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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/01/2022 TO 17/01/2022

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
2022/01/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	2025	03/02/2022		Bond Future	155.1580	155.1580	155.0939	155.0939	(0.041)	0.0000	0.0000	5,045
2022/01/17	2025	05/05/2022		Bond Future	157.0975	157.0975	157.0317	157.0317	(0.042)	0.0000	0.0000	673
2022/01/17	2025	04/08/2022		Bond Future	157.5491	157.5491	157.4820	157.4820	(0.043)	0.0000	0.0000	0
2022/01/17	2025	03/11/2022		Bond Future	159.6486	159.6486	159.5803	159.5803	(0.043)	0.0000	0.0000	0
2022/01/17	2029	03/02/2022		Bond Future	113.9269	113.9269	113.9324	113.9324	0.005	0.0000	0.0000	3,838
2022/01/17	2029	05/05/2022		Bond Future	114.1498	114.1498	114.1546	114.1546	0.004	0.0000	0.0000	2,200
2022/01/17	2029	04/08/2022		Bond Future	115.6507	115.6507	115.6553	115.6553	0.004	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
2022/01/17	2029	03/11/2022			Bond Future	115.9667	115.9667	115.9711	115.9711	0.004	0.0000	0.0000	0
2022/01/17	2030	03/02/2022	8.39	Call	Bond Future	0.6300	0.0006	0.1300	0.0001	(79.365)	0	0	101
2022/01/17	2030	03/02/2022	8.39	Put	Bond Future	5,449.1800	5.4492	5,675.1300	5.6751	4.146	0	0	0
2022/01/17	2030	03/02/2022	8.80	Put	Bond Future	3,194.7800	3.1948	3,405.1200	3.4051	6.584	0	0	0
2022/01/17	2030	03/02/2022	8.85	Call	Bond Future	41.3500	0.0413	19.3200	0.0193	(53.277)	0	0	1,000
2022/01/17	2030	03/02/2022	8.85	Put	Bond Future	2,933.8900	2.9339	3,138.3100	3.1383	6.968	0	0	0
2022/01/17	2030	03/02/2022	9.80	Call	Bond Future	2,262.6800	2.2627	2,033.5100	2.0335	(10.128)	0	0	950
2022/01/17	2030	03/02/2022	9.80	Put	Bond Future	140.4400	0.1404	137.7200	0.1377	(1.937)	0	0	0
2022/01/17	2030	03/02/2022	9.90	Put	Bond Future	87.6700	0.0877	82.4500	0.0824	(5.954)	0	0	8,000
2022/01/17	2030	03/02/2022	9.45	Call	Bond Future	921.3100	0.9213	738.8800	0.7389	(19.801)	0	0	0
2022/01/17	2030	03/02/2022	9.45	Put	Bond Future	606.4200	0.6064	650.4400	0.6504	7.259	0	0	0
2022/01/17	2030	03/02/2022	9.40	Call	Bond Future	776.7500	0.7767	607.3200	0.6073	(21.813)	0	0	0
2022/01/17	2030	03/02/2022	9.40	Put	Bond Future	723.8300	0.7238	780.8500	0.7808	7.878	0	0	0
2022/01/17	2030	03/02/2022	9.10	Call	Bond Future	202.8600	0.2029	126.8400	0.1268	(37.474)	0	0	0
2022/01/17	2030	03/02/2022	9.10	Put	Bond Future	1,741.9000	1.7419	1,892.3300	1.8923	8.636	0	0	0
2022/01/17	2030	03/02/2022	9.20	Call	Bond Future	339.9600	0.3400	232.5600	0.2326	(31.592)	0	0	950
2022/01/17	2030	03/02/2022	9.20	Put	Bond Future	1,344.4800	1.3445	1,463.5300	1.4635	8.855	0	0	0
2022/01/17	2030	03/02/2022	9.35	Call	Bond Future	646.2600	0.6463	491.1700	0.4912	(23.998)	0	0	0
2022/01/17	2030	03/02/2022	9.35	Put	Bond Future	856.2600	0.8563	927.6200	0.9276	8.334	0	0	101
2022/01/17	2030	03/02/2022			Bond Future	9.3899	92.4893	9.4331	92.2629	0.460	0.0000	0.0000	80,046
2022/01/17	2030	03/02/2022	8.80	Call	Bond Future	28.5600	0.0286	12.4500	0.0125	(56.408)	0	0	0
2022/01/17	2030	03/02/2022	9.90	Call	Bond Future	2,717.9200	2.7179	2,486.2500	2.4863	(8.524)	0	0	0
2022/01/17	2030	03/02/2022	10.85	Call	Bond Future	7,277.9400	7.2779	7,051.3300	7.0513	(3.114)	0	0	0
2022/01/17	2030	03/02/2022	10.85	Put	Bond Future	0.3000	0.0003	0.1400	0.0001	(53.333)	0	0	1,000
2022/01/17	2030	03/02/2022	9.60	Call	Bond Future	1,434.2900	1.4343	1,222.5800	1.2226	(14.761)	0	0	1,000
2022/01/17	2030	03/02/2022	9.60	Put	Bond Future	339.2000	0.3392	353.9400	0.3539	4.346	0	0	0
2022/01/17	2030	03/02/2022	9.78	Call	Bond Future	2,174.0800	2.1741	1,945.8000	1.9458	(10.500)	0	0	0
2022/01/17	2030	03/02/2022	9.78	Put	Bond Future	153.8900	0.1539	152.0600	0.1521	(1.189)	0	0	101
2022/01/17	2030	03/02/2022	9.43	Call	Bond Future	861.8100	0.8618	684.4100	0.6844	(20.585)	0	0	0
2022/01/17	2030	03/02/2022	9.43	Put	Bond Future	651.5900	0.6516	700.6400	0.7006	7.528	0	0	0
2022/01/17	2030	03/02/2022	9.44	Call	Bond Future	891.3300	0.8913	711.3800	0.7114	(20.189)	0	0	0
2022/01/17	2030	03/02/2022	9.44	Put	Bond Future	628.7600	0.6288	675.2600	0.6753	7.396	0	0	0
2022/01/17	2030	05/05/2022	10.21	Call	Bond Future	3,760.8600	3.7609	3,568.2400	3.5682	(5.122)	0	0	0
2022/01/17	2030	05/05/2022	10.21	Put	Bond Future	683.9500	0.6839	721.1800	0.7212	5.443	0	0	0
2022/01/17	2030	05/05/2022	9.95	Call	Bond Future	2,827.4700	2.8275	2,653.9300	2.6539	(6.138)	0	0	0
2022/01/17	2030	05/05/2022	8.81	Put	Bond Future	4,437.8200	4.4378	4,616.9000	4.6169	4.035	0	0	0
2022/01/17	2030	05/05/2022	8.89	Put	Bond Future	4,091.8800	4.0919	4,263.0100	4.2630	4.182	0	0	0
2022/01/17	2030	05/05/2022	8.14	Call	Bond Future	64.2600	0.0643	51.6000	0.0516	(19.701)	0	0	1,800
2022/01/17	2030	05/05/2022	8.14	Put	Bond Future	7,818.1600	7.8182	8,035.3500	8.0353	2.778	0	0	0
2022/01/17	2030	05/05/2022	8.47	Call	Bond Future	157.5300	0.1575	131.0500	0.1311	(16.809)	0	0	1,073
2022/01/17	2030	05/05/2022			Bond Future	9.5904	93.6227	9.6358	93.3929	0.473	0.0000	0.0000	26,505
2022/01/17	2030	05/05/2022	11.04	Call	Bond Future	7,175.3600	7.1754	6,953.1800	6.9532	(3.096)	0	0	0
2022/01/17	2030	05/05/2022	11.04	Put	Bond Future	181.1700	0.1812	188.8400	0.1888	4.234	0	0	1,800
2022/01/17	2030	05/05/2022	9.95	Put	Bond Future	1,025.3800	1.0254	1,081.6900	1.0817	5.492	0	0	1,073
2022/01/17	2030	05/05/2022	10.19	Call	Bond Future	3,685.5000	3.6855	3,494.1500	3.4942	(5.192)	0	0	0
2022/01/17	2030	05/05/2022	10.19	Put	Bond Future	705.8200	0.7058	744.3200	0.7443	5.455	0	0	0
2022/01/17	2030	05/05/2022	10.20	Call	Bond Future	3,723.1200	3.7231	3,531.1300	3.5311	(5.157)	0	0	0

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2022/01/17	2030	05/05/2022	10.20	Put	Bond Future	694.8100	0.6948	732.6700	0.7327	5.449	0	0	200
2022/01/17	2030	05/05/2022	8.81	Call	Bond Future	365.3000	0.3653	314.5300	0.3145	(13.898)	0	0	200
2022/01/17	2030	05/05/2022	8.89	Call	Bond Future	447.2900	0.4473	388.5700	0.3886	(13.128)	0	0	1,800
2022/01/17	2030	05/05/2022	9.35	Call	Bond Future	1,178.8600	1.1789	1,067.9000	1.0679	(9.412)	0	0	0
2022/01/17	2030	05/05/2022	9.35	Put	Bond Future	2,409.4900	2.4095	2,528.3800	2.5284	4.934	0	0	1,073
2022/01/17	2030	05/05/2022	7.73	Call	Bond Future	18.2600	0.0183	13.9700	0.0140	(23.494)	0	0	200
2022/01/17	2030	05/05/2022	7.73	Put	Bond Future	10,113.4900	10.1135	10,339.0500	10.3390	2.230	0	0	0
2022/01/17	2030	05/05/2022	8.47	Put	Bond Future	6,076.2100	6.0762	6,279.5800	6.2796	3.347	0	0	0
2022/01/17	2030	04/08/2022	9.56	Call	Bond Future	1,713.8500	1.7138	1,599.5100	1.5995	(6.672)	0	0	0
2022/01/17	2030	04/08/2022	9.56	Put	Bond Future	2,903.8700	2.9039	3,022.5400	3.0225	4.087	0	0	0
2022/01/17	2030	04/08/2022	10.95	Call	Bond Future	6,068.6300	6.0686	5,866.3400	5.8663	(3.333)	0	0	0
2022/01/17	2030	04/08/2022	10.95	Put	Bond Future	660.3600	0.6604	691.0800	0.6911	4.652	0	0	800
2022/01/17	2030	04/08/2022			Bond Future	9.8011	90.8253	9.8488	90.5923	0.486	0.0000	0.0000	0
2022/01/17	2030	04/08/2022	9.05	Call	Bond Future	806.1400	0.8061	735.5800	0.7356	(8.753)	0	0	800
2022/01/17	2030	04/08/2022	9.05	Put	Bond Future	4,579.5200	4.5795	4,741.9700	4.7420	3.547	0	0	0
2022/01/17	2030	04/08/2022	9.54	Call	Bond Future	1,670.7000	1.6707	1,558.0800	1.5581	(6.741)	0	0	0
2022/01/17	2030	04/08/2022	9.54	Put	Bond Future	2,960.3300	2.9603	3,080.7200	3.0807	4.067	0	0	0
2022/01/17	2030	04/08/2022	9.55	Call	Bond Future	1,692.1900	1.6922	1,578.7100	1.5787	(6.706)	0	0	0
2022/01/17	2030	04/08/2022	9.55	Put	Bond Future	2,932.0000	2.9320	3,051.5300	3.0515	4.077	0	0	0
2022/01/17	2030	04/08/2022	8.30	Call	Bond Future	228.2200	0.2282	201.3300	0.2013	(11.782)	0	0	800
2022/01/17	2030	04/08/2022	8.30	Put	Bond Future	7,970.1000	7.9701	8,176.2200	8.1762	2.586	0	0	0
2022/01/17	2030	03/11/2022	10.10	Call	Bond Future	2,936.9700	2.9370	2,796.8100	2.7968	(4.772)	0	0	0
2022/01/17	2030	03/11/2022	10.10	Put	Bond Future	2,478.2700	2.4783	2,574.3600	2.5744	3.877	0	0	0
2022/01/17	2030	03/11/2022			Bond Future	10.0027	92.0157	10.0527	91.7795	0.500	0.0000	0.0000	0
2022/01/17	2030	03/11/2022	10.09	Call	Bond Future	2,910.9900	2.9110	2,771.4800	2.7715	(4.793)	0	0	0
2022/01/17	2030	03/11/2022	10.09	Put	Bond Future	2,499.3000	2.4993	2,596.0400	2.5960	3.871	0	0	0
2022/01/17	2030	03/11/2022	10.08	Call	Bond Future	2,885.4500	2.8855	2,746.6000	2.7466	(4.812)	0	0	0
2022/01/17	2030	03/11/2022	10.08	Put	Bond Future	2,520.8000	2.5208	2,618.2000	2.6182	3.864	0	0	0
2022/01/17	2032	03/02/2022	8.91	Put	Bond Future	5,851.6100	5.8516	6,045.6100	6.0456	3.315	0	0	0
