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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/02/2022 TO 21/02/2022

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
2022/02/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	2025 05/05/2022			Bond Future	158.8350	158.8350	158.7617	158.7617	(0.046)	0.0000	0.0000	5,521
2022/02/21	2025 04/08/2022			Bond Future	159.2549	159.2549	159.1806	159.1806	(0.047)	0.0000	0.0000	1,130
2022/02/21	2025 03/11/2022			Bond Future	161.6420	161.6420	161.5653	161.5653	(0.047)	0.0000	0.0000	0
2022/02/21	2025 02/02/2023			Bond Future	162.3994	162.3994	162.3208	162.3208	(0.048)	0.0000	0.0000	0
2022/02/21	2029 05/05/2022			Bond Future	116.5862	116.5862	116.6012	116.6012	0.013	0.0000	0.0000	2,746
2022/02/21	2029 04/08/2022			Bond Future	118.0809	118.0809	118.0960	118.0960	0.013	0.0000	0.0000	1,844
2022/02/21	2029 03/11/2022			Bond Future	118.6224	118.6224	118.6367	118.6367	0.012	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
2022/02/21	2029	02/02/2023			Bond Future	120.3913	120.3913	120.4055	120.4055	0.012	0.0000	0.0000	0
2022/02/21	2030	05/05/2022	8.14	Call	Bond Future	77.1400	0.0771	58.9500	0.0589	(23.581)	0	0	1,800
2022/02/21	2030	05/05/2022	8.14	Put	Bond Future	5,833.0600	5.8331	6,047.8500	6.0478	3.682	0	0	0
2022/02/21	2030	05/05/2022	8.47	Call	Bond Future	243.3900	0.2434	198.5400	0.1985	(18.427)	0	0	1,073
2022/02/21	2030	05/05/2022	10.21	Call	Bond Future	5,281.7000	5.2817	5,058.0600	5.0581	(4.234)	0	0	0
2022/02/21	2030	05/05/2022	10.21	Put	Bond Future	206.8100	0.2068	216.1500	0.2161	4.516	0	0	0
2022/02/21	2030	05/05/2022	9.95	Call	Bond Future	4,155.7600	4.1558	3,941.7600	3.9418	(5.149)	0	0	0
2022/02/21	2030	05/05/2022	9.65	Put	Bond Future	647.8700	0.6479	686.3100	0.6863	5.933	0	0	5,000
2022/02/21	2030	05/05/2022	8.81	Put	Bond Future	2,717.1900	2.7172	2,861.5600	2.8616	5.313	0	0	0
2022/02/21	2030	05/05/2022	8.89	Put	Bond Future	2,427.2900	2.4273	2,560.0000	2.5600	5.467	0	0	0
2022/02/21	2030	05/05/2022	9.15	Call	Bond Future	1,348.6400	1.3486	1,210.8700	1.2109	(10.215)	0	0	7,500
2022/02/21	2030	05/05/2022	9.15	Put	Bond Future	1,621.1600	1.6212	1,716.3700	1.7164	5.873	0	0	0
2022/02/21	2030	05/05/2022			Bond Future	9.2021	95.6207	9.2469	95.3877	0.486	0.0000	0.0000	74,420
2022/02/21	2030	05/05/2022	7.73	Call	Bond Future	16.4700	0.0165	11.5800	0.0116	(29.690)	0	0	200
2022/02/21	2030	05/05/2022	7.73	Put	Bond Future	8,113.7200	8.1137	8,341.8100	8.3418	2.811	0	0	0
2022/02/21	2030	05/05/2022	8.47	Put	Bond Future	4,164.0900	4.1641	4,352.2200	4.3522	4.518	0	0	0
2022/02/21	2030	05/05/2022	11.04	Call	Bond Future	9,023.9900	9.0240	8,791.2000	8.7912	(2.580)	0	0	0
2022/02/21	2030	05/05/2022	11.04	Put	Bond Future	31.8200	0.0318	32.0100	0.0320	0.597	0	0	1,800
2022/02/21	2030	05/05/2022	9.95	Put	Bond Future	355.6900	0.3557	374.6700	0.3747	5.336	0	0	1,073
2022/02/21	2030	05/05/2022	10.19	Call	Bond Future	5,193.4900	5.1935	4,970.4000	4.9704	(4.296)	0	0	0
2022/02/21	2030	05/05/2022	10.19	Put	Bond Future	215.8300	0.2158	225.7200	0.2257	4.582	0	0	0
2022/02/21	2030	05/05/2022	10.20	Call	Bond Future	5,237.5700	5.2376	5,014.2000	5.0142	(4.265)	0	0	0
2022/02/21	2030	05/05/2022	10.20	Put	Bond Future	211.2800	0.2113	220.8900	0.2209	4.548	0	0	200
2022/02/21	2030	05/05/2022	9.35	Call	Bond Future	1,911.3100	1.9113	1,747.4800	1.7475	(8.572)	0	0	0
2022/02/21	2030	05/05/2022	9.35	Put	Bond Future	1,143.9600	1.1440	1,213.1100	1.2131	6.045	0	0	1,073
2022/02/21	2030	05/05/2022	9.60	Call	Bond Future	2,760.5300	2.7605	2,570.3100	2.5703	(6.891)	0	0	0
2022/02/21	2030	05/05/2022	9.60	Put	Bond Future	713.9000	0.7139	756.6600	0.7567	5.990	0	0	5,000
2022/02/21	2030	05/05/2022	9.65	Call	Bond Future	2,947.6600	2.9477	2,753.1200	2.7531	(6.600)	0	0	0
2022/02/21	2030	05/05/2022	8.81	Call	Bond Future	642.6500	0.6427	554.0400	0.5540	(13.788)	0	0	200
2022/02/21	2030	05/05/2022	8.89	Call	Bond Future	780.6800	0.7807	680.4100	0.6804	(12.844)	0	0	1,800
2022/02/21	2030	04/08/2022	9.56	Call	Bond Future	2,581.1500	2.5812	2,429.2800	2.4293	(5.884)	0	0	0
2022/02/21	2030	04/08/2022	9.56	Put	Bond Future	1,778.9800	1.7790	1,862.9900	1.8630	4.722	0	0	0
2022/02/21	2030	04/08/2022	10.95	Call	Bond Future	7,729.3700	7.7294	7,508.3500	7.5084	(2.859)	0	0	0
2022/02/21	2030	04/08/2022	10.95	Put	Bond Future	328.9100	0.3289	343.7700	0.3438	4.518	0	0	800
2022/02/21	2030	04/08/2022			Bond Future	9.3997	92.8175	9.4467	92.5816	0.499	0.0000	0.0000	26,505
2022/02/21	2030	04/08/2022	9.05	Call	Bond Future	1,337.1000	1.3371	1,232.1100	1.2321	(7.852)	0	0	800
2022/02/21	2030	04/08/2022	9.05	Put	Bond Future	3,118.2900	3.1183	3,249.1800	3.2492	4.197	0	0	0
2022/02/21	2030	04/08/2022	9.54	Call	Bond Future	2,524.0200	2.5240	2,373.8400	2.3738	(5.950)	0	0	0
2022/02/21	2030	04/08/2022	9.54	Put	Bond Future	1,821.4600	1.8215	1,907.1600	1.9072	4.705	0	0	0
2022/02/21	2030	04/08/2022	9.55	Call	Bond Future	2,552.5000	2.5525	2,401.4800	2.4015	(5.917)	0	0	0
2022/02/21	2030	04/08/2022	9.55	Put	Bond Future	1,800.1200	1.8001	1,884.9800	1.8850	4.714	0	0	0
2022/02/21	2030	04/08/2022	8.30	Call	Bond Future	353.2200	0.3532	311.7100	0.3117	(11.752)	0	0	800
2022/02/21	2030	04/08/2022	8.30	Put	Bond Future	6,102.9100	6.1029	6,297.2800	6.2973	3.185	0	0	0
2022/02/21	2030	03/11/2022	10.10	Call	Bond Future	4,149.9300	4.1499	3,976.6700	3.9767	(4.175)	0	0	0
2022/02/21	2030	03/11/2022	10.10	Put	Bond Future	1,515.7700	1.5158	1,582.6700	1.5827	4.414	0	0	0
2022/02/21	2030	03/11/2022			Bond Future	9.5497	94.1912	9.5990	93.9510	0.517	0.0000	0.0000	0
2022/02/21	2030	03/11/2022	10.09	Call	Bond Future	4,117.4900	4.1175	3,944.8200	3.9448	(4.194)	0	0	0

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2022/02/21	2030	03/11/2022	10.09	Put	Bond Future	1,530.3400	1.5303	1,597.8300	1.5978	4.410	0	0	0
2022/02/21	2030	03/11/2022	10.08	Call	Bond Future	4,085.1400	4.0851	3,913.0600	3.9131	(4.212)	0	0	0
2022/02/21	2030	03/11/2022	10.08	Put	Bond Future	1,545.0300	1.5450	1,613.1100	1.6131	4.406	0	0	0
2022/02/21	2030	02/02/2023	10.01	Put	Bond Future	2,387.2600	2.3873	2,476.7400	2.4767	3.748	0	0	0
2022/02/21	2030	02/02/2023	9.94	Put	Bond Future	2,520.8400	2.5208	2,614.3800	2.6144	3.711	0	0	102
2022/02/21	2030	02/02/2023	9.99	Call	Bond Future	3,677.4000	3.6774	3,524.0800	3.5241	(4.169)	0	0	0
2022/02/21	2030	02/02/2023	10.00	Call	Bond Future	3,704.6200	3.7046	3,550.7200	3.5507	(4.154)	0	0	0
2022/02/21	2030	02/02/2023	9.20	Call	Bond Future	1,833.1900	1.8332	1,730.1300	1.7301	(5.622)	0	0	0
2022/02/21	2030	02/02/2023	9.20	Put	Bond Future	4,331.6000	4.3316	4,472.4900	4.4725	3.253	0	0	0
2022/02/21	2030	02/02/2023	9.66	Call	Bond Future	2,830.4600	2.8305	2,697.1600	2.6972	(4.709)	0	0	0
2022/02/21	2030	02/02/2023	9.66	Put	Bond Future	3,120.9600	3.1210	3,231.6100	3.2316	3.545	0	0	102
2022/02/21	2030	02/02/2023	9.80	Call	Bond Future	3,176.6200	3.1766	3,034.6200	3.0346	(4.470)	0	0	0
2022/02/21	2030	02/02/2023	8.81	Put	Bond Future	5,594.9800	5.5950	5,761.8900	5.7619	2.983	0	0	0
2022/02/21	2030	02/02/2023			Bond Future	9.7216	91.5710	9.7735	91.3271	0.534	0.0000	0.0000	0
2022/02/21	2030	02/02/2023	10.01	Call	Bond Future	3,732.9900	3.7330	3,578.5200	3.5785	(4.138)	0	0	0
2022/02/21	2030	02/02/2023	9.94	Call	Bond Future	3,542.2900	3.5423	3,391.8800	3.3919	(4.246)	0	0	0
2022/02/21	2030	02/02/2023	9.99	Put	Bond Future	2,424.1700	2.4242	2,514.8000	2.5148	3.739	0	0	0
2022/02/21	2030	02/02/2023	10.00	Put	Bond Future	2,405.1300	2.4051	2,495.1800	2.4952	3.744	0	0	0
2022/02/21	2030	02/02/2023	9.80	Put	Bond Future	2,808.1600	2.8082	2,910.1100	2.9101	3.630	0	0	0
2022/02/21	2030	02/02/2023	8.81	Call	Bond Future	1,172.0200	1.1720	1,094.9800	1.0950	(6.573)	0	0	102
2022/02/21	2032	05/05/2022	10.29	Put	Bond Future	467.4700	0.4675	481.7400	0.4817	3.053	0	0	0
