0	0	0
2022/03/10	R213	03/11/2022	9.98	Put	Bond Future	4,217.4600	4.2175	4,297.1600	4.2972	1.890	0	0	200

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
2022/03/10	R213	03/11/2022	10.19	Call	Bond Future	1,489.1100	1.4891	1,439.0100	1.4390	(3.364)	0	0	0
2022/03/10	R213	03/11/2022	10.19	Put	Bond Future	3,553.6500	3.5537	3,624.9200	3.6249	2.006	0	0	476
2022/03/10	R213	03/11/2022	9.13	Call	Bond Future	320.2000	0.3202	304.0100	0.3040	(5.056)	0	0	200
2022/03/10	R213	03/11/2022	9.13	Put	Bond Future	7,765.5700	7.7656	7,870.7500	7.8708	1.354	0	0	0
2022/03/10	R213	03/11/2022	9.84	Call	Bond Future	934.5800	0.9346	897.9500	0.8980	(3.919)	0	0	0
2022/03/10	R213	03/11/2022	9.84	Put	Bond Future	4,728.2500	4.7282	4,812.9900	4.8130	1.792	0	0	476
2022/03/10	R213	02/02/2023	10.43	Put	Bond Future	3,691.9100	3.6919	3,760.4600	3.7605	1.857	0	0	0
2022/03/10	R213	02/02/2023	12.20	Call	Bond Future	7,020.2700	7.0203	6,918.0800	6.9181	(1.456)	0	0	0
2022/03/10	R213	02/02/2023	12.20	Put	Bond Future	924.6800	0.9247	946.2000	0.9462	2.327	0	0	935
2022/03/10	R213	02/02/2023	10.22	Put	Bond Future	4,290.8600	4.2909	4,366.7200	4.3667	1.768	0	0	0
2022/03/10	R213	02/02/2023	10.23	Call	Bond Future	1,586.7400	1.5867	1,538.5500	1.5385	(3.037)	0	0	0
2022/03/10	R213	02/02/2023	10.35	Call	Bond Future	1,808.7000	1.8087	1,756.3300	1.7563	(2.895)	0	0	0
2022/03/10	R213	02/02/2023	10.35	Put	Bond Future	3,910.1600	3.9102	3,981.5000	3.9815	1.824	0	0	476
2022/03/10	R213	02/02/2023	10.01	Call	Bond Future	1,254.3000	1.2543	1,213.2900	1.2133	(3.270)	0	0	0
2022/03/10	R213	02/02/2023			Bond Future	10.8010	82.9698	10.8280	82.8461	0.250	0.0000	0.0000	0
2022/03/10	R213	02/02/2023	10.43	Call	Bond Future	1,968.3300	1.9683	1,913.1700	1.9132	(2.802)	0	0	935
2022/03/10	R213	02/02/2023	10.22	Call	Bond Future	1,570.6000	1.5706	1,522.7500	1.5228	(3.047)	0	0	0
2022/03/10	R213	02/02/2023	10.23	Put	Bond Future	4,259.1900	4.2592	4,334.7100	4.3347	1.773	0	0	0
2022/03/10	R213	02/02/2023	9.16	Call	Bond Future	422.5300	0.4225	404.3700	0.4044	(4.298)	0	0	476
2022/03/10	R213	02/02/2023	9.16	Put	Bond Future	8,416.1400	8.4161	8,521.6900	8.5217	1.254	0	0	0
2022/03/10	R213	02/02/2023	10.01	Put	Bond Future	4,986.7500	4.9868	5,069.4500	5.0694	1.658	0	0	476
2022/03/10	R213	02/02/2023	10.21	Call	Bond Future	1,554.2800	1.5543	1,506.7600	1.5068	(3.057)	0	0	0
2022/03/10	R213	02/02/2023	10.21	Put	Bond Future	4,322.3900	4.3224	4,398.5800	4.3986	1.763	0	0	0
2022/03/10	R214	05/05/2022	11.73	Put	Bond Future	237.5500	0.2375	240.4900	0.2405	1.238	0	0	0
2022/03/10	R214	05/05/2022	11.74	Put	Bond Future	231.4000	0.2314	234.2300	0.2342	1.223	0	0	0
2022/03/10	R214	05/05/2022	11.75	Call	Bond Future	4,286.9500	4.2869	4,213.8600	4.2139	(1.705)	0	0	0
2022/03/10	R214	05/05/2022			Bond Future	10.9917	65.8312	11.0052	65.7554	0.122	0.0000	0.0000	15,474
2022/03/10	R214	05/05/2022	11.73	Call	Bond Future	4,197.2200	4.1972	4,124.3600	4.1244	(1.736)	0	0	0
