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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/01/2022 TO 20/01/2022

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
2022/01/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	2025	03/02/2022		Bond Future	154.9901	154.9901	154.9045	154.9045	(0.055)	0.0000	0.0000	2,190
2022/01/20	2025	05/05/2022		Bond Future	156.9483	156.9483	156.8601	156.8601	(0.056)	0.0000	0.0000	4,729
2022/01/20	2025	04/08/2022		Bond Future	157.4203	157.4203	157.3305	157.3305	(0.057)	0.0000	0.0000	161
2022/01/20	2025	03/11/2022		Bond Future	159.4862	159.4862	159.3952	159.3952	(0.057)	0.0000	0.0000	0
2022/01/20	2029	03/02/2022		Bond Future	113.5019	113.5019	113.2849	113.2849	(0.191)	0.0000	0.0000	2,244
2022/01/20	2029	05/05/2022		Bond Future	113.7299	113.7299	113.5092	113.5092	(0.194)	0.0000	0.0000	2,391
2022/01/20	2029	04/08/2022		Bond Future	115.2434	115.2434	115.0194	115.0194	(0.194)	0.0000	0.0000	1,844

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
2022/01/20	2029	03/11/2022			Bond Future	115.5288	115.5288	115.3017	115.3017	(0.197)	0.0000	0.0000	0
2022/01/20	2030	03/02/2022	8.39	Call	Bond Future	0.0600	0.0001	0.1700	0.0002	183.333	0	0	101
2022/01/20	2030	03/02/2022	8.39	Put	Bond Future	5,627.9200	5.6279	5,006.8800	5.0069	(11.035)	0	0	0
2022/01/20	2030	03/02/2022	8.80	Put	Bond Future	3,353.8000	3.3538	2,744.6300	2.7446	(18.164)	0	0	0
2022/01/20	2030	03/02/2022	8.85	Call	Bond Future	13.4000	0.0134	31.6800	0.0317	136.418	0	0	1,000
2022/01/20	2030	03/02/2022	8.85	Put	Bond Future	3,085.2500	3.0852	2,482.3800	2.4824	(19.540)	0	0	0
2022/01/20	2030	03/02/2022	9.80	Call	Bond Future	2,051.9700	2.0520	2,607.6200	2.6076	27.079	0	0	950
2022/01/20	2030	03/02/2022	9.80	Put	Bond Future	109.0400	0.1090	43.5400	0.0435	(60.070)	0	0	0
2022/01/20	2030	03/02/2022	9.90	Put	Bond Future	62.9300	0.0629	22.9800	0.0230	(63.483)	0	0	8,000
2022/01/20	2030	03/02/2022	9.45	Call	Bond Future	718.9000	0.7189	1,078.4300	1.0784	50.011	0	0	0
2022/01/20	2030	03/02/2022	9.45	Put	Bond Future	583.3200	0.5833	321.7000	0.3217	(44.850)	0	0	0
2022/01/20	2030	03/02/2022	9.40	Call	Bond Future	583.9300	0.5839	903.6400	0.9036	54.751	0	0	0
2022/01/20	2030	03/02/2022	9.40	Put	Bond Future	710.3200	0.7103	408.8800	0.4089	(42.437)	0	0	0
2022/01/20	2030	03/02/2022	9.10	Call	Bond Future	106.6500	0.1066	206.7500	0.2068	93.858	0	0	0
2022/01/20	2030	03/02/2022	9.10	Put	Bond Future	1,825.0000	1.8250	1,303.9500	1.3040	(28.551)	0	0	0
2022/01/20	2030	03/02/2022	9.20	Call	Bond Future	207.3000	0.2073	370.1900	0.3702	78.577	0	0	950
2022/01/20	2030	03/02/2022	9.20	Put	Bond Future	1,391.1300	1.3911	932.8700	0.9329	(32.942)	0	0	0
2022/01/20	2030	03/02/2022	9.35	Call	Bond Future	465.4900	0.4655	744.5500	0.7445	59.950	0	0	0
2022/01/20	2030	03/02/2022	9.35	Put	Bond Future	854.8000	0.8548	512.7100	0.5127	(40.020)	0	0	101
2022/01/20	2030	03/02/2022			Bond Future	9.4241	92.3100	9.3061	92.9311	(1.253)	0.0000	0.0000	71,004
2022/01/20	2030	03/02/2022	8.80	Call	Bond Future	8.2700	0.0083	20.2500	0.0202	144.861	0	0	0
2022/01/20	2030	03/02/2022	9.90	Call	Bond Future	2,513.8700	2.5139	3,095.0700	3.0951	23.120	0	0	0
2022/01/20	2030	03/02/2022	10.85	Call	Bond Future	7,098.4000	7.0984	7,719.4900	7.7195	8.750	0	0	0
2022/01/20	2030	03/02/2022	10.85	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	1,000
2022/01/20	2030	03/02/2022	9.60	Call	Bond Future	1,217.9700	1.2180	1,682.5200	1.6825	38.141	0	0	1,000
2022/01/20	2030	03/02/2022	9.60	Put	Bond Future	302.1900	0.3022	145.5900	0.1456	(51.822)	0	0	0
2022/01/20	2030	03/02/2022	9.78	Call	Bond Future	1,962.1800	1.9622	2,511.3500	2.5113	27.988	0	0	0
2022/01/20	2030	03/02/2022	9.78	Put	Bond Future	121.3000	0.1213	49.3200	0.0493	(59.340)	0	0	101
2022/01/20	2030	03/02/2022	9.43	Call	Bond Future	662.9400	0.6629	1,006.7100	1.0067	51.855	0	0	0
2022/01/20	2030	03/02/2022	9.43	Put	Bond Future	632.0300	0.6320	354.6500	0.3547	(43.887)	0	0	0
2022/01/20	2030	03/02/2022	9.44	Call	Bond Future	690.6300	0.6906	1,042.3000	1.0423	50.920	0	0	0
2022/01/20	2030	03/02/2022	9.44	Put	Bond Future	607.3700	0.6074	337.8900	0.3379	(44.368)	0	0	0
2022/01/20	2030	05/05/2022	10.21	Call	Bond Future	3,601.4200	3.6014	4,079.5100	4.0795	13.275	0	0	0
2022/01/20	2030	05/05/2022	10.21	Put	Bond Future	693.8800	0.6939	544.0900	0.5441	(21.587)	0	0	0
2022/01/20	2030	05/05/2022	9.95	Call	Bond Future	2,679.8900	2.6799	3,099.6500	3.0996	15.663	0	0	0
2022/01/20	2030	05/05/2022	8.81	Put	Bond Future	4,558.2800	4.5583	4,034.5900	4.0346	(11.489)	0	0	0
2022/01/20	2030	05/05/2022	8.89	Put	Bond Future	4,205.2700	4.2053	3,699.5600	3.6996	(12.026)	0	0	0
2022/01/20	2030	05/05/2022	8.14	Call	Bond Future	51.6400	0.0516	74.2400	0.0742	43.765	0	0	1,800
2022/01/20	2030	05/05/2022	8.14	Put	Bond Future	7,974.9100	7.9749	7,369.6300	7.3696	(7.590)	0	0	0
2022/01/20	2030	05/05/2022	8.47	Call	Bond Future	131.3800	0.1314	182.1000	0.1821	38.606	0	0	1,073
2022/01/20	2030	05/05/2022			Bond Future	9.6238	93.4534	9.5004	94.0813	(1.283)	0.0000	0.0000	46,426
2022/01/20	2030	05/05/2022	11.04	Call	Bond Future	7,002.7300	7.0027	7,584.9400	7.5849	8.314	0	0	0
2022/01/20	2030	05/05/2022	11.04	Put	Bond Future	177.9100	0.1779	132.2400	0.1322	(25.670)	0	0	1,800
2022/01/20	2030	05/05/2022	9.95	Put	Bond Future	1,047.1700	1.0472	839.0500	0.8391	(19.875)	0	0	1,073
2022/01/20	2030	05/05/2022	10.19	Call	Bond Future	3,526.8000	3.5268	4,000.9000	4.0009	13.443	0	0	0
2022/01/20	2030	05/05/2022	10.19	Put	Bond Future	716.4900	0.7165	562.7100	0.5627	(21.463)	0	0	0
2022/01/20	2030	05/05/2022	10.20	Call	Bond Future	3,564.0500	3.5640	4,040.1500	4.0401	13.358	0	0	0

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2022/01/20	2030	05/05/2022	10.20	Put	Bond Future	705.1100	0.7051	553.3300	0.5533	(21.526)	0	0	200
2022/01/20	2030	05/05/2022	8.81	Call	Bond Future	316.3900	0.3164	420.5800	0.4206	32.931	0	0	200
2022/01/20	2030	05/05/2022	8.89	Call	Bond Future	391.3100	0.3913	513.4800	0.5135	31.221	0	0	1,800
2022/01/20	2030	05/05/2022	9.35	Call	Bond Future	1,078.8100	1.0788	1,326.8600	1.3269	22.993	0	0	0
2022/01/20	2030	05/05/2022	9.35	Put	Bond Future	2,478.8100	2.4788	2,098.9800	2.0990	(15.323)	0	0	1,073
2022/01/20	2030	05/05/2022	7.73	Call	Bond Future	13.9400	0.0139	20.9400	0.0209	50.215	0	0	200
2022/01/20	2030	05/05/2022	7.73	Put	Bond Future	10,278.5400	10.2785	9,657.6600	9.6577	(6.041)	0	0	0
2022/01/20	2030	05/05/2022	8.47	Put	Bond Future	6,219.4300	6.2194	5,642.2700	5.6423	(9.280)	0	0	0
2022/01/20	2030	04/08/2022	9.56	Call	Bond Future	1,625.3000	1.6253	1,898.9900	1.8990	16.839	0	0	0
2022/01/20	2030	04/08/2022	9.56	Put	Bond Future	2,972.2300	2.9722	2,610.0900	2.6101	(12.184)	0	0	0
2022/01/20	2030	04/08/2022	10.95	Call	Bond Future	5,921.3900	5.9214	6,442.7300	6.4427	8.804	0	0	0
2022/01/20	2030	04/08/2022	10.95	Put	Bond Future	670.0300	0.6700	555.5400	0.5555	(17.087)	0	0	800
2022/01/20	2030	04/08/2022			Bond Future	9.8332	90.6684	9.7036	91.3042	(1.318)	0.0000	0.0000	0
2022/01/20	2030	04/08/2022	9.05	Call	Bond Future	751.6600	0.7517	914.7800	0.9148	21.701	0	0	800
2022/01/20	2030	04/08/2022	9.05	Put	Bond Future	4,681.9500	4.6819	4,209.2400	4.2092	(10.096)	0	0	0
2022/01/20	2030	04/08/2022	9.54	Call	Bond Future	1,583.3600	1.5834	1,852.5700	1.8526	17.002	0	0	0
2022/01/20	2030	04/08/2022	9.54	Put	Bond Future	3,029.9000	3.0299	2,663.2800	2.6633	(12.100)	0	0	0
2022/01/20	2030	04/08/2022	9.55	Call	Bond Future	1,604.2500	1.6043	1,875.7000	1.8757	16.921	0	0	0
2022/01/20	2030	04/08/2022	9.55	Put	Bond Future	3,000.9700	3.0010	2,636.5900	2.6366	(12.142)	0	0	0
2022/01/20	2030	04/08/2022	8.30	Call	Bond Future	207.3500	0.2073	265.3200	0.2653	27.958	0	0	800
2022/01/20	2030	04/08/2022	8.30	Put	Bond Future	8,106.1400	8.1061	7,528.2800	7.5283	(7.129)	0	0	0
2022/01/20	2030	03/11/2022	10.10	Call	Bond Future	2,857.2700	2.8573	3,206.6600	3.2067	12.228	0	0	0
2022/01/20	2030	03/11/2022	10.10	Put	Bond Future	2,576.6700	2.5767	2,282.1400	2.2821	(11.431)	0	0	0
2022/01/20	2030	03/11/2022			Bond Future	10.0404	91.8376	9.9046	92.4815	(1.353)	0.0000	0.0000	0
2022/01/20	2030	03/11/2022	10.09	Call	Bond Future	2,831.8100	2.8318	3,179.4400	3.1794	12.276	0	0	0
2022/01/20	2030	03/11/2022	10.09	Put	Bond Future	2,598.2200	2.5982	2,301.9300	2.3019	(11.404)	0	0	0
2022/01/20	2030	03/11/2022	10.08	Call	Bond Future	2,806.7800	2.8068	3,152.6500	3.1526	12.323	0	0	0
2022/01/20	2030	03/11/2022	10.08	Put	Bond Future	2,620.2300	2.6202	2,322.1800	2.3222	(11.375)	0	0	0
2022/01/20	2032	03/02/2022	8.91	Put	Bond Future	5,998.1600	5.9982	5,182.7700	5.1828	(13.594)	0	0	0
