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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/01/2022 TO 06/01/2022

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
2022/01/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	2025	03/02/2022		Bond Future	155.4638	155.4638	155.3310	155.3310	(0.085)	0.0000	0.0000	5,554
2022/01/06	2025	05/05/2022		Bond Future	157.3298	157.3298	157.1946	157.1946	(0.086)	0.0000	0.0000	164
2022/01/06	2025	04/08/2022		Bond Future	157.6626	157.6626	157.5255	157.5255	(0.087)	0.0000	0.0000	0
2022/01/06	2025	03/11/2022		Bond Future	159.6428	159.6428	159.5037	159.5037	(0.087)	0.0000	0.0000	0
2022/01/06	2029	03/02/2022		Bond Future	114.4613	114.4613	114.2786	114.2786	(0.160)	0.0000	0.0000	3,838
2022/01/06	2029	05/05/2022		Bond Future	114.6343	114.6343	114.4487	114.4487	(0.162)	0.0000	0.0000	591
2022/01/06	2029	04/08/2022		Bond Future	116.0525	116.0525	115.8645	115.8645	(0.162)	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
2022/01/06	2029	03/11/2022			Bond Future	116.2851	116.2851	116.0946	116.0946	(0.164)	0.0000	0.0000	0
2022/01/06	2030	03/02/2022	8.39	Call	Bond Future	4.4500	0.0045	2.6100	0.0026	(41.348)	0	0	101
2022/01/06	2030	03/02/2022	8.39	Put	Bond Future	5,655.1500	5.6551	5,906.0700	5.9061	4.437	0	0	0
2022/01/06	2030	03/02/2022	8.80	Put	Bond Future	3,436.7100	3.4367	3,669.3200	3.6693	6.768	0	0	0
2022/01/06	2030	03/02/2022	8.85	Call	Bond Future	89.8100	0.0898	64.5500	0.0646	(28.126)	0	0	1,000
2022/01/06	2030	03/02/2022	8.85	Put	Bond Future	3,184.5000	3.1845	3,412.0000	3.4120	7.144	0	0	0
2022/01/06	2030	03/02/2022	9.80	Call	Bond Future	2,215.6200	2.2156	2,006.7000	2.0067	(9.429)	0	0	950
2022/01/06	2030	03/02/2022	9.80	Put	Bond Future	295.5300	0.2955	339.3700	0.3394	14.834	0	0	0
2022/01/06	2030	03/02/2022	9.90	Put	Bond Future	208.2000	0.2082	239.9200	0.2399	15.235	0	0	8,000
2022/01/06	2030	03/02/2022	9.45	Call	Bond Future	998.1100	0.9981	854.7200	0.8547	(14.366)	0	0	0
2022/01/06	2030	03/02/2022	9.45	Put	Bond Future	885.3700	0.8854	994.7400	0.9947	12.353	0	0	0
2022/01/06	2030	03/02/2022	9.40	Call	Bond Future	865.1200	0.8651	733.2100	0.7332	(15.248)	0	0	0
2022/01/06	2030	03/02/2022	9.40	Put	Bond Future	1,014.3500	1.0144	1,135.2000	1.1352	11.914	0	0	0
2022/01/06	2030	03/02/2022	9.10	Call	Bond Future	297.1300	0.2971	232.8100	0.2328	(21.647)	0	0	0
2022/01/06	2030	03/02/2022	9.10	Put	Bond Future	2,038.3200	2.0383	2,226.7600	2.2268	9.245	0	0	0
2022/01/06	2030	03/02/2022	9.20	Call	Bond Future	444.2000	0.4442	358.5600	0.3586	(19.280)	0	0	950
2022/01/06	2030	03/02/2022	9.20	Put	Bond Future	1,650.8700	1.6509	1,817.9900	1.8180	10.123	0	0	0
2022/01/06	2030	03/02/2022	9.35	Call	Bond Future	743.3600	0.7434	623.1200	0.6231	(16.175)	0	0	0
2022/01/06	2030	03/02/2022	9.35	Put	Bond Future	1,155.5100	1.1555	1,288.0300	1.2880	11.469	0	0	101
2022/01/06	2030	03/02/2022			Bond Future	9.4285	92.2872	9.4768	92.0344	0.513	0.0000	0.0000	82,785
2022/01/06	2030	03/02/2022	8.80	Call	Bond Future	68.3400	0.0683	48.1900	0.0482	(29.485)	0	0	0
2022/01/06	2030	03/02/2022	9.90	Call	Bond Future	2,636.3000	2.6363	2,415.2600	2.4153	(8.384)	0	0	0
2022/01/06	2030	03/02/2022	10.85	Call	Bond Future	7,078.9200	7.0789	6,826.6300	6.8266	(3.564)	0	0	0
2022/01/06	2030	03/02/2022	10.85	Put	Bond Future	3.4300	0.0034	3.9000	0.0039	13.703	0	0	1,000
2022/01/06	2030	03/02/2022	9.60	Call	Bond Future	1,463.1600	1.4632	1,287.7400	1.2877	(11.989)	0	0	1,000
2022/01/06	2030	03/02/2022	9.60	Put	Bond Future	570.2200	0.5702	647.5600	0.6476	13.563	0	0	0
2022/01/06	2030	03/02/2022	9.78	Call	Bond Future	2,134.3800	2.1344	1,928.2400	1.9282	(9.658)	0	0	0
2022/01/06	2030	03/02/2022	9.78	Put	Bond Future	316.3400	0.3163	362.9600	0.3630	14.737	0	0	101
2022/01/06	2030	03/02/2022	9.43	Call	Bond Future	943.5800	0.9436	804.7500	0.8047	(14.713)	0	0	0
2022/01/06	2030	03/02/2022	9.43	Put	Bond Future	935.5100	0.9355	1,049.4400	1.0494	12.178	0	0	0
2022/01/06	2030	03/02/2022	9.44	Call	Bond Future	970.6200	0.9706	829.5000	0.8295	(14.539)	0	0	0
2022/01/06	2030	03/02/2022	9.44	Put	Bond Future	910.2000	0.9102	1,021.8400	1.0218	12.265	0	0	0
2022/01/06	2030	05/05/2022	10.21	Call	Bond Future	3,681.6500	3.6817	3,490.4000	3.4904	(5.195)	0	0	0
2022/01/06	2030	05/05/2022	10.21	Put	Bond Future	855.0300	0.8550	920.1000	0.9201	7.610	0	0	0
2022/01/06	2030	05/05/2022	9.95	Call	Bond Future	2,786.4300	2.7864	2,618.1100	2.6181	(6.041)	0	0	0
2022/01/06	2030	05/05/2022	8.81	Put	Bond Future	4,725.0100	4.7250	4,934.1900	4.9342	4.427	0	0	0
2022/01/06	2030	05/05/2022	8.89	Put	Bond Future	4,380.3800	4.3804	4,582.3700	4.5824	4.611	0	0	0
2022/01/06	2030	05/05/2022	8.14	Call	Bond Future	81.7900	0.0818	69.2700	0.0693	(15.307)	0	0	1,800
2022/01/06	2030	05/05/2022	8.14	Put	Bond Future	8,085.9800	8.0860	8,329.7800	8.3298	3.015	0	0	0
2022/01/06	2030	05/05/2022	8.47	Call	Bond Future	185.4800	0.1855	160.3100	0.1603	(13.570)	0	0	1,073
2022/01/06	2030	05/05/2022			Bond Future	9.6398	93.3725	9.6906	93.1161	0.527	0.0000	0.0000	14,763
2022/01/06	2030	05/05/2022	11.04	Call	Bond Future	7,001.2800	7.0013	6,766.6700	6.7667	(3.351)	0	0	0
2022/01/06	2030	05/05/2022	11.04	Put	Bond Future	257.3800	0.2574	279.0900	0.2791	8.435	0	0	1,800
2022/01/06	2030	05/05/2022	9.95	Put	Bond Future	1,234.6300	1.2346	1,322.6300	1.3226	7.128	0	0	1,073
2022/01/06	2030	05/05/2022	10.19	Call	Bond Future	3,609.4300	3.6094	3,419.7700	3.4198	(5.255)	0	0	0
2022/01/06	2030	05/05/2022	10.19	Put	Bond Future	880.0400	0.8800	946.7000	0.9467	7.575	0	0	0
2022/01/06	2030	05/05/2022	10.20	Call	Bond Future	3,645.4800	3.6455	3,455.0200	3.4550	(5.225)	0	0	0

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2022/01/06	2030	05/05/2022	10.20	Put	Bond Future	867.4600	0.8675	933.3200	0.9333	7.592	0	0	200
2022/01/06	2030	05/05/2022	8.81	Call	Bond Future	402.2000	0.4022	355.0600	0.3551	(11.721)	0	0	200
2022/01/06	2030	05/05/2022	8.89	Call	Bond Future	485.5000	0.4855	431.1700	0.4312	(11.191)	0	0	1,800
2022/01/06	2030	05/05/2022	9.35	Call	Bond Future	1,205.4300	1.2054	1,102.4500	1.1025	(8.543)	0	0	0
2022/01/06	2030	05/05/2022	9.35	Put	Bond Future	2,686.3500	2.6863	2,839.6900	2.8397	5.708	0	0	1,073
2022/01/06	2030	05/05/2022	7.73	Call	Bond Future	26.1000	0.0261	21.5300	0.0215	(17.510)	0	0	200
2022/01/06	2030	05/05/2022	7.73	Put	Bond Future	10,371.6200	10.3716	10,623.3700	10.6234	2.427	0	0	0
2022/01/06	2030	05/05/2022	8.47	Put	Bond Future	6,354.4500	6.3545	6,585.6000	6.5856	3.638	0	0	0
2022/01/06	2030	04/08/2022	9.56	Call	Bond Future	1,715.3500	1.7153	1,606.3000	1.6063	(6.357)	0	0	0
2022/01/06	2030	04/08/2022	9.56	Put	Bond Future	3,231.7000	3.2317	3,381.5500	3.3815	4.637	0	0	0
2022/01/06	2030	04/08/2022	10.95	Call	Bond Future	5,909.3400	5.9093	5,700.0600	5.7001	(3.542)	0	0	0
2022/01/06	2030	04/08/2022	10.95	Put	Bond Future	824.6100	0.8246	877.0200	0.8770	6.356	0	0	800
2022/01/06	2030	04/08/2022			Bond Future	9.8678	90.4523	9.9212	90.2401	0.541	0.0000	0.0000	0
2022/01/06	2030	04/08/2022	9.05	Call	Bond Future	837.1600	0.8372	770.7200	0.7707	(7.936)	0	0	800