2022/02/21	2032	05/05/2022	11.18	Call	Bond Future	8,674.7600	8.6748	8,471.4900	8.4715	(2.343)	0	0	0
2022/02/21	2032	05/05/2022	11.18	Put	Bond Future	68.2600	0.0683	67.6100	0.0676	(0.952)	0	0	780
2022/02/21	2032	05/05/2022	10.98	Call	Bond Future	7,668.4700	7.6685	7,465.9700	7.4660	(2.641)	0	0	0
2022/02/21	2032	05/05/2022	10.98	Put	Bond Future	108.5200	0.1085	108.6400	0.1086	0.111	0	0	993
2022/02/21	2032	05/05/2022	11.02	Put	Bond Future	98.9700	0.0990	98.8700	0.0989	(0.101)	0	0	0
2022/02/21	2032	05/05/2022	11.03	Call	Bond Future	7,920.0000	7.9200	7,717.2300	7.7172	(2.560)	0	0	0
2022/02/21	2032	05/05/2022	11.03	Put	Bond Future	96.7500	0.0968	96.6000	0.0966	(0.155)	0	0	0
2022/02/21	2032	05/05/2022			Bond Future	9.6283	92.2174	9.6626	92.0147	0.356	0.0000	0.0000	138,257
2022/02/21	2032	05/05/2022	9.58	Call	Bond Future	1,503.5800	1.5036	1,375.6000	1.3756	(8.512)	0	0	780
2022/02/21	2032	05/05/2022	9.58	Put	Bond Future	1,790.4900	1.7905	1,865.1300	1.8651	4.169	0	0	0
2022/02/21	2032	05/05/2022	10.18	Call	Bond Future	3,773.4400	3.7734	3,590.5300	3.5905	(4.847)	0	0	780
2022/02/21	2032	05/05/2022	10.18	Put	Bond Future	582.1600	0.5822	601.8700	0.6019	3.386	0	0	0
2022/02/21	2032	05/05/2022	10.29	Call	Bond Future	4,277.2500	4.2773	4,088.9000	4.0889	(4.404)	0	0	993
2022/02/21	2032	05/05/2022	11.04	Call	Bond Future	7,970.3100	7.9703	7,767.5000	7.7675	(2.545)	0	0	0
2022/02/21	2032	05/05/2022	11.04	Put	Bond Future	94.5400	0.0945	94.3500	0.0944	(0.201)	0	0	0
2022/02/21	2032	05/05/2022	11.02	Call	Bond Future	7,869.6500	7.8697	7,666.9300	7.6669	(2.576)	0	0	0
2022/02/21	2032	04/08/2022	10.22	Call	Bond Future	3,765.7000	3.7657	3,610.8600	3.6109	(4.112)	0	0	0
2022/02/21	2032	04/08/2022	9.72	Call	Bond Future	2,114.0100	2.1140	1,996.2700	1.9963	(5.570)	0	0	800
2022/02/21	2032	04/08/2022	9.72	Put	Bond Future	2,627.3400	2.6273	2,714.6800	2.7147	3.324	0	0	0
2022/02/21	2032	04/08/2022	10.20	Put	Bond Future	1,479.3000	1.4793	1,530.8000	1.5308	3.481	0	0	0
2022/02/21	2032	04/08/2022	10.21	Put	Bond Future	1,460.6500	1.4606	1,511.5200	1.5115	3.483	0	0	0
2022/02/21	2032	04/08/2022	8.97	Call	Bond Future	550.3100	0.5503	499.5900	0.4996	(9.217)	0	0	800
2022/02/21	2032	04/08/2022	8.97	Put	Bond Future	5,549.0900	5.5491	5,703.4500	5.7035	2.782	0	0	0
2022/02/21	2032	04/08/2022			Bond Future	9.8089	93.3767	9.8447	93.1717	0.364	0.0000	0.0000	0
2022/02/21	2032	04/08/2022	10.22	Put	Bond Future	1,442.4300	1.4424	1,492.6700	1.4927	3.483	0	0	0
2022/02/21	2032	04/08/2022	11.60	Call	Bond Future	9,830.7700	9.8308	9,632.2100	9.6322	(2.020)	0	0	0

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2022/02/21	2032	04/08/2022	11.60	Put	Bond Future	266.1100	0.2661	272.6300	0.2726	2.450	0	0	800
2022/02/21	2032	04/08/2022	11.89	Call	Bond Future	11,171.9400	11.1719	10,970.7700	10.9708	(1.801)	0	0	0
2022/02/21	2032	04/08/2022	11.89	Put	Bond Future	188.0300	0.1880	191.9400	0.1919	2.079	0	0	0
2022/02/21	2032	04/08/2022	10.20	Call	Bond Future	3,691.3800	3.6914	3,537.8000	3.5378	(4.161)	0	0	0
2022/02/21	2032	04/08/2022	10.21	Call	Bond Future	3,728.3500	3.7283	3,574.1400	3.5741	(4.136)	0	0	0
2022/02/21	2032	03/11/2022	10.16	Call	Bond Future	3,510.3000	3.5103	3,374.0400	3.3740	(3.882)	0	0	0
2022/02/21	2032	03/11/2022	10.16	Put	Bond Future	2,383.0600	2.3831	2,455.7400	2.4557	3.050	0	0	180
2022/02/21	2032	03/11/2022	10.56	Put	Bond Future	1,629.1800	1.6292	1,680.0600	1.6801	3.123	0	0	180
2022/02/21	2032	03/11/2022	9.31	Put	Bond Future	5,030.1100	5.0301	5,161.5600	5.1616	2.613	0	0	0
2022/02/21	2032	03/11/2022	9.36	Call	Bond Future	1,408.7900	1.4088	1,327.6200	1.3276	(5.762)	0	0	454
2022/02/21	2032	03/11/2022	9.36	Put	Bond Future	4,834.4000	4.8344	4,962.1700	4.9622	2.643	0	0	0
2022/02/21	2032	03/11/2022	10.11	Put	Bond Future	2,499.7600	2.4998	2,575.5100	2.5755	3.030	0	0	454
2022/02/21	2032	03/11/2022			Bond Future	9.9570	90.6057	9.9943	90.3968	0.375	0.0000	0.0000	0
2022/02/21	2032	03/11/2022	10.66	Call	Bond Future	5,308.4600	5.3085	5,145.8200	5.1458	(3.064)	0	0	0
2022/02/21	2032	03/11/2022	10.66	Put	Bond Future	1,484.0500	1.4841	1,530.3500	1.5303	3.120	0	0	0
2022/02/21	2032	03/11/2022	10.49	Call	Bond Future	4,659.0500	4.6590	4,504.4100	4.5044	(3.319)	0	0	0
2022/02/21	2032	03/11/2022	10.49	Put	Bond Future	1,739.3100	1.7393	1,793.6100	1.7936	3.122	0	0	454
2022/02/21	2032	03/11/2022	10.56	Call	Bond Future	4,922.9500	4.9230	4,764.8900	4.7649	(3.211)	0	0	0
2022/02/21	2032	03/11/2022	9.31	Call	Bond Future	1,309.8300	1.3098	1,232.3400	1.2323	(5.916)	0	0	180
2022/02/21	2032	03/11/2022	10.11	Call	Bond Future	3,351.1600	3.3512	3,217.9700	3.2180	(3.974)	0	0	0
2022/02/21	2032	02/02/2023	10.50	Call	Bond Future	4,462.4500	4.4625	4,319.1400	4.3191	(3.211)	0	0	0
2022/02/21	2032	02/02/2023	10.50	Put	Bond Future	2,427.3000	2.4273	2,496.3100	2.4963	2.843	0	0	454
2022/02/21	2032	02/02/2023	10.40	Call	Bond Future	4,141.8100	4.1418	4,003.5500	4.0036	(3.338)	0	0	0
2022/02/21	2032	02/02/2023	10.40	Put	Bond Future	2,636.7400	2.6367	2,710.8000	2.7108	2.809	0	0	0
2022/02/21	2032	02/02/2023			Bond Future	10.1204	91.9385	10.1594	91.7262	0.386	0.0000	0.0000	0
2022/02/21	2032	02/02/2023	10.38	Call	Bond Future	4,078.9300	4.0789	3,941.7100	3.9417	(3.364)	0	0	0
2022/02/21	2032	02/02/2023	10.38	Put	Bond Future	2,680.3800	2.6804	2,755.4800	2.7555	2.802	0	0	0
2022/02/21	2032	02/02/2023	10.39	Call	Bond Future	4,110.3100	4.1103	3,972.5800	3.9726	(3.351)	0	0	0
2022/02/21	2032	02/02/2023	10.39	Put	Bond Future	2,658.4800	2.6585	2,733.0700	2.7331	2.806	0	0	0
2022/02/21	2032	02/02/2023	9.31	Call	Bond Future	1,409.2600	1.4093	1,335.4700	1.3355	(5.236)	0	0	454
2022/02/21	2032	02/02/2023	9.31	Put	Bond Future	5,967.2400	5.9672	6,105.7700	6.1058	2.322	0	0	0
2022/02/21	2032	02/02/2023	10.16	Call	Bond Future	3,416.3400	3.4163	3,291.0200	3.2910	(3.668)	0	0	0
2022/02/21	2032	02/02/2023	10.16	Put	Bond Future	3,200.9300	3.2009	3,287.9300	3.2879	2.718	0	0	454
2022/02/21	2033	05/05/2022			Bond Future	113.7781	113.7781	113.9041	113.9041	0.111	0.0000	0.0000	2,371
2022/02/21	2033	04/08/2022			Bond Future	115.2367	115.2367	115.3645	115.3645	0.111	0.0000	0.0000	4,967
2022/02/21	2033	03/11/2022			Bond Future	115.6537	115.6537	115.7823	115.7823	0.111	0.0000	0.0000	0
2022/02/21	2033	02/02/2023			Bond Future	117.3782	117.3782	117.5083	117.5083	0.111	0.0000	0.0000	0
2022/02/21	2037	05/05/2022	11.82	Call	Bond Future	10,074.3100	10.0743	9,874.0400	9.8740	(1.988)	0	0	0
2022/02/21	2037	05/05/2022	11.83	Call	Bond Future	10,129.3400	10.1293	9,929.0700	9.9291	(1.977)	0	0	0
2022/02/21	2037	05/05/2022	11.84	Put	Bond Future	78.4700	0.0785	76.3100	0.0763	(2.753)	0	0	0
2022/02/21	2037	05/05/2022			Bond Future	10.2158	89.3753	10.2449	89.1772	0.285	0.0000	0.0000	85,541
2022/02/21	2037	05/05/2022	11.82	Put	Bond Future	82.0600	0.0821	79.8900	0.0799	(2.644)	0	0	0
2022/02/21	2037	05/05/2022	11.83	Put	Bond Future	80.2700	0.0803	78.1000	0.0781	(2.703)	0	0	0
2022/02/21	2037	05/05/2022	11.84	Call	Bond Future	10,184.3000	10.1843	9,984.0400	9.9840	(1.966)	0	0	0
2022/02/21	2037	04/08/2022	11.95	Call	Bond Future	9,956.7600	9.9568	9,763.7400	9.7637	(1.939)	0	0	0
2022/02/21	2037	04/08/2022	11.95	Put	Bond Future	449.7100	0.4497	457.2700	0.4573	1.681	0	0	1,050

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
2022/02/21	2037	04/08/2022	10.91	Put	Bond Future	1,511.9100	1.5119	1,550.6600	1.5507	2.563	0	0	0
2022/02/21	2037	04/08/2022	10.89	Call	Bond Future	4,782.9300	4.7829	4,622.1500	4.6221	(3.362)	0	0	0
2022/02/21	2037	04/08/2022	10.89	Put	Bond Future	1,548.3200	1.5483	1,588.1200	1.5881	2.571	0	0	0
2022/02/21	2037	04/08/2022	10.90	Call	Bond Future	4,827.3100	4.8273	4,666.0000	4.6660	(3.342)	0	0	0
2022/02/21	2037	04/08/2022			Bond Future	10.3887	86.2432	10.4189	86.0426	0.291	0.0000	0.0000	49,415
