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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/02/2022 TO 03/02/2022

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
2022/02/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	2025	03/02/2022		Bond Future	155.9446	155.9446	155.9405	155.9405	(0.003)	0.0000	0.0000	0
2022/02/03	2025	05/05/2022		Bond Future	157.9249	157.9249	157.9418	157.9418	0.011	0.0000	0.0000	5,456
2022/02/03	2025	04/08/2022		Bond Future	158.3817	158.3817	158.3988	158.3988	0.011	0.0000	0.0000	1,130
2022/02/03	2025	03/11/2022		Bond Future	160.6398	160.6398	160.6563	160.6563	0.010	0.0000	0.0000	0
2022/02/03	2025	02/02/2023		Bond Future	161.3008	161.3008	161.3183	161.3183	0.011	0.0000	0.0000	0
2022/02/03	2029	03/02/2022		Bond Future	114.6186	114.6186	114.6349	114.6349	0.014	0.0000	0.0000	0
2022/02/03	2029	05/05/2022		Bond Future	114.8681	114.8681	115.1108	115.1108	0.211	0.0000	0.0000	2,746

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
2022/02/03	2029	04/08/2022			Bond Future	116.3766		116.3766	116.6224	116.6224	0.211	0.0000	0.0000	1,844
2022/02/03	2029	03/11/2022			Bond Future	116.8074		116.8074	117.0562	117.0562	0.213	0.0000	0.0000	0
2022/02/03	2029	02/02/2023			Bond Future	118.4916		118.4916	118.7439	118.7439	0.213	0.0000	0.0000	0
2022/02/03	2030	03/02/2022	8.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2030	03/02/2022	8.39	Put	Bond Future	4,668.3800		4.6684	4,550.4700	4.5505	(2.526)	0	0	0
2022/02/03	2030	03/02/2022	8.80	Put	Bond Future	2,386.0500		2.3860	2,268.1400	2.2681	(4.942)	0	0	0
2022/02/03	2030	03/02/2022	8.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2030	03/02/2022	8.85	Put	Bond Future	2,112.3700		2.1124	1,994.4600	1.9945	(5.582)	0	0	0
2022/02/03	2030	03/02/2022	9.80	Call	Bond Future	2,902.4100		2.9024	3,020.3200	3.0203	4.062	0	0	0
2022/02/03	2030	03/02/2022	9.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2030	03/02/2022	9.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2030	03/02/2022	9.45	Call	Bond Future	1,096.0300		1.0960	1,212.9700	1.2130	10.669	0	0	0
2022/02/03	2030	03/02/2022	9.45	Put	Bond Future	0.9700		0.0010	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2030	03/02/2022	9.40	Call	Bond Future	837.9300		0.8379	951.0000	0.9510	13.494	0	0	0
2022/02/03	2030	03/02/2022	9.40	Put	Bond Future	4.8400		0.0048	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2030	03/02/2022	9.10	Call	Bond Future	5.3600		0.0054	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2030	03/02/2022	9.10	Put	Bond Future	764.2300		0.7642	640.9600	0.6410	(16.130)	0	0	0
2022/02/03	2030	03/02/2022	9.20	Call	Bond Future	78.8900		0.0789	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2030	03/02/2022	9.20	Put	Bond Future	303.2400		0.3032	106.4400	0.1064	(64.899)	0	0	0
2022/02/03	2030	03/02/2022	9.35	Call	Bond Future	589.3000		0.5893	688.0800	0.6881	16.762	0	0	0
2022/02/03	2030	03/02/2022	9.35	Put	Bond Future	19.1300		0.0191	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2030	03/02/2022			Bond Future	9.2422		93.2695	9.2200	93.3874	(0.240)	0.0000	0.0000	0
2022/02/03	2030	03/02/2022	8.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2030	03/02/2022	9.90	Call	Bond Future	3,410.4200		3.4104	3,528.3300	3.5283	3.457	0	0	0
2022/02/03	2030	03/02/2022	10.85	Call	Bond Future	8,057.8100		8.0578	8,175.7200	8.1757	1.463	0	0	0
2022/02/03	2030	03/02/2022	10.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2030	03/02/2022	9.60	Call	Bond Future	1,875.2600		1.8753	1,993.1700	1.9932	6.288	0	0	0
2022/02/03	2030	03/02/2022	9.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2030	03/02/2022	9.78	Call	Bond Future	2,800.3600		2.8004	2,918.2700	2.9183	4.211	0	0	0
2022/02/03	2030	03/02/2022	9.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2030	03/02/2022	9.43	Call	Bond Future	992.2900		0.9923	1,108.3000	1.1083	11.691	0	0	0
2022/02/03	2030	03/02/2022	9.43	Put	Bond Future	1.9000		0.0019	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2030	03/02/2022	9.44	Call	Bond Future	1,044.1000		1.0441	1,160.6500	1.1606	11.163	0	0	0
2022/02/03	2030	03/02/2022	9.44	Put	Bond Future	1.3600		0.0014	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2030	05/05/2022	10.21	Call	Bond Future	4,316.0800		4.3161	4,363.2000	4.3632	1.092	0	0	0
2022/02/03	2030	05/05/2022	10.21	Put	Bond Future	431.2600		0.4313	413.7800	0.4138	(4.053)	0	0	0
2022/02/03	2030	05/05/2022	9.95	Call	Bond Future	3,291.2100		3.2912	3,331.7800	3.3318	1.233	0	0	0
2022/02/03	2030	05/05/2022	9.65	Put	Bond Future	1,136.3500		1.1364	1,103.1600	1.1032	(2.921)	0	0	5,000
2022/02/03	2030	05/05/2022	8.81	Put	Bond Future	3,702.3500		3.7024	3,645.2300	3.6452	(1.543)	0	0	0
2022/02/03	2030	05/05/2022	8.89	Put	Bond Future	3,373.3100		3.3733	3,317.8100	3.3178	(1.645)	0	0	0
2022/02/03	2030	05/05/2022	9.15	Call	Bond Future	963.0000		0.9630	978.6100	0.9786	1.621	0	0	7,500
2022/02/03	2030	05/05/2022	9.15	Put	Bond Future	2,425.5900		2.4256	2,376.6000	2.3766	(2.020)	0	0	0
2022/02/03	2030	05/05/2022	8.14	Call	Bond Future	59.9100		0.0599	60.7300	0.0607	1.369	0	0	1,800
2022/02/03	2030	05/05/2022	8.14	Put	Bond Future	7,005.9000		7.0059	6,942.1200	6.9421	(0.910)	0	0	0
2022/02/03	2030	05/05/2022	8.47	Call	Bond Future	161.3500		0.1614	164.0500	0.1641	1.673	0	0	1,073
2022/02/03	2030	05/05/2022			Bond Future	9.4321		94.4307	9.4195	94.4952	(0.133)	0.0000	0.0000	70,079
2022/02/03	2030	05/05/2022	11.04	Call	Bond Future	7,893.8200		7.8938	7,953.1200	7.9531	0.751	0	0	0

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2022/02/03	2030	05/05/2022	11.04	Put	Bond Future	91.7200	0.0917	86.4200	0.0864	(5.778)	0	0	1,800
2022/02/03	2030	05/05/2022	9.95	Put	Bond Future	681.2100	0.6812	657.1800	0.6572	(3.528)	0	0	1,073
2022/02/03	2030	05/05/2022	10.19	Call	Bond Future	4,234.6000	4.2346	4,281.2600	4.2813	1.102	0	0	0
2022/02/03	2030	05/05/2022	10.19	Put	Bond Future	447.0100	0.4470	429.0700	0.4291	(4.013)	0	0	0
2022/02/03	2030	05/05/2022	10.20	Call	Bond Future	4,275.2900	4.2753	4,322.1800	4.3222	1.097	0	0	0
2022/02/03	2030	05/05/2022	10.20	Put	Bond Future	439.0700	0.4391	421.3600	0.4214	(4.034)	0	0	200
2022/02/03	2030	05/05/2022	9.35	Call	Bond Future	1,403.6700	1.4037	1,425.3000	1.4253	1.541	0	0	0
2022/02/03	2030	05/05/2022	9.35	Put	Bond Future	1,826.3900	1.8264	1,783.4200	1.7834	(2.353)	0	0	1,073
2022/02/03	2030	05/05/2022	9.60	Call	Bond Future	2,090.9800	2.0910	2,120.7500	2.1207	1.424	0	0	0
2022/02/03	2030	05/05/2022	9.60	Put	Bond Future	1,234.4200	1.2344	1,199.5900	1.1996	(2.822)	0	0	5,000
2022/02/03	2030	05/05/2022	9.65	Call	Bond Future	2,246.0700	2.2461	2,277.4800	2.2775	1.398	0	0	0
2022/02/03	2030	05/05/2022	8.81	Call	Bond Future	437.7400	0.4377	445.2200	0.4452	1.709	0	0	200
2022/02/03	2030	05/05/2022	8.89	Call	Bond Future	536.6300	0.5366	545.7300	0.5457	1.696	0	0	1,800
2022/02/03	2030	05/05/2022	7.73	Call	Bond Future	14.7200	0.0147	14.8300	0.0148	0.747	0	0	200
2022/02/03	2030	05/05/2022	7.73	Put	Bond Future	9,302.0400	9.3020	9,237.5500	9.2375	(0.693)	0	0	0
2022/02/03	2030	05/05/2022	8.47	Put	Bond Future	5,272.1200	5.2721	5,210.2200	5.2102	(1.174)	0	0	0
2022/02/03	2030	04/08/2022	9.56	Call	Bond Future	2,000.4000	2.0004	2,026.2900	2.0263	1.294	0	0	0
2022/02/03	2030	04/08/2022	9.56	Put	Bond Future	2,373.7400	2.3737	2,334.2400	2.3342	(1.664)	0	0	0
2022/02/03	2030	04/08/2022	10.95	Call	Bond Future	6,709.0500	6.7090	6,761.1500	6.7612	0.777	0	0	0
2022/02/03	2030	04/08/2022	10.95	Put	Bond Future	484.1000	0.4841	470.8100	0.4708	(2.745)	0	0	800
2022/02/03	2030	04/08/2022			Bond Future	9.6352	91.6420	9.6220	91.7074	(0.137)	0.0000	0.0000	24,189
2022/02/03	2030	04/08/2022	9.05	Call	Bond Future	968.5400	0.9685	983.2500	0.9833	1.519	0	0	800
2022/02/03	2030	04/08/2022	9.05	Put	Bond Future	3,925.2400	3.9252	3,874.5600	3.8746	(1.291)	0	0	0
2022/02/03	2030	04/08/2022	9.54	Call	Bond Future	1,952.0000	1.9520	1,977.4300	1.9774	1.303	0	0	0
2022/02/03	2030	04/08/2022	9.54	Put	Bond Future	2,424.9500	2.4250	2,384.9900	2.3850	(1.648)	0	0	0
2022/02/03	2030	04/08/2022	9.55	Call	Bond Future	1,976.2500	1.9763	2,001.9100	2.0019	1.298	0	0	0
2022/02/03	2030	04/08/2022	9.55	Put	Bond Future	2,399.3800	2.3994	2,359.6500	2.3597	(1.656)	0	0	0
2022/02/03	2030	04/08/2022	8.30	Call	Bond Future	252.7600	0.2528	257.0500	0.2570	1.697	0	0	800
2022/02/03	2030	04/08/2022	8.30	Put	Bond Future	7,177.9600	7.1780	7,116.8600	7.1169	(0.851)	0	0	0
2022/02/03	2030	03/11/2022	10.10	Call	Bond Future	3,419.7200	3.4197	3,454.2400	3.4542	1.009	0	0	0
2022/02/03	2030	03/11/2022	10.10	Put	Bond Future	2,047.1100	2.0471	2,015.8100	2.0158	(1.529)	0	0	0
2022/02/03	2030	03/11/2022			Bond Future	9.8107	92.9296	9.7970	92.9955	(0.140)	0.0000	0.0000	0
2022/02/03	2030	03/11/2022	10.09	Call	Bond Future	3,390.6400	3.3906	3,424.9800	3.4250	1.013	0	0	0
2022/02/03	2030	03/11/2022	10.09	Put	Bond Future	2,065.0400	2.0650	2,033.5600	2.0336	(1.524)	0	0	0
2022/02/03	2030	03/11/2022	10.08	Call	Bond Future	3,361.6700	3.3617	3,395.8300	3.3958	1.016	0	0	0
2022/02/03	2030	03/11/2022	10.08	Put	Bond Future	2,083.1100	2.0831	2,051.4500	2.0515	(1.520)	0	0	0
2022/02/03	2030	02/02/2023	10.01	Put	Bond Future	2,965.0200	2.9650	2,928.9500	2.9289	(1.217)	0	0	0
2022/02/03	2030	02/02/2023	9.80	Call	Bond Future	0.0000	0.0000	2,521.1200	2.5211	100.000	0	0	950
2022/02/03	2030	02/02/2023	9.99	Call	Bond Future	2,935.7100	2.9357	2,965.8700	2.9659	1.027	0	0	0
2022/02/03	2030	02/02/2023	10.00	Call	Bond Future	2,960.1100	2.9601	2,990.4400	2.9904	1.025	0	0	0
2022/02/03	2030	02/02/2023	9.20	Call	Bond Future	0.0000	0.0000	1,362.6600	1.3627	100.000	0	0	950
2022/02/03	2030	02/02/2023	9.20	Put	Bond Future	0.0000	0.0000	5,120.6400	5.1206	100.000	0	0	0
2022/02/03	2030	02/02/2023			Bond Future	10.0058	90.2449	9.9914	90.3115	(0.144)	0.0000	0.0000	0
2022/02/03	2030	02/02/2023	10.01	Call	Bond Future	2,984.6200	2.9846	3,015.1100	3.0151	1.022	0	0	0
2022/02/03	2030	02/02/2023	9.80	Put	Bond Future	0.0000	0.0000	3,412.2300	3.4122	100.000	0	0	0
2022/02/03	2030	02/02/2023	9.99	Put	Bond Future	3,008.6100	3.0086	2,972.2100	2.9722	(1.210)	0	0	0
2022/02/03	2030	02/02/2023	10.00	Put	Bond Future	2,986.7500	2.9868	2,950.5200	2.9505	(1.213)	0	0	0