2022/01/06	2030	04/08/2022	9.05	Put	Bond Future	4,938.0600	4.9381	5,129.3300	5.1293	3.873	0	0	0
2022/01/06	2030	04/08/2022	9.54	Call	Bond Future	1,673.8300	1.6738	1,566.5000	1.5665	(6.412)	0	0	0
2022/01/06	2030	04/08/2022	9.54	Put	Bond Future	3,289.8300	3.2898	3,441.3600	3.4414	4.606	0	0	0
2022/01/06	2030	04/08/2022	9.55	Call	Bond Future	1,694.5100	1.6945	1,586.3200	1.5863	(6.385)	0	0	0
2022/01/06	2030	04/08/2022	9.55	Put	Bond Future	3,260.6700	3.2607	3,411.3600	3.4114	4.621	0	0	0
2022/01/06	2030	04/08/2022	8.30	Call	Bond Future	255.0100	0.2550	229.5700	0.2296	(9.976)	0	0	800
2022/01/06	2030	04/08/2022	8.30	Put	Bond Future	8,326.3500	8.3263	8,556.6800	8.5567	2.766	0	0	0
2022/01/06	2030	03/11/2022	10.10	Call	Bond Future	2,891.2400	2.8912	2,751.9900	2.7520	(4.816)	0	0	0
2022/01/06	2030	03/11/2022	10.10	Put	Bond Future	2,831.9500	2.8319	2,955.6500	2.9556	4.368	0	0	0
2022/01/06	2030	03/11/2022			Bond Future	10.0874	91.6163	10.1434	91.3534	0.555	0.0000	0.0000	0
2022/01/06	2030	03/11/2022	10.09	Call	Bond Future	2,866.7200	2.8667	2,728.1500	2.7281	(4.834)	0	0	0
2022/01/06	2030	03/11/2022	10.09	Put	Bond Future	2,854.4400	2.8544	2,978.8200	2.9788	4.357	0	0	0
2022/01/06	2030	03/11/2022	10.08	Call	Bond Future	2,842.3000	2.8423	2,704.4300	2.7044	(4.851)	0	0	0
2022/01/06	2030	03/11/2022	10.08	Put	Bond Future	2,877.0600	2.8771	3,002.1400	3.0021	4.347	0	0	0
2022/01/06	2032	03/02/2022	8.91	Put	Bond Future	5,987.0100	5.9870	6,268.0700	6.2681	4.694	0	0	0
2022/01/06	2032	03/02/2022	11.13	Call	Bond Future	6,934.0500	6.9340	6,652.0000	6.6520	(4.068)	0	0	0
2022/01/06	2032	03/02/2022	11.13	Put	Bond Future	9.7800	0.0098	11.1900	0.0112	14.417	0	0	210
2022/01/06	2032	03/02/2022	10.53	Call	Bond Future	3,802.3800	3.8024	3,538.2100	3.5382	(6.947)	0	0	0
2022/01/06	2032	03/02/2022	10.53	Put	Bond Future	123.5500	0.1236	142.8400	0.1428	15.613	0	0	210
2022/01/06	2032	03/02/2022	10.65	Call	Bond Future	4,419.1400	4.4191	4,147.8400	4.1478	(6.139)	0	0	0
2022/01/06	2032	03/02/2022	10.65	Put	Bond Future	77.6600	0.0777	89.8200	0.0898	15.658	0	0	0
2022/01/06	2032	03/02/2022	10.66	Call	Bond Future	4,471.0400	4.4710	4,199.2700	4.1993	(6.078)	0	0	0
2022/01/06	2032	03/02/2022	10.66	Put	Bond Future	74.6500	0.0746	86.3400	0.0863	15.660	0	0	97
2022/01/06	2032	03/02/2022	10.43	Call	Bond Future	3,300.1100	3.3001	3,044.3200	3.0443	(7.751)	0	0	0
2022/01/06	2032	03/02/2022	10.43	Put	Bond Future	178.7900	0.1788	206.4600	0.2065	15.476	0	0	0
2022/01/06	2032	03/02/2022	10.45	Put	Bond Future	166.2500	0.1663	192.0400	0.1920	15.513	0	0	198
2022/01/06	2032	03/02/2022	10.35	Put	Bond Future	237.8000	0.2378	274.1300	0.2741	15.278	0	0	400
2022/01/06	2032	03/02/2022	10.42	Call	Bond Future	3,250.6400	3.2506	2,995.8300	2.9958	(7.839)	0	0	0
2022/01/06	2032	03/02/2022	10.42	Put	Bond Future	185.3400	0.1853	213.9900	0.2140	15.458	0	0	0
2022/01/06	2032	03/02/2022	9.81	Call	Bond Future	826.3600	0.8264	691.2700	0.6913	(16.348)	0	0	0
2022/01/06	2032	03/02/2022	9.81	Put	Bond Future	1,272.1400	1.2721	1,420.5100	1.4205	11.663	0	0	198
2022/01/06	2032	03/02/2022	9.90	Put	Bond Future	1,001.2100	1.0012	1,125.7800	1.1258	12.442	0	0	900
2022/01/06	2032	03/02/2022	9.58	Call	Bond Future	345.7200	0.3457	270.6300	0.2706	(21.720)	0	0	400

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2022/01/06	2032	03/02/2022	9.58	Put	Bond Future	2,164.7200	2.1647	2,373.0900	2.3731	9.626	0	0	0
2022/01/06	2032	03/02/2022	9.67	Call	Bond Future	502.9100	0.5029	405.1800	0.4052	(19.433)	0	0	0
2022/01/06	2032	03/02/2022			Bond Future	9.8857	92.6227	9.9340	92.3392	0.489	0.0000	0.0000	123,757
2022/01/06	2032	03/02/2022	8.91	Call	Bond Future	5.8000	0.0058	3.4000	0.0034	(41.379)	0	0	198
2022/01/06	2032	03/02/2022	9.14	Call	Bond Future	31.2500	0.0313	20.5300	0.0205	(34.304)	0	0	97
2022/01/06	2032	03/02/2022	9.14	Put	Bond Future	4,555.8600	4.5559	4,828.6000	4.8286	5.987	0	0	0
2022/01/06	2032	03/02/2022	9.57	Call	Bond Future	330.7400	0.3307	258.0300	0.2580	(21.984)	0	0	0
2022/01/06	2032	03/02/2022	9.57	Put	Bond Future	2,210.0800	2.2101	2,420.8300	2.4208	9.536	0	0	0
2022/01/06	2032	03/02/2022	10.90	Call	Bond Future	5,728.1400	5.7281	5,448.9400	5.4489	(4.874)	0	0	0
2022/01/06	2032	03/02/2022	10.90	Put	Bond Future	28.0800	0.0281	32.3400	0.0323	15.171	0	0	900
2022/01/06	2032	03/02/2022	10.95	Call	Bond Future	5,991.0100	5.9910	5,710.9600	5.7110	(4.675)	0	0	0
2022/01/06	2032	03/02/2022	10.95	Put	Bond Future	22.7500	0.0227	26.1600	0.0262	14.989	0	0	400
2022/01/06	2032	03/02/2022	10.44	Call	Bond Future	3,349.6800	3.3497	3,092.9300	3.0929	(7.665)	0	0	0
2022/01/06	2032	03/02/2022	10.44	Put	Bond Future	172.3900	0.1724	199.1000	0.1991	15.494	0	0	0
2022/01/06	2032	03/02/2022	10.45	Call	Bond Future	3,399.4600	3.3995	3,141.7900	3.1418	(7.580)	0	0	0
2022/01/06	2032	03/02/2022	10.14	Call	Bond Future	1,962.9000	1.9629	1,748.7500	1.7488	(10.910)	0	0	0
2022/01/06	2032	03/02/2022	10.14	Put	Bond Future	486.0600	0.4861	555.3700	0.5554	14.260	0	0	97
2022/01/06	2032	03/02/2022	10.35	Call	Bond Future	2,909.6100	2.9096	2,662.4800	2.6625	(8.494)	0	0	0
2022/01/06	2032	03/02/2022	9.90	Call	Bond Future	1,085.2900	1.0853	926.4000	0.9264	(14.640)	0	0	900
2022/01/06	2032	03/02/2022	10.04	Call	Bond Future	1,566.6300	1.5666	1,373.5500	1.3735	(12.325)	0	0	100
2022/01/06	2032	03/02/2022	10.04	Put	Bond Future	666.5600	0.6666	756.9400	0.7569	13.559	0	0	0
2022/01/06	2032	03/02/2022	9.62	Call	Bond Future	410.7100	0.4107	325.8000	0.3258	(20.674)	0	0	210
2022/01/06	2032	03/02/2022	9.62	Put	Bond Future	1,988.9000	1.9889	2,187.4500	2.1875	9.983	0	0	0
2022/01/06	2032	03/02/2022	9.67	Put	Bond Future	1,781.2700	1.7813	1,967.0000	1.9670	10.427	0	0	0
2022/01/06	2032	05/05/2022	11.18	Call	Bond Future	6,390.3600	6.3904	6,139.2600	6.1393	(3.929)	0	0	0
2022/01/06	2032	05/05/2022	11.18	Put	Bond Future	435.8200	0.4358	472.0600	0.4721	8.315	0	0	780
2022/01/06	2032	05/05/2022	10.98	Call	Bond Future	5,488.5500	5.4886	5,248.5400	5.2485	(4.373)	0	0	0
2022/01/06	2032	05/05/2022	10.98	Put	Bond Future	580.5600	0.5806	627.8900	0.6279	8.152	0	0	993
2022/01/06	2032	05/05/2022	11.02	Put	Bond Future	548.2800	0.5483	593.1800	0.5932	8.189	0	0	0
2022/01/06	2032	05/05/2022	11.03	Call	Bond Future	5,711.7800	5.7118	5,468.7500	5.4688	(4.255)	0	0	0
2022/01/06	2032	05/05/2022	11.03	Put	Bond Future	540.4900	0.5405	584.8000	0.5848	8.198	0	0	0
2022/01/06	2032	05/05/2022	10.29	Put	Bond Future	1,554.1400	1.5541	1,663.8200	1.6638	7.057	0	0	0
2022/01/06	2032	05/05/2022			Bond Future	10.0849	89.5654	10.1355	89.2781	0.501	0.0000	0.0000	20,406
2022/01/06	2032	05/05/2022	11.04	Call	Bond Future	5,756.4900	5.7565	5,512.8700	5.5129	(4.232)	0	0	0
2022/01/06	2032	05/05/2022	11.04	Put	Bond Future	532.6800	0.5327	576.4000	0.5764	8.208	0	0	0
2022/01/06	2032	05/05/2022	11.02	Call	Bond Future	5,667.0000	5.6670	5,424.5600	5.4246	(4.278)	0	0	0
2022/01/06	2032	05/05/2022	9.58	Call	Bond Future	819.8000	0.8198	735.0000	0.7350	(10.344)	0	0	780
2022/01/06	2032	05/05/2022	9.58	Put	Bond Future	3,758.6700	3.7587	3,961.2100	3.9612	5.389	0	0	0
