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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/02/2022 TO 16/02/2022

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
2022/02/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	2025	05/05/2022		Bond Future	158.5274	158.5274	158.5773	158.5773	0.031	0.0000	0.0000	5,456
2022/02/16	2025	04/08/2022		Bond Future	158.9429	158.9429	158.9937	158.9937	0.032	0.0000	0.0000	1,130
2022/02/16	2025	03/11/2022		Bond Future	161.3321	161.3321	161.3796	161.3796	0.029	0.0000	0.0000	0
2022/02/16	2025	02/02/2023		Bond Future	162.0870	162.0870	162.1338	162.1338	0.029	0.0000	0.0000	0
2022/02/16	2029	05/05/2022		Bond Future	116.3202	116.3202	116.3652	116.3652	0.039	0.0000	0.0000	2,746
2022/02/16	2029	04/08/2022		Bond Future	117.8111	117.8111	117.8569	117.8569	0.039	0.0000	0.0000	1,844
2022/02/16	2029	03/11/2022		Bond Future	118.3534	118.3534	118.3969	118.3969	0.037	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
2022/02/16	2029	02/02/2023			Bond Future	120.1201	120.1201	120.1632	120.1632	0.036	0.0000	0.0000	0
2022/02/16	2030	05/05/2022	8.14	Call	Bond Future	57.0000	0.0570	71.0000	0.0710	24.561	0	0	1,800
2022/02/16	2030	05/05/2022	8.14	Put	Bond Future	6,460.6600	6.4607	6,037.6400	6.0376	(6.548)	0	0	0
2022/02/16	2030	05/05/2022	8.47	Call	Bond Future	166.3600	0.1664	224.9400	0.2249	35.213	0	0	1,073
2022/02/16	2030	05/05/2022	10.21	Call	Bond Future	4,699.2200	4.6992	5,103.9200	5.1039	8.612	0	0	0
2022/02/16	2030	05/05/2022	10.21	Put	Bond Future	272.0700	0.2721	239.7500	0.2398	(11.879)	0	0	0
2022/02/16	2030	05/05/2022	9.95	Call	Bond Future	3,612.9300	3.6129	3,994.5600	3.9946	10.563	0	0	0
2022/02/16	2030	05/05/2022	9.65	Put	Bond Future	831.2300	0.8312	723.4500	0.7234	(12.966)	0	0	5,000
2022/02/16	2030	05/05/2022	8.81	Put	Bond Future	3,193.4100	3.1934	2,884.3600	2.8844	(9.678)	0	0	0
2022/02/16	2030	05/05/2022	8.89	Put	Bond Future	2,875.7200	2.8757	2,586.7900	2.5868	(10.047)	0	0	0
2022/02/16	2030	05/05/2022	9.15	Call	Bond Future	1,059.9600	1.0600	1,269.3700	1.2694	19.756	0	0	7,500
2022/02/16	2030	05/05/2022	9.15	Put	Bond Future	1,980.2200	1.9802	1,752.6100	1.7526	(11.494)	0	0	0
2022/02/16	2030	05/05/2022			Bond Future	9.3268	94.9730	9.2426	95.4100	(0.903)	0.0000	0.0000	74,420
2022/02/16	2030	05/05/2022	7.73	Call	Bond Future	12.1900	0.0122	15.2500	0.0152	25.103	0	0	200
2022/02/16	2030	05/05/2022	7.73	Put	Bond Future	8,757.1800	8.7572	8,323.2200	8.3232	(4.955)	0	0	0
2022/02/16	2030	05/05/2022	8.47	Put	Bond Future	4,734.8000	4.7348	4,356.3600	4.3564	(7.993)	0	0	0
2022/02/16	2030	05/05/2022	11.04	Call	Bond Future	8,389.6500	8.3897	8,820.5400	8.8205	5.136	0	0	0
2022/02/16	2030	05/05/2022	11.04	Put	Bond Future	45.2200	0.0452	39.0900	0.0391	(13.556)	0	0	1,800
2022/02/16	2030	05/05/2022	9.95	Put	Bond Future	460.6000	0.4606	405.2100	0.4052	(12.026)	0	0	1,073
2022/02/16	2030	05/05/2022	10.19	Call	Bond Future	4,613.3100	4.6133	5,016.8000	5.0168	8.746	0	0	0
2022/02/16	2030	05/05/2022	10.19	Put	Bond Future	283.3900	0.2834	249.8600	0.2499	(11.832)	0	0	0
2022/02/16	2030	05/05/2022	10.20	Call	Bond Future	4,656.2300	4.6562	5,060.3300	5.0603	8.679	0	0	0
2022/02/16	2030	05/05/2022	10.20	Put	Bond Future	277.6800	0.2777	244.7600	0.2448	(11.855)	0	0	200
2022/02/16	2030	05/05/2022	9.35	Call	Bond Future	1,553.2400	1.5532	1,808.8800	1.8089	16.458	0	0	0
2022/02/16	2030	05/05/2022	9.35	Put	Bond Future	1,433.6300	1.4336	1,252.2500	1.2522	(12.652)	0	0	1,073
2022/02/16	2030	05/05/2022	9.60	Call	Bond Future	2,313.2600	2.3133	2,630.4600	2.6305	13.712	0	0	0
2022/02/16	2030	05/05/2022	9.60	Put	Bond Future	914.3700	0.9144	794.5500	0.7945	(13.104)	0	0	5,000
2022/02/16	2030	05/05/2022	9.65	Call	Bond Future	2,483.2800	2.4833	2,812.5200	2.8125	13.258	0	0	0
2022/02/16	2030	05/05/2022	8.81	Call	Bond Future	471.1300	0.4711	599.1000	0.5991	27.162	0	0	200
2022/02/16	2030	05/05/2022	8.89	Call	Bond Future	581.3700	0.5814	729.4600	0.7295	25.473	0	0	1,800
2022/02/16	2030	04/08/2022	9.56	Call	Bond Future	2,200.4200	2.2004	2,473.8000	2.4738	12.424	0	0	0
2022/02/16	2030	04/08/2022	9.56	Put	Bond Future	2,054.3500	2.0544	1,885.0900	1.8851	(8.239)	0	0	0
2022/02/16	2030	04/08/2022	10.95	Call	Bond Future	7,121.5200	7.1215	7,546.2700	7.5463	5.964	0	0	0
2022/02/16	2030	04/08/2022	10.95	Put	Bond Future	377.1600	0.3772	359.2700	0.3593	(4.743)	0	0	800
2022/02/16	2030	04/08/2022			Bond Future	9.5307	92.1614	9.4422	92.6040	(0.928)	0.0000	0.0000	26,505
2022/02/16	2030	04/08/2022	9.05	Call	Bond Future	1,079.8400	1.0798	1,269.6000	1.2696	17.573	0	0	800
2022/02/16	2030	04/08/2022	9.05	Put	Bond Future	3,517.1300	3.5171	3,264.2500	3.2643	(7.190)	0	0	0
2022/02/16	2030	04/08/2022	9.54	Call	Bond Future	2,148.2900	2.1483	2,418.2300	2.4182	12.565	0	0	0
2022/02/16	2030	04/08/2022	9.54	Put	Bond Future	2,101.8300	2.1018	1,929.1300	1.9291	(8.217)	0	0	0
2022/02/16	2030	04/08/2022	9.55	Call	Bond Future	2,174.4000	2.1744	2,445.9400	2.4459	12.488	0	0	0
2022/02/16	2030	04/08/2022	9.55	Put	Bond Future	2,078.1200	2.0781	1,907.0200	1.9070	(8.233)	0	0	0
2022/02/16	2030	04/08/2022	8.30	Call	Bond Future	283.4600	0.2835	330.6400	0.3306	16.644	0	0	800
2022/02/16	2030	04/08/2022	8.30	Put	Bond Future	6,689.2500	6.6892	6,293.7900	6.2938	(5.912)	0	0	0
2022/02/16	2030	03/11/2022	10.10	Call	Bond Future	3,711.5300	3.7115	4,016.9600	4.0170	8.229	0	0	0
2022/02/16	2030	03/11/2022	10.10	Put	Bond Future	1,739.0700	1.7391	1,597.7800	1.5978	(8.124)	0	0	0
2022/02/16	2030	03/11/2022			Bond Future	9.6861	93.5295	9.5939	93.9762	(0.952)	0.0000	0.0000	0
2022/02/16	2030	03/11/2022	10.09	Call	Bond Future	3,680.7600	3.6808	3,985.0900	3.9851	8.268	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
2022/02/16	2030	03/11/2022	10.09	Put	Bond Future	1,755.3100	1.7553	1,612.9200	1.6129	(8.112)	0	0	0
2022/02/16	2030	03/11/2022	10.08	Call	Bond Future	3,649.7900	3.6498	3,953.3000	3.9533	8.316	0	0	0
2022/02/16	2030	03/11/2022	10.08	Put	Bond Future	1,771.3800	1.7714	1,628.1700	1.6282	(8.085)	0	0	0
2022/02/16	2030	02/02/2023	10.01	Put	Bond Future	2,620.6300	2.6206	2,486.8500	2.4869	(5.105)	0	0	0
2022/02/16	2030	02/02/2023	9.94	Put	Bond Future	2,764.8800	2.7649	2,624.1100	2.6241	(5.091)	0	0	102
2022/02/16	2030	02/02/2023	9.99	Call	Bond Future	3,244.1900	3.2442	3,560.4600	3.5605	9.749	0	0	0
2022/02/16	2030	02/02/2023	10.00	Call	Bond Future	3,270.2100	3.2702	3,587.1600	3.5872	9.692	0	0	0
2022/02/16	2030	02/02/2023	9.20	Call	Bond Future	1,528.3200	1.5283	1,759.3000	1.7593	15.113	0	0	0
2022/02/16	2030	02/02/2023	9.20	Put	Bond Future	4,696.7700	4.6968	4,475.2800	4.4753	(4.716)	0	0	0
2022/02/16	2030	02/02/2023	9.66	Call	Bond Future	2,447.6300	2.4476	2,731.2700	2.7313	11.588	0	0	0
2022/02/16	2030	02/02/2023	9.66	Put	Bond Future	3,408.1700	3.4082	3,239.3400	3.2393	(4.954)	0	0	102
2022/02/16	2030	02/02/2023	9.80	Call	Bond Future	2,771.7000	2.7717	3,069.8100	3.0698	10.755	0	0	0
2022/02/16	2030	02/02/2023	8.81	Put	Bond Future	6,058.6400	6.0586	5,759.1500	5.7591	(4.943)	0	0	0
2022/02/16	2030	02/02/2023			Bond Future	9.8645	90.9010	9.7678	91.3534	(0.980)	0.0000	0.0000	0
2022/02/16	2030	02/02/2023	10.01	Call	Bond Future	3,296.3200	3.2963	3,615.0100	3.6150	9.668	0	0	0
2022/02/16	2030	02/02/2023	9.94	Call	Bond Future	3,116.2900	3.1163	3,427.9900	3.4280	10.002	0	0	0
2022/02/16	2030	02/02/2023	9.99	Put	Bond Future	2,661.0000	2.6610	2,524.8000	2.5248	(5.118)	0	0	0
2022/02/16	2030	02/02/2023	10.00	Put	Bond Future	2,640.7600	2.6408	2,505.2400	2.5052	(5.132)	0	0	0
2022/02/16	2030	02/02/2023	9.80	Put	Bond Future	3,073.2800	3.0733	2,918.9200	2.9189	(5.023)	0	0	0
2022/02/16	2030	02/02/2023	8.81	Call	Bond Future	965.6400	0.9656	1,118.6200	1.1186	15.842	0	0	102
