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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/02/2022 TO 24/02/2022

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
2022/02/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	2025	05/05/2022		Bond Future	159.2630	159.2630	159.1451	159.1451	(0.074)	0.0000	0.0000	5,471
2022/02/24	2025	04/08/2022		Bond Future	159.8089	159.8089	159.6885	159.6885	(0.075)	0.0000	0.0000	1,130
2022/02/24	2025	03/11/2022		Bond Future	162.1121	162.1121	161.9892	161.9892	(0.076)	0.0000	0.0000	0
2022/02/24	2025	02/02/2023		Bond Future	162.8518	162.8518	162.7267	162.7267	(0.077)	0.0000	0.0000	0
2022/02/24	2029	05/05/2022		Bond Future	116.9794	116.9794	117.4551	117.4551	0.407	0.0000	0.0000	2,746
2022/02/24	2029	04/08/2022		Bond Future	118.5689	118.5689	119.0503	119.0503	0.406	0.0000	0.0000	1,844
2022/02/24	2029	03/11/2022		Bond Future	119.0482	119.0482	119.5360	119.5360	0.410	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
2022/02/24	2029	02/02/2023			Bond Future	120.8079	120.8079	121.3026	121.3026	0.409	0.0000	0.0000	0
2022/02/24	2030	05/05/2022	8.14	Call	Bond Future	34.1800	0.0342	12.4300	0.0124	(63.634)	0	0	1,800
2022/02/24	2030	05/05/2022	8.14	Put	Bond Future	6,672.6400	6.6726	7,779.6200	7.7796	16.590	0	0	0
2022/02/24	2030	05/05/2022	8.47	Call	Bond Future	127.7300	0.1277	55.6400	0.0556	(56.439)	0	0	1,073
2022/02/24	2030	05/05/2022	10.21	Call	Bond Future	4,480.1600	4.4802	3,538.1900	3.5382	(21.025)	0	0	0
2022/02/24	2030	05/05/2022	10.21	Put	Bond Future	287.8100	0.2878	474.5700	0.4746	64.890	0	0	0
2022/02/24	2030	05/05/2022	9.95	Call	Bond Future	3,408.1800	3.4082	2,566.3400	2.5663	(24.701)	0	0	0
2022/02/24	2030	05/05/2022	9.65	Put	Bond Future	877.4300	0.8774	1,320.3300	1.3203	50.477	0	0	5,000
2022/02/24	2030	05/05/2022	8.81	Put	Bond Future	3,348.9900	3.3490	4,289.0200	4.2890	28.069	0	0	0
2022/02/24	2030	05/05/2022	8.89	Put	Bond Future	3,020.1300	3.0201	3,922.0400	3.9220	29.863	0	0	0
2022/02/24	2030	05/05/2022	9.15	Call	Bond Future	926.8300	0.9268	554.4400	0.5544	(40.179)	0	0	7,500
2022/02/24	2030	05/05/2022	9.15	Put	Bond Future	2,081.8900	2.0819	2,838.2300	2.8382	36.329	0	0	0
2022/02/24	2030	05/05/2022			Bond Future	9.3723	94.7382	9.5930	93.6094	2.355	0.0000	0.0000	74,282
2022/02/24	2030	05/05/2022	7.73	Call	Bond Future	5.8900	0.0059	1.7700	0.0018	(69.949)	0	0	200
2022/02/24	2030	05/05/2022	7.73	Put	Bond Future	8,985.6800	8.9857	10,110.2900	10.1103	12.516	0	0	0
2022/02/24	2030	05/05/2022	8.47	Put	Bond Future	4,930.9700	4.9310	5,987.6100	5.9876	21.429	0	0	0
2022/02/24	2030	05/05/2022	11.04	Call	Bond Future	8,152.8100	8.1528	7,060.2100	7.0602	(13.402)	0	0	0
2022/02/24	2030	05/05/2022	11.04	Put	Bond Future	43.1800	0.0432	79.3100	0.0793	83.673	0	0	1,800
2022/02/24	2030	05/05/2022	9.95	Put	Bond Future	490.6500	0.4906	777.5400	0.7775	58.471	0	0	1,073
2022/02/24	2030	05/05/2022	10.19	Call	Bond Future	4,395.3200	4.3953	3,459.9400	3.4599	(21.281)	0	0	0
2022/02/24	2030	05/05/2022	10.19	Put	Bond Future	300.2000	0.3002	493.5500	0.4935	64.407	0	0	0
2022/02/24	2030	05/05/2022	10.20	Call	Bond Future	4,437.7000	4.4377	3,499.0000	3.4990	(21.153)	0	0	0
2022/02/24	2030	05/05/2022	10.20	Put	Bond Future	293.9500	0.2939	483.9800	0.4840	64.647	0	0	200
2022/02/24	2030	05/05/2022	9.35	Call	Bond Future	1,389.4900	1.3895	891.0000	0.8910	(35.876)	0	0	0
2022/02/24	2030	05/05/2022	9.35	Put	Bond Future	1,504.6800	1.5047	2,134.9200	2.1349	41.885	0	0	1,073
2022/02/24	2030	05/05/2022	9.60	Call	Bond Future	2,127.0400	2.1270	1,470.9600	1.4710	(30.845)	0	0	0
2022/02/24	2030	05/05/2022	9.60	Put	Bond Future	962.9500	0.9630	1,435.6000	1.4356	49.084	0	0	5,000
2022/02/24	2030	05/05/2022	9.65	Call	Bond Future	2,294.6800	2.2947	1,608.8500	1.6088	(29.888)	0	0	0
2022/02/24	2030	05/05/2022	8.81	Call	Bond Future	391.9100	0.3919	203.2100	0.2032	(48.149)	0	0	200
2022/02/24	2030	05/05/2022	8.89	Call	Bond Future	490.9800	0.4910	264.1600	0.2642	(46.197)	0	0	1,800
2022/02/24	2030	04/08/2022	9.56	Call	Bond Future	2,097.5900	2.0976	1,557.1500	1.5572	(25.765)	0	0	0
2022/02/24	2030	04/08/2022	9.56	Put	Bond Future	2,116.6400	2.1166	2,720.5900	2.7206	28.533	0	0	0
2022/02/24	2030	04/08/2022	10.95	Call	Bond Future	6,981.7900	6.9818	6,001.9200	6.0019	(14.035)	0	0	0
2022/02/24	2030	04/08/2022	10.95	Put	Bond Future	402.5500	0.4026	567.0700	0.5671	40.869	0	0	800
2022/02/24	2030	04/08/2022			Bond Future	9.5638	91.9963	9.7957	90.8519	2.424	0.0000	0.0000	26,505
2022/02/24	2030	04/08/2022	9.05	Call	Bond Future	1,013.8800	1.0139	690.6800	0.6907	(31.878)	0	0	800
2022/02/24	2030	04/08/2022	9.05	Put	Bond Future	3,616.2900	3.6163	4,437.4800	4.4375	22.708	0	0	0
2022/02/24	2030	04/08/2022	9.54	Call	Bond Future	2,046.5100	2.0465	1,514.7600	1.5148	(25.983)	0	0	0
2022/02/24	2030	04/08/2022	9.54	Put	Bond Future	2,165.1700	2.1652	2,777.8100	2.7778	28.295	0	0	0
2022/02/24	2030	04/08/2022	9.55	Call	Bond Future	2,071.9600	2.0720	1,535.8700	1.5359	(25.874)	0	0	0
2022/02/24	2030	04/08/2022	9.55	Put	Bond Future	2,140.8000	2.1408	2,749.1000	2.7491	28.415	0	0	0
2022/02/24	2030	04/08/2022	8.30	Call	Bond Future	235.0600	0.2351	137.1800	0.1372	(41.640)	0	0	800
2022/02/24	2030	04/08/2022	8.30	Put	Bond Future	6,805.9700	6.8060	7,852.4800	7.8525	15.376	0	0	0
2022/02/24	2030	03/11/2022	10.10	Call	Bond Future	3,583.2100	3.5832	2,899.5100	2.8995	(19.081)	0	0	0
2022/02/24	2030	03/11/2022	10.10	Put	Bond Future	1,837.1700	1.8372	2,314.5500	2.3146	25.985	0	0	0
2022/02/24	2030	03/11/2022			Bond Future	9.7330	93.3031	9.9760	92.1420	2.497	0.0000	0.0000	0
2022/02/24	2030	03/11/2022	10.09	Call	Bond Future	3,553.1200	3.5531	2,872.6300	2.8726	(19.152)	0	0	0

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2022/02/24	2030	03/11/2022	10.09	Put	Bond Future	1,854.0900	1.8541	2,334.6800	2.3347	25.921	0	0	0
2022/02/24	2030	03/11/2022	10.08	Call	Bond Future	3,523.1200	3.5231	2,845.8600	2.8459	(19.223)	0	0	0
2022/02/24	2030	03/11/2022	10.08	Put	Bond Future	1,871.1300	1.8711	2,354.9500	2.3550	25.857	0	0	0
2022/02/24	2030	02/02/2023	10.01	Put	Bond Future	2,760.9000	2.7609	3,336.3300	3.3363	20.842	0	0	0
2022/02/24	2030	02/02/2023	9.94	Put	Bond Future	2,909.6700	2.9097	3,505.8000	3.5058	20.488	0	0	102
2022/02/24	2030	02/02/2023	9.99	Call	Bond Future	3,142.1500	3.1421	2,545.3100	2.5453	(18.995)	0	0	0
2022/02/24	2030	02/02/2023	10.00	Call	Bond Future	3,167.1600	3.1672	2,567.3800	2.5674	(18.937)	0	0	0
2022/02/24	2030	02/02/2023	9.20	Call	Bond Future	1,485.0200	1.4850	1,125.3200	1.1253	(24.222)	0	0	0
2022/02/24	2030	02/02/2023	9.20	Put	Bond Future	4,897.0800	4.8971	5,715.5400	5.7155	16.713	0	0	0
2022/02/24	2030	02/02/2023	9.66	Call	Bond Future	2,367.4900	2.3675	1,869.8400	1.8698	(21.020)	0	0	0
2022/02/24	2030	02/02/2023	9.66	Put	Bond Future	3,571.6400	3.5716	4,252.1500	4.2521	19.053	0	0	102
2022/02/24	2030	02/02/2023	9.80	Call	Bond Future	2,681.5500	2.6815	2,141.5200	2.1415	(20.139)	0	0	0
2022/02/24	2030	02/02/2023	8.81	Put	Bond Future	6,253.4200	6.2534	7,180.3700	7.1804	14.823	0	0	0
2022/02/24	2030	02/02/2023			Bond Future	9.9168	90.6574	10.1723	89.4792	2.576	0.0000	0.0000	0
2022/02/24	2030	02/02/2023	10.01	Call	Bond Future	3,192.9800	3.1930	2,590.2500	2.5902	(18.877)	0	0	0
2022/02/24	2030	02/02/2023	9.94	Call	Bond Future	3,017.4700	3.0175	2,435.4400	2.4354	(19.289)	0	0	0
2022/02/24	2030	02/02/2023	9.99	Put	Bond Future	2,802.5700	2.8026	3,383.8900	3.3839	20.742	0	0	0
2022/02/24	2030	02/02/2023	10.00	Put	Bond Future	2,781.3200	2.7813	3,359.7000	3.3597	20.795	0	0	0
2022/02/24	2030	02/02/2023	9.80	Put	Bond Future	3,226.7400	3.2267	3,864.8700	3.8649	19.776	0	0	0
2022/02/24	2030	02/02/2023	8.81	Call	Bond Future	916.8100	0.9168	665.6000	0.6656	(27.400)	0	0	102
2022/02/24	2032	05/05/2022	10.29	Put	Bond Future	621.2700	0.6213	960.7700	0.9608	54.646	0	0	0
