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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/02/2022 TO 07/02/2022

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
2022/02/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	2025	03/02/2022		Bond Future	155.9405	155.9405	155.9405	155.9405	0.000	0.0000	0.0000	0
2022/02/07	2025	05/05/2022		Bond Future	158.1398	158.1398	158.2019	158.2019	0.039	0.0000	0.0000	5,456
2022/02/07	2025	04/08/2022		Bond Future	158.5997	158.5997	158.6624	158.6624	0.040	0.0000	0.0000	1,130
2022/02/07	2025	03/11/2022		Bond Future	160.8592	160.8592	160.9222	160.9222	0.039	0.0000	0.0000	0
2022/02/07	2025	02/02/2023		Bond Future	161.5247	161.5247	161.5882	161.5882	0.039	0.0000	0.0000	0
2022/02/07	2029	03/02/2022		Bond Future	114.6349	114.6349	114.6349	114.6349	0.000	0.0000	0.0000	0
2022/02/07	2029	05/05/2022		Bond Future	115.1260	115.1260	115.5593	115.5593	0.376	0.0000	0.0000	2,746

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2022/02/07	2029	04/08/2022			Bond Future	116.6378	116.6378	117.0767	117.0767	0.376	0.0000	0.0000	1,844
2022/02/07	2029	03/11/2022			Bond Future	117.0715	117.0715	117.5161	117.5161	0.380	0.0000	0.0000	0
2022/02/07	2029	02/02/2023			Bond Future	118.7591	118.7591	119.2099	119.2099	0.380	0.0000	0.0000	0
2022/02/07	2030	03/02/2022			Bond Future	9.2200	93.3874	9.2200	93.3874	0.000	0.0000	0.0000	0
2022/02/07	2030	05/05/2022	8.14	Call	Bond Future	49.4600	0.0495	35.2100	0.0352	(28.811)	0	0	1,800
2022/02/07	2030	05/05/2022	8.14	Put	Bond Future	7,188.4800	7.1885	7,510.7400	7.5107	4.483	0	0	0
2022/02/07	2030	05/05/2022	8.47	Call	Bond Future	137.7200	0.1377	103.8300	0.1038	(24.608)	0	0	1,073
2022/02/07	2030	05/05/2022	10.21	Call	Bond Future	4,145.5000	4.1455	3,854.6400	3.8546	(7.016)	0	0	0
2022/02/07	2030	05/05/2022	10.21	Put	Bond Future	453.7100	0.4537	499.3600	0.4994	10.061	0	0	0
2022/02/07	2030	05/05/2022	9.95	Call	Bond Future	3,134.2600	3.1343	2,869.5800	2.8696	(8.445)	0	0	0
2022/02/07	2030	05/05/2022	9.65	Put	Bond Future	1,194.9900	1.1950	1,308.9100	1.3089	9.533	0	0	5,000
2022/02/07	2030	05/05/2022	8.81	Put	Bond Future	3,845.4500	3.8455	4,106.3200	4.1063	6.784	0	0	0
2022/02/07	2030	05/05/2022	8.89	Put	Bond Future	3,508.7700	3.5088	3,757.0600	3.7571	7.076	0	0	0
2022/02/07	2030	05/05/2022	9.15	Call	Bond Future	878.5200	0.8785	744.7700	0.7448	(15.224)	0	0	7,500
2022/02/07	2030	05/05/2022	9.15	Put	Bond Future	2,534.1400	2.5341	2,736.9000	2.7369	8.001	0	0	0
2022/02/07	2030	05/05/2022			Bond Future	9.4698	94.2376	9.5357	93.9011	0.696	0.0000	0.0000	71,799
2022/02/07	2030	05/05/2022	7.73	Call	Bond Future	11.6100	0.0116	7.6400	0.0076	(34.195)	0	0	200
2022/02/07	2030	05/05/2022	7.73	Put	Bond Future	9,491.9600	9.4920	9,824.5000	9.8245	3.503	0	0	0
2022/02/07	2030	05/05/2022	8.47	Put	Bond Future	5,441.5200	5.4415	5,744.1400	5.7441	5.561	0	0	0
2022/02/07	2030	05/05/2022	11.04	Call	Bond Future	7,704.5300	7.7045	7,376.3600	7.3764	(4.259)	0	0	0
2022/02/07	2030	05/05/2022	11.04	Put	Bond Future	95.4600	0.0955	103.8000	0.1038	8.737	0	0	1,800
2022/02/07	2030	05/05/2022	9.95	Put	Bond Future	717.2900	0.7173	789.1200	0.7891	10.014	0	0	1,073
2022/02/07	2030	05/05/2022	10.19	Call	Bond Future	4,064.8900	4.0649	3,775.7300	3.7757	(7.114)	0	0	0
2022/02/07	2030	05/05/2022	10.19	Put	Bond Future	470.3300	0.4703	517.6800	0.5177	10.067	0	0	0
2022/02/07	2030	05/05/2022	10.20	Call	Bond Future	4,105.1400	4.1051	3,815.1200	3.8151	(7.065)	0	0	0
2022/02/07	2030	05/05/2022	10.20	Put	Bond Future	461.9500	0.4620	508.4400	0.5084	10.064	0	0	200
2022/02/07	2030	05/05/2022	9.35	Call	Bond Future	1,298.1100	1.2981	1,127.5300	1.1275	(13.141)	0	0	0
2022/02/07	2030	05/05/2022	9.35	Put	Bond Future	1,913.8600	1.9139	2,079.7900	2.0798	8.670	0	0	1,073
2022/02/07	2030	05/05/2022	9.60	Call	Bond Future	1,961.0300	1.9610	1,746.5800	1.7466	(10.936)	0	0	0
2022/02/07	2030	05/05/2022	9.60	Put	Bond Future	1,297.5000	1.2975	1,419.5600	1.4196	9.407	0	0	5,000
2022/02/07	2030	05/05/2022	9.65	Call	Bond Future	2,111.6800	2.1117	1,889.0900	1.8891	(10.541)	0	0	0
2022/02/07	2030	05/05/2022	8.81	Call	Bond Future	387.8100	0.3878	312.1700	0.3122	(19.504)	0	0	200
2022/02/07	2030	05/05/2022	8.89	Call	Bond Future	479.0600	0.4791	390.8400	0.3908	(18.415)	0	0	1,800
2022/02/07	2030	04/08/2022	9.56	Call	Bond Future	1,895.1000	1.8951	1,721.3500	1.7213	(9.168)	0	0	0
2022/02/07	2030	04/08/2022	9.56	Put	Bond Future	2,464.0900	2.4641	2,631.2700	2.6313	6.785	0	0	0
2022/02/07	2030	04/08/2022	10.95	Call	Bond Future	6,534.4000	6.5344	6,234.4000	6.2344	(4.591)	0	0	0
2022/02/07	2030	04/08/2022	10.95	Put	Bond Future	505.1000	0.5051	546.0300	0.5460	8.103	0	0	800
2022/02/07	2030	04/08/2022			Bond Future	9.6748	91.4463	9.7440	91.1054	0.715	0.0000	0.0000	25,262
2022/02/07	2030	04/08/2022	9.05	Call	Bond Future	901.4100	0.9014	793.7000	0.7937	(11.949)	0	0	800
2022/02/07	2030	04/08/2022	9.05	Put	Bond Future	4,053.7600	4.0538	4,286.9800	4.2870	5.753	0	0	0
2022/02/07	2030	04/08/2022	9.54	Call	Bond Future	1,848.1600	1.8482	1,676.9900	1.6770	(9.262)	0	0	0
2022/02/07	2030	04/08/2022	9.54	Put	Bond Future	2,516.7600	2.5168	2,686.5200	2.6865	6.745	0	0	0
2022/02/07	2030	04/08/2022	9.55	Call	Bond Future	1,871.6800	1.8717	1,699.2100	1.6992	(9.215)	0	0	0
2022/02/07	2030	04/08/2022	9.55	Put	Bond Future	2,490.4600	2.4905	2,658.9200	2.6589	6.764	0	0	0
2022/02/07	2030	04/08/2022	8.30	Call	Bond Future	228.1300	0.2281	190.5100	0.1905	(16.491)	0	0	800
2022/02/07	2030	04/08/2022	8.30	Put	Bond Future	7,348.9800	7.3490	7,652.2900	7.6523	4.127	0	0	0
2022/02/07	2030	03/11/2022	10.10	Call	Bond Future	3,292.6100	3.2926	3,079.4400	3.0794	(6.474)	0	0	0

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2022/02/07	2030	03/11/2022	10.10	Put	Bond Future	2,119.3100	2.1193	2,252.2200	2.2522	6.271	0	0	0
2022/02/07	2030	03/11/2022			Bond Future	9.8524	92.7303	9.9250	92.3842	0.737	0.0000	0.0000	0
2022/02/07	2030	03/11/2022	10.09	Call	Bond Future	3,264.0700	3.2641	3,051.8400	3.0518	(6.502)	0	0	0
2022/02/07	2030	03/11/2022	10.09	Put	Bond Future	2,137.7800	2.1378	2,271.6300	2.2716	6.261	0	0	0
2022/02/07	2030	03/11/2022	10.08	Call	Bond Future	3,235.6300	3.2356	3,024.3500	3.0244	(6.530)	0	0	0
2022/02/07	2030	03/11/2022	10.08	Put	Bond Future	2,156.3800	2.1564	2,291.1800	2.2912	6.251	0	0	0
2022/02/07	2030	02/02/2023	10.01	Put	Bond Future	3,055.6600	3.0557	3,220.0400	3.2200	5.380	0	0	0
2022/02/07	2030	02/02/2023	9.94	Put	Bond Future	3,214.7900	3.2148	3,385.4400	3.3854	5.308	0	0	102
2022/02/07	2030	02/02/2023	9.99	Call	Bond Future	2,824.8800	2.8249	2,639.8400	2.6398	(6.550)	0	0	0
2022/02/07	2030	02/02/2023	10.00	Call	Bond Future	2,848.7700	2.8488	2,662.8400	2.6628	(6.527)	0	0	0
2022/02/07	2030	02/02/2023	9.20	Call	Bond Future	1,276.7600	1.2768	1,164.7800	1.1648	(8.771)	0	0	0
2022/02/07	2030	02/02/2023	9.20	Put	Bond Future	5,303.7900	5.3038	5,543.0100	5.5430	4.510	0	0	0
2022/02/07	2030	02/02/2023	9.66	Call	Bond Future	2,099.4300	2.0994	1,944.5900	1.9446	(7.375)	0	0	0
2022/02/07	2030	02/02/2023	9.66	Put	Bond Future	3,918.5500	3.9186	4,114.9100	4.1149	5.011	0	0	102
2022/02/07	2030	02/02/2023	9.80	Call	Bond Future	2,393.1400	2.3931	2,225.3500	2.2253	(7.011)	0	0	0
2022/02/07	2030	02/02/2023	8.81	Put	Bond Future	6,739.5500	6.7396	7,011.5300	7.0115	4.036	0	0	0
2022/02/07	2030	02/02/2023			Bond Future	10.0496	90.0424	10.1260	89.6912	0.760	0.0000	0.0000	0
2022/02/07	2030	02/02/2023	10.01	Call	Bond Future	2,872.7700	2.8728	2,685.9500	2.6860	(6.503)	0	0	0
2022/02/07	2030	02/02/2023	9.94	Call	Bond Future	2,707.6200	2.7076	2,527.0700	2.5271	(6.668)	0	0	0
2022/02/07	2030	02/02/2023	9.99	Put	Bond Future	3,100.2700	3.1003	3,266.4300	3.2664	5.360	0	0	0
2022/02/07	2030	02/02/2023	10.00	Put	Bond Future	3,077.9000	3.0779	3,243.1700	3.2432	5.370	0	0	0
2022/02/07	2030	02/02/2023	9.80	Put	Bond Future	3,553.3000	3.5533	3,736.7100	3.7367	5.162	0	0	0
2022/02/07	2030	02/02/2023	8.81	Call	Bond Future	787.9700	0.7880	708.7500	0.7088	(10.054)	0	0	102
