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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/03/2022 TO 24/03/2022

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
2022/03/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	2025	05/05/2022		Bond Future	160.0648	160.0648	160.0168	160.0168	(0.030)	0.0000	0.0000	5,484
2022/03/24	2025	04/08/2022		Bond Future	160.6416	160.6416	160.5916	160.5916	(0.031)	0.0000	0.0000	1,130
2022/03/24	2025	03/11/2022		Bond Future	163.0391	163.0391	162.9871	162.9871	(0.032)	0.0000	0.0000	0
2022/03/24	2025	02/02/2023		Bond Future	164.0945	164.0945	164.0406	164.0406	(0.033)	0.0000	0.0000	0
2022/03/24	2029	05/05/2022		Bond Future	117.5810	117.5810	117.2174	117.2174	(0.309)	0.0000	0.0000	2,745
2022/03/24	2029	04/08/2022		Bond Future	119.1967	119.1967	118.8271	118.8271	(0.310)	0.0000	0.0000	1,844
2022/03/24	2029	03/11/2022		Bond Future	119.7439	119.7439	119.3678	119.3678	(0.314)	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
2022/03/24	2029	02/02/2023			Bond Future	121.7409	121.7409	121.3577	121.3577	(0.315)	0.0000	0.0000	0
2022/03/24	2030	05/05/2022	8.14	Call	Bond Future	0.1700	0.0002	0.2500	0.0003	47.059	0	0	1,800
2022/03/24	2030	05/05/2022	8.14	Put	Bond Future	8,929.7100	8.9297	8,585.1300	8.5851	(3.859)	0	0	0
2022/03/24	2030	05/05/2022	8.47	Call	Bond Future	1.9300	0.0019	2.7400	0.0027	41.969	0	0	1,073
2022/03/24	2030	05/05/2022	10.21	Call	Bond Future	2,273.4000	2.2734	2,535.4700	2.5355	11.528	0	0	0
2022/03/24	2030	05/05/2022	10.21	Put	Bond Future	372.1300	0.3721	289.5400	0.2895	(22.194)	0	0	0
2022/03/24	2030	05/05/2022	9.95	Call	Bond Future	1,386.8000	1.3868	1,590.8400	1.5908	14.713	0	0	0
2022/03/24	2030	05/05/2022	9.65	Put	Bond Future	1,517.5900	1.5176	1,298.2300	1.2982	(14.454)	0	0	5,000
2022/03/24	2030	05/05/2022	8.81	Put	Bond Future	5,264.1300	5.2641	4,925.3200	4.9253	(6.436)	0	0	0
2022/03/24	2030	05/05/2022	8.89	Put	Bond Future	4,845.0000	4.8450	4,509.0700	4.5091	(6.934)	0	0	0
2022/03/24	2030	05/05/2022	9.15	Call	Bond Future	94.3800	0.0944	122.4400	0.1224	29.731	0	0	7,500
2022/03/24	2030	05/05/2022	9.15	Put	Bond Future	3,540.5200	3.5405	3,223.9200	3.2239	(8.942)	0	0	0
2022/03/24	2030	05/05/2022			Bond Future	9.8240	92.4471	9.7551	92.7918	(0.701)	0.0000	0.0000	70,558
2022/03/24	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	200
2022/03/24	2030	05/05/2022	7.73	Put	Bond Future	11,270.8700	11.2709	10,926.2200	10.9262	(3.058)	0	0	0
2022/03/24	2030	05/05/2022	8.47	Put	Bond Future	7,096.2500	7.0963	6,752.4000	6.7524	(4.846)	0	0	0
2022/03/24	2030	05/05/2022	11.04	Call	Bond Future	5,844.2400	5.8442	6,180.6400	6.1806	5.756	0	0	0
2022/03/24	2030	05/05/2022	11.04	Put	Bond Future	25.6900	0.0257	17.4300	0.0174	(32.153)	0	0	1,800
2022/03/24	2030	05/05/2022	9.95	Put	Bond Future	760.3500	0.7603	619.7300	0.6197	(18.494)	0	0	1,073
2022/03/24	2030	05/05/2022	10.19	Call	Bond Future	2,198.7000	2.1987	2,456.9100	2.4569	11.744	0	0	0
2022/03/24	2030	05/05/2022	10.19	Put	Bond Future	394.6600	0.3947	308.2100	0.3082	(21.905)	0	0	0
2022/03/24	2030	05/05/2022	10.20	Call	Bond Future	2,235.9300	2.2359	2,496.0800	2.4961	11.635	0	0	0
2022/03/24	2030	05/05/2022	10.20	Put	Bond Future	383.2600	0.3833	298.7500	0.2988	(22.050)	0	0	200
2022/03/24	2030	05/05/2022	9.35	Call	Bond Future	226.0800	0.2261	283.4700	0.2835	25.385	0	0	0
2022/03/24	2030	05/05/2022	9.35	Put	Bond Future	2,632.3500	2.6324	2,345.0800	2.3451	(10.913)	0	0	1,073
2022/03/24	2030	05/05/2022	9.60	Call	Bond Future	551.3400	0.5513	663.8400	0.6638	20.405	0	0	0
2022/03/24	2030	05/05/2022	9.60	Put	Bond Future	1,678.3300	1.6783	1,446.1700	1.4462	(13.833)	0	0	5,000
2022/03/24	2030	05/05/2022	9.65	Call	Bond Future	643.7600	0.6438	769.0600	0.7691	19.464	0	0	0
2022/03/24	2030	05/05/2022	8.81	Call	Bond Future	15.9700	0.0160	21.8200	0.0218	36.631	0	0	200
2022/03/24	2030	05/05/2022	8.89	Call	Bond Future	24.7700	0.0248	33.5000	0.0335	35.244	0	0	1,800
2022/03/24	2030	04/08/2022	9.56	Call	Bond Future	862.2700	0.8623	969.3700	0.9694	12.421	0	0	0
2022/03/24	2030	04/08/2022	9.56	Put	Bond Future	3,188.8600	3.1889	2,947.5000	2.9475	(7.569)	0	0	0
2022/03/24	2030	04/08/2022	10.95	Call	Bond Future	4,818.6900	4.8187	5,099.5700	5.0996	5.829	0	0	0
2022/03/24	2030	04/08/2022	10.95	Put	Bond Future	546.9900	0.5470	479.4100	0.4794	(12.355)	0	0	800
2022/03/24	2030	04/08/2022			Bond Future	10.0352	89.6887	9.9630	90.0372	(0.719)	0.0000	0.0000	25,175
2022/03/24	2030	04/08/2022	9.05	Call	Bond Future	282.0500	0.2820	328.4000	0.3284	16.433	0	0	800
2022/03/24	2030	04/08/2022	9.05	Put	Bond Future	5,192.0000	5.1920	4,889.8900	4.8899	(5.819)	0	0	0
2022/03/24	2030	04/08/2022	9.54	Call	Bond Future	830.7500	0.8308	935.0700	0.9351	12.557	0	0	0
2022/03/24	2030	04/08/2022	9.54	Put	Bond Future	3,256.9500	3.2569	3,012.8100	3.0128	(7.496)	0	0	0
2022/03/24	2030	04/08/2022	9.55	Call	Bond Future	846.4200	0.8464	952.1200	0.9521	12.488	0	0	0
2022/03/24	2030	04/08/2022	9.55	Put	Bond Future	3,222.8000	3.2228	2,980.0400	2.9800	(7.533)	0	0	0
2022/03/24	2030	04/08/2022	8.30	Call	Bond Future	44.4300	0.0444	53.6500	0.0537	20.752	0	0	800
2022/03/24	2030	04/08/2022	8.30	Put	Bond Future	8,922.8800	8.9229	8,583.6400	8.5836	(3.802)	0	0	0
2022/03/24	2030	03/11/2022	10.10	Call	Bond Future	2,030.7600	2.0308	2,197.4500	2.1975	8.208	0	0	0
2022/03/24	2030	03/11/2022	10.10	Put	Bond Future	2,578.8700	2.5789	2,392.6700	2.3927	(7.220)	0	0	0
2022/03/24	2030	03/11/2022			Bond Future	10.2171	91.0089	10.1416	91.3618	(0.739)	0.0000	0.0000	0
2022/03/24	2030	03/11/2022	10.09	Call	Bond Future	2,008.0000	2.0080	2,173.5400	2.1735	8.244	0	0	0

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2022/03/24	2030	03/11/2022	10.09	Put	Bond Future	2,603.1200	2.6031	2,415.7700	2.4158	(7.197)	0	0	0
2022/03/24	2030	03/11/2022	10.08	Call	Bond Future	1,985.6600	1.9857	2,150.0400	2.1500	8.278	0	0	0
2022/03/24	2030	03/11/2022	10.08	Put	Bond Future	2,627.8200	2.6278	2,439.3100	2.4393	(7.174)	0	0	0
2022/03/24	2030	02/02/2023	10.01	Put	Bond Future	3,565.8300	3.5658	3,354.5900	3.3546	(5.924)	0	0	0
2022/03/24	2030	02/02/2023	9.94	Put	Bond Future	3,754.9000	3.7549	3,536.6600	3.5367	(5.812)	0	0	102
2022/03/24	2030	02/02/2023	9.99	Call	Bond Future	1,804.8200	1.8048	1,949.6400	1.9496	8.024	0	0	0
2022/03/24	2030	02/02/2023	10.00	Call	Bond Future	1,824.5500	1.8246	1,970.3800	1.9704	7.993	0	0	0
2022/03/24	2030	02/02/2023	9.20	Call	Bond Future	680.0300	0.6800	752.4400	0.7524	10.648	0	0	0
2022/03/24	2030	02/02/2023	9.20	Put	Bond Future	6,245.9100	6.2459	5,960.2600	5.9603	(4.573)	0	0	0
2022/03/24	2030	02/02/2023	9.66	Call	Bond Future	1,227.2900	1.2273	1,339.4300	1.3394	9.137	0	0	0
2022/03/24	2030	02/02/2023	9.66	Put	Bond Future	4,585.2600	4.5853	4,339.3400	4.3393	(5.363)	0	0	102
2022/03/24	2030	02/02/2023	9.80	Call	Bond Future	1,456.3800	1.4564	1,582.2600	1.5823	8.643	0	0	0
2022/03/24	2030	02/02/2023	8.81	Put	Bond Future	7,881.7500	7.8817	7,570.2600	7.5703	(3.952)	0	0	0
2022/03/24	2030	02/02/2023			Bond Future	10.3871	88.5035	10.3079	88.8616	(0.762)	0.0000	0.0000	0
2022/03/24	2030	02/02/2023	10.01	Call	Bond Future	1,844.0900	1.8441	1,990.9100	1.9909	7.962	0	0	0
2022/03/24	2030	02/02/2023	9.94	Call	Bond Future	1,708.8800	1.7089	1,848.7000	1.8487	8.182	0	0	0
2022/03/24	2030	02/02/2023	9.99	Put	Bond Future	3,619.0600	3.6191	3,405.8200	3.4058	(5.892)	0	0	0
2022/03/24	2030	02/02/2023	10.00	Put	Bond Future	3,592.5300	3.5925	3,380.3000	3.3803	(5.908)	0	0	0
2022/03/24	2030	02/02/2023	9.80	Put	Bond Future	4,155.3900	4.1554	3,923.2100	3.9232	(5.587)	0	0	0
2022/03/24	2030	02/02/2023	8.81	Call	Bond Future	391.3200	0.3913	437.8900	0.4379	11.901	0	0	102
2022/03/24	2032	05/05/2022	10.29	Put	Bond Future	911.3400	0.9113	746.6800	0.7467	(18.068)	0	0	0
2022/03/24	2032	05/05/2022	11.18	Call	Bond Future	5,437.9400	5.4379	5,805.5100	5.8055	6.759	0	0	0
2022/03/24	2032	05/05/2022	11.18	Put	Bond Future	69.0800	0.0691	49.1600	0.0492	(28.836)	0	0	780
2022/03/24	2032	05/05/2022	10.98	Call	Bond Future	4,452.0000	4.4520	4,804.9000	4.8049	7.927	0	0	0
2022/03/24	2032	05/05/2022	10.98	Put	Bond Future	129.6900	0.1297	95.1000	0.0951	(26.671)	0	0	993
2022/03/24	2032	05/05/2022	11.02	Put	Bond Future	114.5700	0.1146	83.5100	0.0835	(27.110)	0	0	0
2022/03/24	2032	05/05/2022	11.03	Call	Bond Future	4,696.6400	4.6966	5,053.9000	5.0539	7.607	0	0	0
2022/03/24	2032	05/05/2022	11.03	Put	Bond Future	111.0300	0.1110	80.8000	0.0808	(27.227)	0	0	0
2022/03/24	2032	05/05/2022			Bond Future	10.1882	88.9797	10.1198	89.3672	(0.672)	0.0000	0.0000	141,216
