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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/02/2022 TO 09/02/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	2025 05/05/2022			Bond Future	158.3379	158.3379	158.5239	158.5239	0.117	0.0000	0.0000	5,456
2022/02/09	2025 04/08/2022			Bond Future	158.8437	158.8437	159.0305	159.0305	0.118	0.0000	0.0000	1,130
2022/02/09	2025 03/11/2022			Bond Future	161.2800	161.2800	161.4657	161.4657	0.115	0.0000	0.0000	0
2022/02/09	2025 02/02/2023			Bond Future	162.0392	162.0392	162.2260	162.2260	0.115	0.0000	0.0000	0
2022/02/09	2029 05/05/2022			Bond Future	115.7528	115.7528	115.8746	115.8746	0.105	0.0000	0.0000	2,746
2022/02/09	2029 04/08/2022			Bond Future	117.3045	117.3045	117.4271	117.4271	0.104	0.0000	0.0000	1,844
2022/02/09	2029 03/11/2022			Bond Future	117.8750	117.8750	117.9962	117.9962	0.103	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	2029	02/02/2023			Bond Future	119.6381	119.6381	119.7604	119.7604	0.102	0.0000	0.0000	0
2022/02/09	2030	05/05/2022	8.14	Call	Bond Future	38.2200	0.0382	51.6900	0.0517	35.243	0	0	1,800
2022/02/09	2030	05/05/2022	8.14	Put	Bond Future	7,352.4600	7.3525	6,877.8300	6.8778	(6.455)	0	0	0
2022/02/09	2030	05/05/2022	8.47	Call	Bond Future	112.2100	0.1122	147.7300	0.1477	31.655	0	0	1,073
2022/02/09	2030	05/05/2022	10.21	Call	Bond Future	3,977.0700	3.9771	4,373.0600	4.3731	9.957	0	0	0
2022/02/09	2030	05/05/2022	10.21	Put	Bond Future	460.5000	0.4605	368.3900	0.3684	(20.002)	0	0	0
2022/02/09	2030	05/05/2022	9.95	Call	Bond Future	2,976.0700	2.9761	3,328.4500	3.3285	11.840	0	0	0
2022/02/09	2030	05/05/2022	9.65	Put	Bond Future	1,231.3100	1.2313	1,030.4900	1.0305	(16.309)	0	0	5,000
2022/02/09	2030	05/05/2022	8.81	Put	Bond Future	3,966.6400	3.9666	3,562.7400	3.5627	(10.182)	0	0	0
2022/02/09	2030	05/05/2022	8.89	Put	Bond Future	3,621.7600	3.6218	3,233.2600	3.2333	(10.727)	0	0	0
2022/02/09	2030	05/05/2022	9.15	Call	Bond Future	788.0600	0.7881	947.8800	0.9479	20.280	0	0	7,500
2022/02/09	2030	05/05/2022	9.15	Put	Bond Future	2,618.9000	2.6189	2,290.6200	2.2906	(12.535)	0	0	0
2022/02/09	2030	05/05/2022			Bond Future	9.5040	94.0624	9.4088	94.5505	(1.002)	0.0000	0.0000	71,971
2022/02/09	2030	05/05/2022	7.73	Call	Bond Future	8.3200	0.0083	11.5400	0.0115	38.702	0	0	200
2022/02/09	2030	05/05/2022	7.73	Put	Bond Future	9,663.8900	9.6639	9,179.0100	9.1790	(5.017)	0	0	0
2022/02/09	2030	05/05/2022	8.47	Put	Bond Future	5,591.2300	5.5912	5,138.6500	5.1387	(8.094)	0	0	0
2022/02/09	2030	05/05/2022	11.04	Call	Bond Future	7,526.9400	7.5269	7,992.1600	7.9922	6.181	0	0	0
2022/02/09	2030	05/05/2022	11.04	Put	Bond Future	93.0900	0.0931	70.2100	0.0702	(24.578)	0	0	1,800
2022/02/09	2030	05/05/2022	9.95	Put	Bond Future	734.3200	0.7343	598.6000	0.5986	(18.482)	0	0	1,073
2022/02/09	2030	05/05/2022	10.19	Call	Bond Future	3,897.0700	3.8971	4,289.9500	4.2900	10.081	0	0	0
2022/02/09	2030	05/05/2022	10.19	Put	Bond Future	477.7300	0.4777	382.5100	0.3825	(19.932)	0	0	0
2022/02/09	2030	05/05/2022	10.20	Call	Bond Future	3,937.0100	3.9370	4,331.4600	4.3315	10.019	0	0	0
2022/02/09	2030	05/05/2022	10.20	Put	Bond Future	469.0400	0.4690	375.3900	0.3754	(19.966)	0	0	200
2022/02/09	2030	05/05/2022	9.35	Call	Bond Future	1,186.4300	1.1864	1,398.1500	1.3981	17.845	0	0	0
2022/02/09	2030	05/05/2022	9.35	Put	Bond Future	1,977.4000	1.9774	1,701.0200	1.7010	(13.977)	0	0	1,073
2022/02/09	2030	05/05/2022	9.60	Call	Bond Future	1,826.1600	1.8262	2,101.2700	2.1013	15.065	0	0	0
2022/02/09	2030	05/05/2022	9.60	Put	Bond Future	1,337.8500	1.3378	1,124.8600	1.1249	(15.920)	0	0	5,000
2022/02/09	2030	05/05/2022	9.65	Call	Bond Future	1,972.7800	1.9728	2,260.0600	2.2601	14.562	0	0	0
2022/02/09	2030	05/05/2022	8.81	Call	Bond Future	333.7800	0.3338	417.9800	0.4180	25.226	0	0	200
2022/02/09	2030	05/05/2022	8.89	Call	Bond Future	416.8300	0.4168	516.4300	0.5164	23.895	0	0	1,800
2022/02/09	2030	04/08/2022	9.56	Call	Bond Future	1,800.7300	1.8007	2,047.7300	2.0477	13.717	0	0	0
2022/02/09	2030	04/08/2022	9.56	Put	Bond Future	2,521.5400	2.5215	2,274.8600	2.2749	(9.783)	0	0	0
2022/02/09	2030	04/08/2022	10.95	Call	Bond Future	6,389.3800	6.3894	6,819.0600	6.8191	6.725	0	0	0
2022/02/09	2030	04/08/2022	10.95	Put	Bond Future	511.9000	0.5119	447.9000	0.4479	(12.502)	0	0	800
2022/02/09	2030	04/08/2022			Bond Future	9.7056	91.2945	9.6057	91.7882	(1.029)	0.0000	0.0000	25,656
2022/02/09	2030	04/08/2022	9.05	Call	Bond Future	839.5300	0.8395	993.0100	0.9930	18.282	0	0	800
2022/02/09	2030	04/08/2022	9.05	Put	Bond Future	4,143.7000	4.1437	3,803.5000	3.8035	(8.210)	0	0	0
2022/02/09	2030	04/08/2022	9.54	Call	Bond Future	1,754.9900	1.7550	1,998.3200	1.9983	13.865	0	0	0
2022/02/09	2030	04/08/2022	9.54	Put	Bond Future	2,575.4100	2.5754	2,325.0600	2.3251	(9.721)	0	0	0
2022/02/09	2030	04/08/2022	9.55	Call	Bond Future	1,777.9000	1.7779	2,023.0700	2.0231	13.790	0	0	0
2022/02/09	2030	04/08/2022	9.55	Put	Bond Future	2,548.5000	2.5485	2,299.9900	2.3000	(9.751)	0	0	0
2022/02/09	2030	04/08/2022	8.30	Call	Bond Future	204.5700	0.2046	258.6000	0.2586	26.411	0	0	800
2022/02/09	2030	04/08/2022	8.30	Put	Bond Future	7,477.2400	7.4772	7,037.5900	7.0376	(5.880)	0	0	0
2022/02/09	2030	03/11/2022	10.10	Call	Bond Future	3,242.6700	3.2427	3,520.9400	3.5209	8.582	0	0	0
2022/02/09	2030	03/11/2022	10.10	Put	Bond Future	2,121.8600	2.1219	1,901.3500	1.9013	(10.392)	0	0	0
2022/02/09	2030	03/11/2022			Bond Future	9.8634	92.6778	9.7593	93.1766	(1.056)	0.0000	0.0000	0
2022/02/09	2030	03/11/2022	10.09	Call	Bond Future	3,214.2600	3.2143	3,491.1500	3.4912	8.614	0	0	0

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2022/02/09	2030	03/11/2022	10.09	Put	Bond Future	2,140.4600	2.1405	1,918.5700	1.9186	(10.366)	0	0	0
2022/02/09	2030	03/11/2022	10.08	Call	Bond Future	3,185.9500	3.1860	3,461.1500	3.4612	8.638	0	0	0
2022/02/09	2030	03/11/2022	10.08	Put	Bond Future	2,159.1900	2.1592	1,935.6100	1.9356	(10.355)	0	0	0
2022/02/09	2030	02/02/2023	10.01	Put	Bond Future	3,040.7800	3.0408	2,808.2400	2.8082	(7.647)	0	0	0
2022/02/09	2030	02/02/2023	9.94	Put	Bond Future	3,200.0400	3.2000	2,958.6700	2.9587	(7.543)	0	0	102
2022/02/09	2030	02/02/2023	9.99	Call	Bond Future	2,807.0400	2.8070	3,077.5200	3.0775	9.636	0	0	0
2022/02/09	2030	02/02/2023	10.00	Call	Bond Future	2,830.9200	2.8309	3,102.6500	3.1026	9.599	0	0	0
2022/02/09	2030	02/02/2023	9.20	Call	Bond Future	1,262.4600	1.2625	1,431.1400	1.4311	13.361	0	0	0
2022/02/09	2030	02/02/2023	9.20	Put	Bond Future	5,292.4800	5.2925	4,955.6400	4.9556	(6.365)	0	0	0
2022/02/09	2030	02/02/2023	9.66	Call	Bond Future	2,082.5600	2.0826	2,310.3300	2.3103	10.937	0	0	0
2022/02/09	2030	02/02/2023	9.66	Put	Bond Future	3,904.6700	3.9047	3,626.9200	3.6269	(7.113)	0	0	102
2022/02/09	2030	02/02/2023	9.80	Call	Bond Future	2,375.7700	2.3758	2,621.8900	2.6219	10.360	0	0	0
2022/02/09	2030	02/02/2023	8.81	Put	Bond Future	6,731.0200	6.7310	6,347.4900	6.3475	(5.698)	0	0	0
2022/02/09	2030	02/02/2023			Bond Future	10.0503	90.0394	9.9410	90.5449	(1.087)	0.0000	0.0000	0
2022/02/09	2030	02/02/2023	10.01	Call	Bond Future	2,854.9000	2.8549	3,127.8800	3.1279	9.562	0	0	0
2022/02/09	2030	02/02/2023	9.94	Call	Bond Future	2,689.8800	2.6899	2,954.0300	2.9540	9.820	0	0	0
2022/02/09	2030	02/02/2023	9.99	Put	Bond Future	3,085.4200	3.0854	2,850.3800	2.8504	(7.618)	0	0	0
2022/02/09	2030	02/02/2023	10.00	Put	Bond Future	3,063.0400	3.0630	2,829.2500	2.8293	(7.633)	0	0	0
2022/02/09	2030	02/02/2023	9.80	Put	Bond Future	3,538.9200	3.5389	3,279.5200	3.2795	(7.330)	0	0	0
2022/02/09	2030	02/02/2023	8.81	Call	Bond Future	776.4500	0.7764	898.4400	0.8984	15.711	0	0	102
