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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/02/2022 TO 23/02/2022

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
2022/02/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	2025	05/05/2022		Bond Future	158.7645	158.7645	159.2630	159.2630	0.314	0.0000	0.0000	5,471
2022/02/23	2025	04/08/2022		Bond Future	159.3076	159.3076	159.8089	159.8089	0.315	0.0000	0.0000	1,130
2022/02/23	2025	03/11/2022		Bond Future	161.6061	161.6061	162.1121	162.1121	0.313	0.0000	0.0000	0
2022/02/23	2025	02/02/2023		Bond Future	162.3427	162.3427	162.8518	162.8518	0.314	0.0000	0.0000	0
2022/02/23	2029	05/05/2022		Bond Future	116.4749	116.4749	116.9794	116.9794	0.433	0.0000	0.0000	2,746
2022/02/23	2029	04/08/2022		Bond Future	118.0595	118.0595	118.5689	118.5689	0.431	0.0000	0.0000	1,844
2022/02/23	2029	03/11/2022		Bond Future	118.5348	118.5348	119.0482	119.0482	0.433	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
2022/02/23	2029	02/02/2023			Bond Future	120.2878	120.2878	120.8079	120.8079	0.432	0.0000	0.0000	0
2022/02/23	2030	05/05/2022	8.14	Call	Bond Future	43.1900	0.0432	34.1800	0.0342	(20.861)	0	0	1,800
2022/02/23	2030	05/05/2022	8.14	Put	Bond Future	6,393.3100	6.3933	6,672.6400	6.6726	4.369	0	0	0
2022/02/23	2030	05/05/2022	8.47	Call	Bond Future	154.7500	0.1547	127.7300	0.1277	(17.460)	0	0	1,073
2022/02/23	2030	05/05/2022	10.21	Call	Bond Future	4,733.1700	4.7332	4,480.1600	4.4802	(5.345)	0	0	0
2022/02/23	2030	05/05/2022	10.21	Put	Bond Future	252.4800	0.2525	287.8100	0.2878	13.993	0	0	0
2022/02/23	2030	05/05/2022	9.95	Call	Bond Future	3,640.0000	3.6400	3,408.1800	3.4082	(6.369)	0	0	0
2022/02/23	2030	05/05/2022	9.65	Put	Bond Future	785.6700	0.7857	877.4300	0.8774	11.679	0	0	5,000
2022/02/23	2030	05/05/2022	8.81	Put	Bond Future	3,125.9300	3.1259	3,348.9900	3.3490	7.136	0	0	0
2022/02/23	2030	05/05/2022	8.89	Put	Bond Future	2,808.9200	2.8089	3,020.1300	3.0201	7.519	0	0	0
2022/02/23	2030	05/05/2022	9.15	Call	Bond Future	1,044.9700	1.0450	926.8300	0.9268	(11.306)	0	0	7,500
2022/02/23	2030	05/05/2022	9.15	Put	Bond Future	1,911.6900	1.9117	2,081.8900	2.0819	8.903	0	0	0
2022/02/23	2030	05/05/2022			Bond Future	9.3165	95.0265	9.3723	94.7382	0.599	0.0000	0.0000	73,982
2022/02/23	2030	05/05/2022	7.73	Call	Bond Future	7.9300	0.0079	5.8900	0.0059	(25.725)	0	0	200
2022/02/23	2030	05/05/2022	7.73	Put	Bond Future	8,699.3800	8.6994	8,985.6800	8.9857	3.291	0	0	0
2022/02/23	2030	05/05/2022	8.47	Put	Bond Future	4,669.6500	4.6696	4,930.9700	4.9310	5.596	0	0	0
2022/02/23	2030	05/05/2022	11.04	Call	Bond Future	8,435.9700	8.4360	8,152.8100	8.1528	(3.357)	0	0	0
2022/02/23	2030	05/05/2022	11.04	Put	Bond Future	38.0000	0.0380	43.1800	0.0432	13.632	0	0	1,800
2022/02/23	2030	05/05/2022	9.95	Put	Bond Future	434.1300	0.4341	490.6500	0.4906	13.019	0	0	1,073
2022/02/23	2030	05/05/2022	10.19	Call	Bond Future	4,646.9800	4.6470	4,395.3200	4.3953	(5.416)	0	0	0
2022/02/23	2030	05/05/2022	10.19	Put	Bond Future	263.5200	0.2635	300.2000	0.3002	13.919	0	0	0
2022/02/23	2030	05/05/2022	10.20	Call	Bond Future	4,690.0300	4.6900	4,437.7000	4.4377	(5.380)	0	0	0
2022/02/23	2030	05/05/2022	10.20	Put	Bond Future	257.9400	0.2579	293.9500	0.2939	13.961	0	0	200
2022/02/23	2030	05/05/2022	9.35	Call	Bond Future	1,540.2100	1.5402	1,389.4900	1.3895	(9.786)	0	0	0
2022/02/23	2030	05/05/2022	9.35	Put	Bond Future	1,367.0600	1.3671	1,504.6800	1.5047	10.067	0	0	1,073
2022/02/23	2030	05/05/2022	9.60	Call	Bond Future	2,316.6100	2.3166	2,127.0400	2.1270	(8.183)	0	0	0
2022/02/23	2030	05/05/2022	9.60	Put	Bond Future	864.1800	0.8642	962.9500	0.9630	11.429	0	0	5,000
2022/02/23	2030	05/05/2022	9.65	Call	Bond Future	2,491.2600	2.4913	2,294.6800	2.2947	(7.891)	0	0	0
2022/02/23	2030	05/05/2022	8.81	Call	Bond Future	457.1900	0.4572	391.9100	0.3919	(14.279)	0	0	200
2022/02/23	2030	05/05/2022	8.89	Call	Bond Future	568.1100	0.5681	490.9800	0.4910	(13.577)	0	0	1,800
2022/02/23	2030	04/08/2022	9.56	Call	Bond Future	2,264.5500	2.2646	2,097.5900	2.0976	(7.373)	0	0	0
2022/02/23	2030	04/08/2022	9.56	Put	Bond Future	1,989.7500	1.9897	2,116.6400	2.1166	6.377	0	0	0
2022/02/23	2030	04/08/2022	10.95	Call	Bond Future	7,246.5400	7.2465	6,981.7900	6.9818	(3.653)	0	0	0
2022/02/23	2030	04/08/2022	10.95	Put	Bond Future	373.4500	0.3734	402.5500	0.4026	7.792	0	0	800
2022/02/23	2030	04/08/2022			Bond Future	9.5049	92.2901	9.5638	91.9963	0.620	0.0000	0.0000	26,505
2022/02/23	2030	04/08/2022	9.05	Call	Bond Future	1,124.3500	1.1244	1,013.8800	1.0139	(9.825)	0	0	800
2022/02/23	2030	04/08/2022	9.05	Put	Bond Future	3,432.9100	3.4329	3,616.2900	3.6163	5.342	0	0	0
2022/02/23	2030	04/08/2022	9.54	Call	Bond Future	2,211.2700	2.2113	2,046.5100	2.0465	(7.451)	0	0	0
2022/02/23	2030	04/08/2022	9.54	Put	Bond Future	2,036.0800	2.0361	2,165.1700	2.1652	6.340	0	0	0
2022/02/23	2030	04/08/2022	9.55	Call	Bond Future	2,237.8300	2.2378	2,071.9600	2.0720	(7.412)	0	0	0
2022/02/23	2030	04/08/2022	9.55	Put	Bond Future	2,012.8200	2.0128	2,140.8000	2.1408	6.358	0	0	0
2022/02/23	2030	04/08/2022	8.30	Call	Bond Future	273.1600	0.2732	235.0600	0.2351	(13.948)	0	0	800
2022/02/23	2030	04/08/2022	8.30	Put	Bond Future	6,550.2200	6.5502	6,805.9700	6.8060	3.904	0	0	0
2022/02/23	2030	03/11/2022	10.10	Call	Bond Future	3,746.6300	3.7466	3,583.2100	3.5832	(4.362)	0	0	0
2022/02/23	2030	03/11/2022	10.10	Put	Bond Future	1,701.0800	1.7011	1,837.1700	1.8372	8.000	0	0	0
2022/02/23	2030	03/11/2022			Bond Future	9.6709	93.6026	9.7330	93.3031	0.642	0.0000	0.0000	0
2022/02/23	2030	03/11/2022	10.09	Call	Bond Future	3,715.6800	3.7157	3,553.1200	3.5531	(4.375)	0	0	0

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2022/02/23	2030	03/11/2022	10.09	Put	Bond Future	1,717.1400	1.7171	1,854.0900	1.8541	7.975	0	0	0
2022/02/23	2030	03/11/2022	10.08	Call	Bond Future	3,684.8200	3.6848	3,523.1200	3.5231	(4.388)	0	0	0
2022/02/23	2030	03/11/2022	10.08	Put	Bond Future	1,733.3200	1.7333	1,871.1300	1.8711	7.951	0	0	0
2022/02/23	2030	02/02/2023	10.01	Put	Bond Future	2,631.2000	2.6312	2,760.9000	2.7609	4.929	0	0	0
2022/02/23	2030	02/02/2023	9.94	Put	Bond Future	2,775.0700	2.7751	2,909.6700	2.9097	4.850	0	0	102
2022/02/23	2030	02/02/2023	9.99	Call	Bond Future	3,315.2700	3.3153	3,142.1500	3.1421	(5.222)	0	0	0
2022/02/23	2030	02/02/2023	10.00	Call	Bond Future	3,341.0400	3.3410	3,167.1600	3.1672	(5.204)	0	0	0
2022/02/23	2030	02/02/2023	9.20	Call	Bond Future	1,595.6400	1.5956	1,485.0200	1.4850	(6.933)	0	0	0
2022/02/23	2030	02/02/2023	9.20	Put	Bond Future	4,703.0300	4.7030	4,897.0800	4.8971	4.126	0	0	0
2022/02/23	2030	02/02/2023	9.66	Call	Bond Future	2,518.6100	2.5186	2,367.4900	2.3675	(6.000)	0	0	0
2022/02/23	2030	02/02/2023	9.66	Put	Bond Future	3,418.0900	3.4181	3,571.6400	3.5716	4.492	0	0	102
2022/02/23	2030	02/02/2023	9.80	Call	Bond Future	2,843.0100	2.8430	2,681.5500	2.6815	(5.679)	0	0	0
2022/02/23	2030	02/02/2023	8.81	Put	Bond Future	6,028.8900	6.0289	6,253.4200	6.2534	3.724	0	0	0
2022/02/23	2030	02/02/2023			Bond Future	9.8514	90.9620	9.9168	90.6574	0.664	0.0000	0.0000	0
2022/02/23	2030	02/02/2023	10.01	Call	Bond Future	3,367.9500	3.3680	3,192.9800	3.1930	(5.195)	0	0	0
2022/02/23	2030	02/02/2023	9.94	Call	Bond Future	3,187.5400	3.1875	3,017.4700	3.0175	(5.335)	0	0	0
2022/02/23	2030	02/02/2023	9.99	Put	Bond Future	2,671.0200	2.6710	2,802.5700	2.8026	4.925	0	0	0
2022/02/23	2030	02/02/2023	10.00	Put	Bond Future	2,650.5300	2.6505	2,781.3200	2.7813	4.934	0	0	0
2022/02/23	2030	02/02/2023	9.80	Put	Bond Future	3,083.5300	3.0835	3,226.7400	3.2267	4.644	0	0	0
2022/02/23	2030	02/02/2023	8.81	Call	Bond Future	996.9500	0.9969	916.8100	0.9168	(8.039)	0	0	102
2022/02/23	2032	05/05/2022	10.29	Put	Bond Future	550.2200	0.5502	621.2700	0.6213	12.913	0	0	0