2022/01/06	2032	05/05/2022	10.18	Call	Bond Future	2,347.6700	2.3477	2,183.3400	2.1833	(7.000)	0	0	780
2022/01/06	2032	05/05/2022	10.18	Put	Bond Future	1,808.3500	1.8084	1,931.3600	1.9314	6.802	0	0	0
2022/01/06	2032	05/05/2022	10.29	Call	Bond Future	2,711.9600	2.7120	2,534.3000	2.5343	(6.551)	0	0	993
2022/01/06	2032	04/08/2022	10.22	Call	Bond Future	2,431.6000	2.4316	2,286.8300	2.2868	(5.954)	0	0	0
2022/01/06	2032	04/08/2022	9.72	Call	Bond Future	1,226.7900	1.2268	1,133.4800	1.1335	(7.606)	0	0	800
2022/01/06	2032	04/08/2022	9.72	Put	Bond Future	4,465.9300	4.4659	4,662.5900	4.6626	4.404	0	0	0
2022/01/06	2032	04/08/2022	10.20	Put	Bond Future	2,888.5900	2.8886	3,036.6700	3.0367	5.126	0	0	0
2022/01/06	2032	04/08/2022	10.21	Put	Bond Future	2,860.8200	2.8608	3,007.9000	3.0079	5.141	0	0	0
2022/01/06	2032	04/08/2022	8.97	Call	Bond Future	335.1500	0.3352	300.7700	0.3008	(10.258)	0	0	800
2022/01/06	2032	04/08/2022	8.97	Put	Bond Future	8,061.2700	8.0613	8,315.3300	8.3153	3.152	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
2022/01/06	2032	04/08/2022			Bond Future	10.2925	90.6023	10.3453	90.3610	0.513	0.0000	0.0000	0
2022/01/06	2032	04/08/2022	10.22	Put	Bond Future	2,833.2500	2.8332	2,979.3400	2.9793	5.156	0	0	0
2022/01/06	2032	04/08/2022	11.60	Call	Bond Future	7,528.8200	7.5288	7,281.9400	7.2819	(3.279)	0	0	0
2022/01/06	2032	04/08/2022	11.60	Put	Bond Future	687.0300	0.6870	733.0600	0.7331	6.700	0	0	800
2022/01/06	2032	04/08/2022	11.89	Call	Bond Future	8,776.6600	8.7767	8,518.6300	8.5186	(2.940)	0	0	0
2022/01/06	2032	04/08/2022	11.89	Put	Bond Future	515.2600	0.5153	550.5000	0.5505	6.839	0	0	0
2022/01/06	2032	04/08/2022	10.20	Call	Bond Future	2,375.7200	2.3757	2,232.9700	2.2330	(6.009)	0	0	0
2022/01/06	2032	04/08/2022	10.21	Call	Bond Future	2,403.5800	2.4036	2,259.8200	2.2598	(5.981)	0	0	0
2022/01/06	2032	03/11/2022			Bond Future	10.5017	87.6232	10.5569	87.3285	0.525	0.0000	0.0000	0
2022/01/06	2032	03/11/2022	10.66	Call	Bond Future	3,617.4400	3.6174	3,449.2800	3.4493	(4.649)	0	0	0
2022/01/06	2032	03/11/2022	10.66	Put	Bond Future	2,775.5900	2.7756	2,902.1200	2.9021	4.559	0	0	0
2022/01/06	2033	03/02/2022			Bond Future	113.3384	113.3384	112.4686	112.4686	(0.767)	0.0000	0.0000	7,281
2022/01/06	2033	05/05/2022			Bond Future	113.4158	113.4158	112.5349	112.5349	(0.777)	0.0000	0.0000	2,121
2022/01/06	2033	04/08/2022			Bond Future	114.8189	114.8189	113.9269	113.9269	(0.777)	0.0000	0.0000	0
2022/01/06	2033	03/11/2022			Bond Future	114.9553	114.9553	114.0520	114.0520	(0.786)	0.0000	0.0000	0
2022/01/06	2037	03/02/2022	11.45	Call	Bond Future	5,236.4400	5.2364	5,056.0300	5.0560	(3.445)	0	0	0
2022/01/06	2037	03/02/2022	11.46	Call	Bond Future	5,293.1100	5.2931	5,112.5300	5.1125	(3.412)	0	0	0
2022/01/06	2037	03/02/2022	11.47	Put	Bond Future	68.8000	0.0688	72.0500	0.0721	4.724	0	0	0
2022/01/06	2037	03/02/2022			Bond Future	10.6225	84.4422	10.6507	84.2582	0.265	0.0000	0.0000	119,342
2022/01/06	2037	03/02/2022	11.45	Put	Bond Future	74.2800	0.0743	77.8700	0.0779	4.833	0	0	0
2022/01/06	2037	03/02/2022	11.46	Put	Bond Future	71.4900	0.0715	74.9100	0.0749	4.784	0	0	0
2022/01/06	2037	03/02/2022	11.47	Call	Bond Future	5,349.8100	5.3498	5,169.0600	5.1691	(3.379)	0	0	0
2022/01/06	2037	05/05/2022	11.82	Call	Bond Future	6,637.7100	6.6377	6,474.9100	6.4749	(2.453)	0	0	0
2022/01/06	2037	05/05/2022	11.83	Call	Bond Future	6,686.6700	6.6867	6,523.5500	6.5236	(2.439)	0	0	0
2022/01/06	2037	05/05/2022	11.84	Put	Bond Future	569.8200	0.5698	593.1000	0.5931	4.086	0	0	0
2022/01/06	2037	05/05/2022			Bond Future	10.8141	85.4353	10.8435	85.2486	0.272	0.0000	0.0000	11,855
2022/01/06	2037	05/05/2022	11.82	Put	Bond Future	585.4300	0.5854	609.3500	0.6094	4.086	0	0	0
2022/01/06	2037	05/05/2022	11.83	Put	Bond Future	577.5700	0.5776	601.1700	0.6012	4.086	0	0	0
2022/01/06	2037	05/05/2022	11.84	Call	Bond Future	6,735.6800	6.7357	6,572.2400	6.5722	(2.426)	0	0	0
2022/01/06	2037	04/08/2022	11.95	Call	Bond Future	6,716.7900	6.7168	6,567.9300	6.5679	(2.216)	0	0	0
2022/01/06	2037	04/08/2022	11.95	Put	Bond Future	1,236.5800	1.2366	1,277.2900	1.2773	3.292	0	0	1,050
2022/01/06	2037	04/08/2022	10.91	Put	Bond Future	3,373.8300	3.3738	3,467.0500	3.4670	2.763	0	0	0
2022/01/06	2037	04/08/2022	10.89	Call	Bond Future	2,645.5500	2.6456	2,551.0300	2.5510	(3.573)	0	0	0
2022/01/06	2037	04/08/2022	10.89	Put	Bond Future	3,438.3400	3.4383	3,532.8300	3.5328	2.748	0	0	0
2022/01/06	2037	04/08/2022	10.90	Call	Bond Future	2,676.0000	2.6760	2,580.8300	2.5808	(3.556)	0	0	0
2022/01/06	2037	04/08/2022			Bond Future	11.0173	82.1680	11.0479	82.0268	0.278	0.0000	0.0000	0
2022/01/06	2037	04/08/2022	10.91	Call	Bond Future	2,706.3600	2.7064	2,610.5600	2.6106	(3.540)	0	0	0
2022/01/06	2037	04/08/2022	11.21	Call	Bond Future	3,697.3700	3.6974	3,583.2300	3.5832	(3.087)	0	0	1,050
2022/01/06	2037	04/08/2022	11.21	Put	Bond Future	2,518.1800	2.5182	2,593.2500	2.5932	2.981	0	0	0
2022/01/06	2037	04/08/2022	11.42	Call	Bond Future	4,485.9400	4.4859	4,360.2100	4.3602	(2.803)	0	0	0
2022/01/06	2037	04/08/2022	11.42	Put	Bond Future	2,050.2500	2.0503	2,113.8500	2.1138	3.102	0	0	50
2022/01/06	2037	04/08/2022	10.10	Call	Bond Future	801.4800	0.8015	758.5300	0.7585	(5.359)	0	0	50
2022/01/06	2037	04/08/2022	10.10	Put	Bond Future	6,776.4300	6.7764	6,921.8800	6.9219	2.146	0	0	0
2022/01/06	2037	04/08/2022	10.90	Put	Bond Future	3,406.0900	3.4061	3,499.9400	3.4999	2.755	0	0	50
2022/01/06	2037	03/11/2022	11.32	Call	Bond Future	3,927.3300	3.9273	3,816.7200	3.8167	(2.816)	0	0	0
2022/01/06	2037	03/11/2022	11.30	Put	Bond Future	3,319.5900	3.3196	3,401.5100	3.4015	2.468	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
2022/01/06	2037	03/11/2022	11.31	Call	Bond Future	3,894.4900	3.8945	3,784.3800	3.7844	(2.827)	0	0	0
2022/01/06	2037	03/11/2022	11.31	Put	Bond Future	3,292.4100	3.2924	3,373.8200	3.3738	2.473	0	0	0
2022/01/06	2037	03/11/2022			Bond Future	11.2095	83.2305	11.2413	83.0390	0.284	0.0000	0.0000	0
2022/01/06	2037	03/11/2022	11.32	Put	Bond Future	3,265.7100	3.2657	3,346.6200	3.3466	2.478	0	0	0
2022/01/06	2037	03/11/2022	11.30	Call	Bond Future	3,862.0600	3.8621	3,752.4600	3.7525	(2.838)	0	0	0
2022/01/06	2038	03/02/2022			Bond Future	128.7211	128.7211	128.7288	128.7288	0.006	0.0000	0.0000	6,104
2022/01/06	2038	05/05/2022			Bond Future	130.2662	130.2662	130.2733	130.2733	0.005	0.0000	0.0000	677
2022/01/06	2038	04/08/2022			Bond Future	130.0625	130.0625	130.0694	130.0694	0.005	0.0000	0.0000	0
2022/01/06	2038	03/11/2022			Bond Future	131.6961	131.6961	131.7031	131.7031	0.005	0.0000	0.0000	0
2022/01/06	2040	03/02/2022	11.57	Put	Bond Future	85.1000	0.0851	85.0700	0.0851	(0.035)	0	0	0
2022/01/06	2040	03/02/2022	11.58	Put	Bond Future	82.0000	0.0820	81.9200	0.0819	(0.098)	0	0	0
2022/01/06	2040	03/02/2022	11.59	Call	Bond Future	5,778.0900	5.7781	5,650.4200	5.6504	(2.210)	0	0	0
2022/01/06	2040	03/02/2022			Bond Future	10.7356	86.4940	10.7538	86.3664	0.169	0.0000	0.0000	90,005
2022/01/06	2040	03/02/2022	10.60	Call	Bond Future	840.4400	0.8404	771.3200	0.7713	(8.224)	0	0	2,000