2022/03/24	2032	05/05/2022	9.58	Call	Bond Future	127.4500	0.1274	165.4000	0.1654	29.776	0	0	780
2022/03/24	2032	05/05/2022	9.58	Put	Bond Future	3,652.0000	3.6520	3,302.4600	3.3025	(9.571)	0	0	0
2022/03/24	2032	05/05/2022	10.18	Call	Bond Future	1,141.0400	1.1410	1,331.5400	1.3315	16.695	0	0	780
2022/03/24	2032	05/05/2022	10.18	Put	Bond Future	1,187.4000	1.1874	990.4100	0.9904	(16.590)	0	0	0
2022/03/24	2032	05/05/2022	10.29	Call	Bond Future	1,483.4800	1.4835	1,706.3100	1.7063	15.021	0	0	993
2022/03/24	2032	05/05/2022	11.04	Call	Bond Future	4,745.7600	4.7458	5,103.8300	5.1038	7.545	0	0	0
2022/03/24	2032	05/05/2022	11.04	Put	Bond Future	107.6300	0.1076	78.2100	0.0782	(27.334)	0	0	0
2022/03/24	2032	05/05/2022	11.02	Call	Bond Future	4,647.6100	4.6476	5,004.0400	5.0040	7.669	0	0	0
2022/03/24	2032	04/08/2022	10.20	Put	Bond Future	2,503.0600	2.5031	2,279.1800	2.2792	(8.944)	0	0	0
2022/03/24	2032	04/08/2022	10.21	Put	Bond Future	2,472.9700	2.4730	2,250.8500	2.2509	(8.982)	0	0	0
2022/03/24	2032	04/08/2022	10.22	Call	Bond Future	1,570.1500	1.5701	1,741.7000	1.7417	10.926	0	0	0
2022/03/24	2032	04/08/2022	9.40	Call	Bond Future	244.8000	0.2448	289.9700	0.2900	18.452	0	0	1,300
2022/03/24	2032	04/08/2022	9.40	Put	Bond Future	5,833.7000	5.8337	5,486.9500	5.4870	(5.944)	0	0	0
2022/03/24	2032	04/08/2022	9.72	Call	Bond Future	567.5000	0.5675	653.8000	0.6538	15.207	0	0	800
2022/03/24	2032	04/08/2022	9.72	Put	Bond Future	4,277.3300	4.2773	3,971.7100	3.9717	(7.145)	0	0	0
2022/03/24	2032	04/08/2022	8.97	Call	Bond Future	77.4300	0.0774	94.1100	0.0941	21.542	0	0	800
2022/03/24	2032	04/08/2022	8.97	Put	Bond Future	8,272.7100	8.2727	7,897.4700	7.8975	(4.536)	0	0	0
2022/03/24	2032	04/08/2022			Bond Future	10.3782	90.1802	10.3070	90.5722	(0.687)	0.0000	0.0000	2,140

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2022/03/24	2032	04/08/2022	11.60	Call	Bond Future	6,736.8200	6.7368	7,078.8400	7.0788	5.077	0	0	0
2022/03/24	2032	04/08/2022	11.60	Put	Bond Future	368.6600	0.3687	318.7600	0.3188	(13.536)	0	0	800
2022/03/24	2032	04/08/2022	11.89	Call	Bond Future	8,031.0900	8.0311	8,388.3700	8.3884	4.449	0	0	0
2022/03/24	2032	04/08/2022	11.89	Put	Bond Future	243.6800	0.2437	209.0400	0.2090	(14.215)	0	0	0
2022/03/24	2032	04/08/2022	10.20	Call	Bond Future	1,518.6400	1.5186	1,686.6800	1.6867	11.065	0	0	0
2022/03/24	2032	04/08/2022	10.21	Call	Bond Future	1,544.1700	1.5442	1,713.9700	1.7140	10.996	0	0	0
2022/03/24	2032	04/08/2022	10.22	Put	Bond Future	2,443.3800	2.4434	2,223.0100	2.2230	(9.019)	0	0	0
2022/03/24	2032	04/08/2022	10.10	Call	Bond Future	1,275.4300	1.2754	1,425.8500	1.4259	11.794	0	0	1,300
2022/03/24	2032	04/08/2022	10.10	Put	Bond Future	2,818.6300	2.8186	2,577.1300	2.5771	(8.568)	0	0	0
2022/03/24	2032	03/11/2022	10.56	Put	Bond Future	2,549.0300	2.5490	2,356.5200	2.3565	(7.552)	0	0	180
2022/03/24	2032	03/11/2022	10.11	Put	Bond Future	3,886.5600	3.8866	3,633.7100	3.6337	(6.506)	0	0	454
2022/03/24	2032	03/11/2022	10.16	Call	Bond Future	1,593.7000	1.5937	1,744.6700	1.7447	9.473	0	0	0
2022/03/24	2032	03/11/2022	10.16	Put	Bond Future	3,717.7000	3.7177	3,471.6000	3.4716	(6.620)	0	0	180
2022/03/24	2032	03/11/2022	9.36	Call	Bond Future	396.7400	0.3967	452.0700	0.4521	13.946	0	0	454
2022/03/24	2032	03/11/2022	9.36	Put	Bond Future	7,073.5900	7.0736	6,731.8500	6.7318	(4.831)	0	0	0
2022/03/24	2032	03/11/2022	9.46	Put	Bond Future	6,566.9500	6.5670	6,233.9900	6.2340	(5.070)	0	0	0
2022/03/24	2032	03/11/2022	9.92	Call	Bond Future	1,115.9400	1.1159	1,234.8300	1.2348	10.654	0	0	750
2022/03/24	2032	03/11/2022	9.92	Put	Bond Future	4,574.4100	4.5744	4,296.2300	4.2962	(6.081)	0	0	0
2022/03/24	2032	03/11/2022	9.31	Put	Bond Future	7,332.9400	7.3329	6,987.1300	6.9871	(4.716)	0	0	0
2022/03/24	2032	03/11/2022			Bond Future	10.5520	87.3545	10.4778	87.7516	(0.704)	0.0000	0.0000	0
2022/03/24	2032	03/11/2022	10.67	Call	Bond Future	2,910.6500	2.9106	3,129.3900	3.1294	7.515	0	0	750
2022/03/24	2032	03/11/2022	10.67	Put	Bond Future	2,284.6600	2.2847	2,106.3300	2.1063	(7.806)	0	0	0
2022/03/24	2032	03/11/2022	11.55	Call	Bond Future	6,066.2800	6.0663	6,374.2400	6.3742	5.077	0	0	0
2022/03/24	2032	03/11/2022	11.55	Put	Bond Future	956.2000	0.9562	867.0900	0.8671	(9.319)	0	0	500
2022/03/24	2032	03/11/2022	12.30	Call	Bond Future	9,152.6000	9.1526	9,502.4700	9.5025	3.823	0	0	0
2022/03/24	2032	03/11/2022	12.30	Put	Bond Future	465.2200	0.4652	418.0200	0.4180	(10.146)	0	0	750
2022/03/24	2032	03/11/2022	10.49	Call	Bond Future	2,398.0500	2.3981	2,593.4200	2.5934	8.147	0	0	0
2022/03/24	2032	03/11/2022	10.49	Put	Bond Future	2,729.5500	2.7295	2,527.8500	2.5278	(7.389)	0	0	454
2022/03/24	2032	03/11/2022	10.56	Call	Bond Future	2,591.5600	2.5916	2,796.1200	2.7961	7.893	0	0	0
2022/03/24	2032	03/11/2022	10.66	Call	Bond Future	2,880.9000	2.8809	3,098.3700	3.0984	7.549	0	0	0
2022/03/24	2032	03/11/2022	10.66	Put	Bond Future	2,307.7300	2.3077	2,128.1300	2.1281	(7.783)	0	0	0
2022/03/24	2032	03/11/2022	10.11	Call	Bond Future	1,486.7200	1.4867	1,630.9400	1.6309	9.701	0	0	0
2022/03/24	2032	03/11/2022	10.21	Call	Bond Future	1,705.0100	1.7050	1,862.7500	1.8628	9.252	0	0	500
2022/03/24	2032	03/11/2022	10.21	Put	Bond Future	3,554.2900	3.5543	3,314.9600	3.3150	(6.734)	0	0	0
2022/03/24	2032	03/11/2022	9.46	Call	Bond Future	475.7800	0.4758	539.8900	0.5399	13.475	0	0	500
2022/03/24	2032	03/11/2022	9.31	Call	Bond Future	361.4200	0.3614	412.6800	0.4127	14.183	0	0	180
2022/03/24	2032	02/02/2023	10.67	Call	Bond Future	2,838.9600	2.8390	3,042.1000	3.0421	7.155	0	0	750
2022/03/24	2032	02/02/2023	10.67	Put	Bond Future	3,055.2100	3.0552	2,855.4300	2.8554	(6.539)	0	0	0
2022/03/24	2032	02/02/2023	11.69	Call	Bond Future	6,185.3200	6.1853	6,485.1200	6.4851	4.847	0	0	0
2022/03/24	2032	02/02/2023	11.69	Put	Bond Future	1,299.5000	1.2995	1,196.3800	1.1964	(7.935)	0	0	0
2022/03/24	2032	02/02/2023	10.40	Call	Bond Future	2,163.3100	2.1633	2,335.2400	2.3352	7.948	0	0	0
2022/03/24	2032	02/02/2023	10.40	Put	Bond Future	3,801.0700	3.8011	3,570.0800	3.5701	(6.077)	0	0	0
2022/03/24	2032	02/02/2023	10.50	Call	Bond Future	2,403.9000	2.4039	2,587.5100	2.5875	7.638	0	0	0
2022/03/24	2032	02/02/2023	10.50	Put	Bond Future	3,511.5800	3.5116	3,292.2700	3.2923	(6.245)	0	0	454
2022/03/24	2032	02/02/2023	10.22	Call	Bond Future	1,764.0500	1.7641	1,914.8600	1.9149	8.549	0	0	500
2022/03/24	2032	02/02/2023	10.22	Put	Bond Future	4,366.7200	4.3667	4,114.6100	4.1146	(5.773)	0	0	0
2022/03/24	2032	02/02/2023	9.47	Call	Bond Future	624.0100	0.6240	695.5100	0.6955	11.458	0	0	500
2022/03/24	2032	02/02/2023	9.47	Put	Bond Future	7,401.0700	7.4011	7,069.6500	7.0697	(4.478)	0	0	0

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2022/03/24	2032	02/02/2023	9.92	Call	Bond Future	1,194.6700	1.1947	1,310.7300	1.3107	9.715	0	0	750
2022/03/24	2032	02/02/2023	9.92	Put	Bond Future	5,436.8700	5.4369	5,150.0100	5.1500	(5.276)	0	0	0
2022/03/24	2032	02/02/2023			Bond Future	10.7116	88.7957	10.6342	89.1986	(0.722)	0.0000	0.0000	0
2022/03/24	2032	02/02/2023	12.75	Call	Bond Future	10,334.4500	10.3344	10,688.1600	10.6882	3.423	0	0	0
2022/03/24	2032	02/02/2023	12.75	Put	Bond Future	565.4200	0.5654	516.2100	0.5162	(8.703)	0	0	750
2022/03/24	2032	02/02/2023	11.84	Call	Bond Future	6,752.6200	6.7526	7,062.6200	7.0626	4.591	0	0	0
2022/03/24	2032	02/02/2023	11.84	Put	Bond Future	1,150.7400	1.1507	1,057.8200	1.0578	(8.075)	0	0	500
2022/03/24	2032	02/02/2023	10.39	Call	Bond Future	2,140.0600	2.1401	2,310.8300	2.3108	7.980	0	0	0
2022/03/24	2032	02/02/2023	10.39	Put	Bond Future	3,831.0600	3.8311	3,598.9100	3.5989	(6.060)	0	0	0
2022/03/24	2032	02/02/2023	10.16	Call	Bond Future	1,639.7300	1.6397	1,783.5000	1.7835	8.768	0	0	0
2022/03/24	2032	02/02/2023	10.16	Put	Bond Future	4,567.1500	4.5671	4,308.0000	4.3080	(5.674)	0	0	454
2022/03/24	2032	02/02/2023	10.38	Call	Bond Future	2,116.9600	2.1170	2,286.5500	2.2866	8.011	0	0	0
2022/03/24	2032	02/02/2023	10.38	Put	Bond Future	3,861.2400	3.8612	3,627.9100	3.6279	(6.043)	0	0	0
2022/03/24	2032	02/02/2023	9.31	Call	Bond Future	487.1900	0.4872	545.9300	0.5459	12.057	0	0	454
2022/03/24	2032	02/02/2023	9.31	Put	Bond Future	8,188.0000	8.1880	7,843.8200	7.8438	(4.203)	0	0	0
2022/03/24	2033	05/05/2022			Bond Future	112.2319	112.2319	112.2602	112.2602	0.025	0.0000	0.0000	2,719
2022/03/24	2033	04/08/2022			Bond Future	113.7741	113.7741	113.8018	113.8018	0.024	0.0000	0.0000	4,967
2022/03/24	2033	03/11/2022			Bond Future	114.1580	114.1580	114.1853	114.1853	0.024	0.0000	0.0000	0
2022/03/24	2033	02/02/2023			Bond Future	116.0617	116.0617	116.0886	116.0886	0.023	0.0000	0.0000	0