2022/02/23	2032	05/05/2022	11.18	Call	Bond Future	8,107.4800	8.1075	7,728.8700	7.7289	(4.670)	0	0	0
2022/02/23	2032	05/05/2022	11.18	Put	Bond Future	78.7000	0.0787	87.5000	0.0875	11.182	0	0	780
2022/02/23	2032	05/05/2022	10.98	Call	Bond Future	7,108.2600	7.1083	6,736.5200	6.7365	(5.230)	0	0	0
2022/02/23	2032	05/05/2022	10.98	Put	Bond Future	126.0300	0.1260	141.7000	0.1417	12.434	0	0	993
2022/02/23	2032	05/05/2022	11.02	Put	Bond Future	114.7900	0.1148	128.8400	0.1288	12.240	0	0	0
2022/02/23	2032	05/05/2022	11.03	Call	Bond Future	7,357.7000	7.3577	6,983.9200	6.9839	(5.080)	0	0	0
2022/02/23	2032	05/05/2022	11.03	Put	Bond Future	112.1700	0.1122	125.8000	0.1258	12.151	0	0	0
2022/02/23	2032	05/05/2022			Bond Future	9.7263	91.6396	9.7924	91.2522	0.680	0.0000	0.0000	138,243
2022/02/23	2032	05/05/2022	9.58	Call	Bond Future	1,199.0700	1.1991	1,021.3000	1.0213	(14.826)	0	0	780
2022/02/23	2032	05/05/2022	9.58	Put	Bond Future	2,063.7000	2.0637	2,273.3400	2.2733	10.158	0	0	0
2022/02/23	2032	05/05/2022	10.18	Call	Bond Future	3,298.5000	3.2985	2,997.7300	2.9977	(9.118)	0	0	780
2022/02/23	2032	05/05/2022	10.18	Put	Bond Future	684.9400	0.6849	771.5800	0.7716	12.649	0	0	0
2022/02/23	2032	05/05/2022	10.29	Call	Bond Future	3,782.2800	3.7823	3,465.9200	3.4659	(8.364)	0	0	993
2022/02/23	2032	05/05/2022	11.04	Call	Bond Future	7,407.6200	7.4076	7,033.4700	7.0335	(5.051)	0	0	0
2022/02/23	2032	05/05/2022	11.04	Put	Bond Future	109.5700	0.1096	122.8300	0.1228	12.102	0	0	0
2022/02/23	2032	05/05/2022	11.02	Call	Bond Future	7,307.7500	7.3077	6,934.3900	6.9344	(5.109)	0	0	0
2022/02/23	2032	04/08/2022	10.22	Call	Bond Future	3,407.1700	3.4072	3,130.0700	3.1301	(8.133)	0	0	0
2022/02/23	2032	04/08/2022	9.72	Call	Bond Future	1,850.0000	1.8500	1,647.2200	1.6472	(10.961)	0	0	800
2022/02/23	2032	04/08/2022	9.72	Put	Bond Future	2,875.6800	2.8757	3,067.1900	3.0672	6.660	0	0	0
2022/02/23	2032	04/08/2022	10.20	Put	Bond Future	1,636.4400	1.6364	1,756.2500	1.7563	7.321	0	0	0
2022/02/23	2032	04/08/2022	10.21	Put	Bond Future	1,616.1200	1.6161	1,734.6100	1.7346	7.332	0	0	0
2022/02/23	2032	04/08/2022	8.97	Call	Bond Future	443.1400	0.4431	362.3600	0.3624	(18.229)	0	0	800
2022/02/23	2032	04/08/2022	8.97	Put	Bond Future	5,954.2700	5.9543	6,267.7800	6.2678	5.265	0	0	0
2022/02/23	2032	04/08/2022			Bond Future	9.8984	92.8644	9.9677	92.4701	0.700	0.0000	0.0000	140
2022/02/23	2032	04/08/2022	10.22	Put	Bond Future	1,596.2500	1.5963	1,713.4400	1.7134	7.342	0	0	0
2022/02/23	2032	04/08/2022	11.60	Call	Bond Future	9,347.1800	9.3472	8,972.8100	8.9728	(4.005)	0	0	0

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2022/02/23	2032	04/08/2022	11.60	Put	Bond Future	294.8700	0.2949	314.7900	0.3148	6.756	0	0	800
2022/02/23	2032	04/08/2022	11.89	Call	Bond Future	10,679.2900	10.6793	10,297.7700	10.2978	(3.573)	0	0	0
2022/02/23	2032	04/08/2022	11.89	Put	Bond Future	207.7300	0.2077	220.5000	0.2205	6.147	0	0	0
2022/02/23	2032	04/08/2022	10.20	Call	Bond Future	3,336.1700	3.3362	3,061.6900	3.0617	(8.227)	0	0	0
2022/02/23	2032	04/08/2022	10.21	Call	Bond Future	3,371.4700	3.3715	3,095.6700	3.0957	(8.180)	0	0	0
2022/02/23	2032	03/11/2022	10.16	Call	Bond Future	3,166.3300	3.1663	2,970.6600	2.9707	(6.180)	0	0	0
2022/02/23	2032	03/11/2022	10.16	Put	Bond Future	2,611.1700	2.6112	2,816.8800	2.8169	7.878	0	0	180
2022/02/23	2032	03/11/2022	10.56	Put	Bond Future	1,795.5000	1.7955	1,953.3200	1.9533	8.790	0	0	180
2022/02/23	2032	03/11/2022	9.31	Put	Bond Future	5,415.2700	5.4153	5,724.2700	5.7243	5.706	0	0	0
2022/02/23	2032	03/11/2022	9.36	Call	Bond Future	1,212.4300	1.2124	1,114.1500	1.1142	(8.106)	0	0	454
2022/02/23	2032	03/11/2022	9.36	Put	Bond Future	5,210.1200	5.2101	5,513.2200	5.5132	5.818	0	0	0
2022/02/23	2032	03/11/2022	10.11	Put	Bond Future	2,736.4100	2.7364	2,948.9000	2.9489	7.765	0	0	454
2022/02/23	2032	03/11/2022			Bond Future	10.0596	90.0336	10.1321	89.6323	0.721	0.0000	0.0000	0
2022/02/23	2032	03/11/2022	10.66	Call	Bond Future	4,889.4100	4.8894	4,635.2900	4.6353	(5.197)	0	0	0
2022/02/23	2032	03/11/2022	10.66	Put	Bond Future	1,637.0800	1.6371	1,784.3400	1.7843	8.995	0	0	0
2022/02/23	2032	03/11/2022	10.49	Call	Bond Future	4,263.1200	4.2631	4,027.2500	4.0273	(5.533)	0	0	0
2022/02/23	2032	03/11/2022	10.49	Put	Bond Future	1,915.4600	1.9155	2,080.9700	2.0810	8.641	0	0	454
2022/02/23	2032	03/11/2022	10.56	Call	Bond Future	4,517.1900	4.5172	4,273.6300	4.2736	(5.392)	0	0	0
2022/02/23	2032	03/11/2022	9.31	Call	Bond Future	1,122.9100	1.1229	1,030.5300	1.0305	(8.227)	0	0	180
2022/02/23	2032	03/11/2022	10.11	Call	Bond Future	3,015.7300	3.0157	2,826.8400	2.8268	(6.263)	0	0	0
2022/02/23	2032	02/02/2023	10.50	Call	Bond Future	4,088.3100	4.0883	3,823.7200	3.8237	(6.472)	0	0	0
2022/02/23	2032	02/02/2023	10.50	Put	Bond Future	2,645.1400	2.6451	2,788.5400	2.7885	5.421	0	0	454
2022/02/23	2032	02/02/2023	10.40	Call	Bond Future	3,782.1000	3.7821	3,527.5300	3.5275	(6.731)	0	0	0
2022/02/23	2032	02/02/2023	10.40	Put	Bond Future	2,869.0100	2.8690	3,022.4300	3.0224	5.347	0	0	0
2022/02/23	2032	02/02/2023			Bond Future	10.2296	91.3465	10.3055	90.9385	0.741	0.0000	0.0000	0
2022/02/23	2032	02/02/2023	10.38	Call	Bond Future	3,722.1600	3.7222	3,469.6400	3.4696	(6.784)	0	0	0
2022/02/23	2032	02/02/2023	10.38	Put	Bond Future	2,915.5900	2.9156	3,071.0600	3.0711	5.332	0	0	0
2022/02/23	2032	02/02/2023	10.39	Call	Bond Future	3,752.0700	3.7521	3,498.5200	3.4985	(6.758)	0	0	0
2022/02/23	2032	02/02/2023	10.39	Put	Bond Future	2,892.2200	2.8922	3,046.6600	3.0467	5.340	0	0	0
2022/02/23	2032	02/02/2023	9.31	Call	Bond Future	1,225.5400	1.2255	1,095.1300	1.0951	(10.641)	0	0	454
2022/02/23	2032	02/02/2023	9.31	Put	Bond Future	6,375.5000	6.3755	6,653.0800	6.6531	4.354	0	0	0
2022/02/23	2032	02/02/2023	10.16	Call	Bond Future	3,093.0700	3.0931	2,865.3400	2.8653	(7.363)	0	0	0
2022/02/23	2032	02/02/2023	10.16	Put	Bond Future	3,469.6400	3.4696	3,649.9000	3.6499	5.195	0	0	454
2022/02/23	2033	05/05/2022			Bond Future	113.6182	113.6182	113.8315	113.8315	0.188	0.0000	0.0000	2,371
2022/02/23	2033	04/08/2022			Bond Future	115.1638	115.1638	115.3780	115.3780	0.186	0.0000	0.0000	4,967
2022/02/23	2033	03/11/2022			Bond Future	115.5156	115.5156	115.7299	115.7299	0.185	0.0000	0.0000	0
2022/02/23	2033	02/02/2023			Bond Future	117.2237	117.2237	117.4403	117.4403	0.185	0.0000	0.0000	0
2022/02/23	2037	05/05/2022	11.82	Call	Bond Future	9,360.1000	9.3601	8,701.8400	8.7018	(7.033)	0	0	0
2022/02/23	2037	05/05/2022	11.83	Call	Bond Future	9,414.7800	9.4148	8,755.9500	8.7560	(6.998)	0	0	0
2022/02/23	2037	05/05/2022	11.84	Put	Bond Future	92.1800	0.0922	118.3400	0.1183	28.379	0	0	0
2022/02/23	2037	05/05/2022			Bond Future	10.3234	88.6467	10.4259	87.9611	0.993	0.0000	0.0000	85,213
2022/02/23	2037	05/05/2022	11.82	Put	Bond Future	96.4600	0.0965	123.7400	0.1237	28.281	0	0	0
2022/02/23	2037	05/05/2022	11.83	Put	Bond Future	94.3200	0.0943	121.0300	0.1210	28.318	0	0	0
2022/02/23	2037	05/05/2022	11.84	Call	Bond Future	9,469.4000	9.4694	8,810.0200	8.8100	(6.963)	0	0	0
2022/02/23	2037	04/08/2022	11.95	Call	Bond Future	9,344.4100	9.3444	8,725.7200	8.7257	(6.621)	0	0	0
2022/02/23	2037	04/08/2022	11.95	Put	Bond Future	505.8400	0.5058	583.3800	0.5834	15.329	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
2022/02/23	2037	04/08/2022	10.91	Put	Bond Future	1,695.0400	1.6950	1,916.1000	1.9161	13.042	0	0	0
2022/02/23	2037	04/08/2022	10.89	Call	Bond Future	4,301.4700	4.3015	3,830.4400	3.8304	(10.950)	0	0	0
2022/02/23	2037	04/08/2022	10.89	Put	Bond Future	1,735.3400	1.7353	1,960.5400	1.9605	12.977	0	0	0
2022/02/23	2037	04/08/2022	10.90	Call	Bond Future	4,343.9000	4.3439	3,870.6900	3.8707	(10.894)	0	0	0
2022/02/23	2037	04/08/2022			Bond Future	10.4900	85.5747	10.5967	84.8785	1.018	0.0000	0.0000	49,265
