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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/02/2022 TO 14/02/2022

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
2022/02/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	2025	05/05/2022		Bond Future	158.4895	158.4895	158.4837	158.4837	(0.004)	0.0000	0.0000	5,456
2022/02/14	2025	04/08/2022		Bond Future	158.9953	158.9953	158.9889	158.9889	(0.004)	0.0000	0.0000	1,130
2022/02/14	2025	03/11/2022		Bond Future	161.4273	161.4273	161.4195	161.4195	(0.005)	0.0000	0.0000	0
2022/02/14	2025	02/02/2023		Bond Future	162.1870	162.1870	162.1788	162.1788	(0.005)	0.0000	0.0000	0
2022/02/14	2029	05/05/2022		Bond Future	115.9050	115.9050	116.2636	116.2636	0.309	0.0000	0.0000	2,746
2022/02/14	2029	04/08/2022		Bond Future	117.4571	117.4571	117.8202	117.8202	0.309	0.0000	0.0000	1,844
2022/02/14	2029	03/11/2022		Bond Future	118.0252	118.0252	118.3928	118.3928	0.311	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/14	2029	02/02/2023			Bond Future	119.7892	119.7892	120.1622	120.1622	0.311	0.0000	0.0000	0
2022/02/14	2030	05/05/2022	8.14	Call	Bond Future	58.2200	0.0582	51.0600	0.0511	(12.298)	0	0	1,800
2022/02/14	2030	05/05/2022	8.14	Put	Bond Future	6,620.7600	6.6208	6,656.5700	6.6566	0.541	0	0	0
2022/02/14	2030	05/05/2022	8.47	Call	Bond Future	165.6200	0.1656	150.3600	0.1504	(9.214)	0	0	1,073
2022/02/14	2030	05/05/2022	10.21	Call	Bond Future	4,584.5700	4.5846	4,530.4600	4.5305	(1.180)	0	0	0
2022/02/14	2030	05/05/2022	10.21	Put	Bond Future	316.3000	0.3163	305.1600	0.3052	(3.522)	0	0	0
2022/02/14	2030	05/05/2022	9.95	Call	Bond Future	3,516.3400	3.5163	3,460.9400	3.4609	(1.576)	0	0	0
2022/02/14	2030	05/05/2022	9.65	Put	Bond Future	919.1200	0.9191	907.5600	0.9076	(1.258)	0	0	5,000
2022/02/14	2030	05/05/2022	8.81	Put	Bond Future	3,343.0000	3.3430	3,356.8500	3.3569	0.414	0	0	0
2022/02/14	2030	05/05/2022	8.89	Put	Bond Future	3,021.8100	3.0218	3,032.1500	3.0321	0.342	0	0	0
2022/02/14	2030	05/05/2022	9.15	Call	Bond Future	1,031.6100	1.0316	988.3800	0.9884	(4.191)	0	0	7,500
2022/02/14	2030	05/05/2022	9.15	Put	Bond Future	2,110.7500	2.1107	2,110.4900	2.1105	(0.012)	0	0	0
2022/02/14	2030	05/05/2022			Bond Future	9.3576	94.8141	9.3659	94.7711	0.089	0.0000	0.0000	74,195
2022/02/14	2030	05/05/2022	7.73	Call	Bond Future	13.0000	0.0130	10.8300	0.0108	(16.692)	0	0	200
2022/02/14	2030	05/05/2022	7.73	Put	Bond Future	8,916.8700	8.9169	8,957.6700	8.9577	0.458	0	0	0
2022/02/14	2030	05/05/2022	8.47	Put	Bond Future	4,892.9400	4.8929	4,920.6500	4.9206	0.566	0	0	0
2022/02/14	2030	05/05/2022	11.04	Call	Bond Future	8,242.6500	8.2426	8,195.1800	8.1952	(0.576)	0	0	0
2022/02/14	2030	05/05/2022	11.04	Put	Bond Future	57.1000	0.0571	52.6000	0.0526	(7.881)	0	0	1,800
2022/02/14	2030	05/05/2022	9.95	Put	Bond Future	522.8900	0.5229	510.4600	0.5105	(2.377)	0	0	1,073
2022/02/14	2030	05/05/2022	10.19	Call	Bond Future	4,499.8900	4.4999	4,445.6400	4.4456	(1.206)	0	0	0
2022/02/14	2030	05/05/2022	10.19	Put	Bond Future	328.8500	0.3288	317.5700	0.3176	(3.430)	0	0	0
2022/02/14	2030	05/05/2022	10.20	Call	Bond Future	4,542.1900	4.5422	4,488.0100	4.4880	(1.193)	0	0	0
2022/02/14	2030	05/05/2022	10.20	Put	Bond Future	322.5200	0.3225	311.3100	0.3113	(3.476)	0	0	200
2022/02/14	2030	05/05/2022	9.35	Call	Bond Future	1,509.1600	1.5092	1,459.7300	1.4597	(3.275)	0	0	0
2022/02/14	2030	05/05/2022	9.35	Put	Bond Future	1,548.4300	1.5484	1,541.9700	1.5420	(0.417)	0	0	1,073
2022/02/14	2030	05/05/2022	9.60	Call	Bond Future	2,246.8300	2.2468	2,192.8200	2.1928	(2.404)	0	0	0
2022/02/14	2030	05/05/2022	9.60	Put	Bond Future	1,006.8200	1.0068	995.7800	0.9958	(1.097)	0	0	5,000
2022/02/14	2030	05/05/2022	9.65	Call	Bond Future	2,412.2900	2.4123	2,357.7600	2.3578	(2.261)	0	0	0
2022/02/14	2030	05/05/2022	8.81	Call	Bond Future	461.8400	0.4618	432.7200	0.4327	(6.305)	0	0	200
2022/02/14	2030	05/05/2022	8.89	Call	Bond Future	568.5800	0.5686	535.9500	0.5359	(5.739)	0	0	1,800
2022/02/14	2030	04/08/2022	9.56	Call	Bond Future	2,169.9600	2.1700	2,128.8800	2.1289	(1.893)	0	0	0
2022/02/14	2030	04/08/2022	9.56	Put	Bond Future	2,130.5800	2.1306	2,133.3000	2.1333	0.128	0	0	0
2022/02/14	2030	04/08/2022	10.95	Call	Bond Future	7,042.7600	7.0428	6,993.3200	6.9933	(0.702)	0	0	0
2022/02/14	2030	04/08/2022	10.95	Put	Bond Future	405.0900	0.4051	399.4500	0.3995	(1.392)	0	0	800
2022/02/14	2030	04/08/2022			Bond Future	9.5521	92.0547	9.5609	92.0109	0.092	0.0000	0.0000	26,505
2022/02/14	2030	04/08/2022	9.05	Call	Bond Future	1,066.6000	1.0666	1,036.4000	1.0364	(2.831)	0	0	800
2022/02/14	2030	04/08/2022	9.05	Put	Bond Future	3,610.5800	3.6106	3,624.1800	3.6242	0.377	0	0	0
2022/02/14	2030	04/08/2022	9.54	Call	Bond Future	2,118.6000	2.1186	2,077.8700	2.0779	(1.922)	0	0	0
2022/02/14	2030	04/08/2022	9.54	Put	Bond Future	2,178.8300	2.1788	2,181.9000	2.1819	0.141	0	0	0
2022/02/14	2030	04/08/2022	9.55	Call	Bond Future	2,144.3200	2.1443	2,103.4200	2.1034	(1.907)	0	0	0
2022/02/14	2030	04/08/2022	9.55	Put	Bond Future	2,154.7300	2.1547	2,157.6300	2.1576	0.135	0	0	0
2022/02/14	2030	04/08/2022	8.30	Call	Bond Future	282.6800	0.2827	269.1500	0.2691	(4.786)	0	0	800
2022/02/14	2030	04/08/2022	8.30	Put	Bond Future	6,795.1600	6.7952	6,825.4300	6.8254	0.445	0	0	0
2022/02/14	2030	03/11/2022	10.10	Call	Bond Future	3,677.7700	3.6778	3,635.1600	3.6352	(1.159)	0	0	0
2022/02/14	2030	03/11/2022	10.10	Put	Bond Future	1,789.2300	1.7892	1,791.8700	1.7919	0.148	0	0	0
2022/02/14	2030	03/11/2022			Bond Future	9.7034	93.4456	9.7128	93.4003	0.097	0.0000	0.0000	0
2022/02/14	2030	03/11/2022	10.09	Call	Bond Future	3,647.2500	3.6473	3,604.7500	3.6048	(1.165)	0	0	0

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2022/02/14	2030	03/11/2022	10.09	Put	Bond Future	1,805.7200	1.8057	1,808.4700	1.8085	0.152	0	0	0
2022/02/14	2030	03/11/2022	10.08	Call	Bond Future	3,616.5300	3.6165	3,574.1300	3.5741	(1.172)	0	0	0
2022/02/14	2030	03/11/2022	10.08	Put	Bond Future	1,822.0400	1.8220	1,824.8900	1.8249	0.156	0	0	0
2022/02/14	2030	02/02/2023	10.01	Put	Bond Future	2,674.8300	2.6748	2,683.2700	2.6833	0.316	0	0	0
2022/02/14	2030	02/02/2023	9.94	Put	Bond Future	2,820.5300	2.8205	2,829.7800	2.8298	0.328	0	0	102
2022/02/14	2030	02/02/2023	9.99	Call	Bond Future	3,215.2400	3.2152	3,177.7900	3.1778	(1.165)	0	0	0
2022/02/14	2030	02/02/2023	10.00	Call	Bond Future	3,241.0500	3.2411	3,203.4800	3.2035	(1.159)	0	0	0
2022/02/14	2030	02/02/2023	9.20	Call	Bond Future	1,514.4000	1.5144	1,488.0300	1.4880	(1.741)	0	0	0
2022/02/14	2030	02/02/2023	9.20	Put	Bond Future	4,766.4100	4.7664	4,786.1700	4.7862	0.415	0	0	0
2022/02/14	2030	02/02/2023	9.66	Call	Bond Future	2,425.3700	2.4254	2,392.0800	2.3921	(1.373)	0	0	0
2022/02/14	2030	02/02/2023	9.66	Put	Bond Future	3,469.4700	3.4695	3,482.3100	3.4823	0.370	0	0	102
2022/02/14	2030	02/02/2023	9.80	Call	Bond Future	2,746.6500	2.7467	2,711.4900	2.7115	(1.280)	0	0	0
2022/02/14	2030	02/02/2023	8.81	Put	Bond Future	6,133.9100	6.1339	6,159.7900	6.1598	0.422	0	0	0
2022/02/14	2030	02/02/2023			Bond Future	9.8824	90.8174	9.8923	90.7713	0.100	0.0000	0.0000	0
2022/02/14	2030	02/02/2023	10.01	Call	Bond Future	3,266.9600	3.2670	3,229.2700	3.2293	(1.154)	0	0	0
2022/02/14	2030	02/02/2023	9.94	Call	Bond Future	3,088.3800	3.0884	3,051.5000	3.0515	(1.194)	0	0	0
2022/02/14	2030	02/02/2023	9.99	Put	Bond Future	2,715.6100	2.7156	2,724.2900	2.7243	0.320	0	0	0
2022/02/14	2030	02/02/2023	10.00	Put	Bond Future	2,695.1600	2.6952	2,703.7200	2.7037	0.318	0	0	0
2022/02/14	2030	02/02/2023	9.80	Put	Bond Future	3,131.7900	3.1318	3,142.7600	3.1428	0.350	0	0	0
2022/02/14	2030	02/02/2023	8.81	Call	Bond Future	957.3500	0.9573	937.1000	0.9371	(2.115)	0	0	102
2022/02/14	2032	05/05/2022	10.29	Put	Bond Future	657.9000	0.6579	651.6400	0.6516	(0.952)	0	0	0
2022/02/14	2032	05/05/2022	11.18	Call	Bond Future	7,872.5200	7.8725	7,787.6200	7.7876	(1.078)	0	0	0
