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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/02/2022 TO 04/02/2022

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
2022/02/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	2025	03/02/2022		Bond Future	155.9405	155.9405	155.9405	155.9405	0.000	0.0000	0.0000	0
2022/02/04	2025	05/05/2022		Bond Future	157.9418	157.9418	158.1398	158.1398	0.125	0.0000	0.0000	5,456
2022/02/04	2025	04/08/2022		Bond Future	158.3988	158.3988	158.5997	158.5997	0.127	0.0000	0.0000	1,130
2022/02/04	2025	03/11/2022		Bond Future	160.6563	160.6563	160.8592	160.8592	0.126	0.0000	0.0000	0
2022/02/04	2025	02/02/2023		Bond Future	161.3183	161.3183	161.5247	161.5247	0.128	0.0000	0.0000	0
2022/02/04	2029	03/02/2022		Bond Future	114.6349	114.6349	114.6349	114.6349	0.000	0.0000	0.0000	0
2022/02/04	2029	05/05/2022		Bond Future	115.1108	115.1108	115.1260	115.1260	0.013	0.0000	0.0000	2,746

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
2022/02/04	2029	04/08/2022			Bond Future	116.6224		116.6378		0.013	0.0000	0.0000	1,844
2022/02/04	2029	03/11/2022			Bond Future	117.0562		117.0715		0.013	0.0000	0.0000	0
2022/02/04	2029	02/02/2023			Bond Future	118.7439		118.7591		0.013	0.0000	0.0000	0
2022/02/04	2030	03/02/2022			Bond Future	9.2200	93.3874	9.2200	93.3874	0.000	0.0000	0.0000	0
2022/02/04	2030	05/05/2022	8.14	Call	Bond Future	60.7300	0.0607	49.4600	0.0495	(18.558)	0	0	1,800
2022/02/04	2030	05/05/2022	8.14	Put	Bond Future	6,942.1200	6.9421	7,188.4800	7.1885	3.549	0	0	0
2022/02/04	2030	05/05/2022	8.47	Call	Bond Future	164.0500	0.1641	137.7200	0.1377	(16.050)	0	0	1,073
2022/02/04	2030	05/05/2022	10.21	Call	Bond Future	4,363.2000	4.3632	4,145.5000	4.1455	(4.989)	0	0	0
2022/02/04	2030	05/05/2022	10.21	Put	Bond Future	413.7800	0.4138	453.7100	0.4537	9.650	0	0	0
2022/02/04	2030	05/05/2022	9.95	Call	Bond Future	3,331.7800	3.3318	3,134.2600	3.1343	(5.928)	0	0	0
2022/02/04	2030	05/05/2022	9.65	Put	Bond Future	1,103.1600	1.1032	1,194.9900	1.1950	8.324	0	0	5,000
2022/02/04	2030	05/05/2022	8.81	Put	Bond Future	3,645.2300	3.6452	3,845.4500	3.8455	5.493	0	0	0
2022/02/04	2030	05/05/2022	8.89	Put	Bond Future	3,317.8100	3.3178	3,508.7700	3.5088	5.756	0	0	0
2022/02/04	2030	05/05/2022	9.15	Call	Bond Future	978.6100	0.9786	878.5200	0.8785	(10.228)	0	0	7,500
2022/02/04	2030	05/05/2022	9.15	Put	Bond Future	2,376.6000	2.3766	2,534.1400	2.5341	6.629	0	0	0
2022/02/04	2030	05/05/2022			Bond Future	9.4195	94.4952	9.4698	94.2376	0.533	0.0000	0.0000	71,799
2022/02/04	2030	05/05/2022	7.73	Call	Bond Future	14.8300	0.0148	11.6100	0.0116	(21.713)	0	0	200
2022/02/04	2030	05/05/2022	7.73	Put	Bond Future	9,237.5500	9.2375	9,491.9600	9.4920	2.754	0	0	0
2022/02/04	2030	05/05/2022	8.47	Put	Bond Future	5,210.2200	5.2102	5,441.5200	5.4415	4.439	0	0	0
2022/02/04	2030	05/05/2022	11.04	Call	Bond Future	7,953.1200	7.9531	7,704.5300	7.7045	(3.126)	0	0	0
2022/02/04	2030	05/05/2022	11.04	Put	Bond Future	86.4200	0.0864	95.4600	0.0955	10.461	0	0	1,800
2022/02/04	2030	05/05/2022	9.95	Put	Bond Future	657.1800	0.6572	717.2900	0.7173	9.147	0	0	1,073
2022/02/04	2030	05/05/2022	10.19	Call	Bond Future	4,281.2600	4.2813	4,064.8900	4.0649	(5.054)	0	0	0
2022/02/04	2030	05/05/2022	10.19	Put	Bond Future	429.0700	0.4291	470.3300	0.4703	9.616	0	0	0
2022/02/04	2030	05/05/2022	10.20	Call	Bond Future	4,322.1800	4.3222	4,105.1400	4.1051	(5.022)	0	0	0
2022/02/04	2030	05/05/2022	10.20	Put	Bond Future	421.3600	0.4214	461.9500	0.4620	9.633	0	0	200
2022/02/04	2030	05/05/2022	9.35	Call	Bond Future	1,425.3000	1.4253	1,298.1100	1.2981	(8.924)	0	0	0
2022/02/04	2030	05/05/2022	9.35	Put	Bond Future	1,783.4200	1.7834	1,913.8600	1.9139	7.314	0	0	1,073
2022/02/04	2030	05/05/2022	9.60	Call	Bond Future	2,120.7500	2.1207	1,961.0300	1.9610	(7.531)	0	0	0
2022/02/04	2030	05/05/2022	9.60	Put	Bond Future	1,199.5900	1.1996	1,297.5000	1.2975	8.162	0	0	5,000
2022/02/04	2030	05/05/2022	9.65	Call	Bond Future	2,277.4800	2.2775	2,111.6800	2.1117	(7.280)	0	0	0
2022/02/04	2030	05/05/2022	8.81	Call	Bond Future	445.2200	0.4452	387.8100	0.3878	(12.895)	0	0	200
2022/02/04	2030	05/05/2022	8.89	Call	Bond Future	545.7300	0.5457	479.0600	0.4791	(12.217)	0	0	1,800
2022/02/04	2030	04/08/2022	9.56	Call	Bond Future	2,026.2900	2.0263	1,895.1000	1.8951	(6.474)	0	0	0
2022/02/04	2030	04/08/2022	9.56	Put	Bond Future	2,334.2400	2.3342	2,464.0900	2.4641	5.563	0	0	0
2022/02/04	2030	04/08/2022	10.95	Call	Bond Future	6,761.1500	6.7612	6,534.4000	6.5344	(3.354)	0	0	0
2022/02/04	2030	04/08/2022	10.95	Put	Bond Future	470.8100	0.4708	505.1000	0.5051	7.283	0	0	800
2022/02/04	2030	04/08/2022			Bond Future	9.6220	91.7074	9.6748	91.4463	0.548	0.0000	0.0000	25,262
2022/02/04	2030	04/08/2022	9.05	Call	Bond Future	983.2500	0.9833	901.4100	0.9014	(8.323)	0	0	800
2022/02/04	2030	04/08/2022	9.05	Put	Bond Future	3,874.5600	3.8746	4,053.7600	4.0538	4.625	0	0	0
2022/02/04	2030	04/08/2022	9.54	Call	Bond Future	1,977.4300	1.9774	1,848.1600	1.8482	(6.537)	0	0	0
2022/02/04	2030	04/08/2022	9.54	Put	Bond Future	2,384.9900	2.3850	2,516.7600	2.5168	5.525	0	0	0
2022/02/04	2030	04/08/2022	9.55	Call	Bond Future	2,001.9100	2.0019	1,871.6800	1.8717	(6.505)	0	0	0
2022/02/04	2030	04/08/2022	9.55	Put	Bond Future	2,359.6500	2.3597	2,490.4600	2.4905	5.544	0	0	0
2022/02/04	2030	04/08/2022	8.30	Call	Bond Future	257.0500	0.2570	228.1300	0.2281	(11.251)	0	0	800
2022/02/04	2030	04/08/2022	8.30	Put	Bond Future	7,116.8600	7.1169	7,348.9800	7.3490	3.262	0	0	0
2022/02/04	2030	03/11/2022	10.10	Call	Bond Future	3,454.2400	3.4542	3,292.6100	3.2926	(4.679)	0	0	0

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2022/02/04	2030	03/11/2022	10.10	Put	Bond Future	2,015.8100	2.0158	2,119.3100	2.1193	5.134	0	0	0
2022/02/04	2030	03/11/2022			Bond Future	9.7970	92.9955	9.8524	92.7303	0.565	0.0000	0.0000	0
2022/02/04	2030	03/11/2022	10.09	Call	Bond Future	3,424.9800	3.4250	3,264.0700	3.2641	(4.698)	0	0	0
2022/02/04	2030	03/11/2022	10.09	Put	Bond Future	2,033.5600	2.0336	2,137.7800	2.1378	5.125	0	0	0
2022/02/04	2030	03/11/2022	10.08	Call	Bond Future	3,395.8300	3.3958	3,235.6300	3.2356	(4.718)	0	0	0
2022/02/04	2030	03/11/2022	10.08	Put	Bond Future	2,051.4500	2.0515	2,156.3800	2.1564	5.115	0	0	0
2022/02/04	2030	02/02/2023	10.01	Put	Bond Future	2,928.9500	2.9289	3,055.6600	3.0557	4.326	0	0	0
2022/02/04	2030	02/02/2023	9.94	Put	Bond Future	0.0000	0.0000	3,214.7900	3.2148	100.000	0	0	102
2022/02/04	2030	02/02/2023	9.99	Call	Bond Future	2,965.8700	2.9659	2,824.8800	2.8249	(4.754)	0	0	0
2022/02/04	2030	02/02/2023	10.00	Call	Bond Future	2,990.4400	2.9904	2,848.7700	2.8488	(4.737)	0	0	0
2022/02/04	2030	02/02/2023	9.20	Call	Bond Future	1,362.6600	1.3627	1,276.7600	1.2768	(6.304)	0	0	0
2022/02/04	2030	02/02/2023	9.20	Put	Bond Future	5,120.6400	5.1206	5,303.7900	5.3038	3.577	0	0	0
2022/02/04	2030	02/02/2023	9.66	Call	Bond Future	0.0000	0.0000	2,099.4300	2.0994	100.000	0	0	0
2022/02/04	2030	02/02/2023	9.66	Put	Bond Future	0.0000	0.0000	3,918.5500	3.9186	100.000	0	0	102
2022/02/04	2030	02/02/2023	9.80	Call	Bond Future	2,521.1200	2.5211	2,393.1400	2.3931	(5.076)	0	0	0
2022/02/04	2030	02/02/2023	8.81	Put	Bond Future	0.0000	0.0000	6,739.5500	6.7396	100.000	0	0	0
2022/02/04	2030	02/02/2023			Bond Future	9.9914	90.3115	10.0496	90.0424	0.583	0.0000	0.0000	0
2022/02/04	2030	02/02/2023	10.01	Call	Bond Future	3,015.1100	3.0151	2,872.7700	2.8728	(4.721)	0	0	0
2022/02/04	2030	02/02/2023	9.94	Call	Bond Future	0.0000	0.0000	2,707.6200	2.7076	100.000	0	0	0
2022/02/04	2030	02/02/2023	9.99	Put	Bond Future	2,972.2100	2.9722	3,100.2700	3.1003	4.309	0	0	0
2022/02/04	2030	02/02/2023	10.00	Put	Bond Future	2,950.5200	2.9505	3,077.9000	3.0779	4.317	0	0	0
2022/02/04	2030	02/02/2023	9.80	Put	Bond Future	3,412.2300	3.4122	3,553.3000	3.5533	4.134	0	0	0