2022/03/10	R214	05/05/2022	11.74	Call	Bond Future	4,242.0400	4.2420	4,169.0700	4.1691	(1.720)	0	0	0
2022/03/10	R214	05/05/2022	11.75	Put	Bond Future	225.4100	0.2254	228.1200	0.2281	1.202	0	0	0
2022/03/10	R214	04/08/2022	10.98	Put	Bond Future	2,616.9200	2.6169	2,653.4900	2.6535	1.397	0	0	0
2022/03/10	R214	04/08/2022	10.99	Call	Bond Future	1,660.7000	1.6607	1,619.5300	1.6195	(2.479)	0	0	0
2022/03/10	R214	04/08/2022			Bond Future	11.1564	66.6991	11.1705	66.6218	0.126	0.0000	0.0000	1,337
2022/03/10	R214	04/08/2022	10.97	Call	Bond Future	1,607.7200	1.6077	1,567.2800	1.5673	(2.515)	0	0	0
2022/03/10	R214	04/08/2022	10.97	Put	Bond Future	2,646.9500	2.6469	2,683.8900	2.6839	1.396	0	0	0
2022/03/10	R214	04/08/2022	10.98	Call	Bond Future	1,634.1000	1.6341	1,593.2900	1.5933	(2.497)	0	0	0
2022/03/10	R214	04/08/2022	10.99	Put	Bond Future	2,587.1700	2.5872	2,623.3800	2.6234	1.400	0	0	0
2022/03/10	R214	03/11/2022	11.34	Call	Bond Future	2,783.0400	2.7830	2,735.5900	2.7356	(1.705)	0	0	0
2022/03/10	R214	03/11/2022	11.36	Put	Bond Future	2,539.6000	2.5396	2,570.5800	2.5706	1.220	0	0	0
2022/03/10	R214	03/11/2022			Bond Future	11.3038	64.3962	11.3185	64.3173	0.130	0.0000	0.0000	0
2022/03/10	R214	03/11/2022	11.34	Put	Bond Future	2,588.2800	2.5883	2,619.7600	2.6198	1.216	0	0	0
2022/03/10	R214	03/11/2022	11.35	Call	Bond Future	2,812.3300	2.8123	2,764.6300	2.7646	(1.696)	0	0	0
2022/03/10	R214	03/11/2022	11.35	Put	Bond Future	2,563.9400	2.5639	2,595.1700	2.5952	1.218	0	0	0
2022/03/10	R214	03/11/2022	11.36	Call	Bond Future	2,841.5600	2.8416	2,793.6100	2.7936	(1.687)	0	0	0
2022/03/10	R214	02/02/2023	11.07	Call	Bond Future	2,092.3000	2.0923	2,054.7100	2.0547	(1.797)	0	0	0
2022/03/10	R214	02/02/2023	11.07	Put	Bond Future	4,134.2200	4.1342	4,177.0500	4.1770	1.036	0	0	0
2022/03/10	R214	02/02/2023	11.08	Call	Bond Future	2,115.6700	2.1157	2,077.8400	2.0778	(1.788)	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
2022/03/10	R214	02/02/2023	11.08	Put	Bond Future	4,102.0700	4.1021	4,144.6600	4.1447	1.038	0	0	0
2022/03/10	R214	02/02/2023			Bond Future	11.4467	65.4382	11.4620	65.3578	0.133	0.0000	0.0000	0
2022/03/10	R214	02/02/2023	11.09	Call	Bond Future	2,139.4300	2.1394	2,101.3500	2.1013	(1.780)	0	0	0
2022/03/10	R214	02/02/2023	11.09	Put	Bond Future	4,070.3700	4.0704	4,112.7100	4.1127	1.040	0	0	0
2022/03/10	R248	05/05/2022	11.79	Call	Bond Future	5,627.5300	5.6275	5,566.9600	5.5670	(1.076)	0	0	0
2022/03/10	R248	05/05/2022	11.79	Put	Bond Future	246.8400	0.2468	245.7300	0.2457	(0.450)	0	0	0
2022/03/10	R248	05/05/2022	11.80	Call	Bond Future	5,684.4000	5.6844	5,623.8000	5.6238	(1.066)	0	0	0
2022/03/10	R248	05/05/2022			Bond Future	10.9860	82.5957	10.9943	82.5362	0.076	0.0000	0.0000	191,069
2022/03/10	R248	05/05/2022	11.80	Put	Bond Future	240.8000	0.2408	239.6600	0.2397	(0.473)	0	0	0
2022/03/10	R248	05/05/2022	11.81	Call	Bond Future	5,741.2800	5.7413	5,680.6400	5.6806	(1.056)	0	0	0
2022/03/10	R248	05/05/2022	11.81	Put	Bond Future	234.8500	0.2348	233.6700	0.2337	(0.502)	0	0	0