2022/03/24	2037	05/05/2022	11.82	Call	Bond Future	6,850.7400	6.8507	7,469.3600	7.4694	9.030	0	0	0
2022/03/24	2037	05/05/2022	11.83	Call	Bond Future	6,905.5800	6.9056	7,524.8800	7.5249	8.968	0	0	0
2022/03/24	2037	05/05/2022	11.84	Put	Bond Future	53.3900	0.0534	32.8700	0.0329	(38.434)	0	0	0
2022/03/24	2037	05/05/2022			Bond Future	10.6984	86.1765	10.5996	86.8169	(0.923)	0.0000	0.0000	85,127
2022/03/24	2037	05/05/2022	11.82	Put	Bond Future	57.2800	0.0573	35.4300	0.0354	(38.146)	0	0	0
2022/03/24	2037	05/05/2022	11.83	Put	Bond Future	55.3000	0.0553	34.1300	0.0341	(38.282)	0	0	0
2022/03/24	2037	05/05/2022	11.84	Call	Bond Future	6,960.4300	6.9604	7,580.3800	7.5804	8.907	0	0	0
2022/03/24	2037	04/08/2022	11.95	Call	Bond Future	6,891.4200	6.8914	7,443.3200	7.4433	8.009	0	0	0
2022/03/24	2037	04/08/2022	11.95	Put	Bond Future	544.4200	0.5444	448.0100	0.4480	(17.709)	0	0	1,050
2022/03/24	2037	04/08/2022	10.91	Put	Bond Future	2,214.1600	2.2142	1,913.6700	1.9137	(13.571)	0	0	0
2022/03/24	2037	04/08/2022	10.89	Call	Bond Future	2,347.1300	2.3471	2,689.3900	2.6894	14.582	0	0	0
2022/03/24	2037	04/08/2022	10.89	Put	Bond Future	2,272.5700	2.2726	1,966.5200	1.9665	(13.467)	0	0	0
2022/03/24	2037	04/08/2022	10.90	Call	Bond Future	2,380.4600	2.3805	2,725.5100	2.7255	14.495	0	0	0
2022/03/24	2037	04/08/2022			Bond Future	10.8781	83.0831	10.7755	83.7314	(0.943)	0.0000	0.0000	52,420
2022/03/24	2037	04/08/2022	10.91	Call	Bond Future	2,414.0300	2.4140	2,761.8500	2.7619	14.408	0	0	0
2022/03/24	2037	04/08/2022	11.21	Call	Bond Future	3,521.3100	3.5213	3,946.7700	3.9468	12.082	0	0	1,050
2022/03/24	2037	04/08/2022	11.21	Put	Bond Future	1,474.9700	1.4750	1,252.1200	1.2521	(15.109)	0	0	0
2022/03/24	2037	04/08/2022	11.42	Call	Bond Future	4,410.1200	4.4101	4,881.1500	4.8812	10.681	0	0	0
2022/03/24	2037	04/08/2022	11.42	Put	Bond Future	1,107.4000	1.1074	930.1200	0.9301	(16.009)	0	0	50
2022/03/24	2037	04/08/2022	10.10	Call	Bond Future	471.8800	0.4719	590.9100	0.5909	25.225	0	0	50
2022/03/24	2037	04/08/2022	10.10	Put	Bond Future	5,578.8700	5.5789	5,049.5900	5.0496	(9.487)	0	0	0
2022/03/24	2037	04/08/2022	10.90	Put	Bond Future	2,243.2100	2.2432	1,939.9500	1.9400	(13.519)	0	0	50
2022/03/24	2037	03/11/2022	11.32	Call	Bond Future	3,969.3600	3.9694	4,373.4000	4.3734	10.179	0	0	0
2022/03/24	2037	03/11/2022	11.30	Put	Bond Future	2,276.0200	2.2760	2,019.0100	2.0190	(11.292)	0	0	0
2022/03/24	2037	03/11/2022	11.31	Call	Bond Future	3,932.0200	3.9320	4,334.1300	4.3341	10.227	0	0	0
2022/03/24	2037	03/11/2022	11.31	Put	Bond Future	2,253.8700	2.2539	1,998.7900	1.9988	(11.317)	0	0	0
2022/03/24	2037	03/11/2022			Bond Future	11.0326	84.3066	10.9262	84.9638	(0.964)	0.0000	0.0000	0

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2022/03/24	2037	03/11/2022	11.32	Put	Bond Future	2,231.6700	2.2317	1,978.5200	1.9785	(11.344)	0	0	0
2022/03/24	2037	03/11/2022	11.30	Call	Bond Future	3,894.5600	3.8946	4,294.7400	4.2947	10.275	0	0	0
2022/03/24	2037	02/02/2023	11.03	Call	Bond Future	2,975.5900	2.9756	3,300.3100	3.3003	10.913	0	0	0
2022/03/24	2037	02/02/2023	11.03	Put	Bond Future	3,869.9300	3.8699	3,527.2800	3.5273	(8.854)	0	0	0
2022/03/24	2037	02/02/2023	11.04	Call	Bond Future	3,004.8100	3.0048	3,331.4400	3.3314	10.870	0	0	0
2022/03/24	2037	02/02/2023	11.04	Put	Bond Future	3,838.1100	3.8381	3,497.3700	3.4974	(8.878)	0	0	0
2022/03/24	2037	02/02/2023			Bond Future	11.1776	81.4411	11.0672	82.1084	(0.988)	0.0000	0.0000	0
2022/03/24	2037	02/02/2023	11.05	Call	Bond Future	3,034.1700	3.0342	3,362.7100	3.3627	10.828	0	0	0
2022/03/24	2037	02/02/2023	11.05	Put	Bond Future	3,806.5000	3.8065	3,467.6700	3.4677	(8.901)	0	0	0
2022/03/24	2038	05/05/2022			Bond Future	128.2406	128.2406	127.6098	127.6098	(0.492)	0.0000	0.0000	4,184
2022/03/24	2038	04/08/2022			Bond Future	128.1773	128.1773	127.5367	127.5367	(0.500)	0.0000	0.0000	2,669
2022/03/24	2038	03/11/2022			Bond Future	130.0908	130.0908	129.4396	129.4396	(0.501)	0.0000	0.0000	0
2022/03/24	2038	02/02/2023			Bond Future	130.3895	130.3895	129.7267	129.7267	(0.508)	0.0000	0.0000	0
2022/03/24	2040	05/05/2022	10.57	Call	Bond Future	787.5400	0.7875	1,089.2800	1.0893	38.314	0	0	1,200
2022/03/24	2040	05/05/2022	10.57	Put	Bond Future	2,379.0700	2.3791	1,845.7700	1.8458	(22.416)	0	0	0
2022/03/24	2040	05/05/2022	11.91	Put	Bond Future	67.5900	0.0676	38.6900	0.0387	(42.758)	0	0	0
2022/03/24	2040	05/05/2022	11.92	Call	Bond Future	7,367.2900	7.3673	8,174.3100	8.1743	10.954	0	0	0
2022/03/24	2040	05/05/2022	11.92	Put	Bond Future	65.3300	0.0653	37.3100	0.0373	(42.890)	0	0	0
2022/03/24	2040	05/05/2022	13.04	Call	Bond Future	13,635.9600	13.6360	14,470.5900	14.4706	6.121	0	0	0
2022/03/24	2040	05/05/2022	13.04	Put	Bond Future	0.7200	0.0007	0.3100	0.0003	(56.944)	0	0	1,200
2022/03/24	2040	05/05/2022			Bond Future	10.7954	88.3803	10.6763	89.2153	(1.103)	0.0000	0.0000	62,115
2022/03/24	2040	05/05/2022	9.82	Call	Bond Future	19.7000	0.0197	36.7100	0.0367	86.345	0	0	1,200
2022/03/24	2040	05/05/2022	9.82	Put	Bond Future	7,250.1500	7.2501	6,432.1200	6.4321	(11.283)	0	0	0
2022/03/24	2040	05/05/2022	11.90	Call	Bond Future	7,250.7400	7.2507	8,055.9900	8.0560	11.106	0	0	0
2022/03/24	2040	05/05/2022	11.90	Put	Bond Future	69.9200	0.0699	40.1300	0.0401	(42.606)	0	0	0
2022/03/24	2040	05/05/2022	11.91	Call	Bond Future	7,309.0200	7.3090	8,115.1600	8.1152	11.029	0	0	0
2022/03/24	2040	04/08/2022	11.05	Call	Bond Future	2,812.4500	2.8125	3,289.5300	3.2895	16.963	0	0	0
2022/03/24	2040	04/08/2022	11.05	Put	Bond Future	2,265.3000	2.2653	1,896.9100	1.8969	(16.262)	0	0	0
2022/03/24	2040	04/08/2022	12.24	Put	Bond Future	470.8400	0.4708	371.5700	0.3716	(21.084)	0	0	460
2022/03/24	2040	04/08/2022	9.70	Put	Bond Future	9,467.5100	9.4675	8,675.7700	8.6758	(8.363)	0	0	0
2022/03/24	2040	04/08/2022			Bond Future	10.9689	85.0664	10.8453	85.9118	(1.128)	0.0000	0.0000	42,392
2022/03/24	2040	04/08/2022	11.04	Call	Bond Future	2,775.0300	2.7750	3,248.6100	3.2486	17.066	0	0	0
2022/03/24	2040	04/08/2022	11.04	Put	Bond Future	2,295.0700	2.2951	1,923.1800	1.9232	(16.204)	0	0	0
2022/03/24	2040	04/08/2022	12.24	Call	Bond Future	8,449.0800	8.4491	9,195.2800	9.1953	8.832	0	0	0
2022/03/24	2040	04/08/2022	9.70	Call	Bond Future	132.2800	0.1323	186.0100	0.1860	40.618	0	0	460
2022/03/24	2040	04/08/2022	10.70	Call	Bond Future	1,650.1100	1.6501	1,998.3700	1.9984	21.105	0	0	460
2022/03/24	2040	04/08/2022	10.70	Put	Bond Future	3,505.4000	3.5054	3,008.1900	3.0082	(14.184)	0	0	0
2022/03/24	2040	04/08/2022	11.03	Call	Bond Future	2,737.8500	2.7379	3,207.9100	3.2079	17.169	0	0	0
2022/03/24	2040	04/08/2022	11.03	Put	Bond Future	2,325.1700	2.3252	1,949.7600	1.9498	(16.145)	0	0	0
2022/03/24	2040	03/11/2022	11.39	Call	Bond Future	4,174.4600	4.1745	4,703.9700	4.7040	12.685	0	0	0
2022/03/24	2040	03/11/2022	11.40	Call	Bond Future	4,213.6600	4.2137	4,745.7300	4.7457	12.627	0	0	0
2022/03/24	2040	03/11/2022	11.41	Put	Bond Future	2,349.3300	2.3493	2,026.6700	2.0267	(13.734)	0	0	0
2022/03/24	2040	03/11/2022			Bond Future	11.1179	86.3191	10.9898	87.1764	(1.153)	0.0000	0.0000	0
2022/03/24	2040	03/11/2022	11.39	Put	Bond Future	2,398.7400	2.3987	2,070.9700	2.0710	(13.664)	0	0	0
2022/03/24	2040	03/11/2022	11.40	Put	Bond Future	2,373.8000	2.3738	2,048.5900	2.0486	(13.700)	0	0	0
2022/03/24	2040	03/11/2022	11.41	Call	Bond Future	4,253.2600	4.2533	4,787.8800	4.7879	12.570	0	0	0

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2022/03/24	2040	02/02/2023	11.12	Call	Bond Future	3,268.4900	3.2685	3,699.7600	3.6998	13.195	0	0	0
2022/03/24	2040	02/02/2023	11.12	Put	Bond Future	4,171.6800	4.1717	3,732.2600	3.7323	(10.533)	0	0	0
2022/03/24	2040	02/02/2023			Bond Future	11.2578	83.2366	11.1249	84.1073	(1.181)	0.0000	0.0000	0
2022/03/24	2040	02/02/2023	11.10	Call	Bond Future	3,205.4800	3.2055	3,631.7800	3.6318	13.299	0	0	0
2022/03/24	2040	02/02/2023	11.10	Put	Bond Future	4,241.0000	4.2410	3,796.6100	3.7966	(10.478)	0	0	0
2022/03/24	2040	02/02/2023	11.11	Call	Bond Future	3,237.0600	3.2371	3,665.8500	3.6658	13.246	0	0	0
2022/03/24	2040	02/02/2023	11.11	Put	Bond Future	4,206.3700	4.2064	3,764.4700	3.7645	(10.505)	0	0	0
2022/03/24	2044	05/05/2022	11.91	Call	Bond Future	7,288.7700	7.2888	8,114.7700	8.1148	11.333	0	0	0
2022/03/24	2044	05/05/2022	11.91	Put	Bond Future	64.7600	0.0648	36.3800	0.0364	(43.823)	0	0	0
2022/03/24	2044	05/05/2022	11.92	Call	Bond Future	7,347.9000	7.3479	8,174.6900	8.1747	11.252	0	0	0
2022/03/24	2044	05/05/2022	11.92	Put	Bond Future	62.8100	0.0628	35.2200	0.0352	(43.926)	0	0	0