2022/02/14	2032	05/05/2022	11.18	Put	Bond Future	113.3700	0.1134	107.7000	0.1077	(5.001)	0	0	780
2022/02/14	2032	05/05/2022	10.98	Call	Bond Future	6,885.6000	6.8856	6,799.4900	6.7995	(1.251)	0	0	0
2022/02/14	2032	05/05/2022	10.98	Put	Bond Future	173.0000	0.1730	166.1200	0.1661	(3.977)	0	0	993
2022/02/14	2032	05/05/2022	11.02	Put	Bond Future	159.4700	0.1595	152.8100	0.1528	(4.176)	0	0	0
2022/02/14	2032	05/05/2022	11.03	Call	Bond Future	7,132.0500	7.1321	7,046.2200	7.0462	(1.203)	0	0	0
2022/02/14	2032	05/05/2022	11.03	Put	Bond Future	156.1500	0.1562	149.5500	0.1496	(4.227)	0	0	0
2022/02/14	2032	05/05/2022			Bond Future	9.7723	91.3700	9.7858	91.2908	0.139	0.0000	0.0000	138,257
2022/02/14	2032	05/05/2022	9.58	Call	Bond Future	1,143.3900	1.1434	1,083.1900	1.0832	(5.265)	0	0	780
2022/02/14	2032	05/05/2022	9.58	Put	Bond Future	2,277.6500	2.2776	2,296.6800	2.2967	0.836	0	0	0
2022/02/14	2032	05/05/2022	10.18	Call	Bond Future	3,156.6400	3.1566	3,072.7700	3.0728	(2.657)	0	0	780
2022/02/14	2032	05/05/2022	10.18	Put	Bond Future	812.7100	0.8127	808.0700	0.8081	(0.571)	0	0	0
2022/02/14	2032	05/05/2022	10.29	Call	Bond Future	3,620.3300	3.6203	3,534.8400	3.5348	(2.361)	0	0	993
2022/02/14	2032	05/05/2022	11.04	Call	Bond Future	7,181.2600	7.1813	7,095.4900	7.0955	(1.194)	0	0	0
2022/02/14	2032	05/05/2022	11.04	Put	Bond Future	152.8400	0.1528	146.3000	0.1463	(4.279)	0	0	0
2022/02/14	2032	05/05/2022	11.02	Call	Bond Future	7,082.8000	7.0828	6,996.9100	6.9969	(1.213)	0	0	0
2022/02/14	2032	04/08/2022	10.22	Call	Bond Future	3,292.0700	3.2921	3,222.4400	3.2224	(2.115)	0	0	0
2022/02/14	2032	04/08/2022	9.72	Call	Bond Future	1,788.7100	1.7887	1,734.5400	1.7345	(3.028)	0	0	800
2022/02/14	2032	04/08/2022	9.72	Put	Bond Future	3,107.3300	3.1073	3,133.6800	3.1337	0.848	0	0	0
2022/02/14	2032	04/08/2022	10.20	Put	Bond Future	1,816.5300	1.8165	1,827.9100	1.8279	0.626	0	0	0
2022/02/14	2032	04/08/2022	10.21	Put	Bond Future	1,795.0800	1.7951	1,806.2200	1.8062	0.621	0	0	0
2022/02/14	2032	04/08/2022	8.97	Call	Bond Future	435.6800	0.4357	412.0900	0.4121	(5.415)	0	0	800
2022/02/14	2032	04/08/2022	8.97	Put	Bond Future	6,239.7500	6.2398	6,296.6800	6.2967	0.912	0	0	0
2022/02/14	2032	04/08/2022			Bond Future	9.9498	92.5715	9.9640	92.4909	0.143	0.0000	0.0000	0
2022/02/14	2032	04/08/2022	10.22	Put	Bond Future	1,774.0900	1.7741	1,784.9800	1.7850	0.614	0	0	0
2022/02/14	2032	04/08/2022	11.60	Call	Bond Future	9,116.8900	9.1169	9,033.2200	9.0332	(0.918)	0	0	0

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2022/02/14	2032	04/08/2022	11.60	Put	Bond Future	357.5200	0.3575	354.3700	0.3544	(0.881)	0	0	800
2022/02/14	2032	04/08/2022	11.89	Call	Bond Future	10,435.7300	10.4357	10,351.9300	10.3519	(0.803)	0	0	0
2022/02/14	2032	04/08/2022	11.89	Put	Bond Future	257.1100	0.2571	253.8300	0.2538	(1.276)	0	0	0
2022/02/14	2032	04/08/2022	10.20	Call	Bond Future	3,223.3200	3.2233	3,154.1800	3.1542	(2.145)	0	0	0
2022/02/14	2032	04/08/2022	10.21	Call	Bond Future	3,257.4900	3.2575	3,188.1100	3.1881	(2.130)	0	0	0
2022/02/14	2032	03/11/2022	10.16	Call	Bond Future	3,029.6700	3.0297	2,969.5200	2.9695	(1.985)	0	0	0
2022/02/14	2032	03/11/2022	10.16	Put	Bond Future	2,691.4400	2.6914	2,713.8500	2.7138	0.833	0	0	180
2022/02/14	2032	03/11/2022	10.56	Put	Bond Future	1,830.5300	1.8305	1,844.0000	1.8440	0.736	0	0	180
2022/02/14	2032	03/11/2022	9.31	Put	Bond Future	5,537.1000	5.5371	5,585.7600	5.5858	0.879	0	0	0
2022/02/14	2032	03/11/2022	9.36	Call	Bond Future	1,113.2900	1.1133	1,077.7100	1.0777	(3.196)	0	0	454
2022/02/14	2032	03/11/2022	9.36	Put	Bond Future	5,327.9100	5.3279	5,374.8900	5.3749	0.882	0	0	0
2022/02/14	2032	03/11/2022	10.11	Put	Bond Future	2,820.3200	2.8203	2,844.0200	2.8440	0.840	0	0	454
2022/02/14	2032	03/11/2022			Bond Future	10.0987	89.8167	10.1137	89.7342	0.148	0.0000	0.0000	0
2022/02/14	2032	03/11/2022	10.66	Call	Bond Future	4,698.4400	4.6984	4,627.5200	4.6275	(1.509)	0	0	0
2022/02/14	2032	03/11/2022	10.66	Put	Bond Future	1,663.0400	1.6630	1,674.6800	1.6747	0.700	0	0	0
2022/02/14	2032	03/11/2022	10.49	Call	Bond Future	4,088.2900	4.0883	4,020.5900	4.0206	(1.656)	0	0	0
2022/02/14	2032	03/11/2022	10.49	Put	Bond Future	1,957.5600	1.9576	1,972.4200	1.9724	0.759	0	0	454
2022/02/14	2032	03/11/2022	10.56	Call	Bond Future	4,335.2900	4.3353	4,266.2000	4.2662	(1.594)	0	0	0
2022/02/14	2032	03/11/2022	9.31	Call	Bond Future	1,027.8100	1.0278	993.9100	0.9939	(3.298)	0	0	180
2022/02/14	2032	03/11/2022	10.11	Call	Bond Future	2,882.7100	2.8827	2,823.8500	2.8238	(2.042)	0	0	0
2022/02/14	2032	02/02/2023	10.50	Call	Bond Future	3,942.6900	3.9427	3,880.6400	3.8806	(1.574)	0	0	0
2022/02/14	2032	02/02/2023	10.50	Put	Bond Future	2,705.5200	2.7055	2,727.4300	2.7274	0.810	0	0	454
2022/02/14	2032	02/02/2023	10.40	Call	Bond Future	3,642.4500	3.6425	3,582.4800	3.5825	(1.646)	0	0	0
2022/02/14	2032	02/02/2023	10.40	Put	Bond Future	2,935.3600	2.9354	2,959.3500	2.9594	0.817	0	0	0
2022/02/14	2032	02/02/2023			Bond Future	10.2678	91.1405	10.2835	91.0566	0.152	0.0000	0.0000	0
2022/02/14	2032	02/02/2023	10.38	Call	Bond Future	3,583.8200	3.5838	3,524.2700	3.5243	(1.662)	0	0	0
2022/02/14	2032	02/02/2023	10.38	Put	Bond Future	2,983.2500	2.9832	3,007.6600	3.0077	0.818	0	0	0
2022/02/14	2032	02/02/2023	10.39	Call	Bond Future	3,612.9000	3.6129	3,553.1400	3.5531	(1.654)	0	0	0
2022/02/14	2032	02/02/2023	10.39	Put	Bond Future	2,959.0500	2.9590	2,983.2500	2.9832	0.818	0	0	0
2022/02/14	2032	02/02/2023	9.31	Call	Bond Future	1,168.7800	1.1688	1,136.4600	1.1365	(2.765)	0	0	454
2022/02/14	2032	02/02/2023	9.31	Put	Bond Future	6,524.7400	6.5247	6,576.3800	6.5764	0.791	0	0	0
2022/02/14	2032	02/02/2023	10.16	Call	Bond Future	2,965.9800	2.9660	2,911.4200	2.9114	(1.840)	0	0	0
2022/02/14	2032	02/02/2023	10.16	Put	Bond Future	3,548.5500	3.5486	3,577.9500	3.5780	0.829	0	0	454
2022/02/14	2033	05/05/2022			Bond Future	113.4422	113.4422	113.4582	113.4582	0.014	0.0000	0.0000	2,371
2022/02/14	2033	04/08/2022			Bond Future	114.9612	114.9612	114.9770	114.9770	0.014	0.0000	0.0000	4,967
2022/02/14	2033	03/11/2022			Bond Future	115.4091	115.4091	115.4242	115.4242	0.013	0.0000	0.0000	0
2022/02/14	2033	02/02/2023			Bond Future	117.1340	117.1340	117.1491	117.1491	0.013	0.0000	0.0000	0
2022/02/14	2037	05/05/2022	11.82	Call	Bond Future	9,130.4700	9.1305	9,065.1100	9.0651	(0.716)	0	0	0
2022/02/14	2037	05/05/2022	11.83	Call	Bond Future	9,184.5400	9.1845	9,119.2900	9.1193	(0.710)	0	0	0
2022/02/14	2037	05/05/2022	11.84	Put	Bond Future	128.9300	0.1289	120.6200	0.1206	(6.445)	0	0	0
2022/02/14	2037	05/05/2022			Bond Future	10.3632	88.3791	10.3717	88.3223	0.082	0.0000	0.0000	85,038
2022/02/14	2037	05/05/2022	11.82	Put	Bond Future	134.3600	0.1344	125.8400	0.1258	(6.341)	0	0	0
2022/02/14	2037	05/05/2022	11.83	Put	Bond Future	131.6100	0.1316	123.2000	0.1232	(6.390)	0	0	0
2022/02/14	2037	05/05/2022	11.84	Call	Bond Future	9,238.6200	9.2386	9,173.4700	9.1735	(0.705)	0	0	0
2022/02/14	2037	04/08/2022	11.95	Call	Bond Future	9,085.9000	9.0859	9,020.6800	9.0207	(0.718)	0	0	0
2022/02/14	2037	04/08/2022	11.95	Put	Bond Future	537.2200	0.5372	529.8000	0.5298	(1.381)	0	0	1,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/14	2037	04/08/2022	10.91	Put	Bond Future	1,798.3000	1.7983	1,795.4900	1.7955	(0.156)	0	0	0
2022/02/14	2037	04/08/2022	10.89	Call	Bond Future	4,118.4600	4.1185	4,058.1200	4.0581	(1.465)	0	0	0
2022/02/14	2037	04/08/2022	10.89	Put	Bond Future	1,842.2200	1.8422	1,839.6800	1.8397	(0.138)	0	0	0
2022/02/14	2037	04/08/2022	10.90	Call	Bond Future	4,159.1900	4.1592	4,098.7100	4.0987	(1.454)	0	0	0
2022/02/14	2037	04/08/2022			Bond Future	10.5343	85.2848	10.5431	85.2270	0.084	0.0000	0.0000	49,415
2022/02/14	2037	04/08/2022	10.91	Call	Bond Future	4,199.8500	4.1999	4,139.2400	4.1392	(1.443)	0	0	0
