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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/02/2022 TO 17/02/2022

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
2022/02/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	2025	05/05/2022		Bond Future	158.5773	158.5773	158.5939	158.5939	0.010	0.0000	0.0000	5,456
2022/02/17	2025	04/08/2022		Bond Future	158.9937	158.9937	159.0106	159.0106	0.011	0.0000	0.0000	1,130
2022/02/17	2025	03/11/2022		Bond Future	161.3796	161.3796	161.3955	161.3955	0.010	0.0000	0.0000	0
2022/02/17	2025	02/02/2023		Bond Future	162.1338	162.1338	162.1493	162.1493	0.010	0.0000	0.0000	0
2022/02/17	2029	05/05/2022		Bond Future	116.3652	116.3652	116.4566	116.4566	0.079	0.0000	0.0000	2,746
2022/02/17	2029	04/08/2022		Bond Future	117.8569	117.8569	117.9494	117.9494	0.079	0.0000	0.0000	1,844
2022/02/17	2029	03/11/2022		Bond Future	118.3969	118.3969	118.4899	118.4899	0.079	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
2022/02/17	2029	02/02/2023			Bond Future	120.1632	120.1632	120.2573	120.2573	0.078	0.0000	0.0000	0
2022/02/17	2030	05/05/2022	8.14	Call	Bond Future	71.0000	0.0710	83.6100	0.0836	17.761	0	0	1,800
2022/02/17	2030	05/05/2022	8.14	Put	Bond Future	6,037.6400	6.0376	5,768.6500	5.7687	(4.455)	0	0	0
2022/02/17	2030	05/05/2022	8.47	Call	Bond Future	224.9400	0.2249	258.6400	0.2586	14.982	0	0	1,073
2022/02/17	2030	05/05/2022	10.21	Call	Bond Future	5,103.9200	5.1039	5,350.2600	5.3503	4.826	0	0	0
2022/02/17	2030	05/05/2022	10.21	Put	Bond Future	239.7500	0.2398	204.4900	0.2045	(14.707)	0	0	0
2022/02/17	2030	05/05/2022	9.95	Call	Bond Future	3,994.5600	3.9946	4,221.6700	4.2217	5.685	0	0	0
2022/02/17	2030	05/05/2022	9.65	Put	Bond Future	723.4500	0.7234	637.4100	0.6374	(11.893)	0	0	5,000
2022/02/17	2030	05/05/2022	8.81	Put	Bond Future	2,884.3600	2.8844	2,675.3200	2.6753	(7.247)	0	0	0
2022/02/17	2030	05/05/2022	8.89	Put	Bond Future	2,586.7900	2.5868	2,388.9900	2.3890	(7.647)	0	0	0
2022/02/17	2030	05/05/2022	9.15	Call	Bond Future	1,269.3700	1.2694	1,392.5200	1.3925	9.702	0	0	7,500
2022/02/17	2030	05/05/2022	9.15	Put	Bond Future	1,752.6100	1.7526	1,594.1600	1.5942	(9.041)	0	0	0
2022/02/17	2030	05/05/2022			Bond Future	9.2426	95.4100	9.1886	95.6916	(0.585)	0.0000	0.0000	74,420
2022/02/17	2030	05/05/2022	7.73	Call	Bond Future	15.2500	0.0152	18.3100	0.0183	20.066	0	0	200
2022/02/17	2030	05/05/2022	7.73	Put	Bond Future	8,323.2200	8.3232	8,044.6800	8.0447	(3.347)	0	0	0
2022/02/17	2030	05/05/2022	8.47	Put	Bond Future	4,356.3600	4.3564	4,108.4600	4.1085	(5.691)	0	0	0
2022/02/17	2030	05/05/2022	11.04	Call	Bond Future	8,820.5400	8.8205	9,094.9300	9.0949	3.111	0	0	0
2022/02/17	2030	05/05/2022	11.04	Put	Bond Future	39.0900	0.0391	31.8800	0.0319	(18.445)	0	0	1,800
2022/02/17	2030	05/05/2022	9.95	Put	Bond Future	405.2100	0.4052	350.7200	0.3507	(13.447)	0	0	1,073
2022/02/17	2030	05/05/2022	10.19	Call	Bond Future	5,016.8000	5.0168	5,261.8900	5.2619	4.885	0	0	0
2022/02/17	2030	05/05/2022	10.19	Put	Bond Future	249.8600	0.2499	213.3500	0.2134	(14.612)	0	0	0
2022/02/17	2030	05/05/2022	10.20	Call	Bond Future	5,060.3300	5.0603	5,306.0500	5.3061	4.856	0	0	0
2022/02/17	2030	05/05/2022	10.20	Put	Bond Future	244.7600	0.2448	208.8800	0.2089	(14.659)	0	0	200
2022/02/17	2030	05/05/2022	9.35	Call	Bond Future	1,808.8800	1.8089	1,962.8700	1.9629	8.513	0	0	0
2022/02/17	2030	05/05/2022	9.35	Put	Bond Future	1,252.2500	1.2522	1,124.6400	1.1246	(10.190)	0	0	1,073
2022/02/17	2030	05/05/2022	9.60	Call	Bond Future	2,630.4600	2.6305	2,819.7200	2.8197	7.195	0	0	0
2022/02/17	2030	05/05/2022	9.60	Put	Bond Future	794.5500	0.7945	702.2100	0.7022	(11.622)	0	0	5,000
2022/02/17	2030	05/05/2022	9.65	Call	Bond Future	2,812.5200	2.8125	3,008.0800	3.0081	6.953	0	0	0
2022/02/17	2030	05/05/2022	8.81	Call	Bond Future	599.1000	0.5991	671.6600	0.6717	12.112	0	0	200
2022/02/17	2030	05/05/2022	8.89	Call	Bond Future	729.4600	0.7295	813.2600	0.8133	11.488	0	0	1,800
2022/02/17	2030	04/08/2022	9.56	Call	Bond Future	2,473.8000	2.4738	2,628.6200	2.6286	6.258	0	0	0
2022/02/17	2030	04/08/2022	9.56	Put	Bond Future	1,885.0900	1.8851	1,754.7100	1.7547	(6.916)	0	0	0
2022/02/17	2030	04/08/2022	10.95	Call	Bond Future	7,546.2700	7.5463	7,797.0400	7.7970	3.323	0	0	0
2022/02/17	2030	04/08/2022	10.95	Put	Bond Future	359.2700	0.3593	324.8400	0.3248	(9.583)	0	0	800
2022/02/17	2030	04/08/2022			Bond Future	9.4422	92.6040	9.3855	92.8892	(0.601)	0.0000	0.0000	26,505
2022/02/17	2030	04/08/2022	9.05	Call	Bond Future	1,269.6000	1.2696	1,370.4400	1.3704	7.943	0	0	800
2022/02/17	2030	04/08/2022	9.05	Put	Bond Future	3,264.2500	3.2643	3,079.8900	3.0799	(5.648)	0	0	0
2022/02/17	2030	04/08/2022	9.54	Call	Bond Future	2,418.2300	2.4182	2,570.9900	2.5710	6.317	0	0	0
2022/02/17	2030	04/08/2022	9.54	Put	Bond Future	1,929.1300	1.9291	1,796.6900	1.7967	(6.865)	0	0	0
2022/02/17	2030	04/08/2022	9.55	Call	Bond Future	2,445.9400	2.4459	2,599.7300	2.5997	6.288	0	0	0
2022/02/17	2030	04/08/2022	9.55	Put	Bond Future	1,907.0200	1.9070	1,775.6100	1.7756	(6.891)	0	0	0
2022/02/17	2030	04/08/2022	8.30	Call	Bond Future	330.6400	0.3306	366.8400	0.3668	10.948	0	0	800
2022/02/17	2030	04/08/2022	8.30	Put	Bond Future	6,293.7900	6.2938	6,044.7900	6.0448	(3.956)	0	0	0
2022/02/17	2030	03/11/2022	10.10	Call	Bond Future	4,016.9600	4.0170	4,203.9500	4.2039	4.655	0	0	0
2022/02/17	2030	03/11/2022	10.10	Put	Bond Future	1,597.7800	1.5978	1,496.1800	1.4962	(6.359)	0	0	0
2022/02/17	2030	03/11/2022			Bond Future	9.5939	93.9762	9.5346	94.2648	(0.618)	0.0000	0.0000	0
2022/02/17	2030	03/11/2022	10.09	Call	Bond Future	3,985.0900	3.9851	4,171.3400	4.1713	4.674	0	0	0

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2022/02/17	2030	03/11/2022	10.09	Put	Bond Future	1,612.9200	1.6129	1,510.5800	1.5106	(6.345)	0	0	0
2022/02/17	2030	03/11/2022	10.08	Call	Bond Future	3,953.3000	3.9533	4,138.8200	4.1388	4.693	0	0	0
2022/02/17	2030	03/11/2022	10.08	Put	Bond Future	1,628.1700	1.6282	1,525.1000	1.5251	(6.330)	0	0	0
2022/02/17	2030	02/02/2023	10.01	Put	Bond Future	2,486.8500	2.4869	2,360.6800	2.3607	(5.073)	0	0	0
2022/02/17	2030	02/02/2023	9.94	Put	Bond Future	2,624.1100	2.6241	2,493.0200	2.4930	(4.996)	0	0	102
2022/02/17	2030	02/02/2023	9.99	Call	Bond Future	3,560.4600	3.5605	3,725.4300	3.7254	4.633	0	0	0
2022/02/17	2030	02/02/2023	10.00	Call	Bond Future	3,587.1600	3.5872	3,752.8300	3.7528	4.618	0	0	0
2022/02/17	2030	02/02/2023	9.20	Call	Bond Future	1,759.3000	1.7593	1,865.8600	1.8659	6.057	0	0	0
2022/02/17	2030	02/02/2023	9.20	Put	Bond Future	4,475.2800	4.4753	4,289.3000	4.2893	(4.156)	0	0	0
2022/02/17	2030	02/02/2023	9.66	Call	Bond Future	2,731.2700	2.7313	2,872.4100	2.8724	5.168	0	0	0
2022/02/17	2030	02/02/2023	9.66	Put	Bond Future	3,239.3400	3.2393	3,087.9400	3.0879	(4.674)	0	0	102
2022/02/17	2030	02/02/2023	9.80	Call	Bond Future	3,069.8100	3.0698	3,221.2100	3.2212	4.932	0	0	0
2022/02/17	2030	02/02/2023	8.81	Put	Bond Future	5,759.1500	5.7591	5,544.6200	5.5446	(3.725)	0	0	0
2022/02/17	2030	02/02/2023			Bond Future	9.7678	91.3534	9.7057	91.6460	(0.637)	0.0000	0.0000	0
2022/02/17	2030	02/02/2023	10.01	Call	Bond Future	3,615.0100	3.6150	3,781.3800	3.7814	4.602	0	0	0
2022/02/17	2030	02/02/2023	9.94	Call	Bond Future	3,427.9900	3.4280	3,589.4400	3.5894	4.710	0	0	0
2022/02/17	2030	02/02/2023	9.99	Put	Bond Future	2,524.8000	2.5248	2,397.2300	2.3972	(5.053)	0	0	0
2022/02/17	2030	02/02/2023	10.00	Put	Bond Future	2,505.2400	2.5052	2,378.3700	2.3784	(5.064)	0	0	0
2022/02/17	2030	02/02/2023	9.80	Put	Bond Future	2,918.9200	2.9189	2,777.7800	2.7778	(4.835)	0	0	0
2022/02/17	2030	02/02/2023	8.81	Call	Bond Future	1,118.6200	1.1186	1,196.6300	1.1966	6.974	0	0	102
