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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/02/2022 TO 15/02/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	2025	05/05/2022		Bond Future	158.4837	158.4837	158.5274	158.5274	0.028	0.0000	0.0000	5,456
2022/02/15	2025	04/08/2022		Bond Future	158.9889	158.9889	158.9429	158.9429	(0.029)	0.0000	0.0000	1,130
2022/02/15	2025	03/11/2022		Bond Future	161.4195	161.4195	161.3321	161.3321	(0.054)	0.0000	0.0000	0
2022/02/15	2025	02/02/2023		Bond Future	162.1788	162.1788	162.0870	162.0870	(0.057)	0.0000	0.0000	0
2022/02/15	2029	05/05/2022		Bond Future	116.2636	116.2636	116.3202	116.3202	0.049	0.0000	0.0000	2,746
2022/02/15	2029	04/08/2022		Bond Future	117.8202	117.8202	117.8111	117.8111	(0.008)	0.0000	0.0000	1,844
2022/02/15	2029	03/11/2022		Bond Future	118.3928	118.3928	118.3534	118.3534	(0.033)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/15	2029	02/02/2023			Bond Future	120.1622	120.1622	120.1201	120.1201	(0.035)	0.0000	0.0000	0
2022/02/15	2030	05/05/2022	8.14	Call	Bond Future	51.0600	0.0511	57.0000	0.0570	11.633	0	0	1,800
2022/02/15	2030	05/05/2022	8.14	Put	Bond Future	6,656.5700	6.6566	6,460.6600	6.4607	(2.943)	0	0	0
2022/02/15	2030	05/05/2022	8.47	Call	Bond Future	150.3600	0.1504	166.3600	0.1664	10.641	0	0	1,073
2022/02/15	2030	05/05/2022	10.21	Call	Bond Future	4,530.4600	4.5305	4,699.2200	4.6992	3.725	0	0	0
2022/02/15	2030	05/05/2022	10.21	Put	Bond Future	305.1600	0.3052	272.0700	0.2721	(10.843)	0	0	0
2022/02/15	2030	05/05/2022	9.95	Call	Bond Future	3,460.9400	3.4609	3,612.9300	3.6129	4.392	0	0	0
2022/02/15	2030	05/05/2022	9.65	Put	Bond Future	907.5600	0.9076	831.2300	0.8312	(8.410)	0	0	5,000
2022/02/15	2030	05/05/2022	8.81	Put	Bond Future	3,356.8500	3.3569	3,193.4100	3.1934	(4.869)	0	0	0
2022/02/15	2030	05/05/2022	8.89	Put	Bond Future	3,032.1500	3.0321	2,875.7200	2.8757	(5.159)	0	0	0
2022/02/15	2030	05/05/2022	9.15	Call	Bond Future	988.3800	0.9884	1,059.9600	1.0600	7.242	0	0	7,500
2022/02/15	2030	05/05/2022	9.15	Put	Bond Future	2,110.4900	2.1105	1,980.2200	1.9802	(6.173)	0	0	0
2022/02/15	2030	05/05/2022			Bond Future	9.3659	94.7711	9.3268	94.9730	(0.417)	0.0000	0.0000	74,420
2022/02/15	2030	05/05/2022	7.73	Call	Bond Future	10.8300	0.0108	12.1900	0.0122	12.558	0	0	200
2022/02/15	2030	05/05/2022	7.73	Put	Bond Future	8,957.6700	8.9577	8,757.1800	8.7572	(2.238)	0	0	0
2022/02/15	2030	05/05/2022	8.47	Put	Bond Future	4,920.6500	4.9206	4,734.8000	4.7348	(3.777)	0	0	0
2022/02/15	2030	05/05/2022	11.04	Call	Bond Future	8,195.1800	8.1952	8,389.6500	8.3897	2.373	0	0	0
2022/02/15	2030	05/05/2022	11.04	Put	Bond Future	52.6000	0.0526	45.2200	0.0452	(14.030)	0	0	1,800
2022/02/15	2030	05/05/2022	9.95	Put	Bond Future	510.4600	0.5105	460.6000	0.4606	(9.768)	0	0	1,073
2022/02/15	2030	05/05/2022	10.19	Call	Bond Future	4,445.6400	4.4456	4,613.3100	4.6133	3.772	0	0	0
2022/02/15	2030	05/05/2022	10.19	Put	Bond Future	317.5700	0.3176	283.3900	0.2834	(10.763)	0	0	0
2022/02/15	2030	05/05/2022	10.20	Call	Bond Future	4,488.0100	4.4880	4,656.2300	4.6562	3.748	0	0	0
2022/02/15	2030	05/05/2022	10.20	Put	Bond Future	311.3100	0.3113	277.6800	0.2777	(10.803)	0	0	200
2022/02/15	2030	05/05/2022	9.35	Call	Bond Future	1,459.7300	1.4597	1,553.2400	1.5532	6.406	0	0	0
2022/02/15	2030	05/05/2022	9.35	Put	Bond Future	1,541.9700	1.5420	1,433.6300	1.4336	(7.026)	0	0	1,073
2022/02/15	2030	05/05/2022	9.60	Call	Bond Future	2,192.8200	2.1928	2,313.2600	2.3133	5.492	0	0	0
2022/02/15	2030	05/05/2022	9.60	Put	Bond Future	995.7800	0.9958	914.3700	0.9144	(8.176)	0	0	5,000
2022/02/15	2030	05/05/2022	9.65	Call	Bond Future	2,357.7600	2.3578	2,483.2800	2.4833	5.324	0	0	0
2022/02/15	2030	05/05/2022	8.81	Call	Bond Future	432.7200	0.4327	471.1300	0.4711	8.876	0	0	200
2022/02/15	2030	05/05/2022	8.89	Call	Bond Future	535.9500	0.5359	581.3700	0.5814	8.475	0	0	1,800
2022/02/15	2030	04/08/2022	9.56	Call	Bond Future	2,128.8800	2.1289	2,200.4200	2.2004	3.360	0	0	0
2022/02/15	2030	04/08/2022	9.56	Put	Bond Future	2,133.3000	2.1333	2,054.3500	2.0544	(3.701)	0	0	0
2022/02/15	2030	04/08/2022	10.95	Call	Bond Future	6,993.3200	6.9933	7,121.5200	7.1215	1.833	0	0	0
2022/02/15	2030	04/08/2022	10.95	Put	Bond Future	399.4500	0.3995	377.1600	0.3772	(5.580)	0	0	800
2022/02/15	2030	04/08/2022			Bond Future	9.5609	92.0109	9.5307	92.1614	(0.316)	0.0000	0.0000	26,505
2022/02/15	2030	04/08/2022	9.05	Call	Bond Future	1,036.4000	1.0364	1,079.8400	1.0798	4.191	0	0	800
2022/02/15	2030	04/08/2022	9.05	Put	Bond Future	3,624.1800	3.6242	3,517.1300	3.5171	(2.954)	0	0	0
2022/02/15	2030	04/08/2022	9.54	Call	Bond Future	2,077.8700	2.0779	2,148.2900	2.1483	3.389	0	0	0
2022/02/15	2030	04/08/2022	9.54	Put	Bond Future	2,181.9000	2.1819	2,101.8300	2.1018	(3.670)	0	0	0
2022/02/15	2030	04/08/2022	9.55	Call	Bond Future	2,103.4200	2.1034	2,174.4000	2.1744	3.375	0	0	0
2022/02/15	2030	04/08/2022	9.55	Put	Bond Future	2,157.6300	2.1576	2,078.1200	2.0781	(3.685)	0	0	0
2022/02/15	2030	04/08/2022	8.30	Call	Bond Future	269.1500	0.2691	283.4600	0.2835	5.317	0	0	800
2022/02/15	2030	04/08/2022	8.30	Put	Bond Future	6,825.4300	6.8254	6,689.2500	6.6892	(1.995)	0	0	0
2022/02/15	2030	03/11/2022	10.10	Call	Bond Future	3,635.1600	3.6352	3,711.5300	3.7115	2.101	0	0	0
2022/02/15	2030	03/11/2022	10.10	Put	Bond Future	1,791.8700	1.7919	1,739.0700	1.7391	(2.947)	0	0	0
2022/02/15	2030	03/11/2022			Bond Future	9.7128	93.4003	9.6861	93.5295	(0.276)	0.0000	0.0000	0
2022/02/15	2030	03/11/2022	10.09	Call	Bond Future	3,604.7500	3.6048	3,680.7600	3.6808	2.109	0	0	0

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2022/02/15	2030	03/11/2022	10.09	Put	Bond Future	1,808.4700	1.8085	1,755.3100	1.7553	(2.940)	0	0	0
2022/02/15	2030	03/11/2022	10.08	Call	Bond Future	3,574.1300	3.5741	3,649.7900	3.6498	2.117	0	0	0
2022/02/15	2030	03/11/2022	10.08	Put	Bond Future	1,824.8900	1.8249	1,771.3800	1.7714	(2.932)	0	0	0
2022/02/15	2030	02/02/2023	10.01	Put	Bond Future	2,683.2700	2.6833	2,620.6300	2.6206	(2.334)	0	0	0
2022/02/15	2030	02/02/2023	9.94	Put	Bond Future	2,829.7800	2.8298	2,764.8800	2.7649	(2.293)	0	0	102
2022/02/15	2030	02/02/2023	9.99	Call	Bond Future	3,177.7900	3.1778	3,244.1900	3.2442	2.090	0	0	0
2022/02/15	2030	02/02/2023	10.00	Call	Bond Future	3,203.4800	3.2035	3,270.2100	3.2702	2.083	0	0	0
2022/02/15	2030	02/02/2023	9.20	Call	Bond Future	1,488.0300	1.4880	1,528.3200	1.5283	2.708	0	0	0
2022/02/15	2030	02/02/2023	9.20	Put	Bond Future	4,786.1700	4.7862	4,696.7700	4.6968	(1.868)	0	0	0
2022/02/15	2030	02/02/2023	9.66	Call	Bond Future	2,392.0800	2.3921	2,447.6300	2.4476	2.322	0	0	0
2022/02/15	2030	02/02/2023	9.66	Put	Bond Future	3,482.3100	3.4823	3,408.1700	3.4082	(2.129)	0	0	102
2022/02/15	2030	02/02/2023	9.80	Call	Bond Future	2,711.4900	2.7115	2,771.7000	2.7717	2.221	0	0	0
2022/02/15	2030	02/02/2023	8.81	Put	Bond Future	6,159.7900	6.1598	6,058.6400	6.0586	(1.642)	0	0	0
2022/02/15	2030	02/02/2023			Bond Future	9.8923	90.7713	9.8645	90.9010	(0.281)	0.0000	0.0000	0
2022/02/15	2030	02/02/2023	10.01	Call	Bond Future	3,229.2700	3.2293	3,296.3200	3.2963	2.076	0	0	0
2022/02/15	2030	02/02/2023	9.94	Call	Bond Future	3,051.5000	3.0515	3,116.2900	3.1163	2.123	0	0	0
2022/02/15	2030	02/02/2023	9.99	Put	Bond Future	2,724.2900	2.7243	2,661.0000	2.6610	(2.323)	0	0	0
2022/02/15	2030	02/02/2023	10.00	Put	Bond Future	2,703.7200	2.7037	2,640.7600	2.6408	(2.329)	0	0	0
2022/02/15	2030	02/02/2023	9.80	Put	Bond Future	3,142.7600	3.1428	3,073.2800	3.0733	(2.211)	0	0	0
2022/02/15	2030	02/02/2023	8.81	Call	Bond Future	937.1000	0.9371	965.6400	0.9656	3.046	0	0	102
2022/02/15	2032	05/05/2022	10.29	Put	Bond Future	651.6400	0.6516	589.5800	0.5896	(9.524)	0	0	0