2022/01/17	2032	03/02/2022	11.13	Call	Bond Future	7,056.0400	7.0560	6,860.7800	6.8608	(2.767)	0	0	0
2022/01/17	2032	03/02/2022	11.13	Put	Bond Future	1.3500	0.0014	0.7100	0.0007	(47.407)	0	0	210
2022/01/17	2032	03/02/2022	10.53	Call	Bond Future	3,856.0300	3.8560	3,652.7800	3.6528	(5.271)	0	0	0
2022/01/17	2032	03/02/2022	10.53	Put	Bond Future	46.7800	0.0468	38.1500	0.0382	(18.448)	0	0	210
2022/01/17	2032	03/02/2022	10.65	Call	Bond Future	4,496.5400	4.4965	4,295.9500	4.2960	(4.461)	0	0	0
2022/01/17	2032	03/02/2022	10.65	Put	Bond Future	24.6400	0.0246	18.6700	0.0187	(24.229)	0	0	0
2022/01/17	2032	03/02/2022	10.66	Call	Bond Future	4,550.1400	4.5501	4,349.7500	4.3498	(4.404)	0	0	0
2022/01/17	2032	03/02/2022	10.66	Put	Bond Future	23.3300	0.0233	17.5600	0.0176	(24.732)	0	0	97
2022/01/17	2032	03/02/2022	10.43	Call	Bond Future	3,328.3800	3.3284	3,123.1300	3.1231	(6.167)	0	0	0
2022/01/17	2032	03/02/2022	10.43	Put	Bond Future	76.6400	0.0766	66.0100	0.0660	(13.870)	0	0	0
2022/01/17	2032	03/02/2022	10.45	Put	Bond Future	69.6300	0.0696	59.3500	0.0593	(14.764)	0	0	198
2022/01/17	2032	03/02/2022	10.35	Put	Bond Future	111.6700	0.1117	100.0700	0.1001	(10.388)	0	0	400
2022/01/17	2032	03/02/2022	10.42	Call	Bond Future	3,276.1000	3.2761	3,070.6900	3.0707	(6.270)	0	0	0
2022/01/17	2032	03/02/2022	10.42	Put	Bond Future	80.3800	0.0804	69.5900	0.0696	(13.424)	0	0	0
2022/01/17	2032	03/02/2022	9.81	Call	Bond Future	678.2100	0.6782	533.0900	0.5331	(21.398)	0	0	0
2022/01/17	2032	03/02/2022	9.81	Put	Bond Future	993.5700	0.9936	1,043.0700	1.0431	4.982	0	0	198
2022/01/17	2032	03/02/2022	9.90	Put	Bond Future	733.2100	0.7332	760.1300	0.7601	3.672	0	0	900
2022/01/17	2032	03/02/2022	9.58	Call	Bond Future	221.0500	0.2211	146.1400	0.1461	(33.888)	0	0	400

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2022/01/17	2032	03/02/2022	9.58	Put	Bond Future	1,909.6300	1.9096	2,029.3400	2.0293	6.269	0	0	0
2022/01/17	2032	03/02/2022	9.67	Call	Bond Future	361.1000	0.3611	258.2600	0.2583	(28.480)	0	0	0
2022/01/17	2032	03/02/2022			Bond Future	9.8635	92.7531	9.8966	92.5585	0.336	0.0000	0.0000	98,075
2022/01/17	2032	03/02/2022	8.91	Call	Bond Future	0.8200	0.0008	0.2000	0.0002	(75.610)	0	0	198
2022/01/17	2032	03/02/2022	9.14	Call	Bond Future	8.5700	0.0086	3.2000	0.0032	(62.660)	0	0	97
2022/01/17	2032	03/02/2022	9.14	Put	Bond Future	4,402.7600	4.4028	4,592.0100	4.5920	4.298	0	0	0
2022/01/17	2032	03/02/2022	9.57	Call	Bond Future	208.4200	0.2084	136.4500	0.1364	(34.531)	0	0	0
2022/01/17	2032	03/02/2022	9.57	Put	Bond Future	1,957.3400	1.9573	2,079.9900	2.0800	6.266	0	0	0
2022/01/17	2032	03/02/2022	10.90	Call	Bond Future	5,836.4200	5.8364	5,639.6300	5.6396	(3.372)	0	0	0
2022/01/17	2032	03/02/2022	10.90	Put	Bond Future	5.9400	0.0059	3.7700	0.0038	(36.532)	0	0	900
2022/01/17	2032	03/02/2022	10.95	Call	Bond Future	6,103.1000	6.1031	5,906.7600	5.9068	(3.217)	0	0	0
2022/01/17	2032	03/02/2022	10.95	Put	Bond Future	4.4200	0.0044	2.7000	0.0027	(38.914)	0	0	400
2022/01/17	2032	03/02/2022	10.44	Call	Bond Future	3,380.7700	3.3808	3,175.6900	3.1757	(6.066)	0	0	0
2022/01/17	2032	03/02/2022	10.44	Put	Bond Future	73.0600	0.0731	62.6000	0.0626	(14.317)	0	0	0
2022/01/17	2032	03/02/2022	10.45	Call	Bond Future	3,433.2600	3.4333	3,228.3600	3.2284	(5.968)	0	0	0
2022/01/17	2032	03/02/2022	10.14	Call	Bond Future	1,894.0100	1.8940	1,692.5400	1.6925	(10.637)	0	0	0
2022/01/17	2032	03/02/2022	10.14	Put	Bond Future	286.7500	0.2868	279.9000	0.2799	(2.389)	0	0	97
2022/01/17	2032	03/02/2022	10.35	Call	Bond Future	2,913.9000	2.9139	2,707.6800	2.7077	(7.077)	0	0	0
2022/01/17	2032	03/02/2022	9.90	Call	Bond Future	947.7100	0.9477	780.0100	0.7800	(17.695)	0	0	900
2022/01/17	2032	03/02/2022	10.04	Call	Bond Future	1,463.9700	1.4640	1,271.8800	1.2719	(13.121)	0	0	100
2022/01/17	2032	03/02/2022	10.04	Put	Bond Future	433.4800	0.4335	436.0100	0.4360	0.584	0	0	0
2022/01/17	2032	03/02/2022	9.62	Call	Bond Future	277.4300	0.2774	190.3000	0.1903	(31.406)	0	0	210
2022/01/17	2032	03/02/2022	9.62	Put	Bond Future	1,725.2000	1.7252	1,832.6900	1.8327	6.231	0	0	0
2022/01/17	2032	03/02/2022	9.67	Put	Bond Future	1,509.0400	1.5090	1,600.8200	1.6008	6.082	0	0	0
2022/01/17	2032	05/05/2022	11.18	Call	Bond Future	6,469.0500	6.4690	6,279.8200	6.2798	(2.925)	0	0	0
2022/01/17	2032	05/05/2022	11.18	Put	Bond Future	337.4300	0.3374	346.3500	0.3463	2.644	0	0	780
2022/01/17	2032	05/05/2022	10.98	Call	Bond Future	5,546.2400	5.5462	5,362.1400	5.3621	(3.319)	0	0	0
2022/01/17	2032	05/05/2022	10.98	Put	Bond Future	461.1700	0.4612	475.2200	0.4752	3.047	0	0	993
2022/01/17	2032	05/05/2022	11.02	Put	Bond Future	433.2000	0.4332	446.0700	0.4461	2.971	0	0	0
2022/01/17	2032	05/05/2022	11.03	Call	Bond Future	5,774.9300	5.7749	5,589.3700	5.5894	(3.213)	0	0	0
2022/01/17	2032	05/05/2022	11.03	Put	Bond Future	426.5600	0.4266	439.1500	0.4391	2.952	0	0	0
2022/01/17	2032	05/05/2022	10.29	Put	Bond Future	1,354.4200	1.3544	1,405.8400	1.4058	3.796	0	0	0
2022/01/17	2032	05/05/2022			Bond Future	10.0539	89.7425	10.0886	89.5443	0.346	0.0000	0.0000	54,189
2022/01/17	2032	05/05/2022	11.04	Call	Bond Future	5,820.8000	5.8208	5,634.9600	5.6350	(3.193)	0	0	0
2022/01/17	2032	05/05/2022	11.04	Put	Bond Future	419.9100	0.4199	432.2200	0.4322	2.932	0	0	0
2022/01/17	2032	05/05/2022	11.02	Call	Bond Future	5,729.0000	5.7290	5,543.7200	5.5437	(3.234)	0	0	0
2022/01/17	2032	05/05/2022	9.58	Call	Bond Future	756.9200	0.7569	683.0300	0.6830	(9.762)	0	0	780
2022/01/17	2032	05/05/2022	9.58	Put	Bond Future	3,518.7100	3.5187	3,642.9700	3.6430	3.531	0	0	0
2022/01/17	2032	05/05/2022	10.18	Call	Bond Future	2,313.4400	2.3134	2,176.0700	2.1761	(5.938)	0	0	780
2022/01/17	2032	05/05/2022	10.18	Put	Bond Future	1,597.0400	1.5970	1,657.8200	1.6578	3.806	0	0	0
2022/01/17	2032	05/05/2022	10.29	Call	Bond Future	2,689.3200	2.6893	2,542.5900	2.5426	(5.456)	0	0	993
2022/01/17	2032	04/08/2022	10.22	Call	Bond Future	2,424.5600	2.4246	2,305.9900	2.3060	(4.890)	0	0	0
2022/01/17	2032	04/08/2022	9.72	Call	Bond Future	1,188.6200	1.1886	1,109.9900	1.1100	(6.615)	0	0	800
2022/01/17	2032	04/08/2022	9.72	Put	Bond Future	4,177.6400	4.1776	4,299.9400	4.2999	2.927	0	0	0
2022/01/17	2032	04/08/2022	10.20	Put	Bond Future	2,630.4400	2.6304	2,714.2900	2.7143	3.188	0	0	0
2022/01/17	2032	04/08/2022	10.21	Put	Bond Future	2,603.4700	2.6035	2,686.5700	2.6866	3.192	0	0	0
2022/01/17	2032	04/08/2022	8.97	Call	Bond Future	302.8600	0.3029	273.3500	0.2734	(9.744)	0	0	800
2022/01/17	2032	04/08/2022	8.97	Put	Bond Future	7,777.3300	7.7773	7,948.7500	7.9488	2.204	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
2022/01/17	2032	04/08/2022			Bond Future	10.2475	90.9011	10.2838	90.7001	0.354	0.0000	0.0000	0
2022/01/17	2032	04/08/2022	10.22	Put	Bond Future	2,576.9800	2.5770	2,659.3400	2.6593	3.196	0	0	0
2022/01/17	2032	04/08/2022	11.60	Call	Bond Future	7,657.8500	7.6578	7,474.2000	7.4742	(2.398)	0	0	0
2022/01/17	2032	04/08/2022	11.60	Put	Bond Future	568.8800	0.5689	586.1600	0.5862	3.038	0	0	800
2022/01/17	2032	04/08/2022	11.89	Call	Bond Future	8,927.0300	8.9270	8,737.9300	8.7379	(2.118)	0	0	0
2022/01/17	2032	04/08/2022	11.89	Put	Bond Future	418.8100	0.4188	430.6400	0.4306	2.825	0	0	0
2022/01/17	2032	04/08/2022	10.20	Call	Bond Future	2,366.8300	2.3668	2,249.7500	2.2497	(4.947)	0	0	0
2022/01/17	2032	04/08/2022	10.21	Call	Bond Future	2,395.4800	2.3955	2,277.6500	2.2776	(4.919)	0	0	0
2022/01/17	2032	03/11/2022			Bond Future	10.4420	87.9438	10.4799	87.7400	0.363	0.0000	0.0000	0
2022/01/17	2032	03/11/2022	10.66	Call	Bond Future	3,579.5900	3.5796	3,447.6900	3.4477	(3.685)	0	0	0
2022/01/17	2032	03/11/2022	10.66	Put	Bond Future	2,417.1400	2.4171	2,488.9800	2.4890	2.972	0	0	0
2022/01/17	2033	03/02/2022			Bond Future	111.5610	111.5610	110.5030	110.5030	(0.948)	0.0000	0.0000	7,281
2022/01/17	2033	05/05/2022			Bond Future	111.6719	111.6719	110.6000	110.6000	(0.960)	0.0000	0.0000	2,588
2022/01/17	2033	04/08/2022			Bond Future	113.1401	113.1401	112.0539	112.0539	(0.960)	0.0000	0.0000	0
2022/01/17	2033	03/11/2022			Bond Future	113.3414	113.3414	112.2404	112.2404	(0.971)	0.0000	0.0000	0
2022/01/17	2037	03/02/2022	11.45	Call	Bond Future	5,355.0100	5.3550	5,391.8000	5.3918	0.687	0	0	0
2022/01/17	2037	03/02/2022	11.46	Call	Bond Future	5,413.3400	5.4133	5,450.5500	5.4505	0.687	0	0	0
2022/01/17	2037	03/02/2022	11.47	Put	Bond Future	19.8800	0.0199	10.7200	0.0107	(46.076)	0	0	0
2022/01/17	2037	03/02/2022			Bond Future	10.5964	84.6130	10.5893	84.6597	(0.067)	0.0000	0.0000	114,611
2022/01/17	2037	03/02/2022	11.45	Put	Bond Future	22.0800	0.0221	12.1000	0.0121	(45.199)	0	0	0