2022/02/17	2032	05/05/2022	10.29	Put	Bond Future	529.8700	0.5299	460.4500	0.4605	(13.101)	0	0	0
2022/02/17	2032	05/05/2022	11.18	Call	Bond Future	8,451.2000	8.4512	8,755.0000	8.7550	3.595	0	0	0
2022/02/17	2032	05/05/2022	11.18	Put	Bond Future	82.2100	0.0822	68.0200	0.0680	(17.261)	0	0	780
2022/02/17	2032	05/05/2022	10.98	Call	Bond Future	7,451.2500	7.4513	7,748.2200	7.7482	3.986	0	0	0
2022/02/17	2032	05/05/2022	10.98	Put	Bond Future	128.8100	0.1288	107.7900	0.1078	(16.319)	0	0	993
2022/02/17	2032	05/05/2022	11.02	Put	Bond Future	117.8100	0.1178	98.3600	0.0984	(16.510)	0	0	0
2022/02/17	2032	05/05/2022	11.03	Call	Bond Future	7,700.9900	7.7010	7,999.9000	7.9999	3.881	0	0	0
2022/02/17	2032	05/05/2022	11.03	Put	Bond Future	115.2500	0.1153	96.1700	0.0962	(16.555)	0	0	0
2022/02/17	2032	05/05/2022			Bond Future	9.6685	91.9799	9.6148	92.2978	(0.556)	0.0000	0.0000	138,257
2022/02/17	2032	05/05/2022	9.58	Call	Bond Future	1,413.3100	1.4133	1,553.3800	1.5534	9.911	0	0	780
2022/02/17	2032	05/05/2022	9.58	Put	Bond Future	1,937.7300	1.9377	1,759.8100	1.7598	(9.182)	0	0	0
2022/02/17	2032	05/05/2022	10.18	Call	Bond Future	3,608.9100	3.6089	3,844.6900	3.8447	6.533	0	0	780
2022/02/17	2032	05/05/2022	10.18	Put	Bond Future	655.1400	0.6551	572.9300	0.5729	(12.548)	0	0	0
2022/02/17	2032	05/05/2022	10.29	Call	Bond Future	4,102.1400	4.1021	4,350.7100	4.3507	6.060	0	0	993
2022/02/17	2032	05/05/2022	11.04	Call	Bond Future	7,750.9600	7.7510	8,050.2400	8.0502	3.861	0	0	0
2022/02/17	2032	05/05/2022	11.04	Put	Bond Future	112.7000	0.1127	93.9900	0.0940	(16.602)	0	0	0
2022/02/17	2032	05/05/2022	11.02	Call	Bond Future	7,650.9800	7.6510	7,949.5200	7.9495	3.902	0	0	0
2022/02/17	2032	04/08/2022	10.22	Call	Bond Future	3,622.1000	3.6221	3,826.4100	3.8264	5.641	0	0	0
2022/02/17	2032	04/08/2022	9.72	Call	Bond Future	2,014.9000	2.0149	2,160.2000	2.1602	7.211	0	0	800
2022/02/17	2032	04/08/2022	9.72	Put	Bond Future	2,768.8500	2.7688	2,592.1200	2.5921	(6.383)	0	0	0
2022/02/17	2032	04/08/2022	10.20	Put	Bond Future	1,577.9900	1.5780	1,458.1100	1.4581	(7.597)	0	0	0
2022/02/17	2032	04/08/2022	10.21	Put	Bond Future	1,558.5000	1.5585	1,439.7000	1.4397	(7.623)	0	0	0
2022/02/17	2032	04/08/2022	8.97	Call	Bond Future	514.2900	0.5143	570.4400	0.5704	10.918	0	0	800
2022/02/17	2032	04/08/2022	8.97	Put	Bond Future	5,753.6900	5.7537	5,487.8100	5.4878	(4.621)	0	0	0
2022/02/17	2032	04/08/2022			Bond Future	9.8509	93.1361	9.7948	93.4582	(0.569)	0.0000	0.0000	0
2022/02/17	2032	04/08/2022	10.22	Put	Bond Future	1,539.4500	1.5394	1,421.7300	1.4217	(7.647)	0	0	0
2022/02/17	2032	04/08/2022	11.60	Call	Bond Future	9,616.2200	9.6162	9,909.0400	9.9090	3.045	0	0	0

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2022/02/17	2032	04/08/2022	11.60	Put	Bond Future	292.1800	0.2922	262.9700	0.2630	(9.997)	0	0	800
2022/02/17	2032	04/08/2022	11.89	Call	Bond Future	10,950.7700	10.9508	11,251.3400	11.2513	2.745	0	0	0
2022/02/17	2032	04/08/2022	11.89	Put	Bond Future	207.4800	0.2075	186.0200	0.1860	(10.343)	0	0	0
2022/02/17	2032	04/08/2022	10.20	Call	Bond Future	3,549.4500	3.5494	3,751.6000	3.7516	5.695	0	0	0
2022/02/17	2032	04/08/2022	10.21	Call	Bond Future	3,585.5800	3.5856	3,788.8100	3.7888	5.668	0	0	0
2022/02/17	2032	03/11/2022	10.16	Call	Bond Future	3,383.0600	3.3831	3,564.2400	3.5642	5.356	0	0	0
2022/02/17	2032	03/11/2022	10.16	Put	Bond Future	2,498.3000	2.4983	2,353.5300	2.3535	(5.795)	0	0	180
2022/02/17	2032	03/11/2022	10.56	Put	Bond Future	1,717.6100	1.7176	1,608.2700	1.6083	(6.366)	0	0	180
2022/02/17	2032	03/11/2022	9.31	Put	Bond Future	5,208.0400	5.2080	4,977.4200	4.9774	(4.428)	0	0	0
2022/02/17	2032	03/11/2022	9.36	Call	Bond Future	1,340.6900	1.3407	1,441.0100	1.4410	7.483	0	0	454
2022/02/17	2032	03/11/2022	9.36	Put	Bond Future	5,008.7800	5.0088	4,783.1500	4.7831	(4.505)	0	0	0
2022/02/17	2032	03/11/2022	10.11	Put	Bond Future	2,618.6200	2.6186	2,469.0000	2.4690	(5.714)	0	0	454
2022/02/17	2032	03/11/2022			Bond Future	10.0003	90.3632	9.9421	90.6892	(0.583)	0.0000	0.0000	0
2022/02/17	2032	03/11/2022	10.66	Call	Bond Future	5,148.4900	5.1485	5,372.8400	5.3728	4.358	0	0	0
2022/02/17	2032	03/11/2022	10.66	Put	Bond Future	1,566.5600	1.5666	1,464.9600	1.4650	(6.486)	0	0	0
2022/02/17	2032	03/11/2022	10.49	Call	Bond Future	4,509.3500	4.5094	4,720.2600	4.7203	4.677	0	0	0
2022/02/17	2032	03/11/2022	10.49	Put	Bond Future	1,832.0900	1.8321	1,717.0500	1.7171	(6.279)	0	0	454
2022/02/17	2032	03/11/2022	10.56	Call	Bond Future	4,768.9000	4.7689	4,985.5100	4.9855	4.542	0	0	0
2022/02/17	2032	03/11/2022	9.31	Call	Bond Future	1,245.2800	1.2453	1,340.6100	1.3406	7.655	0	0	180
2022/02/17	2032	03/11/2022	10.11	Call	Bond Future	3,227.5400	3.2275	3,403.8700	3.4039	5.463	0	0	0
2022/02/17	2032	02/02/2023	10.50	Call	Bond Future	4,322.5100	4.3225	4,519.3800	4.5194	4.555	0	0	0
2022/02/17	2032	02/02/2023	10.50	Put	Bond Future	2,532.8800	2.5329	2,399.2700	2.3993	(5.275)	0	0	454
2022/02/17	2032	02/02/2023	10.40	Call	Bond Future	4,007.9200	4.0079	4,196.7300	4.1967	4.711	0	0	0
2022/02/17	2032	02/02/2023	10.40	Put	Bond Future	2,748.3700	2.7484	2,606.7000	2.6067	(5.155)	0	0	0
2022/02/17	2032	02/02/2023			Bond Future	10.1655	91.6930	10.1048	92.0234	(0.598)	0.0000	0.0000	0
2022/02/17	2032	02/02/2023	10.38	Call	Bond Future	3,946.2800	3.9463	4,133.4400	4.1334	4.743	0	0	0
2022/02/17	2032	02/02/2023	10.38	Put	Bond Future	2,793.2500	2.7932	2,649.9300	2.6499	(5.131)	0	0	0
2022/02/17	2032	02/02/2023	10.39	Call	Bond Future	3,977.0500	3.9770	4,165.0300	4.1650	4.727	0	0	0
2022/02/17	2032	02/02/2023	10.39	Put	Bond Future	2,770.7400	2.7707	2,628.2400	2.6282	(5.143)	0	0	0
2022/02/17	2032	02/02/2023	9.31	Call	Bond Future	1,344.9000	1.3449	1,438.6800	1.4387	6.973	0	0	454
2022/02/17	2032	02/02/2023	9.31	Put	Bond Future	6,148.4000	6.1484	5,911.7000	5.9117	(3.850)	0	0	0
2022/02/17	2032	02/02/2023	10.16	Call	Bond Future	3,297.5100	3.2975	3,466.1300	3.4661	5.114	0	0	0
2022/02/17	2032	02/02/2023	10.16	Put	Bond Future	3,327.6200	3.3276	3,165.7600	3.1658	(4.864)	0	0	454
2022/02/17	2033	05/05/2022			Bond Future	113.7467	113.7467	113.4869	113.4869	(0.228)	0.0000	0.0000	2,371
2022/02/17	2033	04/08/2022			Bond Future	115.2048	115.2048	114.9417	114.9417	(0.228)	0.0000	0.0000	4,967
2022/02/17	2033	03/11/2022			Bond Future	115.6232	115.6232	115.3552	115.3552	(0.232)	0.0000	0.0000	0
2022/02/17	2033	02/02/2023			Bond Future	117.3480	117.3480	117.0755	117.0755	(0.232)	0.0000	0.0000	0
2022/02/17	2037	05/05/2022	11.82	Call	Bond Future	9,955.2800	9.9553	10,099.3800	10.0994	1.447	0	0	0
2022/02/17	2037	05/05/2022	11.83	Call	Bond Future	10,010.1100	10.0101	10,154.3800	10.1544	1.441	0	0	0
2022/02/17	2037	05/05/2022	11.84	Put	Bond Future	88.9000	0.0889	80.5900	0.0806	(9.348)	0	0	0
2022/02/17	2037	05/05/2022			Bond Future	10.2349	89.2454	10.2124	89.3982	(0.219)	0.0000	0.0000	85,031
2022/02/17	2037	05/05/2022	11.82	Put	Bond Future	92.8600	0.0929	84.2400	0.0842	(9.283)	0	0	0
2022/02/17	2037	05/05/2022	11.83	Put	Bond Future	90.8700	0.0909	82.4200	0.0824	(9.299)	0	0	0
2022/02/17	2037	05/05/2022	11.84	Call	Bond Future	10,064.9000	10.0649	10,209.3100	10.2093	1.435	0	0	0
2022/02/17	2037	04/08/2022	11.95	Call	Bond Future	9,848.8800	9.8489	9,982.0800	9.9821	1.352	0	0	0
2022/02/17	2037	04/08/2022	11.95	Put	Bond Future	473.3900	0.4734	451.8700	0.4519	(4.546)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/17	2037	04/08/2022	10.91	Put	Bond Future	1,568.1700	1.5682	1,512.5700	1.5126	(3.546)	0	0	0
2022/02/17	2037	04/08/2022	10.89	Call	Bond Future	4,708.4900	4.7085	4,806.6500	4.8067	2.085	0	0	0