2022/02/21	2037	04/08/2022	10.91	Call	Bond Future	4,871.8300	4.8718	4,710.0000	4.7100	(3.322)	0	0	0
2022/02/21	2037	04/08/2022	11.21	Call	Bond Future	6,269.9400	6.2699	6,094.7100	6.0947	(2.795)	0	0	1,050
2022/02/21	2037	04/08/2022	11.21	Put	Bond Future	1,063.5500	1.0636	1,088.9000	1.0889	2.384	0	0	0
2022/02/21	2037	04/08/2022	11.42	Call	Bond Future	7,295.4100	7.2954	7,113.2700	7.1133	(2.497)	0	0	0
2022/02/21	2037	04/08/2022	11.42	Put	Bond Future	832.6400	0.8326	851.0800	0.8511	2.215	0	0	50
2022/02/21	2037	04/08/2022	10.10	Call	Bond Future	1,879.1500	1.8791	1,775.7900	1.7758	(5.500)	0	0	50
2022/02/21	2037	04/08/2022	10.10	Put	Bond Future	3,826.0900	3.8261	3,923.3100	3.9233	2.541	0	0	0
2022/02/21	2037	04/08/2022	10.90	Put	Bond Future	1,530.0100	1.5300	1,569.2800	1.5693	2.567	0	0	50
2022/02/21	2037	03/11/2022	11.32	Call	Bond Future	6,596.5500	6.5965	6,430.7100	6.4307	(2.514)	0	0	0
2022/02/21	2037	03/11/2022	11.30	Put	Bond Future	1,674.9500	1.6750	1,714.1400	1.7141	2.340	0	0	0
2022/02/21	2037	03/11/2022	11.31	Call	Bond Future	6,551.8300	6.5518	6,386.3700	6.3864	(2.525)	0	0	0
2022/02/21	2037	03/11/2022	11.31	Put	Bond Future	1,659.9900	1.6600	1,698.7900	1.6988	2.337	0	0	0
2022/02/21	2037	03/11/2022			Bond Future	10.5239	87.5203	10.5554	87.3160	0.299	0.0000	0.0000	0
2022/02/21	2037	03/11/2022	11.32	Put	Bond Future	1,645.1700	1.6452	1,683.5900	1.6836	2.335	0	0	0
2022/02/21	2037	03/11/2022	11.30	Call	Bond Future	6,507.1800	6.5072	6,342.1100	6.3421	(2.537)	0	0	0
2022/02/21	2037	02/02/2023	11.03	Call	Bond Future	5,134.2800	5.1343	4,991.5900	4.9916	(2.779)	0	0	0
2022/02/21	2037	02/02/2023	11.03	Put	Bond Future	2,917.5700	2.9176	2,982.4500	2.9825	2.224	0	0	0
2022/02/21	2037	02/02/2023	11.04	Call	Bond Future	5,172.0700	5.1721	5,028.9000	5.0289	(2.768)	0	0	0
2022/02/21	2037	02/02/2023	11.04	Put	Bond Future	2,894.3200	2.8943	2,958.7200	2.9587	2.225	0	0	0
2022/02/21	2037	02/02/2023			Bond Future	10.6740	84.5521	10.7068	84.3445	0.307	0.0000	0.0000	0
2022/02/21	2037	02/02/2023	11.05	Call	Bond Future	5,210.2700	5.2103	5,066.6200	5.0666	(2.757)	0	0	0
2022/02/21	2037	02/02/2023	11.05	Put	Bond Future	2,871.5500	2.8715	2,935.4700	2.9355	2.226	0	0	0
2022/02/21	2038	05/05/2022			Bond Future	131.6137	131.6137	131.1244	131.1244	(0.372)	0.0000	0.0000	4,174
2022/02/21	2038	04/08/2022			Bond Future	131.4826	131.4826	130.9869	130.9869	(0.377)	0.0000	0.0000	2,669
2022/02/21	2038	03/11/2022			Bond Future	133.4542	133.4542	132.9499	132.9499	(0.378)	0.0000	0.0000	0
2022/02/21	2038	02/02/2023			Bond Future	133.5850	133.5850	133.0724	133.0724	(0.384)	0.0000	0.0000	0
2022/02/21	2040	05/05/2022	10.57	Call	Bond Future	2,968.9500	2.9689	2,795.8000	2.7958	(5.832)	0	0	1,200
2022/02/21	2040	05/05/2022	10.57	Put	Bond Future	1,423.5600	1.4236	1,464.7200	1.4647	2.891	0	0	0
2022/02/21	2040	05/05/2022	11.91	Put	Bond Future	95.1700	0.0952	92.9800	0.0930	(2.301)	0	0	0
2022/02/21	2040	05/05/2022	11.92	Call	Bond Future	10,531.9200	10.5319	10,315.4100	10,3154	(2.056)	0	0	0
2022/02/21	2040	05/05/2022	11.92	Put	Bond Future	93.0400	0.0930	90.8400	0.0908	(2.365)	0	0	0
2022/02/21	2040	05/05/2022	13.04	Call	Bond Future	16,776.7200	16.7767	16,561.9700	16,5620	(1.280)	0	0	0
2022/02/21	2040	05/05/2022	13.04	Put	Bond Future	4.5600	0.0046	4.1200	0.0041	(9.649)	0	0	1,200
2022/02/21	2040	05/05/2022			Bond Future	10.3572	91.5172	10.3863	91.3029	0.282	0.0000	0.0000	62,424
2022/02/21	2040	05/05/2022	9.82	Call	Bond Future	544.1300	0.5441	475.1000	0.4751	(12.686)	0	0	1,200
2022/02/21	2040	05/05/2022	9.82	Put	Bond Future	4,637.6600	4.6377	4,782.9400	4.7829	3.133	0	0	0
2022/02/21	2040	05/05/2022	11.90	Call	Bond Future	10,415.0600	10.4151	10,198.5600	10,1986	(2.079)	0	0	0
2022/02/21	2040	05/05/2022	11.90	Put	Bond Future	97.3200	0.0973	95.1300	0.0951	(2.250)	0	0	0
2022/02/21	2040	05/05/2022	11.91	Call	Bond Future	10,473.5200	10.4735	10,257.0200	10,2570	(2.067)	0	0	0
2022/02/21	2040	04/08/2022	11.05	Call	Bond Future	5,316.5800	5.3166	5,141.2700	5,1413	(3.297)	0	0	0
2022/02/21	2040	04/08/2022	11.05	Put	Bond Future	1,674.1000	1.6741	1,715.7600	1.7158	2.489	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
2022/02/21	2040	04/08/2022	12.24	Put	Bond Future	436.9700	0.4370	443.3500	0.4434	1.460	0	0	460
2022/02/21	2040	04/08/2022	9.70	Put	Bond Future	6,994.8500	6.9949	7,151.8500	7.1518	2.245	0	0	0
2022/02/21	2040	04/08/2022			Bond Future	10.5252	88.1617	10.5555	87.9447	0.288	0.0000	0.0000	39,528
2022/02/21	2040	04/08/2022	11.04	Call	Bond Future	5,268.5600	5.2686	5,093.8000	5.0938	(3.317)	0	0	0
2022/02/21	2040	04/08/2022	11.04	Put	Bond Future	1,693.2700	1.6933	1,735.4800	1.7355	2.493	0	0	0
2022/02/21	2040	04/08/2022	12.24	Call	Bond Future	11,510.5400	11.5105	11,299.9500	11.2999	(1.830)	0	0	0
2022/02/21	2040	04/08/2022	9.70	Call	Bond Future	754.9500	0.7550	694.9800	0.6950	(7.944)	0	0	460
2022/02/21	2040	04/08/2022	10.70	Call	Bond Future	3,744.1900	3.7442	3,591.7800	3.5918	(4.071)	0	0	460
2022/02/21	2040	04/08/2022	10.70	Put	Bond Future	2,504.1500	2.5041	2,568.7100	2.5687	2.578	0	0	0
2022/02/21	2040	04/08/2022	11.03	Call	Bond Future	5,220.4400	5.2204	5,046.2500	5.0463	(3.337)	0	0	0
2022/02/21	2040	04/08/2022	11.03	Put	Bond Future	1,712.4300	1.7124	1,755.2100	1.7552	2.498	0	0	0
2022/02/21	2040	03/11/2022	11.39	Call	Bond Future	6,760.6400	6.7606	6,583.7100	6.5837	(2.617)	0	0	0
2022/02/21	2040	03/11/2022	11.40	Call	Bond Future	6,808.0000	6.8080	6,630.6400	6.6306	(2.605)	0	0	0
2022/02/21	2040	03/11/2022	11.41	Put	Bond Future	1,803.4700	1.8035	1,846.6200	1.8466	2.393	0	0	0
2022/02/21	2040	03/11/2022			Bond Future	10.6570	89.4674	10.6885	89.2465	0.296	0.0000	0.0000	0
2022/02/21	2040	03/11/2022	11.39	Put	Bond Future	1,836.6200	1.8366	1,880.6300	1.8806	2.396	0	0	0
2022/02/21	2040	03/11/2022	11.40	Put	Bond Future	1,819.8400	1.8198	1,863.4200	1.8634	2.395	0	0	0
2022/02/21	2040	03/11/2022	11.41	Call	Bond Future	6,855.7000	6.8557	6,677.9100	6.6779	(2.593)	0	0	0
2022/02/21	2040	02/02/2023	11.12	Call	Bond Future	5,359.0600	5.3591	5,206.5700	5.2066	(2.845)	0	0	0
2022/02/21	2040	02/02/2023	11.12	Put	Bond Future	3,221.2500	3.2213	3,293.1900	3.2932	2.233	0	0	0
2022/02/21	2040	02/02/2023			Bond Future	10.8028	86.2776	10.8355	86.0532	0.303	0.0000	0.0000	0
2022/02/21	2040	02/02/2023	11.10	Call	Bond Future	5,280.6000	5.2806	5,129.1700	5.1292	(2.868)	0	0	0
2022/02/21	2040	02/02/2023	11.10	Put	Bond Future	3,275.1200	3.2751	3,348.1200	3.3481	2.229	0	0	0
2022/02/21	2040	02/02/2023	11.11	Call	Bond Future	5,319.7700	5.3198	5,167.8100	5.1678	(2.857)	0	0	0
2022/02/21	2040	02/02/2023	11.11	Put	Bond Future	3,248.0800	3.2481	3,320.5500	3.3206	2.231	0	0	0
2022/02/21	2044	05/05/2022	11.91	Call	Bond Future	10,231.7200	10.2317	10,046.5900	10.0466	(1.809)	0	0	0
2022/02/21	2044	05/05/2022	11.91	Put	Bond Future	113.5300	0.1135	109.7500	0.1097	(3.330)	0	0	0
2022/02/21	2044	05/05/2022	11.92	Call	Bond Future	10,290.3100	10.2903	10,105.2000	10.1052	(1.799)	0	0	0
2022/02/21	2044	05/05/2022	11.92	Put	Bond Future	111.0400	0.1110	107.2800	0.1073	(3.386)	0	0	0
2022/02/21	2044	05/05/2022			Bond Future	10.4208	88.0961	10.4449	87.9148	0.231	0.0000	0.0000	47,751
2022/02/21	2044	05/05/2022	11.93	Call	Bond Future	10,348.8300	10.3488	10,163.7500	10.1638	(1.788)	0	0	0
2022/02/21	2044	05/05/2022	11.93	Put	Bond Future	108.5700	0.1086	104.8400	0.1048	(3.436)	0	0	0
2022/02/21	2044	04/08/2022	11.08	Call	Bond Future	5,227.7800	5.2278	5,075.9900	5.0760	(2.904)	0	0	0
2022/02/21	2044	04/08/2022	11.08	Put	Bond Future	1,683.5400	1.6835	1,715.2800	1.7153	1.885	0	0	0
2022/02/21	2044	04/08/2022	11.09	Call	Bond Future	5,276.0200	5.2760	5,123.7500	5.1238	(2.886)	0	0	0
2022/02/21	2044	04/08/2022	11.09	Put	Bond Future	1,663.3600	1.6634	1,694.6200	1.6946	1.879	0	0	0