2022/02/16	2032	05/05/2022	10.29	Put	Bond Future	589.5800	0.5896	529.8700	0.5299	(10.128)	0	0	0
2022/02/16	2032	05/05/2022	11.18	Call	Bond Future	8,000.7500	8.0008	8,451.2000	8.4512	5.630	0	0	0
2022/02/16	2032	05/05/2022	11.18	Put	Bond Future	93.7300	0.0937	82.2100	0.0822	(12.291)	0	0	780
2022/02/16	2032	05/05/2022	10.98	Call	Bond Future	7,006.3600	7.0064	7,451.2500	7.4513	6.350	0	0	0
2022/02/16	2032	05/05/2022	10.98	Put	Bond Future	145.8900	0.1459	128.8100	0.1288	(11.707)	0	0	993
2022/02/16	2032	05/05/2022	11.02	Put	Bond Future	133.9700	0.1340	117.8100	0.1178	(12.062)	0	0	0
2022/02/16	2032	05/05/2022	11.03	Call	Bond Future	7,254.8300	7.2548	7,700.9900	7.7010	6.150	0	0	0
2022/02/16	2032	05/05/2022	11.03	Put	Bond Future	131.0600	0.1311	115.2500	0.1153	(12.063)	0	0	0
2022/02/16	2032	05/05/2022			Bond Future	9.7470	91.5179	9.6685	91.9799	(0.806)	0.0000	0.0000	138,257
2022/02/16	2032	05/05/2022	9.58	Call	Bond Future	1,164.5600	1.1646	1,413.3100	1.4133	21.360	0	0	780
2022/02/16	2032	05/05/2022	9.58	Put	Bond Future	2,150.9500	2.1509	1,937.7300	1.9377	(9.913)	0	0	0
2022/02/16	2032	05/05/2022	10.18	Call	Bond Future	3,226.9700	3.2270	3,608.9100	3.6089	11.836	0	0	780
2022/02/16	2032	05/05/2022	10.18	Put	Bond Future	735.1700	0.7352	655.1400	0.6551	(10.886)	0	0	0
2022/02/16	2032	05/05/2022	10.29	Call	Bond Future	3,699.8800	3.6999	4,102.1400	4.1021	10.872	0	0	993
2022/02/16	2032	05/05/2022	11.04	Call	Bond Future	7,304.4400	7.3044	7,750.9600	7.7510	6.113	0	0	0
2022/02/16	2032	05/05/2022	11.04	Put	Bond Future	128.1500	0.1281	112.7000	0.1127	(12.056)	0	0	0
2022/02/16	2032	05/05/2022	11.02	Call	Bond Future	7,205.1700	7.2052	7,650.9800	7.6510	6.187	0	0	0
2022/02/16	2032	04/08/2022	10.22	Call	Bond Future	3,323.9200	3.3239	3,622.1000	3.6221	8.971	0	0	0
2022/02/16	2032	04/08/2022	9.72	Call	Bond Future	1,803.1100	1.8031	2,014.9000	2.0149	11.746	0	0	800
2022/02/16	2032	04/08/2022	9.72	Put	Bond Future	3,025.0000	3.0250	2,768.8500	2.7688	(8.468)	0	0	0
2022/02/16	2032	04/08/2022	10.20	Put	Bond Future	1,750.8900	1.7509	1,577.9900	1.5780	(9.875)	0	0	0
2022/02/16	2032	04/08/2022	10.21	Put	Bond Future	1,729.8300	1.7298	1,558.5000	1.5585	(9.904)	0	0	0
2022/02/16	2032	04/08/2022	8.97	Call	Bond Future	435.7800	0.4358	514.2900	0.5143	18.016	0	0	800
2022/02/16	2032	04/08/2022	8.97	Put	Bond Future	6,143.1200	6.1431	5,753.6900	5.7537	(6.339)	0	0	0
2022/02/16	2032	04/08/2022			Bond Future	9.9328	92.6682	9.8509	93.1361	(0.825)	0.0000	0.0000	0
2022/02/16	2032	04/08/2022	10.22	Put	Bond Future	1,709.2100	1.7092	1,539.4500	1.5394	(9.932)	0	0	0
2022/02/16	2032	04/08/2022	11.60	Call	Bond Future	9,189.6400	9.1896	9,616.2200	9.6162	4.642	0	0	0

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2022/02/16	2032	04/08/2022	11.60	Put	Bond Future	333.5400	0.3335	292.1800	0.2922	(12.400)	0	0	800
2022/02/16	2032	04/08/2022	11.89	Call	Bond Future	10,513.5800	10.5136	10,950.7700	10.9508	4.158	0	0	0
2022/02/16	2032	04/08/2022	11.89	Put	Bond Future	238.2300	0.2382	207.4800	0.2075	(12.908)	0	0	0
2022/02/16	2032	04/08/2022	10.20	Call	Bond Future	3,254.4100	3.2544	3,549.4500	3.5494	9.066	0	0	0
2022/02/16	2032	04/08/2022	10.21	Call	Bond Future	3,288.9700	3.2890	3,585.5800	3.5856	9.018	0	0	0
2022/02/16	2032	03/11/2022	10.16	Call	Bond Future	3,047.8600	3.0479	3,383.0600	3.3831	10.998	0	0	0
2022/02/16	2032	03/11/2022	10.16	Put	Bond Future	2,635.4900	2.6355	2,498.3000	2.4983	(5.205)	0	0	180
2022/02/16	2032	03/11/2022	10.56	Put	Bond Future	1,783.9600	1.7840	1,717.6100	1.7176	(3.719)	0	0	180
2022/02/16	2032	03/11/2022	9.31	Put	Bond Future	5,466.2200	5.4662	5,208.0400	5.2080	(4.723)	0	0	0
2022/02/16	2032	03/11/2022	9.36	Call	Bond Future	1,117.1300	1.1171	1,340.6900	1.3407	20.012	0	0	454
2022/02/16	2032	03/11/2022	9.36	Put	Bond Future	5,257.6100	5.2576	5,008.7800	5.0088	(4.733)	0	0	0
2022/02/16	2032	03/11/2022	10.11	Put	Bond Future	2,763.2400	2.7632	2,618.6200	2.6186	(5.234)	0	0	454
2022/02/16	2032	03/11/2022			Bond Future	10.0853	89.8908	10.0003	90.3632	(0.843)	0.0000	0.0000	0
2022/02/16	2032	03/11/2022	10.66	Call	Bond Future	4,728.3100	4.7283	5,148.4900	5.1485	8.886	0	0	0
2022/02/16	2032	03/11/2022	10.66	Put	Bond Future	1,618.7700	1.6188	1,566.5600	1.5666	(3.225)	0	0	0
2022/02/16	2032	03/11/2022	10.49	Call	Bond Future	4,114.2400	4.1142	4,509.3500	4.5094	9.603	0	0	0
2022/02/16	2032	03/11/2022	10.49	Put	Bond Future	1,909.3700	1.9094	1,832.0900	1.8321	(4.047)	0	0	454
2022/02/16	2032	03/11/2022	10.56	Call	Bond Future	4,362.8600	4.3629	4,768.9000	4.7689	9.307	0	0	0
2022/02/16	2032	03/11/2022	9.31	Call	Bond Future	1,031.0700	1.0311	1,245.2800	1.2453	20.776	0	0	180
2022/02/16	2032	03/11/2022	10.11	Call	Bond Future	2,899.7700	2.8998	3,227.5400	3.2275	11.303	0	0	0
2022/02/16	2032	02/02/2023	10.50	Call	Bond Future	3,967.2800	3.9673	4,322.5100	4.3225	8.954	0	0	0
2022/02/16	2032	02/02/2023	10.50	Put	Bond Future	2,656.1100	2.6561	2,532.8800	2.5329	(4.639)	0	0	454
2022/02/16	2032	02/02/2023	10.40	Call	Bond Future	3,665.0800	3.6651	4,007.9200	4.0079	9.354	0	0	0
2022/02/16	2032	02/02/2023	10.40	Put	Bond Future	2,883.9900	2.8840	2,748.3700	2.7484	(4.703)	0	0	0
2022/02/16	2032	02/02/2023			Bond Future	10.2541	91.2145	10.1655	91.6930	(0.863)	0.0000	0.0000	0
2022/02/16	2032	02/02/2023	10.38	Call	Bond Future	3,606.0500	3.6061	3,946.2800	3.9463	9.435	0	0	0
2022/02/16	2032	02/02/2023	10.38	Put	Bond Future	2,931.4800	2.9315	2,793.2500	2.7932	(4.715)	0	0	0
2022/02/16	2032	02/02/2023	10.39	Call	Bond Future	3,635.3300	3.6353	3,977.0500	3.9770	9.400	0	0	0
2022/02/16	2032	02/02/2023	10.39	Put	Bond Future	2,907.4800	2.9075	2,770.7400	2.7707	(4.703)	0	0	0
2022/02/16	2032	02/02/2023	9.31	Call	Bond Future	1,174.1500	1.1742	1,344.9000	1.3449	14.542	0	0	454
2022/02/16	2032	02/02/2023	9.31	Put	Bond Future	6,456.1100	6.4561	6,148.4000	6.1484	(4.766)	0	0	0
2022/02/16	2032	02/02/2023	10.16	Call	Bond Future	2,984.0500	2.9840	3,297.5100	3.2975	10.505	0	0	0
2022/02/16	2032	02/02/2023	10.16	Put	Bond Future	3,492.6200	3.4926	3,327.6200	3.3276	(4.724)	0	0	454
2022/02/16	2033	05/05/2022			Bond Future	113.4790	113.4790	113.7467	113.7467	0.236	0.0000	0.0000	2,371
2022/02/16	2033	04/08/2022			Bond Future	114.9335	114.9335	115.2048	115.2048	0.236	0.0000	0.0000	4,967
2022/02/16	2033	03/11/2022			Bond Future	115.3508	115.3508	115.6232	115.6232	0.236	0.0000	0.0000	0
2022/02/16	2033	02/02/2023			Bond Future	117.0724	117.0724	117.3480	117.3480	0.235	0.0000	0.0000	0
2022/02/16	2037	05/05/2022	11.82	Call	Bond Future	9,473.3600	9.4734	9,955.2800	9.9553	5.087	0	0	0
2022/02/16	2037	05/05/2022	11.83	Call	Bond Future	9,527.9700	9.5280	10,010.1100	10.0101	5.060	0	0	0
2022/02/16	2037	05/05/2022	11.84	Put	Bond Future	98.0700	0.0981	88.9000	0.0889	(9.350)	0	0	0
2022/02/16	2037	05/05/2022			Bond Future	10.3075	88.7540	10.2349	89.2454	(0.704)	0.0000	0.0000	85,031
2022/02/16	2037	05/05/2022	11.82	Put	Bond Future	102.4300	0.1024	92.8600	0.0929	(9.343)	0	0	0
2022/02/16	2037	05/05/2022	11.83	Put	Bond Future	100.2200	0.1002	90.8700	0.0909	(9.329)	0	0	0
2022/02/16	2037	05/05/2022	11.84	Call	Bond Future	9,582.5800	9.5826	10,064.9000	10.0649	5.033	0	0	0
2022/02/16	2037	04/08/2022	11.95	Call	Bond Future	9,356.0800	9.3561	9,848.8800	9.8489	5.267	0	0	0
2022/02/16	2037	04/08/2022	11.95	Put	Bond Future	478.3900	0.4784	473.3900	0.4734	(1.045)	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
2022/02/16	2037	04/08/2022	10.91	Put	Bond Future	1,654.7100	1.6547	1,568.1700	1.5682	(5.230)	0	0	0
2022/02/16	2037	04/08/2022	10.89	Call	Bond Future	4,301.6100	4.3016	4,708.4900	4.7085	9.459	0	0	0
2022/02/16	2037	04/08/2022	10.89	Put	Bond Future	1,696.3600	1.6964	1,605.4400	1.6054	(5.360)	0	0	0
2022/02/16	2037	04/08/2022	10.90	Call	Bond Future	4,343.4700	4.3435	4,752.4400	4.7524	9.416	0	0	0