2022/02/17	2037	04/08/2022	10.89	Put	Bond Future	1,605.4400	1.6054	1,548.8800	1.5489	(3.523)	0	0	0
2022/02/17	2037	04/08/2022	10.90	Call	Bond Future	4,752.4400	4.7524	4,851.0900	4.8511	2.076	0	0	0
2022/02/17	2037	04/08/2022			Bond Future	10.4085	86.1116	10.3852	86.2663	(0.224)	0.0000	0.0000	49,415
2022/02/17	2037	04/08/2022	10.91	Call	Bond Future	4,796.5300	4.7965	4,895.6500	4.8956	2.066	0	0	0
2022/02/17	2037	04/08/2022	11.21	Call	Bond Future	6,182.8100	6.1828	6,294.7500	6.2948	1.811	0	0	1,050
2022/02/17	2037	04/08/2022	11.21	Put	Bond Future	1,107.9800	1.1080	1,065.2000	1.0652	(3.861)	0	0	0
2022/02/17	2037	04/08/2022	11.42	Call	Bond Future	7,201.2300	7.2012	7,320.5800	7.3206	1.657	0	0	0
2022/02/17	2037	04/08/2022	11.42	Put	Bond Future	870.0200	0.8700	834.6500	0.8347	(4.065)	0	0	50
2022/02/17	2037	04/08/2022	10.10	Call	Bond Future	1,842.1600	1.8422	1,896.4000	1.8964	2.944	0	0	50
2022/02/17	2037	04/08/2022	10.10	Put	Bond Future	3,920.6600	3.9207	3,820.1800	3.8202	(2.563)	0	0	0
2022/02/17	2037	04/08/2022	10.90	Put	Bond Future	1,586.7000	1.5867	1,530.6300	1.5306	(3.534)	0	0	50
2022/02/17	2037	03/11/2022	11.32	Call	Bond Future	6,512.9500	6.5129	6,620.1400	6.6201	1.646	0	0	0
2022/02/17	2037	03/11/2022	11.30	Put	Bond Future	1,723.9700	1.7240	1,674.2300	1.6742	(2.885)	0	0	0
2022/02/17	2037	03/11/2022	11.31	Call	Bond Future	6,468.5400	6.4685	6,575.3800	6.5754	1.652	0	0	0
2022/02/17	2037	03/11/2022	11.31	Put	Bond Future	1,708.7100	1.7087	1,659.3000	1.6593	(2.892)	0	0	0
2022/02/17	2037	03/11/2022			Bond Future	10.5443	87.3883	10.5202	87.5445	(0.228)	0.0000	0.0000	0
2022/02/17	2037	03/11/2022	11.32	Put	Bond Future	1,693.5800	1.6936	1,644.5200	1.6445	(2.897)	0	0	0
2022/02/17	2037	03/11/2022	11.30	Call	Bond Future	6,424.1900	6.4242	6,530.7000	6.5307	1.658	0	0	0
2022/02/17	2037	02/02/2023	11.03	Call	Bond Future	5,063.9500	5.0639	5,154.9600	5.1550	1.797	0	0	0
2022/02/17	2037	02/02/2023	11.03	Put	Bond Future	2,980.6800	2.9807	2,913.4200	2.9134	(2.257)	0	0	0
2022/02/17	2037	02/02/2023	11.04	Call	Bond Future	5,101.4100	5.1014	5,192.8000	5.1928	1.791	0	0	0
2022/02/17	2037	02/02/2023	11.04	Put	Bond Future	2,957.1000	2.9571	2,890.2200	2.8902	(2.262)	0	0	0
2022/02/17	2037	02/02/2023			Bond Future	10.6951	84.4187	10.6701	84.5769	(0.233)	0.0000	0.0000	0
2022/02/17	2037	02/02/2023	11.05	Call	Bond Future	5,139.2800	5.1393	5,231.0500	5.2311	1.786	0	0	0
2022/02/17	2037	02/02/2023	11.05	Put	Bond Future	2,934.0000	2.9340	2,867.5000	2.8675	(2.267)	0	0	0
2022/02/17	2038	05/05/2022			Bond Future	130.3955	130.3955	130.5819	130.5819	0.143	0.0000	0.0000	4,174
2022/02/17	2038	04/08/2022			Bond Future	130.2485	130.2485	130.4375	130.4375	0.145	0.0000	0.0000	2,669
2022/02/17	2038	03/11/2022			Bond Future	132.2038	132.2038	132.3945	132.3945	0.144	0.0000	0.0000	0
2022/02/17	2038	02/02/2023			Bond Future	132.3164	132.3164	132.5094	132.5094	0.146	0.0000	0.0000	0
2022/02/17	2040	05/05/2022	10.57	Call	Bond Future	2,932.1500	2.9321	2,833.9900	2.8340	(3.348)	0	0	1,200
2022/02/17	2040	05/05/2022	10.57	Put	Bond Future	1,488.4700	1.4885	1,528.7900	1.5288	2.709	0	0	0
2022/02/17	2040	05/05/2022	11.91	Put	Bond Future	105.9700	0.1060	108.0300	0.1080	1.944	0	0	0
2022/02/17	2040	05/05/2022	11.92	Call	Bond Future	10,440.8200	10.4408	10,304.3500	10.3043	(1.307)	0	0	0
2022/02/17	2040	05/05/2022	11.92	Put	Bond Future	103.6500	0.1037	105.6600	0.1057	1.939	0	0	0
2022/02/17	2040	05/05/2022	13.04	Call	Bond Future	16,675.9300	16.6759	16,537.4700	16.5375	(0.830)	0	0	0
2022/02/17	2040	05/05/2022	13.04	Put	Bond Future	5.4800	0.0055	5.5000	0.0055	0.365	0	0	1,200
2022/02/17	2040	05/05/2022			Bond Future	10.3710	91.4155	10.3899	91.2770	0.182	0.0000	0.0000	62,316
2022/02/17	2040	05/05/2022	9.82	Call	Bond Future	540.9000	0.5409	504.5500	0.5045	(6.720)	0	0	1,200
2022/02/17	2040	05/05/2022	9.82	Put	Bond Future	4,736.1400	4.7361	4,838.2700	4.8383	2.156	0	0	0
2022/02/17	2040	05/05/2022	11.90	Call	Bond Future	10,324.3400	10.3243	10,187.9800	10.1880	(1.321)	0	0	0
2022/02/17	2040	05/05/2022	11.90	Put	Bond Future	108.3100	0.1083	110.4300	0.1104	1.957	0	0	0
2022/02/17	2040	05/05/2022	11.91	Call	Bond Future	10,382.6100	10.3826	10,246.1900	10.2462	(1.314)	0	0	0
2022/02/17	2040	04/08/2022	11.05	Call	Bond Future	5,262.5100	5.2625	5,157.9000	5.1579	(1.988)	0	0	0
2022/02/17	2040	04/08/2022	11.05	Put	Bond Future	1,723.0700	1.7231	1,758.6800	1.7587	2.067	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
2022/02/17	2040	04/08/2022	12.24	Put	Bond Future	456.4900	0.4565	465.4900	0.4655	1.972	0	0	460
2022/02/17	2040	04/08/2022	9.70	Put	Bond Future	7,088.7600	7.0888	7,195.7200	7.1957	1.509	0	0	0
2022/02/17	2040	04/08/2022			Bond Future	10.5396	88.0586	10.5592	87.9184	0.186	0.0000	0.0000	39,528
2022/02/17	2040	04/08/2022	11.04	Call	Bond Future	5,214.8200	5.2148	5,110.5900	5.1106	(1.999)	0	0	0
2022/02/17	2040	04/08/2022	11.04	Put	Bond Future	1,742.5700	1.7426	1,778.5600	1.7786	2.065	0	0	0
2022/02/17	2040	04/08/2022	12.24	Call	Bond Future	11,427.0200	11.4270	11,295.8000	11.2958	(1.148)	0	0	0
2022/02/17	2040	04/08/2022	9.70	Call	Bond Future	745.8200	0.7458	712.5600	0.7126	(4.460)	0	0	460
2022/02/17	2040	04/08/2022	10.70	Call	Bond Future	3,702.7900	3.7028	3,613.4700	3.6135	(2.412)	0	0	460
2022/02/17	2040	04/08/2022	10.70	Put	Bond Future	2,565.7900	2.5658	2,616.6900	2.6167	1.984	0	0	0
2022/02/17	2040	04/08/2022	11.03	Call	Bond Future	5,167.0500	5.1671	5,063.2000	5.0632	(2.010)	0	0	0
2022/02/17	2040	04/08/2022	11.03	Put	Bond Future	1,762.0800	1.7621	1,798.4500	1.7984	2.064	0	0	0
2022/02/17	2040	03/11/2022	11.39	Call	Bond Future	6,700.0000	6.7000	6,592.0100	6.5920	(1.612)	0	0	0
2022/02/17	2040	03/11/2022	11.40	Call	Bond Future	6,747.1000	6.7471	6,638.8200	6.6388	(1.605)	0	0	0
2022/02/17	2040	03/11/2022	11.41	Put	Bond Future	1,845.3200	1.8453	1,879.8000	1.8798	1.869	0	0	0
2022/02/17	2040	03/11/2022			Bond Future	10.6717	89.3644	10.6921	89.2214	0.191	0.0000	0.0000	0
2022/02/17	2040	03/11/2022	11.39	Put	Bond Future	1,878.9800	1.8790	1,914.0500	1.9141	1.866	0	0	0
2022/02/17	2040	03/11/2022	11.40	Put	Bond Future	1,861.9400	1.8619	1,896.7200	1.8967	1.868	0	0	0
2022/02/17	2040	03/11/2022	11.41	Call	Bond Future	6,794.5500	6.7946	6,685.9700	6.6860	(1.598)	0	0	0
2022/02/17	2040	02/02/2023	11.12	Call	Bond Future	5,308.1900	5.3082	5,215.3600	5.2154	(1.749)	0	0	0
2022/02/17	2040	02/02/2023	11.12	Put	Bond Future	3,274.3800	3.2744	3,326.9500	3.3269	1.605	0	0	0
2022/02/17	2040	02/02/2023			Bond Future	10.8179	86.1736	10.8391	86.0282	0.196	0.0000	0.0000	0
2022/02/17	2040	02/02/2023	11.10	Call	Bond Future	5,230.2500	5.2302	5,138.1200	5.1381	(1.761)	0	0	0
2022/02/17	2040	02/02/2023	11.10	Put	Bond Future	3,328.7700	3.3288	3,382.0400	3.3820	1.600	0	0	0
2022/02/17	2040	02/02/2023	11.11	Call	Bond Future	5,269.1600	5.2692	5,176.6900	5.1767	(1.755)	0	0	0
2022/02/17	2040	02/02/2023	11.11	Put	Bond Future	3,301.4700	3.3015	3,354.4000	3.3544	1.603	0	0	0
2022/02/17	2044	05/05/2022	11.91	Call	Bond Future	10,178.2600	10.1783	10,075.2400	10.0752	(1.012)	0	0	0
2022/02/17	2044	05/05/2022	11.91	Put	Bond Future	124.1000	0.1241	124.8700	0.1249	0.620	0	0	0
2022/02/17	2044	05/05/2022	11.92	Call	Bond Future	10,236.6800	10.2367	10,133.6200	10.1336	(1.007)	0	0	0
2022/02/17	2044	05/05/2022	11.92	Put	Bond Future	121.4400	0.1214	122.1700	0.1222	0.601	0	0	0
2022/02/17	2044	05/05/2022			Bond Future	10.4293	88.0321	10.4431	87.9283	0.132	0.0000	0.0000	48,642
2022/02/17	2044	05/05/2022	11.93	Call	Bond Future	10,295.0300	10.2950	10,191.9400	10.1919	(1.001)	0	0	0
2022/02/17	2044	05/05/2022	11.93	Put	Bond Future	118.8000	0.1188	119.5000	0.1195	0.589	0	0	0