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2022/02/03	2032	03/02/2022	8.91	Put	Bond Future	4,775.3400	4.7753	4,672.9300	4.6729	(2.145)	0	0	0
2022/02/03	2032	03/02/2022	11.13	Call	Bond Future	8,130.1400	8.1301	8,232.5500	8.2325	1.260	0	0	0
2022/02/03	2032	03/02/2022	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.53	Call	Bond Future	4,884.7000	4.8847	4,987.1100	4.9871	2.097	0	0	0
2022/02/03	2032	03/02/2022	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.65	Call	Bond Future	5,547.3500	5.5474	5,649.7600	5.6498	1.846	0	0	0
2022/02/03	2032	03/02/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.66	Call	Bond Future	5,602.2600	5.6023	5,704.6700	5.7047	1.828	0	0	0
2022/02/03	2032	03/02/2022	10.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.43	Call	Bond Future	4,327.1900	4.3272	4,429.6000	4.4296	2.367	0	0	0
2022/02/03	2032	03/02/2022	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.42	Call	Bond Future	4,271.1700	4.2712	4,373.5800	4.3736	2.398	0	0	0
2022/02/03	2032	03/02/2022	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	9.81	Call	Bond Future	772.2600	0.7723	862.5000	0.8625	11.685	0	0	0
2022/02/03	2032	03/02/2022	9.81	Put	Bond Future	12.1700	0.0122	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2032	03/02/2022	9.90	Put	Bond Future	0.7300	0.0007	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2032	03/02/2022	9.58	Call	Bond Future	19.0500	0.0191	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2032	03/02/2022	9.58	Put	Bond Future	632.1800	0.6322	510.7200	0.5107	(19.213)	0	0	0
2022/02/03	2032	03/02/2022	9.67	Call	Bond Future	152.6300	0.1526	29.9200	0.0299	(80.397)	0	0	0
2022/02/03	2032	03/02/2022			Bond Future	9.6821	93.8285	9.6650	93.9310	(0.177)	0.0000	0.0000	0
2022/02/03	2032	03/02/2022	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	9.14	Put	Bond Future	3,318.7400	3.3187	3,216.3300	3.2163	(3.086)	0	0	0
2022/02/03	2032	03/02/2022	9.57	Call	Bond Future	14.0700	0.0141	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2032	03/02/2022	9.57	Put	Bond Future	687.5400	0.6875	571.0600	0.5711	(16.942)	0	0	0
2022/02/03	2032	03/02/2022	10.90	Call	Bond Future	6,905.9300	6.9059	7,008.3400	7.0083	1.483	0	0	0
2022/02/03	2032	03/02/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.95	Call	Bond Future	7,174.1300	7.1741	7,276.5400	7.2765	1.427	0	0	0
2022/02/03	2032	03/02/2022	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.44	Call	Bond Future	4,383.1600	4.3832	4,485.5700	4.4856	2.336	0	0	0
2022/02/03	2032	03/02/2022	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.45	Call	Bond Future	4,439.0800	4.4391	4,541.4900	4.5415	2.307	0	0	0
2022/02/03	2032	03/02/2022	10.14	Call	Bond Future	2,682.7100	2.6827	2,785.1200	2.7851	3.817	0	0	0
2022/02/03	2032	03/02/2022	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	10.35	Call	Bond Future	3,877.6800	3.8777	3,980.0900	3.9801	2.641	0	0	0
2022/02/03	2032	03/02/2022	9.90	Call	Bond Future	1,290.6800	1.2907	1,392.3600	1.3924	7.878	0	0	0
2022/02/03	2032	03/02/2022	10.04	Call	Bond Future	2,105.9400	2.1059	2,208.3500	2.2084	4.863	0	0	0
2022/02/03	2032	03/02/2022	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2032	03/02/2022	9.62	Call	Bond Future	54.9300	0.0549	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2032	03/02/2022	9.62	Put	Bond Future	427.2500	0.4273	269.9100	0.2699	(36.826)	0	0	0
2022/02/03	2032	03/02/2022	9.67	Put	Bond Future	225.1200	0.2251	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2032	05/05/2022	11.18	Call	Bond Future	7,410.3700	7.4104	7,445.6000	7.4456	0.475	0	0	0
2022/02/03	2032	05/05/2022	11.18	Put	Bond Future	172.6300	0.1726	165.7500	0.1657	(3.985)	0	0	780
2022/02/03	2032	05/05/2022	10.98	Call	Bond Future	6,444.0400	6.4440	6,477.0300	6.4770	0.512	0	0	0
2022/02/03	2032	05/05/2022	10.98	Put	Bond Future	252.8500	0.2529	243.7300	0.2437	(3.607)	0	0	993
2022/02/03	2032	05/05/2022	11.02	Put	Bond Future	234.8100	0.2348	226.1700	0.2262	(3.680)	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
2022/02/03	2032	05/05/2022	11.03	Call	Bond Future	6,684.8300	6.6848	6,718.4200	6.7184	0.502	0	0	0
2022/02/03	2032	05/05/2022	11.03	Put	Bond Future	230.3400	0.2303	221.8200	0.2218	(3.699)	0	0	0
2022/02/03	2032	05/05/2022	10.29	Put	Bond Future	859.8700	0.8599	839.2100	0.8392	(2.403)	0	0	0
2022/02/03	2032	05/05/2022			Bond Future	9.8618	90.8486	9.8545	90.8907	(0.074)	0.0000	0.0000	132,333
2022/02/03	2032	05/05/2022	11.04	Call	Bond Future	6,732.9700	6.7330	6,766.6800	6.7667	0.501	0	0	0
2022/02/03	2032	05/05/2022	11.04	Put	Bond Future	225.9600	0.2260	217.5600	0.2176	(3.717)	0	0	0
2022/02/03	2032	05/05/2022	11.02	Call	Bond Future	6,636.7300	6.6367	6,670.2000	6.6702	0.504	0	0	0
2022/02/03	2032	05/05/2022	9.58	Call	Bond Future	1,013.9800	1.0140	1,020.4600	1.0205	0.639	0	0	780
2022/02/03	2032	05/05/2022	9.58	Put	Bond Future	2,669.6500	2.6696	2,634.0200	2.6340	(1.335)	0	0	0
2022/02/03	2032	05/05/2022	10.18	Call	Bond Future	2,864.9600	2.8650	2,883.9900	2.8840	0.664	0	0	780
2022/02/03	2032	05/05/2022	10.18	Put	Bond Future	1,042.4400	1.0424	1,019.3600	1.0194	(2.214)	0	0	0
2022/02/03	2032	05/05/2022	10.29	Call	Bond Future	3,300.8900	3.3009	3,322.3400	3.3223	0.650	0	0	993
2022/02/03	2032	04/08/2022	10.22	Call	Bond Future	2,998.5200	2.9985	3,016.3300	3.0163	0.594	0	0	0
2022/02/03	2032	04/08/2022	9.72	Call	Bond Future	1,596.8300	1.5968	1,607.2200	1.6072	0.651	0	0	800
2022/02/03	2032	04/08/2022	9.72	Put	Bond Future	3,467.3800	3.4674	3,435.2100	3.4352	(0.928)	0	0	0
2022/02/03	2032	04/08/2022	10.20	Put	Bond Future	2,078.7500	2.0788	2,053.7000	2.0537	(1.205)	0	0	0
2022/02/03	2032	04/08/2022	10.21	Put	Bond Future	2,055.3700	2.0554	2,030.4800	2.0305	(1.211)	0	0	0
2022/02/03	2032	04/08/2022	8.97	Call	Bond Future	371.3400	0.3713	373.9000	0.3739	0.689	0	0	800
2022/02/03	2032	04/08/2022	8.97	Put	Bond Future	6,727.3400	6.7273	6,687.3400	6.6873	(0.595)	0	0	0
2022/02/03	2032	04/08/2022			Bond Future	10.0474	92.0195	10.0398	92.0621	(0.075)	0.0000	0.0000	0
2022/02/03	2032	04/08/2022	10.22	Put	Bond Future	2,032.4700	2.0325	2,007.7200	2.0077	(1.218)	0	0	0
2022/02/03	2032	04/08/2022	11.60	Call	Bond Future	8,643.7500	8.6438	8,677.4500	8.6775	0.390	0	0	0
2022/02/03	2032	04/08/2022	11.60	Put	Bond Future	436.3100	0.4363	427.4500	0.4274	(2.031)	0	0	800
2022/02/03	2032	04/08/2022	11.89	Call	Bond Future	9,944.1100	9.9441	9,979.7100	9.9797	0.358	0	0	0
2022/02/03	2032	04/08/2022	11.89	Put	Bond Future	317.4200	0.3174	310.4600	0.3105	(2.193)	0	0	0
2022/02/03	2032	04/08/2022	10.20	Call	Bond Future	2,933.6100	2.9336	2,951.1200	2.9511	0.597	0	0	0
2022/02/03	2032	04/08/2022	10.21	Call	Bond Future	2,965.8500	2.9658	2,983.5200	2.9835	0.596	0	0	0
2022/02/03	2032	03/11/2022	10.16	Call	Bond Future	2,742.2800	2.7423	2,758.3400	2.7583	0.586	0	0	0
2022/02/03	2032	03/11/2022	10.16	Put	Bond Future	3,059.1000	3.0591	3,032.4600	3.0325	(0.871)	0	0	180
2022/02/03	2032	03/11/2022	10.56	Put	Bond Future	2,120.3300	2.1203	2,098.7100	2.0987	(1.020)	0	0	180
2022/02/03	2032	03/11/2022	9.31	Put	Bond Future	6,069.7000	6.0697	6,033.4100	6.0334	(0.598)	0	0	0
2022/02/03	2032	03/11/2022	9.36	Call	Bond Future	982.0900	0.9821	988.9800	0.9890	0.702	0	0	454
2022/02/03	2032	03/11/2022	9.36	Put	Bond Future	5,851.7600	5.8518	5,815.9500	5.8160	(0.612)	0	0	0
2022/02/03	2032	03/11/2022	10.11	Put	Bond Future	3,197.8800	3.1979	3,170.6100	3.1706	(0.853)	0	0	454
2022/02/03	2032	03/11/2022			Bond Future	10.2177	89.1617	10.2099	89.2044	(0.076)	0.0000	0.0000	0
2022/02/03	2032	03/11/2022	10.66	Call	Bond Future	4,314.2200	4.3142	4,336.5000	4.3365	0.516	0	0	0
2022/02/03	2032	03/11/2022	10.66	Put	Bond Future	1,933.8700	1.9339	1,913.4500	1.9134	(1.056)	0	0	0
2022/02/03	2032	03/11/2022	10.49	Call	Bond Future	3,736.8200	3.7368	3,757.0400	3.7570	0.541	0	0	0
2022/02/03	2032	03/11/2022	10.49	Put	Bond Future	2,261.1400	2.2611	2,238.6600	2.2387	(0.994)	0	0	454
2022/02/03	2032	03/11/2022	10.56	Call	Bond Future	3,970.0400	3.9700	3,991.1200	3.9911	0.531	0	0	0
2022/02/03	2032	03/11/2022	9.31	Call	Bond Future	905.3600	0.9054	911.7700	0.9118	0.708	0	0	180
2022/02/03	2032	03/11/2022	10.11	Call	Bond Future	2,605.2200	2.6052	2,620.6500	2.6206	0.592	0	0	0
2022/02/03	2032	02/02/2023	10.50	Call	Bond Future	3,563.1000	3.5631	3,582.0700	3.5821	0.532	0	0	0
2022/02/03	2032	02/02/2023	10.50	Put	Bond Future	3,037.8100	3.0378	3,013.6600	3.0137	(0.795)	0	0	454
2022/02/03	2032	02/02/2023	10.40	Call	Bond Future	3,279.4700	3.2795	3,297.3500	3.2974	0.545	0	0	0
2022/02/03	2032	02/02/2023	10.40	Put	Bond Future	3,284.2600	3.2843	3,259.0200	3.2590	(0.769)	0	0	0
2022/02/03	2032	02/02/2023			Bond Future	10.4009	90.4286	10.3928	90.4717	(0.078)	0.0000	0.0000	0
2022/02/03	2032	02/02/2023	10.38	Call	Bond Future	3,224.1100	3.2241	3,241.7800	3.2418	0.548	0	0	0

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2022/02/03	2032	02/02/2023	10.38	Put	Bond Future	3,335.4200	3.3354	3,309.9700	3.3100	(0.763)	0	0	0
2022/02/03	2032	02/02/2023	10.39	Call	Bond Future	3,251.7300	3.2517	3,269.5000	3.2695	0.546	0	0	0
2022/02/03	2032	02/02/2023	10.39	Put	Bond Future	3,309.7600	3.3098	3,284.4100	3.2844	(0.766)	0	0	0
2022/02/03	2032	02/02/2023	9.31	Call	Bond Future	1,005.3200	1.0053	1,012.2300	1.0122	0.687	0	0	454
2022/02/03	2032	02/02/2023	9.31	Put	Bond Future	7,073.1600	7.0732	7,036.9500	7.0370	(0.512)	0	0	0
2022/02/03	2032	02/02/2023	10.16	Call	Bond Future	2,645.1700	2.6452	2,660.4200	2.6604	0.577	0	0	0
2022/02/03	2032	02/02/2023	10.16	Put	Bond Future	3,939.6200	3.9396	3,911.7500	3.9118	(0.707)	0	0	454
2022/02/03	2033	03/02/2022			Bond Future	112.2899	112.2899	112.1949	112.1949	(0.085)	0.0000	0.0000	0
2022/02/03	2033	05/05/2022			Bond Future	112.4319	112.4319	112.3387	112.3387	(0.083)	0.0000	0.0000	2,371
2022/02/03	2033	04/08/2022			Bond Future	113.9084	113.9084	113.8138	113.8138	(0.083)	0.0000	0.0000	4,967
2022/02/03	2033	03/11/2022			Bond Future	114.2225	114.2225	114.1259	114.1259	(0.085)	0.0000	0.0000	0
2022/02/03	2033	02/02/2023			Bond Future	115.8694	115.8694	115.7712	115.7712	(0.085)	0.0000	0.0000	0