2022/02/09	2032	05/05/2022	10.29	Put	Bond Future	884.7800	0.8848	758.6300	0.7586	(14.258)	0	0	0
2022/02/09	2032	05/05/2022	11.18	Call	Bond Future	7,141.4200	7.1414	7,571.0000	7.5710	6.015	0	0	0
2022/02/09	2032	05/05/2022	11.18	Put	Bond Future	167.7100	0.1677	138.7900	0.1388	(17.244)	0	0	780
2022/02/09	2032	05/05/2022	10.98	Call	Bond Future	6,176.6300	6.1766	6,594.4800	6.5945	6.765	0	0	0
2022/02/09	2032	05/05/2022	10.98	Put	Bond Future	249.4700	0.2495	208.8200	0.2088	(16.295)	0	0	993
2022/02/09	2032	05/05/2022	11.02	Put	Bond Future	230.9700	0.2310	193.0100	0.1930	(16.435)	0	0	0
2022/02/09	2032	05/05/2022	11.03	Call	Bond Future	6,416.8700	6.4169	6,838.0800	6.8381	6.564	0	0	0
2022/02/09	2032	05/05/2022	11.03	Put	Bond Future	226.4100	0.2264	189.1200	0.1891	(16.470)	0	0	0
2022/02/09	2032	05/05/2022			Bond Future	9.9073	90.5846	9.8283	91.0431	(0.798)	0.0000	0.0000	132,333
2022/02/09	2032	05/05/2022	9.58	Call	Bond Future	871.0100	0.8710	1,035.9600	1.0360	18.938	0	0	780
2022/02/09	2032	05/05/2022	9.58	Put	Bond Future	2,790.7100	2.7907	2,497.1600	2.4972	(10.519)	0	0	0
2022/02/09	2032	05/05/2022	10.18	Call	Bond Future	2,635.7500	2.6357	2,946.4500	2.9464	11.788	0	0	780
2022/02/09	2032	05/05/2022	10.18	Put	Bond Future	1,077.2600	1.0773	929.4600	0.9295	(13.720)	0	0	0
2022/02/09	2032	05/05/2022	10.29	Call	Bond Future	3,061.7700	3.0618	3,394.1200	3.3941	10.855	0	0	993
2022/02/09	2032	05/05/2022	11.04	Call	Bond Future	6,464.9200	6.4649	6,886.7300	6.8867	6.525	0	0	0
2022/02/09	2032	05/05/2022	11.04	Put	Bond Future	221.9400	0.2219	185.2500	0.1852	(16.531)	0	0	0
2022/02/09	2032	05/05/2022	11.02	Call	Bond Future	6,368.8600	6.3689	6,789.4000	6.7894	6.603	0	0	0
2022/02/09	2032	04/08/2022	10.22	Call	Bond Future	2,820.2400	2.8202	3,107.4800	3.1075	10.185	0	0	0
2022/02/09	2032	04/08/2022	9.72	Call	Bond Future	1,466.3400	1.4663	1,664.7600	1.6648	13.532	0	0	800
2022/02/09	2032	04/08/2022	9.72	Put	Bond Future	3,579.3100	3.5793	3,314.0700	3.3141	(7.410)	0	0	0
2022/02/09	2032	04/08/2022	10.20	Put	Bond Future	2,144.5600	2.1446	1,964.9500	1.9650	(8.375)	0	0	0
2022/02/09	2032	04/08/2022	10.21	Put	Bond Future	2,120.3500	2.1203	1,942.3400	1.9423	(8.395)	0	0	0
2022/02/09	2032	04/08/2022	8.97	Call	Bond Future	320.5800	0.3206	393.1200	0.3931	22.628	0	0	800
2022/02/09	2032	04/08/2022	8.97	Put	Bond Future	6,919.0000	6.9190	6,527.8800	6.5279	(5.653)	0	0	0
2022/02/09	2032	04/08/2022			Bond Future	10.0904	91.7771	10.0082	92.2408	(0.815)	0.0000	0.0000	0
2022/02/09	2032	04/08/2022	10.22	Put	Bond Future	2,096.6100	2.0966	1,920.1900	1.9202	(8.415)	0	0	0
2022/02/09	2032	04/08/2022	11.60	Call	Bond Future	8,405.5800	8.4056	8,828.1100	8.8281	5.027	0	0	0

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2022/02/09	2032	04/08/2022	11.60	Put	Bond Future	440.5600	0.4406	399.4300	0.3994	(9.336)	0	0	800
2022/02/09	2032	04/08/2022	11.89	Call	Bond Future	9,702.6800	9.7027	10,136.7000	10.1367	4.473	0	0	0
2022/02/09	2032	04/08/2022	11.89	Put	Bond Future	318.4100	0.3184	288.7700	0.2888	(9.309)	0	0	0
2022/02/09	2032	04/08/2022	10.20	Call	Bond Future	2,757.0000	2.7570	3,041.0500	3.0411	10.303	0	0	0
2022/02/09	2032	04/08/2022	10.21	Call	Bond Future	2,788.4100	2.7884	3,074.0600	3.0741	10.244	0	0	0
2022/02/09	2032	03/11/2022	10.16	Call	Bond Future	2,637.6000	2.6376	2,864.8800	2.8649	8.617	0	0	0
2022/02/09	2032	03/11/2022	10.16	Put	Bond Future	3,101.7100	3.1017	2,860.7000	2.8607	(7.770)	0	0	180
2022/02/09	2032	03/11/2022	10.56	Put	Bond Future	2,146.0200	2.1460	1,960.8700	1.9609	(8.628)	0	0	180
2022/02/09	2032	03/11/2022	9.31	Put	Bond Future	6,159.9900	6.1600	5,793.2300	5.7932	(5.954)	0	0	0
2022/02/09	2032	03/11/2022	9.36	Call	Bond Future	922.1300	0.9221	1,030.6100	1.0306	11.764	0	0	454
2022/02/09	2032	03/11/2022	9.36	Put	Bond Future	5,939.0900	5.9391	5,579.2800	5.5793	(6.058)	0	0	0
2022/02/09	2032	03/11/2022	10.11	Put	Bond Future	3,242.9100	3.2429	2,994.7000	2.9947	(7.654)	0	0	454
2022/02/09	2032	03/11/2022			Bond Future	10.2446	89.0144	10.1592	89.4827	(0.833)	0.0000	0.0000	0
2022/02/09	2032	03/11/2022	10.66	Call	Bond Future	4,189.0800	4.1891	4,485.9100	4.4859	7.086	0	0	0
2022/02/09	2032	03/11/2022	10.66	Put	Bond Future	1,956.0200	1.9560	1,784.5600	1.7846	(8.766)	0	0	0
2022/02/09	2032	03/11/2022	10.49	Call	Bond Future	3,617.8700	3.6179	3,891.0000	3.8910	7.549	0	0	0
2022/02/09	2032	03/11/2022	10.49	Put	Bond Future	2,289.4800	2.2895	2,094.3200	2.0943	(8.524)	0	0	454
2022/02/09	2032	03/11/2022	10.56	Call	Bond Future	3,848.4400	3.8484	4,131.5800	4.1316	7.357	0	0	0
2022/02/09	2032	03/11/2022	9.31	Call	Bond Future	848.3600	0.8484	949.8900	0.9499	11.968	0	0	180
2022/02/09	2032	03/11/2022	10.11	Call	Bond Future	2,502.9600	2.5030	2,723.0400	2.7230	8.793	0	0	0
2022/02/09	2032	02/02/2023	10.50	Call	Bond Future	3,481.1900	3.4812	3,759.0200	3.7590	7.981	0	0	0
2022/02/09	2032	02/02/2023	10.50	Put	Bond Future	3,057.1500	3.0571	2,860.3900	2.8604	(6.436)	0	0	454
2022/02/09	2032	02/02/2023	10.40	Call	Bond Future	3,200.2300	3.2002	3,467.4200	3.4674	8.349	0	0	0
2022/02/09	2032	02/02/2023	10.40	Put	Bond Future	3,306.2700	3.3063	3,098.8700	3.0989	(6.273)	0	0	0
2022/02/09	2032	02/02/2023			Bond Future	10.4199	90.3274	10.3309	90.8020	(0.854)	0.0000	0.0000	0
2022/02/09	2032	02/02/2023	10.38	Call	Bond Future	3,145.4300	3.1454	3,410.5300	3.4105	8.428	0	0	0
2022/02/09	2032	02/02/2023	10.38	Put	Bond Future	3,357.9900	3.3580	3,148.5000	3.1485	(6.239)	0	0	0
2022/02/09	2032	02/02/2023	10.39	Call	Bond Future	3,172.7700	3.1728	3,438.7400	3.4387	8.383	0	0	0
2022/02/09	2032	02/02/2023	10.39	Put	Bond Future	3,332.0500	3.3320	3,123.4300	3.1234	(6.261)	0	0	0
2022/02/09	2032	02/02/2023	9.31	Call	Bond Future	962.7000	0.9627	1,089.2000	1.0892	13.140	0	0	454
2022/02/09	2032	02/02/2023	9.31	Put	Bond Future	7,131.7900	7.1318	6,783.7000	6.7837	(4.881)	0	0	0
2022/02/09	2032	02/02/2023	10.16	Call	Bond Future	2,572.9800	2.5730	2,812.1900	2.8122	9.297	0	0	0
2022/02/09	2032	02/02/2023	10.16	Put	Bond Future	3,968.6800	3.9687	3,733.3000	3.7333	(5.931)	0	0	454
2022/02/09	2033	05/05/2022			Bond Future	113.2522	113.2522	113.1901	113.1901	(0.055)	0.0000	0.0000	2,371
2022/02/09	2033	04/08/2022			Bond Future	114.7703	114.7703	114.7064	114.7064	(0.056)	0.0000	0.0000	4,967
2022/02/09	2033	03/11/2022			Bond Future	115.2200	115.2200	115.1519	115.1519	(0.059)	0.0000	0.0000	0
2022/02/09	2033	02/02/2023			Bond Future	116.9433	116.9433	116.8734	116.8734	(0.060)	0.0000	0.0000	0
2022/02/09	2037	05/05/2022	11.82	Call	Bond Future	8,342.7000	8.3427	8,692.1000	8.6921	4.188	0	0	0
2022/02/09	2037	05/05/2022	11.83	Call	Bond Future	8,395.7700	8.3958	8,745.5800	8.7456	4.167	0	0	0
2022/02/09	2037	05/05/2022	11.84	Put	Bond Future	194.0000	0.1940	163.2800	0.1633	(15.835)	0	0	0
2022/02/09	2037	05/05/2022			Bond Future	10.4918	87.5243	10.4343	87.9052	(0.548)	0.0000	0.0000	84,723
2022/02/09	2037	05/05/2022	11.82	Put	Bond Future	201.4200	0.2014	169.9000	0.1699	(15.649)	0	0	0
2022/02/09	2037	05/05/2022	11.83	Put	Bond Future	197.6700	0.1977	166.5600	0.1666	(15.738)	0	0	0
2022/02/09	2037	05/05/2022	11.84	Call	Bond Future	8,448.8600	8.4489	8,799.0600	8.7991	4.145	0	0	0
2022/02/09	2037	04/08/2022	11.95	Call	Bond Future	8,340.0800	8.3401	8,680.1100	8.6801	4.077	0	0	0
2022/02/09	2037	04/08/2022	11.95	Put	Bond Future	656.1900	0.6562	611.0400	0.6110	(6.881)	0	0	1,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	2037	04/08/2022	10.91	Put	Bond Future	2,112.8900	2.1129	1,988.7600	1.9888	(5.875)	0	0	0
2022/02/09	2037	04/08/2022	10.89	Call	Bond Future	3,573.9200	3.5739	3,832.5200	3.8325	7.236	0	0	0
2022/02/09	2037	04/08/2022	10.89	Put	Bond Future	2,162.4700	2.1625	2,035.8900	2.0359	(5.853)	0	0	0