2022/02/21	2044	04/08/2022			Bond Future	10.5804	84.8228	10.6054	84.6392	0.236	0.0000	0.0000	21,683
2022/02/21	2044	04/08/2022	11.10	Call	Bond Future	5,324.5800	5.3246	5,171.8500	5.1718	(2.868)	0	0	0
2022/02/21	2044	04/08/2022	11.10	Put	Bond Future	1,643.6000	1.6436	1,674.4000	1.6744	1.874	0	0	0
2022/02/21	2044	03/11/2022	11.40	Put	Bond Future	1,953.0800	1.9531	1,988.0600	1.9881	1.791	0	0	0
2022/02/21	2044	03/11/2022	11.41	Call	Bond Future	6,768.8300	6.7688	6,616.4500	6.6164	(2.251)	0	0	0
2022/02/21	2044	03/11/2022	11.41	Put	Bond Future	1,935.3700	1.9354	1,969.9800	1.9700	1.788	0	0	0
2022/02/21	2044	03/11/2022			Bond Future	10.7055	86.0791	10.7315	85.8921	0.243	0.0000	0.0000	0
2022/02/21	2044	03/11/2022	11.39	Call	Bond Future	6,673.6300	6.6736	6,521.9900	6.5220	(2.272)	0	0	0
2022/02/21	2044	03/11/2022	11.39	Put	Bond Future	1,970.9600	1.9710	2,006.3100	2.0063	1.794	0	0	0
2022/02/21	2044	03/11/2022	11.40	Call	Bond Future	6,721.1900	6.7212	6,569.1800	6.5692	(2.262)	0	0	0
2022/02/21	2044	02/02/2023	11.14	Call	Bond Future	5,396.5200	5.3965	5,264.8200	5.2648	(2.440)	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
2022/02/21	2044	02/02/2023	11.14	Put	Bond Future	3,349.0400	3.3490	3,407.3200	3.4073	1.740	0	0	0
2022/02/21	2044	02/02/2023	11.15	Call	Bond Future	5,436.2500	5.4363	5,304.1000	5.3041	(2.431)	0	0	0
2022/02/21	2044	02/02/2023	11.15	Put	Bond Future	3,321.1700	3.3212	3,379.0000	3.3790	1.741	0	0	0
2022/02/21	2044	02/02/2023			Bond Future	10.8435	82.9647	10.8705	82.7747	0.249	0.0000	0.0000	0
2022/02/21	2044	02/02/2023	11.16	Call	Bond Future	5,476.4100	5.4764	5,343.8100	5.3438	(2.421)	0	0	0
2022/02/21	2044	02/02/2023	11.16	Put	Bond Future	3,293.8200	3.2938	3,351.2000	3.3512	1.742	0	0	0
2022/02/21	2046	05/05/2022			Bond Future	120.2105	120.2105	119.7141	119.7141	(0.413)	0.0000	0.0000	14,004
2022/02/21	2046	04/08/2022			Bond Future	121.7514	121.7514	121.2488	121.2488	(0.413)	0.0000	0.0000	2,969
2022/02/21	2046	03/11/2022			Bond Future	121.6472	121.6472	121.1356	121.1356	(0.421)	0.0000	0.0000	0
2022/02/21	2046	02/02/2023			Bond Future	123.4617	123.4617	122.9421	122.9421	(0.421)	0.0000	0.0000	0
2022/02/21	2050	05/05/2022			Bond Future	124.6840	124.6840	124.2297	124.2297	(0.364)	0.0000	0.0000	8,572
2022/02/21	2050	04/08/2022			Bond Future	124.2617	124.2617	123.8017	123.8017	(0.370)	0.0000	0.0000	1,194
2022/02/21	2050	03/11/2022			Bond Future	126.1249	126.1249	125.6568	125.6568	(0.371)	0.0000	0.0000	0
2022/02/21	2050	02/02/2023			Bond Future	125.9385	125.9385	125.4628	125.4628	(0.378)	0.0000	0.0000	0
2022/02/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	AL37	05/05/2022			Index Future	830.7060	830.7060	829.4990	829.4990	(0.145)	0.0000	0.0000	0
2022/02/21	AL37	04/08/2022			Index Future	841.0380	841.0380	839.8170	839.8170	(0.145)	0.0000	0.0000	0
2022/02/21	AL37	03/11/2022			Index Future	853.5500	853.5500	852.2910	852.2910	(0.148)	0.0000	0.0000	0
2022/02/21	AL37	02/02/2023			Index Future	866.0760	866.0760	864.7900	864.7900	(0.148)	0.0000	0.0000	0
2022/02/21	AL7T	05/05/2022			Index Future	966.1470	966.1470	964.2220	964.2220	(0.199)	0.0000	0.0000	0
2022/02/21	AL7T	04/08/2022			Index Future	978.1640	978.1640	976.2160	976.2160	(0.199)	0.0000	0.0000	0
2022/02/21	AL7T	03/11/2022			Index Future	992.7160	992.7160	990.7150	990.7150	(0.202)	0.0000	0.0000	0
2022/02/21	AL7T	02/02/2023			Index Future	1,007.2840	1,007.2840	1,005.2450	1,005.2450	(0.202)	0.0000	0.0000	0
2022/02/21	ALBI	05/05/2022			Index Future	860.5440	860.5440	858.9610	858.9610	(0.184)	0.0000	0.0000	129
2022/02/21	ALBI	04/08/2022			Index Future	871.2470	871.2470	869.6450	869.6450	(0.184)	0.0000	0.0000	90
2022/02/21	ALBI	03/11/2022			Index Future	884.2090	884.2090	882.5610	882.5610	(0.186)	0.0000	0.0000	0
2022/02/21	ALBI	02/02/2023			Index Future	897.1840	897.1840	895.5050	895.5050	(0.187)	0.0000	0.0000	0
2022/02/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	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
2022/02/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/21	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
2022/02/21	ES33	05/05/2022			Bond Future	11.0090	78.6927	11.0377	78.5391	0.260	0.0000	0.0000	87
2022/02/21	ES33	04/08/2022			Bond Future	11.2230	79.7015	11.2528	79.5460	0.266	0.0000	0.0000	263
2022/02/21	ES33	03/11/2022			Bond Future	11.4087	77.1153	11.4399	76.9567	0.273	0.0000	0.0000	0
2022/02/21	ES33	02/02/2023			Bond Future	11.6145	78.2671	11.6471	78.1060	0.281	0.0000	0.0000	0
2022/02/21	ES42	05/05/2022			Bond Future	11.4485	77.3769	11.4773	77.1949	0.252	0.0000	0.0000	1,190
2022/02/21	ES42	04/08/2022			Bond Future	11.6421	78.3687	11.6721	78.1845	0.258	0.0000	0.0000	3,579
2022/02/21	ES42	03/11/2022			Bond Future	11.8117	75.2856	11.8431	75.0979	0.266	0.0000	0.0000	0
2022/02/21	ES42	02/02/2023			Bond Future	11.9918	76.4115	12.0245	76.2208	0.273	0.0000	0.0000	0
2022/02/21	GOVI	05/05/2022	788.25	Call	GOVI	608,210.0000	60.8210	592,440.0000	59.2440	(2.593)	0	0	0
2022/02/21	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	05/05/2022			GOVI	849.0710	849.0710	847.4940	847.4940	(0.186)	0.0000	0.0000	989
2022/02/21	GOVI	05/05/2022	788.23	Call	GOVI	608,410.0000	60.8410	592,640.0000	59.2640	(2.592)	0	0	0
2022/02/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	05/05/2022	788.24	Call	GOVI	608,310.0000	60.8310	592,540.0000	59.2540	(2.592)	0	0	0
2022/02/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	04/08/2022	819.28	Call	GOVI	403,510.0000	40.3510	387,560.0000	38.7560	(3.953)	0	0	0
2022/02/21	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	04/08/2022			GOVI	859.6310	859.6310	858.0360	858.0360	(0.186)	0.0000	0.0000	0
2022/02/21	GOVI	04/08/2022	819.26	Call	GOVI	403,710.0000	40.3710	387,760.0000	38.7760	(3.951)	0	0	0
2022/02/21	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	04/08/2022	819.27	Call	GOVI	403,610.0000	40.3610	387,660.0000	38.7660	(3.952)	0	0	0
2022/02/21	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	03/11/2022	820.41	Call	GOVI	520,100.0000	52.0100	503,700.0000	50.3700	(3.153)	0	0	0
2022/02/21	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	03/11/2022	820.42	Call	GOVI	520,000.0000	52.0000	503,600.0000	50.3600	(3.154)	0	0	0
2022/02/21	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	03/11/2022			GOVI	872.4200	872.4200	870.7800	870.7800	(0.188)	0.0000	0.0000	0
2022/02/21	GOVI	03/11/2022	820.43	Call	GOVI	519,900.0000	51.9900	503,500.0000	50.3500	(3.154)	0	0	0
2022/02/21	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	02/02/2023	850.82	Call	GOVI	344,030.0000	34.4030	327,310.0000	32.7310	(4.860)	0	0	0
2022/02/21	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	02/02/2023	850.83	Call	GOVI	343,930.0000	34.3930	327,210.0000	32.7210	(4.861)	0	0	0
2022/02/21	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GOVI	02/02/2023			GOVI	885.2230	885.2230	883.5510	883.5510	(0.189)	0.0000	0.0000	0
2022/02/21	GOVI	02/02/2023	850.84	Call	GOVI	343,830.0000	34.3830	327,110.0000	32.7110	(4.863)	0	0	0
2022/02/21	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/21	IGOV	05/05/2022			Index Future	317.1730	317.1730	316.8890	316.8890	(0.090)	0.0000	0.0000	499
2022/02/21	IGOV	04/08/2022			Index Future	321.1960	321.1960	320.9080	320.9080	(0.090)	0.0000	0.0000	0
2022/02/21	IGOV	03/11/2022			Index Future	326.0500	326.0500	325.7510	325.7510	(0.092)	0.0000	0.0000	0
2022/02/21	IGOV	02/02/2023			Index Future	330.9100	330.9100	330.6030	330.6030	(0.093)	0.0000	0.0000	0

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2022/02/21	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/21	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2250	95.7750	0.237	0.0000	0.0000	0
2022/02/21	JBAF	20/04/2022			Jibar Tradeable Future	4.5250	95.4750	4.5450	95.4550	0.442	0.0000	0.0000	0