2022/02/14	2037	04/08/2022	11.21	Call	Bond Future	5,506.3400	5.5063	5,442.7200	5.4427	(1.155)	0	0	1,050
2022/02/14	2037	04/08/2022	11.21	Put	Bond Future	1,258.3200	1.2583	1,252.5000	1.2525	(0.463)	0	0	0
2022/02/14	2037	04/08/2022	11.42	Call	Bond Future	6,490.7100	6.4907	6,425.9400	6.4259	(0.998)	0	0	0
2022/02/14	2037	04/08/2022	11.42	Put	Bond Future	986.3100	0.9863	979.3400	0.9793	(0.707)	0	0	50
2022/02/14	2037	04/08/2022	10.10	Call	Bond Future	1,473.6700	1.4737	1,432.7000	1.4327	(2.780)	0	0	50
2022/02/14	2037	04/08/2022	10.10	Put	Bond Future	4,378.9800	4.3790	4,395.8100	4.3958	0.384	0	0	0
2022/02/14	2037	04/08/2022	10.90	Put	Bond Future	1,820.2600	1.8203	1,817.5800	1.8176	(0.147)	0	0	50
2022/02/14	2037	03/11/2022	11.32	Call	Bond Future	5,837.7500	5.8377	5,778.7700	5.7788	(1.010)	0	0	0
2022/02/14	2037	03/11/2022	11.30	Put	Bond Future	1,866.0300	1.8660	1,866.6200	1.8666	0.032	0	0	0
2022/02/14	2037	03/11/2022	11.31	Call	Bond Future	5,794.9900	5.7950	5,736.1200	5.7361	(1.016)	0	0	0
2022/02/14	2037	03/11/2022	11.31	Put	Bond Future	1,849.3500	1.8494	1,849.8400	1.8498	0.026	0	0	0
2022/02/14	2037	03/11/2022			Bond Future	10.6708	86.5741	10.6801	86.5147	0.087	0.0000	0.0000	0
2022/02/14	2037	03/11/2022	11.32	Put	Bond Future	1,832.5700	1.8326	1,832.9500	1.8329	0.021	0	0	0
2022/02/14	2037	03/11/2022	11.30	Call	Bond Future	5,752.0600	5.7521	5,693.2900	5.6933	(1.022)	0	0	0
2022/02/14	2037	02/02/2023	11.03	Call	Bond Future	4,505.2500	4.5052	4,454.4900	4.4545	(1.127)	0	0	0
2022/02/14	2037	02/02/2023	11.03	Put	Bond Future	3,245.9500	3.2460	3,255.6600	3.2557	0.299	0	0	0
2022/02/14	2037	02/02/2023	11.04	Call	Bond Future	4,539.8800	4.5399	4,488.9700	4.4890	(1.121)	0	0	0
2022/02/14	2037	02/02/2023	11.04	Put	Bond Future	3,219.5400	3.2195	3,229.1000	3.2291	0.297	0	0	0
2022/02/14	2037	02/02/2023			Bond Future	10.8261	83.5947	10.8358	83.5342	0.090	0.0000	0.0000	0
2022/02/14	2037	02/02/2023	11.05	Call	Bond Future	4,574.9400	4.5749	4,523.8900	4.5239	(1.116)	0	0	0
2022/02/14	2037	02/02/2023	11.05	Put	Bond Future	3,193.6300	3.1936	3,203.0500	3.2031	0.295	0	0	0
2022/02/14	2038	05/05/2022			Bond Future	130.8884	130.8884	130.6541	130.6541	(0.179)	0.0000	0.0000	4,174
2022/02/14	2038	04/08/2022			Bond Future	130.8226	130.8226	130.5845	130.5845	(0.182)	0.0000	0.0000	2,669
2022/02/14	2038	03/11/2022			Bond Future	132.8243	132.8243	132.5816	132.5816	(0.183)	0.0000	0.0000	0
2022/02/14	2038	02/02/2023			Bond Future	132.9501	132.9501	132.7036	132.7036	(0.185)	0.0000	0.0000	0
2022/02/14	2040	05/05/2022	10.57	Call	Bond Future	2,482.3800	2.4824	2,408.7900	2.4088	(2.964)	0	0	1,200
2022/02/14	2040	05/05/2022	10.57	Put	Bond Future	1,897.4000	1.8974	1,885.5200	1.8855	(0.626)	0	0	0
2022/02/14	2040	05/05/2022	11.91	Put	Bond Future	164.2600	0.1643	154.3200	0.1543	(6.051)	0	0	0
2022/02/14	2040	05/05/2022	11.92	Call	Bond Future	9,639.4300	9.6394	9,567.9100	9.5679	(0.742)	0	0	0
2022/02/14	2040	05/05/2022	11.92	Put	Bond Future	160.9600	0.1610	151.1500	0.1512	(6.095)	0	0	0
2022/02/14	2040	05/05/2022	13.04	Call	Bond Future	15,822.3500	15.8223	15,759.2700	15.7593	(0.399)	0	0	0
2022/02/14	2040	05/05/2022	13.04	Put	Bond Future	10.6000	0.0106	9.2300	0.0092	(12.925)	0	0	1,200
2022/02/14	2040	05/05/2022			Bond Future	10.4888	90.5568	10.4973	90.4951	0.081	0.0000	0.0000	62,254
2022/02/14	2040	05/05/2022	9.82	Call	Bond Future	410.3800	0.4104	379.0000	0.3790	(7.647)	0	0	1,200
2022/02/14	2040	05/05/2022	9.82	Put	Bond Future	5,464.3200	5.4643	5,494.6500	5.4947	0.555	0	0	0
2022/02/14	2040	05/05/2022	11.90	Call	Bond Future	9,524.9500	9.5250	9,453.1900	9.4532	(0.753)	0	0	0
2022/02/14	2040	05/05/2022	11.90	Put	Bond Future	167.6200	0.1676	157.5700	0.1576	(5.996)	0	0	0
2022/02/14	2040	05/05/2022	11.91	Call	Bond Future	9,582.2000	9.5822	9,510.5500	9.5105	(0.748)	0	0	0
2022/02/14	2040	04/08/2022	11.05	Call	Bond Future	4,648.2100	4.6482	4,582.0000	4.5820	(1.424)	0	0	0
2022/02/14	2040	04/08/2022	11.05	Put	Bond Future	1,926.6900	1.9267	1,923.2500	1.9232	(0.179)	0	0	0

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2022/02/14	2040	04/08/2022	12.24	Put	Bond Future	505.1200	0.5051	497.1400	0.4971	(1.580)	0	0	460
2022/02/14	2040	04/08/2022	9.70	Put	Bond Future	7,714.4600	7.7145	7,753.1200	7.7531	0.501	0	0	0
2022/02/14	2040	04/08/2022			Bond Future	10.6546	87.2407	10.6636	87.1780	0.084	0.0000	0.0000	39,528
2022/02/14	2040	04/08/2022	11.04	Call	Bond Future	4,603.3400	4.6033	4,537.2700	4.5373	(1.435)	0	0	0
2022/02/14	2040	04/08/2022	11.04	Put	Bond Future	1,949.0100	1.9490	1,945.7100	1.9457	(0.169)	0	0	0
2022/02/14	2040	04/08/2022	12.24	Call	Bond Future	10,657.7300	10.6577	10,586.9800	10.5870	(0.664)	0	0	0
2022/02/14	2040	04/08/2022	9.70	Call	Bond Future	553.6000	0.5536	529.4900	0.5295	(4.355)	0	0	460
2022/02/14	2040	04/08/2022	10.70	Call	Bond Future	3,206.0500	3.2061	3,146.3100	3.1463	(1.863)	0	0	460
2022/02/14	2040	04/08/2022	10.70	Put	Bond Future	2,886.9700	2.8870	2,890.0000	2.8900	0.105	0	0	0
2022/02/14	2040	04/08/2022	11.03	Call	Bond Future	4,558.3900	4.5584	4,492.4600	4.4925	(1.446)	0	0	0
2022/02/14	2040	04/08/2022	11.03	Put	Bond Future	1,971.3400	1.9713	1,968.1800	1.9682	(0.160)	0	0	0
2022/02/14	2040	03/11/2022	11.39	Call	Bond Future	6,029.7800	6.0298	5,966.4700	5.9665	(1.050)	0	0	0
2022/02/14	2040	03/11/2022	11.40	Call	Bond Future	6,074.9400	6.0749	6,011.5200	6.0115	(1.044)	0	0	0
2022/02/14	2040	03/11/2022	11.41	Put	Bond Future	1,975.5100	1.9755	1,976.5300	1.9765	0.052	0	0	0
2022/02/14	2040	03/11/2022			Bond Future	10.7872	88.5599	10.7965	88.4953	0.087	0.0000	0.0000	0
2022/02/14	2040	03/11/2022	11.39	Put	Bond Future	2,013.3000	2.0133	2,014.5400	2.0145	0.062	0	0	0
2022/02/14	2040	03/11/2022	11.40	Put	Bond Future	1,994.3200	1.9943	1,995.4500	1.9954	0.057	0	0	0
2022/02/14	2040	03/11/2022	11.41	Call	Bond Future	6,120.2000	6.1202	6,056.6700	6.0567	(1.038)	0	0	0
2022/02/14	2040	02/02/2023	11.12	Call	Bond Future	4,811.2900	4.8113	4,756.4200	4.7564	(1.140)	0	0	0
2022/02/14	2040	02/02/2023	11.12	Put	Bond Future	3,591.6200	3.5916	3,602.4000	3.6024	0.300	0	0	0
2022/02/14	2040	02/02/2023			Bond Future	10.9375	85.3595	10.9472	85.2938	0.089	0.0000	0.0000	0
2022/02/14	2040	02/02/2023	11.10	Call	Bond Future	4,737.2600	4.7373	4,682.7000	4.6827	(1.152)	0	0	0
2022/02/14	2040	02/02/2023	11.10	Put	Bond Future	3,649.9200	3.6499	3,661.0100	3.6610	0.304	0	0	0
2022/02/14	2040	02/02/2023	11.11	Call	Bond Future	4,774.2200	4.7742	4,719.5000	4.7195	(1.146)	0	0	0
2022/02/14	2040	02/02/2023	11.11	Put	Bond Future	3,620.6700	3.6207	3,631.6000	3.6316	0.302	0	0	0
2022/02/14	2044	05/05/2022	11.91	Call	Bond Future	9,422.1200	9.4221	9,348.4200	9.3484	(0.782)	0	0	0
2022/02/14	2044	05/05/2022	11.91	Put	Bond Future	166.7600	0.1668	156.9300	0.1569	(5.895)	0	0	0
2022/02/14	2044	05/05/2022	11.92	Call	Bond Future	9,479.7100	9.4797	9,406.1300	9.4061	(0.776)	0	0	0
2022/02/14	2044	05/05/2022	11.92	Put	Bond Future	163.2700	0.1633	153.5600	0.1536	(5.947)	0	0	0
2022/02/14	2044	05/05/2022			Bond Future	10.5362	87.2333	10.5448	87.1694	0.082	0.0000	0.0000	52,812
2022/02/14	2044	05/05/2022	11.93	Call	Bond Future	9,537.2800	9.5373	9,463.8200	9.4638	(0.770)	0	0	0
2022/02/14	2044	05/05/2022	11.93	Put	Bond Future	159.8500	0.1598	150.2600	0.1503	(5.999)	0	0	0
2022/02/14	2044	04/08/2022	11.08	Call	Bond Future	4,713.0100	4.7130	4,644.8600	4.6449	(1.446)	0	0	0
2022/02/14	2044	04/08/2022	11.08	Put	Bond Future	1,992.7700	1.9928	1,989.5800	1.9896	(0.160)	0	0	0
2022/02/14	2044	04/08/2022	11.09	Call	Bond Future	4,758.6800	4.7587	4,690.3800	4.6904	(1.435)	0	0	0
2022/02/14	2044	04/08/2022	11.09	Put	Bond Future	1,970.0200	1.9700	1,966.6800	1.9667	(0.170)	0	0	0
2022/02/14	2044	04/08/2022			Bond Future	10.6934	83.9988	10.7024	83.9338	0.084	0.0000	0.0000	21,683
2022/02/14	2044	04/08/2022	11.10	Call	Bond Future	4,804.4800	4.8045	4,736.0400	4.7360	(1.425)	0	0	0