2022/02/07	2032	03/02/2022			Bond Future	9.6650	93.9310	9.6650	93.9310	0.000	0.0000	0.0000	0
2022/02/07	2032	05/05/2022	10.29	Put	Bond Future	888.6300	0.8886	941.0900	0.9411	5.903	0	0	0
2022/02/07	2032	05/05/2022	11.18	Call	Bond Future	7,256.3000	7.2563	7,004.4200	7.0044	(3.471)	0	0	0
2022/02/07	2032	05/05/2022	11.18	Put	Bond Future	176.1600	0.1762	183.3700	0.1834	4.093	0	0	780
2022/02/07	2032	05/05/2022	10.98	Call	Bond Future	6,292.5800	6.2926	6,045.5300	6.0455	(3.926)	0	0	0
2022/02/07	2032	05/05/2022	10.98	Put	Bond Future	258.9900	0.2590	271.0300	0.2710	4.649	0	0	993
2022/02/07	2032	05/05/2022	11.02	Put	Bond Future	240.3300	0.2403	251.2400	0.2512	4.540	0	0	0
2022/02/07	2032	05/05/2022	11.03	Call	Bond Future	6,532.6100	6.5326	6,284.1600	6.2842	(3.803)	0	0	0
2022/02/07	2032	05/05/2022	11.03	Put	Bond Future	235.7200	0.2357	246.3600	0.2464	4.514	0	0	0
2022/02/07	2032	05/05/2022			Bond Future	9.8889	90.6910	9.9338	90.4319	0.453	0.0000	0.0000	132,333
2022/02/07	2032	05/05/2022	9.58	Call	Bond Future	941.3700	0.9414	830.1100	0.8301	(11.819)	0	0	780
2022/02/07	2032	05/05/2022	9.58	Put	Bond Future	2,754.6400	2.7546	2,902.4700	2.9025	5.367	0	0	0
2022/02/07	2032	05/05/2022	10.18	Call	Bond Future	2,742.6500	2.7426	2,547.4000	2.5474	(7.119)	0	0	780
2022/02/07	2032	05/05/2022	10.18	Put	Bond Future	1,077.7300	1.0777	1,141.5700	1.1416	5.924	0	0	0
2022/02/07	2032	05/05/2022	10.29	Call	Bond Future	3,172.0500	3.1720	2,965.4200	2.9654	(6.514)	0	0	993
2022/02/07	2032	05/05/2022	11.04	Call	Bond Future	6,580.6100	6.5806	6,331.8900	6.3319	(3.780)	0	0	0
2022/02/07	2032	05/05/2022	11.04	Put	Bond Future	231.2000	0.2312	241.5700	0.2416	4.485	0	0	0
2022/02/07	2032	05/05/2022	11.02	Call	Bond Future	6,484.6500	6.4847	6,236.4700	6.2365	(3.827)	0	0	0
2022/02/07	2032	04/08/2022	10.22	Call	Bond Future	2,893.9300	2.8939	2,727.3600	2.7274	(5.756)	0	0	0
2022/02/07	2032	04/08/2022	9.72	Call	Bond Future	1,522.6000	1.5226	1,406.4400	1.4064	(7.629)	0	0	800
2022/02/07	2032	04/08/2022	9.72	Put	Bond Future	3,552.9700	3.5530	3,699.2600	3.6993	4.117	0	0	0
2022/02/07	2032	04/08/2022	10.20	Put	Bond Future	2,135.0900	2.1351	2,232.8200	2.2328	4.577	0	0	0
2022/02/07	2032	04/08/2022	10.21	Put	Bond Future	2,111.1600	2.1112	2,207.9600	2.2080	4.585	0	0	0
2022/02/07	2032	04/08/2022	8.97	Call	Bond Future	343.5700	0.3436	301.9400	0.3019	(12.117)	0	0	800

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2022/02/07	2032	04/08/2022	8.97	Put	Bond Future	6,859.3900	6.8594	7,080.2100	7.0802	3.219	0	0	0
2022/02/07	2032	04/08/2022			Bond Future	10.0757	91.8597	10.1225	91.5973	0.464	0.0000	0.0000	0
2022/02/07	2032	04/08/2022	10.22	Put	Bond Future	2,087.7000	2.0877	2,183.5800	2.1836	4.593	0	0	0
2022/02/07	2032	04/08/2022	11.60	Call	Bond Future	8,494.6700	8.4947	8,251.7400	8.2517	(2.860)	0	0	0
2022/02/07	2032	04/08/2022	11.60	Put	Bond Future	447.0500	0.4470	466.5700	0.4666	4.366	0	0	800
2022/02/07	2032	04/08/2022	11.89	Call	Bond Future	9,791.5900	9.7916	9,542.5700	9.5426	(2.543)	0	0	0
2022/02/07	2032	04/08/2022	11.89	Put	Bond Future	324.7200	0.3247	338.1500	0.3381	4.136	0	0	0
2022/02/07	2032	04/08/2022	10.20	Call	Bond Future	2,830.1300	2.8301	2,665.4100	2.6654	(5.820)	0	0	0
2022/02/07	2032	04/08/2022	10.21	Call	Bond Future	2,861.8200	2.8618	2,696.1700	2.6962	(5.788)	0	0	0
2022/02/07	2032	03/11/2022	10.16	Call	Bond Future	2,651.1700	2.6512	2,506.7400	2.5067	(5.448)	0	0	0
2022/02/07	2032	03/11/2022	10.16	Put	Bond Future	3,130.9200	3.1309	3,253.0900	3.2531	3.902	0	0	180
2022/02/07	2032	03/11/2022	10.56	Put	Bond Future	2,173.2800	2.1733	2,264.0600	2.2641	4.177	0	0	180
2022/02/07	2032	03/11/2022	9.31	Put	Bond Future	6,186.9600	6.1870	6,383.0300	6.3830	3.169	0	0	0
2022/02/07	2032	03/11/2022	9.36	Call	Bond Future	933.8200	0.9338	859.1200	0.8591	(7.999)	0	0	454
2022/02/07	2032	03/11/2022	9.36	Put	Bond Future	5,966.4200	5.9664	6,158.3200	6.1583	3.216	0	0	0
2022/02/07	2032	03/11/2022	10.11	Put	Bond Future	3,272.2500	3.2723	3,398.6200	3.3986	3.862	0	0	454
2022/02/07	2032	03/11/2022			Bond Future	10.2474	88.9987	10.2963	88.7321	0.477	0.0000	0.0000	0
2022/02/07	2032	03/11/2022	10.66	Call	Bond Future	4,200.0300	4.2000	4,017.1600	4.0172	(4.354)	0	0	0
2022/02/07	2032	03/11/2022	10.66	Put	Bond Future	1,982.6100	1.9826	2,066.3400	2.0663	4.223	0	0	0
2022/02/07	2032	03/11/2022	10.49	Call	Bond Future	3,629.9100	3.6299	3,459.2500	3.4593	(4.701)	0	0	0
2022/02/07	2032	03/11/2022	10.49	Put	Bond Future	2,317.1600	2.3172	2,413.1000	2.4131	4.140	0	0	454
2022/02/07	2032	03/11/2022	10.56	Call	Bond Future	3,860.0600	3.8601	3,684.2400	3.6842	(4.555)	0	0	0
2022/02/07	2032	03/11/2022	9.31	Call	Bond Future	859.6900	0.8597	789.1600	0.7892	(8.204)	0	0	180
2022/02/07	2032	03/11/2022	10.11	Call	Bond Future	2,516.6600	2.5167	2,376.4300	2.3764	(5.572)	0	0	0
2022/02/07	2032	02/02/2023	10.50	Call	Bond Future	3,464.7200	3.4647	3,308.0300	3.3080	(4.522)	0	0	0
2022/02/07	2032	02/02/2023	10.50	Put	Bond Future	3,105.0500	3.1050	3,218.9000	3.2189	3.667	0	0	454
2022/02/07	2032	02/02/2023	10.40	Call	Bond Future	3,185.3700	3.1854	3,035.7300	3.0357	(4.698)	0	0	0
2022/02/07	2032	02/02/2023	10.40	Put	Bond Future	3,355.7800	3.3558	3,476.6800	3.4767	3.603	0	0	0
2022/02/07	2032	02/02/2023			Bond Future	10.4321	90.2630	10.4831	89.9925	0.490	0.0000	0.0000	0
2022/02/07	2032	02/02/2023	10.38	Call	Bond Future	3,130.8800	3.1309	2,982.6800	2.9827	(4.733)	0	0	0
2022/02/07	2032	02/02/2023	10.38	Put	Bond Future	3,407.8100	3.4078	3,530.1500	3.5301	3.590	0	0	0
2022/02/07	2032	02/02/2023	10.39	Call	Bond Future	3,158.0700	3.1581	3,009.1500	3.0092	(4.716)	0	0	0
2022/02/07	2032	02/02/2023	10.39	Put	Bond Future	3,381.7200	3.3817	3,503.3400	3.5033	3.596	0	0	0
2022/02/07	2032	02/02/2023	9.31	Call	Bond Future	960.7700	0.9608	891.6100	0.8916	(7.198)	0	0	454
2022/02/07	2032	02/02/2023	9.31	Put	Bond Future	7,194.2300	7.1942	7,395.6100	7.3956	2.799	0	0	0
2022/02/07	2032	02/02/2023	10.16	Call	Bond Future	2,561.7900	2.5618	2,429.7700	2.4298	(5.153)	0	0	0
2022/02/07	2032	02/02/2023	10.16	Put	Bond Future	4,021.8600	4.0219	4,160.3800	4.1604	3.444	0	0	454
2022/02/07	2033	03/02/2022			Bond Future	112.1949	112.1949	112.1949	112.1949	0.000	0.0000	0.0000	0
2022/02/07	2033	05/05/2022			Bond Future	112.4638	112.4638	112.9732	112.9732	0.453	0.0000	0.0000	2,371
2022/02/07	2033	04/08/2022			Bond Future	113.9406	113.9406	114.4565	114.4565	0.453	0.0000	0.0000	4,967
2022/02/07	2033	03/11/2022			Bond Future	114.2543	114.2543	114.7769	114.7769	0.457	0.0000	0.0000	0
2022/02/07	2033	02/02/2023			Bond Future	115.9012	115.9012	116.4311	116.4311	0.457	0.0000	0.0000	0
2022/02/07	2037	03/02/2022			Bond Future	10.2650	86.8282	10.2650	86.8282	0.000	0.0000	0.0000	0
2022/02/07	2037	05/05/2022	11.82	Call	Bond Future	8,569.8100	8.5698	8,281.1100	8.2811	(3.369)	0	0	0
2022/02/07	2037	05/05/2022	11.83	Call	Bond Future	8,622.9400	8.6229	8,334.0400	8.3340	(3.350)	0	0	0
2022/02/07	2037	05/05/2022	11.84	Put	Bond Future	196.9500	0.1970	203.9600	0.2040	3.559	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
2022/02/07	2037	05/05/2022			Bond Future	10.4579	87.7486	10.5027	87.4525	0.428	0.0000	0.0000	85,081
2022/02/07	2037	05/05/2022	11.82	Put	Bond Future	204.2700	0.2043	211.6700	0.2117	3.623	0	0	0
2022/02/07	2037	05/05/2022	11.83	Put	Bond Future	200.5800	0.2006	207.7800	0.2078	3.590	0	0	0
2022/02/07	2037	05/05/2022	11.84	Call	Bond Future	8,676.0700	8.6761	8,386.9800	8.3870	(3.332)	0	0	0
2022/02/07	2037	04/08/2022	11.95	Call	Bond Future	8,534.4500	8.5345	8,263.3500	8.2634	(3.177)	0	0	0
2022/02/07	2037	04/08/2022	11.95	Put	Bond Future	647.2600	0.6473	676.1600	0.6762	4.465	0	0	1,050
2022/02/07	2037	04/08/2022	10.91	Put	Bond Future	2,063.9100	2.0639	2,159.3400	2.1593	4.624	0	0	0
2022/02/07	2037	04/08/2022	10.89	Call	Bond Future	3,726.9600	3.7270	3,524.3600	3.5244	(5.436)	0	0	0
2022/02/07	2037	04/08/2022	10.89	Put	Bond Future	2,112.2100	2.1122	2,209.6100	2.2096	4.611	0	0	0