2022/02/16	2037	04/08/2022			Bond Future	10.4840	85.6138	10.4085	86.1116	(0.720)	0.0000	0.0000	49,415
2022/02/16	2037	04/08/2022	10.91	Call	Bond Future	4,385.2700	4.3853	4,796.5300	4.7965	9.378	0	0	0
2022/02/16	2037	04/08/2022	11.21	Call	Bond Future	5,722.9800	5.7230	6,182.8100	6.1828	8.035	0	0	1,050
2022/02/16	2037	04/08/2022	11.21	Put	Bond Future	1,145.9500	1.1459	1,107.9800	1.1080	(3.313)	0	0	0
2022/02/16	2037	04/08/2022	11.42	Call	Bond Future	6,725.7100	6.7257	7,201.2300	7.2012	7.070	0	0	0
2022/02/16	2037	04/08/2022	11.42	Put	Bond Future	892.3000	0.8923	870.0200	0.8700	(2.497)	0	0	50
2022/02/16	2037	04/08/2022	10.10	Call	Bond Future	1,562.0400	1.5620	1,842.1600	1.8422	17.933	0	0	50
2022/02/16	2037	04/08/2022	10.10	Put	Bond Future	4,138.3400	4.1383	3,920.6600	3.9207	(5.260)	0	0	0
2022/02/16	2037	04/08/2022	10.90	Put	Bond Future	1,675.5300	1.6755	1,586.7000	1.5867	(5.302)	0	0	50
2022/02/16	2037	03/11/2022	11.32	Call	Bond Future	6,032.8500	6.0328	6,512.9500	6.5129	7.958	0	0	0
2022/02/16	2037	03/11/2022	11.30	Put	Bond Future	1,748.2900	1.7483	1,723.9700	1.7240	(1.391)	0	0	0
2022/02/16	2037	03/11/2022	11.31	Call	Bond Future	5,989.3400	5.9893	6,468.5400	6.4685	8.001	0	0	0
2022/02/16	2037	03/11/2022	11.31	Put	Bond Future	1,732.3700	1.7324	1,708.7100	1.7087	(1.366)	0	0	0
2022/02/16	2037	03/11/2022			Bond Future	10.6222	86.8854	10.5443	87.3883	(0.733)	0.0000	0.0000	0
2022/02/16	2037	03/11/2022	11.32	Put	Bond Future	1,716.3400	1.7163	1,693.5800	1.6936	(1.326)	0	0	0
2022/02/16	2037	03/11/2022	11.30	Call	Bond Future	5,945.6500	5.9457	6,424.1900	6.4242	8.049	0	0	0
2022/02/16	2037	02/02/2023	11.03	Call	Bond Future	4,666.6600	4.6667	5,063.9500	5.0639	8.513	0	0	0
2022/02/16	2037	02/02/2023	11.03	Put	Bond Future	3,092.8400	3.0928	2,980.6800	2.9807	(3.626)	0	0	0
2022/02/16	2037	02/02/2023	11.04	Call	Bond Future	4,702.0800	4.7021	5,101.4100	5.1014	8.493	0	0	0
2022/02/16	2037	02/02/2023	11.04	Put	Bond Future	3,067.2200	3.0672	2,957.1000	2.9571	(3.590)	0	0	0
2022/02/16	2037	02/02/2023			Bond Future	10.7759	83.9092	10.6951	84.4187	(0.750)	0.0000	0.0000	0
2022/02/16	2037	02/02/2023	11.05	Call	Bond Future	4,737.9300	4.7379	5,139.2800	5.1393	8.471	0	0	0
2022/02/16	2037	02/02/2023	11.05	Put	Bond Future	3,042.1000	3.0421	2,934.0000	2.9340	(3.553)	0	0	0
2022/02/16	2038	05/05/2022			Bond Future	130.7604	130.7604	130.3955	130.3955	(0.279)	0.0000	0.0000	4,174
2022/02/16	2038	04/08/2022			Bond Future	130.6181	130.6181	130.2485	130.2485	(0.283)	0.0000	0.0000	2,669
2022/02/16	2038	03/11/2022			Bond Future	132.5821	132.5821	132.2038	132.2038	(0.285)	0.0000	0.0000	0
2022/02/16	2038	02/02/2023			Bond Future	132.7017	132.7017	132.3164	132.3164	(0.290)	0.0000	0.0000	0
2022/02/16	2040	05/05/2022	10.57	Call	Bond Future	2,660.0700	2.6601	2,932.1500	2.9321	10.228	0	0	1,200
2022/02/16	2040	05/05/2022	10.57	Put	Bond Future	1,670.9400	1.6709	1,488.4700	1.4885	(10.920)	0	0	0
2022/02/16	2040	05/05/2022	11.91	Put	Bond Future	126.2700	0.1263	105.9700	0.1060	(16.077)	0	0	0
2022/02/16	2040	05/05/2022	11.92	Call	Bond Future	10,006.2200	10.0062	10,440.8200	10.4408	4.343	0	0	0
2022/02/16	2040	05/05/2022	11.92	Put	Bond Future	123.6000	0.1236	103.6500	0.1037	(16.141)	0	0	0
2022/02/16	2040	05/05/2022	13.04	Call	Bond Future	16,222.8700	16.2229	16,675.9300	16.6759	2.793	0	0	0
2022/02/16	2040	05/05/2022	13.04	Put	Bond Future	6.9700	0.0070	5.4800	0.0055	(21.377)	0	0	1,200
2022/02/16	2040	05/05/2022			Bond Future	10.4331	90.9609	10.3710	91.4155	(0.595)	0.0000	0.0000	62,316
2022/02/16	2040	05/05/2022	9.82	Call	Bond Future	449.0600	0.4491	540.9000	0.5409	20.452	0	0	1,200
2022/02/16	2040	05/05/2022	9.82	Put	Bond Future	5,098.8500	5.0988	4,736.1400	4.7361	(7.114)	0	0	0
2022/02/16	2040	05/05/2022	11.90	Call	Bond Future	9,890.4800	9.8905	10,324.3400	10.3243	4.387	0	0	0
2022/02/16	2040	05/05/2022	11.90	Put	Bond Future	129.0000	0.1290	108.3100	0.1083	(16.039)	0	0	0
2022/02/16	2040	05/05/2022	11.91	Call	Bond Future	9,948.3600	9.9484	10,382.6100	10.3826	4.365	0	0	0
2022/02/16	2040	04/08/2022	11.05	Call	Bond Future	4,851.7700	4.8518	5,262.5100	5.2625	8.466	0	0	0
2022/02/16	2040	04/08/2022	11.05	Put	Bond Future	1,772.7200	1.7727	1,723.0700	1.7231	(2.801)	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
2022/02/16	2040	04/08/2022	12.24	Put	Bond Future	448.5300	0.4485	456.4900	0.4565	1.775	0	0	460
2022/02/16	2040	04/08/2022	9.70	Put	Bond Future	7,397.1700	7.3972	7,088.7600	7.0888	(4.169)	0	0	0
2022/02/16	2040	04/08/2022			Bond Future	10.6041	87.5983	10.5396	88.0586	(0.609)	0.0000	0.0000	39,528
2022/02/16	2040	04/08/2022	11.04	Call	Bond Future	4,805.7000	4.8057	5,214.8200	5.2148	8.513	0	0	0
2022/02/16	2040	04/08/2022	11.04	Put	Bond Future	1,793.8400	1.7938	1,742.5700	1.7426	(2.858)	0	0	0
2022/02/16	2040	04/08/2022	12.24	Call	Bond Future	10,958.6700	10.9587	11,427.0200	11.4270	4.274	0	0	0
2022/02/16	2040	04/08/2022	9.70	Call	Bond Future	593.8400	0.5938	745.8200	0.7458	25.593	0	0	460
2022/02/16	2040	04/08/2022	10.70	Call	Bond Future	3,365.2100	3.3652	3,702.7900	3.7028	10.031	0	0	460
2022/02/16	2040	04/08/2022	10.70	Put	Bond Future	2,688.6000	2.6886	2,565.7900	2.5658	(4.568)	0	0	0
2022/02/16	2040	04/08/2022	11.03	Call	Bond Future	4,759.5600	4.7596	5,167.0500	5.1671	8.562	0	0	0
2022/02/16	2040	04/08/2022	11.03	Put	Bond Future	1,814.9800	1.8150	1,762.0800	1.7621	(2.915)	0	0	0
2022/02/16	2040	03/11/2022	11.39	Call	Bond Future	6,240.5400	6.2405	6,700.0000	6.7000	7.363	0	0	0
2022/02/16	2040	03/11/2022	11.40	Call	Bond Future	6,286.5600	6.2866	6,747.1000	6.7471	7.326	0	0	0
2022/02/16	2040	03/11/2022	11.41	Put	Bond Future	1,848.2800	1.8483	1,845.3200	1.8453	(0.160)	0	0	0
2022/02/16	2040	03/11/2022			Bond Future	10.7382	88.8996	10.6717	89.3644	(0.620)	0.0000	0.0000	0
2022/02/16	2040	03/11/2022	11.39	Put	Bond Future	1,884.3500	1.8844	1,878.9800	1.8790	(0.285)	0	0	0
2022/02/16	2040	03/11/2022	11.40	Put	Bond Future	1,866.2300	1.8662	1,861.9400	1.8619	(0.230)	0	0	0
2022/02/16	2040	03/11/2022	11.41	Call	Bond Future	6,332.6800	6.3327	6,794.5500	6.7946	7.293	0	0	0
2022/02/16	2040	02/02/2023	11.12	Call	Bond Future	4,986.1300	4.9861	5,308.1900	5.3082	6.459	0	0	0
2022/02/16	2040	02/02/2023	11.12	Put	Bond Future	3,423.1800	3.4232	3,274.3800	3.2744	(4.347)	0	0	0
2022/02/16	2040	02/02/2023			Bond Future	10.8868	85.7028	10.8179	86.1736	(0.633)	0.0000	0.0000	0
2022/02/16	2040	02/02/2023	11.10	Call	Bond Future	4,910.3800	4.9104	5,230.2500	5.2302	6.514	0	0	0
2022/02/16	2040	02/02/2023	11.10	Put	Bond Future	3,479.7600	3.4798	3,328.7700	3.3288	(4.339)	0	0	0
2022/02/16	2040	02/02/2023	11.11	Call	Bond Future	4,948.2000	4.9482	5,269.1600	5.2692	6.486	0	0	0
2022/02/16	2040	02/02/2023	11.11	Put	Bond Future	3,451.3700	3.4514	3,301.4700	3.3015	(4.343)	0	0	0
2022/02/16	2044	05/05/2022	11.91	Call	Bond Future	9,685.7000	9.6857	10,178.2600	10.1783	5.085	0	0	0
2022/02/16	2044	05/05/2022	11.91	Put	Bond Future	133.4600	0.1335	124.1000	0.1241	(7.013)	0	0	0
2022/02/16	2044	05/05/2022	11.92	Call	Bond Future	9,743.8400	9.7438	10,236.6800	10.2367	5.058	0	0	0
2022/02/16	2044	05/05/2022	11.92	Put	Bond Future	130.5200	0.1305	121.4400	0.1214	(6.957)	0	0	0
2022/02/16	2044	05/05/2022			Bond Future	10.4963	87.5302	10.4293	88.0321	(0.638)	0.0000	0.0000	50,834
2022/02/16	2044	05/05/2022	11.93	Call	Bond Future	9,801.9600	9.8020	10,295.0300	10.2950	5.030	0	0	0
2022/02/16	2044	05/05/2022	11.93	Put	Bond Future	127.6500	0.1277	118.8000	0.1188	(6.933)	0	0	0
2022/02/16	2044	04/08/2022	11.08	Call	Bond Future	4,843.6800	4.8437	5,200.0600	5.2001	7.358	0	0	0
2022/02/16	2044	04/08/2022	11.08	Put	Bond Future	1,872.7800	1.8728	1,720.7400	1.7207	(8.118)	0	0	0
2022/02/16	2044	04/08/2022	11.09	Call	Bond Future	4,890.2000	4.8902	5,248.0500	5.2480	7.318	0	0	0