2022/02/23	2037	04/08/2022	10.91	Call	Bond Future	4,386.4800	4.3865	3,911.3100	3.9113	(10.833)	0	0	0
2022/02/23	2037	04/08/2022	11.21	Call	Bond Future	5,733.7300	5.7337	5,203.9400	5.2039	(9.240)	0	0	1,050
2022/02/23	2037	04/08/2022	11.21	Put	Bond Future	1,195.8200	1.1958	1,362.2600	1.3623	13.918	0	0	0
2022/02/23	2037	04/08/2022	11.42	Call	Bond Future	6,731.3100	6.7313	6,170.9400	6.1709	(8.325)	0	0	0
2022/02/23	2037	04/08/2022	11.42	Put	Bond Future	937.0200	0.9370	1,072.8800	1.0729	14.499	0	0	50
2022/02/23	2037	04/08/2022	10.10	Call	Bond Future	1,591.3200	1.5913	1,322.4400	1.3224	(16.897)	0	0	50
2022/02/23	2037	04/08/2022	10.10	Put	Bond Future	4,206.7400	4.2067	4,634.0900	4.6341	10.159	0	0	0
2022/02/23	2037	04/08/2022	10.90	Put	Bond Future	1,715.0800	1.7151	1,938.1000	1.9381	13.003	0	0	150
2022/02/23	2037	03/11/2022	11.32	Call	Bond Future	6,052.2200	6.0522	5,504.5500	5.5046	(9.049)	0	0	0
2022/02/23	2037	03/11/2022	11.30	Put	Bond Future	1,861.8200	1.8618	2,024.5600	2.0246	8.741	0	0	0
2022/02/23	2037	03/11/2022	11.31	Call	Bond Future	6,009.0100	6.0090	5,462.7700	5.4628	(9.090)	0	0	0
2022/02/23	2037	03/11/2022	11.31	Put	Bond Future	1,845.3500	1.8453	2,006.6500	2.0066	8.741	0	0	0
2022/02/23	2037	03/11/2022			Bond Future	10.6367	86.7921	10.7477	86.0846	1.043	0.0000	0.0000	0
2022/02/23	2037	03/11/2022	11.32	Put	Bond Future	1,829.0200	1.8290	1,988.8900	1.9889	8.741	0	0	0
2022/02/23	2037	03/11/2022	11.30	Call	Bond Future	5,965.8700	5.9659	5,421.0700	5.4211	(9.132)	0	0	0
2022/02/23	2037	02/02/2023	11.03	Call	Bond Future	4,664.2100	4.6642	4,227.8700	4.2279	(9.355)	0	0	0
2022/02/23	2037	02/02/2023	11.03	Put	Bond Future	3,197.3400	3.1973	3,479.5000	3.4795	8.825	0	0	0
2022/02/23	2037	02/02/2023	11.04	Call	Bond Future	4,700.2200	4.7002	4,262.1200	4.2621	(9.321)	0	0	0
2022/02/23	2037	02/02/2023	11.04	Put	Bond Future	3,172.3100	3.1723	3,452.7100	3.4527	8.839	0	0	0
2022/02/23	2037	02/02/2023			Bond Future	10.7929	83.8023	10.9083	83.0838	1.069	0.0000	0.0000	0
2022/02/23	2037	02/02/2023	11.05	Call	Bond Future	4,736.6500	4.7367	4,296.8100	4.2968	(9.286)	0	0	0
2022/02/23	2037	02/02/2023	11.05	Put	Bond Future	3,147.7700	3.1478	3,426.4300	3.4264	8.853	0	0	0
2022/02/23	2038	05/05/2022			Bond Future	131.1131	131.1131	131.6771	131.6771	0.430	0.0000	0.0000	4,174
2022/02/23	2038	04/08/2022			Bond Future	131.0780	131.0780	131.6460	131.6460	0.433	0.0000	0.0000	2,669
2022/02/23	2038	03/11/2022			Bond Future	132.9695	132.9695	133.5437	133.5437	0.432	0.0000	0.0000	0
2022/02/23	2038	02/02/2023			Bond Future	133.0763	133.0763	133.6542	133.6542	0.434	0.0000	0.0000	0
2022/02/23	2040	05/05/2022	10.57	Call	Bond Future	2,508.2900	2.5083	2,120.5700	2.1206	(15.458)	0	0	1,200
2022/02/23	2040	05/05/2022	10.57	Put	Bond Future	1,636.6200	1.6366	1,916.6100	1.9166	17.108	0	0	0
2022/02/23	2040	05/05/2022	11.91	Put	Bond Future	107.5900	0.1076	137.7600	0.1378	28.042	0	0	0
2022/02/23	2040	05/05/2022	11.92	Call	Bond Future	9,870.3000	9.8703	9,232.1700	9.2322	(6.465)	0	0	0
2022/02/23	2040	05/05/2022	11.92	Put	Bond Future	105.1400	0.1051	134.7200	0.1347	28.134	0	0	0
2022/02/23	2040	05/05/2022	13.04	Call	Bond Future	16,103.3000	16.1033	15,437.4800	15.4375	(4.135)	0	0	0
2022/02/23	2040	05/05/2022	13.04	Put	Bond Future	4.8600	0.0049	6.7500	0.0068	38.889	0	0	1,200
2022/02/23	2040	05/05/2022			Bond Future	10.4492	90.8435	10.5416	90.1758	0.884	0.0000	0.0000	62,447
2022/02/23	2040	05/05/2022	9.82	Call	Bond Future	386.0000	0.3860	287.6300	0.2876	(25.484)	0	0	1,200
2022/02/23	2040	05/05/2022	9.82	Put	Bond Future	5,153.2500	5.1533	5,722.5900	5.7226	11.048	0	0	0
2022/02/23	2040	05/05/2022	11.90	Call	Bond Future	9,754.0900	9.7541	9,117.1700	9.1172	(6.530)	0	0	0
2022/02/23	2040	05/05/2022	11.90	Put	Bond Future	110.0700	0.1101	140.8600	0.1409	27.973	0	0	0
2022/02/23	2040	05/05/2022	11.91	Call	Bond Future	9,812.2200	9.8122	9,174.6800	9.1747	(6.497)	0	0	0
2022/02/23	2040	04/08/2022	11.05	Call	Bond Future	4,865.8500	4.8658	4,402.5500	4.4025	(9.521)	0	0	0
2022/02/23	2040	04/08/2022	11.05	Put	Bond Future	1,834.6400	1.8346	2,049.4800	2.0495	11.710	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
2022/02/23	2040	04/08/2022	12.24	Put	Bond Future	477.9300	0.4779	547.6600	0.5477	14.590	0	0	460
2022/02/23	2040	04/08/2022	9.70	Put	Bond Future	7,468.4200	7.4684	8,024.2300	8.0242	7.442	0	0	0
2022/02/23	2040	04/08/2022			Bond Future	10.6109	87.5504	10.7070	86.8723	0.906	0.0000	0.0000	39,528
2022/02/23	2040	04/08/2022	11.04	Call	Bond Future	4,819.5300	4.8195	4,358.0600	4.3581	(9.575)	0	0	0
2022/02/23	2040	04/08/2022	11.04	Put	Bond Future	1,855.5100	1.8555	2,072.1800	2.0722	11.677	0	0	0
2022/02/23	2040	04/08/2022	12.24	Call	Bond Future	10,940.2300	10.9402	10,331.8200	10.3318	(5.561)	0	0	0
2022/02/23	2040	04/08/2022	9.70	Call	Bond Future	617.2500	0.6173	494.9200	0.4949	(19.819)	0	0	460
2022/02/23	2040	04/08/2022	10.70	Call	Bond Future	3,361.5900	3.3616	2,972.2400	2.9722	(11.582)	0	0	460
2022/02/23	2040	04/08/2022	10.70	Put	Bond Future	2,732.8200	2.7328	3,021.6100	3.0216	10.567	0	0	0
2022/02/23	2040	04/08/2022	11.03	Call	Bond Future	4,773.1400	4.7731	4,313.7200	4.3137	(9.625)	0	0	0
2022/02/23	2040	04/08/2022	11.03	Put	Bond Future	1,876.4000	1.8764	2,095.1200	2.0951	11.656	0	0	0
2022/02/23	2040	03/11/2022	11.39	Call	Bond Future	6,261.2200	6.2612	5,834.5100	5.8345	(6.815)	0	0	0
2022/02/23	2040	03/11/2022	11.40	Call	Bond Future	6,307.1500	6.3072	5,878.9700	5.8790	(6.789)	0	0	0
2022/02/23	2040	03/11/2022	11.41	Put	Bond Future	1,972.5200	1.9725	2,231.8300	2.2318	13.146	0	0	0
2022/02/23	2040	03/11/2022			Bond Future	10.7531	88.7961	10.8530	88.1069	0.929	0.0000	0.0000	0
2022/02/23	2040	03/11/2022	11.39	Put	Bond Future	2,008.5200	2.0085	2,271.0200	2.2710	13.069	0	0	0
2022/02/23	2040	03/11/2022	11.40	Put	Bond Future	1,990.3100	1.9903	2,251.3400	2.2513	13.115	0	0	0
2022/02/23	2040	03/11/2022	11.41	Call	Bond Future	6,353.4300	6.3534	5,923.5300	5.9235	(6.766)	0	0	0
2022/02/23	2040	02/02/2023	11.12	Call	Bond Future	4,925.5700	4.9256	4,502.0900	4.5021	(8.598)	0	0	0
2022/02/23	2040	02/02/2023	11.12	Put	Bond Future	3,480.0700	3.4801	3,756.6000	3.7566	7.946	0	0	0
2022/02/23	2040	02/02/2023			Bond Future	10.9041	85.5853	11.0080	84.8853	0.952	0.0000	0.0000	0
2022/02/23	2040	02/02/2023	11.10	Call	Bond Future	4,850.4700	4.8505	4,430.1400	4.4301	(8.666)	0	0	0
2022/02/23	2040	02/02/2023	11.10	Put	Bond Future	3,537.3000	3.5373	3,816.9800	3.8170	7.907	0	0	0
2022/02/23	2040	02/02/2023	11.11	Call	Bond Future	4,887.9600	4.8880	4,466.2200	4.4662	(8.628)	0	0	0
2022/02/23	2040	02/02/2023	11.11	Put	Bond Future	3,508.5800	3.5086	3,786.8500	3.7869	7.931	0	0	0
2022/02/23	2044	05/05/2022	11.91	Call	Bond Future	9,521.3100	9.5213	8,914.7800	8.9148	(6.370)	0	0	0
2022/02/23	2044	05/05/2022	11.91	Put	Bond Future	130.6300	0.1306	169.7700	0.1698	29.962	0	0	0
2022/02/23	2044	05/05/2022	11.92	Call	Bond Future	9,579.4900	9.5795	8,972.2500	8.9723	(6.339)	0	0	0
2022/02/23	2044	05/05/2022	11.92	Put	Bond Future	127.7300	0.1277	166.1600	0.1662	30.087	0	0	0
2022/02/23	2044	05/05/2022			Bond Future	10.5180	87.3686	10.6054	86.7229	0.831	0.0000	0.0000	47,337
2022/02/23	2044	05/05/2022	11.93	Call	Bond Future	9,637.5900	9.6376	9,029.7000	9.0297	(6.307)	0	0	0
2022/02/23	2044	05/05/2022	11.93	Put	Bond Future	124.8400	0.1248	162.6200	0.1626	30.263	0	0	0
2022/02/23	2044	04/08/2022	11.08	Call	Bond Future	4,740.9800	4.7410	4,297.2300	4.2972	(9.360)	0	0	0
2022/02/23	2044	04/08/2022	11.08	Put	Bond Future	1,865.1800	1.8652	2,077.2100	2.0772	11.368	0	0	0
2022/02/23	2044	04/08/2022	11.09	Call	Bond Future	4,787.2700	4.7873	4,341.8800	4.3419	(9.304)	0	0	0
2022/02/23	2044	04/08/2022	11.09	Put	Bond Future	1,843.0500	1.8431	2,053.4400	2.0534	11.415	0	0	0
2022/02/23	2044	04/08/2022			Bond Future	10.6719	84.1543	10.7629	83.4985	0.853	0.0000	0.0000	21,683