2022/02/14	2044	04/08/2022	11.10	Put	Bond Future	1,947.5000	1.9475	1,944.0200	1.9440	(0.179)	0	0	0
2022/02/14	2044	03/11/2022	11.40	Put	Bond Future	2,099.5500	2.0996	2,101.2400	2.1012	0.080	0	0	0
2022/02/14	2044	03/11/2022	11.41	Call	Bond Future	6,102.8400	6.1028	6,037.7300	6.0377	(1.067)	0	0	0
2022/02/14	2044	03/11/2022	11.41	Put	Bond Future	2,079.6000	2.0796	2,081.1700	2.0812	0.075	0	0	0
2022/02/14	2044	03/11/2022			Bond Future	10.8189	85.2689	10.8283	85.2022	0.087	0.0000	0.0000	0
2022/02/14	2044	03/11/2022	11.39	Call	Bond Future	6,012.1300	6.0121	5,947.2600	5.9473	(1.079)	0	0	0
2022/02/14	2044	03/11/2022	11.39	Put	Bond Future	2,119.6800	2.1197	2,121.4900	2.1215	0.085	0	0	0
2022/02/14	2044	03/11/2022	11.40	Call	Bond Future	6,057.4400	6.0574	5,992.4500	5.9925	(1.073)	0	0	0
2022/02/14	2044	02/02/2023	11.14	Call	Bond Future	4,904.2500	4.9043	4,847.7000	4.8477	(1.153)	0	0	0

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2022/02/14	2044	02/02/2023	11.14	Put	Bond Future	3,676.2300	3.6762	3,687.5300	3.6875	0.307	0	0	0
2022/02/14	2044	02/02/2023	11.15	Call	Bond Future	4,942.0100	4.9420	4,885.3000	4.8853	(1.148)	0	0	0
2022/02/14	2044	02/02/2023	11.15	Put	Bond Future	3,646.3900	3.6464	3,657.5300	3.6575	0.306	0	0	0
2022/02/14	2044	02/02/2023			Bond Future	10.9607	82.1452	10.9705	82.0774	0.089	0.0000	0.0000	0
2022/02/14	2044	02/02/2023	11.16	Call	Bond Future	4,980.2000	4.9802	4,923.3300	4.9233	(1.142)	0	0	0
2022/02/14	2044	02/02/2023	11.16	Put	Bond Future	3,617.0700	3.6171	3,628.0500	3.6281	0.304	0	0	0
2022/02/14	2046	05/05/2022			Bond Future	119.3691	119.3691	119.3862	119.3862	0.014	0.0000	0.0000	14,004
2022/02/14	2046	04/08/2022			Bond Future	120.9677	120.9677	120.9848	120.9848	0.014	0.0000	0.0000	2,969
2022/02/14	2046	03/11/2022			Bond Future	120.8884	120.8884	120.9047	120.9047	0.013	0.0000	0.0000	0
2022/02/14	2046	02/02/2023			Bond Future	122.6956	122.6956	122.7120	122.7120	0.013	0.0000	0.0000	0
2022/02/14	2050	05/05/2022			Bond Future	123.4992	123.4992	123.7510	123.7510	0.204	0.0000	0.0000	8,572
2022/02/14	2050	04/08/2022			Bond Future	123.1321	123.1321	123.3869	123.3869	0.207	0.0000	0.0000	1,194
2022/02/14	2050	03/11/2022			Bond Future	125.0163	125.0163	125.2739	125.2739	0.206	0.0000	0.0000	0
2022/02/14	2050	02/02/2023			Bond Future	124.8174	124.8174	125.0786	125.0786	0.209	0.0000	0.0000	0
2022/02/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	AL37	05/05/2022			Index Future	826.6860	826.6860	826.4160	826.4160	(0.033)	0.0000	0.0000	0
2022/02/14	AL37	04/08/2022			Index Future	837.4370	837.4370	837.1570	837.1570	(0.033)	0.0000	0.0000	0
2022/02/14	AL37	03/11/2022			Index Future	850.1550	850.1550	849.8500	849.8500	(0.036)	0.0000	0.0000	0
2022/02/14	AL37	02/02/2023			Index Future	862.6630	862.6630	862.3470	862.3470	(0.037)	0.0000	0.0000	0
2022/02/14	AL7T	05/05/2022			Index Future	957.8610	957.8610	957.4870	957.4870	(0.039)	0.0000	0.0000	0
2022/02/14	AL7T	04/08/2022			Index Future	970.3190	970.3190	969.9300	969.9300	(0.040)	0.0000	0.0000	0
2022/02/14	AL7T	03/11/2022			Index Future	985.0550	985.0550	984.6370	984.6370	(0.042)	0.0000	0.0000	0
2022/02/14	AL7T	02/02/2023			Index Future	999.5470	999.5470	999.1170	999.1170	(0.043)	0.0000	0.0000	0
2022/02/14	ALBI	05/05/2022			Index Future	852.8020	852.8020	852.5850	852.5850	(0.025)	0.0000	0.0000	128
2022/02/14	ALBI	04/08/2022			Index Future	863.8930	863.8930	863.6650	863.6650	(0.026)	0.0000	0.0000	90
2022/02/14	ALBI	03/11/2022			Index Future	877.0130	877.0130	876.7610	876.7610	(0.029)	0.0000	0.0000	0
2022/02/14	ALBI	02/02/2023			Index Future	889.9160	889.9160	889.6540	889.6540	(0.029)	0.0000	0.0000	0
2022/02/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	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
2022/02/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/02/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/02/14	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/14	ES33	05/05/2022			Bond Future	11.1610	77.8826	11.1637	77.8681	0.025	0.0000	0.0000	87
2022/02/14	ES33	04/08/2022			Bond Future	11.3726	78.9257	11.3755	78.9108	0.025	0.0000	0.0000	263
2022/02/14	ES33	03/11/2022			Bond Future	11.5597	76.3516	11.5629	76.3358	0.027	0.0000	0.0000	0
2022/02/14	ES33	02/02/2023			Bond Future	11.7717	77.4943	11.7750	77.4780	0.028	0.0000	0.0000	0
2022/02/14	ES42	05/05/2022			Bond Future	11.5831	76.5350	11.5965	76.4522	0.115	0.0000	0.0000	1,190
2022/02/14	ES42	04/08/2022			Bond Future	11.7748	77.5607	11.7888	77.4765	0.119	0.0000	0.0000	3,579
2022/02/14	ES42	03/11/2022			Bond Future	11.9457	74.4892	11.9604	74.4031	0.122	0.0000	0.0000	0
2022/02/14	ES42	02/02/2023			Bond Future	12.1310	75.6051	12.1463	75.5175	0.126	0.0000	0.0000	0
2022/02/14	GOVI	05/05/2022	788.25	Call	GOVI	531,300.0000	53.1300	529,230.0000	52.9230	(0.390)	0	0	0
2022/02/14	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	05/05/2022			GOVI	841.3800	841.3800	841.1730	841.1730	(0.025)	0.0000	0.0000	986
2022/02/14	GOVI	05/05/2022	788.23	Call	GOVI	531,500.0000	53.1500	529,430.0000	52.9430	(0.389)	0	0	0
2022/02/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	05/05/2022	788.24	Call	GOVI	531,400.0000	53.1400	529,330.0000	52.9330	(0.390)	0	0	0
2022/02/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	04/08/2022	819.28	Call	GOVI	330,420.0000	33.0420	328,260.0000	32.8260	(0.654)	0	0	0
2022/02/14	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	04/08/2022			GOVI	852.3220	852.3220	852.1060	852.1060	(0.025)	0.0000	0.0000	0
2022/02/14	GOVI	04/08/2022	819.26	Call	GOVI	330,620.0000	33.0620	328,460.0000	32.8460	(0.653)	0	0	0
2022/02/14	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	04/08/2022	819.27	Call	GOVI	330,520.0000	33.0520	328,360.0000	32.8360	(0.654)	0	0	0
2022/02/14	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	03/11/2022	820.41	Call	GOVI	448,570.0000	44.8570	446,160.0000	44.6160	(0.537)	0	0	0
2022/02/14	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	03/11/2022	820.42	Call	GOVI	448,470.0000	44.8470	446,060.0000	44.6060	(0.537)	0	0	0
2022/02/14	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	03/11/2022			GOVI	865.2670	865.2670	865.0260	865.0260	(0.028)	0.0000	0.0000	0
2022/02/14	GOVI	03/11/2022	820.43	Call	GOVI	448,370.0000	44.8370	445,960.0000	44.5960	(0.538)	0	0	0
2022/02/14	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	02/02/2023	850.82	Call	GOVI	271,770.0000	27.1770	269,260.0000	26.9260	(0.924)	0	0	0
2022/02/14	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	02/02/2023	850.83	Call	GOVI	271,670.0000	27.1670	269,160.0000	26.9160	(0.924)	0	0	0
2022/02/14	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GOVI	02/02/2023			GOVI	877.9970	877.9970	877.7460	877.7460	(0.029)	0.0000	0.0000	0
2022/02/14	GOVI	02/02/2023	850.84	Call	GOVI	271,570.0000	27.1570	269,060.0000	26.9060	(0.924)	0	0	0
2022/02/14	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/02/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/02/14	IGOV	05/05/2022			Index Future	315.7940	315.7940	315.9820	315.9820	0.060	0.0000	0.0000	498
2022/02/14	IGOV	04/08/2022			Index Future	319.9780	319.9780	320.1650	320.1650	0.058	0.0000	0.0000	0
2022/02/14	IGOV	03/11/2022			Index Future	324.9130	324.9130	325.0960	325.0960	0.056	0.0000	0.0000	0
2022/02/14	IGOV	02/02/2023			Index Future	329.7680	329.7680	329.9510	329.9510	0.055	0.0000	0.0000	0