2022/03/10	R248	04/08/2022	10.98	Call	Bond Future	2,046.2600	2.0463	2,010.7600	2.0108	(1.735)	0	0	0
2022/03/10	R248	04/08/2022	10.98	Put	Bond Future	3,237.9000	3.2379	3,263.3700	3.2634	0.787	0	0	0
2022/03/10	R248	04/08/2022	10.99	Call	Bond Future	2,079.9100	2.0799	2,044.1100	2.0441	(1.721)	0	0	0
2022/03/10	R248	04/08/2022	10.99	Put	Bond Future	3,200.5400	3.2005	3,225.7100	3.2257	0.786	0	0	0
2022/03/10	R248	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	391.6700	0.3917	100.000	0	0	1,700
2022/03/10	R248	04/08/2022	10.40	Put	Bond Future	6,132.9900	6.1330	6,176.5500	6.1765	0.710	0	0	0
2022/03/10	R248	04/08/2022			Bond Future	11.1499	83.6846	11.1587	83.6236	0.079	0.0000	0.0000	6,399
2022/03/10	R248	04/08/2022	11.00	Call	Bond Future	2,113.6100	2.1136	2,077.5200	2.0775	(1.708)	0	0	0
2022/03/10	R248	04/08/2022	11.00	Put	Bond Future	3,163.3300	3.1633	3,188.2100	3.1882	0.787	0	0	0
2022/03/10	R248	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	1,754.2600	1.7543	100.000	0	0	1,700
2022/03/10	R248	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	3,578.9000	3.5789	100.000	0	0	0
2022/03/10	R248	04/08/2022	9.70	Call	Bond Future	109.9100	0.1099	105.2800	0.1053	(4.213)	0	0	0
2022/03/10	R248	04/08/2022	9.70	Put	Bond Future	11,366.8000	11.3668	11,423.1400	11.4231	0.496	0	0	0
2022/03/10	R248	04/08/2022	10.20	Put	Bond Future	0.0000	0.0000	7,535.2500	7.5352	100.000	0	0	0
2022/03/10	R248	04/08/2022	10.40	Call	Bond Future	629.7300	0.6297	612.3200	0.6123	(2.765)	0	0	0
2022/03/10	R248	03/11/2022	11.32	Call	Bond Future	3,406.9600	3.4070	3,367.1800	3.3672	(1.168)	0	0	0
2022/03/10	R248	03/11/2022	11.30	Put	Bond Future	3,310.6200	3.3106	3,333.5500	3.3336	0.693	0	0	0
2022/03/10	R248	03/11/2022	11.31	Put	Bond Future	3,278.7300	3.2787	3,301.4500	3.3014	0.693	0	0	0
2022/03/10	R248	03/11/2022			Bond Future	11.2964	80.4947	11.3056	80.4324	0.082	0.0000	0.0000	0
2022/03/10	R248	03/11/2022	11.32	Put	Bond Future	3,247.3600	3.2474	3,269.8800	3.2699	0.693	0	0	0
2022/03/10	R248	03/11/2022	11.30	Call	Bond Future	3,335.1200	3.3351	3,295.7500	3.2957	(1.180)	0	0	0
2022/03/10	R248	03/11/2022	11.31	Call	Bond Future	3,370.8300	3.3708	3,331.2500	3.3313	(1.174)	0	0	0
2022/03/10	R248	02/02/2023	11.08	Call	Bond Future	2,627.4100	2.6274	2,595.3900	2.5954	(1.219)	0	0	0
2022/03/10	R248	02/02/2023	11.08	Put	Bond Future	5,066.2600	5.0663	5,097.9400	5.0979	0.625	0	0	0
2022/03/10	R248	02/02/2023			Bond Future	11.4386	81.7976	11.4483	81.7339	0.084	0.0000	0.0000	0
2022/03/10	R248	02/02/2023	11.06	Call	Bond Future	2,568.3100	2.5683	2,536.7100	2.5367	(1.230)	0	0	0
2022/03/10	R248	02/02/2023	11.06	Put	Bond Future	5,147.0800	5.1471	5,179.1800	5.1792	0.624	0	0	0
2022/03/10	R248	02/02/2023	11.07	Call	Bond Future	2,597.6300	2.5976	2,565.8200	2.5658	(1.225)	0	0	0
2022/03/10	R248	02/02/2023	11.07	Put	Bond Future	5,106.3800	5.1064	5,138.2700	5.1383	0.625	0	0	0
Total													1265971