2022/02/07	2037	04/08/2022	10.90	Call	Bond Future	3,765.5000	3.7655	3,561.9100	3.5619	(5.407)	0	0	0
2022/02/07	2037	04/08/2022			Bond Future	10.6362	84.6233	10.6828	84.3233	0.438	0.0000	0.0000	49,415
2022/02/07	2037	04/08/2022	10.91	Call	Bond Future	3,803.9700	3.8040	3,599.4000	3.5994	(5.378)	0	0	0
2022/02/07	2037	04/08/2022	11.21	Call	Bond Future	5,051.7100	5.0517	4,820.8700	4.8209	(4.570)	0	0	1,050
2022/02/07	2037	04/08/2022	11.21	Put	Bond Future	1,465.1800	1.4652	1,534.3400	1.5343	4.720	0	0	0
2022/02/07	2037	04/08/2022	11.42	Call	Bond Future	6,002.3400	6.0023	5,756.8200	5.7568	(4.090)	0	0	0
2022/02/07	2037	04/08/2022	11.42	Put	Bond Future	1,159.4300	1.1594	1,213.9100	1.2139	4.699	0	0	50
2022/02/07	2037	04/08/2022	10.10	Call	Bond Future	1,280.9700	1.2810	1,170.5600	1.1706	(8.619)	0	0	50
2022/02/07	2037	04/08/2022	10.10	Put	Bond Future	4,847.7700	4.8478	5,037.3600	5.0374	3.911	0	0	0
2022/02/07	2037	04/08/2022	10.90	Put	Bond Future	2,088.0600	2.0881	2,184.4700	2.1845	4.617	0	0	50
2022/02/07	2037	03/11/2022	11.32	Call	Bond Future	5,358.9600	5.3590	5,140.5900	5.1406	(4.075)	0	0	0
2022/02/07	2037	03/11/2022	11.30	Put	Bond Future	2,153.0700	2.1531	2,240.7000	2.2407	4.070	0	0	0
2022/02/07	2037	03/11/2022	11.31	Call	Bond Future	5,318.0600	5.3181	5,100.4000	5.1004	(4.093)	0	0	0
2022/02/07	2037	03/11/2022	11.31	Put	Bond Future	2,134.5400	2.1345	2,221.4600	2.2215	4.072	0	0	0
2022/02/07	2037	03/11/2022			Bond Future	10.7908	85.8120	10.8392	85.5074	0.449	0.0000	0.0000	0
2022/02/07	2037	03/11/2022	11.32	Put	Bond Future	2,115.9000	2.1159	2,202.1100	2.2021	4.074	0	0	0
2022/02/07	2037	03/11/2022	11.30	Call	Bond Future	5,276.9800	5.2770	5,060.0300	5.0600	(4.111)	0	0	0
2022/02/07	2037	02/02/2023	11.03	Call	Bond Future	4,091.7000	4.0917	3,910.3200	3.9103	(4.433)	0	0	0
2022/02/07	2037	02/02/2023	11.03	Put	Bond Future	3,651.3100	3.6513	3,779.0500	3.7790	3.498	0	0	0
2022/02/07	2037	02/02/2023	11.04	Call	Bond Future	4,124.2700	4.1243	3,942.1000	3.9421	(4.417)	0	0	0
2022/02/07	2037	02/02/2023	11.04	Put	Bond Future	3,622.8400	3.6228	3,749.7900	3.7498	3.504	0	0	0
2022/02/07	2037	02/02/2023			Bond Future	10.9582	82.7758	11.0085	82.4667	0.460	0.0000	0.0000	0
2022/02/07	2037	02/02/2023	11.05	Call	Bond Future	4,156.9400	4.1569	3,974.0000	3.9740	(4.401)	0	0	0
2022/02/07	2037	02/02/2023	11.05	Put	Bond Future	3,594.5400	3.5945	3,720.7200	3.7207	3.510	0	0	0
2022/02/07	2038	03/02/2022			Bond Future	127.7069	127.7069	127.7069	127.7069	0.000	0.0000	0.0000	0
2022/02/07	2038	05/05/2022			Bond Future	129.8473	129.8473	129.0314	129.0314	(0.628)	0.0000	0.0000	4,174
2022/02/07	2038	04/08/2022			Bond Future	129.7335	129.7335	128.9067	128.9067	(0.637)	0.0000	0.0000	2,669
2022/02/07	2038	03/11/2022			Bond Future	131.5822	131.5822	130.7431	130.7431	(0.638)	0.0000	0.0000	0
2022/02/07	2038	02/02/2023			Bond Future	131.6192	131.6192	130.7677	130.7677	(0.647)	0.0000	0.0000	0
2022/02/07	2040	03/02/2022			Bond Future	10.3750	89.0918	10.3750	89.0918	0.000	0.0000	0.0000	0
2022/02/07	2040	05/05/2022	10.57	Call	Bond Future	2,251.8800	2.2519	2,089.7800	2.0898	(7.198)	0	0	1,200
2022/02/07	2040	05/05/2022	10.57	Put	Bond Future	2,234.0400	2.2340	2,318.4700	2.3185	3.779	0	0	0
2022/02/07	2040	05/05/2022	11.91	Put	Bond Future	243.8300	0.2438	246.6400	0.2466	1.152	0	0	0
2022/02/07	2040	05/05/2022	11.92	Call	Bond Future	9,150.8900	9.1509	8,907.0400	8.9070	(2.665)	0	0	0
2022/02/07	2040	05/05/2022	11.92	Put	Bond Future	239.5600	0.2396	242.2400	0.2422	1.119	0	0	0
2022/02/07	2040	05/05/2022	13.04	Call	Bond Future	15,266.9000	15.2669	15,019.6600	15.0197	(1.619)	0	0	0
2022/02/07	2040	05/05/2022	13.04	Put	Bond Future	22.2900	0.0223	21.5800	0.0216	(3.185)	0	0	1,200

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
2022/02/07	2040	05/05/2022			Bond Future	10.5675	89.9896	10.6020	89.7431	0.326	0.0000	0.0000	61,245
2022/02/07	2040	05/05/2022	9.82	Call	Bond Future	371.1300	0.3711	318.1900	0.3182	(14.265)	0	0	1,200
2022/02/07	2040	05/05/2022	9.82	Put	Bond Future	5,992.2100	5.9922	6,185.8000	6.1858	3.231	0	0	0
2022/02/07	2040	05/05/2022	11.90	Call	Bond Future	9,038.3600	9.0384	8,794.7700	8.7948	(2.695)	0	0	0
2022/02/07	2040	05/05/2022	11.90	Put	Bond Future	248.1700	0.2482	251.1100	0.2511	1.185	0	0	0
2022/02/07	2040	05/05/2022	11.91	Call	Bond Future	9,094.6300	9.0946	8,850.9100	8.8509	(2.680)	0	0	0
2022/02/07	2040	04/08/2022	11.05	Call	Bond Future	4,290.3500	4.2904	4,110.7200	4.1107	(4.187)	0	0	0
2022/02/07	2040	04/08/2022	11.05	Put	Bond Future	2,166.6600	2.1667	2,236.8000	2.2368	3.237	0	0	0
2022/02/07	2040	04/08/2022	12.24	Put	Bond Future	601.1200	0.6011	616.8800	0.6169	2.622	0	0	460
2022/02/07	2040	04/08/2022	9.70	Put	Bond Future	8,248.4600	8.2485	8,450.6700	8.4507	2.451	0	0	0
2022/02/07	2040	04/08/2022			Bond Future	10.7398	86.6429	10.7757	86.3931	0.334	0.0000	0.0000	39,528
2022/02/07	2040	04/08/2022	11.04	Call	Bond Future	4,247.3700	4.2474	4,068.5200	4.0685	(4.211)	0	0	0
2022/02/07	2040	04/08/2022	11.04	Put	Bond Future	2,190.8700	2.1909	2,261.7900	2.2618	3.237	0	0	0
2022/02/07	2040	04/08/2022	12.24	Call	Bond Future	10,155.9000	10.1559	9,921.8900	9.9219	(2.304)	0	0	0
2022/02/07	2040	04/08/2022	9.70	Call	Bond Future	489.7700	0.4898	442.2100	0.4422	(9.711)	0	0	460
2022/02/07	2040	04/08/2022	10.70	Call	Bond Future	2,919.8900	2.9199	2,770.5200	2.7705	(5.116)	0	0	460
2022/02/07	2040	04/08/2022	10.70	Put	Bond Future	3,198.6400	3.1986	3,299.0400	3.2990	3.139	0	0	0
2022/02/07	2040	04/08/2022	11.03	Call	Bond Future	4,204.3100	4.2043	4,026.2500	4.0263	(4.235)	0	0	0
2022/02/07	2040	04/08/2022	11.03	Put	Bond Future	2,215.0900	2.2151	2,286.8000	2.2868	3.237	0	0	0
2022/02/07	2040	03/11/2022	11.39	Call	Bond Future	5,597.4400	5.5974	5,412.0700	5.4121	(3.312)	0	0	0
2022/02/07	2040	03/11/2022	11.40	Call	Bond Future	5,640.8400	5.6408	5,454.8700	5.4549	(3.297)	0	0	0
2022/02/07	2040	03/11/2022	11.41	Put	Bond Future	2,239.4700	2.2395	2,306.5700	2.3066	2.996	0	0	0
2022/02/07	2040	03/11/2022			Bond Future	10.8890	87.8601	10.9263	87.6064	0.342	0.0000	0.0000	0
2022/02/07	2040	03/11/2022	11.39	Put	Bond Future	2,280.7700	2.2808	2,349.0700	2.3491	2.995	0	0	0
2022/02/07	2040	03/11/2022	11.40	Put	Bond Future	2,260.0300	2.2600	2,327.7300	2.3277	2.996	0	0	0
2022/02/07	2040	03/11/2022	11.41	Call	Bond Future	5,684.3500	5.6843	5,497.7800	5.4978	(3.282)	0	0	0
2022/02/07	2040	02/02/2023	11.12	Call	Bond Future	4,434.0200	4.4340	4,278.3000	4.2783	(3.512)	0	0	0
2022/02/07	2040	02/02/2023	11.12	Put	Bond Future	3,971.1200	3.9711	4,072.8600	4.0729	2.562	0	0	0
2022/02/07	2040	02/02/2023			Bond Future	11.0503	84.6027	11.0890	84.3452	0.350	0.0000	0.0000	0
2022/02/07	2040	02/02/2023	11.10	Call	Bond Future	4,363.8000	4.3638	4,209.3800	4.2094	(3.539)	0	0	0
2022/02/07	2040	02/02/2023	11.10	Put	Bond Future	4,033.2300	4.0332	4,136.2700	4.1363	2.555	0	0	0
2022/02/07	2040	02/02/2023	11.11	Call	Bond Future	4,398.8500	4.3988	4,243.7800	4.2438	(3.525)	0	0	0
2022/02/07	2040	02/02/2023	11.11	Put	Bond Future	4,002.0700	4.0021	4,104.4600	4.1045	2.558	0	0	0
2022/02/07	2044	03/02/2022			Bond Future	10.4350	85.7678	10.4350	85.7678	0.000	0.0000	0.0000	0
2022/02/07	2044	05/05/2022	11.91	Call	Bond Future	8,857.3100	8.8573	8,643.4000	8.6434	(2.415)	0	0	0
2022/02/07	2044	05/05/2022	11.91	Put	Bond Future	254.2100	0.2542	254.8400	0.2548	0.248	0	0	0
2022/02/07	2044	05/05/2022	11.92	Call	Bond Future	8,913.8800	8.9139	8,699.8800	8.6999	(2.401)	0	0	0
2022/02/07	2044	05/05/2022	11.92	Put	Bond Future	249.7000	0.2497	250.2400	0.2502	0.216	0	0	0
2022/02/07	2044	05/05/2022			Bond Future	10.6248	86.5810	10.6541	86.3665	0.276	0.0000	0.0000	52,925
2022/02/07	2044	05/05/2022	11.93	Call	Bond Future	8,970.4400	8.9704	8,756.3500	8.7563	(2.387)	0	0	0
2022/02/07	2044	05/05/2022	11.93	Put	Bond Future	245.2700	0.2453	245.7200	0.2457	0.183	0	0	0
2022/02/07	2044	04/08/2022	11.08	Call	Bond Future	4,304.1200	4.3041	4,144.8900	4.1449	(3.699)	0	0	0