2022/02/21	JBAF	18/05/2022			Jibar Tradeable Future	4.5700	95.4300	4.5900	95.4100	0.438	0.0000	0.0000	0
2022/02/21	JBAF	15/06/2022			Jibar Tradeable Future	4.8750	95.1250	4.8850	95.1150	0.205	0.0000	0.0000	72
2022/02/21	JBAF	20/07/2022			Jibar Tradeable Future	4.9300	95.0700	4.9600	95.0400	0.609	0.0000	0.0000	0
2022/02/21	JBAF	17/08/2022			Jibar Tradeable Future	5.2200	94.7800	5.2500	94.7500	0.575	0.0000	0.0000	0
2022/02/21	JBAF	21/09/2022			Jibar Tradeable Future	5.2700	94.7300	5.3000	94.7000	0.569	0.0000	0.0000	0
2022/02/21	JBAF	21/12/2022			Jibar Tradeable Future	5.7200	94.2800	5.7650	94.2350	0.787	0.0000	0.0000	68
2022/02/21	JBAF	15/03/2023			Jibar Tradeable Future	6.0500	93.9500	6.1000	93.9000	0.826	0.0000	0.0000	0
2022/02/21	JBAF	21/06/2023			Jibar Tradeable Future	6.1950	93.8050	6.2800	93.7200	1.372	0.0000	0.0000	0
2022/02/21	JBAF	20/09/2023			Jibar Tradeable Future	6.3550	93.6450	6.4250	93.5750	1.101	0.0000	0.0000	75
2022/02/21	JBAF	20/12/2023			Jibar Tradeable Future	6.4650	93.5350	6.5650	93.4350	1.547	0.0000	0.0000	0
2022/02/21	R023	05/05/2022	6.31	Call	Bond Future	812.3400	0.8123	816.1400	0.8161	0.468	0	0	0
2022/02/21	R023	05/05/2022	6.31	Put	Bond Future	17.2300	0.0172	15.4100	0.0154	(10.563)	0	0	0
2022/02/21	R023	05/05/2022			Bond Future	5.3026	103.3921	5.2955	103.3977	(0.134)	0.0000	0.0000	14,778
2022/02/21	R023	05/05/2022	6.29	Call	Bond Future	797.7400	0.7977	801.4600	0.8015	0.466	0	0	0
2022/02/21	R023	05/05/2022	6.29	Put	Bond Future	18.3200	0.0183	16.4200	0.0164	(10.371)	0	0	0
2022/02/21	R023	05/05/2022	6.30	Call	Bond Future	805.0100	0.8050	808.7700	0.8088	0.467	0	0	0
2022/02/21	R023	05/05/2022	6.30	Put	Bond Future	17.7400	0.0177	15.8800	0.0159	(10.485)	0	0	0
2022/02/21	R023	04/08/2022	6.05	Call	Bond Future	408.5500	0.4085	411.2800	0.4113	0.668	0	0	0
2022/02/21	R023	04/08/2022	6.05	Put	Bond Future	84.8800	0.0849	81.8100	0.0818	(3.617)	0	0	0
2022/02/21	R023	04/08/2022			Bond Future	5.4584	104.6682	5.4478	104.6740	(0.193)	0.0000	0.0000	2,360
2022/02/21	R023	04/08/2022	6.03	Call	Bond Future	399.8900	0.3999	402.5800	0.4026	0.673	0	0	0
2022/02/21	R023	04/08/2022	6.03	Put	Bond Future	87.1300	0.0871	84.0200	0.0840	(3.569)	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
2022/02/21	R023	04/08/2022	6.04	Call	Bond Future	404.3300	0.4043	407.0400	0.4070	0.670	0	0	0
2022/02/21	R023	04/08/2022	6.04	Put	Bond Future	86.1100	0.0861	83.0200	0.0830	(3.588)	0	0	0
2022/02/21	R023	03/11/2022	6.25	Call	Bond Future	441.4600	0.4415	445.2800	0.4453	0.865	0	0	0
2022/02/21	R023	03/11/2022	6.25	Put	Bond Future	24.8600	0.0249	23.7600	0.0238	(4.425)	0	0	0
2022/02/21	R023	03/11/2022	6.26	Call	Bond Future	444.3000	0.4443	448.1300	0.4481	0.862	0	0	0
2022/02/21	R023	03/11/2022	6.26	Put	Bond Future	24.6400	0.0246	23.5500	0.0236	(4.424)	0	0	0
2022/02/21	R023	03/11/2022			Bond Future	4.8979	102.3370	4.8820	102.3419	(0.325)	0.0000	0.0000	0
2022/02/21	R023	03/11/2022	6.27	Call	Bond Future	446.9700	0.4470	450.8100	0.4508	0.859	0	0	0
2022/02/21	R023	03/11/2022	6.27	Put	Bond Future	24.2400	0.0242	23.1600	0.0232	(4.455)	0	0	0
2022/02/21	R035	05/05/2022	10.72	Call	Bond Future	4,973.6500	4.9737	4,815.0000	4.8150	(3.190)	0	0	1,200
2022/02/21	R035	05/05/2022	10.72	Put	Bond Future	498.3100	0.4983	500.5700	0.5006	0.454	0	0	0
2022/02/21	R035	05/05/2022	11.63	Call	Bond Future	9,976.4400	9.9764	9,812.5400	9.8125	(1.643)	0	0	0
2022/02/21	R035	05/05/2022	11.63	Put	Bond Future	71.6700	0.0717	68.6800	0.0687	(4.172)	0	0	0
2022/02/21	R035	05/05/2022	11.64	Call	Bond Future	10,031.7300	10.0317	9,867.8600	9.8679	(1.634)	0	0	0
2022/02/21	R035	05/05/2022	11.64	Put	Bond Future	70.0300	0.0700	67.0700	0.0671	(4.227)	0	0	0
2022/02/21	R035	05/05/2022			Bond Future	10.0287	93.4678	10.0527	93.3069	0.240	0.0000	0.0000	74,144
2022/02/21	R035	05/05/2022	10.82	Call	Bond Future	5,504.5600	5.5046	5,343.7900	5.3438	(2.921)	0	0	0
2022/02/21	R035	05/05/2022	10.82	Put	Bond Future	407.6900	0.4077	407.8300	0.4078	0.034	0	0	1,200
2022/02/21	R035	05/05/2022	11.65	Call	Bond Future	10,087.0000	10.0870	9,923.1500	9.9232	(1.624)	0	0	0
2022/02/21	R035	05/05/2022	11.65	Put	Bond Future	68.4300	0.0684	65.4900	0.0655	(4.296)	0	0	0
2022/02/21	R035	05/05/2022	12.64	Call	Bond Future	15,380.0600	15.3801	15,218.6200	15.2186	(1.050)	0	0	0
2022/02/21	R035	05/05/2022	12.64	Put	Bond Future	4.7000	0.0047	4.1700	0.0042	(11.277)	0	0	1,200
2022/02/21	R035	04/08/2022	11.13	Put	Bond Future	941.4900	0.9415	955.7800	0.9558	1.518	0	0	100
2022/02/21	R035	04/08/2022	10.64	Call	Bond Future	4,425.0900	4.4251	4,293.5700	4.2936	(2.972)	0	0	0
2022/02/21	R035	04/08/2022	10.64	Put	Bond Future	1,665.6700	1.6657	1,697.0100	1.6970	1.882	0	0	100
2022/02/21	R035	04/08/2022	10.72	Call	Bond Future	4,773.2400	4.7732	4,638.2500	4.6382	(2.828)	0	0	0
2022/02/21	R035	04/08/2022	10.72	Put	Bond Future	1,516.1700	1.5162	1,544.0400	1.5440	1.838	0	0	0
2022/02/21	R035	04/08/2022	10.73	Call	Bond Future	4,817.4600	4.8175	4,682.0500	4.6820	(2.811)	0	0	0
2022/02/21	R035	04/08/2022	10.73	Put	Bond Future	1,498.4600	1.4985	1,525.9100	1.5259	1.832	0	0	0
2022/02/21	R035	04/08/2022	9.53	Call	Bond Future	931.5700	0.9316	873.1500	0.8731	(6.271)	0	0	400
2022/02/21	R035	04/08/2022	9.53	Put	Bond Future	5,510.8800	5.5109	5,615.3200	5.6153	1.895	0	0	0
2022/02/21	R035	04/08/2022	9.84	Call	Bond Future	1,643.8500	1.6438	1,561.5700	1.5616	(5.005)	0	0	100
2022/02/21	R035	04/08/2022	9.84	Put	Bond Future	4,089.3400	4.0893	4,169.9200	4.1699	1.970	0	0	0
2022/02/21	R035	04/08/2022	10.53	Put	Bond Future	1,893.3800	1.8934	1,929.9900	1.9300	1.934	0	0	0
2022/02/21	R035	04/08/2022			Bond Future	10.2078	94.6034	10.2328	94.4405	0.245	0.0000	0.0000	48,495
2022/02/21	R035	04/08/2022	10.74	Call	Bond Future	4,861.5900	4.8616	4,725.7600	4.7258	(2.794)	0	0	0
2022/02/21	R035	04/08/2022	10.74	Put	Bond Future	1,480.7300	1.4807	1,507.7600	1.5078	1.825	0	0	0
2022/02/21	R035	04/08/2022	11.13	Call	Bond Future	6,687.0400	6.6870	6,538.4700	6.5385	(2.222)	0	0	0
2022/02/21	R035	04/08/2022	12.18	Call	Bond Future	11,953.5800	11.9536	11,791.5900	11.7916	(1.355)	0	0	0
2022/02/21	R035	04/08/2022	12.18	Put	Bond Future	281.2100	0.2812	282.0800	0.2821	0.309	0	0	400
2022/02/21	R035	04/08/2022	10.53	Call	Bond Future	3,961.9300	3.9619	3,835.6800	3.8357	(3.187)	0	0	400
2022/02/21	R035	03/11/2022	11.15	Call	Bond Future	6,445.5200	6.4455	6,307.3800	6.3074	(2.143)	0	0	0
2022/02/21	R035	03/11/2022	11.15	Put	Bond Future	1,534.4900	1.5345	1,562.3900	1.5624	1.818	0	0	0
2022/02/21	R035	03/11/2022	10.57	Call	Bond Future	4,066.6300	4.0666	3,951.0900	3.9511	(2.841)	0	0	0
2022/02/21	R035	03/11/2022	10.57	Put	Bond Future	2,671.4800	2.6715	2,721.9800	2.7220	1.890	0	0	582
2022/02/21	R035	03/11/2022	10.99	Call	Bond Future	5,742.4500	5.7425	5,609.5700	5.6096	(2.314)	0	0	0
2022/02/21	R035	03/11/2022	10.99	Put	Bond Future	1,781.2100	1.7812	1,814.3700	1.8144	1.862	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
2022/02/21	R035	03/11/2022			Bond Future	10.3488	91.5369	10.3749	91.3708	0.252	0.0000	0.0000	0
2022/02/21	R035	03/11/2022	11.13	Call	Bond Future	6,356.5600	6.3566	6,219.0400	6.2190	(2.163)	0	0	0
2022/02/21	R035	03/11/2022	11.13	Put	Bond Future	1,563.4400	1.5634	1,591.9600	1.5920	1.824	0	0	0
2022/02/21	R035	03/11/2022	11.14	Call	Bond Future	6,401.1300	6.4011	6,263.2900	6.2633	(2.153)	0	0	0
2022/02/21	R035	03/11/2022	11.14	Put	Bond Future	1,549.0300	1.5490	1,577.2300	1.5772	1.820	0	0	0
2022/02/21	R035	03/11/2022	9.82	Call	Bond Future	1,748.8100	1.7488	1,674.9700	1.6750	(4.222)	0	0	582
2022/02/21	R035	03/11/2022	9.82	Put	Bond Future	5,212.2000	5.2122	5,304.4000	5.3044	1.769	0	0	0
2022/02/21	R035	02/02/2023	10.88	Call	Bond Future	5,130.9100	5.1309	5,011.5900	5.0116	(2.326)	0	0	0