2022/01/17	2037	03/02/2022	11.46	Put	Bond Future	20.9500	0.0210	11.3900	0.0114	(45.632)	0	0	0
2022/01/17	2037	03/02/2022	11.47	Call	Bond Future	5,471.6600	5.4717	5,509.2700	5.5093	0.687	0	0	0
2022/01/17	2037	05/05/2022	11.82	Call	Bond Future	6,728.0900	6.7281	6,749.6900	6.7497	0.321	0	0	0
2022/01/17	2037	05/05/2022	11.83	Call	Bond Future	6,778.1300	6.7781	6,799.9600	6.8000	0.322	0	0	0
2022/01/17	2037	05/05/2022	11.84	Put	Bond Future	447.8500	0.4478	423.1300	0.4231	(5.520)	0	0	0
2022/01/17	2037	05/05/2022			Bond Future	10.7805	85.6499	10.7731	85.6967	(0.068)	0.0000	0.0000	49,052
2022/01/17	2037	05/05/2022	11.82	Put	Bond Future	461.2000	0.4612	436.0300	0.4360	(5.458)	0	0	0
2022/01/17	2037	05/05/2022	11.83	Put	Bond Future	454.4200	0.4544	429.4800	0.4295	(5.488)	0	0	0
2022/01/17	2037	05/05/2022	11.84	Call	Bond Future	6,828.3200	6.8283	6,850.3700	6.8504	0.323	0	0	0
2022/01/17	2037	04/08/2022	11.95	Call	Bond Future	6,754.6400	6.7546	6,774.9800	6.7750	0.301	0	0	0
2022/01/17	2037	04/08/2022	11.95	Put	Bond Future	991.5200	0.9915	964.6600	0.9647	(2.709)	0	0	1,050
2022/01/17	2037	04/08/2022	10.91	Put	Bond Future	3,028.3300	3.0283	2,983.5100	2.9835	(1.480)	0	0	0
2022/01/17	2037	04/08/2022	10.89	Call	Bond Future	2,580.8200	2.5808	2,582.9100	2.5829	0.081	0	0	0
2022/01/17	2037	04/08/2022	10.89	Put	Bond Future	3,090.1400	3.0901	3,045.0300	3.0450	(1.460)	0	0	0
2022/01/17	2037	04/08/2022	10.90	Call	Bond Future	2,612.6000	2.6126	2,614.8300	2.6148	0.085	0	0	0
2022/01/17	2037	04/08/2022			Bond Future	10.9716	82.4992	10.9640	82.5465	(0.069)	0.0000	0.0000	0
2022/01/17	2037	04/08/2022	10.91	Call	Bond Future	2,644.3200	2.6443	2,646.7000	2.6467	0.090	0	0	0
2022/01/17	2037	04/08/2022	11.21	Call	Bond Future	3,669.6600	3.6697	3,676.9300	3.6769	0.198	0	0	1,050
2022/01/17	2037	04/08/2022	11.21	Put	Bond Future	2,207.2000	2.2072	2,167.2700	2.1673	(1.809)	0	0	0
2022/01/17	2037	04/08/2022	11.42	Call	Bond Future	4,470.2800	4.4703	4,481.4000	4.4814	0.249	0	0	0
2022/01/17	2037	04/08/2022	11.42	Put	Bond Future	1,751.4400	1.7514	1,715.3600	1.7154	(2.060)	0	0	50
2022/01/17	2037	04/08/2022	10.10	Call	Bond Future	743.3700	0.7434	739.3100	0.7393	(0.546)	0	0	50
2022/01/17	2037	04/08/2022	10.10	Put	Bond Future	6,434.2400	6.4342	6,382.9800	6.3830	(0.797)	0	0	0
2022/01/17	2037	04/08/2022	10.90	Put	Bond Future	3,059.2300	3.0592	3,014.2600	3.0143	(1.470)	0	0	50
2022/01/17	2037	03/11/2022	11.32	Call	Bond Future	3,892.6800	3.8927	3,902.6500	3.9026	0.256	0	0	0
2022/01/17	2037	03/11/2022	11.30	Put	Bond Future	2,932.4000	2.9324	2,894.4800	2.8945	(1.293)	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
2022/01/17	2037	03/11/2022	11.31	Call	Bond Future	3,858.7000	3.8587	3,868.5300	3.8685	0.255	0	0	0
2022/01/17	2037	03/11/2022	11.31	Put	Bond Future	2,906.3500	2.9063	2,868.5700	2.8686	(1.300)	0	0	0
2022/01/17	2037	03/11/2022			Bond Future	11.1515	83.5808	11.1437	83.6284	(0.070)	0.0000	0.0000	0
2022/01/17	2037	03/11/2022	11.32	Put	Bond Future	2,880.7900	2.8808	2,843.1500	2.8431	(1.307)	0	0	0
2022/01/17	2037	03/11/2022	11.30	Call	Bond Future	3,825.1400	3.8251	3,834.8300	3.8348	0.253	0	0	0
2022/01/17	2038	03/02/2022			Bond Future	125.6759	125.6759	124.7139	124.7139	(0.765)	0.0000	0.0000	5,473
2022/01/17	2038	05/05/2022			Bond Future	127.2470	127.2470	126.2721	126.2721	(0.766)	0.0000	0.0000	1,308
2022/01/17	2038	04/08/2022			Bond Future	127.1045	127.1045	126.1164	126.1164	(0.777)	0.0000	0.0000	0
2022/01/17	2038	03/11/2022			Bond Future	128.7984	128.7984	127.7970	127.7970	(0.778)	0.0000	0.0000	0
2022/01/17	2040	03/02/2022	11.57	Put	Bond Future	15.7100	0.0157	8.1100	0.0081	(48.377)	0	0	0
2022/01/17	2040	03/02/2022	11.58	Put	Bond Future	14.8700	0.0149	7.6100	0.0076	(48.823)	0	0	0
2022/01/17	2040	03/02/2022	11.59	Call	Bond Future	6,142.2600	6.1423	6,185.3700	6.1854	0.702	0	0	0
2022/01/17	2040	03/02/2022			Bond Future	10.6749	86.9231	10.6678	86.9731	(0.066)	0.0000	0.0000	87,547
2022/01/17	2040	03/02/2022	10.60	Call	Bond Future	723.9000	0.7239	671.1300	0.6711	(7.290)	0	0	2,000
2022/01/17	2040	03/02/2022	10.60	Put	Bond Future	1,257.6300	1.2576	1,154.8200	1.1548	(8.175)	0	0	0
2022/01/17	2040	03/02/2022	11.57	Call	Bond Future	6,017.3900	6.0174	6,059.8300	6.0598	0.705	0	0	0
2022/01/17	2040	03/02/2022	11.58	Call	Bond Future	6,079.8400	6.0798	6,122.6200	6.1226	0.704	0	0	0
2022/01/17	2040	03/02/2022	11.59	Put	Bond Future	14.0800	0.0141	7.1500	0.0072	(49.219)	0	0	0
2022/01/17	2040	05/05/2022	13.04	Call	Bond Future	13,334.1800	13.3342	13,376.0300	13.3760	0.314	0	0	0
2022/01/17	2040	05/05/2022	13.04	Put	Bond Future	90.8500	0.0909	82.5700	0.0826	(9.114)	0	0	1,200
2022/01/17	2040	05/05/2022	11.91	Put	Bond Future	495.4400	0.4954	468.4000	0.4684	(5.458)	0	0	0
2022/01/17	2040	05/05/2022	11.92	Call	Bond Future	7,398.3300	7.3983	7,421.6600	7.4217	0.315	0	0	0
2022/01/17	2040	05/05/2022	11.92	Put	Bond Future	488.2800	0.4883	461.4800	0.4615	(5.489)	0	0	0
2022/01/17	2040	05/05/2022	10.57	Call	Bond Future	1,428.7300	1.4287	1,418.3600	1.4184	(0.726)	0	0	1,200
2022/01/17	2040	05/05/2022	10.57	Put	Bond Future	3,412.1700	3.4122	3,351.6700	3.3517	(1.773)	0	0	0
2022/01/17	2040	05/05/2022			Bond Future	10.8519	87.9884	10.8446	88.0385	(0.067)	0.0000	0.0000	23,893
2022/01/17	2040	05/05/2022	11.90	Call	Bond Future	7,291.5100	7.2915	7,314.3600	7.3144	0.313	0	0	0
2022/01/17	2040	05/05/2022	11.90	Put	Bond Future	502.6000	0.5026	475.3200	0.4753	(5.428)	0	0	0
2022/01/17	2040	05/05/2022	11.91	Call	Bond Future	7,344.9600	7.3450	7,368.0500	7.3680	0.314	0	0	0
2022/01/17	2040	05/05/2022	9.82	Call	Bond Future	197.4800	0.1975	190.7600	0.1908	(3.403)	0	0	1,200
2022/01/17	2040	05/05/2022	9.82	Put	Bond Future	7,819.8400	7.8198	7,762.9900	7.7630	(0.727)	0	0	0
2022/01/17	2040	04/08/2022	12.24	Put	Bond Future	855.5400	0.8555	830.2200	0.8302	(2.960)	0	0	460
2022/01/17	2040	04/08/2022	11.05	Call	Bond Future	3,118.4100	3.1184	3,122.0700	3.1221	0.117	0	0	0
2022/01/17	2040	04/08/2022	11.05	Put	Bond Future	3,020.0800	3.0201	2,973.1900	2.9732	(1.553)	0	0	0
2022/01/17	2040	04/08/2022	9.70	Put	Bond Future	10,104.5800	10.1046	10,049.9300	10.0499	(0.541)	0	0	0
2022/01/17	2040	04/08/2022			Bond Future	11.0354	84.6175	11.0279	84.6681	(0.068)	0.0000	0.0000	0
2022/01/17	2040	04/08/2022	12.24	Call	Bond Future	8,384.9600	8.3850	8,410.1900	8.4102	0.301	0	0	0
2022/01/17	2040	04/08/2022	11.03	Call	Bond Future	3,048.1300	3.0481	3,051.4500	3.0514	0.109	0	0	0
2022/01/17	2040	04/08/2022	11.03	Put	Bond Future	3,084.2700	3.0843	3,037.0400	3.0370	(1.531)	0	0	0
2022/01/17	2040	04/08/2022	11.04	Call	Bond Future	3,083.0500	3.0831	3,086.5400	3.0865	0.113	0	0	0
2022/01/17	2040	04/08/2022	11.04	Put	Bond Future	3,051.9100	3.0519	3,004.8500	3.0049	(1.542)	0	0	0
2022/01/17	2040	04/08/2022	9.70	Call	Bond Future	320.5300	0.3205	316.4300	0.3164	(1.279)	0	0	460
2022/01/17	2040	04/08/2022	10.70	Call	Bond Future	1,982.8200	1.9828	1,981.6000	1.9816	(0.062)	0	0	460
2022/01/17	2040	04/08/2022	10.70	Put	Bond Future	4,286.9300	4.2869	4,235.1600	4.2352	(1.208)	0	0	0
2022/01/17	2040	03/11/2022	11.41	Put	Bond Future	2,998.9100	2.9989	2,959.1100	2.9591	(1.327)	0	0	0
2022/01/17	2040	03/11/2022	11.39	Call	Bond Future	4,236.8300	4.2368	4,247.7500	4.2477	0.258	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
2022/01/17	2040	03/11/2022	11.40	Call	Bond Future	4,273.6800	4.2737	4,284.7500	4.2848	0.259	0	0	0
2022/01/17	2040	03/11/2022			Bond Future	11.2077	85.7269	11.1999	85.7780	(0.069)	0.0000	0.0000	0
2022/01/17	2040	03/11/2022	11.41	Call	Bond Future	4,310.6600	4.3107	4,321.8800	4.3219	0.260	0	0	0
2022/01/17	2040	03/11/2022	11.39	Put	Bond Future	3,053.2900	3.0533	3,013.1900	3.0132	(1.313)	0	0	0
2022/01/17	2040	03/11/2022	11.40	Put	Bond Future	3,026.0000	3.0260	2,986.0500	2.9861	(1.320)	0	0	0
2022/01/17	2044	03/02/2022	11.59	Call	Bond Future	5,880.9900	5.8810	6,069.0500	6.0690	3.198	0	0	0
2022/01/17	2044	03/02/2022	11.59	Put	Bond Future	19.8500	0.0199	9.0400	0.0090	(54.458)	0	0	0
2022/01/17	2044	03/02/2022	11.60	Call	Bond Future	5,943.8700	5.9439	6,132.4100	6.1324	3.172	0	0	0
2022/01/17	2044	03/02/2022	11.60	Put	Bond Future	18.8300	0.0188	8.5000	0.0085	(54.859)	0	0	0
2022/01/17	2044	03/02/2022			Bond Future	10.7280	83.6054	10.7005	83.8042	(0.256)	0.0000	0.0000	38,942
2022/01/17	2044	03/02/2022	11.61	Call	Bond Future	6,006.7000	6.0067	6,195.7100	6.1957	3.147	0	0	0
2022/01/17	2044	03/02/2022	11.61	Put	Bond Future	17.8500	0.0178	7.9900	0.0080	(55.238)	0	0	0
2022/01/17	2044	05/05/2022	11.91	Call	Bond Future	7,190.8100	7.1908	7,351.9300	7.3519	2.241	0	0	0