2022/01/06	2040	03/02/2022	10.60	Put	Bond Future	1,803.2900	1.8033	1,861.7100	1.8617	3.240	0	0	0
2022/01/06	2040	03/02/2022	11.57	Call	Bond Future	5,657.6600	5.6577	5,530.0900	5.5301	(2.255)	0	0	0
2022/01/06	2040	03/02/2022	11.58	Call	Bond Future	5,717.8500	5.7178	5,590.2300	5.5902	(2.232)	0	0	0
2022/01/06	2040	03/02/2022	11.59	Put	Bond Future	79.0300	0.0790	78.9000	0.0789	(0.164)	0	0	0
2022/01/06	2040	05/05/2022	13.04	Call	Bond Future	12,911.3400	12.9113	12,784.2600	12.7843	(0.984)	0	0	0
2022/01/06	2040	05/05/2022	13.04	Put	Bond Future	145.1900	0.1452	147.5900	0.1476	1.653	0	0	1,200
2022/01/06	2040	05/05/2022	11.91	Put	Bond Future	672.0900	0.6721	686.5300	0.6865	2.149	0	0	0
2022/01/06	2040	05/05/2022	11.92	Call	Bond Future	7,096.1600	7.0962	6,980.9200	6.9809	(1.624)	0	0	0
2022/01/06	2040	05/05/2022	11.92	Put	Bond Future	663.2900	0.6633	677.5300	0.6775	2.147	0	0	0
2022/01/06	2040	05/05/2022	10.57	Call	Bond Future	1,410.2900	1.4103	1,355.2600	1.3553	(3.902)	0	0	1,200
2022/01/06	2040	05/05/2022	10.57	Put	Bond Future	3,870.9100	3.8709	3,945.3600	3.9454	1.923	0	0	0
2022/01/06	2040	05/05/2022			Bond Future	10.9212	87.5112	10.9401	87.3817	0.173	0.0000	0.0000	8,568
2022/01/06	2040	05/05/2022	11.90	Call	Bond Future	6,992.7400	6.9927	6,877.9200	6.8779	(1.642)	0	0	0
2022/01/06	2040	05/05/2022	11.90	Put	Bond Future	681.0100	0.6810	695.6700	0.6957	2.153	0	0	0
2022/01/06	2040	05/05/2022	11.91	Call	Bond Future	7,044.4300	7.0444	6,929.3900	6.9294	(1.633)	0	0	0
2022/01/06	2040	05/05/2022	9.82	Call	Bond Future	215.3000	0.2153	200.8200	0.2008	(6.725)	0	0	1,200
2022/01/06	2040	05/05/2022	9.82	Put	Bond Future	8,314.8400	8.3148	8,429.8400	8.4298	1.383	0	0	0
2022/01/06	2040	04/08/2022	12.24	Put	Bond Future	1,060.5300	1.0605	1,082.2700	1.0823	2.050	0	0	460
2022/01/06	2040	04/08/2022	11.05	Call	Bond Future	2,985.4800	2.9855	2,915.0600	2.9151	(2.359)	0	0	0
2022/01/06	2040	04/08/2022	11.05	Put	Bond Future	3,438.0700	3.4381	3,498.8300	3.4988	1.767	0	0	0
2022/01/06	2040	04/08/2022	9.70	Put	Bond Future	10,659.2900	10.6593	10,774.9000	10.7749	1.085	0	0	0
2022/01/06	2040	04/08/2022			Bond Future	11.1177	84.0172	11.1374	83.9354	0.177	0.0000	0.0000	0
2022/01/06	2040	04/08/2022	12.24	Call	Bond Future	8,039.4000	8.0394	7,929.5900	7.9296	(1.366)	0	0	0
2022/01/06	2040	04/08/2022	11.03	Call	Bond Future	2,918.6600	2.9187	2,849.1300	2.8491	(2.382)	0	0	0
2022/01/06	2040	04/08/2022	11.03	Put	Bond Future	3,505.7200	3.5057	3,567.3700	3.5674	1.759	0	0	0
2022/01/06	2040	04/08/2022	11.04	Call	Bond Future	2,951.9800	2.9520	2,882.0000	2.8820	(2.371)	0	0	0
2022/01/06	2040	04/08/2022	11.04	Put	Bond Future	3,471.7600	3.4718	3,532.9600	3.5330	1.763	0	0	0
2022/01/06	2040	04/08/2022	9.70	Call	Bond Future	323.5200	0.3235	308.7500	0.3088	(4.565)	0	0	460
2022/01/06	2040	04/08/2022	10.70	Call	Bond Future	1,909.3000	1.9093	1,855.3100	1.8553	(2.828)	0	0	460
2022/01/06	2040	04/08/2022	10.70	Put	Bond Future	4,764.4800	4.7645	4,841.5200	4.8415	1.617	0	0	0
2022/01/06	2040	03/11/2022	11.41	Put	Bond Future	3,459.2600	3.4593	3,513.0400	3.5130	1.555	0	0	0
2022/01/06	2040	03/11/2022	11.39	Call	Bond Future	4,078.1700	4.0782	3,999.7200	3.9997	(1.924)	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
2022/01/06	2040	03/11/2022	11.40	Call	Bond Future	4,113.1600	4.1132	4,034.3500	4.0344	(1.916)	0	0	0
2022/01/06	2040	03/11/2022			Bond Future	11.3031	85.1042	11.3236	84.9713	0.182	0.0000	0.0000	0
2022/01/06	2040	03/11/2022	11.41	Call	Bond Future	4,148.2800	4.1483	4,069.1100	4.0691	(1.909)	0	0	0
2022/01/06	2040	03/11/2022	11.39	Put	Bond Future	3,517.3600	3.5174	3,571.8600	3.5719	1.549	0	0	0
2022/01/06	2040	03/11/2022	11.40	Put	Bond Future	3,488.2100	3.4882	3,542.3500	3.5424	1.552	0	0	0
2022/01/06	2044	03/02/2022	11.59	Call	Bond Future	5,564.3800	5.5644	5,434.0100	5.4340	(2.343)	0	0	0
2022/01/06	2044	03/02/2022	11.59	Put	Bond Future	96.9200	0.0969	97.1300	0.0971	0.217	0	0	0
2022/01/06	2044	03/02/2022	11.60	Call	Bond Future	5,624.8500	5.6249	5,494.4200	5.4944	(2.319)	0	0	0
2022/01/06	2044	03/02/2022	11.60	Put	Bond Future	93.4900	0.0935	93.6400	0.0936	0.160	0	0	0
2022/01/06	2044	03/02/2022			Bond Future	10.7827	83.2117	10.8010	83.0811	0.169	0.0000	0.0000	59,709
2022/01/06	2044	03/02/2022	11.61	Call	Bond Future	5,685.3300	5.6853	5,554.8200	5.5548	(2.296)	0	0	0
2022/01/06	2044	03/02/2022	11.61	Put	Bond Future	90.1600	0.0902	90.2300	0.0902	0.078	0	0	0
2022/01/06	2044	05/05/2022	11.91	Call	Bond Future	6,930.4000	6.9304	6,813.5100	6.8135	(1.687)	0	0	0
2022/01/06	2044	05/05/2022	11.91	Put	Bond Future	717.9900	0.7180	733.6700	0.7337	2.184	0	0	0
2022/01/06	2044	05/05/2022	11.92	Call	Bond Future	6,982.2400	6.9822	6,865.1300	6.8651	(1.677)	0	0	0
2022/01/06	2044	05/05/2022	11.92	Put	Bond Future	708.7500	0.7088	724.2100	0.7242	2.181	0	0	0
2022/01/06	2044	05/05/2022			Bond Future	10.9592	84.1903	10.9782	84.0578	0.174	0.0000	0.0000	5,735
2022/01/06	2044	05/05/2022	11.93	Call	Bond Future	7,034.0000	7.0340	6,916.6600	6.9167	(1.668)	0	0	0
2022/01/06	2044	05/05/2022	11.93	Put	Bond Future	699.5200	0.6995	714.7500	0.7147	2.177	0	0	0
2022/01/06	2044	04/08/2022	11.08	Call	Bond Future	3,022.8000	3.0228	2,950.5700	2.9506	(2.390)	0	0	0
2022/01/06	2044	04/08/2022	11.08	Put	Bond Future	3,470.6400	3.4706	3,532.7400	3.5327	1.789	0	0	0
2022/01/06	2044	04/08/2022	11.09	Call	Bond Future	3,057.2000	3.0572	2,984.5100	2.9845	(2.378)	0	0	0
2022/01/06	2044	04/08/2022	11.09	Put	Bond Future	3,436.6200	3.4366	3,498.2600	3.4983	1.794	0	0	0
2022/01/06	2044	04/08/2022			Bond Future	11.1457	80.7831	11.1655	80.6964	0.178	0.0000	0.0000	0
2022/01/06	2044	04/08/2022	11.10	Call	Bond Future	3,091.5300	3.0915	3,018.3900	3.0184	(2.366)	0	0	0
2022/01/06	2044	04/08/2022	11.10	Put	Bond Future	3,402.6300	3.4026	3,463.8200	3.4638	1.798	0	0	0
2022/01/06	2044	03/11/2022	11.40	Put	Bond Future	3,571.4200	3.5714	3,627.4400	3.6274	1.569	0	0	0
2022/01/06	2044	03/11/2022	11.41	Call	Bond Future	4,124.0300	4.1240	4,043.5600	4.0436	(1.951)	0	0	0
2022/01/06	2044	03/11/2022	11.41	Put	Bond Future	3,541.3600	3.5414	3,597.0100	3.5970	1.571	0	0	0
2022/01/06	2044	03/11/2022			Bond Future	11.3213	81.8283	11.3419	81.6922	0.182	0.0000	0.0000	0
2022/01/06	2044	03/11/2022	11.39	Call	Bond Future	4,053.5800	4.0536	3,973.8500	3.9738	(1.967)	0	0	0
2022/01/06	2044	03/11/2022	11.39	Put	Bond Future	3,601.7000	3.6017	3,658.0900	3.6581	1.566	0	0	0
2022/01/06	2044	03/11/2022	11.40	Call	Bond Future	4,088.7400	4.0887	4,008.6400	4.0086	(1.959)	0	0	0
2022/01/06	2046	03/02/2022			Bond Future	119.5348	119.5348	117.3377	117.3377	(1.838)	0.0000	0.0000	15,506
2022/01/06	2046	05/05/2022			Bond Future	119.0825	119.0825	116.8585	116.8585	(1.868)	0.0000	0.0000	171
2022/01/06	2046	04/08/2022			Bond Future	120.5559	120.5559	118.3041	118.3041	(1.868)	0.0000	0.0000	0
2022/01/06	2046	03/11/2022			Bond Future	120.1454	120.1454	117.8652	117.8652	(1.898)	0.0000	0.0000	0
2022/01/06	2050	03/02/2022			Bond Future	121.4118	121.4118	119.8161	119.8161	(1.314)	0.0000	0.0000	9,280
2022/01/06	2050	05/05/2022			Bond Future	122.8689	122.8689	121.2535	121.2535	(1.315)	0.0000	0.0000	379