2022/02/21	R035	02/02/2023	10.88	Put	Bond Future	2,828.9000	2.8289	2,878.3300	2.8783	1.747	0	0	0
2022/02/21	R035	02/02/2023	9.81	Call	Bond Future	1,904.0800	1.9041	1,834.2200	1.8342	(3.669)	0	0	582
2022/02/21	R035	02/02/2023	9.81	Put	Bond Future	6,367.1800	6.3672	6,466.0700	6.4661	1.553	0	0	0
2022/02/21	R035	02/02/2023	10.66	Call	Bond Future	4,338.3500	4.3383	4,227.8800	4.2279	(2.546)	0	0	0
2022/02/21	R035	02/02/2023	10.66	Put	Bond Future	3,369.7800	3.3698	3,428.0600	3.4281	1.729	0	0	582
2022/02/21	R035	02/02/2023			Bond Future	10.5031	92.9209	10.5303	92.7522	0.259	0.0000	0.0000	0
2022/02/21	R035	02/02/2023	10.87	Call	Bond Future	5,093.4700	5.0935	4,974.5400	4.9745	(2.335)	0	0	0
2022/02/21	R035	02/02/2023	10.87	Put	Bond Future	2,851.4500	2.8514	2,901.2700	2.9013	1.747	0	0	0
2022/02/21	R035	02/02/2023	11.06	Call	Bond Future	5,826.5800	5.8266	5,700.7200	5.7007	(2.160)	0	0	0
2022/02/21	R035	02/02/2023	11.06	Put	Bond Future	2,454.7000	2.4547	2,497.5900	2.4976	1.747	0	0	582
2022/02/21	R035	02/02/2023	10.86	Call	Bond Future	5,055.7900	5.0558	4,937.2400	4.9372	(2.345)	0	0	0
2022/02/21	R035	02/02/2023	10.86	Put	Bond Future	2,873.8200	2.8738	2,924.0200	2.9240	1.747	0	0	0
2022/02/21	R186	05/05/2022	7.28	Call	Bond Future	314.4100	0.3144	262.2200	0.2622	(16.599)	0	0	435
2022/02/21	R186	05/05/2022	7.28	Put	Bond Future	2,372.2200	2.3722	2,504.9200	2.5049	5.594	0	0	0
2022/02/21	R186	05/05/2022	7.48	Call	Bond Future	544.9600	0.5450	469.4600	0.4695	(13.854)	0	0	3,600
2022/02/21	R186	05/05/2022	7.48	Put	Bond Future	1,775.5300	1.7755	1,884.9200	1.8849	6.161	0	0	0
2022/02/21	R186	05/05/2022	9.18	Call	Bond Future	5,542.7200	5.5427	5,359.4600	5.3595	(3.306)	0	0	0
2022/02/21	R186	05/05/2022	9.18	Put	Bond Future	40.0300	0.0400	41.6600	0.0417	4.072	0	0	454
2022/02/21	R186	05/05/2022	8.32	Call	Bond Future	2,508.3100	2.5083	2,347.8600	2.3479	(6.397)	0	0	0
2022/02/21	R186	05/05/2022	8.32	Put	Bond Future	346.3400	0.3463	370.7800	0.3708	7.057	0	0	0
2022/02/21	R186	05/05/2022	8.14	Call	Bond Future	1,965.4800	1.9655	1,817.7000	1.8177	(7.519)	0	0	454
2022/02/21	R186	05/05/2022	8.14	Put	Bond Future	519.5100	0.5195	556.6200	0.5566	7.143	0	0	0
2022/02/21	R186	05/05/2022			Bond Future	7.7810	114.3971	7.8265	114.2122	0.586	0.0000	0.0000	73,161
2022/02/21	R186	05/05/2022	6.73	Call	Bond Future	51.9000	0.0519	39.0600	0.0391	(24.740)	0	0	3,600
2022/02/21	R186	05/05/2022	6.73	Put	Bond Future	4,424.3800	4.4244	4,596.4300	4.5964	3.889	0	0	0
2022/02/21	R186	05/05/2022	8.64	Call	Bond Future	3,582.1200	3.5821	3,407.5400	3.4075	(4.874)	0	0	0
2022/02/21	R186	05/05/2022	8.64	Put	Bond Future	161.7300	0.1617	172.0400	0.1720	6.375	0	0	4,035
2022/02/21	R186	05/05/2022	8.94	Call	Bond Future	4,659.4800	4.6595	4,478.5600	4.4786	(3.883)	0	0	0
2022/02/21	R186	05/05/2022	8.94	Put	Bond Future	75.9300	0.0759	79.9000	0.0799	5.228	0	0	454
2022/02/21	R186	05/05/2022	8.31	Call	Bond Future	2,476.6400	2.4766	2,316.7900	2.3168	(6.454)	0	0	0
2022/02/21	R186	05/05/2022	8.31	Put	Bond Future	354.2900	0.3543	379.3300	0.3793	7.068	0	0	0
2022/02/21	R186	05/05/2022	8.35	Call	Bond Future	2,604.0000	2.6040	2,441.8000	2.4418	(6.229)	0	0	454
2022/02/21	R186	05/05/2022	8.35	Put	Bond Future	323.2700	0.3233	345.9600	0.3460	7.019	0	0	0
2022/02/21	R186	05/05/2022	7.88	Call	Bond Future	1,290.7600	1.2908	1,167.6300	1.1676	(9.539)	0	0	435
2022/02/21	R186	05/05/2022	7.88	Put	Bond Future	889.5100	0.8895	951.2700	0.9513	6.943	0	0	0
2022/02/21	R186	05/05/2022	8.30	Call	Bond Future	2,445.2500	2.4453	2,286.0300	2.2860	(6.511)	0	0	0
2022/02/21	R186	05/05/2022	8.30	Put	Bond Future	362.5400	0.3625	388.2100	0.3882	7.081	0	0	0
2022/02/21	R186	04/08/2022	8.15	Call	Bond Future	1,951.9000	1.9519	1,832.3000	1.8323	(6.127)	0	0	0
2022/02/21	R186	04/08/2022	8.15	Put	Bond Future	1,302.0300	1.3020	1,369.5900	1.3696	5.189	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
2022/02/21	R186	04/08/2022	9.78	Call	Bond Future	6,789.9100	6.7899	6,610.7000	6.6107	(2.639)	0	0	0
2022/02/21	R186	04/08/2022	9.78	Put	Bond Future	158.6200	0.1586	166.5700	0.1666	5.012	0	0	3,600
2022/02/21	R186	04/08/2022	7.96	Call	Bond Future	1,550.6700	1.5507	1,444.6200	1.4446	(6.839)	0	0	3,600
2022/02/21	R186	04/08/2022			Bond Future	7.9797	110.5494	8.0286	110.3623	0.613	0.0000	0.0000	8
2022/02/21	R186	04/08/2022	8.14	Call	Bond Future	1,929.6100	1.9296	1,810.7000	1.8107	(6.162)	0	0	0
2022/02/21	R186	04/08/2022	8.14	Put	Bond Future	1,317.7700	1.3178	1,386.0200	1.3860	5.179	0	0	0
2022/02/21	R186	04/08/2022	6.96	Call	Bond Future	211.9500	0.2120	183.3000	0.1833	(13.517)	0	0	3,600
2022/02/21	R186	04/08/2022	6.96	Put	Bond Future	4,206.1600	4.2062	4,364.6700	4.3647	3.769	0	0	0
2022/02/21	R186	04/08/2022	7.96	Put	Bond Future	1,626.1200	1.6261	1,707.2300	1.7072	4.988	0	0	0
2022/02/21	R186	04/08/2022	8.13	Call	Bond Future	1,907.4600	1.9075	1,789.2400	1.7892	(6.198)	0	0	0
2022/02/21	R186	04/08/2022	8.13	Put	Bond Future	1,333.6600	1.3337	1,402.6000	1.4026	5.169	0	0	0
2022/02/21	R186	03/11/2022	8.53	Call	Bond Future	2,769.3200	2.7693	2,640.2000	2.6402	(4.663)	0	0	0
2022/02/21	R186	03/11/2022	8.53	Put	Bond Future	1,302.8000	1.3028	1,364.5700	1.3646	4.741	0	0	0
2022/02/21	R186	03/11/2022	8.54	Call	Bond Future	2,792.8200	2.7928	2,663.2000	2.6632	(4.641)	0	0	0
2022/02/21	R186	03/11/2022	8.54	Put	Bond Future	1,290.7500	1.2907	1,352.0200	1.3520	4.747	0	0	0
2022/02/21	R186	03/11/2022			Bond Future	8.1210	112.1844	8.1739	111.9935	0.651	0.0000	0.0000	0
2022/02/21	R186	03/11/2022	8.55	Call	Bond Future	2,816.4000	2.8164	2,686.2800	2.6863	(4.620)	0	0	0
2022/02/21	R186	03/11/2022	8.55	Put	Bond Future	1,278.8000	1.2788	1,339.5700	1.3396	4.752	0	0	0
2022/02/21	R186	02/02/2023	8.32	Call	Bond Future	2,217.5400	2.2175	2,109.2900	2.1093	(4.882)	0	0	0
2022/02/21	R186	02/02/2023	8.32	Put	Bond Future	2,123.4900	2.1235	2,209.2700	2.2093	4.040	0	0	0
2022/02/21	R186	02/02/2023	8.33	Call	Bond Future	2,236.1400	2.2361	2,127.4000	2.1274	(4.863)	0	0	0
2022/02/21	R186	02/02/2023	8.33	Put	Bond Future	2,108.1500	2.1081	2,193.4400	2.1934	4.046	0	0	0
2022/02/21	R186	02/02/2023			Bond Future	8.2923	108.5440	8.3495	108.3500	0.689	0.0000	0.0000	0
2022/02/21	R186	02/02/2023	8.34	Call	Bond Future	2,254.8200	2.2548	2,145.5900	2.1456	(4.844)	0	0	0
2022/02/21	R186	02/02/2023	8.34	Put	Bond Future	2,092.9000	2.0929	2,177.7000	2.1777	4.052	0	0	0
2022/02/21	R197	05/05/2022			Bond Future	326.4329	326.4329	326.5983	326.5983	0.051	0.0000	0.0000	747
2022/02/21	R197	04/08/2022			Bond Future	322.2166	322.2166	322.3839	322.3839	0.052	0.0000	0.0000	0
2022/02/21	R197	03/11/2022			Bond Future	327.0494	327.0494	327.2165	327.2165	0.051	0.0000	0.0000	0
2022/02/21	R197	02/02/2023			Bond Future	323.3372	323.3372	323.5045	323.5045	0.052	0.0000	0.0000	0
2022/02/21	R202	05/05/2022			Bond Future	250.7744	250.7744	250.8092	250.8092	0.014	0.0000	0.0000	6,392
2022/02/21	R202	04/08/2022			Bond Future	249.5272	249.5272	249.5624	249.5624	0.014	0.0000	0.0000	91
2022/02/21	R202	03/11/2022			Bond Future	253.2680	253.2680	253.3015	253.3015	0.013	0.0000	0.0000	0
2022/02/21	R202	02/02/2023			Bond Future	252.4821	252.4821	252.5146	252.5146	0.013	0.0000	0.0000	0
2022/02/21	R209	05/05/2022	9.50	Call	Bond Future	0.0000	0.0000	434.3300	0.4343	100.000	0	0	2,975
2022/02/21	R209	05/05/2022	9.50	Put	Bond Future	0.0000	0.0000	3,731.0000	3.7310	100.000	0	0	0
2022/02/21	R209	05/05/2022	9.75	Call	Bond Future	973.4200	0.9734	882.7300	0.8827	(9.317)	0	0	8,525
2022/02/21	R209	05/05/2022	9.75	Put	Bond Future	2,553.0700	2.5531	2,634.6100	2.6346	3.194	0	0	0
2022/02/21	R209	05/05/2022	10.25	Call	Bond Future	2,478.5600	2.4786	2,337.4800	2.3375	(5.692)	0	0	0
2022/02/21	R209	05/05/2022	10.25	Put	Bond Future	1,098.2900	1.0983	1,129.4400	1.1294	2.836	0	0	11,000