2022/02/24	2032	05/05/2022	11.18	Call	Bond Future	7,728.8700	7.7289	6,581.4500	6.5814	(14.846)	0	0	0
2022/02/24	2032	05/05/2022	11.18	Put	Bond Future	87.5000	0.0875	153.1400	0.1531	75.017	0	0	780
2022/02/24	2032	05/05/2022	10.98	Call	Bond Future	6,736.5200	6.7365	5,623.1200	5.6231	(16.528)	0	0	0
2022/02/24	2032	05/05/2022	10.98	Put	Bond Future	141.7000	0.1417	241.3600	0.2414	70.332	0	0	993
2022/02/24	2032	05/05/2022	11.02	Put	Bond Future	128.8400	0.1288	220.6800	0.2207	71.282	0	0	0
2022/02/24	2032	05/05/2022	11.03	Call	Bond Future	6,983.9200	6.9839	5,860.8300	5.8608	(16.081)	0	0	0
2022/02/24	2032	05/05/2022	11.03	Put	Bond Future	125.8000	0.1258	215.7700	0.2158	71.518	0	0	0
2022/02/24	2032	05/05/2022			Bond Future	9.7924	91.2522	10.0020	90.0392	2.140	0.0000	0.0000	138,078
2022/02/24	2032	05/05/2022	9.58	Call	Bond Future	1,021.3000	1.0213	616.9400	0.6169	(39.593)	0	0	780
2022/02/24	2032	05/05/2022	9.58	Put	Bond Future	2,273.3400	2.2733	3,082.0400	3.0820	35.573	0	0	0
2022/02/24	2032	05/05/2022	10.18	Call	Bond Future	2,997.7300	2.9977	2,185.2400	2.1852	(27.104)	0	0	780
2022/02/24	2032	05/05/2022	10.18	Put	Bond Future	771.5800	0.7716	1,172.1500	1.1722	51.916	0	0	0
2022/02/24	2032	05/05/2022	10.29	Call	Bond Future	3,465.9200	3.4659	2,592.3600	2.5924	(25.204)	0	0	993
2022/02/24	2032	05/05/2022	11.04	Call	Bond Future	7,033.4700	7.0335	5,908.5400	5.9085	(15.994)	0	0	0
2022/02/24	2032	05/05/2022	11.04	Put	Bond Future	122.8300	0.1228	210.9600	0.2110	71.750	0	0	0
2022/02/24	2032	05/05/2022	11.02	Call	Bond Future	6,934.3900	6.9344	5,813.1700	5.8132	(16.169)	0	0	0
2022/02/24	2032	04/08/2022	10.22	Call	Bond Future	3,130.0700	3.1301	2,425.9200	2.4259	(22.496)	0	0	0
2022/02/24	2032	04/08/2022	9.72	Call	Bond Future	1,647.2200	1.6472	1,182.6000	1.1826	(28.206)	0	0	800
2022/02/24	2032	04/08/2022	9.72	Put	Bond Future	3,067.1900	3.0672	3,832.3400	3.8323	24.946	0	0	0
2022/02/24	2032	04/08/2022	10.20	Put	Bond Future	1,756.2500	1.7563	2,290.9800	2.2910	30.447	0	0	0
2022/02/24	2032	04/08/2022	10.21	Put	Bond Future	1,734.6100	1.7346	2,264.7800	2.2648	30.564	0	0	0
2022/02/24	2032	04/08/2022	8.97	Call	Bond Future	362.3600	0.3624	216.7700	0.2168	(40.178)	0	0	800
2022/02/24	2032	04/08/2022	8.97	Put	Bond Future	6,267.7800	6.2678	7,351.9600	7.3520	17.298	0	0	0
2022/02/24	2032	04/08/2022			Bond Future	9.9677	92.4701	10.1864	91.2403	2.194	0.0000	0.0000	140
2022/02/24	2032	04/08/2022	10.22	Put	Bond Future	1,713.4400	1.7134	2,239.0600	2.2391	30.676	0	0	0
2022/02/24	2032	04/08/2022	11.60	Call	Bond Future	8,972.8100	8.9728	7,871.7200	7.8717	(12.271)	0	0	0

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2022/02/24	2032	04/08/2022	11.60	Put	Bond Future	314.7900	0.3148	443.4700	0.4435	40.878	0	0	800
2022/02/24	2032	04/08/2022	11.89	Call	Bond Future	10,297.7700	10.2978	9,161.0400	9.1610	(11.039)	0	0	0
2022/02/24	2032	04/08/2022	11.89	Put	Bond Future	220.5000	0.2205	313.5400	0.3135	42.195	0	0	0
2022/02/24	2032	04/08/2022	10.20	Call	Bond Future	3,061.6900	3.0617	2,366.6500	2.3666	(22.701)	0	0	0
2022/02/24	2032	04/08/2022	10.21	Call	Bond Future	3,095.6700	3.0957	2,396.0700	2.3961	(22.599)	0	0	0
2022/02/24	2032	03/11/2022	10.16	Call	Bond Future	2,970.6600	2.9707	2,353.4400	2.3534	(20.777)	0	0	0
2022/02/24	2032	03/11/2022	10.16	Put	Bond Future	2,816.8800	2.8169	3,447.3200	3.4473	22.381	0	0	180
2022/02/24	2032	03/11/2022	10.56	Put	Bond Future	1,953.3200	1.9533	2,438.4700	2.4385	24.837	0	0	180
2022/02/24	2032	03/11/2022	9.31	Put	Bond Future	5,724.2700	5.7243	6,678.0600	6.6781	16.662	0	0	0
2022/02/24	2032	03/11/2022	9.36	Call	Bond Future	1,114.1500	1.1142	802.5400	0.8025	(27.968)	0	0	454
2022/02/24	2032	03/11/2022	9.36	Put	Bond Future	5,513.2200	5.5132	6,449.2700	6.4493	16.978	0	0	0
2022/02/24	2032	03/11/2022	10.11	Put	Bond Future	2,948.9000	2.9489	3,598.5100	3.5985	22.029	0	0	454
2022/02/24	2032	03/11/2022			Bond Future	10.1321	89.6323	10.3603	88.3846	2.252	0.0000	0.0000	0
2022/02/24	2032	03/11/2022	10.66	Call	Bond Future	4,635.2900	4.6353	3,839.8800	3.8399	(17.160)	0	0	0
2022/02/24	2032	03/11/2022	10.66	Put	Bond Future	1,784.3400	1.7843	2,236.5900	2.2366	25.346	0	0	0
2022/02/24	2032	03/11/2022	10.49	Call	Bond Future	4,027.2500	4.0273	3,288.7000	3.2887	(18.339)	0	0	0
2022/02/24	2032	03/11/2022	10.49	Put	Bond Future	2,080.9700	2.0810	2,590.0800	2.5901	24.465	0	0	454
2022/02/24	2032	03/11/2022	10.56	Call	Bond Future	4,273.6300	4.2736	3,511.1200	3.5111	(17.842)	0	0	0
2022/02/24	2032	03/11/2022	9.31	Call	Bond Future	1,030.5300	1.0305	736.6600	0.7367	(28.516)	0	0	180
2022/02/24	2032	03/11/2022	10.11	Call	Bond Future	2,826.8400	2.8268	2,228.7900	2.2288	(21.156)	0	0	0
2022/02/24	2032	02/02/2023	10.50	Call	Bond Future	3,823.7200	3.8237	3,138.3800	3.1384	(17.923)	0	0	0
2022/02/24	2032	02/02/2023	10.50	Put	Bond Future	2,788.5400	2.7885	3,369.2600	3.3693	20.825	0	0	454
2022/02/24	2032	02/02/2023	10.40	Call	Bond Future	3,527.5300	3.5275	2,874.9400	2.8749	(18.500)	0	0	0
2022/02/24	2032	02/02/2023	10.40	Put	Bond Future	3,022.4300	3.0224	3,635.9000	3.6359	20.297	0	0	0
2022/02/24	2032	02/02/2023			Bond Future	10.3055	90.9385	10.5438	89.6725	2.313	0.0000	0.0000	0
2022/02/24	2032	02/02/2023	10.38	Call	Bond Future	3,469.6400	3.4696	2,823.6800	2.8237	(18.617)	0	0	0
2022/02/24	2032	02/02/2023	10.38	Put	Bond Future	3,071.0600	3.0711	3,691.1600	3.6912	20.192	0	0	0
2022/02/24	2032	02/02/2023	10.39	Call	Bond Future	3,498.5200	3.4985	2,849.2500	2.8493	(18.558)	0	0	0
2022/02/24	2032	02/02/2023	10.39	Put	Bond Future	3,046.6600	3.0467	3,663.4500	3.6635	20.245	0	0	0
2022/02/24	2032	02/02/2023	9.31	Call	Bond Future	1,095.1300	1.0951	806.0400	0.8060	(26.398)	0	0	454
2022/02/24	2032	02/02/2023	9.31	Put	Bond Future	6,653.0800	6.6531	7,630.0500	7.6300	14.684	0	0	0
2022/02/24	2032	02/02/2023	10.16	Call	Bond Future	2,865.3400	2.8653	2,293.4600	2.2935	(19.959)	0	0	0
2022/02/24	2032	02/02/2023	10.16	Put	Bond Future	3,649.9000	3.6499	4,344.0800	4.3441	19.019	0	0	454
2022/02/24	2033	05/05/2022			Bond Future	113.8315	113.8315	114.1236	114.1236	0.257	0.0000	0.0000	2,371
2022/02/24	2033	04/08/2022			Bond Future	115.3780	115.3780	115.6734	115.6734	0.256	0.0000	0.0000	4,967
2022/02/24	2033	03/11/2022			Bond Future	115.7299	115.7299	116.0290	116.0290	0.258	0.0000	0.0000	0
2022/02/24	2033	02/02/2023			Bond Future	117.4403	117.4403	117.7436	117.7436	0.258	0.0000	0.0000	0
2022/02/24	2037	05/05/2022	11.82	Call	Bond Future	8,701.8400	8.7018	7,319.8800	7.3199	(15.881)	0	0	0
2022/02/24	2037	05/05/2022	11.83	Call	Bond Future	8,755.9500	8.7560	7,372.2100	7.3722	(15.803)	0	0	0
2022/02/24	2037	05/05/2022	11.84	Put	Bond Future	118.3400	0.1183	207.6000	0.2076	75.427	0	0	0
2022/02/24	2037	05/05/2022			Bond Future	10.4259	87.9611	10.6505	86.4864	2.154	0.0000	0.0000	85,150
2022/02/24	2037	05/05/2022	11.82	Put	Bond Future	123.7400	0.1237	216.5500	0.2166	75.004	0	0	0
2022/02/24	2037	05/05/2022	11.83	Put	Bond Future	121.0300	0.1210	212.0600	0.2121	75.213	0	0	0
2022/02/24	2037	05/05/2022	11.84	Call	Bond Future	8,810.0200	8.8100	7,424.5100	7.4245	(15.727)	0	0	0
2022/02/24	2037	04/08/2022	11.95	Call	Bond Future	8,725.7200	8.7257	7,459.3300	7.4593	(14.513)	0	0	0
2022/02/24	2037	04/08/2022	11.95	Put	Bond Future	583.3800	0.5834	812.0000	0.8120	39.189	0	0	1,050

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2022/02/24	2037	04/08/2022	10.91	Put	Bond Future	1,916.1000	1.9161	2,525.0500	2.5250	31.781	0	0	0
2022/02/24	2037	04/08/2022	10.89	Call	Bond Future	3,830.4400	3.8304	2,954.7200	2.9547	(22.862)	0	0	0
2022/02/24	2037	04/08/2022	10.89	Put	Bond Future	1,960.5400	1.9605	2,579.8300	2.5798	31.588	0	0	0
2022/02/24	2037	04/08/2022	10.90	Call	Bond Future	3,870.6900	3.8707	2,989.7800	2.9898	(22.758)	0	0	0
2022/02/24	2037	04/08/2022			Bond Future	10.5967	84.8785	10.8304	83.3835	2.205	0.0000	0.0000	49,271
