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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/02/2022 TO 25/02/2022

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
2022/02/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	2025	05/05/2022		Bond Future	159.1451	159.1451	159.0739	159.0739	(0.045)	0.0000	0.0000	5,471
2022/02/25	2025	04/08/2022		Bond Future	159.6885	159.6885	159.6145	159.6145	(0.046)	0.0000	0.0000	1,130
2022/02/25	2025	03/11/2022		Bond Future	161.9892	161.9892	161.9133	161.9133	(0.047)	0.0000	0.0000	0
2022/02/25	2025	02/02/2023		Bond Future	162.7267	162.7267	162.6486	162.6486	(0.048)	0.0000	0.0000	0
2022/02/25	2029	05/05/2022		Bond Future	117.4551	117.4551	117.1259	117.1259	(0.280)	0.0000	0.0000	2,746
2022/02/25	2029	04/08/2022		Bond Future	119.0503	119.0503	118.7159	118.7159	(0.281)	0.0000	0.0000	1,844
2022/02/25	2029	03/11/2022		Bond Future	119.5360	119.5360	119.1962	119.1962	(0.284)	0.0000	0.0000	0

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2022/02/25	2030	03/11/2022	10.09	Put	Bond Future	2,334.6800	2.3347	1,899.8500	1.8999	(18.625)	0	0	0
2022/02/25	2030	03/11/2022	10.08	Call	Bond Future	2,845.8600	2.8459	3,425.5100	3.4255	20.368	0	0	0
2022/02/25	2030	03/11/2022	10.08	Put	Bond Future	2,354.9500	2.3550	1,917.2800	1.9173	(18.585)	0	0	0
2022/02/25	2030	02/02/2023	10.01	Put	Bond Future	3,336.3300	3.3363	2,820.2300	2.8202	(15.469)	0	0	0
2022/02/25	2030	02/02/2023	9.94	Put	Bond Future	3,505.8000	3.5058	2,971.5600	2.9716	(15.239)	0	0	102
2022/02/25	2030	02/02/2023	9.99	Call	Bond Future	2,545.3100	2.5453	3,055.8700	3.0559	20.059	0	0	0
2022/02/25	2030	02/02/2023	10.00	Call	Bond Future	2,567.3800	2.5674	3,080.5200	3.0805	19.987	0	0	0
2022/02/25	2030	02/02/2023	9.20	Call	Bond Future	1,125.3200	1.1253	1,429.5900	1.4296	27.039	0	0	0
2022/02/25	2030	02/02/2023	9.20	Put	Bond Future	5,715.5400	5.7155	4,987.9800	4.9880	(12.730)	0	0	0
2022/02/25	2030	02/02/2023	9.66	Call	Bond Future	1,869.8400	1.8698	2,293.7300	2.2937	22.670	0	0	0
2022/02/25	2030	02/02/2023	9.66	Put	Bond Future	4,252.1500	4.2521	3,644.2100	3.6442	(14.297)	0	0	102
2022/02/25	2030	02/02/2023	9.80	Call	Bond Future	2,141.5200	2.1415	2,602.3700	2.6024	21.520	0	0	0
2022/02/25	2030	02/02/2023	8.81	Put	Bond Future	7,180.3700	7.1804	6,359.5800	6.3596	(11.431)	0	0	0
2022/02/25	2030	02/02/2023			Bond Future	10.1723	89.4792	9.9483	90.5110	(2.202)	0.0000	0.0000	0
2022/02/25	2030	02/02/2023	10.01	Call	Bond Future	2,590.2500	2.5902	3,105.9800	3.1060	19.910	0	0	0
2022/02/25	2030	02/02/2023	9.94	Call	Bond Future	2,435.4400	2.4354	2,933.0300	2.9330	20.431	0	0	0
2022/02/25	2030	02/02/2023	9.99	Put	Bond Future	3,383.8900	3.3839	2,862.6200	2.8626	(15.404)	0	0	0
2022/02/25	2030	02/02/2023	10.00	Put	Bond Future	3,359.7000	3.3597	2,841.0100	2.8410	(15.439)	0	0	0
2022/02/25	2030	02/02/2023	9.80	Put	Bond Future	3,864.8700	3.8649	3,293.8900	3.2939	(14.774)	0	0	0
2022/02/25	2030	02/02/2023	8.81	Call	Bond Future	665.6000	0.6656	876.6400	0.8766	31.707	0	0	102
2022/02/25	2032	05/05/2022	10.29	Put	Bond Future	960.7700	0.9608	611.1100	0.6111	(36.394)	0	0	0
2022/02/25	2032	05/05/2022	11.18	Call	Bond Future	6,581.4500	6.5814	7,688.2600	7.6883	16.817	0	0	0
2022/02/25	2032	05/05/2022	11.18	Put	Bond Future	153.1400	0.1531	82.8600	0.0829	(45.893)	0	0	780
2022/02/25	2032	05/05/2022	10.98	Call	Bond Future	5,623.1200	5.6231	6,694.3800	6.6944	19.051	0	0	0
2022/02/25	2032	05/05/2022	10.98	Put	Bond Future	241.3600	0.2414	135.5300	0.1355	(43.847)	0	0	993
2022/02/25	2032	05/05/2022	11.02	Put	Bond Future	220.6800	0.2207	122.9900	0.1230	(44.268)	0	0	0
2022/02/25	2032	05/05/2022	11.03	Call	Bond Future	5,860.8300	5.8608	6,942.1800	6.9422	18.450	0	0	0
2022/02/25	2032	05/05/2022	11.03	Put	Bond Future	215.7700	0.2158	120.0300	0.1200	(44.371)	0	0	0
2022/02/25	2032	05/05/2022			Bond Future	10.0020	90.0392	9.7986	91.2163	(2.034)	0.0000	0.0000	138,074
2022/02/25	2032	05/05/2022	9.58	Call	Bond Future	616.9400	0.6169	986.5200	0.9865	59.905	0	0	780
2022/02/25	2032	05/05/2022	9.58	Put	Bond Future	3,082.0400	3.0820	2,274.5300	2.2745	(26.201)	0	0	0
2022/02/25	2032	05/05/2022	10.18	Call	Bond Future	2,185.2400	2.1852	2,951.8400	2.9518	35.081	0	0	780
2022/02/25	2032	05/05/2022	10.18	Put	Bond Future	1,172.1500	1.1722	761.6600	0.7617	(35.020)	0	0	0
2022/02/25	2032	05/05/2022	10.29	Call	Bond Future	2,592.3600	2.5924	3,419.7900	3.4198	31.918	0	0	993
2022/02/25	2032	05/05/2022	11.04	Call	Bond Future	5,908.5400	5.9085	6,991.8100	6.9918	18.334	0	0	0
2022/02/25	2032	05/05/2022	11.04	Put	Bond Future	210.9600	0.2110	117.1400	0.1171	(44.473)	0	0	0
2022/02/25	2032	05/05/2022	11.02	Call	Bond Future	5,813.1700	5.8132	6,892.5700	6.8926	18.568	0	0	0
2022/02/25	2032	04/08/2022	10.22	Call	Bond Future	2,425.9200	2.4259	3,093.1400	3.0931	27.504	0	0	0
2022/02/25	2032	04/08/2022	9.72	Call	Bond Future	1,182.6000	1.1826	1,618.0100	1.6180	36.818	0	0	800
2022/02/25	2032	04/08/2022	9.72	Put	Bond Future	3,832.3400	3.8323	3,075.5300	3.0755	(19.748)	0	0	0
2022/02/25	2032	04/08/2022	10.20	Put	Bond Future	2,290.9800	2.2910	1,757.0900	1.7571	(23.304)	0	0	0
2022/02/25	2032	04/08/2022	10.21	Put	Bond Future	2,264.7800	2.2648	1,735.3500	1.7353	(23.377)	0	0	0
2022/02/25	2032	04/08/2022	8.97	Call	Bond Future	216.7700	0.2168	350.0300	0.3500	61.475	0	0	800
2022/02/25	2032	04/08/2022	8.97	Put	Bond Future	7,351.9600	7.3520	6,293.0000	6.2930	(14.404)	0	0	0
2022/02/25	2032	04/08/2022			Bond Future	10.1864	91.2403	9.9743	92.4326	(2.082)	0.0000	0.0000	140
2022/02/25	2032	04/08/2022	10.22	Put	Bond Future	2,239.0600	2.2391	1,714.0600	1.7141	(23.447)	0	0	0
2022/02/25	2032	04/08/2022	11.60	Call	Bond Future	7,871.7200	7.8717	8,931.4900	8.9315	13.463	0	0	0

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2022/02/25	2032	04/08/2022	11.60	Put	Bond Future	443.4700	0.4435	311.0200	0.3110	(29.867)	0	0	800
2022/02/25	2032	04/08/2022	11.89	Call	Bond Future	9,161.0400	9.1610	10,256.8800	10.2569	11.962	0	0	0
2022/02/25	2032	04/08/2022	11.89	Put	Bond Future	313.5400	0.3135	217.1600	0.2172	(30.739)	0	0	0
2022/02/25	2032	04/08/2022	10.20	Call	Bond Future	2,366.6500	2.3666	3,024.9800	3.0250	27.817	0	0	0
2022/02/25	2032	04/08/2022	10.21	Call	Bond Future	2,396.0700	2.3961	3,058.8600	3.0589	27.662	0	0	0
2022/02/25	2032	03/11/2022	10.16	Call	Bond Future	2,353.4400	2.3534	2,938.7600	2.9388	24.871	0	0	0
2022/02/25	2032	03/11/2022	10.16	Put	Bond Future	3,447.3200	3.4473	2,824.0400	2.8240	(18.080)	0	0	180
2022/02/25	2032	03/11/2022	10.56	Put	Bond Future	2,438.4700	2.4385	1,956.2700	1.9563	(19.775)	0	0	180
2022/02/25	2032	03/11/2022	9.31	Put	Bond Future	6,678.0600	6.6781	5,744.4900	5.7445	(13.980)	0	0	0
2022/02/25	2032	03/11/2022	9.36	Call	Bond Future	802.5400	0.8025	1,094.4300	1.0944	36.371	0	0	454
2022/02/25	2032	03/11/2022	9.36	Put	Bond Future	6,449.2700	6.4493	5,532.5600	5.5326	(14.214)	0	0	0
2022/02/25	2032	03/11/2022	10.11	Put	Bond Future	3,598.5100	3.5985	2,956.6800	2.9567	(17.836)	0	0	454
2022/02/25	2032	03/11/2022			Bond Future	10.3603	88.3846	10.1392	89.5932	(2.134)	0.0000	0.0000	0
2022/02/25	2032	03/11/2022	10.66	Call	Bond Future	3,839.8800	3.8399	4,598.3600	4.5984	19.753	0	0	0
2022/02/25	2032	03/11/2022	10.66	Put	Bond Future	2,236.5900	2.2366	1,786.4700	1.7865	(20.125)	0	0	0