2022/02/21	R209	05/05/2022	10.75	Call	Bond Future	4,604.6000	4.6046	4,438.3800	4.4384	(3.610)	0	0	0
2022/02/21	R209	05/05/2022	10.75	Put	Bond Future	428.2700	0.4283	434.2800	0.4343	1.403	0	0	1,050
2022/02/21	R209	05/05/2022	11.43	Call	Bond Future	7,836.2400	7.8362	7,662.3200	7.6623	(2.219)	0	0	0
2022/02/21	R209	05/05/2022	11.43	Put	Bond Future	101.9300	0.1019	100.2400	0.1002	(1.658)	0	0	0
2022/02/21	R209	05/05/2022	11.44	Call	Bond Future	7,884.3100	7.8843	7,710.3700	7.7104	(2.206)	0	0	0
2022/02/21	R209	05/05/2022	11.44	Put	Bond Future	99.6800	0.0997	97.9700	0.0980	(1.715)	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
2022/02/21	R209	05/05/2022			Bond Future	10.0133	72.7601	10.0425	72.5879	0.292	0.0000	0.0000	21,972
2022/02/21	R209	05/05/2022	11.45	Call	Bond Future	7,932.3500	7.9324	7,758.4000	7.7584	(2.193)	0	0	0
2022/02/21	R209	05/05/2022	11.45	Put	Bond Future	97.4500	0.0974	95.7300	0.0957	(1.765)	0	0	0
2022/02/21	R209	05/05/2022	12.00	Call	Bond Future	10,542.5900	10.5426	10,369.0100	10.3690	(1.646)	0	0	0
2022/02/21	R209	05/05/2022	12.00	Put	Bond Future	27.4800	0.0275	26.1300	0.0261	(4.913)	0	0	12,050
2022/02/21	R209	04/08/2022	10.58	Call	Bond Future	3,800.6700	3.8007	3,665.1300	3.6651	(3.566)	0	0	0
2022/02/21	R209	04/08/2022	10.58	Put	Bond Future	1,467.5500	1.4675	1,506.3700	1.5064	2.645	0	0	0
2022/02/21	R209	04/08/2022	10.57	Put	Bond Future	1,485.2500	1.4853	1,524.5800	1.5246	2.648	0	0	0
2022/02/21	R209	04/08/2022			Bond Future	10.1667	73.6749	10.1970	73.5006	0.297	0.0000	0.0000	1,550
2022/02/21	R209	04/08/2022	10.59	Call	Bond Future	3,838.2900	3.8383	3,702.2400	3.7022	(3.545)	0	0	0
2022/02/21	R209	04/08/2022	10.59	Put	Bond Future	1,450.0500	1.4500	1,488.3600	1.4884	2.642	0	0	0
2022/02/21	R209	04/08/2022	10.57	Call	Bond Future	3,763.1800	3.7632	3,628.1500	3.6281	(3.588)	0	0	0
2022/02/21	R209	03/11/2022	11.03	Call	Bond Future	5,403.8700	5.4039	5,261.1200	5.2611	(2.642)	0	0	0
2022/02/21	R209	03/11/2022	11.03	Put	Bond Future	1,393.0000	1.3930	1,427.7600	1.4278	2.495	0	0	0
2022/02/21	R209	03/11/2022	9.50	Call	Bond Future	994.0400	0.9940	936.3400	0.9363	(5.805)	0	0	0
2022/02/21	R209	03/11/2022	9.50	Put	Bond Future	5,692.1500	5.6922	5,811.9600	5.8120	2.105	0	0	0
2022/02/21	R209	03/11/2022	10.50	Put	Bond Future	2,355.5000	2.3555	2,413.5700	2.4136	2.465	0	0	0
2022/02/21	R209	03/11/2022	9.25	Call	Bond Future	0.0000	0.0000	628.3400	0.6283	100.000	0	0	6,000
2022/02/21	R209	03/11/2022	9.25	Put	Bond Future	0.0000	0.0000	7,073.4700	7.0735	100.000	0	0	0
2022/02/21	R209	03/11/2022			Bond Future	10.2930	71.6189	10.3244	71.4414	0.305	0.0000	0.0000	2,750
2022/02/21	R209	03/11/2022	11.50	Call	Bond Future	7,293.6100	7.2936	7,137.1400	7.1371	(2.145)	0	0	0
2022/02/21	R209	03/11/2022	11.50	Put	Bond Future	889.1500	0.8892	910.1900	0.9102	2.366	0	0	0
2022/02/21	R209	03/11/2022	11.00	Call	Bond Future	0.0000	0.0000	5,145.5800	5.1456	100.000	0	0	0
2022/02/21	R209	03/11/2022	11.00	Put	Bond Future	0.0000	0.0000	1,469.2200	1.4692	100.000	0	0	6,000
2022/02/21	R209	03/11/2022	11.01	Call	Bond Future	5,326.1200	5.3261	5,184.0900	5.1841	(2.667)	0	0	0
2022/02/21	R209	03/11/2022	11.01	Put	Bond Future	1,419.8600	1.4199	1,455.3400	1.4553	2.499	0	0	0
2022/02/21	R209	03/11/2022	11.02	Call	Bond Future	5,364.8600	5.3649	5,222.4600	5.2225	(2.654)	0	0	0
2022/02/21	R209	03/11/2022	11.02	Put	Bond Future	1,406.2700	1.4063	1,441.3800	1.4414	2.497	0	0	0
2022/02/21	R209	03/11/2022	10.00	Call	Bond Future	0.0000	0.0000	1,977.8700	1.9779	100.000	0	0	0
2022/02/21	R209	03/11/2022	10.00	Put	Bond Future	0.0000	0.0000	3,843.2200	3.8432	100.000	0	0	6,000
2022/02/21	R209	03/11/2022	10.50	Call	Bond Future	3,515.0200	3.5150	3,395.5800	3.3956	(3.398)	0	0	0
2022/02/21	R209	02/02/2023	10.79	Call	Bond Future	4,444.2400	4.4442	4,319.9900	4.3200	(2.796)	0	0	0
2022/02/21	R209	02/02/2023	10.80	Put	Bond Future	2,463.9700	2.4640	2,519.6500	2.5197	2.260	0	0	0
2022/02/21	R209	02/02/2023	10.78	Call	Bond Future	4,410.9400	4.4109	4,287.1100	4.2871	(2.807)	0	0	0
2022/02/21	R209	02/02/2023			Bond Future	10.4300	72.6723	10.4626	72.4919	0.312	0.0000	0.0000	0
2022/02/21	R209	02/02/2023	10.79	Put	Bond Future	2,484.2100	2.4842	2,540.3100	2.5403	2.258	0	0	0
2022/02/21	R209	02/02/2023	10.80	Call	Bond Future	4,477.3600	4.4774	4,352.6900	4.3527	(2.784)	0	0	0
2022/02/21	R209	02/02/2023	10.78	Put	Bond Future	2,504.3400	2.5043	2,560.8600	2.5609	2.257	0	0	0
2022/02/21	R210	05/05/2022			Bond Future	216.1435	216.1435	216.6544	216.6544	0.236	0.0000	0.0000	1,039
2022/02/21	R210	04/08/2022			Bond Future	218.9144	218.9144	219.4319	219.4319	0.236	0.0000	0.0000	266
2022/02/21	R210	03/11/2022			Bond Future	219.2706	219.2706	219.7936	219.7936	0.239	0.0000	0.0000	0
2022/02/21	R210	02/02/2023			Bond Future	222.5410	222.5410	223.0711	223.0711	0.238	0.0000	0.0000	0
2022/02/21	R213	05/05/2022	10.63	Call	Bond Future	6,037.1900	6.0372	5,856.1700	5.8562	(2.998)	0	0	0
2022/02/21	R213	05/05/2022	10.65	Put	Bond Future	153.9000	0.1539	155.3100	0.1553	0.916	0	0	0
2022/02/21	R213	05/05/2022			Bond Future	9.4742	86.7729	9.5086	86.5902	0.363	0.0000	0.0000	24,260
2022/02/21	R213	05/05/2022	10.63	Put	Bond Future	160.8000	0.1608	162.4200	0.1624	1.007	0	0	0

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2022/02/21	R213	05/05/2022	10.64	Call	Bond Future	6,082.2400	6.0822	5,901.1200	5.9011	(2.978)	0	0	0
2022/02/21	R213	05/05/2022	10.64	Put	Bond Future	157.3100	0.1573	158.8300	0.1588	0.966	0	0	0
2022/02/21	R213	05/05/2022	10.65	Call	Bond Future	6,127.3200	6.1273	5,946.0900	5.9461	(2.958)	0	0	0
2022/02/21	R213	04/08/2022	9.88	Call	Bond Future	2,804.8500	2.8049	2,676.9200	2.6769	(4.561)	0	0	0
2022/02/21	R213	04/08/2022	9.89	Call	Bond Future	2,835.3300	2.8353	2,706.7700	2.7068	(4.534)	0	0	0
2022/02/21	R213	04/08/2022	9.90	Put	Bond Future	1,649.4300	1.6494	1,705.2100	1.7052	3.382	0	0	0
2022/02/21	R213	04/08/2022			Bond Future	9.6620	87.8290	9.6979	87.6440	0.372	0.0000	0.0000	0
2022/02/21	R213	04/08/2022	9.88	Put	Bond Future	1,689.6700	1.6897	1,746.7100	1.7467	3.376	0	0	0
2022/02/21	R213	04/08/2022	9.89	Put	Bond Future	1,669.4500	1.6694	1,725.8600	1.7259	3.379	0	0	0
2022/02/21	R213	04/08/2022	9.90	Call	Bond Future	2,865.9600	2.8660	2,736.7700	2.7368	(4.508)	0	0	0
2022/02/21	R213	03/11/2022	10.38	Call	Bond Future	4,308.1600	4.3082	4,167.1700	4.1672	(3.273)	0	0	0
2022/02/21	R213	03/11/2022	10.38	Put	Bond Future	1,497.3300	1.4973	1,544.7100	1.5447	3.164	0	0	0
2022/02/21	R213	03/11/2022	10.39	Call	Bond Future	4,341.6700	4.3417	4,200.2400	4.2002	(3.258)	0	0	0
2022/02/21	R213	03/11/2022	10.39	Put	Bond Future	1,482.8000	1.4828	1,529.7400	1.5297	3.166	0	0	0
2022/02/21	R213	03/11/2022	10.37	Call	Bond Future	4,274.4800	4.2745	4,133.9300	4.1339	(3.288)	0	0	0
2022/02/21	R213	03/11/2022	10.37	Put	Bond Future	1,511.7300	1.5117	1,559.5500	1.5596	3.163	0	0	200
2022/02/21	R213	03/11/2022	9.19	Call	Bond Future	1,237.6800	1.2377	1,165.7600	1.1658	(5.811)	0	0	476
2022/02/21	R213	03/11/2022	9.19	Put	Bond Future	4,411.1200	4.4111	4,527.5700	4.5276	2.640	0	0	0
2022/02/21	R213	03/11/2022			Bond Future	9.8077	85.6069	9.8453	85.4185	0.383	0.0000	0.0000	0
2022/02/21	R213	03/11/2022	10.40	Call	Bond Future	4,375.2800	4.3753	4,233.4100	4.2334	(3.243)	0	0	0
2022/02/21	R213	03/11/2022	10.40	Put	Bond Future	1,468.4000	1.4684	1,514.9000	1.5149	3.167	0	0	0
2022/02/21	R213	03/11/2022	9.98	Call	Bond Future	3,070.2300	3.0702	2,949.2800	2.9493	(3.939)	0	0	0
2022/02/21	R213	03/11/2022	9.98	Put	Bond Future	2,211.0900	2.2111	2,278.5100	2.2785	3.049	0	0	200
2022/02/21	R213	03/11/2022	10.19	Call	Bond Future	3,693.2300	3.6932	3,561.2000	3.5612	(3.575)	0	0	0
2022/02/21	R213	03/11/2022	10.19	Put	Bond Future	1,802.1100	1.8021	1,858.4500	1.8584	3.126	0	0	476
2022/02/21	R213	03/11/2022	9.13	Call	Bond Future	1,135.1200	1.1351	1,067.0900	1.0671	(5.993)	0	0	200