2022/02/24	2037	04/08/2022	10.91	Call	Bond Future	3,911.3100	3.9113	3,025.2500	3.0252	(22.654)	0	0	0
2022/02/24	2037	04/08/2022	11.21	Call	Bond Future	5,203.9400	5.2039	4,176.5400	4.1765	(19.743)	0	0	1,050
2022/02/24	2037	04/08/2022	11.21	Put	Bond Future	1,362.2600	1.3623	1,829.8700	1.8299	34.326	0	0	0
2022/02/24	2037	04/08/2022	11.42	Call	Bond Future	6,170.9400	6.1709	5,060.6200	5.0606	(17.993)	0	0	0
2022/02/24	2037	04/08/2022	11.42	Put	Bond Future	1,072.8800	1.0729	1,457.5700	1.4576	35.856	0	0	50
2022/02/24	2037	04/08/2022	10.10	Call	Bond Future	1,322.4400	1.3224	892.4200	0.8924	(32.517)	0	0	50
2022/02/24	2037	04/08/2022	10.10	Put	Bond Future	4,634.0900	4.6341	5,699.0800	5.6991	22.982	0	0	0
2022/02/24	2037	04/08/2022	10.90	Put	Bond Future	1,938.1000	1.9381	2,552.2000	2.5522	31.686	0	0	50
2022/02/24	2037	03/11/2022	11.32	Call	Bond Future	5,504.5500	5.5046	4,521.0100	4.5210	(17.868)	0	0	0
2022/02/24	2037	03/11/2022	11.30	Put	Bond Future	2,024.5600	2.0246	2,565.2100	2.5652	26.705	0	0	0
2022/02/24	2037	03/11/2022	11.31	Call	Bond Future	5,462.7700	5.4628	4,483.0000	4.4830	(17.935)	0	0	0
2022/02/24	2037	03/11/2022	11.31	Put	Bond Future	2,006.6500	2.0066	2,543.5000	2.5435	26.754	0	0	0
2022/02/24	2037	03/11/2022			Bond Future	10.7477	86.0846	10.9902	84.5680	2.256	0.0000	0.0000	0
2022/02/24	2037	03/11/2022	11.32	Put	Bond Future	1,988.8900	1.9889	2,521.9700	2.5220	26.803	0	0	0
2022/02/24	2037	03/11/2022	11.30	Call	Bond Future	5,421.0700	5.4211	4,445.1000	4.4451	(18.003)	0	0	0
2022/02/24	2037	02/02/2023	11.03	Call	Bond Future	4,227.8700	4.2279	3,418.6300	3.4186	(19.141)	0	0	0
2022/02/24	2037	02/02/2023	11.03	Put	Bond Future	3,479.5000	3.4795	4,209.1400	4.2091	20.970	0	0	0
2022/02/24	2037	02/02/2023	11.04	Call	Bond Future	4,262.1200	4.2621	3,448.9600	3.4490	(19.079)	0	0	0
2022/02/24	2037	02/02/2023	11.04	Put	Bond Future	3,452.7100	3.4527	4,178.4300	4.1784	21.019	0	0	0
2022/02/24	2037	02/02/2023			Bond Future	10.9083	83.0838	11.1604	81.5449	2.311	0.0000	0.0000	0
2022/02/24	2037	02/02/2023	11.05	Call	Bond Future	4,296.8100	4.2968	3,479.7300	3.4797	(19.016)	0	0	0
2022/02/24	2037	02/02/2023	11.05	Put	Bond Future	3,426.4300	3.4264	4,148.2300	4.1482	21.066	0	0	0
2022/02/24	2038	05/05/2022			Bond Future	131.6771	131.6771	130.8513	130.8513	(0.627)	0.0000	0.0000	4,174
2022/02/24	2038	04/08/2022			Bond Future	131.6460	131.6460	130.8083	130.8083	(0.636)	0.0000	0.0000	2,669
2022/02/24	2038	03/11/2022			Bond Future	133.5437	133.5437	132.6932	132.6932	(0.637)	0.0000	0.0000	0
2022/02/24	2038	02/02/2023			Bond Future	133.6542	133.6542	132.7911	132.7911	(0.646)	0.0000	0.0000	0
2022/02/24	2040	05/05/2022	10.57	Call	Bond Future	2,120.5700	2.1206	1,382.1100	1.3821	(34.824)	0	0	1,200
2022/02/24	2040	05/05/2022	10.57	Put	Bond Future	1,916.6100	1.9166	2,734.2700	2.7343	42.662	0	0	0
2022/02/24	2040	05/05/2022	11.91	Put	Bond Future	137.7600	0.1378	238.6800	0.2387	73.258	0	0	0
2022/02/24	2040	05/05/2022	11.92	Call	Bond Future	9,232.1700	9.2322	7,775.0400	7.7750	(15.783)	0	0	0
2022/02/24	2040	05/05/2022	11.92	Put	Bond Future	134.7200	0.1347	233.7100	0.2337	73.478	0	0	0
2022/02/24	2040	05/05/2022	13.04	Call	Bond Future	15,437.4800	15.4375	13,888.3300	13.8883	(10.035)	0	0	0
2022/02/24	2040	05/05/2022	13.04	Put	Bond Future	6.7500	0.0068	13.7200	0.0137	103.259	0	0	1,200
2022/02/24	2040	05/05/2022			Bond Future	10.5416	90.1758	10.7611	88.6196	2.082	0.0000	0.0000	62,507
2022/02/24	2040	05/05/2022	9.82	Call	Bond Future	287.6300	0.2876	131.9100	0.1319	(54.139)	0	0	1,200
2022/02/24	2040	05/05/2022	9.82	Put	Bond Future	5,722.5900	5.7226	7,122.9900	7.1230	24.471	0	0	0
2022/02/24	2040	05/05/2022	11.90	Call	Bond Future	9,117.1700	9.1172	7,663.9400	7.6639	(15.939)	0	0	0
2022/02/24	2040	05/05/2022	11.90	Put	Bond Future	140.8600	0.1409	243.7500	0.2438	73.044	0	0	0
2022/02/24	2040	05/05/2022	11.91	Call	Bond Future	9,174.6800	9.1747	7,719.4800	7.7195	(15.861)	0	0	0
2022/02/24	2040	04/08/2022	11.05	Call	Bond Future	4,402.5500	4.4025	3,450.1300	3.4501	(21.633)	0	0	0
2022/02/24	2040	04/08/2022	11.05	Put	Bond Future	2,049.4800	2.0495	2,674.4500	2.6744	30.494	0	0	0

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2022/02/24	2040	04/08/2022	12.24	Put	Bond Future	547.6600	0.5477	754.6200	0.7546	37.790	0	0	460
2022/02/24	2040	04/08/2022	9.70	Put	Bond Future	8,024.2300	8.0242	9,403.7900	9.4038	17.192	0	0	0
2022/02/24	2040	04/08/2022			Bond Future	10.7070	86.8723	10.9353	85.2949	2.132	0.0000	0.0000	39,528
2022/02/24	2040	04/08/2022	11.04	Call	Bond Future	4,358.0600	4.3581	3,410.8800	3.4109	(21.734)	0	0	0
2022/02/24	2040	04/08/2022	11.04	Put	Bond Future	2,072.1800	2.0722	2,702.3900	2.7024	30.413	0	0	0
2022/02/24	2040	04/08/2022	12.24	Call	Bond Future	10,331.8200	10.3318	8,961.3900	8.9614	(13.264)	0	0	0
2022/02/24	2040	04/08/2022	9.70	Call	Bond Future	494.9200	0.4949	297.0900	0.2971	(39.972)	0	0	460
2022/02/24	2040	04/08/2022	10.70	Call	Bond Future	2,972.2400	2.9722	2,217.8600	2.2179	(25.381)	0	0	460
2022/02/24	2040	04/08/2022	10.70	Put	Bond Future	3,021.6100	3.0216	3,844.6200	3.8446	27.237	0	0	0
2022/02/24	2040	04/08/2022	11.03	Call	Bond Future	4,313.7200	4.3137	3,371.8200	3.3718	(21.835)	0	0	0
2022/02/24	2040	04/08/2022	11.03	Put	Bond Future	2,095.1200	2.0951	2,730.6100	2.7306	30.332	0	0	0
2022/02/24	2040	03/11/2022	11.39	Call	Bond Future	5,834.5100	5.8345	4,810.1800	4.8102	(17.556)	0	0	0
2022/02/24	2040	03/11/2022	11.40	Call	Bond Future	5,878.9700	5.8790	4,850.6900	4.8507	(17.491)	0	0	0
2022/02/24	2040	03/11/2022	11.41	Put	Bond Future	2,231.8300	2.2318	2,799.8300	2.7998	25.450	0	0	0
2022/02/24	2040	03/11/2022			Bond Future	10.8530	88.1069	11.0897	86.5067	2.182	0.0000	0.0000	0
2022/02/24	2040	03/11/2022	11.39	Put	Bond Future	2,271.0200	2.2710	2,846.9100	2.8469	25.358	0	0	0
2022/02/24	2040	03/11/2022	11.40	Put	Bond Future	2,251.3400	2.2513	2,823.2800	2.8233	25.404	0	0	0
2022/02/24	2040	03/11/2022	11.41	Call	Bond Future	5,923.5300	5.9235	4,891.3100	4.8913	(17.426)	0	0	0
2022/02/24	2040	02/02/2023	11.12	Call	Bond Future	4,502.0900	4.5021	3,649.0900	3.6491	(18.947)	0	0	0
2022/02/24	2040	02/02/2023	11.12	Put	Bond Future	3,756.6000	3.7566	4,527.2600	4.5273	20.515	0	0	0
2022/02/24	2040	02/02/2023			Bond Future	11.0080	84.8853	11.2540	83.2616	2.235	0.0000	0.0000	0
2022/02/24	2040	02/02/2023	11.10	Call	Bond Future	4,430.1400	4.4301	3,585.5200	3.5855	(19.065)	0	0	0
2022/02/24	2040	02/02/2023	11.10	Put	Bond Future	3,816.9800	3.8170	4,596.0200	4.5960	20.410	0	0	0
2022/02/24	2040	02/02/2023	11.11	Call	Bond Future	4,466.2200	4.4662	3,617.4000	3.6174	(19.005)	0	0	0
2022/02/24	2040	02/02/2023	11.11	Put	Bond Future	3,786.8500	3.7869	4,561.6900	4.5617	20.461	0	0	0
2022/02/24	2044	05/05/2022	11.91	Call	Bond Future	8,914.7800	8.9148	7,448.2900	7.4483	(16.450)	0	0	0
2022/02/24	2044	05/05/2022	11.91	Put	Bond Future	169.7700	0.1698	289.6300	0.2896	70.601	0	0	0
2022/02/24	2044	05/05/2022	11.92	Call	Bond Future	8,972.2500	8.9723	7,503.5400	7.5035	(16.369)	0	0	0
2022/02/24	2044	05/05/2022	11.92	Put	Bond Future	166.1600	0.1662	283.8000	0.2838	70.799	0	0	0
2022/02/24	2044	05/05/2022			Bond Future	10.6054	86.7229	10.8249	85.1366	2.070	0.0000	0.0000	47,455
2022/02/24	2044	05/05/2022	11.93	Call	Bond Future	9,029.7000	9.0297	7,558.8200	7.5588	(16.289)	0	0	0
2022/02/24	2044	05/05/2022	11.93	Put	Bond Future	162.6200	0.1626	278.0900	0.2781	71.006	0	0	0
2022/02/24	2044	04/08/2022	11.08	Call	Bond Future	4,297.2300	4.2972	3,336.7400	3.3367	(22.351)	0	0	0
2022/02/24	2044	04/08/2022	11.08	Put	Bond Future	2,077.2100	2.0772	2,724.7400	2.7247	31.173	0	0	0
2022/02/24	2044	04/08/2022	11.09	Call	Bond Future	4,341.8800	4.3419	3,375.8800	3.3759	(22.248)	0	0	0
2022/02/24	2044	04/08/2022	11.09	Put	Bond Future	2,053.4400	2.0534	2,695.4600	2.6955	31.266	0	0	0