2022/02/04	2030	02/02/2023	8.81	Call	Bond Future	0.0000	0.0000	787.9700	0.7880	100.000	0	0	102
2022/02/04	2032	03/02/2022			Bond Future	9.6650	93.9310	9.6650	93.9310	0.000	0.0000	0.0000	0
2022/02/04	2032	05/05/2022	10.29	Put	Bond Future	839.2100	0.8392	888.6300	0.8886	5.889	0	0	0
2022/02/04	2032	05/05/2022	11.18	Call	Bond Future	7,445.6000	7.4456	7,256.3000	7.2563	(2.542)	0	0	0
2022/02/04	2032	05/05/2022	11.18	Put	Bond Future	165.7500	0.1657	176.1600	0.1762	6.281	0	0	780
2022/02/04	2032	05/05/2022	10.98	Call	Bond Future	6,477.0300	6.4770	6,292.5800	6.2926	(2.848)	0	0	0
2022/02/04	2032	05/05/2022	10.98	Put	Bond Future	243.7300	0.2437	258.9900	0.2590	6.261	0	0	993
2022/02/04	2032	05/05/2022	11.02	Put	Bond Future	226.1700	0.2262	240.3300	0.2403	6.261	0	0	0
2022/02/04	2032	05/05/2022	11.03	Call	Bond Future	6,718.4200	6.7184	6,532.6100	6.5326	(2.766)	0	0	0
2022/02/04	2032	05/05/2022	11.03	Put	Bond Future	221.8200	0.2218	235.7200	0.2357	6.266	0	0	0
2022/02/04	2032	05/05/2022			Bond Future	9.8545	90.8907	9.8889	90.6910	0.349	0.0000	0.0000	132,333
2022/02/04	2032	05/05/2022	9.58	Call	Bond Future	1,020.4600	1.0205	941.3700	0.9414	(7.750)	0	0	780
2022/02/04	2032	05/05/2022	9.58	Put	Bond Future	2,634.0200	2.6340	2,754.6400	2.7546	4.579	0	0	0
2022/02/04	2032	05/05/2022	10.18	Call	Bond Future	2,883.9900	2.8840	2,742.6500	2.7426	(4.901)	0	0	780
2022/02/04	2032	05/05/2022	10.18	Put	Bond Future	1,019.3600	1.0194	1,077.7300	1.0777	5.726	0	0	0
2022/02/04	2032	05/05/2022	10.29	Call	Bond Future	3,322.3400	3.3223	3,172.0500	3.1720	(4.524)	0	0	993
2022/02/04	2032	05/05/2022	11.04	Call	Bond Future	6,766.6800	6.7667	6,580.6100	6.5806	(2.750)	0	0	0
2022/02/04	2032	05/05/2022	11.04	Put	Bond Future	217.5600	0.2176	231.2000	0.2312	6.270	0	0	0
2022/02/04	2032	05/05/2022	11.02	Call	Bond Future	6,670.2000	6.6702	6,484.6500	6.4847	(2.782)	0	0	0
2022/02/04	2032	04/08/2022	10.22	Call	Bond Future	3,016.3300	3.0163	2,893.9300	2.8939	(4.058)	0	0	0
2022/02/04	2032	04/08/2022	9.72	Call	Bond Future	1,607.2200	1.6072	1,522.6000	1.5226	(5.265)	0	0	800
2022/02/04	2032	04/08/2022	9.72	Put	Bond Future	3,435.2100	3.4352	3,552.9700	3.5530	3.428	0	0	0
2022/02/04	2032	04/08/2022	10.20	Put	Bond Future	2,053.7000	2.0537	2,135.0900	2.1351	3.963	0	0	0
2022/02/04	2032	04/08/2022	10.21	Put	Bond Future	2,030.4800	2.0305	2,111.1600	2.1112	3.973	0	0	0
2022/02/04	2032	04/08/2022	8.97	Call	Bond Future	373.9000	0.3739	343.5700	0.3436	(8.112)	0	0	800

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2022/02/04	2032	04/08/2022	8.97	Put	Bond Future	6,687.3400	6.6873	6,859.3900	6.8594	2.573	0	0	0
2022/02/04	2032	04/08/2022			Bond Future	10.0398	92.0621	10.0757	91.8597	0.358	0.0000	0.0000	0
2022/02/04	2032	04/08/2022	10.22	Put	Bond Future	2,007.7200	2.0077	2,087.7000	2.0877	3.984	0	0	0
2022/02/04	2032	04/08/2022	11.60	Call	Bond Future	8,677.4500	8.6775	8,494.6700	8.4947	(2.106)	0	0	0
2022/02/04	2032	04/08/2022	11.60	Put	Bond Future	427.4500	0.4274	447.0500	0.4470	4.585	0	0	800
2022/02/04	2032	04/08/2022	11.89	Call	Bond Future	9,979.7100	9.9797	9,791.5900	9.7916	(1.885)	0	0	0
2022/02/04	2032	04/08/2022	11.89	Put	Bond Future	310.4600	0.3105	324.7200	0.3247	4.593	0	0	0
2022/02/04	2032	04/08/2022	10.20	Call	Bond Future	2,951.1200	2.9511	2,830.1300	2.8301	(4.100)	0	0	0
2022/02/04	2032	04/08/2022	10.21	Call	Bond Future	2,983.5200	2.9835	2,861.8200	2.8618	(4.079)	0	0	0
2022/02/04	2032	03/11/2022	10.16	Call	Bond Future	2,758.3400	2.7583	2,651.1700	2.6512	(3.885)	0	0	0
2022/02/04	2032	03/11/2022	10.16	Put	Bond Future	3,032.4600	3.0325	3,130.9200	3.1309	3.247	0	0	180
2022/02/04	2032	03/11/2022	10.56	Put	Bond Future	2,098.7100	2.0987	2,173.2800	2.1733	3.553	0	0	180
2022/02/04	2032	03/11/2022	9.31	Put	Bond Future	6,033.4100	6.0334	6,186.9600	6.1870	2.545	0	0	0
2022/02/04	2032	03/11/2022	9.36	Call	Bond Future	988.9800	0.9890	933.8200	0.9338	(5.577)	0	0	454
2022/02/04	2032	03/11/2022	9.36	Put	Bond Future	5,815.9500	5.8160	5,966.4200	5.9664	2.587	0	0	0
2022/02/04	2032	03/11/2022	10.11	Put	Bond Future	3,170.6100	3.1706	3,272.2500	3.2723	3.206	0	0	454
2022/02/04	2032	03/11/2022			Bond Future	10.2099	89.2044	10.2474	88.9987	0.368	0.0000	0.0000	0
2022/02/04	2032	03/11/2022	10.66	Call	Bond Future	4,336.5000	4.3365	4,200.0300	4.2000	(3.147)	0	0	0
2022/02/04	2032	03/11/2022	10.66	Put	Bond Future	1,913.4500	1.9134	1,982.6100	1.9826	3.614	0	0	0
2022/02/04	2032	03/11/2022	10.49	Call	Bond Future	3,757.0400	3.7570	3,629.9100	3.6299	(3.384)	0	0	0
2022/02/04	2032	03/11/2022	10.49	Put	Bond Future	2,238.6600	2.2387	2,317.1600	2.3172	3.507	0	0	454
2022/02/04	2032	03/11/2022	10.56	Call	Bond Future	3,991.1200	3.9911	3,860.0600	3.8601	(3.284)	0	0	0
2022/02/04	2032	03/11/2022	9.31	Call	Bond Future	911.7700	0.9118	859.6900	0.8597	(5.712)	0	0	180
2022/02/04	2032	03/11/2022	10.11	Call	Bond Future	2,620.6500	2.6206	2,516.6600	2.5167	(3.968)	0	0	0
2022/02/04	2032	02/02/2023	10.50	Call	Bond Future	3,582.0700	3.5821	3,464.7200	3.4647	(3.276)	0	0	0
2022/02/04	2032	02/02/2023	10.50	Put	Bond Future	3,013.6600	3.0137	3,105.0500	3.1050	3.033	0	0	454
2022/02/04	2032	02/02/2023	10.40	Call	Bond Future	3,297.3500	3.2974	3,185.3700	3.1854	(3.396)	0	0	0
2022/02/04	2032	02/02/2023	10.40	Put	Bond Future	3,259.0200	3.2590	3,355.7800	3.3558	2.969	0	0	0
2022/02/04	2032	02/02/2023			Bond Future	10.3928	90.4717	10.4321	90.2630	0.378	0.0000	0.0000	0
2022/02/04	2032	02/02/2023	10.38	Call	Bond Future	3,241.7800	3.2418	3,130.8800	3.1309	(3.421)	0	0	0
2022/02/04	2032	02/02/2023	10.38	Put	Bond Future	3,309.9700	3.3100	3,407.8100	3.4078	2.956	0	0	0
2022/02/04	2032	02/02/2023	10.39	Call	Bond Future	3,269.5000	3.2695	3,158.0700	3.1581	(3.408)	0	0	0
2022/02/04	2032	02/02/2023	10.39	Put	Bond Future	3,284.4100	3.2844	3,381.7200	3.3817	2.963	0	0	0
2022/02/04	2032	02/02/2023	9.31	Call	Bond Future	1,012.2300	1.0122	960.7700	0.9608	(5.084)	0	0	454
2022/02/04	2032	02/02/2023	9.31	Put	Bond Future	7,036.9500	7.0370	7,194.2300	7.1942	2.235	0	0	0
2022/02/04	2032	02/02/2023	10.16	Call	Bond Future	2,660.4200	2.6604	2,561.7900	2.5618	(3.707)	0	0	0
2022/02/04	2032	02/02/2023	10.16	Put	Bond Future	3,911.7500	3.9118	4,021.8600	4.0219	2.815	0	0	454
2022/02/04	2033	03/02/2022			Bond Future	112.1949	112.1949	112.1949	112.1949	0.000	0.0000	0.0000	0
2022/02/04	2033	05/05/2022			Bond Future	112.3387	112.3387	112.4638	112.4638	0.111	0.0000	0.0000	2,371
2022/02/04	2033	04/08/2022			Bond Future	113.8138	113.8138	113.9406	113.9406	0.111	0.0000	0.0000	4,967
2022/02/04	2033	03/11/2022			Bond Future	114.1259	114.1259	114.2543	114.2543	0.112	0.0000	0.0000	0
2022/02/04	2033	02/02/2023			Bond Future	115.7712	115.7712	115.9012	115.9012	0.112	0.0000	0.0000	0
2022/02/04	2037	03/02/2022			Bond Future	10.2650	86.8282	10.2650	86.8282	0.000	0.0000	0.0000	0
2022/02/04	2037	05/05/2022	11.82	Call	Bond Future	8,594.8900	8.5949	8,569.8100	8.5698	(0.292)	0	0	0
2022/02/04	2037	05/05/2022	11.83	Call	Bond Future	8,647.9800	8.6480	8,622.9400	8.6229	(0.290)	0	0	0
2022/02/04	2037	05/05/2022	11.84	Put	Bond Future	200.0200	0.2000	196.9500	0.1970	(1.535)	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
2022/02/04	2037	05/05/2022			Bond Future	10.4546	87.7705	10.4579	87.7486	0.032	0.0000	0.0000	85,081
2022/02/04	2037	05/05/2022	11.82	Put	Bond Future	207.4100	0.2074	204.2700	0.2043	(1.514)	0	0	0
2022/02/04	2037	05/05/2022	11.83	Put	Bond Future	203.6800	0.2037	200.5800	0.2006	(1.522)	0	0	0
2022/02/04	2037	05/05/2022	11.84	Call	Bond Future	8,701.0800	8.7011	8,676.0700	8.6761	(0.287)	0	0	0
2022/02/04	2037	04/08/2022	11.95	Call	Bond Future	8,558.6800	8.5587	8,534.4500	8.5345	(0.283)	0	0	0
2022/02/04	2037	04/08/2022	11.95	Put	Bond Future	649.2200	0.6492	647.2600	0.6473	(0.302)	0	0	1,050
2022/02/04	2037	04/08/2022	10.91	Put	Bond Future	2,062.9200	2.0629	2,063.9100	2.0639	0.048	0	0	0