2022/02/15	2032	05/05/2022	11.18	Call	Bond Future	7,787.6200	7.7876	8,000.7500	8.0008	2.737	0	0	0
2022/02/15	2032	05/05/2022	11.18	Put	Bond Future	107.7000	0.1077	93.7300	0.0937	(12.971)	0	0	780
2022/02/15	2032	05/05/2022	10.98	Call	Bond Future	6,799.4900	6.7995	7,006.3600	7.0064	3.042	0	0	0
2022/02/15	2032	05/05/2022	10.98	Put	Bond Future	166.1200	0.1661	145.8900	0.1459	(12.178)	0	0	993
2022/02/15	2032	05/05/2022	11.02	Put	Bond Future	152.8100	0.1528	133.9700	0.1340	(12.329)	0	0	0
2022/02/15	2032	05/05/2022	11.03	Call	Bond Future	7,046.2200	7.0462	7,254.8300	7.2548	2.961	0	0	0
2022/02/15	2032	05/05/2022	11.03	Put	Bond Future	149.5500	0.1496	131.0600	0.1311	(12.364)	0	0	0
2022/02/15	2032	05/05/2022			Bond Future	9.7858	91.2908	9.7470	91.5179	(0.396)	0.0000	0.0000	138,257
2022/02/15	2032	05/05/2022	9.58	Call	Bond Future	1,083.1900	1.0832	1,164.5600	1.1646	7.512	0	0	780
2022/02/15	2032	05/05/2022	9.58	Put	Bond Future	2,296.6800	2.2967	2,150.9500	2.1509	(6.345)	0	0	0
2022/02/15	2032	05/05/2022	10.18	Call	Bond Future	3,072.7700	3.0728	3,226.9700	3.2270	5.018	0	0	780
2022/02/15	2032	05/05/2022	10.18	Put	Bond Future	808.0700	0.8081	735.1700	0.7352	(9.021)	0	0	0
2022/02/15	2032	05/05/2022	10.29	Call	Bond Future	3,534.8400	3.5348	3,699.8800	3.6999	4.669	0	0	993
2022/02/15	2032	05/05/2022	11.04	Call	Bond Future	7,095.4900	7.0955	7,304.4400	7.3044	2.945	0	0	0
2022/02/15	2032	05/05/2022	11.04	Put	Bond Future	146.3000	0.1463	128.1500	0.1281	(12.406)	0	0	0
2022/02/15	2032	05/05/2022	11.02	Call	Bond Future	6,996.9100	6.9969	7,205.1700	7.2052	2.976	0	0	0
2022/02/15	2032	04/08/2022	10.22	Call	Bond Future	3,222.4400	3.2224	3,323.9200	3.3239	3.149	0	0	0
2022/02/15	2032	04/08/2022	9.72	Call	Bond Future	1,734.5400	1.7345	1,803.1100	1.8031	3.953	0	0	800
2022/02/15	2032	04/08/2022	9.72	Put	Bond Future	3,133.6800	3.1337	3,025.0000	3.0250	(3.468)	0	0	0
2022/02/15	2032	04/08/2022	10.20	Put	Bond Future	1,827.9100	1.8279	1,750.8900	1.7509	(4.214)	0	0	0
2022/02/15	2032	04/08/2022	10.21	Put	Bond Future	1,806.2200	1.8062	1,729.8300	1.7298	(4.229)	0	0	0
2022/02/15	2032	04/08/2022	8.97	Call	Bond Future	412.0900	0.4121	435.7800	0.4358	5.749	0	0	800
2022/02/15	2032	04/08/2022	8.97	Put	Bond Future	6,296.6800	6.2967	6,143.1200	6.1431	(2.439)	0	0	0
2022/02/15	2032	04/08/2022			Bond Future	9.9640	92.4909	9.9328	92.6682	(0.313)	0.0000	0.0000	0
2022/02/15	2032	04/08/2022	10.22	Put	Bond Future	1,784.9800	1.7850	1,709.2100	1.7092	(4.245)	0	0	0
2022/02/15	2032	04/08/2022	11.60	Call	Bond Future	9,033.2200	9.0332	9,189.6400	9.1896	1.732	0	0	0

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2022/02/15	2032	04/08/2022	11.60	Put	Bond Future	354.3700	0.3544	333.5400	0.3335	(5.878)	0	0	800
2022/02/15	2032	04/08/2022	11.89	Call	Bond Future	10,351.9300	10.3519	10,513.5800	10.5136	1.562	0	0	0
2022/02/15	2032	04/08/2022	11.89	Put	Bond Future	253.8300	0.2538	238.2300	0.2382	(6.146)	0	0	0
2022/02/15	2032	04/08/2022	10.20	Call	Bond Future	3,154.1800	3.1542	3,254.4100	3.2544	3.178	0	0	0
2022/02/15	2032	04/08/2022	10.21	Call	Bond Future	3,188.1100	3.1881	3,288.9700	3.2890	3.164	0	0	0
2022/02/15	2032	03/11/2022	10.16	Call	Bond Future	2,969.5200	2.9695	3,047.8600	3.0479	2.638	0	0	0
2022/02/15	2032	03/11/2022	10.16	Put	Bond Future	2,713.8500	2.7138	2,635.4900	2.6355	(2.887)	0	0	180
2022/02/15	2032	03/11/2022	10.56	Put	Bond Future	1,844.0000	1.8440	1,783.9600	1.7840	(3.256)	0	0	180
2022/02/15	2032	03/11/2022	9.31	Put	Bond Future	5,585.7600	5.5858	5,466.2200	5.4662	(2.140)	0	0	0
2022/02/15	2032	03/11/2022	9.36	Call	Bond Future	1,077.7100	1.0777	1,117.1300	1.1171	3.658	0	0	454
2022/02/15	2032	03/11/2022	9.36	Put	Bond Future	5,374.8900	5.3749	5,257.6100	5.2576	(2.182)	0	0	0
2022/02/15	2032	03/11/2022	10.11	Put	Bond Future	2,844.0200	2.8440	2,763.2400	2.7632	(2.840)	0	0	454
2022/02/15	2032	03/11/2022			Bond Future	10.1137	89.7342	10.0853	89.8908	(0.280)	0.0000	0.0000	0
2022/02/15	2032	03/11/2022	10.66	Call	Bond Future	4,627.5200	4.6275	4,728.3100	4.7283	2.178	0	0	0
2022/02/15	2032	03/11/2022	10.66	Put	Bond Future	1,674.6800	1.6747	1,618.7700	1.6188	(3.339)	0	0	0
2022/02/15	2032	03/11/2022	10.49	Call	Bond Future	4,020.5900	4.0206	4,114.2400	4.1142	2.329	0	0	0
2022/02/15	2032	03/11/2022	10.49	Put	Bond Future	1,972.4200	1.9724	1,909.3700	1.9094	(3.197)	0	0	454
2022/02/15	2032	03/11/2022	10.56	Call	Bond Future	4,266.2000	4.2662	4,362.8600	4.3629	2.266	0	0	0
2022/02/15	2032	03/11/2022	9.31	Call	Bond Future	993.9100	0.9939	1,031.0700	1.0311	3.739	0	0	180
2022/02/15	2032	03/11/2022	10.11	Call	Bond Future	2,823.8500	2.8238	2,899.7700	2.8998	2.689	0	0	0
2022/02/15	2032	02/02/2023	10.50	Call	Bond Future	3,880.6400	3.8806	3,967.2800	3.9673	2.233	0	0	0
2022/02/15	2032	02/02/2023	10.50	Put	Bond Future	2,727.4300	2.7274	2,656.1100	2.6561	(2.615)	0	0	454
2022/02/15	2032	02/02/2023	10.40	Call	Bond Future	3,582.4800	3.5825	3,665.0800	3.6651	2.306	0	0	0
2022/02/15	2032	02/02/2023	10.40	Put	Bond Future	2,959.3500	2.9594	2,883.9900	2.8840	(2.547)	0	0	0
2022/02/15	2032	02/02/2023			Bond Future	10.2835	91.0566	10.2541	91.2145	(0.286)	0.0000	0.0000	0
2022/02/15	2032	02/02/2023	10.38	Call	Bond Future	3,524.2700	3.5243	3,606.0500	3.6061	2.320	0	0	0
2022/02/15	2032	02/02/2023	10.38	Put	Bond Future	3,007.6600	3.0077	2,931.4800	2.9315	(2.533)	0	0	0
2022/02/15	2032	02/02/2023	10.39	Call	Bond Future	3,553.1400	3.5531	3,635.3300	3.6353	2.313	0	0	0
2022/02/15	2032	02/02/2023	10.39	Put	Bond Future	2,983.2500	2.9832	2,907.4800	2.9075	(2.540)	0	0	0
2022/02/15	2032	02/02/2023	9.31	Call	Bond Future	1,136.4600	1.1365	1,174.1500	1.1742	3.316	0	0	454
2022/02/15	2032	02/02/2023	9.31	Put	Bond Future	6,576.3800	6.5764	6,456.1100	6.4561	(1.829)	0	0	0
2022/02/15	2032	02/02/2023	10.16	Call	Bond Future	2,911.4200	2.9114	2,984.0500	2.9840	2.495	0	0	0
2022/02/15	2032	02/02/2023	10.16	Put	Bond Future	3,577.9500	3.5780	3,492.6200	3.4926	(2.385)	0	0	454
2022/02/15	2033	05/05/2022			Bond Future	113.4582	113.4582	113.4790	113.4790	0.018	0.0000	0.0000	2,371
2022/02/15	2033	04/08/2022			Bond Future	114.9770	114.9770	114.9335	114.9335	(0.038)	0.0000	0.0000	4,967
2022/02/15	2033	03/11/2022			Bond Future	115.4242	115.4242	115.3508	115.3508	(0.064)	0.0000	0.0000	0
2022/02/15	2033	02/02/2023			Bond Future	117.1491	117.1491	117.0724	117.0724	(0.065)	0.0000	0.0000	0
2022/02/15	2037	05/05/2022	11.82	Call	Bond Future	9,065.1100	9.0651	9,473.3600	9.4734	4.504	0	0	0
2022/02/15	2037	05/05/2022	11.83	Call	Bond Future	9,119.2900	9.1193	9,527.9700	9.5280	4.481	0	0	0
2022/02/15	2037	05/05/2022	11.84	Put	Bond Future	120.6200	0.1206	98.0700	0.0981	(18.695)	0	0	0
2022/02/15	2037	05/05/2022			Bond Future	10.3717	88.3223	10.3075	88.7540	(0.620)	0.0000	0.0000	85,031
2022/02/15	2037	05/05/2022	11.82	Put	Bond Future	125.8400	0.1258	102.4300	0.1024	(18.603)	0	0	0
2022/02/15	2037	05/05/2022	11.83	Put	Bond Future	123.2000	0.1232	100.2200	0.1002	(18.653)	0	0	0
2022/02/15	2037	05/05/2022	11.84	Call	Bond Future	9,173.4700	9.1735	9,582.5800	9.5826	4.460	0	0	0
2022/02/15	2037	04/08/2022	11.95	Call	Bond Future	9,020.6800	9.0207	9,356.0800	9.3561	3.718	0	0	0
2022/02/15	2037	04/08/2022	11.95	Put	Bond Future	529.8000	0.5298	478.3900	0.4784	(9.704)	0	0	1,050

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
2022/02/15	2037	04/08/2022	10.91	Put	Bond Future	1,795.4900	1.7955	1,654.7100	1.6547	(7.841)	0	0	0
2022/02/15	2037	04/08/2022	10.89	Call	Bond Future	4,058.1200	4.0581	4,301.6100	4.3016	6.000	0	0	0
2022/02/15	2037	04/08/2022	10.89	Put	Bond Future	1,839.6800	1.8397	1,696.3600	1.6964	(7.790)	0	0	0