2022/02/16	2044	04/08/2022	11.09	Put	Bond Future	1,850.8800	1.8509	1,700.3100	1.7003	(8.135)	0	0	0
2022/02/16	2044	04/08/2022			Bond Future	10.6588	84.2494	10.5892	84.7578	(0.653)	0.0000	0.0000	21,683
2022/02/16	2044	04/08/2022	11.10	Call	Bond Future	4,936.8500	4.9369	5,296.3800	5.2964	7.283	0	0	0
2022/02/16	2044	04/08/2022	11.10	Put	Bond Future	1,829.2100	1.8292	1,680.3200	1.6803	(8.140)	0	0	0
2022/02/16	2044	03/11/2022	11.40	Put	Bond Future	2,001.3000	2.0013	1,985.2800	1.9853	(0.800)	0	0	0
2022/02/16	2044	03/11/2022	11.41	Call	Bond Future	6,237.4100	6.2374	6,736.4700	6.7365	8.001	0	0	0
2022/02/16	2044	03/11/2022	11.41	Put	Bond Future	1,981.9700	1.9820	1,967.3900	1.9674	(0.736)	0	0	0
2022/02/16	2044	03/11/2022			Bond Future	10.7862	85.5011	10.7144	86.0148	(0.665)	0.0000	0.0000	0
2022/02/16	2044	03/11/2022	11.39	Call	Bond Future	6,145.4600	6.1455	6,641.6200	6.6416	8.074	0	0	0
2022/02/16	2044	03/11/2022	11.39	Put	Bond Future	2,020.8100	2.0208	2,003.3300	2.0033	(0.865)	0	0	0
2022/02/16	2044	03/11/2022	11.40	Call	Bond Future	6,191.3900	6.1914	6,689.0100	6.6890	8.037	0	0	0
2022/02/16	2044	02/02/2023	11.14	Call	Bond Future	5,015.3600	5.0154	5,369.7100	5.3697	7.065	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
2022/02/16	2044	02/02/2023	11.14	Put	Bond Future	3,553.0800	3.5531	3,387.0400	3.3870	(4.673)	0	0	0
2022/02/16	2044	02/02/2023	11.15	Call	Bond Future	5,053.7200	5.0537	5,409.2700	5.4093	7.035	0	0	0
2022/02/16	2044	02/02/2023	11.15	Put	Bond Future	3,523.8400	3.5238	3,359.0000	3.3590	(4.678)	0	0	0
2022/02/16	2044	02/02/2023			Bond Future	10.9270	82.3795	10.8527	82.8999	(0.680)	0.0000	0.0000	0
2022/02/16	2044	02/02/2023	11.16	Call	Bond Future	5,092.5100	5.0925	5,449.2600	5.4493	7.005	0	0	0
2022/02/16	2044	02/02/2023	11.16	Put	Bond Future	3,495.1200	3.4951	3,331.4800	3.3315	(4.682)	0	0	0
2022/02/16	2046	05/05/2022			Bond Future	119.4068	119.4068	119.4582	119.4582	0.043	0.0000	0.0000	14,004
2022/02/16	2046	04/08/2022			Bond Future	120.9372	120.9372	120.9893	120.9893	0.043	0.0000	0.0000	2,969
2022/02/16	2046	03/11/2022			Bond Future	120.8257	120.8257	120.8756	120.8756	0.041	0.0000	0.0000	0
2022/02/16	2046	02/02/2023			Bond Future	122.6297	122.6297	122.6793	122.6793	0.040	0.0000	0.0000	0
2022/02/16	2050	05/05/2022			Bond Future	123.6549	123.6549	123.7076	123.7076	0.043	0.0000	0.0000	8,572
2022/02/16	2050	04/08/2022			Bond Future	123.2194	123.2194	123.2728	123.2728	0.043	0.0000	0.0000	1,194
2022/02/16	2050	03/11/2022			Bond Future	125.0720	125.0720	125.1232	125.1232	0.041	0.0000	0.0000	0
2022/02/16	2050	02/02/2023			Bond Future	124.8717	124.8717	124.9226	124.9226	0.041	0.0000	0.0000	0
2022/02/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	AL37	05/05/2022			Index Future	827.2770	827.2770	830.1290	830.1290	0.345	0.0000	0.0000	0
2022/02/16	AL37	04/08/2022			Index Future	837.5650	837.5650	840.4530	840.4530	0.345	0.0000	0.0000	0
2022/02/16	AL37	03/11/2022			Index Future	850.0470	850.0470	852.9710	852.9710	0.344	0.0000	0.0000	0
2022/02/16	AL37	02/02/2023			Index Future	862.5290	862.5290	865.4930	865.4930	0.344	0.0000	0.0000	0
2022/02/16	AL7T	05/05/2022			Index Future	959.7060	959.7060	964.0170	964.0170	0.449	0.0000	0.0000	0
2022/02/16	AL7T	04/08/2022			Index Future	971.6410	971.6410	976.0060	976.0060	0.449	0.0000	0.0000	0
2022/02/16	AL7T	03/11/2022			Index Future	986.1210	986.1210	990.5430	990.5430	0.448	0.0000	0.0000	0
2022/02/16	AL7T	02/02/2023			Index Future	1,000.6010	1,000.6010	1,005.0840	1,005.0840	0.448	0.0000	0.0000	0
2022/02/16	ALBI	05/05/2022			Index Future	855.3240	855.3240	859.3910	859.3910	0.475	0.0000	0.0000	124
2022/02/16	ALBI	04/08/2022			Index Future	865.9610	865.9610	870.0790	870.0790	0.476	0.0000	0.0000	90
2022/02/16	ALBI	03/11/2022			Index Future	878.8660	878.8660	883.0380	883.0380	0.475	0.0000	0.0000	0
2022/02/16	ALBI	02/02/2023			Index Future	891.7710	891.7710	896.0010	896.0010	0.474	0.0000	0.0000	0
2022/02/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	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
2022/02/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/16	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
2022/02/16	ES33	05/05/2022			Bond Future	11.1038	78.1859	11.0190	78.6395	(0.764)	0.0000	0.0000	87
2022/02/16	ES33	04/08/2022			Bond Future	11.3218	79.1880	11.2333	79.6475	(0.781)	0.0000	0.0000	263
2022/02/16	ES33	03/11/2022			Bond Future	11.5109	76.5975	11.4192	77.0619	(0.797)	0.0000	0.0000	0
2022/02/16	ES33	02/02/2023			Bond Future	11.7209	77.7428	11.6254	78.2134	(0.815)	0.0000	0.0000	0
2022/02/16	ES42	05/05/2022			Bond Future	11.5317	76.8547	11.4683	77.2522	(0.550)	0.0000	0.0000	1,190
2022/02/16	ES42	04/08/2022			Bond Future	11.7287	77.8396	11.6627	78.2423	(0.563)	0.0000	0.0000	3,579
2022/02/16	ES42	03/11/2022			Bond Future	11.9012	74.7520	11.8329	75.1587	(0.574)	0.0000	0.0000	0
2022/02/16	ES42	02/02/2023			Bond Future	12.0848	75.8711	12.0138	76.2831	(0.588)	0.0000	0.0000	0
2022/02/16	GOVI	05/05/2022	788.25	Call	GOVI	556,080.0000	55.6080	596,580.0000	59.6580	7.283	0	0	0
2022/02/16	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	05/05/2022			GOVI	843.8580	843.8580	847.9080	847.9080	0.480	0.0000	0.0000	989
2022/02/16	GOVI	05/05/2022	788.23	Call	GOVI	556,280.0000	55.6280	596,780.0000	59.6780	7.281	0	0	0
2022/02/16	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	05/05/2022	788.24	Call	GOVI	556,180.0000	55.6180	596,680.0000	59.6680	7.282	0	0	0
2022/02/16	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	04/08/2022	819.28	Call	GOVI	350,720.0000	35.0720	391,730.0000	39.1730	11.693	0	0	0
2022/02/16	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	04/08/2022			GOVI	854.3520	854.3520	858.4530	858.4530	0.480	0.0000	0.0000	0
2022/02/16	GOVI	04/08/2022	819.26	Call	GOVI	350,920.0000	35.0920	391,930.0000	39.1930	11.686	0	0	0
2022/02/16	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	04/08/2022	819.27	Call	GOVI	350,820.0000	35.0820	391,830.0000	39.1830	11.690	0	0	0
2022/02/16	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	03/11/2022	820.41	Call	GOVI	466,750.0000	46.6750	508,290.0000	50.8290	8.900	0	0	0
2022/02/16	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	03/11/2022	820.42	Call	GOVI	466,650.0000	46.6650	508,190.0000	50.8190	8.902	0	0	0
2022/02/16	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	03/11/2022			GOVI	867.0850	867.0850	871.2390	871.2390	0.479	0.0000	0.0000	0
2022/02/16	GOVI	03/11/2022	820.43	Call	GOVI	466,550.0000	46.6550	508,090.0000	50.8090	8.904	0	0	0
2022/02/16	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	02/02/2023	850.82	Call	GOVI	289,960.0000	28.9960	332,100.0000	33.2100	14.533	0	0	0
2022/02/16	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	02/02/2023	850.83	Call	GOVI	289,860.0000	28.9860	332,000.0000	33.2000	14.538	0	0	0
2022/02/16	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GOVI	02/02/2023			GOVI	879.8160	879.8160	884.0300	884.0300	0.479	0.0000	0.0000	0
2022/02/16	GOVI	02/02/2023	850.84	Call	GOVI	289,760.0000	28.9760	331,900.0000	33.1900	14.543	0	0	0
2022/02/16	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/16	IGOV	05/05/2022			Index Future	316.0890	316.0890	316.0680	316.0680	(0.007)	0.0000	0.0000	499
2022/02/16	IGOV	04/08/2022			Index Future	320.0970	320.0970	320.0760	320.0760	(0.007)	0.0000	0.0000	0
2022/02/16	IGOV	03/11/2022			Index Future	324.9440	324.9440	324.9190	324.9190	(0.008)	0.0000	0.0000	0
2022/02/16	IGOV	02/02/2023			Index Future	329.7890	329.7890	329.7640	329.7640	(0.008)	0.0000	0.0000	0
2022/02/16	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