2022/02/24	2044	04/08/2022			Bond Future	10.7629	83.4985	10.9912	81.8905	2.121	0.0000	0.0000	21,683
2022/02/24	2044	04/08/2022	11.10	Call	Bond Future	4,386.6900	4.3867	3,415.2100	3.4152	(22.146)	0	0	0
2022/02/24	2044	04/08/2022	11.10	Put	Bond Future	2,029.9300	2.0299	2,666.4700	2.6665	31.358	0	0	0
2022/02/24	2044	03/11/2022	11.40	Put	Bond Future	2,418.2000	2.4182	3,019.9600	3.0200	24.885	0	0	0
2022/02/24	2044	03/11/2022	11.41	Call	Bond Future	5,837.0100	5.8370	4,803.4500	4.8035	(17.707)	0	0	0
2022/02/24	2044	03/11/2022	11.41	Put	Bond Future	2,397.4300	2.3974	2,995.1200	2.9951	24.930	0	0	0
2022/02/24	2044	03/11/2022			Bond Future	10.9016	84.6852	11.1383	83.0540	2.170	0.0000	0.0000	0
2022/02/24	2044	03/11/2022	11.39	Call	Bond Future	5,747.9400	5.7479	4,722.5500	4.7225	(17.839)	0	0	0
2022/02/24	2044	03/11/2022	11.39	Put	Bond Future	2,439.1500	2.4391	3,045.0100	3.0450	24.839	0	0	0
2022/02/24	2044	03/11/2022	11.40	Call	Bond Future	5,792.4300	5.7924	4,762.9400	4.7629	(17.773)	0	0	0
2022/02/24	2044	02/02/2023	11.14	Call	Bond Future	4,531.7000	4.5317	3,668.1700	3.6682	(19.055)	0	0	0

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2022/02/24	2044	02/02/2023	11.14	Put	Bond Future	3,909.9000	3.9099	4,701.5500	4.7015	20.247	0	0	0
2022/02/24	2044	02/02/2023	11.15	Call	Bond Future	4,568.2400	4.5682	3,700.4300	3.7004	(18.997)	0	0	0
2022/02/24	2044	02/02/2023	11.15	Put	Bond Future	3,878.8400	3.8788	4,666.2100	4.6662	20.299	0	0	0
2022/02/24	2044	02/02/2023			Bond Future	11.0487	81.5390	11.2944	79.8838	2.224	0.0000	0.0000	0
2022/02/24	2044	02/02/2023	11.16	Call	Bond Future	4,604.9000	4.6049	3,732.8300	3.7328	(18.938)	0	0	0
2022/02/24	2044	02/02/2023	11.16	Put	Bond Future	3,847.9900	3.8480	4,631.1000	4.6311	20.351	0	0	0
2022/02/24	2046	05/05/2022			Bond Future	119.9611	119.9611	119.5689	119.5689	(0.327)	0.0000	0.0000	14,004
2022/02/24	2046	04/08/2022			Bond Future	121.5910	121.5910	121.1929	121.1929	(0.327)	0.0000	0.0000	2,969
2022/02/24	2046	03/11/2022			Bond Future	121.4121	121.4121	121.0076	121.0076	(0.333)	0.0000	0.0000	0
2022/02/24	2046	02/02/2023			Bond Future	123.2070	123.2070	122.7963	122.7963	(0.333)	0.0000	0.0000	0
2022/02/24	2050	05/05/2022			Bond Future	123.5693	123.5693	123.3541	123.3541	(0.174)	0.0000	0.0000	8,572
2022/02/24	2050	04/08/2022			Bond Future	123.2259	123.2259	123.0071	123.0071	(0.178)	0.0000	0.0000	1,194
2022/02/24	2050	03/11/2022			Bond Future	125.0024	125.0024	124.7796	124.7796	(0.178)	0.0000	0.0000	0
2022/02/24	2050	02/02/2023			Bond Future	124.7788	124.7788	124.5525	124.5525	(0.181)	0.0000	0.0000	0
2022/02/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	AL37	05/05/2022			Index Future	828.0560	828.0560	823.0700	823.0700	(0.602)	0.0000	0.0000	0
2022/02/24	AL37	04/08/2022			Index Future	838.9860	838.9860	833.9290	833.9290	(0.603)	0.0000	0.0000	0
2022/02/24	AL37	03/11/2022			Index Future	850.9910	850.9910	845.8570	845.8570	(0.603)	0.0000	0.0000	0
2022/02/24	AL37	02/02/2023			Index Future	863.3680	863.3680	858.1570	858.1570	(0.604)	0.0000	0.0000	0
2022/02/24	AL7T	05/05/2022			Index Future	956.7710	956.7710	944.7720	944.7720	(1.254)	0.0000	0.0000	0
2022/02/24	AL7T	04/08/2022			Index Future	969.4000	969.4000	957.2370	957.2370	(1.255)	0.0000	0.0000	0
2022/02/24	AL7T	03/11/2022			Index Future	983.2710	983.2710	970.9290	970.9290	(1.255)	0.0000	0.0000	0
2022/02/24	AL7T	02/02/2023			Index Future	997.5720	997.5720	985.0480	985.0480	(1.255)	0.0000	0.0000	0
2022/02/24	ALBI	05/05/2022			Index Future	851.0190	851.0190	839.3780	839.3780	(1.368)	0.0000	0.0000	129
2022/02/24	ALBI	04/08/2022			Index Future	862.2520	862.2520	850.4520	850.4520	(1.369)	0.0000	0.0000	90
2022/02/24	ALBI	03/11/2022			Index Future	874.5900	874.5900	862.6170	862.6170	(1.369)	0.0000	0.0000	0
2022/02/24	ALBI	02/02/2023			Index Future	887.3100	887.3100	875.1610	875.1610	(1.369)	0.0000	0.0000	0
2022/02/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/24	ES33	05/05/2022			Bond Future	11.1965	77.6948	11.4312	76.4696	2.097	0.0000	0.0000	87
2022/02/24	ES33	04/08/2022			Bond Future	11.4066	78.7507	11.6514	77.5084	2.146	0.0000	0.0000	263
2022/02/24	ES33	03/11/2022			Bond Future	11.6090	76.1049	11.8642	74.8442	2.198	0.0000	0.0000	0
2022/02/24	ES33	02/02/2023			Bond Future	11.8256	77.2314	12.0920	75.9519	2.252	0.0000	0.0000	0
2022/02/24	ES42	05/05/2022			Bond Future	11.6368	76.2036	11.8565	74.8711	1.888	0.0000	0.0000	1,190
2022/02/24	ES42	04/08/2022			Bond Future	11.8281	77.2402	12.0570	75.8892	1.935	0.0000	0.0000	3,579
2022/02/24	ES42	03/11/2022			Bond Future	12.0130	74.0951	12.2515	72.7242	1.986	0.0000	0.0000	0
2022/02/24	ES42	02/02/2023			Bond Future	12.2031	75.1930	12.4516	73.8017	2.036	0.0000	0.0000	0
2022/02/24	GOVI	05/05/2022	788.25	Call	GOVI	513,520.0000	51.3520	397,120.0000	39.7120	(22.667)	0	0	0
2022/02/24	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	05/05/2022			GOVI	839.6020	839.6020	827.9620	827.9620	(1.386)	0.0000	0.0000	989
2022/02/24	GOVI	05/05/2022	788.23	Call	GOVI	513,720.0000	51.3720	397,320.0000	39.7320	(22.658)	0	0	0
2022/02/24	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	05/05/2022	788.24	Call	GOVI	513,620.0000	51.3620	397,220.0000	39.7220	(22.663)	0	0	0
2022/02/24	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	04/08/2022	819.28	Call	GOVI	314,050.0000	31.4050	196,060.0000	19.6060	(37.570)	0	0	0
2022/02/24	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	04/08/2022			GOVI	850.6850	850.6850	838.8860	838.8860	(1.387)	0.0000	0.0000	0
2022/02/24	GOVI	04/08/2022	819.26	Call	GOVI	314,250.0000	31.4250	196,260.0000	19.6260	(37.547)	0	0	0
2022/02/24	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	04/08/2022	819.27	Call	GOVI	314,150.0000	31.4150	196,160.0000	19.6160	(37.558)	0	0	0
2022/02/24	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	03/11/2022	820.41	Call	GOVI	424,470.0000	42.4470	304,750.0000	30.4750	(28.205)	0	0	0
2022/02/24	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	03/11/2022	820.42	Call	GOVI	424,370.0000	42.4370	304,650.0000	30.4650	(28.211)	0	0	0
2022/02/24	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	03/11/2022			GOVI	862.8570	862.8570	850.8850	850.8850	(1.387)	0.0000	0.0000	0
2022/02/24	GOVI	03/11/2022	820.43	Call	GOVI	424,270.0000	42.4270	304,550.0000	30.4550	(28.218)	0	0	0
2022/02/24	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	02/02/2023	850.82	Call	GOVI	245,860.0000	24.5860	124,380.0000	12.4380	(49.410)	0	0	0
2022/02/24	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	02/02/2023	850.83	Call	GOVI	245,760.0000	24.5760	124,280.0000	12.4280	(49.430)	0	0	0
2022/02/24	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GOVI	02/02/2023			GOVI	875.4060	875.4060	863.2580	863.2580	(1.388)	0.0000	0.0000	0
2022/02/24	GOVI	02/02/2023	850.84	Call	GOVI	245,660.0000	24.5660	124,180.0000	12.4180	(49.450)	0	0	0
2022/02/24	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/24	IGOV	05/05/2022			Index Future	317.3710	317.3710	316.9200	316.9200	(0.142)	0.0000	0.0000	499
2022/02/24	IGOV	04/08/2022			Index Future	321.6370	321.6370	321.1790	321.1790	(0.142)	0.0000	0.0000	0
2022/02/24	IGOV	03/11/2022			Index Future	326.3160	326.3160	325.8490	325.8490	(0.143)	0.0000	0.0000	0
2022/02/24	IGOV	02/02/2023			Index Future	331.1370	331.1370	330.6620	330.6620	(0.143)	0.0000	0.0000	0

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2022/02/24	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/24	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/24	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2550	95.7450	0.472	0.0000	0.0000	0
2022/02/24	JBAF	20/04/2022			Jibar Tradeable Future	4.5450	95.4550	4.5850	95.4150	0.880	0.0000	0.0000	0
2022/02/24	JBAF	18/05/2022			Jibar Tradeable Future	4.5900	95.4100	4.6300	95.3700	0.871	0.0000	0.0000	0