2022/01/20	2032	03/02/2022	11.13	Call	Bond Future	6,907.8100	6.9078	7,723.1800	7.7232	11.804	0	0	0
2022/01/20	2032	03/02/2022	11.13	Put	Bond Future	0.3900	0.0004	0.0600	0.0001	(84.615)	0	0	210
2022/01/20	2032	03/02/2022	10.53	Call	Bond Future	3,690.7600	3.6908	4,485.5100	4.4855	21.534	0	0	0
2022/01/20	2032	03/02/2022	10.53	Put	Bond Future	28.7800	0.0288	7.8300	0.0078	(72.794)	0	0	210
2022/01/20	2032	03/02/2022	10.65	Call	Bond Future	4,337.9400	4.3379	5,143.5200	5.1435	18.571	0	0	0
2022/01/20	2032	03/02/2022	10.65	Put	Bond Future	13.3100	0.0133	3.1900	0.0032	(76.033)	0	0	0
2022/01/20	2032	03/02/2022	10.66	Call	Bond Future	4,392.0000	4.3920	5,198.1900	5.1982	18.356	0	0	0
2022/01/20	2032	03/02/2022	10.66	Put	Bond Future	12.4600	0.0125	2.9500	0.0030	(76.324)	0	0	97
2022/01/20	2032	03/02/2022	10.43	Call	Bond Future	3,155.8900	3.1559	3,935.5500	3.9356	24.705	0	0	0
2022/01/20	2032	03/02/2022	10.43	Put	Bond Future	51.4200	0.0514	15.3800	0.0154	(70.089)	0	0	0
2022/01/20	2032	03/02/2022	10.45	Put	Bond Future	45.9800	0.0460	13.5100	0.0135	(70.618)	0	0	198
2022/01/20	2032	03/02/2022	10.35	Put	Bond Future	79.7500	0.0797	25.6700	0.0257	(67.812)	0	0	400
2022/01/20	2032	03/02/2022	10.42	Call	Bond Future	3,102.8000	3.1028	3,880.5600	3.8806	25.066	0	0	0
2022/01/20	2032	03/02/2022	10.42	Put	Bond Future	54.3500	0.0543	16.4100	0.0164	(69.807)	0	0	0
2022/01/20	2032	03/02/2022	9.81	Call	Bond Future	505.9100	0.5059	883.1300	0.8831	74.563	0	0	0
2022/01/20	2032	03/02/2022	9.81	Put	Bond Future	968.5400	0.9685	530.0600	0.5301	(45.272)	0	0	198
2022/01/20	2032	03/02/2022	9.90	Put	Bond Future	690.9800	0.6910	347.6500	0.3477	(49.687)	0	0	900
2022/01/20	2032	03/02/2022	9.58	Call	Bond Future	124.2900	0.1243	274.1700	0.2742	120.589	0	0	400

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2022/01/20	2032	03/02/2022	9.58	Put	Bond Future	1,960.1400	1.9601	1,294.3200	1.2943	(33.968)	0	0	0
2022/01/20	2032	03/02/2022	9.67	Call	Bond Future	231.5700	0.2316	462.1700	0.4622	99.581	0	0	0
2022/01/20	2032	03/02/2022			Bond Future	9.8885	92.6058	9.7504	93.4215	(1.397)	0.0000	0.0000	86,353
2022/01/20	2032	03/02/2022	8.91	Call	Bond Future	0.1000	0.0001	0.4100	0.0004	310.000	0	0	198
2022/01/20	2032	03/02/2022	9.14	Call	Bond Future	1.9600	0.0020	6.7700	0.0068	245.408	0	0	97
2022/01/20	2032	03/02/2022	9.14	Put	Bond Future	4,543.4200	4.5434	3,732.5300	3.7325	(17.848)	0	0	0
2022/01/20	2032	03/02/2022	9.57	Call	Bond Future	115.2600	0.1153	257.2400	0.2572	123.182	0	0	0
2022/01/20	2032	03/02/2022	9.57	Put	Bond Future	2,011.4500	2.0115	1,337.7300	1.3377	(33.494)	0	0	0
2022/01/20	2032	03/02/2022	10.90	Call	Bond Future	5,685.5700	5.6856	6,499.3500	6.4993	14.313	0	0	0
2022/01/20	2032	03/02/2022	10.90	Put	Bond Future	2.3600	0.0024	0.4400	0.0004	(81.356)	0	0	900
2022/01/20	2032	03/02/2022	10.95	Call	Bond Future	5,953.0500	5.9530	6,767.4000	6.7674	13.680	0	0	0
2022/01/20	2032	03/02/2022	10.95	Put	Bond Future	1.6400	0.0016	0.2900	0.0003	(82.317)	0	0	400
2022/01/20	2032	03/02/2022	10.44	Call	Bond Future	3,209.0600	3.2091	3,990.5500	3.9906	24.353	0	0	0
2022/01/20	2032	03/02/2022	10.44	Put	Bond Future	48.6200	0.0486	14.4100	0.0144	(70.362)	0	0	0
2022/01/20	2032	03/02/2022	10.45	Call	Bond Future	3,262.3400	3.2623	4,045.5700	4.0456	24.008	0	0	0
2022/01/20	2032	03/02/2022	10.14	Call	Bond Future	1,697.6400	1.6976	2,369.7800	2.3698	39.593	0	0	0
2022/01/20	2032	03/02/2022	10.14	Put	Bond Future	237.6500	0.2377	94.0900	0.0941	(60.408)	0	0	97
2022/01/20	2032	03/02/2022	10.35	Call	Bond Future	2,734.7100	2.7347	3,496.3300	3.4963	27.850	0	0	0
2022/01/20	2032	03/02/2022	9.90	Call	Bond Future	758.2100	0.7582	1,230.5800	1.2306	62.301	0	0	900
2022/01/20	2032	03/02/2022	10.04	Call	Bond Future	1,264.6000	1.2646	1,866.0500	1.8660	47.560	0	0	100
2022/01/20	2032	03/02/2022	10.04	Put	Bond Future	381.3800	0.3814	167.1300	0.1671	(56.178)	0	0	0
2022/01/20	2032	03/02/2022	9.62	Call	Bond Future	166.0200	0.1660	349.8100	0.3498	110.704	0	0	210
2022/01/20	2032	03/02/2022	9.62	Put	Bond Future	1,761.0600	1.7611	1,129.1500	1.1292	(35.882)	0	0	0
2022/01/20	2032	03/02/2022	9.67	Put	Bond Future	1,526.7800	1.5268	941.6800	0.9417	(38.322)	0	0	0
2022/01/20	2032	05/05/2022	11.18	Call	Bond Future	6,365.6300	6.3656	7,091.7300	7.0917	11.407	0	0	0
2022/01/20	2032	05/05/2022	11.18	Put	Bond Future	371.3800	0.3714	272.6400	0.2726	(26.587)	0	0	780
2022/01/20	2032	05/05/2022	10.98	Call	Bond Future	5,458.3600	5.4584	6,152.7600	6.1528	12.722	0	0	0
2022/01/20	2032	05/05/2022	10.98	Put	Bond Future	510.6600	0.5107	380.2200	0.3802	(25.543)	0	0	993
2022/01/20	2032	05/05/2022	11.02	Put	Bond Future	479.8100	0.4798	356.2700	0.3563	(25.748)	0	0	0
2022/01/20	2032	05/05/2022	11.03	Call	Bond Future	5,683.2600	5.6833	6,386.2600	6.3863	12.370	0	0	0
2022/01/20	2032	05/05/2022	11.03	Put	Bond Future	472.2600	0.4723	350.4200	0.3504	(25.799)	0	0	0
2022/01/20	2032	05/05/2022	10.29	Put	Bond Future	1,425.6200	1.4256	1,118.4200	1.1184	(21.549)	0	0	0
2022/01/20	2032	05/05/2022			Bond Future	10.0779	89.6051	9.9341	90.4300	(1.427)	0.0000	0.0000	66,827
2022/01/20	2032	05/05/2022	11.04	Call	Bond Future	5,728.3500	5.7284	6,433.0200	6.4330	12.301	0	0	0
2022/01/20	2032	05/05/2022	11.04	Put	Bond Future	464.8300	0.4648	344.6600	0.3447	(25.852)	0	0	0
2022/01/20	2032	05/05/2022	11.02	Call	Bond Future	5,638.2400	5.6382	6,339.5400	6.3395	12.438	0	0	0
2022/01/20	2032	05/05/2022	9.58	Call	Bond Future	753.8100	0.7538	998.1000	0.9981	32.407	0	0	780
2022/01/20	2032	05/05/2022	9.58	Put	Bond Future	3,652.9700	3.6530	3,072.4200	3.0724	(15.893)	0	0	0
2022/01/20	2032	05/05/2022	10.18	Call	Bond Future	2,251.9300	2.2519	2,730.3300	2.7303	21.244	0	0	780
2022/01/20	2032	05/05/2022	10.18	Put	Bond Future	1,672.9000	1.6729	1,326.4600	1.3265	(20.709)	0	0	0
2022/01/20	2032	05/05/2022	10.29	Call	Bond Future	2,623.1500	2.6231	3,140.7900	3.1408	19.734	0	0	993
2022/01/20	2032	04/08/2022	10.22	Call	Bond Future	2,398.8600	2.3989	2,829.0600	2.8291	17.934	0	0	0
2022/01/20	2032	04/08/2022	9.72	Call	Bond Future	1,203.5600	1.2036	1,484.3600	1.4844	23.331	0	0	800
2022/01/20	2032	04/08/2022	9.72	Put	Bond Future	4,317.5000	4.3175	3,762.9000	3.7629	(12.845)	0	0	0
2022/01/20	2032	04/08/2022	10.20	Put	Bond Future	2,731.4000	2.7314	2,320.3800	2.3204	(15.048)	0	0	0
2022/01/20	2032	04/08/2022	10.21	Put	Bond Future	2,703.6900	2.7037	2,295.5900	2.2956	(15.094)	0	0	0
2022/01/20	2032	04/08/2022	8.97	Call	Bond Future	279.9500	0.2800	376.7500	0.3767	34.578	0	0	800
2022/01/20	2032	04/08/2022	8.97	Put	Bond Future	7,879.3400	7.8793	7,140.7400	7.1407	(9.374)	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
2022/01/20	2032	04/08/2022			Bond Future	10.2700	90.7761	10.1200	91.6115	(1.461)	0.0000	0.0000	0
2022/01/20	2032	04/08/2022	10.22	Put	Bond Future	2,676.2000	2.6762	2,271.0000	2.2710	(15.141)	0	0	0
2022/01/20	2032	04/08/2022	11.60	Call	Bond Future	7,592.2300	7.5922	8,304.4700	8.3045	9.381	0	0	0
2022/01/20	2032	04/08/2022	11.60	Put	Bond Future	628.1800	0.6282	505.0200	0.5050	(19.606)	0	0	800
2022/01/20	2032	04/08/2022	11.89	Call	Bond Future	8,849.2400	8.8492	9,590.7300	9.5907	8.379	0	0	0
2022/01/20	2032	04/08/2022	11.89	Put	Bond Future	465.9400	0.4659	372.0300	0.3720	(20.155)	0	0	0
2022/01/20	2032	04/08/2022	10.20	Call	Bond Future	2,342.8700	2.3429	2,767.2500	2.7673	18.114	0	0	0
2022/01/20	2032	04/08/2022	10.21	Call	Bond Future	2,370.7800	2.3708	2,798.0800	2.7981	18.024	0	0	0
2022/01/20	2032	03/11/2022			Bond Future	10.4690	87.7986	10.3124	88.6447	(1.496)	0.0000	0.0000	0
2022/01/20	2032	03/11/2022	10.66	Call	Bond Future	3,537.1400	3.5371	4,033.3400	4.0333	14.028	0	0	0
2022/01/20	2032	03/11/2022	10.66	Put	Bond Future	2,519.8400	2.5198	2,169.9600	2.1700	(13.885)	0	0	0
2022/01/20	2033	03/02/2022			Bond Future	110.4176	110.4176	109.9998	109.9998	(0.378)	0.0000	0.0000	2,777
2022/01/20	2033	05/05/2022			Bond Future	110.5289	110.5289	110.1048	110.1048	(0.384)	0.0000	0.0000	2,900
2022/01/20	2033	04/08/2022			Bond Future	111.9998	111.9998	111.5696	111.5696	(0.384)	0.0000	0.0000	4,967
2022/01/20	2033	03/11/2022			Bond Future	112.1614	112.1614	111.7255	111.7255	(0.389)	0.0000	0.0000	0
2022/01/20	2037	03/02/2022	11.45	Call	Bond Future	5,873.4900	5.8735	6,585.2600	6.5853	12.118	0	0	0
2022/01/20	2037	03/02/2022	11.46	Call	Bond Future	5,932.5300	5.9325	6,644.5800	6.6446	12.002	0	0	0
2022/01/20	2037	03/02/2022	11.47	Put	Bond Future	6.1000	0.0061	1.7800	0.0018	(70.820)	0	0	0
2022/01/20	2037	03/02/2022			Bond Future	10.5154	85.1466	10.4078	85.8632	(1.023)	0.0000	0.0000	113,443