2022/01/06	2050	04/08/2022			Bond Future	122.3738	122.3738	120.7380	120.7380	(1.337)	0.0000	0.0000	0
2022/01/06	2050	03/11/2022			Bond Future	123.9108	123.9108	122.2544	122.2544	(1.337)	0.0000	0.0000	0
2022/01/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	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
2022/01/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	AL37	03/02/2022			Index Future	809.2090	809.2090	808.8220	808.8220	(0.048)	0.0000	0.0000	0
2022/01/06	AL37	05/05/2022			Index Future	818.7210	818.7210	818.3240	818.3240	(0.048)	0.0000	0.0000	0
2022/01/06	AL37	04/08/2022			Index Future	828.5440	828.5440	828.1410	828.1410	(0.049)	0.0000	0.0000	0
2022/01/06	AL37	03/11/2022			Index Future	838.8610	838.8610	838.4520	838.4520	(0.049)	0.0000	0.0000	0
2022/01/06	AL7T	03/02/2022			Index Future	930.5410	930.5410	927.9900	927.9900	(0.274)	0.0000	0.0000	0
2022/01/06	AL7T	05/05/2022			Index Future	941.4790	941.4790	938.8930	938.8930	(0.275)	0.0000	0.0000	0
2022/01/06	AL7T	04/08/2022			Index Future	952.7750	952.7750	950.1570	950.1570	(0.275)	0.0000	0.0000	0
2022/01/06	AL7T	03/11/2022			Index Future	964.6390	964.6390	961.9860	961.9860	(0.275)	0.0000	0.0000	0
2022/01/06	ALBI	03/02/2022			Index Future	824.0090	824.0090	822.6260	822.6260	(0.168)	0.0000	0.0000	193
2022/01/06	ALBI	05/05/2022			Index Future	833.6940	833.6940	832.2900	832.2900	(0.168)	0.0000	0.0000	29
2022/01/06	ALBI	04/08/2022			Index Future	843.6970	843.6970	842.2750	842.2750	(0.169)	0.0000	0.0000	0
2022/01/06	ALBI	03/11/2022			Index Future	854.2030	854.2030	852.7620	852.7620	(0.169)	0.0000	0.0000	0
2022/01/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	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
2022/01/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/06	ES33	03/02/2022			Bond Future	11.3382	78.5789	11.3659	78.4339	0.244	0.0000	0.0000	263
2022/01/06	ES33	05/05/2022			Bond Future	11.5726	75.7447	11.6016	75.5974	0.250	0.0000	0.0000	87
2022/01/06	ES33	04/08/2022			Bond Future	11.8174	76.6342	11.8477	76.5328	0.256	0.0000	0.0000	0
2022/01/06	ES33	03/11/2022			Bond Future	12.0660	73.8677	12.0975	73.7165	0.262	0.0000	0.0000	0
2022/01/06	ES42	03/02/2022			Bond Future	11.8108	77.1710	11.8337	77.0334	0.194	0.0000	0.0000	3,579
2022/01/06	ES42	05/05/2022			Bond Future	12.0312	73.8389	12.0552	73.6993	0.199	0.0000	0.0000	1,190
2022/01/06	ES42	04/08/2022			Bond Future	12.2551	74.7043	12.2801	74.6114	0.204	0.0000	0.0000	0
2022/01/06	ES42	03/11/2022			Bond Future	12.4829	71.4341	12.5090	71.2907	0.209	0.0000	0.0000	0
2022/01/06	GOVI	03/02/2022	792.76	Call	GOVI	204,390.0000	20.4390	190,680.0000	19.0680	(6.708)	0	0	0
2022/01/06	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	03/02/2022			GOVI	813.1990	813.1990	811.8280	811.8280	(0.169)	0.0000	0.0000	989
2022/01/06	GOVI	03/02/2022	792.74	Call	GOVI	204,590.0000	20.4590	190,880.0000	19.0880	(6.701)	0	0	0
2022/01/06	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	03/02/2022	792.75	Call	GOVI	204,490.0000	20.4490	190,780.0000	19.0780	(6.704)	0	0	0
2022/01/06	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	05/05/2022	788.25	Call	GOVI	345,080.0000	34.5080	331,150.0000	33.1150	(4.037)	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
2022/01/06	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	05/05/2022			GOVI	822.7580	822.7580	821.3650	821.3650	(0.169)	0.0000	0.0000	0
2022/01/06	GOVI	05/05/2022	788.23	Call	GOVI	345,280.0000	34.5280	331,350.0000	33.1350	(4.034)	0	0	0
2022/01/06	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	05/05/2022	788.24	Call	GOVI	345,180.0000	34.5180	331,250.0000	33.1250	(4.036)	0	0	0
2022/01/06	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	04/08/2022	819.28	Call	GOVI	133,490.0000	13.3490	119,390.0000	11.9390	(10.563)	0	0	0
2022/01/06	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	04/08/2022			GOVI	832.6290	832.6290	831.2190	831.2190	(0.169)	0.0000	0.0000	0
2022/01/06	GOVI	04/08/2022	819.26	Call	GOVI	133,690.0000	13.3690	119,590.0000	11.9590	(10.547)	0	0	0
2022/01/06	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	04/08/2022	819.27	Call	GOVI	133,590.0000	13.3590	119,490.0000	11.9490	(10.555)	0	0	0
2022/01/06	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	03/11/2022	820.41	Call	GOVI	225,870.0000	22.5870	211,580.0000	21.1580	(6.327)	0	0	0
2022/01/06	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	03/11/2022	820.42	Call	GOVI	225,770.0000	22.5770	211,480.0000	21.1480	(6.329)	0	0	0
2022/01/06	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GOVI	03/11/2022			GOVI	842.9970	842.9970	841.5680	841.5680	(0.170)	0.0000	0.0000	0
2022/01/06	GOVI	03/11/2022	820.43	Call	GOVI	225,670.0000	22.5670	211,380.0000	21.1380	(6.332)	0	0	0
2022/01/06	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/06	IGOV	03/02/2022			Index Future	311.1130	311.1130	309.4360	309.4360	(0.539)	0.0000	0.0000	482
2022/01/06	IGOV	05/05/2022			Index Future	314.8470	314.8470	313.1480	313.1480	(0.540)	0.0000	0.0000	16
2022/01/06	IGOV	04/08/2022			Index Future	318.7010	318.7010	316.9800	316.9800	(0.540)	0.0000	0.0000	0
2022/01/06	IGOV	03/11/2022			Index Future	322.7440	322.7440	321.0010	321.0010	(0.540)	0.0000	0.0000	0
2022/01/06	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/06	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/06	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
2022/01/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/06	JBAF	19/01/2022			Jibar Tradeable Future	3.9150	96.0850	3.9150	96.0850	0.000	0.0000	0.0000	0
2022/01/06	JBAF	16/02/2022			Jibar Tradeable Future	4.2300	95.7700	4.2500	95.7500	0.473	0.0000	0.0000	0
2022/01/06	JBAF	16/03/2022			Jibar Tradeable Future	4.2850	95.7150	4.3150	95.6850	0.700	0.0000	0.0000	0
2022/01/06	JBAF	20/04/2022			Jibar Tradeable Future	4.6100	95.3900	4.6700	95.3300	1.302	0.0000	0.0000	0
2022/01/06	JBAF	18/05/2022			Jibar Tradeable Future	4.6700	95.3300	4.7300	95.2700	1.285	0.0000	0.0000	0
2022/01/06	JBAF	15/06/2022			Jibar Tradeable Future	4.9850	95.0150	5.0350	94.9650	1.003	0.0000	0.0000	72
2022/01/06	JBAF	21/09/2022			Jibar Tradeable Future	5.4200	94.5800	5.4900	94.5100	1.292	0.0000	0.0000	0
2022/01/06	JBAF	21/12/2022			Jibar Tradeable Future	5.9650	94.0350	6.0750	93.9250	1.844	0.0000	0.0000	68
2022/01/06	JBAF	15/03/2023			Jibar Tradeable Future	6.2150	93.7850	6.3450	93.6550	2.092	0.0000	0.0000	0
2022/01/06	JBAF	21/06/2023			Jibar Tradeable Future	6.5500	93.4500	6.6800	93.3200	1.985	0.0000	0.0000	0
2022/01/06	JBAF	20/09/2023			Jibar Tradeable Future	6.7250	93.2750	6.8750	93.1250	2.230	0.0000	0.0000	75
2022/01/06	JBAF	20/12/2023			Jibar Tradeable Future	6.8650	93.1350	7.0150	92.9850	2.185	0.0000	0.0000	0
2022/01/06	R023	03/02/2022	5.08	Call	Bond Future	86.7300	0.0867	85.4900	0.0855	(1.430)	0	0	0
2022/01/06	R023	03/02/2022	5.08	Put	Bond Future	167.1700	0.1672	163.8600	0.1639	(1.980)	0	0	0
2022/01/06	R023	03/02/2022			Bond Future	5.1577	106.0716	5.1557	106.0736	(0.039)	0.0000	0.0000	16,417