2022/01/17	2044	05/05/2022	11.91	Put	Bond Future	538.7000	0.5387	487.6200	0.4876	(9.482)	0	0	0
2022/01/17	2044	05/05/2022	11.92	Call	Bond Future	7,244.2500	7.2442	7,405.9100	7.4059	2.232	0	0	0
2022/01/17	2044	05/05/2022	11.92	Put	Bond Future	531.0600	0.5311	480.5200	0.4805	(9.517)	0	0	0
2022/01/17	2044	05/05/2022			Bond Future	10.8965	84.6300	10.8664	84.8422	(0.276)	0.0000	0.0000	26,484
2022/01/17	2044	05/05/2022	11.93	Call	Bond Future	7,297.6100	7.2976	7,459.8100	7.4598	2.223	0	0	0
2022/01/17	2044	05/05/2022	11.93	Put	Bond Future	523.4300	0.5234	473.4300	0.4734	(9.552)	0	0	0
2022/01/17	2044	04/08/2022	11.08	Call	Bond Future	3,131.7800	3.1318	3,228.1100	3.2281	3.076	0	0	0
2022/01/17	2044	04/08/2022	11.08	Put	Bond Future	3,069.3000	3.0693	2,939.4200	2.9394	(4.232)	0	0	0
2022/01/17	2044	04/08/2022	11.09	Call	Bond Future	3,167.6700	3.1677	3,264.8000	3.2648	3.066	0	0	0
2022/01/17	2044	04/08/2022	11.09	Put	Bond Future	3,036.7700	3.0368	2,907.6900	2.9077	(4.251)	0	0	0
2022/01/17	2044	04/08/2022			Bond Future	11.0709	81.3410	11.0380	81.5672	(0.297)	0.0000	0.0000	0
2022/01/17	2044	04/08/2022	11.10	Call	Bond Future	3,203.9900	3.2040	3,301.9100	3.3019	3.056	0	0	0
2022/01/17	2044	04/08/2022	11.10	Put	Bond Future	3,004.7700	3.0048	2,876.4800	2.8765	(4.270)	0	0	0
2022/01/17	2044	03/11/2022	11.40	Put	Bond Future	3,124.0800	3.1241	3,003.8000	3.0038	(3.850)	0	0	0
2022/01/17	2044	03/11/2022	11.41	Call	Bond Future	4,257.5900	4.2576	4,377.3300	4.3773	2.812	0	0	0
2022/01/17	2044	03/11/2022	11.41	Put	Bond Future	3,095.7700	3.0958	2,976.1800	2.9762	(3.863)	0	0	0
2022/01/17	2044	03/11/2022			Bond Future	11.2342	82.4075	11.1986	82.6468	(0.318)	0.0000	0.0000	0
2022/01/17	2044	03/11/2022	11.39	Call	Bond Future	4,183.6400	4.1836	4,302.0100	4.3020	2.829	0	0	0
2022/01/17	2044	03/11/2022	11.39	Put	Bond Future	3,152.6100	3.1526	3,031.6500	3.0317	(3.837)	0	0	0
2022/01/17	2044	03/11/2022	11.40	Call	Bond Future	4,220.5500	4.2206	4,339.6000	4.3396	2.821	0	0	0
2022/01/17	2046	03/02/2022			Bond Future	116.4263	116.4263	114.3050	114.3050	(1.822)	0.0000	0.0000	10,485
2022/01/17	2046	05/05/2022			Bond Future	115.9943	115.9943	113.8457	113.8457	(1.852)	0.0000	0.0000	13,591
2022/01/17	2046	04/08/2022			Bond Future	117.5197	117.5197	115.3423	115.3423	(1.853)	0.0000	0.0000	0
2022/01/17	2046	03/11/2022			Bond Future	117.1607	117.1607	114.9543	114.9543	(1.883)	0.0000	0.0000	0
2022/01/17	2050	03/02/2022			Bond Future	117.6496	117.6496	116.3386	116.3386	(1.114)	0.0000	0.0000	8,680
2022/01/17	2050	05/05/2022			Bond Future	119.1202	119.1202	117.7919	117.7919	(1.115)	0.0000	0.0000	6,157
2022/01/17	2050	04/08/2022			Bond Future	118.6705	118.6705	117.3245	117.3245	(1.134)	0.0000	0.0000	0
2022/01/17	2050	03/11/2022			Bond Future	120.2521	120.2521	118.8880	118.8880	(1.134)	0.0000	0.0000	0
2022/01/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	8608	21/12/2026			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
2022/01/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	AL37	03/02/2022			Index Future	814.7310	814.7310	814.3230	814.3230	(0.050)	0.0000	0.0000	0
2022/01/17	AL37	05/05/2022			Index Future	824.7130	824.7130	824.2840	824.2840	(0.052)	0.0000	0.0000	0
2022/01/17	AL37	04/08/2022			Index Future	835.2420	835.2420	834.8020	834.8020	(0.053)	0.0000	0.0000	0
2022/01/17	AL37	03/11/2022			Index Future	846.2870	846.2870	845.8370	845.8370	(0.053)	0.0000	0.0000	0
2022/01/17	AL7T	03/02/2022			Index Future	932.1930	932.1930	930.4090	930.4090	(0.191)	0.0000	0.0000	0
2022/01/17	AL7T	05/05/2022			Index Future	943.6140	943.6140	941.7910	941.7910	(0.193)	0.0000	0.0000	0
2022/01/17	AL7T	04/08/2022			Index Future	955.6610	955.6610	953.8080	953.8080	(0.194)	0.0000	0.0000	0
2022/01/17	AL7T	03/11/2022			Index Future	968.2990	968.2990	966.4160	966.4160	(0.194)	0.0000	0.0000	0
2022/01/17	ALBI	03/02/2022			Index Future	826.9470	826.9470	826.8370	826.8370	(0.013)	0.0000	0.0000	188
2022/01/17	ALBI	05/05/2022			Index Future	837.0780	837.0780	836.9520	836.9520	(0.015)	0.0000	0.0000	29
2022/01/17	ALBI	04/08/2022			Index Future	847.7650	847.7650	847.6310	847.6310	(0.016)	0.0000	0.0000	0
2022/01/17	ALBI	03/11/2022			Index Future	858.9760	858.9760	858.8360	858.8360	(0.016)	0.0000	0.0000	0
2022/01/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C202	07/12/2033			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
2022/01/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/17	ES33	03/02/2022			Bond Future	11.3172	78.6889	11.3197	78.6762	0.021	0.0000	0.0000	263
2022/01/17	ES33	05/05/2022			Bond Future	11.5434	75.8939	11.5460	75.8805	0.023	0.0000	0.0000	87
2022/01/17	ES33	04/08/2022			Bond Future	11.7750	76.8921	11.7777	76.8784	0.024	0.0000	0.0000	0
2022/01/17	ES33	03/11/2022			Bond Future	12.0098	74.1378	12.0127	74.1237	0.024	0.0000	0.0000	0
2022/01/17	ES42	03/02/2022			Bond Future	11.7520	77.5265	11.7446	77.5714	(0.063)	0.0000	0.0000	3,579
2022/01/17	ES42	05/05/2022			Bond Future	11.9634	74.2369	11.9558	74.2819	(0.064)	0.0000	0.0000	1,190
2022/01/17	ES42	04/08/2022			Bond Future	12.1741	75.2138	12.1662	75.2592	(0.065)	0.0000	0.0000	0
2022/01/17	ES42	03/11/2022			Bond Future	12.3881	71.9580	12.3798	72.0039	(0.067)	0.0000	0.0000	0
2022/01/17	GOVI	03/02/2022	792.76	Call	GOVI	233,560.0000	23.3560	232,130.0000	23.2130	(0.612)	0	0	0
2022/01/17	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	03/02/2022			GOVI	816.1160	816.1160	815.9730	815.9730	(0.018)	0.0000	0.0000	560
2022/01/17	GOVI	03/02/2022	792.74	Call	GOVI	233,760.0000	23.3760	232,330.0000	23.2330	(0.612)	0	0	0
2022/01/17	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	03/02/2022	792.75	Call	GOVI	233,660.0000	23.3660	232,230.0000	23.2230	(0.612)	0	0	0
2022/01/17	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	05/05/2022	788.25	Call	GOVI	378,650.0000	37.8650	377,050.0000	37.7050	(0.423)	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
2022/01/17	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	05/05/2022			GOVI	826.1150	826.1150	825.9550	825.9550	(0.019)	0.0000	0.0000	430
2022/01/17	GOVI	05/05/2022	788.23	Call	GOVI	378,850.0000	37.8850	377,250.0000	37.7250	(0.422)	0	0	0
2022/01/17	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	05/05/2022	788.24	Call	GOVI	378,750.0000	37.8750	377,150.0000	37.7150	(0.422)	0	0	0
2022/01/17	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	04/08/2022	819.28	Call	GOVI	173,820.0000	17.3820	172,140.0000	17.2140	(0.967)	0	0	0
2022/01/17	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	04/08/2022			GOVI	836.6620	836.6620	836.4940	836.4940	(0.020)	0.0000	0.0000	0
2022/01/17	GOVI	04/08/2022	819.26	Call	GOVI	174,020.0000	17.4020	172,340.0000	17.2340	(0.965)	0	0	0
2022/01/17	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	04/08/2022	819.27	Call	GOVI	173,920.0000	17.3920	172,240.0000	17.2240	(0.966)	0	0	0
2022/01/17	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	03/11/2022	820.41	Call	GOVI	273,170.0000	27.3170	271,420.0000	27.1420	(0.641)	0	0	0
2022/01/17	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	03/11/2022	820.42	Call	GOVI	273,070.0000	27.3070	271,320.0000	27.1320	(0.641)	0	0	0
2022/01/17	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GOVI	03/11/2022			GOVI	847.7270	847.7270	847.5520	847.5520	(0.021)	0.0000	0.0000	0
2022/01/17	GOVI	03/11/2022	820.43	Call	GOVI	272,970.0000	27.2970	271,220.0000	27.1220	(0.641)	0	0	0
2022/01/17	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/17	IGOV	03/02/2022			Index Future	306.4270	306.4270	304.6310	304.6310	(0.586)	0.0000	0.0000	482
2022/01/17	IGOV	05/05/2022			Index Future	310.2570	310.2570	308.4330	308.4330	(0.588)	0.0000	0.0000	16
2022/01/17	IGOV	04/08/2022			Index Future	314.2930	314.2930	312.4430	312.4430	(0.589)	0.0000	0.0000	0
2022/01/17	IGOV	03/11/2022			Index Future	318.5240	318.5240	316.6470	316.6470	(0.589)	0.0000	0.0000	0
2022/01/17	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/17	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2022/01/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/17	JBAF	19/01/2022			Jibar Tradeable Future	3.8950	96.1050	3.8950	96.1050	0.000	0.0000	0.0000	0
2022/01/17	JBAF	16/02/2022			Jibar Tradeable Future	4.2200	95.7800	4.2300	95.7700	0.237	0.0000	0.0000	0
2022/01/17	JBAF	16/03/2022			Jibar Tradeable Future	4.2850	95.7150	4.2950	95.7050	0.233	0.0000	0.0000	0
2022/01/17	JBAF	20/04/2022			Jibar Tradeable Future	4.6300	95.3700	4.6600	95.3400	0.648	0.0000	0.0000	0
2022/01/17	JBAF	18/05/2022			Jibar Tradeable Future	4.6900	95.3100	4.7400	95.2600	1.066	0.0000	0.0000	0