2022/02/04	2037	04/08/2022	10.89	Call	Bond Future	3,748.1200	3.7481	3,726.9600	3.7270	(0.565)	0	0	0
2022/02/04	2037	04/08/2022	10.89	Put	Bond Future	2,111.1000	2.1111	2,112.2100	2.1122	0.053	0	0	0
2022/02/04	2037	04/08/2022	10.90	Call	Bond Future	3,786.7200	3.7867	3,765.5000	3.7655	(0.560)	0	0	0
2022/02/04	2037	04/08/2022			Bond Future	10.6328	84.6456	10.6362	84.6233	0.032	0.0000	0.0000	49,415
2022/02/04	2037	04/08/2022	10.91	Call	Bond Future	3,825.2500	3.8252	3,803.9700	3.8040	(0.556)	0	0	0
2022/02/04	2037	04/08/2022	11.21	Call	Bond Future	5,074.5000	5.0745	5,051.7100	5.0517	(0.449)	0	0	1,050
2022/02/04	2037	04/08/2022	11.21	Put	Bond Future	1,465.7000	1.4657	1,465.1800	1.4652	(0.035)	0	0	0
2022/02/04	2037	04/08/2022	11.42	Call	Bond Future	6,025.8300	6.0258	6,002.3400	6.0023	(0.390)	0	0	0
2022/02/04	2037	04/08/2022	11.42	Put	Bond Future	1,160.6500	1.1606	1,159.4300	1.1594	(0.105)	0	0	50
2022/02/04	2037	04/08/2022	10.10	Call	Bond Future	1,294.4300	1.2944	1,280.9700	1.2810	(1.040)	0	0	50
2022/02/04	2037	04/08/2022	10.10	Put	Bond Future	4,838.9600	4.8390	4,847.7700	4.8478	0.182	0	0	0
2022/02/04	2037	04/08/2022	10.90	Put	Bond Future	2,087.0100	2.0870	2,088.0600	2.0881	0.050	0	0	50
2022/02/04	2037	03/11/2022	11.32	Call	Bond Future	5,380.2500	5.3802	5,358.9600	5.3590	(0.396)	0	0	0
2022/02/04	2037	03/11/2022	11.30	Put	Bond Future	2,151.2400	2.1512	2,153.0700	2.1531	0.085	0	0	0
2022/02/04	2037	03/11/2022	11.31	Call	Bond Future	5,339.3000	5.3393	5,318.0600	5.3181	(0.398)	0	0	0
2022/02/04	2037	03/11/2022	11.31	Put	Bond Future	2,132.7500	2.1328	2,134.5400	2.1345	0.084	0	0	0
2022/02/04	2037	03/11/2022			Bond Future	10.7871	85.8350	10.7908	85.8120	0.034	0.0000	0.0000	0
2022/02/04	2037	03/11/2022	11.32	Put	Bond Future	2,114.1600	2.1142	2,115.9000	2.1159	0.082	0	0	0
2022/02/04	2037	03/11/2022	11.30	Call	Bond Future	5,298.1800	5.2982	5,276.9800	5.2770	(0.400)	0	0	0
2022/02/04	2037	02/02/2023	11.03	Call	Bond Future	4,109.7300	4.1097	4,091.7000	4.0917	(0.439)	0	0	0
2022/02/04	2037	02/02/2023	11.03	Put	Bond Future	3,645.8800	3.6459	3,651.3100	3.6513	0.149	0	0	0
2022/02/04	2037	02/02/2023	11.04	Call	Bond Future	4,142.3500	4.1424	4,124.2700	4.1243	(0.436)	0	0	0
2022/02/04	2037	02/02/2023	11.04	Put	Bond Future	3,617.4600	3.6175	3,622.8400	3.6228	0.149	0	0	0
2022/02/04	2037	02/02/2023			Bond Future	10.9544	82.7992	10.9582	82.7758	0.035	0.0000	0.0000	0
2022/02/04	2037	02/02/2023	11.05	Call	Bond Future	4,175.0800	4.1751	4,156.9400	4.1569	(0.434)	0	0	0
2022/02/04	2037	02/02/2023	11.05	Put	Bond Future	3,589.2200	3.5892	3,594.5400	3.5945	0.148	0	0	0
2022/02/04	2038	03/02/2022			Bond Future	127.7069	127.7069	127.7069	127.7069	0.000	0.0000	0.0000	0
2022/02/04	2038	05/05/2022			Bond Future	128.9942	128.9942	129.8473	129.8473	0.661	0.0000	0.0000	4,174
2022/02/04	2038	04/08/2022			Bond Future	128.8691	128.8691	129.7335	129.7335	0.671	0.0000	0.0000	2,669
2022/02/04	2038	03/11/2022			Bond Future	130.7061	130.7061	131.5822	131.5822	0.670	0.0000	0.0000	0
2022/02/04	2038	02/02/2023			Bond Future	130.7297	130.7297	131.6192	131.6192	0.680	0.0000	0.0000	0
2022/02/04	2040	03/02/2022			Bond Future	10.3750	89.0918	10.3750	89.0918	0.000	0.0000	0.0000	0
2022/02/04	2040	05/05/2022	10.57	Call	Bond Future	2,295.9300	2.2959	2,251.8800	2.2519	(1.919)	0	0	1,200
2022/02/04	2040	05/05/2022	10.57	Put	Bond Future	2,216.7900	2.2168	2,234.0400	2.2340	0.778	0	0	0
2022/02/04	2040	05/05/2022	11.91	Put	Bond Future	244.5000	0.2445	243.8300	0.2438	(0.274)	0	0	0
2022/02/04	2040	05/05/2022	11.92	Call	Bond Future	9,212.8800	9.2129	9,150.8900	9.1509	(0.673)	0	0	0
2022/02/04	2040	05/05/2022	11.92	Put	Bond Future	240.2500	0.2402	239.5600	0.2396	(0.287)	0	0	0
2022/02/04	2040	05/05/2022	13.04	Call	Bond Future	15,328.6200	15.3286	15,266.9000	15.2669	(0.403)	0	0	0
2022/02/04	2040	05/05/2022	13.04	Put	Bond Future	22.7100	0.0227	22.2900	0.0223	(1.849)	0	0	1,200

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
2022/02/04	2040	05/05/2022			Bond Future	10.5590	90.0509	10.5675	89.9896	0.081	0.0000	0.0000	61,245
2022/02/04	2040	05/05/2022	9.82	Call	Bond Future	386.7000	0.3867	371.1300	0.3711	(4.026)	0	0	1,200
2022/02/04	2040	05/05/2022	9.82	Put	Bond Future	5,946.4800	5.9465	5,992.2100	5.9922	0.769	0	0	0
2022/02/04	2040	05/05/2022	11.90	Call	Bond Future	9,100.3100	9.1003	9,038.3600	9.0384	(0.681)	0	0	0
2022/02/04	2040	05/05/2022	11.90	Put	Bond Future	248.8200	0.2488	248.1700	0.2482	(0.261)	0	0	0
2022/02/04	2040	05/05/2022	11.91	Call	Bond Future	9,156.6000	9.1566	9,094.6300	9.0946	(0.677)	0	0	0
2022/02/04	2040	04/08/2022	11.05	Call	Bond Future	4,337.5300	4.3375	4,290.3500	4.2904	(1.088)	0	0	0
2022/02/04	2040	04/08/2022	11.05	Put	Bond Future	2,151.6700	2.1517	2,166.6600	2.1667	0.697	0	0	0
2022/02/04	2040	04/08/2022	12.24	Put	Bond Future	598.6000	0.5986	601.1200	0.6011	0.421	0	0	460
2022/02/04	2040	04/08/2022	9.70	Put	Bond Future	8,199.7100	8.1997	8,248.4600	8.2485	0.595	0	0	0
2022/02/04	2040	04/08/2022			Bond Future	10.7309	86.7051	10.7398	86.6429	0.083	0.0000	0.0000	39,528
2022/02/04	2040	04/08/2022	11.04	Call	Bond Future	4,294.3600	4.2944	4,247.3700	4.2474	(1.094)	0	0	0
2022/02/04	2040	04/08/2022	11.04	Put	Bond Future	2,175.6900	2.1757	2,190.8700	2.1909	0.698	0	0	0
2022/02/04	2040	04/08/2022	12.24	Call	Bond Future	10,215.5500	10.2155	10,155.9000	10.1559	(0.584)	0	0	0
2022/02/04	2040	04/08/2022	9.70	Call	Bond Future	503.1900	0.5032	489.7700	0.4898	(2.667)	0	0	460
2022/02/04	2040	04/08/2022	10.70	Call	Bond Future	2,959.7000	2.9597	2,919.8900	2.9199	(1.345)	0	0	460
2022/02/04	2040	04/08/2022	10.70	Put	Bond Future	3,176.2800	3.1763	3,198.6400	3.1986	0.704	0	0	0
2022/02/04	2040	04/08/2022	11.03	Call	Bond Future	4,251.1200	4.2511	4,204.3100	4.2043	(1.101)	0	0	0
2022/02/04	2040	04/08/2022	11.03	Put	Bond Future	2,199.7300	2.1997	2,215.0900	2.2151	0.698	0	0	0
2022/02/04	2040	03/11/2022	11.39	Call	Bond Future	5,645.7400	5.6457	5,597.4400	5.5974	(0.856)	0	0	0
2022/02/04	2040	03/11/2022	11.40	Call	Bond Future	5,689.2800	5.6893	5,640.8400	5.6408	(0.851)	0	0	0
2022/02/04	2040	03/11/2022	11.41	Put	Bond Future	2,224.5800	2.2246	2,239.4700	2.2395	0.669	0	0	0
2022/02/04	2040	03/11/2022			Bond Future	10.8797	87.9235	10.8890	87.8601	0.085	0.0000	0.0000	0
2022/02/04	2040	03/11/2022	11.39	Put	Bond Future	2,265.6000	2.2656	2,280.7700	2.2808	0.670	0	0	0
2022/02/04	2040	03/11/2022	11.40	Put	Bond Future	2,245.0000	2.2450	2,260.0300	2.2600	0.669	0	0	0
2022/02/04	2040	03/11/2022	11.41	Call	Bond Future	5,732.9300	5.7329	5,684.3500	5.6843	(0.847)	0	0	0
2022/02/04	2040	02/02/2023	11.12	Call	Bond Future	4,474.8800	4.4749	4,434.0200	4.4340	(0.913)	0	0	0
2022/02/04	2040	02/02/2023	11.12	Put	Bond Future	3,947.4200	3.9474	3,971.1200	3.9711	0.600	0	0	0
2022/02/04	2040	02/02/2023			Bond Future	11.0406	84.6673	11.0503	84.6027	0.088	0.0000	0.0000	0
2022/02/04	2040	02/02/2023	11.10	Call	Bond Future	4,404.3300	4.4043	4,363.8000	4.3638	(0.920)	0	0	0
2022/02/04	2040	02/02/2023	11.10	Put	Bond Future	4,009.2000	4.0092	4,033.2300	4.0332	0.599	0	0	0
2022/02/04	2040	02/02/2023	11.11	Call	Bond Future	4,439.5500	4.4395	4,398.8500	4.3988	(0.917)	0	0	0
2022/02/04	2040	02/02/2023	11.11	Put	Bond Future	3,978.2100	3.9782	4,002.0700	4.0021	0.600	0	0	0
2022/02/04	2044	03/02/2022			Bond Future	10.4350	85.7678	10.4350	85.7678	0.000	0.0000	0.0000	0
2022/02/04	2044	05/05/2022	11.91	Call	Bond Future	8,920.9500	8.9210	8,857.3100	8.8573	(0.713)	0	0	0
2022/02/04	2044	05/05/2022	11.91	Put	Bond Future	254.6400	0.2546	254.2100	0.2542	(0.169)	0	0	0
2022/02/04	2044	05/05/2022	11.92	Call	Bond Future	8,977.5400	8.9775	8,913.8800	8.9139	(0.709)	0	0	0
2022/02/04	2044	05/05/2022	11.92	Put	Bond Future	250.1500	0.2502	249.7000	0.2497	(0.180)	0	0	0
2022/02/04	2044	05/05/2022			Bond Future	10.6161	86.6442	10.6248	86.5810	0.081	0.0000	0.0000	52,925