2022/01/06	R023	03/02/2022	5.06	Call	Bond Future	77.9900	0.0780	76.7500	0.0767	(1.590)	0	0	0
2022/01/06	R023	03/02/2022	5.06	Put	Bond Future	179.1600	0.1792	175.8500	0.1759	(1.848)	0	0	0
2022/01/06	R023	03/02/2022	5.07	Call	Bond Future	82.2300	0.0822	80.9900	0.0810	(1.508)	0	0	0
2022/01/06	R023	03/02/2022	5.07	Put	Bond Future	173.0400	0.1730	169.7300	0.1697	(1.913)	0	0	0
2022/01/06	R023	05/05/2022	6.31	Call	Bond Future	852.0900	0.8521	852.8100	0.8528	0.084	0	0	0
2022/01/06	R023	05/05/2022	6.31	Put	Bond Future	40.7500	0.0408	40.0000	0.0400	(1.840)	0	0	0
2022/01/06	R023	05/05/2022			Bond Future	5.2822	103.4083	5.2803	103.4098	(0.035)	0.0000	0.0000	835
2022/01/06	R023	05/05/2022	6.29	Call	Bond Future	837.9600	0.8380	838.6700	0.8387	0.085	0	0	0
2022/01/06	R023	05/05/2022	6.29	Put	Bond Future	42.3100	0.0423	41.5500	0.0416	(1.796)	0	0	0
2022/01/06	R023	05/05/2022	6.30	Call	Bond Future	844.9600	0.8450	845.6800	0.8457	0.085	0	0	0
2022/01/06	R023	05/05/2022	6.30	Put	Bond Future	41.4600	0.0415	40.7100	0.0407	(1.809)	0	0	0
2022/01/06	R023	04/08/2022	6.05	Call	Bond Future	433.3200	0.4333	431.6500	0.4316	(0.385)	0	0	0
2022/01/06	R023	04/08/2022	6.05	Put	Bond Future	112.1900	0.1122	112.2800	0.1123	0.080	0	0	0
2022/01/06	R023	04/08/2022			Bond Future	5.4687	104.6319	5.4662	104.6639	(0.045)	0.0000	0.0000	0
2022/01/06	R023	04/08/2022	6.03	Call	Bond Future	425.0600	0.4251	423.4700	0.4235	(0.374)	0	0	0
2022/01/06	R023	04/08/2022	6.03	Put	Bond Future	114.9400	0.1149	115.0100	0.1150	0.061	0	0	0
2022/01/06	R023	04/08/2022	6.04	Call	Bond Future	429.1800	0.4292	427.5600	0.4276	(0.377)	0	0	0
2022/01/06	R023	04/08/2022	6.04	Put	Bond Future	113.5600	0.1136	113.6400	0.1136	0.070	0	0	0
2022/01/06	R023	03/11/2022	6.25	Call	Bond Future	241.5000	0.2415	241.9600	0.2420	0.190	0	0	0
2022/01/06	R023	03/11/2022	6.25	Put	Bond Future	119.8200	0.1198	119.0800	0.1191	(0.618)	0	0	0
2022/01/06	R023	03/11/2022	6.26	Call	Bond Future	243.7300	0.2437	244.1900	0.2442	0.189	0	0	0
2022/01/06	R023	03/11/2022	6.26	Put	Bond Future	118.9900	0.1190	118.2500	0.1182	(0.622)	0	0	0
2022/01/06	R023	03/11/2022			Bond Future	5.8540	102.0420	5.8500	102.0432	(0.067)	0.0000	0.0000	0
2022/01/06	R023	03/11/2022	6.27	Call	Bond Future	245.6100	0.2456	246.0700	0.2461	0.187	0	0	0
2022/01/06	R023	03/11/2022	6.27	Put	Bond Future	117.8000	0.1178	117.0600	0.1171	(0.628)	0	0	0
2022/01/06	R035	03/02/2022	9.92	Call	Bond Future	188.5900	0.1886	159.2000	0.1592	(15.584)	0	0	200
2022/01/06	R035	03/02/2022	9.92	Put	Bond Future	3,297.8800	3.2979	3,418.5200	3.4185	3.658	0	0	0
2022/01/06	R035	03/02/2022	11.73	Call	Bond Future	8,186.4400	8.1864	8,036.2700	8.0363	(1.834)	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
2022/01/06	R035	03/02/2022	11.73	Put	Bond Future	8.1400	0.0081	8.0000	0.0080	(1.720)	0	0	280
2022/01/06	R035	03/02/2022	11.28	Call	Bond Future	5,623.3400	5.6233	5,474.4100	5.4744	(2.648)	0	0	0
2022/01/06	R035	03/02/2022	11.28	Put	Bond Future	57.3800	0.0574	58.4800	0.0585	1.917	0	0	200
2022/01/06	R035	03/02/2022	11.33	Put	Bond Future	47.1600	0.0472	47.9000	0.0479	1.569	0	0	500
2022/01/06	R035	03/02/2022	11.39	Call	Bond Future	6,252.8700	6.2529	6,103.2600	6.1033	(2.393)	0	0	0
2022/01/06	R035	03/02/2022	11.39	Put	Bond Future	37.1700	0.0372	37.5900	0.0376	1.130	0	0	683
2022/01/06	R035	03/02/2022	11.22	Call	Bond Future	5,280.8300	5.2808	5,132.4800	5.1325	(2.809)	0	0	0
2022/01/06	R035	03/02/2022	11.22	Put	Bond Future	72.3800	0.0724	74.0600	0.0741	2.321	0	0	0
2022/01/06	R035	03/02/2022	11.23	Call	Bond Future	5,337.8500	5.3378	5,189.3900	5.1894	(2.781)	0	0	0
2022/01/06	R035	03/02/2022	11.23	Put	Bond Future	69.6600	0.0697	71.2300	0.0712	2.254	0	0	0
2022/01/06	R035	03/02/2022	11.03	Call	Bond Future	4,209.4300	4.2094	4,064.4200	4.0644	(3.445)	0	0	0
2022/01/06	R035	03/02/2022	11.05	Put	Bond Future	137.3100	0.1373	141.8300	0.1418	3.292	0	0	1,600
2022/01/06	R035	03/02/2022	11.11	Call	Bond Future	4,657.1600	4.6572	4,510.4100	4.5104	(3.151)	0	0	0
2022/01/06	R035	03/02/2022	10.35	Call	Bond Future	1,057.8200	1.0578	967.9700	0.9680	(8.494)	0	0	1,600
2022/01/06	R035	03/02/2022	10.35	Put	Bond Future	1,290.3700	1.2904	1,350.5500	1.3506	4.664	0	0	0
2022/01/06	R035	03/02/2022	10.61	Call	Bond Future	2,056.3500	2.0563	1,935.1300	1.9351	(5.895)	0	0	0
2022/01/06	R035	03/02/2022	10.61	Put	Bond Future	611.1100	0.6111	639.9200	0.6399	4.714	0	0	200
2022/01/06	R035	03/02/2022	10.65	Call	Bond Future	2,237.8900	2.2379	2,113.0100	2.1130	(5.580)	0	0	0
2022/01/06	R035	03/02/2022	10.24	Put	Bond Future	1,698.9400	1.6989	1,775.2000	1.7752	4.489	0	0	0
2022/01/06	R035	03/02/2022	10.26	Call	Bond Future	795.3900	0.7954	718.6300	0.7186	(9.651)	0	0	200
2022/01/06	R035	03/02/2022	10.26	Put	Bond Future	1,619.3900	1.6194	1,692.6600	1.6927	4.525	0	0	0
2022/01/06	R035	03/02/2022	10.34	Call	Bond Future	1,026.4000	1.0264	937.9700	0.9380	(8.616)	0	0	0
2022/01/06	R035	03/02/2022	10.34	Put	Bond Future	1,324.3900	1.3244	1,385.9900	1.3860	4.651	0	0	500
2022/01/06	R035	03/02/2022			Bond Future	10.3856	93.2692	10.4087	93.1192	0.222	0.0000	0.0000	103,078
2022/01/06	R035	03/02/2022	9.70	Call	Bond Future	55.4300	0.0554	44.1400	0.0441	(20.368)	0	0	683
2022/01/06	R035	03/02/2022	9.70	Put	Bond Future	4,687.4900	4.6875	4,826.2300	4.8262	2.960	0	0	0
2022/01/06	R035	03/02/2022	10.10	Call	Bond Future	433.0000	0.4330	380.2900	0.3803	(12.173)	0	0	280
2022/01/06	R035	03/02/2022	10.10	Put	Bond Future	2,322.2900	2.3223	2,419.6100	2.4196	4.191	0	0	0
2022/01/06	R035	03/02/2022	11.88	Call	Bond Future	9,026.5900	9.0266	8,876.4300	8.8764	(1.664)	0	0	0
2022/01/06	R035	03/02/2022	11.88	Put	Bond Future	3.8900	0.0039	3.7600	0.0038	(3.342)	0	0	1,800
2022/01/06	R035	03/02/2022	11.33	Call	Bond Future	5,909.3700	5.9094	5,760.0800	5.7601	(2.526)	0	0	0
2022/01/06	R035	03/02/2022	11.24	Call	Bond Future	5,394.8700	5.3949	5,246.3100	5.2463	(2.754)	0	0	0
2022/01/06	R035	03/02/2022	11.24	Put	Bond Future	67.0100	0.0670	68.4800	0.0685	2.194	0	0	0
2022/01/06	R035	03/02/2022	11.03	Put	Bond Future	147.7900	0.1478	152.8100	0.1528	3.397	0	0	280
2022/01/06	R035	03/02/2022	11.05	Call	Bond Future	4,320.7300	4.3207	4,175.2200	4.1752	(3.368)	0	0	0
2022/01/06	R035	03/02/2022	11.11	Put	Bond Future	109.9200	0.1099	113.2000	0.1132	2.984	0	0	200
2022/01/06	R035	03/02/2022	10.65	Put	Bond Future	538.5300	0.5385	563.6800	0.5637	4.670	0	0	683
2022/01/06	R035	03/02/2022	10.24	Call	Bond Future	742.7600	0.7428	668.9900	0.6690	(9.932)	0	0	500
2022/01/06	R035	05/05/2022	11.63	Call	Bond Future	6,868.6900	6.8687	6,733.3400	6.7333	(1.971)	0	0	0
2022/01/06	R035	05/05/2022	11.63	Put	Bond Future	543.7900	0.5438	560.7700	0.5608	3.123	0	0	0
2022/01/06	R035	05/05/2022	11.64	Call	Bond Future	6,918.2600	6.9183	6,782.6800	6.7827	(1.960)	0	0	0
2022/01/06	R035	05/05/2022	11.64	Put	Bond Future	536.4300	0.5364	553.1800	0.5532	3.122	0	0	0
2022/01/06	R035	05/05/2022	10.72	Call	Bond Future	2,814.0200	2.8140	2,717.7400	2.7177	(3.421)	0	0	1,200
2022/01/06	R035	05/05/2022	10.72	Put	Bond Future	1,918.5500	1.9185	1,974.6000	1.9746	2.921	0	0	0