2022/01/20	2037	03/02/2022	11.45	Put	Bond Future	6.9200	0.0069	2.0600	0.0021	(70.231)	0	0	0
2022/01/20	2037	03/02/2022	11.46	Put	Bond Future	6.5000	0.0065	1.9200	0.0019	(70.462)	0	0	0
2022/01/20	2037	03/02/2022	11.47	Call	Bond Future	5,991.5200	5.9915	6,703.8300	6.7038	11.889	0	0	0
2022/01/20	2037	05/05/2022	11.82	Call	Bond Future	7,230.7400	7.2307	7,866.9800	7.8670	8.799	0	0	0
2022/01/20	2037	05/05/2022	11.83	Call	Bond Future	7,281.1900	7.2812	7,918.6300	7.9186	8.755	0	0	0
2022/01/20	2037	05/05/2022	11.84	Put	Bond Future	399.8800	0.3999	313.8600	0.3139	(21.511)	0	0	0
2022/01/20	2037	05/05/2022			Bond Future	10.6946	86.2012	10.5829	86.9259	(1.044)	0.0000	0.0000	67,833
2022/01/20	2037	05/05/2022	11.82	Put	Bond Future	412.5200	0.4125	324.1200	0.3241	(21.429)	0	0	0
2022/01/20	2037	05/05/2022	11.83	Put	Bond Future	406.1500	0.4062	318.9500	0.3189	(21.470)	0	0	0
2022/01/20	2037	05/05/2022	11.84	Call	Bond Future	7,331.6800	7.3317	7,970.3000	7.9703	8.710	0	0	0
2022/01/20	2037	04/08/2022	11.95	Call	Bond Future	7,266.5800	7.2666	7,860.1300	7.8601	8.168	0	0	0
2022/01/20	2037	04/08/2022	11.95	Put	Bond Future	931.5100	0.9315	791.2000	0.7912	(15.063)	0	0	1,050
2022/01/20	2037	04/08/2022	10.91	Put	Bond Future	2,791.8600	2.7919	2,452.6700	2.4527	(12.149)	0	0	0
2022/01/20	2037	04/08/2022	10.89	Call	Bond Future	2,913.3500	2.9133	3,302.9900	3.3030	13.374	0	0	0
2022/01/20	2037	04/08/2022	10.89	Put	Bond Future	2,850.7200	2.8507	2,506.5000	2.5065	(12.075)	0	0	0
2022/01/20	2037	04/08/2022	10.90	Call	Bond Future	2,946.6100	2.9466	3,338.7600	3.3388	13.309	0	0	0
2022/01/20	2037	04/08/2022			Bond Future	10.8800	83.0712	10.7639	83.8051	(1.067)	0.0000	0.0000	0
2022/01/20	2037	04/08/2022	10.91	Call	Bond Future	2,979.8000	2.9798	3,374.4700	3.3745	13.245	0	0	0
2022/01/20	2037	04/08/2022	11.21	Call	Bond Future	4,056.7800	4.0568	4,522.9100	4.5229	11.490	0	0	1,050
2022/01/20	2037	04/08/2022	11.21	Put	Bond Future	2,022.3700	2.0224	1,754.6400	1.7546	(13.238)	0	0	0
2022/01/20	2037	04/08/2022	11.42	Call	Bond Future	4,905.2200	4.9052	5,415.0200	5.4150	10.393	0	0	0
2022/01/20	2037	04/08/2022	11.42	Put	Bond Future	1,614.4300	1.6144	1,390.3700	1.3904	(13.879)	0	0	50
2022/01/20	2037	04/08/2022	10.10	Call	Bond Future	881.3800	0.8814	1,062.7900	1.0628	20.582	0	0	50
2022/01/20	2037	04/08/2022	10.10	Put	Bond Future	6,000.3000	6.0003	5,447.8500	5.4478	(9.207)	0	0	0
2022/01/20	2037	04/08/2022	10.90	Put	Bond Future	2,821.2900	2.8213	2,479.5800	2.4796	(12.112)	0	0	50
2022/01/20	2037	03/11/2022	11.32	Call	Bond Future	4,262.9900	4.2630	4,710.1800	4.7102	10.490	0	0	0
2022/01/20	2037	03/11/2022	11.30	Put	Bond Future	2,738.0700	2.7381	2,438.0400	2.4380	(10.958)	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
2022/01/20	2037	03/11/2022	11.31	Call	Bond Future	4,227.5600	4.2276	4,672.7700	4.6728	10.531	0	0	0
2022/01/20	2037	03/11/2022	11.31	Put	Bond Future	2,713.4800	2.7135	2,415.4300	2.4154	(10.984)	0	0	0
2022/01/20	2037	03/11/2022			Bond Future	11.0593	84.1425	10.9388	84.8858	(1.090)	0.0000	0.0000	0
2022/01/20	2037	03/11/2022	11.32	Put	Bond Future	2,689.3700	2.6894	2,393.3000	2.3933	(11.009)	0	0	0
2022/01/20	2037	03/11/2022	11.30	Call	Bond Future	4,192.5400	4.1925	4,635.7700	4.6358	10.572	0	0	0
2022/01/20	2038	03/02/2022			Bond Future	124.5148	124.5148	124.2664	124.2664	(0.200)	0.0000	0.0000	3,778
2022/01/20	2038	05/05/2022			Bond Future	126.0879	126.0879	125.8351	125.8351	(0.201)	0.0000	0.0000	2,982
2022/01/20	2038	04/08/2022			Bond Future	125.9472	125.9472	125.6908	125.6908	(0.204)	0.0000	0.0000	2,669
2022/01/20	2038	03/11/2022			Bond Future	127.6003	127.6003	127.3403	127.3403	(0.204)	0.0000	0.0000	0
2022/01/20	2040	03/02/2022	11.57	Put	Bond Future	4.1500	0.0042	1.1100	0.0011	(73.253)	0	0	0
2022/01/20	2040	03/02/2022	11.58	Put	Bond Future	3.8900	0.0039	1.0400	0.0010	(73.265)	0	0	0
2022/01/20	2040	03/02/2022	11.59	Call	Bond Future	6,815.1600	6.8152	7,589.8800	7.5899	11.368	0	0	0
2022/01/20	2040	03/02/2022			Bond Future	10.5791	87.6064	10.4716	88.3838	(1.016)	0.0000	0.0000	77,395
2022/01/20	2040	03/02/2022	10.60	Call	Bond Future	956.5100	0.9565	1,396.0100	1.3960	45.948	0	0	2,000
2022/01/20	2040	03/02/2022	10.60	Put	Bond Future	806.9100	0.8069	469.0000	0.4690	(41.877)	0	0	0
2022/01/20	2040	03/02/2022	11.57	Call	Bond Future	6,689.1600	6.6892	7,463.5300	7.4635	11.576	0	0	0
2022/01/20	2040	03/02/2022	11.58	Call	Bond Future	6,752.1900	6.7522	7,526.7500	7.5267	11.471	0	0	0
2022/01/20	2040	03/02/2022	11.59	Put	Bond Future	3.6500	0.0037	0.9600	0.0010	(73.699)	0	0	0
2022/01/20	2040	05/05/2022	13.04	Call	Bond Future	14,012.5900	14.0126	14,781.5900	14.7816	5.488	0	0	0
2022/01/20	2040	05/05/2022	13.04	Put	Bond Future	66.1300	0.0661	48.9900	0.0490	(25.919)	0	0	1,200
2022/01/20	2040	05/05/2022	11.91	Put	Bond Future	430.8900	0.4309	338.4500	0.3384	(21.453)	0	0	0
2022/01/20	2040	05/05/2022	11.92	Call	Bond Future	8,037.5200	8.0375	8,732.4600	8.7325	8.646	0	0	0
2022/01/20	2040	05/05/2022	11.92	Put	Bond Future	424.3400	0.4243	333.1400	0.3331	(21.492)	0	0	0
2022/01/20	2040	05/05/2022	10.57	Call	Bond Future	1,752.2700	1.7523	2,097.2800	2.0973	19.689	0	0	1,200
2022/01/20	2040	05/05/2022	10.57	Put	Bond Future	3,032.5800	3.0326	2,591.4500	2.5914	(14.546)	0	0	0
2022/01/20	2040	05/05/2022			Bond Future	10.7508	88.6915	10.6393	89.4776	(1.037)	0.0000	0.0000	33,896
2022/01/20	2040	05/05/2022	11.90	Call	Bond Future	7,929.4900	7.9295	8,621.9400	8.6219	8.733	0	0	0
2022/01/20	2040	05/05/2022	11.90	Put	Bond Future	437.4500	0.4374	343.7600	0.3438	(21.417)	0	0	0
2022/01/20	2040	05/05/2022	11.91	Call	Bond Future	7,983.5400	7.9835	8,677.2400	8.6772	8.689	0	0	0
2022/01/20	2040	05/05/2022	9.82	Call	Bond Future	254.5000	0.2545	343.1500	0.3431	34.833	0	0	1,200
2022/01/20	2040	05/05/2022	9.82	Put	Bond Future	7,173.7300	7.1737	6,476.2400	6.4762	(9.723)	0	0	0
2022/01/20	2040	04/08/2022	12.24	Put	Bond Future	795.1700	0.7952	672.4200	0.6724	(15.437)	0	0	460
2022/01/20	2040	04/08/2022	11.05	Call	Bond Future	3,558.8200	3.5588	4,012.6600	4.0127	12.753	0	0	0
2022/01/20	2040	04/08/2022	11.05	Put	Bond Future	2,734.3500	2.7344	2,392.0200	2.3920	(12.520)	0	0	0
2022/01/20	2040	04/08/2022	9.70	Put	Bond Future	9,447.8700	9.4479	8,750.5800	8.7506	(7.380)	0	0	0
2022/01/20	2040	04/08/2022			Bond Future	10.9282	85.3437	10.8122	86.1399	(1.061)	0.0000	0.0000	0
2022/01/20	2040	04/08/2022	12.24	Call	Bond Future	9,050.7300	9.0507	9,724.1500	9.7241	7.441	0	0	0
2022/01/20	2040	04/08/2022	11.03	Call	Bond Future	3,483.4400	3.4834	3,931.9500	3.9319	12.875	0	0	0
2022/01/20	2040	04/08/2022	11.03	Put	Bond Future	2,793.4400	2.7934	2,445.7800	2,4458	(12.446)	0	0	0
2022/01/20	2040	04/08/2022	11.04	Call	Bond Future	3,521.0400	3.5210	3,972.2200	3.9722	12.814	0	0	0
2022/01/20	2040	04/08/2022	11.04	Put	Bond Future	2,763.7600	2.7638	2,418.7700	2.4188	(12.483)	0	0	0
2022/01/20	2040	04/08/2022	9.70	Call	Bond Future	389.9600	0.3900	488.8400	0.4888	25.356	0	0	460
2022/01/20	2040	04/08/2022	10.70	Call	Bond Future	2,349.8900	2.3499	2,705.9600	2.7060	15.153	0	0	460
2022/01/20	2040	04/08/2022	10.70	Put	Bond Future	3,927.8600	3.9279	3,487.7600	3.4878	(11.205)	0	0	0
2022/01/20	2040	03/11/2022	11.41	Put	Bond Future	2,764.4000	2.7644	2,455.1300	2.4551	(11.188)	0	0	0
2022/01/20	2040	03/11/2022	11.39	Call	Bond Future	4,716.0200	4.7160	5,208.9100	5.2089	10.451	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
2022/01/20	2040	03/11/2022	11.40	Call	Bond Future	4,754.7000	4.7547	5,249.7100	5.2497	10.411	0	0	0
2022/01/20	2040	03/11/2022			Bond Future	11.0991	86.4443	10.9788	87.2507	(1.084)	0.0000	0.0000	0
2022/01/20	2040	03/11/2022	11.41	Call	Bond Future	4,793.5100	4.7935	5,290.6300	5.2906	10.371	0	0	0
2022/01/20	2040	03/11/2022	11.39	Put	Bond Future	2,815.1200	2.8151	2,501.6200	2.5016	(11.136)	0	0	0
2022/01/20	2040	03/11/2022	11.40	Put	Bond Future	2,789.6600	2.7897	2,478.2800	2.4783	(11.162)	0	0	0
2022/01/20	2044	03/02/2022	11.59	Call	Bond Future	6,596.8200	6.5968	7,461.0500	7.4611	13.101	0	0	0
2022/01/20	2044	03/02/2022	11.59	Put	Bond Future	5.6600	0.0057	1.4500	0.0014	(74.382)	0	0	0
2022/01/20	2044	03/02/2022	11.60	Call	Bond Future	6,660.3900	6.6604	7,524.8500	7.5249	12.979	0	0	0
2022/01/20	2044	03/02/2022	11.60	Put	Bond Future	5.3300	0.0053	1.3500	0.0014	(74.672)	0	0	0
2022/01/20	2044	03/02/2022			Bond Future	10.6277	84.3354	10.5102	85.2038	(1.105)	0.0000	0.0000	34,833
2022/01/20	2044	03/02/2022	11.61	Call	Bond Future	6,723.8800	6.7239	7,588.5700	7.5886	12.860	0	0	0
2022/01/20	2044	03/02/2022	11.61	Put	Bond Future	5.0100	0.0050	1.2600	0.0013	(74.850)	0	0	0