2022/02/14	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/14	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/02/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/02/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/02/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/02/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/02/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/02/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/02/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/02/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/02/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/02/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/02/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/02/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/02/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/02/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/02/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/02/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/02/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/02/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/02/14	JBAF	16/02/2022			Jibar Tradeable Future	4.1950	95.8050	4.1650	95.8350	(0.715)	0.0000	0.0000	0
2022/02/14	JBAF	16/03/2022			Jibar Tradeable Future	4.2850	95.7150	4.2150	95.7850	(1.634)	0.0000	0.0000	0
2022/02/14	JBAF	20/04/2022			Jibar Tradeable Future	4.6100	95.3900	4.5900	95.4100	(0.434)	0.0000	0.0000	0
2022/02/14	JBAF	18/05/2022			Jibar Tradeable Future	4.6900	95.3100	4.6300	95.3700	(1.279)	0.0000	0.0000	0
2022/02/14	JBAF	15/06/2022			Jibar Tradeable Future	4.9850	95.0150	4.9750	95.0250	(0.201)	0.0000	0.0000	72
2022/02/14	JBAF	20/07/2022			Jibar Tradeable Future	5.0900	94.9100	5.0300	94.9700	(1.179)	0.0000	0.0000	0
2022/02/14	JBAF	21/09/2022			Jibar Tradeable Future	5.4300	94.5700	5.4000	94.6000	(0.552)	0.0000	0.0000	0
2022/02/14	JBAF	21/12/2022			Jibar Tradeable Future	5.9850	94.0150	5.9250	94.0750	(1.003)	0.0000	0.0000	68
2022/02/14	JBAF	15/03/2023			Jibar Tradeable Future	6.3400	93.6600	6.2900	93.7100	(0.789)	0.0000	0.0000	0
2022/02/14	JBAF	21/06/2023			Jibar Tradeable Future	6.5500	93.4500	6.4600	93.5400	(1.374)	0.0000	0.0000	0
2022/02/14	JBAF	20/09/2023			Jibar Tradeable Future	6.7600	93.2400	6.6350	93.3650	(1.849)	0.0000	0.0000	75
2022/02/14	JBAF	20/12/2023			Jibar Tradeable Future	6.9050	93.0950	6.7850	93.2150	(1.738)	0.0000	0.0000	0
2022/02/14	R023	05/05/2022	6.31	Call	Bond Future	678.9500	0.6789	732.4400	0.7324	7.878	0	0	0
2022/02/14	R023	05/05/2022	6.31	Put	Bond Future	35.1000	0.0351	26.1400	0.0261	(25.527)	0	0	0
2022/02/14	R023	05/05/2022			Bond Future	5.4933	103.2408	5.4145	103.3033	(1.434)	0.0000	0.0000	14,778
2022/02/14	R023	05/05/2022	6.29	Call	Bond Future	664.8700	0.6649	718.0100	0.7180	7.993	0	0	0
2022/02/14	R023	05/05/2022	6.29	Put	Bond Future	36.7100	0.0367	27.4000	0.0274	(25.361)	0	0	0
2022/02/14	R023	05/05/2022	6.30	Call	Bond Future	671.9000	0.6719	725.2200	0.7252	7.936	0	0	0
2022/02/14	R023	05/05/2022	6.30	Put	Bond Future	35.8900	0.0359	26.7600	0.0268	(25.439)	0	0	0
2022/02/14	R023	04/08/2022	6.05	Call	Bond Future	345.8900	0.3459	388.0900	0.3881	12.200	0	0	0
2022/02/14	R023	04/08/2022	6.05	Put	Bond Future	116.9600	0.1170	95.6100	0.0956	(18.254)	0	0	0
2022/02/14	R023	04/08/2022			Bond Future	5.6312	104.5735	5.5153	104.6370	(2.059)	0.0000	0.0000	2,360
2022/02/14	R023	04/08/2022	6.03	Call	Bond Future	337.8700	0.3379	379.6500	0.3797	12.366	0	0	0
2022/02/14	R023	04/08/2022	6.03	Put	Bond Future	119.8500	0.1198	98.0800	0.0981	(18.164)	0	0	0
2022/02/14	R023	04/08/2022	6.04	Call	Bond Future	342.0100	0.3420	383.9900	0.3840	12.274	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/02/14	R023	04/08/2022	6.04	Put	Bond Future	118.5300		0.1185	96.9600	0.0970	(18.198)	0	0	0
2022/02/14	R023	03/11/2022	6.25	Call	Bond Future	386.8600		0.3869	439.8300	0.4398	13.692	0	0	0
2022/02/14	R023	03/11/2022	6.25	Put	Bond Future	33.4900		0.0335	23.7000	0.0237	(29.233)	0	0	0
2022/02/14	R023	03/11/2022	6.26	Call	Bond Future	389.4000		0.3894	442.4900	0.4425	13.634	0	0	0
2022/02/14	R023	03/11/2022	6.26	Put	Bond Future	32.9700		0.0330	23.3000	0.0233	(29.330)	0	0	0
2022/02/14	R023	03/11/2022			Bond Future	5.1024		102.2737	4.8994	102.3365	(3.978)	0.0000	0.0000	0
2022/02/14	R023	03/11/2022	6.27	Call	Bond Future	392.1700		0.3922	445.3500	0.4453	13.560	0	0	0
2022/02/14	R023	03/11/2022	6.27	Put	Bond Future	32.6700		0.0327	23.0900	0.0231	(29.324)	0	0	0
2022/02/14	R035	05/05/2022	10.72	Call	Bond Future	4,100.3400		4.1003	4,079.4800	4.0795	(0.509)	0	0	1,200
2022/02/14	R035	05/05/2022	10.72	Put	Bond Future	818.7300		0.8187	785.0300	0.7850	(4.116)	0	0	0
2022/02/14	R035	05/05/2022	11.63	Call	Bond Future	8,858.8100		8.8588	8,858.8700	8.8589	0.001	0	0	0
2022/02/14	R035	05/05/2022	11.63	Put	Bond Future	147.7700		0.1478	134.9900	0.1350	(8.649)	0	0	0
2022/02/14	R035	05/05/2022	11.64	Call	Bond Future	8,912.7300		8.9127	8,912.9700	8.9130	0.003	0	0	0
2022/02/14	R035	05/05/2022	11.64	Put	Bond Future	144.7600		0.1448	132.1600	0.1322	(8.704)	0	0	0
2022/02/14	R035	05/05/2022			Bond Future	10.2084		92.2741	10.2064	92.2869	(0.019)	0.0000	0.0000	70,436
2022/02/14	R035	05/05/2022	10.82	Call	Bond Future	4,588.9700		4.5890	4,570.5400	4.5705	(0.402)	0	0	0
2022/02/14	R035	05/05/2022	10.82	Put	Bond Future	685.8300		0.6858	654.5600	0.6546	(4.559)	0	0	1,200
2022/02/14	R035	05/05/2022	11.65	Call	Bond Future	8,966.7000		8.9667	8,967.1200	8.9671	0.005	0	0	0
2022/02/14	R035	05/05/2022	11.65	Put	Bond Future	141.8600		0.1419	129.4400	0.1294	(8.755)	0	0	0
2022/02/14	R035	05/05/2022	12.64	Call	Bond Future	14,195.1100		14.1951	14,205.9000	14.2059	0.076	0	0	0
2022/02/14	R035	05/05/2022	12.64	Put	Bond Future	13.4800		0.0135	11.4300	0.0114	(15.208)	0	0	1,200
2022/02/14	R035	04/08/2022	11.13	Put	Bond Future	1,172.4500		1.1725	1,148.6500	1.1486	(2.030)	0	0	100
2022/02/14	R035	04/08/2022	10.64	Call	Bond Future	3,669.1600		3.6692	3,653.3400	3.6533	(0.431)	0	0	0
2022/02/14	R035	04/08/2022	10.64	Put	Bond Future	2,065.8200		2.0658	2,037.2500	2.0372	(1.383)	0	0	100
2022/02/14	R035	04/08/2022	10.72	Call	Bond Future	3,981.3700		3.9814	3,966.2200	3.9662	(0.381)	0	0	0
2022/02/14	R035	04/08/2022	10.72	Put	Bond Future	1,880.3800		1.8804	1,852.4800	1.8525	(1.484)	0	0	0
2022/02/14	R035	04/08/2022	10.73	Call	Bond Future	4,021.2300		4.0212	4,006.1700	4.0062	(0.375)	0	0	0
2022/02/14	R035	04/08/2022	10.73	Put	Bond Future	1,858.3100		1.8583	1,830.5000	1.8305	(1.497)	0	0	0
2022/02/14	R035	04/08/2022	9.53	Call	Bond Future	639.3900		0.6394	627.2100	0.6272	(1.905)	0	0	400
2022/02/14	R035	04/08/2022	9.53	Put	Bond Future	6,374.7800		6.3748	6,349.8500	6.3499	(0.391)	0	0	0
2022/02/14	R035	04/08/2022	9.84	Call	Bond Future	1,217.2700		1.2173	1,201.5000	1.2015	(1.296)	0	0	100
2022/02/14	R035	04/08/2022	9.84	Put	Bond Future	4,818.8400		4.8188	4,790.3200	4.7903	(0.592)	0	0	0
2022/02/14	R035	04/08/2022	10.53	Put	Bond Future	2,345.7800		2.3458	2,316.4300	2.3164	(1.251)	0	0	0
2022/02/14	R035	04/08/2022			Bond Future	10.3866		93.4473	10.3846	93.4601	(0.019)	0.0000	0.0000	48,495
2022/02/14	R035	04/08/2022	10.74	Call	Bond Future	4,061.0000		4.0610	4,046.0300	4.0460	(0.369)	0	0	0
2022/02/14	R035	04/08/2022	10.74	Put	Bond Future	1,836.2200		1.8362	1,808.5000	1.8085	(1.510)	0	0	0
2022/02/14	R035	04/08/2022	11.13	Call	Bond Future	5,761.9200		5.7619	5,750.8700	5.7509	(0.192)	0	0	0
2022/02/14	R035	04/08/2022	12.18	Call	Bond Future	10,875.3800		10.8754	10,875.3500	10.8754	0.000	0	0	0
2022/02/14	R035	04/08/2022	12.18	Put	Bond Future	359.0900		0.3591	346.3100	0.3463	(3.559)	0	0	400
2022/02/14	R035	04/08/2022	10.53	Call	Bond Future	3,258.2500		3.2582	3,241.6500	3.2417	(0.509)	0	0	400
2022/02/14	R035	03/11/2022	11.15	Call	Bond Future	5,563.8700		5.5639	5,555.0600	5.5551	(0.158)	0	0	0
2022/02/14	R035	03/11/2022	11.15	Put	Bond Future	1,797.6600		1.7977	1,776.7600	1.7768	(1.163)	0	0	0
2022/02/14	R035	03/11/2022	10.57	Call	Bond Future	3,383.0300		3.3830	3,370.9800	3.3710	(0.356)	0	0	0
2022/02/14	R035	03/11/2022	10.57	Put	Bond Future	3,132.7000		3.1327	3,108.5600	3.1086	(0.771)	0	0	582
2022/02/14	R035	03/11/2022	10.99	Call	Bond Future	4,910.8900		4.9109	4,901.0200	4.9010	(0.201)	0	0	0