2022/02/24	JBAF	15/06/2022			Jibar Tradeable Future	4.9150	95.0850	4.9850	95.0150	1.424	0.0000	0.0000	72
2022/02/24	JBAF	20/07/2022			Jibar Tradeable Future	4.9700	95.0300	5.0500	94.9500	1.610	0.0000	0.0000	0
2022/02/24	JBAF	17/08/2022			Jibar Tradeable Future	5.2600	94.7400	5.3700	94.6300	2.091	0.0000	0.0000	0
2022/02/24	JBAF	21/09/2022			Jibar Tradeable Future	5.3200	94.6800	5.4300	94.5700	2.068	0.0000	0.0000	0
2022/02/24	JBAF	21/12/2022			Jibar Tradeable Future	5.8100	94.1900	5.9650	94.0350	2.668	0.0000	0.0000	68
2022/02/24	JBAF	15/03/2023			Jibar Tradeable Future	6.1500	93.8500	6.3200	93.6800	2.764	0.0000	0.0000	0
2022/02/24	JBAF	21/06/2023			Jibar Tradeable Future	6.3100	93.6900	6.4800	93.5200	2.694	0.0000	0.0000	0
2022/02/24	JBAF	20/09/2023			Jibar Tradeable Future	6.4550	93.5450	6.6150	93.3850	2.479	0.0000	0.0000	75
2022/02/24	JBAF	20/12/2023			Jibar Tradeable Future	6.5850	93.4150	6.7650	93.2350	2.733	0.0000	0.0000	0
2022/02/24	R023	05/05/2022	6.31	Call	Bond Future	793.8700	0.7939	762.0700	0.7621	(4.006)	0	0	0
2022/02/24	R023	05/05/2022	6.31	Put	Bond Future	13.4600	0.0135	15.1700	0.0152	12.704	0	0	0
2022/02/24	R023	05/05/2022			Bond Future	5.3211	103.3774	5.3633	103.3439	0.793	0.0000	0.0000	14,778
2022/02/24	R023	05/05/2022	6.29	Call	Bond Future	779.0600	0.7791	747.3700	0.7474	(4.068)	0	0	0
2022/02/24	R023	05/05/2022	6.29	Put	Bond Future	14.3400	0.0143	16.1600	0.0162	12.692	0	0	0
2022/02/24	R023	05/05/2022	6.30	Call	Bond Future	786.4600	0.7865	754.7200	0.7547	(4.036)	0	0	0
2022/02/24	R023	05/05/2022	6.30	Put	Bond Future	13.8900	0.0139	15.6600	0.0157	12.743	0	0	0
2022/02/24	R023	04/08/2022	6.05	Call	Bond Future	456.3500	0.4563	429.1600	0.4292	(5.958)	0	0	0
2022/02/24	R023	04/08/2022	6.05	Put	Bond Future	67.4900	0.0675	75.2000	0.0752	11.424	0	0	0
2022/02/24	R023	04/08/2022			Bond Future	5.3397	104.7334	5.4032	104.6985	1.190	0.0000	0.0000	2,360
2022/02/24	R023	04/08/2022	6.03	Call	Bond Future	447.3100	0.4473	420.3200	0.4203	(6.034)	0	0	0
2022/02/24	R023	04/08/2022	6.03	Put	Bond Future	69.3600	0.0694	77.2700	0.0773	11.404	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
2022/02/24	R023	04/08/2022	6.04	Call	Bond Future	451.9300	0.4519	424.8500	0.4248	(5.992)	0	0	0
2022/02/24	R023	04/08/2022	6.04	Put	Bond Future	68.5200	0.0685	76.3400	0.0763	11.413	0	0	0
2022/02/24	R023	03/11/2022	6.25	Call	Bond Future	445.3300	0.4453	414.5500	0.4145	(6.912)	0	0	0
2022/02/24	R023	03/11/2022	6.25	Put	Bond Future	23.4000	0.0234	28.0900	0.0281	20.043	0	0	0
2022/02/24	R023	03/11/2022	6.26	Call	Bond Future	448.0100	0.4480	417.1600	0.4172	(6.886)	0	0	0
2022/02/24	R023	03/11/2022	6.26	Put	Bond Future	23.0200	0.0230	27.6400	0.0276	20.070	0	0	0
2022/02/24	R023	03/11/2022			Bond Future	4.8807	102.3423	4.9954	102.3068	2.349	0.0000	0.0000	0
2022/02/24	R023	03/11/2022	6.27	Call	Bond Future	450.8700	0.4509	419.9800	0.4200	(6.851)	0	0	0
2022/02/24	R023	03/11/2022	6.27	Put	Bond Future	22.8100	0.0228	27.3900	0.0274	20.079	0	0	0
2022/02/24	R035	05/05/2022	10.72	Call	Bond Future	3,955.0700	3.9551	2,899.1100	2.8991	(26.699)	0	0	1,200
2022/02/24	R035	05/05/2022	10.72	Put	Bond Future	775.0400	0.7750	1,212.4200	1.2124	56.433	0	0	0
2022/02/24	R035	05/05/2022	11.63	Call	Bond Future	8,724.7300	8.7247	7,321.9700	7.3220	(16.078)	0	0	0
2022/02/24	R035	05/05/2022	11.63	Put	Bond Future	115.2700	0.1153	205.8500	0.2059	78.581	0	0	0
2022/02/24	R035	05/05/2022	11.64	Call	Bond Future	8,779.0400	8.7790	7,374.4900	7.3745	(15.999)	0	0	0
2022/02/24	R035	05/05/2022	11.64	Put	Bond Future	112.6500	0.1127	201.4400	0.2014	78.819	0	0	0
2022/02/24	R035	05/05/2022			Bond Future	10.2238	92.1725	10.4537	90.6791	2.248	0.0000	0.0000	74,206
2022/02/24	R035	05/05/2022	10.82	Call	Bond Future	4,444.6100	4.4446	3,329.1100	3.3291	(25.098)	0	0	0
2022/02/24	R035	05/05/2022	10.82	Put	Bond Future	643.0500	0.6431	1,020.8900	1.0209	58.757	0	0	1,200
2022/02/24	R035	05/05/2022	11.65	Call	Bond Future	8,833.3900	8.8334	7,427.1000	7.4271	(15.920)	0	0	0
2022/02/24	R035	05/05/2022	11.65	Put	Bond Future	110.1300	0.1101	197.1800	0.1972	79.043	0	0	0
2022/02/24	R035	05/05/2022	12.64	Call	Bond Future	14,086.3900	14.0864	12,600.1700	12.6002	(10.551)	0	0	0
2022/02/24	R035	05/05/2022	12.64	Put	Bond Future	6.3400	0.0063	13.4600	0.0135	112.303	0	0	1,200
2022/02/24	R035	04/08/2022	11.13	Put	Bond Future	1,176.5300	1.1765	1,604.8400	1.6048	36.405	0	0	100
2022/02/24	R035	04/08/2022	10.64	Call	Bond Future	3,574.0400	3.5740	2,719.7700	2.7198	(23.902)	0	0	0
2022/02/24	R035	04/08/2022	10.64	Put	Bond Future	2,055.8100	2.0558	2,715.5200	2.7155	32.090	0	0	100
2022/02/24	R035	04/08/2022	10.72	Call	Bond Future	3,891.7300	3.8917	2,994.9700	2.9950	(23.043)	0	0	0
2022/02/24	R035	04/08/2022	10.72	Put	Bond Future	1,875.8500	1.8759	2,493.0700	2.4931	32.903	0	0	0
2022/02/24	R035	04/08/2022	10.73	Call	Bond Future	3,932.2700	3.9323	3,030.3100	3.0303	(22.937)	0	0	0
2022/02/24	R035	04/08/2022	10.73	Put	Bond Future	1,854.4600	1.8545	2,466.4800	2.4665	33.003	0	0	0
2022/02/24	R035	04/08/2022	9.53	Call	Bond Future	609.1000	0.6091	368.8500	0.3688	(39.443)	0	0	400
2022/02/24	R035	04/08/2022	9.53	Put	Bond Future	6,429.6000	6.4296	7,703.3300	7.7033	19.810	0	0	0
2022/02/24	R035	04/08/2022	9.84	Call	Bond Future	1,163.3100	1.1633	766.3800	0.7664	(34.121)	0	0	100
2022/02/24	R035	04/08/2022	9.84	Put	Bond Future	4,849.9900	4.8500	5,967.0400	5.9670	23.032	0	0	0
2022/02/24	R035	04/08/2022	10.53	Put	Bond Future	2,328.2800	2.3283	3,048.7000	3.0487	30.942	0	0	0
2022/02/24	R035	04/08/2022			Bond Future	10.3999	93.3622	10.6393	91.8482	2.303	0.0000	0.0000	48,495
2022/02/24	R035	04/08/2022	10.74	Call	Bond Future	3,972.7300	3.9727	3,065.5900	3.0656	(22.834)	0	0	0
2022/02/24	R035	04/08/2022	10.74	Put	Bond Future	1,833.0600	1.8331	2,439.9000	2.4399	33.105	0	0	0
2022/02/24	R035	04/08/2022	11.13	Call	Bond Future	5,680.8900	5.6809	4,595.2200	4.5952	(19.111)	0	0	0
2022/02/24	R035	04/08/2022	12.18	Call	Bond Future	10,781.5200	10.7815	9,417.7600	9.4178	(12.649)	0	0	0
2022/02/24	R035	04/08/2022	12.18	Put	Bond Future	350.3400	0.3503	500.5600	0.5006	42.878	0	0	400
2022/02/24	R035	04/08/2022	10.53	Call	Bond Future	3,155.6400	3.1556	2,362.0800	2.3621	(25.147)	0	0	400
2022/02/24	R035	03/11/2022	11.15	Call	Bond Future	5,520.3600	5.5204	4,519.1900	4.5192	(18.136)	0	0	0
2022/02/24	R035	03/11/2022	11.15	Put	Bond Future	1,922.1500	1.9222	2,456.7900	2.4568	27.815	0	0	0
2022/02/24	R035	03/11/2022	10.57	Call	Bond Future	3,342.8600	3.3429	2,591.4400	2.5914	(22.478)	0	0	0
2022/02/24	R035	03/11/2022	10.57	Put	Bond Future	3,260.5300	3.2605	4,044.9200	4.0449	24.057	0	0	582
2022/02/24	R035	03/11/2022	10.99	Call	Bond Future	4,867.1200	4.8671	3,929.1700	3.9292	(19.271)	0	0	0
2022/02/24	R035	03/11/2022	10.99	Put	Bond Future	2,218.7000	2.2187	2,816.5600	2.8166	26.946	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
2022/02/24	R035	03/11/2022			Bond Future	10.5568	90.2241	10.8057	88.6883	2.358	0.0000	0.0000	0
2022/02/24	R035	03/11/2022	11.13	Call	Bond Future	5,437.3800	5.4374	4,443.8400	4.4438	(18.272)	0	0	0
2022/02/24	R035	03/11/2022	11.13	Put	Bond Future	1,957.0800	1.9571	2,499.3500	2.4994	27.708	0	0	0
2022/02/24	R035	03/11/2022	11.14	Call	Bond Future	5,478.9500	5.4789	4,481.6000	4.4816	(18.203)	0	0	0
2022/02/24	R035	03/11/2022	11.14	Put	Bond Future	1,939.6700	1.9397	2,478.1300	2.4781	27.760	0	0	0
2022/02/24	R035	03/11/2022	9.82	Call	Bond Future	1,337.9400	1.3379	940.6900	0.9407	(29.691)	0	0	582
2022/02/24	R035	03/11/2022	9.82	Put	Bond Future	6,114.1500	6.1141	7,252.7100	7.2527	18.622	0	0	0
2022/02/24	R035	02/02/2023	10.88	Call	Bond Future	4,282.2200	4.2822	3,453.7300	3.4537	(19.347)	0	0	0
2022/02/24	R035	02/02/2023	10.88	Put	Bond Future	3,324.3200	3.3243	4,053.9800	4.0540	21.949	0	0	0