2022/02/04	2044	05/05/2022	11.93	Call	Bond Future	9,034.1200	9.0341	8,970.4400	8.9704	(0.705)	0	0	0
2022/02/04	2044	05/05/2022	11.93	Put	Bond Future	245.7400	0.2457	245.2700	0.2453	(0.191)	0	0	0
2022/02/04	2044	04/08/2022	11.08	Call	Bond Future	4,352.4400	4.3524	4,304.1200	4.3041	(1.110)	0	0	0
2022/02/04	2044	04/08/2022	11.08	Put	Bond Future	2,251.2800	2.2513	2,267.1400	2.2671	0.704	0	0	0
2022/02/04	2044	04/08/2022	11.09	Call	Bond Future	4,396.1300	4.3961	4,347.6200	4.3476	(1.103)	0	0	0
2022/02/04	2044	04/08/2022	11.09	Put	Bond Future	2,226.5500	2.2266	2,242.2200	2.2422	0.704	0	0	0
2022/02/04	2044	04/08/2022			Bond Future	10.7796	83.3797	10.7886	83.3155	0.083	0.0000	0.0000	21,683
2022/02/04	2044	04/08/2022	11.10	Call	Bond Future	4,440.2000	4.4402	4,391.4900	4.3915	(1.097)	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
2022/02/04	2044	04/08/2022	11.10	Put	Bond Future	2,202.3000	2.2023	2,217.7700	2.2178	0.702	0	0	0
2022/02/04	2044	03/11/2022	11.40	Put	Bond Future	2,385.2800	2.3853	2,401.4000	2.4014	0.676	0	0	0
2022/02/04	2044	03/11/2022	11.41	Call	Bond Future	5,669.2300	5.6692	5,619.7500	5.6198	(0.873)	0	0	0
2022/02/04	2044	03/11/2022	11.41	Put	Bond Future	2,363.4900	2.3635	2,379.4600	2.3795	0.676	0	0	0
2022/02/04	2044	03/11/2022			Bond Future	10.9208	84.5514	10.9301	84.4860	0.086	0.0000	0.0000	0
2022/02/04	2044	03/11/2022	11.39	Call	Bond Future	5,581.9500	5.5820	5,532.7700	5.5328	(0.881)	0	0	0
2022/02/04	2044	03/11/2022	11.39	Put	Bond Future	2,407.0000	2.4070	2,423.2700	2.4233	0.676	0	0	0
2022/02/04	2044	03/11/2022	11.40	Call	Bond Future	5,625.6700	5.6257	5,576.3400	5.5763	(0.877)	0	0	0
2022/02/04	2044	02/02/2023	11.14	Call	Bond Future	4,453.0900	4.4531	4,411.2600	4.4113	(0.939)	0	0	0
2022/02/04	2044	02/02/2023	11.14	Put	Bond Future	3,997.9000	3.9979	4,022.5900	4.0226	0.618	0	0	0
2022/02/04	2044	02/02/2023	11.15	Call	Bond Future	4,488.9500	4.4889	4,446.9500	4.4469	(0.936)	0	0	0
2022/02/04	2044	02/02/2023	11.15	Put	Bond Future	3,966.1600	3.9662	3,990.6800	3.9907	0.618	0	0	0
2022/02/04	2044	02/02/2023			Bond Future	11.0730	81.3724	11.0828	81.3059	0.088	0.0000	0.0000	0
2022/02/04	2044	02/02/2023	11.16	Call	Bond Future	4,524.9300	4.5249	4,482.7600	4.4828	(0.932)	0	0	0
2022/02/04	2044	02/02/2023	11.16	Put	Bond Future	3,934.6300	3.9346	3,958.9800	3.9590	0.619	0	0	0
2022/02/04	2046	03/02/2022			Bond Future	117.8222	117.8222	117.8222	117.8222	0.000	0.0000	0.0000	0
2022/02/04	2046	05/05/2022			Bond Future	117.4222	117.4222	117.6400	117.6400	0.185	0.0000	0.0000	14,004
2022/02/04	2046	04/08/2022			Bond Future	118.9642	118.9642	119.1848	119.1848	0.185	0.0000	0.0000	2,969
2022/02/04	2046	03/11/2022			Bond Future	118.7302	118.7302	118.9536	118.9536	0.188	0.0000	0.0000	0
2022/02/04	2046	02/02/2023			Bond Future	120.4422	120.4422	120.6688	120.6688	0.188	0.0000	0.0000	0
2022/02/04	2050	03/02/2022			Bond Future	119.9966	119.9966	119.9966	119.9966	0.000	0.0000	0.0000	0
2022/02/04	2050	05/05/2022			Bond Future	121.5192	121.5192	122.4815	122.4815	0.792	0.0000	0.0000	8,572
2022/02/04	2050	04/08/2022			Bond Future	121.0936	121.0936	122.0688	122.0688	0.805	0.0000	0.0000	1,194
2022/02/04	2050	03/11/2022			Bond Future	122.8197	122.8197	123.8082	123.8082	0.805	0.0000	0.0000	0
2022/02/04	2050	02/02/2023			Bond Future	122.5224	122.5224	123.5254	123.5254	0.819	0.0000	0.0000	0
2022/02/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	AL37	05/05/2022			Index Future	829.7940	829.7940	828.0120	828.0120	(0.215)	0.0000	0.0000	0
2022/02/04	AL37	04/08/2022			Index Future	840.3730	840.3730	838.5670	838.5670	(0.215)	0.0000	0.0000	0
2022/02/04	AL37	03/11/2022			Index Future	852.2620	852.2620	850.4270	850.4270	(0.215)	0.0000	0.0000	0
2022/02/04	AL37	02/02/2023			Index Future	864.3490	864.3490	862.4860	862.4860	(0.216)	0.0000	0.0000	0
2022/02/04	AL7T	05/05/2022			Index Future	953.9080	953.9080	951.6050	951.6050	(0.241)	0.0000	0.0000	0
2022/02/04	AL7T	04/08/2022			Index Future	966.0690	966.0690	963.7360	963.7360	(0.241)	0.0000	0.0000	0
2022/02/04	AL7T	03/11/2022			Index Future	979.7370	979.7370	977.3660	977.3660	(0.242)	0.0000	0.0000	0
2022/02/04	AL7T	02/02/2023			Index Future	993.6310	993.6310	991.2250	991.2250	(0.242)	0.0000	0.0000	0
2022/02/04	ALBI	05/05/2022			Index Future	849.6970	849.6970	848.4420	848.4420	(0.148)	0.0000	0.0000	128
2022/02/04	ALBI	04/08/2022			Index Future	860.5290	860.5290	859.2580	859.2580	(0.148)	0.0000	0.0000	90
2022/02/04	ALBI	03/11/2022			Index Future	872.7040	872.7040	871.4100	871.4100	(0.148)	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
2022/02/04	ALBI	02/02/2023			Index Future	885.0800	885.0800	883.7670	883.7670	(0.148)	0.0000	0.0000	0
2022/02/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/04	ES33	03/02/2022			Bond Future	11.0150	80.3009	11.0150	80.3009	0.000	0.0000	0.0000	0
2022/02/04	ES33	05/05/2022			Bond Future	11.2518	77.4037	11.2597	77.3620	0.071	0.0000	0.0000	87
2022/02/04	ES33	04/08/2022			Bond Future	11.4712	78.4202	11.4795	78.3779	0.072	0.0000	0.0000	263
2022/02/04	ES33	03/11/2022			Bond Future	11.6787	75.7577	11.6874	75.7144	0.075	0.0000	0.0000	0
2022/02/04	ES33	02/02/2023			Bond Future	11.9041	76.8513	11.9132	76.8072	0.077	0.0000	0.0000	0
2022/02/04	ES42	03/02/2022			Bond Future	11.4550	79.3659	11.4550	79.3659	0.000	0.0000	0.0000	0
2022/02/04	ES42	05/05/2022			Bond Future	11.6669	76.0182	11.6752	75.9680	0.070	0.0000	0.0000	1,190
2022/02/04	ES42	04/08/2022			Bond Future	11.8655	77.0167	11.8741	76.9657	0.072	0.0000	0.0000	3,579
2022/02/04	ES42	03/11/2022			Bond Future	12.0540	73.8564	12.0629	73.8043	0.074	0.0000	0.0000	0
2022/02/04	ES42	02/02/2023			Bond Future	12.2506	74.9234	12.2600	74.8705	0.076	0.0000	0.0000	0
2022/02/04	GOVI	05/05/2022	788.25	Call	GOVI	500,170.0000	50.0170	487,490.0000	48.7490	(2.535)	0	0	0
2022/02/04	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	05/05/2022			GOVI	838.2670	838.2670	836.9990	836.9990	(0.151)	0.0000	0.0000	986
2022/02/04	GOVI	05/05/2022	788.23	Call	GOVI	500,370.0000	50.0370	487,690.0000	48.7690	(2.534)	0	0	0
2022/02/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	05/05/2022	788.24	Call	GOVI	500,270.0000	50.0270	487,590.0000	48.7590	(2.535)	0	0	0
2022/02/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	04/08/2022	819.28	Call	GOVI	296,740.0000	29.6740	283,890.0000	28.3890	(4.330)	0	0	0
2022/02/04	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	04/08/2022			GOVI	848.9540	848.9540	847.6690	847.6690	(0.151)	0.0000	0.0000	0
2022/02/04	GOVI	04/08/2022	819.26	Call	GOVI	296,940.0000	29.6940	284,090.0000	28.4090	(4.327)	0	0	0
2022/02/04	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	04/08/2022	819.27	Call	GOVI	296,840.0000	29.6840	283,990.0000	28.3990	(4.329)	0	0	0
2022/02/04	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	03/11/2022	820.41	Call	GOVI	405,550.0000	40.5550	392,480.0000	39.2480	(3.223)	0	0	0
2022/02/04	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	03/11/2022	820.42	Call	GOVI	405,450.0000	40.5450	392,380.0000	39.2380	(3.224)	0	0	0
2022/02/04	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	03/11/2022			GOVI	860.9650	860.9650	859.6580	859.6580	(0.152)	0.0000	0.0000	0
2022/02/04	GOVI	03/11/2022	820.43	Call	GOVI	405,350.0000	40.5350	392,280.0000	39.2280	(3.224)	0	0	0
2022/02/04	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	02/02/2023	850.82	Call	GOVI	223,550.0000	22.3550	210,280.0000	21.0280	(5.936)	0	0	0
2022/02/04	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2022/02/04	GOVI	02/02/2023	850.83	Call	GOVI	223,450.0000	22.3450	210,180.0000	21.0180	(5.939)	0	0	0
2022/02/04	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GOVI	02/02/2023			GOVI	873.1750	873.1750	871.8480	871.8480	(0.152)	0.0000	0.0000	0
2022/02/04	GOVI	02/02/2023	850.84	Call	GOVI	223,350.0000	22.3350	210,080.0000	21.0080	(5.941)	0	0	0