2022/01/20	2044	05/05/2022	11.91	Call	Bond Future	7,871.4300	7.8714	8,641.9900	8.6420	9.789	0	0	0
2022/01/20	2044	05/05/2022	11.91	Put	Bond Future	469.3800	0.4694	361.6400	0.3616	(22.954)	0	0	0
2022/01/20	2044	05/05/2022	11.92	Call	Bond Future	7,925.5500	7.9255	8,697.5200	8.6975	9.740	0	0	0
2022/01/20	2044	05/05/2022	11.92	Put	Bond Future	462.4200	0.4624	356.0900	0.3561	(22.994)	0	0	0
2022/01/20	2044	05/05/2022			Bond Future	10.7908	85.3800	10.6690	86.2583	(1.129)	0.0000	0.0000	34,610
2022/01/20	2044	05/05/2022	11.93	Call	Bond Future	7,979.6900	7.9797	8,753.0600	8.7531	9.692	0	0	0
2022/01/20	2044	05/05/2022	11.93	Put	Bond Future	455.5700	0.4556	350.6400	0.3506	(23.033)	0	0	0
2022/01/20	2044	04/08/2022	11.08	Call	Bond Future	3,605.5900	3.6056	4,116.1500	4.1162	14.160	0	0	0
2022/01/20	2044	04/08/2022	11.08	Put	Bond Future	2,770.1200	2.7701	2,391.0900	2.3911	(13.683)	0	0	0
2022/01/20	2044	04/08/2022	11.09	Call	Bond Future	3,644.3100	3.6443	4,157.8500	4.1579	14.092	0	0	0
2022/01/20	2044	04/08/2022	11.09	Put	Bond Future	2,740.4200	2.7404	2,364.3700	2.3644	(13.722)	0	0	0
2022/01/20	2044	04/08/2022			Bond Future	10.9590	82.1140	10.8324	83.0036	(1.155)	0.0000	0.0000	0
2022/01/20	2044	04/08/2022	11.10	Call	Bond Future	3,683.2000	3.6832	4,199.7000	4.1997	14.023	0	0	0
2022/01/20	2044	04/08/2022	11.10	Put	Bond Future	2,710.9900	2.7110	2,337.9000	2.3379	(13.762)	0	0	0
2022/01/20	2044	03/11/2022	11.40	Put	Bond Future	2,871.0500	2.8711	2,521.7300	2.5217	(12.167)	0	0	0
2022/01/20	2044	03/11/2022	11.41	Call	Bond Future	4,772.3600	4.7724	5,326.3700	5.3264	11.609	0	0	0
2022/01/20	2044	03/11/2022	11.41	Put	Bond Future	2,845.0100	2.8450	2,498.0700	2.4981	(12.195)	0	0	0
2022/01/20	2044	03/11/2022			Bond Future	11.1207	83.1730	10.9894	84.0740	(1.181)	0.0000	0.0000	0
2022/01/20	2044	03/11/2022	11.39	Call	Bond Future	4,693.8700	4.6939	5,243.1000	5.2431	11.701	0	0	0
2022/01/20	2044	03/11/2022	11.39	Put	Bond Future	2,897.3100	2.8973	2,545.5900	2.5456	(12.140)	0	0	0
2022/01/20	2044	03/11/2022	11.40	Call	Bond Future	4,733.0500	4.7331	5,284.6800	5.2847	11.655	0	0	0
2022/01/20	2046	03/02/2022			Bond Future	114.4430	114.4430	113.7642	113.7642	(0.593)	0.0000	0.0000	9,876
2022/01/20	2046	05/05/2022			Bond Future	113.9942	113.9942	113.3055	113.3055	(0.604)	0.0000	0.0000	14,004
2022/01/20	2046	04/08/2022			Bond Future	115.5112	115.5112	114.8132	114.8132	(0.604)	0.0000	0.0000	609
2022/01/20	2046	03/11/2022			Bond Future	115.0991	115.0991	114.3920	114.3920	(0.614)	0.0000	0.0000	0
2022/01/20	2050	03/02/2022			Bond Future	116.0361	116.0361	115.5024	115.5024	(0.460)	0.0000	0.0000	6,147
2022/01/20	2050	05/05/2022			Bond Future	117.5022	117.5022	116.9605	116.9605	(0.461)	0.0000	0.0000	7,479
2022/01/20	2050	04/08/2022			Bond Future	117.0450	117.0450	116.4960	116.4960	(0.469)	0.0000	0.0000	1,194
2022/01/20	2050	03/11/2022			Bond Future	118.5811	118.5811	118.0247	118.0247	(0.469)	0.0000	0.0000	0
2022/01/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	AL37	03/02/2022			Index Future	813.3970	813.3970	818.1330	818.1330	0.582	0.0000	0.0000	0
2022/01/20	AL37	05/05/2022			Index Future	823.4720	823.4720	828.2580	828.2580	0.581	0.0000	0.0000	0
2022/01/20	AL37	04/08/2022			Index Future	834.1140	834.1140	838.9600	838.9600	0.581	0.0000	0.0000	0
2022/01/20	AL37	03/11/2022			Index Future	844.9800	844.9800	849.8880	849.8880	0.581	0.0000	0.0000	0
2022/01/20	AL7T	03/02/2022			Index Future	930.8910	930.8910	937.8380	937.8380	0.746	0.0000	0.0000	0
2022/01/20	AL7T	05/05/2022			Index Future	942.4210	942.4210	949.4440	949.4440	0.745	0.0000	0.0000	0
2022/01/20	AL7T	04/08/2022			Index Future	954.6010	954.6010	961.7130	961.7130	0.745	0.0000	0.0000	0
2022/01/20	AL7T	03/11/2022			Index Future	967.0350	967.0350	974.2390	974.2390	0.745	0.0000	0.0000	0
2022/01/20	ALBI	03/02/2022			Index Future	828.9980	828.9980	835.2710	835.2710	0.757	0.0000	0.0000	188
2022/01/20	ALBI	05/05/2022			Index Future	839.2660	839.2660	845.6080	845.6080	0.756	0.0000	0.0000	29
2022/01/20	ALBI	04/08/2022			Index Future	850.1120	850.1120	856.5350	856.5350	0.756	0.0000	0.0000	0
2022/01/20	ALBI	03/11/2022			Index Future	861.1860	861.1860	867.6910	867.6910	0.755	0.0000	0.0000	0
2022/01/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	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
2022/01/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/20	ES33	03/02/2022			Bond Future	11.2645	78.9666	11.1562	79.5419	(0.962)	0.0000	0.0000	263
2022/01/20	ES33	05/05/2022			Bond Future	11.4864	76.1855	11.3737	76.7672	(0.981)	0.0000	0.0000	87
2022/01/20	ES33	04/08/2022			Bond Future	11.7131	77.1997	11.5957	77.7890	(1.003)	0.0000	0.0000	0
2022/01/20	ES33	03/11/2022			Bond Future	11.9486	74.4336	11.8261	75.0305	(1.025)	0.0000	0.0000	0
2022/01/20	ES42	03/02/2022			Bond Future	11.6603	78.0869	11.5522	78.7556	(0.926)	0.0000	0.0000	3,579
2022/01/20	ES42	05/05/2022			Bond Future	11.8659	74.8148	11.7535	75.4911	(0.948)	0.0000	0.0000	1,190
2022/01/20	ES42	04/08/2022			Bond Future	12.0705	75.8113	11.9533	76.4964	(0.971)	0.0000	0.0000	0
2022/01/20	ES42	03/11/2022			Bond Future	12.2827	72.5478	12.1606	73.2419	(0.995)	0.0000	0.0000	0
2022/01/20	GOVI	03/02/2022	792.76	Call	GOVI	252,470.0000	25.2470	314,290.0000	31.4290	24.486	0	0	0
2022/01/20	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	03/02/2022			GOVI	818.0070	818.0070	824.1890	824.1890	0.756	0.0000	0.0000	557
2022/01/20	GOVI	03/02/2022	792.74	Call	GOVI	252,670.0000	25.2670	314,490.0000	31.4490	24.467	0	0	0
2022/01/20	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	03/02/2022	792.75	Call	GOVI	252,570.0000	25.2570	314,390.0000	31.4390	24.476	0	0	0
2022/01/20	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	05/05/2022	788.25	Call	GOVI	398,880.0000	39.8880	461,390.0000	46.1390	15.671	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
2022/01/20	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	05/05/2022			GOVI	828.1380	828.1380	834.3890	834.3890	0.755	0.0000	0.0000	430
2022/01/20	GOVI	05/05/2022	788.23	Call	GOVI	399,080.0000	39.9080	461,590.0000	46.1590	15.664	0	0	0
2022/01/20	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	05/05/2022	788.24	Call	GOVI	398,980.0000	39.8980	461,490.0000	46.1490	15.667	0	0	0
2022/01/20	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	04/08/2022	819.28	Call	GOVI	195,610.0000	19.5610	258,910.0000	25.8910	32.360	0	0	0
2022/01/20	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	04/08/2022			GOVI	838.8410	838.8410	845.1710	845.1710	0.755	0.0000	0.0000	0
2022/01/20	GOVI	04/08/2022	819.26	Call	GOVI	195,810.0000	19.5810	259,110.0000	25.9110	32.327	0	0	0
2022/01/20	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	04/08/2022	819.27	Call	GOVI	195,710.0000	19.5710	259,010.0000	25.9010	32.344	0	0	0
2022/01/20	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	03/11/2022	820.41	Call	GOVI	293,580.0000	29.3580	357,690.0000	35.7690	21.837	0	0	0
2022/01/20	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	03/11/2022	820.42	Call	GOVI	293,480.0000	29.3480	357,590.0000	35.7590	21.845	0	0	0
2022/01/20	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GOVI	03/11/2022			GOVI	849.7680	849.7680	856.1790	856.1790	0.754	0.0000	0.0000	0
2022/01/20	GOVI	03/11/2022	820.43	Call	GOVI	293,380.0000	29.3380	357,490.0000	35.7490	21.852	0	0	0
2022/01/20	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/20	IGOV	03/02/2022			Index Future	304.3020	304.3020	303.5430	303.5430	(0.249)	0.0000	0.0000	374
2022/01/20	IGOV	05/05/2022			Index Future	308.1470	308.1470	307.3750	307.3750	(0.251)	0.0000	0.0000	125
2022/01/20	IGOV	04/08/2022			Index Future	312.2040	312.2040	311.4210	311.4210	(0.251)	0.0000	0.0000	0
2022/01/20	IGOV	03/11/2022			Index Future	316.3440	316.3440	315.5510	315.5510	(0.251)	0.0000	0.0000	0
2022/01/20	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/20	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/20	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
2022/01/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/20	JBAF	16/02/2022			Jibar Tradeable Future	4.2100	95.7900	4.1950	95.8050	(0.356)	0.0000	0.0000	0
2022/01/20	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2650	95.7350	(0.234)	0.0000	0.0000	0
2022/01/20	JBAF	20/04/2022			Jibar Tradeable Future	4.6600	95.3400	4.6300	95.3700	(0.644)	0.0000	0.0000	0
2022/01/20	JBAF	18/05/2022			Jibar Tradeable Future	4.7400	95.2600	4.6900	95.3100	(1.055)	0.0000	0.0000	0
2022/01/20	JBAF	15/06/2022			Jibar Tradeable Future	5.0950	94.9050	5.0550	94.9450	(0.785)	0.0000	0.0000	72