2022/02/17	2044	04/08/2022	11.08	Call	Bond Future	5,200.0600	5.2001	5,119.6100	5.1196	(1.547)	0	0	0
2022/02/17	2044	04/08/2022	11.08	Put	Bond Future	1,720.7400	1.7207	1,745.3500	1.7453	1.430	0	0	0
2022/02/17	2044	04/08/2022	11.09	Call	Bond Future	5,248.0500	5.2480	5,167.3200	5.1673	(1.538)	0	0	0
2022/02/17	2044	04/08/2022	11.09	Put	Bond Future	1,700.3100	1.7003	1,724.6400	1.7246	1.431	0	0	0
2022/02/17	2044	04/08/2022			Bond Future	10.5892	84.7578	10.6036	84.6528	0.135	0.0000	0.0000	21,683
2022/02/17	2044	04/08/2022	11.10	Call	Bond Future	5,296.3800	5.2964	5,215.3600	5.2154	(1.530)	0	0	0
2022/02/17	2044	04/08/2022	11.10	Put	Bond Future	1,680.3200	1.6803	1,704.3600	1.7044	1.431	0	0	0
2022/02/17	2044	03/11/2022	11.40	Put	Bond Future	1,985.2800	1.9853	2,010.4000	2.0104	1.265	0	0	0
2022/02/17	2044	03/11/2022	11.41	Call	Bond Future	6,736.4700	6.7365	6,654.0500	6.6540	(1.223)	0	0	0
2022/02/17	2044	03/11/2022	11.41	Put	Bond Future	1,967.3900	1.9674	1,992.2900	1.9923	1.266	0	0	0
2022/02/17	2044	03/11/2022			Bond Future	10.7144	86.0148	10.7294	85.9074	0.139	0.0000	0.0000	0
2022/02/17	2044	03/11/2022	11.39	Call	Bond Future	6,641.6200	6.6416	6,559.6400	6.5596	(1.234)	0	0	0
2022/02/17	2044	03/11/2022	11.39	Put	Bond Future	2,003.3300	2.0033	2,028.6700	2.0287	1.265	0	0	0
2022/02/17	2044	03/11/2022	11.40	Call	Bond Future	6,689.0100	6.6890	6,606.8100	6.6068	(1.229)	0	0	0
2022/02/17	2044	02/02/2023	11.14	Call	Bond Future	5,369.7100	5.3697	5,298.5600	5.2986	(1.325)	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
2022/02/17	2044	02/02/2023	11.14	Put	Bond Future	3,387.0400	3.3870	3,425.0400	3.4250	1.122	0	0	0
2022/02/17	2044	02/02/2023	11.15	Call	Bond Future	5,409.2700	5.4093	5,337.8700	5.3379	(1.320)	0	0	0
2022/02/17	2044	02/02/2023	11.15	Put	Bond Future	3,359.0000	3.3590	3,396.7500	3.3968	1.124	0	0	0
2022/02/17	2044	02/02/2023			Bond Future	10.8527	82.8999	10.8682	82.7907	0.143	0.0000	0.0000	0
2022/02/17	2044	02/02/2023	11.16	Call	Bond Future	5,449.2600	5.4493	5,377.5900	5.3776	(1.315)	0	0	0
2022/02/17	2044	02/02/2023	11.16	Put	Bond Future	3,331.4800	3.3315	3,368.9600	3.3690	1.125	0	0	0
2022/02/17	2046	05/05/2022			Bond Future	119.4582	119.4582	119.3730	119.3730	(0.071)	0.0000	0.0000	14,004
2022/02/17	2046	04/08/2022			Bond Future	120.9893	120.9893	120.9033	120.9033	(0.071)	0.0000	0.0000	2,969
2022/02/17	2046	03/11/2022			Bond Future	120.8756	120.8756	120.7871	120.7871	(0.073)	0.0000	0.0000	0
2022/02/17	2046	02/02/2023			Bond Future	122.6793	122.6793	122.5890	122.5890	(0.074)	0.0000	0.0000	0
2022/02/17	2050	05/05/2022			Bond Future	123.7076	123.7076	123.7251	123.7251	0.014	0.0000	0.0000	8,572
2022/02/17	2050	04/08/2022			Bond Future	123.2728	123.2728	123.2906	123.2906	0.014	0.0000	0.0000	1,194
2022/02/17	2050	03/11/2022			Bond Future	125.1232	125.1232	125.1402	125.1402	0.014	0.0000	0.0000	0
2022/02/17	2050	02/02/2023			Bond Future	124.9226	124.9226	124.9394	124.9394	0.013	0.0000	0.0000	0
2022/02/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	AL37	05/05/2022			Index Future	830.1290	830.1290	832.5100	832.5100	0.287	0.0000	0.0000	0
2022/02/17	AL37	04/08/2022			Index Future	840.4530	840.4530	842.8640	842.8640	0.287	0.0000	0.0000	0
2022/02/17	AL37	03/11/2022			Index Future	852.9710	852.9710	855.4110	855.4110	0.286	0.0000	0.0000	0
2022/02/17	AL37	02/02/2023			Index Future	865.4930	865.4930	867.9660	867.9660	0.286	0.0000	0.0000	0
2022/02/17	AL7T	05/05/2022			Index Future	964.0170	964.0170	966.9390	966.9390	0.303	0.0000	0.0000	0
2022/02/17	AL7T	04/08/2022			Index Future	976.0060	976.0060	978.9650	978.9650	0.303	0.0000	0.0000	0
2022/02/17	AL7T	03/11/2022			Index Future	990.5430	990.5430	993.5370	993.5370	0.302	0.0000	0.0000	0
2022/02/17	AL7T	02/02/2023			Index Future	1,005.0840	1,005.0840	1,008.1200	1,008.1200	0.302	0.0000	0.0000	0
2022/02/17	ALBI	05/05/2022			Index Future	859.3910	859.3910	860.4990	860.4990	0.129	0.0000	0.0000	124
2022/02/17	ALBI	04/08/2022			Index Future	870.0790	870.0790	871.2010	871.2010	0.129	0.0000	0.0000	90
2022/02/17	ALBI	03/11/2022			Index Future	883.0380	883.0380	884.1700	884.1700	0.128	0.0000	0.0000	0
2022/02/17	ALBI	02/02/2023			Index Future	896.0010	896.0010	897.1470	897.1470	0.128	0.0000	0.0000	0
2022/02/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/17	ES33	05/05/2022			Bond Future	11.0190	78.6395	11.0063	78.7078	(0.115)	0.0000	0.0000	87
2022/02/17	ES33	04/08/2022			Bond Future	11.2333	79.6475	11.2200	79.7167	(0.118)	0.0000	0.0000	263
2022/02/17	ES33	03/11/2022			Bond Future	11.4192	77.0619	11.4055	77.1314	(0.120)	0.0000	0.0000	0
2022/02/17	ES33	02/02/2023			Bond Future	11.6254	78.2134	11.6112	78.2837	(0.122)	0.0000	0.0000	0
2022/02/17	ES42	05/05/2022			Bond Future	11.4683	77.2522	11.4765	77.2006	0.072	0.0000	0.0000	1,190
2022/02/17	ES42	04/08/2022			Bond Future	11.6627	78.2423	11.6712	78.1901	0.073	0.0000	0.0000	3,579
2022/02/17	ES42	03/11/2022			Bond Future	11.8329	75.1587	11.8419	75.1050	0.076	0.0000	0.0000	0
2022/02/17	ES42	02/02/2023			Bond Future	12.0138	76.2831	12.0232	76.2284	0.078	0.0000	0.0000	0
2022/02/17	GOVI	05/05/2022	788.25	Call	GOVI	596,580.0000	59.6580	607,940.0000	60.7940	1.904	0	0	0
2022/02/17	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	05/05/2022			GOVI	847.9080	847.9080	849.0440	849.0440	0.134	0.0000	0.0000	989
2022/02/17	GOVI	05/05/2022	788.23	Call	GOVI	596,780.0000	59.6780	608,140.0000	60.8140	1.904	0	0	0
2022/02/17	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	05/05/2022	788.24	Call	GOVI	596,680.0000	59.6680	608,040.0000	60.8040	1.904	0	0	0
2022/02/17	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	04/08/2022	819.28	Call	GOVI	391,730.0000	39.1730	403,240.0000	40.3240	2.938	0	0	0
2022/02/17	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	04/08/2022			GOVI	858.4530	858.4530	859.6040	859.6040	0.134	0.0000	0.0000	0
2022/02/17	GOVI	04/08/2022	819.26	Call	GOVI	391,930.0000	39.1930	403,440.0000	40.3440	2.937	0	0	0
2022/02/17	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	04/08/2022	819.27	Call	GOVI	391,830.0000	39.1830	403,340.0000	40.3340	2.937	0	0	0
2022/02/17	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	03/11/2022	820.41	Call	GOVI	508,290.0000	50.8290	519,900.0000	51.9900	2.284	0	0	0
2022/02/17	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	03/11/2022	820.42	Call	GOVI	508,190.0000	50.8190	519,800.0000	51.9800	2.285	0	0	0
2022/02/17	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	03/11/2022			GOVI	871.2390	871.2390	872.4000	872.4000	0.133	0.0000	0.0000	0
2022/02/17	GOVI	03/11/2022	820.43	Call	GOVI	508,090.0000	50.8090	519,700.0000	51.9700	2.285	0	0	0
2022/02/17	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	02/02/2023	850.82	Call	GOVI	332,100.0000	33.2100	343,850.0000	34.3850	3.538	0	0	0
2022/02/17	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	02/02/2023	850.83	Call	GOVI	332,000.0000	33.2000	343,750.0000	34.3750	3.539	0	0	0
2022/02/17	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GOVI	02/02/2023			GOVI	884.0300	884.0300	885.2050	885.2050	0.133	0.0000	0.0000	0
2022/02/17	GOVI	02/02/2023	850.84	Call	GOVI	331,900.0000	33.1900	343,650.0000	34.3650	3.540	0	0	0
2022/02/17	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/17	IGOV	05/05/2022			Index Future	316.0680	316.0680	316.0450	316.0450	(0.007)	0.0000	0.0000	499
2022/02/17	IGOV	04/08/2022			Index Future	320.0760	320.0760	320.0520	320.0520	(0.007)	0.0000	0.0000	0
2022/02/17	IGOV	03/11/2022			Index Future	324.9190	324.9190	324.8920	324.8920	(0.008)	0.0000	0.0000	0
2022/02/17	IGOV	02/02/2023			Index Future	329.7640	329.7640	329.7360	329.7360	(0.008)	0.0000	0.0000	0