2022/02/04	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/04	IGOV	05/05/2022			Index Future	312.9860	312.9860	313.8560	313.8560	0.278	0.0000	0.0000	498
2022/02/04	IGOV	04/08/2022			Index Future	317.0520	317.0520	317.9330	317.9330	0.278	0.0000	0.0000	0
2022/02/04	IGOV	03/11/2022			Index Future	321.6120	321.6120	322.5050	322.5050	0.278	0.0000	0.0000	0
2022/02/04	IGOV	02/02/2023			Index Future	326.2470	326.2470	327.1520	327.1520	0.277	0.0000	0.0000	0
2022/02/04	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/04	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/04	JBAF	16/02/2022			Jibar Tradeable Future	4.1450	95.8550	4.1550	95.8450	0.241	0.0000	0.0000	0
2022/02/04	JBAF	16/03/2022			Jibar Tradeable Future	4.1950	95.8050	4.2050	95.7950	0.238	0.0000	0.0000	0
2022/02/04	JBAF	20/04/2022			Jibar Tradeable Future	4.4700	95.5300	4.5200	95.4800	1.119	0.0000	0.0000	0
2022/02/04	JBAF	18/05/2022			Jibar Tradeable Future	4.5100	95.4900	4.5600	95.4400	1.109	0.0000	0.0000	0
2022/02/04	JBAF	15/06/2022			Jibar Tradeable Future	4.7850	95.2150	4.8650	95.1350	1.672	0.0000	0.0000	72
2022/02/04	JBAF	20/07/2022			Jibar Tradeable Future	4.8500	95.1500	4.9300	95.0700	1.649	0.0000	0.0000	0
2022/02/04	JBAF	21/09/2022			Jibar Tradeable Future	5.1800	94.8200	5.2700	94.7300	1.737	0.0000	0.0000	0
2022/02/04	JBAF	21/12/2022			Jibar Tradeable Future	5.6950	94.3050	5.8200	94.1800	2.195	0.0000	0.0000	68
2022/02/04	JBAF	15/03/2023			Jibar Tradeable Future	6.0600	93.9400	6.1900	93.8100	2.145	0.0000	0.0000	0
2022/02/04	JBAF	21/06/2023			Jibar Tradeable Future	6.2600	93.7400	6.3900	93.6100	2.077	0.0000	0.0000	0
2022/02/04	JBAF	20/09/2023			Jibar Tradeable Future	6.4650	93.5350	6.5950	93.4050	2.011	0.0000	0.0000	75
2022/02/04	JBAF	20/12/2023			Jibar Tradeable Future	6.6300	93.3700	6.7600	93.2400	1.961	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
2022/02/04	R023	03/02/2022			Bond Future	5.3100	105.9140	5.3100	105.9140	0.000	0.0000	0.0000	0
2022/02/04	R023	05/05/2022	6.31	Call	Bond Future	780.4400	0.7804	698.2600	0.6983	(10.530)	0	0	0
2022/02/04	R023	05/05/2022	6.31	Put	Bond Future	34.3600	0.0344	45.6200	0.0456	32.771	0	0	0
2022/02/04	R023	05/05/2022			Bond Future	5.3644	103.3431	5.4822	103.2496	2.196	0.0000	0.0000	14,672
2022/02/04	R023	05/05/2022	6.29	Call	Bond Future	766.1800	0.7662	684.4100	0.6844	(10.672)	0	0	0
2022/02/04	R023	05/05/2022	6.29	Put	Bond Future	35.7900	0.0358	47.4600	0.0475	32.607	0	0	0
2022/02/04	R023	05/05/2022	6.30	Call	Bond Future	773.3000	0.7733	691.3300	0.6913	(10.600)	0	0	0
2022/02/04	R023	05/05/2022	6.30	Put	Bond Future	35.0600	0.0351	46.5300	0.0465	32.715	0	0	0
2022/02/04	R023	04/08/2022	6.05	Call	Bond Future	413.5800	0.4136	348.4300	0.3484	(15.753)	0	0	0
2022/02/04	R023	04/08/2022	6.05	Put	Bond Future	107.1900	0.1072	137.6700	0.1377	28.435	0	0	0
2022/02/04	R023	04/08/2022			Bond Future	5.4899	104.6509	5.6644	104.5553	3.178	0.0000	0.0000	2,360
2022/02/04	R023	04/08/2022	6.03	Call	Bond Future	405.4300	0.4054	340.9100	0.3409	(15.914)	0	0	0
2022/02/04	R023	04/08/2022	6.03	Put	Bond Future	109.9500	0.1099	141.0600	0.1411	28.295	0	0	0
2022/02/04	R023	04/08/2022	6.04	Call	Bond Future	409.5000	0.4095	344.6600	0.3447	(15.834)	0	0	0
2022/02/04	R023	04/08/2022	6.04	Put	Bond Future	108.5600	0.1086	139.3500	0.1394	28.362	0	0	0
2022/02/04	R023	03/11/2022	6.25	Call	Bond Future	368.8600	0.3689	295.6600	0.2957	(19.845)	0	0	0
2022/02/04	R023	03/11/2022	6.25	Put	Bond Future	45.2900	0.0453	68.2700	0.0683	50.740	0	0	0
2022/02/04	R023	03/11/2022	6.26	Call	Bond Future	371.5400	0.3715	298.1600	0.2982	(19.750)	0	0	0
2022/02/04	R023	03/11/2022	6.26	Put	Bond Future	44.9100	0.0449	67.7100	0.0677	50.768	0	0	0
2022/02/04	R023	03/11/2022			Bond Future	5.1989	102.2439	5.5106	102.1477	5.996	0.0000	0.0000	0
2022/02/04	R023	03/11/2022	6.27	Call	Bond Future	373.9900	0.3740	300.3800	0.3004	(19.682)	0	0	0
2022/02/04	R023	03/11/2022	6.27	Put	Bond Future	44.2900	0.0443	66.8600	0.0669	50.960	0	0	0
2022/02/04	R035	03/02/2022			Bond Future	10.1050	95.1249	10.1050	95.1249	0.000	0.0000	0.0000	0
2022/02/04	R035	05/05/2022	10.72	Call	Bond Future	3,755.5400	3.7555	3,682.8400	3.6828	(1.936)	0	0	1,200
2022/02/04	R035	05/05/2022	10.72	Put	Bond Future	1,043.0800	1.0431	1,059.1900	1.0592	1.544	0	0	0
2022/02/04	R035	05/05/2022	11.63	Call	Bond Future	8,362.4700	8.3625	8,275.6600	8.2757	(1.038)	0	0	0
2022/02/04	R035	05/05/2022	11.63	Put	Bond Future	220.5800	0.2206	222.5800	0.2226	0.907	0	0	0
2022/02/04	R035	05/05/2022	11.64	Call	Bond Future	8,415.4400	8.4154	8,328.5700	8.3286	(1.032)	0	0	0
2022/02/04	R035	05/05/2022	11.64	Put	Bond Future	216.6200	0.2166	218.5600	0.2186	0.896	0	0	0
2022/02/04	R035	05/05/2022			Bond Future	10.2952	91.7049	10.3088	91.6161	0.132	0.0000	0.0000	70,243
2022/02/04	R035	05/05/2022	10.82	Call	Bond Future	4,220.5700	4.2206	4,145.0800	4.1451	(1.789)	0	0	0
2022/02/04	R035	05/05/2022	10.82	Put	Bond Future	886.5800	0.8866	899.9000	0.8999	1.502	0	0	1,200
2022/02/04	R035	05/05/2022	11.65	Call	Bond Future	8,468.4100	8.4684	8,381.4900	8.3815	(1.026)	0	0	0
2022/02/04	R035	05/05/2022	11.65	Put	Bond Future	212.7200	0.2127	214.6100	0.2146	0.888	0	0	0
2022/02/04	R035	05/05/2022	12.64	Call	Bond Future	13,638.7000	13.6387	13,549.8200	13.5498	(0.652)	0	0	0
2022/02/04	R035	05/05/2022	12.64	Put	Bond Future	26.2200	0.0262	26.1500	0.0262	(0.267)	0	0	1,200
2022/02/04	R035	04/08/2022	11.13	Put	Bond Future	1,357.3400	1.3573	1,375.7300	1.3757	1.355	0	0	100
2022/02/04	R035	04/08/2022	10.64	Call	Bond Future	3,343.6300	3.3436	3,284.7000	3.2847	(1.762)	0	0	0
2022/02/04	R035	04/08/2022	10.64	Put	Bond Future	2,340.7400	2.3407	2,371.8800	2.3719	1.330	0	0	100
2022/02/04	R035	04/08/2022	10.72	Call	Bond Future	3,638.5500	3.6386	3,577.2300	3.5772	(1.685)	0	0	0
2022/02/04	R035	04/08/2022	10.72	Put	Bond Future	2,138.0100	2.1380	2,166.7600	2.1668	1.345	0	0	0
2022/02/04	R035	04/08/2022	10.73	Call	Bond Future	3,676.4200	3.6764	3,614.8000	3.6148	(1.676)	0	0	0
2022/02/04	R035	04/08/2022	10.73	Put	Bond Future	2,113.9500	2.1140	2,142.4000	2.1424	1.346	0	0	0
2022/02/04	R035	04/08/2022	9.53	Call	Bond Future	551.4800	0.5515	531.9900	0.5320	(3.534)	0	0	400
2022/02/04	R035	04/08/2022	9.53	Put	Bond Future	6,887.3200	6.8873	6,957.9000	6.9579	1.025	0	0	0
2022/02/04	R035	04/08/2022	9.84	Call	Bond Future	1,068.3300	1.0683	1,037.7700	1.0378	(2.861)	0	0	100

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
2022/02/04	R035	04/08/2022	9.84	Put	Bond Future	5,270.3500	5.2703	5,329.8600	5.3299	1.129	0	0	0
2022/02/04	R035	04/08/2022	10.53	Put	Bond Future	2,644.7500	2.6448	2,679.3800	2.6794	1.309	0	0	0
2022/02/04	R035	04/08/2022			Bond Future	10.4807	92.8469	10.4949	92.7568	0.135	0.0000	0.0000	48,495
2022/02/04	R035	04/08/2022	10.74	Call	Bond Future	3,714.1900	3.7142	3,652.2800	3.6523	(1.667)	0	0	0
2022/02/04	R035	04/08/2022	10.74	Put	Bond Future	2,089.8600	2.0899	2,118.0200	2.1180	1.347	0	0	0
2022/02/04	R035	04/08/2022	11.13	Call	Bond Future	5,346.3600	5.3464	5,274.6800	5.2747	(1.341)	0	0	0
2022/02/04	R035	04/08/2022	12.18	Call	Bond Future	10,352.1600	10.3522	10,267.1500	10.2671	(0.821)	0	0	0
2022/02/04	R035	04/08/2022	12.18	Put	Bond Future	436.3200	0.4363	441.3800	0.4414	1.160	0	0	400
2022/02/04	R035	04/08/2022	10.53	Call	Bond Future	2,956.7700	2.9568	2,901.3300	2.9013	(1.875)	0	0	400
2022/02/04	R035	03/11/2022	11.15	Call	Bond Future	5,129.2600	5.1293	5,063.1600	5.0632	(1.289)	0	0	0
2022/02/04	R035	03/11/2022	11.15	Put	Bond Future	2,067.4300	2.0674	2,093.1000	2.0931	1.242	0	0	0
2022/02/04	R035	03/11/2022	10.57	Call	Bond Future	3,063.9500	3.0639	3,012.6000	3.0126	(1.676)	0	0	0
2022/02/04	R035	03/11/2022	10.57	Put	Bond Future	3,518.0000	3.5180	3,558.4200	3.5584	1.149	0	0	582
2022/02/04	R035	03/11/2022	10.99	Call	Bond Future	4,505.9200	4.5059	4,443.4900	4.4435	(1.386)	0	0	0