2022/01/17	JBAF	15/06/2022			Jibar Tradeable Future	4.9950	95.0050	5.0650	94.9350	1.401	0.0000	0.0000	72
2022/01/17	JBAF	21/09/2022			Jibar Tradeable Future	5.4300	94.5700	5.5100	94.4900	1.473	0.0000	0.0000	0
2022/01/17	JBAF	21/12/2022			Jibar Tradeable Future	5.9550	94.0450	6.0750	93.9250	2.015	0.0000	0.0000	68
2022/01/17	JBAF	15/03/2023			Jibar Tradeable Future	6.2150	93.7850	6.3250	93.6750	1.770	0.0000	0.0000	0
2022/01/17	JBAF	21/06/2023			Jibar Tradeable Future	6.4900	93.5100	6.5800	93.4200	1.387	0.0000	0.0000	0
2022/01/17	JBAF	20/09/2023			Jibar Tradeable Future	6.6850	93.3150	6.7700	93.2300	1.272	0.0000	0.0000	75
2022/01/17	JBAF	20/12/2023			Jibar Tradeable Future	6.8950	93.1050	6.9650	93.0350	1.015	0.0000	0.0000	0
2022/01/17	R023	03/02/2022	5.08	Call	Bond Future	75.3900	0.0754	59.5000	0.0595	(21.077)	0	0	0
2022/01/17	R023	03/02/2022	5.08	Put	Bond Future	119.7300	0.1197	125.0700	0.1251	4.460	0	0	0
2022/01/17	R023	03/02/2022			Bond Future	5.1228	106.1076	5.1433	106.0864	0.400	0.0000	0.0000	15,452
2022/01/17	R023	03/02/2022	5.06	Call	Bond Future	66.0400	0.0660	51.1600	0.0512	(22.532)	0	0	0
2022/01/17	R023	03/02/2022	5.06	Put	Bond Future	131.1100	0.1311	137.4600	0.1375	4.843	0	0	0
2022/01/17	R023	03/02/2022	5.07	Call	Bond Future	70.6700	0.0707	55.2700	0.0553	(21.791)	0	0	0
2022/01/17	R023	03/02/2022	5.07	Put	Bond Future	125.3800	0.1254	131.2100	0.1312	4.650	0	0	0
2022/01/17	R023	05/05/2022	6.31	Call	Bond Future	920.6700	0.9207	887.8600	0.8879	(3.564)	0	0	0
2022/01/17	R023	05/05/2022	6.31	Put	Bond Future	21.7100	0.0217	23.1500	0.0231	6.633	0	0	0
2022/01/17	R023	05/05/2022			Bond Future	5.1720	103.4960	5.2150	103.4617	0.833	0.0000	0.0000	12,904
2022/01/17	R023	05/05/2022	6.29	Call	Bond Future	905.9700	0.9060	873.2300	0.8732	(3.614)	0	0	0
2022/01/17	R023	05/05/2022	6.29	Put	Bond Future	22.7000	0.0227	24.2100	0.0242	6.652	0	0	0
2022/01/17	R023	05/05/2022	6.30	Call	Bond Future	913.2800	0.9133	880.5000	0.8805	(3.589)	0	0	0
2022/01/17	R023	05/05/2022	6.30	Put	Bond Future	22.1600	0.0222	23.6300	0.0236	6.634	0	0	0
2022/01/17	R023	04/08/2022	6.05	Call	Bond Future	541.5400	0.5415	494.1200	0.4941	(8.757)	0	0	0
2022/01/17	R023	04/08/2022	6.05	Put	Bond Future	54.4400	0.0544	64.6900	0.0647	18.828	0	0	0
2022/01/17	R023	04/08/2022			Bond Future	5.1610	104.8316	5.2659	104.7740	2.031	0.0000	0.0000	0
2022/01/17	R023	04/08/2022	6.03	Call	Bond Future	532.2500	0.5323	485.1100	0.4851	(8.857)	0	0	0
2022/01/17	R023	04/08/2022	6.03	Put	Bond Future	56.0600	0.0561	66.5900	0.0666	18.783	0	0	0
2022/01/17	R023	04/08/2022	6.04	Call	Bond Future	536.8900	0.5369	489.6100	0.4896	(8.806)	0	0	0
2022/01/17	R023	04/08/2022	6.04	Put	Bond Future	55.2400	0.0552	65.6300	0.0656	18.809	0	0	0
2022/01/17	R023	03/11/2022	6.25	Call	Bond Future	403.6200	0.4036	386.6900	0.3867	(4.195)	0	0	0
2022/01/17	R023	03/11/2022	6.25	Put	Bond Future	32.5700	0.0326	35.4100	0.0354	8.720	0	0	0
2022/01/17	R023	03/11/2022	6.26	Call	Bond Future	406.1800	0.4062	389.2200	0.3892	(4.175)	0	0	0
2022/01/17	R023	03/11/2022	6.26	Put	Bond Future	32.0700	0.0321	34.8800	0.0349	8.762	0	0	0
2022/01/17	R023	03/11/2022			Bond Future	5.0452	102.2914	5.1092	102.2716	1.268	0.0000	0.0000	0
2022/01/17	R023	03/11/2022	6.27	Call	Bond Future	408.9800	0.4090	391.9900	0.3920	(4.154)	0	0	0
2022/01/17	R023	03/11/2022	6.27	Put	Bond Future	31.8000	0.0318	34.5800	0.0346	8.742	0	0	0
2022/01/17	R035	03/02/2022	9.92	Call	Bond Future	91.5900	0.0916	64.8800	0.0649	(29.163)	0	0	200
2022/01/17	R035	03/02/2022	9.92	Put	Bond Future	3,090.2000	3.0902	3,074.1300	3.0741	(0.520)	0	0	0
2022/01/17	R035	03/02/2022	11.73	Call	Bond Future	8,290.0700	8.2901	8,278.7500	8.2788	(0.137)	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
2022/01/17	R035	03/02/2022	11.73	Put	Bond Future	1.0900	0.0011	0.4100	0.0004	(62.385)	0	0	280
2022/01/17	R035	03/02/2022	11.28	Call	Bond Future	5,692.8300	5.6928	5,675.0400	5.6750	(0.312)	0	0	0
2022/01/17	R035	03/02/2022	11.28	Put	Bond Future	16.1900	0.0162	9.0400	0.0090	(44.163)	0	0	200
2022/01/17	R035	03/02/2022	11.33	Put	Bond Future	12.3500	0.0124	6.6300	0.0066	(46.316)	0	0	500
2022/01/17	R035	03/02/2022	11.39	Call	Bond Future	6,335.2700	6.3353	6,320.2800	6.3203	(0.237)	0	0	0
2022/01/17	R035	03/02/2022	11.39	Put	Bond Future	8.8900	0.0089	4.5400	0.0045	(48.931)	0	0	683
2022/01/17	R035	03/02/2022	11.22	Call	Bond Future	5,341.4400	5.3414	5,321.5400	5.3215	(0.373)	0	0	0
2022/01/17	R035	03/02/2022	11.22	Put	Bond Future	22.3100	0.0223	13.0500	0.0130	(41.506)	0	0	0
2022/01/17	R035	03/02/2022	11.23	Call	Bond Future	5,400.0300	5.4000	5,380.5100	5.3805	(0.361)	0	0	0
2022/01/17	R035	03/02/2022	11.23	Put	Bond Future	21.1600	0.0212	12.2800	0.0123	(41.966)	0	0	0
2022/01/17	R035	03/02/2022	11.03	Call	Bond Future	4,231.5600	4.2316	4,201.4100	4.2014	(0.713)	0	0	0
2022/01/17	R035	03/02/2022	11.05	Put	Bond Future	53.6000	0.0536	35.4600	0.0355	(33.843)	0	0	1,600
2022/01/17	R035	03/02/2022	11.11	Call	Bond Future	4,697.4800	4.6975	4,672.3700	4.6724	(0.535)	0	0	0
2022/01/17	R035	03/02/2022	10.35	Call	Bond Future	877.1300	0.8771	799.0000	0.7990	(8.907)	0	0	1,600
2022/01/17	R035	03/02/2022	10.35	Put	Bond Future	999.0000	0.9990	931.5100	0.9315	(6.756)	0	0	0
2022/01/17	R035	03/02/2022	10.61	Call	Bond Future	1,938.9700	1.9390	1,870.3800	1.8704	(3.537)	0	0	0
2022/01/17	R035	03/02/2022	10.61	Put	Bond Future	383.0500	0.3830	325.1000	0.3251	(15.129)	0	0	200
2022/01/17	R035	03/02/2022	10.65	Call	Bond Future	2,134.8600	2.1349	2,070.0300	2.0700	(3.037)	0	0	0
2022/01/17	R035	03/02/2022	10.24	Put	Bond Future	1,406.8600	1.4069	1,346.7700	1.3468	(4.271)	0	0	0
2022/01/17	R035	03/02/2022	10.26	Call	Bond Future	612.5700	0.6126	539.9600	0.5400	(11.853)	0	0	200
2022/01/17	R035	03/02/2022	10.26	Put	Bond Future	1,325.8900	1.3259	1,263.9200	1.2639	(4.674)	0	0	0
2022/01/17	R035	03/02/2022	10.34	Call	Bond Future	844.8800	0.8449	767.1300	0.7671	(9.202)	0	0	0
2022/01/17	R035	03/02/2022	10.34	Put	Bond Future	1,032.1900	1.0322	965.0800	0.9651	(6.502)	0	0	500
2022/01/17	R035	03/02/2022			Bond Future	10.3687	93.3799	10.3703	93.3692	0.016	0.0000	0.0000	85,741
2022/01/17	R035	03/02/2022	9.70	Call	Bond Future	17.4100	0.0174	9.8100	0.0098	(43.653)	0	0	683
2022/01/17	R035	03/02/2022	9.70	Put	Bond Future	4,538.7900	4.5388	4,541.8300	4.5418	0.067	0	0	0
2022/01/17	R035	03/02/2022	10.10	Call	Bond Future	278.7100	0.2787	226.2000	0.2262	(18.840)	0	0	280
2022/01/17	R035	03/02/2022	10.10	Put	Bond Future	2,057.3200	2.0573	2,015.4500	2.0154	(2.035)	0	0	0
2022/01/17	R035	03/02/2022	11.88	Call	Bond Future	9,133.7700	9.1338	9,122.8600	9.1229	(0.119)	0	0	0
2022/01/17	R035	03/02/2022	11.88	Put	Bond Future	0.3900	0.0004	0.1200	0.0001	(69.231)	0	0	1,800
2022/01/17	R035	03/02/2022	11.33	Call	Bond Future	5,985.2400	5.9852	5,968.8800	5.9689	(0.273)	0	0	0
2022/01/17	R035	03/02/2022	11.24	Call	Bond Future	5,458.6100	5.4586	5,439.4600	5.4395	(0.351)	0	0	0
2022/01/17	R035	03/02/2022	11.24	Put	Bond Future	20.0700	0.0201	11.5600	0.0116	(42.402)	0	0	0
2022/01/17	R035	03/02/2022	11.03	Put	Bond Future	59.2400	0.0592	39.7300	0.0397	(32.934)	0	0	280
2022/01/17	R035	03/02/2022	11.05	Call	Bond Future	4,347.7000	4.3477	4,318.9200	4.3189	(0.662)	0	0	0
2022/01/17	R035	03/02/2022	11.11	Put	Bond Future	39.5600	0.0396	25.0900	0.0251	(36.577)	0	0	200
2022/01/17	R035	03/02/2022	10.65	Put	Bond Future	324.8200	0.3248	270.6300	0.2706	(16.683)	0	0	683
2022/01/17	R035	03/02/2022	10.24	Call	Bond Future	561.3600	0.5614	490.6300	0.4906	(12.600)	0	0	500
2022/01/17	R035	05/05/2022	11.63	Call	Bond Future	6,914.0000	6.9140	6,867.7300	6.8677	(0.669)	0	0	0
2022/01/17	R035	05/05/2022	11.63	Put	Bond Future	432.5900	0.4326	418.6600	0.4187	(3.220)	0	0	0
2022/01/17	R035	05/05/2022	11.64	Call	Bond Future	6,964.5300	6.9645	6,918.3500	6.9184	(0.663)	0	0	0
2022/01/17	R035	05/05/2022	11.64	Put	Bond Future	426.1900	0.4262	412.3500	0.4123	(3.247)	0	0	0
2022/01/17	R035	05/05/2022	10.72	Call	Bond Future	2,756.6700	2.7567	2,708.4200	2.7084	(1.750)	0	0	1,200
2022/01/17	R035	05/05/2022	10.72	Put	Bond Future	1,704.6900	1.7047	1,688.7800	1.6888	(0.933)	0	0	0
2022/01/17	R035	05/05/2022			Bond Future	10.5530	90.0444	10.5581	90.0121	0.048	0.0000	0.0000	30,696
2022/01/17	R035	05/05/2022	11.65	Call	Bond Future	7,015.0000	7.0150	6,968.9000	6.9689	(0.657)	0	0	0
2022/01/17	R035	05/05/2022	11.65	Put	Bond Future	419.7900	0.4198	406.0300	0.4060	(3.278)	0	0	0
2022/01/17	R035	05/05/2022	12.64	Call	Bond Future	12,041.9900	12.0420	12,003.9300	12.0039	(0.316)	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