2022/02/07	2044	04/08/2022	11.08	Put	Bond Future	2,267.1400	2.2671	2,325.2400	2.3252	2.563	0	0	0
2022/02/07	2044	04/08/2022	11.09	Call	Bond Future	4,347.6200	4.3476	4,187.7200	4.1877	(3.678)	0	0	0
2022/02/07	2044	04/08/2022	11.09	Put	Bond Future	2,242.2200	2.2422	2,299.6500	2.2997	2.561	0	0	0
2022/02/07	2044	04/08/2022			Bond Future	10.7886	83.3155	10.8191	83.0982	0.283	0.0000	0.0000	21,683
2022/02/07	2044	04/08/2022	11.10	Call	Bond Future	4,391.4900	4.3915	4,230.9300	4.2309	(3.656)	0	0	0

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2022/02/07	2044	04/08/2022	11.10	Put	Bond Future	2,217.7700	2.2178	2,274.5400	2.2745	2.560	0	0	0
2022/02/07	2044	03/11/2022	11.40	Put	Bond Future	2,401.4000	2.4014	2,459.1900	2.4592	2.407	0	0	0
2022/02/07	2044	03/11/2022	11.41	Call	Bond Future	5,619.7500	5.6198	5,456.2700	5.4563	(2.909)	0	0	0
2022/02/07	2044	03/11/2022	11.41	Put	Bond Future	2,379.4600	2.3795	2,436.7200	2.4367	2.406	0	0	0
2022/02/07	2044	03/11/2022			Bond Future	10.9301	84.4860	10.9618	84.2652	0.290	0.0000	0.0000	0
2022/02/07	2044	03/11/2022	11.39	Call	Bond Future	5,532.7700	5.5328	5,370.3400	5.3703	(2.936)	0	0	0
2022/02/07	2044	03/11/2022	11.39	Put	Bond Future	2,423.2700	2.4233	2,481.5800	2.4816	2.406	0	0	0
2022/02/07	2044	03/11/2022	11.40	Call	Bond Future	5,576.3400	5.5763	5,413.3900	5.4134	(2.922)	0	0	0
2022/02/07	2044	02/02/2023	11.14	Call	Bond Future	4,411.2600	4.4113	4,273.6600	4.2737	(3.119)	0	0	0
2022/02/07	2044	02/02/2023	11.14	Put	Bond Future	4,022.5900	4.0226	4,109.0800	4.1091	2.150	0	0	0
2022/02/07	2044	02/02/2023	11.15	Call	Bond Future	4,446.9500	4.4469	4,308.7800	4.3088	(3.107)	0	0	0
2022/02/07	2044	02/02/2023	11.15	Put	Bond Future	3,990.6800	3.9907	4,076.6000	4.0766	2.153	0	0	0
2022/02/07	2044	02/02/2023			Bond Future	11.0828	81.3059	11.1157	81.0818	0.297	0.0000	0.0000	0
2022/02/07	2044	02/02/2023	11.16	Call	Bond Future	4,482.7600	4.4828	4,344.0200	4.3440	(3.095)	0	0	0
2022/02/07	2044	02/02/2023	11.16	Put	Bond Future	3,958.9800	3.9590	4,044.3300	4.0443	2.156	0	0	0
2022/02/07	2046	03/02/2022			Bond Future	117.8222	117.8222	117.8222	117.8222	0.000	0.0000	0.0000	0
2022/02/07	2046	05/05/2022			Bond Future	117.6400	117.6400	118.4644	118.4644	0.701	0.0000	0.0000	14,004
2022/02/07	2046	04/08/2022			Bond Future	119.1848	119.1848	120.0201	120.0201	0.701	0.0000	0.0000	2,969
2022/02/07	2046	03/11/2022			Bond Future	118.9536	118.9536	119.8003	119.8003	0.712	0.0000	0.0000	0
2022/02/07	2046	02/02/2023			Bond Future	120.6688	120.6688	121.5273	121.5273	0.711	0.0000	0.0000	0
2022/02/07	2050	03/02/2022			Bond Future	119.9966	119.9966	119.9966	119.9966	0.000	0.0000	0.0000	0
2022/02/07	2050	05/05/2022			Bond Future	122.4815	122.4815	123.1732	123.1732	0.565	0.0000	0.0000	8,572
2022/02/07	2050	04/08/2022			Bond Future	122.0688	122.0688	122.7692	122.7692	0.574	0.0000	0.0000	1,194
2022/02/07	2050	03/11/2022			Bond Future	123.8082	123.8082	124.5183	124.5183	0.573	0.0000	0.0000	0
2022/02/07	2050	02/02/2023			Bond Future	123.5254	123.5254	124.2456	124.2456	0.583	0.0000	0.0000	0
2022/02/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	AL37	05/05/2022			Index Future	828.0120	828.0120	825.5750	825.5750	(0.294)	0.0000	0.0000	0
2022/02/07	AL37	04/08/2022			Index Future	838.5670	838.5670	836.0970	836.0970	(0.295)	0.0000	0.0000	0
2022/02/07	AL37	03/11/2022			Index Future	850.4270	850.4270	847.9100	847.9100	(0.296)	0.0000	0.0000	0
2022/02/07	AL37	02/02/2023			Index Future	862.4860	862.4860	859.9290	859.9290	(0.296)	0.0000	0.0000	0
2022/02/07	AL7T	05/05/2022			Index Future	951.6050	951.6050	948.9120	948.9120	(0.283)	0.0000	0.0000	0
2022/02/07	AL7T	04/08/2022			Index Future	963.7360	963.7360	961.0060	961.0060	(0.283)	0.0000	0.0000	0
2022/02/07	AL7T	03/11/2022			Index Future	977.3660	977.3660	974.5850	974.5850	(0.285)	0.0000	0.0000	0
2022/02/07	AL7T	02/02/2023			Index Future	991.2250	991.2250	988.3990	988.3990	(0.285)	0.0000	0.0000	0
2022/02/07	ALBI	05/05/2022			Index Future	848.4420	848.4420	846.2480	846.2480	(0.259)	0.0000	0.0000	128
2022/02/07	ALBI	04/08/2022			Index Future	859.2580	859.2580	857.0330	857.0330	(0.259)	0.0000	0.0000	90
2022/02/07	ALBI	03/11/2022			Index Future	871.4100	871.4100	869.1430	869.1430	(0.260)	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
2022/02/07	ALBI	02/02/2023			Index Future	883.7670	883.7670	881.4620	881.4620	(0.261)	0.0000	0.0000	0
2022/02/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C303	28/02/2033			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
2022/02/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/07	ES33	03/02/2022			Bond Future	11.0150	80.3009	11.0150	80.3009	0.000	0.0000	0.0000	0
2022/02/07	ES33	05/05/2022			Bond Future	11.2597	77.3620	11.2989	77.1570	0.348	0.0000	0.0000	87
2022/02/07	ES33	04/08/2022			Bond Future	11.4795	78.3779	11.5203	78.1701	0.356	0.0000	0.0000	263
2022/02/07	ES33	03/11/2022			Bond Future	11.6874	75.7144	11.7300	75.5033	0.365	0.0000	0.0000	0
2022/02/07	ES33	02/02/2023			Bond Future	11.9132	76.8072	11.9578	76.5929	0.374	0.0000	0.0000	0
2022/02/07	ES42	03/02/2022			Bond Future	11.4550	79.3659	11.4550	79.3659	0.000	0.0000	0.0000	0
2022/02/07	ES42	05/05/2022			Bond Future	11.6752	75.9680	11.7146	75.7273	0.338	0.0000	0.0000	1,190
2022/02/07	ES42	04/08/2022			Bond Future	11.8741	76.9657	11.9152	76.7218	0.346	0.0000	0.0000	3,579
2022/02/07	ES42	03/11/2022			Bond Future	12.0629	73.8043	12.1058	73.5565	0.355	0.0000	0.0000	0
2022/02/07	ES42	02/02/2023			Bond Future	12.2600	74.8705	12.3047	74.6190	0.364	0.0000	0.0000	0
2022/02/07	GOVI	05/05/2022	788.25	Call	GOVI	487,490.0000	48.7490	465,790.0000	46.5790	(4.451)	0	0	0
2022/02/07	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	05/05/2022			GOVI	836.9990	836.9990	834.8290	834.8290	(0.259)	0.0000	0.0000	985
2022/02/07	GOVI	05/05/2022	788.23	Call	GOVI	487,690.0000	48.7690	465,990.0000	46.5990	(4.450)	0	0	0
2022/02/07	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	05/05/2022	788.24	Call	GOVI	487,590.0000	48.7590	465,890.0000	46.5890	(4.450)	0	0	0
2022/02/07	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	04/08/2022	819.28	Call	GOVI	283,890.0000	28.3890	261,890.0000	26.1890	(7.749)	0	0	0
2022/02/07	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	04/08/2022			GOVI	847.6690	847.6690	845.4690	845.4690	(0.260)	0.0000	0.0000	0
2022/02/07	GOVI	04/08/2022	819.26	Call	GOVI	284,090.0000	28.4090	262,090.0000	26.2090	(7.744)	0	0	0
2022/02/07	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	04/08/2022	819.27	Call	GOVI	283,990.0000	28.3990	261,990.0000	26.1990	(7.747)	0	0	0
2022/02/07	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	03/11/2022	820.41	Call	GOVI	392,480.0000	39.2480	370,040.0000	37.0040	(5.717)	0	0	0
2022/02/07	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	03/11/2022	820.42	Call	GOVI	392,380.0000	39.2380	369,940.0000	36.9940	(5.719)	0	0	0
2022/02/07	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	03/11/2022			GOVI	859.6580	859.6580	857.4140	857.4140	(0.261)	0.0000	0.0000	0
2022/02/07	GOVI	03/11/2022	820.43	Call	GOVI	392,280.0000	39.2280	369,840.0000	36.9840	(5.720)	0	0	0
2022/02/07	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	02/02/2023	850.82	Call	GOVI	210,280.0000	21.0280	187,480.0000	18.7480	(10.843)	0	0	0
2022/02/07	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2022/02/07	GOVI	02/02/2023	850.83	Call	GOVI	210,180.0000	21.0180	187,380.0000	18.7380	(10.848)	0	0	0
2022/02/07	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GOVI	02/02/2023			GOVI	871.8480	871.8480	869.5680	869.5680	(0.262)	0.0000	0.0000	0
2022/02/07	GOVI	02/02/2023	850.84	Call	GOVI	210,080.0000	21.0080	187,280.0000	18.7280	(10.853)	0	0	0
2022/02/07	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/07	IGOV	05/05/2022			Index Future	313.8560	313.8560	314.4770	314.4770	0.198	0.0000	0.0000	498
2022/02/07	IGOV	04/08/2022			Index Future	317.9330	317.9330	318.5620	318.5620	0.198	0.0000	0.0000	0