2022/02/04	R035	03/11/2022	10.99	Put	Bond Future	2,393.8800	2.3939	2,423.2200	2.4232	1.226	0	0	582
2022/02/04	R035	03/11/2022			Bond Future	10.6431	89.6877	10.6579	89.5959	0.139	0.0000	0.0000	0
2022/02/04	R035	03/11/2022	11.13	Call	Bond Future	5,049.5500	5.0495	4,983.8800	4.9839	(1.301)	0	0	0
2022/02/04	R035	03/11/2022	11.13	Put	Bond Future	2,105.6300	2.1056	2,131.7300	2.1317	1.240	0	0	0
2022/02/04	R035	03/11/2022	11.14	Call	Bond Future	5,089.4900	5.0895	5,023.6100	5.0236	(1.294)	0	0	0
2022/02/04	R035	03/11/2022	11.14	Put	Bond Future	2,086.5900	2.0866	2,112.4800	2.1125	1.241	0	0	0
2022/02/04	R035	03/11/2022	9.82	Call	Bond Future	1,164.6200	1.1646	1,136.1600	1.1362	(2.444)	0	0	582
2022/02/04	R035	03/11/2022	9.82	Put	Bond Future	6,477.2100	6.4772	6,540.5200	6.5405	0.977	0	0	0
2022/02/04	R035	02/02/2023	10.88	Call	Bond Future	4,007.8800	4.0079	3,952.7500	3.9527	(1.376)	0	0	0
2022/02/04	R035	02/02/2023	10.88	Put	Bond Future	3,626.7900	3.6268	3,664.9300	3.6649	1.052	0	0	0
2022/02/04	R035	02/02/2023	9.81	Call	Bond Future	1,324.7500	1.3247	1,296.8100	1.2968	(2.109)	0	0	582
2022/02/04	R035	02/02/2023	9.81	Put	Bond Future	7,708.7700	7.7088	7,774.1000	7.7741	0.847	0	0	0
2022/02/04	R035	02/02/2023	10.66	Call	Bond Future	3,332.3500	3.3324	3,282.5200	3.2825	(1.495)	0	0	0
2022/02/04	R035	02/02/2023	10.66	Put	Bond Future	4,284.7000	4.2847	4,328.1400	4.3281	1.014	0	0	582
2022/02/04	R035	02/02/2023			Bond Future	10.8166	91.0000	10.8321	90.9068	0.143	0.0000	0.0000	0
2022/02/04	R035	02/02/2023	10.87	Call	Bond Future	3,975.7400	3.9757	3,920.8500	3.9208	(1.381)	0	0	0
2022/02/04	R035	02/02/2023	10.87	Put	Bond Future	3,654.6400	3.6546	3,693.0200	3.6930	1.050	0	0	0
2022/02/04	R035	02/02/2023	11.06	Call	Bond Future	4,609.2500	4.6093	4,550.0300	4.5500	(1.285)	0	0	0
2022/02/04	R035	02/02/2023	11.06	Put	Bond Future	3,158.2900	3.1583	3,192.3400	3.1923	1.078	0	0	582
2022/02/04	R035	02/02/2023	10.86	Call	Bond Future	3,944.0800	3.9441	3,889.4200	3.8894	(1.386)	0	0	0
2022/02/04	R035	02/02/2023	10.86	Put	Bond Future	3,683.0300	3.6830	3,721.6400	3.7216	1.048	0	0	0
2022/02/04	R186	03/02/2022			Bond Future	7.5950	113.0293	7.5950	113.0293	0.000	0.0000	0.0000	0
2022/02/04	R186	05/05/2022	7.28	Call	Bond Future	374.1400	0.3741	315.4100	0.3154	(15.697)	0	0	435
2022/02/04	R186	05/05/2022	7.28	Put	Bond Future	2,545.7000	2.5457	2,738.6500	2.7387	7.579	0	0	0
2022/02/04	R186	05/05/2022	7.48	Call	Bond Future	614.8100	0.6148	530.8000	0.5308	(13.664)	0	0	3,600
2022/02/04	R186	05/05/2022	7.48	Put	Bond Future	1,959.1300	1.9591	2,126.8000	2.1268	8.558	0	0	0
2022/02/04	R186	05/05/2022	9.18	Call	Bond Future	5,465.4200	5.4654	5,225.6900	5.2257	(4.386)	0	0	0
2022/02/04	R186	05/05/2022	9.18	Put	Bond Future	76.4800	0.0765	88.4300	0.0884	15.625	0	0	454
2022/02/04	R186	05/05/2022	8.32	Call	Bond Future	2,518.4700	2.5185	2,327.1200	2.3271	(7.598)	0	0	0
2022/02/04	R186	05/05/2022	8.32	Put	Bond Future	470.2500	0.4702	530.5800	0.5306	12.829	0	0	0
2022/02/04	R186	05/05/2022	8.14	Call	Bond Future	1,993.3400	1.9933	1,821.1700	1.8212	(8.637)	0	0	454
2022/02/04	R186	05/05/2022	8.14	Put	Bond Future	661.1200	0.6611	740.6300	0.7406	12.027	0	0	0
2022/02/04	R186	05/05/2022			Bond Future	7.8090	114.2833	7.8711	114.0317	0.796	0.0000	0.0000	72,663

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
2022/02/04	R186	05/05/2022	6.73	Call	Bond Future	60.7500	0.0608	47.1100	0.0471	(22.453)	0	0	3,600
2022/02/04	R186	05/05/2022	6.73	Put	Bond Future	4,546.9800	4.5470	4,785.0200	4.7850	5.235	0	0	0
2022/02/04	R186	05/05/2022	8.64	Call	Bond Future	3,555.0800	3.5551	3,338.2700	3.3383	(6.099)	0	0	0
2022/02/04	R186	05/05/2022	8.64	Put	Bond Future	248.4400	0.2484	283.3100	0.2833	14.036	0	0	4,035
2022/02/04	R186	05/05/2022	8.94	Call	Bond Future	4,600.6700	4.6007	4,368.6000	4.3686	(5.044)	0	0	0
2022/02/04	R186	05/05/2022	8.94	Put	Bond Future	130.8700	0.1309	150.4800	0.1505	14.984	0	0	454
2022/02/04	R186	05/05/2022	8.31	Call	Bond Future	2,488.0600	2.4881	2,297.6900	2.2977	(7.651)	0	0	0
2022/02/04	R186	05/05/2022	8.31	Put	Bond Future	479.4600	0.4795	540.7700	0.5408	12.787	0	0	0
2022/02/04	R186	05/05/2022	8.35	Call	Bond Future	2,610.8300	2.6108	2,416.6400	2.4166	(7.438)	0	0	454
2022/02/04	R186	05/05/2022	8.35	Put	Bond Future	443.8500	0.4438	501.3400	0.5013	12.953	0	0	0
2022/02/04	R186	05/05/2022	7.88	Call	Bond Future	1,339.9400	1.3399	1,200.8100	1.2008	(10.383)	0	0	435
2022/02/04	R186	05/05/2022	7.88	Put	Bond Future	1,052.4400	1.0524	1,164.9900	1.1650	10.694	0	0	0
2022/02/04	R186	05/05/2022	8.30	Call	Bond Future	2,457.6100	2.4576	2,268.2200	2.2682	(7.706)	0	0	0
2022/02/04	R186	05/05/2022	8.30	Put	Bond Future	488.6500	0.4887	550.9400	0.5509	12.747	0	0	0
2022/02/04	R186	04/08/2022	8.15	Call	Bond Future	1,942.5700	1.9426	1,797.7700	1.7978	(7.454)	0	0	0
2022/02/04	R186	04/08/2022	8.15	Put	Bond Future	1,372.6700	1.3727	1,482.8800	1.4829	8.029	0	0	0
2022/02/04	R186	04/08/2022	9.78	Call	Bond Future	6,730.8600	6.7309	6,495.0800	6.4951	(3.503)	0	0	0
2022/02/04	R186	04/08/2022	9.78	Put	Bond Future	179.5400	0.1795	198.7700	0.1988	10.711	0	0	3,600
2022/02/04	R186	04/08/2022	7.96	Call	Bond Future	1,546.2000	1.5462	1,419.4600	1.4195	(8.197)	0	0	3,600
2022/02/04	R186	04/08/2022			Bond Future	8.0006	110.4694	8.0673	110.2144	0.834	0.0000	0.0000	0
2022/02/04	R186	04/08/2022	8.14	Call	Bond Future	1,920.5800	1.9206	1,776.7100	1.7767	(7.491)	0	0	0
2022/02/04	R186	04/08/2022	8.14	Put	Bond Future	1,388.7100	1.3887	1,499.8500	1.4999	8.003	0	0	0
2022/02/04	R186	04/08/2022	6.96	Call	Bond Future	214.8000	0.2148	182.6200	0.1826	(14.981)	0	0	3,600
2022/02/04	R186	04/08/2022	6.96	Put	Bond Future	4,288.9800	4.2890	4,511.8100	4.5118	5.195	0	0	0
2022/02/04	R186	04/08/2022	7.96	Put	Bond Future	1,701.6200	1.7016	1,829.8900	1.8299	7.538	0	0	0
2022/02/04	R186	04/08/2022	8.13	Call	Bond Future	1,898.7200	1.8987	1,755.7800	1.7558	(7.528)	0	0	0
2022/02/04	R186	04/08/2022	8.13	Put	Bond Future	1,404.8900	1.4049	1,516.9600	1.5170	7.977	0	0	0
2022/02/04	R186	03/11/2022	8.53	Call	Bond Future	2,681.4800	2.6815	2,521.7700	2.5218	(5.956)	0	0	0
2022/02/04	R186	03/11/2022	8.53	Put	Bond Future	1,378.9200	1.3789	1,478.3200	1.4783	7.209	0	0	0
2022/02/04	R186	03/11/2022	8.54	Call	Bond Future	2,704.5700	2.7046	2,544.1500	2.5441	(5.931)	0	0	0
2022/02/04	R186	03/11/2022	8.54	Put	Bond Future	1,366.4600	1.3665	1,465.1500	1.4651	7.222	0	0	0
2022/02/04	R186	03/11/2022			Bond Future	8.1664	112.0204	8.2383	111.7613	0.880	0.0000	0.0000	0
2022/02/04	R186	03/11/2022	8.55	Call	Bond Future	2,727.7300	2.7277	2,566.6200	2.5666	(5.906)	0	0	0
2022/02/04	R186	03/11/2022	8.55	Put	Bond Future	1,354.0900	1.3541	1,452.0900	1.4521	7.237	0	0	0
2022/02/04	R186	02/02/2023	8.32	Call	Bond Future	2,131.1600	2.1312	1,998.9100	1.9989	(6.206)	0	0	0
2022/02/04	R186	02/02/2023	8.32	Put	Bond Future	2,258.4300	2.2584	2,389.2200	2.3892	5.791	0	0	0
2022/02/04	R186	02/02/2023	8.33	Call	Bond Future	2,149.2500	2.1493	2,016.3300	2.0163	(6.184)	0	0	0
2022/02/04	R186	02/02/2023	8.33	Put	Bond Future	2,242.5800	2.2426	2,372.7000	2.3727	5.802	0	0	0
2022/02/04	R186	02/02/2023			Bond Future	8.3575	108.3227	8.4352	108.0597	0.930	0.0000	0.0000	0
2022/02/04	R186	02/02/2023	8.34	Call	Bond Future	2,166.9700	2.1670	2,033.4100	2.0334	(6.163)	0	0	0
2022/02/04	R186	02/02/2023	8.34	Put	Bond Future	2,226.3700	2.2264	2,355.8500	2.3559	5.816	0	0	0
2022/02/04	R197	03/02/2022			Bond Future	321.9063	321.9063	321.9063	321.9063	0.000	0.0000	0.0000	0
2022/02/04	R197	05/05/2022			Bond Future	325.9909	325.9909	326.1594	326.1594	0.052	0.0000	0.0000	758
2022/02/04	R197	04/08/2022			Bond Future	321.8675	321.8675	322.0389	322.0389	0.053	0.0000	0.0000	0
2022/02/04	R197	03/11/2022			Bond Future	326.4567	326.4567	326.6291	326.6291	0.053	0.0000	0.0000	0
2022/02/04	R197	02/02/2023			Bond Future	322.5710	322.5710	322.7475	322.7475	0.055	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