2022/02/03	2037	03/02/2022	11.45	Call	Bond Future	7,398.8900	7.3989	7,548.1800	7.5482	2.018	0	0	0
2022/02/03	2037	03/02/2022	11.46	Call	Bond Future	7,458.3500	7.4584	7,607.6400	7.6076	2.002	0	0	0
2022/02/03	2037	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2037	03/02/2022			Bond Future	10.2869	86.6789	10.2650	86.8282	(0.213)	0.0000	0.0000	0
2022/02/03	2037	03/02/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2037	03/02/2022	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2037	03/02/2022	11.47	Call	Bond Future	7,517.7400	7.5177	7,667.0300	7.6670	1.986	0	0	0
2022/02/03	2037	05/05/2022	11.82	Call	Bond Future	8,588.0900	8.5881	8,594.8900	8.5949	0.079	0	0	0
2022/02/03	2037	05/05/2022	11.83	Call	Bond Future	8,641.1100	8.6411	8,647.9800	8.6480	0.080	0	0	0
2022/02/03	2037	05/05/2022	11.84	Put	Bond Future	205.5500	0.2055	200.0200	0.2000	(2.690)	0	0	0
2022/02/03	2037	05/05/2022			Bond Future	10.4565	87.7580	10.4546	87.7705	(0.018)	0.0000	0.0000	84,346
2022/02/03	2037	05/05/2022	11.82	Put	Bond Future	213.0700	0.2131	207.4100	0.2074	(2.656)	0	0	0
2022/02/03	2037	05/05/2022	11.83	Put	Bond Future	209.2700	0.2093	203.6800	0.2037	(2.671)	0	0	0
2022/02/03	2037	05/05/2022	11.84	Call	Bond Future	8,694.1500	8.6941	8,701.0800	8.7011	0.080	0	0	0
2022/02/03	2037	04/08/2022	11.95	Call	Bond Future	8,553.1400	8.5531	8,558.6800	8.5587	0.065	0	0	0
2022/02/03	2037	04/08/2022	11.95	Put	Bond Future	656.2700	0.6563	649.2200	0.6492	(1.074)	0	0	1,050
2022/02/03	2037	04/08/2022	10.91	Put	Bond Future	2,075.4000	2.0754	2,062.9200	2.0629	(0.601)	0	0	0
2022/02/03	2037	04/08/2022	10.89	Call	Bond Future	3,748.1100	3.7481	3,748.1200	3.7481	0.000	0	0	0
2022/02/03	2037	04/08/2022	10.89	Put	Bond Future	2,123.6800	2.1237	2,111.1000	2.1111	(0.592)	0	0	0
2022/02/03	2037	04/08/2022	10.90	Call	Bond Future	3,786.6600	3.7867	3,786.7200	3.7867	0.002	0	0	0
2022/02/03	2037	04/08/2022			Bond Future	10.6347	84.6330	10.6328	84.6456	(0.018)	0.0000	0.0000	49,415
2022/02/03	2037	04/08/2022	10.91	Call	Bond Future	3,825.1400	3.8251	3,825.2500	3.8252	0.003	0	0	0
2022/02/03	2037	04/08/2022	11.21	Call	Bond Future	5,072.7500	5.0727	5,074.5000	5.0745	0.034	0	0	1,050
2022/02/03	2037	04/08/2022	11.21	Put	Bond Future	1,476.5400	1.4765	1,465.7000	1.4657	(0.734)	0	0	0
2022/02/03	2037	04/08/2022	11.42	Call	Bond Future	6,022.9300	6.0229	6,025.8300	6.0258	0.048	0	0	0
2022/02/03	2037	04/08/2022	11.42	Put	Bond Future	1,170.3400	1.1703	1,160.6500	1.1606	(0.828)	0	0	50
2022/02/03	2037	04/08/2022	10.10	Call	Bond Future	1,296.9400	1.2969	1,294.4300	1.2944	(0.194)	0	0	50
2022/02/03	2037	04/08/2022	10.10	Put	Bond Future	4,854.0600	4.8541	4,838.9600	4.8390	(0.311)	0	0	0
2022/02/03	2037	04/08/2022	10.90	Put	Bond Future	2,099.5400	2.0995	2,087.0100	2.0870	(0.597)	0	0	50
2022/02/03	2037	03/11/2022	11.32	Call	Bond Future	5,378.0200	5.3780	5,380.2500	5.3802	0.041	0	0	0
2022/02/03	2037	03/11/2022	11.30	Put	Bond Future	2,161.4600	2.1615	2,151.2400	2.1512	(0.473)	0	0	0
2022/02/03	2037	03/11/2022	11.31	Call	Bond Future	5,337.1200	5.3371	5,339.3000	5.3393	0.041	0	0	0
2022/02/03	2037	03/11/2022	11.31	Put	Bond Future	2,142.9400	2.1429	2,132.7500	2.1328	(0.476)	0	0	0
2022/02/03	2037	03/11/2022			Bond Future	10.7891	85.8226	10.7871	85.8350	(0.018)	0.0000	0.0000	0

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2022/02/03	2037	03/11/2022	11.32	Put	Bond Future	2,124.3000	2.1243	2,114.1600	2.1142	(0.477)	0	0	0
2022/02/03	2037	03/11/2022	11.30	Call	Bond Future	5,296.0300	5.2960	5,298.1800	5.2982	0.041	0	0	0
2022/02/03	2037	02/02/2023	11.03	Call	Bond Future	4,108.3600	4.1084	4,109.7300	4.1097	0.033	0	0	0
2022/02/03	2037	02/02/2023	11.03	Put	Bond Future	3,656.8300	3.6568	3,645.8800	3.6459	(0.299)	0	0	0
2022/02/03	2037	02/02/2023	11.04	Call	Bond Future	4,140.9400	4.1409	4,142.3500	4.1424	0.034	0	0	0
2022/02/03	2037	02/02/2023	11.04	Put	Bond Future	3,628.3700	3.6284	3,617.4600	3.6175	(0.301)	0	0	0
2022/02/03	2037	02/02/2023			Bond Future	10.9564	82.7869	10.9544	82.7992	(0.018)	0.0000	0.0000	0
2022/02/03	2037	02/02/2023	11.05	Call	Bond Future	4,173.6500	4.1737	4,175.0800	4.1751	0.034	0	0	0
2022/02/03	2037	02/02/2023	11.05	Put	Bond Future	3,600.1100	3.6001	3,589.2200	3.5892	(0.302)	0	0	0
2022/02/03	2038	03/02/2022			Bond Future	127.6873	127.6873	127.7069	127.7069	0.015	0.0000	0.0000	0
2022/02/03	2038	05/05/2022			Bond Future	129.3088	129.3088	128.9942	128.9942	(0.243)	0.0000	0.0000	4,174
2022/02/03	2038	04/08/2022			Bond Future	129.1878	129.1878	128.8691	128.8691	(0.247)	0.0000	0.0000	2,669
2022/02/03	2038	03/11/2022			Bond Future	131.0299	131.0299	130.7061	130.7061	(0.247)	0.0000	0.0000	0
2022/02/03	2038	02/02/2023			Bond Future	131.0574	131.0574	130.7297	130.7297	(0.250)	0.0000	0.0000	0
2022/02/03	2040	03/02/2022	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2040	03/02/2022	11.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2040	03/02/2022	11.59	Call	Bond Future	8,209.4400	8.2094	8,296.8900	8.2969	1.065	0	0	0
2022/02/03	2040	03/02/2022			Bond Future	10.3869	89.0043	10.3750	89.0918	(0.114)	0.0000	0.0000	0
2022/02/03	2040	03/02/2022	10.60	Call	Bond Future	1,548.6600	1.5487	1,634.9800	1.6350	5.574	0	0	0
2022/02/03	2040	03/02/2022	10.60	Put	Bond Future	1.1300	0.0011	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	2040	03/02/2022	11.57	Call	Bond Future	8,082.9400	8.0829	8,170.3900	8.1704	1.082	0	0	0
2022/02/03	2040	03/02/2022	11.58	Call	Bond Future	8,146.2300	8.1462	8,233.6800	8.2337	1.074	0	0	0
2022/02/03	2040	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2040	05/05/2022	13.04	Call	Bond Future	15,390.4800	15.3905	15,328.6200	15.3286	(0.402)	0	0	0
2022/02/03	2040	05/05/2022	13.04	Put	Bond Future	23.1300	0.0231	22.7100	0.0227	(1.816)	0	0	1,200
2022/02/03	2040	05/05/2022	11.91	Put	Bond Future	245.1300	0.2451	244.5000	0.2445	(0.257)	0	0	0
2022/02/03	2040	05/05/2022	11.92	Call	Bond Future	9,274.9700	9.2750	9,212.8800	9.2129	(0.669)	0	0	0
2022/02/03	2040	05/05/2022	11.92	Put	Bond Future	240.9000	0.2409	240.2500	0.2402	(0.270)	0	0	0
2022/02/03	2040	05/05/2022	10.57	Call	Bond Future	2,340.2500	2.3403	2,295.9300	2.2959	(1.894)	0	0	1,200
2022/02/03	2040	05/05/2022	10.57	Put	Bond Future	2,199.6700	2.1997	2,216.7900	2.2168	0.778	0	0	0
2022/02/03	2040	05/05/2022			Bond Future	10.5504	90.1124	10.5590	90.0509	0.081	0.0000	0.0000	61,253
2022/02/03	2040	05/05/2022	11.90	Call	Bond Future	9,162.3700	9.1624	9,100.3100	9.1003	(0.677)	0	0	0
2022/02/03	2040	05/05/2022	11.90	Put	Bond Future	249.4400	0.2494	248.8200	0.2488	(0.249)	0	0	0
2022/02/03	2040	05/05/2022	11.91	Call	Bond Future	9,218.6700	9.2187	9,156.6000	9.1566	(0.673)	0	0	0
2022/02/03	2040	05/05/2022	9.82	Call	Bond Future	402.6500	0.4027	386.7000	0.3867	(3.961)	0	0	1,200
2022/02/03	2040	05/05/2022	9.82	Put	Bond Future	5,900.9900	5.9010	5,946.4800	5.9465	0.771	0	0	0
2022/02/03	2040	04/08/2022	12.24	Put	Bond Future	596.0800	0.5961	598.6000	0.5986	0.423	0	0	460
2022/02/03	2040	04/08/2022	11.05	Call	Bond Future	4,384.9700	4.3850	4,337.5300	4.3375	(1.082)	0	0	0
2022/02/03	2040	04/08/2022	11.05	Put	Bond Future	2,136.7400	2.1367	2,151.6700	2.1517	0.699	0	0	0
2022/02/03	2040	04/08/2022	9.70	Put	Bond Future	8,151.0200	8.1510	8,199.7100	8.1997	0.597	0	0	0
2022/02/03	2040	04/08/2022			Bond Future	10.7220	86.7674	10.7309	86.7051	0.083	0.0000	0.0000	39,528
2022/02/03	2040	04/08/2022	12.24	Call	Bond Future	10,275.4000	10.2754	10,215.5500	10.2155	(0.582)	0	0	0
2022/02/03	2040	04/08/2022	11.03	Call	Bond Future	4,298.1900	4.2982	4,251.1200	4.2511	(1.095)	0	0	0
2022/02/03	2040	04/08/2022	11.03	Put	Bond Future	2,184.4300	2.1844	2,199.7300	2.1997	0.700	0	0	0
2022/02/03	2040	04/08/2022	11.04	Call	Bond Future	4,341.6200	4.3416	4,294.3600	4.2944	(1.089)	0	0	0
2022/02/03	2040	04/08/2022	11.04	Put	Bond Future	2,160.5800	2.1606	2,175.6900	2.1757	0.699	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
2022/02/03	2040	04/08/2022	9.70	Call	Bond Future	516.8700	0.5169	503.1900	0.5032	(2.647)	0	0	460
2022/02/03	2040	04/08/2022	10.70	Call	Bond Future	2,999.7900	2.9998	2,959.7000	2.9597	(1.336)	0	0	460
2022/02/03	2040	04/08/2022	10.70	Put	Bond Future	3,154.0000	3.1540	3,176.2800	3.1763	0.706	0	0	0
2022/02/03	2040	03/11/2022	11.41	Put	Bond Future	2,209.7700	2.2098	2,224.5800	2.2246	0.670	0	0	0
2022/02/03	2040	03/11/2022	11.39	Call	Bond Future	5,694.2400	5.6942	5,645.7400	5.6457	(0.852)	0	0	0
2022/02/03	2040	03/11/2022	11.40	Call	Bond Future	5,737.9300	5.7379	5,689.2800	5.6893	(0.848)	0	0	0
2022/02/03	2040	03/11/2022			Bond Future	10.8704	87.9871	10.8797	87.9235	0.086	0.0000	0.0000	0
2022/02/03	2040	03/11/2022	11.41	Call	Bond Future	5,781.7200	5.7817	5,732.9300	5.7329	(0.844)	0	0	0
2022/02/03	2040	03/11/2022	11.39	Put	Bond Future	2,250.5000	2.2505	2,265.6000	2.2656	0.671	0	0	0
2022/02/03	2040	03/11/2022	11.40	Put	Bond Future	2,230.0500	2.2300	2,245.0000	2.2450	0.670	0	0	0
2022/02/03	2040	02/02/2023	11.12	Call	Bond Future	4,515.9500	4.5160	4,474.8800	4.4749	(0.909)	0	0	0
2022/02/03	2040	02/02/2023	11.12	Put	Bond Future	3,923.8000	3.9238	3,947.4200	3.9474	0.602	0	0	0
2022/02/03	2040	02/02/2023			Bond Future	11.0309	84.7320	11.0406	84.6673	0.088	0.0000	0.0000	0
2022/02/03	2040	02/02/2023	11.10	Call	Bond Future	4,445.0900	4.4451	4,404.3300	4.4043	(0.917)	0	0	0
2022/02/03	2040	02/02/2023	11.10	Put	Bond Future	3,985.2700	3.9853	4,009.2000	4.0092	0.600	0	0	0
2022/02/03	2040	02/02/2023	11.11	Call	Bond Future	4,480.4600	4.4805	4,439.5500	4.4395	(0.913)	0	0	0
2022/02/03	2040	02/02/2023	11.11	Put	Bond Future	3,954.4300	3.9544	3,978.2100	3.9782	0.601	0	0	0
2022/02/03	2044	03/02/2022	11.59	Call	Bond Future	7,897.2400	7.8972	8,023.5700	8.0236	1.600	0	0	0
2022/02/03	2044	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2044	03/02/2022	11.60	Call	Bond Future	7,961.1400	7.9611	8,087.4700	8.0875	1.587	0	0	0
2022/02/03	2044	03/02/2022	11.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2044	03/02/2022			Bond Future	10.4518	85.6415	10.4350	85.7678	(0.161)	0.0000	0.0000	0
2022/02/03	2044	03/02/2022	11.61	Call	Bond Future	8,024.9500	8.0250	8,151.2800	8.1513	1.574	0	0	0
2022/02/03	2044	03/02/2022	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	2044	05/05/2022	11.91	Call	Bond Future	8,984.7800	8.9848	8,920.9500	8.9210	(0.710)	0	0	0