2022/01/06	R035	05/05/2022			Bond Future	10.5777	89.8879	10.6018	89.7356	0.227	0.0000	0.0000	8,926
2022/01/06	R035	05/05/2022	11.65	Call	Bond Future	6,967.7600	6.9678	6,831.9400	6.8319	(1.949)	0	0	0
2022/01/06	R035	05/05/2022	11.65	Put	Bond Future	529.0600	0.5291	545.5700	0.5456	3.121	0	0	0
2022/01/06	R035	05/05/2022	12.64	Call	Bond Future	11,926.0000	11.9260	11,777.3000	11.7773	(1.247)	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
2022/01/06	R035	05/05/2022	12.64	Put	Bond Future	130.5100	0.1305	134.1400	0.1341	2.781	0	0	1,200
2022/01/06	R035	05/05/2022	10.82	Call	Bond Future	3,190.3800	3.1904	3,088.0200	3.0880	(3.208)	0	0	0
2022/01/06	R035	05/05/2022	10.82	Put	Bond Future	1,673.3800	1.6734	1,723.3500	1.7234	2.986	0	0	1,200
2022/01/06	R035	04/08/2022	11.13	Put	Bond Future	2,143.6700	2.1437	2,197.0200	2.1970	2.489	0	0	100
2022/01/06	R035	04/08/2022	10.72	Call	Bond Future	2,834.8100	2.8348	2,753.3300	2.7533	(2.874)	0	0	0
2022/01/06	R035	04/08/2022	10.72	Put	Bond Future	3,202.9700	3.2030	3,275.7400	3.2757	2.272	0	0	0
2022/01/06	R035	04/08/2022	10.73	Call	Bond Future	2,865.8600	2.8659	2,783.8700	2.7839	(2.861)	0	0	0
2022/01/06	R035	04/08/2022	10.73	Put	Bond Future	3,172.0800	3.1721	3,244.3500	3.2444	2.278	0	0	0
2022/01/06	R035	04/08/2022	9.84	Call	Bond Future	762.8700	0.7629	728.4000	0.7284	(4.518)	0	0	100
2022/01/06	R035	04/08/2022	9.84	Put	Bond Future	6,834.7700	6.8348	6,953.3700	6.9534	1.735	0	0	0
2022/01/06	R035	04/08/2022	10.53	Put	Bond Future	3,831.2700	3.8313	3,913.8500	3.9138	2.155	0	0	0
2022/01/06	R035	04/08/2022	10.64	Call	Bond Future	2,590.7500	2.5907	2,513.4700	2.5135	(2.983)	0	0	0
2022/01/06	R035	04/08/2022	10.64	Put	Bond Future	3,456.6600	3.4567	3,533.5300	3.5335	2.224	0	0	100
2022/01/06	R035	04/08/2022	9.53	Call	Bond Future	426.2500	0.4263	404.2000	0.4042	(5.173)	0	0	400
2022/01/06	R035	04/08/2022	9.53	Put	Bond Future	8,632.4500	8.6325	8,762.9900	8.7630	1.512	0	0	0
2022/01/06	R035	04/08/2022			Bond Future	10.7796	90.9263	10.8047	90.8239	0.233	0.0000	0.0000	0
2022/01/06	R035	04/08/2022	11.13	Call	Bond Future	4,264.4500	4.2644	4,163.0900	4.1631	(2.377)	0	0	0
2022/01/06	R035	04/08/2022	12.18	Call	Bond Future	8,839.2600	8.8393	8,705.0100	8.7050	(1.519)	0	0	0
2022/01/06	R035	04/08/2022	12.18	Put	Bond Future	790.6800	0.7907	812.1200	0.8121	2.712	0	0	400
2022/01/06	R035	04/08/2022	10.74	Call	Bond Future	2,897.3600	2.8974	2,814.8500	2.8149	(2.848)	0	0	0
2022/01/06	R035	04/08/2022	10.74	Put	Bond Future	3,141.7100	3.1417	3,213.4700	3.2135	2.284	0	0	0
2022/01/06	R035	04/08/2022	10.53	Call	Bond Future	2,274.3500	2.2744	2,202.9200	2.2029	(3.141)	0	0	400
2022/01/06	R035	03/11/2022	11.15	Call	Bond Future	4,090.8200	4.0908	3,997.1800	3.9972	(2.289)	0	0	0
2022/01/06	R035	03/11/2022	11.15	Put	Bond Future	3,095.2400	3.0952	3,157.9800	3.1580	2.027	0	0	0
2022/01/06	R035	03/11/2022			Bond Future	10.9823	87.6214	11.0085	87.4650	0.238	0.0000	0.0000	0
2022/01/06	R035	03/11/2022	11.14	Call	Bond Future	4,057.5100	4.0575	3,964.2900	3.9643	(2.297)	0	0	0
2022/01/06	R035	03/11/2022	11.14	Put	Bond Future	3,120.8600	3.1209	3,184.0200	3.1840	2.024	0	0	0
2022/01/06	R035	03/11/2022	11.13	Call	Bond Future	4,024.3300	4.0243	3,931.5100	3.9315	(2.306)	0	0	0
2022/01/06	R035	03/11/2022	11.13	Put	Bond Future	3,146.6600	3.1467	3,210.2200	3.2102	2.020	0	0	0
2022/01/06	R186	03/02/2022	7.30	Call	Bond Future	35.5800	0.0356	30.1100	0.0301	(15.374)	0	0	0
2022/01/06	R186	03/02/2022	7.30	Put	Bond Future	2,890.2100	2.8902	2,938.8600	2.9389	1.683	0	0	0
2022/01/06	R186	03/02/2022			Bond Future	7.9663	111.4498	7.9791	111.3957	0.161	0.0000	0.0000	69,863
2022/01/06	R186	03/02/2022	7.28	Call	Bond Future	31.5600	0.0316	26.5900	0.0266	(15.748)	0	0	0
2022/01/06	R186	03/02/2022	7.28	Put	Bond Future	2,973.3000	2.9733	3,022.4500	3.0225	1.653	0	0	0
2022/01/06	R186	03/02/2022	7.29	Call	Bond Future	33.5100	0.0335	28.3000	0.0283	(15.548)	0	0	0
2022/01/06	R186	03/02/2022	7.29	Put	Bond Future	2,931.6900	2.9317	2,980.6000	2.9806	1.668	0	0	0
2022/01/06	R186	05/05/2022	9.18	Call	Bond Future	4,194.9700	4.1950	4,144.2900	4.1443	(1.208)	0	0	0
2022/01/06	R186	05/05/2022	9.18	Put	Bond Future	329.4800	0.3295	334.2200	0.3342	1.439	0	0	454
2022/01/06	R186	05/05/2022	8.32	Call	Bond Future	1,727.4800	1.7275	1,690.4000	1.6904	(2.146)	0	0	0
2022/01/06	R186	05/05/2022	8.32	Put	Bond Future	1,202.7100	1.2027	1,221.0500	1.2211	1.525	0	0	0
2022/01/06	R186	05/05/2022	8.14	Call	Bond Future	1,343.2300	1.3432	1,310.5300	1.3105	(2.434)	0	0	454
2022/01/06	R186	05/05/2022	8.14	Put	Bond Future	1,534.4600	1.5345	1,557.1800	1.5572	1.481	0	0	0
2022/01/06	R186	05/05/2022	7.28	Call	Bond Future	233.9000	0.2339	223.2200	0.2232	(4.566)	0	0	435
2022/01/06	R186	05/05/2022	7.28	Put	Bond Future	3,928.9100	3.9289	3,973.6500	3.9737	1.139	0	0	0
2022/01/06	R186	05/05/2022	7.48	Call	Bond Future	328.6500	0.3877	372.3900	0.3724	(3.937)	0	0	3,600
2022/01/06	R186	05/05/2022	7.48	Put	Bond Future	3,255.4200	3.2554	3,295.5800	3.2956	1.234	0	0	0
2022/01/06	R186	05/05/2022			Bond Future	8.1879	112.7599	8.2018	112.7045	0.170	0.0000	0.0000	4,514

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
2022/01/06	R186	05/05/2022	8.64	Call	Bond Future	2,537.9800	2.5380	2,494.3200	2.4943	(1.720)	0	0	0
2022/01/06	R186	05/05/2022	8.64	Put	Bond Future	754.7900	0.7548	766.5500	0.7666	1.558	0	0	4,035
2022/01/06	R186	05/05/2022	8.94	Call	Bond Future	3,425.8000	3.4258	3,377.6400	3.3776	(1.406)	0	0	0
2022/01/06	R186	05/05/2022	8.94	Put	Bond Future	479.4500	0.4795	486.7100	0.4867	1.514	0	0	454
2022/01/06	R186	05/05/2022	8.31	Call	Bond Future	1,704.9700	1.7050	1,668.1200	1.6681	(2.161)	0	0	0
2022/01/06	R186	05/05/2022	8.31	Put	Bond Future	1,219.8200	1.2198	1,238.3900	1.2384	1.522	0	0	0
2022/01/06	R186	05/05/2022	8.35	Call	Bond Future	1,796.4700	1.7965	1,758.7000	1.7587	(2.102)	0	0	454
2022/01/06	R186	05/05/2022	8.35	Put	Bond Future	1,152.9400	1.1529	1,170.5900	1.1706	1.531	0	0	0
2022/01/06	R186	05/05/2022	7.88	Call	Bond Future	881.0300	0.8810	855.2000	0.8552	(2.932)	0	0	435
2022/01/06	R186	05/05/2022	7.88	Put	Bond Future	2,116.9800	2.1170	2,146.5700	2.1466	1.398	0	0	0
2022/01/06	R186	05/05/2022	8.30	Call	Bond Future	1,682.3600	1.6824	1,645.7500	1.6457	(2.176)	0	0	0
2022/01/06	R186	05/05/2022	8.30	Put	Bond Future	1,236.8500	1.2369	1,255.6600	1.2557	1.521	0	0	0
2022/01/06	R186	05/05/2022	6.73	Call	Bond Future	66.3400	0.0663	62.4100	0.0624	(5.924)	0	0	3,600
2022/01/06	R186	05/05/2022	6.73	Put	Bond Future	6,076.0200	6.0760	6,127.5100	6.1275	0.847	0	0	0
2022/01/06	R186	04/08/2022	8.15	Call	Bond Future	1,359.6000	1.3596	1,333.2600	1.3333	(1.937)	0	0	0
2022/01/06	R186	04/08/2022	8.15	Put	Bond Future	2,417.1800	2.4172	2,445.9500	2.4459	1.190	0	0	0
2022/01/06	R186	04/08/2022	9.78	Call	Bond Future	5,426.0800	5.4261	5,372.6100	5.3726	(0.985)	0	0	0
2022/01/06	R186	04/08/2022	9.78	Put	Bond Future	496.0000	0.4960	503.8800	0.5039	1.589	0	0	3,600
2022/01/06	R186	04/08/2022	7.96	Call	Bond Future	1,051.3900	1.0514	1,029.0400	1.0290	(2.126)	0	0	3,600