2022/02/23	2044	04/08/2022	11.10	Call	Bond Future	4,833.9100	4.8339	4,386.6900	4.3867	(9.252)	0	0	0
2022/02/23	2044	04/08/2022	11.10	Put	Bond Future	1,821.3700	1.8214	2,029.9300	2.0299	11.451	0	0	0
2022/02/23	2044	03/11/2022	11.40	Put	Bond Future	2,147.0400	2.1470	2,418.2000	2.4182	12.629	0	0	0
2022/02/23	2044	03/11/2022	11.41	Call	Bond Future	6,233.8000	6.2338	5,837.0100	5.8370	(6.365)	0	0	0
2022/02/23	2044	03/11/2022	11.41	Put	Bond Future	2,127.7400	2.1277	2,397.4300	2.3974	12.675	0	0	0
2022/02/23	2044	03/11/2022			Bond Future	10.8072	85.3517	10.9016	84.6852	0.874	0.0000	0.0000	0
2022/02/23	2044	03/11/2022	11.39	Call	Bond Future	6,141.7900	6.1418	5,747.9400	5.7479	(6.413)	0	0	0
2022/02/23	2044	03/11/2022	11.39	Put	Bond Future	2,166.5200	2.1665	2,439.1500	2.4391	12.584	0	0	0
2022/02/23	2044	03/11/2022	11.40	Call	Bond Future	6,187.7500	6.1877	5,792.4300	5.7924	(6.389)	0	0	0
2022/02/23	2044	02/02/2023	11.14	Call	Bond Future	4,932.1800	4.9322	4,531.7000	4.5317	(8.120)	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
2022/02/23	2044	02/02/2023	11.14	Put	Bond Future	3,633.5200	3.6335	3,909.9000	3.9099	7.606	0	0	0
2022/02/23	2044	02/02/2023	11.15	Call	Bond Future	4,970.0900	4.9701	4,568.2400	4.5682	(8.085)	0	0	0
2022/02/23	2044	02/02/2023	11.15	Put	Bond Future	3,603.8300	3.6038	3,878.8400	3.8788	7.631	0	0	0
2022/02/23	2044	02/02/2023			Bond Future	10.9505	82.2159	11.0487	81.5390	0.896	0.0000	0.0000	0
2022/02/23	2044	02/02/2023	11.16	Call	Bond Future	5,008.4300	5.0084	4,604.9000	4.6049	(8.057)	0	0	0
2022/02/23	2044	02/02/2023	11.16	Put	Bond Future	3,574.6600	3.5747	3,847.9900	3.8480	7.646	0	0	0
2022/02/23	2046	05/05/2022			Bond Future	119.7036	119.7036	119.9611	119.9611	0.215	0.0000	0.0000	14,004
2022/02/23	2046	04/08/2022			Bond Future	121.3324	121.3324	121.5910	121.5910	0.213	0.0000	0.0000	2,969
2022/02/23	2046	03/11/2022			Bond Future	121.1537	121.1537	121.4121	121.4121	0.213	0.0000	0.0000	0
2022/02/23	2046	02/02/2023			Bond Future	122.9460	122.9460	123.2070	123.2070	0.212	0.0000	0.0000	0
2022/02/23	2050	05/05/2022			Bond Future	124.2188	124.2188	123.5693	123.5693	(0.523)	0.0000	0.0000	8,572
2022/02/23	2050	04/08/2022			Bond Future	123.8878	123.8878	123.2259	123.2259	(0.534)	0.0000	0.0000	1,194
2022/02/23	2050	03/11/2022			Bond Future	125.6754	125.6754	125.0024	125.0024	(0.536)	0.0000	0.0000	0
2022/02/23	2050	02/02/2023			Bond Future	125.4665	125.4665	124.7788	124.7788	(0.548)	0.0000	0.0000	0
2022/02/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	AL37	05/05/2022			Index Future	829.5330	829.5330	828.0560	828.0560	(0.178)	0.0000	0.0000	0
2022/02/23	AL37	04/08/2022			Index Future	840.4880	840.4880	838.9860	838.9860	(0.179)	0.0000	0.0000	0
2022/02/23	AL37	03/11/2022			Index Future	852.5180	852.5180	850.9910	850.9910	(0.179)	0.0000	0.0000	0
2022/02/23	AL37	02/02/2023			Index Future	864.9200	864.9200	863.3680	863.3680	(0.179)	0.0000	0.0000	0
2022/02/23	AL7T	05/05/2022			Index Future	960.5140	960.5140	956.7710	956.7710	(0.390)	0.0000	0.0000	0
2022/02/23	AL7T	04/08/2022			Index Future	973.1980	973.1980	969.4000	969.4000	(0.390)	0.0000	0.0000	0
2022/02/23	AL7T	03/11/2022			Index Future	987.1290	987.1290	983.2710	983.2710	(0.391)	0.0000	0.0000	0
2022/02/23	AL7T	02/02/2023			Index Future	1,001.4880	1,001.4880	997.5720	997.5720	(0.391)	0.0000	0.0000	0
2022/02/23	ALBI	05/05/2022			Index Future	855.5510	855.5510	851.0190	851.0190	(0.530)	0.0000	0.0000	129
2022/02/23	ALBI	04/08/2022			Index Future	866.8480	866.8480	862.2520	862.2520	(0.530)	0.0000	0.0000	90
2022/02/23	ALBI	03/11/2022			Index Future	879.2560	879.2560	874.5900	874.5900	(0.531)	0.0000	0.0000	0
2022/02/23	ALBI	02/02/2023			Index Future	892.0470	892.0470	887.3100	887.3100	(0.531)	0.0000	0.0000	0
2022/02/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	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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2022/02/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2022/02/23	ES33	05/05/2022			Bond Future	11.1058	78.1752	11.1965	77.6948	0.816	0.0000	0.0000	87
2022/02/23	ES33	04/08/2022			Bond Future	11.3119	79.2391	11.4066	78.7507	0.837	0.0000	0.0000	263
2022/02/23	ES33	03/11/2022			Bond Future	11.5101	76.6015	11.6090	76.1049	0.859	0.0000	0.0000	0
2022/02/23	ES33	02/02/2023			Bond Future	11.7223	77.7360	11.8256	77.2314	0.881	0.0000	0.0000	0
2022/02/23	ES42	05/05/2022			Bond Future	11.5453	76.7697	11.6368	76.2036	0.792	0.0000	0.0000	1,190
2022/02/23	ES42	04/08/2022			Bond Future	11.7327	77.8155	11.8281	77.2402	0.813	0.0000	0.0000	3,579
2022/02/23	ES42	03/11/2022			Bond Future	11.9134	74.6799	12.0130	74.0951	0.836	0.0000	0.0000	0
2022/02/23	ES42	02/02/2023			Bond Future	12.0993	75.7871	12.2031	75.1930	0.857	0.0000	0.0000	0
2022/02/23	GOVI	05/05/2022	788.25	Call	GOVI	558,310.0000	55.8310	513,520.0000	51.3520	(8.022)	0	0	0
2022/02/23	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	05/05/2022			GOVI	844.0810	844.0810	839.6020	839.6020	(0.531)	0.0000	0.0000	989
2022/02/23	GOVI	05/05/2022	788.23	Call	GOVI	558,510.0000	55.8510	513,720.0000	51.3720	(8.020)	0	0	0
2022/02/23	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	05/05/2022	788.24	Call	GOVI	558,410.0000	55.8410	513,620.0000	51.3620	(8.021)	0	0	0
2022/02/23	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	04/08/2022	819.28	Call	GOVI	359,470.0000	35.9470	314,050.0000	31.4050	(12.635)	0	0	0
2022/02/23	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	04/08/2022			GOVI	855.2270	855.2270	850.6850	850.6850	(0.531)	0.0000	0.0000	0
2022/02/23	GOVI	04/08/2022	819.26	Call	GOVI	359,670.0000	35.9670	314,250.0000	31.4250	(12.628)	0	0	0
2022/02/23	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	04/08/2022	819.27	Call	GOVI	359,570.0000	35.9570	314,150.0000	31.4150	(12.632)	0	0	0
2022/02/23	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	03/11/2022	820.41	Call	GOVI	470,590.0000	47.0590	424,470.0000	42.4470	(9.800)	0	0	0
2022/02/23	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	03/11/2022	820.42	Call	GOVI	470,490.0000	47.0490	424,370.0000	42.4370	(9.803)	0	0	0
2022/02/23	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	03/11/2022			GOVI	867.4690	867.4690	862.8570	862.8570	(0.532)	0.0000	0.0000	0
2022/02/23	GOVI	03/11/2022	820.43	Call	GOVI	470,390.0000	47.0390	424,270.0000	42.4270	(9.805)	0	0	0
2022/02/23	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	02/02/2023	850.82	Call	GOVI	292,680.0000	29.2680	245,860.0000	24.5860	(15.997)	0	0	0
2022/02/23	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	02/02/2023	850.83	Call	GOVI	292,580.0000	29.2580	245,760.0000	24.5760	(16.002)	0	0	0
2022/02/23	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GOVI	02/02/2023			GOVI	880.0880	880.0880	875.4060	875.4060	(0.532)	0.0000	0.0000	0
2022/02/23	GOVI	02/02/2023	850.84	Call	GOVI	292,480.0000	29.2480	245,660.0000	24.5660	(16.008)	0	0	0
2022/02/23	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/23	IGOV	05/05/2022			Index Future	316.5300	316.5300	317.3710	317.3710	0.266	0.0000	0.0000	499
2022/02/23	IGOV	04/08/2022			Index Future	320.7870	320.7870	321.6370	321.6370	0.265	0.0000	0.0000	0
2022/02/23	IGOV	03/11/2022			Index Future	325.4550	325.4550	326.3160	326.3160	0.265	0.0000	0.0000	0
2022/02/23	IGOV	02/02/2023			Index Future	330.2640	330.2640	331.1370	331.1370	0.264	0.0000	0.0000	0

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2022/02/23	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/23	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/23	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.2350	95.7650	0.237	0.0000	0.0000	0
2022/02/23	JBAF	20/04/2022			Jibar Tradeable Future	4.5650	95.4350	4.5450	95.4550	(0.438)	0.0000	0.0000	0