2022/02/25	2032	03/11/2022	10.49	Call	Bond Future	3,288.7000	3.2887	3,991.7800	3.9918	21.379	0	0	0
2022/02/25	2032	03/11/2022	10.49	Put	Bond Future	2,590.0800	2.5901	2,084.5600	2.0846	(19.518)	0	0	454
2022/02/25	2032	03/11/2022	10.56	Call	Bond Future	3,511.1200	3.5111	4,237.5200	4.2375	20.689	0	0	0
2022/02/25	2032	03/11/2022	9.31	Call	Bond Future	736.6600	0.7367	1,011.6900	1.0117	37.335	0	0	180
2022/02/25	2032	03/11/2022	10.11	Call	Bond Future	2,228.7900	2.2288	2,795.5600	2.7956	25.429	0	0	0
2022/02/25	2032	02/02/2023	10.50	Call	Bond Future	3,138.3800	3.1384	3,791.4800	3.7915	20.810	0	0	0
2022/02/25	2032	02/02/2023	10.50	Put	Bond Future	3,369.2600	3.3693	2,796.4500	2.7964	(17.001)	0	0	454
2022/02/25	2032	02/02/2023	10.40	Call	Bond Future	2,874.9400	2.8749	3,496.2900	3.4963	21.613	0	0	0
2022/02/25	2032	02/02/2023	10.40	Put	Bond Future	3,635.9000	3.6359	3,031.3400	3.0313	(16.628)	0	0	0
2022/02/25	2032	02/02/2023			Bond Future	10.5438	89.6725	10.3129	90.8984	(2.190)	0.0000	0.0000	0
2022/02/25	2032	02/02/2023	10.38	Call	Bond Future	2,823.6800	2.8237	3,438.6100	3.4386	21.778	0	0	0
2022/02/25	2032	02/02/2023	10.38	Put	Bond Future	3,691.1600	3.6912	3,080.1800	3.0802	(16.553)	0	0	0
2022/02/25	2032	02/02/2023	10.39	Call	Bond Future	2,849.2500	2.8493	3,467.3900	3.4674	21.695	0	0	0
2022/02/25	2032	02/02/2023	10.39	Put	Bond Future	3,663.4500	3.6635	3,055.6800	3.0557	(16.590)	0	0	0
2022/02/25	2032	02/02/2023	9.31	Call	Bond Future	806.0400	0.8060	1,078.0500	1.0781	33.746	0	0	454
2022/02/25	2032	02/02/2023	9.31	Put	Bond Future	7,630.0500	7.6300	6,676.1500	6.6762	(12.502)	0	0	0
2022/02/25	2032	02/02/2023	10.16	Call	Bond Future	2,293.4600	2.2935	2,836.7500	2.8368	23.689	0	0	0
2022/02/25	2032	02/02/2023	10.16	Put	Bond Future	4,344.0800	4.3441	3,661.4600	3.6615	(15.714)	0	0	454
2022/02/25	2033	05/05/2022			Bond Future	114.1236	114.1236	113.2059	113.2059	(0.804)	0.0000	0.0000	2,371
2022/02/25	2033	04/08/2022			Bond Future	115.6734	115.6734	114.7425	114.7425	(0.805)	0.0000	0.0000	4,967
2022/02/25	2033	03/11/2022			Bond Future	116.0290	116.0290	115.0837	115.0837	(0.815)	0.0000	0.0000	0
2022/02/25	2033	02/02/2023			Bond Future	117.7436	117.7436	116.7842	116.7842	(0.815)	0.0000	0.0000	0
2022/02/25	2037	05/05/2022	11.82	Call	Bond Future	7,319.8800	7.3199	8,588.0500	8.5880	17.325	0	0	0
2022/02/25	2037	05/05/2022	11.83	Call	Bond Future	7,372.2100	7.3722	8,642.1700	8.6422	17.226	0	0	0
2022/02/25	2037	05/05/2022	11.84	Put	Bond Future	207.6000	0.2076	115.6600	0.1157	(44.287)	0	0	0
2022/02/25	2037	05/05/2022			Bond Future	10.6505	86.4864	10.4426	87.8500	(1.952)	0.0000	0.0000	85,150
2022/02/25	2037	05/05/2022	11.82	Put	Bond Future	216.5500	0.2166	121.0400	0.1210	(44.105)	0	0	0
2022/02/25	2037	05/05/2022	11.83	Put	Bond Future	212.0600	0.2121	118.3400	0.1183	(44.195)	0	0	0
2022/02/25	2037	05/05/2022	11.84	Call	Bond Future	7,424.5100	7.4245	8,696.2500	8.6963	17.129	0	0	0
2022/02/25	2037	04/08/2022	11.95	Call	Bond Future	7,459.3300	7.4593	8,616.5700	8.6166	15.514	0	0	0
2022/02/25	2037	04/08/2022	11.95	Put	Bond Future	812.0000	0.8120	587.8800	0.5879	(27.601)	0	0	1,050

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2022/02/25	2037	04/08/2022	10.91	Put	Bond Future	2,525.0500	2.5250	1,942.0400	1.9420	(23.089)	0	0	0
2022/02/25	2037	04/08/2022	10.89	Call	Bond Future	2,954.7200	2.9547	3,743.4300	3.7434	26.693	0	0	0
2022/02/25	2037	04/08/2022	10.89	Put	Bond Future	2,579.8300	2.5798	1,987.1800	1.9872	(22.972)	0	0	0
2022/02/25	2037	04/08/2022	10.90	Call	Bond Future	2,989.7800	2.9898	3,783.3300	3.7833	26.542	0	0	0
2022/02/25	2037	04/08/2022			Bond Future	10.8304	83.3835	10.6143	84.7648	(1.996)	0.0000	0.0000	49,271
2022/02/25	2037	04/08/2022	10.91	Call	Bond Future	3,025.2500	3.0252	3,823.6000	3.8236	26.390	0	0	0
2022/02/25	2037	04/08/2022	11.21	Call	Bond Future	4,176.5400	4.1765	5,107.1200	5.1071	22.281	0	0	1,050
2022/02/25	2037	04/08/2022	11.21	Put	Bond Future	1,829.8700	1.8299	1,379.0900	1.3791	(24.635)	0	0	0
2022/02/25	2037	04/08/2022	11.42	Call	Bond Future	5,060.6200	5.0606	6,069.3400	6.0693	19.933	0	0	0
2022/02/25	2037	04/08/2022	11.42	Put	Bond Future	1,457.5700	1.4576	1,084.9300	1.0849	(25.566)	0	0	50
2022/02/25	2037	04/08/2022	10.10	Call	Bond Future	892.4200	0.8924	1,271.6900	1.2717	42.499	0	0	50
2022/02/25	2037	04/08/2022	10.10	Put	Bond Future	5,699.0800	5.6991	4,696.9900	4.6970	(17.583)	0	0	0
2022/02/25	2037	04/08/2022	10.90	Put	Bond Future	2,552.2000	2.5522	1,964.3900	1.9644	(23.032)	0	0	50
2022/02/25	2037	03/11/2022	11.32	Call	Bond Future	4,521.0100	4.5210	5,413.6500	5.4137	19.744	0	0	0
2022/02/25	2037	03/11/2022	11.30	Put	Bond Future	2,565.2100	2.5652	2,050.3100	2.0503	(20.072)	0	0	0
2022/02/25	2037	03/11/2022	11.31	Call	Bond Future	4,483.0000	4.4830	5,372.1200	5.3721	19.833	0	0	0
2022/02/25	2037	03/11/2022	11.31	Put	Bond Future	2,543.5000	2.5435	2,032.1300	2.0321	(20.105)	0	0	0
2022/02/25	2037	03/11/2022			Bond Future	10.9902	84.5680	10.7660	85.9684	(2.040)	0.0000	0.0000	0
2022/02/25	2037	03/11/2022	11.32	Put	Bond Future	2,521.9700	2.5220	2,014.1200	2.0141	(20.137)	0	0	0
2022/02/25	2037	03/11/2022	11.30	Call	Bond Future	4,445.1000	4.4451	5,330.6900	5.3307	19.923	0	0	0
2022/02/25	2037	02/02/2023	11.03	Call	Bond Future	3,418.6300	3.4186	4,151.4600	4.1515	21.436	0	0	0
2022/02/25	2037	02/02/2023	11.03	Put	Bond Future	4,209.1400	4.2091	3,521.4200	3.5214	(16.339)	0	0	0
2022/02/25	2037	02/02/2023	11.04	Call	Bond Future	3,448.9600	3.4490	4,185.4100	4.1854	21.353	0	0	0
2022/02/25	2037	02/02/2023	11.04	Put	Bond Future	4,178.4300	4.1784	3,494.3300	3.4943	(16.372)	0	0	0
2022/02/25	2037	02/02/2023			Bond Future	11.1604	81.5449	10.9274	82.9654	(2.087)	0.0000	0.0000	0
2022/02/25	2037	02/02/2023	11.05	Call	Bond Future	3,479.7300	3.4797	4,219.8000	4.2198	21.268	0	0	0
2022/02/25	2037	02/02/2023	11.05	Put	Bond Future	4,148.2300	4.1482	3,467.7500	3.4677	(16.404)	0	0	0
2022/02/25	2038	05/05/2022			Bond Future	130.8513	130.8513	130.5354	130.5354	(0.241)	0.0000	0.0000	4,174
2022/02/25	2038	04/08/2022			Bond Future	130.8083	130.8083	130.4864	130.4864	(0.246)	0.0000	0.0000	2,669
2022/02/25	2038	03/11/2022			Bond Future	132.6932	132.6932	132.3660	132.3660	(0.247)	0.0000	0.0000	0
2022/02/25	2038	02/02/2023			Bond Future	132.7911	132.7911	132.4581	132.4581	(0.251)	0.0000	0.0000	0
2022/02/25	2040	05/05/2022	10.57	Call	Bond Future	1,382.1100	1.3821	2,106.2000	2.1062	52.390	0	0	1,200
2022/02/25	2040	05/05/2022	10.57	Put	Bond Future	2,734.2700	2.7343	1,875.3500	1.8753	(31.413)	0	0	0
2022/02/25	2040	05/05/2022	11.91	Put	Bond Future	238.6800	0.2387	127.3600	0.1274	(46.640)	0	0	0
2022/02/25	2040	05/05/2022	11.92	Call	Bond Future	7,775.0400	7.7750	9,248.8300	9.2488	18.955	0	0	0
2022/02/25	2040	05/05/2022	11.92	Put	Bond Future	233.7100	0.2337	124.4900	0.1245	(46.733)	0	0	0
2022/02/25	2040	05/05/2022	13.04	Call	Bond Future	13,888.3300	13.8883	15,463.4100	15.4634	11.341	0	0	0
2022/02/25	2040	05/05/2022	13.04	Put	Bond Future	13.7200	0.0137	5.7900	0.0058	(57.799)	0	0	1,200
2022/02/25	2040	05/05/2022			Bond Future	10.7611	88.6196	10.5378	90.2026	(2.074)	0.0000	0.0000	62,507
2022/02/25	2040	05/05/2022	9.82	Call	Bond Future	131.9100	0.1319	277.5400	0.2775	110.401	0	0	1,200