2022/01/20	JBAF	20/07/2022			Jibar Tradeable Future	5.1800	94.8200	5.1400	94.8600	(0.772)	0.0000	0.0000	0
2022/01/20	JBAF	21/09/2022			Jibar Tradeable Future	5.5900	94.4100	5.5300	94.4700	(1.073)	0.0000	0.0000	0
2022/01/20	JBAF	21/12/2022			Jibar Tradeable Future	6.1350	93.8650	6.0100	93.9900	(2.037)	0.0000	0.0000	68
2022/01/20	JBAF	15/03/2023			Jibar Tradeable Future	6.4100	93.5900	6.3500	93.6500	(0.936)	0.0000	0.0000	0
2022/01/20	JBAF	21/06/2023			Jibar Tradeable Future	6.6300	93.3700	6.5400	93.4600	(1.357)	0.0000	0.0000	0
2022/01/20	JBAF	20/09/2023			Jibar Tradeable Future	6.8350	93.1650	6.7550	93.2450	(1.170)	0.0000	0.0000	75
2022/01/20	JBAF	20/12/2023			Jibar Tradeable Future	6.9900	93.0100	6.8900	93.1100	(1.431)	0.0000	0.0000	0
2022/01/20	R023	03/02/2022	5.08	Call	Bond Future	44.4600	0.0445	46.1900	0.0462	3.891	0	0	0
2022/01/20	R023	03/02/2022	5.08	Put	Bond Future	131.1700	0.1312	120.5100	0.1205	(8.127)	0	0	0
2022/01/20	R023	03/02/2022			Bond Future	5.1637	106.0653	5.1517	106.0777	(0.232)	0.0000	0.0000	15,433
2022/01/20	R023	03/02/2022	5.06	Call	Bond Future	37.0400	0.0370	38.4300	0.0384	3.753	0	0	0
2022/01/20	R023	03/02/2022	5.06	Put	Bond Future	144.4800	0.1445	133.4800	0.1335	(7.614)	0	0	0
2022/01/20	R023	03/02/2022	5.07	Call	Bond Future	40.6400	0.0406	42.2000	0.0422	3.839	0	0	0
2022/01/20	R023	03/02/2022	5.07	Put	Bond Future	137.7200	0.1377	126.8900	0.1269	(7.864)	0	0	0
2022/01/20	R023	05/05/2022	6.31	Call	Bond Future	879.9000	0.8799	890.0800	0.8901	1.157	0	0	0
2022/01/20	R023	05/05/2022	6.31	Put	Bond Future	22.0000	0.0220	20.6900	0.0207	(5.955)	0	0	0
2022/01/20	R023	05/05/2022			Bond Future	5.2236	103.4549	5.2091	103.4664	(0.277)	0.0000	0.0000	12,923
2022/01/20	R023	05/05/2022	6.29	Call	Bond Future	865.2400	0.8652	875.3700	0.8754	1.171	0	0	0
2022/01/20	R023	05/05/2022	6.29	Put	Bond Future	23.0300	0.0230	21.6700	0.0217	(5.905)	0	0	0
2022/01/20	R023	05/05/2022	6.30	Call	Bond Future	872.5300	0.8725	882.6800	0.8827	1.163	0	0	0
2022/01/20	R023	05/05/2022	6.30	Put	Bond Future	22.4700	0.0225	21.1300	0.0211	(5.964)	0	0	0
2022/01/20	R023	04/08/2022	6.05	Call	Bond Future	499.0400	0.4990	507.8600	0.5079	1.767	0	0	0
2022/01/20	R023	04/08/2022	6.05	Put	Bond Future	59.6600	0.0597	57.0200	0.0570	(4.425)	0	0	0
2022/01/20	R023	04/08/2022			Bond Future	5.2478	104.7839	5.2269	104.7954	(0.397)	0.0000	0.0000	0
2022/01/20	R023	04/08/2022	6.03	Call	Bond Future	489.9400	0.4899	498.6900	0.4987	1.786	0	0	0
2022/01/20	R023	04/08/2022	6.03	Put	Bond Future	61.4700	0.0615	58.7600	0.0588	(4.409)	0	0	0
2022/01/20	R023	04/08/2022	6.04	Call	Bond Future	494.4900	0.4945	503.2700	0.5033	1.776	0	0	0
2022/01/20	R023	04/08/2022	6.04	Put	Bond Future	60.5600	0.0606	57.8800	0.0579	(4.425)	0	0	0
2022/01/20	R023	03/11/2022	6.25	Call	Bond Future	377.6600	0.3777	386.8400	0.3868	2.431	0	0	0
2022/01/20	R023	03/11/2022	6.25	Put	Bond Future	37.5400	0.0375	35.3400	0.0353	(5.860)	0	0	0
2022/01/20	R023	03/11/2022	6.26	Call	Bond Future	380.4000	0.3804	389.5900	0.3896	2.416	0	0	0
2022/01/20	R023	03/11/2022	6.26	Put	Bond Future	37.2200	0.0372	35.0300	0.0350	(5.884)	0	0	0
2022/01/20	R023	03/11/2022			Bond Future	5.1453	102.2605	5.1085	102.2719	(0.715)	0.0000	0.0000	0
2022/01/20	R023	03/11/2022	6.27	Call	Bond Future	382.9100	0.3829	392.1300	0.3921	2.408	0	0	0
2022/01/20	R023	03/11/2022	6.27	Put	Bond Future	36.6600	0.0367	34.5000	0.0345	(5.892)	0	0	0
2022/01/20	R035	03/02/2022	9.92	Call	Bond Future	83.8100	0.0838	157.8500	0.1579	88.343	0	0	200
2022/01/20	R035	03/02/2022	9.92	Put	Bond Future	2,745.1200	2.7451	2,107.7100	2.1077	(23.220)	0	0	0
2022/01/20	R035	03/02/2022	11.73	Call	Bond Future	8,626.4800	8.6265	9,337.7700	9.3378	8.245	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
2022/01/20	R035	03/02/2022	11.73	Put	Bond Future	0.2000	0.0002	0.0400	0.0000	(80.000)	0	0	280
2022/01/20	R035	03/02/2022	11.28	Call	Bond Future	6,019.6900	6.0197	6,727.0600	6.7271	11.751	0	0	0
2022/01/20	R035	03/02/2022	11.28	Put	Bond Future	5.7500	0.0057	1.6700	0.0017	(70.957)	0	0	200
2022/01/20	R035	03/02/2022	11.33	Put	Bond Future	4.0600	0.0041	1.1300	0.0011	(72.167)	0	0	500
2022/01/20	R035	03/02/2022	11.39	Call	Bond Future	6,666.3300	6.6663	7,375.8300	7.3758	10.643	0	0	0
2022/01/20	R035	03/02/2022	11.39	Put	Bond Future	2.6500	0.0027	0.7000	0.0007	(73.585)	0	0	683
2022/01/20	R035	03/02/2022	11.22	Call	Bond Future	5,664.9600	5.6650	6,370.4900	6.3705	12.454	0	0	0
2022/01/20	R035	03/02/2022	11.22	Put	Bond Future	8.5300	0.0085	2.6100	0.0026	(69.402)	0	0	0
2022/01/20	R035	03/02/2022	11.23	Call	Bond Future	5,724.1800	5.7242	6,430.0500	6.4300	12.331	0	0	0
2022/01/20	R035	03/02/2022	11.23	Put	Bond Future	8.0100	0.0080	2.4300	0.0024	(69.663)	0	0	0
2022/01/20	R035	03/02/2022	11.03	Call	Bond Future	4,536.8900	4.5369	5,230.7800	5.2308	15.294	0	0	0
2022/01/20	R035	03/02/2022	11.05	Put	Bond Future	24.2200	0.0242	8.4900	0.0085	(64.946)	0	0	1,600
2022/01/20	R035	03/02/2022	11.11	Call	Bond Future	5,012.1000	5.0121	5,712.3100	5.7123	13.970	0	0	0
2022/01/20	R035	03/02/2022	10.35	Call	Bond Future	964.3200	0.9643	1,371.3100	1.3713	42.205	0	0	1,600
2022/01/20	R035	03/02/2022	10.35	Put	Bond Future	748.8900	0.7489	444.4300	0.4444	(40.655)	0	0	0
2022/01/20	R035	03/02/2022	10.61	Call	Bond Future	2,142.4100	2.1424	2,727.2600	2.7273	27.299	0	0	0
2022/01/20	R035	03/02/2022	10.61	Put	Bond Future	249.1900	0.2492	122.5900	0.1226	(50.805)	0	0	200
2022/01/20	R035	03/02/2022	10.65	Call	Bond Future	2,354.6500	2.3547	2,957.9400	2.9579	25.621	0	0	0
2022/01/20	R035	03/02/2022	10.24	Put	Bond Future	1,115.1900	1.1152	713.7600	0.7138	(35.997)	0	0	0
2022/01/20	R035	03/02/2022	10.26	Call	Bond Future	664.7600	0.6648	992.7000	0.9927	49.332	0	0	200
2022/01/20	R035	03/02/2022	10.26	Put	Bond Future	1,040.7800	1.0408	657.2700	0.6573	(36.848)	0	0	0
2022/01/20	R035	03/02/2022	10.34	Call	Bond Future	927.9300	0.9279	1,326.3800	1.3264	42.940	0	0	0
2022/01/20	R035	03/02/2022	10.34	Put	Bond Future	777.9400	0.7779	464.9400	0.4649	(40.234)	0	0	500
2022/01/20	R035	03/02/2022			Bond Future	10.3171	93.7172	10.2093	94.4286	(1.045)	0.0000	0.0000	61,122
2022/01/20	R035	03/02/2022	9.70	Call	Bond Future	10.4700	0.0105	23.4700	0.0235	124.164	0	0	683
2022/01/20	R035	03/02/2022	9.70	Put	Bond Future	4,194.5500	4.1945	3,496.1000	3.4961	(16.651)	0	0	0
2022/01/20	R035	03/02/2022	10.10	Call	Bond Future	291.9500	0.2920	481.6800	0.4817	64.987	0	0	280
2022/01/20	R035	03/02/2022	10.10	Put	Bond Future	1,733.2600	1.7333	1,211.5400	1.2115	(30.101)	0	0	0
2022/01/20	R035	03/02/2022	11.88	Call	Bond Future	9,470.7400	9.4707	10,182.1400	10.1821	7.512	0	0	0
2022/01/20	R035	03/02/2022	11.88	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	1,800
2022/01/20	R035	03/02/2022	11.33	Call	Bond Future	6,314.2500	6.3142	7,022.7700	7.0228	11.221	0	0	0
2022/01/20	R035	03/02/2022	11.24	Call	Bond Future	5,783.3600	5.7834	6,489.5500	6.4896	12.211	0	0	0
2022/01/20	R035	03/02/2022	11.24	Put	Bond Future	7.5200	0.0075	2.2600	0.0023	(69.947)	0	0	0
2022/01/20	R035	03/02/2022	11.03	Put	Bond Future	27.2700	0.0273	9.7100	0.0097	(64.393)	0	0	280
2022/01/20	R035	03/02/2022	11.05	Call	Bond Future	4,655.6200	4.6556	5,351.3400	5.3513	14.944	0	0	0
2022/01/20	R035	03/02/2022	11.11	Put	Bond Future	16.8800	0.0169	5.6400	0.0056	(66.588)	0	0	200
2022/01/20	R035	03/02/2022	10.65	Put	Bond Future	207.3100	0.2073	99.1500	0.0991	(52.173)	0	0	683
2022/01/20	R035	03/02/2022	10.24	Call	Bond Future	606.9900	0.6070	917.0100	0.9170	51.075	0	0	500
2022/01/20	R035	05/05/2022	11.63	Call	Bond Future	7,223.9800	7.2240	7,855.5900	7.8556	8.743	0	0	0
2022/01/20	R035	05/05/2022	11.63	Put	Bond Future	409.9000	0.4099	322.1300	0.3221	(21.413)	0	0	0
2022/01/20	R035	05/05/2022	11.64	Call	Bond Future	7,274.5600	7.2746	7,907.3600	7.9074	8.699	0	0	0
2022/01/20	R035	05/05/2022	11.64	Put	Bond Future	403.5500	0.4035	316.9700	0.3170	(21.455)	0	0	0
2022/01/20	R035	05/05/2022	10.72	Call	Bond Future	2,972.8800	2.9729	3,419.7700	3.4198	15.032	0	0	1,200
2022/01/20	R035	05/05/2022	10.72	Put	Bond Future	1,588.2300	1.5882	1,315.7400	1.3157	(17.157)	0	0	0
2022/01/20	R035	05/05/2022			Bond Future	10.5008	90.3771	10.3889	91.0965	(1.066)	0.0000	0.0000	57,736
2022/01/20	R035	05/05/2022	11.65	Call	Bond Future	7,325.1700	7.3252	7,959.1500	7.9591	8.655	0	0	0
2022/01/20	R035	05/05/2022	11.65	Put	Bond Future	397.2900	0.3973	311.8900	0.3119	(21.496)	0	0	0
2022/01/20	R035	05/05/2022	12.64	Call	Bond Future	12,361.8600	12.3619	13,061.6800	13.0617	5.661	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