2022/02/23	JBAF	18/05/2022			Jibar Tradeable Future	4.6100	95.3900	4.5900	95.4100	(0.434)	0.0000	0.0000	0
2022/02/23	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.9150	95.0850	(0.203)	0.0000	0.0000	72
2022/02/23	JBAF	20/07/2022			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	0
2022/02/23	JBAF	17/08/2022			Jibar Tradeable Future	5.2900	94.7100	5.2600	94.7400	(0.567)	0.0000	0.0000	0
2022/02/23	JBAF	21/09/2022			Jibar Tradeable Future	5.3600	94.6400	5.3200	94.6800	(0.746)	0.0000	0.0000	0
2022/02/23	JBAF	21/12/2022			Jibar Tradeable Future	5.8550	94.1450	5.8100	94.1900	(0.769)	0.0000	0.0000	68
2022/02/23	JBAF	15/03/2023			Jibar Tradeable Future	6.2000	93.8000	6.1500	93.8500	(0.806)	0.0000	0.0000	0
2022/02/23	JBAF	21/06/2023			Jibar Tradeable Future	6.3800	93.6200	6.3100	93.6900	(1.097)	0.0000	0.0000	0
2022/02/23	JBAF	20/09/2023			Jibar Tradeable Future	6.5250	93.4750	6.4550	93.5450	(1.073)	0.0000	0.0000	75
2022/02/23	JBAF	20/12/2023			Jibar Tradeable Future	6.6650	93.3350	6.5850	93.4150	(1.200)	0.0000	0.0000	0
2022/02/23	R023	05/05/2022	6.31	Call	Bond Future	794.2000	0.7942	793.8700	0.7939	(0.042)	0	0	0
2022/02/23	R023	05/05/2022	6.31	Put	Bond Future	16.4900	0.0165	13.4600	0.0135	(18.375)	0	0	0
2022/02/23	R023	05/05/2022			Bond Future	5.3245	103.3747	5.3211	103.3774	(0.064)	0.0000	0.0000	14,778
2022/02/23	R023	05/05/2022	6.29	Call	Bond Future	779.5900	0.7796	779.0600	0.7791	(0.068)	0	0	0
2022/02/23	R023	05/05/2022	6.29	Put	Bond Future	17.5700	0.0176	14.3400	0.0143	(18.384)	0	0	0
2022/02/23	R023	05/05/2022	6.30	Call	Bond Future	786.8600	0.7869	786.4600	0.7865	(0.051)	0	0	0
2022/02/23	R023	05/05/2022	6.30	Put	Bond Future	16.9900	0.0170	13.8900	0.0139	(18.246)	0	0	0
2022/02/23	R023	04/08/2022	6.05	Call	Bond Future	455.0600	0.4551	456.3500	0.4563	0.283	0	0	0
2022/02/23	R023	04/08/2022	6.05	Put	Bond Future	67.1300	0.0671	67.4900	0.0675	0.536	0	0	0
2022/02/23	R023	04/08/2022			Bond Future	5.3414	104.7325	5.3397	104.7334	(0.032)	0.0000	0.0000	2,360
2022/02/23	R023	04/08/2022	6.03	Call	Bond Future	446.0100	0.4460	447.3100	0.4473	0.291	0	0	0
2022/02/23	R023	04/08/2022	6.03	Put	Bond Future	68.9900	0.0690	69.3600	0.0694	0.536	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
2022/02/23	R023	04/08/2022	6.04	Call	Bond Future	450.6400	0.4506	451.9300	0.4519	0.286	0	0	0
2022/02/23	R023	04/08/2022	6.04	Put	Bond Future	68.1600	0.0682	68.5200	0.0685	0.528	0	0	0
2022/02/23	R023	03/11/2022	6.25	Call	Bond Future	446.1100	0.4461	445.3300	0.4453	(0.175)	0	0	0
2022/02/23	R023	03/11/2022	6.25	Put	Bond Future	23.4700	0.0235	23.4000	0.0234	(0.298)	0	0	0
2022/02/23	R023	03/11/2022	6.26	Call	Bond Future	448.9500	0.4490	448.0100	0.4480	(0.209)	0	0	0
2022/02/23	R023	03/11/2022	6.26	Put	Bond Future	23.2500	0.0233	23.0200	0.0230	(0.989)	0	0	0
2022/02/23	R023	03/11/2022			Bond Future	4.8784	102.3430	4.8807	102.3423	0.047	0.0000	0.0000	0
2022/02/23	R023	03/11/2022	6.27	Call	Bond Future	451.6400	0.4516	450.8700	0.4509	(0.170)	0	0	0
2022/02/23	R023	03/11/2022	6.27	Put	Bond Future	22.8700	0.0229	22.8100	0.0228	(0.262)	0	0	0
2022/02/23	R035	05/05/2022	10.72	Call	Bond Future	4,382.7100	4.3827	3,955.0700	3.9551	(9.757)	0	0	1,200
2022/02/23	R035	05/05/2022	10.72	Put	Bond Future	593.0300	0.5930	775.0400	0.7750	30.692	0	0	0
2022/02/23	R035	05/05/2022	11.63	Call	Bond Future	9,302.6800	9.3027	8,724.7300	8.7247	(6.213)	0	0	0
2022/02/23	R035	05/05/2022	11.63	Put	Bond Future	83.5700	0.0836	115.2700	0.1153	37.932	0	0	0
2022/02/23	R035	05/05/2022	11.64	Call	Bond Future	9,357.6700	9.3577	8,779.0400	8.7790	(6.183)	0	0	0
2022/02/23	R035	05/05/2022	11.64	Put	Bond Future	81.6300	0.0816	112.6500	0.1127	38.001	0	0	0
2022/02/23	R035	05/05/2022			Bond Future	10.1315	92.7821	10.2238	92.1725	0.911	0.0000	0.0000	74,206
2022/02/23	R035	05/05/2022	10.82	Call	Bond Future	4,896.2400	4.8962	4,444.6100	4.4446	(9.224)	0	0	0
2022/02/23	R035	05/05/2022	10.82	Put	Bond Future	485.0300	0.4850	643.0500	0.6431	32.579	0	0	1,200
2022/02/23	R035	05/05/2022	11.65	Call	Bond Future	9,412.6400	9.4126	8,833.3900	8.8334	(6.154)	0	0	0
2022/02/23	R035	05/05/2022	11.65	Put	Bond Future	79.7300	0.0797	110.1300	0.1101	38.129	0	0	0
2022/02/23	R035	05/05/2022	12.64	Call	Bond Future	14,694.9100	14.6949	14,086.3900	14.0864	(4.141)	0	0	0
2022/02/23	R035	05/05/2022	12.64	Put	Bond Future	5.2100	0.0052	6.3400	0.0063	21.689	0	0	1,200
2022/02/23	R035	04/08/2022	11.13	Put	Bond Future	1,050.4400	1.0504	1,176.5300	1.1765	12.004	0	0	100
2022/02/23	R035	04/08/2022	10.64	Call	Bond Future	3,989.0300	3.9890	3,574.0400	3.5740	(10.403)	0	0	0
2022/02/23	R035	04/08/2022	10.64	Put	Bond Future	1,851.2600	1.8513	2,055.8100	2.0558	11.049	0	0	100
2022/02/23	R035	04/08/2022	10.72	Call	Bond Future	4,322.3400	4.3223	3,891.7300	3.8917	(9.962)	0	0	0
2022/02/23	R035	04/08/2022	10.72	Put	Bond Future	1,686.9200	1.6869	1,875.8500	1.8759	11.200	0	0	0
2022/02/23	R035	04/08/2022	10.73	Call	Bond Future	4,364.7600	4.3648	3,932.2700	3.9323	(9.909)	0	0	0
2022/02/23	R035	04/08/2022	10.73	Put	Bond Future	1,667.4100	1.6674	1,854.4600	1.8545	11.218	0	0	0
2022/02/23	R035	04/08/2022	9.53	Call	Bond Future	761.5500	0.7616	609.1000	0.6091	(20.018)	0	0	400
2022/02/23	R035	04/08/2022	9.53	Put	Bond Future	5,962.5100	5.9625	6,429.6000	6.4296	7.834	0	0	0
2022/02/23	R035	04/08/2022	9.84	Call	Bond Future	1,394.5300	1.3945	1,163.3100	1.1633	(16.580)	0	0	100
2022/02/23	R035	04/08/2022	9.84	Put	Bond Future	4,461.6700	4.4617	4,849.9900	4.8500	8.703	0	0	0
2022/02/23	R035	04/08/2022	10.53	Put	Bond Future	2,100.8600	2.1009	2,328.2800	2.3283	10.825	0	0	0
2022/02/23	R035	04/08/2022			Bond Future	10.3035	93.9817	10.3999	93.3622	0.935	0.0000	0.0000	48,495
2022/02/23	R035	04/08/2022	10.74	Call	Bond Future	4,407.1000	4.4071	3,972.7300	3.9727	(9.856)	0	0	0
2022/02/23	R035	04/08/2022	10.74	Put	Bond Future	1,647.8900	1.6479	1,833.0600	1.8331	11.237	0	0	0
2022/02/23	R035	04/08/2022	11.13	Call	Bond Future	6,174.3400	6.1743	5,680.8900	5.6809	(7.992)	0	0	0
2022/02/23	R035	04/08/2022	12.18	Call	Bond Future	11,363.2700	11.3633	10,781.5200	10.7815	(5.120)	0	0	0
2022/02/23	R035	04/08/2022	12.18	Put	Bond Future	312.5500	0.3125	350.3400	0.3503	12.091	0	0	400
2022/02/23	R035	04/08/2022	10.53	Call	Bond Future	3,547.7600	3.5478	3,155.6400	3.1556	(11.053)	0	0	400
2022/02/23	R035	03/11/2022	11.15	Call	Bond Future	5,931.1800	5.9312	5,520.3600	5.5204	(6.926)	0	0	0
2022/02/23	R035	03/11/2022	11.15	Put	Bond Future	1,703.2500	1.7032	1,922.1500	1.9222	12.852	0	0	0
2022/02/23	R035	03/11/2022	10.57	Call	Bond Future	3,652.6600	3.6527	3,342.8600	3.3429	(8.481)	0	0	0
2022/02/23	R035	03/11/2022	10.57	Put	Bond Future	2,940.6100	2.9406	3,260.5300	3.2605	10.879	0	0	582
2022/02/23	R035	03/11/2022	10.99	Call	Bond Future	5,252.2800	5.2523	4,867.1200	4.8671	(7.333)	0	0	0
2022/02/23	R035	03/11/2022	10.99	Put	Bond Future	1,974.1400	1.9741	2,218.7000	2.2187	12.388	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
2022/02/23	R035	03/11/2022			Bond Future	10.4565	90.8538	10.5568	90.2241	0.959	0.0000	0.0000	0
2022/02/23	R035	03/11/2022	11.13	Call	Bond Future	5,845.1000	5.8451	5,437.3800	5.4374	(6.975)	0	0	0
2022/02/23	R035	03/11/2022	11.13	Put	Bond Future	1,735.0800	1.7351	1,957.0800	1.9571	12.795	0	0	0
2022/02/23	R035	03/11/2022	11.14	Call	Bond Future	5,888.2200	5.8882	5,478.9500	5.4789	(6.951)	0	0	0
2022/02/23	R035	03/11/2022	11.14	Put	Bond Future	1,719.2200	1.7192	1,939.6700	1.9397	12.823	0	0	0
2022/02/23	R035	03/11/2022	9.82	Call	Bond Future	1,500.4800	1.5005	1,337.9400	1.3379	(10.833)	0	0	582
2022/02/23	R035	03/11/2022	9.82	Put	Bond Future	5,646.9700	5.6470	6,114.1500	6.1141	8.273	0	0	0
2022/02/23	R035	02/02/2023	10.88	Call	Bond Future	4,686.1400	4.6861	4,282.2200	4.2822	(8.619)	0	0	0