2022/02/09	2037	04/08/2022	10.90	Call	Bond Future	3,611.8100	3.6118	3,871.6400	3.8716	7.194	0	0	0
2022/02/09	2037	04/08/2022			Bond Future	10.6678	84.4200	10.6081	84.8052	(0.560)	0.0000	0.0000	49,415
2022/02/09	2037	04/08/2022	10.91	Call	Bond Future	3,649.6500	3.6496	3,910.7000	3.9107	7.153	0	0	0
2022/02/09	2037	04/08/2022	11.21	Call	Bond Future	4,880.6300	4.8806	5,173.4800	5.1735	6.000	0	0	1,050
2022/02/09	2037	04/08/2022	11.21	Put	Bond Future	1,497.4000	1.4974	1,405.0700	1.4051	(6.166)	0	0	0
2022/02/09	2037	04/08/2022	11.42	Call	Bond Future	5,822.3100	5.8223	6,132.4500	6.1325	5.327	0	0	0
2022/02/09	2037	04/08/2022	11.42	Put	Bond Future	1,182.7000	1.1827	1,107.6600	1.1077	(6.345)	0	0	50
2022/02/09	2037	04/08/2022	10.10	Call	Bond Future	1,192.9300	1.1929	1,327.1500	1.3272	11.251	0	0	50
2022/02/09	2037	04/08/2022	10.10	Put	Bond Future	4,963.0300	4.9630	4,712.0700	4.7121	(5.057)	0	0	0
2022/02/09	2037	04/08/2022	10.90	Put	Bond Future	2,137.6700	2.1377	2,012.3200	2.0123	(5.864)	0	0	50
2022/02/09	2037	03/11/2022	11.32	Call	Bond Future	5,260.7400	5.2607	5,516.9200	5.5169	4.870	0	0	0
2022/02/09	2037	03/11/2022	11.30	Put	Bond Future	2,167.3100	2.1673	2,032.8500	2.0328	(6.204)	0	0	0
2022/02/09	2037	03/11/2022	11.31	Call	Bond Future	5,220.0700	5.2201	5,475.3200	5.4753	4.890	0	0	0
2022/02/09	2037	03/11/2022	11.31	Put	Bond Future	2,148.5400	2.1485	2,015.0200	2.0150	(6.214)	0	0	0
2022/02/09	2037	03/11/2022			Bond Future	10.8085	85.7000	10.7470	86.0888	(0.569)	0.0000	0.0000	0
2022/02/09	2037	03/11/2022	11.32	Put	Bond Future	2,129.6700	2.1297	1,997.0800	1.9971	(6.226)	0	0	0
2022/02/09	2037	03/11/2022	11.30	Call	Bond Future	5,179.2300	5.1792	5,433.5400	5.4335	4.910	0	0	0
2022/02/09	2037	02/02/2023	11.03	Call	Bond Future	4,034.1100	4.0341	4,237.9700	4.2380	5.053	0	0	0
2022/02/09	2037	02/02/2023	11.03	Put	Bond Future	3,660.8900	3.6609	3,470.7900	3.4708	(5.193)	0	0	0
2022/02/09	2037	02/02/2023	11.04	Call	Bond Future	4,066.5000	4.0665	4,271.3600	4.2714	5.038	0	0	0
2022/02/09	2037	02/02/2023	11.04	Put	Bond Future	3,632.2400	3.6322	3,443.1400	3.4431	(5.206)	0	0	0
2022/02/09	2037	02/02/2023			Bond Future	10.9691	82.7086	10.9052	83.1026	(0.582)	0.0000	0.0000	0
2022/02/09	2037	02/02/2023	11.05	Call	Bond Future	4,099.0100	4.0990	4,305.1900	4.3052	5.030	0	0	0
2022/02/09	2037	02/02/2023	11.05	Put	Bond Future	3,603.7800	3.6038	3,416.0000	3.4160	(5.211)	0	0	0
2022/02/09	2038	05/05/2022			Bond Future	130.2061	130.2061	130.7669	130.7669	0.431	0.0000	0.0000	4,174
2022/02/09	2038	04/08/2022			Bond Future	130.1328	130.1328	130.6996	130.6996	0.436	0.0000	0.0000	2,669
2022/02/09	2038	03/11/2022			Bond Future	132.1294	132.1294	132.7018	132.7018	0.433	0.0000	0.0000	0
2022/02/09	2038	02/02/2023			Bond Future	132.2464	132.2464	132.8255	132.8255	0.438	0.0000	0.0000	0
2022/02/09	2040	05/05/2022	10.57	Call	Bond Future	2,097.3500	2.0974	2,253.7600	2.2538	7.458	0	0	1,200
2022/02/09	2040	05/05/2022	10.57	Put	Bond Future	2,285.2900	2.2853	2,142.5400	2.1425	(6.246)	0	0	0
2022/02/09	2040	05/05/2022	11.91	Put	Bond Future	237.8200	0.2378	203.8100	0.2038	(14.301)	0	0	0
2022/02/09	2040	05/05/2022	11.92	Call	Bond Future	8,939.0900	8.9391	9,204.5800	9.2046	2.970	0	0	0
2022/02/09	2040	05/05/2022	11.92	Put	Bond Future	233.5400	0.2335	199.8700	0.1999	(14.417)	0	0	0
2022/02/09	2040	05/05/2022	13.04	Call	Bond Future	15,059.1000	15.0591	15,352.5400	15.3525	1.949	0	0	0
2022/02/09	2040	05/05/2022	13.04	Put	Bond Future	20.2700	0.0203	14.5500	0.0146	(28.219)	0	0	1,200
2022/02/09	2040	05/05/2022			Bond Future	10.5963	89.7839	10.5545	90.0830	(0.394)	0.0000	0.0000	62,254
2022/02/09	2040	05/05/2022	9.82	Call	Bond Future	317.4600	0.3175	351.6500	0.3516	10.770	0	0	1,200
2022/02/09	2040	05/05/2022	9.82	Put	Bond Future	6,144.3200	6.1443	5,879.3500	5.8793	(4.312)	0	0	0
2022/02/09	2040	05/05/2022	11.90	Call	Bond Future	8,826.5800	8.8266	9,091.4100	9.0914	3.000	0	0	0
2022/02/09	2040	05/05/2022	11.90	Put	Bond Future	242.1700	0.2422	207.8400	0.2078	(14.176)	0	0	0
2022/02/09	2040	05/05/2022	11.91	Call	Bond Future	8,882.8400	8.8828	9,147.9900	9.1480	2.985	0	0	0
2022/02/09	2040	04/08/2022	11.05	Call	Bond Future	4,142.8000	4.1428	4,357.1700	4.3572	5.175	0	0	0
2022/02/09	2040	04/08/2022	11.05	Put	Bond Future	2,203.0300	2.2030	2,115.1000	2.1151	(3.991)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	2040	04/08/2022	12.24	Put	Bond Future	603.0800	0.6031	570.3600	0.5704	(5.425)	0	0	460
2022/02/09	2040	04/08/2022	9.70	Put	Bond Future	8,389.6400	8.3896	8,129.1900	8.1292	(3.104)	0	0	0
2022/02/09	2040	04/08/2022			Bond Future	10.7662	86.4590	10.7229	86.7613	(0.402)	0.0000	0.0000	39,528
2022/02/09	2040	04/08/2022	11.04	Call	Bond Future	4,100.3800	4.1004	4,313.8400	4.3138	5.206	0	0	0
2022/02/09	2040	04/08/2022	11.04	Put	Bond Future	2,227.8000	2.2278	2,138.9600	2.1390	(3.988)	0	0	0
2022/02/09	2040	04/08/2022	12.24	Call	Bond Future	9,973.9400	9.9739	10,243.5200	10.2435	2.703	0	0	0
2022/02/09	2040	04/08/2022	9.70	Call	Bond Future	447.0300	0.4470	488.8800	0.4889	9.362	0	0	460
2022/02/09	2040	04/08/2022	10.70	Call	Bond Future	2,794.3800	2.7944	2,973.3400	2.9733	6.404	0	0	460
2022/02/09	2040	04/08/2022	10.70	Put	Bond Future	3,257.0500	3.2570	3,133.7100	3.1337	(3.787)	0	0	0
2022/02/09	2040	04/08/2022	11.03	Call	Bond Future	4,057.8800	4.0579	4,270.4400	4.2704	5.238	0	0	0
2022/02/09	2040	04/08/2022	11.03	Put	Bond Future	2,252.5800	2.2526	2,162.8400	2.1628	(3.984)	0	0	0
2022/02/09	2040	03/11/2022	11.39	Call	Bond Future	5,512.5300	5.5125	5,713.4800	5.7135	3.645	0	0	0
2022/02/09	2040	03/11/2022	11.40	Call	Bond Future	5,555.7500	5.5558	5,757.4500	5.7575	3.630	0	0	0
2022/02/09	2040	03/11/2022	11.41	Put	Bond Future	2,244.2500	2.2443	2,142.0400	2.1420	(4.554)	0	0	0
2022/02/09	2040	03/11/2022			Bond Future	10.9022	87.7700	10.8577	88.0747	(0.409)	0.0000	0.0000	0
2022/02/09	2040	03/11/2022	11.39	Put	Bond Future	2,285.9100	2.2859	2,182.2100	2.1822	(4.536)	0	0	0
2022/02/09	2040	03/11/2022	11.40	Put	Bond Future	2,264.9900	2.2650	2,162.0400	2.1620	(4.545)	0	0	0
2022/02/09	2040	03/11/2022	11.41	Call	Bond Future	5,599.0800	5.5991	5,801.5200	5.8015	3.616	0	0	0
2022/02/09	2040	02/02/2023	11.12	Call	Bond Future	4,387.2400	4.3872	4,546.6900	4.5467	3.634	0	0	0
2022/02/09	2040	02/02/2023	11.12	Put	Bond Future	3,967.9800	3.9680	3,818.9500	3.8189	(3.756)	0	0	0
2022/02/09	2040	02/02/2023			Bond Future	11.0568	84.5591	11.0106	84.8675	(0.418)	0.0000	0.0000	0
2022/02/09	2040	02/02/2023	11.10	Call	Bond Future	4,317.2500	4.3173	4,475.1300	4.4751	3.657	0	0	0
2022/02/09	2040	02/02/2023	11.10	Put	Bond Future	4,030.3200	4.0303	3,879.7200	3.8797	(3.737)	0	0	0
2022/02/09	2040	02/02/2023	11.11	Call	Bond Future	4,352.1900	4.3522	4,510.8500	4.5108	3.646	0	0	0
2022/02/09	2040	02/02/2023	11.11	Put	Bond Future	3,999.0500	3.9990	3,849.2300	3.8492	(3.746)	0	0	0
2022/02/09	2044	05/05/2022	11.91	Call	Bond Future	8,571.8500	8.5718	8,908.9500	8.9089	3.933	0	0	0
2022/02/09	2044	05/05/2022	11.91	Put	Bond Future	255.0400	0.2550	213.1000	0.2131	(16.444)	0	0	0
2022/02/09	2044	05/05/2022	11.92	Call	Bond Future	8,628.2900	8.6283	8,965.7500	8.9658	3.911	0	0	0
2022/02/09	2044	05/05/2022	11.92	Put	Bond Future	250.4000	0.2504	208.8200	0.2088	(16.605)	0	0	0
2022/02/09	2044	05/05/2022			Bond Future	10.6640	86.2947	10.6121	86.6738	(0.486)	0.0000	0.0000	52,921
2022/02/09	2044	05/05/2022	11.93	Call	Bond Future	8,684.7300	8.6847	9,022.5400	9.0225	3.890	0	0	0
2022/02/09	2044	05/05/2022	11.93	Put	Bond Future	245.8500	0.2459	204.6200	0.2046	(16.770)	0	0	0
2022/02/09	2044	04/08/2022	11.08	Call	Bond Future	4,106.4100	4.1064	4,368.6300	4.3686	6.386	0	0	0