2022/02/03	2044	05/05/2022	11.91	Put	Bond Future	255.0300	0.2550	254.6400	0.2546	(0.153)	0	0	0
2022/02/03	2044	05/05/2022	11.92	Call	Bond Future	9,041.3900	9.0414	8,977.5400	8.9775	(0.706)	0	0	0
2022/02/03	2044	05/05/2022	11.92	Put	Bond Future	250.5600	0.2506	250.1500	0.2502	(0.164)	0	0	0
2022/02/03	2044	05/05/2022			Bond Future	10.6075	86.7077	10.6161	86.6442	0.082	0.0000	0.0000	54,386
2022/02/03	2044	05/05/2022	11.93	Call	Bond Future	9,097.9900	9.0980	9,034.1200	9.0341	(0.702)	0	0	0
2022/02/03	2044	05/05/2022	11.93	Put	Bond Future	246.1700	0.2462	245.7400	0.2457	(0.175)	0	0	0
2022/02/03	2044	04/08/2022	11.08	Call	Bond Future	4,400.9600	4.4010	4,352.4400	4.3524	(1.102)	0	0	0
2022/02/03	2044	04/08/2022	11.08	Put	Bond Future	2,235.5400	2.2355	2,251.2800	2.2513	0.704	0	0	0
2022/02/03	2044	04/08/2022	11.09	Call	Bond Future	4,444.8400	4.4448	4,396.1300	4.3961	(1.096)	0	0	0
2022/02/03	2044	04/08/2022	11.09	Put	Bond Future	2,211.0000	2.2110	2,226.5500	2.2266	0.703	0	0	0
2022/02/03	2044	04/08/2022			Bond Future	10.7706	83.4440	10.7796	83.3797	0.083	0.0000	0.0000	21,683
2022/02/03	2044	04/08/2022	11.10	Call	Bond Future	4,489.1000	4.4891	4,440.2000	4.4402	(1.089)	0	0	0
2022/02/03	2044	04/08/2022	11.10	Put	Bond Future	2,186.9400	2.1869	2,202.3000	2.2023	0.702	0	0	0
2022/02/03	2044	03/11/2022	11.40	Put	Bond Future	2,369.2400	2.3692	2,385.2800	2.3853	0.677	0	0	0
2022/02/03	2044	03/11/2022	11.41	Call	Bond Future	5,718.9600	5.7190	5,669.2300	5.6692	(0.870)	0	0	0
2022/02/03	2044	03/11/2022	11.41	Put	Bond Future	2,347.6000	2.3476	2,363.4900	2.3635	0.677	0	0	0
2022/02/03	2044	03/11/2022			Bond Future	10.9114	84.6170	10.9208	84.5514	0.086	0.0000	0.0000	0
2022/02/03	2044	03/11/2022	11.39	Call	Bond Future	5,631.3600	5.6314	5,581.9500	5.5820	(0.877)	0	0	0
2022/02/03	2044	03/11/2022	11.39	Put	Bond Future	2,390.7900	2.3908	2,407.0000	2.4070	0.678	0	0	0
2022/02/03	2044	03/11/2022	11.40	Call	Bond Future	5,675.2500	5.6752	5,625.6700	5.6257	(0.874)	0	0	0
2022/02/03	2044	02/02/2023	11.14	Call	Bond Future	4,495.2100	4.4952	4,453.0900	4.4531	(0.937)	0	0	0
2022/02/03	2044	02/02/2023	11.14	Put	Bond Future	3,973.2600	3.9733	3,997.9000	3.9979	0.620	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
2022/02/03	2044	02/02/2023	11.15	Call	Bond Future	4,531.2400	4.5312	4,488.9500	4.4889	(0.933)	0	0	0
2022/02/03	2044	02/02/2023	11.15	Put	Bond Future	3,941.6900	3.9417	3,966.1600	3.9662	0.621	0	0	0
2022/02/03	2044	02/02/2023			Bond Future	11.0633	81.4391	11.0730	81.3724	0.088	0.0000	0.0000	0
2022/02/03	2044	02/02/2023	11.16	Call	Bond Future	4,567.3900	4.5674	4,524.9300	4.5249	(0.930)	0	0	0
2022/02/03	2044	02/02/2023	11.16	Put	Bond Future	3,910.3300	3.9103	3,934.6300	3.9346	0.621	0	0	0
2022/02/03	2046	03/02/2022			Bond Future	117.6064	117.6064	117.8222	117.8222	0.184	0.0000	0.0000	0
2022/02/03	2046	05/05/2022			Bond Future	117.2048	117.2048	117.4222	117.4222	0.185	0.0000	0.0000	14,004
2022/02/03	2046	04/08/2022			Bond Future	118.7440	118.7440	118.9642	118.9642	0.185	0.0000	0.0000	2,969
2022/02/03	2046	03/11/2022			Bond Future	118.5072	118.5072	118.7302	118.7302	0.188	0.0000	0.0000	0
2022/02/03	2046	02/02/2023			Bond Future	120.2163	120.2163	120.4422	120.4422	0.188	0.0000	0.0000	0
2022/02/03	2050	03/02/2022			Bond Future	119.7519	119.7519	119.9966	119.9966	0.204	0.0000	0.0000	0
2022/02/03	2050	05/05/2022			Bond Future	121.2726	121.2726	121.5192	121.5192	0.203	0.0000	0.0000	8,572
2022/02/03	2050	04/08/2022			Bond Future	120.8439	120.8439	121.0936	121.0936	0.207	0.0000	0.0000	1,194
2022/02/03	2050	03/11/2022			Bond Future	122.5670	122.5670	122.8197	122.8197	0.206	0.0000	0.0000	0
2022/02/03	2050	02/02/2023			Bond Future	122.2661	122.2661	122.5224	122.5224	0.210	0.0000	0.0000	0
2022/02/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	AL37	03/02/2022			Index Future	819.9930	819.9930	820.6820	820.6820	0.084	0.0000	0.0000	0
2022/02/03	AL37	05/05/2022			Index Future	830.2020	830.2020	829.7940	829.7940	(0.049)	0.0000	0.0000	0
2022/02/03	AL37	04/08/2022			Index Future	840.7860	840.7860	840.3730	840.3730	(0.049)	0.0000	0.0000	0
2022/02/03	AL37	03/11/2022			Index Future	852.6860	852.6860	852.2620	852.2620	(0.050)	0.0000	0.0000	0
2022/02/03	AL37	02/02/2023			Index Future	864.7800	864.7800	864.3490	864.3490	(0.050)	0.0000	0.0000	0
2022/02/03	AL7T	03/02/2022			Index Future	941.7850	941.7850	942.7980	942.7980	0.108	0.0000	0.0000	0
2022/02/03	AL7T	05/05/2022			Index Future	953.5090	953.5090	953.9080	953.9080	0.042	0.0000	0.0000	0
2022/02/03	AL7T	04/08/2022			Index Future	965.6660	965.6660	966.0690	966.0690	0.042	0.0000	0.0000	0
2022/02/03	AL7T	03/11/2022			Index Future	979.3320	979.3320	979.7370	979.7370	0.041	0.0000	0.0000	0
2022/02/03	AL7T	02/02/2023			Index Future	993.2230	993.2230	993.6310	993.6310	0.041	0.0000	0.0000	0
2022/02/03	ALBI	03/02/2022			Index Future	839.3440	839.3440	840.3780	840.3780	0.123	0.0000	0.0000	0
2022/02/03	ALBI	05/05/2022			Index Future	849.7930	849.7930	849.6970	849.6970	(0.011)	0.0000	0.0000	128
2022/02/03	ALBI	04/08/2022			Index Future	860.6280	860.6280	860.5290	860.5290	(0.012)	0.0000	0.0000	90
2022/02/03	ALBI	03/11/2022			Index Future	872.8080	872.8080	872.7040	872.7040	(0.012)	0.0000	0.0000	0
2022/02/03	ALBI	02/02/2023			Index Future	885.1870	885.1870	885.0800	885.0800	(0.012)	0.0000	0.0000	0
2022/02/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C023	28/02/2023			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
2022/02/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/03	ES33	03/02/2022			Bond Future	11.0425	80.1522	11.0150	80.3009	(0.249)	0.0000	0.0000	0
2022/02/03	ES33	05/05/2022			Bond Future	11.2542	77.3908	11.2518	77.4037	(0.022)	0.0000	0.0000	87
2022/02/03	ES33	04/08/2022			Bond Future	11.4738	78.4072	11.4712	78.4202	(0.022)	0.0000	0.0000	263
2022/02/03	ES33	03/11/2022			Bond Future	11.6813	75.7448	11.6787	75.7577	(0.022)	0.0000	0.0000	0
2022/02/03	ES33	02/02/2023			Bond Future	11.9068	76.8384	11.9041	76.8513	(0.022)	0.0000	0.0000	0
2022/02/03	ES42	03/02/2022			Bond Future	11.4672	79.2887	11.4550	79.3659	(0.107)	0.0000	0.0000	0
2022/02/03	ES42	05/05/2022			Bond Future	11.6639	76.0366	11.6669	76.0182	0.026	0.0000	0.0000	1,190
2022/02/03	ES42	04/08/2022			Bond Future	11.8624	77.0354	11.8655	77.0167	0.026	0.0000	0.0000	3,579
2022/02/03	ES42	03/11/2022			Bond Future	12.0506	73.8757	12.0540	73.8564	0.028	0.0000	0.0000	0
2022/02/03	ES42	02/02/2023			Bond Future	12.2471	74.9432	12.2506	74.9234	0.029	0.0000	0.0000	0
2022/02/03	GOVI	03/02/2022	792.76	Call	GOVI	353,170.0000	35.3170	363,210.0000	36.3210	2.843	0	0	0
2022/02/03	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	03/02/2022			GOVI	828.0770	828.0770	829.0810	829.0810	0.121	0.0000	0.0000	0
2022/02/03	GOVI	03/02/2022	792.74	Call	GOVI	353,370.0000	35.3370	363,410.0000	36.3410	2.841	0	0	0
2022/02/03	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	03/02/2022	792.75	Call	GOVI	353,270.0000	35.3270	363,310.0000	36.3310	2.842	0	0	0
2022/02/03	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	05/05/2022	788.25	Call	GOVI	501,370.0000	50.1370	500,170.0000	50.0170	(0.239)	0	0	0
2022/02/03	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	05/05/2022			GOVI	838.3870	838.3870	838.2670	838.2670	(0.014)	0.0000	0.0000	986
2022/02/03	GOVI	05/05/2022	788.23	Call	GOVI	501,570.0000	50.1570	500,370.0000	50.0370	(0.239)	0	0	0
2022/02/03	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	05/05/2022	788.24	Call	GOVI	501,470.0000	50.1470	500,270.0000	50.0270	(0.239)	0	0	0
2022/02/03	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	04/08/2022	819.28	Call	GOVI	297,950.0000	29.7950	296,740.0000	29.6740	(0.406)	0	0	0
2022/02/03	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	04/08/2022			GOVI	849.0750	849.0750	848.9540	848.9540	(0.014)	0.0000	0.0000	0
2022/02/03	GOVI	04/08/2022	819.26	Call	GOVI	298,150.0000	29.8150	296,940.0000	29.6940	(0.406)	0	0	0
2022/02/03	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	04/08/2022	819.27	Call	GOVI	298,050.0000	29.8050	296,840.0000	29.6840	(0.406)	0	0	0
2022/02/03	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	03/11/2022	820.41	Call	GOVI	406,820.0000	40.6820	405,550.0000	40.5550	(0.312)	0	0	0
2022/02/03	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	03/11/2022	820.42	Call	GOVI	406,720.0000	40.6720	405,450.0000	40.5450	(0.312)	0	0	0
2022/02/03	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	03/11/2022			GOVI	861.0920	861.0920	860.9650	860.9650	(0.015)	0.0000	0.0000	0
2022/02/03	GOVI	03/11/2022	820.43	Call	GOVI	406,620.0000	40.6620	405,350.0000	40.5350	(0.312)	0	0	0
2022/02/03	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	02/02/2023	850.82	Call	GOVI	224,860.0000	22.4860	223,550.0000	22.3550	(0.583)	0	0	0
2022/02/03	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	02/02/2023	850.83	Call	GOVI	224,760.0000	22.4760	223,450.0000	22.3450	(0.583)	0	0	0

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2022/02/03	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GOVI	02/02/2023			GOVI	873.3060	873.3060	873.1750	873.1750	(0.015)	0.0000	0.0000	0
2022/02/03	GOVI	02/02/2023	850.84	Call	GOVI	224,660.0000	22.4660	223,350.0000	22.3350	(0.583)	0	0	0
2022/02/03	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/03	IGOV	03/02/2022			Index Future	308.8140	308.8140	309.0470	309.0470	0.075	0.0000	0.0000	0
2022/02/03	IGOV	05/05/2022			Index Future	312.7350	312.7350	312.9860	312.9860	0.080	0.0000	0.0000	498
2022/02/03	IGOV	04/08/2022			Index Future	316.7980	316.7980	317.0520	317.0520	0.080	0.0000	0.0000	0
2022/02/03	IGOV	03/11/2022			Index Future	321.3570	321.3570	321.6120	321.6120	0.079	0.0000	0.0000	0
2022/02/03	IGOV	02/02/2023			Index Future	325.9880	325.9880	326.2470	326.2470	0.079	0.0000	0.0000	0
2022/02/03	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/03	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/03	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/03	JBAF	16/02/2022			Jibar Tradeable Future	4.1350	95.8650	4.1450	95.8550	0.242	0.0000	0.0000	0