2022/02/21	R213	03/11/2022	9.13	Put	Bond Future	4,624.8300	4.6248	4,745.1700	4.7452	2.602	0	0	0
2022/02/21	R213	03/11/2022	9.84	Call	Bond Future	2,685.3000	2.6853	2,572.3100	2.5723	(4.208)	0	0	0
2022/02/21	R213	03/11/2022	9.84	Put	Bond Future	2,523.3100	2.5233	2,598.6900	2.5987	2.987	0	0	476
2022/02/21	R213	02/02/2023	10.22	Put	Bond Future	2,493.3900	2.4934	2,561.6500	2.5617	2.738	0	0	0
2022/02/21	R213	02/02/2023	10.23	Call	Bond Future	3,730.5200	3.7305	3,606.9300	3.6069	(3.313)	0	0	0
2022/02/21	R213	02/02/2023	10.35	Call	Bond Future	4,081.2200	4.0812	3,952.2700	3.9523	(3.160)	0	0	0
2022/02/21	R213	02/02/2023	10.35	Put	Bond Future	2,253.4000	2.2534	2,315.8300	2.3158	2.770	0	0	476
2022/02/21	R213	02/02/2023	10.01	Call	Bond Future	3,137.8200	3.1378	3,024.7100	3.0247	(3.605)	0	0	0
2022/02/21	R213	02/02/2023			Bond Future	9.9695	86.8991	10.0089	86.7077	0.395	0.0000	0.0000	0
2022/02/21	R213	02/02/2023	10.22	Call	Bond Future	3,702.4100	3.7024	3,579.2900	3.5793	(3.325)	0	0	0
2022/02/21	R213	02/02/2023	10.23	Put	Bond Future	2,473.6900	2.4737	2,541.4800	2.5415	2.740	0	0	0
2022/02/21	R213	02/02/2023	9.16	Call	Bond Future	1,332.2200	1.3322	1,264.2900	1.2643	(5.099)	0	0	476
2022/02/21	R213	02/02/2023	9.16	Put	Bond Future	5,396.5500	5.3965	5,520.0000	5.5200	2.288	0	0	0
2022/02/21	R213	02/02/2023	10.01	Put	Bond Future	2,940.9900	2.9410	3,019.2600	3.0193	2.661	0	0	476
2022/02/21	R213	02/02/2023	10.21	Call	Bond Future	3,674.7200	3.6747	3,552.0600	3.5521	(3.338)	0	0	0
2022/02/21	R213	02/02/2023	10.21	Put	Bond Future	2,513.5500	2.5135	2,582.2700	2.5823	2.734	0	0	0
2022/02/21	R214	05/05/2022	11.73	Put	Bond Future	110.3500	0.1104	108.8100	0.1088	(1.396)	0	0	0
2022/02/21	R214	05/05/2022	11.74	Put	Bond Future	107.8800	0.1079	106.3100	0.1063	(1.455)	0	0	0
2022/02/21	R214	05/05/2022	11.75	Call	Bond Future	8,010.8100	8.0108	7,828.8700	7.8289	(2.271)	0	0	0
2022/02/21	R214	05/05/2022			Bond Future	10.3398	69.6751	10.3691	69.4947	0.283	0.0000	0.0000	16,514
2022/02/21	R214	05/05/2022	11.73	Call	Bond Future	7,913.8300	7.9138	7,731.9300	7.7319	(2.299)	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
2022/02/21	R214	05/05/2022	11.74	Call	Bond Future	7,962.3300	7.9623	7,780.4000	7.7804	(2.285)	0	0	0
2022/02/21	R214	05/05/2022	11.75	Put	Bond Future	105.4600	0.1055	103.8800	0.1039	(1.498)	0	0	0
2022/02/21	R214	04/08/2022	10.98	Put	Bond Future	1,439.9500	1.4400	1,476.7600	1.4768	2.556	0	0	0
2022/02/21	R214	04/08/2022	10.99	Call	Bond Future	4,318.2300	4.3182	4,172.0000	4.1720	(3.386)	0	0	0
2022/02/21	R214	04/08/2022			Bond Future	10.4930	70.5208	10.5233	70.3383	0.289	0.0000	0.0000	1,337
2022/02/21	R214	04/08/2022	10.97	Call	Bond Future	4,239.3600	4.2394	4,094.1000	4.0941	(3.426)	0	0	0
2022/02/21	R214	04/08/2022	10.97	Put	Bond Future	1,456.9000	1.4569	1,494.1900	1.4942	2.560	0	0	0
2022/02/21	R214	04/08/2022	10.98	Call	Bond Future	4,278.8200	4.2788	4,133.0800	4.1331	(3.406)	0	0	0
2022/02/21	R214	04/08/2022	10.99	Put	Bond Future	1,423.0100	1.4230	1,459.3300	1.4593	2.552	0	0	0
2022/02/21	R214	03/11/2022	11.34	Call	Bond Future	5,610.9000	5.6109	5,461.9200	5.4619	(2.655)	0	0	0
2022/02/21	R214	03/11/2022	11.36	Put	Bond Future	1,490.4800	1.4905	1,526.6500	1.5266	2.427	0	0	0
2022/02/21	R214	03/11/2022			Bond Future	10.6140	68.2940	10.6455	68.1081	0.297	0.0000	0.0000	0
2022/02/21	R214	03/11/2022	11.34	Put	Bond Future	1,518.3300	1.5183	1,555.2400	1.5552	2.431	0	0	0
2022/02/21	R214	03/11/2022	11.35	Call	Bond Future	5,650.5400	5.6505	5,501.1900	5.5012	(2.643)	0	0	0
2022/02/21	R214	03/11/2022	11.35	Put	Bond Future	1,504.3400	1.5043	1,540.8800	1.5409	2.429	0	0	0
2022/02/21	R214	03/11/2022	11.36	Call	Bond Future	5,690.2500	5.6902	5,540.5300	5.5405	(2.631)	0	0	0
2022/02/21	R214	02/02/2023	11.07	Call	Bond Future	4,567.2500	4.5673	4,438.3100	4.4383	(2.823)	0	0	0
2022/02/21	R214	02/02/2023	11.07	Put	Bond Future	2,720.1200	2.7201	2,780.0100	2.7800	2.202	0	0	0
2022/02/21	R214	02/02/2023	11.08	Call	Bond Future	4,601.0600	4.6011	4,471.6700	4.4717	(2.812)	0	0	0
2022/02/21	R214	02/02/2023	11.08	Put	Bond Future	2,698.4100	2.6984	2,757.8500	2.7579	2.203	0	0	0
2022/02/21	R214	02/02/2023			Bond Future	10.7447	69.3273	10.7773	69.1385	0.303	0.0000	0.0000	0
2022/02/21	R214	02/02/2023	11.09	Call	Bond Future	4,635.2200	4.6352	4,505.3900	4.5054	(2.801)	0	0	0
2022/02/21	R214	02/02/2023	11.09	Put	Bond Future	2,677.1100	2.6771	2,736.1100	2.7361	2.204	0	0	0
2022/02/21	R248	05/05/2022	11.79	Call	Bond Future	10,344.3000	10.3443	10,111.9600	10.1120	(2.246)	0	0	0
2022/02/21	R248	05/05/2022	11.79	Put	Bond Future	117.1300	0.1171	115.2500	0.1153	(1.605)	0	0	0
2022/02/21	R248	05/05/2022	11.80	Call	Bond Future	10,404.5100	10.4045	10,172.1600	10.1722	(2.233)	0	0	0
2022/02/21	R248	05/05/2022			Bond Future	10.3378	87.4422	10.3672	87.2117	0.284	0.0000	0.0000	190,964
2022/02/21	R248	05/05/2022	11.80	Put	Bond Future	114.4300	0.1144	112.5400	0.1125	(1.652)	0	0	0
2022/02/21	R248	05/05/2022	11.81	Call	Bond Future	10,464.7300	10.4647	10,232.3700	10.2324	(2.220)	0	0	0
2022/02/21	R248	05/05/2022	11.81	Put	Bond Future	111.8200	0.1118	109.9200	0.1099	(1.699)	0	0	0
2022/02/21	R248	04/08/2022	10.99	Call	Bond Future	5,472.4700	5.4725	5,285.5000	5.2855	(3.417)	0	0	0
2022/02/21	R248	04/08/2022	10.99	Put	Bond Future	1,773.9800	1.7740	1,820.3700	1.8204	2.615	0	0	0
2022/02/21	R248	04/08/2022	10.40	Put	Bond Future	3,542.7600	3.5428	3,636.0500	3.6361	2.633	0	0	0
2022/02/21	R248	04/08/2022	10.98	Call	Bond Future	5,422.6600	5.4227	5,236.3100	5.2363	(3.437)	0	0	0
2022/02/21	R248	04/08/2022	10.98	Put	Bond Future	1,795.1800	1.7952	1,842.1900	1.8422	2.619	0	0	0
2022/02/21	R248	04/08/2022			Bond Future	10.4886	88.5037	10.5191	88.2704	0.291	0.0000	0.0000	6,019
2022/02/21	R248	04/08/2022	11.00	Call	Bond Future	5,522.4100	5.5224	5,334.8300	5.3348	(3.397)	0	0	0
2022/02/21	R248	04/08/2022	11.00	Put	Bond Future	1,753.0100	1.7530	1,798.7900	1.7988	2.612	0	0	0
2022/02/21	R248	04/08/2022	9.70	Call	Bond Future	805.6400	0.8056	740.6700	0.7407	(8.064)	0	0	2,400
2022/02/21	R248	04/08/2022	9.70	Put	Bond Future	7,243.4100	7.2434	7,411.8000	7.4118	2.325	0	0	0
2022/02/21	R248	04/08/2022	10.40	Call	Bond Future	2,858.6200	2.8586	2,718.5500	2.7186	(4.900)	0	0	2,400
2022/02/21	R248	03/11/2022	11.31	Put	Bond Future	1,939.4300	1.9394	1,987.8300	1.9878	2.496	0	0	0
2022/02/21	R248	03/11/2022	11.32	Call	Bond Future	6,996.1200	6.9961	6,806.6100	6.8066	(2.709)	0	0	0
2022/02/21	R248	03/11/2022	11.30	Put	Bond Future	1,957.5100	1.9575	2,006.4000	2.0064	2.498	0	0	0
2022/02/21	R248	03/11/2022			Bond Future	10.6076	85.4097	10.6392	85.1723	0.298	0.0000	0.0000	0
2022/02/21	R248	03/11/2022	11.31	Call	Bond Future	6,946.5300	6.9465	6,757.4900	6.7575	(2.721)	0	0	0
2022/02/21	R248	03/11/2022	11.32	Put	Bond Future	1,921.5200	1.9215	1,969.4500	1.9694	2.494	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
2022/02/21	R248	03/11/2022	11.30	Call	Bond Future	6,897.0100	6.8970	6,708.4600	6.7085	(2.734)	0	0	0
2022/02/21	R248	02/02/2023	11.08	Call	Bond Future	5,820.9600	5.8210	5,655.4100	5.6554	(2.844)	0	0	0
2022/02/21	R248	02/02/2023	11.08	Put	Bond Future	3,355.2700	3.3553	3,430.8900	3.4309	2.254	0	0	0
2022/02/21	R248	02/02/2023			Bond Future	10.7361	86.7021	10.7690	86.4609	0.306	0.0000	0.0000	0
2022/02/21	R248	02/02/2023	11.07	Call	Bond Future	5,778.2500	5.7783	5,613.2600	5.6133	(2.855)	0	0	0
2022/02/21	R248	02/02/2023	11.07	Put	Bond Future	3,382.4600	3.3825	3,458.6400	3.4586	2.252	0	0	0
2022/02/21	R248	02/02/2023	11.06	Call	Bond Future	5,735.6300	5.7356	5,571.2100	5.5712	(2.867)	0	0	0
2022/02/21	R248	02/02/2023	11.06	Put	Bond Future	3,409.8600	3.4099	3,486.6100	3.4866	2.251	0	0	0

Total

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