2022/03/24	2044	05/05/2022			Bond Future	10.8157	85.2019	10.6968	86.0563	(1.100)	0.0000	0.0000	69,647
2022/03/24	2044	05/05/2022	11.93	Call	Bond Future	7,406.9700	7.4070	8,234.5400	8.2345	11.173	0	0	0
2022/03/24	2044	05/05/2022	11.93	Put	Bond Future	60.8900	0.0609	34.0800	0.0341	(44.030)	0	0	0
2022/03/24	2044	04/08/2022	11.08	Call	Bond Future	2,940.4900	2.9405	3,436.5000	3.4365	16.868	0	0	0
2022/03/24	2044	04/08/2022	11.08	Put	Bond Future	2,248.7000	2.2487	1,879.6200	1.8796	(16.413)	0	0	0
2022/03/24	2044	04/08/2022	11.09	Call	Bond Future	2,979.4200	2.9794	3,478.9800	3.4790	16.767	0	0	0
2022/03/24	2044	04/08/2022	11.09	Put	Bond Future	2,219.2100	2.2192	1,853.6800	1.8537	(16.471)	0	0	0
2022/03/24	2044	04/08/2022			Bond Future	10.9797	81.9703	10.8562	82.8354	(1.125)	0.0000	0.0000	22,586
2022/03/24	2044	04/08/2022	11.10	Call	Bond Future	3,018.3800	3.0184	3,521.4700	3.5215	16.668	0	0	0
2022/03/24	2044	04/08/2022	11.10	Put	Bond Future	2,189.8500	2.1899	1,827.8500	1.8278	(16.531)	0	0	0
2022/03/24	2044	03/11/2022	11.40	Put	Bond Future	2,415.7800	2.4158	2,083.8600	2.0839	(13.740)	0	0	0
2022/03/24	2044	03/11/2022	11.41	Call	Bond Future	4,322.4300	4.3224	4,870.2700	4.8703	12.674	0	0	0
2022/03/24	2044	03/11/2022	11.41	Put	Bond Future	2,390.5900	2.3906	2,061.2800	2.0613	(13.775)	0	0	0
2022/03/24	2044	03/11/2022			Bond Future	11.1201	83.1775	10.9922	84.0547	(1.150)	0.0000	0.0000	0
2022/03/24	2044	03/11/2022	11.39	Call	Bond Future	4,242.2600	4.2423	4,784.8700	4.7849	12.791	0	0	0
2022/03/24	2044	03/11/2022	11.39	Put	Bond Future	2,441.2100	2.4412	2,106.6700	2.1067	(13.704)	0	0	0
2022/03/24	2044	03/11/2022	11.40	Call	Bond Future	4,282.2700	4.2823	4,827.5000	4.8275	12.732	0	0	0
2022/03/24	2044	02/02/2023	11.14	Call	Bond Future	3,410.9700	3.4110	3,859.9800	3.8600	13.164	0	0	0
2022/03/24	2044	02/02/2023	11.14	Put	Bond Future	4,159.7600	4.1598	3,717.7900	3.7178	(10.625)	0	0	0
2022/03/24	2044	02/02/2023	11.15	Call	Bond Future	3,443.8400	3.4438	3,895.3900	3.8954	13.112	0	0	0
2022/03/24	2044	02/02/2023	11.15	Put	Bond Future	4,125.0300	4.1250	3,685.6000	3.6856	(10.653)	0	0	0
2022/03/24	2044	02/02/2023			Bond Future	11.2515	80.1684	11.1190	81.0594	(1.178)	0.0000	0.0000	0
2022/03/24	2044	02/02/2023	11.16	Call	Bond Future	3,476.8600	3.4769	3,930.9500	3.9310	13.060	0	0	0
2022/03/24	2044	02/02/2023	11.16	Put	Bond Future	4,090.5400	4.0905	3,653.6500	3.6537	(10.680)	0	0	0
2022/03/24	2046	05/05/2022			Bond Future	115.4804	115.4804	115.1107	115.1107	(0.320)	0.0000	0.0000	14,104
2022/03/24	2046	04/08/2022			Bond Future	117.0673	117.0673	116.6914	116.6914	(0.321)	0.0000	0.0000	2,969
2022/03/24	2046	03/11/2022			Bond Future	116.8795	116.8795	116.4971	116.4971	(0.327)	0.0000	0.0000	0
2022/03/24	2046	02/02/2023			Bond Future	118.8298	118.8298	118.4401	118.4401	(0.328)	0.0000	0.0000	0
2022/03/24	2050	05/05/2022			Bond Future	119.6488	119.6488	118.6717	118.6717	(0.817)	0.0000	0.0000	8,672
2022/03/24	2050	04/08/2022			Bond Future	119.2624	119.2624	118.2709	118.2709	(0.831)	0.0000	0.0000	1,410
2022/03/24	2050	03/11/2022			Bond Future	121.0426	121.0426	120.0354	120.0354	(0.832)	0.0000	0.0000	0
2022/03/24	2050	02/02/2023			Bond Future	120.9832	120.9832	119.9583	119.9583	(0.847)	0.0000	0.0000	0
2022/03/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	AL37	05/05/2022			Index Future	808.5190	808.5190	809.0390	809.0390	0.064	0.0000	0.0000	0
2022/03/24	AL37	04/08/2022			Index Future	819.3140	819.3140	819.8330	819.8330	0.063	0.0000	0.0000	0
2022/03/24	AL37	03/11/2022			Index Future	831.4560	831.4560	831.9770	831.9770	0.063	0.0000	0.0000	0
2022/03/24	AL37	02/02/2023			Index Future	845.1180	845.1180	845.6420	845.6420	0.062	0.0000	0.0000	0
2022/03/24	AL7T	05/05/2022			Index Future	933.7290	933.7290	937.5280	937.5280	0.407	0.0000	0.0000	0
2022/03/24	AL7T	04/08/2022			Index Future	946.1950	946.1950	950.0360	950.0360	0.406	0.0000	0.0000	0
2022/03/24	AL7T	03/11/2022			Index Future	960.2180	960.2180	964.1090	964.1090	0.405	0.0000	0.0000	0
2022/03/24	AL7T	02/02/2023			Index Future	975.9960	975.9960	979.9440	979.9440	0.405	0.0000	0.0000	0
2022/03/24	ALBI	05/05/2022			Index Future	832.5830	832.5830	837.4760	837.4760	0.588	0.0000	0.0000	129
2022/03/24	ALBI	04/08/2022			Index Future	843.6980	843.6980	848.6500	848.6500	0.587	0.0000	0.0000	92
2022/03/24	ALBI	03/11/2022			Index Future	856.2020	856.2020	861.2210	861.2210	0.586	0.0000	0.0000	0
2022/03/24	ALBI	02/02/2023			Index Future	870.2710	870.2710	875.3660	875.3660	0.585	0.0000	0.0000	0
2022/03/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C197	07/12/2023			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
2022/03/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/03/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/03/24	ES33	05/05/2022			Bond Future	11.4504	76.3706	11.3563	76.8578	(0.822)	0.0000	0.0000	87
2022/03/24	ES33	04/08/2022			Bond Future	11.6691	77.4200	11.5710	77.9133	(0.840)	0.0000	0.0000	263
2022/03/24	ES33	03/11/2022			Bond Future	11.8746	74.7934	11.7726	75.2934	(0.859)	0.0000	0.0000	0
2022/03/24	ES33	02/02/2023			Bond Future	12.0725	76.0445	11.9662	76.5523	(0.880)	0.0000	0.0000	0
2022/03/24	ES42	05/05/2022			Bond Future	11.8598	74.8513	11.7402	75.5715	(1.009)	0.0000	0.0000	1,190
2022/03/24	ES42	04/08/2022			Bond Future	12.0585	75.8809	11.9340	76.6102	(1.032)	0.0000	0.0000	3,579
2022/03/24	ES42	03/11/2022			Bond Future	12.2462	72.7543	12.1166	73.4940	(1.058)	0.0000	0.0000	0
2022/03/24	ES42	02/02/2023			Bond Future	12.4204	73.9741	12.2857	74.7256	(1.084)	0.0000	0.0000	0
2022/03/24	GOVI	05/05/2022	788.25	Call	GOVI	328,970.0000	32.8970	377,280.0000	37.7280	14.685	0	0	0
2022/03/24	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	05/05/2022			GOVI	821.1470	821.1470	825.9780	825.9780	0.588	0.0000	0.0000	989
2022/03/24	GOVI	05/05/2022	788.23	Call	GOVI	329,170.0000	32.9170	377,480.0000	37.7480	14.676	0	0	0
2022/03/24	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	05/05/2022	788.24	Call	GOVI	329,070.0000	32.9070	377,380.0000	37.7380	14.681	0	0	0
2022/03/24	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	04/08/2022	819.28	Call	GOVI	128,290.0000	12.8290	177,180.0000	17.7180	38.109	0	0	0

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2022/03/24	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	04/08/2022			GOVI	832.1090	832.1090	836.9980	836.9980	0.588	0.0000	0.0000	0
2022/03/24	GOVI	04/08/2022	819.26	Call	GOVI	128,490.0000	12.8490	177,380.0000	17.7380	38.050	0	0	0
2022/03/24	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	04/08/2022	819.27	Call	GOVI	128,390.0000	12.8390	177,280.0000	17.7280	38.079	0	0	0
2022/03/24	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	03/11/2022	820.41	Call	GOVI	240,310.0000	24.0310	289,860.0000	28.9860	20.619	0	0	0
2022/03/24	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	03/11/2022	820.42	Call	GOVI	240,210.0000	24.0210	289,760.0000	28.9760	20.628	0	0	0
2022/03/24	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	03/11/2022			GOVI	844.4410	844.4410	849.3960	849.3960	0.587	0.0000	0.0000	0
2022/03/24	GOVI	03/11/2022	820.43	Call	GOVI	240,110.0000	24.0110	289,660.0000	28.9660	20.636	0	0	0
2022/03/24	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	02/02/2023	850.82	Call	GOVI	74,970.0000	7.4970	125,280.0000	12.5280	67.107	0	0	0
2022/03/24	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	02/02/2023	850.83	Call	GOVI	74,870.0000	7.4870	125,180.0000	12.5180	67.196	0	0	0
2022/03/24	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GOVI	02/02/2023			GOVI	858.3170	858.3170	863.3480	863.3480	0.586	0.0000	0.0000	0
2022/03/24	GOVI	02/02/2023	850.84	Call	GOVI	74,770.0000	7.4770	125,080.0000	12.5080	67.286	0	0	0
2022/03/24	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/03/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/03/24	IGOV	05/05/2022			Index Future	313.4270	313.4270	312.7510	312.7510	(0.216)	0.0000	0.0000	499
2022/03/24	IGOV	04/08/2022			Index Future	317.6890	317.6890	317.0010	317.0010	(0.217)	0.0000	0.0000	0
2022/03/24	IGOV	03/11/2022			Index Future	322.4730	322.4730	321.7720	321.7720	(0.217)	0.0000	0.0000	0
2022/03/24	IGOV	02/02/2023			Index Future	327.8460	327.8460	327.1320	327.1320	(0.218)	0.0000	0.0000	0