2022/02/03	JBAF	16/03/2022			Jibar Tradeable Future	4.1750	95.8250	4.1950	95.8050	0.479	0.0000	0.0000	0
2022/02/03	JBAF	20/04/2022			Jibar Tradeable Future	4.4600	95.5400	4.4700	95.5300	0.224	0.0000	0.0000	0
2022/02/03	JBAF	18/05/2022			Jibar Tradeable Future	4.5000	95.5000	4.5100	95.4900	0.222	0.0000	0.0000	0
2022/02/03	JBAF	15/06/2022			Jibar Tradeable Future	4.8000	95.2000	4.7850	95.2150	(0.313)	0.0000	0.0000	72
2022/02/03	JBAF	20/07/2022			Jibar Tradeable Future	4.8600	95.1400	4.8500	95.1500	(0.206)	0.0000	0.0000	0
2022/02/03	JBAF	21/09/2022			Jibar Tradeable Future	5.2050	94.7950	5.1800	94.8200	(0.480)	0.0000	0.0000	0
2022/02/03	JBAF	21/12/2022			Jibar Tradeable Future	5.7300	94.2700	5.6950	94.3050	(0.611)	0.0000	0.0000	68
2022/02/03	JBAF	15/03/2023			Jibar Tradeable Future	6.0400	93.9600	6.0600	93.9400	0.331	0.0000	0.0000	0
2022/02/03	JBAF	21/06/2023			Jibar Tradeable Future	6.3000	93.7000	6.2600	93.7400	(0.635)	0.0000	0.0000	0
2022/02/03	JBAF	20/09/2023			Jibar Tradeable Future	6.5250	93.4750	6.4650	93.5350	(0.920)	0.0000	0.0000	75
2022/02/03	JBAF	20/12/2023			Jibar Tradeable Future	6.6150	93.3850	6.6300	93.3700	0.227	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/03	R023	03/02/2022	5.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R023	03/02/2022	5.08	Put	Bond Future	296.7300	0.2967	237.9500	0.2380	(19.809)	0	0	0
2022/02/03	R023	03/02/2022			Bond Future	5.3669	105.8553	5.3100	105.9140	(1.061)	0.0000	0.0000	0
2022/02/03	R023	03/02/2022	5.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R023	03/02/2022	5.06	Put	Bond Future	317.4600	0.3175	258.6800	0.2587	(18.516)	0	0	0
2022/02/03	R023	03/02/2022	5.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R023	03/02/2022	5.07	Put	Bond Future	307.1000	0.3071	248.3200	0.2483	(19.140)	0	0	0
2022/02/03	R023	05/05/2022	6.31	Call	Bond Future	698.2000	0.6982	780.4400	0.7804	11.779	0	0	0
2022/02/03	R023	05/05/2022	6.31	Put	Bond Future	47.4500	0.0475	34.3600	0.0344	(27.587)	0	0	0
2022/02/03	R023	05/05/2022			Bond Future	5.4846	103.2477	5.3644	103.3431	(2.192)	0.0000	0.0000	15,389
2022/02/03	R023	05/05/2022	6.29	Call	Bond Future	684.4000	0.6844	766.1800	0.7662	11.949	0	0	0
2022/02/03	R023	05/05/2022	6.29	Put	Bond Future	49.3400	0.0493	35.7900	0.0358	(27.463)	0	0	0
2022/02/03	R023	05/05/2022	6.30	Call	Bond Future	691.2900	0.6913	773.3000	0.7733	11.863	0	0	0
2022/02/03	R023	05/05/2022	6.30	Put	Bond Future	48.3800	0.0484	35.0600	0.0351	(27.532)	0	0	0
2022/02/03	R023	04/08/2022	6.05	Call	Bond Future	348.4700	0.3485	413.5800	0.4136	18.685	0	0	0
2022/02/03	R023	04/08/2022	6.05	Put	Bond Future	139.4700	0.1395	107.1900	0.1072	(23.145)	0	0	0
2022/02/03	R023	04/08/2022			Bond Future	5.6676	104.5535	5.4899	104.6509	(3.135)	0.0000	0.0000	2,360
2022/02/03	R023	04/08/2022	6.03	Call	Bond Future	340.9600	0.3410	405.4300	0.4054	18.908	0	0	0
2022/02/03	R023	04/08/2022	6.03	Put	Bond Future	142.8700	0.1429	109.9500	0.1099	(23.042)	0	0	0
2022/02/03	R023	04/08/2022	6.04	Call	Bond Future	344.7100	0.3447	409.5000	0.4095	18.796	0	0	0
2022/02/03	R023	04/08/2022	6.04	Put	Bond Future	141.1600	0.1412	108.5600	0.1086	(23.094)	0	0	0
2022/02/03	R023	03/11/2022	6.25	Call	Bond Future	295.6100	0.2956	368.8600	0.3689	24.779	0	0	0
2022/02/03	R023	03/11/2022	6.25	Put	Bond Future	68.9700	0.0690	45.2900	0.0453	(34.334)	0	0	0
2022/02/03	R023	03/11/2022	6.26	Call	Bond Future	298.1100	0.2981	371.5400	0.3715	24.632	0	0	0
2022/02/03	R023	03/11/2022	6.26	Put	Bond Future	68.4100	0.0684	44.9100	0.0449	(34.352)	0	0	0
2022/02/03	R023	03/11/2022			Bond Future	5.5131	102.1470	5.1989	102.2439	(5.699)	0.0000	0.0000	0
2022/02/03	R023	03/11/2022	6.27	Call	Bond Future	300.3200	0.3003	373.9900	0.3740	24.531	0	0	0
2022/02/03	R023	03/11/2022	6.27	Put	Bond Future	67.5500	0.0675	44.2900	0.0443	(34.434)	0	0	0
2022/02/03	R035	03/02/2022	9.92	Call	Bond Future	0.5400	0.0005	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R035	03/02/2022	9.92	Put	Bond Future	1,368.2800	1.3683	1,253.5600	1.2536	(8.384)	0	0	0
2022/02/03	R035	03/02/2022	11.73	Call	Bond Future	9,919.8500	9.9199	10,034.0300	10.0340	1.151	0	0	0
2022/02/03	R035	03/02/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.28	Call	Bond Future	7,307.5100	7.3075	7,421.6900	7.4217	1.563	0	0	0
2022/02/03	R035	03/02/2022	11.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.39	Call	Bond Future	7,957.2500	7.9573	8,071.4300	8.0714	1.435	0	0	0
2022/02/03	R035	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.22	Call	Bond Future	6,950.0000	6.9500	7,064.1800	7.0642	1.643	0	0	0
2022/02/03	R035	03/02/2022	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.23	Call	Bond Future	7,009.7400	7.0097	7,123.9200	7.1239	1.629	0	0	0
2022/02/03	R035	03/02/2022	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.03	Call	Bond Future	5,803.1900	5.8032	5,917.3700	5.9174	1.968	0	0	0
2022/02/03	R035	03/02/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.11	Call	Bond Future	6,288.7900	6.2888	6,402.9700	6.4030	1.816	0	0	0
2022/02/03	R035	03/02/2022	10.35	Call	Bond Future	1,509.5900	1.5096	1,623.1800	1.6232	7.525	0	0	0
2022/02/03	R035	03/02/2022	10.35	Put	Bond Future	0.5900	0.0006	0.0000	0.0000	(100.000)	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
2022/02/03	R035	03/02/2022	10.61	Call	Bond Future	3,186.7900	3.1868	3,300.9700	3.3010	3.583	0	0	0
2022/02/03	R035	03/02/2022	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	10.65	Call	Bond Future	3,440.9100	3.4409	3,555.0900	3.5551	3.318	0	0	0
2022/02/03	R035	03/02/2022	10.24	Put	Bond Future	18.0000	0.0180	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R035	03/02/2022	10.26	Call	Bond Future	928.0200	0.9280	1,031.7300	1.0317	11.175	0	0	0
2022/02/03	R035	03/02/2022	10.26	Put	Bond Future	10.4700	0.0105	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R035	03/02/2022	10.34	Call	Bond Future	1,444.4100	1.4444	1,557.7400	1.5577	7.846	0	0	0
2022/02/03	R035	03/02/2022	10.34	Put	Bond Future	0.8500	0.0009	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R035	03/02/2022			Bond Future	10.1220	95.0107	10.1050	95.1249	(0.168)	0.0000	0.0000	0
2022/02/03	R035	03/02/2022	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	9.70	Put	Bond Future	2,890.5100	2.8905	2,776.3300	2.7763	(3.950)	0	0	0
2022/02/03	R035	03/02/2022	10.10	Call	Bond Future	143.6100	0.1436	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R035	03/02/2022	10.10	Put	Bond Future	291.3500	0.2914	33.5600	0.0336	(88.481)	0	0	0
2022/02/03	R035	03/02/2022	11.88	Call	Bond Future	10,764.2500	10.7642	10,878.4300	10.8784	1.061	0	0	0
2022/02/03	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.33	Call	Bond Future	7,603.7600	7.6038	7,717.9400	7.7179	1.502	0	0	0
2022/02/03	R035	03/02/2022	11.24	Call	Bond Future	7,069.4100	7.0694	7,183.5900	7.1836	1.615	0	0	0
2022/02/03	R035	03/02/2022	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	11.05	Call	Bond Future	5,924.9700	5.9250	6,039.1500	6.0391	1.927	0	0	0
2022/02/03	R035	03/02/2022	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R035	03/02/2022	10.24	Call	Bond Future	803.3700	0.8034	899.5500	0.8995	11.972	0	0	0
2022/02/03	R035	05/05/2022	11.63	Call	Bond Future	8,355.6100	8.3556	8,362.4700	8.3625	0.082	0	0	0
2022/02/03	R035	05/05/2022	11.63	Put	Bond Future	226.5100	0.2265	220.5800	0.2206	(2.618)	0	0	0
2022/02/03	R035	05/05/2022	11.64	Call	Bond Future	8,408.5000	8.4085	8,415.4400	8.4154	0.083	0	0	0
2022/02/03	R035	05/05/2022	11.64	Put	Bond Future	222.4700	0.2225	216.6200	0.2166	(2.630)	0	0	0
2022/02/03	R035	05/05/2022	10.72	Call	Bond Future	3,756.8100	3.7568	3,755.5400	3.7555	(0.034)	0	0	1,200
2022/02/03	R035	05/05/2022	10.72	Put	Bond Future	1,057.1400	1.0571	1,043.0800	1.0431	(1.330)	0	0	0
2022/02/03	R035	05/05/2022			Bond Future	10.2971	91.6921	10.2952	91.7049	(0.019)	0.0000	0.0000	70,243
2022/02/03	R035	05/05/2022	11.65	Call	Bond Future	8,461.4000	8.4614	8,468.4100	8.4684	0.083	0	0	0
2022/02/03	R035	05/05/2022	11.65	Put	Bond Future	218.5000	0.2185	212.7200	0.2127	(2.645)	0	0	0
2022/02/03	R035	05/05/2022	12.64	Call	Bond Future	13,627.1500	13.6271	13,638.7000	13.6387	0.085	0	0	0
2022/02/03	R035	05/05/2022	12.64	Put	Bond Future	27.4600	0.0275	26.2200	0.0262	(4.516)	0	0	1,200
2022/02/03	R035	05/05/2022	10.82	Call	Bond Future	4,220.8800	4.2209	4,220.5700	4.2206	(0.007)	0	0	0
2022/02/03	R035	05/05/2022	10.82	Put	Bond Future	899.6800	0.8997	886.5800	0.8866	(1.456)	0	0	1,200
2022/02/03	R035	04/08/2022	11.13	Put	Bond Future	1,367.8900	1.3679	1,357.3400	1.3573	(0.771)	0	0	100
2022/02/03	R035	04/08/2022	10.72	Call	Bond Future	3,638.4200	3.6384	3,638.5500	3.6386	0.004	0	0	0
2022/02/03	R035	04/08/2022	10.72	Put	Bond Future	2,150.7700	2.1508	2,138.0100	2.1380	(0.593)	0	0	0
2022/02/03	R035	04/08/2022	10.73	Call	Bond Future	3,676.2300	3.6762	3,676.4200	3.6764	0.005	0	0	0
2022/02/03	R035	04/08/2022	10.73	Put	Bond Future	2,126.6500	2.1266	2,113.9500	2.1140	(0.597)	0	0	0
2022/02/03	R035	04/08/2022	9.84	Call	Bond Future	1,070.7500	1.0708	1,068.3300	1.0683	(0.226)	0	0	100
2022/02/03	R035	04/08/2022	9.84	Put	Bond Future	5,285.6600	5.2857	5,270.3500	5.2703	(0.290)	0	0	0
2022/02/03	R035	04/08/2022	10.53	Put	Bond Future	2,658.4400	2.6584	2,644.7500	2.6448	(0.515)	0	0	0
2022/02/03	R035	04/08/2022	10.64	Call	Bond Future	3,343.9000	3.3439	3,343.6300	3.3436	(0.008)	0	0	0
2022/02/03	R035	04/08/2022	10.64	Put	Bond Future	2,353.9000	2.3539	2,340.7400	2.3407	(0.559)	0	0	100
2022/02/03	R035	04/08/2022	9.53	Call	Bond Future	553.6100	0.5536	551.4800	0.5515	(0.385)	0	0	400
2022/02/03	R035	04/08/2022	9.53	Put	Bond Future	6,902.3400	6.9023	6,887.3200	6.8873	(0.218)	0	0	0

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2022/02/03	R035	04/08/2022			Bond Future	10.4828	92.8340	10.4807	92.8469	(0.019)	0.0000	0.0000	48,495
2022/02/03	R035	04/08/2022	11.13	Call	Bond Future	5,344.0200	5.3440	5,346.3600	5.3464	0.044	0	0	0
2022/02/03	R035	04/08/2022	12.18	Call	Bond Future	10,344.8300	10.3448	10,352.1600	10.3522	0.071	0	0	0
2022/02/03	R035	04/08/2022	12.18	Put	Bond Future	441.8800	0.4419	436.3200	0.4363	(1.258)	0	0	400
2022/02/03	R035	04/08/2022	10.74	Call	Bond Future	3,713.9500	3.7139	3,714.1900	3.7142	0.006	0	0	0