2022/02/24	R035	02/02/2023	9.81	Call	Bond Future	1,441.2300	1.4412	1,049.5600	1.0496	(27.176)	0	0	582
2022/02/24	R035	02/02/2023	9.81	Put	Bond Future	7,248.4400	7.2484	8,414.9200	8.4149	16.093	0	0	0
2022/02/24	R035	02/02/2023	10.66	Call	Bond Future	3,562.7100	3.5627	2,823.1900	2.8232	(20.757)	0	0	0
2022/02/24	R035	02/02/2023	10.66	Put	Bond Future	3,938.2500	3.9382	4,756.8800	4.7569	20.787	0	0	582
2022/02/24	R035	02/02/2023			Bond Future	10.7215	91.5768	10.9806	90.0187	2.417	0.0000	0.0000	0
2022/02/24	R035	02/02/2023	10.87	Call	Bond Future	4,247.9800	4.2480	3,423.4400	3.4234	(19.410)	0	0	0
2022/02/24	R035	02/02/2023	10.87	Put	Bond Future	3,350.0700	3.3501	4,083.6800	4.0837	21.898	0	0	0
2022/02/24	R035	02/02/2023	11.06	Call	Bond Future	4,923.8100	4.9238	4,025.8800	4.0259	(18.236)	0	0	0
2022/02/24	R035	02/02/2023	11.06	Put	Bond Future	2,896.0400	2.8960	3,556.2600	3.5563	22.797	0	0	582
2022/02/24	R035	02/02/2023	10.86	Call	Bond Future	4,213.4900	4.2135	3,392.9400	3.3929	(19.474)	0	0	0
2022/02/24	R035	02/02/2023	10.86	Put	Bond Future	3,375.6300	3.3756	4,113.2300	4.1132	21.851	0	0	0
2022/02/24	R186	05/05/2022	7.28	Call	Bond Future	235.1600	0.2352	133.4200	0.1334	(43.264)	0	0	435
2022/02/24	R186	05/05/2022	7.28	Put	Bond Future	2,661.8400	2.6618	3,251.7400	3.2517	22.161	0	0	0
2022/02/24	R186	05/05/2022	7.48	Call	Bond Future	428.8300	0.4288	263.9900	0.2640	(38.439)	0	0	3,600
2022/02/24	R186	05/05/2022	7.48	Put	Bond Future	2,028.2700	2.0283	2,555.0700	2.5551	25.973	0	0	0
2022/02/24	R186	05/05/2022	9.18	Call	Bond Future	5,184.7400	5.1847	4,526.6000	4.5266	(12.694)	0	0	0
2022/02/24	R186	05/05/2022	9.18	Put	Bond Future	50.9200	0.0509	84.4200	0.0844	65.789	0	0	454
2022/02/24	R186	05/05/2022	8.32	Call	Bond Future	2,219.6200	2.2196	1,725.2400	1.7252	(22.273)	0	0	0
2022/02/24	R186	05/05/2022	8.32	Put	Bond Future	426.5200	0.4265	623.7800	0.6238	46.249	0	0	0
2022/02/24	R186	05/05/2022	8.14	Call	Bond Future	1,702.8100	1.7028	1,272.7500	1.2728	(25.256)	0	0	454
2022/02/24	R186	05/05/2022	8.14	Put	Bond Future	625.7100	0.6257	887.2900	0.8873	41.805	0	0	0
2022/02/24	R186	05/05/2022			Bond Future	7.8720	114.0282	8.0437	113.3366	2.181	0.0000	0.0000	73,934
2022/02/24	R186	05/05/2022	6.73	Call	Bond Future	26.8600	0.0269	11.7100	0.0117	(56.404)	0	0	3,600
2022/02/24	R186	05/05/2022	6.73	Put	Bond Future	4,768.2100	4.7682	5,444.7000	5.4447	14.188	0	0	0
2022/02/24	R186	05/05/2022	8.64	Call	Bond Future	3,256.8600	3.2569	2,675.5000	2.6755	(17.850)	0	0	0
2022/02/24	R186	05/05/2022	8.64	Put	Bond Future	205.3400	0.2053	315.6200	0.3156	53.706	0	0	4,035
2022/02/24	R186	05/05/2022	8.94	Call	Bond Future	4,311.4800	4.3115	3,678.4500	3.6785	(14.682)	0	0	0
2022/02/24	R186	05/05/2022	8.94	Put	Bond Future	96.8000	0.0968	155.4100	0.1554	60.548	0	0	454
2022/02/24	R186	05/05/2022	8.31	Call	Bond Future	2,189.4800	2.1895	1,698.4000	1.6984	(22.429)	0	0	0
2022/02/24	R186	05/05/2022	8.31	Put	Bond Future	436.0000	0.4360	636.5600	0.6366	46.000	0	0	0
2022/02/24	R186	05/05/2022	8.35	Call	Bond Future	2,311.3100	2.3113	1,807.2500	1.8072	(21.808)	0	0	454
2022/02/24	R186	05/05/2022	8.35	Put	Bond Future	399.4500	0.3995	587.0300	0.5870	46.960	0	0	0
2022/02/24	R186	05/05/2022	7.88	Call	Bond Future	1,075.8500	1.0758	752.0700	0.7521	(30.095)	0	0	435
2022/02/24	R186	05/05/2022	7.88	Put	Bond Future	1,043.4700	1.0435	1,411.3300	1.4113	35.254	0	0	0
2022/02/24	R186	05/05/2022	8.30	Call	Bond Future	2,159.3200	2.1593	1,671.5600	1.6716	(22.589)	0	0	0
2022/02/24	R186	05/05/2022	8.30	Put	Bond Future	445.4800	0.4455	649.3600	0.6494	45.766	0	0	0
2022/02/24	R186	04/08/2022	8.15	Call	Bond Future	1,761.9900	1.7620	1,400.5300	1.4005	(20.514)	0	0	0
2022/02/24	R186	04/08/2022	8.15	Put	Bond Future	1,399.2100	1.3992	1,739.3100	1.7393	24.307	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
2022/02/24	R186	04/08/2022	9.78	Call	Bond Future	6,509.5100	6.5095	5,867.9400	5.8679	(9.856)	0	0	0
2022/02/24	R186	04/08/2022	9.78	Put	Bond Future	165.3100	0.1653	225.3000	0.2253	36.289	0	0	3,600
2022/02/24	R186	04/08/2022	7.96	Call	Bond Future	1,381.4000	1.3814	1,072.0700	1.0721	(22.393)	0	0	3,600
2022/02/24	R186	04/08/2022			Bond Future	8.0548	110.2623	8.2393	109.5608	2.291	0.0000	0.0000	8
2022/02/24	R186	04/08/2022	8.14	Call	Bond Future	1,740.7600	1.7408	1,382.0100	1.3820	(20.609)	0	0	0
2022/02/24	R186	04/08/2022	8.14	Put	Bond Future	1,416.0100	1.4160	1,758.8200	1.7588	24.210	0	0	0
2022/02/24	R186	04/08/2022	6.96	Call	Bond Future	167.2200	0.1672	103.7500	0.1038	(37.956)	0	0	3,600
2022/02/24	R186	04/08/2022	6.96	Put	Bond Future	4,448.5200	4.4485	5,086.6100	5.0866	14.344	0	0	0
2022/02/24	R186	04/08/2022	7.96	Put	Bond Future	1,743.9400	1.7439	2,136.1700	2.1362	22.491	0	0	0
2022/02/24	R186	04/08/2022	8.13	Call	Bond Future	1,719.6700	1.7197	1,363.6300	1.3636	(20.704)	0	0	0
2022/02/24	R186	04/08/2022	8.13	Put	Bond Future	1,432.9600	1.4330	1,778.4800	1.7785	24.112	0	0	0
2022/02/24	R186	03/11/2022	8.53	Call	Bond Future	2,558.4100	2.5584	2,148.7800	2.1488	(16.011)	0	0	0
2022/02/24	R186	03/11/2022	8.53	Put	Bond Future	1,448.4300	1.4484	1,750.8900	1.7509	20.882	0	0	0
2022/02/24	R186	03/11/2022	8.54	Call	Bond Future	2,580.9200	2.5809	2,169.2800	2.1693	(15.949)	0	0	0
2022/02/24	R186	03/11/2022	8.54	Put	Bond Future	1,435.3900	1.4354	1,735.8400	1.7358	20.932	0	0	0
2022/02/24	R186	03/11/2022			Bond Future	8.2198	111.8279	8.4184	111.1158	2.415	0.0000	0.0000	0
2022/02/24	R186	03/11/2022	8.55	Call	Bond Future	2,603.5000	2.6035	2,189.8800	2.1899	(15.887)	0	0	0
2022/02/24	R186	03/11/2022	8.55	Put	Bond Future	1,422.4400	1.4224	1,720.9100	1.7209	20.983	0	0	0
2022/02/24	R186	02/02/2023	8.32	Call	Bond Future	2,044.7700	2.0448	1,706.9200	1.7069	(16.523)	0	0	0
2022/02/24	R186	02/02/2023	8.32	Put	Bond Future	2,327.3200	2.3273	2,712.2300	2.7122	16.539	0	0	0
2022/02/24	R186	02/02/2023	8.33	Call	Bond Future	2,062.4200	2.0624	1,722.7600	1.7228	(16.469)	0	0	0
2022/02/24	R186	02/02/2023	8.33	Put	Bond Future	2,311.0300	2.3110	2,694.1300	2.6941	16.577	0	0	0
2022/02/24	R186	02/02/2023			Bond Future	8.4034	108.1674	8.6179	107.4447	2.553	0.0000	0.0000	0
2022/02/24	R186	02/02/2023	8.34	Call	Bond Future	2,079.7300	2.0797	1,738.2600	1.7383	(16.419)	0	0	0
2022/02/24	R186	02/02/2023	8.34	Put	Bond Future	2,294.4100	2.2944	2,675.7000	2.6757	16.618	0	0	0
2022/02/24	R197	05/05/2022			Bond Future	327.9571	327.9571	327.9830	327.9830	0.008	0.0000	0.0000	747
2022/02/24	R197	04/08/2022			Bond Future	324.0056	324.0056	324.0300	324.0300	0.008	0.0000	0.0000	0
2022/02/24	R197	03/11/2022			Bond Future	328.6771	328.6771	328.7001	328.7001	0.007	0.0000	0.0000	0
2022/02/24	R197	02/02/2023			Bond Future	324.9310	324.9310	324.9535	324.9535	0.007	0.0000	0.0000	0
2022/02/24	R202	05/05/2022			Bond Future	251.1317	251.1317	250.4540	250.4540	(0.270)	0.0000	0.0000	6,398
2022/02/24	R202	04/08/2022			Bond Future	250.0782	250.0782	249.3900	249.3900	(0.275)	0.0000	0.0000	91
2022/02/24	R202	03/11/2022			Bond Future	253.6826	253.6826	252.9832	252.9832	(0.276)	0.0000	0.0000	0
2022/02/24	R202	02/02/2023			Bond Future	252.8618	252.8618	252.1511	252.1511	(0.281)	0.0000	0.0000	0
2022/02/24	R209	05/05/2022	9.50	Call	Bond Future	256.8900	0.2569	113.9200	0.1139	(55.654)	0	0	2,975
2022/02/24	R209	05/05/2022	9.50	Put	Bond Future	4,489.5800	4.4896	5,685.0500	5.6850	26.628	0	0	0
2022/02/24	R209	05/05/2022	9.75	Call	Bond Future	578.9800	0.5790	298.9000	0.2989	(48.375)	0	0	8,525
2022/02/24	R209	05/05/2022	9.75	Put	Bond Future	3,266.8800	3.2669	4,325.2400	4.3252	32.397	0	0	0
2022/02/24	R209	05/05/2022	10.25	Call	Bond Future	1,763.9200	1.7639	1,120.7900	1.1208	(36.460)	0	0	0
2022/02/24	R209	05/05/2022	10.25	Put	Bond Future	1,491.9000	1.4919	2,187.2100	2.1872	46.606	0	0	11,000
2022/02/24	R209	05/05/2022	10.75	Call	Bond Future	3,670.5400	3.6705	2,693.5900	2.6936	(26.616)	0	0	0