2022/03/24	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/03/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/03/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/03/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/03/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/03/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/03/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/03/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/03/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/03/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/03/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/03/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/03/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/03/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/03/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/03/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/03/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/03/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2022/03/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/03/24	JBAF	20/04/2022			Jibar Tradeable Future	4.5950	95.4050	4.5250	95.4750	(1.523)	0.0000	0.0000	0
2022/03/24	JBAF	18/05/2022			Jibar Tradeable Future	4.6600	95.3400	4.6000	95.4000	(1.288)	0.0000	0.0000	0
2022/03/24	JBAF	15/06/2022			Jibar Tradeable Future	5.0750	94.9250	5.0450	94.9550	(0.591)	0.0000	0.0000	0
2022/03/24	JBAF	20/07/2022			Jibar Tradeable Future	5.1500	94.8500	5.1250	94.8750	(0.485)	0.0000	0.0000	0
2022/03/24	JBAF	17/08/2022			Jibar Tradeable Future	5.5400	94.4600	5.4900	94.5100	(0.903)	0.0000	0.0000	0
2022/03/24	JBAF	21/09/2022			Jibar Tradeable Future	5.6150	94.3850	5.5950	94.4050	(0.356)	0.0000	0.0000	0
2022/03/24	JBAF	21/12/2022			Jibar Tradeable Future	6.2800	93.7200	6.2550	93.7450	(0.398)	0.0000	0.0000	68
2022/03/24	JBAF	15/03/2023			Jibar Tradeable Future	6.5750	93.4250	6.5900	93.4100	0.228	0.0000	0.0000	0
2022/03/24	JBAF	21/06/2023			Jibar Tradeable Future	6.8000	93.2000	6.7650	93.2350	(0.515)	0.0000	0.0000	0
2022/03/24	JBAF	20/09/2023			Jibar Tradeable Future	6.9550	93.0450	6.9600	93.0400	0.072	0.0000	0.0000	75
2022/03/24	JBAF	20/12/2023			Jibar Tradeable Future	7.0150	92.9850	6.9700	93.0300	(0.641)	0.0000	0.0000	72
2022/03/24	JBAF	20/03/2024			Jibar Tradeable Future	7.2550	92.7450	7.2250	92.7750	(0.414)	0.0000	0.0000	0
2022/03/24	R023	05/05/2022	6.31	Call	Bond Future	592.4700	0.5925	601.4500	0.6015	1.516	0	0	0
2022/03/24	R023	05/05/2022	6.31	Put	Bond Future	22.1100	0.0221	20.1000	0.0201	(9.091)	0	0	0
2022/03/24	R023	05/05/2022			Bond Future	5.5861	103.1674	5.5722	103.1783	(0.248)	0.0000	0.0000	14,778
2022/03/24	R023	05/05/2022	6.29	Call	Bond Future	578.0600	0.5781	586.9500	0.5870	1.538	0	0	0
2022/03/24	R023	05/05/2022	6.29	Put	Bond Future	23.3900	0.0234	21.2900	0.0213	(8.978)	0	0	0
2022/03/24	R023	05/05/2022	6.30	Call	Bond Future	585.2600	0.5853	594.2000	0.5942	1.528	0	0	0
2022/03/24	R023	05/05/2022	6.30	Put	Bond Future	22.7400	0.0227	20.6900	0.0207	(9.015)	0	0	0
2022/03/24	R023	04/08/2022	6.05	Call	Bond Future	308.2300	0.3082	314.2800	0.3143	1.963	0	0	0
2022/03/24	R023	04/08/2022	6.05	Put	Bond Future	118.1800	0.1182	113.9200	0.1139	(3.605)	0	0	0
2022/03/24	R023	04/08/2022			Bond Future	5.7022	104.5346	5.6834	104.5449	(0.330)	0.0000	0.0000	2,384
2022/03/24	R023	04/08/2022	6.03	Call	Bond Future	300.5000	0.3005	306.4700	0.3065	1.987	0	0	0
2022/03/24	R023	04/08/2022	6.03	Put	Bond Future	121.3600	0.1214	117.0200	0.1170	(3.576)	0	0	0
2022/03/24	R023	04/08/2022	6.04	Call	Bond Future	304.2400	0.3042	310.2500	0.3102	1.975	0	0	0
2022/03/24	R023	04/08/2022	6.04	Put	Bond Future	119.6400	0.1196	115.3400	0.1153	(3.594)	0	0	0
2022/03/24	R023	03/11/2022	6.25	Call	Bond Future	323.6800	0.3237	330.8700	0.3309	2.221	0	0	0
2022/03/24	R023	03/11/2022	6.25	Put	Bond Future	48.6800	0.0487	46.2900	0.0463	(4.910)	0	0	0
2022/03/24	R023	03/11/2022	6.26	Call	Bond Future	326.2800	0.3263	333.5000	0.3335	2.213	0	0	0
2022/03/24	R023	03/11/2022	6.26	Put	Bond Future	48.2200	0.0482	45.8600	0.0459	(4.894)	0	0	0
2022/03/24	R023	03/11/2022			Bond Future	5.3562	102.1954	5.3252	102.2049	(0.579)	0.0000	0.0000	0
2022/03/24	R023	03/11/2022	6.27	Call	Bond Future	328.9000	0.3289	336.1400	0.3361	2.201	0	0	0
2022/03/24	R023	03/11/2022	6.27	Put	Bond Future	47.7700	0.0478	45.4300	0.0454	(4.898)	0	0	0
2022/03/24	R035	05/05/2022	10.72	Call	Bond Future	2,125.7100	2.1257	2,573.8400	2.5738	21.081	0	0	0
2022/03/24	R035	05/05/2022	10.72	Put	Bond Future	803.5700	0.8036	584.6200	0.5846	(27.247)	0	0	0
2022/03/24	R035	05/05/2022	11.63	Call	Bond Future	6,807.6700	6.8077	7,452.5300	7.4525	9.473	0	0	0
2022/03/24	R035	05/05/2022	11.63	Put	Bond Future	56.1000	0.0561	33.8800	0.0339	(39.608)	0	0	0
2022/03/24	R035	05/05/2022	11.64	Call	Bond Future	6,862.6300	6.8626	7,508.1900	7.5082	9.407	0	0	0
2022/03/24	R035	05/05/2022	11.64	Put	Bond Future	54.1300	0.0541	32.6100	0.0326	(39.756)	0	0	0
2022/03/24	R035	05/05/2022			Bond Future	10.5106	90.3146	10.4067	90.9817	(0.989)	0.0000	0.0000	71,474
2022/03/24	R035	05/05/2022	10.82	Call	Bond Future	2,564.1800	2.5642	3,052.5000	3.0525	19.044	0	0	0
2022/03/24	R035	05/05/2022	10.82	Put	Bond Future	620.5100	0.6205	441.7500	0.4417	(28.809)	0	0	0
2022/03/24	R035	05/05/2022	11.65	Call	Bond Future	6,917.6200	6.9176	7,563.8600	7.5639	9.342	0	0	0
2022/03/24	R035	05/05/2022	11.65	Put	Bond Future	52.2500	0.0522	31.4100	0.0314	(39.885)	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
2022/03/24	R035	05/05/2022	12.64	Call	Bond Future	12,223.0700	12.2231	12,889.6700	12.8897	5.454	0	0	0
2022/03/24	R035	05/05/2022	12.64	Put	Bond Future	0.9100	0.0009	0.4300	0.0004	(52.747)	0	0	0
2022/03/24	R035	04/08/2022	11.13	Put	Bond Future	1,278.1200	1.2781	1,069.9000	1.0699	(16.291)	0	0	100
2022/03/24	R035	04/08/2022	10.64	Call	Bond Future	2,104.4000	2.1044	2,441.2900	2.4413	16.009	0	0	0
2022/03/24	R035	04/08/2022	10.64	Put	Bond Future	2,455.2300	2.4552	2,116.7800	2.1168	(13.785)	0	0	100
2022/03/24	R035	04/08/2022	10.72	Call	Bond Future	2,362.7200	2.3627	2,722.9500	2.7230	15.246	0	0	0
2022/03/24	R035	04/08/2022	10.72	Put	Bond Future	2,215.9000	2.2159	1,900.7900	1.9008	(14.220)	0	0	0
2022/03/24	R035	04/08/2022	10.73	Call	Bond Future	2,395.8800	2.3959	2,758.9900	2.7590	15.156	0	0	0
2022/03/24	R035	04/08/2022	10.73	Put	Bond Future	2,187.1300	2.1871	1,874.9000	1.8749	(14.276)	0	0	0
2022/03/24	R035	04/08/2022	9.53	Call	Bond Future	161.6400	0.1616	215.1400	0.2151	33.098	0	0	400
2022/03/24	R035	04/08/2022	9.53	Put	Bond Future	7,851.2000	7.8512	7,229.3600	7.2294	(7.920)	0	0	0
2022/03/24	R035	04/08/2022	9.84	Call	Bond Future	379.2200	0.3792	485.7200	0.4857	28.084	0	0	100
2022/03/24	R035	04/08/2022	9.84	Put	Bond Future	5,934.9600	5.9350	5,366.1200	5.3661	(9.585)	0	0	0
2022/03/24	R035	04/08/2022	10.53	Put	Bond Future	2,816.8100	2.8168	2,445.5800	2.4456	(13.179)	0	0	0
2022/03/24	R035	04/08/2022			Bond Future	10.6963	91.4931	10.5882	92.1685	(1.011)	0.0000	0.0000	49,855
2022/03/24	R035	04/08/2022	10.74	Call	Bond Future	2,429.4900	2.4295	2,795.4700	2.7955	15.064	0	0	0
2022/03/24	R035	04/08/2022	10.74	Put	Bond Future	2,158.8800	2.1589	1,849.5200	1.8495	(14.330)	0	0	0
2022/03/24	R035	04/08/2022	11.13	Call	Bond Future	3,913.4200	3.9134	4,380.5400	4.3805	11.936	0	0	0
2022/03/24	R035	04/08/2022	12.18	Call	Bond Future	8,869.3500	8.8693	9,484.0400	9.4840	6.930	0	0	0
2022/03/24	R035	04/08/2022	12.18	Put	Bond Future	307.2300	0.3072	246.5800	0.2466	(19.741)	0	0	400
2022/03/24	R035	04/08/2022	10.53	Call	Bond Future	1,775.1100	1.7751	2,079.2200	2.0792	17.132	0	0	400
2022/03/24	R035	03/11/2022	11.15	Call	Bond Future	3,875.4000	3.8754	4,299.2000	4.2992	10.936	0	0	0
2022/03/24	R035	03/11/2022	11.15	Put	Bond Future	2,127.3500	2.1274	1,866.5900	1.8666	(12.258)	0	0	0
2022/03/24	R035	03/11/2022	12.68	Call	Bond Future	10,582.7600	10.5828	11,196.8200	11.1968	5.802	0	0	0
2022/03/24	R035	03/11/2022	12.68	Put	Bond Future	467.4000	0.4674	396.9000	0.3969	(15.083)	0	0	1,000
2022/03/24	R035	03/11/2022	10.99	Call	Bond Future	3,312.1700	3.3122	3,701.8300	3.7018	11.764	0	0	0
2022/03/24	R035	03/11/2022	10.99	Put	Bond Future	2,513.9100	2.5139	2,219.0100	2.2190	(11.731)	0	0	582
2022/03/24	R035	03/11/2022	11.05	Call	Bond Future	3,518.8400	3.5188	3,921.5500	3.9215	11.444	0	0	1,000
2022/03/24	R035	03/11/2022	10.57	Call	Bond Future	2,028.2500	2.0282	2,320.4600	2.3205	14.407	0	0	0
2022/03/24	R035	03/11/2022	10.57	Put	Bond Future	3,796.0800	3.7961	3,403.7300	3.4037	(10.336)	0	0	582
2022/03/24	R035	03/11/2022			Bond Future	10.8575	88.3739	10.7452	89.0585	(1.034)	0.0000	0.0000	0
2022/03/24	R035	03/11/2022	11.14	Call	Bond Future	3,839.0200	3.8390	4,260.7500	4.2607	10.985	0	0	0
2022/03/24	R035	03/11/2022	11.14	Put	Bond Future	2,149.9000	2.1499	1,887.0700	1.8871	(12.225)	0	0	0