2022/02/25	2040	05/05/2022	9.82	Put	Bond Future	7,122.9900	7.1230	5,685.6100	5.6856	(20.179)	0	0	0
2022/02/25	2040	05/05/2022	11.90	Call	Bond Future	7,663.9400	7.6639	9,133.4900	9.1335	19.175	0	0	0
2022/02/25	2040	05/05/2022	11.90	Put	Bond Future	243.7500	0.2438	130.2900	0.1303	(46.548)	0	0	0
2022/02/25	2040	05/05/2022	11.91	Call	Bond Future	7,719.4800	7.7195	9,191.1700	9.1912	19.065	0	0	0
2022/02/25	2040	04/08/2022	11.05	Call	Bond Future	3,450.1300	3.4501	4,401.0100	4.4010	27.561	0	0	0
2022/02/25	2040	04/08/2022	11.05	Put	Bond Future	2,674.4500	2.6744	2,021.7900	2.0218	(24.404)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/25	2040	04/08/2022	12.24	Put	Bond Future	754.6200	0.7546	533.5700	0.5336	(29.293)	0	0	460
2022/02/25	2040	04/08/2022	9.70	Put	Bond Future	9,403.7900	9.4038	7,992.3900	7.9924	(15.009)	0	0	0
2022/02/25	2040	04/08/2022			Bond Future	10.9353	85.2949	10.7033	86.8984	(2.122)	0.0000	0.0000	40,532
2022/02/25	2040	04/08/2022	11.04	Call	Bond Future	3,410.8800	3.4109	4,356.4100	4.3564	27.721	0	0	0
2022/02/25	2040	04/08/2022	11.04	Put	Bond Future	2,702.3900	2.7024	2,044.3800	2.0444	(24.349)	0	0	0
2022/02/25	2040	04/08/2022	12.24	Call	Bond Future	8,961.3900	8.9614	10,343.8800	10.3439	15.427	0	0	0
2022/02/25	2040	04/08/2022	9.70	Call	Bond Future	297.0900	0.2971	489.2300	0.4892	64.674	0	0	460
2022/02/25	2040	04/08/2022	10.70	Call	Bond Future	2,217.8600	2.2179	2,967.1700	2.9672	33.785	0	0	460
2022/02/25	2040	04/08/2022	10.70	Put	Bond Future	3,844.6200	3.8446	2,990.3900	2.9904	(22.219)	0	0	0
2022/02/25	2040	04/08/2022	11.03	Call	Bond Future	3,371.8200	3.3718	4,311.9600	4.3120	27.882	0	0	0
2022/02/25	2040	04/08/2022	11.03	Put	Bond Future	2,730.6100	2.7306	2,067.2100	2.0672	(24.295)	0	0	0
2022/02/25	2040	03/11/2022	11.39	Call	Bond Future	4,810.1800	4.8102	5,837.6200	5.8376	21.360	0	0	0
2022/02/25	2040	03/11/2022	11.40	Call	Bond Future	4,850.6900	4.8507	5,882.1600	5.8822	21.264	0	0	0
2022/02/25	2040	03/11/2022	11.41	Put	Bond Future	2,799.8300	2.7998	2,209.5100	2.2095	(21.084)	0	0	0
2022/02/25	2040	03/11/2022			Bond Future	11.0897	86.5067	10.8492	88.1325	(2.169)	0.0000	0.0000	0
2022/02/25	2040	03/11/2022	11.39	Put	Bond Future	2,846.9100	2.8469	2,248.5400	2.2485	(21.018)	0	0	0
2022/02/25	2040	03/11/2022	11.40	Put	Bond Future	2,823.2800	2.8233	2,228.9400	2.2289	(21.051)	0	0	0
2022/02/25	2040	03/11/2022	11.41	Call	Bond Future	4,891.3100	4.8913	5,926.8000	5.9268	21.170	0	0	0
2022/02/25	2040	02/02/2023	11.12	Call	Bond Future	3,649.0900	3.6491	4,504.2500	4.5043	23.435	0	0	0
2022/02/25	2040	02/02/2023	11.12	Put	Bond Future	4,527.2600	4.5273	3,733.2900	3.7333	(17.538)	0	0	0
2022/02/25	2040	02/02/2023			Bond Future	11.2540	83.2616	11.0042	84.9108	(2.220)	0.0000	0.0000	0
2022/02/25	2040	02/02/2023	11.10	Call	Bond Future	3,585.5200	3.5855	4,432.1600	4.4322	23.613	0	0	0
2022/02/25	2040	02/02/2023	11.10	Put	Bond Future	4,596.0200	4.5960	3,793.5300	3.7935	(17.461)	0	0	0
2022/02/25	2040	02/02/2023	11.11	Call	Bond Future	3,617.4000	3.6174	4,468.3100	4.4683	23.523	0	0	0
2022/02/25	2040	02/02/2023	11.11	Put	Bond Future	4,561.6900	4.5617	3,763.4700	3.7635	(17.498)	0	0	0
2022/02/25	2044	05/05/2022	11.91	Call	Bond Future	7,448.2900	7.4483	8,928.8900	8.9289	19.878	0	0	0
2022/02/25	2044	05/05/2022	11.91	Put	Bond Future	289.6300	0.2896	157.7400	0.1577	(45.537)	0	0	0
2022/02/25	2044	05/05/2022	11.92	Call	Bond Future	7,503.5400	7.5035	8,986.5300	8.9865	19.764	0	0	0
2022/02/25	2044	05/05/2022	11.92	Put	Bond Future	283.8000	0.2838	154.3000	0.1543	(45.631)	0	0	0
2022/02/25	2044	05/05/2022			Bond Future	10.8249	85.1366	10.6018	86.7491	(2.061)	0.0000	0.0000	47,453
2022/02/25	2044	05/05/2022	11.93	Call	Bond Future	7,558.8200	7.5588	9,044.1600	9.0442	19.650	0	0	0
2022/02/25	2044	05/05/2022	11.93	Put	Bond Future	278.0900	0.2781	150.9400	0.1509	(45.723)	0	0	0
2022/02/25	2044	04/08/2022	11.08	Call	Bond Future	3,336.7400	3.3367	4,295.2000	4.2952	28.724	0	0	0
2022/02/25	2044	04/08/2022	11.08	Put	Bond Future	2,724.7400	2.7247	2,049.6900	2.0497	(24.775)	0	0	0
2022/02/25	2044	04/08/2022	11.09	Call	Bond Future	3,375.8800	3.3759	4,339.9700	4.3400	28.558	0	0	0
2022/02/25	2044	04/08/2022	11.09	Put	Bond Future	2,695.4600	2.6955	2,026.0400	2.0260	(24.835)	0	0	0
2022/02/25	2044	04/08/2022			Bond Future	10.9912	81.8905	10.7594	83.5240	(2.109)	0.0000	0.0000	21,683
2022/02/25	2044	04/08/2022	11.10	Call	Bond Future	3,415.2100	3.4152	4,384.9000	4.3849	28.393	0	0	0
2022/02/25	2044	04/08/2022	11.10	Put	Bond Future	2,666.4700	2.6665	2,002.6500	2.0026	(24.895)	0	0	0
2022/02/25	2044	03/11/2022	11.40	Put	Bond Future	3,019.9600	3.0200	2,395.2700	2.3953	(20.685)	0	0	0
2022/02/25	2044	03/11/2022	11.41	Call	Bond Future	4,803.4500	4.8035	5,839.0500	5.8390	21.560	0	0	0
2022/02/25	2044	03/11/2022	11.41	Put	Bond Future	2,995.1200	2.9951	2,374.5800	2.3746	(20.718)	0	0	0
2022/02/25	2044	03/11/2022			Bond Future	11.1383	83.0540	10.8981	84.7101	(2.156)	0.0000	0.0000	0
2022/02/25	2044	03/11/2022	11.39	Call	Bond Future	4,722.5500	4.7225	5,749.8300	5.7498	21.753	0	0	0
2022/02/25	2044	03/11/2022	11.39	Put	Bond Future	3,045.0100	3.0450	2,416.1500	2.4162	(20.652)	0	0	0
2022/02/25	2044	03/11/2022	11.40	Call	Bond Future	4,762.9400	4.7629	5,794.3900	5.7944	21.656	0	0	0
2022/02/25	2044	02/02/2023	11.14	Call	Bond Future	3,668.1700	3.6682	4,533.1500	4.5331	23.581	0	0	0

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2022/02/25	2044	02/02/2023	11.14	Put	Bond Future	4,701.5500	4.7015	3,886.4800	3.8865	(17.336)	0	0	0
2022/02/25	2044	02/02/2023	11.15	Call	Bond Future	3,700.4300	3.7004	4,569.7500	4.5698	23.492	0	0	0
2022/02/25	2044	02/02/2023	11.15	Put	Bond Future	4,666.2100	4.6662	3,855.4800	3.8555	(17.374)	0	0	0
2022/02/25	2044	02/02/2023			Bond Future	11.2944	79.8838	11.0450	81.5639	(2.208)	0.0000	0.0000	0
2022/02/25	2044	02/02/2023	11.16	Call	Bond Future	3,732.8300	3.7328	4,606.4700	4.6065	23.404	0	0	0
2022/02/25	2044	02/02/2023	11.16	Put	Bond Future	4,631.1000	4.6311	3,824.6900	3.8247	(17.413)	0	0	0
2022/02/25	2046	05/05/2022			Bond Future	119.5689	119.5689	118.8750	118.8750	(0.580)	0.0000	0.0000	14,004
2022/02/25	2046	04/08/2022			Bond Future	121.1929	121.1929	120.4889	120.4889	(0.581)	0.0000	0.0000	2,969
2022/02/25	2046	03/11/2022			Bond Future	121.0076	121.0076	120.2928	120.2928	(0.591)	0.0000	0.0000	0
2022/02/25	2046	02/02/2023			Bond Future	122.7963	122.7963	122.0706	122.0706	(0.591)	0.0000	0.0000	0
2022/02/25	2050	05/05/2022			Bond Future	123.3541	123.3541	123.0242	123.0242	(0.267)	0.0000	0.0000	8,622
2022/02/25	2050	04/08/2022			Bond Future	123.0071	123.0071	122.6708	122.6708	(0.273)	0.0000	0.0000	1,194
2022/02/25	2050	03/11/2022			Bond Future	124.7796	124.7796	124.4376	124.4376	(0.274)	0.0000	0.0000	0
2022/02/25	2050	02/02/2023			Bond Future	124.5525	124.5525	124.2047	124.2047	(0.279)	0.0000	0.0000	0
2022/02/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	AL37	05/05/2022			Index Future	823.0700	823.0700	826.9680	826.9680	0.474	0.0000	0.0000	0
2022/02/25	AL37	04/08/2022			Index Future	833.9290	833.9290	837.8740	837.8740	0.473	0.0000	0.0000	0
2022/02/25	AL37	03/11/2022			Index Future	845.8570	845.8570	849.8540	849.8540	0.473	0.0000	0.0000	0