2022/02/24	R209	05/05/2022	10.75	Put	Bond Future	602.4600	0.6025	963.9500	0.9639	60.002	0	0	1,050
2022/02/24	R209	05/05/2022	11.43	Call	Bond Future	6,770.8900	6.7709	5,544.9000	5.5449	(18.107)	0	0	0
2022/02/24	R209	05/05/2022	11.43	Put	Bond Future	144.8300	0.1448	257.2800	0.2573	77.643	0	0	0
2022/02/24	R209	05/05/2022	11.44	Call	Bond Future	6,817.9600	6.8180	5,589.8200	5.5898	(18.013)	0	0	0
2022/02/24	R209	05/05/2022	11.44	Put	Bond Future	141.5800	0.1416	251.8800	0.2519	77.906	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
2022/02/24	R209	05/05/2022			Bond Future	10.2028	71.6519	10.4374	70.3134	2.299	0.0000	0.0000	21,969
2022/02/24	R209	05/05/2022	11.45	Call	Bond Future	6,865.0600	6.8651	5,634.8000	5.6348	(17.921)	0	0	0
2022/02/24	R209	05/05/2022	11.45	Put	Bond Future	138.4100	0.1384	246.5900	0.2466	78.159	0	0	0
2022/02/24	R209	05/05/2022	12.00	Call	Bond Future	9,444.9400	9.4449	8,141.3200	8.1413	(13.802)	0	0	0
2022/02/24	R209	05/05/2022	12.00	Put	Bond Future	38.0800	0.0381	72.9000	0.0729	91.439	0	0	12,050
2022/02/24	R209	04/08/2022	10.58	Call	Bond Future	3,072.1200	3.0721	2,311.0500	2.3110	(24.773)	0	0	0
2022/02/24	R209	04/08/2022	10.58	Put	Bond Future	1,805.7600	1.8058	2,401.3700	2.4014	32.984	0	0	0
2022/02/24	R209	04/08/2022	10.57	Put	Bond Future	1,826.7300	1.8267	2,427.3000	2.4273	32.877	0	0	0
2022/02/24	R209	04/08/2022			Bond Future	10.3533	72.6081	10.5964	71.2515	2.348	0.0000	0.0000	1,550
2022/02/24	R209	04/08/2022	10.59	Call	Bond Future	3,106.3000	3.1063	2,340.3000	2.3403	(24.660)	0	0	0
2022/02/24	R209	04/08/2022	10.59	Put	Bond Future	1,784.8200	1.7848	2,375.5000	2.3755	33.095	0	0	0
2022/02/24	R209	04/08/2022	10.57	Call	Bond Future	3,037.9000	3.0379	2,281.7900	2.2818	(24.889)	0	0	0
2022/02/24	R209	03/11/2022	11.03	Call	Bond Future	4,622.8800	4.6229	3,740.2900	3.7403	(19.092)	0	0	0
2022/02/24	R209	03/11/2022	11.03	Put	Bond Future	1,736.4600	1.7365	2,230.1800	2.2302	28.433	0	0	0
2022/02/24	R209	03/11/2022	9.50	Call	Bond Future	741.7100	0.7417	489.9800	0.4900	(33.939)	0	0	0
2022/02/24	R209	03/11/2022	9.50	Put	Bond Future	6,564.2700	6.5643	7,688.8500	7.6888	17.132	0	0	0
2022/02/24	R209	03/11/2022	10.50	Put	Bond Future	2,862.8200	2.8628	3,567.2200	3.5672	24.605	0	0	0
2022/02/24	R209	03/11/2022	9.25	Call	Bond Future	490.7100	0.4907	312.2300	0.3122	(36.372)	0	0	6,000
2022/02/24	R209	03/11/2022	9.25	Put	Bond Future	7,882.7800	7.8828	9,080.6100	9.0806	15.196	0	0	0
2022/02/24	R209	03/11/2022			Bond Future	10.4937	70.4945	10.7455	69.1181	2.399	0.0000	0.0000	2,750
2022/02/24	R209	03/11/2022	11.50	Call	Bond Future	6,406.4600	6.4065	5,377.5600	5.3776	(16.060)	0	0	0
2022/02/24	R209	03/11/2022	11.50	Put	Bond Future	1,126.4500	1.1264	1,473.8600	1.4739	30.841	0	0	0
2022/02/24	R209	03/11/2022	11.00	Call	Bond Future	4,514.3300	4.5143	3,642.4800	3.6425	(19.313)	0	0	0
2022/02/24	R209	03/11/2022	11.00	Put	Bond Future	1,784.9100	1.7849	2,289.3700	2.2894	28.262	0	0	6,000
2022/02/24	R209	03/11/2022	11.01	Call	Bond Future	4,550.5000	4.5505	3,675.0500	3.6750	(19.239)	0	0	0
2022/02/24	R209	03/11/2022	11.01	Put	Bond Future	1,768.6900	1.7687	2,269.5500	2.2696	28.318	0	0	0
2022/02/24	R209	03/11/2022	11.02	Call	Bond Future	4,586.7500	4.5868	3,707.7300	3.7077	(19.164)	0	0	0
2022/02/24	R209	03/11/2022	11.02	Put	Bond Future	1,752.6100	1.7526	2,249.9000	2.2499	28.374	0	0	0
2022/02/24	R209	03/11/2022	10.00	Call	Bond Future	1,633.1000	1.6331	1,178.2700	1.1783	(27.851)	0	0	0
2022/02/24	R209	03/11/2022	10.00	Put	Bond Future	4,445.3900	4.4454	5,366.8700	5.3669	20.729	0	0	6,000
2022/02/24	R209	03/11/2022	10.50	Call	Bond Future	2,897.8900	2.8979	2,225.9800	2.2260	(23.186)	0	0	0
2022/02/24	R209	02/02/2023	10.79	Call	Bond Future	3,721.6400	3.7216	2,978.8500	2.9788	(19.959)	0	0	0
2022/02/24	R209	02/02/2023	10.80	Put	Bond Future	2,889.0800	2.8891	3,539.1900	3.5392	22.502	0	0	0
2022/02/24	R209	02/02/2023	10.78	Call	Bond Future	3,691.1300	3.6911	2,951.9800	2.9520	(20.025)	0	0	0
2022/02/24	R209	02/02/2023			Bond Future	10.6396	71.5218	10.9006	70.1252	2.453	0.0000	0.0000	0
2022/02/24	R209	02/02/2023	10.79	Put	Bond Future	2,912.1200	2.9121	3,565.8500	3.5658	22.449	0	0	0
2022/02/24	R209	02/02/2023	10.80	Call	Bond Future	3,751.9600	3.7520	3,005.5500	3.0056	(19.894)	0	0	0
2022/02/24	R209	02/02/2023	10.78	Put	Bond Future	2,935.0400	2.9350	3,592.4100	3.5924	22.397	0	0	0
2022/02/24	R210	05/05/2022			Bond Future	217.6804	217.6804	217.7059	217.7059	0.012	0.0000	0.0000	1,039
2022/02/24	R210	04/08/2022			Bond Future	220.6383	220.6383	220.6628	220.6628	0.011	0.0000	0.0000	266
2022/02/24	R210	03/11/2022			Bond Future	220.8900	220.8900	220.9137	220.9137	0.011	0.0000	0.0000	0
2022/02/24	R210	02/02/2023			Bond Future	224.1553	224.1553	224.1788	224.1788	0.011	0.0000	0.0000	0
2022/02/24	R213	05/05/2022	10.63	Call	Bond Future	5,221.2100	5.2212	4,243.3300	4.2433	(18.729)	0	0	0
2022/02/24	R213	05/05/2022	10.65	Put	Bond Future	206.6800	0.2067	342.5600	0.3426	65.744	0	0	0
2022/02/24	R213	05/05/2022			Bond Future	9.6390	85.9017	9.8539	84.7828	2.229	0.0000	0.0000	24,993
2022/02/24	R213	05/05/2022	10.63	Put	Bond Future	216.0200	0.2160	357.0200	0.3570	65.272	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
2022/02/24	R213	05/05/2022	10.64	Call	Bond Future	5,265.0000	5.2650	4,284.5300	4.2845	(18.622)	0	0	0
2022/02/24	R213	05/05/2022	10.64	Put	Bond Future	211.2700	0.2113	349.6800	0.3497	65.513	0	0	0
2022/02/24	R213	05/05/2022	10.65	Call	Bond Future	5,308.9000	5.3089	4,325.9000	4.3259	(18.516)	0	0	0
2022/02/24	R213	04/08/2022	9.88	Call	Bond Future	2,295.6000	2.2956	1,730.5200	1.7305	(24.616)	0	0	0
2022/02/24	R213	04/08/2022	9.89	Call	Bond Future	2,323.1500	2.3231	1,753.7700	1.7538	(24.509)	0	0	0
2022/02/24	R213	04/08/2022	9.90	Put	Bond Future	1,950.9500	1.9509	2,511.9100	2.5119	28.753	0	0	0
2022/02/24	R213	04/08/2022			Bond Future	9.8213	87.0124	10.0459	85.8778	2.287	0.0000	0.0000	0
2022/02/24	R213	04/08/2022	9.88	Put	Bond Future	1,997.0300	1.9970	2,566.5900	2.5666	28.520	0	0	0
2022/02/24	R213	04/08/2022	9.89	Put	Bond Future	1,973.8800	1.9739	2,539.1400	2.5391	28.637	0	0	0
2022/02/24	R213	04/08/2022	9.90	Call	Bond Future	2,350.8700	2.3509	1,777.1900	1.7772	(24.403)	0	0	0
2022/02/24	R213	03/11/2022	10.38	Call	Bond Future	3,733.4700	3.7335	3,041.9000	3.0419	(18.524)	0	0	0
2022/02/24	R213	03/11/2022	10.38	Put	Bond Future	1,800.9400	1.8009	2,260.4000	2.2604	25.512	0	0	0
2022/02/24	R213	03/11/2022	10.39	Call	Bond Future	3,764.7000	3.7647	3,069.9600	3.0700	(18.454)	0	0	0
2022/02/24	R213	03/11/2022	10.39	Put	Bond Future	1,784.1300	1.7841	2,240.4200	2.2404	25.575	0	0	0
2022/02/24	R213	03/11/2022	10.37	Call	Bond Future	3,702.0700	3.7021	3,013.6900	3.0137	(18.594)	0	0	0
2022/02/24	R213	03/11/2022	10.37	Put	Bond Future	1,817.6200	1.8176	2,280.2700	2.2803	25.454	0	0	200
2022/02/24	R213	03/11/2022	9.19	Call	Bond Future	979.7900	0.9798	699.0500	0.6991	(28.653)	0	0	476
2022/02/24	R213	03/11/2022	9.19	Put	Bond Future	5,031.5300	5.0315	5,901.8200	5.9018	17.297	0	0	0
2022/02/24	R213	03/11/2022			Bond Future	9.9839	84.7286	10.2184	83.5776	2.349	0.0000	0.0000	0
2022/02/24	R213	03/11/2022	10.40	Call	Bond Future	3,796.0300	3.7960	3,098.1300	3.0981	(18.385)	0	0	0
2022/02/24	R213	03/11/2022	10.40	Put	Bond Future	1,767.4500	1.7675	2,220.5800	2.2206	25.638	0	0	0
2022/02/24	R213	03/11/2022	9.98	Call	Bond Future	2,592.3800	2.5924	2,036.1500	2.0362	(21.456)	0	0	0
2022/02/24	R213	03/11/2022	9.98	Put	Bond Future	2,611.5400	2.6115	3,206.3400	3.2063	22.776	0	0	200
2022/02/24	R213	03/11/2022	10.19	Call	Bond Future	3,163.1900	3.1632	2,534.1700	2.5342	(19.886)	0	0	0
2022/02/24	R213	03/11/2022	10.19	Put	Bond Future	2,150.3700	2.1504	2,672.3800	2.6724	24.275	0	0	476
2022/02/24	R213	03/11/2022	9.13	Call	Bond Future	893.0900	0.8931	631.4100	0.6314	(29.301)	0	0	200