2022/02/23	R035	02/02/2023	10.88	Put	Bond Future	3,088.7000	3.0887	3,324.3200	3.3243	7.628	0	0	0
2022/02/23	R035	02/02/2023	9.81	Call	Bond Future	1,660.6200	1.6606	1,441.2300	1.4412	(13.211)	0	0	582
2022/02/23	R035	02/02/2023	9.81	Put	Bond Future	6,828.2900	6.8283	7,248.4400	7.2484	6.153	0	0	0
2022/02/23	R035	02/02/2023	10.66	Call	Bond Future	3,931.5700	3.9316	3,562.7100	3.5627	(9.382)	0	0	0
2022/02/23	R035	02/02/2023	10.66	Put	Bond Future	3,667.5700	3.6676	3,938.2500	3.9382	7.380	0	0	582
2022/02/23	R035	02/02/2023			Bond Future	10.6170	92.2164	10.7215	91.5768	0.984	0.0000	0.0000	0
2022/02/23	R035	02/02/2023	10.87	Call	Bond Future	4,650.3600	4.6504	4,247.9800	4.2480	(8.653)	0	0	0
2022/02/23	R035	02/02/2023	10.87	Put	Bond Future	3,112.9100	3.1129	3,350.0700	3.3501	7.619	0	0	0
2022/02/23	R035	02/02/2023	11.06	Call	Bond Future	5,353.1500	5.3532	4,923.8100	4.9238	(8.020)	0	0	0
2022/02/23	R035	02/02/2023	11.06	Put	Bond Future	2,685.8400	2.6858	2,896.0400	2.8960	7.826	0	0	582
2022/02/23	R035	02/02/2023	10.86	Call	Bond Future	4,614.3400	4.6143	4,213.4900	4.2135	(8.687)	0	0	0
2022/02/23	R035	02/02/2023	10.86	Put	Bond Future	3,136.9400	3.1369	3,375.6300	3.3756	7.609	0	0	0
2022/02/23	R186	05/05/2022	7.28	Call	Bond Future	258.2300	0.2582	235.1600	0.2352	(8.934)	0	0	435
2022/02/23	R186	05/05/2022	7.28	Put	Bond Future	2,497.2400	2.4972	2,661.8400	2.6618	6.591	0	0	0
2022/02/23	R186	05/05/2022	7.48	Call	Bond Future	464.4900	0.4645	428.8300	0.4288	(7.677)	0	0	3,600
2022/02/23	R186	05/05/2022	7.48	Put	Bond Future	1,876.2600	1.8763	2,028.2700	2.0283	8.102	0	0	0
2022/02/23	R186	05/05/2022	9.18	Call	Bond Future	5,361.4500	5.3614	5,184.7400	5.1847	(3.296)	0	0	0
2022/02/23	R186	05/05/2022	9.18	Put	Bond Future	39.9600	0.0400	50.9200	0.0509	27.427	0	0	454
2022/02/23	R186	05/05/2022	8.32	Call	Bond Future	2,345.0000	2.3450	2,219.6200	2.2196	(5.347)	0	0	0
2022/02/23	R186	05/05/2022	8.32	Put	Bond Future	364.2300	0.3642	426.5200	0.4265	17.102	0	0	0
2022/02/23	R186	05/05/2022	8.14	Call	Bond Future	1,813.6500	1.8137	1,702.8100	1.7028	(6.111)	0	0	454
2022/02/23	R186	05/05/2022	8.14	Put	Bond Future	548.8800	0.5489	625.7100	0.6257	13.998	0	0	0
2022/02/23	R186	05/05/2022			Bond Future	7.8256	114.2159	7.8720	114.0282	0.592	0.0000	0.0000	73,161
2022/02/23	R186	05/05/2022	6.73	Call	Bond Future	37.7600	0.0378	26.8600	0.0269	(28.867)	0	0	3,600
2022/02/23	R186	05/05/2022	6.73	Put	Bond Future	4,591.4400	4.5914	4,768.2100	4.7682	3.850	0	0	0
2022/02/23	R186	05/05/2022	8.64	Call	Bond Future	3,406.8700	3.4069	3,256.8600	3.2569	(4.403)	0	0	0
2022/02/23	R186	05/05/2022	8.64	Put	Bond Future	167.6800	0.1677	205.3400	0.2053	22.459	0	0	4,035
2022/02/23	R186	05/05/2022	8.94	Call	Bond Future	4,479.5700	4.4796	4,311.4800	4.3115	(3.752)	0	0	0
2022/02/23	R186	05/05/2022	8.94	Put	Bond Future	77.2200	0.0772	96.8000	0.0968	25.356	0	0	454
2022/02/23	R186	05/05/2022	8.31	Call	Bond Future	2,313.8600	2.3139	2,189.4800	2.1895	(5.375)	0	0	0
2022/02/23	R186	05/05/2022	8.31	Put	Bond Future	372.7100	0.3727	436.0000	0.4360	16.981	0	0	0
2022/02/23	R186	05/05/2022	8.35	Call	Bond Future	2,439.1500	2.4391	2,311.3100	2.3113	(5.241)	0	0	454
2022/02/23	R186	05/05/2022	8.35	Put	Bond Future	339.6200	0.3396	399.4500	0.3995	17.617	0	0	0
2022/02/23	R186	05/05/2022	7.88	Call	Bond Future	1,162.3800	1.1624	1,075.8500	1.0758	(7.444)	0	0	435
2022/02/23	R186	05/05/2022	7.88	Put	Bond Future	942.3300	0.9423	1,043.4700	1.0435	10.733	0	0	0
2022/02/23	R186	05/05/2022	8.30	Call	Bond Future	2,283.0300	2.2830	2,159.3200	2.1593	(5.419)	0	0	0
2022/02/23	R186	05/05/2022	8.30	Put	Bond Future	381.5200	0.3815	445.4800	0.4455	16.765	0	0	0
2022/02/23	R186	04/08/2022	8.15	Call	Bond Future	1,878.9700	1.8790	1,761.9900	1.7620	(6.226)	0	0	0
2022/02/23	R186	04/08/2022	8.15	Put	Bond Future	1,323.9900	1.3240	1,399.2100	1.3992	5.681	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
2022/02/23	R186	04/08/2022	9.78	Call	Bond Future	6,693.9700	6.6940	6,509.5100	6.5095	(2.756)	0	0	0
2022/02/23	R186	04/08/2022	9.78	Put	Bond Future	157.5700	0.1576	165.3100	0.1653	4.912	0	0	3,600
2022/02/23	R186	04/08/2022	7.96	Call	Bond Future	1,484.6000	1.4846	1,381.4000	1.3814	(6.951)	0	0	3,600
2022/02/23	R186	04/08/2022			Bond Future	8.0045	110.4545	8.0548	110.2623	0.628	0.0000	0.0000	8
2022/02/23	R186	04/08/2022	8.14	Call	Bond Future	1,857.0200	1.8570	1,740.7600	1.7408	(6.261)	0	0	0
2022/02/23	R186	04/08/2022	8.14	Put	Bond Future	1,340.0700	1.3401	1,416.0100	1.4160	5.667	0	0	0
2022/02/23	R186	04/08/2022	6.96	Call	Bond Future	192.0100	0.1920	167.2200	0.1672	(12.911)	0	0	3,600
2022/02/23	R186	04/08/2022	6.96	Put	Bond Future	4,281.1100	4.2811	4,448.5200	4.4485	3.910	0	0	0
2022/02/23	R186	04/08/2022	7.96	Put	Bond Future	1,654.9400	1.6549	1,743.9400	1.7439	5.378	0	0	0
2022/02/23	R186	04/08/2022	8.13	Call	Bond Future	1,835.2100	1.8352	1,719.6700	1.7197	(6.296)	0	0	0
2022/02/23	R186	04/08/2022	8.13	Put	Bond Future	1,356.3000	1.3563	1,432.9600	1.4330	5.652	0	0	0
2022/02/23	R186	03/11/2022	8.53	Call	Bond Future	2,655.6000	2.6556	2,558.4100	2.5584	(3.660)	0	0	0
2022/02/23	R186	03/11/2022	8.53	Put	Bond Future	1,348.8900	1.3489	1,448.4300	1.4484	7.379	0	0	0
2022/02/23	R186	03/11/2022	8.54	Call	Bond Future	2,678.6900	2.6787	2,580.9200	2.5809	(3.650)	0	0	0
2022/02/23	R186	03/11/2022	8.54	Put	Bond Future	1,336.4300	1.3364	1,435.3900	1.4354	7.405	0	0	0
2022/02/23	R186	03/11/2022			Bond Future	8.1653	112.0246	8.2198	111.8279	0.668	0.0000	0.0000	0
2022/02/23	R186	03/11/2022	8.55	Call	Bond Future	2,701.8600	2.7019	2,603.5000	2.6035	(3.640)	0	0	0
2022/02/23	R186	03/11/2022	8.55	Put	Bond Future	1,324.0700	1.3241	1,422.4400	1.4224	7.429	0	0	0
2022/02/23	R186	02/02/2023	8.32	Call	Bond Future	2,115.1800	2.1152	2,044.7700	2.0448	(3.329)	0	0	0
2022/02/23	R186	02/02/2023	8.32	Put	Bond Future	2,197.2600	2.1973	2,327.3200	2.3273	5.919	0	0	0
2022/02/23	R186	02/02/2023	8.33	Call	Bond Future	2,133.3300	2.1333	2,062.4200	2.0624	(3.324)	0	0	0
2022/02/23	R186	02/02/2023	8.33	Put	Bond Future	2,181.4700	2.1815	2,311.0300	2.3110	5.939	0	0	0
2022/02/23	R186	02/02/2023			Bond Future	8.3442	108.3679	8.4034	108.1674	0.709	0.0000	0.0000	0
2022/02/23	R186	02/02/2023	8.34	Call	Bond Future	2,151.5600	2.1516	2,079.7300	2.0797	(3.339)	0	0	0
2022/02/23	R186	02/02/2023	8.34	Put	Bond Future	2,165.7700	2.1658	2,294.4100	2.2944	5.940	0	0	0
2022/02/23	R197	05/05/2022			Bond Future	326.5510	326.5510	327.9571	327.9571	0.431	0.0000	0.0000	747
2022/02/23	R197	04/08/2022			Bond Future	322.5898	322.5898	324.0056	324.0056	0.439	0.0000	0.0000	0
2022/02/23	R197	03/11/2022			Bond Future	327.2459	327.2459	328.6771	328.6771	0.437	0.0000	0.0000	0
2022/02/23	R197	02/02/2023			Bond Future	323.4948	323.4948	324.9310	324.9310	0.444	0.0000	0.0000	0
2022/02/23	R202	05/05/2022			Bond Future	249.6004	249.6004	251.1317	251.1317	0.614	0.0000	0.0000	6,398
2022/02/23	R202	04/08/2022			Bond Future	248.5323	248.5323	250.0782	250.0782	0.622	0.0000	0.0000	91
2022/02/23	R202	03/11/2022			Bond Future	252.1186	252.1186	253.6826	253.6826	0.620	0.0000	0.0000	0
2022/02/23	R202	02/02/2023			Bond Future	251.2834	251.2834	252.8618	252.8618	0.628	0.0000	0.0000	0
2022/02/23	R209	05/05/2022	9.50	Call	Bond Future	350.7900	0.3508	256.8900	0.2569	(26.768)	0	0	2,975
2022/02/23	R209	05/05/2022	9.50	Put	Bond Future	4,046.5600	4.0466	4,489.5800	4.4896	10.948	0	0	0
2022/02/23	R209	05/05/2022	9.75	Call	Bond Future	743.9000	0.7439	578.9800	0.5790	(22.170)	0	0	8,525
2022/02/23	R209	05/05/2022	9.75	Put	Bond Future	2,894.8800	2.8949	3,266.8800	3.2669	12.850	0	0	0
2022/02/23	R209	05/05/2022	10.25	Call	Bond Future	2,084.1200	2.0841	1,763.9200	1.7639	(15.364)	0	0	0
2022/02/23	R209	05/05/2022	10.25	Put	Bond Future	1,275.1800	1.2752	1,491.9000	1.4919	16.995	0	0	11,000