2022/02/25	AL37	02/02/2023			Index Future	858.1570	858.1570	862.2100	862.2100	0.472	0.0000	0.0000	0
2022/02/25	AL7T	05/05/2022			Index Future	944.7720	944.7720	955.7360	955.7360	1.160	0.0000	0.0000	0
2022/02/25	AL7T	04/08/2022			Index Future	957.2370	957.2370	968.3400	968.3400	1.160	0.0000	0.0000	0
2022/02/25	AL7T	03/11/2022			Index Future	970.9290	970.9290	982.1850	982.1850	1.159	0.0000	0.0000	0
2022/02/25	AL7T	02/02/2023			Index Future	985.0480	985.0480	996.4650	996.4650	1.159	0.0000	0.0000	0
2022/02/25	ALBI	05/05/2022			Index Future	839.3780	839.3780	850.4600	850.4600	1.320	0.0000	0.0000	129
2022/02/25	ALBI	04/08/2022			Index Future	850.4520	850.4520	861.6760	861.6760	1.320	0.0000	0.0000	90
2022/02/25	ALBI	03/11/2022			Index Future	862.6170	862.6170	873.9960	873.9960	1.319	0.0000	0.0000	0
2022/02/25	ALBI	02/02/2023			Index Future	875.1610	875.1610	886.7030	886.7030	1.319	0.0000	0.0000	0
2022/02/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/02/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/25	ES33	05/05/2022			Bond Future	11.4312	76.4696	11.2224	77.5582	(1.827)	0.0000	0.0000	87
2022/02/25	ES33	04/08/2022			Bond Future	11.6514	77.5084	11.4338	78.6114	(1.868)	0.0000	0.0000	263
2022/02/25	ES33	03/11/2022			Bond Future	11.8642	74.8442	11.6375	75.9626	(1.911)	0.0000	0.0000	0
2022/02/25	ES33	02/02/2023			Bond Future	12.0920	75.9519	11.8555	77.0866	(1.956)	0.0000	0.0000	0
2022/02/25	ES42	05/05/2022			Bond Future	11.8565	74.8711	11.6322	76.2313	(1.891)	0.0000	0.0000	1,190
2022/02/25	ES42	04/08/2022			Bond Future	12.0570	75.8892	11.8236	77.2674	(1.936)	0.0000	0.0000	3,579
2022/02/25	ES42	03/11/2022			Bond Future	12.2515	72.7242	12.0084	74.1219	(1.984)	0.0000	0.0000	0
2022/02/25	ES42	02/02/2023			Bond Future	12.4516	73.8017	12.1984	75.2198	(2.034)	0.0000	0.0000	0
2022/02/25	GOVI	05/05/2022	788.25	Call	GOVI	397,120.0000	39.7120	507,050.0000	50.7050	27.682	0	0	0
2022/02/25	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	05/05/2022			GOVI	827.9620	827.9620	838.9550	838.9550	1.328	0.0000	0.0000	989
2022/02/25	GOVI	05/05/2022	788.23	Call	GOVI	397,320.0000	39.7320	507,250.0000	50.7250	27.668	0	0	0
2022/02/25	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	05/05/2022	788.24	Call	GOVI	397,220.0000	39.7220	507,150.0000	50.7150	27.675	0	0	0
2022/02/25	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	04/08/2022	819.28	Call	GOVI	196,060.0000	19.6060	307,390.0000	30.7390	56.784	0	0	0
2022/02/25	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	04/08/2022			GOVI	838.8860	838.8860	850.0190	850.0190	1.327	0.0000	0.0000	0
2022/02/25	GOVI	04/08/2022	819.26	Call	GOVI	196,260.0000	19.6260	307,590.0000	30.7590	56.726	0	0	0
2022/02/25	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	04/08/2022	819.27	Call	GOVI	196,160.0000	19.6160	307,490.0000	30.7490	56.755	0	0	0
2022/02/25	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	03/11/2022	820.41	Call	GOVI	304,750.0000	30.4750	417,620.0000	41.7620	37.037	0	0	0
2022/02/25	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	03/11/2022	820.42	Call	GOVI	304,650.0000	30.4650	417,520.0000	41.7520	37.049	0	0	0
2022/02/25	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	03/11/2022			GOVI	850.8850	850.8850	862.1720	862.1720	1.327	0.0000	0.0000	0
2022/02/25	GOVI	03/11/2022	820.43	Call	GOVI	304,550.0000	30.4550	417,420.0000	41.7420	37.061	0	0	0
2022/02/25	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	02/02/2023	850.82	Call	GOVI	124,380.0000	12.4380	238,870.0000	23.8870	92.049	0	0	0
2022/02/25	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	02/02/2023	850.83	Call	GOVI	124,280.0000	12.4280	238,770.0000	23.8770	92.123	0	0	0
2022/02/25	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GOVI	02/02/2023			GOVI	863.2580	863.2580	874.7070	874.7070	1.326	0.0000	0.0000	0
2022/02/25	GOVI	02/02/2023	850.84	Call	GOVI	124,180.0000	12.4180	238,670.0000	23.8670	92.197	0	0	0
2022/02/25	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/25	IGOV	05/05/2022			Index Future	316.9200	316.9200	316.2010	316.2010	(0.227)	0.0000	0.0000	499
2022/02/25	IGOV	04/08/2022			Index Future	321.1790	321.1790	320.4480	320.4480	(0.228)	0.0000	0.0000	0
2022/02/25	IGOV	03/11/2022			Index Future	325.8490	325.8490	325.1060	325.1060	(0.228)	0.0000	0.0000	0
2022/02/25	IGOV	02/02/2023			Index Future	330.6620	330.6620	329.9080	329.9080	(0.228)	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
2022/02/25	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/25	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/25	JBAF	16/03/2022			Jibar Tradeable Future	4.2550	95.7450	4.2350	95.7650	(0.470)	0.0000	0.0000	0
2022/02/25	JBAF	20/04/2022			Jibar Tradeable Future	4.5850	95.4150	4.5850	95.4150	0.000	0.0000	0.0000	0
2022/02/25	JBAF	18/05/2022			Jibar Tradeable Future	4.6300	95.3700	4.6200	95.3800	(0.216)	0.0000	0.0000	0
2022/02/25	JBAF	15/06/2022			Jibar Tradeable Future	4.9850	95.0150	4.9550	95.0450	(0.602)	0.0000	0.0000	72
2022/02/25	JBAF	20/07/2022			Jibar Tradeable Future	5.0500	94.9500	5.0000	95.0000	(0.990)	0.0000	0.0000	0
2022/02/25	JBAF	17/08/2022			Jibar Tradeable Future	5.3700	94.6300	5.3300	94.6700	(0.745)	0.0000	0.0000	0
2022/02/25	JBAF	21/09/2022			Jibar Tradeable Future	5.4300	94.5700	5.3800	94.6200	(0.921)	0.0000	0.0000	0
2022/02/25	JBAF	21/12/2022			Jibar Tradeable Future	5.9650	94.0350	5.9250	94.0750	(0.671)	0.0000	0.0000	68
2022/02/25	JBAF	15/03/2023			Jibar Tradeable Future	6.3200	93.6800	6.1600	93.8400	(2.532)	0.0000	0.0000	0
2022/02/25	JBAF	21/06/2023			Jibar Tradeable Future	6.4800	93.5200	6.3800	93.6200	(1.543)	0.0000	0.0000	0
2022/02/25	JBAF	20/09/2023			Jibar Tradeable Future	6.6150	93.3850	6.5250	93.4750	(1.361)	0.0000	0.0000	75
2022/02/25	JBAF	20/12/2023			Jibar Tradeable Future	6.7650	93.2350	6.6650	93.3350	(1.478)	0.0000	0.0000	0
2022/02/25	R023	05/05/2022	6.31	Call	Bond Future	762.0700	0.7621	771.9800	0.7720	1.300	0	0	0
2022/02/25	R023	05/05/2022	6.31	Put	Bond Future	15.1700	0.0152	13.9700	0.0140	(7.910)	0	0	0
2022/02/25	R023	05/05/2022			Bond Future	5.3633	103.3439	5.3493	103.3550	(0.261)	0.0000	0.0000	14,778
2022/02/25	R023	05/05/2022	6.29	Call	Bond Future	747.3700	0.7474	757.2200	0.7572	1.318	0	0	0
2022/02/25	R023	05/05/2022	6.29	Put	Bond Future	16.1600	0.0162	14.9000	0.0149	(7.797)	0	0	0
2022/02/25	R023	05/05/2022	6.30	Call	Bond Future	754.7200	0.7547	764.6000	0.7646	1.309	0	0	0
2022/02/25	R023	05/05/2022	6.30	Put	Bond Future	15.6600	0.0157	14.4300	0.0144	(7.854)	0	0	0
2022/02/25	R023	04/08/2022	6.05	Call	Bond Future	429.1600	0.4292	436.8200	0.4368	1.785	0	0	0
2022/02/25	R023	04/08/2022	6.05	Put	Bond Future	75.2000	0.0752	72.1000	0.0721	(4.122)	0	0	0
2022/02/25	R023	04/08/2022			Bond Future	5.4032	104.6985	5.3836	104.7093	(0.363)	0.0000	0.0000	2,360
2022/02/25	R023	04/08/2022	6.03	Call	Bond Future	420.3200	0.4203	427.9100	0.4279	1.806	0	0	0
2022/02/25	R023	04/08/2022	6.03	Put	Bond Future	77.2700	0.0773	74.1000	0.0741	(4.102)	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
2022/02/25	R023	04/08/2022	6.04	Call	Bond Future	424.8500	0.4248	432.4700	0.4325	1.794	0	0	0
2022/02/25	R023	04/08/2022	6.04	Put	Bond Future	76.3400	0.0763	73.2000	0.0732	(4.113)	0	0	0