2022/02/15	2037	04/08/2022	10.90	Call	Bond Future	4,098.7100	4.0987	4,343.4700	4.3435	5.972	0	0	0
2022/02/15	2037	04/08/2022			Bond Future	10.5431	85.2270	10.4840	85.6138	(0.561)	0.0000	0.0000	49,415
2022/02/15	2037	04/08/2022	10.91	Call	Bond Future	4,139.2400	4.1392	4,385.2700	4.3853	5.944	0	0	0
2022/02/15	2037	04/08/2022	11.21	Call	Bond Future	5,442.7200	5.4427	5,722.9800	5.7230	5.149	0	0	1,050
2022/02/15	2037	04/08/2022	11.21	Put	Bond Future	1,252.5000	1.2525	1,145.9500	1.1459	(8.507)	0	0	0
2022/02/15	2037	04/08/2022	11.42	Call	Bond Future	6,425.9400	6.4259	6,725.7100	6.7257	4.665	0	0	0
2022/02/15	2037	04/08/2022	11.42	Put	Bond Future	979.3400	0.9793	892.3000	0.8923	(8.888)	0	0	50
2022/02/15	2037	04/08/2022	10.10	Call	Bond Future	1,432.7000	1.4327	1,562.0400	1.5620	9.028	0	0	50
2022/02/15	2037	04/08/2022	10.10	Put	Bond Future	4,395.8100	4.3958	4,138.3400	4.1383	(5.857)	0	0	0
2022/02/15	2037	04/08/2022	10.90	Put	Bond Future	1,817.5800	1.8176	1,675.5300	1.6755	(7.815)	0	0	50
2022/02/15	2037	03/11/2022	11.32	Call	Bond Future	5,778.7700	5.7788	6,032.8500	6.0328	4.397	0	0	0
2022/02/15	2037	03/11/2022	11.30	Put	Bond Future	1,866.6200	1.8666	1,748.2900	1.7483	(6.339)	0	0	0
2022/02/15	2037	03/11/2022	11.31	Call	Bond Future	5,736.1200	5.7361	5,989.3400	5.9893	4.414	0	0	0
2022/02/15	2037	03/11/2022	11.31	Put	Bond Future	1,849.8400	1.8498	1,732.3700	1.7324	(6.350)	0	0	0
2022/02/15	2037	03/11/2022			Bond Future	10.6801	86.5147	10.6222	86.8854	(0.542)	0.0000	0.0000	0
2022/02/15	2037	03/11/2022	11.32	Put	Bond Future	1,832.9500	1.8329	1,716.3400	1.7163	(6.362)	0	0	0
2022/02/15	2037	03/11/2022	11.30	Call	Bond Future	5,693.2900	5.6933	5,945.6500	5.9457	4.433	0	0	0
2022/02/15	2037	02/02/2023	11.03	Call	Bond Future	4,454.4900	4.4545	4,666.6600	4.6667	4.763	0	0	0
2022/02/15	2037	02/02/2023	11.03	Put	Bond Future	3,255.6600	3.2557	3,092.8400	3.0928	(5.001)	0	0	0
2022/02/15	2037	02/02/2023	11.04	Call	Bond Future	4,488.9700	4.4890	4,702.0800	4.7021	4.747	0	0	0
2022/02/15	2037	02/02/2023	11.04	Put	Bond Future	3,229.1000	3.2291	3,067.2200	3.0672	(5.013)	0	0	0
2022/02/15	2037	02/02/2023			Bond Future	10.8358	83.5342	10.7759	83.9092	(0.553)	0.0000	0.0000	0
2022/02/15	2037	02/02/2023	11.05	Call	Bond Future	4,523.8900	4.5239	4,737.9300	4.7379	4.731	0	0	0
2022/02/15	2037	02/02/2023	11.05	Put	Bond Future	3,203.0500	3.2031	3,042.1000	3.0421	(5.025)	0	0	0
2022/02/15	2038	05/05/2022			Bond Future	130.6541	130.6541	130.7604	130.7604	0.081	0.0000	0.0000	4,174
2022/02/15	2038	04/08/2022			Bond Future	130.5845	130.5845	130.6181	130.6181	0.026	0.0000	0.0000	2,669
2022/02/15	2038	03/11/2022			Bond Future	132.5816	132.5816	132.5821	132.5821	0.000	0.0000	0.0000	0
2022/02/15	2038	02/02/2023			Bond Future	132.7036	132.7036	132.7017	132.7017	(0.001)	0.0000	0.0000	0
2022/02/15	2040	05/05/2022	10.57	Call	Bond Future	2,408.7900	2.4088	2,660.0700	2.6601	10.432	0	0	1,200
2022/02/15	2040	05/05/2022	10.57	Put	Bond Future	1,885.5200	1.8855	1,670.9400	1.6709	(11.380)	0	0	0
2022/02/15	2040	05/05/2022	11.91	Put	Bond Future	154.3200	0.1543	126.2700	0.1263	(18.177)	0	0	0
2022/02/15	2040	05/05/2022	11.92	Call	Bond Future	9,567.9100	9.5679	10,006.2200	10.0062	4.581	0	0	0
2022/02/15	2040	05/05/2022	11.92	Put	Bond Future	151.1500	0.1512	123.6000	0.1236	(18.227)	0	0	0
2022/02/15	2040	05/05/2022	13.04	Call	Bond Future	15,759.2700	15.7593	16,222.8700	16.2229	2.942	0	0	0
2022/02/15	2040	05/05/2022	13.04	Put	Bond Future	9.2300	0.0092	6.9700	0.0070	(24.485)	0	0	1,200
2022/02/15	2040	05/05/2022			Bond Future	10.4973	90.4951	10.4331	90.9609	(0.611)	0.0000	0.0000	62,316
2022/02/15	2040	05/05/2022	9.82	Call	Bond Future	379.0000	0.3790	449.0600	0.4491	18.485	0	0	1,200
2022/02/15	2040	05/05/2022	9.82	Put	Bond Future	5,494.6500	5.4947	5,098.8500	5.0988	(7.203)	0	0	0
2022/02/15	2040	05/05/2022	11.90	Call	Bond Future	9,453.1900	9.4532	9,890.4800	9.8905	4.626	0	0	0
2022/02/15	2040	05/05/2022	11.90	Put	Bond Future	157.5700	0.1576	129.0000	0.1290	(18.132)	0	0	0
2022/02/15	2040	05/05/2022	11.91	Call	Bond Future	9,510.5500	9.5105	9,948.3600	9.9484	4.603	0	0	0
2022/02/15	2040	04/08/2022	11.05	Call	Bond Future	4,582.0000	4.5820	4,851.7700	4.8518	5.888	0	0	0
2022/02/15	2040	04/08/2022	11.05	Put	Bond Future	1,923.2500	1.9232	1,772.7200	1.7727	(7.827)	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
2022/02/15	2040	04/08/2022	12.24	Put	Bond Future	497.1400	0.4971	448.5300	0.4485	(9.778)	0	0	460
2022/02/15	2040	04/08/2022	9.70	Put	Bond Future	7,753.1200	7.7531	7,397.1700	7.3972	(4.591)	0	0	0
2022/02/15	2040	04/08/2022			Bond Future	10.6636	87.1780	10.6041	87.5983	(0.557)	0.0000	0.0000	39,528
2022/02/15	2040	04/08/2022	11.04	Call	Bond Future	4,537.2700	4.5373	4,805.7000	4.8057	5.916	0	0	0
2022/02/15	2040	04/08/2022	11.04	Put	Bond Future	1,945.7100	1.9457	1,793.8400	1.7938	(7.805)	0	0	0
2022/02/15	2040	04/08/2022	12.24	Call	Bond Future	10,586.9800	10.5870	10,958.6700	10.9587	3.511	0	0	0
2022/02/15	2040	04/08/2022	9.70	Call	Bond Future	529.4900	0.5295	593.8400	0.5938	12.153	0	0	460
2022/02/15	2040	04/08/2022	10.70	Call	Bond Future	3,146.3100	3.1463	3,365.2100	3.3652	6.957	0	0	460
2022/02/15	2040	04/08/2022	10.70	Put	Bond Future	2,890.0000	2.8900	2,688.6000	2.6886	(6.969)	0	0	0
2022/02/15	2040	04/08/2022	11.03	Call	Bond Future	4,492.4600	4.4925	4,759.5600	4.7596	5.946	0	0	0
2022/02/15	2040	04/08/2022	11.03	Put	Bond Future	1,968.1800	1.9682	1,814.9800	1.8150	(7.784)	0	0	0
2022/02/15	2040	03/11/2022	11.39	Call	Bond Future	5,966.4700	5.9665	6,240.5400	6.2405	4.594	0	0	0
2022/02/15	2040	03/11/2022	11.40	Call	Bond Future	6,011.5200	6.0115	6,286.5600	6.2866	4.575	0	0	0
2022/02/15	2040	03/11/2022	11.41	Put	Bond Future	1,976.5300	1.9765	1,848.2800	1.8483	(6.489)	0	0	0
2022/02/15	2040	03/11/2022			Bond Future	10.7965	88.4953	10.7382	88.8996	(0.540)	0.0000	0.0000	0
2022/02/15	2040	03/11/2022	11.39	Put	Bond Future	2,014.5400	2.0145	1,884.3500	1.8844	(6.463)	0	0	0
2022/02/15	2040	03/11/2022	11.40	Put	Bond Future	1,995.4500	1.9954	1,866.2300	1.8662	(6.476)	0	0	0
2022/02/15	2040	03/11/2022	11.41	Call	Bond Future	6,056.6700	6.0567	6,332.6800	6.3327	4.557	0	0	0
2022/02/15	2040	02/02/2023	11.12	Call	Bond Future	4,756.4200	4.7564	4,986.1300	4.9861	4.829	0	0	0
2022/02/15	2040	02/02/2023	11.12	Put	Bond Future	3,602.4000	3.6024	3,423.1800	3.4232	(4.975)	0	0	0
2022/02/15	2040	02/02/2023			Bond Future	10.9472	85.2938	10.8868	85.7028	(0.551)	0.0000	0.0000	0
2022/02/15	2040	02/02/2023	11.10	Call	Bond Future	4,682.7000	4.6827	4,910.3800	4.9104	4.862	0	0	0
2022/02/15	2040	02/02/2023	11.10	Put	Bond Future	3,661.0100	3.6610	3,479.7600	3.4798	(4.951)	0	0	0
2022/02/15	2040	02/02/2023	11.11	Call	Bond Future	4,719.5000	4.7195	4,948.2000	4.9482	4.846	0	0	0
2022/02/15	2040	02/02/2023	11.11	Put	Bond Future	3,631.6000	3.6316	3,451.3700	3.4514	(4.963)	0	0	0
2022/02/15	2044	05/05/2022	11.91	Call	Bond Future	9,348.4200	9.3484	9,685.7000	9.6857	3.608	0	0	0
2022/02/15	2044	05/05/2022	11.91	Put	Bond Future	156.9300	0.1569	133.4600	0.1335	(14.956)	0	0	0
2022/02/15	2044	05/05/2022	11.92	Call	Bond Future	9,406.1300	9.4061	9,743.8400	9.7438	3.590	0	0	0
2022/02/15	2044	05/05/2022	11.92	Put	Bond Future	153.5600	0.1536	130.5200	0.1305	(15.004)	0	0	0
2022/02/15	2044	05/05/2022			Bond Future	10.5448	87.1694	10.4963	87.5302	(0.460)	0.0000	0.0000	52,776
2022/02/15	2044	05/05/2022	11.93	Call	Bond Future	9,463.8200	9.4638	9,801.9600	9.8020	3.573	0	0	0
2022/02/15	2044	05/05/2022	11.93	Put	Bond Future	150.2600	0.1503	127.6500	0.1277	(15.047)	0	0	0
2022/02/15	2044	04/08/2022	11.08	Call	Bond Future	4,644.8600	4.6449	4,843.6800	4.8437	4.280	0	0	0
2022/02/15	2044	04/08/2022	11.08	Put	Bond Future	1,989.5800	1.9896	1,872.7800	1.8728	(5.871)	0	0	0