2022/02/03	R035	04/08/2022	10.74	Put	Bond Future	2,102.5100	2.1025	2,089.8600	2.0899	(0.602)	0	0	0
2022/02/03	R035	04/08/2022	10.53	Call	Bond Future	2,957.5700	2.9576	2,956.7700	2.9568	(0.027)	0	0	400
2022/02/03	R035	03/11/2022	11.15	Call	Bond Future	5,126.7000	5.1267	5,129.2600	5.1293	0.050	0	0	0
2022/02/03	R035	03/11/2022	11.15	Put	Bond Future	2,077.5600	2.0776	2,067.4300	2.0674	(0.488)	0	0	0
2022/02/03	R035	03/11/2022	10.57	Call	Bond Future	3,063.6500	3.0637	3,063.9500	3.0639	0.010	0	0	0
2022/02/03	R035	03/11/2022	10.57	Put	Bond Future	3,530.3900	3.5304	3,518.0000	3.5180	(0.351)	0	0	582
2022/02/03	R035	03/11/2022	10.99	Call	Bond Future	4,504.0200	4.5040	4,505.9200	4.5059	0.042	0	0	0
2022/02/03	R035	03/11/2022	10.99	Put	Bond Future	2,404.6700	2.4047	2,393.8800	2.3939	(0.449)	0	0	582
2022/02/03	R035	03/11/2022			Bond Future	10.6451	89.6750	10.6431	89.6877	(0.019)	0.0000	0.0000	0
2022/02/03	R035	03/11/2022	11.14	Call	Bond Future	5,086.9700	5.0870	5,089.4900	5.0895	0.050	0	0	0
2022/02/03	R035	03/11/2022	11.14	Put	Bond Future	2,096.7600	2.0968	2,086.5900	2.0866	(0.485)	0	0	0
2022/02/03	R035	03/11/2022	11.13	Call	Bond Future	5,047.0600	5.0471	5,049.5500	5.0495	0.049	0	0	0
2022/02/03	R035	03/11/2022	11.13	Put	Bond Future	2,115.8300	2.1158	2,105.6300	2.1056	(0.482)	0	0	0
2022/02/03	R035	03/11/2022	9.82	Call	Bond Future	1,165.8300	1.1658	1,164.6200	1.1646	(0.104)	0	0	582
2022/02/03	R035	03/11/2022	9.82	Put	Bond Future	6,491.1100	6.4911	6,477.2100	6.4772	(0.214)	0	0	0
2022/02/03	R035	02/02/2023	10.88	Call	Bond Future	4,006.3400	4.0063	4,007.8800	4.0079	0.038	0	0	0
2022/02/03	R035	02/02/2023	10.88	Put	Bond Future	3,637.8600	3.6379	3,626.7900	3.6268	(0.304)	0	0	0
2022/02/03	R035	02/02/2023	10.66	Call	Bond Future	3,331.4600	3.3315	3,332.3500	3.3324	0.027	0	0	0
2022/02/03	R035	02/02/2023	10.66	Put	Bond Future	4,296.4200	4.2964	4,284.7000	4.2847	(0.273)	0	0	582
2022/02/03	R035	02/02/2023	9.81	Call	Bond Future	1,325.4400	1.3254	1,324.7500	1.3247	(0.052)	0	0	582
2022/02/03	R035	02/02/2023	9.81	Put	Bond Future	7,722.0700	7.7221	7,708.7700	7.7088	(0.172)	0	0	0
2022/02/03	R035	02/02/2023			Bond Future	10.8187	90.9874	10.8166	91.0000	(0.019)	0.0000	0.0000	0
2022/02/03	R035	02/02/2023	11.06	Call	Bond Future	4,607.1400	4.6071	4,609.2500	4.6093	0.046	0	0	0
2022/02/03	R035	02/02/2023	11.06	Put	Bond Future	3,168.7900	3.1688	3,158.2900	3.1583	(0.331)	0	0	582
2022/02/03	R035	02/02/2023	10.86	Call	Bond Future	3,942.6000	3.9426	3,944.0800	3.9441	0.038	0	0	0
2022/02/03	R035	02/02/2023	10.86	Put	Bond Future	3,694.1600	3.6942	3,683.0300	3.6830	(0.301)	0	0	0
2022/02/03	R035	02/02/2023	10.87	Call	Bond Future	3,974.2300	3.9742	3,975.7400	3.9757	0.038	0	0	0
2022/02/03	R035	02/02/2023	10.87	Put	Bond Future	3,665.7400	3.6657	3,654.6400	3.6546	(0.303)	0	0	0
2022/02/03	R186	03/02/2022	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R186	03/02/2022	7.30	Put	Bond Future	1,370.0800	1.3701	1,275.1900	1.2752	(6.926)	0	0	0
2022/02/03	R186	03/02/2022			Bond Future	7.6171	112.9344	7.5950	113.0293	(0.290)	0.0000	0.0000	0
2022/02/03	R186	03/02/2022	7.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R186	03/02/2022	7.28	Put	Bond Future	1,457.1900	1.4572	1,362.3000	1.3623	(6.512)	0	0	0
2022/02/03	R186	03/02/2022	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R186	03/02/2022	7.29	Put	Bond Future	1,413.6300	1.4136	1,318.7400	1.3187	(6.713)	0	0	0
2022/02/03	R186	05/05/2022	9.18	Call	Bond Future	5,521.5000	5.5215	5,465.4200	5.4654	(1.016)	0	0	0
2022/02/03	R186	05/05/2022	9.18	Put	Bond Future	75.5200	0.0755	76.4800	0.0765	1.271	0	0	454
2022/02/03	R186	05/05/2022	8.32	Call	Bond Future	2,566.8100	2.5668	2,518.4700	2.5185	(1.883)	0	0	0
2022/02/03	R186	05/05/2022	8.32	Put	Bond Future	461.5500	0.4616	470.2500	0.4702	1.885	0	0	0
2022/02/03	R186	05/05/2022	8.14	Call	Bond Future	2,037.9800	2.0380	1,993.3400	1.9933	(2.190)	0	0	454
2022/02/03	R186	05/05/2022	8.14	Put	Bond Future	648.7200	0.6487	661.1200	0.6611	1.911	0	0	0
2022/02/03	R186	05/05/2022	7.28	Call	Bond Future	392.1800	0.3922	374.1400	0.3741	(4.600)	0	0	435

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2022/02/03	R186	05/05/2022	7.28	Put	Bond Future	2,506.7000	2.5067	2,545.7000	2.5457	1.556	0	0	0
2022/02/03	R186	05/05/2022	7.48	Call	Bond Future	639.4900	0.6395	614.8100	0.6148	(3.859)	0	0	3,600
2022/02/03	R186	05/05/2022	7.48	Put	Bond Future	1,926.7700	1.9268	1,959.1300	1.9591	1.679	0	0	0
2022/02/03	R186	05/05/2022			Bond Future	7.7949	114.3404	7.8090	114.2833	0.180	0.0000	0.0000	73,952
2022/02/03	R186	05/05/2022	8.64	Call	Bond Future	3,607.8800	3.6079	3,555.0800	3.5551	(1.463)	0	0	0
2022/02/03	R186	05/05/2022	8.64	Put	Bond Future	244.2000	0.2442	248.4400	0.2484	1.736	0	0	4,035
2022/02/03	R186	05/05/2022	8.94	Call	Bond Future	4,655.7600	4.6558	4,600.6700	4.6007	(1.183)	0	0	0
2022/02/03	R186	05/05/2022	8.94	Put	Bond Future	128.9200	0.1289	130.8700	0.1309	1.513	0	0	454
2022/02/03	R186	05/05/2022	8.31	Call	Bond Future	2,536.2200	2.5362	2,488.0600	2.4881	(1.899)	0	0	0
2022/02/03	R186	05/05/2022	8.31	Put	Bond Future	470.5800	0.4706	479.4600	0.4795	1.887	0	0	0
2022/02/03	R186	05/05/2022	8.35	Call	Bond Future	2,659.7000	2.6597	2,610.8300	2.6108	(1.837)	0	0	454
2022/02/03	R186	05/05/2022	8.35	Put	Bond Future	435.6800	0.4357	443.8500	0.4438	1.875	0	0	0
2022/02/03	R186	05/05/2022	7.88	Call	Bond Future	1,377.6400	1.3776	1,339.9400	1.3399	(2.737)	0	0	435
2022/02/03	R186	05/05/2022	7.88	Put	Bond Future	1,033.1000	1.0331	1,052.4400	1.0524	1.872	0	0	0
2022/02/03	R186	05/05/2022	8.30	Call	Bond Future	2,505.5900	2.5056	2,457.6100	2.4576	(1.915)	0	0	0
2022/02/03	R186	05/05/2022	8.30	Put	Bond Future	479.5900	0.4796	488.6500	0.4887	1.889	0	0	0
2022/02/03	R186	05/05/2022	6.73	Call	Bond Future	65.5500	0.0655	60.7500	0.0608	(7.323)	0	0	3,600
2022/02/03	R186	05/05/2022	6.73	Put	Bond Future	4,494.7400	4.4947	4,546.9800	4.5470	1.162	0	0	0
2022/02/03	R186	04/08/2022	8.15	Call	Bond Future	1,979.7300	1.9797	1,942.5700	1.9426	(1.877)	0	0	0
2022/02/03	R186	04/08/2022	8.15	Put	Bond Future	1,351.9600	1.3520	1,372.6700	1.3727	1.532	0	0	0
2022/02/03	R186	04/08/2022	9.78	Call	Bond Future	6,786.1200	6.7861	6,730.8600	6.7309	(0.814)	0	0	0
2022/02/03	R186	04/08/2022	9.78	Put	Bond Future	176.9300	0.1769	179.5400	0.1795	1.475	0	0	3,600
2022/02/03	R186	04/08/2022	7.96	Call	Bond Future	1,579.2900	1.5793	1,546.2000	1.5462	(2.095)	0	0	3,600
2022/02/03	R186	04/08/2022			Bond Future	7.9855	110.5273	8.0006	110.4694	0.189	0.0000	0.0000	0
2022/02/03	R186	04/08/2022	8.14	Call	Bond Future	1,957.5400	1.9575	1,920.5800	1.9206	(1.888)	0	0	0
2022/02/03	R186	04/08/2022	8.14	Put	Bond Future	1,367.8000	1.3678	1,388.7100	1.3887	1.529	0	0	0
2022/02/03	R186	04/08/2022	6.96	Call	Bond Future	224.2400	0.2242	214.8000	0.2148	(4.210)	0	0	3,600
2022/02/03	R186	04/08/2022	6.96	Put	Bond Future	4,240.5500	4.2406	4,288.9800	4.2890	1.142	0	0	0
2022/02/03	R186	04/08/2022	7.96	Put	Bond Future	1,676.8400	1.6768	1,701.6200	1.7016	1.478	0	0	0
2022/02/03	R186	04/08/2022	8.13	Call	Bond Future	1,935.4700	1.9355	1,898.7200	1.8987	(1.899)	0	0	0
2022/02/03	R186	04/08/2022	8.13	Put	Bond Future	1,383.7700	1.3838	1,404.8900	1.4049	1.526	0	0	0
2022/02/03	R186	03/11/2022	8.53	Call	Bond Future	2,721.3700	2.7214	2,681.4800	2.6815	(1.466)	0	0	0
2022/02/03	R186	03/11/2022	8.53	Put	Bond Future	1,359.5900	1.3596	1,378.9200	1.3789	1.422	0	0	0
2022/02/03	R186	03/11/2022	8.54	Call	Bond Future	2,744.6100	2.7446	2,704.5700	2.7046	(1.459)	0	0	0
2022/02/03	R186	03/11/2022	8.54	Put	Bond Future	1,347.2800	1.3473	1,366.4600	1.3665	1.424	0	0	0
2022/02/03	R186	03/11/2022			Bond Future	8.1500	112.0797	8.1664	112.0204	0.201	0.0000	0.0000	0
2022/02/03	R186	03/11/2022	8.55	Call	Bond Future	2,767.9300	2.7679	2,727.7300	2.7277	(1.452)	0	0	0
2022/02/03	R186	03/11/2022	8.55	Put	Bond Future	1,335.0700	1.3351	1,354.0900	1.3541	1.425	0	0	0
2022/02/03	R186	02/02/2023	8.32	Call	Bond Future	2,164.4900	2.1645	2,131.1600	2.1312	(1.540)	0	0	0
2022/02/03	R186	02/02/2023	8.32	Put	Bond Future	2,231.5100	2.2315	2,258.4300	2.2584	1.206	0	0	0
2022/02/03	R186	02/02/2023	8.33	Call	Bond Future	2,182.7200	2.1827	2,149.2500	2.1493	(1.533)	0	0	0
2022/02/03	R186	02/02/2023	8.33	Put	Bond Future	2,215.8000	2.2158	2,242.5800	2.2426	1.209	0	0	0
2022/02/03	R186	02/02/2023			Bond Future	8.3398	108.3830	8.3575	108.3227	0.213	0.0000	0.0000	0
2022/02/03	R186	02/02/2023	8.34	Call	Bond Future	2,200.6000	2.2006	2,166.9700	2.1670	(1.528)	0	0	0
2022/02/03	R186	02/02/2023	8.34	Put	Bond Future	2,199.7500	2.1997	2,226.3700	2.2264	1.210	0	0	0
2022/02/03	R197	03/02/2022			Bond Future	321.9042	321.9042	321.9063	321.9063	0.001	0.0000	0.0000	0
2022/02/03	R197	05/05/2022			Bond Future	325.9919	325.9919	325.9909	325.9909	0.000	0.0000	0.0000	758

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
2022/02/03	R197	04/08/2022			Bond Future	321.8687	321.8687	321.8675	321.8675	0.000	0.0000	0.0000	0
2022/02/03	R197	03/11/2022			Bond Future	326.4594	326.4594	326.4567	326.4567	(0.001)	0.0000	0.0000	0
2022/02/03	R197	02/02/2023			Bond Future	322.5741	322.5741	322.5710	322.5710	(0.001)	0.0000	0.0000	0
2022/02/03	R202	03/02/2022			Bond Future	244.2884	244.2884	244.7911	244.7911	0.206	0.0000	0.0000	0
2022/02/03	R202	05/05/2022			Bond Future	247.3906	247.3906	248.3697	248.3697	0.396	0.0000	0.0000	6,392
2022/02/03	R202	04/08/2022			Bond Future	246.1755	246.1755	247.1672	247.1672	0.403	0.0000	0.0000	91
2022/02/03	R202	03/11/2022			Bond Future	249.6854	249.6854	250.6903	250.6903	0.402	0.0000	0.0000	0
2022/02/03	R202	02/02/2023			Bond Future	248.7214	248.7214	249.7403	249.7403	0.410	0.0000	0.0000	0
2022/02/03	R209	03/02/2022	11.02	Call	Bond Future	5,182.1600	5.1822	5,340.2900	5.3403	3.051	0	0	0
2022/02/03	R209	03/02/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R209	03/02/2022	11.03	Call	Bond Future	5,235.0400	5.2350	5,393.1700	5.3932	3.021	0	0	0
2022/02/03	R209	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R209	03/02/2022			Bond Future	10.0918	73.6266	10.0650	73.7847	(0.266)	0.0000	0.0000	0
2022/02/03	R209	03/02/2022	11.04	Call	Bond Future	5,287.8700	5.2879	5,446.0000	5.4460	2.990	0	0	0