2022/01/20	R035	05/05/2022	12.64	Put	Bond Future	77.1900		0.0772	57.6300	0.0576	(25.340)	0	0	1,200
2022/01/20	R035	05/05/2022	10.82	Call	Bond Future	3,378.2100		3.3782	3,854.1100	3.8541	14.087	0	0	0
2022/01/20	R035	05/05/2022	10.82	Put	Bond Future	1,372.0300		1.3720	1,128.5500	1.1286	(17.746)	0	0	1,200
2022/01/20	R035	04/08/2022	11.13	Put	Bond Future	1,800.5900		1.8006	1,556.0400	1.5560	(13.582)	0	0	100
2022/01/20	R035	04/08/2022	10.72	Call	Bond Future	2,953.7400		2.9537	3,343.7500	3.3438	13.204	0	0	0
2022/01/20	R035	04/08/2022	10.72	Put	Bond Future	2,782.1900		2.7822	2,443.5600	2.4436	(12.171)	0	0	0
2022/01/20	R035	04/08/2022	10.73	Call	Bond Future	2,987.1000		2.9871	3,379.5900	3.3796	13.139	0	0	0
2022/01/20	R035	04/08/2022	10.73	Put	Bond Future	2,753.6200		2.7536	2,417.4700	2.4175	(12.208)	0	0	0
2022/01/20	R035	04/08/2022	9.84	Call	Bond Future	766.7200		0.7667	929.9200	0.9299	21.285	0	0	100
2022/01/20	R035	04/08/2022	9.84	Put	Bond Future	6,297.7300		6.2977	5,732.2900	5.7323	(8.978)	0	0	0
2022/01/20	R035	04/08/2022	10.53	Put	Bond Future	3,376.2700		3.3763	2,989.3700	2.9894	(11.459)	0	0	0
2022/01/20	R035	04/08/2022	10.64	Call	Bond Future	2,695.2500		2.6952	3,065.1800	3.0652	13.725	0	0	0
2022/01/20	R035	04/08/2022	10.64	Put	Bond Future	3,021.3500		3.0213	2,662.6400	2.6626	(11.873)	0	0	100
2022/01/20	R035	04/08/2022	9.53	Call	Bond Future	418.1400		0.4181	520.4900	0.5205	24.477	0	0	400
2022/01/20	R035	04/08/2022	9.53	Put	Bond Future	8,082.9700		8.0830	7,456.6800	7.4567	(7.748)	0	0	0
2022/01/20	R035	04/08/2022			Bond Future	10.6923		91.5179	10.5758	92.2465	(1.090)	0.0000	0.0000	0
2022/01/20	R035	04/08/2022	11.13	Call	Bond Future	4,460.6200		4.4606	4,944.7100	4.9447	10.853	0	0	0
2022/01/20	R035	04/08/2022	12.18	Call	Bond Future	9,200.3200		9.2003	9,832.2200	9.8322	6.868	0	0	0
2022/01/20	R035	04/08/2022	12.18	Put	Bond Future	613.4700		0.6135	516.7300	0.5167	(15.769)	0	0	400
2022/01/20	R035	04/08/2022	10.74	Call	Bond Future	3,020.3700		3.0204	3,415.3400	3.4153	13.077	0	0	0
2022/01/20	R035	04/08/2022	10.74	Put	Bond Future	2,725.0300		2.7250	2,391.3600	2.3914	(12.245)	0	0	0
2022/01/20	R035	04/08/2022	10.53	Call	Bond Future	2,359.3000		2.3593	2,701.0400	2.7010	14.485	0	0	400
2022/01/20	R035	03/11/2022	11.15	Call	Bond Future	4,261.5300		4.2615	4,706.3800	4.7064	10.439	0	0	0
2022/01/20	R035	03/11/2022	11.15	Put	Bond Future	2,648.7700		2.6488	2,355.7500	2.3557	(11.062)	0	0	0
2022/01/20	R035	03/11/2022			Bond Future	10.8798		88.2386	10.7586	88.9765	(1.114)	0.0000	0.0000	0
2022/01/20	R035	03/11/2022	11.14	Call	Bond Future	4,226.4100		4.2264	4,669.3200	4.6693	10.480	0	0	0
2022/01/20	R035	03/11/2022	11.14	Put	Bond Future	2,672.5800		2.6726	2,377.6200	2.3776	(11.037)	0	0	0
2022/01/20	R035	03/11/2022	11.13	Call	Bond Future	4,191.4200		4.1914	4,632.3700	4.6324	10.520	0	0	0
2022/01/20	R035	03/11/2022	11.13	Put	Bond Future	2,696.5700		2.6966	2,399.6500	2.3997	(11.011)	0	0	0
2022/01/20	R186	03/02/2022	7.30	Call	Bond Future	11.2700		0.0113	38.4100	0.0384	240.816	0	0	0
2022/01/20	R186	03/02/2022	7.30	Put	Bond Future	2,288.0700		2.2881	1,659.9400	1.6599	(27.452)	0	0	0
2022/01/20	R186	03/02/2022			Bond Future	7.8297		112.0277	7.6759	112.6829	(1.965)	0.0000	0.0000	46,652
2022/01/20	R186	03/02/2022	7.28	Call	Bond Future	9.1900		0.0092	32.1600	0.0322	249.946	0	0	0
2022/01/20	R186	03/02/2022	7.28	Put	Bond Future	2,373.1000		2.3731	1,740.8000	1.7408	(26.644)	0	0	0
2022/01/20	R186	03/02/2022	7.29	Call	Bond Future	10.1800		0.0102	35.1700	0.0352	245.481	0	0	0
2022/01/20	R186	03/02/2022	7.29	Put	Bond Future	2,330.5300		2.3305	1,700.2500	1.7003	(27.044)	0	0	0
2022/01/20	R186	05/05/2022	9.18	Call	Bond Future	4,689.6700		4.6897	5,294.4300	5.2944	12.896	0	0	0
2022/01/20	R186	05/05/2022	9.18	Put	Bond Future	168.7800		0.1688	111.3400	0.1113	(34.032)	0	0	454
2022/01/20	R186	05/05/2022	8.32	Call	Bond Future	1,974.2700		1.9743	2,421.4400	2.4214	22.650	0	0	0
2022/01/20	R186	05/05/2022	8.32	Put	Bond Future	794.1000		0.7941	579.0700	0.5791	(27.078)	0	0	0
2022/01/20	R186	05/05/2022	8.14	Call	Bond Future	1,530.1500		1.5301	1,923.5200	1.9235	25.708	0	0	454
2022/01/20	R186	05/05/2022	8.14	Put	Bond Future	1,065.9800		1.0660	797.1500	0.7972	(25.219)	0	0	0
2022/01/20	R186	05/05/2022	7.28	Call	Bond Future	253.5600		0.2536	375.7600	0.3758	48.194	0	0	435
2022/01/20	R186	05/05/2022	7.28	Put	Bond Future	3,293.1700		3.2932	2,753.1700	2.7532	(16.398)	0	0	0
2022/01/20	R186	05/05/2022	7.48	Call	Bond Future	430.2100		0.4302	608.2200	0.6082	41.377	0	0	3,600
2022/01/20	R186	05/05/2022	7.48	Put	Bond Future	2,642.5800		2.6426	2,158.3900	2.1584	(18.323)	0	0	0
2022/01/20	R186	05/05/2022			Bond Future	8.0241		113.4153	7.8598	114.0775	(2.047)	0.0000	0.0000	43,859

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
2022/01/20	R186	05/05/2022	8.64	Call	Bond Future	2,897.0200	2.8970	3,421.8700	3.4219	18.117	0	0	0
2022/01/20	R186	05/05/2022	8.64	Put	Bond Future	458.4300	0.4584	321.0800	0.3211	(29.961)	0	0	4,035
2022/01/20	R186	05/05/2022	8.94	Call	Bond Future	3,867.7900	3.8678	4,444.0100	4.4440	14.898	0	0	0
2022/01/20	R186	05/05/2022	8.94	Put	Bond Future	266.0400	0.2660	180.0600	0.1801	(32.318)	0	0	454
2022/01/20	R186	05/05/2022	8.31	Call	Bond Future	1,947.7900	1.9478	2,392.1700	2.3922	22.815	0	0	0
2022/01/20	R186	05/05/2022	8.31	Put	Bond Future	807.2400	0.8072	589.4200	0.5894	(26.983)	0	0	0
2022/01/20	R186	05/05/2022	8.35	Call	Bond Future	2,054.4200	2.0544	2,509.8900	2.5099	22.170	0	0	454
2022/01/20	R186	05/05/2022	8.35	Put	Bond Future	755.4900	0.7555	548.7600	0.5488	(27.364)	0	0	0
2022/01/20	R186	05/05/2022	7.88	Call	Bond Future	998.7600	0.9988	1,306.8700	1.3069	30.849	0	0	435
2022/01/20	R186	05/05/2022	7.88	Put	Bond Future	1,579.3100	1.5793	1,225.2200	1.2252	(22.421)	0	0	0
2022/01/20	R186	05/05/2022	8.30	Call	Bond Future	1,921.7000	1.9217	2,363.2400	2.3632	22.977	0	0	0
2022/01/20	R186	05/05/2022	8.30	Put	Bond Future	820.7900	0.8208	600.1300	0.6001	(26.884)	0	0	0
2022/01/20	R186	05/05/2022	6.73	Call	Bond Future	49.9500	0.0500	82.9800	0.0830	66.126	0	0	3,600
2022/01/20	R186	05/05/2022	6.73	Put	Bond Future	5,404.2300	5.4042	4,775.0600	4.7751	(11.642)	0	0	0
2022/01/20	R186	04/08/2022	8.15	Call	Bond Future	1,538.9500	1.5390	1,877.9900	1.8780	22.031	0	0	0
2022/01/20	R186	04/08/2022	8.15	Put	Bond Future	1,828.3800	1.8284	1,496.8400	1.4968	(18.133)	0	0	0
2022/01/20	R186	04/08/2022	9.78	Call	Bond Future	5,982.3900	5.9824	6,581.0400	6.5810	10.007	0	0	0
2022/01/20	R186	04/08/2022	9.78	Put	Bond Future	290.4000	0.2904	218.4700	0.2185	(24.769)	0	0	3,600
2022/01/20	R186	04/08/2022	7.96	Call	Bond Future	1,196.1700	1.1962	1,488.6900	1.4887	24.455	0	0	3,600
2022/01/20	R186	04/08/2022			Bond Future	8.2263	109.6101	8.0500	110.2807	(2.143)	0.0000	0.0000	0
2022/01/20	R186	04/08/2022	8.14	Call	Bond Future	1,519.7300	1.5197	1,856.3600	1.8564	22.151	0	0	0
2022/01/20	R186	04/08/2022	8.14	Put	Bond Future	1,847.1900	1.8472	1,513.2400	1.5132	(18.079)	0	0	0
2022/01/20	R186	04/08/2022	6.96	Call	Bond Future	169.6900	0.1697	245.1900	0.2452	44.493	0	0	3,600
2022/01/20	R186	04/08/2022	6.96	Put	Bond Future	5,103.2000	5.1032	4,508.1200	4.5081	(11.661)	0	0	0
2022/01/20	R186	04/08/2022	7.96	Put	Bond Future	2,210.9200	2.2109	1,832.8600	1.8329	(17.100)	0	0	0
2022/01/20	R186	04/08/2022	8.13	Call	Bond Future	1,500.6400	1.5006	1,834.8600	1.8349	22.272	0	0	0
2022/01/20	R186	04/08/2022	8.13	Put	Bond Future	1,866.1400	1.8661	1,529.7800	1.5298	(18.024)	0	0	0
2022/01/20	R186	03/11/2022	8.53	Call	Bond Future	2,172.6700	2.1727	2,549.2800	2.5493	17.334	0	0	0
2022/01/20	R186	03/11/2022	8.53	Put	Bond Future	1,867.0300	1.8670	1,564.5500	1.5646	(16.201)	0	0	0
2022/01/20	R186	03/11/2022	8.54	Call	Bond Future	2,192.5900	2.1926	2,571.0700	2.5711	17.262	0	0	0
2022/01/20	R186	03/11/2022	8.54	Put	Bond Future	1,851.4000	1.8514	1,550.7900	1.5508	(16.237)	0	0	0
2022/01/20	R186	03/11/2022			Bond Future	8.4442	111.0235	8.2546	111.7026	(2.245)	0.0000	0.0000	0
2022/01/20	R186	03/11/2022	8.55	Call	Bond Future	2,212.6100	2.2126	2,592.9400	2.5929	17.189	0	0	0
2022/01/20	R186	03/11/2022	8.55	Put	Bond Future	1,835.8900	1.8359	1,537.1300	1.5371	(16.273)	0	0	0
2022/01/20	R197	03/02/2022			Bond Future	321.6591	321.6591	321.6595	321.6595	0.000	0.0000	0.0000	1,090
2022/01/20	R197	05/05/2022			Bond Future	325.7231	325.7231	325.7201	325.7201	(0.001)	0.0000	0.0000	588
2022/01/20	R197	04/08/2022			Bond Future	321.6559	321.6559	321.6520	321.6520	(0.001)	0.0000	0.0000	0
2022/01/20	R197	03/11/2022			Bond Future	325.8774	325.8774	325.8733	325.8733	(0.001)	0.0000	0.0000	0