2022/02/23	R209	05/05/2022	10.75	Call	Bond Future	4,104.5700	4.1046	3,670.5400	3.6705	(10.574)	0	0	0
2022/02/23	R209	05/05/2022	10.75	Put	Bond Future	499.5700	0.4996	602.4600	0.6025	20.596	0	0	1,050
2022/02/23	R209	05/05/2022	11.43	Call	Bond Future	7,280.3100	7.2803	6,770.8900	6.7709	(6.997)	0	0	0
2022/02/23	R209	05/05/2022	11.43	Put	Bond Future	117.3300	0.1173	144.8300	0.1448	23.438	0	0	0
2022/02/23	R209	05/05/2022	11.44	Call	Bond Future	7,328.0000	7.3280	6,817.9600	6.8180	(6.960)	0	0	0
2022/02/23	R209	05/05/2022	11.44	Put	Bond Future	114.7000	0.1147	141.5800	0.1416	23.435	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
2022/02/23	R209	05/05/2022			Bond Future	10.1105	72.1888	10.2028	71.6519	0.913	0.0000	0.0000	21,951
2022/02/23	R209	05/05/2022	11.45	Call	Bond Future	7,375.6600	7.3757	6,865.0600	6.8651	(6.923)	0	0	0
2022/02/23	R209	05/05/2022	11.45	Put	Bond Future	112.0900	0.1121	138.4100	0.1384	23.481	0	0	0
2022/02/23	R209	05/05/2022	12.00	Call	Bond Future	9,974.6300	9.9746	9,444.9400	9.4449	(5.310)	0	0	0
2022/02/23	R209	05/05/2022	12.00	Put	Bond Future	30.8500	0.0308	38.0800	0.0381	23.436	0	0	12,050
2022/02/23	R209	04/08/2022	10.58	Call	Bond Future	3,434.7600	3.4348	3,072.1200	3.0721	(10.558)	0	0	0
2022/02/23	R209	04/08/2022	10.58	Put	Bond Future	1,623.0100	1.6230	1,805.7600	1.8058	11.260	0	0	0
2022/02/23	R209	04/08/2022	10.57	Put	Bond Future	1,642.3500	1.6424	1,826.7300	1.8267	11.227	0	0	0
2022/02/23	R209	04/08/2022			Bond Future	10.2574	73.1535	10.3533	72.6081	0.935	0.0000	0.0000	1,550
2022/02/23	R209	04/08/2022	10.59	Call	Bond Future	3,470.7400	3.4707	3,106.3000	3.1063	(10.500)	0	0	0
2022/02/23	R209	04/08/2022	10.59	Put	Bond Future	1,603.8700	1.6039	1,784.8200	1.7848	11.282	0	0	0
2022/02/23	R209	04/08/2022	10.57	Call	Bond Future	3,398.9100	3.3989	3,037.9000	3.0379	(10.621)	0	0	0
2022/02/23	R209	03/11/2022	11.03	Call	Bond Future	4,978.4000	4.9784	4,622.8800	4.6229	(7.141)	0	0	0
2022/02/23	R209	03/11/2022	11.03	Put	Bond Future	1,537.6400	1.5376	1,736.4600	1.7365	12.930	0	0	0
2022/02/23	R209	03/11/2022	9.50	Call	Bond Future	837.8600	0.8379	741.7100	0.7417	(11.476)	0	0	0
2022/02/23	R209	03/11/2022	9.50	Put	Bond Future	6,106.0800	6.1061	6,564.2700	6.5643	7.504	0	0	0
2022/02/23	R209	03/11/2022	10.50	Put	Bond Future	2,579.3400	2.5793	2,862.8200	2.8628	10.990	0	0	0
2022/02/23	R209	03/11/2022	9.25	Call	Bond Future	555.9800	0.5560	490.7100	0.4907	(11.740)	0	0	6,000
2022/02/23	R209	03/11/2022	9.25	Put	Bond Future	7,393.7100	7.3937	7,882.7800	7.8828	6.615	0	0	0
2022/02/23	R209	03/11/2022			Bond Future	10.3942	71.0488	10.4937	70.4945	0.957	0.0000	0.0000	2,750
2022/02/23	R209	03/11/2022	11.50	Call	Bond Future	6,818.6800	6.8187	6,406.4600	6.4065	(6.045)	0	0	0
2022/02/23	R209	03/11/2022	11.50	Put	Bond Future	984.3300	0.9843	1,126.4500	1.1264	14.438	0	0	0
2022/02/23	R209	03/11/2022	11.00	Call	Bond Future	4,865.5800	4.8656	4,514.3300	4.5143	(7.219)	0	0	0
2022/02/23	R209	03/11/2022	11.00	Put	Bond Future	1,581.8200	1.5818	1,784.9100	1.7849	12.839	0	0	6,000
2022/02/23	R209	03/11/2022	11.01	Call	Bond Future	4,903.1800	4.9032	4,550.5000	4.5505	(7.193)	0	0	0
2022/02/23	R209	03/11/2022	11.01	Put	Bond Future	1,567.0300	1.5670	1,768.6900	1.7687	12.869	0	0	0
2022/02/23	R209	03/11/2022	11.02	Call	Bond Future	4,940.6400	4.9406	4,586.7500	4.5868	(7.163)	0	0	0
2022/02/23	R209	03/11/2022	11.02	Put	Bond Future	1,552.1600	1.5522	1,752.6100	1.7526	12.914	0	0	0
2022/02/23	R209	03/11/2022	10.00	Call	Bond Future	1,814.1800	1.8142	1,633.1000	1.6331	(9.981)	0	0	0
2022/02/23	R209	03/11/2022	10.00	Put	Bond Future	4,072.1300	4.0721	4,445.3900	4.4454	9.166	0	0	6,000
2022/02/23	R209	03/11/2022	10.50	Call	Bond Future	3,168.7500	3.1688	2,897.8900	2.8979	(8.548)	0	0	0
2022/02/23	R209	02/02/2023	10.79	Call	Bond Future	4,072.0200	4.0720	3,721.6400	3.7216	(8.605)	0	0	0
2022/02/23	R209	02/02/2023	10.80	Put	Bond Future	2,677.8800	2.6779	2,889.0800	2.8891	7.887	0	0	0
2022/02/23	R209	02/02/2023	10.78	Call	Bond Future	4,040.1400	4.0401	3,691.1300	3.6911	(8.639)	0	0	0
2022/02/23	R209	02/02/2023			Bond Future	10.5365	72.0847	10.6396	71.5218	0.979	0.0000	0.0000	0
2022/02/23	R209	02/02/2023	10.79	Put	Bond Future	2,699.5300	2.6995	2,912.1200	2.9121	7.875	0	0	0
2022/02/23	R209	02/02/2023	10.80	Call	Bond Future	4,103.7300	4.1037	3,751.9600	3.7520	(8.572)	0	0	0
2022/02/23	R209	02/02/2023	10.78	Put	Bond Future	2,721.0800	2.7211	2,935.0400	2.9350	7.863	0	0	0
2022/02/23	R210	05/05/2022			Bond Future	216.0119	216.0119	217.6804	217.6804	0.772	0.0000	0.0000	1,039
2022/02/23	R210	04/08/2022			Bond Future	218.9508	218.9508	220.6383	220.6383	0.771	0.0000	0.0000	266
2022/02/23	R210	03/11/2022			Bond Future	219.1851	219.1851	220.8900	220.8900	0.778	0.0000	0.0000	0
2022/02/23	R210	02/02/2023			Bond Future	222.4269	222.4269	224.1553	224.1553	0.777	0.0000	0.0000	0
2022/02/23	R213	05/05/2022	10.63	Call	Bond Future	5,542.5800	5.5426	5,221.2100	5.2212	(5.798)	0	0	0
2022/02/23	R213	05/05/2022	10.65	Put	Bond Future	179.0400	0.1790	206.6800	0.2067	15.438	0	0	0
2022/02/23	R213	05/05/2022			Bond Future	9.5725	86.2519	9.6390	85.9017	0.695	0.0000	0.0000	24,260
2022/02/23	R213	05/05/2022	10.63	Put	Bond Future	187.1600	0.1872	216.0200	0.2160	15.420	0	0	0

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2022/02/23	R213	05/05/2022	10.64	Call	Bond Future	5,587.0200	5.5870	5,265.0000	5.2650	(5.764)	0	0	0
2022/02/23	R213	05/05/2022	10.64	Put	Bond Future	183.0600	0.1831	211.2700	0.2113	15.410	0	0	0
2022/02/23	R213	05/05/2022	10.65	Call	Bond Future	5,631.4900	5.6315	5,308.9000	5.3089	(5.728)	0	0	0
2022/02/23	R213	04/08/2022	9.88	Call	Bond Future	2,513.5000	2.5135	2,295.6000	2.2956	(8.669)	0	0	0
2022/02/23	R213	04/08/2022	9.89	Call	Bond Future	2,542.3500	2.5424	2,323.1500	2.3231	(8.622)	0	0	0
2022/02/23	R213	04/08/2022	9.90	Put	Bond Future	1,814.9200	1.8149	1,950.9500	1.9509	7.495	0	0	0
2022/02/23	R213	04/08/2022			Bond Future	9.7515	87.3689	9.8213	87.0124	0.716	0.0000	0.0000	0
2022/02/23	R213	04/08/2022	9.88	Put	Bond Future	1,858.4100	1.8584	1,997.0300	1.9970	7.459	0	0	0
2022/02/23	R213	04/08/2022	9.89	Put	Bond Future	1,836.5600	1.8366	1,973.8800	1.9739	7.477	0	0	0
2022/02/23	R213	04/08/2022	9.90	Call	Bond Future	2,571.3600	2.5714	2,350.8700	2.3509	(8.575)	0	0	0
2022/02/23	R213	03/11/2022	10.38	Call	Bond Future	3,946.7300	3.9467	3,733.4700	3.7335	(5.403)	0	0	0
2022/02/23	R213	03/11/2022	10.38	Put	Bond Future	1,651.3700	1.6514	1,800.9400	1.8009	9.057	0	0	0
2022/02/23	R213	03/11/2022	10.39	Call	Bond Future	3,978.9700	3.9790	3,764.7000	3.7647	(5.385)	0	0	0
2022/02/23	R213	03/11/2022	10.39	Put	Bond Future	1,635.5700	1.6356	1,784.1300	1.7841	9.083	0	0	0
2022/02/23	R213	03/11/2022	10.37	Call	Bond Future	3,914.3300	3.9143	3,702.0700	3.7021	(5.423)	0	0	0
2022/02/23	R213	03/11/2022	10.37	Put	Bond Future	1,667.0500	1.6671	1,817.6200	1.8176	9.032	0	0	200
2022/02/23	R213	03/11/2022	9.19	Call	Bond Future	1,063.9700	1.0640	979.7900	0.9798	(7.912)	0	0	476
2022/02/23	R213	03/11/2022	9.19	Put	Bond Future	4,752.8800	4.7529	5,031.5300	5.0315	5.863	0	0	0
2022/02/23	R213	03/11/2022			Bond Future	9.9108	85.0914	9.9839	84.7286	0.737	0.0000	0.0000	0
2022/02/23	R213	03/11/2022	10.40	Call	Bond Future	4,011.3200	4.0113	3,796.0300	3.7960	(5.367)	0	0	0
2022/02/23	R213	03/11/2022	10.40	Put	Bond Future	1,619.9100	1.6199	1,767.4500	1.7675	9.108	0	0	0
2022/02/23	R213	03/11/2022	9.98	Call	Bond Future	2,765.5200	2.7655	2,592.3800	2.5924	(6.261)	0	0	0
2022/02/23	R213	03/11/2022	9.98	Put	Bond Future	2,421.8500	2.4219	2,611.5400	2.6115	7.832	0	0	200
2022/02/23	R213	03/11/2022	10.19	Call	Bond Future	3,357.4200	3.3574	3,163.1900	3.1632	(5.785)	0	0	0
2022/02/23	R213	03/11/2022	10.19	Put	Bond Future	1,981.7700	1.9818	2,150.3700	2.1504	8.508	0	0	476