2022/02/24	R213	03/11/2022	9.13	Put	Bond Future	5,261.1000	5.2611	6,150.4500	6.1504	16.904	0	0	0
2022/02/24	R213	03/11/2022	9.84	Call	Bond Future	2,245.1000	2.2451	1,738.5800	1.7386	(22.561)	0	0	0
2022/02/24	R213	03/11/2022	9.84	Put	Bond Future	2,961.4100	2.9614	3,605.9200	3.6059	21.764	0	0	476
2022/02/24	R213	02/02/2023	10.22	Put	Bond Future	2,861.0000	2.8610	3,437.2100	3.4372	20.140	0	0	0
2022/02/24	R213	02/02/2023	10.23	Call	Bond Future	3,193.5700	3.1936	2,599.1400	2.5991	(18.613)	0	0	0
2022/02/24	R213	02/02/2023	10.35	Call	Bond Future	3,518.5800	3.5186	2,888.8100	2.8888	(17.898)	0	0	0
2022/02/24	R213	02/02/2023	10.35	Put	Bond Future	2,593.1000	2.5931	3,131.0000	3.1310	20.744	0	0	476
2022/02/24	R213	02/02/2023	10.01	Call	Bond Future	2,647.9900	2.6480	2,120.0300	2.1200	(19.938)	0	0	0
2022/02/24	R213	02/02/2023			Bond Future	10.1560	85.9968	10.4012	84.8291	2.414	0.0000	0.0000	0
2022/02/24	R213	02/02/2023	10.22	Call	Bond Future	3,167.6800	3.1677	2,576.2200	2.5762	(18.672)	0	0	0
2022/02/24	R213	02/02/2023	10.23	Put	Bond Future	2,839.0800	2.8391	3,412.3200	3.4123	20.191	0	0	0
2022/02/24	R213	02/02/2023	9.16	Call	Bond Future	1,049.9300	1.0499	775.5600	0.7756	(26.132)	0	0	476
2022/02/24	R213	02/02/2023	9.16	Put	Bond Future	6,016.6000	6.0166	6,909.9000	6.9099	14.847	0	0	0
2022/02/24	R213	02/02/2023	10.01	Put	Bond Future	3,353.5000	3.3535	3,993.2100	3.9932	19.076	0	0	476
2022/02/24	R213	02/02/2023	10.21	Call	Bond Future	3,141.8900	3.1419	2,553.4200	2.5534	(18.730)	0	0	0
2022/02/24	R213	02/02/2023	10.21	Put	Bond Future	2,883.0600	2.8831	3,462.2600	3.4623	20.090	0	0	0
2022/02/24	R214	05/05/2022	11.73	Put	Bond Future	163.0300	0.1630	277.1700	0.2772	70.012	0	0	0
2022/02/24	R214	05/05/2022	11.74	Put	Bond Future	159.4700	0.1595	271.4800	0.2715	70.239	0	0	0
2022/02/24	R214	05/05/2022	11.75	Call	Bond Future	6,905.6400	6.9056	5,719.0200	5.7190	(17.183)	0	0	0
2022/02/24	R214	05/05/2022			Bond Future	10.5297	68.5194	10.7489	67.2228	2.081	0.0000	0.0000	16,386
2022/02/24	R214	05/05/2022	11.73	Call	Bond Future	6,810.8200	6.8108	5,628.4300	5.6284	(17.360)	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
2022/02/24	R214	05/05/2022	11.74	Call	Bond Future	6,858.2300	6.8582	5,673.7100	5.6737	(17.272)	0	0	0
2022/02/24	R214	05/05/2022	11.75	Put	Bond Future	155.9800	0.1560	265.8900	0.2659	70.464	0	0	0
2022/02/24	R214	04/08/2022	10.98	Put	Bond Future	1,780.0200	1.7800	2,318.3300	2.3183	30.242	0	0	0
2022/02/24	R214	04/08/2022	10.99	Call	Bond Future	3,537.2900	3.5373	2,756.8900	2.7569	(22.062)	0	0	0
2022/02/24	R214	04/08/2022			Bond Future	10.6809	69.4030	10.9082	68.0888	2.128	0.0000	0.0000	1,337
2022/02/24	R214	04/08/2022	10.97	Call	Bond Future	3,465.0100	3.4650	2,693.6100	2.6936	(22.263)	0	0	0
2022/02/24	R214	04/08/2022	10.97	Put	Bond Future	1,800.3600	1.8004	2,343.1800	2.3432	30.151	0	0	0
2022/02/24	R214	04/08/2022	10.98	Call	Bond Future	3,501.0800	3.5011	2,725.1700	2.7252	(22.162)	0	0	0
2022/02/24	R214	04/08/2022	10.99	Put	Bond Future	1,759.8800	1.7599	2,293.7000	2.2937	30.333	0	0	0
2022/02/24	R214	03/11/2022	11.34	Call	Bond Future	4,812.3200	4.8123	3,958.8600	3.9589	(17.735)	0	0	0
2022/02/24	R214	03/11/2022	11.36	Put	Bond Future	1,860.5900	1.8606	2,333.6600	2.3337	25.426	0	0	0
2022/02/24	R214	03/11/2022			Bond Future	10.8151	67.1200	11.0503	65.7868	2.175	0.0000	0.0000	0
2022/02/24	R214	03/11/2022	11.34	Put	Bond Future	1,893.7600	1.8938	2,373.4800	2.3735	25.332	0	0	0
2022/02/24	R214	03/11/2022	11.35	Call	Bond Future	4,849.1900	4.8492	3,992.4000	3.9924	(17.669)	0	0	0
2022/02/24	R214	03/11/2022	11.35	Put	Bond Future	1,877.0000	1.8770	2,353.3900	2.3534	25.380	0	0	0
2022/02/24	R214	03/11/2022	11.36	Call	Bond Future	4,886.3500	4.8863	4,026.2400	4.0262	(17.602)	0	0	0
2022/02/24	R214	02/02/2023	11.07	Call	Bond Future	3,829.4000	3.8294	3,115.0800	3.1151	(18.654)	0	0	0
2022/02/24	R214	02/02/2023	11.07	Put	Bond Future	3,182.5000	3.1825	3,820.8800	3.8209	20.059	0	0	0
2022/02/24	R214	02/02/2023	11.08	Call	Bond Future	3,860.5600	3.8606	3,142.7800	3.1428	(18.593)	0	0	0
2022/02/24	R214	02/02/2023	11.08	Put	Bond Future	3,158.1400	3.1581	3,793.0600	3.7931	20.104	0	0	0
2022/02/24	R214	02/02/2023			Bond Future	10.9545	68.1271	11.1981	66.7744	2.224	0.0000	0.0000	0
2022/02/24	R214	02/02/2023	11.09	Call	Bond Future	3,891.8300	3.8918	3,170.6100	3.1706	(18.532)	0	0	0
2022/02/24	R214	02/02/2023	11.09	Put	Bond Future	3,133.9500	3.1339	3,765.4300	3.7654	20.150	0	0	0
2022/02/24	R248	05/05/2022	11.79	Call	Bond Future	8,973.6700	8.9737	7,455.2300	7.4552	(16.921)	0	0	0
2022/02/24	R248	05/05/2022	11.79	Put	Bond Future	181.2100	0.1812	311.1200	0.3111	71.690	0	0	0
2022/02/24	R248	05/05/2022	11.80	Call	Bond Future	9,032.6700	9.0327	7,511.8100	7.5118	(16.837)	0	0	0
2022/02/24	R248	05/05/2022			Bond Future	10.5230	86.0075	10.7425	84.3591	2.086	0.0000	0.0000	190,760
2022/02/24	R248	05/05/2022	11.80	Put	Bond Future	177.3000	0.1773	304.7900	0.3048	71.906	0	0	0
2022/02/24	R248	05/05/2022	11.81	Call	Bond Future	9,091.7100	9.0917	7,568.5000	7.5685	(16.754)	0	0	0
2022/02/24	R248	05/05/2022	11.81	Put	Bond Future	173.5100	0.1735	298.6500	0.2986	72.123	0	0	0
2022/02/24	R248	04/08/2022	10.99	Call	Bond Future	4,507.5300	4.5075	3,510.2700	3.5103	(22.124)	0	0	0
2022/02/24	R248	04/08/2022	10.99	Put	Bond Future	2,196.0700	2.1961	2,869.6800	2.8697	30.673	0	0	0
2022/02/24	R248	04/08/2022	10.40	Put	Bond Future	4,248.1400	4.2481	5,291.6500	5.2916	24.564	0	0	0
2022/02/24	R248	04/08/2022	10.98	Call	Bond Future	4,461.7000	4.4617	3,470.1200	3.4701	(22.224)	0	0	0
2022/02/24	R248	04/08/2022	10.98	Put	Bond Future	2,221.2500	2.2213	2,900.5400	2.9005	30.581	0	0	0
2022/02/24	R248	04/08/2022			Bond Future	10.6721	87.1167	10.9003	85.4458	2.138	0.0000	0.0000	6,019
2022/02/24	R248	04/08/2022	11.00	Call	Bond Future	4,553.5200	4.5535	3,550.6100	3.5506	(22.025)	0	0	0
2022/02/24	R248	04/08/2022	11.00	Put	Bond Future	2,171.1500	2.1712	2,839.1100	2.8391	30.765	0	0	0
2022/02/24	R248	04/08/2022	9.70	Call	Bond Future	535.8000	0.5358	321.0200	0.3210	(40.086)	0	0	2,400
2022/02/24	R248	04/08/2022	9.70	Put	Bond Future	8,360.6000	8.3606	9,816.6900	9.8167	17.416	0	0	0
2022/02/24	R248	04/08/2022	10.40	Call	Bond Future	2,176.9700	2.1770	1,549.6100	1.5496	(28.818)	0	0	2,400
2022/02/24	R248	03/11/2022	11.31	Put	Bond Future	2,421.9900	2.4220	3,040.0500	3.0400	25.519	0	0	0
2022/02/24	R248	03/11/2022	11.32	Call	Bond Future	6,017.9100	6.0179	4,936.7800	4.9368	(17.965)	0	0	0
2022/02/24	R248	03/11/2022	11.30	Put	Bond Future	2,443.3400	2.4433	3,065.6900	3.0657	25.471	0	0	0
2022/02/24	R248	03/11/2022			Bond Future	10.8043	83.9524	11.0409	82.2575	2.190	0.0000	0.0000	0
2022/02/24	R248	03/11/2022	11.31	Call	Bond Future	5,971.8200	5.9718	4,894.9700	4.8950	(18.032)	0	0	0
2022/02/24	R248	03/11/2022	11.32	Put	Bond Future	2,400.5800	2.4006	3,014.3600	3.0144	25.568	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
2022/02/24	R248	03/11/2022	11.30	Call	Bond Future	5,925.5700	5.9256	4,853.0100	4.8530	(18.101)	0	0	0
2022/02/24	R248	02/02/2023	11.08	Call	Bond Future	4,907.4200	4.9074	3,989.4600	3.9895	(18.706)	0	0	0
2022/02/24	R248	02/02/2023	11.08	Put	Bond Future	3,931.6800	3.9317	4,733.5100	4.7335	20.394	0	0	0
2022/02/24	R248	02/02/2023			Bond Future	10.9418	85.2122	11.1874	83.4924	2.245	0.0000	0.0000	0
2022/02/24	R248	02/02/2023	11.07	Call	Bond Future	4,868.0000	4.8680	3,954.4300	3.9544	(18.767)	0	0	0
2022/02/24	R248	02/02/2023	11.07	Put	Bond Future	3,962.1600	3.9622	4,768.3800	4.7684	20.348	0	0	0
2022/02/24	R248	02/02/2023	11.06	Call	Bond Future	4,828.6900	4.8287	3,919.5200	3.9195	(18.829)	0	0	0
2022/02/24	R248	02/02/2023	11.06	Put	Bond Future	3,992.8700	3.9929	4,803.4900	4.8035	20.302	0	0	0

Total

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