2022/02/09	2044	04/08/2022	11.08	Put	Bond Future	2,335.8200	2.3358	2,214.8000	2.2148	(5.181)	0	0	0
2022/02/09	2044	04/08/2022	11.09	Call	Bond Future	4,149.0800	4.1491	4,412.4700	4.4125	6.348	0	0	0
2022/02/09	2044	04/08/2022	11.09	Put	Bond Future	2,310.0700	2.3101	2,190.2200	2.1902	(5.188)	0	0	0
2022/02/09	2044	04/08/2022			Bond Future	10.8260	83.0491	10.7722	83.4324	(0.497)	0.0000	0.0000	21,683
2022/02/09	2044	04/08/2022	11.10	Call	Bond Future	4,192.1400	4.1921	4,456.4700	4.4565	6.305	0	0	0
2022/02/09	2044	04/08/2022	11.10	Put	Bond Future	2,284.8100	2.2848	2,165.9000	2.1659	(5.204)	0	0	0
2022/02/09	2044	03/11/2022	11.40	Put	Bond Future	2,437.1900	2.4372	2,300.4300	2.3004	(5.611)	0	0	0
2022/02/09	2044	03/11/2022	11.41	Call	Bond Future	5,477.7200	5.4777	5,728.8600	5.7289	4.585	0	0	0
2022/02/09	2044	03/11/2022	11.41	Put	Bond Future	2,414.8500	2.4149	2,279.0500	2.2791	(5.624)	0	0	0
2022/02/09	2044	03/11/2022			Bond Future	10.9556	84.3085	10.9002	84.6955	(0.506)	0.0000	0.0000	0
2022/02/09	2044	03/11/2022	11.39	Call	Bond Future	5,391.5500	5.3915	5,641.0100	5.6410	4.627	0	0	0
2022/02/09	2044	03/11/2022	11.39	Put	Bond Future	2,459.4700	2.4595	2,321.9900	2.3220	(5.590)	0	0	0
2022/02/09	2044	03/11/2022	11.40	Call	Bond Future	5,434.7100	5.4347	5,684.8900	5.6849	4.603	0	0	0
2022/02/09	2044	02/02/2023	11.14	Call	Bond Future	4,315.8200	4.3158	4,589.9500	4.5900	6.352	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
2022/02/09	2044	02/02/2023	11.14	Put	Bond Future	4,061.3600	4.0614	3,943.4200	3.9434	(2.904)	0	0	0
2022/02/09	2044	02/02/2023	11.15	Call	Bond Future	4,351.1700	4.3512	4,626.2500	4.6263	6.322	0	0	0
2022/02/09	2044	02/02/2023	11.15	Put	Bond Future	4,029.1100	4.0291	3,912.1200	3.9121	(2.904)	0	0	0
2022/02/09	2044	02/02/2023			Bond Future	11.1025	81.1717	11.0451	81.5637	(0.517)	0.0000	0.0000	0
2022/02/09	2044	02/02/2023	11.16	Call	Bond Future	4,386.6400	4.3866	4,662.9900	4.6630	6.300	0	0	0
2022/02/09	2044	02/02/2023	11.16	Put	Bond Future	3,997.0700	3.9971	3,881.3500	3.8813	(2.895)	0	0	0
2022/02/09	2046	05/05/2022			Bond Future	118.8753	118.8753	119.5395	119.5395	0.559	0.0000	0.0000	14,004
2022/02/09	2046	04/08/2022			Bond Future	120.4691	120.4691	121.1410	121.1410	0.558	0.0000	0.0000	2,969
2022/02/09	2046	03/11/2022			Bond Future	120.3870	120.3870	121.0658	121.0658	0.564	0.0000	0.0000	0
2022/02/09	2046	02/02/2023			Bond Future	122.1880	122.1880	122.8762	122.8762	0.563	0.0000	0.0000	0
2022/02/09	2050	05/05/2022			Bond Future	123.6454	123.6454	124.2862	124.2862	0.518	0.0000	0.0000	8,572
2022/02/09	2050	04/08/2022			Bond Future	123.2817	123.2817	123.9299	123.9299	0.526	0.0000	0.0000	1,194
2022/02/09	2050	03/11/2022			Bond Future	125.1731	125.1731	125.8279	125.8279	0.523	0.0000	0.0000	0
2022/02/09	2050	02/02/2023			Bond Future	124.9781	124.9781	125.6412	125.6412	0.531	0.0000	0.0000	0
2022/02/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	AL37	05/05/2022			Index Future	825.9960	825.9960	827.6270	827.6270	0.197	0.0000	0.0000	0
2022/02/09	AL37	04/08/2022			Index Future	836.7460	836.7460	838.3960	838.3960	0.197	0.0000	0.0000	0
2022/02/09	AL37	03/11/2022			Index Future	849.4740	849.4740	851.1420	851.1420	0.196	0.0000	0.0000	0
2022/02/09	AL37	02/02/2023			Index Future	861.9770	861.9770	863.6680	863.6680	0.196	0.0000	0.0000	0
2022/02/09	AL7T	05/05/2022			Index Future	950.3330	950.3330	954.8210	954.8210	0.472	0.0000	0.0000	0
2022/02/09	AL7T	04/08/2022			Index Future	962.7010	962.7010	967.2440	967.2440	0.472	0.0000	0.0000	0
2022/02/09	AL7T	03/11/2022			Index Future	977.3460	977.3460	981.9500	981.9500	0.471	0.0000	0.0000	0
2022/02/09	AL7T	02/02/2023			Index Future	991.7300	991.7300	996.4000	996.4000	0.471	0.0000	0.0000	0
2022/02/09	ALBI	05/05/2022			Index Future	846.7840	846.7840	849.7270	849.7270	0.348	0.0000	0.0000	134
2022/02/09	ALBI	04/08/2022			Index Future	857.8040	857.8040	860.7830	860.7830	0.347	0.0000	0.0000	90
2022/02/09	ALBI	03/11/2022			Index Future	870.8530	870.8530	873.8700	873.8700	0.346	0.0000	0.0000	0
2022/02/09	ALBI	02/02/2023			Index Future	883.6700	883.6700	886.7300	886.7300	0.346	0.0000	0.0000	0
2022/02/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	ES33	05/05/2022			Bond Future	11.2876	77.2162	11.2333	77.5006	(0.480)	0.0000	0.0000	87
2022/02/09	ES33	04/08/2022			Bond Future	11.5043	78.2515	11.4479	78.5391	(0.490)	0.0000	0.0000	263
2022/02/09	ES33	03/11/2022			Bond Future	11.6963	75.6705	11.6379	75.9604	(0.499)	0.0000	0.0000	0
2022/02/09	ES33	02/02/2023			Bond Future	11.9139	76.8039	11.8532	77.0976	(0.510)	0.0000	0.0000	0
2022/02/09	ES42	05/05/2022			Bond Future	11.6981	75.8277	11.6550	76.0915	(0.368)	0.0000	0.0000	1,190
2022/02/09	ES42	04/08/2022			Bond Future	11.8944	76.8451	11.8496	77.1116	(0.376)	0.0000	0.0000	3,579
2022/02/09	ES42	03/11/2022			Bond Future	12.0695	73.7660	12.0233	74.0347	(0.383)	0.0000	0.0000	0
2022/02/09	ES42	02/02/2023			Bond Future	12.2597	74.8719	12.2117	75.1441	(0.392)	0.0000	0.0000	0
2022/02/09	GOVI	05/05/2022	788.25	Call	GOVI	470,930.0000	47.0930	500,590.0000	50.0590	6.298	0	0	0
2022/02/09	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	05/05/2022			GOVI	835.3430	835.3430	838.3090	838.3090	0.355	0.0000	0.0000	986
2022/02/09	GOVI	05/05/2022	788.23	Call	GOVI	471,130.0000	47.1130	500,790.0000	50.0790	6.296	0	0	0
2022/02/09	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	05/05/2022	788.24	Call	GOVI	471,030.0000	47.1030	500,690.0000	50.0690	6.297	0	0	0
2022/02/09	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	04/08/2022	819.28	Call	GOVI	269,340.0000	26.9340	299,360.0000	29.9360	11.146	0	0	0
2022/02/09	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	04/08/2022			GOVI	846.2140	846.2140	849.2160	849.2160	0.355	0.0000	0.0000	0
2022/02/09	GOVI	04/08/2022	819.26	Call	GOVI	269,540.0000	26.9540	299,560.0000	29.9560	11.137	0	0	0
2022/02/09	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	04/08/2022	819.27	Call	GOVI	269,440.0000	26.9440	299,460.0000	29.9460	11.142	0	0	0
2022/02/09	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	03/11/2022	820.41	Call	GOVI	386,770.0000	38.6770	417,180.0000	41.7180	7.863	0	0	0
2022/02/09	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	03/11/2022	820.42	Call	GOVI	386,670.0000	38.6670	417,080.0000	41.7080	7.865	0	0	0
2022/02/09	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	03/11/2022			GOVI	859.0870	859.0870	862.1280	862.1280	0.354	0.0000	0.0000	0
2022/02/09	GOVI	03/11/2022	820.43	Call	GOVI	386,570.0000	38.6570	416,980.0000	41.6980	7.867	0	0	0
2022/02/09	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	02/02/2023	850.82	Call	GOVI	209,110.0000	20.9110	239,950.0000	23.9950	14.748	0	0	0
2022/02/09	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	02/02/2023	850.83	Call	GOVI	209,010.0000	20.9010	239,850.0000	23.9850	14.755	0	0	0
2022/02/09	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GOVI	02/02/2023			GOVI	871.7310	871.7310	874.8150	874.8150	0.354	0.0000	0.0000	0
2022/02/09	GOVI	02/02/2023	850.84	Call	GOVI	208,910.0000	20.8910	239,750.0000	23.9750	14.762	0	0	0
2022/02/09	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/09	IGOV	05/05/2022			Index Future	315.2730	315.2730	315.9680	315.9680	0.220	0.0000	0.0000	498
2022/02/09	IGOV	04/08/2022			Index Future	319.4530	319.4530	320.1560	320.1560	0.220	0.0000	0.0000	0
2022/02/09	IGOV	03/11/2022			Index Future	324.3880	324.3880	325.0990	325.0990	0.219	0.0000	0.0000	0
2022/02/09	IGOV	02/02/2023			Index Future	329.2360	329.2360	329.9580	329.9580	0.219	0.0000	0.0000	0