2022/02/07	IGOV	03/11/2022			Index Future	322.5050	322.5050	323.1380	323.1380	0.196	0.0000	0.0000	0
2022/02/07	IGOV	02/02/2023			Index Future	327.1520	327.1520	327.7930	327.7930	0.196	0.0000	0.0000	0
2022/02/07	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/07	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/07	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/07	JBAF	16/02/2022			Jibar Tradeable Future	4.1550	95.8450	4.1750	95.8250	0.481	0.0000	0.0000	0
2022/02/07	JBAF	16/03/2022			Jibar Tradeable Future	4.2050	95.7950	4.2350	95.7650	0.713	0.0000	0.0000	0
2022/02/07	JBAF	20/04/2022			Jibar Tradeable Future	4.5200	95.4800	4.5600	95.4400	0.885	0.0000	0.0000	0
2022/02/07	JBAF	18/05/2022			Jibar Tradeable Future	4.5600	95.4400	4.6000	95.4000	0.877	0.0000	0.0000	0
2022/02/07	JBAF	15/06/2022			Jibar Tradeable Future	4.8650	95.1350	4.9250	95.0750	1.233	0.0000	0.0000	72
2022/02/07	JBAF	20/07/2022			Jibar Tradeable Future	4.9300	95.0700	4.9900	95.0100	1.217	0.0000	0.0000	0
2022/02/07	JBAF	21/09/2022			Jibar Tradeable Future	5.2700	94.7300	5.3500	94.6500	1.518	0.0000	0.0000	0
2022/02/07	JBAF	21/12/2022			Jibar Tradeable Future	5.8200	94.1800	5.9100	94.0900	1.546	0.0000	0.0000	68
2022/02/07	JBAF	15/03/2023			Jibar Tradeable Future	6.1900	93.8100	6.2900	93.7100	1.616	0.0000	0.0000	0
2022/02/07	JBAF	21/06/2023			Jibar Tradeable Future	6.3900	93.6100	6.4950	93.5050	1.643	0.0000	0.0000	0
2022/02/07	JBAF	20/09/2023			Jibar Tradeable Future	6.5950	93.4050	6.7050	93.2950	1.668	0.0000	0.0000	75

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2022/02/07	JBAF	20/12/2023			Jibar Tradeable Future	6.7600	93.2400	6.8950	93.1050	1.997	0.0000	0.0000	0
2022/02/07	R023	03/02/2022			Bond Future	5.3100	105.9140	5.3100	105.9140	0.000	0.0000	0.0000	0
2022/02/07	R023	05/05/2022	6.31	Call	Bond Future	698.2600	0.6983	751.2900	0.7513	7.595	0	0	0
2022/02/07	R023	05/05/2022	6.31	Put	Bond Future	45.6200	0.0456	35.1300	0.0351	(22.994)	0	0	0
2022/02/07	R023	05/05/2022			Bond Future	5.4822	103.2496	5.4021	103.3132	(1.461)	0.0000	0.0000	14,672
2022/02/07	R023	05/05/2022	6.29	Call	Bond Future	684.4100	0.6844	737.0900	0.7371	7.697	0	0	0
2022/02/07	R023	05/05/2022	6.29	Put	Bond Future	47.4600	0.0475	36.6200	0.0366	(22.840)	0	0	0
2022/02/07	R023	05/05/2022	6.30	Call	Bond Future	691.3300	0.6913	744.1900	0.7442	7.646	0	0	0
2022/02/07	R023	05/05/2022	6.30	Put	Bond Future	46.5300	0.0465	35.8700	0.0359	(22.910)	0	0	0
2022/02/07	R023	04/08/2022	6.05	Call	Bond Future	348.4300	0.3484	389.9400	0.3899	11.913	0	0	0
2022/02/07	R023	04/08/2022	6.05	Put	Bond Future	137.6700	0.1377	114.3200	0.1143	(16.961)	0	0	0
2022/02/07	R023	04/08/2022			Bond Future	5.6644	104.5553	5.5460	104.6202	(2.090)	0.0000	0.0000	2,360
2022/02/07	R023	04/08/2022	6.03	Call	Bond Future	340.9100	0.3409	381.9700	0.3820	12.044	0	0	0
2022/02/07	R023	04/08/2022	6.03	Put	Bond Future	141.0600	0.1411	117.2600	0.1173	(16.872)	0	0	0
2022/02/07	R023	04/08/2022	6.04	Call	Bond Future	344.6600	0.3447	385.9500	0.3859	11.980	0	0	0
2022/02/07	R023	04/08/2022	6.04	Put	Bond Future	139.3500	0.1394	115.7800	0.1158	(16.914)	0	0	0
2022/02/07	R023	03/11/2022	6.25	Call	Bond Future	295.6600	0.2957	343.0800	0.3431	16.039	0	0	0
2022/02/07	R023	03/11/2022	6.25	Put	Bond Future	68.2700	0.0683	51.2900	0.0513	(24.872)	0	0	0
2022/02/07	R023	03/11/2022	6.26	Call	Bond Future	298.1600	0.2982	345.7100	0.3457	15.948	0	0	0
2022/02/07	R023	03/11/2022	6.26	Put	Bond Future	67.7100	0.0677	50.8600	0.0509	(24.886)	0	0	0
2022/02/07	R023	03/11/2022			Bond Future	5.5106	102.1477	5.3018	102.2122	(3.789)	0.0000	0.0000	0
2022/02/07	R023	03/11/2022	6.27	Call	Bond Future	300.3800	0.3004	348.0900	0.3481	15.883	0	0	0
2022/02/07	R023	03/11/2022	6.27	Put	Bond Future	66.8600	0.0669	50.1700	0.0502	(24.963)	0	0	0
2022/02/07	R035	03/02/2022			Bond Future	10.1050	95.1249	10.1050	95.1249	0.000	0.0000	0.0000	0
2022/02/07	R035	05/05/2022	10.72	Call	Bond Future	3,682.8400	3.6828	3,495.9200	3.4959	(5.075)	0	0	1,200
2022/02/07	R035	05/05/2022	10.72	Put	Bond Future	1,059.1900	1.0592	1,095.9700	1.0960	3.472	0	0	0
2022/02/07	R035	05/05/2022	11.63	Call	Bond Future	8,275.6600	8.2757	8,054.6000	8.0546	(2.671)	0	0	0
2022/02/07	R035	05/05/2022	11.63	Put	Bond Future	222.5800	0.2226	225.2200	0.2252	1.186	0	0	0
2022/02/07	R035	05/05/2022	11.64	Call	Bond Future	8,328.5700	8.3286	8,107.3900	8.1074	(2.656)	0	0	0
2022/02/07	R035	05/05/2022	11.64	Put	Bond Future	218.5600	0.2186	221.0800	0.2211	1.153	0	0	0
2022/02/07	R035	05/05/2022			Bond Future	10.3088	91.6161	10.3432	91.3924	0.334	0.0000	0.0000	70,243
2022/02/07	R035	05/05/2022	10.82	Call	Bond Future	4,145.0800	4.1451	3,951.1300	3.9511	(4.679)	0	0	0
2022/02/07	R035	05/05/2022	10.82	Put	Bond Future	899.9000	0.8999	929.6500	0.9297	3.306	0	0	1,200
2022/02/07	R035	05/05/2022	11.65	Call	Bond Future	8,381.4900	8.3815	8,160.1900	8.1602	(2.640)	0	0	0
2022/02/07	R035	05/05/2022	11.65	Put	Bond Future	214.6100	0.2146	217.0100	0.2170	1.118	0	0	0
2022/02/07	R035	05/05/2022	12.64	Call	Bond Future	13,549.8200	13.5498	13,325.4000	13.3254	(1.656)	0	0	0
2022/02/07	R035	05/05/2022	12.64	Put	Bond Future	26.1500	0.0262	25.4300	0.0254	(2.753)	0	0	1,200
2022/02/07	R035	04/08/2022	11.13	Put	Bond Future	1,375.7300	1.3757	1,419.7800	1.4198	3.202	0	0	100
2022/02/07	R035	04/08/2022	10.64	Call	Bond Future	3,284.7000	3.2847	3,134.5000	3.1345	(4.573)	0	0	0
2022/02/07	R035	04/08/2022	10.64	Put	Bond Future	2,371.8800	2.3719	2,448.3600	2.4484	3.224	0	0	100
2022/02/07	R035	04/08/2022	10.72	Call	Bond Future	3,577.2300	3.5772	3,420.8900	3.4209	(4.370)	0	0	0
2022/02/07	R035	04/08/2022	10.72	Put	Bond Future	2,166.7600	2.1668	2,237.1000	2.2371	3.246	0	0	0
2022/02/07	R035	04/08/2022	10.73	Call	Bond Future	3,614.8000	3.6148	3,457.7200	3.4577	(4.345)	0	0	0
2022/02/07	R035	04/08/2022	10.73	Put	Bond Future	2,142.4000	2.1424	2,212.0000	2.2120	3.249	0	0	0
2022/02/07	R035	04/08/2022	9.53	Call	Bond Future	531.9900	0.5320	482.9600	0.4830	(9.216)	0	0	400
2022/02/07	R035	04/08/2022	9.53	Put	Bond Future	6,957.9000	6.9579	7,135.5500	7.1355	2.553	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
2022/02/07	R035	04/08/2022	9.84	Call	Bond Future	1,037.7700	1.0378	960.3400	0.9603	(7.461)	0	0	100
2022/02/07	R035	04/08/2022	9.84	Put	Bond Future	5,329.8600	5.3299	5,479.1100	5.4791	2.800	0	0	0
2022/02/07	R035	04/08/2022	10.53	Put	Bond Future	2,679.3800	2.6794	2,764.7400	2.7647	3.186	0	0	0
2022/02/07	R035	04/08/2022			Bond Future	10.4949	92.7568	10.5308	92.5301	0.341	0.0000	0.0000	48,495
2022/02/07	R035	04/08/2022	10.74	Call	Bond Future	3,652.2800	3.6523	3,494.4600	3.4945	(4.321)	0	0	0
2022/02/07	R035	04/08/2022	10.74	Put	Bond Future	2,118.0200	2.1180	2,186.8800	2.1869	3.251	0	0	0
2022/02/07	R035	04/08/2022	11.13	Call	Bond Future	5,274.6800	5.2747	5,092.0500	5.0920	(3.462)	0	0	0
2022/02/07	R035	04/08/2022	12.18	Call	Bond Future	10,267.1500	10.2671	10,051.4000	10.0514	(2.101)	0	0	0
2022/02/07	R035	04/08/2022	12.18	Put	Bond Future	441.3800	0.4414	452.3100	0.4523	2.476	0	0	400
2022/02/07	R035	04/08/2022	10.53	Call	Bond Future	2,901.3300	2.9013	2,760.0100	2.7600	(4.871)	0	0	400
2022/02/07	R035	03/11/2022	11.15	Call	Bond Future	5,063.1600	5.0632	4,895.7700	4.8958	(3.306)	0	0	0
2022/02/07	R035	03/11/2022	11.15	Put	Bond Future	2,093.1000	2.0931	2,156.0100	2.1560	3.006	0	0	0
2022/02/07	R035	03/11/2022	10.57	Call	Bond Future	3,012.6000	3.0126	2,882.6300	2.8826	(4.314)	0	0	0
2022/02/07	R035	03/11/2022	10.57	Put	Bond Future	3,558.4200	3.5584	3,658.7500	3.6588	2.820	0	0	582
2022/02/07	R035	03/11/2022	10.99	Call	Bond Future	4,443.4900	4.4435	4,285.3900	4.2854	(3.558)	0	0	0
2022/02/07	R035	03/11/2022	10.99	Put	Bond Future	2,423.2200	2.4232	2,495.4200	2.4954	2.980	0	0	582
2022/02/07	R035	03/11/2022			Bond Future	10.6579	89.5959	10.6952	89.3656	0.350	0.0000	0.0000	0
2022/02/07	R035	03/11/2022	11.13	Call	Bond Future	4,983.8800	4.9839	4,817.6100	4.8176	(3.336)	0	0	0