2022/01/17	R035	05/05/2022	12.64	Put	Bond Future	89.9900		0.0900	84.2700	0.0843	(6.356)	0	0	1,200
2022/01/17	R035	05/05/2022	10.82	Call	Bond Future	3,142.7500		3.1427	3,093.7000	3.0937	(1.561)	0	0	0
2022/01/17	R035	05/05/2022	10.82	Put	Bond Future	1,469.2400		1.4692	1,452.5300	1.4525	(1.137)	0	0	1,200
2022/01/17	R035	04/08/2022	11.13	Put	Bond Future	1,861.3100		1.8613	1,867.1400	1.8671	0.313	0	0	100
2022/01/17	R035	04/08/2022	10.72	Call	Bond Future	2,751.6100		2.7516	2,693.6700	2.6937	(2.106)	0	0	0
2022/01/17	R035	04/08/2022	10.72	Put	Bond Future	2,891.3500		2.8913	2,906.4900	2.9065	0.524	0	0	0
2022/01/17	R035	04/08/2022	10.73	Call	Bond Future	2,784.2100		2.7842	2,726.0000	2.7260	(2.091)	0	0	0
2022/01/17	R035	04/08/2022	10.73	Put	Bond Future	2,862.0200		2.8620	2,876.8900	2.8769	0.520	0	0	0
2022/01/17	R035	04/08/2022	9.84	Call	Bond Future	693.8200		0.6938	666.1100	0.6661	(3.994)	0	0	100
2022/01/17	R035	04/08/2022	9.84	Put	Bond Future	6,536.1200		6.5361	6,581.4900	6.5815	0.694	0	0	0
2022/01/17	R035	04/08/2022	10.53	Put	Bond Future	3,495.9200		3.4959	3,516.7500	3.5168	0.596	0	0	0
2022/01/17	R035	04/08/2022	10.64	Call	Bond Future	2,497.2600		2.4973	2,441.6200	2.4416	(2.228)	0	0	0
2022/01/17	R035	04/08/2022	10.64	Put	Bond Future	3,134.6500		3.1346	3,152.0900	3.1521	0.556	0	0	100
2022/01/17	R035	04/08/2022	9.53	Call	Bond Future	389.6500		0.3897	370.8500	0.3709	(4.825)	0	0	400
2022/01/17	R035	04/08/2022	9.53	Put	Bond Future	8,365.7700		8.3658	8,420.0500	8.4200	0.649	0	0	0
2022/01/17	R035	04/08/2022			Bond Future	10.7426		91.2066	10.7544	91.1335	0.110	0.0000	0.0000	0
2022/01/17	R035	04/08/2022	11.13	Call	Bond Future	4,210.0500		4.2100	4,142.8000	4.1428	(1.597)	0	0	0
2022/01/17	R035	04/08/2022	12.18	Call	Bond Future	8,889.0200		8.8890	8,812.3300	8.8123	(0.863)	0	0	0
2022/01/17	R035	04/08/2022	12.18	Put	Bond Future	613.4600		0.6135	609.8500	0.6098	(0.588)	0	0	400
2022/01/17	R035	04/08/2022	10.74	Call	Bond Future	2,817.2700		2.8173	2,758.7800	2.7588	(2.076)	0	0	0
2022/01/17	R035	04/08/2022	10.74	Put	Bond Future	2,833.2200		2.8332	2,847.8100	2.8478	0.515	0	0	0
2022/01/17	R035	04/08/2022	10.53	Call	Bond Future	2,167.6600		2.1677	2,115.4100	2.1154	(2.410)	0	0	400
2022/01/17	R035	03/11/2022	11.15	Call	Bond Future	4,032.6700		4.0327	3,985.4400	3.9854	(1.171)	0	0	0
2022/01/17	R035	03/11/2022	11.15	Put	Bond Future	2,738.4600		2.7385	2,743.5000	2.7435	0.184	0	0	0
2022/01/17	R035	03/11/2022			Bond Future	10.9326		87.9201	10.9413	87.8678	0.079	0.0000	0.0000	0
2022/01/17	R035	03/11/2022	11.14	Call	Bond Future	3,998.3300		3.9983	3,951.2300	3.9512	(1.178)	0	0	0
2022/01/17	R035	03/11/2022	11.14	Put	Bond Future	2,763.0500		2.7631	2,768.2200	2.7682	0.187	0	0	0
2022/01/17	R035	03/11/2022	11.13	Call	Bond Future	3,964.1200		3.9641	3,917.1600	3.9172	(1.185)	0	0	0
2022/01/17	R035	03/11/2022	11.13	Put	Bond Future	2,787.8200		2.7878	2,793.1300	2.7931	0.190	0	0	0
2022/01/17	R186	03/02/2022	7.30	Call	Bond Future	37.0600		0.0371	22.7200	0.0227	(38.694)	0	0	0
2022/01/17	R186	03/02/2022	7.30	Put	Bond Future	2,119.3500		2.1194	2,157.6100	2.1576	1.805	0	0	0
2022/01/17	R186	03/02/2022			Bond Future	7.7839		112.2222	7.7963	112.1696	0.159	0.0000	0.0000	53,727
2022/01/17	R186	03/02/2022	7.28	Call	Bond Future	32.0700		0.0321	19.2400	0.0192	(40.006)	0	0	0
2022/01/17	R186	03/02/2022	7.28	Put	Bond Future	2,201.4700		2.2015	2,241.2400	2.2412	1.807	0	0	0
2022/01/17	R186	03/02/2022	7.29	Call	Bond Future	34.4700		0.0345	20.9000	0.0209	(39.368)	0	0	0
2022/01/17	R186	03/02/2022	7.29	Put	Bond Future	2,160.3100		2.1603	2,199.3400	2.1993	1.807	0	0	0
2022/01/17	R186	05/05/2022	9.18	Call	Bond Future	4,852.5600		4.8526	4,899.2700	4.8993	0.963	0	0	0
2022/01/17	R186	05/05/2022	9.18	Put	Bond Future	149.9000		0.1499	137.0800	0.1371	(8.552)	0	0	454
2022/01/17	R186	05/05/2022	8.32	Call	Bond Future	2,100.0900		2.1001	2,123.7700	2.1238	1.128	0	0	0
2022/01/17	R186	05/05/2022	8.32	Put	Bond Future	738.1500		0.7381	702.3000	0.7023	(4.857)	0	0	0
2022/01/17	R186	05/05/2022	8.14	Call	Bond Future	1,644.3200		1.6443	1,662.1100	1.6621	1.082	0	0	454
2022/01/17	R186	05/05/2022	8.14	Put	Bond Future	998.3800		0.9984	956.6400	0.9566	(4.181)	0	0	0
2022/01/17	R186	05/05/2022	7.28	Call	Bond Future	282.4100		0.2824	282.3600	0.2824	(0.018)	0	0	435
2022/01/17	R186	05/05/2022	7.28	Put	Bond Future	3,140.2500		3.1402	3,080.6700	3.0807	(1.897)	0	0	0
2022/01/17	R186	05/05/2022	7.48	Call	Bond Future	474.5900		0.4746	476.6000	0.4766	0.424	0	0	3,600
2022/01/17	R186	05/05/2022	7.48	Put	Bond Future	2,505.1900		2.5052	2,447.6700	2.4477	(2.296)	0	0	0
2022/01/17	R186	05/05/2022			Bond Future	7.9789		113.5971	7.9641	113.6566	(0.185)	0.0000	0.0000	23,519

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
2022/01/17	R186	05/05/2022	8.64	Call	Bond Future	3,035.3900	3.0354	3,069.2700	3.0693	1.116	0	0	0
2022/01/17	R186	05/05/2022	8.64	Put	Bond Future	415.0300	0.4150	389.3800	0.3894	(6.180)	0	0	4,035
2022/01/17	R186	05/05/2022	8.94	Call	Bond Future	4,020.9700	4.0210	4,062.7400	4.0627	1.039	0	0	0
2022/01/17	R186	05/05/2022	8.94	Put	Bond Future	237.4500	0.2375	219.6900	0.2197	(7.479)	0	0	454
2022/01/17	R186	05/05/2022	8.31	Call	Bond Future	2,073.5100	2.0735	2,096.8600	2.0969	1.126	0	0	0
2022/01/17	R186	05/05/2022	8.31	Put	Bond Future	751.1900	0.7512	715.0100	0.7150	(4.816)	0	0	0
2022/01/17	R186	05/05/2022	8.35	Call	Bond Future	2,181.2300	2.1812	2,205.9100	2.2059	1.131	0	0	454
2022/01/17	R186	05/05/2022	8.35	Put	Bond Future	700.5300	0.7005	665.6800	0.6657	(4.975)	0	0	0
2022/01/17	R186	05/05/2022	7.88	Call	Bond Future	1,085.2800	1.0853	1,095.3900	1.0954	0.932	0	0	435
2022/01/17	R186	05/05/2022	7.88	Put	Bond Future	1,484.0600	1.4841	1,434.6400	1.4346	(3.330)	0	0	0
2022/01/17	R186	05/05/2022	8.30	Call	Bond Future	2,046.8600	2.0469	2,069.8800	2.0699	1.125	0	0	0
2022/01/17	R186	05/05/2022	8.30	Put	Bond Future	764.1800	0.7642	727.6700	0.7277	(4.778)	0	0	0
2022/01/17	R186	05/05/2022	6.73	Call	Bond Future	72.4800	0.0725	71.0100	0.0710	(2.028)	0	0	3,600
2022/01/17	R186	05/05/2022	6.73	Put	Bond Future	5,244.9900	5.2450	5,183.9900	5.1840	(1.163)	0	0	0
2022/01/17	R186	04/08/2022	8.15	Call	Bond Future	1,642.7300	1.6427	1,719.2800	1.7193	4.660	0	0	0
2022/01/17	R186	04/08/2022	8.15	Put	Bond Future	1,765.6200	1.7656	1,665.2800	1.6653	(5.683)	0	0	0
2022/01/17	R186	04/08/2022	9.78	Call	Bond Future	6,144.3900	6.1444	6,294.8400	6.2948	2.449	0	0	0
2022/01/17	R186	04/08/2022	9.78	Put	Bond Future	285.8600	0.2859	259.4200	0.2594	(9.249)	0	0	3,600
2022/01/17	R186	04/08/2022	7.96	Call	Bond Future	1,289.5200	1.2895	1,354.2600	1.3543	5.020	0	0	3,600
2022/01/17	R186	04/08/2022			Bond Future	8.1824	109.7767	8.1358	109.9535	(0.569)	0.0000	0.0000	0
2022/01/17	R186	04/08/2022	8.14	Call	Bond Future	1,623.2100	1.6232	1,699.1400	1.6991	4.678	0	0	0
2022/01/17	R186	04/08/2022	8.14	Put	Bond Future	1,784.1300	1.7841	1,683.1700	1.6832	(5.659)	0	0	0
2022/01/17	R186	04/08/2022	6.96	Call	Bond Future	196.5200	0.1965	211.2400	0.2112	7.490	0	0	3,600
2022/01/17	R186	04/08/2022	6.96	Put	Bond Future	4,963.4900	4.9635	4,801.3200	4.8013	(3.267)	0	0	0
2022/01/17	R186	04/08/2022	7.96	Put	Bond Future	2,137.7300	2.1377	2,025.5800	2.0256	(5.246)	0	0	0
2022/01/17	R186	04/08/2022	8.13	Call	Bond Future	1,603.5000	1.6035	1,678.8000	1.6788	4.696	0	0	0
2022/01/17	R186	04/08/2022	8.13	Put	Bond Future	1,802.4600	1.8025	1,700.8700	1.7009	(5.636)	0	0	0
2022/01/17	R186	03/11/2022	8.53	Call	Bond Future	2,285.7100	2.2857	2,441.5700	2.4416	6.819	0	0	0
2022/01/17	R186	03/11/2022	8.53	Put	Bond Future	1,788.5000	1.7885	1,647.4200	1.6474	(7.888)	0	0	0
2022/01/17	R186	03/11/2022	8.54	Call	Bond Future	2,306.1700	2.3062	2,462.8500	2.4628	6.794	0	0	0
2022/01/17	R186	03/11/2022	8.54	Put	Bond Future	1,773.4100	1.7734	1,633.1500	1.6331	(7.909)	0	0	0
2022/01/17	R186	03/11/2022			Bond Future	8.3906	111.2151	8.3077	111.5120	(0.988)	0.0000	0.0000	0
2022/01/17	R186	03/11/2022	8.55	Call	Bond Future	2,326.7200	2.3267	2,484.2100	2.4842	6.769	0	0	0
2022/01/17	R186	03/11/2022	8.55	Put	Bond Future	1,758.4300	1.7584	1,618.9800	1.6190	(7.930)	0	0	0
2022/01/17	R197	03/02/2022			Bond Future	321.7917	321.7917	321.7909	321.7909	0.000	0.0000	0.0000	1,132
2022/01/17	R197	05/05/2022			Bond Future	325.8139	325.8139	325.8112	325.8112	(0.001)	0.0000	0.0000	476
2022/01/17	R197	04/08/2022			Bond Future	321.7238	321.7238	321.7193	321.7193	(0.001)	0.0000	0.0000	0
2022/01/17	R197	03/11/2022			Bond Future	326.0120	326.0120	326.0069	326.0069	(0.002)	0.0000	0.0000	0