2022/03/24	R035	03/11/2022	11.05	Put	Bond Future	2,362.6500	2.3626	2,080.8000	2.0808	(11.929)	0	0	0
2022/03/24	R035	03/11/2022	11.13	Call	Bond Future	3,803.0600	3.8031	4,222.7100	4.2227	11.035	0	0	0
2022/03/24	R035	03/11/2022	11.13	Put	Bond Future	2,172.9200	2.1729	1,908.0100	1.9080	(12.191)	0	0	0
2022/03/24	R035	03/11/2022	9.82	Call	Bond Future	579.0900	0.5791	702.1800	0.7022	21.256	0	0	582
2022/03/24	R035	03/11/2022	9.82	Put	Bond Future	7,205.4600	7.2055	6,643.9900	6.6440	(7.792)	0	0	0
2022/03/24	R035	03/11/2022	10.30	Call	Bond Future	1,359.5100	1.3595	1,586.1800	1.5862	16.673	0	0	1,000
2022/03/24	R035	03/11/2022	10.30	Put	Bond Future	4,834.5300	4.8345	4,376.6400	4.3766	(9.471)	0	0	0
2022/03/24	R035	02/02/2023	13.22	Put	Bond Future	535.0600	0.5351	465.2000	0.4652	(13.056)	0	0	1,000
2022/03/24	R035	02/02/2023	10.88	Call	Bond Future	2,995.1400	2.9951	3,337.0600	3.3371	11.416	0	0	0
2022/03/24	R035	02/02/2023	10.88	Put	Bond Future	3,744.1200	3.7441	3,391.0000	3.3910	(9.431)	0	0	0
2022/03/24	R035	02/02/2023	9.81	Call	Bond Future	751.5300	0.7515	885.5800	0.8856	17.837	0	0	582
2022/03/24	R035	02/02/2023	9.81	Put	Bond Future	8,265.6200	8.2656	7,704.6300	7.7046	(6.787)	0	0	0
2022/03/24	R035	02/02/2023	10.30	Put	Bond Future	5,865.8900	5.8659	5,394.9300	5.3949	(8.029)	0	0	0
2022/03/24	R035	02/02/2023	10.66	Call	Bond Future	2,386.1000	2.3861	2,683.7200	2.6837	12.473	0	0	0
2022/03/24	R035	02/02/2023	10.66	Put	Bond Future	4,468.5200	4.4685	4,071.1000	4.0711	(8.894)	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/03/24	R035	02/02/2023			Bond Future	11.0057	89.8700	10.8890	90.5650	(1.060)	0.0000	0.0000	0
2022/03/24	R035	02/02/2023	11.05	Call	Bond Future	3,511.0800	3.5111	3,886.1500	3.8862	10.682	0	0	1,000
2022/03/24	R035	02/02/2023	11.05	Put	Bond Future	3,249.1400	3.2491	2,929.1700	2.9292	(9.848)	0	0	0
2022/03/24	R035	02/02/2023	11.06	Call	Bond Future	3,542.5800	3.5426	3,919.5700	3.9196	10.642	0	0	0
2022/03/24	R035	02/02/2023	11.06	Put	Bond Future	3,221.6900	3.2217	2,903.6400	2.9036	(9.872)	0	0	582
2022/03/24	R035	02/02/2023	13.22	Call	Bond Future	12,343.1900	12.3432	12,968.3700	12.9684	5.065	0	0	0
2022/03/24	R035	02/02/2023	10.86	Call	Bond Future	2,937.2600	2.9373	3,275.2200	3.2752	11.506	0	0	0
2022/03/24	R035	02/02/2023	10.86	Put	Bond Future	3,806.2800	3.8063	3,449.2000	3.4492	(9.381)	0	0	0
2022/03/24	R035	02/02/2023	10.87	Call	Bond Future	2,966.1300	2.9661	3,306.0700	3.3061	11.461	0	0	0
2022/03/24	R035	02/02/2023	10.87	Put	Bond Future	3,775.1000	3.7751	3,420.0000	3.4200	(9.406)	0	0	0
2022/03/24	R035	02/02/2023	10.30	Call	Bond Future	1,538.4400	1.5384	1,762.5200	1.7625	14.565	0	0	1,000
2022/03/24	R186	05/05/2022	7.28	Call	Bond Future	5.7200	0.0057	5.7600	0.0058	0.699	0	0	435
2022/03/24	R186	05/05/2022	7.28	Put	Bond Future	5,137.7700	5.1378	5,066.4000	5.0664	(1.389)	0	0	0
2022/03/24	R186	05/05/2022	7.48	Call	Bond Future	15.5700	0.0156	15.8500	0.0159	1.798	0	0	3,600
2022/03/24	R186	05/05/2022	7.48	Put	Bond Future	4,320.3800	4.3204	4,249.2500	4.2493	(1.646)	0	0	0
2022/03/24	R186	05/05/2022	9.18	Call	Bond Future	2,577.5700	2.5776	2,634.4400	2.6344	2.206	0	0	0
2022/03/24	R186	05/05/2022	9.18	Put	Bond Future	149.1200	0.1491	134.5800	0.1346	(9.751)	0	0	454
2022/03/24	R186	05/05/2022	8.32	Call	Bond Future	450.7500	0.4508	466.1000	0.4661	3.405	0	0	0
2022/03/24	R186	05/05/2022	8.32	Put	Bond Future	1,363.0200	1.3630	1,306.9600	1.3070	(4.113)	0	0	0
2022/03/24	R186	05/05/2022	8.14	Call	Bond Future	252.9200	0.2529	261.6100	0.2616	3.436	0	0	454
2022/03/24	R186	05/05/2022	8.14	Put	Bond Future	1,881.1900	1.8812	1,818.4700	1.8185	(3.334)	0	0	0
2022/03/24	R186	05/05/2022			Bond Future	8.5515	111.3228	8.5333	111.3943	(0.213)	0.0000	0.0000	71,300
2022/03/24	R186	05/05/2022	6.73	Call	Bond Future	0.2400	0.0002	0.2300	0.0002	(4.167)	0	0	3,600
2022/03/24	R186	05/05/2022	6.73	Put	Bond Future	7,446.9600	7.4470	7,375.5400	7.3755	(0.959)	0	0	0
2022/03/24	R186	05/05/2022	8.64	Call	Bond Future	1,027.5200	1.0275	1,058.9300	1.0589	3.057	0	0	0
2022/03/24	R186	05/05/2022	8.64	Put	Bond Future	681.3700	0.6814	641.3700	0.6414	(5.871)	0	0	4,035
2022/03/24	R186	05/05/2022	8.94	Call	Bond Future	1,815.2900	1.8153	1,862.4100	1.8624	2.596	0	0	0
2022/03/24	R186	05/05/2022	8.94	Put	Bond Future	305.9800	0.3060	281.6900	0.2817	(7.938)	0	0	454
2022/03/24	R186	05/05/2022	8.31	Call	Bond Future	437.2500	0.4373	452.1800	0.4522	3.415	0	0	0
2022/03/24	R186	05/05/2022	8.31	Put	Bond Future	1,389.1400	1.3891	1,332.6600	1.3327	(4.066)	0	0	0
2022/03/24	R186	05/05/2022	8.35	Call	Bond Future	492.6500	0.4927	509.3100	0.5093	3.382	0	0	454
2022/03/24	R186	05/05/2022	8.35	Put	Bond Future	1,286.1600	1.2862	1,231.4100	1.2314	(4.257)	0	0	0
2022/03/24	R186	05/05/2022	7.88	Call	Bond Future	93.8300	0.0938	96.8100	0.0968	3.176	0	0	435
2022/03/24	R186	05/05/2022	7.88	Put	Bond Future	2,766.8200	2.7668	2,698.3900	2.6984	(2.473)	0	0	0
2022/03/24	R186	05/05/2022	8.30	Call	Bond Future	424.1600	0.4242	438.6700	0.4387	3.421	0	0	0
2022/03/24	R186	05/05/2022	8.30	Put	Bond Future	1,415.6900	1.4157	1,358.7900	1.3588	(4.019)	0	0	0
2022/03/24	R186	04/08/2022	8.15	Call	Bond Future	570.7600	0.5708	585.4000	0.5854	2.565	0	0	0
2022/03/24	R186	04/08/2022	8.15	Put	Bond Future	2,932.9000	2.9329	2,876.1300	2.8761	(1.936)	0	0	0
2022/03/24	R186	04/08/2022	9.78	Call	Bond Future	4,073.2100	4.0732	4,126.9900	4.1270	1.320	0	0	0
2022/03/24	R186	04/08/2022	9.78	Put	Bond Future	453.9300	0.4539	436.3000	0.4363	(3.884)	0	0	3,600
2022/03/24	R186	04/08/2022	7.96	Call	Bond Future	393.1500	0.3931	403.9000	0.4039	2.734	0	0	3,600
2022/03/24	R186	04/08/2022			Bond Future	8.7800	107.5374	8.7607	107.6088	(0.220)	0.0000	0.0000	15
2022/03/24	R186	04/08/2022	8.14	Call	Bond Future	560.1200	0.5601	574.5400	0.5745	2.574	0	0	0
2022/03/24	R186	04/08/2022	8.14	Put	Bond Future	2,960.2900	2.9603	2,903.3000	2.9033	(1.925)	0	0	0
2022/03/24	R186	04/08/2022	6.96	Call	Bond Future	48.3500	0.0484	49.7500	0.0497	2.896	0	0	3,600
2022/03/24	R186	04/08/2022	6.96	Put	Bond Future	7,054.5700	7.0546	6,984.5600	6.9846	(0.992)	0	0	0
2022/03/24	R186	04/08/2022	7.96	Put	Bond Future	3,480.6100	3.4806	3,419.9500	3.4200	(1.743)	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
2022/03/24	R186	04/08/2022	8.13	Call	Bond Future	549.8300	0.5498	564.0300	0.5640	2.583	0	0	0
2022/03/24	R186	04/08/2022	8.13	Put	Bond Future	2,988.0400	2.9880	2,930.8300	2.9308	(1.915)	0	0	0
2022/03/24	R186	03/11/2022	8.53	Call	Bond Future	1,137.5300	1.1375	1,160.5000	1.1605	2.019	0	0	0
2022/03/24	R186	03/11/2022	8.53	Put	Bond Future	2,736.2100	2.7362	2,687.5500	2.6875	(1.778)	0	0	0
2022/03/24	R186	03/11/2022	8.54	Call	Bond Future	1,151.8500	1.1519	1,175.0200	1.1750	2.012	0	0	0
2022/03/24	R186	03/11/2022	8.54	Put	Bond Future	2,714.9800	2.7150	2,666.5200	2.6665	(1.785)	0	0	0
2022/03/24	R186	03/11/2022			Bond Future	8.9839	109.1192	8.9634	109.1908	(0.228)	0.0000	0.0000	0
2022/03/24	R186	03/11/2022	8.55	Call	Bond Future	1,166.2700	1.1663	1,189.6500	1.1897	2.005	0	0	0
2022/03/24	R186	03/11/2022	8.55	Put	Bond Future	2,693.8700	2.6939	2,645.6200	2.6456	(1.791)	0	0	0
2022/03/24	R186	02/02/2023	8.32	Call	Bond Future	910.9300	0.9109	929.6900	0.9297	2.059	0	0	0
2022/03/24	R186	02/02/2023	8.32	Put	Bond Future	3,736.1500	3.7362	3,682.9200	3.6829	(1.425)	0	0	0
2022/03/24	R186	02/02/2023	8.33	Call	Bond Future	922.5200	0.9225	941.4500	0.9414	2.052	0	0	0
2022/03/24	R186	02/02/2023	8.33	Put	Bond Future	3,713.8000	3.7138	3,660.7400	3.6607	(1.429)	0	0	0
2022/03/24	R186	02/02/2023			Bond Future	9.1662	105.6248	9.1443	105.6967	(0.239)	0.0000	0.0000	0
2022/03/24	R186	02/02/2023	8.34	Call	Bond Future	933.8600	0.9339	952.9500	0.9530	2.044	0	0	0
2022/03/24	R186	02/02/2023	8.34	Put	Bond Future	3,691.2100	3.6912	3,638.3100	3.6383	(1.433)	0	0	0
2022/03/24	R197	05/05/2022			Bond Future	330.0198	330.0198	330.0466	330.0466	0.008	0.0000	0.0000	752
2022/03/24	R197	04/08/2022			Bond Future	326.1111	326.1111	326.1354	326.1354	0.007	0.0000	0.0000	0
2022/03/24	R197	03/11/2022			Bond Future	330.9794	330.9794	331.0016	331.0016	0.007	0.0000	0.0000	0
2022/03/24	R197	02/02/2023			Bond Future	327.8682	327.8682	327.8883	327.8883	0.006	0.0000	0.0000	0
2022/03/24	R202	05/05/2022			Bond Future	247.7171	247.7171	247.7556	247.7556	0.016	0.0000	0.0000	6,375
2022/03/24	R202	04/08/2022			Bond Future	246.6364	246.6364	246.6732	246.6732	0.015	0.0000	0.0000	91
2022/03/24	R202	03/11/2022			Bond Future	250.3173	250.3173	250.3527	250.3527	0.014	0.0000	0.0000	0