2022/02/17	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/17	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/17	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2150	95.7850	0.000	0.0000	0.0000	0
2022/02/17	JBAF	20/04/2022			Jibar Tradeable Future	4.5500	95.4500	4.5250	95.4750	(0.549)	0.0000	0.0000	0
2022/02/17	JBAF	18/05/2022			Jibar Tradeable Future	4.6100	95.3900	4.5700	95.4300	(0.868)	0.0000	0.0000	0
2022/02/17	JBAF	15/06/2022			Jibar Tradeable Future	4.9150	95.0850	4.8750	95.1250	(0.814)	0.0000	0.0000	72
2022/02/17	JBAF	20/07/2022			Jibar Tradeable Future	4.9700	95.0300	4.9200	95.0800	(1.006)	0.0000	0.0000	0
2022/02/17	JBAF	17/08/2022			Jibar Tradeable Future	5.3650	94.6350	5.2100	94.7900	(2.889)	0.0000	0.0000	0
2022/02/17	JBAF	21/09/2022			Jibar Tradeable Future	5.3300	94.6700	5.2600	94.7400	(1.313)	0.0000	0.0000	0
2022/02/17	JBAF	21/12/2022			Jibar Tradeable Future	5.8450	94.1550	5.7250	94.2750	(2.053)	0.0000	0.0000	68
2022/02/17	JBAF	15/03/2023			Jibar Tradeable Future	6.1900	93.8100	6.0600	93.9400	(2.100)	0.0000	0.0000	0
2022/02/17	JBAF	21/06/2023			Jibar Tradeable Future	6.3550	93.6450	6.2000	93.8000	(2.439)	0.0000	0.0000	0
2022/02/17	JBAF	20/09/2023			Jibar Tradeable Future	6.5150	93.4850	6.3550	93.6450	(2.456)	0.0000	0.0000	75
2022/02/17	JBAF	20/12/2023			Jibar Tradeable Future	6.6650	93.3350	6.4950	93.5050	(2.551)	0.0000	0.0000	0
2022/02/17	R023	05/05/2022	6.31	Call	Bond Future	807.5100	0.8075	826.3300	0.8263	2.331	0	0	0
2022/02/17	R023	05/05/2022	6.31	Put	Bond Future	18.6800	0.0187	16.6900	0.0167	(10.653)	0	0	0
2022/02/17	R023	05/05/2022			Bond Future	5.3105	103.3858	5.2843	103.4066	(0.493)	0.0000	0.0000	14,778
2022/02/17	R023	05/05/2022	6.29	Call	Bond Future	792.9800	0.7930	811.7000	0.8117	2.361	0	0	0
2022/02/17	R023	05/05/2022	6.29	Put	Bond Future	19.8400	0.0198	17.7500	0.0177	(10.534)	0	0	0
2022/02/17	R023	05/05/2022	6.30	Call	Bond Future	800.2100	0.8002	818.9800	0.8190	2.346	0	0	0
2022/02/17	R023	05/05/2022	6.30	Put	Bond Future	19.2200	0.0192	17.1800	0.0172	(10.614)	0	0	0
2022/02/17	R023	04/08/2022	6.05	Call	Bond Future	404.8100	0.4048	419.9800	0.4200	3.747	0	0	0
2022/02/17	R023	04/08/2022	6.05	Put	Bond Future	87.6500	0.0877	81.5000	0.0815	(7.017)	0	0	0
2022/02/17	R023	04/08/2022			Bond Future	5.4703	104.6617	5.4314	104.6830	(0.710)	0.0000	0.0000	2,360
2022/02/17	R023	04/08/2022	6.03	Call	Bond Future	396.2100	0.3962	411.2400	0.4112	3.793	0	0	0
2022/02/17	R023	04/08/2022	6.03	Put	Bond Future	89.9600	0.0900	83.6700	0.0837	(6.992)	0	0	0
2022/02/17	R023	04/08/2022	6.04	Call	Bond Future	400.6300	0.4006	415.7200	0.4157	3.767	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
2022/02/17	R023	04/08/2022	6.04	Put	Bond Future	88.9200	0.0889	82.6900	0.0827	(7.006)	0	0	0
2022/02/17	R023	03/11/2022	6.25	Call	Bond Future	437.6500	0.4377	455.3100	0.4553	4.035	0	0	0
2022/02/17	R023	03/11/2022	6.25	Put	Bond Future	25.8100	0.0258	23.0100	0.0230	(10.849)	0	0	0
2022/02/17	R023	03/11/2022	6.26	Call	Bond Future	440.4800	0.4405	458.1600	0.4582	4.014	0	0	0
2022/02/17	R023	03/11/2022	6.26	Put	Bond Future	25.5800	0.0256	22.8000	0.0228	(10.868)	0	0	0
2022/02/17	R023	03/11/2022			Bond Future	4.9133	102.3322	4.8471	102.3527	(1.346)	0.0000	0.0000	0
2022/02/17	R023	03/11/2022	6.27	Call	Bond Future	443.1400	0.4431	460.8600	0.4609	3.999	0	0	0
2022/02/17	R023	03/11/2022	6.27	Put	Bond Future	25.1700	0.0252	22.4300	0.0224	(10.886)	0	0	0
2022/02/17	R035	05/05/2022	10.72	Call	Bond Future	4,858.5400	4.8585	4,915.8000	4.9158	1.179	0	0	1,200
2022/02/17	R035	05/05/2022	10.72	Put	Bond Future	545.5100	0.5455	521.6300	0.5216	(4.378)	0	0	0
2022/02/17	R035	05/05/2022	11.63	Call	Bond Future	9,825.0800	9.8251	9,900.6200	9.9006	0.769	0	0	0
2022/02/17	R035	05/05/2022	11.63	Put	Bond Future	82.6200	0.0826	77.0200	0.0770	(6.778)	0	0	0
2022/02/17	R035	05/05/2022	11.64	Call	Bond Future	9,880.1700	9.8802	9,955.8100	9.9558	0.766	0	0	0
2022/02/17	R035	05/05/2022	11.64	Put	Bond Future	80.7800	0.0808	75.2800	0.0753	(6.809)	0	0	0
2022/02/17	R035	05/05/2022			Bond Future	10.0530	93.3055	10.0408	93.3866	(0.121)	0.0000	0.0000	73,862
2022/02/17	R035	05/05/2022	10.82	Call	Bond Future	5,383.2600	5.3833	5,443.6300	5.4436	1.121	0	0	0
2022/02/17	R035	05/05/2022	10.82	Put	Bond Future	448.7000	0.4487	427.9300	0.4279	(4.629)	0	0	1,200
2022/02/17	R035	05/05/2022	11.65	Call	Bond Future	9,935.2400	9.9352	10,010.9700	10.0110	0.762	0	0	0
2022/02/17	R035	05/05/2022	11.65	Put	Bond Future	78.9800	0.0790	73.5700	0.0736	(6.850)	0	0	0
2022/02/17	R035	05/05/2022	12.64	Call	Bond Future	15,218.8900	15.2189	15,299.4300	15.2994	0.529	0	0	0
2022/02/17	R035	05/05/2022	12.64	Put	Bond Future	5.8400	0.0058	5.2400	0.0052	(10.274)	0	0	1,200
2022/02/17	R035	04/08/2022	11.13	Put	Bond Future	989.6700	0.9897	965.4100	0.9654	(2.451)	0	0	100
2022/02/17	R035	04/08/2022	10.64	Call	Bond Future	4,332.2300	4.3322	4,378.4500	4.3785	1.067	0	0	0
2022/02/17	R035	04/08/2022	10.64	Put	Bond Future	1,737.2300	1.7372	1,701.2600	1.7013	(2.071)	0	0	100
2022/02/17	R035	04/08/2022	10.72	Call	Bond Future	4,676.0800	4.6761	4,724.4600	4.7245	1.035	0	0	0
2022/02/17	R035	04/08/2022	10.72	Put	Bond Future	1,583.4300	1.5834	1,549.6200	1.5496	(2.135)	0	0	0
2022/02/17	R035	04/08/2022	10.73	Call	Bond Future	4,719.7800	4.7198	4,768.4200	4.7684	1.031	0	0	0
2022/02/17	R035	04/08/2022	10.73	Put	Bond Future	1,565.2000	1.5652	1,531.6500	1.5316	(2.143)	0	0	0
2022/02/17	R035	04/08/2022	9.53	Call	Bond Future	902.7100	0.9027	917.0300	0.9170	1.586	0	0	400
2022/02/17	R035	04/08/2022	9.53	Put	Bond Future	5,646.4400	5.6464	5,578.5700	5.5786	(1.202)	0	0	0
2022/02/17	R035	04/08/2022	9.84	Call	Bond Future	1,598.3900	1.5984	1,620.9700	1.6210	1.413	0	0	100
2022/02/17	R035	04/08/2022	9.84	Put	Bond Future	4,208.3000	4.2083	4,148.6900	4.1487	(1.416)	0	0	0
2022/02/17	R035	04/08/2022	10.53	Put	Bond Future	1,971.1000	1.9711	1,932.0600	1.9321	(1.981)	0	0	0
2022/02/17	R035	04/08/2022			Bond Future	10.2330	94.4390	10.2204	94.5212	(0.123)	0.0000	0.0000	48,495
2022/02/17	R035	04/08/2022	10.74	Call	Bond Future	4,763.3700	4.7634	4,812.2700	4.8123	1.027	0	0	0
2022/02/17	R035	04/08/2022	10.74	Put	Bond Future	1,546.9300	1.5469	1,513.6400	1.5136	(2.152)	0	0	0
2022/02/17	R035	04/08/2022	11.13	Call	Bond Future	6,570.8000	6.5708	6,628.7300	6.6287	0.882	0	0	0
2022/02/17	R035	04/08/2022	12.18	Call	Bond Future	11,808.1500	11.8082	11,880.7400	11.8807	0.615	0	0	0
2022/02/17	R035	04/08/2022	12.18	Put	Bond Future	300.2000	0.3002	290.6000	0.2906	(3.198)	0	0	400
2022/02/17	R035	04/08/2022	10.53	Call	Bond Future	3,875.2300	3.8752	3,918.3800	3.9184	1.113	0	0	400
2022/02/17	R035	03/11/2022	11.15	Call	Bond Future	6,336.6300	6.3366	6,390.9100	6.3909	0.857	0	0	0
2022/02/17	R035	03/11/2022	11.15	Put	Bond Future	1,590.8800	1.5909	1,562.5400	1.5625	(1.781)	0	0	0
2022/02/17	R035	03/11/2022	10.57	Call	Bond Future	3,983.3600	3.9834	4,024.8200	4.0248	1.041	0	0	0
2022/02/17	R035	03/11/2022	10.57	Put	Bond Future	2,753.4900	2.7535	2,712.3300	2.7123	(1.495)	0	0	582
2022/02/17	R035	03/11/2022	10.99	Call	Bond Future	5,639.9100	5.6399	5,691.0100	5.6910	0.906	0	0	0
2022/02/17	R035	03/11/2022	10.99	Put	Bond Future	1,843.9500	1.8440	1,812.4300	1.8124	(1.709)	0	0	582
2022/02/17	R035	03/11/2022			Bond Future	10.3748	91.3716	10.3618	91.4542	(0.125)	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
2022/02/17	R035	03/11/2022	11.13	Call	Bond Future	6,248.4400	6.2484	6,302.3300	6.3023	0.862	0	0	0
2022/02/17	R035	03/11/2022	11.13	Put	Bond Future	1,620.6000	1.6206	1,591.8700	1.5919	(1.773)	0	0	0
2022/02/17	R035	03/11/2022	11.14	Call	Bond Future	6,292.6200	6.2926	6,346.7100	6.3467	0.860	0	0	0