2022/02/16	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/16	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/16	JBAF	16/02/2022			Jibar Tradeable Future	4.1650	95.8350	4.1750	95.8250	0.240	0.0000	0.0000	0
2022/02/16	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2150	95.7850	0.000	0.0000	0.0000	0
2022/02/16	JBAF	20/04/2022			Jibar Tradeable Future	4.5800	95.4200	4.5500	95.4500	(0.655)	0.0000	0.0000	0
2022/02/16	JBAF	18/05/2022			Jibar Tradeable Future	4.6300	95.3700	4.6100	95.3900	(0.432)	0.0000	0.0000	0
2022/02/16	JBAF	15/06/2022			Jibar Tradeable Future	4.9650	95.0350	4.9150	95.0850	(1.007)	0.0000	0.0000	72
2022/02/16	JBAF	20/07/2022			Jibar Tradeable Future	5.0200	94.9800	4.9700	95.0300	(0.996)	0.0000	0.0000	0
2022/02/16	JBAF	17/08/2022			Jibar Tradeable Future	5.3650	94.6350	5.3650	94.6350	0.000	0.0000	0.0000	0
2022/02/16	JBAF	21/09/2022			Jibar Tradeable Future	5.3900	94.6100	5.3300	94.6700	(1.113)	0.0000	0.0000	0
2022/02/16	JBAF	21/12/2022			Jibar Tradeable Future	5.9100	94.0900	5.8450	94.1550	(1.100)	0.0000	0.0000	68
2022/02/16	JBAF	15/03/2023			Jibar Tradeable Future	6.2700	93.7300	6.1900	93.8100	(1.276)	0.0000	0.0000	0
2022/02/16	JBAF	21/06/2023			Jibar Tradeable Future	6.4400	93.5600	6.3550	93.6450	(1.320)	0.0000	0.0000	0
2022/02/16	JBAF	20/09/2023			Jibar Tradeable Future	6.6050	93.3950	6.5150	93.4850	(1.363)	0.0000	0.0000	75
2022/02/16	JBAF	20/12/2023			Jibar Tradeable Future	6.7450	93.2550	6.6650	93.3350	(1.186)	0.0000	0.0000	0
2022/02/16	R023	05/05/2022	6.31	Call	Bond Future	768.0000	0.7680	807.5100	0.8075	5.145	0	0	0
2022/02/16	R023	05/05/2022	6.31	Put	Bond Future	21.8600	0.0219	18.6800	0.0187	(14.547)	0	0	0
2022/02/16	R023	05/05/2022			Bond Future	5.3643	103.3431	5.3105	103.3858	(1.002)	0.0000	0.0000	14,778
2022/02/16	R023	05/05/2022	6.29	Call	Bond Future	753.4000	0.7534	792.9800	0.7930	5.254	0	0	0
2022/02/16	R023	05/05/2022	6.29	Put	Bond Future	22.9500	0.0229	19.8400	0.0198	(13.551)	0	0	0
2022/02/16	R023	05/05/2022	6.30	Call	Bond Future	760.7000	0.7607	800.2100	0.8002	5.194	0	0	0
2022/02/16	R023	05/05/2022	6.30	Put	Bond Future	22.4000	0.0224	19.2200	0.0192	(14.196)	0	0	0
2022/02/16	R023	04/08/2022	6.05	Call	Bond Future	374.0800	0.3741	404.8100	0.4048	8.215	0	0	0
2022/02/16	R023	04/08/2022	6.05	Put	Bond Future	100.7100	0.1007	87.6500	0.0877	(12.968)	0	0	0
2022/02/16	R023	04/08/2022			Bond Future	5.5501	104.6179	5.4703	104.6617	(1.439)	0.0000	0.0000	2,360
2022/02/16	R023	04/08/2022	6.03	Call	Bond Future	365.7500	0.3658	396.2100	0.3962	8.328	0	0	0
2022/02/16	R023	04/08/2022	6.03	Put	Bond Future	103.2900	0.1033	89.9600	0.0900	(12.905)	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
2022/02/16	R023	04/08/2022	6.04	Call	Bond Future	370.0400	0.3700	400.6300	0.4006	8.267	0	0	0
2022/02/16	R023	04/08/2022	6.04	Put	Bond Future	102.1200	0.1021	88.9200	0.0889	(12.926)	0	0	0
2022/02/16	R023	03/11/2022	6.25	Call	Bond Future	400.6200	0.4006	437.6500	0.4377	9.243	0	0	0
2022/02/16	R023	03/11/2022	6.25	Put	Bond Future	29.9900	0.0300	25.8100	0.0258	(13.938)	0	0	0
2022/02/16	R023	03/11/2022	6.26	Call	Bond Future	403.2100	0.4032	440.4800	0.4405	9.243	0	0	0
2022/02/16	R023	03/11/2022	6.26	Put	Bond Future	29.5200	0.0295	25.5800	0.0256	(13.347)	0	0	0
2022/02/16	R023	03/11/2022			Bond Future	5.0466	102.2910	4.9133	102.3322	(2.641)	0.0000	0.0000	0
2022/02/16	R023	03/11/2022	6.27	Call	Bond Future	406.0100	0.4060	443.1400	0.4431	9.145	0	0	0
2022/02/16	R023	03/11/2022	6.27	Put	Bond Future	29.2500	0.0292	25.1700	0.0252	(13.949)	0	0	0
2022/02/16	R035	05/05/2022	10.72	Call	Bond Future	4,426.4400	4.4264	4,858.5400	4.8585	9.762	0	0	1,200
2022/02/16	R035	05/05/2022	10.72	Put	Bond Future	666.0900	0.6661	545.5100	0.5455	(18.103)	0	0	0
2022/02/16	R035	05/05/2022	11.63	Call	Bond Future	9,298.2300	9.2982	9,825.0800	9.8251	5.666	0	0	0
2022/02/16	R035	05/05/2022	11.63	Put	Bond Future	108.4500	0.1085	82.6200	0.0826	(23.817)	0	0	0
2022/02/16	R035	05/05/2022	11.64	Call	Bond Future	9,352.8300	9.3528	9,880.1700	9.8802	5.638	0	0	0
2022/02/16	R035	05/05/2022	11.64	Put	Bond Future	106.1200	0.1061	80.7800	0.0808	(23.879)	0	0	0
2022/02/16	R035	05/05/2022			Bond Future	10.1359	92.7528	10.0530	93.3055	(0.818)	0.0000	0.0000	72,546
2022/02/16	R035	05/05/2022	10.82	Call	Bond Future	4,933.7900	4.9338	5,383.2600	5.3833	9.110	0	0	0
2022/02/16	R035	05/05/2022	10.82	Put	Bond Future	551.9100	0.5519	448.7000	0.4487	(18.701)	0	0	1,200
2022/02/16	R035	05/05/2022	11.65	Call	Bond Future	9,407.4500	9.4075	9,935.2400	9.9352	5.610	0	0	0
2022/02/16	R035	05/05/2022	11.65	Put	Bond Future	103.8700	0.1039	78.9800	0.0790	(23.963)	0	0	0
2022/02/16	R035	05/05/2022	12.64	Call	Bond Future	14,668.9200	14.6689	15,218.8900	15.2189	3.749	0	0	0
2022/02/16	R035	05/05/2022	12.64	Put	Bond Future	8.5500	0.0086	5.8400	0.0058	(31.696)	0	0	1,200
2022/02/16	R035	04/08/2022	11.13	Put	Bond Future	1,041.1600	1.0412	989.6700	0.9897	(4.945)	0	0	100
2022/02/16	R035	04/08/2022	10.64	Call	Bond Future	3,904.4600	3.9045	4,332.2300	4.3322	10.956	0	0	0
2022/02/16	R035	04/08/2022	10.64	Put	Bond Future	1,869.3500	1.8694	1,737.2300	1.7372	(7.068)	0	0	100
2022/02/16	R035	04/08/2022	10.72	Call	Bond Future	4,228.6100	4.2286	4,676.0800	4.6761	10.582	0	0	0
2022/02/16	R035	04/08/2022	10.72	Put	Bond Future	1,695.8500	1.6959	1,583.4300	1.5834	(6.629)	0	0	0
2022/02/16	R035	04/08/2022	10.73	Call	Bond Future	4,269.9300	4.2699	4,719.7800	4.7198	10.535	0	0	0
2022/02/16	R035	04/08/2022	10.73	Put	Bond Future	1,675.2400	1.6752	1,565.2000	1.5652	(6.569)	0	0	0
2022/02/16	R035	04/08/2022	9.53	Call	Bond Future	706.1400	0.7061	902.7100	0.9027	27.837	0	0	400
2022/02/16	R035	04/08/2022	9.53	Put	Bond Future	6,009.7600	6.0098	5,646.4400	5.6464	(6.045)	0	0	0
2022/02/16	R035	04/08/2022	9.84	Call	Bond Future	1,326.8100	1.3268	1,598.3900	1.5984	20.469	0	0	100
2022/02/16	R035	04/08/2022	9.84	Put	Bond Future	4,496.6100	4.4966	4,208.3000	4.2083	(6.412)	0	0	0
2022/02/16	R035	04/08/2022	10.53	Put	Bond Future	2,132.4000	2.1324	1,971.1000	1.9711	(7.564)	0	0	0
2022/02/16	R035	04/08/2022			Bond Future	10.3194	93.8791	10.2330	94.4390	(0.837)	0.0000	0.0000	48,495
2022/02/16	R035	04/08/2022	10.74	Call	Bond Future	4,311.1700	4.3112	4,763.3700	4.7634	10.489	0	0	0
2022/02/16	R035	04/08/2022	10.74	Put	Bond Future	1,654.6200	1.6546	1,546.9300	1.5469	(6.508)	0	0	0
2022/02/16	R035	04/08/2022	11.13	Call	Bond Future	6,062.4000	6.0624	6,570.8000	6.5708	8.386	0	0	0
2022/02/16	R035	04/08/2022	12.18	Call	Bond Future	11,256.3300	11.2563	11,808.1500	11.8082	4.902	0	0	0
2022/02/16	R035	04/08/2022	12.18	Put	Bond Future	308.2700	0.3083	300.2000	0.3002	(2.618)	0	0	400
2022/02/16	R035	04/08/2022	10.53	Call	Bond Future	3,476.6400	3.4766	3,875.2300	3.8752	11.465	0	0	400
2022/02/16	R035	03/11/2022	11.15	Call	Bond Future	5,830.4800	5.8305	6,336.6300	6.3366	8.681	0	0	0
2022/02/16	R035	03/11/2022	11.15	Put	Bond Future	1,650.4200	1.6504	1,590.8800	1.5909	(3.608)	0	0	0
2022/02/16	R035	03/11/2022	10.57	Call	Bond Future	3,581.9900	3.5820	3,983.3600	3.9834	11.205	0	0	0
2022/02/16	R035	03/11/2022	10.57	Put	Bond Future	2,917.8100	2.9178	2,753.4900	2.7535	(5.632)	0	0	582
2022/02/16	R035	03/11/2022	10.99	Call	Bond Future	5,160.3600	5.1604	5,639.9100	5.6399	9.293	0	0	0
2022/02/16	R035	03/11/2022	10.99	Put	Bond Future	1,930.0900	1.9301	1,843.9500	1.8440	(4.463)	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	
2022/02/16	R035	03/11/2022			Bond Future		10.4641	90.8059	10.3748	91.3716	(0.854)	0.0000	0.0000	0
2022/02/16	R035	03/11/2022	11.13	Call	Bond Future	5,745.1100	5.7451	6,248.4400	6.2484	8.761	0	0	0	
2022/02/16	R035	03/11/2022	11.13	Put	Bond Future	1,682.9600	1.6830	1,620.6000	1.6206	(3.705)	0	0	0	
2022/02/16	R035	03/11/2022	11.14	Call	Bond Future	5,787.8800	5.7879	6,292.6200	6.2926	8.721	0	0	0	