2022/02/07	R035	03/11/2022	11.13	Put	Bond Future	2,131.7300	2.1317	2,195.7600	2.1958	3.004	0	0	0
2022/02/07	R035	03/11/2022	11.14	Call	Bond Future	5,023.6100	5.0236	4,856.7700	4.8568	(3.321)	0	0	0
2022/02/07	R035	03/11/2022	11.14	Put	Bond Future	2,112.4800	2.1125	2,175.9400	2.1759	3.004	0	0	0
2022/02/07	R035	03/11/2022	9.82	Call	Bond Future	1,136.1600	1.1362	1,064.4800	1.0645	(6.309)	0	0	582
2022/02/07	R035	03/11/2022	9.82	Put	Bond Future	6,540.5200	6.5405	6,699.1400	6.6991	2.425	0	0	0
2022/02/07	R035	02/02/2023	10.88	Call	Bond Future	3,952.7500	3.9527	3,813.6400	3.8136	(3.519)	0	0	0
2022/02/07	R035	02/02/2023	10.88	Put	Bond Future	3,664.9300	3.6649	3,759.4700	3.7595	2.580	0	0	0
2022/02/07	R035	02/02/2023	9.81	Call	Bond Future	1,296.8100	1.2968	1,226.5400	1.2265	(5.419)	0	0	582
2022/02/07	R035	02/02/2023	9.81	Put	Bond Future	7,774.1000	7.7741	7,937.4800	7.9375	2.102	0	0	0
2022/02/07	R035	02/02/2023	10.66	Call	Bond Future	3,282.5200	3.2825	3,156.8000	3.1568	(3.830)	0	0	0
2022/02/07	R035	02/02/2023	10.66	Put	Bond Future	4,328.1400	4.3281	4,436.0700	4.4361	2.494	0	0	582
2022/02/07	R035	02/02/2023			Bond Future	10.8321	90.9068	10.8710	90.6731	0.359	0.0000	0.0000	0
2022/02/07	R035	02/02/2023	10.87	Call	Bond Future	3,920.8500	3.9208	3,782.3200	3.7823	(3.533)	0	0	0
2022/02/07	R035	02/02/2023	10.87	Put	Bond Future	3,693.0200	3.6930	3,788.1400	3.7881	2.576	0	0	0
2022/02/07	R035	02/02/2023	11.06	Call	Bond Future	4,550.0300	4.5500	4,400.5700	4.4006	(3.285)	0	0	0
2022/02/07	R035	02/02/2023	11.06	Put	Bond Future	3,192.3400	3.1923	3,276.5300	3.2765	2.637	0	0	582
2022/02/07	R035	02/02/2023	10.86	Call	Bond Future	3,889.4200	3.8894	3,751.4900	3.7515	(3.546)	0	0	0
2022/02/07	R035	02/02/2023	10.86	Put	Bond Future	3,721.6400	3.7216	3,817.3600	3.8174	2.572	0	0	0
2022/02/07	R186	03/02/2022			Bond Future	7.5950	113.0293	7.5950	113.0293	0.000	0.0000	0.0000	0
2022/02/07	R186	05/05/2022	7.28	Call	Bond Future	315.4100	0.3154	237.5100	0.2375	(24.698)	0	0	435
2022/02/07	R186	05/05/2022	7.28	Put	Bond Future	2,738.6500	2.7387	3,018.9900	3.0190	10.236	0	0	0
2022/02/07	R186	05/05/2022	7.48	Call	Bond Future	530.8000	0.5308	417.0100	0.4170	(21.437)	0	0	3,600
2022/02/07	R186	05/05/2022	7.48	Put	Bond Future	2,126.8000	2.1268	2,371.2500	2.3713	11.494	0	0	0
2022/02/07	R186	05/05/2022	9.18	Call	Bond Future	5,225.6900	5.2257	4,883.3800	4.8834	(6.551)	0	0	0
2022/02/07	R186	05/05/2022	9.18	Put	Bond Future	88.4300	0.0884	104.3600	0.1044	18.014	0	0	454
2022/02/07	R186	05/05/2022	8.32	Call	Bond Future	2,327.1200	2.3271	2,055.9900	2.0560	(11.651)	0	0	0
2022/02/07	R186	05/05/2022	8.32	Put	Bond Future	530.5800	0.5306	617.6900	0.6177	16.418	0	0	0
2022/02/07	R186	05/05/2022	8.14	Call	Bond Future	1,821.1700	1.8212	1,578.5500	1.5785	(13.322)	0	0	454
2022/02/07	R186	05/05/2022	8.14	Put	Bond Future	740.6300	0.7406	856.2500	0.8563	15.611	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
2022/02/07	R186	05/05/2022			Bond Future	7.8711	114.0317	7.9599	113.6734	1.128	0.0000	0.0000	72,663
2022/02/07	R186	05/05/2022	6.73	Call	Bond Future	47.1100	0.0471	30.4800	0.0305	(35.300)	0	0	3,600
2022/02/07	R186	05/05/2022	6.73	Put	Bond Future	4,785.0200	4.7850	5,126.6300	5.1266	7.139	0	0	0
2022/02/07	R186	05/05/2022	8.64	Call	Bond Future	3,338.2700	3.3383	3,029.3000	3.0293	(9.255)	0	0	0
2022/02/07	R186	05/05/2022	8.64	Put	Bond Future	283.3100	0.2833	332.5800	0.3326	17.391	0	0	4,035
2022/02/07	R186	05/05/2022	8.94	Call	Bond Future	4,368.6000	4.3686	4,037.3000	4.0373	(7.584)	0	0	0
2022/02/07	R186	05/05/2022	8.94	Put	Bond Future	150.4800	0.1505	177.4200	0.1774	17.903	0	0	454
2022/02/07	R186	05/05/2022	8.31	Call	Bond Future	2,297.6900	2.2977	2,028.0100	2.0280	(11.737)	0	0	0
2022/02/07	R186	05/05/2022	8.31	Put	Bond Future	540.7700	0.5408	629.3300	0.6293	16.377	0	0	0
2022/02/07	R186	05/05/2022	8.35	Call	Bond Future	2,416.6400	2.4166	2,141.2700	2.1413	(11.395)	0	0	454
2022/02/07	R186	05/05/2022	8.35	Put	Bond Future	501.3400	0.5013	584.2100	0.5842	16.530	0	0	0
2022/02/07	R186	05/05/2022	7.88	Call	Bond Future	1,200.8100	1.2008	1,007.0000	1.0070	(16.140)	0	0	435
2022/02/07	R186	05/05/2022	7.88	Put	Bond Future	1,164.9900	1.1650	1,329.4200	1.3294	14.114	0	0	0
2022/02/07	R186	05/05/2022	8.30	Call	Bond Future	2,268.2200	2.2682	2,000.0000	2.0000	(11.825)	0	0	0
2022/02/07	R186	05/05/2022	8.30	Put	Bond Future	550.9400	0.5509	640.9600	0.6410	16.339	0	0	0
2022/02/07	R186	04/08/2022	8.15	Call	Bond Future	1,797.7700	1.7978	1,595.3000	1.5953	(11.262)	0	0	0
2022/02/07	R186	04/08/2022	8.15	Put	Bond Future	1,482.8800	1.4829	1,643.3800	1.6434	10.824	0	0	0
2022/02/07	R186	04/08/2022	9.78	Call	Bond Future	6,495.0800	6.4951	6,159.0100	6.1590	(5.174)	0	0	0
2022/02/07	R186	04/08/2022	9.78	Put	Bond Future	198.7700	0.1988	225.6700	0.2257	13.533	0	0	3,600
2022/02/07	R186	04/08/2022	7.96	Call	Bond Future	1,419.4600	1.4195	1,243.2500	1.2433	(12.414)	0	0	3,600
2022/02/07	R186	04/08/2022			Bond Future	8.0673	110.2144	8.1626	109.8515	1.182	0.0000	0.0000	0
2022/02/07	R186	04/08/2022	8.14	Call	Bond Future	1,776.7100	1.7767	1,575.5900	1.5756	(11.320)	0	0	0
2022/02/07	R186	04/08/2022	8.14	Put	Bond Future	1,499.8500	1.4999	1,661.7000	1.6617	10.791	0	0	0
2022/02/07	R186	04/08/2022	6.96	Call	Bond Future	182.6200	0.1826	141.0400	0.1410	(22.769)	0	0	3,600
2022/02/07	R186	04/08/2022	6.96	Put	Bond Future	4,511.8100	4.5118	4,833.2000	4.8332	7.123	0	0	0
2022/02/07	R186	04/08/2022	7.96	Put	Bond Future	1,829.8900	1.8299	2,016.6500	2.0166	10.206	0	0	0
2022/02/07	R186	04/08/2022	8.13	Call	Bond Future	1,755.7800	1.7558	1,556.0200	1.5560	(11.377)	0	0	0
2022/02/07	R186	04/08/2022	8.13	Put	Bond Future	1,516.9600	1.5170	1,680.1700	1.6802	10.759	0	0	0
2022/02/07	R186	03/11/2022	8.53	Call	Bond Future	2,521.7700	2.5218	2,297.9600	2.2980	(8.875)	0	0	0
2022/02/07	R186	03/11/2022	8.53	Put	Bond Future	1,478.3200	1.4783	1,623.0800	1.6231	9.792	0	0	0
2022/02/07	R186	03/11/2022	8.54	Call	Bond Future	2,544.1500	2.5441	2,319.3200	2.3193	(8.837)	0	0	0
2022/02/07	R186	03/11/2022	8.54	Put	Bond Future	1,465.1500	1.4651	1,608.8900	1.6089	9.811	0	0	0
2022/02/07	R186	03/11/2022			Bond Future	8.2383	111.7613	8.3409	111.3928	1.246	0.0000	0.0000	0
2022/02/07	R186	03/11/2022	8.55	Call	Bond Future	2,566.6200	2.5666	2,340.7600	2.3408	(8.800)	0	0	0
2022/02/07	R186	03/11/2022	8.55	Put	Bond Future	1,452.0900	1.4521	1,594.8000	1.5948	9.828	0	0	0
2022/02/07	R186	02/02/2023	8.32	Call	Bond Future	1,998.9100	1.9989	1,814.8600	1.8149	(9.208)	0	0	0
2022/02/07	R186	02/02/2023	8.32	Put	Bond Future	2,389.2200	2.3892	2,579.1800	2.5792	7.951	0	0	0
2022/02/07	R186	02/02/2023	8.33	Call	Bond Future	2,016.3300	2.0163	1,831.3400	1.8313	(9.175)	0	0	0
2022/02/07	R186	02/02/2023	8.33	Put	Bond Future	2,372.7000	2.3727	2,561.7200	2.5617	7.966	0	0	0
2022/02/07	R186	02/02/2023			Bond Future	8.4352	108.0597	8.5462	107.6857	1.315	0.0000	0.0000	0
2022/02/07	R186	02/02/2023	8.34	Call	Bond Future	2,033.4100	2.0334	1,847.4800	1.8475	(9.144)	0	0	0
2022/02/07	R186	02/02/2023	8.34	Put	Bond Future	2,355.8500	2.3559	2,543.9300	2.5439	7.984	0	0	0
2022/02/07	R197	03/02/2022			Bond Future	321.9063	321.9063	321.9063	321.9063	0.000	0.0000	0.0000	0
2022/02/07	R197	05/05/2022			Bond Future	326.1594	326.1594	326.1865	326.1865	0.008	0.0000	0.0000	753
2022/02/07	R197	04/08/2022			Bond Future	322.0389	322.0389	322.0661	322.0661	0.008	0.0000	0.0000	0
2022/02/07	R197	03/11/2022			Bond Future	326.6291	326.6291	326.6551	326.6551	0.008	0.0000	0.0000	0
2022/02/07	R197	02/02/2023			Bond Future	322.7475	322.7475	322.7733	322.7733	0.008	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
2022/02/07	R202	03/02/2022			Bond Future	244.7911	244.7911	244.7911	244.7911	0.000	0.0000	0.0000	0
2022/02/07	R202	05/05/2022			Bond Future	248.7597	248.7597	249.0316	249.0316	0.109	0.0000	0.0000	6,392
2022/02/07	R202	04/08/2022			Bond Future	247.5627	247.5627	247.8379	247.8379	0.111	0.0000	0.0000	91