2022/02/17	R035	03/11/2022	11.14	Put	Bond Future	1,605.8000	1.6058	1,577.2700	1.5773	(1.777)	0	0	0
2022/02/17	R035	03/11/2022	9.82	Call	Bond Future	1,703.0400	1.7030	1,725.7900	1.7258	1.336	0	0	582
2022/02/17	R035	03/11/2022	9.82	Put	Bond Future	5,331.7100	5.3317	5,271.8400	5.2718	(1.123)	0	0	0
2022/02/17	R035	02/02/2023	10.88	Call	Bond Future	5,039.6100	5.0396	5,085.0900	5.0851	0.902	0	0	0
2022/02/17	R035	02/02/2023	10.88	Put	Bond Future	2,904.7400	2.9047	2,866.7000	2.8667	(1.310)	0	0	0
2022/02/17	R035	02/02/2023	9.81	Call	Bond Future	1,858.2500	1.8582	1,881.0300	1.8810	1.226	0	0	582
2022/02/17	R035	02/02/2023	9.81	Put	Bond Future	6,488.4900	6.4885	6,427.7500	6.4277	(0.936)	0	0	0
2022/02/17	R035	02/02/2023	10.66	Call	Bond Future	4,256.1200	4.2561	4,297.0600	4.2971	0.962	0	0	0
2022/02/17	R035	02/02/2023	10.66	Put	Bond Future	3,454.6900	3.4547	3,412.1100	3.4121	(1.233)	0	0	582
2022/02/17	R035	02/02/2023			Bond Future	10.5300	92.7538	10.5166	92.8373	(0.128)	0.0000	0.0000	0
2022/02/17	R035	02/02/2023	10.87	Call	Bond Future	5,002.5700	5.0026	5,047.8500	5.0479	0.905	0	0	0
2022/02/17	R035	02/02/2023	10.87	Put	Bond Future	2,927.6900	2.9277	2,889.4500	2.8894	(1.306)	0	0	0
2022/02/17	R035	02/02/2023	11.06	Call	Bond Future	5,728.3000	5.7283	5,777.2700	5.7773	0.855	0	0	0
2022/02/17	R035	02/02/2023	11.06	Put	Bond Future	2,523.5600	2.5236	2,489.0100	2.4890	(1.369)	0	0	582
2022/02/17	R035	02/02/2023	10.86	Call	Bond Future	4,965.2900	4.9653	5,010.3700	5.0104	0.908	0	0	0
2022/02/17	R035	02/02/2023	10.86	Put	Bond Future	2,950.4600	2.9505	2,912.0200	2.9120	(1.303)	0	0	0
2022/02/17	R186	05/05/2022	7.28	Call	Bond Future	306.9000	0.3069	377.6400	0.3776	23.050	0	0	435
2022/02/17	R186	05/05/2022	7.28	Put	Bond Future	2,445.5600	2.4456	2,185.2500	2.1853	(10.644)	0	0	0
2022/02/17	R186	05/05/2022	7.48	Call	Bond Future	531.3300	0.5313	636.7300	0.6367	19.837	0	0	3,600
2022/02/17	R186	05/05/2022	7.48	Put	Bond Future	1,842.7500	1.8428	1,617.1000	1.6171	(12.245)	0	0	0
2022/02/17	R186	05/05/2022	9.18	Call	Bond Future	5,467.7600	5.4678	5,786.7200	5.7867	5.833	0	0	0
2022/02/17	R186	05/05/2022	9.18	Put	Bond Future	45.9200	0.0459	33.8300	0.0338	(26.328)	0	0	454
2022/02/17	R186	05/05/2022	8.32	Call	Bond Future	2,456.1100	2.4561	2,713.0300	2.7130	10.460	0	0	0
2022/02/17	R186	05/05/2022	8.32	Put	Bond Future	374.9900	0.3750	300.8600	0.3009	(19.769)	0	0	0
2022/02/17	R186	05/05/2022	8.14	Call	Bond Future	1,921.5200	1.9215	2,151.7100	2.1517	11.980	0	0	454
2022/02/17	R186	05/05/2022	8.14	Put	Bond Future	556.4000	0.5564	455.5400	0.4555	(18.127)	0	0	0
2022/02/17	R186	05/05/2022			Bond Future	7.8009	114.3162	7.7194	114.6473	(1.044)	0.0000	0.0000	73,346
2022/02/17	R186	05/05/2022	6.73	Call	Bond Future	51.3700	0.0514	67.4400	0.0674	31.283	0	0	3,600
2022/02/17	R186	05/05/2022	6.73	Put	Bond Future	4,504.7000	4.5047	4,189.7200	4.1897	(6.992)	0	0	0
2022/02/17	R186	05/05/2022	8.64	Call	Bond Future	3,518.2600	3.5183	3,809.2600	3.8093	8.271	0	0	0
2022/02/17	R186	05/05/2022	8.64	Put	Bond Future	178.7200	0.1787	138.6700	0.1387	(22.409)	0	0	4,035
2022/02/17	R186	05/05/2022	8.94	Call	Bond Future	4,588.3200	4.5883	4,898.2700	4.8983	6.755	0	0	0
2022/02/17	R186	05/05/2022	8.94	Put	Bond Future	85.6200	0.0856	64.5200	0.0645	(24.644)	0	0	454
2022/02/17	R186	05/05/2022	8.31	Call	Bond Future	2,424.8600	2.4249	2,680.4500	2.6805	10.540	0	0	0
2022/02/17	R186	05/05/2022	8.31	Put	Bond Future	383.3600	0.3834	307.9000	0.3079	(19.684)	0	0	0
2022/02/17	R186	05/05/2022	8.35	Call	Bond Future	2,550.5400	2.5505	2,811.3700	2.8114	10.226	0	0	454
2022/02/17	R186	05/05/2022	8.35	Put	Bond Future	350.6600	0.3507	280.4400	0.2804	(20.025)	0	0	0
2022/02/17	R186	05/05/2022	7.88	Call	Bond Future	1,259.6500	1.2597	1,443.1900	1.4432	14.571	0	0	435
2022/02/17	R186	05/05/2022	7.88	Put	Bond Future	939.2500	0.9392	791.7400	0.7917	(15.705)	0	0	0
2022/02/17	R186	05/05/2022	8.30	Call	Bond Future	2,393.9100	2.3939	2,648.1400	2.6481	10.620	0	0	0
2022/02/17	R186	05/05/2022	8.30	Put	Bond Future	392.0500	0.3920	315.2300	0.3152	(19.594)	0	0	0
2022/02/17	R186	04/08/2022	8.15	Call	Bond Future	1,914.8900	1.9149	2,104.4000	2.1044	9.897	0	0	0
2022/02/17	R186	04/08/2022	8.15	Put	Bond Future	1,346.9800	1.3470	1,201.2300	1.2012	(10.821)	0	0	0
2022/02/17	R186	04/08/2022	9.78	Call	Bond Future	6,718.1300	6.7181	7,027.4300	7.0274	4.604	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
2022/02/17	R186	04/08/2022	9.78	Put	Bond Future	168.8000	0.1688	142.8400	0.1428	(15.379)	0	0	3,600
2022/02/17	R186	04/08/2022	7.96	Call	Bond Future	1,519.5200	1.5195	1,685.1800	1.6852	10.902	0	0	3,600
2022/02/17	R186	04/08/2022			Bond Future	8.0011	110.4675	7.9137	110.8027	(1.093)	0.0000	0.0000	8
2022/02/17	R186	04/08/2022	8.14	Call	Bond Future	1,892.9100	1.8929	2,081.2000	2.0812	9.947	0	0	0
2022/02/17	R186	04/08/2022	8.14	Put	Bond Future	1,363.0300	1.3630	1,216.0600	1.2161	(10.783)	0	0	0
2022/02/17	R186	04/08/2022	6.96	Call	Bond Future	205.8600	0.2059	248.4400	0.2484	20.684	0	0	3,600
2022/02/17	R186	04/08/2022	6.96	Put	Bond Future	4,282.0300	4.2820	3,989.3500	3.9894	(6.835)	0	0	0
2022/02/17	R186	04/08/2022	7.96	Put	Bond Future	1,676.9300	1.6769	1,507.3300	1.5073	(10.114)	0	0	0
2022/02/17	R186	04/08/2022	8.13	Call	Bond Future	1,871.0700	1.8711	2,058.1200	2.0581	9.997	0	0	0
2022/02/17	R186	04/08/2022	8.13	Put	Bond Future	1,379.2300	1.3792	1,231.0200	1.2310	(10.746)	0	0	0
2022/02/17	R186	03/11/2022	8.53	Call	Bond Future	2,725.9600	2.7260	2,937.0200	2.9370	7.743	0	0	0
2022/02/17	R186	03/11/2022	8.53	Put	Bond Future	1,340.6300	1.3406	1,212.4700	1.2125	(9.560)	0	0	0
2022/02/17	R186	03/11/2022	8.54	Call	Bond Future	2,749.2400	2.7492	2,961.2000	2.9612	7.710	0	0	0
2022/02/17	R186	03/11/2022	8.54	Put	Bond Future	1,328.3600	1.3284	1,201.1000	1.2011	(9.580)	0	0	0
2022/02/17	R186	03/11/2022			Bond Future	8.1435	112.1032	8.0498	112.4424	(1.151)	0.0000	0.0000	0
2022/02/17	R186	03/11/2022	8.55	Call	Bond Future	2,772.5900	2.7726	2,985.4500	2.9855	7.677	0	0	0
2022/02/17	R186	03/11/2022	8.55	Put	Bond Future	1,316.1800	1.3162	1,189.8200	1.1898	(9.601)	0	0	0
2022/02/17	R186	02/02/2023	8.32	Call	Bond Future	2,181.7500	2.1818	2,358.6500	2.3587	8.108	0	0	0
2022/02/17	R186	02/02/2023	8.32	Put	Bond Future	2,169.4300	2.1694	2,002.4500	2.0025	(7.697)	0	0	0
2022/02/17	R186	02/02/2023	8.33	Call	Bond Future	2,200.1500	2.2001	2,377.9000	2.3779	8.079	0	0	0
2022/02/17	R186	02/02/2023	8.33	Put	Bond Future	2,153.8900	2.1539	1,987.7600	1.9878	(7.713)	0	0	0
2022/02/17	R186	02/02/2023			Bond Future	8.3164	108.4623	8.2153	108.8062	(1.215)	0.0000	0.0000	0
2022/02/17	R186	02/02/2023	8.34	Call	Bond Future	2,218.6200	2.2186	2,397.2300	2.3972	8.050	0	0	0
2022/02/17	R186	02/02/2023	8.34	Put	Bond Future	2,138.4300	2.1384	1,973.1600	1.9732	(7.729)	0	0	0
2022/02/17	R197	05/05/2022			Bond Future	326.3228	326.3228	326.3779	326.3779	0.017	0.0000	0.0000	753
2022/02/17	R197	04/08/2022			Bond Future	322.1050	322.1050	322.1609	322.1609	0.017	0.0000	0.0000	0
2022/02/17	R197	03/11/2022			Bond Future	326.9417	326.9417	326.9956	326.9956	0.016	0.0000	0.0000	0
2022/02/17	R197	02/02/2023			Bond Future	323.2292	323.2292	323.2827	323.2827	0.017	0.0000	0.0000	0
2022/02/17	R202	05/05/2022			Bond Future	250.5859	250.5859	250.6206	250.6206	0.014	0.0000	0.0000	6,392
2022/02/17	R202	04/08/2022			Bond Future	249.3358	249.3358	249.3713	249.3713	0.014	0.0000	0.0000	91
2022/02/17	R202	03/11/2022			Bond Future	253.0779	253.0779	253.1118	253.1118	0.013	0.0000	0.0000	0
2022/02/17	R202	02/02/2023			Bond Future	252.2903	252.2903	252.3238	252.3238	0.013	0.0000	0.0000	0
2022/02/17	R209	05/05/2022	9.75	Call	Bond Future	975.2600	0.9753	990.8800	0.9909	1.602	0	0	8,525