2022/02/16	R035	03/11/2022	11.14	Put	Bond Future	1,666.7500	1.6668	1,605.8000	1.6058	(3.657)	0	0	0	
2022/02/16	R035	03/11/2022	9.82	Call	Bond Future	1,418.4400	1.4184	1,703.0400	1.7030	20.064	0	0	582	
2022/02/16	R035	03/11/2022	9.82	Put	Bond Future	5,612.8000	5.6128	5,331.7100	5.3317	(5.008)	0	0	0	
2022/02/16	R035	02/02/2023	10.88	Call	Bond Future	4,603.8900	4.6039	5,039.6100	5.0396	9.464	0	0	0	
2022/02/16	R035	02/02/2023	10.88	Put	Bond Future	3,042.1300	3.0421	2,904.7400	2.9047	(4.516)	0	0	0	
2022/02/16	R035	02/02/2023	9.81	Call	Bond Future	1,593.0500	1.5931	1,858.2500	1.8582	16.647	0	0	582	
2022/02/16	R035	02/02/2023	9.81	Put	Bond Future	6,796.4000	6.7964	6,488.4900	6.4885	(4.530)	0	0	0	
2022/02/16	R035	02/02/2023	10.66	Call	Bond Future	3,862.3200	3.8623	4,256.1200	4.2561	10.196	0	0	0	
2022/02/16	R035	02/02/2023	10.66	Put	Bond Future	3,634.0000	3.6340	3,454.6900	3.4547	(4.934)	0	0	582	
2022/02/16	R035	02/02/2023			Bond Future	10.6228	92.1807	10.5300	92.7538	(0.873)	0.0000	0.0000	0	
2022/02/16	R035	02/02/2023	10.87	Call	Bond Future	4,568.7900	4.5688	5,002.5700	5.0026	9.494	0	0	0	
2022/02/16	R035	02/02/2023	10.87	Put	Bond Future	3,067.0200	3.0670	2,927.6900	2.9277	(4.543)	0	0	0	
2022/02/16	R035	02/02/2023	11.06	Call	Bond Future	5,258.1300	5.2581	5,728.3000	5.7283	8.942	0	0	0	
2022/02/16	R035	02/02/2023	11.06	Put	Bond Future	2,626.5000	2.6265	2,523.5600	2.5236	(3.919)	0	0	582	
2022/02/16	R035	02/02/2023	10.86	Call	Bond Future	4,534.1600	4.5342	4,965.2900	4.9653	9.508	0	0	0	
2022/02/16	R035	02/02/2023	10.86	Put	Bond Future	3,092.4400	3.0924	2,950.4600	2.9505	(4.591)	0	0	0	
2022/02/16	R186	05/05/2022	7.28	Call	Bond Future	232.1800	0.2322	306.9000	0.3069	32.182	0	0	435	
2022/02/16	R186	05/05/2022	7.28	Put	Bond Future	2,782.2600	2.7823	2,445.5600	2.4456	(12.102)	0	0	0	
2022/02/16	R186	05/05/2022	7.48	Call	Bond Future	418.1400	0.4181	531.3300	0.5313	27.070	0	0	3,600	
2022/02/16	R186	05/05/2022	7.48	Put	Bond Future	2,140.9800	2.1410	1,842.7500	1.8428	(13.930)	0	0	0	
2022/02/16	R186	05/05/2022	9.18	Call	Bond Future	5,075.3100	5.0753	5,467.7600	5.4678	7.733	0	0	0	
2022/02/16	R186	05/05/2022	9.18	Put	Bond Future	64.8900	0.0649	45.9200	0.0459	(29.234)	0	0	454	
2022/02/16	R186	05/05/2022	8.32	Call	Bond Future	2,151.1300	2.1511	2,456.1100	2.4561	14.178	0	0	0	
2022/02/16	R186	05/05/2022	8.32	Put	Bond Future	481.4300	0.4814	374.9900	0.3750	(22.109)	0	0	0	
2022/02/16	R186	05/05/2022	8.14	Call	Bond Future	1,652.0700	1.6521	1,921.5200	1.9215	16.310	0	0	454	
2022/02/16	R186	05/05/2022	8.14	Put	Bond Future	698.3700	0.6984	556.4000	0.5564	(20.329)	0	0	0	
2022/02/16	R186	05/05/2022			Bond Future	7.9025	113.9048	7.8009	114.3162	(1.286)	0.0000	0.0000	73,304	
2022/02/16	R186	05/05/2022	6.73	Call	Bond Future	35.4000	0.0354	51.3700	0.0514	45.113	0	0	3,600	
2022/02/16	R186	05/05/2022	6.73	Put	Bond Future	4,900.1500	4.9001	4,504.7000	4.5047	(8.070)	0	0	0	
2022/02/16	R186	05/05/2022	8.64	Call	Bond Future	3,166.2800	3.1663	3,518.2600	3.5183	11.117	0	0	0	
2022/02/16	R186	05/05/2022	8.64	Put	Bond Future	238.1600	0.2382	178.7200	0.1787	(24.958)	0	0	4,035	
2022/02/16	R186	05/05/2022	8.94	Call	Bond Future	4,209.0900	4.2091	4,588.3200	4.5883	9.010	0	0	0	
2022/02/16	R186	05/05/2022	8.94	Put	Bond Future	117.8100	0.1178	85.6200	0.0856	(27.324)	0	0	454	
2022/02/16	R186	05/05/2022	8.31	Call	Bond Future	2,121.6800	2.1217	2,424.8600	2.4249	14.290	0	0	0	
2022/02/16	R186	05/05/2022	8.31	Put	Bond Future	491.6000	0.4916	383.3600	0.3834	(22.018)	0	0	0	
2022/02/16	R186	05/05/2022	8.35	Call	Bond Future	2,240.2800	2.2403	2,550.5400	2.5505	13.849	0	0	454	
2022/02/16	R186	05/05/2022	8.35	Put	Bond Future	451.8200	0.4518	350.6600	0.3507	(22.389)	0	0	0	
2022/02/16	R186	05/05/2022	7.88	Call	Bond Future	1,049.9600	1.0500	1,259.6500	1.2597	19.971	0	0	435	
2022/02/16	R186	05/05/2022	7.88	Put	Bond Future	1,140.9800	1.1410	939.2500	0.9392	(17.680)	0	0	0	
2022/02/16	R186	05/05/2022	8.30	Call	Bond Future	2,092.5600	2.0926	2,393.9100	2.3939	14.401	0	0	0	
2022/02/16	R186	05/05/2022	8.30	Put	Bond Future	502.1200	0.5021	392.0500	0.3920	(21.921)	0	0	0	
2022/02/16	R186	04/08/2022	8.15	Call	Bond Future	1,647.4000	1.6474	1,914.8900	1.9149	16.237	0	0	0	
2022/02/16	R186	04/08/2022	8.15	Put	Bond Future	1,496.2700	1.4963	1,346.9800	1.3470	(9.977)	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
2022/02/16	R186	04/08/2022	9.78	Call	Bond Future	6,313.1200	6.3131	6,718.1300	6.7181	6.415	0	0	0
2022/02/16	R186	04/08/2022	9.78	Put	Bond Future	180.5700	0.1806	168.8000	0.1688	(6.518)	0	0	3,600
2022/02/16	R186	04/08/2022	7.96	Call	Bond Future	1,278.0400	1.2780	1,519.5200	1.5195	18.895	0	0	3,600
2022/02/16	R186	04/08/2022			Bond Future	8.1103	110.0507	8.0011	110.4675	(1.346)	0.0000	0.0000	8
2022/02/16	R186	04/08/2022	8.14	Call	Bond Future	1,626.9600	1.6270	1,892.9100	1.8929	16.346	0	0	0
2022/02/16	R186	04/08/2022	8.14	Put	Bond Future	1,513.8600	1.5139	1,363.0300	1.3630	(9.963)	0	0	0
2022/02/16	R186	04/08/2022	6.96	Call	Bond Future	160.9900	0.1610	205.8600	0.2059	27.871	0	0	3,600
2022/02/16	R186	04/08/2022	6.96	Put	Bond Future	4,653.9400	4.6539	4,282.0300	4.2820	(7.991)	0	0	0
2022/02/16	R186	04/08/2022	7.96	Put	Bond Future	1,852.2300	1.8522	1,676.9300	1.6769	(9.464)	0	0	0
2022/02/16	R186	04/08/2022	8.13	Call	Bond Future	1,606.3500	1.6063	1,871.0700	1.8711	16.480	0	0	0
2022/02/16	R186	04/08/2022	8.13	Put	Bond Future	1,531.2900	1.5313	1,379.2300	1.3792	(9.930)	0	0	0
2022/02/16	R186	03/11/2022	8.53	Call	Bond Future	2,451.2300	2.4512	2,725.9600	2.7260	11.208	0	0	0
2022/02/16	R186	03/11/2022	8.53	Put	Bond Future	1,485.9200	1.4859	1,340.6300	1.3406	(9.778)	0	0	0
2022/02/16	R186	03/11/2022	8.54	Call	Bond Future	2,473.4000	2.4734	2,749.2400	2.7492	11.152	0	0	0
2022/02/16	R186	03/11/2022	8.54	Put	Bond Future	1,472.5400	1.4725	1,328.3600	1.3284	(9.791)	0	0	0
2022/02/16	R186	03/11/2022			Bond Future	8.2600	111.6832	8.1435	112.1032	(1.411)	0.0000	0.0000	0
2022/02/16	R186	03/11/2022	8.55	Call	Bond Future	2,495.6600	2.4957	2,772.5900	2.7726	11.096	0	0	0
2022/02/16	R186	03/11/2022	8.55	Put	Bond Future	1,459.2700	1.4593	1,316.1800	1.3162	(9.806)	0	0	0
2022/02/16	R186	02/02/2023	8.32	Call	Bond Future	1,943.3500	1.9434	2,181.7500	2.1818	12.267	0	0	0
2022/02/16	R186	02/02/2023	8.32	Put	Bond Future	2,356.2000	2.3562	2,169.4300	2.1694	(7.927)	0	0	0
2022/02/16	R186	02/02/2023	8.33	Call	Bond Future	1,960.6800	1.9607	2,200.1500	2.2001	12.214	0	0	0
2022/02/16	R186	02/02/2023	8.33	Put	Bond Future	2,339.5900	2.3396	2,153.8900	2.1539	(7.937)	0	0	0
2022/02/16	R186	02/02/2023			Bond Future	8.4419	108.0371	8.3164	108.4623	(1.487)	0.0000	0.0000	0
2022/02/16	R186	02/02/2023	8.34	Call	Bond Future	1,977.6700	1.9777	2,218.6200	2.2186	12.184	0	0	0
2022/02/16	R186	02/02/2023	8.34	Put	Bond Future	2,322.6500	2.3226	2,138.4300	2.1384	(7.931)	0	0	0
2022/02/16	R197	05/05/2022			Bond Future	326.2128	326.2128	326.3228	326.3228	0.034	0.0000	0.0000	753
2022/02/16	R197	04/08/2022			Bond Future	321.9931	321.9931	322.1050	322.1050	0.035	0.0000	0.0000	0
2022/02/16	R197	03/11/2022			Bond Future	326.8364	326.8364	326.9417	326.9417	0.032	0.0000	0.0000	0
2022/02/16	R197	02/02/2023			Bond Future	323.1254	323.1254	323.2292	323.2292	0.032	0.0000	0.0000	0
2022/02/16	R202	05/05/2022			Bond Future	250.3621	250.3621	250.5859	250.5859	0.089	0.0000	0.0000	6,392
2022/02/16	R202	04/08/2022			Bond Future	249.1089	249.1089	249.3358	249.3358	0.091	0.0000	0.0000	91
2022/02/16	R202	03/11/2022			Bond Future	252.8542	252.8542	253.0779	253.0779	0.088	0.0000	0.0000	0
2022/02/16	R202	02/02/2023			Bond Future	252.0653	252.0653	252.2903	252.2903	0.089	0.0000	0.0000	0
2022/02/16	R209	05/05/2022	9.75	Call	Bond Future	755.9900	0.7560	975.2600	0.9753	29.004	0	0	8,525