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2022/02/09	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/02/09	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/09	JBAF	16/02/2022			Jibar Tradeable Future	4.1750	95.8250	4.1650	95.8350	(0.240)	0.0000	0.0000	0
2022/02/09	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.2150	95.7850	(0.237)	0.0000	0.0000	0
2022/02/09	JBAF	20/04/2022			Jibar Tradeable Future	4.5500	95.4500	4.5400	95.4600	(0.220)	0.0000	0.0000	0
2022/02/09	JBAF	18/05/2022			Jibar Tradeable Future	4.6000	95.4000	4.5900	95.4100	(0.217)	0.0000	0.0000	0
2022/02/09	JBAF	15/06/2022			Jibar Tradeable Future	4.9150	95.0850	4.8950	95.1050	(0.407)	0.0000	0.0000	72
2022/02/09	JBAF	20/07/2022			Jibar Tradeable Future	4.9800	95.0200	4.9400	95.0600	(0.803)	0.0000	0.0000	0
2022/02/09	JBAF	21/09/2022			Jibar Tradeable Future	5.3200	94.6800	5.2900	94.7100	(0.564)	0.0000	0.0000	0
2022/02/09	JBAF	21/12/2022			Jibar Tradeable Future	5.8650	94.1350	5.8150	94.1850	(0.853)	0.0000	0.0000	68
2022/02/09	JBAF	15/03/2023			Jibar Tradeable Future	6.2500	93.7500	6.1800	93.8200	(1.120)	0.0000	0.0000	0
2022/02/09	JBAF	21/06/2023			Jibar Tradeable Future	6.4350	93.5650	6.3700	93.6300	(1.010)	0.0000	0.0000	0
2022/02/09	JBAF	20/09/2023			Jibar Tradeable Future	6.6350	93.3650	6.5550	93.4450	(1.206)	0.0000	0.0000	75
2022/02/09	JBAF	20/12/2023			Jibar Tradeable Future	6.8250	93.1750	6.7500	93.2500	(1.099)	0.0000	0.0000	0
2022/02/09	R023	05/05/2022	6.31	Call	Bond Future	746.2500	0.7463	765.5000	0.7655	2.580	0	0	0
2022/02/09	R023	05/05/2022	6.31	Put	Bond Future	35.0100	0.0350	25.8100	0.0258	(26.278)	0	0	0
2022/02/09	R023	05/05/2022			Bond Future	5.4083	103.3082	5.3724	103.3367	(0.663)	0.0000	0.0000	14,672
2022/02/09	R023	05/05/2022	6.29	Call	Bond Future	732.0700	0.7321	751.0200	0.7510	2.589	0	0	0
2022/02/09	R023	05/05/2022	6.29	Put	Bond Future	36.5200	0.0365	27.0200	0.0270	(26.013)	0	0	0
2022/02/09	R023	05/05/2022	6.30	Call	Bond Future	739.1600	0.7392	758.2600	0.7583	2.584	0	0	0
2022/02/09	R023	05/05/2022	6.30	Put	Bond Future	35.7600	0.0358	26.4100	0.0264	(26.147)	0	0	0
2022/02/09	R023	04/08/2022	6.05	Call	Bond Future	405.9400	0.4059	415.9800	0.4160	2.473	0	0	0
2022/02/09	R023	04/08/2022	6.05	Put	Bond Future	106.5100	0.1065	88.4000	0.0884	(17.003)	0	0	0
2022/02/09	R023	04/08/2022			Bond Future	5.5026	104.6440	5.4513	104.6721	(0.933)	0.0000	0.0000	2,360
2022/02/09	R023	04/08/2022	6.03	Call	Bond Future	397.8100	0.3978	407.3300	0.4073	2.393	0	0	0
2022/02/09	R023	04/08/2022	6.03	Put	Bond Future	109.2900	0.1093	90.6600	0.0907	(17.046)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	R023	04/08/2022	6.04	Call	Bond Future	401.8700	0.4019	411.7700	0.4118	2.463	0	0	0
2022/02/09	R023	04/08/2022	6.04	Put	Bond Future	107.8900	0.1079	89.6400	0.0896	(16.915)	0	0	0
2022/02/09	R023	03/11/2022	6.25	Call	Bond Future	455.1800	0.4552	473.8600	0.4739	4.104	0	0	0
2022/02/09	R023	03/11/2022	6.25	Put	Bond Future	26.7200	0.0267	19.8800	0.0199	(25.599)	0	0	0
2022/02/09	R023	03/11/2022	6.26	Call	Bond Future	458.0100	0.4580	476.5800	0.4766	4.054	0	0	0
2022/02/09	R023	03/11/2022	6.26	Put	Bond Future	26.4900	0.0265	19.5400	0.0195	(26.236)	0	0	0
2022/02/09	R023	03/11/2022			Bond Future	4.8596	102.3488	4.7771	102.3743	(1.696)	0.0000	0.0000	0
2022/02/09	R023	03/11/2022	6.27	Call	Bond Future	460.6700	0.4607	479.4800	0.4795	4.083	0	0	0
2022/02/09	R023	03/11/2022	6.27	Put	Bond Future	26.0800	0.0261	19.3700	0.0194	(25.729)	0	0	0
2022/02/09	R035	05/05/2022	10.72	Call	Bond Future	3,510.6900	3.5107	3,754.8100	3.7548	6.954	0	0	1,200
2022/02/09	R035	05/05/2022	10.72	Put	Bond Future	1,073.7200	1.0737	974.7100	0.9747	(9.221)	0	0	0
2022/02/09	R035	05/05/2022	11.63	Call	Bond Future	8,083.5600	8.0836	8,397.8000	8.3978	3.887	0	0	0
2022/02/09	R035	05/05/2022	11.63	Put	Bond Future	217.1600	0.2172	188.2700	0.1883	(13.304)	0	0	0
2022/02/09	R035	05/05/2022	11.64	Call	Bond Future	8,136.4500	8.1364	8,451.0400	8.4510	3.866	0	0	0
2022/02/09	R035	05/05/2022	11.64	Put	Bond Future	213.1200	0.2131	184.5800	0.1846	(13.392)	0	0	0
2022/02/09	R035	05/05/2022			Bond Future	10.3375	91.4294	10.2848	91.7725	(0.510)	0.0000	0.0000	70,278
2022/02/09	R035	05/05/2022	10.82	Call	Bond Future	3,967.8200	3.9678	4,224.2900	4.2243	6.464	0	0	0
2022/02/09	R035	05/05/2022	10.82	Put	Bond Future	909.3200	0.9093	822.6600	0.8227	(9.530)	0	0	1,200
2022/02/09	R035	05/05/2022	11.65	Call	Bond Future	8,189.3600	8.1894	8,504.3500	8.5043	3.846	0	0	0
2022/02/09	R035	05/05/2022	11.65	Put	Bond Future	209.1600	0.2092	181.0200	0.1810	(13.454)	0	0	0
2022/02/09	R035	05/05/2022	12.64	Call	Bond Future	13,360.9400	13.3609	13,698.9600	13.6990	2.530	0	0	0
2022/02/09	R035	05/05/2022	12.64	Put	Bond Future	23.9500	0.0240	18.8400	0.0188	(21.336)	0	0	1,200
2022/02/09	R035	04/08/2022	11.13	Put	Bond Future	1,394.4000	1.3944	1,320.0200	1.3200	(5.334)	0	0	100
2022/02/09	R035	04/08/2022	10.64	Call	Bond Future	3,161.6100	3.1616	3,384.8100	3.3848	7.060	0	0	0
2022/02/09	R035	04/08/2022	10.64	Put	Bond Future	2,412.7300	2.4127	2,289.1200	2.2891	(5.123)	0	0	100
2022/02/09	R035	04/08/2022	10.72	Call	Bond Future	3,449.8000	3.4498	3,683.1400	3.6831	6.764	0	0	0
2022/02/09	R035	04/08/2022	10.72	Put	Bond Future	2,203.2700	2.2033	2,089.8000	2.0898	(5.150)	0	0	0
2022/02/09	R035	04/08/2022	10.73	Call	Bond Future	3,486.8500	3.4869	3,721.3000	3.7213	6.724	0	0	0
2022/02/09	R035	04/08/2022	10.73	Put	Bond Future	2,178.3900	2.1784	2,066.0300	2.0660	(5.158)	0	0	0
2022/02/09	R035	04/08/2022	9.53	Call	Bond Future	488.6300	0.4886	556.0000	0.5560	13.788	0	0	400
2022/02/09	R035	04/08/2022	9.53	Put	Bond Future	7,078.4800	7.0785	6,799.0400	6.7990	(3.948)	0	0	0
2022/02/09	R035	04/08/2022	9.84	Call	Bond Future	970.7100	0.9707	1,081.7600	1.0818	11.440	0	0	100
2022/02/09	R035	04/08/2022	9.84	Put	Bond Future	5,426.7400	5.4267	5,190.9800	5.1910	(4.344)	0	0	0
2022/02/09	R035	04/08/2022	10.53	Put	Bond Future	2,726.6300	2.7266	2,588.7800	2.5888	(5.056)	0	0	0
2022/02/09	R035	04/08/2022			Bond Future	10.5208	92.5928	10.4661	92.9397	(0.520)	0.0000	0.0000	48,495
2022/02/09	R035	04/08/2022	10.74	Call	Bond Future	3,523.8200	3.5238	3,759.3700	3.7594	6.685	0	0	0
2022/02/09	R035	04/08/2022	10.74	Put	Bond Future	2,153.5000	2.1535	2,042.2400	2.0422	(5.166)	0	0	0
2022/02/09	R035	04/08/2022	11.13	Call	Bond Future	5,129.4100	5.1294	5,401.8400	5.4018	5.311	0	0	0
2022/02/09	R035	04/08/2022	12.18	Call	Bond Future	10,103.1200	10.1031	10,423.2600	10.4233	3.169	0	0	0
2022/02/09	R035	04/08/2022	12.18	Put	Bond Future	441.2900	0.4413	414.6200	0.4146	(6.044)	0	0	400
2022/02/09	R035	04/08/2022	10.53	Call	Bond Future	2,784.6400	2.7846	2,993.6000	2.9936	7.504	0	0	400
2022/02/09	R035	03/11/2022	11.15	Call	Bond Future	4,995.9000	4.9959	5,226.6300	5.2266	4.618	0	0	0
2022/02/09	R035	03/11/2022	11.15	Put	Bond Future	2,092.9000	2.0929	1,974.0100	1.9740	(5.681)	0	0	0
2022/02/09	R035	03/11/2022	10.57	Call	Bond Future	2,955.6300	2.9556	3,129.3500	3.1294	5.878	0	0	0
2022/02/09	R035	03/11/2022	10.57	Put	Bond Future	3,568.5100	3.5685	3,392.6100	3.3926	(4.929)	0	0	582
2022/02/09	R035	03/11/2022	10.99	Call	Bond Future	4,378.5100	4.3785	4,594.8000	4.5948	4.940	0	0	0
2022/02/09	R035	03/11/2022	10.99	Put	Bond Future	2,425.3000	2.4253	2,291.9700	2.2920	(5.497)	0	0	582

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	R035	03/11/2022			Bond Future	10.6687	89.5289	10.6123	89.8785	(0.529)	0.0000	0.0000	0
2022/02/09	R035	03/11/2022	11.13	Call	Bond Future	4,916.8800	4.9169	5,145.8800	5.1459	4.657	0	0	0
2022/02/09	R035	03/11/2022	11.13	Put	Bond Future	2,131.7900	2.1318	2,011.1700	2.0112	(5.658)	0	0	0
2022/02/09	R035	03/11/2022	11.14	Call	Bond Future	4,956.4800	4.9565	5,186.3400	5.1863	4.638	0	0	0