2022/01/17	R202	03/02/2022			Bond Future	242.2607	242.2607	240.8906	240.8906	(0.566)	0.0000	0.0000	6,622
2022/01/17	R202	05/05/2022			Bond Future	245.2888	245.2888	243.9001	243.9001	(0.566)	0.0000	0.0000	6,277
2022/01/17	R202	04/08/2022			Bond Future	244.0659	244.0659	242.6580	242.6580	(0.577)	0.0000	0.0000	0
2022/01/17	R202	03/11/2022			Bond Future	247.3187	247.3187	245.8914	245.8914	(0.577)	0.0000	0.0000	0
2022/01/17	R209	03/02/2022	11.02	Call	Bond Future	3,713.8800	3.7139	3,680.5900	3.6806	(0.896)	0	0	0
2022/01/17	R209	03/02/2022	11.02	Put	Bond Future	46.7000	0.0467	31.2800	0.0313	(33.019)	0	0	0
2022/01/17	R209	03/02/2022	11.03	Call	Bond Future	3,764.4500	3.7644	3,731.7200	3.7317	(0.869)	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
2022/01/17	R209	03/02/2022	11.03	Put	Bond Future	44.3900	0.0444	29.5300	0.0295	(33.476)	0	0	0
2022/01/17	R209	03/02/2022			Bond Future	10.3531	72.1116	10.3562	72.0938	0.030	0.0000	0.0000	15,362
2022/01/17	R209	03/02/2022	11.04	Call	Bond Future	3,815.0600	3.8151	3,782.8700	3.7829	(0.844)	0	0	0
2022/01/17	R209	03/02/2022	11.04	Put	Bond Future	42.1700	0.0422	27.8500	0.0279	(33.958)	0	0	0
2022/01/17	R209	05/05/2022	11.43	Call	Bond Future	5,288.9900	5.2890	5,255.7300	5.2557	(0.629)	0	0	0
2022/01/17	R209	05/05/2022	11.43	Put	Bond Future	461.3800	0.4614	447.0300	0.4470	(3.110)	0	0	0
2022/01/17	R209	05/05/2022	11.44	Call	Bond Future	5,332.2800	5.3323	5,299.1000	5.2991	(0.622)	0	0	0
2022/01/17	R209	05/05/2022	11.44	Put	Bond Future	454.3500	0.4544	440.0800	0.4401	(3.141)	0	0	0
2022/01/17	R209	05/05/2022	9.75	Call	Bond Future	321.3800	0.3214	305.3500	0.3054	(4.988)	0	0	8,525
2022/01/17	R209	05/05/2022	9.75	Put	Bond Future	4,807.7300	4.8077	4,810.6100	4.8106	0.060	0	0	0
2022/01/17	R209	05/05/2022	10.25	Call	Bond Future	1,150.7600	1.1508	1,120.3300	1.1203	(2.644)	0	0	0
2022/01/17	R209	05/05/2022	10.25	Put	Bond Future	2,677.1900	2.6772	2,665.6700	2.6657	(0.430)	0	0	9,000
2022/01/17	R209	05/05/2022	10.75	Call	Bond Future	2,597.5700	2.5976	2,561.0000	2.5610	(1.408)	0	0	0
2022/01/17	R209	05/05/2022	10.75	Put	Bond Future	1,327.9400	1.3279	1,310.2800	1.3103	(1.330)	0	0	3,050
2022/01/17	R209	05/05/2022			Bond Future	10.5194	69.8534	10.5228	69.8345	0.032	0.0000	0.0000	10,918
2022/01/17	R209	05/05/2022	12.00	Call	Bond Future	7,797.7300	7.7977	7,769.6300	7.7696	(0.360)	0	0	0
2022/01/17	R209	05/05/2022	12.00	Put	Bond Future	189.3200	0.1893	180.1300	0.1801	(4.854)	0	0	12,050
2022/01/17	R209	05/05/2022	11.45	Call	Bond Future	5,375.6200	5.3756	5,342.5300	5.3425	(0.616)	0	0	0
2022/01/17	R209	05/05/2022	11.45	Put	Bond Future	447.4200	0.4474	433.2400	0.4332	(3.169)	0	0	0
2022/01/17	R209	04/08/2022	10.57	Put	Bond Future	2,753.1700	2.7532	2,745.4300	2.7454	(0.281)	0	0	0
2022/01/17	R209	04/08/2022	10.58	Call	Bond Future	2,138.5700	2.1386	2,111.3900	2.1114	(1.271)	0	0	0
2022/01/17	R209	04/08/2022	10.58	Put	Bond Future	2,725.1500	2.7251	2,717.3100	2.7173	(0.288)	0	0	0
2022/01/17	R209	04/08/2022			Bond Future	10.6870	70.7552	10.6905	70.7359	0.033	0.0000	0.0000	0
2022/01/17	R209	04/08/2022	10.59	Call	Bond Future	2,165.6900	2.1657	2,138.4100	2.1384	(1.260)	0	0	0
2022/01/17	R209	04/08/2022	10.59	Put	Bond Future	2,697.1500	2.6971	2,689.2100	2.6892	(0.294)	0	0	0
2022/01/17	R209	04/08/2022	10.57	Call	Bond Future	2,111.4000	2.1114	2,084.3200	2.0843	(1.283)	0	0	0
2022/01/17	R209	03/11/2022	11.03	Call	Bond Future	3,430.9400	3.4309	3,404.6900	3.4047	(0.765)	0	0	0
2022/01/17	R209	03/11/2022	11.03	Put	Bond Future	2,499.3600	2.4994	2,492.8700	2.4929	(0.260)	0	0	0
2022/01/17	R209	03/11/2022			Bond Future	10.8534	68.5396	10.8571	68.5199	0.034	0.0000	0.0000	0
2022/01/17	R209	03/11/2022	11.01	Call	Bond Future	3,371.8200	3.3718	3,345.6700	3.3457	(0.776)	0	0	0
2022/01/17	R209	03/11/2022	11.01	Put	Bond Future	2,544.8500	2.5449	2,538.4600	2.5385	(0.251)	0	0	0
2022/01/17	R209	03/11/2022	11.02	Call	Bond Future	3,401.4400	3.4014	3,375.2400	3.3752	(0.770)	0	0	0
2022/01/17	R209	03/11/2022	11.02	Put	Bond Future	2,522.1400	2.5221	2,515.7000	2.5157	(0.255)	0	0	0
2022/01/17	R210	03/02/2022			Bond Future	214.0642	214.0642	214.0715	214.0715	0.003	0.0000	0.0000	1,381
2022/01/17	R210	05/05/2022			Bond Future	213.8791	213.8791	213.8849	213.8849	0.003	0.0000	0.0000	987
2022/01/17	R210	04/08/2022			Bond Future	216.6913	216.6913	216.6966	216.6966	0.002	0.0000	0.0000	0
2022/01/17	R210	03/11/2022			Bond Future	216.6607	216.6607	216.6657	216.6657	0.002	0.0000	0.0000	0
2022/01/17	R213	03/02/2022	8.63	Call	Bond Future	0.3100	0.0003	0.0600	0.0001	(80.645)	0	0	200
2022/01/17	R213	03/02/2022	8.63	Put	Bond Future	5,793.7800	5.7938	5,989.0800	5.9891	3.371	0	0	0
2022/01/17	R213	03/02/2022	8.80	Call	Bond Future	1.9800	0.0020	0.5600	0.0006	(71.717)	0	0	102
2022/01/17	R213	03/02/2022	8.80	Put	Bond Future	4,818.1000	4.8181	5,012.2300	5.0122	4.029	0	0	0
2022/01/17	R213	03/02/2022	10.60	Put	Bond Future	10.3900	0.0104	7.3700	0.0074	(29.066)	0	0	430
2022/01/17	R213	03/02/2022	10.67	Call	Bond Future	5,093.0900	5.0931	4,895.2700	4.8953	(3.884)	0	0	0
2022/01/17	R213	03/02/2022	10.67	Put	Bond Future	6.9500	0.0070	4.6800	0.0047	(32.662)	0	0	220
2022/01/17	R213	03/02/2022	10.00	Call	Bond Future	1,922.0800	1.9221	1,721.7200	1.7217	(10.424)	0	0	0
2022/01/17	R213	03/02/2022	10.00	Put	Bond Future	212.2500	0.2123	207.4400	0.2074	(2.266)	0	0	430

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
2022/01/17	R213	03/02/2022	9.98	Call	Bond Future	1,837.9600	1.8380	1,638.7100	1.6387	(10.841)	0	0	0
2022/01/17	R213	03/02/2022	9.98	Put	Bond Future	231.7600	0.2318	228.0600	0.2281	(1.596)	0	0	0
2022/01/17	R213	03/02/2022	9.22	Put	Bond Future	2,529.9500	2.5300	2,692.8700	2.6929	6.440	0	0	0
2022/01/17	R213	03/02/2022	9.58	Put	Bond Future	1,028.8200	1.0288	1,095.8800	1.0959	6.518	0	0	200
2022/01/17	R213	03/02/2022			Bond Future	9.6741	87.2132	9.7109	87.0177	0.381	0.0000	0.0000	21,184
2022/01/17	R213	03/02/2022	9.15	Call	Bond Future	43.4700	0.0435	21.5100	0.0215	(50.518)	0	0	220
2022/01/17	R213	03/02/2022	9.15	Put	Bond Future	2,889.7500	2.8898	3,063.3400	3.0633	6.007	0	0	0
2022/01/17	R213	03/02/2022	10.25	Call	Bond Future	3,058.9900	3.0590	2,855.1100	2.8551	(6.665)	0	0	0
2022/01/17	R213	03/02/2022	10.25	Put	Bond Future	67.9100	0.0679	59.5800	0.0596	(12.266)	0	0	102
2022/01/17	R213	03/02/2022	10.60	Call	Bond Future	4,752.2700	4.7523	4,553.7000	4.5537	(4.178)	0	0	0
2022/01/17	R213	03/02/2022	10.15	Call	Bond Future	2,590.4900	2.5905	2,386.2600	2.3863	(7.884)	0	0	0
2022/01/17	R213	03/02/2022	10.15	Put	Bond Future	108.8000	0.1088	100.1200	0.1001	(7.978)	0	0	200
2022/01/17	R213	03/02/2022	10.17	Call	Bond Future	2,683.0700	2.6831	2,478.7800	2.4788	(7.614)	0	0	0
2022/01/17	R213	03/02/2022	10.17	Put	Bond Future	99.1700	0.0992	90.4300	0.0904	(8.813)	0	0	220
2022/01/17	R213	03/02/2022	9.96	Call	Bond Future	1,755.1500	1.7551	1,557.2000	1.5572	(11.278)	0	0	0
2022/01/17	R213	03/02/2022	9.96	Put	Bond Future	252.7400	0.2527	250.3400	0.2503	(0.950)	0	0	0
2022/01/17	R213	03/02/2022	9.97	Call	Bond Future	1,796.3600	1.7964	1,597.7300	1.5977	(11.057)	0	0	0
2022/01/17	R213	03/02/2022	9.97	Put	Bond Future	242.0300	0.2420	238.9500	0.2389	(1.273)	0	0	0
2022/01/17	R213	03/02/2022	9.22	Call	Bond Future	70.9200	0.0709	38.2900	0.0383	(46.010)	0	0	430
2022/01/17	R213	03/02/2022	9.58	Call	Bond Future	526.7800	0.5268	398.2900	0.3983	(24.392)	0	0	0
2022/01/17	R213	03/02/2022	9.76	Call	Bond Future	1,016.1000	1.0161	843.8500	0.8439	(16.952)	0	0	0
2022/01/17	R213	03/02/2022	9.76	Put	Bond Future	560.9500	0.5609	584.2500	0.5842	4.154	0	0	102
2022/01/17	R213	05/05/2022	10.63	Call	Bond Future	4,403.2400	4.4032	4,211.8800	4.2119	(4.346)	0	0	0
2022/01/17	R213	05/05/2022	10.65	Put	Bond Future	534.3400	0.5343	559.1100	0.5591	4.636	0	0	0
2022/01/17	R213	05/05/2022			Bond Future	9.8605	84.7486	9.9027	84.5316	0.427	0.0000	0.0000	1,521
2022/01/17	R213	05/05/2022	10.63	Put	Bond Future	551.1000	0.5511	576.7800	0.5768	4.660	0	0	0
2022/01/17	R213	05/05/2022	10.64	Call	Bond Future	4,443.3400	4.4433	4,251.5200	4.2515	(4.317)	0	0	0
2022/01/17	R213	05/05/2022	10.64	Put	Bond Future	542.6600	0.5427	567.8800	0.5679	4.647	0	0	0
2022/01/17	R213	05/05/2022	10.65	Call	Bond Future	4,483.5100	4.4835	4,291.2400	4.2912	(4.288)	0	0	0
2022/01/17	R213	04/08/2022	9.88	Call	Bond Future	1,870.2400	1.8702	1,740.2500	1.7403	(6.950)	0	0	0
2022/01/17	R213	04/08/2022	9.89	Call	Bond Future	1,893.9700	1.8940	1,763.0300	1.7630	(6.914)	0	0	0
2022/01/17	R213	04/08/2022	9.90	Put	Bond Future	2,687.9700	2.6880	2,811.6300	2.8116	4.600	0	0	0