2022/02/07	R202	03/11/2022			Bond Future	251.0902	251.0902	251.3684	251.3684	0.111	0.0000	0.0000	0
2022/02/07	R202	02/02/2023			Bond Future	250.1468	250.1468	250.4283	250.4283	0.113	0.0000	0.0000	0
2022/02/07	R209	03/02/2022			Bond Future	10.0650	73.7847	10.0650	73.7847	0.000	0.0000	0.0000	0
2022/02/07	R209	05/05/2022	9.75	Call	Bond Future	597.2000	0.5972	521.4100	0.5214	(12.691)	0	0	8,525
2022/02/07	R209	05/05/2022	9.75	Put	Bond Future	3,575.6400	3.5756	3,727.2800	3.7273	4.241	0	0	0
2022/02/07	R209	05/05/2022	10.25	Call	Bond Future	1,756.3800	1.7564	1,612.9900	1.6130	(8.164)	0	0	0
2022/02/07	R209	05/05/2022	10.25	Put	Bond Future	1,774.9000	1.7749	1,858.9400	1.8589	4.735	0	0	11,000
2022/02/07	R209	05/05/2022	10.75	Call	Bond Future	3,555.2100	3.5552	3,362.9400	3.3629	(5.408)	0	0	0
2022/02/07	R209	05/05/2022	10.75	Put	Bond Future	777.6700	0.7777	812.8300	0.8128	4.521	0	0	1,050
2022/02/07	R209	05/05/2022	11.43	Call	Bond Future	6,573.2100	6.5732	6,352.8200	6.3528	(3.353)	0	0	0
2022/02/07	R209	05/05/2022	11.43	Put	Bond Future	237.6900	0.2377	244.7300	0.2447	2.962	0	0	0
2022/02/07	R209	05/05/2022	11.44	Call	Bond Future	6,619.1700	6.6192	6,398.5900	6.3986	(3.332)	0	0	0
2022/02/07	R209	05/05/2022	11.44	Put	Bond Future	233.3300	0.2333	240.1800	0.2402	2.936	0	0	0
2022/02/07	R209	05/05/2022			Bond Future	10.2532	71.3613	10.2929	71.1339	0.387	0.0000	0.0000	18,904
2022/02/07	R209	05/05/2022	12.00	Call	Bond Future	9,197.9100	9.1979	8,971.3400	8.9713	(2.463)	0	0	0
2022/02/07	R209	05/05/2022	12.00	Put	Bond Future	81.5900	0.0816	82.4500	0.0824	1.054	0	0	12,050
2022/02/07	R209	05/05/2022	11.45	Call	Bond Future	6,665.1500	6.6651	6,444.3800	6.4444	(3.312)	0	0	0
2022/02/07	R209	05/05/2022	11.45	Put	Bond Future	229.0400	0.2290	235.7000	0.2357	2.908	0	0	0
2022/02/07	R209	04/08/2022	10.57	Put	Bond Future	2,017.9000	2.0179	2,097.5800	2.0976	3.949	0	0	0
2022/02/07	R209	04/08/2022	10.58	Call	Bond Future	2,933.8000	2.9338	2,782.2900	2.7823	(5.164)	0	0	0
2022/02/07	R209	04/08/2022	10.58	Put	Bond Future	1,994.6400	1.9946	2,073.5200	2.0735	3.955	0	0	0
2022/02/07	R209	04/08/2022			Bond Future	10.4113	72.2810	10.4524	72.0506	0.395	0.0000	0.0000	1,550
2022/02/07	R209	04/08/2022	10.59	Call	Bond Future	2,966.0900	2.9661	2,813.7800	2.8138	(5.135)	0	0	0
2022/02/07	R209	04/08/2022	10.59	Put	Bond Future	1,971.8100	1.9718	2,049.8900	2.0499	3.960	0	0	0
2022/02/07	R209	04/08/2022	10.57	Call	Bond Future	2,901.8700	2.9019	2,751.1600	2.7512	(5.194)	0	0	0
2022/02/07	R209	03/11/2022	11.03	Call	Bond Future	4,432.9200	4.4329	4,265.7200	4.2657	(3.772)	0	0	0
2022/02/07	R209	03/11/2022	11.03	Put	Bond Future	1,889.7300	1.8897	1,956.5200	1.9565	3.534	0	0	0
2022/02/07	R209	03/11/2022	9.50	Call	Bond Future	0.0000	0.0000	641.9400	0.6419	100.000	0	0	1,000
2022/02/07	R209	03/11/2022	9.50	Put	Bond Future	0.0000	0.0000	7,041.7200	7.0417	100.000	0	0	0
2022/02/07	R209	03/11/2022	10.50	Put	Bond Future	0.0000	0.0000	3,167.2800	3.1673	100.000	0	0	1,000
2022/02/07	R209	03/11/2022			Bond Future	10.5558	70.1512	10.5984	69.9172	0.404	0.0000	0.0000	400
2022/02/07	R209	03/11/2022	11.50	Call	Bond Future	0.0000	0.0000	5,987.3500	5.9874	100.000	0	0	0
2022/02/07	R209	03/11/2022	11.50	Put	Bond Future	0.0000	0.0000	1,284.5600	1.2846	100.000	0	0	1,000
2022/02/07	R209	03/11/2022	11.01	Call	Bond Future	4,362.4300	4.3624	4,196.3800	4.1964	(3.806)	0	0	0
2022/02/07	R209	03/11/2022	11.01	Put	Bond Future	1,923.8500	1.9238	1,991.7900	1.9918	3.531	0	0	0
2022/02/07	R209	03/11/2022	11.02	Call	Bond Future	4,397.6300	4.3976	4,231.0000	4.2310	(3.789)	0	0	0
2022/02/07	R209	03/11/2022	11.02	Put	Bond Future	1,906.7200	1.9067	1,974.0800	1.9741	3.533	0	0	0
2022/02/07	R209	03/11/2022	10.50	Call	Bond Future	0.0000	0.0000	2,625.1300	2.6251	100.000	0	0	0
2022/02/07	R209	02/02/2023	10.80	Put	Bond Future	3,084.0600	3.0841	3,179.3200	3.1793	3.089	0	0	0
2022/02/07	R209	02/02/2023	10.78	Call	Bond Future	3,515.8400	3.5158	3,374.8500	3.3749	(4.010)	0	0	0
2022/02/07	R209	02/02/2023	10.79	Call	Bond Future	3,544.3200	3.5443	3,402.7200	3.4027	(3.995)	0	0	0
2022/02/07	R209	02/02/2023			Bond Future	10.7088	71.1477	10.7530	70.9102	0.413	0.0000	0.0000	0
2022/02/07	R209	02/02/2023	10.80	Call	Bond Future	3,572.8900	3.5729	3,430.6900	3.4307	(3.980)	0	0	0

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2022/02/07	R209	02/02/2023	10.78	Put	Bond Future	3,133.8000	3.1338	3,230.2700	3.2303	3.078	0	0	0
2022/02/07	R209	02/02/2023	10.79	Put	Bond Future	3,108.8500	3.1088	3,204.7100	3.2047	3.083	0	0	0
2022/02/07	R210	03/02/2022			Bond Future	214.4119	214.4119	214.4119	214.4119	0.000	0.0000	0.0000	0
2022/02/07	R210	05/05/2022			Bond Future	214.5882	214.5882	215.0502	215.0502	0.215	0.0000	0.0000	1,039
2022/02/07	R210	04/08/2022			Bond Future	217.4060	217.4060	217.8740	217.8740	0.215	0.0000	0.0000	266
2022/02/07	R210	03/11/2022			Bond Future	217.5786	217.5786	218.0524	218.0524	0.218	0.0000	0.0000	0
2022/02/07	R210	02/02/2023			Bond Future	220.7154	220.7154	221.1954	221.1954	0.217	0.0000	0.0000	0
2022/02/07	R213	03/02/2022			Bond Future	9.4900	88.1992	9.4900	88.1992	0.000	0.0000	0.0000	0
2022/02/07	R213	05/05/2022	10.63	Call	Bond Future	4,903.6400	4.9036	4,687.1100	4.6871	(4.416)	0	0	0
2022/02/07	R213	05/05/2022	10.65	Put	Bond Future	333.3800	0.3334	349.7400	0.3497	4.907	0	0	0
2022/02/07	R213	05/05/2022			Bond Future	9.7245	85.4546	9.7693	85.2209	0.461	0.0000	0.0000	24,243
2022/02/07	R213	05/05/2022	10.63	Put	Bond Future	345.5400	0.3455	362.6500	0.3627	4.952	0	0	0
2022/02/07	R213	05/05/2022	10.64	Call	Bond Future	4,946.0500	4.9461	4,729.1400	4.7291	(4.386)	0	0	0
2022/02/07	R213	05/05/2022	10.64	Put	Bond Future	339.4100	0.3394	356.1400	0.3561	4.929	0	0	0
2022/02/07	R213	05/05/2022	10.65	Call	Bond Future	4,988.5100	4.9885	4,771.2300	4.7712	(4.356)	0	0	0
2022/02/07	R213	04/08/2022	9.88	Call	Bond Future	2,106.0200	2.1060	1,971.7300	1.9717	(6.376)	0	0	0
2022/02/07	R213	04/08/2022	9.89	Call	Bond Future	2,131.8100	2.1318	1,996.6300	1.9966	(6.341)	0	0	0
2022/02/07	R213	04/08/2022	9.90	Put	Bond Future	2,249.7600	2.2498	2,350.4500	2.3504	4.476	0	0	0
2022/02/07	R213	04/08/2022			Bond Future	9.9182	86.5205	9.9651	86.2837	0.473	0.0000	0.0000	0
2022/02/07	R213	04/08/2022	9.88	Put	Bond Future	2,299.3600	2.2994	2,401.8400	2.4018	4.457	0	0	0
2022/02/07	R213	04/08/2022	9.89	Put	Bond Future	2,274.4500	2.2744	2,376.0400	2.3760	4.467	0	0	0
2022/02/07	R213	04/08/2022	9.90	Call	Bond Future	2,157.7700	2.1578	2,021.6900	2.0217	(6.307)	0	0	0
2022/02/07	R213	03/11/2022	10.38	Call	Bond Future	3,471.7900	3.4718	3,314.7400	3.3147	(4.524)	0	0	0
2022/02/07	R213	03/11/2022	10.38	Put	Bond Future	2,051.5500	2.0516	2,134.9900	2.1350	4.067	0	0	0
2022/02/07	R213	03/11/2022	10.39	Call	Bond Future	3,501.6300	3.5016	3,343.9400	3.3439	(4.503)	0	0	0
2022/02/07	R213	03/11/2022	10.39	Put	Bond Future	2,033.3500	2.0334	2,116.1500	2.1162	4.072	0	0	0
2022/02/07	R213	03/11/2022	10.37	Call	Bond Future	3,441.7700	3.4418	3,285.3800	3.2854	(4.544)	0	0	0
2022/02/07	R213	03/11/2022	10.37	Put	Bond Future	2,069.6100	2.0696	2,153.7100	2.1537	4.064	0	0	200
2022/02/07	R213	03/11/2022	9.19	Call	Bond Future	885.7400	0.8857	816.9000	0.8169	(7.772)	0	0	476
2022/02/07	R213	03/11/2022	9.19	Put	Bond Future	5,449.7700	5.4498	5,621.4200	5.6214	3.150	0	0	0
2022/02/07	R213	03/11/2022			Bond Future	10.0877	84.2163	10.1368	83.9758	0.486	0.0000	0.0000	0
2022/02/07	R213	03/11/2022	10.40	Call	Bond Future	3,531.5700	3.5316	3,373.2400	3.3732	(4.483)	0	0	0
2022/02/07	R213	03/11/2022	10.40	Put	Bond Future	2,015.2800	2.0153	2,097.4400	2.0974	4.077	0	0	0
2022/02/07	R213	03/11/2022	9.98	Call	Bond Future	2,391.7100	2.3917	2,262.5900	2.2626	(5.399)	0	0	0
2022/02/07	R213	03/11/2022	9.98	Put	Bond Future	2,923.1600	2.9232	3,034.5300	3.0345	3.810	0	0	200
2022/02/07	R213	03/11/2022	10.19	Call	Bond Future	2,929.5100	2.9295	2,785.2700	2.7853	(4.924)	0	0	0
2022/02/07	R213	03/11/2022	10.19	Put	Bond Future	2,428.9800	2.4290	2,525.2300	2.5252	3.963	0	0	476