2022/02/25	R023	03/11/2022	6.25	Call	Bond Future	414.5500	0.4145	423.1400	0.4231	2.072	0	0	0
2022/02/25	R023	03/11/2022	6.25	Put	Bond Future	28.0900	0.0281	26.4600	0.0265	(5.803)	0	0	0
2022/02/25	R023	03/11/2022	6.26	Call	Bond Future	417.1600	0.4172	425.7700	0.4258	2.064	0	0	0
2022/02/25	R023	03/11/2022	6.26	Put	Bond Future	27.6400	0.0276	26.0300	0.0260	(5.825)	0	0	0
2022/02/25	R023	03/11/2022			Bond Future	4.9954	102.3068	4.9623	102.3170	(0.661)	0.0000	0.0000	0
2022/02/25	R023	03/11/2022	6.27	Call	Bond Future	419.9800	0.4200	428.6000	0.4286	2.052	0	0	0
2022/02/25	R023	03/11/2022	6.27	Put	Bond Future	27.3900	0.0274	25.7900	0.0258	(5.842)	0	0	0
2022/02/25	R035	05/05/2022	10.72	Call	Bond Future	2,899.1100	2.8991	3,825.4300	3.8254	31.952	0	0	1,200
2022/02/25	R035	05/05/2022	10.72	Put	Bond Future	1,212.4200	1.2124	788.6100	0.7886	(34.956)	0	0	0
2022/02/25	R035	05/05/2022	11.63	Call	Bond Future	7,321.9700	7.3220	8,580.5400	8.5805	17.189	0	0	0
2022/02/25	R035	05/05/2022	11.63	Put	Bond Future	205.8500	0.2059	114.2900	0.1143	(44.479)	0	0	0
2022/02/25	R035	05/05/2022	11.64	Call	Bond Future	7,374.4900	7.3745	8,634.8300	8.6348	17.091	0	0	0
2022/02/25	R035	05/05/2022	11.64	Put	Bond Future	201.4400	0.2014	111.6500	0.1116	(44.574)	0	0	0
2022/02/25	R035	05/05/2022			Bond Future	10.4537	90.6791	10.2456	92.0293	(1.990)	0.0000	0.0000	74,206
2022/02/25	R035	05/05/2022	10.82	Call	Bond Future	3,329.1100	3.3291	4,311.3000	4.3113	29.503	0	0	0
2022/02/25	R035	05/05/2022	10.82	Put	Bond Future	1,020.8900	1.0209	652.9500	0.6530	(36.041)	0	0	1,200
2022/02/25	R035	05/05/2022	11.65	Call	Bond Future	7,427.1000	7.4271	8,689.1600	8.6892	16.993	0	0	0
2022/02/25	R035	05/05/2022	11.65	Put	Bond Future	197.1800	0.1972	109.1100	0.1091	(44.665)	0	0	0
2022/02/25	R035	05/05/2022	12.64	Call	Bond Future	12,600.1700	12.6002	13,942.8300	13.9428	10.656	0	0	0
2022/02/25	R035	05/05/2022	12.64	Put	Bond Future	13.4600	0.0135	5.9900	0.0060	(55.498)	0	0	1,200
2022/02/25	R035	04/08/2022	11.13	Put	Bond Future	1,604.8400	1.6048	1,199.2500	1.1992	(25.273)	0	0	100
2022/02/25	R035	04/08/2022	10.64	Call	Bond Future	2,719.7700	2.7198	3,470.0300	3.4700	27.585	0	0	0
2022/02/25	R035	04/08/2022	10.64	Put	Bond Future	2,715.5200	2.7155	2,097.9800	2.0980	(22.741)	0	0	100
2022/02/25	R035	04/08/2022	10.72	Call	Bond Future	2,994.9700	2.9950	3,783.9200	3.7839	26.343	0	0	0
2022/02/25	R035	04/08/2022	10.72	Put	Bond Future	2,493.0700	2.4931	1,914.2200	1.9142	(23.218)	0	0	0
2022/02/25	R035	04/08/2022	10.73	Call	Bond Future	3,030.3100	3.0303	3,824.0000	3.8240	26.192	0	0	0
2022/02/25	R035	04/08/2022	10.73	Put	Bond Future	2,466.4800	2.4665	1,892.3700	1.8924	(23.276)	0	0	0
2022/02/25	R035	04/08/2022	9.53	Call	Bond Future	368.8500	0.3688	572.2900	0.5723	55.155	0	0	400
2022/02/25	R035	04/08/2022	9.53	Put	Bond Future	7,703.3300	7.7033	6,538.9700	6.5390	(15.115)	0	0	0
2022/02/25	R035	04/08/2022	9.84	Call	Bond Future	766.3800	0.7664	1,106.8500	1.1069	44.426	0	0	100
2022/02/25	R035	04/08/2022	9.84	Put	Bond Future	5,967.0400	5.9670	4,939.7100	4.9397	(17.217)	0	0	0
2022/02/25	R035	04/08/2022	10.53	Put	Bond Future	3,048.7000	3.0487	2,376.0600	2.3761	(22.063)	0	0	0
2022/02/25	R035	04/08/2022			Bond Future	10.6393	91.8482	10.4227	93.2160	(2.036)	0.0000	0.0000	48,495
2022/02/25	R035	04/08/2022	10.74	Call	Bond Future	3,065.5900	3.0656	3,864.0000	3.8640	26.044	0	0	0
2022/02/25	R035	04/08/2022	10.74	Put	Bond Future	2,439.9000	2.4399	1,870.5100	1.8705	(23.337)	0	0	0
2022/02/25	R035	04/08/2022	11.13	Call	Bond Future	4,595.2200	4.5952	5,557.4300	5.5574	20.939	0	0	0
2022/02/25	R035	04/08/2022	12.18	Call	Bond Future	9,417.7600	9.4178	10,639.8700	10.6399	12.977	0	0	0
2022/02/25	R035	04/08/2022	12.18	Put	Bond Future	500.5600	0.5006	354.8700	0.3549	(29.105)	0	0	400
2022/02/25	R035	04/08/2022	10.53	Call	Bond Future	2,362.0800	2.3621	3,057.2400	3.0572	29.430	0	0	400
2022/02/25	R035	03/11/2022	11.15	Call	Bond Future	4,519.1900	4.5192	5,406.8600	5.4069	19.642	0	0	0
2022/02/25	R035	03/11/2022	11.15	Put	Bond Future	2,456.7900	2.4568	1,957.8800	1.9579	(20.307)	0	0	0
2022/02/25	R035	03/11/2022	10.57	Call	Bond Future	2,591.4400	2.5914	3,252.4000	3.2524	25.506	0	0	0
2022/02/25	R035	03/11/2022	10.57	Put	Bond Future	4,044.9200	4.0449	3,319.3000	3.3193	(17.939)	0	0	582
2022/02/25	R035	03/11/2022	10.99	Call	Bond Future	3,929.1700	3.9292	4,759.2100	4.7592	21.125	0	0	0
2022/02/25	R035	03/11/2022	10.99	Put	Bond Future	2,816.5600	2.8166	2,260.0200	2.2600	(19.760)	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
2022/02/25	R035	03/11/2022			Bond Future	10.8057	88.6883	10.5807	90.0748	(2.082)	0.0000	0.0000	0
2022/02/25	R035	03/11/2022	11.13	Call	Bond Future	4,443.8400	4.4438	5,324.5400	5.3245	19.818	0	0	0
2022/02/25	R035	03/11/2022	11.13	Put	Bond Future	2,499.3500	2.4994	1,993.4700	1.9935	(20.240)	0	0	0
2022/02/25	R035	03/11/2022	11.14	Call	Bond Future	4,481.6000	4.4816	5,365.7900	5.3658	19.729	0	0	0
2022/02/25	R035	03/11/2022	11.14	Put	Bond Future	2,478.1300	2.4781	1,975.7400	1.9757	(20.273)	0	0	0
2022/02/25	R035	03/11/2022	9.82	Call	Bond Future	940.6900	0.9407	1,285.0600	1.2851	36.608	0	0	582
2022/02/25	R035	03/11/2022	9.82	Put	Bond Future	7,252.7100	7.2527	6,210.5000	6.2105	(14.370)	0	0	0
2022/02/25	R035	02/02/2023	10.88	Call	Bond Future	3,453.7300	3.4537	4,186.5700	4.1866	21.219	0	0	0
2022/02/25	R035	02/02/2023	10.88	Put	Bond Future	4,053.9800	4.0540	3,380.5400	3.3805	(16.612)	0	0	0
2022/02/25	R035	02/02/2023	9.81	Call	Bond Future	1,049.5600	1.0496	1,391.0000	1.3910	32.532	0	0	582
2022/02/25	R035	02/02/2023	9.81	Put	Bond Future	8,414.9200	8.4149	7,350.0800	7.3501	(12.654)	0	0	0
2022/02/25	R035	02/02/2023	10.66	Call	Bond Future	2,823.1900	2.8232	3,475.7100	3.4757	23.113	0	0	0
2022/02/25	R035	02/02/2023	10.66	Put	Bond Future	4,756.8800	4.7569	4,003.1200	4.0031	(15.846)	0	0	582
2022/02/25	R035	02/02/2023			Bond Future	10.9806	90.0187	10.7464	91.4250	(2.132)	0.0000	0.0000	0
2022/02/25	R035	02/02/2023	10.87	Call	Bond Future	3,423.4400	3.4234	4,152.7100	4.1527	21.302	0	0	0
2022/02/25	R035	02/02/2023	10.87	Put	Bond Future	4,083.6800	4.0837	3,406.6700	3.4067	(16.578)	0	0	0
2022/02/25	R035	02/02/2023	11.06	Call	Bond Future	4,025.8800	4.0259	4,821.6000	4.8216	19.765	0	0	0
2022/02/25	R035	02/02/2023	11.06	Put	Bond Future	3,556.2600	3.5563	2,945.7000	2.9457	(17.169)	0	0	582
2022/02/25	R035	02/02/2023	10.86	Call	Bond Future	3,392.9400	3.3929	4,118.6100	4.1186	21.388	0	0	0
2022/02/25	R035	02/02/2023	10.86	Put	Bond Future	4,113.2300	4.1132	3,432.6200	3.4326	(16.547)	0	0	0
2022/02/25	R186	05/05/2022	7.28	Call	Bond Future	133.4200	0.1334	201.0500	0.2011	50.690	0	0	435
2022/02/25	R186	05/05/2022	7.28	Put	Bond Future	3,251.7400	3.2517	2,780.4400	2.7804	(14.494)	0	0	0
2022/02/25	R186	05/05/2022	7.48	Call	Bond Future	263.9900	0.2640	376.8900	0.3769	42.767	0	0	3,600
2022/02/25	R186	05/05/2022	7.48	Put	Bond Future	2,555.0700	2.5551	2,129.0400	2.1290	(16.674)	0	0	0
2022/02/25	R186	05/05/2022	9.18	Call	Bond Future	4,526.6000	4.5266	5,034.5900	5.0346	11.222	0	0	0
2022/02/25	R186	05/05/2022	9.18	Put	Bond Future	84.4200	0.0844	53.4800	0.0535	(36.650)	0	0	454
2022/02/25	R186	05/05/2022	8.32	Call	Bond Future	1,725.2400	1.7252	2,093.9900	2.0940	21.374	0	0	0