2022/02/15	2044	04/08/2022	11.09	Call	Bond Future	4,690.3800	4.6904	4,890.2000	4.8902	4.260	0	0	0
2022/02/15	2044	04/08/2022	11.09	Put	Bond Future	1,966.6800	1.9667	1,850.8800	1.8509	(5.888)	0	0	0
2022/02/15	2044	04/08/2022			Bond Future	10.7024	83.9338	10.6588	84.2494	(0.407)	0.0000	0.0000	21,683
2022/02/15	2044	04/08/2022	11.10	Call	Bond Future	4,736.0400	4.7360	4,936.8500	4.9369	4.240	0	0	0
2022/02/15	2044	04/08/2022	11.10	Put	Bond Future	1,944.0200	1.9440	1,829.2100	1.8292	(5.906)	0	0	0
2022/02/15	2044	03/11/2022	11.40	Put	Bond Future	2,101.2400	2.1012	2,001.3000	2.0013	(4.756)	0	0	0
2022/02/15	2044	03/11/2022	11.41	Call	Bond Future	6,037.7300	6.0377	6,237.4100	6.2374	3.307	0	0	0
2022/02/15	2044	03/11/2022	11.41	Put	Bond Future	2,081.1700	2.0812	1,981.9700	1.9820	(4.767)	0	0	0
2022/02/15	2044	03/11/2022			Bond Future	10.8283	85.2022	10.7862	85.5011	(0.389)	0.0000	0.0000	0
2022/02/15	2044	03/11/2022	11.39	Call	Bond Future	5,947.2600	5.9473	6,145.4600	6.1455	3.333	0	0	0
2022/02/15	2044	03/11/2022	11.39	Put	Bond Future	2,121.4900	2.1215	2,020.8100	2.0208	(4.746)	0	0	0
2022/02/15	2044	03/11/2022	11.40	Call	Bond Future	5,992.4500	5.9925	6,191.3900	6.1914	3.320	0	0	0
2022/02/15	2044	02/02/2023	11.14	Call	Bond Future	4,847.7000	4.8477	5,015.3600	5.0154	3.459	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
2022/02/15	2044	02/02/2023	11.14	Put	Bond Future	3,687.5300	3.6875	3,553.0800	3.5531	(3.646)	0	0	0
2022/02/15	2044	02/02/2023	11.15	Call	Bond Future	4,885.3000	4.8853	5,053.7200	5.0537	3.447	0	0	0
2022/02/15	2044	02/02/2023	11.15	Put	Bond Future	3,657.5300	3.6575	3,523.8400	3.5238	(3.655)	0	0	0
2022/02/15	2044	02/02/2023			Bond Future	10.9705	82.0774	10.9270	82.3795	(0.396)	0.0000	0.0000	0
2022/02/15	2044	02/02/2023	11.16	Call	Bond Future	4,923.3300	4.9233	5,092.5100	5.0925	3.436	0	0	0
2022/02/15	2044	02/02/2023	11.16	Put	Bond Future	3,628.0500	3.6281	3,495.1200	3.4951	(3.664)	0	0	0
2022/02/15	2046	05/05/2022			Bond Future	119.3862	119.3862	119.4068	119.4068	0.017	0.0000	0.0000	14,004
2022/02/15	2046	04/08/2022			Bond Future	120.9848	120.9848	120.9372	120.9372	(0.039)	0.0000	0.0000	2,969
2022/02/15	2046	03/11/2022			Bond Future	120.9047	120.9047	120.8257	120.8257	(0.065)	0.0000	0.0000	0
2022/02/15	2046	02/02/2023			Bond Future	122.7120	122.7120	122.6297	122.6297	(0.067)	0.0000	0.0000	0
2022/02/15	2050	05/05/2022			Bond Future	123.7510	123.7510	123.6549	123.6549	(0.078)	0.0000	0.0000	8,572
2022/02/15	2050	04/08/2022			Bond Future	123.3869	123.3869	123.2194	123.2194	(0.136)	0.0000	0.0000	1,194
2022/02/15	2050	03/11/2022			Bond Future	125.2739	125.2739	125.0720	125.0720	(0.161)	0.0000	0.0000	0
2022/02/15	2050	02/02/2023			Bond Future	125.0786	125.0786	124.8717	124.8717	(0.165)	0.0000	0.0000	0
2022/02/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	AL37	05/05/2022			Index Future	826.4160	826.4160	827.2770	827.2770	0.104	0.0000	0.0000	0
2022/02/15	AL37	04/08/2022			Index Future	837.1570	837.1570	837.5650	837.5650	0.049	0.0000	0.0000	0
2022/02/15	AL37	03/11/2022			Index Future	849.8500	849.8500	850.0470	850.0470	0.023	0.0000	0.0000	0
2022/02/15	AL37	02/02/2023			Index Future	862.3470	862.3470	862.5290	862.5290	0.021	0.0000	0.0000	0
2022/02/15	AL7T	05/05/2022			Index Future	957.4870	957.4870	959.7060	959.7060	0.232	0.0000	0.0000	0
2022/02/15	AL7T	04/08/2022			Index Future	969.9300	969.9300	971.6410	971.6410	0.176	0.0000	0.0000	0
2022/02/15	AL7T	03/11/2022			Index Future	984.6370	984.6370	986.1210	986.1210	0.151	0.0000	0.0000	0
2022/02/15	AL7T	02/02/2023			Index Future	999.1170	999.1170	1,000.6010	1,000.6010	0.149	0.0000	0.0000	0
2022/02/15	ALBI	05/05/2022			Index Future	852.5850	852.5850	855.3240	855.3240	0.321	0.0000	0.0000	124
2022/02/15	ALBI	04/08/2022			Index Future	863.6650	863.6650	865.9610	865.9610	0.266	0.0000	0.0000	90
2022/02/15	ALBI	03/11/2022			Index Future	876.7610	876.7610	878.8660	878.8660	0.240	0.0000	0.0000	0
2022/02/15	ALBI	02/02/2023			Index Future	889.6540	889.6540	891.7710	891.7710	0.238	0.0000	0.0000	0
2022/02/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/15	ES33	05/05/2022			Bond Future	11.1637	77.8681	11.1038	78.1859	(0.536)	0.0000	0.0000	87
2022/02/15	ES33	04/08/2022			Bond Future	11.3755	78.9108	11.3218	79.1880	(0.472)	0.0000	0.0000	263
2022/02/15	ES33	03/11/2022			Bond Future	11.5629	76.3358	11.5109	76.5975	(0.450)	0.0000	0.0000	0
2022/02/15	ES33	02/02/2023			Bond Future	11.7750	77.4780	11.7209	77.7428	(0.459)	0.0000	0.0000	0
2022/02/15	ES42	05/05/2022			Bond Future	11.5965	76.4522	11.5317	76.8547	(0.559)	0.0000	0.0000	1,190
2022/02/15	ES42	04/08/2022			Bond Future	11.7888	77.4765	11.7287	77.8396	(0.509)	0.0000	0.0000	3,579
2022/02/15	ES42	03/11/2022			Bond Future	11.9604	74.4031	11.9012	74.7520	(0.494)	0.0000	0.0000	0
2022/02/15	ES42	02/02/2023			Bond Future	12.1463	75.5175	12.0848	75.8711	(0.506)	0.0000	0.0000	0
2022/02/15	GOVI	05/05/2022	788.25	Call	GOVI	529,230.0000	52.9230	556,080.0000	55.6080	5.073	0	0	0
2022/02/15	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	05/05/2022			GOVI	841.1730	841.1730	843.8580	843.8580	0.319	0.0000	0.0000	989
2022/02/15	GOVI	05/05/2022	788.23	Call	GOVI	529,430.0000	52.9430	556,280.0000	55.6280	5.071	0	0	0
2022/02/15	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	05/05/2022	788.24	Call	GOVI	529,330.0000	52.9330	556,180.0000	55.6180	5.072	0	0	0
2022/02/15	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	04/08/2022	819.28	Call	GOVI	328,260.0000	32.8260	350,720.0000	35.0720	6.842	0	0	0
2022/02/15	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	04/08/2022			GOVI	852.1060	852.1060	854.3520	854.3520	0.264	0.0000	0.0000	0
2022/02/15	GOVI	04/08/2022	819.26	Call	GOVI	328,460.0000	32.8460	350,920.0000	35.0920	6.838	0	0	0
2022/02/15	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	04/08/2022	819.27	Call	GOVI	328,360.0000	32.8360	350,820.0000	35.0820	6.840	0	0	0
2022/02/15	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	03/11/2022	820.41	Call	GOVI	446,160.0000	44.6160	466,750.0000	46.6750	4.615	0	0	0
2022/02/15	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	03/11/2022	820.42	Call	GOVI	446,060.0000	44.6060	466,650.0000	46.6650	4.616	0	0	0
2022/02/15	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	03/11/2022			GOVI	865.0260	865.0260	867.0850	867.0850	0.238	0.0000	0.0000	0
2022/02/15	GOVI	03/11/2022	820.43	Call	GOVI	445,960.0000	44.5960	466,550.0000	46.6550	4.617	0	0	0
2022/02/15	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	02/02/2023	850.82	Call	GOVI	269,260.0000	26.9260	289,960.0000	28.9960	7.688	0	0	0
2022/02/15	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	02/02/2023	850.83	Call	GOVI	269,160.0000	26.9160	289,860.0000	28.9860	7.691	0	0	0
2022/02/15	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GOVI	02/02/2023			GOVI	877.7460	877.7460	879.8160	879.8160	0.236	0.0000	0.0000	0
2022/02/15	GOVI	02/02/2023	850.84	Call	GOVI	269,060.0000	26.9060	289,760.0000	28.9760	7.693	0	0	0
2022/02/15	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/15	IGOV	05/05/2022			Index Future	315.9820	315.9820	316.0890	316.0890	0.034	0.0000	0.0000	499
2022/02/15	IGOV	04/08/2022			Index Future	320.1650	320.1650	320.0970	320.0970	(0.021)	0.0000	0.0000	0
2022/02/15	IGOV	03/11/2022			Index Future	325.0960	325.0960	324.9440	324.9440	(0.047)	0.0000	0.0000	0
2022/02/15	IGOV	02/02/2023			Index Future	329.9510	329.9510	329.7890	329.7890	(0.049)	0.0000	0.0000	0
2022/02/15	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/15	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/15	JBAF	16/02/2022			Jibar Tradeable Future	4.1650	95.8350	4.1650	95.8350	0.000	0.0000	0.0000	0