2022/02/16	R209	05/05/2022	9.75	Put	Bond Future	2,870.0700	2.8701	2,605.1800	2.6052	(9.229)	0	0	0
2022/02/16	R209	05/05/2022	10.25	Call	Bond Future	2,134.3000	2.1343	2,467.7600	2.4678	15.624	0	0	0
2022/02/16	R209	05/05/2022	10.25	Put	Bond Future	1,288.4600	1.2885	1,137.7600	1.1378	(11.696)	0	0	11,000
2022/02/16	R209	05/05/2022	10.75	Call	Bond Future	4,140.9800	4.1410	4,578.3200	4.5783	10.561	0	0	0
2022/02/16	R209	05/05/2022	10.75	Put	Bond Future	499.0800	0.4991	452.2600	0.4523	(9.381)	0	0	1,050
2022/02/16	R209	05/05/2022	11.43	Call	Bond Future	7,326.3600	7.3264	7,795.1300	7.7951	6.398	0	0	0
2022/02/16	R209	05/05/2022	11.43	Put	Bond Future	126.4800	0.1265	111.0900	0.1111	(12.168)	0	0	0
2022/02/16	R209	05/05/2022	11.44	Call	Bond Future	7,373.9400	7.3739	7,843.0500	7.8430	6.362	0	0	0
2022/02/16	R209	05/05/2022	11.44	Put	Bond Future	123.7400	0.1237	108.6900	0.1087	(12.163)	0	0	0
2022/02/16	R209	05/05/2022			Bond Future	10.1042	72.2257	10.0218	72.7099	(0.815)	0.0000	0.0000	21,904
2022/02/16	R209	05/05/2022	12.00	Call	Bond Future	10,016.0600	10.0161	10,495.7100	10.4957	4.789	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/16	R209	05/05/2022	12.00	Put	Bond Future	35.3800		0.0354	30.8700	0.0309	(12.747)	0	0	12,050
2022/02/16	R209	05/05/2022	11.45	Call	Bond Future	7,421.5300		7.4215	7,890.9400	7.8909	6.325	0	0	0
2022/02/16	R209	05/05/2022	11.45	Put	Bond Future	121.0600		0.1211	106.3100	0.1063	(12.184)	0	0	0
2022/02/16	R209	04/08/2022	10.57	Put	Bond Future	1,633.6200		1.6336	1,516.4100	1.5164	(7.175)	0	0	0
2022/02/16	R209	04/08/2022	10.58	Call	Bond Future	3,405.1200		3.4051	3,780.6500	3.7806	11.028	0	0	0
2022/02/16	R209	04/08/2022	10.58	Put	Bond Future	1,613.3800		1.6134	1,498.5200	1.4985	(7.119)	0	0	0
2022/02/16	R209	04/08/2022			Bond Future	10.2609		73.1335	10.1756	73.6239	(0.832)	0.0000	0.0000	1,550
2022/02/16	R209	04/08/2022	10.59	Call	Bond Future	3,440.4000		3.4404	3,818.0700	3.8181	10.978	0	0	0
2022/02/16	R209	04/08/2022	10.59	Put	Bond Future	1,593.5400		1.5935	1,480.8200	1.4808	(7.074)	0	0	0
2022/02/16	R209	04/08/2022	10.57	Call	Bond Future	3,370.1700		3.3702	3,743.3500	3.7433	11.073	0	0	0
2022/02/16	R209	03/11/2022	11.03	Call	Bond Future	5,003.8300		5.0038	5,377.5000	5.3775	7.468	0	0	0
2022/02/16	R209	03/11/2022	11.03	Put	Bond Future	1,539.0800		1.5391	1,417.0400	1.4170	(7.929)	0	0	0
2022/02/16	R209	03/11/2022	9.50	Call	Bond Future	846.7700		0.8468	989.2400	0.9892	16.825	0	0	1,000
2022/02/16	R209	03/11/2022	9.50	Put	Bond Future	6,091.0000		6.0910	5,737.7600	5.7378	(5.799)	0	0	0
2022/02/16	R209	03/11/2022	10.50	Put	Bond Future	2,576.7800		2.5768	2,387.6400	2.3876	(7.340)	0	0	1,000
2022/02/16	R209	03/11/2022			Bond Future	10.3899		71.0728	10.3019	71.5685	(0.847)	0.0000	0.0000	400
2022/02/16	R209	03/11/2022	11.50	Call	Bond Future	6,844.9400		6.8449	7,261.3000	7.2613	6.083	0	0	0
2022/02/16	R209	03/11/2022	11.50	Put	Bond Future	986.6000		0.9866	907.2500	0.9072	(8.043)	0	0	1,000
2022/02/16	R209	03/11/2022	11.01	Call	Bond Future	4,928.6600		4.9287	5,300.0300	5.3000	7.535	0	0	0
2022/02/16	R209	03/11/2022	11.01	Put	Bond Future	1,568.5200		1.5685	1,444.1800	1.4442	(7.927)	0	0	0
2022/02/16	R209	03/11/2022	11.02	Call	Bond Future	4,966.2000		4.9662	5,338.6200	5.3386	7.499	0	0	0
2022/02/16	R209	03/11/2022	11.02	Put	Bond Future	1,553.7300		1.5537	1,430.4400	1.4304	(7.935)	0	0	0
2022/02/16	R209	03/11/2022	10.50	Call	Bond Future	3,190.1800		3.1902	3,496.7500	3.4968	9.610	0	0	0
2022/02/16	R209	02/02/2023	10.80	Put	Bond Future	2,612.8300		2.6128	2,492.8500	2.4928	(4.592)	0	0	0
2022/02/16	R209	02/02/2023	10.78	Call	Bond Future	4,011.1800		4.0112	4,389.3600	4.3894	9.428	0	0	0
2022/02/16	R209	02/02/2023	10.79	Call	Bond Future	4,042.1500		4.0421	4,422.5400	4.4225	9.411	0	0	0
2022/02/16	R209	02/02/2023			Bond Future	10.5302		72.1193	10.4392	72.6215	(0.864)	0.0000	0.0000	0
2022/02/16	R209	02/02/2023	10.80	Call	Bond Future	4,073.2200		4.0732	4,455.5200	4.4555	9.386	0	0	0
2022/02/16	R209	02/02/2023	10.78	Put	Bond Future	2,657.5800		2.6576	2,533.4800	2.5335	(4.670)	0	0	0
2022/02/16	R209	02/02/2023	10.79	Put	Bond Future	2,635.1200		2.6351	2,513.2300	2.5132	(4.626)	0	0	0
2022/02/16	R210	05/05/2022			Bond Future	216.0162		216.0162	216.0927	216.0927	0.035	0.0000	0.0000	1,039
2022/02/16	R210	04/08/2022			Bond Future	218.7848		218.7848	218.8627	218.8627	0.036	0.0000	0.0000	266
2022/02/16	R210	03/11/2022			Bond Future	219.1481		219.1481	219.2215	219.2215	0.033	0.0000	0.0000	0
2022/02/16	R210	02/02/2023			Bond Future	222.4198		222.4198	222.4923	222.4923	0.033	0.0000	0.0000	0
2022/02/16	R213	05/05/2022	10.63	Call	Bond Future	5,485.5000		5.4855	5,876.6300	5.8766	7.130	0	0	0
2022/02/16	R213	05/05/2022	10.65	Put	Bond Future	199.6000		0.1996	177.4000	0.1774	(11.122)	0	0	0
2022/02/16	R213	05/05/2022			Bond Future	9.5873		86.1742	9.5090	86.5880	(0.816)	0.0000	0.0000	24,260
2022/02/16	R213	05/05/2022	10.63	Put	Bond Future	207.8100		0.2078	185.1100	0.1851	(10.923)	0	0	0
2022/02/16	R213	05/05/2022	10.64	Call	Bond Future	5,529.8600		5.5299	5,921.2700	5.9213	7.078	0	0	0
2022/02/16	R213	05/05/2022	10.64	Put	Bond Future	203.6300		0.2036	181.2100	0.1812	(11.010)	0	0	0
2022/02/16	R213	05/05/2022	10.65	Call	Bond Future	5,574.3200		5.5743	5,965.9500	5.9660	7.026	0	0	0
2022/02/16	R213	04/08/2022	9.88	Call	Bond Future	2,423.8600		2.4239	2,708.0600	2.7081	11.725	0	0	0
2022/02/16	R213	04/08/2022	9.89	Call	Bond Future	2,452.2200		2.4522	2,737.8700	2.7379	11.649	0	0	0
2022/02/16	R213	04/08/2022	9.90	Put	Bond Future	1,870.7900		1.8708	1,738.6200	1.7386	(7.065)	0	0	0
2022/02/16	R213	04/08/2022			Bond Future	9.7801		87.2224	9.6983	87.6417	(0.836)	0.0000	0.0000	0
2022/02/16	R213	04/08/2022	9.88	Put	Bond Future	1,915.2600		1.9153	1,780.2100	1.7802	(7.051)	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
2022/02/16	R213	04/08/2022	9.89	Put	Bond Future	1,892.9200	1.8929	1,759.3200	1.7593	(7.058)	0	0	0
2022/02/16	R213	04/08/2022	9.90	Call	Bond Future	2,480.7400	2.4807	2,767.8200	2.7678	11.572	0	0	0
2022/02/16	R213	03/11/2022	10.38	Call	Bond Future	3,901.1700	3.9012	4,190.9800	4.1910	7.429	0	0	0
2022/02/16	R213	03/11/2022	10.38	Put	Bond Future	1,702.0900	1.7021	1,568.7200	1.5687	(7.836)	0	0	0
2022/02/16	R213	03/11/2022	10.39	Call	Bond Future	3,933.1500	3.9331	4,224.0000	4.2240	7.395	0	0	0
2022/02/16	R213	03/11/2022	10.39	Put	Bond Future	1,686.0300	1.6860	1,553.7000	1.5537	(7.849)	0	0	0
2022/02/16	R213	03/11/2022	10.37	Call	Bond Future	3,869.0300	3.8690	4,157.7900	4.1578	7.463	0	0	0
2022/02/16	R213	03/11/2022	10.37	Put	Bond Future	1,718.0300	1.7180	1,583.6100	1.5836	(7.824)	0	0	200
2022/02/16	R213	03/11/2022	9.19	Call	Bond Future	1,046.1500	1.0461	1,186.7800	1.1868	13.443	0	0	476
2022/02/16	R213	03/11/2022	9.19	Put	Bond Future	4,831.3400	4.8313	4,548.7900	4.5488	(5.848)	0	0	0
2022/02/16	R213	03/11/2022			Bond Future	9.9301	84.9952	9.8453	85.4183	(0.854)	0.0000	0.0000	0
2022/02/16	R213	03/11/2022	10.40	Call	Bond Future	3,965.4900	3.9655	4,257.1200	4.2571	7.354	0	0	0
2022/02/16	R213	03/11/2022	10.40	Put	Bond Future	1,670.3600	1.6704	1,538.8100	1.5388	(7.876)	0	0	0
2022/02/16	R213	03/11/2022	9.98	Call	Bond Future	2,729.5400	2.7295	2,974.3900	2.9744	8.970	0	0	0
2022/02/16	R213	03/11/2022	9.98	Put	Bond Future	2,482.1500	2.4822	2,303.8200	2.3038	(7.184)	0	0	200
2022/02/16	R213	03/11/2022	10.19	Call	Bond Future	3,315.6000	3.3156	3,585.8100	3.5858	8.150	0	0	0
2022/02/16	R213	03/11/2022	10.19	Put	Bond Future	2,036.2300	2.0362	1,883.2600	1.8833	(7.512)	0	0	476
2022/02/16	R213	03/11/2022	9.13	Call	Bond Future	954.6000	0.9546	1,087.4300	1.0874	13.915	0	0	200
2022/02/16	R213	03/11/2022	9.13	Put	Bond Future	5,056.0600	5.0561	4,765.7100	4.7657	(5.743)	0	0	0