2022/02/17	R209	05/05/2022	9.75	Put	Bond Future	2,605.1800	2.6052	2,550.0200	2.5500	(2.117)	0	0	0
2022/02/17	R209	05/05/2022	10.25	Call	Bond Future	2,467.7600	2.4678	2,502.2300	2.5022	1.397	0	0	0
2022/02/17	R209	05/05/2022	10.25	Put	Bond Future	1,137.7600	1.1378	1,101.4500	1.1014	(3.191)	0	0	11,000
2022/02/17	R209	05/05/2022	10.75	Call	Bond Future	4,578.3200	4.5783	4,629.2900	4.6293	1.113	0	0	0
2022/02/17	R209	05/05/2022	10.75	Put	Bond Future	452.2600	0.4523	432.4500	0.4324	(4.380)	0	0	1,050
2022/02/17	R209	05/05/2022	11.43	Call	Bond Future	7,795.1300	7.7951	7,859.0500	7.8590	0.820	0	0	0
2022/02/17	R209	05/05/2022	11.43	Put	Bond Future	111.0900	0.1111	104.2300	0.1042	(6.175)	0	0	0
2022/02/17	R209	05/05/2022	11.44	Call	Bond Future	7,843.0500	7.8430	7,907.0900	7.9071	0.817	0	0	0
2022/02/17	R209	05/05/2022	11.44	Put	Bond Future	108.6900	0.1087	101.9500	0.1020	(6.201)	0	0	0
2022/02/17	R209	05/05/2022			Bond Future	10.0218	72.7099	10.0098	72.7806	(0.120)	0.0000	0.0000	21,891
2022/02/17	R209	05/05/2022	12.00	Call	Bond Future	10,495.7100	10.4957	10,564.0800	10.5641	0.651	0	0	0
2022/02/17	R209	05/05/2022	12.00	Put	Bond Future	30.8700	0.0309	28.4600	0.0285	(7.807)	0	0	12,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/17	R209	05/05/2022	11.45	Call	Bond Future	7,890.9400	7.8909	7,955.0900	7.9551	0.813	0	0	0
2022/02/17	R209	05/05/2022	11.45	Put	Bond Future	106.3100	0.1063	99.6800	0.0997	(6.236)	0	0	0
2022/02/17	R209	04/08/2022	10.57	Put	Bond Future	1,516.4100	1.5164	1,485.0600	1.4851	(2.067)	0	0	0
2022/02/17	R209	04/08/2022	10.58	Call	Bond Future	3,780.6500	3.7806	3,821.2800	3.8213	1.075	0	0	0
2022/02/17	R209	04/08/2022	10.58	Put	Bond Future	1,498.5200	1.4985	1,467.4100	1.4674	(2.076)	0	0	0
2022/02/17	R209	04/08/2022			Bond Future	10.1756	73.6239	10.1632	73.6957	(0.122)	0.0000	0.0000	1,550
2022/02/17	R209	04/08/2022	10.59	Call	Bond Future	3,818.0700	3.8181	3,858.9500	3.8589	1.071	0	0	0
2022/02/17	R209	04/08/2022	10.59	Put	Bond Future	1,480.8200	1.4808	1,449.9600	1.4500	(2.084)	0	0	0
2022/02/17	R209	04/08/2022	10.57	Call	Bond Future	3,743.3500	3.7433	3,783.7400	3.7837	1.079	0	0	0
2022/02/17	R209	03/11/2022	11.03	Call	Bond Future	5,377.5000	5.3775	5,424.5500	5.4246	0.875	0	0	0
2022/02/17	R209	03/11/2022	11.03	Put	Bond Future	1,417.0400	1.4170	1,391.9700	1.3920	(1.769)	0	0	0
2022/02/17	R209	03/11/2022	9.50	Call	Bond Future	989.2400	0.9892	1,003.8800	1.0039	1.480	0	0	1,000
2022/02/17	R209	03/11/2022	9.50	Put	Bond Future	5,737.7600	5.7378	5,680.2800	5.6803	(1.002)	0	0	0
2022/02/17	R209	03/11/2022	10.50	Put	Bond Future	2,387.6400	2.3876	2,352.0000	2.3520	(1.493)	0	0	1,000
2022/02/17	R209	03/11/2022			Bond Future	10.3019	71.5685	10.2892	71.6406	(0.124)	0.0000	0.0000	400
2022/02/17	R209	03/11/2022	11.50	Call	Bond Future	7,261.3000	7.2613	7,315.4800	7.3155	0.746	0	0	0
2022/02/17	R209	03/11/2022	11.50	Put	Bond Future	907.2500	0.9072	889.3100	0.8893	(1.977)	0	0	1,000
2022/02/17	R209	03/11/2022	11.01	Call	Bond Future	5,300.0300	5.3000	5,346.7300	5.3467	0.881	0	0	0
2022/02/17	R209	03/11/2022	11.01	Put	Bond Future	1,444.1800	1.4442	1,418.7600	1.4188	(1.760)	0	0	0
2022/02/17	R209	03/11/2022	11.02	Call	Bond Future	5,338.6200	5.3386	5,385.5000	5.3855	0.878	0	0	0
2022/02/17	R209	03/11/2022	11.02	Put	Bond Future	1,430.4400	1.4304	1,405.2000	1.4052	(1.764)	0	0	0
2022/02/17	R209	03/11/2022	10.50	Call	Bond Future	3,496.7500	3.4968	3,533.2300	3.5332	1.043	0	0	0
2022/02/17	R209	02/02/2023	10.80	Put	Bond Future	2,492.8500	2.4928	2,460.1500	2.4601	(1.312)	0	0	0
2022/02/17	R209	02/02/2023	10.78	Call	Bond Future	4,389.3600	4.3894	4,429.2500	4.4293	0.909	0	0	0
2022/02/17	R209	02/02/2023	10.79	Call	Bond Future	4,422.5400	4.4225	4,462.6000	4.4626	0.906	0	0	0
2022/02/17	R209	02/02/2023			Bond Future	10.4392	72.6215	10.4260	72.6945	(0.126)	0.0000	0.0000	0
2022/02/17	R209	02/02/2023	10.80	Call	Bond Future	4,455.5200	4.4555	4,495.7600	4.4958	0.903	0	0	0
2022/02/17	R209	02/02/2023	10.78	Put	Bond Future	2,533.4800	2.5335	2,500.4300	2.5004	(1.305)	0	0	0
2022/02/17	R209	02/02/2023	10.79	Put	Bond Future	2,513.2300	2.5132	2,480.3500	2.4803	(1.308)	0	0	0
2022/02/17	R210	05/05/2022			Bond Future	216.0927	216.0927	215.7547	215.7547	(0.156)	0.0000	0.0000	1,039
2022/02/17	R210	04/08/2022			Bond Future	218.8627	218.8627	218.5205	218.5205	(0.156)	0.0000	0.0000	266
2022/02/17	R210	03/11/2022			Bond Future	219.2215	219.2215	218.8722	218.8722	(0.159)	0.0000	0.0000	0
2022/02/17	R210	02/02/2023			Bond Future	222.4923	222.4923	222.1373	222.1373	(0.160)	0.0000	0.0000	0
2022/02/17	R213	05/05/2022	10.63	Call	Bond Future	5,876.6300	5.8766	6,134.0300	6.1340	4.380	0	0	0
2022/02/17	R213	05/05/2022	10.65	Put	Bond Future	177.4000	0.1774	150.4300	0.1504	(15.203)	0	0	0
2022/02/17	R213	05/05/2022			Bond Future	9.5090	86.5880	9.4554	86.8733	(0.564)	0.0000	0.0000	24,260
2022/02/17	R213	05/05/2022	10.63	Put	Bond Future	185.1100	0.1851	157.1500	0.1571	(15.105)	0	0	0
2022/02/17	R213	05/05/2022	10.64	Call	Bond Future	5,921.2700	5.9213	6,179.1800	6.1792	4.356	0	0	0
2022/02/17	R213	05/05/2022	10.64	Put	Bond Future	181.2100	0.1812	153.7600	0.1538	(15.148)	0	0	0
2022/02/17	R213	05/05/2022	10.65	Call	Bond Future	5,965.9500	5.9660	6,224.3400	6.2243	4.331	0	0	0
2022/02/17	R213	04/08/2022	9.88	Call	Bond Future	2,708.0600	2.7081	2,871.9100	2.8719	6.050	0	0	0
2022/02/17	R213	04/08/2022	9.89	Call	Bond Future	2,737.8700	2.7379	2,902.7400	2.9027	6.022	0	0	0
2022/02/17	R213	04/08/2022	9.90	Put	Bond Future	1,738.6200	1.7386	1,615.4400	1.6154	(7.085)	0	0	0
2022/02/17	R213	04/08/2022			Bond Future	9.6983	87.6417	9.6423	87.9308	(0.578)	0.0000	0.0000	0
2022/02/17	R213	04/08/2022	9.88	Put	Bond Future	1,780.2100	1.7802	1,654.9900	1.6550	(7.034)	0	0	0
2022/02/17	R213	04/08/2022	9.89	Put	Bond Future	1,759.3200	1.7593	1,635.1200	1.6351	(7.060)	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
2022/02/17	R213	04/08/2022	9.90	Call	Bond Future	2,767.8200	2.7678	2,933.7100	2.9337	5.994	0	0	0
2022/02/17	R213	03/11/2022	10.38	Call	Bond Future	4,190.9800	4.1910	4,383.5400	4.3835	4.595	0	0	0
2022/02/17	R213	03/11/2022	10.38	Put	Bond Future	1,568.7200	1.5687	1,468.7500	1.4688	(6.373)	0	0	0
2022/02/17	R213	03/11/2022	10.39	Call	Bond Future	4,224.0000	4.2240	4,417.3000	4.4173	4.576	0	0	0
2022/02/17	R213	03/11/2022	10.39	Put	Bond Future	1,553.7000	1.5537	1,454.4700	1.4545	(6.387)	0	0	0
2022/02/17	R213	03/11/2022	10.37	Call	Bond Future	4,157.7900	4.1578	4,349.6100	4.3496	4.614	0	0	0
2022/02/17	R213	03/11/2022	10.37	Put	Bond Future	1,583.6100	1.5836	1,482.9000	1.4829	(6.360)	0	0	200
2022/02/17	R213	03/11/2022	9.19	Call	Bond Future	1,186.7800	1.1868	1,275.5800	1.2756	7.482	0	0	476
2022/02/17	R213	03/11/2022	9.19	Put	Bond Future	4,548.7900	4.5488	4,345.0600	4.3451	(4.479)	0	0	0
2022/02/17	R213	03/11/2022			Bond Future	9.8453	85.4183	9.7870	85.7109	(0.592)	0.0000	0.0000	0
2022/02/17	R213	03/11/2022	10.40	Call	Bond Future	4,257.1200	4.2571	4,451.1500	4.4512	4.558	0	0	0
2022/02/17	R213	03/11/2022	10.40	Put	Bond Future	1,538.8100	1.5388	1,440.3100	1.4403	(6.401)	0	0	0
2022/02/17	R213	03/11/2022	9.98	Call	Bond Future	2,974.3900	2.9744	3,134.5400	3.1345	5.384	0	0	0
2022/02/17	R213	03/11/2022	9.98	Put	Bond Future	2,303.8200	2.3038	2,171.4400	2.1714	(5.746)	0	0	200
2022/02/17	R213	03/11/2022	10.19	Call	Bond Future	3,585.8100	3.5858	3,763.6400	3.7636	4.959	0	0	0
2022/02/17	R213	03/11/2022	10.19	Put	Bond Future	1,883.2600	1.8833	1,768.5600	1.7686	(6.091)	0	0	476
2022/02/17	R213	03/11/2022	9.13	Call	Bond Future	1,087.4300	1.0874	1,170.9600	1.1710	7.681	0	0	200