2022/02/04	R202	03/02/2022			Bond Future	244.7911	244.7911	244.7911	244.7911	0.000	0.0000	0.0000	0
2022/02/04	R202	05/05/2022			Bond Future	248.3697	248.3697	248.7597	248.7597	0.157	0.0000	0.0000	6,392
2022/02/04	R202	04/08/2022			Bond Future	247.1672	247.1672	247.5627	247.5627	0.160	0.0000	0.0000	91
2022/02/04	R202	03/11/2022			Bond Future	250.6903	250.6903	251.0902	251.0902	0.159	0.0000	0.0000	0
2022/02/04	R202	02/02/2023			Bond Future	249.7403	249.7403	250.1468	250.1468	0.163	0.0000	0.0000	0
2022/02/04	R209	03/02/2022			Bond Future	10.0650	73.7847	10.0650	73.7847	0.000	0.0000	0.0000	0
2022/02/04	R209	05/05/2022	9.75	Call	Bond Future	616.9700	0.6170	597.2000	0.5972	(3.204)	0	0	8,525
2022/02/04	R209	05/05/2022	9.75	Put	Bond Future	3,545.9300	3.5459	3,575.6400	3.5756	0.838	0	0	0
2022/02/04	R209	05/05/2022	10.25	Call	Bond Future	1,791.5400	1.7915	1,756.3800	1.7564	(1.963)	0	0	0
2022/02/04	R209	05/05/2022	10.25	Put	Bond Future	1,760.5800	1.7606	1,774.9000	1.7749	0.813	0	0	9,000
2022/02/04	R209	05/05/2022	10.75	Call	Bond Future	3,600.2400	3.6002	3,555.2100	3.5552	(1.251)	0	0	0
2022/02/04	R209	05/05/2022	10.75	Put	Bond Future	773.2200	0.7732	777.6700	0.7777	0.576	0	0	3,050
2022/02/04	R209	05/05/2022	11.43	Call	Bond Future	6,622.8600	6.6229	6,573.2100	6.5732	(0.750)	0	0	0
2022/02/04	R209	05/05/2022	11.43	Put	Bond Future	237.8600	0.2379	237.6900	0.2377	(0.071)	0	0	0
2022/02/04	R209	05/05/2022	11.44	Call	Bond Future	6,668.8400	6.6688	6,619.1700	6.6192	(0.745)	0	0	0
2022/02/04	R209	05/05/2022	11.44	Put	Bond Future	233.5200	0.2335	233.3300	0.2333	(0.081)	0	0	0
2022/02/04	R209	05/05/2022			Bond Future	10.2446	71.4108	10.2532	71.3613	0.084	0.0000	0.0000	18,479
2022/02/04	R209	05/05/2022	12.00	Call	Bond Future	9,248.0300	9.2480	9,197.9100	9.1979	(0.542)	0	0	0
2022/02/04	R209	05/05/2022	12.00	Put	Bond Future	82.2300	0.0822	81.5900	0.0816	(0.778)	0	0	12,050
2022/02/04	R209	05/05/2022	11.45	Call	Bond Future	6,714.8500	6.7149	6,665.1500	6.6651	(0.740)	0	0	0
2022/02/04	R209	05/05/2022	11.45	Put	Bond Future	229.2600	0.2293	229.0400	0.2290	(0.096)	0	0	0
2022/02/04	R209	04/08/2022	10.57	Put	Bond Future	2,003.2600	2.0033	2,017.9000	2.0179	0.731	0	0	0
2022/02/04	R209	04/08/2022	10.58	Call	Bond Future	2,969.5000	2.9695	2,933.8000	2.9338	(1.202)	0	0	0
2022/02/04	R209	04/08/2022	10.58	Put	Bond Future	1,980.1800	1.9802	1,994.6400	1.9946	0.730	0	0	0
2022/02/04	R209	04/08/2022			Bond Future	10.4024	72.3311	10.4113	72.2810	0.086	0.0000	0.0000	1,550
2022/02/04	R209	04/08/2022	10.59	Call	Bond Future	3,001.9600	3.0020	2,966.0900	2.9661	(1.195)	0	0	0
2022/02/04	R209	04/08/2022	10.59	Put	Bond Future	1,957.5200	1.9575	1,971.8100	1.9718	0.730	0	0	0
2022/02/04	R209	04/08/2022	10.57	Call	Bond Future	2,937.3900	2.9374	2,901.8700	2.9019	(1.209)	0	0	0
2022/02/04	R209	03/11/2022	11.03	Call	Bond Future	4,471.6000	4.4716	4,432.9200	4.4329	(0.865)	0	0	0
2022/02/04	R209	03/11/2022	11.03	Put	Bond Future	1,877.1900	1.8772	1,889.7300	1.8897	0.668	0	0	0
2022/02/04	R209	03/11/2022			Bond Future	10.5465	70.2024	10.5558	70.1512	0.088	0.0000	0.0000	0
2022/02/04	R209	03/11/2022	11.01	Call	Bond Future	4,400.8700	4.4009	4,362.4300	4.3624	(0.873)	0	0	0
2022/02/04	R209	03/11/2022	11.01	Put	Bond Future	1,911.0700	1.9111	1,923.8500	1.9238	0.669	0	0	0
2022/02/04	R209	03/11/2022	11.02	Call	Bond Future	4,436.1900	4.4362	4,397.6300	4.3976	(0.869)	0	0	0
2022/02/04	R209	03/11/2022	11.02	Put	Bond Future	1,894.0600	1.8941	1,906.7200	1.9067	0.668	0	0	0
2022/02/04	R209	02/02/2023	10.80	Put	Bond Future	3,065.0600	3.0651	3,084.0600	3.0841	0.620	0	0	0
2022/02/04	R209	02/02/2023	10.78	Call	Bond Future	3,548.6900	3.5487	3,515.8400	3.5158	(0.926)	0	0	0
2022/02/04	R209	02/02/2023	10.79	Call	Bond Future	3,577.3000	3.5773	3,544.3200	3.5443	(0.922)	0	0	0
2022/02/04	R209	02/02/2023			Bond Future	10.6991	71.1998	10.7088	71.1477	0.090	0.0000	0.0000	0
2022/02/04	R209	02/02/2023	10.80	Call	Bond Future	3,606.0100	3.6060	3,572.8900	3.5729	(0.918)	0	0	0
2022/02/04	R209	02/02/2023	10.78	Put	Bond Future	3,114.5300	3.1145	3,133.8000	3.1338	0.619	0	0	0
2022/02/04	R209	02/02/2023	10.79	Put	Bond Future	3,089.7100	3.0897	3,108.8500	3.1088	0.619	0	0	0
2022/02/04	R210	03/02/2022			Bond Future	214.4119	214.4119	214.4119	214.4119	0.000	0.0000	0.0000	0
2022/02/04	R210	05/05/2022			Bond Future	214.2598	214.2598	214.5882	214.5882	0.153	0.0000	0.0000	1,039
2022/02/04	R210	04/08/2022			Bond Future	217.0735	217.0735	217.4060	217.4060	0.153	0.0000	0.0000	266
2022/02/04	R210	03/11/2022			Bond Future	217.2419	217.2419	217.5786	217.5786	0.155	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
2022/02/04	R210	02/02/2023			Bond Future	220.3742	220.3742	220.7154	220.7154	0.155	0.0000	0.0000	0
2022/02/04	R213	03/02/2022			Bond Future	9.4900	88.1992	9.4900	88.1992	0.000	0.0000	0.0000	0
2022/02/04	R213	05/05/2022	10.63	Call	Bond Future	5,111.1400	5.1111	4,903.6400	4.9036	(4.060)	0	0	0
2022/02/04	R213	05/05/2022	10.65	Put	Bond Future	307.1100	0.3071	333.3800	0.3334	8.554	0	0	0
2022/02/04	R213	05/05/2022			Bond Future	9.6796	85.6892	9.7245	85.4546	0.464	0.0000	0.0000	24,243
2022/02/04	R213	05/05/2022	10.63	Put	Bond Future	318.3600	0.3184	345.5400	0.3455	8.538	0	0	0
2022/02/04	R213	05/05/2022	10.64	Call	Bond Future	5,154.0000	5.1540	4,946.0500	4.9461	(4.035)	0	0	0
2022/02/04	R213	05/05/2022	10.64	Put	Bond Future	312.6800	0.3127	339.4100	0.3394	8.549	0	0	0
2022/02/04	R213	05/05/2022	10.65	Call	Bond Future	5,196.9200	5.1969	4,988.5100	4.9885	(4.010)	0	0	0
2022/02/04	R213	04/08/2022	9.88	Call	Bond Future	2,232.7900	2.2328	2,106.0200	2.1060	(5.678)	0	0	0
2022/02/04	R213	04/08/2022	9.89	Call	Bond Future	2,259.4500	2.2594	2,131.8100	2.1318	(5.649)	0	0	0
2022/02/04	R213	04/08/2022	9.90	Put	Bond Future	2,140.3900	2.1404	2,249.7600	2.2498	5.110	0	0	0
2022/02/04	R213	04/08/2022			Bond Future	9.8712	86.7584	9.9182	86.5205	0.476	0.0000	0.0000	0
2022/02/04	R213	04/08/2022	9.88	Put	Bond Future	2,188.2500	2.1882	2,299.3600	2.2994	5.078	0	0	0
2022/02/04	R213	04/08/2022	9.89	Put	Bond Future	2,164.2100	2.1642	2,274.4500	2.2744	5.094	0	0	0
2022/02/04	R213	04/08/2022	9.90	Call	Bond Future	2,286.2800	2.2863	2,157.7700	2.1578	(5.621)	0	0	0
2022/02/04	R213	03/11/2022	10.38	Call	Bond Future	3,622.9100	3.6229	3,471.7900	3.4718	(4.171)	0	0	0
2022/02/04	R213	03/11/2022	10.38	Put	Bond Future	1,961.0800	1.9611	2,051.5500	2.0516	4.613	0	0	0
2022/02/04	R213	03/11/2022	10.39	Call	Bond Future	3,653.3900	3.6534	3,501.6300	3.5016	(4.154)	0	0	0
2022/02/04	R213	03/11/2022	10.39	Put	Bond Future	1,943.5200	1.9435	2,033.3500	2.0334	4.622	0	0	0
2022/02/04	R213	03/11/2022	10.37	Call	Bond Future	3,592.2600	3.5923	3,441.7700	3.4418	(4.189)	0	0	0
2022/02/04	R213	03/11/2022	10.37	Put	Bond Future	1,978.5100	1.9785	2,069.6100	2.0696	4.604	0	0	200
2022/02/04	R213	03/11/2022	9.19	Call	Bond Future	950.9900	0.9510	885.7400	0.8857	(6.861)	0	0	476
2022/02/04	R213	03/11/2022	9.19	Put	Bond Future	5,273.4300	5.2734	5,449.7700	5.4498	3.344	0	0	0
2022/02/04	R213	03/11/2022			Bond Future	10.0387	84.4579	10.0877	84.2163	0.489	0.0000	0.0000	0
2022/02/04	R213	03/11/2022	10.40	Call	Bond Future	3,683.9800	3.6840	3,531.5700	3.5316	(4.137)	0	0	0
2022/02/04	R213	03/11/2022	10.40	Put	Bond Future	1,926.1000	1.9261	2,015.2800	2.0153	4.630	0	0	0
2022/02/04	R213	03/11/2022	9.98	Call	Bond Future	2,515.2100	2.5152	2,391.7100	2.3917	(4.910)	0	0	0
2022/02/04	R213	03/11/2022	9.98	Put	Bond Future	2,805.0700	2.8051	2,923.1600	2.9232	4.210	0	0	200
2022/02/04	R213	03/11/2022	10.19	Call	Bond Future	3,067.9200	3.0679	2,929.5100	2.9295	(4.512)	0	0	0
2022/02/04	R213	03/11/2022	10.19	Put	Bond Future	2,325.8000	2.3258	2,428.9800	2.4290	4.436	0	0	476
2022/02/04	R213	03/11/2022	9.13	Call	Bond Future	867.2600	0.8673	806.1600	0.8062	(7.045)	0	0	200