2022/02/25	R186	05/05/2022	8.32	Put	Bond Future	623.7800	0.6238	453.6000	0.4536	(27.282)	0	0	0
2022/02/25	R186	05/05/2022	8.14	Call	Bond Future	1,272.7500	1.2728	1,589.3200	1.5893	24.873	0	0	454
2022/02/25	R186	05/05/2022	8.14	Put	Bond Future	887.2900	0.8873	664.9300	0.6649	(25.061)	0	0	0
2022/02/25	R186	05/05/2022			Bond Future	8.0437	113.3366	7.9098	113.8755	(1.665)	0.0000	0.0000	73,948
2022/02/25	R186	05/05/2022	6.73	Call	Bond Future	11.7100	0.0117	20.8000	0.0208	77.626	0	0	3,600
2022/02/25	R186	05/05/2022	6.73	Put	Bond Future	5,444.7000	5.4447	4,914.8600	4.9149	(9.731)	0	0	0
2022/02/25	R186	05/05/2022	8.64	Call	Bond Future	2,675.5000	2.6755	3,116.7600	3.1168	16.493	0	0	0
2022/02/25	R186	05/05/2022	8.64	Put	Bond Future	315.6200	0.3156	217.9500	0.2180	(30.945)	0	0	4,035
2022/02/25	R186	05/05/2022	8.94	Call	Bond Future	3,678.4500	3.6785	4,164.2300	4.1642	13.206	0	0	0
2022/02/25	R186	05/05/2022	8.94	Put	Bond Future	155.4100	0.1554	102.2600	0.1023	(34.200)	0	0	454
2022/02/25	R186	05/05/2022	8.31	Call	Bond Future	1,698.4000	1.6984	2,064.4400	2.0644	21.552	0	0	0
2022/02/25	R186	05/05/2022	8.31	Put	Bond Future	636.5600	0.6366	463.6700	0.4637	(27.160)	0	0	0
2022/02/25	R186	05/05/2022	8.35	Call	Bond Future	1,807.2500	1.8072	2,183.9500	2.1840	20.844	0	0	454
2022/02/25	R186	05/05/2022	8.35	Put	Bond Future	587.0300	0.5870	424.8000	0.4248	(27.636)	0	0	0
2022/02/25	R186	05/05/2022	7.88	Call	Bond Future	752.0700	0.7521	984.7900	0.9848	30.944	0	0	435
2022/02/25	R186	05/05/2022	7.88	Put	Bond Future	1,411.3300	1.4113	1,105.1200	1.1051	(21.697)	0	0	0
2022/02/25	R186	05/05/2022	8.30	Call	Bond Future	1,671.5600	1.6716	2,034.8800	2.0349	21.735	0	0	0
2022/02/25	R186	05/05/2022	8.30	Put	Bond Future	649.3600	0.6494	473.7500	0.4738	(27.044)	0	0	0
2022/02/25	R186	04/08/2022	8.15	Call	Bond Future	1,400.5300	1.4005	1,668.6300	1.6686	19.143	0	0	0
2022/02/25	R186	04/08/2022	8.15	Put	Bond Future	1,739.3100	1.7393	1,461.9200	1.4619	(15.948)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/25	R186	04/08/2022	9.78	Call	Bond Future	5,867.9400	5.8679	6,361.5500	6.3615	8.412	0	0	0
2022/02/25	R186	04/08/2022	9.78	Put	Bond Future	225.3000	0.2253	173.4200	0.1734	(23.027)	0	0	3,600
2022/02/25	R186	04/08/2022	7.96	Call	Bond Future	1,072.0700	1.0721	1,299.7500	1.2997	21.237	0	0	3,600
2022/02/25	R186	04/08/2022			Bond Future	8.2393	109.5608	8.0957	110.1063	(1.743)	0.0000	0.0000	8
2022/02/25	R186	04/08/2022	8.14	Call	Bond Future	1,382.0100	1.3820	1,648.0000	1.6480	19.247	0	0	0
2022/02/25	R186	04/08/2022	8.14	Put	Bond Future	1,758.8200	1.7588	1,479.3200	1.4793	(15.891)	0	0	0
2022/02/25	R186	04/08/2022	6.96	Call	Bond Future	103.7500	0.1038	147.7700	0.1478	42.429	0	0	3,600
2022/02/25	R186	04/08/2022	6.96	Put	Bond Future	5,086.6100	5.0866	4,585.1400	4.5851	(9.859)	0	0	0
2022/02/25	R186	04/08/2022	7.96	Put	Bond Future	2,136.1700	2.1362	1,818.3600	1.8184	(14.878)	0	0	0
2022/02/25	R186	04/08/2022	8.13	Call	Bond Future	1,363.6300	1.3636	1,627.5100	1.6275	19.351	0	0	0
2022/02/25	R186	04/08/2022	8.13	Put	Bond Future	1,778.4800	1.7785	1,496.8700	1.4969	(15.834)	0	0	0
2022/02/25	R186	03/11/2022	8.53	Call	Bond Future	2,148.7800	2.1488	2,456.4000	2.4564	14.316	0	0	0
2022/02/25	R186	03/11/2022	8.53	Put	Bond Future	1,750.8900	1.7509	1,505.9400	1.5059	(13.990)	0	0	0
2022/02/25	R186	03/11/2022	8.54	Call	Bond Future	2,169.2800	2.1693	2,478.4700	2.4785	14.253	0	0	0
2022/02/25	R186	03/11/2022	8.54	Put	Bond Future	1,735.8400	1.7358	1,492.4600	1.4925	(14.021)	0	0	0
2022/02/25	R186	03/11/2022			Bond Future	8.4184	111.1158	8.2641	111.6683	(1.832)	0.0000	0.0000	0
2022/02/25	R186	03/11/2022	8.55	Call	Bond Future	2,189.8800	2.1899	2,500.6300	2.5006	14.190	0	0	0
2022/02/25	R186	03/11/2022	8.55	Put	Bond Future	1,720.9100	1.7209	1,479.0900	1.4791	(14.052)	0	0	0
2022/02/25	R186	02/02/2023	8.32	Call	Bond Future	1,706.9200	1.7069	1,959.9000	1.9599	14.821	0	0	0
2022/02/25	R186	02/02/2023	8.32	Put	Bond Future	2,712.2300	2.7122	2,404.8700	2.4049	(11.332)	0	0	0
2022/02/25	R186	02/02/2023	8.33	Call	Bond Future	1,722.7600	1.7228	1,977.1300	1.9771	14.765	0	0	0
2022/02/25	R186	02/02/2023	8.33	Put	Bond Future	2,694.1300	2.6941	2,388.1600	2.3882	(11.357)	0	0	0
2022/02/25	R186	02/02/2023			Bond Future	8.6179	107.4447	8.4514	108.0050	(1.932)	0.0000	0.0000	0
2022/02/25	R186	02/02/2023	8.34	Call	Bond Future	1,738.2600	1.7383	1,994.0300	1.9940	14.714	0	0	0
2022/02/25	R186	02/02/2023	8.34	Put	Bond Future	2,675.7000	2.6757	2,371.1300	2.3711	(11.383)	0	0	0
2022/02/25	R197	05/05/2022			Bond Future	327.9830	327.9830	328.0120	328.0120	0.009	0.0000	0.0000	747
2022/02/25	R197	04/08/2022			Bond Future	324.0300	324.0300	324.0531	324.0531	0.007	0.0000	0.0000	0
2022/02/25	R197	03/11/2022			Bond Future	328.7001	328.7001	328.7218	328.7218	0.007	0.0000	0.0000	0
2022/02/25	R197	02/02/2023			Bond Future	324.9535	324.9535	324.9726	324.9726	0.006	0.0000	0.0000	0
2022/02/25	R202	05/05/2022			Bond Future	250.4540	250.4540	250.4922	250.4922	0.015	0.0000	0.0000	6,398
2022/02/25	R202	04/08/2022			Bond Future	249.3900	249.3900	249.4246	249.4246	0.014	0.0000	0.0000	91
2022/02/25	R202	03/11/2022			Bond Future	252.9832	252.9832	253.0170	253.0170	0.013	0.0000	0.0000	0
2022/02/25	R202	02/02/2023			Bond Future	252.1511	252.1511	252.1838	252.1838	0.013	0.0000	0.0000	0
2022/02/25	R209	05/05/2022	9.50	Call	Bond Future	113.9200	0.1139	224.7200	0.2247	97.261	0	0	2,975
2022/02/25	R209	05/05/2022	9.50	Put	Bond Future	5,685.0500	5.6850	4,614.6500	4.6146	(18.828)	0	0	0
2022/02/25	R209	05/05/2022	9.75	Call	Bond Future	298.9000	0.2989	522.6900	0.5227	74.871	0	0	8,525
2022/02/25	R209	05/05/2022	9.75	Put	Bond Future	4,325.2400	4.3252	3,367.8300	3.3678	(22.135)	0	0	0
2022/02/25	R209	05/05/2022	10.25	Call	Bond Future	1,120.7900	1.1208	1,657.5400	1.6575	47.890	0	0	0
2022/02/25	R209	05/05/2022	10.25	Put	Bond Future	2,187.2100	2.1872	1,542.7600	1.5428	(29.464)	0	0	11,000
2022/02/25	R209	05/05/2022	10.75	Call	Bond Future	2,693.5900	2.6936	3,530.8300	3.5308	31.083	0	0	0
2022/02/25	R209	05/05/2022	10.75	Put	Bond Future	963.9500	0.9639	619.9900	0.6200	(35.682)	0	0	1,050
2022/02/25	R209	05/05/2022	11.43	Call	Bond Future	5,544.9000	5.5449	6,615.5100	6.6155	19.308	0	0	0
2022/02/25	R209	05/05/2022	11.43	Put	Bond Future	257.2800	0.2573	146.6900	0.1467	(42.984)	0	0	0
2022/02/25	R209	05/05/2022	11.44	Call	Bond Future	5,589.8200	5.5898	6,662.5000	6.6625	19.190	0	0	0
2022/02/25	R209	05/05/2022	11.44	Put	Bond Future	251.8800	0.2519	143.3600	0.1434	(43.084)	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
2022/02/25	R209	05/05/2022			Bond Future	10.4374	70.3134	10.2301	71.4946	(1.986)	0.0000	0.0000	21,327
2022/02/25	R209	05/05/2022	11.45	Call	Bond Future	5,634.8000	5.6348	6,709.5100	6.7095	19.073	0	0	0
2022/02/25	R209	05/05/2022	11.45	Put	Bond Future	246.5900	0.2466	140.1000	0.1401	(43.185)	0	0	0
2022/02/25	R209	05/05/2022	12.00	Call	Bond Future	8,141.3200	8.1413	9,287.4100	9.2874	14.077	0	0	0
2022/02/25	R209	05/05/2022	12.00	Put	Bond Future	72.9000	0.0729	37.7900	0.0378	(48.162)	0	0	12,050
2022/02/25	R209	04/08/2022	10.58	Call	Bond Future	2,311.0500	2.3110	2,962.3600	2.9624	28.182	0	0	0