2022/02/14	R035	03/11/2022	10.99	Put	Bond Future	2,094.4700		2.0945	2,072.5100	2.0725	(1.048)	0	0	582
2022/02/14	R035	03/11/2022			Bond Future	10.5299		90.3921	10.5280	90.4042	(0.018)	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
2022/02/14	R035	03/11/2022	11.13	Call	Bond Future	5,480.5700	5.4806	5,471.6100	5.4716	(0.163)	0	0	0
2022/02/14	R035	03/11/2022	11.13	Put	Bond Future	1,832.2700	1.8323	1,811.2200	1.8112	(1.149)	0	0	0
2022/02/14	R035	03/11/2022	11.14	Call	Bond Future	5,522.3000	5.5223	5,513.4200	5.5134	(0.161)	0	0	0
2022/02/14	R035	03/11/2022	11.14	Put	Bond Future	1,815.0200	1.8150	1,794.0500	1.7941	(1.155)	0	0	0
2022/02/14	R035	03/11/2022	9.82	Call	Bond Future	1,314.7600	1.3148	1,303.6000	1.3036	(0.849)	0	0	582
2022/02/14	R035	03/11/2022	9.82	Put	Bond Future	5,922.9700	5.9230	5,899.7200	5.8997	(0.393)	0	0	0
2022/02/14	R035	02/02/2023	10.88	Call	Bond Future	4,383.5500	4.3836	4,374.5500	4.3745	(0.205)	0	0	0
2022/02/14	R035	02/02/2023	10.88	Put	Bond Future	3,240.1200	3.2401	3,219.0800	3.2191	(0.649)	0	0	0
2022/02/14	R035	02/02/2023	9.81	Call	Bond Future	1,488.0900	1.4881	1,478.8700	1.4789	(0.620)	0	0	582
2022/02/14	R035	02/02/2023	9.81	Put	Bond Future	7,109.7700	7.1098	7,088.5100	7.0885	(0.299)	0	0	0
2022/02/14	R035	02/02/2023	10.66	Call	Bond Future	3,665.4700	3.6655	3,655.7800	3.6558	(0.264)	0	0	0
2022/02/14	R035	02/02/2023	10.66	Put	Bond Future	3,855.4800	3.8555	3,833.7500	3.8338	(0.564)	0	0	582
2022/02/14	R035	02/02/2023			Bond Future	10.6911	91.7624	10.6891	91.7744	(0.018)	0.0000	0.0000	0
2022/02/14	R035	02/02/2023	10.87	Call	Bond Future	4,349.5000	4.3495	4,340.4700	4.3405	(0.208)	0	0	0
2022/02/14	R035	02/02/2023	10.87	Put	Bond Future	3,266.0600	3.2661	3,244.9900	3.2450	(0.645)	0	0	0
2022/02/14	R035	02/02/2023	11.06	Call	Bond Future	5,019.3900	5.0194	5,011.1200	5.0111	(0.165)	0	0	0
2022/02/14	R035	02/02/2023	11.06	Put	Bond Future	2,806.0900	2.8061	2,785.7800	2.7858	(0.724)	0	0	582
2022/02/14	R035	02/02/2023	10.86	Call	Bond Future	4,315.9200	4.3159	4,306.8500	4.3069	(0.210)	0	0	0
2022/02/14	R035	02/02/2023	10.86	Put	Bond Future	3,292.5300	3.2925	3,271.4200	3.2714	(0.641)	0	0	0
2022/02/14	R186	05/05/2022	7.28	Call	Bond Future	237.9000	0.2379	216.7100	0.2167	(8.907)	0	0	435
2022/02/14	R186	05/05/2022	7.28	Put	Bond Future	2,851.1200	2.8511	2,885.7500	2.8857	1.215	0	0	0
2022/02/14	R186	05/05/2022	7.48	Call	Bond Future	423.1700	0.4232	392.9900	0.3930	(7.132)	0	0	3,600
2022/02/14	R186	05/05/2022	7.48	Put	Bond Future	2,209.1500	2.2091	2,234.7900	2.2348	1.161	0	0	0
2022/02/14	R186	05/05/2022	9.18	Call	Bond Future	5,023.8500	5.0238	4,964.6000	4.9646	(1.179)	0	0	0
2022/02/14	R186	05/05/2022	9.18	Put	Bond Future	76.5700	0.0766	73.1400	0.0731	(4.480)	0	0	454
2022/02/14	R186	05/05/2022	8.32	Call	Bond Future	2,129.4300	2.1294	2,071.5500	2.0716	(2.718)	0	0	0
2022/02/14	R186	05/05/2022	8.32	Put	Bond Future	522.8700	0.5229	520.8100	0.5208	(0.394)	0	0	0
2022/02/14	R186	05/05/2022	8.14	Call	Bond Future	1,638.4200	1.6384	1,583.7400	1.5837	(3.337)	0	0	454
2022/02/14	R186	05/05/2022	8.14	Put	Bond Future	747.8600	0.7479	749.0000	0.7490	0.152	0	0	0
2022/02/14	R186	05/05/2022			Bond Future	7.9182	113.8417	7.9320	113.7859	0.175	0.0000	0.0000	72,376
2022/02/14	R186	05/05/2022	6.73	Call	Bond Future	38.2500	0.0383	32.6500	0.0327	(14.641)	0	0	3,600
2022/02/14	R186	05/05/2022	6.73	Put	Bond Future	4,966.1400	4.9661	5,016.3600	5.0164	1.011	0	0	0
2022/02/14	R186	05/05/2022	8.64	Call	Bond Future	3,131.0000	3.1310	3,070.7500	3.0707	(1.924)	0	0	0
2022/02/14	R186	05/05/2022	8.64	Put	Bond Future	266.0200	0.2660	261.5900	0.2616	(1.665)	0	0	4,035
2022/02/14	R186	05/05/2022	8.94	Call	Bond Future	4,163.6500	4.1637	4,103.5800	4.1036	(1.443)	0	0	0
2022/02/14	R186	05/05/2022	8.94	Put	Bond Future	135.5100	0.1355	131.2600	0.1313	(3.136)	0	0	454
2022/02/14	R186	05/05/2022	8.31	Call	Bond Future	2,100.4200	2.1004	2,042.6700	2.0427	(2.749)	0	0	0
2022/02/14	R186	05/05/2022	8.31	Put	Bond Future	533.4800	0.5335	531.5500	0.5316	(0.362)	0	0	0
2022/02/14	R186	05/05/2022	8.35	Call	Bond Future	2,217.2400	2.2172	2,158.9700	2.1590	(2.628)	0	0	454
2022/02/14	R186	05/05/2022	8.35	Put	Bond Future	491.9200	0.4919	489.4700	0.4895	(0.498)	0	0	0
2022/02/14	R186	05/05/2022	7.88	Call	Bond Future	1,046.5300	1.0465	999.3900	0.9994	(4.504)	0	0	435
2022/02/14	R186	05/05/2022	7.88	Put	Bond Future	1,200.6900	1.2007	1,209.3700	1.2094	0.723	0	0	0
2022/02/14	R186	05/05/2022	8.30	Call	Bond Future	2,071.7500	2.0718	2,014.1500	2.0141	(2.780)	0	0	0
2022/02/14	R186	05/05/2022	8.30	Put	Bond Future	544.4500	0.5445	542.6700	0.5427	(0.327)	0	0	0
2022/02/14	R186	04/08/2022	8.15	Call	Bond Future	1,666.0400	1.6660	1,622.7400	1.6227	(2.599)	0	0	0
2022/02/14	R186	04/08/2022	8.15	Put	Bond Future	1,514.3700	1.5144	1,527.9500	1.5279	0.897	0	0	0
2022/02/14	R186	04/08/2022	9.78	Call	Bond Future	6,322.0500	6.3221	6,263.6800	6.2637	(0.923)	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
2022/02/14	R186	04/08/2022	9.78	Put	Bond Future	188.9600	0.1890	187.4700	0.1875	(0.789)	0	0	3,600
2022/02/14	R186	04/08/2022	7.96	Call	Bond Future	1,296.1900	1.2962	1,257.4400	1.2574	(2.990)	0	0	3,600
2022/02/14	R186	04/08/2022			Bond Future	8.1101	110.0512	8.1251	109.9943	0.184	0.0000	0.0000	8
2022/02/14	R186	04/08/2022	8.14	Call	Bond Future	1,645.5900	1.6456	1,602.5100	1.6025	(2.618)	0	0	0
2022/02/14	R186	04/08/2022	8.14	Put	Bond Future	1,531.9500	1.5319	1,545.7500	1.5457	0.901	0	0	0
2022/02/14	R186	04/08/2022	6.96	Call	Bond Future	168.1600	0.1682	157.1200	0.1571	(6.565)	0	0	3,600
2022/02/14	R186	04/08/2022	6.96	Put	Bond Future	4,660.5700	4.6606	4,706.4100	4.7064	0.984	0	0	0
2022/02/14	R186	04/08/2022	7.96	Put	Bond Future	1,869.8400	1.8698	1,887.9700	1.8880	0.970	0	0	0
2022/02/14	R186	04/08/2022	8.13	Call	Bond Future	1,624.9700	1.6250	1,582.1200	1.5821	(2.637)	0	0	0
2022/02/14	R186	04/08/2022	8.13	Put	Bond Future	1,549.3700	1.5494	1,563.4000	1.5634	0.906	0	0	0
2022/02/14	R186	03/11/2022	8.53	Call	Bond Future	2,483.1100	2.4831	2,437.8200	2.4378	(1.824)	0	0	0
2022/02/14	R186	03/11/2022	8.53	Put	Bond Future	1,488.1600	1.4882	1,501.5600	1.5016	0.900	0	0	0
2022/02/14	R186	03/11/2022	8.54	Call	Bond Future	2,505.3600	2.5054	2,459.9100	2.4599	(1.814)	0	0	0
2022/02/14	R186	03/11/2022	8.54	Put	Bond Future	1,474.8600	1.4749	1,488.1000	1.4881	0.898	0	0	0
2022/02/14	R186	03/11/2022			Bond Future	8.2518	111.7128	8.2681	111.6541	0.198	0.0000	0.0000	0
2022/02/14	R186	03/11/2022	8.55	Call	Bond Future	2,527.6800	2.5277	2,482.0800	2.4821	(1.804)	0	0	0
2022/02/14	R186	03/11/2022	8.55	Put	Bond Future	1,461.6500	1.4616	1,474.7400	1.4747	0.896	0	0	0
2022/02/14	R186	02/02/2023	8.32	Call	Bond Future	1,970.6200	1.9706	1,932.8700	1.9329	(1.916)	0	0	0
2022/02/14	R186	02/02/2023	8.32	Put	Bond Future	2,351.9100	2.3519	2,373.9600	2.3740	0.938	0	0	0
2022/02/14	R186	02/02/2023	8.33	Call	Bond Future	1,988.0500	1.9881	1,950.1400	1.9501	(1.907)	0	0	0
2022/02/14	R186	02/02/2023	8.33	Put	Bond Future	2,335.4000	2.3354	2,357.2900	2.3573	0.937	0	0	0
2022/02/14	R186	02/02/2023			Bond Future	8.4326	108.0687	8.4503	108.0089	0.210	0.0000	0.0000	0
2022/02/14	R186	02/02/2023	8.34	Call	Bond Future	2,005.1300	2.0051	1,967.0500	1.9671	(1.899)	0	0	0
2022/02/14	R186	02/02/2023	8.34	Put	Bond Future	2,318.5500	2.3185	2,340.2700	2.3403	0.937	0	0	0
2022/02/14	R197	05/05/2022			Bond Future	326.1485	326.1485	326.1760	326.1760	0.008	0.0000	0.0000	753
2022/02/14	R197	04/08/2022			Bond Future	322.1131	322.1131	322.1402	322.1402	0.008	0.0000	0.0000	0
2022/02/14	R197	03/11/2022			Bond Future	327.0434	327.0434	327.0681	327.0681	0.008	0.0000	0.0000	0
2022/02/14	R197	02/02/2023			Bond Future	323.3409	323.3409	323.3653	323.3653	0.008	0.0000	0.0000	0
2022/02/14	R202	05/05/2022			Bond Future	250.1660	250.1660	250.2010	250.2010	0.014	0.0000	0.0000	6,392