2022/02/04	R213	03/11/2022	9.13	Put	Bond Future	5,505.9700	5.5060	5,686.4600	5.6865	3.278	0	0	0
2022/02/04	R213	03/11/2022	9.84	Call	Bond Future	2,178.2500	2.1782	2,065.0400	2.0650	(5.197)	0	0	0
2022/02/04	R213	03/11/2022	9.84	Put	Bond Future	3,165.2600	3.1653	3,293.6400	3.2936	4.056	0	0	476
2022/02/04	R213	02/02/2023	10.22	Put	Bond Future	3,024.0500	3.0240	3,139.7100	3.1397	3.825	0	0	0
2022/02/04	R213	02/02/2023	10.23	Call	Bond Future	3,050.6100	3.0506	2,920.5100	2.9205	(4.265)	0	0	0
2022/02/04	R213	02/02/2023	10.35	Call	Bond Future	3,360.1200	3.3601	3,222.6600	3.2227	(4.091)	0	0	0
2022/02/04	R213	02/02/2023	10.35	Put	Bond Future	2,739.9300	2.7399	2,847.6100	2.8476	3.930	0	0	476
2022/02/04	R213	02/02/2023	10.01	Call	Bond Future	2,524.0600	2.5241	2,407.8700	2.4079	(4.603)	0	0	0
2022/02/04	R213	02/02/2023			Bond Future	10.2197	85.6915	10.2711	85.4463	0.502	0.0000	0.0000	0
2022/02/04	R213	02/02/2023	10.22	Call	Bond Future	3,025.4400	3.0254	2,895.9600	2.8960	(4.280)	0	0	0
2022/02/04	R213	02/02/2023	10.23	Put	Bond Future	3,001.4100	3.0014	3,116.4500	3.1164	3.833	0	0	0
2022/02/04	R213	02/02/2023	9.16	Call	Bond Future	988.7500	0.9888	926.7300	0.9267	(6.273)	0	0	476
2022/02/04	R213	02/02/2023	9.16	Put	Bond Future	6,260.7100	6.2607	6,443.8300	6.4438	2.925	0	0	0
2022/02/04	R213	02/02/2023	10.01	Put	Bond Future	3,534.8600	3.5349	3,663.8100	3.6638	3.648	0	0	476
2022/02/04	R213	02/02/2023	10.21	Call	Bond Future	3,000.7100	3.0007	2,871.8500	2.8719	(4.294)	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
2022/02/04	R213	02/02/2023	10.21	Put	Bond Future	3,047.1700	3.0472	3,163.4500	3.1635	3.816	0	0	0
2022/02/04	R214	03/02/2022			Bond Future	10.3850	70.9072	10.3850	70.9072	0.000	0.0000	0.0000	0
2022/02/04	R214	05/05/2022	11.73	Put	Bond Future	270.2800	0.2703	270.1300	0.2701	(0.055)	0	0	0
2022/02/04	R214	05/05/2022	11.74	Put	Bond Future	265.5400	0.2655	265.3600	0.2654	(0.068)	0	0	0
2022/02/04	R214	05/05/2022	11.75	Call	Bond Future	6,889.8800	6.8899	6,837.8400	6.8378	(0.755)	0	0	0
2022/02/04	R214	05/05/2022			Bond Future	10.5499	68.3986	10.5585	68.3468	0.082	0.0000	0.0000	17,027
2022/02/04	R214	05/05/2022	11.73	Call	Bond Future	6,797.3400	6.7973	6,745.3600	6.7454	(0.765)	0	0	0
2022/02/04	R214	05/05/2022	11.74	Call	Bond Future	6,843.5700	6.8436	6,791.5600	6.7916	(0.760)	0	0	0
2022/02/04	R214	05/05/2022	11.75	Put	Bond Future	260.9500	0.2609	260.7400	0.2607	(0.080)	0	0	0
2022/02/04	R214	04/08/2022	10.98	Put	Bond Future	1,873.9300	1.8739	1,887.4000	1.8874	0.719	0	0	0
2022/02/04	R214	04/08/2022	10.99	Call	Bond Future	3,476.6300	3.4766	3,437.3700	3.4374	(1.129)	0	0	0
2022/02/04	R214	04/08/2022			Bond Future	10.7070	69.2498	10.7160	69.1972	0.084	0.0000	0.0000	1,337
2022/02/04	R214	04/08/2022	10.97	Call	Bond Future	3,407.0500	3.4070	3,368.1200	3.3681	(1.143)	0	0	0
2022/02/04	R214	04/08/2022	10.97	Put	Bond Future	1,895.6200	1.8956	1,909.2600	1.9093	0.720	0	0	0
2022/02/04	R214	04/08/2022	10.98	Call	Bond Future	3,441.7700	3.4418	3,402.6700	3.4027	(1.136)	0	0	0
2022/02/04	R214	04/08/2022	10.99	Put	Bond Future	1,852.4400	1.8524	1,865.7500	1.8657	0.719	0	0	0
2022/02/04	R214	03/11/2022	11.34	Call	Bond Future	4,648.7600	4.6488	4,608.0600	4.6081	(0.876)	0	0	0
2022/02/04	R214	03/11/2022	11.36	Put	Bond Future	1,861.0300	1.8610	1,873.7400	1.8737	0.683	0	0	0
2022/02/04	R214	03/11/2022			Bond Future	10.8439	66.9543	10.8533	66.9006	0.086	0.0000	0.0000	0
2022/02/04	R214	03/11/2022	11.34	Put	Bond Future	1,895.9000	1.8959	1,908.8500	1.9088	0.683	0	0	0
2022/02/04	R214	03/11/2022	11.35	Call	Bond Future	4,684.8800	4.6849	4,644.0600	4.6441	(0.871)	0	0	0
2022/02/04	R214	03/11/2022	11.35	Put	Bond Future	1,878.3900	1.8784	1,891.2200	1.8912	0.683	0	0	0
2022/02/04	R214	03/11/2022	11.36	Call	Bond Future	4,721.0900	4.7211	4,680.1500	4.6801	(0.867)	0	0	0
2022/02/04	R214	02/02/2023	11.07	Call	Bond Future	3,735.7900	3.7358	3,701.2400	3.7012	(0.925)	0	0	0
2022/02/04	R214	02/02/2023	11.07	Put	Bond Future	3,281.4300	3.2814	3,301.4400	3.3014	0.610	0	0	0
2022/02/04	R214	02/02/2023	11.08	Call	Bond Future	3,765.4700	3.7655	3,730.7900	3.7308	(0.921)	0	0	0
2022/02/04	R214	02/02/2023	11.08	Put	Bond Future	3,255.5900	3.2556	3,275.4700	3.2755	0.611	0	0	0
2022/02/04	R214	02/02/2023			Bond Future	10.9887	67.9345	10.9984	67.8800	0.088	0.0000	0.0000	0
2022/02/04	R214	02/02/2023	11.09	Call	Bond Future	3,795.5300	3.7955	3,760.7100	3.7607	(0.917)	0	0	0
2022/02/04	R214	02/02/2023	11.09	Put	Bond Future	3,230.1900	3.2302	3,249.9300	3.2499	0.611	0	0	0
2022/02/04	R248	03/02/2022			Bond Future	10.3650	89.4191	10.3650	89.4191	0.000	0.0000	0.0000	0
2022/02/04	R248	05/05/2022	11.79	Call	Bond Future	8,978.9000	8.9789	8,912.2700	8.9123	(0.742)	0	0	0
2022/02/04	R248	05/05/2022	11.79	Put	Bond Future	297.8900	0.2979	297.5800	0.2976	(0.104)	0	0	0
2022/02/04	R248	05/05/2022	11.80	Call	Bond Future	9,036.6300	9.0366	8,969.9700	8.9700	(0.738)	0	0	0
2022/02/04	R248	05/05/2022			Bond Future	10.5376	85.8960	10.5463	85.8297	0.083	0.0000	0.0000	190,775
2022/02/04	R248	05/05/2022	11.80	Put	Bond Future	292.7100	0.2927	292.3700	0.2924	(0.116)	0	0	0
2022/02/04	R248	05/05/2022	11.81	Call	Bond Future	9,094.4300	9.0944	9,027.7500	9.0277	(0.733)	0	0	0
2022/02/04	R248	05/05/2022	11.81	Put	Bond Future	287.6800	0.2877	287.3200	0.2873	(0.125)	0	0	0
2022/02/04	R248	04/08/2022	10.99	Call	Bond Future	4,440.6900	4.4407	4,390.3400	4.3903	(1.134)	0	0	0
2022/02/04	R248	04/08/2022	10.99	Put	Bond Future	2,281.0000	2.2810	2,297.8200	2.2978	0.737	0	0	0
2022/02/04	R248	04/08/2022	10.40	Put	Bond Future	4,385.8500	4.3858	4,417.5200	4.4175	0.722	0	0	0
2022/02/04	R248	04/08/2022	10.98	Call	Bond Future	4,396.3800	4.3964	4,346.2300	4.3462	(1.141)	0	0	0
2022/02/04	R248	04/08/2022	10.98	Put	Bond Future	2,307.7000	2.3077	2,324.7200	2.3247	0.738	0	0	0
2022/02/04	R248	04/08/2022			Bond Future	10.6925	86.9649	10.7016	86.8978	0.085	0.0000	0.0000	6,016
2022/02/04	R248	04/08/2022	11.00	Call	Bond Future	4,485.1800	4.4852	4,434.6100	4.4346	(1.127)	0	0	0
2022/02/04	R248	04/08/2022	11.00	Put	Bond Future	2,254.5800	2.2546	2,271.1800	2.2712	0.736	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
2022/02/04	R248	04/08/2022	9.70	Call	Bond Future	537.8900	0.5379	523.2800	0.5233	(2.716)	0	0	2,400
2022/02/04	R248	04/08/2022	9.70	Put	Bond Future	8,514.4600	8.5145	8,567.0200	8.5670	0.617	0	0	0
2022/02/04	R248	04/08/2022	10.40	Call	Bond Future	2,162.9100	2.1629	2,127.4100	2.1274	(1.641)	0	0	2,400
2022/02/04	R248	03/11/2022	11.31	Put	Bond Future	2,493.7200	2.4937	2,510.5700	2.5106	0.676	0	0	0
2022/02/04	R248	03/11/2022	11.32	Call	Bond Future	5,922.6200	5.9226	5,870.6900	5.8707	(0.877)	0	0	0
2022/02/04	R248	03/11/2022	11.30	Put	Bond Future	2,515.6000	2.5156	2,532.6100	2.5326	0.676	0	0	0
2022/02/04	R248	03/11/2022			Bond Future	10.8272	83.7857	10.8367	83.7171	0.087	0.0000	0.0000	0
2022/02/04	R248	03/11/2022	11.31	Call	Bond Future	5,876.8100	5.8768	5,825.0300	5.8250	(0.881)	0	0	0
2022/02/04	R248	03/11/2022	11.32	Put	Bond Future	2,472.0300	2.4720	2,488.7300	2.4887	0.676	0	0	0
2022/02/04	R248	03/11/2022	11.30	Call	Bond Future	5,831.0900	5.8311	5,779.4700	5.7795	(0.885)	0	0	0
2022/02/04	R248	02/02/2023	11.08	Call	Bond Future	4,784.3600	4.7844	4,739.8000	4.7398	(0.931)	0	0	0
2022/02/04	R248	02/02/2023	11.08	Put	Bond Future	4,008.3500	4.0083	4,033.5500	4.0336	0.629	0	0	0
2022/02/04	R248	02/02/2023			Bond Future	10.9698	85.0124	10.9797	84.9427	0.090	0.0000	0.0000	0
2022/02/04	R248	02/02/2023	11.07	Call	Bond Future	4,746.6600	4.7467	4,702.2800	4.7023	(0.935)	0	0	0
2022/02/04	R248	02/02/2023	11.07	Put	Bond Future	4,040.5500	4.0406	4,065.9300	4.0659	0.628	0	0	0
2022/02/04	R248	02/02/2023	11.06	Call	Bond Future	4,708.7400	4.7087	4,664.5300	4.6645	(0.939)	0	0	0
2022/02/04	R248	02/02/2023	11.06	Put	Bond Future	4,072.6500	4.0726	4,098.2000	4.0982	0.627	0	0	0

Total

1195648