2022/02/15	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2150	95.7850	0.000	0.0000	0.0000	0
2022/02/15	JBAF	20/04/2022			Jibar Tradeable Future	4.5900	95.4100	4.5800	95.4200	(0.218)	0.0000	0.0000	0
2022/02/15	JBAF	18/05/2022			Jibar Tradeable Future	4.6300	95.3700	4.6300	95.3700	0.000	0.0000	0.0000	0
2022/02/15	JBAF	15/06/2022			Jibar Tradeable Future	4.9750	95.0250	4.9650	95.0350	(0.201)	0.0000	0.0000	72
2022/02/15	JBAF	20/07/2022			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	0
2022/02/15	JBAF	17/08/2022			Jibar Tradeable Future	5.3650	5.3650	5.3650	94.6350	0.000	0.0000	0.0000	0
2022/02/15	JBAF	21/09/2022			Jibar Tradeable Future	5.4000	94.6000	5.3900	94.6100	(0.185)	0.0000	0.0000	0
2022/02/15	JBAF	21/12/2022			Jibar Tradeable Future	5.9250	94.0750	5.9100	94.0900	(0.253)	0.0000	0.0000	68
2022/02/15	JBAF	15/03/2023			Jibar Tradeable Future	6.2900	93.7100	6.2700	93.7300	(0.318)	0.0000	0.0000	0
2022/02/15	JBAF	21/06/2023			Jibar Tradeable Future	6.4600	93.5400	6.4400	93.5600	(0.310)	0.0000	0.0000	0
2022/02/15	JBAF	20/09/2023			Jibar Tradeable Future	6.6350	93.3650	6.6050	93.3950	(0.452)	0.0000	0.0000	75
2022/02/15	JBAF	20/12/2023			Jibar Tradeable Future	6.7850	93.2150	6.7450	93.2550	(0.590)	0.0000	0.0000	0
2022/02/15	R023	05/05/2022	6.31	Call	Bond Future	732.4400	0.7324	768.0000	0.7680	4.855	0	0	0
2022/02/15	R023	05/05/2022	6.31	Put	Bond Future	26.1400	0.0261	21.8600	0.0219	(16.373)	0	0	0
2022/02/15	R023	05/05/2022			Bond Future	5.4145	103.3033	5.3643	103.3431	(0.927)	0.0000	0.0000	14,778
2022/02/15	R023	05/05/2022	6.29	Call	Bond Future	718.0100	0.7180	753.4000	0.7534	4.929	0	0	0
2022/02/15	R023	05/05/2022	6.29	Put	Bond Future	27.4000	0.0274	22.9500	0.0229	(16.241)	0	0	0
2022/02/15	R023	05/05/2022	6.30	Call	Bond Future	725.2200	0.7252	760.7000	0.7607	4.892	0	0	0
2022/02/15	R023	05/05/2022	6.30	Put	Bond Future	26.7600	0.0268	22.4000	0.0224	(16.293)	0	0	0
2022/02/15	R023	04/08/2022	6.05	Call	Bond Future	388.0900	0.3881	374.0800	0.3741	(3.610)	0	0	0
2022/02/15	R023	04/08/2022	6.05	Put	Bond Future	95.6100	0.0956	100.7100	0.1007	5.334	0	0	0
2022/02/15	R023	04/08/2022			Bond Future	5.5153	104.6370	5.5501	104.6179	0.632	0.0000	0.0000	2,360
2022/02/15	R023	04/08/2022	6.03	Call	Bond Future	379.6500	0.3797	365.7500	0.3658	(3.661)	0	0	0
2022/02/15	R023	04/08/2022	6.03	Put	Bond Future	98.0800	0.0981	103.2900	0.1033	5.312	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
2022/02/15	R023	04/08/2022	6.04	Call	Bond Future	383.9900	0.3840	370.0400	0.3700	(3.633)	0	0	0
2022/02/15	R023	04/08/2022	6.04	Put	Bond Future	96.9600	0.0970	102.1200	0.1021	5.322	0	0	0
2022/02/15	R023	03/11/2022	6.25	Call	Bond Future	439.8300	0.4398	400.6200	0.4006	(8.915)	0	0	0
2022/02/15	R023	03/11/2022	6.25	Put	Bond Future	23.7000	0.0237	29.9900	0.0300	26.540	0	0	0
2022/02/15	R023	03/11/2022	6.26	Call	Bond Future	442.4900	0.4425	403.2100	0.4032	(8.877)	0	0	0
2022/02/15	R023	03/11/2022	6.26	Put	Bond Future	23.3000	0.0233	29.5200	0.0295	26.695	0	0	0
2022/02/15	R023	03/11/2022			Bond Future	4.8994	102.3365	5.0466	102.2910	3.003	0.0000	0.0000	0
2022/02/15	R023	03/11/2022	6.27	Call	Bond Future	445.3500	0.4453	406.0100	0.4060	(8.834)	0	0	0
2022/02/15	R023	03/11/2022	6.27	Put	Bond Future	23.0900	0.0231	29.2500	0.0292	26.678	0	0	0
2022/02/15	R035	05/05/2022	10.72	Call	Bond Future	4,079.4800	4.0795	4,426.4400	4.4264	8.505	0	0	1,200
2022/02/15	R035	05/05/2022	10.72	Put	Bond Future	785.0300	0.7850	666.0900	0.6661	(15.151)	0	0	0
2022/02/15	R035	05/05/2022	11.63	Call	Bond Future	8,858.8700	8.8589	9,298.2300	9.2982	4.960	0	0	0
2022/02/15	R035	05/05/2022	11.63	Put	Bond Future	134.9900	0.1350	108.4500	0.1085	(19.661)	0	0	0
2022/02/15	R035	05/05/2022	11.64	Call	Bond Future	8,912.9700	8.9130	9,352.8300	9.3528	4.935	0	0	0
2022/02/15	R035	05/05/2022	11.64	Put	Bond Future	132.1600	0.1322	106.1200	0.1061	(19.703)	0	0	0
2022/02/15	R035	05/05/2022			Bond Future	10.2064	92.2869	10.1359	92.7528	(0.691)	0.0000	0.0000	70,489
2022/02/15	R035	05/05/2022	10.82	Call	Bond Future	4,570.5400	4.5705	4,933.7900	4.9338	7.948	0	0	0
2022/02/15	R035	05/05/2022	10.82	Put	Bond Future	654.5600	0.6546	551.9100	0.5519	(15.682)	0	0	1,200
2022/02/15	R035	05/05/2022	11.65	Call	Bond Future	8,967.1200	8.9671	9,407.4500	9.4075	4.910	0	0	0
2022/02/15	R035	05/05/2022	11.65	Put	Bond Future	129.4400	0.1294	103.8700	0.1039	(19.754)	0	0	0
2022/02/15	R035	05/05/2022	12.64	Call	Bond Future	14,205.9000	14.2059	14,668.9200	14.6689	3.259	0	0	0
2022/02/15	R035	05/05/2022	12.64	Put	Bond Future	11.4300	0.0114	8.5500	0.0086	(25.197)	0	0	1,200
2022/02/15	R035	04/08/2022	11.13	Put	Bond Future	1,148.6500	1.1486	1,041.1600	1.0412	(9.358)	0	0	100
2022/02/15	R035	04/08/2022	10.64	Call	Bond Future	3,653.3400	3.6533	3,904.4600	3.9045	6.874	0	0	0
2022/02/15	R035	04/08/2022	10.64	Put	Bond Future	2,037.2500	2.0372	1,869.3500	1.8694	(8.242)	0	0	100
2022/02/15	R035	04/08/2022	10.72	Call	Bond Future	3,966.2200	3.9662	4,228.6100	4.2286	6.616	0	0	0
2022/02/15	R035	04/08/2022	10.72	Put	Bond Future	1,852.4800	1.8525	1,695.8500	1.6959	(8.455)	0	0	0
2022/02/15	R035	04/08/2022	10.73	Call	Bond Future	4,006.1700	4.0062	4,269.9300	4.2699	6.584	0	0	0
2022/02/15	R035	04/08/2022	10.73	Put	Bond Future	1,830.5000	1.8305	1,675.2400	1.6752	(8.482)	0	0	0
2022/02/15	R035	04/08/2022	9.53	Call	Bond Future	627.2100	0.6272	706.1400	0.7061	12.584	0	0	400
2022/02/15	R035	04/08/2022	9.53	Put	Bond Future	6,349.8500	6.3499	6,009.7600	6.0098	(5.356)	0	0	0
2022/02/15	R035	04/08/2022	9.84	Call	Bond Future	1,201.5000	1.2015	1,326.8100	1.3268	10.429	0	0	100
2022/02/15	R035	04/08/2022	9.84	Put	Bond Future	4,790.3200	4.7903	4,496.6100	4.4966	(6.131)	0	0	0
2022/02/15	R035	04/08/2022	10.53	Put	Bond Future	2,316.4300	2.3164	2,132.4000	2.1324	(7.945)	0	0	0
2022/02/15	R035	04/08/2022			Bond Future	10.3846	93.4601	10.3194	93.8791	(0.627)	0.0000	0.0000	48,495
2022/02/15	R035	04/08/2022	10.74	Call	Bond Future	4,046.0300	4.0460	4,311.1700	4.3112	6.553	0	0	0
2022/02/15	R035	04/08/2022	10.74	Put	Bond Future	1,808.5000	1.8085	1,654.6200	1.6546	(8.509)	0	0	0
2022/02/15	R035	04/08/2022	11.13	Call	Bond Future	5,750.8700	5.7509	6,062.4000	6.0624	5.417	0	0	0
2022/02/15	R035	04/08/2022	12.18	Call	Bond Future	10,875.3500	10.8754	11,256.3300	11.2563	3.503	0	0	0
2022/02/15	R035	04/08/2022	12.18	Put	Bond Future	346.3100	0.3463	308.2700	0.3083	(10.984)	0	0	400
2022/02/15	R035	04/08/2022	10.53	Call	Bond Future	3,241.6500	3.2417	3,476.6400	3.4766	7.249	0	0	400
2022/02/15	R035	03/11/2022	11.15	Call	Bond Future	5,555.0600	5.5551	5,830.4800	5.8305	4.958	0	0	0
2022/02/15	R035	03/11/2022	11.15	Put	Bond Future	1,776.7600	1.7768	1,650.4200	1.6504	(7.111)	0	0	0
2022/02/15	R035	03/11/2022	10.57	Call	Bond Future	3,370.9800	3.3710	3,581.9900	3.5820	6.260	0	0	0
2022/02/15	R035	03/11/2022	10.57	Put	Bond Future	3,108.5600	3.1086	2,917.8100	2.9178	(6.136)	0	0	582
2022/02/15	R035	03/11/2022	10.99	Call	Bond Future	4,901.0200	4.9010	5,160.3600	5.1604	5.292	0	0	0
2022/02/15	R035	03/11/2022	10.99	Put	Bond Future	2,072.5100	2.0725	1,930.0900	1.9301	(6.872)	0	0	582

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
2022/02/15	R035	03/11/2022			Bond Future	10.5280	90.4042	10.4641	90.8059	(0.607)	0.0000	0.0000	0
2022/02/15	R035	03/11/2022	11.13	Call	Bond Future	5,471.6100	5.4716	5,745.1100	5.7451	4.999	0	0	0
2022/02/15	R035	03/11/2022	11.13	Put	Bond Future	1,811.2200	1.8112	1,682.9600	1.6830	(7.081)	0	0	0
2022/02/15	R035	03/11/2022	11.14	Call	Bond Future	5,513.4200	5.5134	5,787.8800	5.7879	4.978	0	0	0