2022/02/16	R213	03/11/2022	9.84	Call	Bond Future	2,370.4300	2.3704	2,597.4200	2.5974	9.576	0	0	0
2022/02/16	R213	03/11/2022	9.84	Put	Bond Future	2,820.1900	2.8202	2,624.0000	2.6240	(6.957)	0	0	476
2022/02/16	R213	02/02/2023	10.22	Put	Bond Future	2,715.9000	2.7159	2,583.1000	2.5831	(4.890)	0	0	0
2022/02/16	R213	02/02/2023	10.23	Call	Bond Future	3,332.1900	3.3322	3,628.9600	3.6290	8.906	0	0	0
2022/02/16	R213	02/02/2023	10.35	Call	Bond Future	3,659.1600	3.6592	3,974.1700	3.9742	8.609	0	0	0
2022/02/16	R213	02/02/2023	10.35	Put	Bond Future	2,450.7100	2.4507	2,337.1500	2.3372	(4.634)	0	0	476
2022/02/16	R213	02/02/2023	10.01	Call	Bond Future	2,773.0800	2.7731	3,046.7500	3.0468	9.869	0	0	0
2022/02/16	R213	02/02/2023			Bond Future	10.0973	86.2797	10.0088	86.7083	(0.877)	0.0000	0.0000	0
2022/02/16	R213	02/02/2023	10.22	Call	Bond Future	3,305.5500	3.3056	3,601.3200	3.6013	8.948	0	0	0
2022/02/16	R213	02/02/2023	10.23	Put	Bond Future	2,694.7300	2.6947	2,562.9300	2.5629	(4.891)	0	0	0
2022/02/16	R213	02/02/2023	9.16	Call	Bond Future	1,116.8000	1.1168	1,282.1500	1.2822	14.806	0	0	476
2022/02/16	R213	02/02/2023	9.16	Put	Bond Future	5,800.5000	5.8005	5,537.2800	5.5373	(4.538)	0	0	0
2022/02/16	R213	02/02/2023	10.01	Put	Bond Future	3,195.6200	3.1956	3,040.7200	3.0407	(4.847)	0	0	476
2022/02/16	R213	02/02/2023	10.21	Call	Bond Future	3,279.3500	3.2794	3,574.1100	3.5741	8.988	0	0	0
2022/02/16	R213	02/02/2023	10.21	Put	Bond Future	2,737.5500	2.7375	2,603.7400	2.6037	(4.888)	0	0	0
2022/02/16	R214	05/05/2022	11.73	Put	Bond Future	145.3400	0.1453	123.4700	0.1235	(15.047)	0	0	0
2022/02/16	R214	05/05/2022	11.74	Put	Bond Future	142.2600	0.1423	120.7800	0.1208	(15.099)	0	0	0
2022/02/16	R214	05/05/2022	11.75	Call	Bond Future	7,554.9300	7.5549	7,909.3700	7.9094	4.692	0	0	0
2022/02/16	R214	05/05/2022			Bond Future	10.4197	69.1854	10.3584	69.5609	(0.589)	0.0000	0.0000	16,551
2022/02/16	R214	05/05/2022	11.73	Call	Bond Future	7,459.1900	7.4592	7,812.8400	7.8128	4.741	0	0	0
2022/02/16	R214	05/05/2022	11.74	Call	Bond Future	7,507.0800	7.5071	7,861.1200	7.8611	4.716	0	0	0
2022/02/16	R214	05/05/2022	11.75	Put	Bond Future	139.2100	0.1392	118.1300	0.1181	(15.143)	0	0	0
2022/02/16	R214	04/08/2022	10.98	Put	Bond Future	1,536.9300	1.5369	1,491.1100	1.4911	(2.981)	0	0	0
2022/02/16	R214	04/08/2022	10.99	Call	Bond Future	3,917.3300	3.9173	4,253.4200	4.2534	8.580	0	0	0
2022/02/16	R214	04/08/2022			Bond Future	10.5758	70.0249	10.5122	70.4052	(0.601)	0.0000	0.0000	1,337
2022/02/16	R214	04/08/2022	10.97	Call	Bond Future	3,842.6900	3.8427	4,175.3100	4.1753	8.656	0	0	0
2022/02/16	R214	04/08/2022	10.97	Put	Bond Future	1,556.1800	1.5562	1,508.4400	1.5084	(3.068)	0	0	0
2022/02/16	R214	04/08/2022	10.98	Call	Bond Future	3,879.8500	3.8799	4,214.3900	4.2144	8.622	0	0	0

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2022/02/16	R214	04/08/2022	10.99	Put	Bond Future	1,518.0600	1.5181	1,473.7900	1.4738	(2.916)	0	0	0
2022/02/16	R214	03/11/2022	11.34	Call	Bond Future	5,234.5700	5.2346	5,538.5000	5.5385	5.806	0	0	0
2022/02/16	R214	03/11/2022	11.36	Put	Bond Future	1,612.2600	1.6123	1,533.6400	1.5336	(4.876)	0	0	0
2022/02/16	R214	03/11/2022			Bond Future	10.6990	67.7937	10.6336	68.1779	(0.611)	0.0000	0.0000	0
2022/02/16	R214	03/11/2022	11.34	Put	Bond Future	1,642.3400	1.6423	1,562.0600	1.5621	(4.888)	0	0	0
2022/02/16	R214	03/11/2022	11.35	Call	Bond Future	5,272.9900	5.2730	5,577.8500	5.5778	5.782	0	0	0
2022/02/16	R214	03/11/2022	11.35	Put	Bond Future	1,627.1300	1.6271	1,547.7800	1.5478	(4.877)	0	0	0
2022/02/16	R214	03/11/2022	11.36	Call	Bond Future	5,311.6900	5.3117	5,617.2800	5.6173	5.753	0	0	0
2022/02/16	R214	02/02/2023	11.07	Call	Bond Future	4,176.9500	4.1769	4,506.2600	4.5063	7.884	0	0	0
2022/02/16	R214	02/02/2023	11.07	Put	Bond Future	2,836.4700	2.8365	2,776.5400	2.7765	(2.113)	0	0	0
2022/02/16	R214	02/02/2023	11.08	Call	Bond Future	4,208.8900	4.2089	4,539.7800	4.5398	7.862	0	0	0
2022/02/16	R214	02/02/2023	11.08	Put	Bond Future	2,812.8900	2.8129	2,754.5400	2.7545	(2.074)	0	0	0
2022/02/16	R214	02/02/2023			Bond Future	10.8326	68.8206	10.7650	69.2099	(0.624)	0.0000	0.0000	0
2022/02/16	R214	02/02/2023	11.09	Call	Bond Future	4,241.1900	4.2412	4,573.6500	4.5737	7.839	0	0	0
2022/02/16	R214	02/02/2023	11.09	Put	Bond Future	2,789.7300	2.7897	2,732.9500	2.7330	(2.035)	0	0	0
2022/02/16	R248	05/05/2022	11.79	Call	Bond Future	9,755.7600	9.7558	10,290.7700	10.2908	5.484	0	0	0
2022/02/16	R248	05/05/2022	11.79	Put	Bond Future	152.4600	0.1525	127.9500	0.1280	(16.076)	0	0	0
2022/02/16	R248	05/05/2022	11.80	Call	Bond Future	9,815.2900	9.8153	10,350.8000	10.3508	5.456	0	0	0
2022/02/16	R248	05/05/2022			Bond Future	10.4177	86.8183	10.3460	87.3778	(0.688)	0.0000	0.0000	190,964
2022/02/16	R248	05/05/2022	11.80	Put	Bond Future	149.0800	0.1491	125.0700	0.1251	(16.105)	0	0	0
2022/02/16	R248	05/05/2022	11.81	Call	Bond Future	9,874.8100	9.8748	10,410.8400	10.4108	5.428	0	0	0
2022/02/16	R248	05/05/2022	11.81	Put	Bond Future	145.7700	0.1458	122.2800	0.1223	(16.114)	0	0	0
2022/02/16	R248	04/08/2022	10.99	Call	Bond Future	4,955.2300	4.9552	5,445.4100	5.4454	9.892	0	0	0
2022/02/16	R248	04/08/2022	10.99	Put	Bond Future	1,888.7600	1.8888	1,812.2000	1.8122	(4.053)	0	0	0
2022/02/16	R248	04/08/2022	10.40	Put	Bond Future	3,795.4000	3.7954	3,595.5000	3.5955	(5.267)	0	0	0
2022/02/16	R248	04/08/2022	10.98	Call	Bond Future	4,907.8500	4.9079	5,395.8500	5.3959	9.943	0	0	0
2022/02/16	R248	04/08/2022	10.98	Put	Bond Future	1,912.3900	1.9124	1,833.6500	1.8337	(4.117)	0	0	0
2022/02/16	R248	04/08/2022			Bond Future	10.5716	87.8717	10.4971	88.4385	(0.704)	0.0000	0.0000	6,019
2022/02/16	R248	04/08/2022	11.00	Call	Bond Future	5,002.5500	5.0025	5,495.1100	5.4951	9.846	0	0	0
2022/02/16	R248	04/08/2022	11.00	Put	Bond Future	1,865.1700	1.8652	1,790.9900	1.7910	(3.977)	0	0	0
2022/02/16	R248	04/08/2022	9.70	Call	Bond Future	609.5500	0.6095	804.4800	0.8045	31.979	0	0	2,400
2022/02/16	R248	04/08/2022	9.70	Put	Bond Future	7,679.3400	7.6793	7,307.5300	7.3075	(4.842)	0	0	0
2022/02/16	R248	04/08/2022	10.40	Call	Bond Future	2,479.2400	2.4792	2,846.0800	2.8461	14.796	0	0	2,400
2022/02/16	R248	03/11/2022	11.31	Put	Bond Future	2,090.7800	2.0908	1,971.4600	1.9715	(5.707)	0	0	0
2022/02/16	R248	03/11/2022	11.32	Call	Bond Future	6,508.4000	6.5084	6,963.2900	6.9633	6.989	0	0	0
2022/02/16	R248	03/11/2022	11.30	Put	Bond Future	2,110.1500	2.1101	1,989.7100	1.9897	(5.708)	0	0	0
2022/02/16	R248	03/11/2022			Bond Future	10.6929	84.7722	10.6162	85.3450	(0.718)	0.0000	0.0000	0
2022/02/16	R248	03/11/2022	11.31	Call	Bond Future	6,460.3500	6.4603	6,913.8800	6.9139	7.020	0	0	0
2022/02/16	R248	03/11/2022	11.32	Put	Bond Future	2,071.3300	2.0713	1,953.3700	1.9534	(5.695)	0	0	0
2022/02/16	R248	03/11/2022	11.30	Call	Bond Future	6,412.1200	6.4121	6,864.5300	6.8645	7.056	0	0	0
2022/02/16	R248	02/02/2023	11.08	Call	Bond Future	5,309.7600	5.3098	5,793.6400	5.7936	9.113	0	0	0
2022/02/16	R248	02/02/2023	11.08	Put	Bond Future	3,489.6700	3.4897	3,393.1200	3.3931	(2.767)	0	0	0
2022/02/16	R248	02/02/2023			Bond Future	10.8244	86.0565	10.7450	86.6369	(0.734)	0.0000	0.0000	0
2022/02/16	R248	02/02/2023	11.07	Call	Bond Future	5,269.3900	5.2694	5,751.0900	5.7511	9.141	0	0	0
2022/02/16	R248	02/02/2023	11.07	Put	Bond Future	3,519.2000	3.5192	3,420.4700	3.4205	(2.805)	0	0	0
2022/02/16	R248	02/02/2023	11.06	Call	Bond Future	5,228.8000	5.2288	5,708.6400	5.7086	9.177	0	0	0
2022/02/16	R248	02/02/2023	11.06	Put	Bond Future	3,548.6300	3.5486	3,448.0400	3.4480	(2.835)	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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<b>Total</b>												<b>1213977</b>
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