2022/02/03	R209	03/02/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R209	05/05/2022	11.43	Call	Bond Future	6,618.5400	6.6185	6,622.8600	6.6229	0.065	0	0	0
2022/02/03	R209	05/05/2022	11.43	Put	Bond Future	243.6700	0.2437	237.8600	0.2379	(2.384)	0	0	0
2022/02/03	R209	05/05/2022	11.44	Call	Bond Future	6,664.4500	6.6645	6,668.8400	6.6688	0.066	0	0	0
2022/02/03	R209	05/05/2022	11.44	Put	Bond Future	239.2600	0.2393	233.5200	0.2335	(2.399)	0	0	0
2022/02/03	R209	05/05/2022	9.75	Call	Bond Future	621.7100	0.6217	616.9700	0.6170	(0.762)	0	0	8,525
2022/02/03	R209	05/05/2022	9.75	Put	Bond Future	3,560.8000	3.5608	3,545.9300	3.5459	(0.418)	0	0	0
2022/02/03	R209	05/05/2022	10.25	Call	Bond Future	1,796.0600	1.7961	1,791.5400	1.7915	(0.252)	0	0	0
2022/02/03	R209	05/05/2022	10.25	Put	Bond Future	1,775.2300	1.7752	1,760.5800	1.7606	(0.825)	0	0	9,000
2022/02/03	R209	05/05/2022	10.75	Call	Bond Future	3,601.2100	3.6012	3,600.2400	3.6002	(0.027)	0	0	0
2022/02/03	R209	05/05/2022	10.75	Put	Bond Future	784.3200	0.7843	773.2200	0.7732	(1.415)	0	0	3,050
2022/02/03	R209	05/05/2022			Bond Future	10.2464	71.4007	10.2446	71.4108	(0.017)	0.0000	0.0000	18,608
2022/02/03	R209	05/05/2022	12.00	Call	Bond Future	9,240.7200	9.2407	9,248.0300	9.2480	0.079	0	0	0
2022/02/03	R209	05/05/2022	12.00	Put	Bond Future	85.0500	0.0851	82.2300	0.0822	(3.316)	0	0	12,050
2022/02/03	R209	05/05/2022	11.45	Call	Bond Future	6,710.3900	6.7104	6,714.8500	6.7149	0.066	0	0	0
2022/02/03	R209	05/05/2022	11.45	Put	Bond Future	234.9300	0.2349	229.2600	0.2293	(2.413)	0	0	0
2022/02/03	R209	04/08/2022	10.57	Put	Bond Future	2,014.1600	2.0142	2,003.2600	2.0033	(0.541)	0	0	0
2022/02/03	R209	04/08/2022	10.58	Call	Bond Future	2,970.2400	2.9702	2,969.5000	2.9695	(0.025)	0	0	0
2022/02/03	R209	04/08/2022	10.58	Put	Bond Future	1,991.0400	1.9910	1,980.1800	1.9802	(0.545)	0	0	0
2022/02/03	R209	04/08/2022			Bond Future	10.4042	72.3210	10.4024	72.3311	(0.017)	0.0000	0.0000	1,550
2022/02/03	R209	04/08/2022	10.59	Call	Bond Future	3,002.6500	3.0026	3,001.9600	3.0020	(0.023)	0	0	0
2022/02/03	R209	04/08/2022	10.59	Put	Bond Future	1,968.3300	1.9683	1,957.5200	1.9575	(0.549)	0	0	0
2022/02/03	R209	04/08/2022	10.57	Call	Bond Future	2,938.1700	2.9382	2,937.3900	2.9374	(0.027)	0	0	0
2022/02/03	R209	03/11/2022	11.03	Call	Bond Future	4,470.2300	4.4702	4,471.6000	4.4716	0.031	0	0	0
2022/02/03	R209	03/11/2022	11.03	Put	Bond Future	1,885.7900	1.8858	1,877.1900	1.8772	(0.456)	0	0	0
2022/02/03	R209	03/11/2022			Bond Future	10.5483	70.1925	10.5465	70.2024	(0.017)	0.0000	0.0000	0
2022/02/03	R209	03/11/2022	11.01	Call	Bond Future	4,399.5700	4.3996	4,400.8700	4.4009	0.030	0	0	0
2022/02/03	R209	03/11/2022	11.01	Put	Bond Future	1,919.7400	1.9197	1,911.0700	1.9111	(0.452)	0	0	0
2022/02/03	R209	03/11/2022	11.02	Call	Bond Future	4,434.8600	4.4349	4,436.1900	4.4362	0.030	0	0	0
2022/02/03	R209	03/11/2022	11.02	Put	Bond Future	1,902.7000	1.9027	1,894.0600	1.8941	(0.454)	0	0	0
2022/02/03	R209	02/02/2023	10.80	Put	Bond Future	3,074.1200	3.0741	3,065.0600	3.0651	(0.295)	0	0	0
2022/02/03	R209	02/02/2023	10.78	Call	Bond Future	3,547.8200	3.5478	3,548.6900	3.5487	0.025	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
2022/02/03	R209	02/02/2023	10.79	Call	Bond Future	3,576.4100	3.5764	3,577.3000	3.5773	0.025	0	0	0
2022/02/03	R209	02/02/2023			Bond Future	10.7010	71.1898	10.6991	71.1998	(0.017)	0.0000	0.0000	0
2022/02/03	R209	02/02/2023	10.80	Call	Bond Future	3,605.0900	3.6051	3,606.0100	3.6060	0.026	0	0	0
2022/02/03	R209	02/02/2023	10.78	Put	Bond Future	3,123.6400	3.1236	3,114.5300	3.1145	(0.292)	0	0	0
2022/02/03	R209	02/02/2023	10.79	Put	Bond Future	3,098.8000	3.0988	3,089.7100	3.0897	(0.293)	0	0	0
2022/02/03	R210	03/02/2022			Bond Future	214.3244	214.3244	214.4119	214.4119	0.041	0.0000	0.0000	0
2022/02/03	R210	05/05/2022			Bond Future	214.1733	214.1733	214.2598	214.2598	0.040	0.0000	0.0000	1,039
2022/02/03	R210	04/08/2022			Bond Future	216.9860	216.9860	217.0735	217.0735	0.040	0.0000	0.0000	266
2022/02/03	R210	03/11/2022			Bond Future	217.1541	217.1541	217.2419	217.2419	0.040	0.0000	0.0000	0
2022/02/03	R210	02/02/2023			Bond Future	220.2856	220.2856	220.3742	220.3742	0.040	0.0000	0.0000	0
2022/02/03	R213	03/02/2022	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	8.63	Put	Bond Future	4,845.7500	4.8457	4,807.5500	4.8075	(0.788)	0	0	0
2022/02/03	R213	03/02/2022	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	8.80	Put	Bond Future	3,868.4000	3.8684	3,830.2000	3.8302	(0.987)	0	0	0
2022/02/03	R213	03/02/2022	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	10.67	Call	Bond Future	6,033.8600	6.0339	6,072.0600	6.0721	0.633	0	0	0
2022/02/03	R213	03/02/2022	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	10.00	Call	Bond Future	2,657.5500	2.6575	2,695.7500	2.6957	1.437	0	0	0
2022/02/03	R213	03/02/2022	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	9.98	Call	Bond Future	2,553.9200	2.5539	2,592.1200	2.5921	1.496	0	0	0
2022/02/03	R213	03/02/2022	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	9.22	Put	Bond Future	1,511.3200	1.5113	1,473.1100	1.4731	(2.528)	0	0	0
2022/02/03	R213	03/02/2022	9.58	Put	Bond Future	35.7900	0.0358	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R213	03/02/2022			Bond Future	9.4971	88.1610	9.4900	88.1992	(0.075)	0.0000	0.0000	0
2022/02/03	R213	03/02/2022	9.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	9.15	Put	Bond Future	1,898.5600	1.8986	1,860.3600	1.8604	(2.012)	0	0	0
2022/02/03	R213	03/02/2022	10.25	Call	Bond Future	3,938.8000	3.9388	3,977.0000	3.9770	0.970	0	0	0
2022/02/03	R213	03/02/2022	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	10.60	Call	Bond Future	5,689.6000	5.6896	5,727.8000	5.7278	0.671	0	0	0
2022/02/03	R213	03/02/2022	10.15	Call	Bond Future	3,429.4100	3.4294	3,467.6100	3.4676	1.114	0	0	0
2022/02/03	R213	03/02/2022	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	10.17	Call	Bond Future	3,531.6200	3.5316	3,569.8200	3.5698	1.082	0	0	0
2022/02/03	R213	03/02/2022	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	9.96	Call	Bond Future	2,450.1300	2.4501	2,488.3300	2.4883	1.559	0	0	0
2022/02/03	R213	03/02/2022	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	9.97	Call	Bond Future	2,502.0500	2.5021	2,540.2500	2.5403	1.527	0	0	0
2022/02/03	R213	03/02/2022	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R213	03/02/2022	9.22	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R213	03/02/2022	9.58	Call	Bond Future	481.4700	0.4815	483.8800	0.4839	0.501	0	0	0
2022/02/03	R213	03/02/2022	9.76	Call	Bond Future	1,403.0200	1.4030	1,441.0700	1.4411	2.712	0	0	0
2022/02/03	R213	03/02/2022	9.76	Put	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R213	05/05/2022	10.63	Call	Bond Future	5,131.1600	5.1312	5,111.1400	5.1111	(0.390)	0	0	0
2022/02/03	R213	05/05/2022	10.65	Put	Bond Future	310.2400	0.3102	307.1100	0.3071	(1.009)	0	0	0
2022/02/03	R213	05/05/2022			Bond Future	9.6763	85.7061	9.6796	85.6892	0.033	0.0000	0.0000	22,787
2022/02/03	R213	05/05/2022	10.63	Put	Bond Future	321.5200	0.3215	318.3600	0.3184	(0.983)	0	0	0
2022/02/03	R213	05/05/2022	10.64	Call	Bond Future	5,174.0100	5.1740	5,154.0000	5.1540	(0.387)	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
2022/02/03	R213	05/05/2022	10.64	Put	Bond Future	315.8300	0.3158	312.6800	0.3127	(0.997)	0	0	0
2022/02/03	R213	05/05/2022	10.65	Call	Bond Future	5,216.9100	5.2169	5,196.9200	5.1969	(0.383)	0	0	0
2022/02/03	R213	04/08/2022	9.88	Call	Bond Future	2,247.7100	2.2477	2,232.7900	2.2328	(0.664)	0	0	0
2022/02/03	R213	04/08/2022	9.89	Call	Bond Future	2,274.4400	2.2744	2,259.4500	2.2594	(0.659)	0	0	0
2022/02/03	R213	04/08/2022	9.90	Put	Bond Future	2,138.2800	2.1383	2,140.3900	2.1404	0.099	0	0	0
2022/02/03	R213	04/08/2022			Bond Future	9.8678	86.7755	9.8712	86.7584	0.034	0.0000	0.0000	0
2022/02/03	R213	04/08/2022	9.88	Put	Bond Future	2,186.0100	2.1860	2,188.2500	2.1882	0.102	0	0	0
2022/02/03	R213	04/08/2022	9.89	Put	Bond Future	2,162.0400	2.1620	2,164.2100	2.1642	0.100	0	0	0
2022/02/03	R213	04/08/2022	9.90	Call	Bond Future	2,301.3300	2.3013	2,286.2800	2.2863	(0.654)	0	0	0
2022/02/03	R213	03/11/2022	10.38	Call	Bond Future	3,638.6300	3.6386	3,622.9100	3.6229	(0.432)	0	0	0
2022/02/03	R213	03/11/2022	10.38	Put	Bond Future	1,959.0000	1.9590	1,961.0800	1.9611	0.106	0	0	0
2022/02/03	R213	03/11/2022	10.39	Call	Bond Future	3,669.1500	3.6692	3,653.3900	3.6534	(0.430)	0	0	0
2022/02/03	R213	03/11/2022	10.39	Put	Bond Future	1,941.4800	1.9415	1,943.5200	1.9435	0.105	0	0	0
2022/02/03	R213	03/11/2022	10.37	Call	Bond Future	3,607.9300	3.6079	3,592.2600	3.5923	(0.434)	0	0	0
2022/02/03	R213	03/11/2022	10.37	Put	Bond Future	1,976.3800	1.9764	1,978.5100	1.9785	0.108	0	0	200
2022/02/03	R213	03/11/2022	9.19	Call	Bond Future	959.3700	0.9594	950.9900	0.9510	(0.873)	0	0	476
2022/02/03	R213	03/11/2022	9.19	Put	Bond Future	5,264.0100	5.2640	5,273.4300	5.2734	0.179	0	0	0
2022/02/03	R213	03/11/2022			Bond Future	10.0350	84.4757	10.0387	84.4579	0.036	0.0000	0.0000	0
2022/02/03	R213	03/11/2022	10.40	Call	Bond Future	3,699.7800	3.6998	3,683.9800	3.6840	(0.427)	0	0	0
2022/02/03	R213	03/11/2022	10.40	Put	Bond Future	1,924.1000	1.9241	1,926.1000	1.9261	0.104	0	0	0
2022/02/03	R213	03/11/2022	9.98	Call	Bond Future	2,528.9500	2.5290	2,515.2100	2.5152	(0.543)	0	0	0
2022/02/03	R213	03/11/2022	9.98	Put	Bond Future	2,801.0100	2.8010	2,805.0700	2.8051	0.145	0	0	200
2022/02/03	R213	03/11/2022	10.19	Call	Bond Future	3,082.7600	3.0828	3,067.9200	3.0679	(0.481)	0	0	0
2022/02/03	R213	03/11/2022	10.19	Put	Bond Future	2,322.8400	2.3228	2,325.8000	2.3258	0.127	0	0	476
2022/02/03	R213	03/11/2022	9.13	Call	Bond Future	875.2000	0.8752	867.2600	0.8673	(0.907)	0	0	200
2022/02/03	R213	03/11/2022	9.13	Put	Bond Future	5,496.1100	5.4961	5,505.9700	5.5060	0.179	0	0	0
2022/02/03	R213	03/11/2022	9.84	Call	Bond Future	2,191.1600	2.1912	2,178.2500	2.1782	(0.589)	0	0	0
2022/02/03	R213	03/11/2022	9.84	Put	Bond Future	3,160.3700	3.1604	3,165.2600	3.1653	0.155	0	0	476
2022/02/03	R213	02/02/2023	10.22	Put	Bond Future	3,019.4200	3.0194	3,024.0500	3.0240	0.153	0	0	0