2022/02/15	R035	03/11/2022	11.14	Put	Bond Future	1,794.0500	1.7941	1,666.7500	1.6668	(7.096)	0	0	0
2022/02/15	R035	03/11/2022	9.82	Call	Bond Future	1,303.6000	1.3036	1,418.4400	1.4184	8.809	0	0	582
2022/02/15	R035	03/11/2022	9.82	Put	Bond Future	5,899.7200	5.8997	5,612.8000	5.6128	(4.863)	0	0	0
2022/02/15	R035	02/02/2023	10.88	Call	Bond Future	4,374.5500	4.3745	4,603.8900	4.6039	5.243	0	0	0
2022/02/15	R035	02/02/2023	10.88	Put	Bond Future	3,219.0800	3.2191	3,042.1300	3.0421	(5.497)	0	0	0
2022/02/15	R035	02/02/2023	9.81	Call	Bond Future	1,478.8700	1.4789	1,593.0500	1.5931	7.721	0	0	582
2022/02/15	R035	02/02/2023	9.81	Put	Bond Future	7,088.5100	7.0885	6,796.4000	6.7964	(4.121)	0	0	0
2022/02/15	R035	02/02/2023	10.66	Call	Bond Future	3,655.7800	3.6558	3,862.3200	3.8623	5.650	0	0	0
2022/02/15	R035	02/02/2023	10.66	Put	Bond Future	3,833.7500	3.8338	3,634.0000	3.6340	(5.210)	0	0	582
2022/02/15	R035	02/02/2023			Bond Future	10.6891	91.7744	10.6228	92.1807	(0.620)	0.0000	0.0000	0
2022/02/15	R035	02/02/2023	10.87	Call	Bond Future	4,340.4700	4.3405	4,568.7900	4.5688	5.260	0	0	0
2022/02/15	R035	02/02/2023	10.87	Put	Bond Future	3,244.9900	3.2450	3,067.0200	3.0670	(5.484)	0	0	0
2022/02/15	R035	02/02/2023	11.06	Call	Bond Future	5,011.1200	5.0111	5,258.1300	5.2581	4.929	0	0	0
2022/02/15	R035	02/02/2023	11.06	Put	Bond Future	2,785.7800	2.7858	2,626.5000	2.6265	(5.718)	0	0	582
2022/02/15	R035	02/02/2023	10.86	Call	Bond Future	4,306.8500	4.3069	4,534.1600	4.5342	5.278	0	0	0
2022/02/15	R035	02/02/2023	10.86	Put	Bond Future	3,271.4200	3.2714	3,092.4400	3.0924	(5.471)	0	0	0
2022/02/15	R186	05/05/2022	7.28	Call	Bond Future	216.7100	0.2167	232.1800	0.2322	7.139	0	0	435
2022/02/15	R186	05/05/2022	7.28	Put	Bond Future	2,885.7500	2.8857	2,782.2600	2.7823	(3.586)	0	0	0
2022/02/15	R186	05/05/2022	7.48	Call	Bond Future	392.9900	0.3930	418.1400	0.4181	6.400	0	0	3,600
2022/02/15	R186	05/05/2022	7.48	Put	Bond Future	2,234.7900	2.2348	2,140.9800	2.1410	(4.198)	0	0	0
2022/02/15	R186	05/05/2022	9.18	Call	Bond Future	4,964.6000	4.9646	5,075.3100	5.0753	2.230	0	0	0
2022/02/15	R186	05/05/2022	9.18	Put	Bond Future	73.1400	0.0731	64.8900	0.0649	(11.280)	0	0	454
2022/02/15	R186	05/05/2022	8.32	Call	Bond Future	2,071.5500	2.0716	2,151.1300	2.1511	3.842	0	0	0
2022/02/15	R186	05/05/2022	8.32	Put	Bond Future	520.8100	0.5208	481.4300	0.4814	(7.561)	0	0	0
2022/02/15	R186	05/05/2022	8.14	Call	Bond Future	1,583.7400	1.5837	1,652.0700	1.6521	4.314	0	0	454
2022/02/15	R186	05/05/2022	8.14	Put	Bond Future	749.0000	0.7490	698.3700	0.6984	(6.760)	0	0	0
2022/02/15	R186	05/05/2022			Bond Future	7.9320	113.7859	7.9025	113.9048	(0.372)	0.0000	0.0000	72,431
2022/02/15	R186	05/05/2022	6.73	Call	Bond Future	32.6500	0.0327	35.4000	0.0354	8.423	0	0	3,600
2022/02/15	R186	05/05/2022	6.73	Put	Bond Future	5,016.3600	5.0164	4,900.1500	4.9001	(2.317)	0	0	0
2022/02/15	R186	05/05/2022	8.64	Call	Bond Future	3,070.7500	3.0707	3,166.2800	3.1663	3.111	0	0	0
2022/02/15	R186	05/05/2022	8.64	Put	Bond Future	261.5900	0.2616	238.1600	0.2382	(8.957)	0	0	4,035
2022/02/15	R186	05/05/2022	8.94	Call	Bond Future	4,103.5800	4.1036	4,209.0900	4.2091	2.571	0	0	0
2022/02/15	R186	05/05/2022	8.94	Put	Bond Future	131.2600	0.1313	117.8100	0.1178	(10.247)	0	0	454
2022/02/15	R186	05/05/2022	8.31	Call	Bond Future	2,042.6700	2.0427	2,121.6800	2.1217	3.868	0	0	0
2022/02/15	R186	05/05/2022	8.31	Put	Bond Future	531.5500	0.5316	491.6000	0.4916	(7.516)	0	0	0
2022/02/15	R186	05/05/2022	8.35	Call	Bond Future	2,158.9700	2.1590	2,240.2800	2.2403	3.766	0	0	454
2022/02/15	R186	05/05/2022	8.35	Put	Bond Future	489.4700	0.4895	451.8200	0.4518	(7.692)	0	0	0
2022/02/15	R186	05/05/2022	7.88	Call	Bond Future	999.3900	0.9994	1,049.9600	1.0500	5.060	0	0	435
2022/02/15	R186	05/05/2022	7.88	Put	Bond Future	1,209.3700	1.2094	1,140.9800	1.1410	(5.655)	0	0	0
2022/02/15	R186	05/05/2022	8.30	Call	Bond Future	2,014.1500	2.0141	2,092.5600	2.0926	3.893	0	0	0
2022/02/15	R186	05/05/2022	8.30	Put	Bond Future	542.6700	0.5427	502.1200	0.5021	(7.472)	0	0	0
2022/02/15	R186	04/08/2022	8.15	Call	Bond Future	1,622.7400	1.6227	1,647.4000	1.6474	1.520	0	0	0
2022/02/15	R186	04/08/2022	8.15	Put	Bond Future	1,527.9500	1.5279	1,496.2700	1.4963	(2.073)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/15	R186	04/08/2022	9.78	Call	Bond Future	6,263.6800	6.2637	6,313.1200	6.3131	0.789	0	0	0
2022/02/15	R186	04/08/2022	9.78	Put	Bond Future	187.4700	0.1875	180.5700	0.1806	(3.681)	0	0	3,600
2022/02/15	R186	04/08/2022	7.96	Call	Bond Future	1,257.4400	1.2574	1,278.0400	1.2780	1.638	0	0	3,600
2022/02/15	R186	04/08/2022			Bond Future	8.1251	109.9943	8.1103	110.0507	(0.182)	0.0000	0.0000	8
2022/02/15	R186	04/08/2022	8.14	Call	Bond Future	1,602.5100	1.6025	1,626.9600	1.6270	1.526	0	0	0
2022/02/15	R186	04/08/2022	8.14	Put	Bond Future	1,545.7500	1.5457	1,513.8600	1.5139	(2.063)	0	0	0
2022/02/15	R186	04/08/2022	6.96	Call	Bond Future	157.1200	0.1571	160.9900	0.1610	2.463	0	0	3,600
2022/02/15	R186	04/08/2022	6.96	Put	Bond Future	4,706.4100	4.7064	4,653.9400	4.6539	(1.115)	0	0	0
2022/02/15	R186	04/08/2022	7.96	Put	Bond Future	1,887.9700	1.8880	1,852.2300	1.8522	(1.893)	0	0	0
2022/02/15	R186	04/08/2022	8.13	Call	Bond Future	1,582.1200	1.5821	1,606.3500	1.6063	1.531	0	0	0
2022/02/15	R186	04/08/2022	8.13	Put	Bond Future	1,563.4000	1.5634	1,531.2900	1.5313	(2.054)	0	0	0
2022/02/15	R186	03/11/2022	8.53	Call	Bond Future	2,437.8200	2.4378	2,451.2300	2.4512	0.550	0	0	0
2022/02/15	R186	03/11/2022	8.53	Put	Bond Future	1,501.5600	1.5016	1,485.9200	1.4859	(1.042)	0	0	0
2022/02/15	R186	03/11/2022	8.54	Call	Bond Future	2,459.9100	2.4599	2,473.4000	2.4734	0.548	0	0	0
2022/02/15	R186	03/11/2022	8.54	Put	Bond Future	1,488.1000	1.4881	1,472.5400	1.4725	(1.046)	0	0	0
2022/02/15	R186	03/11/2022			Bond Future	8.2681	111.6541	8.2600	111.6832	(0.098)	0.0000	0.0000	0
2022/02/15	R186	03/11/2022	8.55	Call	Bond Future	2,482.0800	2.4821	2,495.6600	2.4957	0.547	0	0	0
2022/02/15	R186	03/11/2022	8.55	Put	Bond Future	1,474.7400	1.4747	1,459.2700	1.4593	(1.049)	0	0	0
2022/02/15	R186	02/02/2023	8.32	Call	Bond Future	1,932.8700	1.9329	1,943.3500	1.9434	0.542	0	0	0
2022/02/15	R186	02/02/2023	8.32	Put	Bond Future	2,373.9600	2.3740	2,356.2000	2.3562	(0.748)	0	0	0
2022/02/15	R186	02/02/2023	8.33	Call	Bond Future	1,950.1400	1.9501	1,960.6800	1.9607	0.540	0	0	0
2022/02/15	R186	02/02/2023	8.33	Put	Bond Future	2,357.2900	2.3573	2,339.5900	2.3396	(0.751)	0	0	0
2022/02/15	R186	02/02/2023			Bond Future	8.4503	108.0089	8.4419	108.0371	(0.099)	0.0000	0.0000	0
2022/02/15	R186	02/02/2023	8.34	Call	Bond Future	1,967.0500	1.9671	1,977.6700	1.9777	0.540	0	0	0
2022/02/15	R186	02/02/2023	8.34	Put	Bond Future	2,340.2700	2.3403	2,322.6500	2.3226	(0.753)	0	0	0
2022/02/15	R197	05/05/2022			Bond Future	326.1760	326.1760	326.2128	326.2128	0.011	0.0000	0.0000	753
2022/02/15	R197	04/08/2022			Bond Future	322.1402	322.1402	321.9931	321.9931	(0.046)	0.0000	0.0000	0
2022/02/15	R197	03/11/2022			Bond Future	327.0681	327.0681	326.8364	326.8364	(0.071)	0.0000	0.0000	0
2022/02/15	R197	02/02/2023			Bond Future	323.3653	323.3653	323.1254	323.1254	(0.074)	0.0000	0.0000	0
2022/02/15	R202	05/05/2022			Bond Future	250.2010	250.2010	250.3621	250.3621	0.064	0.0000	0.0000	6,392
2022/02/15	R202	04/08/2022			Bond Future	249.0876	249.0876	249.1089	249.1089	0.009	0.0000	0.0000	91
2022/02/15	R202	03/11/2022			Bond Future	252.8962	252.8962	252.8542	252.8542	(0.017)	0.0000	0.0000	0
2022/02/15	R202	02/02/2023			Bond Future	252.1122	252.1122	252.0653	252.0653	(0.019)	0.0000	0.0000	0
2022/02/15	R209	05/05/2022	9.75	Call	Bond Future	663.8400	0.6638	755.9900	0.7560	13.881	0	0	8,525