2022/02/07	R213	03/11/2022	9.13	Call	Bond Future	806.1600	0.8062	741.6800	0.7417	(7.998)	0	0	200
2022/02/07	R213	03/11/2022	9.13	Put	Bond Future	5,686.4600	5.6865	5,862.4700	5.8625	3.095	0	0	0
2022/02/07	R213	03/11/2022	9.84	Call	Bond Future	2,065.0400	2.0650	1,946.4200	1.9464	(5.744)	0	0	0
2022/02/07	R213	03/11/2022	9.84	Put	Bond Future	3,293.6400	3.2936	3,415.5100	3.4155	3.700	0	0	476
2022/02/07	R213	02/02/2023	10.22	Put	Bond Future	3,139.7100	3.1397	3,249.6600	3.2497	3.502	0	0	0
2022/02/07	R213	02/02/2023	10.23	Call	Bond Future	2,920.5100	2.9205	2,785.8500	2.7858	(4.611)	0	0	0
2022/02/07	R213	02/02/2023	10.35	Call	Bond Future	3,222.6600	3.2227	3,080.5800	3.0806	(4.409)	0	0	0
2022/02/07	R213	02/02/2023	10.35	Put	Bond Future	2,847.6100	2.8476	2,949.5100	2.9495	3.578	0	0	476
2022/02/07	R213	02/02/2023	10.01	Call	Bond Future	2,407.8700	2.4079	2,287.3400	2.2873	(5.006)	0	0	0

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2022/02/07	R213	02/02/2023			Bond Future	10.2711	85.4463	10.3224	85.2024	0.499	0.0000	0.0000	0
2022/02/07	R213	02/02/2023	10.22	Call	Bond Future	2,895.9600	2.8960	2,761.9300	2.7619	(4.628)	0	0	0
2022/02/07	R213	02/02/2023	10.23	Put	Bond Future	3,116.4500	3.1164	3,225.7700	3.2258	3.508	0	0	0
2022/02/07	R213	02/02/2023	9.16	Call	Bond Future	926.7300	0.9267	861.9900	0.8620	(6.986)	0	0	476
2022/02/07	R213	02/02/2023	9.16	Put	Bond Future	6,443.8300	6.4438	6,623.0700	6.6231	2.782	0	0	0
2022/02/07	R213	02/02/2023	10.01	Put	Bond Future	3,663.8100	3.6638	3,787.2600	3.7873	3.369	0	0	476
2022/02/07	R213	02/02/2023	10.21	Call	Bond Future	2,871.8500	2.8719	2,738.4500	2.7385	(4.645)	0	0	0
2022/02/07	R213	02/02/2023	10.21	Put	Bond Future	3,163.4500	3.1635	3,274.0300	3.2740	3.496	0	0	0
2022/02/07	R214	03/02/2022			Bond Future	10.3850	70.9072	10.3850	70.9072	0.000	0.0000	0.0000	0
2022/02/07	R214	05/05/2022	11.73	Put	Bond Future	270.1300	0.2701	277.9400	0.2779	2.891	0	0	0
2022/02/07	R214	05/05/2022	11.74	Put	Bond Future	265.3600	0.2654	272.9700	0.2730	2.868	0	0	0
2022/02/07	R214	05/05/2022	11.75	Call	Bond Future	6,837.8400	6.8378	6,608.4100	6.6084	(3.355)	0	0	0
2022/02/07	R214	05/05/2022			Bond Future	10.5585	68.3468	10.5982	68.1100	0.376	0.0000	0.0000	17,027
2022/02/07	R214	05/05/2022	11.73	Call	Bond Future	6,745.3600	6.7454	6,516.3400	6.5163	(3.395)	0	0	0
2022/02/07	R214	05/05/2022	11.74	Call	Bond Future	6,791.5600	6.7916	6,562.3400	6.5623	(3.375)	0	0	0
2022/02/07	R214	05/05/2022	11.75	Put	Bond Future	260.7400	0.2607	268.1400	0.2681	2.838	0	0	0
2022/02/07	R214	04/08/2022	10.98	Put	Bond Future	1,887.4000	1.8874	1,961.4800	1.9615	3.925	0	0	0
2022/02/07	R214	04/08/2022	10.99	Call	Bond Future	3,437.3700	3.4374	3,270.7500	3.2707	(4.847)	0	0	0
2022/02/07	R214	04/08/2022			Bond Future	10.7160	69.1972	10.7572	68.9573	0.384	0.0000	0.0000	1,337
2022/02/07	R214	04/08/2022	10.97	Call	Bond Future	3,368.1200	3.3681	3,203.0500	3.2031	(4.901)	0	0	0
2022/02/07	R214	04/08/2022	10.97	Put	Bond Future	1,909.2600	1.9093	1,984.1200	1.9841	3.921	0	0	0
2022/02/07	R214	04/08/2022	10.98	Call	Bond Future	3,402.6700	3.4027	3,236.8200	3.2368	(4.874)	0	0	0
2022/02/07	R214	04/08/2022	10.99	Put	Bond Future	1,865.7500	1.8657	1,939.0600	1.9391	3.929	0	0	0
2022/02/07	R214	03/11/2022	11.34	Call	Bond Future	4,608.0600	4.6081	4,432.8600	4.4329	(3.802)	0	0	0
2022/02/07	R214	03/11/2022	11.36	Put	Bond Future	1,873.7400	1.8737	1,941.0000	1.9410	3.590	0	0	0
2022/02/07	R214	03/11/2022			Bond Future	10.8533	66.9006	10.8959	66.6570	0.393	0.0000	0.0000	0
2022/02/07	R214	03/11/2022	11.34	Put	Bond Future	1,908.8500	1.9088	1,977.2900	1.9773	3.585	0	0	0
2022/02/07	R214	03/11/2022	11.35	Call	Bond Future	4,644.0600	4.6441	4,468.2700	4.4683	(3.785)	0	0	0
2022/02/07	R214	03/11/2022	11.35	Put	Bond Future	1,891.2200	1.8912	1,959.0700	1.9591	3.588	0	0	0
2022/02/07	R214	03/11/2022	11.36	Call	Bond Future	4,680.1500	4.6801	4,503.7700	4.5038	(3.769)	0	0	0
2022/02/07	R214	02/02/2023	11.07	Call	Bond Future	3,701.2400	3.7012	3,553.7100	3.5537	(3.986)	0	0	0
2022/02/07	R214	02/02/2023	11.07	Put	Bond Future	3,301.4400	3.3014	3,401.1300	3.4011	3.020	0	0	0
2022/02/07	R214	02/02/2023	11.08	Call	Bond Future	3,730.7900	3.7308	3,582.6400	3.5826	(3.971)	0	0	0
2022/02/07	R214	02/02/2023	11.08	Put	Bond Future	3,275.4700	3.2755	3,374.5400	3.3745	3.025	0	0	0
2022/02/07	R214	02/02/2023			Bond Future	10.9984	67.8800	11.0426	67.6327	0.402	0.0000	0.0000	0
2022/02/07	R214	02/02/2023	11.09	Call	Bond Future	3,760.7100	3.7607	3,611.9400	3.6119	(3.956)	0	0	0
2022/02/07	R214	02/02/2023	11.09	Put	Bond Future	3,249.9300	3.2499	3,348.3800	3.3484	3.029	0	0	0
2022/02/07	R248	03/02/2022			Bond Future	10.3650	89.4191	10.3650	89.4191	0.000	0.0000	0.0000	0
2022/02/07	R248	05/05/2022	11.79	Call	Bond Future	8,912.2700	8.9123	8,725.6900	8.7257	(2.094)	0	0	0
2022/02/07	R248	05/05/2022	11.79	Put	Bond Future	297.5800	0.2976	295.1800	0.2952	(0.807)	0	0	0
2022/02/07	R248	05/05/2022	11.80	Call	Bond Future	8,969.9700	8.9700	8,783.3300	8.7833	(2.081)	0	0	0
2022/02/07	R248	05/05/2022			Bond Future	10.5463	85.8297	10.5705	85.6455	0.230	0.0000	0.0000	191,775
2022/02/07	R248	05/05/2022	11.80	Put	Bond Future	292.3700	0.2924	289.9100	0.2899	(0.841)	0	0	0
2022/02/07	R248	05/05/2022	11.81	Call	Bond Future	9,027.7500	9.0277	8,841.0500	8.8411	(2.068)	0	0	0
2022/02/07	R248	05/05/2022	11.81	Put	Bond Future	287.3200	0.2873	284.8000	0.2848	(0.877)	0	0	0
2022/02/07	R248	04/08/2022	10.99	Call	Bond Future	4,390.3400	4.3903	4,249.3100	4.2493	(3.212)	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
2022/02/07	R248	04/08/2022	10.99	Put	Bond Future	2,297.8200	2.2978	2,343.4200	2.3434	1.984	0	0	0
2022/02/07	R248	04/08/2022	10.40	Put	Bond Future	4,417.5200	4.4175	4,505.0300	4.5050	1.981	0	0	0
2022/02/07	R248	04/08/2022	10.98	Call	Bond Future	4,346.2300	4.3462	4,205.7900	4.2058	(3.231)	0	0	0
2022/02/07	R248	04/08/2022	10.98	Put	Bond Future	2,324.7200	2.3247	2,370.9100	2.3709	1.987	0	0	0
2022/02/07	R248	04/08/2022			Bond Future	10.7016	86.8978	10.7268	86.7111	0.236	0.0000	0.0000	6,016
2022/02/07	R248	04/08/2022	11.00	Call	Bond Future	4,434.6100	4.4346	4,293.0200	4.2930	(3.193)	0	0	0
2022/02/07	R248	04/08/2022	11.00	Put	Bond Future	2,271.1800	2.2712	2,316.2200	2.3162	1.983	0	0	0
2022/02/07	R248	04/08/2022	9.70	Call	Bond Future	523.2800	0.5233	483.0200	0.4830	(7.694)	0	0	2,400
2022/02/07	R248	04/08/2022	9.70	Put	Bond Future	8,567.0200	8.5670	8,713.3900	8.7134	1.709	0	0	0
2022/02/07	R248	04/08/2022	10.40	Call	Bond Future	2,127.4100	2.1274	2,028.2900	2.0283	(4.659)	0	0	2,400
2022/02/07	R248	03/11/2022	11.31	Put	Bond Future	2,510.5700	2.5106	2,556.2000	2.5562	1.818	0	0	0
2022/02/07	R248	03/11/2022	11.32	Call	Bond Future	5,870.6900	5.8707	5,726.2500	5.7263	(2.460)	0	0	0
2022/02/07	R248	03/11/2022	11.30	Put	Bond Future	2,532.6100	2.5326	2,578.6800	2.5787	1.819	0	0	0
2022/02/07	R248	03/11/2022			Bond Future	10.8367	83.7171	10.8629	83.5274	0.242	0.0000	0.0000	0
2022/02/07	R248	03/11/2022	11.31	Call	Bond Future	5,825.0300	5.8250	5,681.0300	5.6810	(2.472)	0	0	0
2022/02/07	R248	03/11/2022	11.32	Put	Bond Future	2,488.7300	2.4887	2,533.9200	2.5339	1.816	0	0	0
2022/02/07	R248	03/11/2022	11.30	Call	Bond Future	5,779.4700	5.7795	5,635.9100	5.6359	(2.484)	0	0	0
2022/02/07	R248	02/02/2023	11.08	Call	Bond Future	4,739.8000	4.7398	4,616.2600	4.6163	(2.606)	0	0	0
2022/02/07	R248	02/02/2023	11.08	Put	Bond Future	4,033.5500	4.0336	4,102.5200	4.1025	1.710	0	0	0
2022/02/07	R248	02/02/2023			Bond Future	10.9797	84.9427	11.0069	84.7502	0.248	0.0000	0.0000	0
2022/02/07	R248	02/02/2023	11.07	Call	Bond Future	4,702.2800	4.7023	4,579.2200	4.5792	(2.617)	0	0	0
2022/02/07	R248	02/02/2023	11.07	Put	Bond Future	4,065.9300	4.0659	4,135.3800	4.1354	1.708	0	0	0
2022/02/07	R248	02/02/2023	11.06	Call	Bond Future	4,664.5300	4.6645	4,541.9600	4.5420	(2.628)	0	0	0
2022/02/07	R248	02/02/2023	11.06	Put	Bond Future	4,098.2000	4.0982	4,168.1400	4.1681	1.707	0	0	0

Total

1200467