2022/02/09	R035	03/11/2022	11.14	Put	Bond Future	2,112.4100	2.1124	1,992.6500	1.9926	(5.669)	0	0	0
2022/02/09	R035	03/11/2022	9.82	Call	Bond Future	1,100.9300	1.1009	1,181.0700	1.1811	7.279	0	0	582
2022/02/09	R035	03/11/2022	9.82	Put	Bond Future	6,572.3500	6.5724	6,302.8700	6.3029	(4.100)	0	0	0
2022/02/09	R035	02/02/2023	10.88	Call	Bond Future	3,921.5500	3.9215	4,103.7000	4.1037	4.645	0	0	0
2022/02/09	R035	02/02/2023	10.88	Put	Bond Future	3,652.8800	3.6529	3,480.9900	3.4810	(4.706)	0	0	0
2022/02/09	R035	02/02/2023	9.81	Call	Bond Future	1,276.2300	1.2762	1,353.2500	1.3532	6.035	0	0	582
2022/02/09	R035	02/02/2023	9.81	Put	Bond Future	7,772.6700	7.7727	7,495.6500	7.4957	(3.564)	0	0	0
2022/02/09	R035	02/02/2023	10.66	Call	Bond Future	3,252.6600	3.2527	3,414.8500	3.4149	4.986	0	0	0
2022/02/09	R035	02/02/2023	10.66	Put	Bond Future	4,317.4300	4.3174	4,125.5800	4.1256	(4.444)	0	0	582
2022/02/09	R035	02/02/2023			Bond Future	10.8353	90.8876	10.7767	91.2417	(0.541)	0.0000	0.0000	0
2022/02/09	R035	02/02/2023	10.87	Call	Bond Future	3,889.7000	3.8897	4,070.9500	4.0710	4.660	0	0	0
2022/02/09	R035	02/02/2023	10.87	Put	Bond Future	3,681.0200	3.6810	3,508.2300	3.5082	(4.694)	0	0	0
2022/02/09	R035	02/02/2023	11.06	Call	Bond Future	4,518.0400	4.5180	4,716.6500	4.7167	4.396	0	0	0
2022/02/09	R035	02/02/2023	11.06	Put	Bond Future	3,179.5000	3.1795	3,024.0700	3.0241	(4.889)	0	0	582
2022/02/09	R035	02/02/2023	10.86	Call	Bond Future	3,858.3200	3.8583	4,038.6800	4.0387	4.675	0	0	0
2022/02/09	R035	02/02/2023	10.86	Put	Bond Future	3,709.6900	3.7097	3,536.0100	3.5360	(4.682)	0	0	0
2022/02/09	R186	05/05/2022	7.28	Call	Bond Future	243.6600	0.2437	269.8100	0.2698	10.732	0	0	435
2022/02/09	R186	05/05/2022	7.28	Put	Bond Future	2,964.0200	2.9640	2,749.5200	2.7495	(7.237)	0	0	0
2022/02/09	R186	05/05/2022	7.48	Call	Bond Future	427.2700	0.4273	469.9900	0.4700	9.998	0	0	3,600
2022/02/09	R186	05/05/2022	7.48	Put	Bond Future	2,320.3900	2.3204	2,122.4600	2.1225	(8.530)	0	0	0
2022/02/09	R186	05/05/2022	9.18	Call	Bond Future	4,937.8100	4.9378	5,154.3400	5.1543	4.385	0	0	0
2022/02/09	R186	05/05/2022	9.18	Put	Bond Future	97.6700	0.0977	73.5500	0.0736	(24.695)	0	0	454
2022/02/09	R186	05/05/2022	8.32	Call	Bond Future	2,092.1400	2.0921	2,237.5100	2.2375	6.948	0	0	0
2022/02/09	R186	05/05/2022	8.32	Put	Bond Future	592.7200	0.5927	497.4400	0.4974	(16.075)	0	0	0
2022/02/09	R186	05/05/2022	8.14	Call	Bond Future	1,608.9700	1.6090	1,736.1400	1.7361	7.904	0	0	454
2022/02/09	R186	05/05/2022	8.14	Put	Bond Future	825.5500	0.8256	712.0700	0.7121	(13.746)	0	0	0
2022/02/09	R186	05/05/2022			Bond Future	7.9447	113.7345	7.8851	113.9752	(0.751)	0.0000	0.0000	72,663
2022/02/09	R186	05/05/2022	6.73	Call	Bond Future	31.3000	0.0313	46.2100	0.0462	47.636	0	0	3,600
2022/02/09	R186	05/05/2022	6.73	Put	Bond Future	5,066.3300	5.0663	4,840.5900	4.8406	(4.456)	0	0	0
2022/02/09	R186	05/05/2022	8.64	Call	Bond Future	3,074.1700	3.0742	3,251.8900	3.2519	5.781	0	0	0
2022/02/09	R186	05/05/2022	8.64	Put	Bond Future	316.3300	0.3163	253.4000	0.2534	(19.894)	0	0	4,035
2022/02/09	R186	05/05/2022	8.94	Call	Bond Future	4,088.2700	4.0883	4,291.2200	4.2912	4.964	0	0	0
2022/02/09	R186	05/05/2022	8.94	Put	Bond Future	167.2700	0.1673	129.5700	0.1296	(22.538)	0	0	454
2022/02/09	R186	05/05/2022	8.31	Call	Bond Future	2,063.8600	2.0639	2,207.9800	2.2080	6.983	0	0	0
2022/02/09	R186	05/05/2022	8.31	Put	Bond Future	604.0600	0.6041	507.5300	0.5075	(15.980)	0	0	0
2022/02/09	R186	05/05/2022	8.35	Call	Bond Future	2,178.3300	2.1783	2,326.8200	2.3268	6.817	0	0	454
2022/02/09	R186	05/05/2022	8.35	Put	Bond Future	560.1500	0.5602	467.9900	0.4680	(16.453)	0	0	0
2022/02/09	R186	05/05/2022	7.88	Call	Bond Future	1,028.7700	1.0288	1,125.7400	1.1257	9.426	0	0	435
2022/02/09	R186	05/05/2022	7.88	Put	Bond Future	1,290.0700	1.2901	1,146.3900	1.1464	(11.137)	0	0	0
2022/02/09	R186	05/05/2022	8.30	Call	Bond Future	2,035.5400	2.0355	2,178.7900	2.1788	7.037	0	0	0
2022/02/09	R186	05/05/2022	8.30	Put	Bond Future	615.3800	0.6154	517.9800	0.5180	(15.828)	0	0	0
2022/02/09	R186	04/08/2022	8.15	Call	Bond Future	1,637.8300	1.6378	1,747.0400	1.7470	6.668	0	0	0
2022/02/09	R186	04/08/2022	8.15	Put	Bond Future	1,593.0700	1.5931	1,459.4700	1.4595	(8.386)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	R186	04/08/2022	9.78	Call	Bond Future	6,240.6400	6.2406	6,450.6400	6.4506	3.365	0	0	0
2022/02/09	R186	04/08/2022	9.78	Put	Bond Future	214.4600	0.2145	181.6500	0.1816	(15.299)	0	0	3,600
2022/02/09	R186	04/08/2022	7.96	Call	Bond Future	1,279.2200	1.2792	1,367.0700	1.3671	6.867	0	0	3,600
2022/02/09	R186	04/08/2022			Bond Future	8.1382	109.9443	8.0745	110.1871	(0.783)	0.0000	0.0000	0
2022/02/09	R186	04/08/2022	8.14	Call	Bond Future	1,617.7800	1.6178	1,726.0700	1.7261	6.694	0	0	0
2022/02/09	R186	04/08/2022	8.14	Put	Bond Future	1,611.0500	1.6110	1,476.5300	1.4765	(8.350)	0	0	0
2022/02/09	R186	04/08/2022	6.96	Call	Bond Future	148.0400	0.1480	186.4800	0.1865	25.966	0	0	3,600
2022/02/09	R186	04/08/2022	6.96	Put	Bond Future	4,747.3600	4.7474	4,542.9900	4.5430	(4.305)	0	0	0
2022/02/09	R186	04/08/2022	7.96	Put	Bond Future	1,959.7800	1.9598	1,804.8200	1.8048	(7.907)	0	0	0
2022/02/09	R186	04/08/2022	8.13	Call	Bond Future	1,597.8600	1.5979	1,704.9300	1.7049	6.701	0	0	0
2022/02/09	R186	04/08/2022	8.13	Put	Bond Future	1,629.1700	1.6292	1,493.4300	1.4934	(8.332)	0	0	0
2022/02/09	R186	03/11/2022	8.53	Call	Bond Future	2,418.2400	2.4182	2,573.4700	2.5735	6.419	0	0	0
2022/02/09	R186	03/11/2022	8.53	Put	Bond Future	1,527.0400	1.5270	1,438.6400	1.4386	(5.789)	0	0	0
2022/02/09	R186	03/11/2022	8.54	Call	Bond Future	2,440.2100	2.4402	2,596.0900	2.5961	6.388	0	0	0
2022/02/09	R186	03/11/2022	8.54	Put	Bond Future	1,513.4600	1.5135	1,425.7100	1.4257	(5.798)	0	0	0
2022/02/09	R186	03/11/2022			Bond Future	8.2806	111.6091	8.2129	111.8527	(0.818)	0.0000	0.0000	0
2022/02/09	R186	03/11/2022	8.55	Call	Bond Future	2,462.2700	2.4623	2,618.7900	2.6188	6.357	0	0	0
2022/02/09	R186	03/11/2022	8.55	Put	Bond Future	1,499.9900	1.5000	1,412.8800	1.4129	(5.807)	0	0	0
2022/02/09	R186	02/02/2023	8.32	Call	Bond Future	1,941.4200	1.9414	2,046.0500	2.0460	5.389	0	0	0
2022/02/09	R186	02/02/2023	8.32	Put	Bond Future	2,426.7700	2.4268	2,284.9100	2.2849	(5.846)	0	0	0
2022/02/09	R186	02/02/2023	8.33	Call	Bond Future	1,958.5900	1.9586	2,063.8400	2.0638	5.374	0	0	0
2022/02/09	R186	02/02/2023	8.33	Put	Bond Future	2,410.0000	2.4100	2,268.7600	2.2688	(5.861)	0	0	0
2022/02/09	R186	02/02/2023			Bond Future	8.4634	107.9646	8.3905	108.2111	(0.862)	0.0000	0.0000	0
2022/02/09	R186	02/02/2023	8.34	Call	Bond Future	1,975.4200	1.9754	2,081.2800	2.0813	5.359	0	0	0
2022/02/09	R186	02/02/2023	8.34	Put	Bond Future	2,392.9000	2.3929	2,252.2700	2.2523	(5.877)	0	0	0
2022/02/09	R197	05/05/2022			Bond Future	326.0104	326.0104	326.3739	326.3739	0.111	0.0000	0.0000	753
2022/02/09	R197	04/08/2022			Bond Future	321.9770	321.9770	322.3418	322.3418	0.113	0.0000	0.0000	0
2022/02/09	R197	03/11/2022			Bond Future	326.9186	326.9186	327.2810	327.2810	0.111	0.0000	0.0000	0
2022/02/09	R197	02/02/2023			Bond Future	323.2176	323.2176	323.5804	323.5804	0.112	0.0000	0.0000	0
2022/02/09	R202	05/05/2022			Bond Future	249.1590	249.1590	249.5018	249.5018	0.138	0.0000	0.0000	6,392
2022/02/09	R202	04/08/2022			Bond Future	248.0355	248.0355	248.3803	248.3803	0.139	0.0000	0.0000	91
2022/02/09	R202	03/11/2022			Bond Future	251.8402	251.8402	252.1841	252.1841	0.137	0.0000	0.0000	0
2022/02/09	R202	02/02/2023			Bond Future	251.0436	251.0436	251.3895	251.3895	0.138	0.0000	0.0000	0
2022/02/09	R209	05/05/2022	9.75	Call	Bond Future	528.5200	0.5285	599.9400	0.5999	13.513	0	0	8,525