2022/02/15	R209	05/05/2022	9.75	Put	Bond Future	3,120.8600	3.1209	2,870.0700	2.8701	(8.036)	0	0	0
2022/02/15	R209	05/05/2022	10.25	Call	Bond Future	1,947.5000	1.9475	2,134.3000	2.1343	9.592	0	0	0
2022/02/15	R209	05/05/2022	10.25	Put	Bond Future	1,444.6000	1.4446	1,288.4600	1.2885	(10.809)	0	0	11,000
2022/02/15	R209	05/05/2022	10.75	Call	Bond Future	3,876.6900	3.8767	4,140.9800	4.1410	6.817	0	0	0
2022/02/15	R209	05/05/2022	10.75	Put	Bond Future	577.7300	0.5777	499.0800	0.4991	(13.614)	0	0	1,050
2022/02/15	R209	05/05/2022	11.43	Call	Bond Future	7,008.8700	7.0089	7,326.3600	7.3264	4.530	0	0	0
2022/02/15	R209	05/05/2022	11.43	Put	Bond Future	151.9300	0.1519	126.4800	0.1265	(16.751)	0	0	0
2022/02/15	R209	05/05/2022	11.44	Call	Bond Future	7,055.9800	7.0560	7,373.9400	7.3739	4.506	0	0	0
2022/02/15	R209	05/05/2022	11.44	Put	Bond Future	148.7200	0.1487	123.7400	0.1237	(16.797)	0	0	0
2022/02/15	R209	05/05/2022			Bond Future	10.1630	71.8828	10.1042	72.2257	(0.579)	0.0000	0.0000	21,904
2022/02/15	R209	05/05/2022	12.00	Call	Bond Future	9,681.5900	9.6816	10,016.0600	10.0161	3.455	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/15	R209	05/05/2022	12.00	Put	Bond Future	43.8500	0.0438	35.3800	0.0354	(19.316)	0	0	12,050
2022/02/15	R209	05/05/2022	11.45	Call	Bond Future	7,103.1100	7.1031	7,421.5300	7.4215	4.483	0	0	0
2022/02/15	R209	05/05/2022	11.45	Put	Bond Future	145.5800	0.1456	121.0600	0.1211	(16.843)	0	0	0
2022/02/15	R209	04/08/2022	10.57	Put	Bond Future	1,756.7300	1.7567	1,633.6200	1.6336	(7.008)	0	0	0
2022/02/15	R209	04/08/2022	10.58	Call	Bond Future	3,221.3800	3.2214	3,405.1200	3.4051	5.704	0	0	0
2022/02/15	R209	04/08/2022	10.58	Put	Bond Future	1,735.4200	1.7354	1,613.3800	1.6134	(7.032)	0	0	0
2022/02/15	R209	04/08/2022			Bond Future	10.3146	72.8277	10.2609	73.1335	(0.520)	0.0000	0.0000	1,550
2022/02/15	R209	04/08/2022	10.59	Call	Bond Future	3,255.6000	3.2556	3,440.4000	3.4404	5.676	0	0	0
2022/02/15	R209	04/08/2022	10.59	Put	Bond Future	1,714.5200	1.7145	1,593.5400	1.5935	(7.056)	0	0	0
2022/02/15	R209	04/08/2022	10.57	Call	Bond Future	3,187.5000	3.1875	3,370.1700	3.3702	5.731	0	0	0
2022/02/15	R209	03/11/2022	11.03	Call	Bond Future	4,806.8900	4.8069	5,003.8300	5.0038	4.097	0	0	0
2022/02/15	R209	03/11/2022	11.03	Put	Bond Future	1,634.1100	1.6341	1,539.0800	1.5391	(5.815)	0	0	0
2022/02/15	R209	03/11/2022	9.50	Call	Bond Future	784.4800	0.7845	846.7700	0.8468	7.940	0	0	1,000
2022/02/15	R209	03/11/2022	9.50	Put	Bond Future	6,320.6800	6.3207	6,091.0000	6.0910	(3.634)	0	0	0
2022/02/15	R209	03/11/2022	10.50	Put	Bond Future	2,714.7800	2.7148	2,576.7800	2.5768	(5.083)	0	0	1,000
2022/02/15	R209	03/11/2022			Bond Future	10.4421	70.7808	10.3899	71.0728	(0.500)	0.0000	0.0000	400
2022/02/15	R209	03/11/2022	11.50	Call	Bond Future	6,619.3100	6.6193	6,844.9400	6.8449	3.409	0	0	0
2022/02/15	R209	03/11/2022	11.50	Put	Bond Future	1,052.9400	1.0529	986.6000	0.9866	(6.300)	0	0	1,000
2022/02/15	R209	03/11/2022	11.01	Call	Bond Future	4,733.1400	4.7331	4,928.6600	4.9287	4.131	0	0	0
2022/02/15	R209	03/11/2022	11.01	Put	Bond Future	1,664.9700	1.6650	1,568.5200	1.5685	(5.793)	0	0	0
2022/02/15	R209	03/11/2022	11.02	Call	Bond Future	4,769.9700	4.7700	4,966.2000	4.9662	4.114	0	0	0
2022/02/15	R209	03/11/2022	11.02	Put	Bond Future	1,649.4700	1.6495	1,553.7300	1.5537	(5.804)	0	0	0
2022/02/15	R209	03/11/2022	10.50	Call	Bond Future	3,036.2100	3.0362	3,190.1800	3.1902	5.071	0	0	0
2022/02/15	R209	02/02/2023	10.80	Put	Bond Future	2,739.7800	2.7398	2,612.8300	2.6128	(4.634)	0	0	0
2022/02/15	R209	02/02/2023	10.78	Call	Bond Future	3,844.2000	3.8442	4,011.1800	4.0112	4.344	0	0	0
2022/02/15	R209	02/02/2023	10.79	Call	Bond Future	3,874.4200	3.8744	4,042.1500	4.0421	4.329	0	0	0
2022/02/15	R209	02/02/2023			Bond Future	10.5841	71.8238	10.5302	72.1193	(0.510)	0.0000	0.0000	0
2022/02/15	R209	02/02/2023	10.80	Call	Bond Future	3,904.7300	3.9047	4,073.2200	4.0732	4.315	0	0	0
2022/02/15	R209	02/02/2023	10.78	Put	Bond Future	2,786.0400	2.7860	2,657.5800	2.6576	(4.611)	0	0	0
2022/02/15	R209	02/02/2023	10.79	Put	Bond Future	2,762.8300	2.7628	2,635.1200	2.6351	(4.622)	0	0	0
2022/02/15	R210	05/05/2022			Bond Future	215.6204	215.6204	216.0162	216.0162	0.184	0.0000	0.0000	1,039
2022/02/15	R210	04/08/2022			Bond Future	218.5073	218.5073	218.7848	218.7848	0.127	0.0000	0.0000	266
2022/02/15	R210	03/11/2022			Bond Future	218.9221	218.9221	219.1481	219.1481	0.103	0.0000	0.0000	0
2022/02/15	R210	02/02/2023			Bond Future	222.1942	222.1942	222.4198	222.4198	0.102	0.0000	0.0000	0
2022/02/15	R213	05/05/2022	10.63	Call	Bond Future	5,303.8600	5.3039	5,485.5000	5.4855	3.425	0	0	0
2022/02/15	R213	05/05/2022	10.65	Put	Bond Future	225.4400	0.2254	199.6000	0.1996	(11.462)	0	0	0
2022/02/15	R213	05/05/2022			Bond Future	9.6268	85.9658	9.5873	86.1742	(0.411)	0.0000	0.0000	24,262
2022/02/15	R213	05/05/2022	10.63	Put	Bond Future	234.5100	0.2345	207.8100	0.2078	(11.385)	0	0	0
2022/02/15	R213	05/05/2022	10.64	Call	Bond Future	5,347.7800	5.3478	5,529.8600	5.5299	3.405	0	0	0
2022/02/15	R213	05/05/2022	10.64	Put	Bond Future	229.8900	0.2299	203.6300	0.2036	(11.423)	0	0	0
2022/02/15	R213	05/05/2022	10.65	Call	Bond Future	5,391.8200	5.3918	5,574.3200	5.5743	3.385	0	0	0
2022/02/15	R213	04/08/2022	9.88	Call	Bond Future	2,342.1600	2.3422	2,423.8600	2.4239	3.488	0	0	0
2022/02/15	R213	04/08/2022	9.89	Call	Bond Future	2,369.9200	2.3699	2,452.2200	2.4522	3.473	0	0	0
2022/02/15	R213	04/08/2022	9.90	Put	Bond Future	1,949.7500	1.9497	1,870.7900	1.8708	(4.050)	0	0	0
2022/02/15	R213	04/08/2022			Bond Future	9.8118	87.0606	9.7801	87.2224	(0.323)	0.0000	0.0000	0
2022/02/15	R213	04/08/2022	9.88	Put	Bond Future	1,995.4200	1.9954	1,915.2600	1.9153	(4.017)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/15	R213	04/08/2022	9.89	Put	Bond Future	1,972.4800	1.9725	1,892.9200	1.8929	(4.034)	0	0	0
2022/02/15	R213	04/08/2022	9.90	Call	Bond Future	2,397.8400	2.3978	2,480.7400	2.4807	3.457	0	0	0
2022/02/15	R213	03/11/2022	10.38	Call	Bond Future	3,814.9200	3.8149	3,901.1700	3.9012	2.261	0	0	0
2022/02/15	R213	03/11/2022	10.38	Put	Bond Future	1,758.1300	1.7581	1,702.0900	1.7021	(3.187)	0	0	0
2022/02/15	R213	03/11/2022	10.39	Call	Bond Future	3,846.5100	3.8465	3,933.1500	3.9331	2.252	0	0	0
2022/02/15	R213	03/11/2022	10.39	Put	Bond Future	1,741.6800	1.7417	1,686.0300	1.6860	(3.195)	0	0	0
2022/02/15	R213	03/11/2022	10.37	Call	Bond Future	3,783.1500	3.7831	3,869.0300	3.8690	2.270	0	0	0
2022/02/15	R213	03/11/2022	10.37	Put	Bond Future	1,774.4400	1.7744	1,718.0300	1.7180	(3.179)	0	0	200
2022/02/15	R213	03/11/2022	9.19	Call	Bond Future	1,010.1200	1.0101	1,046.1500	1.0461	3.567	0	0	476
2022/02/15	R213	03/11/2022	9.19	Put	Bond Future	4,937.6000	4.9376	4,831.3400	4.8313	(2.152)	0	0	0
2022/02/15	R213	03/11/2022			Bond Future	9.9588	84.8529	9.9301	84.9952	(0.288)	0.0000	0.0000	0
2022/02/15	R213	03/11/2022	10.40	Call	Bond Future	3,878.4800	3.8785	3,965.4900	3.9655	2.243	0	0	0
2022/02/15	R213	03/11/2022	10.40	Put	Bond Future	1,725.6400	1.7256	1,670.3600	1.6704	(3.203)	0	0	0
2022/02/15	R213	03/11/2022	9.98	Call	Bond Future	2,659.6700	2.6597	2,729.5400	2.7295	2.627	0	0	0
2022/02/15	R213	03/11/2022	9.98	Put	Bond Future	2,554.5700	2.5546	2,482.1500	2.4822	(2.835)	0	0	200
2022/02/15	R213	03/11/2022	10.19	Call	Bond Future	3,236.8700	3.2369	3,315.6000	3.3156	2.432	0	0	0
2022/02/15	R213	03/11/2022	10.19	Put	Bond Future	2,099.7900	2.0998	2,036.2300	2.0362	(3.027)	0	0	476
2022/02/15	R213	03/11/2022	9.13	Call	Bond Future	920.9400	0.9209	954.6000	0.9546	3.655	0	0	200
2022/02/15	R213	03/11/2022	9.13	Put	Bond Future	5,164.6900	5.1647	5,056.0600	5.0561	(2.103)	0	0	0