2022/02/14	R202	04/08/2022			Bond Future	249.0528	249.0528	249.0876	249.0876	0.014	0.0000	0.0000	91
2022/02/14	R202	03/11/2022			Bond Future	252.8629	252.8629	252.8962	252.8962	0.013	0.0000	0.0000	0
2022/02/14	R202	02/02/2023			Bond Future	252.0789	252.0789	252.1122	252.1122	0.013	0.0000	0.0000	0
2022/02/14	R209	05/05/2022	9.75	Call	Bond Future	694.2500	0.6942	663.8400	0.6638	(4.380)	0	0	8,525
2022/02/14	R209	05/05/2022	9.75	Put	Bond Future	3,131.3400	3.1313	3,120.8600	3.1209	(0.335)	0	0	0
2022/02/14	R209	05/05/2022	10.25	Call	Bond Future	1,989.7100	1.9897	1,947.5000	1.9475	(2.121)	0	0	0
2022/02/14	R209	05/05/2022	10.25	Put	Bond Future	1,466.8800	1.4669	1,444.6000	1.4446	(1.519)	0	0	11,000
2022/02/14	R209	05/05/2022	10.75	Call	Bond Future	3,916.9700	3.9170	3,876.6900	3.8767	(1.028)	0	0	0
2022/02/14	R209	05/05/2022	10.75	Put	Bond Future	598.0800	0.5981	577.7300	0.5777	(3.403)	0	0	1,050
2022/02/14	R209	05/05/2022	11.43	Call	Bond Future	7,039.6700	7.0397	7,008.8700	7.0089	(0.438)	0	0	0
2022/02/14	R209	05/05/2022	11.43	Put	Bond Future	162.8000	0.1628	151.9300	0.1519	(6.677)	0	0	0
2022/02/14	R209	05/05/2022	11.44	Call	Bond Future	7,086.6500	7.0866	7,055.9800	7.0560	(0.433)	0	0	0
2022/02/14	R209	05/05/2022	11.44	Put	Bond Future	159.4600	0.1595	148.7200	0.1487	(6.735)	0	0	0
2022/02/14	R209	05/05/2022			Bond Future	10.1596	71.9027	10.1630	71.8828	0.034	0.0000	0.0000	21,904
2022/02/14	R209	05/05/2022	12.00	Call	Bond Future	9,706.3400	9.7063	9,681.5900	9.6816	(0.255)	0	0	0
2022/02/14	R209	05/05/2022	12.00	Put	Bond Future	48.6700	0.0487	43.8500	0.0438	(9.903)	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
2022/02/14	R209	05/05/2022	11.45	Call	Bond Future	7,133.6400	7.1336	7,103.1100	7.1031	(0.428)	0	0	0
2022/02/14	R209	05/05/2022	11.45	Put	Bond Future	156.1800	0.1562	145.5800	0.1456	(6.787)	0	0	0
2022/02/14	R209	04/08/2022	10.57	Put	Bond Future	1,769.1900	1.7692	1,756.7300	1.7567	(0.704)	0	0	0
2022/02/14	R209	04/08/2022	10.58	Call	Bond Future	3,254.2700	3.2543	3,221.3800	3.2214	(1.011)	0	0	0
2022/02/14	R209	04/08/2022	10.58	Put	Bond Future	1,747.9100	1.7479	1,735.4200	1.7354	(0.715)	0	0	0
2022/02/14	R209	04/08/2022			Bond Future	10.3110	72.8481	10.3146	72.8277	0.035	0.0000	0.0000	1,550
2022/02/14	R209	04/08/2022	10.59	Call	Bond Future	3,288.5200	3.2885	3,255.6000	3.2556	(1.001)	0	0	0
2022/02/14	R209	04/08/2022	10.59	Put	Bond Future	1,727.0400	1.7270	1,714.5200	1.7145	(0.725)	0	0	0
2022/02/14	R209	04/08/2022	10.57	Call	Bond Future	3,220.3600	3.2204	3,187.5000	3.1875	(1.020)	0	0	0
2022/02/14	R209	03/11/2022	11.03	Call	Bond Future	4,836.8400	4.8368	4,806.8900	4.8069	(0.619)	0	0	0
2022/02/14	R209	03/11/2022	11.03	Put	Bond Future	1,642.7700	1.6428	1,634.1100	1.6341	(0.527)	0	0	0
2022/02/14	R209	03/11/2022	9.50	Call	Bond Future	800.2100	0.8002	784.4800	0.7845	(1.966)	0	0	1,000
2022/02/14	R209	03/11/2022	9.50	Put	Bond Future	6,315.1200	6.3151	6,320.6800	6.3207	0.088	0	0	0
2022/02/14	R209	03/11/2022	10.50	Put	Bond Future	2,721.3300	2.7213	2,714.7800	2.7148	(0.241)	0	0	1,000
2022/02/14	R209	03/11/2022			Bond Future	10.4383	70.8021	10.4421	70.7808	0.037	0.0000	0.0000	400
2022/02/14	R209	03/11/2022	11.50	Call	Bond Future	6,649.4200	6.6494	6,619.3100	6.6193	(0.453)	0	0	0
2022/02/14	R209	03/11/2022	11.50	Put	Bond Future	1,061.7600	1.0618	1,052.9400	1.0529	(0.831)	0	0	1,000
2022/02/14	R209	03/11/2022	11.01	Call	Bond Future	4,763.0600	4.7631	4,733.1400	4.7331	(0.628)	0	0	0
2022/02/14	R209	03/11/2022	11.01	Put	Bond Future	1,673.6000	1.6736	1,664.9700	1.6650	(0.516)	0	0	0
2022/02/14	R209	03/11/2022	11.02	Call	Bond Future	4,799.9100	4.7999	4,769.9700	4.7700	(0.624)	0	0	0
2022/02/14	R209	03/11/2022	11.02	Put	Bond Future	1,658.1200	1.6581	1,649.4700	1.6495	(0.522)	0	0	0
2022/02/14	R209	03/11/2022	10.50	Call	Bond Future	3,064.0500	3.0640	3,036.2100	3.0362	(0.909)	0	0	0
2022/02/14	R209	02/02/2023	10.80	Put	Bond Future	2,744.4100	2.7444	2,739.7800	2.7398	(0.169)	0	0	0
2022/02/14	R209	02/02/2023	10.78	Call	Bond Future	3,870.5200	3.8705	3,844.2000	3.8442	(0.680)	0	0	0
2022/02/14	R209	02/02/2023	10.79	Call	Bond Future	3,900.7900	3.9008	3,874.4200	3.8744	(0.676)	0	0	0
2022/02/14	R209	02/02/2023			Bond Future	10.5801	71.8456	10.5841	71.8238	0.038	0.0000	0.0000	0
2022/02/14	R209	02/02/2023	10.80	Call	Bond Future	3,931.1500	3.9312	3,904.7300	3.9047	(0.672)	0	0	0
2022/02/14	R209	02/02/2023	10.78	Put	Bond Future	2,790.5700	2.7906	2,786.0400	2.7860	(0.162)	0	0	0
2022/02/14	R209	02/02/2023	10.79	Put	Bond Future	2,767.4100	2.7674	2,762.8300	2.7628	(0.165)	0	0	0
2022/02/14	R210	05/05/2022			Bond Future	215.4735	215.4735	215.6204	215.6204	0.068	0.0000	0.0000	1,039
2022/02/14	R210	04/08/2022			Bond Future	218.3590	218.3590	218.5073	218.5073	0.068	0.0000	0.0000	266
2022/02/14	R210	03/11/2022			Bond Future	218.7733	218.7733	218.9221	218.9221	0.068	0.0000	0.0000	0
2022/02/14	R210	02/02/2023			Bond Future	222.0437	222.0437	222.1942	222.1942	0.068	0.0000	0.0000	0
2022/02/14	R213	05/05/2022	10.63	Call	Bond Future	5,382.6500	5.3826	5,303.8600	5.3039	(1.464)	0	0	0
2022/02/14	R213	05/05/2022	10.65	Put	Bond Future	232.6800	0.2327	225.4400	0.2254	(3.112)	0	0	0
2022/02/14	R213	05/05/2022			Bond Future	9.6132	86.0373	9.6268	85.9658	0.141	0.0000	0.0000	24,243
2022/02/14	R213	05/05/2022	10.63	Put	Bond Future	241.8200	0.2418	234.5100	0.2345	(3.023)	0	0	0
2022/02/14	R213	05/05/2022	10.64	Call	Bond Future	5,426.5400	5.4265	5,347.7800	5.3478	(1.451)	0	0	0
2022/02/14	R213	05/05/2022	10.64	Put	Bond Future	237.1700	0.2372	229.8900	0.2299	(3.070)	0	0	0
2022/02/14	R213	05/05/2022	10.65	Call	Bond Future	5,470.5400	5.4705	5,391.8200	5.3918	(1.439)	0	0	0
2022/02/14	R213	04/08/2022	9.88	Call	Bond Future	2,400.3000	2.4003	2,342.1600	2.3422	(2.422)	0	0	0
2022/02/14	R213	04/08/2022	9.89	Call	Bond Future	2,428.3200	2.4283	2,369.9200	2.3699	(2.405)	0	0	0
2022/02/14	R213	04/08/2022	9.90	Put	Bond Future	1,935.7200	1.9357	1,949.7500	1.9497	0.725	0	0	0
2022/02/14	R213	04/08/2022			Bond Future	9.7976	87.1333	9.8118	87.0606	0.145	0.0000	0.0000	0
2022/02/14	R213	04/08/2022	9.88	Put	Bond Future	1,980.8700	1.9809	1,995.4200	1.9954	0.735	0	0	0
2022/02/14	R213	04/08/2022	9.89	Put	Bond Future	1,958.1900	1.9582	1,972.4800	1.9725	0.730	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
2022/02/14	R213	04/08/2022	9.90	Call	Bond Future	2,456.5000	2.4565	2,397.8400	2.3978	(2.388)	0	0	0
2022/02/14	R213	03/11/2022	10.38	Call	Bond Future	3,876.9000	3.8769	3,814.9200	3.8149	(1.599)	0	0	0
2022/02/14	R213	03/11/2022	10.38	Put	Bond Future	1,745.6000	1.7456	1,758.1300	1.7581	0.718	0	0	0
2022/02/14	R213	03/11/2022	10.39	Call	Bond Future	3,908.6700	3.9087	3,846.5100	3.8465	(1.590)	0	0	0
2022/02/14	R213	03/11/2022	10.39	Put	Bond Future	1,729.3300	1.7293	1,741.6800	1.7417	0.714	0	0	0
2022/02/14	R213	03/11/2022	10.37	Call	Bond Future	3,844.9600	3.8450	3,783.1500	3.7831	(1.608)	0	0	0
2022/02/14	R213	03/11/2022	10.37	Put	Bond Future	1,761.7400	1.7617	1,774.4400	1.7744	0.721	0	0	200
2022/02/14	R213	03/11/2022	9.19	Call	Bond Future	1,042.7400	1.0427	1,010.1200	1.0101	(3.128)	0	0	476
2022/02/14	R213	03/11/2022	9.19	Put	Bond Future	4,895.7100	4.8957	4,937.6000	4.9376	0.856	0	0	0
2022/02/14	R213	03/11/2022			Bond Future	9.9438	84.9274	9.9588	84.8529	0.151	0.0000	0.0000	0
2022/02/14	R213	03/11/2022	10.40	Call	Bond Future	3,940.8100	3.9408	3,878.4800	3.8785	(1.582)	0	0	0
2022/02/14	R213	03/11/2022	10.40	Put	Bond Future	1,713.4600	1.7135	1,725.6400	1.7256	0.711	0	0	0
2022/02/14	R213	03/11/2022	9.98	Call	Bond Future	2,713.5900	2.7136	2,659.6700	2.6597	(1.987)	0	0	0
2022/02/14	R213	03/11/2022	9.98	Put	Bond Future	2,533.9800	2.5340	2,554.5700	2.5546	0.813	0	0	200
2022/02/14	R213	03/11/2022	10.19	Call	Bond Future	3,295.2900	3.2953	3,236.8700	3.2369	(1.773)	0	0	0
2022/02/14	R213	03/11/2022	10.19	Put	Bond Future	2,083.7000	2.0837	2,099.7900	2.0998	0.772	0	0	476