2022/02/09	R209	05/05/2022	9.75	Put	Bond Future	3,672.5800	3.6726	3,445.9400	3.4459	(6.171)	0	0	0
2022/02/09	R209	05/05/2022	10.25	Call	Bond Future	1,633.4400	1.6334	1,788.7900	1.7888	9.511	0	0	0
2022/02/09	R209	05/05/2022	10.25	Put	Bond Future	1,817.5800	1.8176	1,674.8700	1.6749	(7.852)	0	0	11,000
2022/02/09	R209	05/05/2022	10.75	Call	Bond Future	3,399.0000	3.3990	3,620.8900	3.6209	6.528	0	0	0
2022/02/09	R209	05/05/2022	10.75	Put	Bond Future	787.0800	0.7871	710.9100	0.7109	(9.678)	0	0	1,050
2022/02/09	R209	05/05/2022	11.43	Call	Bond Future	6,403.5900	6.4036	6,671.3200	6.6713	4.181	0	0	0
2022/02/09	R209	05/05/2022	11.43	Put	Bond Future	233.6900	0.2337	203.3600	0.2034	(12.979)	0	0	0
2022/02/09	R209	05/05/2022	11.44	Call	Bond Future	6,449.5100	6.4495	6,717.6200	6.7176	4.157	0	0	0
2022/02/09	R209	05/05/2022	11.44	Put	Bond Future	229.2900	0.2293	199.3400	0.1993	(13.062)	0	0	0
2022/02/09	R209	05/05/2022			Bond Future	10.2821	71.1957	10.2302	71.4938	(0.504)	0.0000	0.0000	21,904
2022/02/09	R209	05/05/2022	12.00	Call	Bond Future	9,028.4300	9.0284	9,312.2600	9.3123	3.144	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
2022/02/09	R209	05/05/2022	12.00	Put	Bond Future	77.7300	0.0777	63.5000	0.0635	(18.307)	0	0	12,050
2022/02/09	R209	05/05/2022	11.45	Call	Bond Future	6,495.4500	6.4954	6,763.9500	6.7639	4.134	0	0	0
2022/02/09	R209	05/05/2022	11.45	Put	Bond Future	224.9600	0.2250	195.4000	0.1954	(13.140)	0	0	0
2022/02/09	R209	04/08/2022	10.57	Put	Bond Future	2,054.7800	2.0548	1,949.4000	1.9494	(5.129)	0	0	0
2022/02/09	R209	04/08/2022	10.58	Call	Bond Future	2,822.2300	2.8222	3,019.1800	3.0192	6.979	0	0	0
2022/02/09	R209	04/08/2022	10.58	Put	Bond Future	2,031.0200	2.0310	1,926.6700	1.9267	(5.138)	0	0	0
2022/02/09	R209	04/08/2022			Bond Future	10.4377	72.1330	10.3841	72.4343	(0.514)	0.0000	0.0000	1,550
2022/02/09	R209	04/08/2022	10.59	Call	Bond Future	2,854.0100	2.8540	3,051.9800	3.0520	6.937	0	0	0
2022/02/09	R209	04/08/2022	10.59	Put	Bond Future	2,007.6800	2.0077	1,904.3500	1.9044	(5.147)	0	0	0
2022/02/09	R209	04/08/2022	10.57	Call	Bond Future	2,790.8000	2.7908	2,986.7200	2.9867	7.020	0	0	0
2022/02/09	R209	03/11/2022	11.03	Call	Bond Future	4,365.2000	4.3652	4,564.3400	4.5643	4.562	0	0	0
2022/02/09	R209	03/11/2022	11.03	Put	Bond Future	1,893.9500	1.8940	1,789.0900	1.7891	(5.537)	0	0	0
2022/02/09	R209	03/11/2022	9.50	Call	Bond Future	669.4300	0.6694	718.0600	0.7181	7.264	0	0	1,000
2022/02/09	R209	03/11/2022	9.50	Put	Bond Future	6,907.1600	6.9072	6,651.7900	6.6518	(3.697)	0	0	0
2022/02/09	R209	03/11/2022	10.50	Put	Bond Future	3,080.1200	3.0801	2,929.9500	2.9300	(4.875)	0	0	1,000
2022/02/09	R209	03/11/2022			Bond Future	10.5689	70.0793	10.5138	70.3833	(0.522)	0.0000	0.0000	400
2022/02/09	R209	03/11/2022	11.50	Call	Bond Future	6,104.2500	6.1042	6,334.3300	6.3343	3.769	0	0	0
2022/02/09	R209	03/11/2022	11.50	Put	Bond Future	1,239.4100	1.2394	1,165.4900	1.1655	(5.964)	0	0	1,000
2022/02/09	R209	03/11/2022	11.01	Call	Bond Future	4,295.0200	4.2950	4,492.6500	4.4926	4.601	0	0	0
2022/02/09	R209	03/11/2022	11.01	Put	Bond Future	1,928.3800	1.9284	1,822.0100	1.8220	(5.516)	0	0	0
2022/02/09	R209	03/11/2022	11.02	Call	Bond Future	4,330.0600	4.3301	4,528.4500	4.5285	4.582	0	0	0
2022/02/09	R209	03/11/2022	11.02	Put	Bond Future	1,911.0900	1.9111	1,805.4800	1.8055	(5.526)	0	0	0
2022/02/09	R209	03/11/2022	10.50	Call	Bond Future	2,700.0200	2.7000	2,853.8500	2.8538	5.697	0	0	0
2022/02/09	R209	02/02/2023	10.80	Put	Bond Future	3,081.5300	3.0815	2,936.2900	2.9363	(4.713)	0	0	0
2022/02/09	R209	02/02/2023	10.78	Call	Bond Future	3,478.7500	3.4788	3,639.9100	3.6399	4.633	0	0	0
2022/02/09	R209	02/02/2023	10.79	Call	Bond Future	3,507.1400	3.5071	3,669.1000	3.6691	4.618	0	0	0
2022/02/09	R209	02/02/2023			Bond Future	10.7153	71.1130	10.6582	71.4210	(0.532)	0.0000	0.0000	0
2022/02/09	R209	02/02/2023	10.80	Call	Bond Future	3,535.6300	3.5356	3,698.3800	3.6984	4.603	0	0	0
2022/02/09	R209	02/02/2023	10.78	Put	Bond Future	3,131.4400	3.1314	2,984.6100	2.9846	(4.689)	0	0	0
2022/02/09	R209	02/02/2023	10.79	Put	Bond Future	3,106.4000	3.1064	2,960.3700	2.9604	(4.701)	0	0	0
2022/02/09	R210	05/05/2022			Bond Future	215.3446	215.3446	215.4219	215.4219	0.036	0.0000	0.0000	1,039
2022/02/09	R210	04/08/2022			Bond Future	218.2315	218.2315	218.3081	218.3081	0.035	0.0000	0.0000	266
2022/02/09	R210	03/11/2022			Bond Future	218.6528	218.6528	218.7243	218.7243	0.033	0.0000	0.0000	0
2022/02/09	R210	02/02/2023			Bond Future	221.9238	221.9238	221.9949	221.9949	0.032	0.0000	0.0000	0
2022/02/09	R213	05/05/2022	10.63	Call	Bond Future	4,751.5800	4.7516	5,133.9300	5.1339	8.047	0	0	0
2022/02/09	R213	05/05/2022	10.65	Put	Bond Future	331.8100	0.3318	276.6000	0.2766	(16.639)	0	0	0
2022/02/09	R213	05/05/2022			Bond Future	9.7534	85.3038	9.6692	85.7433	(0.863)	0.0000	0.0000	24,243
2022/02/09	R213	05/05/2022	10.63	Put	Bond Future	344.2200	0.3442	287.1000	0.2871	(16.594)	0	0	0
2022/02/09	R213	05/05/2022	10.64	Call	Bond Future	4,793.8600	4.7939	5,177.1300	5.1771	7.995	0	0	0
2022/02/09	R213	05/05/2022	10.64	Put	Bond Future	337.9600	0.3380	281.7600	0.2818	(16.629)	0	0	0
2022/02/09	R213	05/05/2022	10.65	Call	Bond Future	4,836.2000	4.8362	5,220.4600	5.2205	7.945	0	0	0
2022/02/09	R213	04/08/2022	9.88	Call	Bond Future	2,017.7600	2.0178	2,254.5000	2.2545	11.733	0	0	0
2022/02/09	R213	04/08/2022	9.89	Call	Bond Future	2,043.0500	2.0431	2,281.4300	2.2814	11.668	0	0	0
2022/02/09	R213	04/08/2022	9.90	Put	Bond Future	2,289.7700	2.2898	2,085.1400	2.0851	(8.937)	0	0	0
2022/02/09	R213	04/08/2022			Bond Future	9.9438	86.3912	9.8560	86.8359	(0.883)	0.0000	0.0000	0
2022/02/09	R213	04/08/2022	9.88	Put	Bond Future	2,340.3700	2.3404	2,132.4700	2.1325	(8.883)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	R213	04/08/2022	9.89	Put	Bond Future	2,314.9600	2.3150	2,108.7000	2.1087	(8.910)	0	0	0
2022/02/09	R213	04/08/2022	9.90	Call	Bond Future	2,068.5100	2.0685	2,308.5200	2.3085	11.603	0	0	0
2022/02/09	R213	03/11/2022	10.38	Call	Bond Future	3,429.3800	3.4294	3,696.9700	3.6970	7.803	0	0	0
2022/02/09	R213	03/11/2022	10.38	Put	Bond Future	2,047.4500	2.0475	1,866.0300	1.8660	(8.861)	0	0	0
2022/02/09	R213	03/11/2022	10.39	Call	Bond Future	3,459.1300	3.4591	3,727.9400	3.7279	7.771	0	0	0
2022/02/09	R213	03/11/2022	10.39	Put	Bond Future	2,029.1600	2.0292	1,848.9600	1.8490	(8.881)	0	0	0
2022/02/09	R213	03/11/2022	10.37	Call	Bond Future	3,399.4500	3.3994	3,665.8300	3.6658	7.836	0	0	0
2022/02/09	R213	03/11/2022	10.37	Put	Bond Future	2,065.6000	2.0656	1,882.9700	1.8830	(8.841)	0	0	200
2022/02/09	R213	03/11/2022	9.19	Call	Bond Future	861.8400	0.8618	967.9200	0.9679	12.309	0	0	476
2022/02/09	R213	03/11/2022	9.19	Put	Bond Future	5,464.1800	5.4642	5,121.2500	5.1213	(6.276)	0	0	0
2022/02/09	R213	03/11/2022			Bond Future	10.0955	84.1780	10.0044	84.6270	(0.903)	0.0000	0.0000	0
2022/02/09	R213	03/11/2022	10.40	Call	Bond Future	3,488.9800	3.4890	3,759.2800	3.7593	7.747	0	0	0
2022/02/09	R213	03/11/2022	10.40	Put	Bond Future	2,011.0000	2.0110	1,832.2900	1.8323	(8.887)	0	0	0
2022/02/09	R213	03/11/2022	9.98	Call	Bond Future	2,353.7600	2.3538	2,568.0800	2.5681	9.105	0	0	0
2022/02/09	R213	03/11/2022	9.98	Put	Bond Future	2,923.5200	2.9235	2,688.8300	2.6888	(8.028)	0	0	200
2022/02/09	R213	03/11/2022	10.19	Call	Bond Future	2,888.9900	2.8890	3,131.2100	3.1312	8.384	0	0	0
2022/02/09	R213	03/11/2022	10.19	Put	Bond Future	2,426.7700	2.4268	2,219.9800	2.2200	(8.521)	0	0	476
2022/02/09	R213	03/11/2022	9.13	Call	Bond Future	783.5000	0.7835	881.9300	0.8819	12.563	0	0	200
2022/02/09	R213	03/11/2022	9.13	Put	Bond Future	5,702.1100	5.7021	5,351.5300	5.3515	(6.148)	0	0	0