2022/02/17	R213	03/11/2022	9.13	Put	Bond Future	4,765.7100	4.7657	4,556.7100	4.5567	(4.385)	0	0	0
2022/02/17	R213	03/11/2022	9.84	Call	Bond Future	2,597.4200	2.5974	2,745.2500	2.7452	5.691	0	0	0
2022/02/17	R213	03/11/2022	9.84	Put	Bond Future	2,624.0000	2.6240	2,479.3000	2.4793	(5.514)	0	0	476
2022/02/17	R213	02/02/2023	10.22	Put	Bond Future	2,583.1000	2.5831	2,453.6200	2.4536	(5.013)	0	0	0
2022/02/17	R213	02/02/2023	10.23	Call	Bond Future	3,628.9600	3.6290	3,796.6500	3.7967	4.621	0	0	0
2022/02/17	R213	02/02/2023	10.35	Call	Bond Future	3,974.1700	3.9742	4,150.3000	4.1503	4.432	0	0	0
2022/02/17	R213	02/02/2023	10.35	Put	Bond Future	2,337.1500	2.3372	2,216.8300	2.2168	(5.148)	0	0	476
2022/02/17	R213	02/02/2023	10.01	Call	Bond Future	3,046.7500	3.0468	3,198.2200	3.1982	4.972	0	0	0
2022/02/17	R213	02/02/2023			Bond Future	10.0088	86.7083	9.9479	87.0048	(0.608)	0.0000	0.0000	0
2022/02/17	R213	02/02/2023	10.22	Call	Bond Future	3,601.3200	3.6013	3,768.2900	3.7683	4.636	0	0	0
2022/02/17	R213	02/02/2023	10.23	Put	Bond Future	2,562.9300	2.5629	2,434.1700	2.4342	(5.024)	0	0	0
2022/02/17	R213	02/02/2023	9.16	Call	Bond Future	1,282.1500	1.2822	1,368.2500	1.3682	6.715	0	0	476
2022/02/17	R213	02/02/2023	9.16	Put	Bond Future	5,537.2800	5.5373	5,326.9300	5.3269	(3.799)	0	0	0
2022/02/17	R213	02/02/2023	10.01	Put	Bond Future	3,040.7200	3.0407	2,895.7400	2.8957	(4.768)	0	0	476
2022/02/17	R213	02/02/2023	10.21	Call	Bond Future	3,574.1100	3.5741	3,740.3500	3.7404	4.651	0	0	0
2022/02/17	R213	02/02/2023	10.21	Put	Bond Future	2,603.7400	2.6037	2,473.5300	2.4735	(5.001)	0	0	0
2022/02/17	R214	05/05/2022	11.73	Put	Bond Future	123.4700	0.1235	122.7100	0.1227	(0.616)	0	0	0
2022/02/17	R214	05/05/2022	11.74	Put	Bond Future	120.7800	0.1208	120.0100	0.1200	(0.638)	0	0	0
2022/02/17	R214	05/05/2022	11.75	Call	Bond Future	7,909.3700	7.9094	7,854.8800	7.8549	(0.689)	0	0	0
2022/02/17	R214	05/05/2022			Bond Future	10.3584	69.5609	10.3671	69.5072	0.084	0.0000	0.0000	16,514
2022/02/17	R214	05/05/2022	11.73	Call	Bond Future	7,812.8400	7.8128	7,758.3600	7.7584	(0.697)	0	0	0
2022/02/17	R214	05/05/2022	11.74	Call	Bond Future	7,861.1200	7.8611	7,806.6300	7.8066	(0.693)	0	0	0
2022/02/17	R214	05/05/2022	11.75	Put	Bond Future	118.1300	0.1181	117.3600	0.1174	(0.652)	0	0	0
2022/02/17	R214	04/08/2022	10.98	Put	Bond Future	1,491.1100	1.4911	1,501.5500	1.5016	0.700	0	0	0
2022/02/17	R214	04/08/2022	10.99	Call	Bond Future	4,253.4200	4.2534	4,209.3600	4.2094	(1.036)	0	0	0
2022/02/17	R214	04/08/2022			Bond Future	10.5122	70.4052	10.5212	70.3509	0.086	0.0000	0.0000	1,337
2022/02/17	R214	04/08/2022	10.97	Call	Bond Future	4,175.3100	4.1753	4,131.5400	4.1315	(1.048)	0	0	0
2022/02/17	R214	04/08/2022	10.97	Put	Bond Future	1,508.4400	1.5084	1,519.0300	1.5190	0.702	0	0	0
2022/02/17	R214	04/08/2022	10.98	Call	Bond Future	4,214.3900	4.2144	4,170.4700	4.1705	(1.042)	0	0	0
2022/02/17	R214	04/08/2022	10.99	Put	Bond Future	1,473.7900	1.4738	1,484.0900	1.4841	0.699	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/17	R214	03/11/2022	11.34	Call	Bond Future	5,538.5000	5.5385	5,493.4200	5.4934	(0.814)	0	0	0
2022/02/17	R214	03/11/2022	11.36	Put	Bond Future	1,533.6400	1.5336	1,544.1400	1.5441	0.685	0	0	0
2022/02/17	R214	03/11/2022			Bond Future	10.6336	68.1779	10.6431	68.1221	0.089	0.0000	0.0000	0
2022/02/17	R214	03/11/2022	11.34	Put	Bond Future	1,562.0600	1.5621	1,572.7700	1.5728	0.686	0	0	0
2022/02/17	R214	03/11/2022	11.35	Call	Bond Future	5,577.8500	5.5778	5,532.6700	5.5327	(0.810)	0	0	0
2022/02/17	R214	03/11/2022	11.35	Put	Bond Future	1,547.7800	1.5478	1,558.3900	1.5584	0.685	0	0	0
2022/02/17	R214	03/11/2022	11.36	Call	Bond Future	5,617.2800	5.6173	5,571.9900	5.5720	(0.806)	0	0	0
2022/02/17	R214	02/02/2023	11.07	Call	Bond Future	4,506.2600	4.5063	4,467.1400	4.4671	(0.868)	0	0	0
2022/02/17	R214	02/02/2023	11.07	Put	Bond Future	2,776.5400	2.7765	2,794.2100	2.7942	0.636	0	0	0
2022/02/17	R214	02/02/2023	11.08	Call	Bond Future	4,539.7800	4.5398	4,500.5300	4.5005	(0.865)	0	0	0
2022/02/17	R214	02/02/2023	11.08	Put	Bond Future	2,754.5400	2.7545	2,772.0800	2.7721	0.637	0	0	0
2022/02/17	R214	02/02/2023			Bond Future	10.7650	69.2099	10.7748	69.1531	0.091	0.0000	0.0000	0
2022/02/17	R214	02/02/2023	11.09	Call	Bond Future	4,573.6500	4.5737	4,534.2700	4.5343	(0.861)	0	0	0
2022/02/17	R214	02/02/2023	11.09	Put	Bond Future	2,732.9500	2.7330	2,750.3600	2.7504	0.637	0	0	0
2022/02/17	R248	05/05/2022	11.79	Call	Bond Future	10,290.7700	10.2908	10,143.9700	10.1440	(1.427)	0	0	0
2022/02/17	R248	05/05/2022	11.79	Put	Bond Future	127.9500	0.1280	130.8200	0.1308	2.243	0	0	0
2022/02/17	R248	05/05/2022	11.80	Call	Bond Future	10,350.8000	10.3508	10,203.9200	10.2039	(1.419)	0	0	0
2022/02/17	R248	05/05/2022			Bond Future	10.3460	87.3778	10.3651	87.2282	0.185	0.0000	0.0000	190,964
2022/02/17	R248	05/05/2022	11.80	Put	Bond Future	125.0700	0.1251	127.8600	0.1279	2.231	0	0	0
2022/02/17	R248	05/05/2022	11.81	Call	Bond Future	10,410.8400	10.4108	10,263.8900	10.2639	(1.412)	0	0	0
2022/02/17	R248	05/05/2022	11.81	Put	Bond Future	122.2800	0.1223	125.0000	0.1250	2.224	0	0	0
2022/02/17	R248	04/08/2022	10.99	Call	Bond Future	5,445.4100	5.4454	5,332.9500	5.3329	(2.065)	0	0	0
2022/02/17	R248	04/08/2022	10.99	Put	Bond Future	1,812.2000	1.8122	1,851.2600	1.8513	2.155	0	0	0
2022/02/17	R248	04/08/2022	10.40	Put	Bond Future	3,595.5000	3.5955	3,665.3000	3.6653	1.941	0	0	0
2022/02/17	R248	04/08/2022	10.98	Call	Bond Future	5,395.8500	5.3959	5,283.8100	5.2838	(2.076)	0	0	0
2022/02/17	R248	04/08/2022	10.98	Put	Bond Future	1,833.6500	1.8337	1,873.1300	1.8731	2.153	0	0	0
2022/02/17	R248	04/08/2022			Bond Future	10.4971	88.4385	10.5170	88.2869	0.189	0.0000	0.0000	6,019
2022/02/17	R248	04/08/2022	11.00	Call	Bond Future	5,495.1100	5.4951	5,382.2200	5.3822	(2.054)	0	0	0
2022/02/17	R248	04/08/2022	11.00	Put	Bond Future	1,790.9900	1.7910	1,829.6200	1.8296	2.157	0	0	0
2022/02/17	R248	04/08/2022	9.70	Call	Bond Future	804.4800	0.8045	767.8800	0.7679	(4.550)	0	0	2,400
2022/02/17	R248	04/08/2022	9.70	Put	Bond Future	7,307.5300	7.3075	7,422.4500	7.4225	1.573	0	0	0
2022/02/17	R248	04/08/2022	10.40	Call	Bond Future	2,846.0800	2.8461	2,764.3600	2.7644	(2.871)	0	0	2,400
2022/02/17	R248	03/11/2022	11.31	Put	Bond Future	1,971.4600	1.9715	2,009.7000	2.0097	1.940	0	0	0
2022/02/17	R248	03/11/2022	11.32	Call	Bond Future	6,963.2900	6.9633	6,846.6400	6.8466	(1.675)	0	0	0
2022/02/17	R248	03/11/2022	11.30	Put	Bond Future	1,989.7100	1.9897	2,028.2900	2.0283	1.939	0	0	0
2022/02/17	R248	03/11/2022			Bond Future	10.6162	85.3450	10.6368	85.1905	0.194	0.0000	0.0000	0
2022/02/17	R248	03/11/2022	11.31	Call	Bond Future	6,913.8800	6.9139	6,797.5500	6.7975	(1.683)	0	0	0
2022/02/17	R248	03/11/2022	11.32	Put	Bond Future	1,953.3700	1.9534	1,991.2900	1.9913	1.941	0	0	0
2022/02/17	R248	03/11/2022	11.30	Call	Bond Future	6,864.5300	6.8645	6,748.5400	6.7485	(1.690)	0	0	0
2022/02/17	R248	02/02/2023	11.08	Call	Bond Future	5,793.6400	5.7936	5,692.0200	5.6920	(1.754)	0	0	0
2022/02/17	R248	02/02/2023	11.08	Put	Bond Future	3,393.1200	3.3931	3,448.5300	3.4485	1.633	0	0	0
2022/02/17	R248	02/02/2023			Bond Future	10.7450	86.6369	10.7664	86.4799	0.199	0.0000	0.0000	0
2022/02/17	R248	02/02/2023	11.07	Call	Bond Future	5,751.0900	5.7511	5,649.8400	5.6498	(1.761)	0	0	0
2022/02/17	R248	02/02/2023	11.07	Put	Bond Future	3,420.4700	3.4205	3,476.2500	3.4763	1.631	0	0	0
2022/02/17	R248	02/02/2023	11.06	Call	Bond Future	5,708.6400	5.7086	5,607.7700	5.6078	(1.767)	0	0	0
2022/02/17	R248	02/02/2023	11.06	Put	Bond Future	3,448.0400	3.4480	3,504.2000	3.5042	1.629	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
Total											1213093	