2022/03/24	R202	02/02/2023			Bond Future	249.9063	249.9063	249.9406	249.9406	0.014	0.0000	0.0000	0
2022/03/24	R209	05/05/2022	9.50	Call	Bond Future	14.3200	0.0143	23.3700	0.0234	63.198	0	0	2,975
2022/03/24	R209	05/05/2022	9.50	Put	Bond Future	5,786.2500	5.7863	5,269.2600	5.2693	(8.935)	0	0	0
2022/03/24	R209	05/05/2022	9.75	Call	Bond Future	68.8900	0.0689	103.3300	0.1033	49.993	0	0	8,525
2022/03/24	R209	05/05/2022	9.75	Put	Bond Future	4,296.0300	4.2960	3,804.4300	3.8044	(11.443)	0	0	0
2022/03/24	R209	05/05/2022	10.25	Call	Bond Future	614.1300	0.6141	796.0200	0.7960	29.618	0	0	0
2022/03/24	R209	05/05/2022	10.25	Put	Bond Future	1,881.3500	1.8813	1,537.2000	1.5372	(18.293)	0	0	11,000
2022/03/24	R209	05/05/2022	10.75	Call	Bond Future	2,103.7900	2.1038	2,478.4800	2.4785	17.810	0	0	0
2022/03/24	R209	05/05/2022	10.75	Put	Bond Future	574.9500	0.5749	423.6000	0.4236	(26.324)	0	0	1,050
2022/03/24	R209	05/05/2022	11.43	Call	Bond Future	5,166.1600	5.1662	5,664.2600	5.6643	9.642	0	0	0
2022/03/24	R209	05/05/2022	11.43	Put	Bond Future	79.3400	0.0793	51.4000	0.0514	(35.216)	0	0	0
2022/03/24	R209	05/05/2022	11.44	Call	Bond Future	5,214.0400	5.2140	5,712.9100	5.7129	9.568	0	0	0
2022/03/24	R209	05/05/2022	11.44	Put	Bond Future	76.9000	0.0769	49.7300	0.0497	(35.332)	0	0	0
2022/03/24	R209	05/05/2022			Bond Future	10.4731	70.1126	10.3798	70.6387	(0.891)	0.0000	0.0000	20,414
2022/03/24	R209	05/05/2022	11.45	Call	Bond Future	5,261.9400	5.2619	5,761.5600	5.7616	9.495	0	0	0
2022/03/24	R209	05/05/2022	11.45	Put	Bond Future	74.5300	0.0745	48.1100	0.0481	(35.449)	0	0	0
2022/03/24	R209	05/05/2022	12.00	Call	Bond Future	7,877.3200	7.8773	8,399.2100	8.3992	6.625	0	0	0
2022/03/24	R209	05/05/2022	12.00	Put	Bond Future	9.7000	0.0097	5.5500	0.0056	(42.784)	0	0	12,050
2022/03/24	R209	04/08/2022	10.58	Call	Bond Future	1,836.3300	1.8363	2,101.8200	2.1018	14.458	0	0	0
2022/03/24	R209	04/08/2022	10.58	Put	Bond Future	2,119.5300	2.1195	1,852.5300	1.8525	(12.597)	0	0	0
2022/03/24	R209	04/08/2022	10.57	Put	Bond Future	2,147.2000	2.1472	1,877.8400	1.8778	(12.545)	0	0	0
2022/03/24	R209	04/08/2022			Bond Future	10.6315	71.0586	10.5349	71.5911	(0.908)	0.0000	0.0000	1,550

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
2022/03/24	R209	04/08/2022	10.59	Call	Bond Future	1,864.0500	1.8641	2,131.9100	2.1319	14.370	0	0	0
2022/03/24	R209	04/08/2022	10.59	Put	Bond Future	2,092.1300	2.0921	1,827.5000	1.8275	(12.649)	0	0	0
2022/03/24	R209	04/08/2022	10.57	Call	Bond Future	1,808.8100	1.8088	2,071.9400	2.0719	14.547	0	0	0
2022/03/24	R209	03/11/2022	11.03	Call	Bond Future	3,315.9200	3.3159	3,643.2700	3.6433	9.872	0	0	0
2022/03/24	R209	03/11/2022	11.03	Put	Bond Future	1,965.8100	1.9658	1,753.3800	1.7534	(10.806)	0	0	0
2022/03/24	R209	03/11/2022	9.50	Call	Bond Future	314.3900	0.3144	380.0200	0.3800	20.875	0	0	0
2022/03/24	R209	03/11/2022	9.50	Put	Bond Future	7,673.2600	7.6733	7,199.1100	7.1991	(6.179)	0	0	0
2022/03/24	R209	03/11/2022	10.50	Put	Bond Future	3,340.2200	3.3402	3,032.7500	3.0327	(9.205)	0	0	0
2022/03/24	R209	03/11/2022	9.25	Call	Bond Future	185.3400	0.1853	227.6900	0.2277	22.850	0	0	6,000
2022/03/24	R209	03/11/2022	9.25	Put	Bond Future	9,113.7200	9.1137	8,616.2900	8.6163	(5.458)	0	0	0
2022/03/24	R209	03/11/2022			Bond Future	10.7752	68.9581	10.6753	69.4979	(0.927)	0.0000	0.0000	2,750
2022/03/24	R209	03/11/2022	11.50	Call	Bond Future	4,967.8800	4.9679	5,362.4200	5.3624	7.942	0	0	0
2022/03/24	R209	03/11/2022	11.50	Put	Bond Future	1,224.1800	1.2242	1,078.9400	1.0789	(11.864)	0	0	0
2022/03/24	R209	03/11/2022	11.00	Call	Bond Future	3,219.5200	3.2195	3,541.9200	3.5419	10.014	0	0	0
2022/03/24	R209	03/11/2022	11.00	Put	Bond Future	2,026.4100	2.0264	1,809.0300	1.8090	(10.727)	0	0	6,000
2022/03/24	R209	03/11/2022	11.01	Call	Bond Future	3,251.3900	3.2514	3,575.4500	3.5755	9.967	0	0	0
2022/03/24	R209	03/11/2022	11.01	Put	Bond Future	2,005.8900	2.0059	1,790.1700	1.7902	(10.754)	0	0	0
2022/03/24	R209	03/11/2022	11.02	Call	Bond Future	3,283.5900	3.2836	3,609.3000	3.6093	9.919	0	0	0
2022/03/24	R209	03/11/2022	11.02	Put	Bond Future	1,985.7600	1.9858	1,771.6900	1.7717	(10.780)	0	0	0
2022/03/24	R209	03/11/2022	10.00	Call	Bond Future	842.5100	0.8425	981.1300	0.9811	16.453	0	0	0
2022/03/24	R209	03/11/2022	10.00	Put	Bond Future	5,191.1100	5.1911	4,789.9500	4.7900	(7.728)	0	0	6,000
2022/03/24	R209	03/11/2022	10.50	Call	Bond Future	1,838.9800	1.8390	2,071.2900	2.0713	12.633	0	0	0
2022/03/24	R209	02/02/2023	10.79	Call	Bond Future	2,628.1900	2.6282	2,898.8200	2.8988	10.297	0	0	0
2022/03/24	R209	02/02/2023	10.80	Put	Bond Future	3,217.4200	3.2174	2,941.5100	2.9415	(8.576)	0	0	0
2022/03/24	R209	02/02/2023	10.78	Call	Bond Future	2,602.3600	2.6024	2,871.3900	2.8714	10.338	0	0	0
2022/03/24	R209	02/02/2023			Bond Future	10.9062	70.0956	10.8028	70.6437	(0.948)	0.0000	0.0000	0
2022/03/24	R209	02/02/2023	10.79	Put	Bond Future	3,244.8300	3.2448	2,967.3300	2.9673	(8.552)	0	0	0
2022/03/24	R209	02/02/2023	10.80	Call	Bond Future	2,654.1400	2.6541	2,926.3600	2.9264	10.256	0	0	0
2022/03/24	R209	02/02/2023	10.78	Put	Bond Future	3,272.4300	3.2724	2,993.3300	2.9933	(8.529)	0	0	0
2022/03/24	R210	05/05/2022			Bond Future	218.8028	218.8028	219.0716	219.0716	0.123	0.0000	0.0000	1,039
2022/03/24	R210	04/08/2022			Bond Future	221.8094	221.8094	222.0799	222.0799	0.122	0.0000	0.0000	266
2022/03/24	R210	03/11/2022			Bond Future	222.1862	222.1862	222.4592	222.4592	0.123	0.0000	0.0000	0
2022/03/24	R210	02/02/2023			Bond Future	225.8925	225.8925	226.1685	226.1685	0.122	0.0000	0.0000	0
2022/03/24	R213	05/05/2022	10.63	Call	Bond Future	3,021.3100	3.0213	3,315.1100	3.3151	9.724	0	0	0
2022/03/24	R213	05/05/2022	10.65	Put	Bond Future	214.0300	0.2140	161.5400	0.1615	(24.525)	0	0	0
2022/03/24	R213	05/05/2022			Bond Future	10.0673	83.6905	9.9987	84.0395	(0.681)	0.0000	0.0000	25,076
2022/03/24	R213	05/05/2022	10.63	Put	Bond Future	227.2500	0.2273	172.0700	0.1721	(24.282)	0	0	0
2022/03/24	R213	05/05/2022	10.64	Call	Bond Future	3,063.1500	3.0631	3,358.3100	3.3583	9.636	0	0	0
2022/03/24	R213	05/05/2022	10.64	Put	Bond Future	220.5500	0.2205	166.7300	0.1667	(24.403)	0	0	0
2022/03/24	R213	05/05/2022	10.65	Call	Bond Future	3,105.1200	3.1051	3,401.6100	3.4016	9.548	0	0	0
2022/03/24	R213	04/08/2022	9.88	Call	Bond Future	1,009.4600	1.0095	1,130.1500	1.1302	11.956	0	0	0
2022/03/24	R213	04/08/2022	9.89	Call	Bond Future	1,027.9900	1.0280	1,150.1700	1.1502	11.885	0	0	0
2022/03/24	R213	04/08/2022	9.90	Put	Bond Future	2,875.2200	2.8752	2,645.7900	2.6458	(7.980)	0	0	0
2022/03/24	R213	04/08/2022			Bond Future	10.2663	84.7840	10.1947	85.1371	(0.697)	0.0000	0.0000	0
2022/03/24	R213	04/08/2022	9.88	Put	Bond Future	2,939.3000	2.9393	2,706.8900	2.7069	(7.907)	0	0	0
2022/03/24	R213	04/08/2022	9.89	Put	Bond Future	2,907.1300	2.9071	2,676.2100	2.6762	(7.943)	0	0	0

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2022/03/24	R213	04/08/2022	9.90	Call	Bond Future	1,046.7300	1.0467	1,170.4000	1.1704	11.815	0	0	0
2022/03/24	R213	03/11/2022	10.38	Call	Bond Future	2,186.7200	2.1867	2,362.7400	2.3627	8.049	0	0	0
2022/03/24	R213	03/11/2022	10.38	Put	Bond Future	2,471.7000	2.4717	2,290.1800	2.2902	(7.344)	0	0	0
2022/03/24	R213	03/11/2022	10.39	Call	Bond Future	2,211.0100	2.2110	2,388.2200	2.3882	8.015	0	0	0
2022/03/24	R213	03/11/2022	10.39	Put	Bond Future	2,447.9500	2.4479	2,267.6200	2.2676	(7.367)	0	0	0
2022/03/24	R213	03/11/2022	10.37	Call	Bond Future	2,162.8100	2.1628	2,337.6700	2.3377	8.085	0	0	0
2022/03/24	R213	03/11/2022	10.37	Put	Bond Future	2,495.8700	2.4959	2,313.1900	2.3132	(7.319)	0	0	200
2022/03/24	R213	03/11/2022	9.19	Call	Bond Future	365.2300	0.3652	414.2800	0.4143	13.430	0	0	476
2022/03/24	R213	03/11/2022	9.19	Put	Bond Future	6,634.4800	6.6345	6,325.9900	6.3260	(4.650)	0	0	0
2022/03/24	R213	03/11/2022			Bond Future	10.4394	82.5111	10.3649	82.8686	(0.714)	0.0000	0.0000	0
2022/03/24	R213	03/11/2022	10.40	Call	Bond Future	2,235.4600	2.2355	2,413.8300	2.4138	7.979	0	0	0
2022/03/24	R213	03/11/2022	10.40	Put	Bond Future	2,424.3900	2.4244	2,245.2200	2.2452	(7.390)	0	0	0
2022/03/24	R213	03/11/2022	9.98	Call	Bond Future	1,330.8700	1.3309	1,459.1400	1.4591	9.638	0	0	0
2022/03/24	R213	03/11/2022	9.98	Put	Bond Future	3,567.5400	3.5675	3,338.2700	3.3383	(6.427)	0	0	200
2022/03/24	R213	03/11/2022	10.19	Call	Bond Future	1,752.0500	1.7521	1,905.4700	1.9055	8.757	0	0	0
2022/03/24	R213	03/11/2022	10.19	Put	Bond Future	2,956.7400	2.9567	2,752.6200	2.7526	(6.904)	0	0	476
2022/03/24	R213	03/11/2022	9.13	Call	Bond Future	328.3300	0.3283	373.2700	0.3733	13.687	0	0	200