2022/02/23	R213	03/11/2022	9.13	Call	Bond Future	971.3900	0.9714	893.0900	0.8931	(8.061)	0	0	200
2022/02/23	R213	03/11/2022	9.13	Put	Bond Future	4,976.5700	4.9766	5,261.1000	5.2611	5.717	0	0	0
2022/02/23	R213	03/11/2022	9.84	Call	Bond Future	2,402.5700	2.4026	2,245.1000	2.2451	(6.554)	0	0	0
2022/02/23	R213	03/11/2022	9.84	Put	Bond Future	2,756.0500	2.7561	2,961.4100	2.9614	7.451	0	0	476
2022/02/23	R213	02/02/2023	10.22	Put	Bond Future	2,707.2900	2.7073	2,861.0000	2.8610	5.678	0	0	0
2022/02/23	R213	02/02/2023	10.23	Call	Bond Future	3,409.4700	3.4095	3,193.5700	3.1936	(6.332)	0	0	0
2022/02/23	R213	02/02/2023	10.35	Call	Bond Future	3,744.9000	3.7449	3,518.5800	3.5186	(6.043)	0	0	0
2022/02/23	R213	02/02/2023	10.35	Put	Bond Future	2,450.7300	2.4507	2,593.1000	2.5931	5.809	0	0	476
2022/02/23	R213	02/02/2023	10.01	Call	Bond Future	2,846.2400	2.8462	2,647.9900	2.6480	(6.965)	0	0	0
2022/02/23	R213	02/02/2023			Bond Future	10.0795	86.3655	10.1560	85.9968	0.759	0.0000	0.0000	0
2022/02/23	R213	02/02/2023	10.22	Call	Bond Future	3,382.6600	3.3827	3,167.6800	3.1677	(6.355)	0	0	0
2022/02/23	R213	02/02/2023	10.23	Put	Bond Future	2,686.2900	2.6863	2,839.0800	2.8391	5.688	0	0	0
2022/02/23	R213	02/02/2023	9.16	Call	Bond Future	1,163.0800	1.1631	1,049.9300	1.0499	(9.728)	0	0	476
2022/02/23	R213	02/02/2023	9.16	Put	Bond Future	5,761.0600	5.7611	6,016.6000	6.0166	4.436	0	0	0
2022/02/23	R213	02/02/2023	10.01	Put	Bond Future	3,183.0600	3.1831	3,353.5000	3.3535	5.355	0	0	476
2022/02/23	R213	02/02/2023	10.21	Call	Bond Future	3,356.2900	3.3563	3,141.8900	3.1419	(6.388)	0	0	0
2022/02/23	R213	02/02/2023	10.21	Put	Bond Future	2,728.7700	2.7288	2,883.0600	2.8831	5.654	0	0	0
2022/02/23	R214	05/05/2022	11.73	Put	Bond Future	127.5000	0.1275	163.0300	0.1630	27.867	0	0	0
2022/02/23	R214	05/05/2022	11.74	Put	Bond Future	124.6100	0.1246	159.4700	0.1595	27.975	0	0	0
2022/02/23	R214	05/05/2022	11.75	Call	Bond Future	7,432.0700	7.4321	6,905.6400	6.9056	(7.083)	0	0	0
2022/02/23	R214	05/05/2022			Bond Future	10.4370	69.0800	10.5297	68.5194	0.889	0.0000	0.0000	16,367
2022/02/23	R214	05/05/2022	11.73	Call	Bond Future	7,335.9200	7.3359	6,810.8200	6.8108	(7.158)	0	0	0

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2022/02/23	R214	05/05/2022	11.74	Call	Bond Future	7,384.0000	7.3840	6,858.2300	6.8582	(7.120)	0	0	0
2022/02/23	R214	05/05/2022	11.75	Put	Bond Future	121.7800	0.1218	155.9800	0.1560	28.083	0	0	0
2022/02/23	R214	04/08/2022	10.98	Put	Bond Future	1,591.6400	1.5916	1,780.0200	1.7800	11.836	0	0	0
2022/02/23	R214	04/08/2022	10.99	Call	Bond Future	3,919.9300	3.9199	3,537.2900	3.5373	(9.761)	0	0	0
2022/02/23	R214	04/08/2022			Bond Future	10.5846	69.9724	10.6809	69.4030	0.910	0.0000	0.0000	1,337
2022/02/23	R214	04/08/2022	10.97	Call	Bond Future	3,844.2500	3.8443	3,465.0100	3.4650	(9.865)	0	0	0
2022/02/23	R214	04/08/2022	10.97	Put	Bond Future	1,610.1900	1.6102	1,800.3600	1.8004	11.810	0	0	0
2022/02/23	R214	04/08/2022	10.98	Call	Bond Future	3,882.1100	3.8821	3,501.0800	3.5011	(9.815)	0	0	0
2022/02/23	R214	04/08/2022	10.99	Put	Bond Future	1,573.1100	1.5731	1,759.8800	1.7599	11.873	0	0	0
2022/02/23	R214	03/11/2022	11.34	Call	Bond Future	5,168.5900	5.1686	4,812.3200	4.8123	(6.893)	0	0	0
2022/02/23	R214	03/11/2022	11.36	Put	Bond Future	1,641.1300	1.6411	1,860.5900	1.8606	13.372	0	0	0
2022/02/23	R214	03/11/2022			Bond Future	10.7153	67.6985	10.8151	67.1200	0.931	0.0000	0.0000	0
2022/02/23	R214	03/11/2022	11.34	Put	Bond Future	1,671.5400	1.6715	1,893.7600	1.8938	13.294	0	0	0
2022/02/23	R214	03/11/2022	11.35	Call	Bond Future	5,206.9500	5.2070	4,849.1900	4.8492	(6.871)	0	0	0
2022/02/23	R214	03/11/2022	11.35	Put	Bond Future	1,656.2700	1.6563	1,877.0000	1.8770	13.327	0	0	0
2022/02/23	R214	03/11/2022	11.36	Call	Bond Future	5,245.3800	5.2454	4,886.3500	4.8863	(6.845)	0	0	0
2022/02/23	R214	02/02/2023	11.07	Call	Bond Future	4,183.0600	4.1831	3,829.4000	3.8294	(8.455)	0	0	0
2022/02/23	R214	02/02/2023	11.07	Put	Bond Future	2,948.7200	2.9487	3,182.5000	3.1825	7.928	0	0	0
2022/02/23	R214	02/02/2023	11.08	Call	Bond Future	4,215.4000	4.2154	3,860.5600	3.8606	(8.418)	0	0	0
2022/02/23	R214	02/02/2023	11.08	Put	Bond Future	2,925.5400	2.9255	3,158.1400	3.1581	7.951	0	0	0
2022/02/23	R214	02/02/2023			Bond Future	10.8511	68.7145	10.9545	68.1271	0.953	0.0000	0.0000	0
2022/02/23	R214	02/02/2023	11.09	Call	Bond Future	4,248.1000	4.2481	3,891.8300	3.8918	(8.387)	0	0	0
2022/02/23	R214	02/02/2023	11.09	Put	Bond Future	2,902.7800	2.9028	3,133.9500	3.1339	7.964	0	0	0
2022/02/23	R248	05/05/2022	11.79	Call	Bond Future	9,603.6300	9.6036	8,973.6700	8.9737	(6.560)	0	0	0
2022/02/23	R248	05/05/2022	11.79	Put	Bond Future	135.7800	0.1358	181.2100	0.1812	33.459	0	0	0
2022/02/23	R248	05/05/2022	11.80	Call	Bond Future	9,663.3700	9.6634	9,032.6700	9.0327	(6.527)	0	0	0
2022/02/23	R248	05/05/2022			Bond Future	10.4351	86.6828	10.5230	86.0075	0.842	0.0000	0.0000	190,674
2022/02/23	R248	05/05/2022	11.80	Put	Bond Future	132.6100	0.1326	177.3000	0.1773	33.700	0	0	0
2022/02/23	R248	05/05/2022	11.81	Call	Bond Future	9,723.1500	9.7232	9,091.7100	9.0917	(6.494)	0	0	0
2022/02/23	R248	05/05/2022	11.81	Put	Bond Future	129.5600	0.1296	173.5100	0.1735	33.923	0	0	0
2022/02/23	R248	04/08/2022	10.99	Call	Bond Future	4,962.4100	4.9624	4,507.5300	4.5075	(9.167)	0	0	0
2022/02/23	R248	04/08/2022	10.99	Put	Bond Future	1,964.9900	1.9650	2,196.0700	2.1961	11.760	0	0	0
2022/02/23	R248	04/08/2022	10.40	Put	Bond Future	3,879.2800	3.8793	4,248.1400	4.2481	9.508	0	0	0
2022/02/23	R248	04/08/2022	10.98	Call	Bond Future	4,914.6300	4.9146	4,461.7000	4.4617	(9.216)	0	0	0
2022/02/23	R248	04/08/2022	10.98	Put	Bond Future	1,988.2200	1.9882	2,221.2500	2.2213	11.721	0	0	0
2022/02/23	R248	04/08/2022			Bond Future	10.5807	87.8027	10.6721	87.1167	0.864	0.0000	0.0000	6,019
2022/02/23	R248	04/08/2022	11.00	Call	Bond Future	5,010.3400	5.0103	4,553.5200	4.5535	(9.118)	0	0	0
2022/02/23	R248	04/08/2022	11.00	Put	Bond Future	1,942.0100	1.9420	2,171.1500	2.1712	11.799	0	0	0
2022/02/23	R248	04/08/2022	9.70	Call	Bond Future	648.1900	0.6482	535.8000	0.5358	(17.339)	0	0	2,400
2022/02/23	R248	04/08/2022	9.70	Put	Bond Future	7,787.0300	7.7870	8,360.6000	8.3606	7.366	0	0	0
2022/02/23	R248	04/08/2022	10.40	Call	Bond Future	2,494.0700	2.4941	2,176.9700	2.1770	(12.714)	0	0	2,400
2022/02/23	R248	03/11/2022	11.31	Put	Bond Future	2,138.7300	2.1387	2,421.9900	2.4220	13.244	0	0	0
2022/02/23	R248	03/11/2022	11.32	Call	Bond Future	6,433.5900	6.4336	6,017.9100	6.0179	(6.461)	0	0	0
2022/02/23	R248	03/11/2022	11.30	Put	Bond Future	2,158.4900	2.1585	2,443.3400	2.4433	13.197	0	0	0
2022/02/23	R248	03/11/2022			Bond Future	10.7095	84.6495	10.8043	83.9524	0.886	0.0000	0.0000	0
2022/02/23	R248	03/11/2022	11.31	Call	Bond Future	6,385.6600	6.3857	5,971.8200	5.9718	(6.481)	0	0	0
2022/02/23	R248	03/11/2022	11.32	Put	Bond Future	2,119.1600	2.1192	2,400.5800	2.4006	13.280	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
2022/02/23	R248	03/11/2022	11.30	Call	Bond Future	6,337.8200	6.3378	5,925.5700	5.9256	(6.505)	0	0	0
2022/02/23	R248	02/02/2023	11.08	Call	Bond Future	5,327.2100	5.3272	4,907.4200	4.9074	(7.880)	0	0	0
2022/02/23	R248	02/02/2023	11.08	Put	Bond Future	3,643.5800	3.6436	3,931.6800	3.9317	7.907	0	0	0
2022/02/23	R248	02/02/2023			Bond Future	10.8433	85.9201	10.9418	85.2122	0.908	0.0000	0.0000	0
2022/02/23	R248	02/02/2023	11.07	Call	Bond Future	5,286.3700	5.2864	4,868.0000	4.8680	(7.914)	0	0	0
2022/02/23	R248	02/02/2023	11.07	Put	Bond Future	3,672.6400	3.6726	3,962.1600	3.9622	7.883	0	0	0
2022/02/23	R248	02/02/2023	11.06	Call	Bond Future	5,245.6300	5.2456	4,828.6900	4.8287	(7.948)	0	0	0
2022/02/23	R248	02/02/2023	11.06	Put	Bond Future	3,701.9200	3.7019	3,992.8700	3.9929	7.859	0	0	0

Total

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