2022/01/20	R202	03/02/2022			Bond Future	240.9375	240.9375	240.0360	240.0360	(0.374)	0.0000	0.0000	6,620
2022/01/20	R202	05/05/2022			Bond Future	243.9817	243.9817	243.0663	243.0663	(0.375)	0.0000	0.0000	6,351
2022/01/20	R202	04/08/2022			Bond Future	242.7657	242.7657	241.8376	241.8376	(0.382)	0.0000	0.0000	91
2022/01/20	R202	03/11/2022			Bond Future	245.9517	245.9517	245.0113	245.0113	(0.382)	0.0000	0.0000	0
2022/01/20	R209	03/02/2022	11.02	Call	Bond Future	3,970.8000	3.9708	4,578.0600	4.5781	15.293	0	0	0
2022/01/20	R209	03/02/2022	11.02	Put	Bond Future	21.7400	0.0217	7.5900	0.0076	(65.087)	0	0	0
2022/01/20	R209	03/02/2022	11.03	Call	Bond Future	4,022.4100	4.0224	4,630.4400	4.6304	15.116	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
2022/01/20	R209	03/02/2022	11.03	Put	Bond Future	20.4700	0.0205	7.0900	0.0071	(65.364)	0	0	0
2022/01/20	R209	03/02/2022			Bond Future	10.3039	72.3935	10.1964	73.0149	(1.043)	0.0000	0.0000	15,362
2022/01/20	R209	03/02/2022	11.04	Call	Bond Future	4,074.0400	4.0740	4,682.8000	4.6828	14.942	0	0	0
2022/01/20	R209	03/02/2022	11.04	Put	Bond Future	19.2700	0.0193	6.6200	0.0066	(65.646)	0	0	0
2022/01/20	R209	05/05/2022	11.43	Call	Bond Future	5,563.7700	5.5638	6,099.3300	6.0993	9.626	0	0	0
2022/01/20	R209	05/05/2022	11.43	Put	Bond Future	441.6000	0.4416	348.8200	0.3488	(21.010)	0	0	0
2022/01/20	R209	05/05/2022	11.44	Call	Bond Future	5,607.3900	5.6074	6,144.1900	6.1442	9.573	0	0	0
2022/01/20	R209	05/05/2022	11.44	Put	Bond Future	434.9000	0.4349	343.3600	0.3434	(21.049)	0	0	0
2022/01/20	R209	05/05/2022	9.75	Call	Bond Future	397.1200	0.3971	515.1600	0.5152	29.724	0	0	8,525
2022/01/20	R209	05/05/2022	9.75	Put	Bond Future	4,588.9100	4.5889	4,078.6100	4.0786	(11.120)	0	0	0
2022/01/20	R209	05/05/2022	10.25	Call	Bond Future	1,302.9600	1.3030	1,567.4500	1.5675	20.299	0	0	0
2022/01/20	R209	05/05/2022	10.25	Put	Bond Future	2,534.8300	2.5348	2,170.9800	2.1710	(14.354)	0	0	9,000
2022/01/20	R209	05/05/2022	10.75	Call	Bond Future	2,798.6800	2.7987	3,207.9400	3.2079	14.623	0	0	0
2022/01/20	R209	05/05/2022	10.75	Put	Bond Future	1,234.4900	1.2345	1,015.4100	1.0154	(17.747)	0	0	3,050
2022/01/20	R209	05/05/2022			Bond Future	10.4668	70.1480	10.3556	70.7763	(1.063)	0.0000	0.0000	10,983
2022/01/20	R209	05/05/2022	12.00	Call	Bond Future	8,081.0200	8.0810	8,667.9400	8.6679	7.263	0	0	0
2022/01/20	R209	05/05/2022	12.00	Put	Bond Future	178.0500	0.1780	136.6300	0.1366	(23.263)	0	0	12,050
2022/01/20	R209	05/05/2022	11.45	Call	Bond Future	5,651.1600	5.6512	6,189.1600	6.1892	9.520	0	0	0
2022/01/20	R209	05/05/2022	11.45	Put	Bond Future	428.4000	0.4284	338.0600	0.3381	(21.088)	0	0	0
2022/01/20	R209	04/08/2022	10.57	Put	Bond Future	2,639.2800	2.6393	2,325.2300	2.3252	(11.899)	0	0	0
2022/01/20	R209	04/08/2022	10.58	Call	Bond Future	2,334.8300	2.3348	2,659.4400	2.6594	13.903	0	0	0
2022/01/20	R209	04/08/2022	10.58	Put	Bond Future	2,611.9400	2.6119	2,300.1500	2.3001	(11.937)	0	0	0
2022/01/20	R209	04/08/2022			Bond Future	10.6304	71.0647	10.5151	71.7011	(1.084)	0.0000	0.0000	0
2022/01/20	R209	04/08/2022	10.59	Call	Bond Future	2,362.6400	2.3626	2,689.5000	2.6895	13.835	0	0	0
2022/01/20	R209	04/08/2022	10.59	Put	Bond Future	2,584.6300	2.5846	2,275.0900	2.2751	(11.976)	0	0	0
2022/01/20	R209	04/08/2022	10.57	Call	Bond Future	2,306.9800	2.3070	2,629.3300	2.6293	13.973	0	0	0
2022/01/20	R209	03/11/2022	11.03	Call	Bond Future	3,646.2000	3.6462	4,029.8600	4.0299	10.522	0	0	0
2022/01/20	R209	03/11/2022	11.03	Put	Bond Future	2,415.6600	2.4157	2,154.8000	2.1548	(10.799)	0	0	0
2022/01/20	R209	03/11/2022			Bond Future	10.7975	68.8386	10.6780	69.4831	(1.106)	0.0000	0.0000	0
2022/01/20	R209	03/11/2022	11.01	Call	Bond Future	3,583.6700	3.5837	3,963.8900	3.9639	10.610	0	0	0
2022/01/20	R209	03/11/2022	11.01	Put	Bond Future	2,457.7400	2.4577	2,193.4400	2.1934	(10.754)	0	0	0
2022/01/20	R209	03/11/2022	11.02	Call	Bond Future	3,614.7600	3.6148	3,996.7000	3.9967	10.566	0	0	0
2022/01/20	R209	03/11/2022	11.02	Put	Bond Future	2,436.5000	2.4365	2,173.9200	2.1739	(10.777)	0	0	0
2022/01/20	R210	03/02/2022			Bond Future	213.6113	213.6113	213.4996	213.4996	(0.052)	0.0000	0.0000	1,126
2022/01/20	R210	05/05/2022			Bond Future	213.4377	213.4377	213.3224	213.3224	(0.054)	0.0000	0.0000	1,038
2022/01/20	R210	04/08/2022			Bond Future	216.2781	216.2781	216.1607	216.1607	(0.054)	0.0000	0.0000	266
2022/01/20	R210	03/11/2022			Bond Future	216.1937	216.1937	216.0748	216.0748	(0.055)	0.0000	0.0000	0
2022/01/20	R213	03/02/2022	8.63	Call	Bond Future	0.0300	0.0000	0.1100	0.0001	266.667	0	0	200
2022/01/20	R213	03/02/2022	8.63	Put	Bond Future	5,866.9800	5.8670	5,210.7700	5.2108	(11.185)	0	0	0
2022/01/20	R213	03/02/2022	8.80	Call	Bond Future	0.3600	0.0004	1.1400	0.0011	216.667	0	0	102
2022/01/20	R213	03/02/2022	8.80	Put	Bond Future	4,889.9600	4.8900	4,234.4500	4.2344	(13.405)	0	0	0
2022/01/20	R213	03/02/2022	10.60	Put	Bond Future	4.4100	0.0044	1.0500	0.0011	(76.190)	0	0	430
2022/01/20	R213	03/02/2022	10.67	Call	Bond Future	5,015.3600	5.0154	5,669.5500	5.6696	13.044	0	0	0
2022/01/20	R213	03/02/2022	10.67	Put	Bond Future	2.7000	0.0027	0.6000	0.0006	(77.778)	0	0	220
2022/01/20	R213	03/02/2022	10.00	Call	Bond Future	1,797.5000	1.7975	2,359.7400	2.3597	31.279	0	0	0
2022/01/20	R213	03/02/2022	10.00	Put	Bond Future	161.1500	0.1611	67.1000	0.0671	(58.362)	0	0	430

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2022/01/20	R213	03/02/2022	9.98	Call	Bond Future	1,711.1900	1.7112	2,264.7400	2.2647	32.349	0	0	0
2022/01/20	R213	03/02/2022	9.98	Put	Bond Future	178.4700	0.1785	75.7300	0.0757	(57.567)	0	0	0
2022/01/20	R213	03/02/2022	9.22	Put	Bond Future	2,565.6700	2.5657	1,952.3900	1.9524	(23.903)	0	0	0
2022/01/20	R213	03/02/2022	9.58	Put	Bond Future	978.8800	0.9789	591.7800	0.5918	(39.545)	0	0	200
2022/01/20	R213	03/02/2022			Bond Future	9.6879	87.1398	9.5649	87.7960	(1.269)	0.0000	0.0000	20,073
2022/01/20	R213	03/02/2022	9.15	Call	Bond Future	17.9100	0.0179	43.5300	0.0435	143.049	0	0	220
2022/01/20	R213	03/02/2022	9.15	Put	Bond Future	2,937.6700	2.9377	2,307.0000	2.3070	(21.468)	0	0	0
2022/01/20	R213	03/02/2022	10.25	Call	Bond Future	2,959.9900	2.9600	3,588.0800	3.5881	21.219	0	0	0
2022/01/20	R213	03/02/2022	10.25	Put	Bond Future	42.3900	0.0424	14.1900	0.0142	(66.525)	0	0	102
2022/01/20	R213	03/02/2022	10.60	Call	Bond Future	4,672.8100	4.6728	5,325.7400	5.3257	13.973	0	0	0
2022/01/20	R213	03/02/2022	10.15	Call	Bond Future	2,481.9300	2.4819	3,091.4100	3.0914	24.557	0	0	0
2022/01/20	R213	03/02/2022	10.15	Put	Bond Future	73.7200	0.0737	26.9100	0.0269	(63.497)	0	0	200
2022/01/20	R213	03/02/2022	10.17	Call	Bond Future	2,576.5300	2.5765	3,190.4200	3.1904	23.826	0	0	0
2022/01/20	R213	03/02/2022	10.17	Put	Bond Future	66.1100	0.0661	23.7100	0.0237	(64.136)	0	0	220
2022/01/20	R213	03/02/2022	9.96	Call	Bond Future	1,626.3100	1.6263	2,170.5700	2.1706	33.466	0	0	0
2022/01/20	R213	03/02/2022	9.96	Put	Bond Future	197.3800	0.1974	85.3500	0.0854	(56.759)	0	0	0
2022/01/20	R213	03/02/2022	9.97	Call	Bond Future	1,668.6000	1.6686	2,217.5700	2.2176	32.900	0	0	0
2022/01/20	R213	03/02/2022	9.97	Put	Bond Future	187.7500	0.1877	80.4300	0.0804	(57.161)	0	0	0
2022/01/20	R213	03/02/2022	9.22	Call	Bond Future	33.1600	0.0332	76.1700	0.0762	129.704	0	0	430
2022/01/20	R213	03/02/2022	9.58	Call	Bond Future	403.3600	0.4034	672.5500	0.6725	66.737	0	0	0
2022/01/20	R213	03/02/2022	9.76	Call	Bond Future	876.0000	0.8760	1,294.6900	1.2947	47.796	0	0	0
2022/01/20	R213	03/02/2022	9.76	Put	Bond Future	494.3300	0.4943	256.7300	0.2567	(48.065)	0	0	102
2022/01/20	R213	05/05/2022	10.63	Call	Bond Future	4,313.6000	4.3136	4,851.4700	4.8515	12.469	0	0	0
2022/01/20	R213	05/05/2022	10.65	Put	Bond Future	526.1200	0.5261	403.7300	0.4037	(23.263)	0	0	0
2022/01/20	R213	05/05/2022			Bond Future	9.8763	84.6671	9.7482	85.3307	(1.297)	0.0000	0.0000	10,193
2022/01/20	R213	05/05/2022	10.63	Put	Bond Future	543.0000	0.5430	417.2500	0.4173	(23.158)	0	0	0
2022/01/20	R213	05/05/2022	10.64	Call	Bond Future	4,353.6300	4.3536	4,893.2000	4.8932	12.394	0	0	0
2022/01/20	R213	05/05/2022	10.64	Put	Bond Future	534.4900	0.5345	410.4400	0.4104	(23.209)	0	0	0
2022/01/20	R213	05/05/2022	10.65	Call	Bond Future	4,393.7500	4.3938	4,934.9800	4.9350	12.318	0	0	0
2022/01/20	R213	04/08/2022	9.88	Call	Bond Future	1,851.1000	1.8511	2,160.7600	2.1608	16.728	0	0	0
2022/01/20	R213	04/08/2022	9.89	Call	Bond Future	1,874.2200	1.8742	2,186.2400	2.1862	16.648	0	0	0
2022/01/20	R213	04/08/2022	9.90	Put	Bond Future	2,772.1900	2.7722	2,414.2900	2.4143	(12.910)	0	0	0