2022/02/25	R209	04/08/2022	10.58	Put	Bond Future	2,401.3700	2.4014	1,856.1500	1.8562	(22.705)	0	0	0
2022/02/25	R209	04/08/2022	10.57	Put	Bond Future	2,427.3000	2.4273	1,877.6800	1.8777	(22.643)	0	0	0
2022/02/25	R209	04/08/2022			Bond Future	10.5964	71.2515	10.3817	72.4480	(2.026)	0.0000	0.0000	1,550
2022/02/25	R209	04/08/2022	10.59	Call	Bond Future	2,340.3000	2.3403	2,995.9900	2.9960	28.017	0	0	0
2022/02/25	R209	04/08/2022	10.59	Put	Bond Future	2,375.5000	2.3755	1,834.6600	1.8347	(22.767)	0	0	0
2022/02/25	R209	04/08/2022	10.57	Call	Bond Future	2,281.7900	2.2818	2,928.7000	2.9287	28.351	0	0	0
2022/02/25	R209	03/11/2022	11.03	Call	Bond Future	3,740.2900	3.7403	4,503.0500	4.5031	20.393	0	0	0
2022/02/25	R209	03/11/2022	11.03	Put	Bond Future	2,230.1800	2.2302	1,779.8700	1.7799	(20.192)	0	0	0
2022/02/25	R209	03/11/2022	9.50	Call	Bond Future	489.9800	0.4900	700.8300	0.7008	43.032	0	0	0
2022/02/25	R209	03/11/2022	9.50	Put	Bond Future	7,688.8500	7.6888	6,686.6300	6.6866	(13.035)	0	0	0
2022/02/25	R209	03/11/2022	10.50	Put	Bond Future	3,567.2200	3.5672	2,930.1400	2.9301	(17.859)	0	0	0
2022/02/25	R209	03/11/2022	9.25	Call	Bond Future	312.2300	0.3122	460.6600	0.4607	47.539	0	0	6,000
2022/02/25	R209	03/11/2022	9.25	Put	Bond Future	9,080.6100	9.0806	8,015.9700	8.0160	(11.724)	0	0	0
2022/02/25	R209	03/11/2022			Bond Future	10.7455	69.1181	10.5232	70.3312	(2.069)	0.0000	0.0000	2,750
2022/02/25	R209	03/11/2022	11.50	Call	Bond Future	5,377.5600	5.3776	6,271.3800	6.2714	16.621	0	0	0
2022/02/25	R209	03/11/2022	11.50	Put	Bond Future	1,473.8600	1.4739	1,154.6100	1.1546	(21.661)	0	0	0
2022/02/25	R209	03/11/2022	11.00	Call	Bond Future	3,642.4800	3.6425	4,395.6800	4.3957	20.678	0	0	0
2022/02/25	R209	03/11/2022	11.00	Put	Bond Future	2,289.3700	2.2894	1,829.5000	1.8295	(20.087)	0	0	6,000
2022/02/25	R209	03/11/2022	11.01	Call	Bond Future	3,675.0500	3.6750	4,431.4500	4.4314	20.582	0	0	0
2022/02/25	R209	03/11/2022	11.01	Put	Bond Future	2,269.5500	2.2696	1,812.8800	1.8129	(20.122)	0	0	0
2022/02/25	R209	03/11/2022	11.02	Call	Bond Future	3,707.7300	3.7077	4,467.3100	4.4673	20.486	0	0	0
2022/02/25	R209	03/11/2022	11.02	Put	Bond Future	2,249.9000	2.2499	1,796.4100	1.7964	(20.156)	0	0	0
2022/02/25	R209	03/11/2022	10.00	Call	Bond Future	1,178.2700	1.1783	1,564.2700	1.5643	32.760	0	0	0
2022/02/25	R209	03/11/2022	10.00	Put	Bond Future	5,366.8700	5.3669	4,539.8000	4.5398	(15.411)	0	0	6,000
2022/02/25	R209	03/11/2022	10.50	Call	Bond Future	2,225.9800	2.2260	2,801.9700	2.8020	25.876	0	0	0
2022/02/25	R209	02/02/2023	10.79	Call	Bond Future	2,978.8500	2.9788	3,619.4400	3.6194	21.505	0	0	0
2022/02/25	R209	02/02/2023	10.80	Put	Bond Future	3,539.1900	3.5392	2,952.4700	2.9525	(16.578)	0	0	0
2022/02/25	R209	02/02/2023	10.78	Call	Bond Future	2,951.9800	2.9520	3,589.3600	3.5894	21.592	0	0	0
2022/02/25	R209	02/02/2023			Bond Future	10.9006	70.1252	10.6703	71.3557	(2.113)	0.0000	0.0000	0
2022/02/25	R209	02/02/2023	10.79	Put	Bond Future	3,565.8500	3.5658	2,975.9300	2.9759	(16.544)	0	0	0
2022/02/25	R209	02/02/2023	10.80	Call	Bond Future	3,005.5500	3.0056	3,649.3400	3.6493	21.420	0	0	0
2022/02/25	R209	02/02/2023	10.78	Put	Bond Future	3,592.4100	3.5924	2,999.2800	2.9993	(16.511)	0	0	0
2022/02/25	R210	05/05/2022			Bond Future	217.7059	217.7059	217.2469	217.2469	(0.211)	0.0000	0.0000	1,039
2022/02/25	R210	04/08/2022			Bond Future	220.6628	220.6628	220.1963	220.1963	(0.211)	0.0000	0.0000	266
2022/02/25	R210	03/11/2022			Bond Future	220.9137	220.9137	220.4395	220.4395	(0.215)	0.0000	0.0000	0
2022/02/25	R210	02/02/2023			Bond Future	224.1788	224.1788	223.6970	223.6970	(0.215)	0.0000	0.0000	0
2022/02/25	R213	05/05/2022	10.63	Call	Bond Future	4,243.3300	4.2433	5,108.4300	5.1084	20.387	0	0	0
2022/02/25	R213	05/05/2022	10.65	Put	Bond Future	342.5600	0.3426	207.6900	0.2077	(39.371)	0	0	0
2022/02/25	R213	05/05/2022			Bond Future	9.8539	84.7828	9.6608	85.7877	(1.960)	0.0000	0.0000	25,193
2022/02/25	R213	05/05/2022	10.63	Put	Bond Future	357.0200	0.3570	217.2100	0.2172	(39.160)	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
2022/02/25	R213	05/05/2022	10.64	Call	Bond Future	4,284.5300	4.2845	5,152.1200	5.1521	20.249	0	0	0
2022/02/25	R213	05/05/2022	10.64	Put	Bond Future	349.6800	0.3497	212.3600	0.2124	(39.270)	0	0	0
2022/02/25	R213	05/05/2022	10.65	Call	Bond Future	4,325.9000	4.3259	5,195.9400	5.1959	20.112	0	0	0
2022/02/25	R213	04/08/2022	9.88	Call	Bond Future	1,730.5200	1.7305	2,220.5600	2.2206	28.317	0	0	0
2022/02/25	R213	04/08/2022	9.89	Call	Bond Future	1,753.7700	1.7538	2,247.6700	2.2477	28.162	0	0	0
2022/02/25	R213	04/08/2022	9.90	Put	Bond Future	2,511.9100	2.5119	1,991.5900	1.9916	(20.714)	0	0	0
2022/02/25	R213	04/08/2022			Bond Future	10.0459	85.8778	9.8442	86.8958	(2.008)	0.0000	0.0000	0
2022/02/25	R213	04/08/2022	9.88	Put	Bond Future	2,566.5900	2.5666	2,038.5500	2.0385	(20.574)	0	0	0
2022/02/25	R213	04/08/2022	9.89	Put	Bond Future	2,539.1400	2.5391	2,014.9600	2.0150	(20.644)	0	0	0
2022/02/25	R213	04/08/2022	9.90	Call	Bond Future	1,777.1900	1.7772	2,274.9500	2.2750	28.008	0	0	0
2022/02/25	R213	03/11/2022	10.38	Call	Bond Future	3,041.9000	3.0419	3,648.7700	3.6488	19.950	0	0	0
2022/02/25	R213	03/11/2022	10.38	Put	Bond Future	2,260.4000	2.2604	1,835.3800	1.8354	(18.803)	0	0	0
2022/02/25	R213	03/11/2022	10.39	Call	Bond Future	3,069.9600	3.0700	3,679.6900	3.6797	19.861	0	0	0
2022/02/25	R213	03/11/2022	10.39	Put	Bond Future	2,240.4200	2.2404	1,818.2600	1.8183	(18.843)	0	0	0
2022/02/25	R213	03/11/2022	10.37	Call	Bond Future	3,013.6900	3.0137	3,617.6800	3.6177	20.042	0	0	0
2022/02/25	R213	03/11/2022	10.37	Put	Bond Future	2,280.2700	2.2803	1,852.3700	1.8524	(18.765)	0	0	200
2022/02/25	R213	03/11/2022	9.19	Call	Bond Future	699.0500	0.6991	939.9800	0.9400	34.465	0	0	476
2022/02/25	R213	03/11/2022	9.19	Put	Bond Future	5,901.8200	5.9018	5,110.8600	5.1109	(13.402)	0	0	0
2022/02/25	R213	03/11/2022			Bond Future	10.2184	83.5776	10.0079	84.6095	(2.059)	0.0000	0.0000	0
2022/02/25	R213	03/11/2022	10.40	Call	Bond Future	3,098.1300	3.0981	3,710.7300	3.7107	19.773	0	0	0
2022/02/25	R213	03/11/2022	10.40	Put	Bond Future	2,220.5800	2.2206	1,801.2900	1.8013	(18.882)	0	0	0
2022/02/25	R213	03/11/2022	9.98	Call	Bond Future	2,036.1500	2.0362	2,521.2600	2.5213	23.825	0	0	0
2022/02/25	R213	03/11/2022	9.98	Put	Bond Future	3,206.3400	3.2063	2,659.5600	2.6596	(17.053)	0	0	200
2022/02/25	R213	03/11/2022	10.19	Call	Bond Future	2,534.1700	2.5342	3,084.6300	3.0846	21.722	0	0	0
2022/02/25	R213	03/11/2022	10.19	Put	Bond Future	2,672.3800	2.6724	2,190.9500	2.1909	(18.015)	0	0	476
2022/02/25	R213	03/11/2022	9.13	Call	Bond Future	631.4100	0.6314	855.6500	0.8556	35.514	0	0	200
2022/02/25	R213	03/11/2022	9.13	Put	Bond Future	6,150.4500	6.1504	5,342.8000	5.3428	(13.132)	0	0	0
2022/02/25	R213	03/11/2022	9.84	Call	Bond Future	1,738.5800	1.7386	2,179.2400	2.1792	25.346	0	0	0
2022/02/25	R213	03/11/2022	9.84	Put	Bond Future	3,605.9200	3.6059	3,014.6900	3.0147	(16.396)	0	0	476
2022/02/25	R213	02/02/2023	10.22	Put	Bond Future	3,437.2100	3.4372	2,909.1900	2.9092	(15.362)	0	0	0
2022/02/25	R213	02/02/2023	10.23	Call	Bond Future	2,599.1400	2.5991	3,120.1800	3.1202	20.047	0	0	0
2022/02/25	R213	02/02/2023	10.35	Call	Bond Future	2,888.8100	2.8888	3,441.5500	3.4415	19.134	0	0	0