2022/02/15	R213	03/11/2022	9.84	Call	Bond Future	2,306.6000	2.3066	2,370.4300	2.3704	2.767	0	0	0
2022/02/15	R213	03/11/2022	9.84	Put	Bond Future	2,898.6500	2.8987	2,820.1900	2.8202	(2.707)	0	0	476
2022/02/15	R213	02/02/2023	10.22	Put	Bond Future	2,785.2400	2.7852	2,715.9000	2.7159	(2.490)	0	0	0
2022/02/15	R213	02/02/2023	10.23	Call	Bond Future	3,258.1700	3.2582	3,332.1900	3.3322	2.272	0	0	0
2022/02/15	R213	02/02/2023	10.35	Call	Bond Future	3,580.8700	3.5809	3,659.1600	3.6592	2.186	0	0	0
2022/02/15	R213	02/02/2023	10.35	Put	Bond Future	2,515.4100	2.5154	2,450.7100	2.4507	(2.572)	0	0	476
2022/02/15	R213	02/02/2023	10.01	Call	Bond Future	2,707.1000	2.7071	2,773.0800	2.7731	2.437	0	0	0
2022/02/15	R213	02/02/2023			Bond Future	10.1269	86.1367	10.0973	86.2797	(0.293)	0.0000	0.0000	0
2022/02/15	R213	02/02/2023	10.22	Call	Bond Future	3,231.9000	3.2319	3,305.5500	3.3056	2.279	0	0	0
2022/02/15	R213	02/02/2023	10.23	Put	Bond Future	2,763.7000	2.7637	2,694.7300	2.6947	(2.496)	0	0	0
2022/02/15	R213	02/02/2023	9.16	Call	Bond Future	1,081.7900	1.0818	1,116.8000	1.1168	3.236	0	0	476
2022/02/15	R213	02/02/2023	9.16	Put	Bond Future	5,908.4800	5.9085	5,800.5000	5.8005	(1.828)	0	0	0
2022/02/15	R213	02/02/2023	10.01	Put	Bond Future	3,272.6300	3.2726	3,195.6200	3.1956	(2.353)	0	0	476
2022/02/15	R213	02/02/2023	10.21	Call	Bond Future	3,206.0600	3.2061	3,279.3500	3.2794	2.286	0	0	0
2022/02/15	R213	02/02/2023	10.21	Put	Bond Future	2,807.2500	2.8073	2,737.5500	2.7375	(2.483)	0	0	0
2022/02/15	R214	05/05/2022	11.73	Put	Bond Future	176.4200	0.1764	145.3400	0.1453	(17.617)	0	0	0
2022/02/15	R214	05/05/2022	11.74	Put	Bond Future	172.7900	0.1728	142.2600	0.1423	(17.669)	0	0	0
2022/02/15	R214	05/05/2022	11.75	Call	Bond Future	7,192.7400	7.1927	7,554.9300	7.5549	5.035	0	0	0
2022/02/15	R214	05/05/2022			Bond Future	10.4843	68.7932	10.4197	69.1854	(0.616)	0.0000	0.0000	16,551
2022/02/15	R214	05/05/2022	11.73	Call	Bond Future	7,098.1000	7.0981	7,459.1900	7.4592	5.087	0	0	0
2022/02/15	R214	05/05/2022	11.74	Call	Bond Future	7,145.4400	7.1454	7,507.0800	7.5071	5.061	0	0	0
2022/02/15	R214	05/05/2022	11.75	Put	Bond Future	169.1900	0.1692	139.2100	0.1392	(17.720)	0	0	0
2022/02/15	R214	04/08/2022	10.98	Put	Bond Future	1,669.0700	1.6691	1,536.9300	1.5369	(7.917)	0	0	0
2022/02/15	R214	04/08/2022	10.99	Call	Bond Future	3,690.4900	3.6905	3,917.3300	3.9173	6.147	0	0	0
2022/02/15	R214	04/08/2022			Bond Future	10.6361	69.6671	10.5758	70.0249	(0.567)	0.0000	0.0000	1,337
2022/02/15	R214	04/08/2022	10.97	Call	Bond Future	3,618.2100	3.6182	3,842.6900	3.8427	6.204	0	0	0
2022/02/15	R214	04/08/2022	10.97	Put	Bond Future	1,689.5000	1.6895	1,556.1800	1.5562	(7.891)	0	0	0
2022/02/15	R214	04/08/2022	10.98	Call	Bond Future	3,654.1900	3.6542	3,879.8500	3.8799	6.175	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
2022/02/15	R214	04/08/2022	10.99	Put	Bond Future	1,649.0200	1.6490	1,518.0600	1.5181	(7.942)	0	0	0
2022/02/15	R214	03/11/2022	11.34	Call	Bond Future	5,001.3500	5.0013	5,234.5700	5.2346	4.663	0	0	0
2022/02/15	R214	03/11/2022	11.36	Put	Bond Future	1,723.0200	1.7230	1,612.2600	1.6123	(6.428)	0	0	0
2022/02/15	R214	03/11/2022			Bond Future	10.7583	67.4481	10.6990	67.7937	(0.551)	0.0000	0.0000	0
2022/02/15	R214	03/11/2022	11.34	Put	Bond Future	1,754.7300	1.7547	1,642.3400	1.6423	(6.405)	0	0	0
2022/02/15	R214	03/11/2022	11.35	Call	Bond Future	5,038.9500	5.0389	5,272.9900	5.2730	4.645	0	0	0
2022/02/15	R214	03/11/2022	11.35	Put	Bond Future	1,738.7000	1.7387	1,627.1300	1.6271	(6.417)	0	0	0
2022/02/15	R214	03/11/2022	11.36	Call	Bond Future	5,076.8400	5.0768	5,311.6900	5.3117	4.626	0	0	0
2022/02/15	R214	02/02/2023	11.07	Call	Bond Future	3,979.5700	3.9796	4,176.9500	4.1769	4.960	0	0	0
2022/02/15	R214	02/02/2023	11.07	Put	Bond Future	2,988.7100	2.9887	2,836.4700	2.8365	(5.094)	0	0	0
2022/02/15	R214	02/02/2023	11.08	Call	Bond Future	4,010.6300	4.0106	4,208.8900	4.2089	4.943	0	0	0
2022/02/15	R214	02/02/2023	11.08	Put	Bond Future	2,964.2500	2.9643	2,812.8900	2.8129	(5.106)	0	0	0
2022/02/15	R214	02/02/2023			Bond Future	10.8938	68.4710	10.8326	68.8206	(0.562)	0.0000	0.0000	0
2022/02/15	R214	02/02/2023	11.09	Call	Bond Future	4,042.0500	4.0420	4,241.1900	4.2412	4.927	0	0	0
2022/02/15	R214	02/02/2023	11.09	Put	Bond Future	2,940.2100	2.9402	2,789.7300	2.7897	(5.118)	0	0	0
2022/02/15	R248	05/05/2022	11.79	Call	Bond Future	9,401.7700	9.4018	9,755.7600	9.7558	3.765	0	0	0
2022/02/15	R248	05/05/2022	11.79	Put	Bond Future	179.2200	0.1792	152.4600	0.1525	(14.931)	0	0	0
2022/02/15	R248	05/05/2022	11.80	Call	Bond Future	9,460.8100	9.4608	9,815.2900	9.8153	3.747	0	0	0
2022/02/15	R248	05/05/2022			Bond Future	10.4669	86.4375	10.4177	86.8183	(0.470)	0.0000	0.0000	190,964
2022/02/15	R248	05/05/2022	11.80	Put	Bond Future	175.3500	0.1754	149.0800	0.1491	(14.981)	0	0	0
2022/02/15	R248	05/05/2022	11.81	Call	Bond Future	9,519.8400	9.5198	9,874.8100	9.8748	3.729	0	0	0
2022/02/15	R248	05/05/2022	11.81	Put	Bond Future	171.5500	0.1716	145.7700	0.1458	(15.028)	0	0	0
2022/02/15	R248	04/08/2022	10.99	Call	Bond Future	4,742.6600	4.7427	4,955.2300	4.9552	4.482	0	0	0
2022/02/15	R248	04/08/2022	10.99	Put	Bond Future	2,012.2700	2.0123	1,888.7600	1.8888	(6.138)	0	0	0
2022/02/15	R248	04/08/2022	10.40	Put	Bond Future	3,992.0400	3.9920	3,795.4000	3.7954	(4.926)	0	0	0
2022/02/15	R248	04/08/2022	10.98	Call	Bond Future	4,696.3800	4.6964	4,907.8500	4.9079	4.503	0	0	0
2022/02/15	R248	04/08/2022	10.98	Put	Bond Future	2,037.0000	2.0370	1,912.3900	1.9124	(6.117)	0	0	0
2022/02/15	R248	04/08/2022			Bond Future	10.6162	87.5356	10.5716	87.8717	(0.420)	0.0000	0.0000	6,019
2022/02/15	R248	04/08/2022	11.00	Call	Bond Future	4,788.8800	4.7889	5,002.5500	5.0025	4.462	0	0	0
2022/02/15	R248	04/08/2022	11.00	Put	Bond Future	1,987.5800	1.9876	1,865.1700	1.8652	(6.159)	0	0	0
2022/02/15	R248	04/08/2022	9.70	Call	Bond Future	558.9000	0.5589	609.5500	0.6095	9.062	0	0	2,400
2022/02/15	R248	04/08/2022	9.70	Put	Bond Future	7,964.7700	7.9648	7,679.3400	7.6793	(3.584)	0	0	0
2022/02/15	R248	04/08/2022	10.40	Call	Bond Future	2,339.8000	2.3398	2,479.2400	2.4792	5.959	0	0	2,400
2022/02/15	R248	03/11/2022	11.31	Put	Bond Future	2,197.1000	2.1971	2,090.7800	2.0908	(4.839)	0	0	0
2022/02/15	R248	03/11/2022	11.32	Call	Bond Future	6,294.7900	6.2948	6,508.4000	6.5084	3.393	0	0	0
2022/02/15	R248	03/11/2022	11.30	Put	Bond Future	2,217.2400	2.2172	2,110.1500	2.1101	(4.830)	0	0	0
2022/02/15	R248	03/11/2022			Bond Future	10.7361	84.4530	10.6929	84.7722	(0.402)	0.0000	0.0000	0
2022/02/15	R248	03/11/2022	11.31	Call	Bond Future	6,247.5000	6.2475	6,460.3500	6.4603	3.407	0	0	0
2022/02/15	R248	03/11/2022	11.32	Put	Bond Future	2,176.8900	2.1769	2,071.3300	2.0713	(4.849)	0	0	0
2022/02/15	R248	03/11/2022	11.30	Call	Bond Future	6,200.0400	6.2000	6,412.1200	6.4121	3.421	0	0	0
2022/02/15	R248	02/02/2023	11.08	Call	Bond Future	5,126.8900	5.1269	5,309.7600	5.3098	3.567	0	0	0
2022/02/15	R248	02/02/2023	11.08	Put	Bond Future	3,629.4200	3.6294	3,489.6700	3.4897	(3.850)	0	0	0
2022/02/15	R248	02/02/2023			Bond Future	10.8690	85.7339	10.8244	86.0565	(0.410)	0.0000	0.0000	0
2022/02/15	R248	02/02/2023	11.07	Call	Bond Future	5,087.3300	5.0873	5,269.3900	5.2694	3.579	0	0	0
2022/02/15	R248	02/02/2023	11.07	Put	Bond Future	3,659.7600	3.6598	3,519.2000	3.5192	(3.841)	0	0	0
2022/02/15	R248	02/02/2023	11.06	Call	Bond Future	5,047.5600	5.0476	5,228.8000	5.2288	3.591	0	0	0
2022/02/15	R248	02/02/2023	11.06	Put	Bond Future	3,690.0100	3.6900	3,548.6300	3.5486	(3.831)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
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Total											1212991
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