2022/02/14	R213	03/11/2022	9.13	Call	Bond Future	951.8100	0.9518	920.9400	0.9209	(3.243)	0	0	200
2022/02/14	R213	03/11/2022	9.13	Put	Bond Future	5,121.0500	5.1211	5,164.6900	5.1647	0.852	0	0	0
2022/02/14	R213	03/11/2022	9.84	Call	Bond Future	2,357.2100	2.3572	2,306.6000	2.3066	(2.147)	0	0	0
2022/02/14	R213	03/11/2022	9.84	Put	Bond Future	2,874.7500	2.8748	2,898.6500	2.8987	0.831	0	0	476
2022/02/14	R213	02/02/2023	10.22	Put	Bond Future	2,763.3000	2.7633	2,785.2400	2.7852	0.794	0	0	0
2022/02/14	R213	02/02/2023	10.23	Call	Bond Future	3,312.2300	3.3122	3,258.1700	3.2582	(1.632)	0	0	0
2022/02/14	R213	02/02/2023	10.35	Call	Bond Future	3,637.1300	3.6371	3,580.8700	3.5809	(1.547)	0	0	0
2022/02/14	R213	02/02/2023	10.35	Put	Bond Future	2,495.8700	2.4959	2,515.4100	2.5154	0.783	0	0	476
2022/02/14	R213	02/02/2023	10.01	Call	Bond Future	2,756.7900	2.7568	2,707.1000	2.7071	(1.802)	0	0	0
2022/02/14	R213	02/02/2023			Bond Future	10.1112	86.2125	10.1269	86.1367	0.156	0.0000	0.0000	0
2022/02/14	R213	02/02/2023	10.22	Call	Bond Future	3,285.7600	3.2858	3,231.9000	3.2319	(1.639)	0	0	0
2022/02/14	R213	02/02/2023	10.23	Put	Bond Future	2,741.9600	2.7420	2,763.7000	2.7637	0.793	0	0	0
2022/02/14	R213	02/02/2023	9.16	Call	Bond Future	1,111.7900	1.1118	1,081.7900	1.0818	(2.698)	0	0	476
2022/02/14	R213	02/02/2023	9.16	Put	Bond Future	5,862.6800	5.8627	5,908.4800	5.9085	0.781	0	0	0
2022/02/14	R213	02/02/2023	10.01	Put	Bond Future	3,246.5200	3.2465	3,272.6300	3.2726	0.804	0	0	476
2022/02/14	R213	02/02/2023	10.21	Call	Bond Future	3,259.7300	3.2597	3,206.0600	3.2061	(1.646)	0	0	0
2022/02/14	R213	02/02/2023	10.21	Put	Bond Future	2,785.1200	2.7851	2,807.2500	2.8073	0.795	0	0	0
2022/02/14	R214	05/05/2022	11.73	Put	Bond Future	183.7600	0.1838	176.4200	0.1764	(3.994)	0	0	0
2022/02/14	R214	05/05/2022	11.74	Put	Bond Future	180.0700	0.1801	172.7900	0.1728	(4.043)	0	0	0
2022/02/14	R214	05/05/2022	11.75	Call	Bond Future	7,283.4300	7.2834	7,192.7400	7.1927	(1.245)	0	0	0
2022/02/14	R214	05/05/2022			Bond Future	10.4705	68.8767	10.4843	68.7932	0.132	0.0000	0.0000	16,551
2022/02/14	R214	05/05/2022	11.73	Call	Bond Future	7,188.9200	7.1889	7,098.1000	7.0981	(1.263)	0	0	0
2022/02/14	R214	05/05/2022	11.74	Call	Bond Future	7,236.2000	7.2362	7,145.4400	7.1454	(1.254)	0	0	0
2022/02/14	R214	05/05/2022	11.75	Put	Bond Future	176.4000	0.1764	169.1900	0.1692	(4.087)	0	0	0
2022/02/14	R214	04/08/2022	10.98	Put	Bond Future	1,659.7600	1.6598	1,669.0700	1.6691	0.561	0	0	0
2022/02/14	R214	04/08/2022	10.99	Call	Bond Future	3,766.2800	3.7663	3,690.4900	3.6905	(2.012)	0	0	0
2022/02/14	R214	04/08/2022			Bond Future	10.6217	69.7519	10.6361	69.6671	0.135	0.0000	0.0000	1,337
2022/02/14	R214	04/08/2022	10.97	Call	Bond Future	3,693.5400	3.6935	3,618.2100	3.6182	(2.040)	0	0	0
2022/02/14	R214	04/08/2022	10.97	Put	Bond Future	1,679.9600	1.6800	1,689.5000	1.6895	0.568	0	0	0
2022/02/14	R214	04/08/2022	10.98	Call	Bond Future	3,729.7500	3.7298	3,654.1900	3.6542	(2.026)	0	0	0
2022/02/14	R214	04/08/2022	10.99	Put	Bond Future	1,639.9400	1.6399	1,649.0200	1.6490	0.554	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
2022/02/14	R214	03/11/2022	11.34	Call	Bond Future	5,076.9400	5.0769	5,001.3500	5.0013	(1.489)	0	0	0
2022/02/14	R214	03/11/2022	11.36	Put	Bond Future	1,712.2300	1.7122	1,723.0200	1.7230	0.630	0	0	0
2022/02/14	R214	03/11/2022			Bond Future	10.7434	67.5348	10.7583	67.4481	0.139	0.0000	0.0000	0
2022/02/14	R214	03/11/2022	11.34	Put	Bond Future	1,743.6000	1.7436	1,754.7300	1.7547	0.638	0	0	0
2022/02/14	R214	03/11/2022	11.35	Call	Bond Future	5,114.7100	5.1147	5,038.9500	5.0389	(1.481)	0	0	0
2022/02/14	R214	03/11/2022	11.35	Put	Bond Future	1,727.7400	1.7277	1,738.7000	1.7387	0.634	0	0	0
2022/02/14	R214	03/11/2022	11.36	Call	Bond Future	5,152.7700	5.1528	5,076.8400	5.0768	(1.474)	0	0	0
2022/02/14	R214	02/02/2023	11.07	Call	Bond Future	4,044.5700	4.0446	3,979.5700	3.9796	(1.607)	0	0	0
2022/02/14	R214	02/02/2023	11.07	Put	Bond Future	2,965.6200	2.9656	2,988.7100	2.9887	0.779	0	0	0
2022/02/14	R214	02/02/2023	11.08	Call	Bond Future	4,075.8300	4.0758	4,010.6300	4.0106	(1.600)	0	0	0
2022/02/14	R214	02/02/2023	11.08	Put	Bond Future	2,941.3600	2.9414	2,964.2500	2.9643	0.778	0	0	0
2022/02/14	R214	02/02/2023			Bond Future	10.8783	68.5591	10.8938	68.4710	0.142	0.0000	0.0000	0
2022/02/14	R214	02/02/2023	11.09	Call	Bond Future	4,107.4700	4.1075	4,042.0500	4.0420	(1.593)	0	0	0
2022/02/14	R214	02/02/2023	11.09	Put	Bond Future	2,917.5400	2.9175	2,940.2100	2.9402	0.777	0	0	0
2022/02/14	R248	05/05/2022	11.79	Call	Bond Future	9,442.1700	9.4422	9,401.7700	9.4018	(0.428)	0	0	0
2022/02/14	R248	05/05/2022	11.79	Put	Bond Future	192.5000	0.1925	179.2200	0.1792	(6.899)	0	0	0
2022/02/14	R248	05/05/2022	11.80	Call	Bond Future	9,501.0200	9.5010	9,460.8100	9.4608	(0.423)	0	0	0
2022/02/14	R248	05/05/2022			Bond Future	10.4634	86.4647	10.4669	86.4375	0.034	0.0000	0.0000	191,620
2022/02/14	R248	05/05/2022	11.80	Put	Bond Future	188.4400	0.1884	175.3500	0.1754	(6.947)	0	0	0
2022/02/14	R248	05/05/2022	11.81	Call	Bond Future	9,559.8800	9.5599	9,519.8400	9.5198	(0.419)	0	0	0
2022/02/14	R248	05/05/2022	11.81	Put	Bond Future	184.4700	0.1845	171.5500	0.1716	(7.004)	0	0	0
2022/02/14	R248	04/08/2022	10.99	Call	Bond Future	4,787.0100	4.7870	4,742.6600	4.7427	(0.926)	0	0	0
2022/02/14	R248	04/08/2022	10.99	Put	Bond Future	2,028.8800	2.0289	2,012.2700	2.0123	(0.819)	0	0	0
2022/02/14	R248	04/08/2022	10.40	Put	Bond Future	4,002.7700	4.0028	3,992.0400	3.9920	(0.268)	0	0	0
2022/02/14	R248	04/08/2022	10.98	Call	Bond Future	4,740.7100	4.7407	4,696.3800	4.6964	(0.935)	0	0	0
2022/02/14	R248	04/08/2022	10.98	Put	Bond Future	2,053.5900	2.0536	2,037.0000	2.0370	(0.808)	0	0	0
2022/02/14	R248	04/08/2022			Bond Future	10.6125	87.5634	10.6162	87.5356	0.035	0.0000	0.0000	6,019
2022/02/14	R248	04/08/2022	11.00	Call	Bond Future	4,833.2500	4.8332	4,788.8800	4.7889	(0.918)	0	0	0
2022/02/14	R248	04/08/2022	11.00	Put	Bond Future	2,004.2100	2.0042	1,987.5800	1.9876	(0.830)	0	0	0
2022/02/14	R248	04/08/2022	9.70	Call	Bond Future	578.1000	0.5781	558.9000	0.5589	(3.321)	0	0	2,400
2022/02/14	R248	04/08/2022	9.70	Put	Bond Future	7,956.2300	7.9562	7,964.7700	7.9648	0.107	0	0	0
2022/02/14	R248	04/08/2022	10.40	Call	Bond Future	2,378.2700	2.3783	2,339.8000	2.3398	(1.618)	0	0	2,400
2022/02/14	R248	03/11/2022	11.31	Put	Bond Future	2,208.2500	2.2082	2,197.1000	2.1971	(0.505)	0	0	0
2022/02/14	R248	03/11/2022	11.32	Call	Bond Future	6,334.9400	6.3349	6,294.7900	6.2948	(0.634)	0	0	0
2022/02/14	R248	03/11/2022	11.30	Put	Bond Future	2,228.3700	2.2284	2,217.2400	2.2172	(0.499)	0	0	0
2022/02/14	R248	03/11/2022			Bond Future	10.7321	84.4820	10.7361	84.4530	0.037	0.0000	0.0000	0
2022/02/14	R248	03/11/2022	11.31	Call	Bond Future	6,287.6200	6.2876	6,247.5000	6.2475	(0.638)	0	0	0
2022/02/14	R248	03/11/2022	11.32	Put	Bond Future	2,188.0700	2.1881	2,176.8900	2.1769	(0.511)	0	0	0
2022/02/14	R248	03/11/2022	11.30	Call	Bond Future	6,240.1400	6.2401	6,200.0400	6.2000	(0.643)	0	0	0
2022/02/14	R248	02/02/2023	11.08	Call	Bond Future	5,162.2400	5.1622	5,126.8900	5.1269	(0.685)	0	0	0
2022/02/14	R248	02/02/2023	11.08	Put	Bond Future	3,635.1900	3.6352	3,629.4200	3.6294	(0.159)	0	0	0
2022/02/14	R248	02/02/2023			Bond Future	10.8649	85.7635	10.8690	85.7339	0.038	0.0000	0.0000	0
2022/02/14	R248	02/02/2023	11.07	Call	Bond Future	5,122.6300	5.1226	5,087.3300	5.0873	(0.689)	0	0	0
2022/02/14	R248	02/02/2023	11.07	Put	Bond Future	3,665.4800	3.6655	3,659.7600	3.6598	(0.156)	0	0	0
2022/02/14	R248	02/02/2023	11.06	Call	Bond Future	5,082.7900	5.0828	5,047.5600	5.0476	(0.693)	0	0	0
2022/02/14	R248	02/02/2023	11.06	Put	Bond Future	3,695.6600	3.6957	3,690.0100	3.6900	(0.153)	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											1213276	