2022/02/09	R213	03/11/2022	9.84	Call	Bond Future	2,029.1000	2.0291	2,224.3900	2.2244	9.624	0	0	0
2022/02/09	R213	03/11/2022	9.84	Put	Bond Future	3,296.0100	3.2960	3,042.2900	3.0423	(7.698)	0	0	476
2022/02/09	R213	02/02/2023	10.22	Put	Bond Future	3,119.6000	3.1196	2,912.6200	2.9126	(6.635)	0	0	0
2022/02/09	R213	02/02/2023	10.23	Call	Bond Future	2,907.4000	2.9074	3,156.4900	3.1565	8.567	0	0	0
2022/02/09	R213	02/02/2023	10.35	Call	Bond Future	3,209.7100	3.2097	3,472.3400	3.4723	8.182	0	0	0
2022/02/09	R213	02/02/2023	10.35	Put	Bond Future	2,827.6600	2.8277	2,635.3700	2.6354	(6.800)	0	0	476
2022/02/09	R213	02/02/2023	10.01	Call	Bond Future	2,394.7200	2.3947	2,618.0900	2.6181	9.328	0	0	0
2022/02/09	R213	02/02/2023			Bond Future	10.2696	85.4533	10.1745	85.9083	(0.926)	0.0000	0.0000	0
2022/02/09	R213	02/02/2023	10.22	Call	Bond Future	2,882.8500	2.8829	3,130.7900	3.1308	8.601	0	0	0
2022/02/09	R213	02/02/2023	10.23	Put	Bond Future	3,096.3400	3.0963	2,890.5100	2.8905	(6.648)	0	0	0
2022/02/09	R213	02/02/2023	9.16	Call	Bond Future	916.4800	0.9165	1,038.3900	1.0384	13.302	0	0	476
2022/02/09	R213	02/02/2023	9.16	Put	Bond Future	6,426.5800	6.4266	6,093.5700	6.0936	(5.182)	0	0	0
2022/02/09	R213	02/02/2023	10.01	Put	Bond Future	3,643.6600	3.6437	3,412.1100	3.4121	(6.355)	0	0	476
2022/02/09	R213	02/02/2023	10.21	Call	Bond Future	2,858.7300	2.8587	3,105.5300	3.1055	8.633	0	0	0
2022/02/09	R213	02/02/2023	10.21	Put	Bond Future	3,143.3300	3.1433	2,935.2100	2.9352	(6.621)	0	0	0
2022/02/09	R214	05/05/2022	11.73	Put	Bond Future	262.6400	0.2626	228.3400	0.2283	(13.060)	0	0	0
2022/02/09	R214	05/05/2022	11.74	Put	Bond Future	257.8800	0.2579	223.9300	0.2239	(13.165)	0	0	0
2022/02/09	R214	05/05/2022	11.75	Call	Bond Future	6,688.8800	6.6889	6,901.9900	6.9020	3.186	0	0	0
2022/02/09	R214	05/05/2022			Bond Future	10.5822	68.2053	10.5409	68.4522	(0.390)	0.0000	0.0000	17,027
2022/02/09	R214	05/05/2022	11.73	Call	Bond Future	6,596.3900	6.5964	6,808.9200	6.8089	3.222	0	0	0
2022/02/09	R214	05/05/2022	11.74	Call	Bond Future	6,642.6000	6.6426	6,855.4800	6.8555	3.205	0	0	0
2022/02/09	R214	05/05/2022	11.75	Put	Bond Future	253.2600	0.2533	219.5400	0.2195	(13.314)	0	0	0
2022/02/09	R214	04/08/2022	10.98	Put	Bond Future	1,908.4100	1.9084	1,832.3100	1.8323	(3.988)	0	0	0
2022/02/09	R214	04/08/2022	10.99	Call	Bond Future	3,333.4700	3.3335	3,507.5700	3.5076	5.223	0	0	0
2022/02/09	R214	04/08/2022			Bond Future	10.7374	69.0727	10.6947	69.3221	(0.397)	0.0000	0.0000	1,337
2022/02/09	R214	04/08/2022	10.97	Call	Bond Future	3,264.9700	3.2650	3,437.7000	3.4377	5.290	0	0	0
2022/02/09	R214	04/08/2022	10.97	Put	Bond Future	1,930.6500	1.9306	1,853.9500	1.8540	(3.973)	0	0	0
2022/02/09	R214	04/08/2022	10.98	Call	Bond Future	3,299.1400	3.2991	3,472.4700	3.4725	5.254	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/09	R214	04/08/2022	10.99	Put	Bond Future	1,886.3900	1.8864	1,811.0600	1.8111	(3.993)	0	0	0
2022/02/09	R214	03/11/2022	11.34	Call	Bond Future	4,552.3200	4.5523	4,793.7700	4.7938	5.304	0	0	0
2022/02/09	R214	03/11/2022	11.36	Put	Bond Future	1,870.1500	1.8701	1,862.0100	1.8620	(0.435)	0	0	0
2022/02/09	R214	03/11/2022			Bond Future	10.8624	66.8483	10.8186	67.0997	(0.403)	0.0000	0.0000	0
2022/02/09	R214	03/11/2022	11.34	Put	Bond Future	1,905.4400	1.9054	1,895.4700	1.8955	(0.523)	0	0	0
2022/02/09	R214	03/11/2022	11.35	Call	Bond Future	4,588.2300	4.5882	4,830.4900	4.8305	5.280	0	0	0
2022/02/09	R214	03/11/2022	11.35	Put	Bond Future	1,887.7200	1.8877	1,878.5600	1.8786	(0.485)	0	0	0
2022/02/09	R214	03/11/2022	11.36	Call	Bond Future	4,624.2300	4.6242	4,867.5100	4.8675	5.261	0	0	0
2022/02/09	R214	02/02/2023	11.07	Call	Bond Future	3,672.9400	3.6729	3,805.2200	3.8052	3.601	0	0	0
2022/02/09	R214	02/02/2023	11.07	Put	Bond Future	3,289.7400	3.2897	3,167.3500	3.1674	(3.720)	0	0	0
2022/02/09	R214	02/02/2023	11.08	Call	Bond Future	3,702.4500	3.7025	3,835.3800	3.8354	3.590	0	0	0
2022/02/09	R214	02/02/2023	11.08	Put	Bond Future	3,263.7300	3.2637	3,141.9900	3.1420	(3.730)	0	0	0
2022/02/09	R214	02/02/2023			Bond Future	11.0013	67.8634	10.9561	68.1180	(0.412)	0.0000	0.0000	0
2022/02/09	R214	02/02/2023	11.09	Call	Bond Future	3,732.3300	3.7323	3,865.9100	3.8659	3.579	0	0	0
2022/02/09	R214	02/02/2023	11.09	Put	Bond Future	3,238.1500	3.2381	3,117.0600	3.1171	(3.739)	0	0	0
2022/02/09	R248	05/05/2022	11.79	Call	Bond Future	8,686.9500	8.6870	8,914.2100	8.9142	2.616	0	0	0
2022/02/09	R248	05/05/2022	11.79	Put	Bond Future	291.9800	0.2920	244.8600	0.2449	(16.138)	0	0	0
2022/02/09	R248	05/05/2022	11.80	Call	Bond Future	8,744.6100	8.7446	8,972.1800	8.9722	2.602	0	0	0
2022/02/09	R248	05/05/2022			Bond Future	10.5752	85.6100	10.5391	85.8843	(0.342)	0.0000	0.0000	192,744
2022/02/09	R248	05/05/2022	11.80	Put	Bond Future	286.7300	0.2867	239.9200	0.2399	(16.325)	0	0	0
2022/02/09	R248	05/05/2022	11.81	Call	Bond Future	8,802.3500	8.8024	9,030.1600	9.0302	2.588	0	0	0
2022/02/09	R248	05/05/2022	11.81	Put	Bond Future	281.6400	0.2816	235.0700	0.2351	(16.535)	0	0	0
2022/02/09	R248	04/08/2022	10.99	Call	Bond Future	4,232.9600	4.2330	4,430.1200	4.4301	4.658	0	0	0
2022/02/09	R248	04/08/2022	10.99	Put	Bond Future	2,339.4800	2.3395	2,259.4400	2.2594	(3.421)	0	0	0
2022/02/09	R248	04/08/2022	10.40	Put	Bond Future	4,504.2600	4.5043	4,360.4200	4.3604	(3.193)	0	0	0
2022/02/09	R248	04/08/2022	10.98	Call	Bond Future	4,189.4600	4.1895	4,385.7700	4.3858	4.686	0	0	0
2022/02/09	R248	04/08/2022	10.98	Put	Bond Future	2,366.9900	2.3670	2,286.1000	2.2861	(3.417)	0	0	0
2022/02/09	R248	04/08/2022			Bond Future	10.7285	86.6987	10.6911	86.9759	(0.349)	0.0000	0.0000	6,016
2022/02/09	R248	04/08/2022	11.00	Call	Bond Future	4,276.6300	4.2766	4,474.4100	4.4744	4.625	0	0	0
2022/02/09	R248	04/08/2022	11.00	Put	Bond Future	2,312.2400	2.3122	2,232.8200	2.2328	(3.435)	0	0	0
2022/02/09	R248	04/08/2022	9.70	Call	Bond Future	476.9100	0.4769	497.1400	0.4971	4.242	0	0	2,400
2022/02/09	R248	04/08/2022	9.70	Put	Bond Future	8,719.6900	8.7197	8,462.7200	8.4627	(2.947)	0	0	0
2022/02/09	R248	04/08/2022	10.40	Call	Bond Future	2,015.1100	2.0151	2,148.4700	2.1485	6.618	0	0	2,400
2022/02/09	R248	03/11/2022	11.31	Put	Bond Future	2,520.9700	2.5210	2,417.1300	2.4171	(4.119)	0	0	0
2022/02/09	R248	03/11/2022	11.32	Call	Bond Future	5,771.8300	5.7718	5,947.5800	5.9476	3.045	0	0	0
2022/02/09	R248	03/11/2022	11.30	Put	Bond Future	2,543.2400	2.5432	2,438.7000	2.4387	(4.111)	0	0	0
2022/02/09	R248	03/11/2022			Bond Future	10.8517	83.6080	10.8133	83.8872	(0.354)	0.0000	0.0000	0
2022/02/09	R248	03/11/2022	11.31	Call	Bond Future	5,726.4000	5.7264	5,901.7200	5.9017	3.062	0	0	0
2022/02/09	R248	03/11/2022	11.32	Put	Bond Future	2,498.9000	2.4989	2,395.4900	2.3955	(4.138)	0	0	0
2022/02/09	R248	03/11/2022	11.30	Call	Bond Future	5,681.0700	5.6811	5,855.6900	5.8557	3.074	0	0	0
2022/02/09	R248	02/02/2023	11.08	Call	Bond Future	4,679.9400	4.6799	4,830.5200	4.8305	3.218	0	0	0
2022/02/09	R248	02/02/2023	11.08	Put	Bond Future	4,038.6800	4.0387	3,906.6100	3.9066	(3.270)	0	0	0
2022/02/09	R248	02/02/2023			Bond Future	10.9888	84.8777	10.9490	85.1603	(0.362)	0.0000	0.0000	0
2022/02/09	R248	02/02/2023	11.07	Call	Bond Future	4,642.5800	4.6426	4,792.4400	4.7924	3.228	0	0	0
2022/02/09	R248	02/02/2023	11.07	Put	Bond Future	4,071.2200	4.0712	3,938.4300	3.9384	(3.262)	0	0	0
2022/02/09	R248	02/02/2023	11.06	Call	Bond Future	4,604.9900	4.6050	4,754.1300	4.7541	3.239	0	0	0
2022/02/09	R248	02/02/2023	11.06	Put	Bond Future	4,103.6500	4.1037	3,970.1400	3.9701	(3.253)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
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Total											1205691
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