2022/02/25	R213	02/02/2023	10.35	Put	Bond Future	3,131.0000	3.1310	2,637.3400	2.6373	(15.767)	0	0	476
2022/02/25	R213	02/02/2023	10.01	Call	Bond Future	2,120.0300	2.1200	2,581.5700	2.5816	21.770	0	0	0
2022/02/25	R213	02/02/2023			Bond Future	10.4012	84.8291	10.1813	85.8755	(2.114)	0.0000	0.0000	0
2022/02/25	R213	02/02/2023	10.22	Call	Bond Future	2,576.2200	2.5762	3,094.6000	3.0946	20.122	0	0	0
2022/02/25	R213	02/02/2023	10.23	Put	Bond Future	3,412.3200	3.4123	2,886.9600	2.8870	(15.396)	0	0	0
2022/02/25	R213	02/02/2023	9.16	Call	Bond Future	775.5600	0.7756	1,012.4000	1.0124	30.538	0	0	476
2022/02/25	R213	02/02/2023	9.16	Put	Bond Future	6,909.9000	6.9099	6,100.3400	6.1003	(11.716)	0	0	0
2022/02/25	R213	02/02/2023	10.01	Put	Bond Future	3,993.2100	3.9932	3,408.3500	3.4083	(14.646)	0	0	476
2022/02/25	R213	02/02/2023	10.21	Call	Bond Future	2,553.4200	2.5534	3,069.1100	3.0691	20.196	0	0	0
2022/02/25	R213	02/02/2023	10.21	Put	Bond Future	3,462.2600	3.4623	2,931.5500	2.9315	(15.328)	0	0	0
2022/02/25	R214	05/05/2022	11.73	Put	Bond Future	277.1700	0.2772	152.1500	0.1521	(45.106)	0	0	0
2022/02/25	R214	05/05/2022	11.74	Put	Bond Future	271.4800	0.2715	148.7500	0.1488	(45.208)	0	0	0
2022/02/25	R214	05/05/2022	11.75	Call	Bond Future	5,719.0200	5.7190	6,915.4500	6.9154	20.920	0	0	0
2022/02/25	R214	05/05/2022			Bond Future	10.7489	67.2228	10.5263	68.5397	(2.070)	0.0000	0.0000	16,386
2022/02/25	R214	05/05/2022	11.73	Call	Bond Future	5,628.4300	5.6284	6,820.3100	6.8203	21.176	0	0	0

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2022/02/25	R214	05/05/2022	11.74	Call	Bond Future	5,673.7100	5.6737	6,867.8800	6.8679	21.047	0	0	0
2022/02/25	R214	05/05/2022	11.75	Put	Bond Future	265.8900	0.2659	145.4200	0.1454	(45.308)	0	0	0
2022/02/25	R214	04/08/2022	10.98	Put	Bond Future	2,318.3300	2.3183	1,757.3500	1.7574	(24.198)	0	0	0
2022/02/25	R214	04/08/2022	10.99	Call	Bond Future	2,756.8900	2.7569	3,534.6200	3.5346	28.210	0	0	0
2022/02/25	R214	04/08/2022			Bond Future	10.9082	68.0888	10.6775	69.4229	(2.115)	0.0000	0.0000	1,337
2022/02/25	R214	04/08/2022	10.97	Call	Bond Future	2,693.6100	2.6936	3,462.1600	3.4622	28.532	0	0	0
2022/02/25	R214	04/08/2022	10.97	Put	Bond Future	2,343.1800	2.3432	1,777.6000	1.7776	(24.137)	0	0	0
2022/02/25	R214	04/08/2022	10.98	Call	Bond Future	2,725.1700	2.7252	3,498.3200	3.4983	28.371	0	0	0
2022/02/25	R214	04/08/2022	10.99	Put	Bond Future	2,293.7000	2.2937	1,737.3000	1.7373	(24.258)	0	0	0
2022/02/25	R214	03/11/2022	11.34	Call	Bond Future	3,958.8600	3.9589	4,813.6900	4.8137	21.593	0	0	0
2022/02/25	R214	03/11/2022	11.36	Put	Bond Future	2,333.6600	2.3337	1,842.6800	1.8427	(21.039)	0	0	0
2022/02/25	R214	03/11/2022			Bond Future	11.0503	65.7868	10.8117	67.1394	(2.159)	0.0000	0.0000	0
2022/02/25	R214	03/11/2022	11.34	Put	Bond Future	2,373.4800	2.3735	1,875.7200	1.8757	(20.972)	0	0	0
2022/02/25	R214	03/11/2022	11.35	Call	Bond Future	3,992.4000	3.9924	4,850.6200	4.8506	21.496	0	0	0
2022/02/25	R214	03/11/2022	11.35	Put	Bond Future	2,353.3900	2.3534	1,859.0200	1.8590	(21.007)	0	0	0
2022/02/25	R214	03/11/2022	11.36	Call	Bond Future	4,026.2400	4.0262	4,887.8500	4.8879	21.400	0	0	0
2022/02/25	R214	02/02/2023	11.07	Call	Bond Future	3,115.0800	3.1151	3,830.0100	3.8300	22.951	0	0	0
2022/02/25	R214	02/02/2023	11.07	Put	Bond Future	3,820.8800	3.8209	3,163.7500	3.1638	(17.198)	0	0	0
2022/02/25	R214	02/02/2023	11.08	Call	Bond Future	3,142.7800	3.1428	3,861.2300	3.8612	22.860	0	0	0
2022/02/25	R214	02/02/2023	11.08	Put	Bond Future	3,793.0600	3.7931	3,139.4500	3.1394	(17.232)	0	0	0
2022/02/25	R214	02/02/2023			Bond Future	11.1981	66.7744	10.9510	68.1464	(2.206)	0.0000	0.0000	0
2022/02/25	R214	02/02/2023	11.09	Call	Bond Future	3,170.6100	3.1706	3,892.5400	3.8925	22.769	0	0	0
2022/02/25	R214	02/02/2023	11.09	Put	Bond Future	3,765.4300	3.7654	3,115.3000	3.1153	(17.266)	0	0	0
2022/02/25	R248	05/05/2022	11.79	Call	Bond Future	7,455.2300	7.4552	9,023.5600	9.0236	21.037	0	0	0
2022/02/25	R248	05/05/2022	11.79	Put	Bond Future	311.1200	0.3111	166.2200	0.1662	(46.574)	0	0	0
2022/02/25	R248	05/05/2022	11.80	Call	Bond Future	7,511.8100	7.5118	9,082.7900	9.0828	20.913	0	0	0
2022/02/25	R248	05/05/2022			Bond Future	10.7425	84.3591	10.5145	86.0723	(2.123)	0.0000	0.0000	190,760
2022/02/25	R248	05/05/2022	11.80	Put	Bond Future	304.7900	0.3048	162.5400	0.1625	(46.671)	0	0	0
2022/02/25	R248	05/05/2022	11.81	Call	Bond Future	7,568.5000	7.5685	9,142.0600	9.1421	20.791	0	0	0
2022/02/25	R248	05/05/2022	11.81	Put	Bond Future	298.6500	0.2986	158.9800	0.1590	(46.767)	0	0	0
2022/02/25	R248	04/08/2022	10.99	Call	Bond Future	3,510.2700	3.5103	4,529.3500	4.5294	29.031	0	0	0
2022/02/25	R248	04/08/2022	10.99	Put	Bond Future	2,869.6800	2.8697	2,153.1700	2.1532	(24.968)	0	0	0
2022/02/25	R248	04/08/2022	10.40	Put	Bond Future	5,291.6500	5.2916	4,191.6200	4.1916	(20.788)	0	0	0
2022/02/25	R248	04/08/2022	10.98	Call	Bond Future	3,470.1200	3.4701	4,483.2700	4.4833	29.196	0	0	0
2022/02/25	R248	04/08/2022	10.98	Put	Bond Future	2,900.5400	2.9005	2,178.1000	2.1781	(24.907)	0	0	0
2022/02/25	R248	04/08/2022			Bond Future	10.9003	85.4458	10.6635	87.1814	(2.173)	0.0000	0.0000	6,019
2022/02/25	R248	04/08/2022	11.00	Call	Bond Future	3,550.6100	3.5506	4,575.5900	4.5756	28.868	0	0	0
2022/02/25	R248	04/08/2022	11.00	Put	Bond Future	2,839.1100	2.8391	2,128.5000	2.1285	(25.029)	0	0	0
2022/02/25	R248	04/08/2022	9.70	Call	Bond Future	321.0200	0.3210	535.4200	0.5354	66.787	0	0	2,400
2022/02/25	R248	04/08/2022	9.70	Put	Bond Future	9,816.6900	9.8167	8,295.5000	8.2955	(15.496)	0	0	0
2022/02/25	R248	04/08/2022	10.40	Call	Bond Future	1,549.6100	1.5496	2,185.1700	2.1852	41.014	0	0	2,400
2022/02/25	R248	03/11/2022	11.31	Put	Bond Future	3,040.0500	3.0400	2,385.6100	2.3856	(21.527)	0	0	0
2022/02/25	R248	03/11/2022	11.32	Call	Bond Future	4,936.7800	4.9368	6,046.4500	6.0464	22.478	0	0	0
2022/02/25	R248	03/11/2022	11.30	Put	Bond Future	3,065.6900	3.0657	2,406.7800	2.4068	(21.493)	0	0	0
2022/02/25	R248	03/11/2022			Bond Future	11.0409	82.2575	10.7955	84.0172	(2.223)	0.0000	0.0000	0
2022/02/25	R248	03/11/2022	11.31	Call	Bond Future	4,894.9700	4.8950	6,000.1800	6.0002	22.578	0	0	0
2022/02/25	R248	03/11/2022	11.32	Put	Bond Future	3,014.3600	3.0144	2,364.3800	2.3644	(21.563)	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
2022/02/25	R248	03/11/2022	11.30	Call	Bond Future	4,853.0100	4.8530	5,953.7500	5.9538	22.682	0	0	0
2022/02/25	R248	02/02/2023	11.08	Call	Bond Future	3,989.4600	3.9895	4,931.3500	4.9313	23.609	0	0	0
2022/02/25	R248	02/02/2023	11.08	Put	Bond Future	4,733.5100	4.7335	3,890.3700	3.8904	(17.812)	0	0	0
2022/02/25	R248	02/02/2023			Bond Future	11.1874	83.4924	10.9326	85.2774	(2.277)	0.0000	0.0000	0
2022/02/25	R248	02/02/2023	11.07	Call	Bond Future	3,954.4300	3.9544	4,891.7600	4.8918	23.703	0	0	0
2022/02/25	R248	02/02/2023	11.07	Put	Bond Future	4,768.3800	4.7684	3,920.6800	3.9207	(17.778)	0	0	0
2022/02/25	R248	02/02/2023	11.06	Call	Bond Future	3,919.5200	3.9195	4,852.2800	4.8523	23.798	0	0	0
2022/02/25	R248	02/02/2023	11.06	Put	Bond Future	4,803.4900	4.8035	3,951.2200	3.9512	(17.743)	0	0	0

Total

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