2022/02/03	R213	02/02/2023	10.23	Call	Bond Future	3,064.2500	3.0643	3,050.6100	3.0506	(0.445)	0	0	0
2022/02/03	R213	02/02/2023	10.35	Call	Bond Future	3,374.3100	3.3743	3,360.1200	3.3601	(0.421)	0	0	0
2022/02/03	R213	02/02/2023	10.35	Put	Bond Future	2,735.9000	2.7359	2,739.9300	2.7399	0.147	0	0	476
2022/02/03	R213	02/02/2023	10.01	Call	Bond Future	2,536.6000	2.5366	2,524.0600	2.5241	(0.494)	0	0	0
2022/02/03	R213	02/02/2023			Bond Future	10.2159	85.7097	10.2197	85.6915	0.037	0.0000	0.0000	0
2022/02/03	R213	02/02/2023	10.22	Call	Bond Future	3,039.0300	3.0390	3,025.4400	3.0254	(0.447)	0	0	0
2022/02/03	R213	02/02/2023	10.23	Put	Bond Future	2,996.8300	2.9968	3,001.4100	3.0014	0.153	0	0	0
2022/02/03	R213	02/02/2023	9.16	Call	Bond Future	996.3000	0.9963	988.7500	0.9888	(0.758)	0	0	476
2022/02/03	R213	02/02/2023	9.16	Put	Bond Future	6,250.0400	6.2500	6,260.7100	6.2607	0.171	0	0	0
2022/02/03	R213	02/02/2023	10.01	Put	Bond Future	3,529.1800	3.5292	3,534.8600	3.5349	0.161	0	0	476
2022/02/03	R213	02/02/2023	10.21	Call	Bond Future	3,014.2600	3.0143	3,000.7100	3.0007	(0.450)	0	0	0
2022/02/03	R213	02/02/2023	10.21	Put	Bond Future	3,042.5000	3.0425	3,047.1700	3.0472	0.153	0	0	0
2022/02/03	R214	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R214	03/02/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R214	03/02/2022	11.41	Call	Bond Future	5,791.6700	5.7917	5,863.6500	5.8637	1.243	0	0	0
2022/02/03	R214	03/02/2022			Bond Future	10.3967	70.8352	10.3850	70.9072	(0.113)	0.0000	0.0000	0
2022/02/03	R214	03/02/2022	11.39	Call	Bond Future	5,684.9800	5.6850	5,756.9600	5.7570	1.266	0	0	0
2022/02/03	R214	03/02/2022	11.40	Call	Bond Future	5,738.3600	5.7384	5,810.3400	5.8103	1.254	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
2022/02/03	R214	03/02/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R214	05/05/2022	11.73	Put	Bond Future	273.5000	0.2735	270.2800	0.2703	(1.177)	0	0	0
2022/02/03	R214	05/05/2022	11.74	Put	Bond Future	268.7400	0.2687	265.5400	0.2655	(1.191)	0	0	0
2022/02/03	R214	05/05/2022	11.75	Call	Bond Future	6,914.0200	6.9140	6,889.8800	6.8899	(0.349)	0	0	0
2022/02/03	R214	05/05/2022			Bond Future	10.5464	68.4196	10.5499	68.3986	0.033	0.0000	0.0000	17,027
2022/02/03	R214	05/05/2022	11.73	Call	Bond Future	6,821.5300	6.8215	6,797.3400	6.7973	(0.355)	0	0	0
2022/02/03	R214	05/05/2022	11.74	Call	Bond Future	6,867.7400	6.8677	6,843.5700	6.8436	(0.352)	0	0	0
2022/02/03	R214	05/05/2022	11.75	Put	Bond Future	264.1200	0.2641	260.9500	0.2609	(1.200)	0	0	0
2022/02/03	R214	04/08/2022	10.98	Put	Bond Future	1,872.5800	1.8726	1,873.9300	1.8739	0.072	0	0	0
2022/02/03	R214	04/08/2022	10.99	Call	Bond Future	3,496.6500	3.4967	3,476.6300	3.4766	(0.573)	0	0	0
2022/02/03	R214	04/08/2022			Bond Future	10.7034	69.2711	10.7070	69.2498	0.034	0.0000	0.0000	1,337
2022/02/03	R214	04/08/2022	10.97	Call	Bond Future	3,426.9500	3.4269	3,407.0500	3.4070	(0.581)	0	0	0
2022/02/03	R214	04/08/2022	10.97	Put	Bond Future	1,894.2200	1.8942	1,895.6200	1.8956	0.074	0	0	0
2022/02/03	R214	04/08/2022	10.98	Call	Bond Future	3,461.7200	3.4617	3,441.7700	3.4418	(0.576)	0	0	0
2022/02/03	R214	04/08/2022	10.99	Put	Bond Future	1,851.1600	1.8512	1,852.4400	1.8524	0.069	0	0	0
2022/02/03	R214	03/11/2022	11.34	Call	Bond Future	4,668.5400	4.6685	4,648.7600	4.6488	(0.424)	0	0	0
2022/02/03	R214	03/11/2022	11.36	Put	Bond Future	1,858.9800	1.8590	1,861.0300	1.8610	0.110	0	0	0
2022/02/03	R214	03/11/2022			Bond Future	10.8401	66.9762	10.8439	66.9543	0.035	0.0000	0.0000	0
2022/02/03	R214	03/11/2022	11.34	Put	Bond Future	1,893.7600	1.8938	1,895.9000	1.8959	0.113	0	0	0
2022/02/03	R214	03/11/2022	11.35	Call	Bond Future	4,704.7000	4.7047	4,684.8800	4.6849	(0.421)	0	0	0
2022/02/03	R214	03/11/2022	11.35	Put	Bond Future	1,876.2900	1.8763	1,878.3900	1.8784	0.112	0	0	0
2022/02/03	R214	03/11/2022	11.36	Call	Bond Future	4,740.9600	4.7410	4,721.0900	4.7211	(0.419)	0	0	0
2022/02/03	R214	02/02/2023	11.07	Call	Bond Future	3,752.8100	3.7528	3,735.7900	3.7358	(0.454)	0	0	0
2022/02/03	R214	02/02/2023	11.07	Put	Bond Future	3,276.0900	3.2761	3,281.4300	3.2814	0.163	0	0	0
2022/02/03	R214	02/02/2023	11.08	Call	Bond Future	3,782.5500	3.7825	3,765.4700	3.7655	(0.452)	0	0	0
2022/02/03	R214	02/02/2023	11.08	Put	Bond Future	3,250.3100	3.2503	3,255.5900	3.2556	0.162	0	0	0
2022/02/03	R214	02/02/2023			Bond Future	10.9847	67.9569	10.9887	67.9345	0.036	0.0000	0.0000	0
2022/02/03	R214	02/02/2023	11.09	Call	Bond Future	3,812.6700	3.8127	3,795.5300	3.7955	(0.450)	0	0	0
2022/02/03	R214	02/02/2023	11.09	Put	Bond Future	3,224.9700	3.2250	3,230.1900	3.2302	0.162	0	0	0
2022/02/03	R248	03/02/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R248	03/02/2022	9.80	Put	Bond Future	4,803.6000	4.8036	4,633.6500	4.6337	(3.538)	0	0	0
2022/02/03	R248	03/02/2022	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R248	03/02/2022	10.00	Put	Bond Future	3,115.2600	3.1153	2,945.3100	2.9453	(5.455)	0	0	0
2022/02/03	R248	03/02/2022	10.20	Put	Bond Future	1,481.2500	1.4813	1,310.2700	1.3103	(11.543)	0	0	0
2022/02/03	R248	03/02/2022	11.47	Call	Bond Future	7,786.6500	7.7866	7,956.6000	7.9566	2.183	0	0	0
2022/02/03	R248	03/02/2022	11.48	Call	Bond Future	7,852.6800	7.8527	8,022.6300	8.0226	2.164	0	0	0
2022/02/03	R248	03/02/2022	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R248	03/02/2022	10.90	Call	Bond Future	3,852.0600	3.8521	4,022.0100	4.0220	4.412	0	0	0
2022/02/03	R248	03/02/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R248	03/02/2022	10.40	Call	Bond Future	298.2300	0.2982	273.5600	0.2736	(8.272)	0	0	0
2022/02/03	R248	03/02/2022	10.50	Call	Bond Future	899.6100	0.8996	1,046.9000	1.0469	16.373	0	0	0
2022/02/03	R248	03/02/2022	10.50	Put	Bond Future	22.6600	0.0227	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R248	03/02/2022			Bond Future	10.3867	89.2492	10.3650	89.4191	(0.209)	0.0000	0.0000	0
2022/02/03	R248	03/02/2022	10.20	Call	Bond Future	1.0300	0.0010	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R248	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R248	03/02/2022	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R248	03/02/2022	11.49	Call	Bond Future	7,918.6000	7.9186	8,088.5500	8.0886	2.146	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
2022/02/03	R248	03/02/2022	10.70	Call	Bond Future	2,387.7100	2.3877	2,557.6400	2.5576	7.117	0	0	0
2022/02/03	R248	03/02/2022	10.70	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R248	03/02/2022	11.00	Call	Bond Future	4,567.4100	4.5674	4,737.3600	4.7374	3.721	0	0	0
2022/02/03	R248	03/02/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/03	R248	03/02/2022	10.30	Call	Bond Future	36.9000	0.0369	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R248	03/02/2022	10.30	Put	Bond Future	718.9300	0.7189	512.0800	0.5121	(28.772)	0	0	0
2022/02/03	R248	03/02/2022	10.40	Put	Bond Future	194.6200	0.1946	0.0000	0.0000	(100.000)	0	0	0
2022/02/03	R248	05/05/2022	11.79	Call	Bond Future	9,009.5300	9.0095	8,978.9000	8.9789	(0.340)	0	0	0
2022/02/03	R248	05/05/2022	11.79	Put	Bond Future	301.6900	0.3017	297.8900	0.2979	(1.260)	0	0	0
2022/02/03	R248	05/05/2022	11.80	Call	Bond Future	9,067.2300	9.0672	9,036.6300	9.0366	(0.337)	0	0	0
2022/02/03	R248	05/05/2022			Bond Future	10.5341	85.9228	10.5376	85.8960	0.033	0.0000	0.0000	190,775
2022/02/03	R248	05/05/2022	11.80	Put	Bond Future	296.4800	0.2965	292.7100	0.2927	(1.272)	0	0	0
2022/02/03	R248	05/05/2022	11.81	Call	Bond Future	9,125.0000	9.1250	9,094.4300	9.0944	(0.335)	0	0	0
2022/02/03	R248	05/05/2022	11.81	Put	Bond Future	291.4200	0.2914	287.6800	0.2877	(1.283)	0	0	0
2022/02/03	R248	04/08/2022	10.99	Call	Bond Future	4,466.3200	4.4663	4,440.6900	4.4407	(0.574)	0	0	0
2022/02/03	R248	04/08/2022	10.99	Put	Bond Future	2,279.2900	2.2793	2,281.0000	2.2810	0.075	0	0	0
2022/02/03	R248	04/08/2022	10.40	Put	Bond Future	0.0000	0.0000	4,385.8500	4.3858	100.000	0	0	0
2022/02/03	R248	04/08/2022	10.98	Call	Bond Future	4,421.9400	4.4219	4,396.3800	4.3964	(0.578)	0	0	0
2022/02/03	R248	04/08/2022	10.98	Put	Bond Future	2,305.9200	2.3059	2,307.7000	2.3077	0.077	0	0	0
2022/02/03	R248	04/08/2022			Bond Future	10.6888	86.9923	10.6925	86.9649	0.034	0.0000	0.0000	6,016
2022/02/03	R248	04/08/2022	11.00	Call	Bond Future	4,510.8800	4.5109	4,485.1800	4.4852	(0.570)	0	0	0
2022/02/03	R248	04/08/2022	11.00	Put	Bond Future	2,252.9400	2.2529	2,254.5800	2.2546	0.073	0	0	0
2022/02/03	R248	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	537.8900	0.5379	100.000	0	0	2,400
2022/02/03	R248	04/08/2022	9.70	Put	Bond Future	0.0000	0.0000	8,514.4600	8.5145	100.000	0	0	0
2022/02/03	R248	04/08/2022	10.40	Call	Bond Future	0.0000	0.0000	2,162.9100	2.1629	100.000	0	0	2,400
2022/02/03	R248	03/11/2022	11.31	Put	Bond Future	2,490.8900	2.4909	2,493.7200	2.4937	0.114	0	0	0
2022/02/03	R248	03/11/2022	11.32	Call	Bond Future	5,947.9300	5.9479	5,922.6200	5.9226	(0.426)	0	0	0
2022/02/03	R248	03/11/2022	11.30	Put	Bond Future	2,512.7100	2.5127	2,515.6000	2.5156	0.115	0	0	0
2022/02/03	R248	03/11/2022			Bond Future	10.8234	83.8138	10.8272	83.7857	0.036	0.0000	0.0000	0
2022/02/03	R248	03/11/2022	11.31	Call	Bond Future	5,902.0500	5.9021	5,876.8100	5.8768	(0.428)	0	0	0
2022/02/03	R248	03/11/2022	11.32	Put	Bond Future	2,469.2700	2.4693	2,472.0300	2.4720	0.112	0	0	0
2022/02/03	R248	03/11/2022	11.30	Call	Bond Future	5,856.2700	5.8563	5,831.0900	5.8311	(0.430)	0	0	0
2022/02/03	R248	02/02/2023	11.08	Call	Bond Future	4,806.2300	4.8062	4,784.3600	4.7844	(0.455)	0	0	0
2022/02/03	R248	02/02/2023	11.08	Put	Bond Future	4,001.5800	4.0016	4,008.3500	4.0083	0.169	0	0	0
2022/02/03	R248	02/02/2023			Bond Future	10.9658	85.0411	10.9698	85.0124	0.037	0.0000	0.0000	0
2022/02/03	R248	02/02/2023	11.07	Call	Bond Future	4,768.4600	4.7685	4,746.6600	4.7467	(0.457)	0	0	0
2022/02/03	R248	02/02/2023	11.07	Put	Bond Future	4,033.7100	4.0337	4,040.5500	4.0406	0.170	0	0	0
2022/02/03	R248	02/02/2023	11.06	Call	Bond Future	4,730.4700	4.7305	4,708.7400	4.7087	(0.459)	0	0	0
2022/02/03	R248	02/02/2023	11.06	Put	Bond Future	4,065.7400	4.0657	4,072.6500	4.0726	0.170	0	0	0

Total

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