2022/03/24	R213	03/11/2022	9.13	Put	Bond Future	6,913.8500	6.9138	6,601.2500	6.6013	(4.521)	0	0	0
2022/03/24	R213	03/11/2022	9.84	Call	Bond Future	1,084.4300	1.0844	1,196.1600	1.1962	10.303	0	0	0
2022/03/24	R213	03/11/2022	9.84	Put	Bond Future	4,018.2500	4.0182	3,772.4400	3.7724	(6.117)	0	0	476
2022/03/24	R213	02/02/2023	10.43	Put	Bond Future	3,078.6000	3.0786	2,885.6500	2.8856	(6.267)	0	0	0
2022/03/24	R213	02/02/2023	12.20	Call	Bond Future	7,761.4000	7.7614	8,063.1000	8.0631	3.887	0	0	0
2022/03/24	R213	02/02/2023	12.20	Put	Bond Future	729.8700	0.7299	668.8200	0.6688	(8.365)	0	0	935
2022/03/24	R213	02/02/2023	10.22	Put	Bond Future	3,624.0500	3.6240	3,409.3800	3.4094	(5.923)	0	0	0
2022/03/24	R213	02/02/2023	10.23	Call	Bond Future	1,860.3300	1.8603	2,009.4500	2.0094	8.016	0	0	0
2022/03/24	R213	02/02/2023	10.35	Call	Bond Future	2,112.8600	2.1129	2,274.4100	2.2744	7.646	0	0	0
2022/03/24	R213	02/02/2023	10.35	Put	Bond Future	3,278.3800	3.2784	3,077.1800	3.0772	(6.137)	0	0	476
2022/03/24	R213	02/02/2023	10.01	Call	Bond Future	1,441.3300	1.4413	1,567.6100	1.5676	8.761	0	0	0
2022/03/24	R213	02/02/2023			Bond Future	10.5983	83.9058	10.5205	84.2685	(0.734)	0.0000	0.0000	0
2022/03/24	R213	02/02/2023	10.43	Call	Bond Future	2,290.9600	2.2910	2,460.7600	2.4608	7.412	0	0	935
2022/03/24	R213	02/02/2023	10.22	Call	Bond Future	1,839.7300	1.8397	1,987.8100	1.9878	8.049	0	0	0
2022/03/24	R213	02/02/2023	10.23	Put	Bond Future	3,596.8400	3.5968	3,383.2100	3.3832	(5.939)	0	0	0
2022/03/24	R213	02/02/2023	9.16	Call	Bond Future	454.9400	0.4549	508.1600	0.5082	11.698	0	0	476
2022/03/24	R213	02/02/2023	9.16	Put	Bond Future	7,512.6100	7.5126	7,203.0800	7.2031	(4.120)	0	0	0
2022/03/24	R213	02/02/2023	10.01	Put	Bond Future	4,237.8400	4.2378	4,001.3700	4.0014	(5.580)	0	0	476
2022/03/24	R213	02/02/2023	10.21	Call	Bond Future	1,819.5600	1.8196	1,966.5900	1.9666	8.081	0	0	0
2022/03/24	R213	02/02/2023	10.21	Put	Bond Future	3,651.7300	3.6517	3,436.0100	3.4360	(5.907)	0	0	0
2022/03/24	R214	05/05/2022	11.73	Put	Bond Future	89.7600	0.0898	53.0500	0.0530	(40.898)	0	0	0
2022/03/24	R214	05/05/2022	11.74	Put	Bond Future	87.1200	0.0871	51.3900	0.0514	(41.012)	0	0	0
2022/03/24	R214	05/05/2022	11.75	Call	Bond Future	5,429.8500	5.4299	6,090.7200	6.0907	12.171	0	0	0
2022/03/24	R214	05/05/2022			Bond Future	10.7674	67.1150	10.6487	67.8106	(1.102)	0.0000	0.0000	15,322
2022/03/24	R214	05/05/2022	11.73	Call	Bond Future	5,333.1800	5.3332	5,992.1100	5.9921	12.355	0	0	0
2022/03/24	R214	05/05/2022	11.74	Call	Bond Future	5,381.5100	5.3815	6,041.4200	6.0414	12.263	0	0	0
2022/03/24	R214	05/05/2022	11.75	Put	Bond Future	84.5600	0.0846	49.7900	0.0498	(41.119)	0	0	0
2022/03/24	R214	04/08/2022	10.98	Put	Bond Future	1,938.4800	1.9385	1,624.5000	1.6245	(16.197)	0	0	0
2022/03/24	R214	04/08/2022	10.99	Call	Bond Future	2,277.6500	2.2776	2,671.0700	2.6711	17.273	0	0	0
2022/03/24	R214	04/08/2022			Bond Future	10.9255	67.9902	10.8025	68.6947	(1.126)	0.0000	0.0000	1,337



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
2022/03/24	R214	04/08/2022	10.97	Call	Bond Future	2,215.9400	2.2159	2,603.4100	2.6034	17.486	0	0	0
2022/03/24	R214	04/08/2022	10.97	Put	Bond Future	1,964.0600	1.9641	1,647.1000	1.6471	(16.138)	0	0	0
2022/03/24	R214	04/08/2022	10.98	Call	Bond Future	2,246.7700	2.2468	2,637.2200	2.6372	17.378	0	0	0
2022/03/24	R214	04/08/2022	10.99	Put	Bond Future	1,913.0100	1.9130	1,602.0000	1.6020	(16.258)	0	0	0
2022/03/24	R214	03/11/2022	11.34	Call	Bond Future	3,486.8400	3.4868	3,931.1900	3.9312	12.744	0	0	0
2022/03/24	R214	03/11/2022	11.36	Put	Bond Future	1,926.0100	1.9260	1,660.4100	1.6604	(13.790)	0	0	0
2022/03/24	R214	03/11/2022			Bond Future	11.0621	65.7209	10.9350	66.4351	(1.149)	0.0000	0.0000	0
2022/03/24	R214	03/11/2022	11.34	Put	Bond Future	1,967.4100	1.9674	1,697.5300	1.6975	(13.718)	0	0	0
2022/03/24	R214	03/11/2022	11.35	Call	Bond Future	3,519.6800	3.5197	3,966.1700	3.9662	12.686	0	0	0
2022/03/24	R214	03/11/2022	11.35	Put	Bond Future	1,946.6200	1.9466	1,678.8800	1.6789	(13.754)	0	0	0
2022/03/24	R214	03/11/2022	11.36	Call	Bond Future	3,552.6400	3.5526	4,001.2700	4.0013	12.628	0	0	0
2022/03/24	R214	02/02/2023	11.07	Call	Bond Future	2,765.6500	2.7656	3,129.4900	3.1295	13.156	0	0	0
2022/03/24	R214	02/02/2023	11.07	Put	Bond Future	3,411.8700	3.4119	3,050.2900	3.0503	(10.598)	0	0	0
2022/03/24	R214	02/02/2023	11.08	Call	Bond Future	2,792.6000	2.7926	3,158.5300	3.1585	13.104	0	0	0
2022/03/24	R214	02/02/2023	11.08	Put	Bond Future	3,383.3000	3.3833	3,023.8100	3.0238	(10.625)	0	0	0
2022/03/24	R214	02/02/2023			Bond Future	11.1872	66.8339	11.0558	67.5594	(1.175)	0.0000	0.0000	0
2022/03/24	R214	02/02/2023	11.09	Call	Bond Future	2,819.9400	2.8199	3,187.9500	3.1880	13.050	0	0	0
2022/03/24	R214	02/02/2023	11.09	Put	Bond Future	3,355.1800	3.3552	2,997.7700	2.9978	(10.652)	0	0	0
2022/03/24	R248	05/05/2022	11.79	Call	Bond Future	7,166.2100	7.1662	8,049.9000	8.0499	12.331	0	0	0
2022/03/24	R248	05/05/2022	11.79	Put	Bond Future	87.8800	0.0879	49.6400	0.0496	(43.514)	0	0	0
2022/03/24	R248	05/05/2022	11.80	Call	Bond Future	7,226.2300	7.2262	8,111.0500	8.1111	12.245	0	0	0
2022/03/24	R248	05/05/2022			Bond Future	10.7514	84.2933	10.6276	85.2153	(1.152)	0.0000	0.0000	193,475
2022/03/24	R248	05/05/2022	11.80	Put	Bond Future	84.9900	0.0850	47.8800	0.0479	(43.664)	0	0	0
2022/03/24	R248	05/05/2022	11.81	Call	Bond Future	7,286.2300	7.2862	8,172.1700	8.1722	12.159	0	0	0
2022/03/24	R248	05/05/2022	11.81	Put	Bond Future	82.1600	0.0822	46.1700	0.0462	(43.805)	0	0	0
2022/03/24	R248	04/08/2022	10.98	Call	Bond Future	2,887.9800	2.8880	3,414.6700	3.4147	18.237	0	0	0
2022/03/24	R248	04/08/2022	10.98	Put	Bond Future	2,371.6000	2.3716	1,964.5900	1.9646	(17.162)	0	0	0
2022/03/24	R248	04/08/2022	10.99	Call	Bond Future	2,927.4300	2.9274	3,458.0600	3.4581	18.126	0	0	0
2022/03/24	R248	04/08/2022	10.99	Put	Bond Future	2,340.0400	2.3400	1,936.9700	1.9370	(17.225)	0	0	0
2022/03/24	R248	04/08/2022	10.20	Call	Bond Future	626.1200	0.6261	824.9000	0.8249	31.748	0	0	1,700
2022/03/24	R248	04/08/2022	10.40	Put	Bond Future	4,830.0100	4.8300	4,177.0700	4.1771	(13.518)	0	0	0
2022/03/24	R248	04/08/2022			Bond Future	10.9077	85.3926	10.7791	86.3263	(1.180)	0.0000	0.0000	6,533
2022/03/24	R248	04/08/2022	11.00	Call	Bond Future	2,967.3400	2.9673	3,501.8700	3.5019	18.014	0	0	0
2022/03/24	R248	04/08/2022	11.00	Put	Bond Future	2,309.0400	2.3090	1,909.8700	1.9099	(17.287)	0	0	0
2022/03/24	R248	04/08/2022	10.90	Call	Bond Future	2,580.3100	2.5803	3,074.9300	3.0749	19.169	0	0	1,700
2022/03/24	R248	04/08/2022	10.90	Put	Bond Future	2,635.9600	2.6360	2,196.8800	2.1969	(16.657)	0	0	0
2022/03/24	R248	04/08/2022	9.70	Call	Bond Future	149.0000	0.1490	213.1100	0.2131	43.027	0	0	0
2022/03/24	R248	04/08/2022	9.70	Put	Bond Future	9,697.8700	9.6979	8,828.2800	8.8283	(8.967)	0	0	0
2022/03/24	R248	04/08/2022	10.20	Put	Bond Future	6,000.7100	6.0007	5,265.7900	5.2658	(12.247)	0	0	0
2022/03/24	R248	04/08/2022	10.40	Call	Bond Future	1,034.7700	1.0348	1,315.5300	1.3155	27.133	0	0	0
2022/03/24	R248	03/11/2022	11.32	Call	Bond Future	4,445.4100	4.4454	5,034.2500	5.0343	13.246	0	0	0
2022/03/24	R248	03/11/2022	11.30	Put	Bond Future	2,585.3800	2.5854	2,221.9300	2.2219	(14.058)	0	0	0
2022/03/24	R248	03/11/2022	11.31	Put	Bond Future	2,559.8500	2.5599	2,199.1900	2.1992	(14.089)	0	0	0
2022/03/24	R248	03/11/2022			Bond Future	11.0426	82.2462	10.9093	83.1929	(1.207)	0.0000	0.0000	0
2022/03/24	R248	03/11/2022	11.32	Put	Bond Future	2,534.3100	2.5343	2,176.4400	2.1764	(14.121)	0	0	0
2022/03/24	R248	03/11/2022	11.30	Call	Bond Future	4,361.3800	4.3614	4,944.6400	4.9446	13.373	0	0	0
2022/03/24	R248	03/11/2022	11.31	Call	Bond Future	4,403.4500	4.4035	4,989.5000	4.9895	13.309	0	0	0

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2022/03/24	R248	02/02/2023	11.08	Call	Bond Future	3,558.7600	3.5588	4,050.8700	4.0509	13.828	0	0	0
2022/03/24	R248	02/02/2023	11.08	Put	Bond Future	4,155.7600	4.1558	3,686.2800	3.6863	(11.297)	0	0	0
2022/03/24	R248	02/02/2023			Bond Future	11.1660	83.6394	11.0280	84.6010	(1.236)	0.0000	0.0000	0
2022/03/24	R248	02/02/2023	11.06	Call	Bond Future	3,490.2500	3.4902	3,976.7900	3.9768	13.940	0	0	0
2022/03/24	R248	02/02/2023	11.06	Put	Bond Future	4,227.1700	4.2272	3,752.1200	3.7521	(11.238)	0	0	0
2022/03/24	R248	02/02/2023	11.07	Call	Bond Future	3,524.4300	3.5244	4,013.7600	4.0138	13.884	0	0	0
2022/03/24	R248	02/02/2023	11.07	Put	Bond Future	4,191.3300	4.1913	3,719.0700	3.7191	(11.268)	0	0	0
<b>Total</b>												<b>1272886</b>	