2022/01/17	R213	04/08/2022			Bond Future	10.0530	85.8424	10.1042	85.5868	0.509	0.0000	0.0000	0
2022/01/17	R213	04/08/2022	9.88	Put	Bond Future	2,741.7000	2.7417	2,867.2500	2.8673	4.579	0	0	0
2022/01/17	R213	04/08/2022	9.89	Put	Bond Future	2,714.7300	2.7147	2,839.3300	2.8393	4.590	0	0	0
2022/01/17	R213	04/08/2022	9.90	Call	Bond Future	1,917.8600	1.9179	1,785.9800	1.7860	(6.876)	0	0	0
2022/01/17	R213	03/11/2022	10.38	Call	Bond Future	3,054.2100	3.0542	2,909.1500	2.9092	(4.750)	0	0	0
2022/01/17	R213	03/11/2022	10.38	Put	Bond Future	2,418.0600	2.4181	2,512.9700	2.5130	3.925	0	0	0
2022/01/17	R213	03/11/2022	10.39	Call	Bond Future	3,081.3600	3.0814	2,935.6400	2.9356	(4.729)	0	0	0
2022/01/17	R213	03/11/2022	10.39	Put	Bond Future	2,397.1700	2.3972	2,491.4200	2.4914	3.932	0	0	0
2022/01/17	R213	03/11/2022			Bond Future	10.2483	83.4322	10.2978	83.1923	0.483	0.0000	0.0000	0
2022/01/17	R213	03/11/2022	10.40	Call	Bond Future	3,108.3300	3.1083	2,961.9400	2.9619	(4.710)	0	0	0
2022/01/17	R213	03/11/2022	10.40	Put	Bond Future	2,376.1300	2.3761	2,469.7100	2.4697	3.938	0	0	0
2022/01/17	R214	03/02/2022	11.39	Put	Bond Future	41.4100	0.0414	25.1500	0.0252	(39.266)	0	0	0
2022/01/17	R214	03/02/2022	11.40	Put	Bond Future	39.4300	0.0394	23.7700	0.0238	(39.716)	0	0	0
2022/01/17	R214	03/02/2022	11.41	Call	Bond Future	4,170.6200	4.1706	4,202.5000	4.2025	0.764	0	0	0
2022/01/17	R214	03/02/2022			Bond Future	10.6727	69.1766	10.6647	69.2236	(0.075)	0.0000	0.0000	17,613

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
2022/01/17	R214	03/02/2022	11.39	Call	Bond Future	4,067.8100	4.0678	4,098.5000	4.0985	0.754	0	0	0
2022/01/17	R214	03/02/2022	11.40	Call	Bond Future	4,119.2100	4.1192	4,150.5000	4.1505	0.760	0	0	0
2022/01/17	R214	03/02/2022	11.41	Put	Bond Future	37.5300	0.0375	22.4600	0.0225	(40.155)	0	0	0
2022/01/17	R214	05/05/2022	11.73	Put	Bond Future	505.0800	0.5051	481.4700	0.4815	(4.675)	0	0	0
2022/01/17	R214	05/05/2022	11.74	Put	Bond Future	497.7300	0.4977	474.3200	0.4743	(4.703)	0	0	0
2022/01/17	R214	05/05/2022	11.75	Call	Bond Future	5,464.1600	5.4642	5,472.1200	5.4721	0.146	0	0	0
2022/01/17	R214	05/05/2022			Bond Future	10.8316	66.7434	10.8262	66.7745	(0.050)	0.0000	0.0000	721
2022/01/17	R214	05/05/2022	11.73	Call	Bond Future	5,376.8700	5.3769	5,384.4400	5.3844	0.141	0	0	0
2022/01/17	R214	05/05/2022	11.74	Call	Bond Future	5,420.4900	5.4205	5,428.2600	5.4283	0.143	0	0	0
2022/01/17	R214	05/05/2022	11.75	Put	Bond Future	490.5000	0.4905	467.2800	0.4673	(4.734)	0	0	0
2022/01/17	R214	04/08/2022	10.98	Put	Bond Future	2,565.7300	2.5657	2,546.3900	2.5464	(0.754)	0	0	0
2022/01/17	R214	04/08/2022	10.99	Call	Bond Future	2,518.3600	2.5184	2,500.0800	2.5001	(0.726)	0	0	0
2022/01/17	R214	04/08/2022			Bond Future	10.9937	67.6048	10.9935	67.6059	(0.002)	0.0000	0.0000	0
2022/01/17	R214	04/08/2022	10.97	Call	Bond Future	2,459.2200	2.4592	2,440.9600	2.4410	(0.743)	0	0	0
2022/01/17	R214	04/08/2022	10.97	Put	Bond Future	2,592.7500	2.5927	2,573.4200	2.5734	(0.746)	0	0	0
2022/01/17	R214	04/08/2022	10.98	Call	Bond Future	2,488.6100	2.4886	2,470.3400	2.4703	(0.734)	0	0	0
2022/01/17	R214	04/08/2022	10.99	Put	Bond Future	2,539.1300	2.5391	2,519.7800	2.5198	(0.762)	0	0	0
2022/01/17	R214	03/11/2022	11.34	Call	Bond Future	3,520.4800	3.5205	3,515.4700	3.5155	(0.142)	0	0	0
2022/01/17	R214	03/11/2022	11.36	Put	Bond Future	2,467.8600	2.4679	2,445.3200	2.4453	(0.913)	0	0	0
2022/01/17	R214	03/11/2022			Bond Future	11.1547	65.2084	11.1515	65.2260	(0.029)	0.0000	0.0000	0
2022/01/17	R214	03/11/2022	11.34	Put	Bond Future	2,513.5600	2.5136	2,490.8900	2.4909	(0.902)	0	0	0
2022/01/17	R214	03/11/2022	11.35	Call	Bond Future	3,551.2900	3.5513	3,546.3400	3.5463	(0.139)	0	0	0
2022/01/17	R214	03/11/2022	11.35	Put	Bond Future	2,490.7400	2.4907	2,468.1300	2.4681	(0.908)	0	0	0
2022/01/17	R214	03/11/2022	11.36	Call	Bond Future	3,581.9800	3.5820	3,577.1000	3.5771	(0.136)	0	0	0
2022/01/17	R248	03/02/2022	9.80	Call	Bond Future	2.3500	0.0024	1.1500	0.0012	(51.064)	0	0	0
2022/01/17	R248	03/02/2022	9.80	Put	Bond Future	6,950.6800	6.9507	6,850.8700	6.8509	(1.436)	0	0	0
2022/01/17	R248	03/02/2022	10.00	Call	Bond Future	16.7300	0.0167	10.6200	0.0106	(36.521)	0	0	0
2022/01/17	R248	03/02/2022	10.00	Put	Bond Future	5,276.7200	5.2767	5,172.0000	5.1720	(1.985)	0	0	0
2022/01/17	R248	03/02/2022	10.20	Put	Bond Future	3,706.7500	3.7068	3,589.3800	3.5894	(3.166)	0	0	0
2022/01/17	R248	03/02/2022	11.47	Call	Bond Future	5,674.9500	5.6750	5,758.5900	5.7586	1.474	0	0	0
2022/01/17	R248	03/02/2022	11.48	Call	Bond Future	5,739.4000	5.7394	5,823.6300	5.8236	1.468	0	0	0
2022/01/17	R248	03/02/2022	11.49	Put	Bond Future	29.9200	0.0299	16.1200	0.0161	(46.123)	0	0	0
2022/01/17	R248	03/02/2022	10.90	Call	Bond Future	2,141.5700	2.1416	2,148.9400	2.1489	0.344	0	0	900
2022/01/17	R248	03/02/2022	10.90	Put	Bond Future	434.2400	0.4342	343.0000	0.3430	(21.011)	0	0	0
2022/01/17	R248	03/02/2022	10.40	Call	Bond Future	304.6500	0.3046	268.6600	0.2687	(11.814)	0	0	100
2022/01/17	R248	03/02/2022	10.50	Call	Bond Future	516.3500	0.5163	476.4300	0.4764	(7.731)	0	0	0
2022/01/17	R248	03/02/2022	10.50	Put	Bond Future	1,784.1300	1.7841	1,645.6000	1.6456	(7.765)	0	0	0
2022/01/17	R248	03/02/2022			Bond Future	10.6674	87.1044	10.6542	87.2030	(0.124)	0.0000	0.0000	165,008
2022/01/17	R248	03/02/2022	10.20	Call	Bond Future	81.8000	0.0818	63.0400	0.0630	(22.934)	0	0	900
2022/01/17	R248	03/02/2022	11.47	Put	Bond Future	33.0300	0.0330	18.0600	0.0181	(45.322)	0	0	0
2022/01/17	R248	03/02/2022	11.48	Put	Bond Future	31.4500	0.0315	17.0700	0.0171	(45.723)	0	0	0
2022/01/17	R248	03/02/2022	11.49	Call	Bond Future	5,803.7900	5.8038	5,888.6000	5.8886	1.461	0	0	0
2022/01/17	R248	03/02/2022	10.70	Call	Bond Future	1,177.8200	1.1778	1,150.6700	1.1507	(2.305)	0	0	0
2022/01/17	R248	03/02/2022	10.70	Put	Bond Future	934.8600	0.9349	809.1000	0.8091	(13.452)	0	0	0
2022/01/17	R248	03/02/2022	11.00	Call	Bond Future	2,707.0000	2.7070	2,733.7700	2.7338	0.989	0	0	1,400
2022/01/17	R248	03/02/2022	11.00	Put	Bond Future	284.3200	0.2843	212.4800	0.2125	(25.267)	0	0	0
2022/01/17	R248	03/02/2022	10.30	Call	Bond Future	163.6300	0.1636	135.9100	0.1359	(16.941)	0	0	1,300

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
2022/01/17	R248	03/02/2022	10.30	Put	Bond Future	2,990.3900	2.9904	2,864.0600	2.8641	(4.225)	0	0	0
2022/01/17	R248	03/02/2022	10.40	Put	Bond Future	2,345.7700	2.3458	2,211.1700	2.2112	(5.738)	0	0	0
2022/01/17	R248	05/05/2022	11.79	Call	Bond Future	7,101.0900	7.1011	7,152.5900	7.1526	0.725	0	0	0
2022/01/17	R248	05/05/2022	11.79	Put	Bond Future	560.9000	0.5609	526.4800	0.5265	(6.137)	0	0	0
2022/01/17	R248	05/05/2022	11.80	Call	Bond Future	7,155.8700	7.1559	7,207.7000	7.2077	0.724	0	0	0
2022/01/17	R248	05/05/2022			Bond Future	10.8249	83.7552	10.8131	83.8411	(0.109)	0.0000	0.0000	38,702
2022/01/17	R248	05/05/2022	11.80	Put	Bond Future	552.7700	0.5528	518.6800	0.5187	(6.167)	0	0	0
2022/01/17	R248	05/05/2022	11.81	Call	Bond Future	7,210.7000	7.2107	7,262.8400	7.2628	0.723	0	0	0
2022/01/17	R248	05/05/2022	11.81	Put	Bond Future	544.7700	0.5448	510.9900	0.5110	(6.201)	0	0	0
2022/01/17	R248	04/08/2022	10.98	Call	Bond Future	3,112.5700	3.1126	3,117.8500	3.1179	0.170	0	0	0
2022/01/17	R248	04/08/2022	10.98	Put	Bond Future	3,152.5600	3.1526	3,102.5700	3.1026	(1.586)	0	0	0
2022/01/17	R248	04/08/2022	10.99	Call	Bond Future	3,150.0200	3.1500	3,155.4900	3.1555	0.174	0	0	0
2022/01/17	R248	04/08/2022	10.99	Put	Bond Future	3,119.0000	3.1190	3,069.2000	3.0692	(1.597)	0	0	0
2022/01/17	R248	04/08/2022			Bond Future	10.9856	84.8363	10.9779	84.8915	(0.071)	0.0000	0.0000	0
2022/01/17	R248	04/08/2022	11.00	Call	Bond Future	3,187.9200	3.1879	3,193.5800	3.1936	0.178	0	0	0
2022/01/17	R248	04/08/2022	11.00	Put	Bond Future	3,085.9900	3.0860	3,036.3800	3.0364	(1.608)	0	0	0
2022/01/17	R248	03/11/2022	11.30	Put	Bond Future	3,253.3900	3.2534	3,198.6200	3.1986	(1.683)	0	0	0
2022/01/17	R248	03/11/2022	11.31	Put	Bond Future	3,224.0200	3.2240	3,169.4800	3.1695	(1.692)	0	0	0
2022/01/17	R248	03/11/2022	11.32	Call	Bond Future	4,389.5000	4.3895	4,417.9700	4.4180	0.649	0	0	0
2022/01/17	R248	03/11/2022			Bond Future	11.1453	81.5294	11.1333	81.6122	(0.107)	0.0000	0.0000	0
2022/01/17	R248	03/11/2022	11.30	Call	Bond Future	4,312.6300	4.3126	4,340.6200	4.3406	0.649	0	0	0
2022/01/17	R248	03/11/2022	11.31	Call	Bond Future	4,350.8600	4.3509	4,379.0800	4.3791	0.649	0	0	0
2022/01/17	R248	03/11/2022	11.32	Put	Bond Future	3,195.1600	3.1952	3,140.8700	3.1409	(1.699)	0	0	0

Total

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