2022/01/20	R213	04/08/2022			Bond Future	10.0739	85.7378	9.9400	86.4100	(1.329)	0.0000	0.0000	0
2022/01/20	R213	04/08/2022	9.88	Put	Bond Future	2,827.1500	2.8271	2,464.5400	2.4645	(12.826)	0	0	0
2022/01/20	R213	04/08/2022	9.89	Put	Bond Future	2,799.5700	2.7996	2,439.3200	2.4393	(12.868)	0	0	0
2022/01/20	R213	04/08/2022	9.90	Call	Bond Future	1,897.4900	1.8975	2,211.8600	2.2119	16.568	0	0	0
2022/01/20	R213	03/11/2022	10.38	Call	Bond Future	3,019.0000	3.0190	3,400.0000	3.4000	12.620	0	0	0
2022/01/20	R213	03/11/2022	10.38	Put	Bond Future	2,487.1700	2.4872	2,187.4500	2.1875	(12.051)	0	0	0
2022/01/20	R213	03/11/2022	10.39	Call	Bond Future	3,045.8200	3.0458	3,428.6800	3.4287	12.570	0	0	0
2022/01/20	R213	03/11/2022	10.39	Put	Bond Future	2,465.9500	2.4659	2,168.0900	2.1681	(12.079)	0	0	0
2022/01/20	R213	03/11/2022			Bond Future	10.2698	83.3279	10.1301	84.0086	(1.361)	0.0000	0.0000	0
2022/01/20	R213	03/11/2022	10.40	Call	Bond Future	3,072.7600	3.0728	3,457.4800	3.4575	12.520	0	0	0
2022/01/20	R213	03/11/2022	10.40	Put	Bond Future	2,444.8800	2.4449	2,148.8800	2.1489	(12.107)	0	0	0
2022/01/20	R214	03/02/2022	11.39	Put	Bond Future	11.0600	0.0111	3.4200	0.0034	(69.078)	0	0	0
2022/01/20	R214	03/02/2022	11.40	Put	Bond Future	10.3900	0.0104	3.1900	0.0032	(69.297)	0	0	0
2022/01/20	R214	03/02/2022	11.41	Call	Bond Future	4,678.0500	4.6781	5,317.3600	5.3174	13.666	0	0	0
2022/01/20	R214	03/02/2022			Bond Future	10.5825	69.7118	10.4751	70.3579	(1.015)	0.0000	0.0000	17,148

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
2022/01/20	R214	03/02/2022	11.39	Call	Bond Future	4,572.6500	4.5726	5,211.1200	5.2111	13.963	0	0	0
2022/01/20	R214	03/02/2022	11.40	Call	Bond Future	4,625.3600	4.6254	5,264.2700	5.2643	13.813	0	0	0
2022/01/20	R214	03/02/2022	11.41	Put	Bond Future	9.7700	0.0098	2.9700	0.0030	(69.601)	0	0	0
2022/01/20	R214	05/05/2022	11.73	Put	Bond Future	453.1900	0.4532	358.5600	0.3586	(20.881)	0	0	0
2022/01/20	R214	05/05/2022	11.74	Put	Bond Future	446.6100	0.4466	353.2000	0.3532	(20.915)	0	0	0
2022/01/20	R214	05/05/2022	11.75	Call	Bond Future	5,948.7700	5.9488	6,509.9500	6.5100	9.434	0	0	0
2022/01/20	R214	05/05/2022			Bond Future	10.7394	67.2783	10.6282	67.9317	(1.035)	0.0000	0.0000	8,445
2022/01/20	R214	05/05/2022	11.73	Call	Bond Future	5,859.9600	5.8600	6,418.7300	6.4187	9.535	0	0	0
2022/01/20	R214	05/05/2022	11.74	Call	Bond Future	5,904.3500	5.9043	6,464.3400	6.4643	9.484	0	0	0
2022/01/20	R214	05/05/2022	11.75	Put	Bond Future	440.1300	0.4401	347.9100	0.3479	(20.953)	0	0	0
2022/01/20	R214	04/08/2022	10.98	Put	Bond Future	2,365.4400	2.3654	2,071.9800	2.0720	(12.406)	0	0	0
2022/01/20	R214	04/08/2022	10.99	Call	Bond Future	2,841.4700	2.8415	3,212.0200	3.2120	13.041	0	0	0
2022/01/20	R214	04/08/2022			Bond Future	10.9015	68.1271	10.7863	68.7888	(1.057)	0.0000	0.0000	0
2022/01/20	R214	04/08/2022	10.97	Call	Bond Future	2,779.5800	2.7796	3,145.6000	3.1456	13.168	0	0	0
2022/01/20	R214	04/08/2022	10.97	Put	Bond Future	2,390.8800	2.3909	2,095.1600	2.0952	(12.369)	0	0	0
2022/01/20	R214	04/08/2022	10.98	Call	Bond Future	2,810.5500	2.8106	3,178.8300	3.1788	13.103	0	0	0
2022/01/20	R214	04/08/2022	10.99	Put	Bond Future	2,340.0100	2.3400	2,048.8200	2.0488	(12.444)	0	0	0
2022/01/20	R214	03/11/2022	11.34	Call	Bond Future	3,881.9800	3.8820	4,291.8100	4.2918	10.557	0	0	0
2022/01/20	R214	03/11/2022	11.36	Put	Bond Future	2,300.4700	2.3005	2,043.5900	2.0436	(11.166)	0	0	0
2022/01/20	R214	03/11/2022			Bond Future	11.0587	65.7402	10.9393	66.4105	(1.079)	0.0000	0.0000	0
2022/01/20	R214	03/11/2022	11.34	Put	Bond Future	2,343.2200	2.3432	2,082.7900	2.0828	(11.114)	0	0	0
2022/01/20	R214	03/11/2022	11.35	Call	Bond Future	3,914.1500	3.9142	4,325.7600	4.3258	10.516	0	0	0
2022/01/20	R214	03/11/2022	11.35	Put	Bond Future	2,321.7600	2.3218	2,063.1100	2.0631	(11.140)	0	0	0
2022/01/20	R214	03/11/2022	11.36	Call	Bond Future	3,946.4300	3.9464	4,359.8100	4.3598	10.475	0	0	0
2022/01/20	R248	03/02/2022	9.80	Call	Bond Future	1.9900	0.0020	5.4700	0.0055	174.874	0	0	0
2022/01/20	R248	03/02/2022	9.80	Put	Bond Future	6,233.3900	6.2334	5,337.2100	5.3372	(14.377)	0	0	0
2022/01/20	R248	03/02/2022	10.00	Call	Bond Future	16.8300	0.0168	40.7400	0.0407	142.068	0	0	0
2022/01/20	R248	03/02/2022	10.00	Put	Bond Future	4,559.8900	4.5599	3,684.1400	3.6841	(19.206)	0	0	0
2022/01/20	R248	03/02/2022	10.20	Put	Bond Future	3,001.6600	3.0017	2,204.6300	2.2046	(26.553)	0	0	0
2022/01/20	R248	03/02/2022	11.47	Call	Bond Future	6,366.7900	6.3668	7,260.5700	7.2606	14.038	0	0	0
2022/01/20	R248	03/02/2022	11.48	Call	Bond Future	6,432.3600	6.4324	7,326.4700	7.3265	13.900	0	0	0
2022/01/20	R248	03/02/2022	11.49	Put	Bond Future	7.0400	0.0070	1.8000	0.0018	(74.432)	0	0	0
2022/01/20	R248	03/02/2022	10.90	Call	Bond Future	2,617.5600	2.6176	3,402.9000	3.4029	30.003	0	0	900
2022/01/20	R248	03/02/2022	10.90	Put	Bond Future	193.3000	0.1933	78.9800	0.0790	(59.141)	0	0	0
2022/01/20	R248	03/02/2022	10.40	Call	Bond Future	376.5500	0.3766	664.2800	0.6643	76.412	0	0	100
2022/01/20	R248	03/02/2022	10.50	Call	Bond Future	647.7200	0.6477	1,055.8700	1.0559	63.013	0	0	0
2022/01/20	R248	03/02/2022	10.50	Put	Bond Future	1,198.5700	1.1986	707.0600	0.7071	(41.008)	0	0	0
2022/01/20	R248	03/02/2022			Bond Future	10.5722	87.8214	10.4547	88.7210	(1.111)	0.0000	0.0000	165,008
2022/01/20	R248	03/02/2022	10.20	Call	Bond Future	93.6400	0.0936	196.2700	0.1963	109.601	0	0	900
2022/01/20	R248	03/02/2022	11.47	Put	Bond Future	7.9400	0.0079	2.0600	0.0021	(74.055)	0	0	0
2022/01/20	R248	03/02/2022	11.48	Put	Bond Future	7.4800	0.0075	1.9300	0.0019	(74.198)	0	0	0
2022/01/20	R248	03/02/2022	11.49	Call	Bond Future	6,497.8400	6.4978	7,392.2600	7.3923	13.765	0	0	0
2022/01/20	R248	03/02/2022	10.70	Call	Bond Future	1,479.7500	1.4797	2,115.5300	2.1155	42.965	0	0	0
2022/01/20	R248	03/02/2022	10.70	Put	Bond Future	519.8600	0.5199	255.9800	0.2560	(50.760)	0	0	0
2022/01/20	R248	03/02/2022	11.00	Call	Bond Future	3,252.1100	3.2521	4,081.1900	4.0812	25.494	0	0	1,400
2022/01/20	R248	03/02/2022	11.00	Put	Bond Future	112.5000	0.1125	41.9200	0.0419	(62.738)	0	0	0
2022/01/20	R248	03/02/2022	10.30	Call	Bond Future	196.2600	0.1963	378.0100	0.3780	92.607	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
2022/01/20	R248	03/02/2022	10.30	Put	Bond Future	2,306.0900	2.3061	1,588.1800	1.5882	(31.131)	0	0	0
2022/01/20	R248	03/02/2022	10.40	Put	Bond Future	1,700.7400	1.7007	1,088.8100	1.0888	(35.980)	0	0	0
2022/01/20	R248	05/05/2022	11.79	Call	Bond Future	7,759.1900	7.7592	8,552.4600	8.5525	10.224	0	0	0
2022/01/20	R248	05/05/2022	11.79	Put	Bond Future	501.8000	0.5018	385.1900	0.3852	(23.238)	0	0	0
2022/01/20	R248	05/05/2022	11.80	Call	Bond Future	7,814.6700	7.8147	8,609.4700	8.6095	10.171	0	0	0
2022/01/20	R248	05/05/2022			Bond Future	10.7272	84.4724	10.6054	85.3823	(1.136)	0.0000	0.0000	39,598
2022/01/20	R248	05/05/2022	11.80	Put	Bond Future	494.3700	0.4944	379.2900	0.3793	(23.278)	0	0	0
2022/01/20	R248	05/05/2022	11.81	Call	Bond Future	7,870.0700	7.8701	8,666.4100	8.6664	10.119	0	0	0
2022/01/20	R248	05/05/2022	11.81	Put	Bond Future	486.9400	0.4869	373.4000	0.3734	(23.317)	0	0	0
2022/01/20	R248	04/08/2022	10.98	Call	Bond Future	3,554.0900	3.5541	4,074.8400	4.0748	14.652	0	0	0
2022/01/20	R248	04/08/2022	10.98	Put	Bond Future	2,892.2600	2.8923	2,491.4700	2.4915	(13.857)	0	0	0
2022/01/20	R248	04/08/2022	10.99	Call	Bond Future	3,593.4400	3.5934	4,117.3600	4.1174	14.580	0	0	0
2022/01/20	R248	04/08/2022	10.99	Put	Bond Future	2,860.6000	2.8606	2,462.9800	2.4630	(13.900)	0	0	0
2022/01/20	R248	04/08/2022			Bond Future	10.8875	85.5381	10.7609	86.4596	(1.163)	0.0000	0.0000	0
2022/01/20	R248	04/08/2022	11.00	Call	Bond Future	3,632.9800	3.6330	4,160.0600	4.1601	14.508	0	0	0
2022/01/20	R248	04/08/2022	11.00	Put	Bond Future	2,829.2300	2.8292	2,434.7700	2.4348	(13.942)	0	0	0
2022/01/20	R248	03/11/2022	11.30	Put	Bond Future	3,036.3700	3.0364	2,669.7900	2.6698	(12.073)	0	0	0
2022/01/20	R248	03/11/2022	11.31	Put	Bond Future	3,010.2400	3.0102	2,646.1100	2.6461	(12.096)	0	0	0
2022/01/20	R248	03/11/2022	11.32	Call	Bond Future	4,892.9600	4.8930	5,464.5900	5.4646	11.683	0	0	0
2022/01/20	R248	03/11/2022			Bond Future	11.0429	82.2440	10.9115	83.1774	(1.190)	0.0000	0.0000	0
2022/01/20	R248	03/11/2022	11.30	Call	Bond Future	4,810.1900	4.8102	5,376.9300	5.3769	11.782	0	0	0
2022/01/20	R248	03/11/2022	11.31	Call	Bond Future	4,851.6600	4.8517	5,420.8500	5.4209	11.732	0	0	0
2022/01/20	R248	03/11/2022	11.32	Put	Bond Future	2,984.0400	2.9840	2,622.3500	2.6224	(12.121)	0	0	0

Total

1380887