2022/01/06	R186	04/08/2022			Bond Future	8.4296	108.7940	8.4446	108.7869	0.178	0.0000	0.0000	0
2022/01/06	R186	04/08/2022	8.14	Call	Bond Future	1,342.4500	1.3425	1,316.3200	1.3163	(1.946)	0	0	0
2022/01/06	R186	04/08/2022	8.14	Put	Bond Future	2,438.1000	2.4381	2,467.0400	2.4670	1.187	0	0	0
2022/01/06	R186	04/08/2022	6.96	Call	Bond Future	183.4800	0.1835	177.4000	0.1774	(3.314)	0	0	3,600
2022/01/06	R186	04/08/2022	6.96	Put	Bond Future	5,890.2800	5.8903	5,934.1700	5.9342	0.745	0	0	0
2022/01/06	R186	04/08/2022	7.96	Put	Bond Future	2,835.0800	2.8351	2,867.0500	2.8670	1.128	0	0	0
2022/01/06	R186	04/08/2022	8.13	Call	Bond Future	1,325.4300	1.3254	1,299.5100	1.2995	(1.956)	0	0	0
2022/01/06	R186	04/08/2022	8.13	Put	Bond Future	2,459.1600	2.4592	2,488.2700	2.4883	1.184	0	0	0
2022/01/06	R186	03/11/2022	8.53	Call	Bond Future	1,958.3500	1.9584	1,927.8800	1.9279	(1.556)	0	0	0
2022/01/06	R186	03/11/2022	8.53	Put	Bond Future	2,490.4700	2.4905	2,517.1100	2.5171	1.070	0	0	0
2022/01/06	R186	03/11/2022	8.54	Call	Bond Future	1,976.0600	1.9761	1,945.4300	1.9454	(1.550)	0	0	0
2022/01/06	R186	03/11/2022	8.54	Put	Bond Future	2,472.6300	2.4726	2,499.1100	2.4991	1.071	0	0	0
2022/01/06	R186	03/11/2022			Bond Future	8.6801	110.1858	8.6963	110.1286	0.186	0.0000	0.0000	0
2022/01/06	R186	03/11/2022	8.55	Call	Bond Future	1,994.2400	1.9942	1,963.4600	1.9635	(1.543)	0	0	0
2022/01/06	R186	03/11/2022	8.55	Put	Bond Future	2,455.2800	2.4553	2,481.6100	2.4816	1.072	0	0	0
2022/01/06	R197	03/02/2022			Bond Future	321.8041	321.8041	321.8051	321.8051	0.000	0.0000	0.0000	1,132
2022/01/06	R197	05/05/2022			Bond Future	325.6664	325.6664	325.6656	325.6656	0.000	0.0000	0.0000	237
2022/01/06	R197	04/08/2022			Bond Future	321.3246	321.3246	321.3233	321.3233	0.000	0.0000	0.0000	0
2022/01/06	R197	03/11/2022			Bond Future	325.3611	325.3611	325.3593	325.3593	(0.001)	0.0000	0.0000	0
2022/01/06	R202	03/02/2022			Bond Future	248.2152	248.2152	246.8010	246.8010	(0.570)	0.0000	0.0000	7,695
2022/01/06	R202	05/05/2022			Bond Future	251.1942	251.1942	249.7617	249.7617	(0.570)	0.0000	0.0000	413
2022/01/06	R202	04/08/2022			Bond Future	249.8556	249.8556	248.4049	248.4049	(0.581)	0.0000	0.0000	0
2022/01/06	R202	03/11/2022			Bond Future	252.9938	252.9938	251.5246	251.5246	(0.581)	0.0000	0.0000	0
2022/01/06	R209	03/02/2022	11.02	Call	Bond Future	3,703.6300	3.7036	3,549.1200	3.5491	(4.172)	0	0	0
2022/01/06	R209	03/02/2022	11.02	Put	Bond Future	117.3800	0.1174	124.3300	0.1243	5.921	0	0	0
2022/01/06	R209	03/02/2022	11.03	Call	Bond Future	3,752.1900	3.7522	3,597.3800	3.5974	(4.126)	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
2022/01/06	R209	03/02/2022	11.03	Put	Bond Future	113.0600	0.1131	119.7100	0.1197	5.882	0	0	0
2022/01/06	R209	03/02/2022			Bond Future	10.3673	72.0307	10.3956	71.8692	0.274	0.0000	0.0000	19,457
2022/01/06	R209	03/02/2022	11.04	Call	Bond Future	3,800.8500	3.8008	3,645.7400	3.6457	(4.081)	0	0	0
2022/01/06	R209	03/02/2022	11.04	Put	Bond Future	108.8900	0.1089	115.2400	0.1152	5.832	0	0	0
2022/01/06	R209	05/05/2022	11.44	Call	Bond Future	5,373.9200	5.3739	5,234.5900	5.2346	(2.593)	0	0	0
2022/01/06	R209	05/05/2022	11.44	Put	Bond Future	612.9500	0.6130	637.4200	0.6374	3.992	0	0	0
2022/01/06	R209	05/05/2022	9.75	Call	Bond Future	424.0400	0.4240	391.2200	0.3912	(7.740)	0	0	8,525
2022/01/06	R209	05/05/2022	9.75	Put	Bond Future	5,027.3500	5.0274	5,158.3300	5.1583	2.605	0	0	0
2022/01/06	R209	05/05/2022	10.75	Call	Bond Future	2,700.6000	2.7006	2,594.4400	2.5944	(3.931)	0	0	0
2022/01/06	R209	05/05/2022	10.75	Put	Bond Future	1,547.9300	1.5479	1,605.5700	1.6056	3.724	0	0	12,050
2022/01/06	R209	05/05/2022	11.43	Call	Bond Future	5,331.9200	5.3319	5,192.9100	5.1929	(2.607)	0	0	0
2022/01/06	R209	05/05/2022	11.43	Put	Bond Future	621.2700	0.6213	646.0600	0.6461	3.990	0	0	0
2022/01/06	R209	05/05/2022			Bond Future	10.5404	69.7365	10.5699	69.5727	0.280	0.0000	0.0000	5,396
2022/01/06	R209	05/05/2022	11.45	Call	Bond Future	5,415.9800	5.4160	5,276.3300	5.2763	(2.578)	0	0	0
2022/01/06	R209	05/05/2022	11.45	Put	Bond Future	604.7400	0.6047	628.8900	0.6289	3.993	0	0	0
2022/01/06	R209	05/05/2022	12.00	Call	Bond Future	7,770.4700	7.7705	7,617.8300	7.6178	(1.964)	0	0	0
2022/01/06	R209	05/05/2022	12.00	Put	Bond Future	279.0200	0.2790	290.1800	0.2902	4.000	0	0	12,050
2022/01/06	R209	04/08/2022	10.57	Put	Bond Future	3,022.1000	3.0221	3,106.4400	3.1064	2.791	0	0	0
2022/01/06	R209	04/08/2022	10.58	Call	Bond Future	2,233.5200	2.2335	2,151.5200	2.1515	(3.671)	0	0	0
2022/01/06	R209	04/08/2022	10.58	Put	Bond Future	2,992.9800	2.9930	3,076.7500	3.0768	2.799	0	0	0
2022/01/06	R209	04/08/2022			Bond Future	10.7187	70.5422	10.7493	70.4166	0.285	0.0000	0.0000	0
2022/01/06	R209	04/08/2022	10.57	Call	Bond Future	2,207.4400	2.2074	2,126.0200	2.1260	(3.688)	0	0	0
2022/01/06	R209	04/08/2022	10.59	Call	Bond Future	2,259.7500	2.2597	2,177.1800	2.1772	(3.654)	0	0	0
2022/01/06	R209	04/08/2022	10.59	Put	Bond Future	2,964.0800	2.9641	3,047.2900	3.0473	2.807	0	0	0
2022/01/06	R209	03/11/2022	11.03	Call	Bond Future	3,444.9600	3.4450	3,346.7300	3.3467	(2.851)	0	0	0
2022/01/06	R209	03/11/2022	11.03	Put	Bond Future	2,741.5800	2.7416	2,811.3400	2.8113	2.545	0	0	0
2022/01/06	R209	03/11/2022			Bond Future	10.8964	68.3114	10.9281	68.1434	0.291	0.0000	0.0000	0
2022/01/06	R209	03/11/2022	11.01	Call	Bond Future	3,386.8500	3.3869	3,289.5200	3.2895	(2.874)	0	0	0
2022/01/06	R209	03/11/2022	11.01	Put	Bond Future	2,788.0800	2.7881	2,858.7400	2.8587	2.534	0	0	0
2022/01/06	R209	03/11/2022	11.02	Call	Bond Future	3,415.7300	3.4157	3,317.9500	3.3180	(2.863)	0	0	0
2022/01/06	R209	03/11/2022	11.02	Put	Bond Future	2,764.6300	2.7646	2,834.8400	2.8348	2.540	0	0	0
2022/01/06	R210	03/02/2022			Bond Future	214.6901	214.6901	214.5770	214.5770	(0.053)	0.0000	0.0000	1,381
2022/01/06	R210	05/05/2022			Bond Future	214.4065	214.4065	214.2908	214.2908	(0.054)	0.0000	0.0000	104
2022/01/06	R210	04/08/2022			Bond Future	217.0590	217.0590	216.9418	216.9418	(0.054)	0.0000	0.0000	0
2022/01/06	R210	03/11/2022			Bond Future	216.8677	216.8677	216.7485	216.7485	(0.055)	0.0000	0.0000	0
2022/01/06	R213	03/02/2022	8.63	Call	Bond Future	2.7600	0.0028	1.6200	0.0016	(41.304)	0	0	200
2022/01/06	R213	03/02/2022	8.63	Put	Bond Future	5,943.0000	5.9430	6,171.0700	6.1711	3.838	0	0	0
2022/01/06	R213	03/02/2022	8.80	Call	Bond Future	10.3100	0.0103	6.5900	0.0066	(36.081)	0	0	102
2022/01/06	R213	03/02/2022	8.80	Put	Bond Future	4,973.2000	4.9732	5,198.6900	5.1987	4.534	0	0	0
2022/01/06	R213	03/02/2022	10.60	Put	Bond Future	41.4400	0.0414	46.6600	0.0467	12.597	0	0	430
2022/01/06	R213	03/02/2022	10.67	Call	Bond Future	4,970.3900	4.9704	4,745.0100	4.7450	(4.534)	0	0	0
2022/01/06	R213	03/02/2022	10.67	Put	Bond Future	31.0200	0.0310	34.8500	0.0348	12.347	0	0	220
2022/01/06	R213	03/02/2022	10.00	Call	Bond Future	1,946.3900	1.9464	1,764.8600	1.7649	(9.326)	0	0	0
2022/01/06	R213	03/02/2022	10.00	Put	Bond Future	383.3300	0.3833	431.0100	0.4310	12.438	0	0	430
2022/01/06	R213	03/02/2022	9.98	Call	Bond Future	1,869.0900	1.8691	1,690.4700	1.6905	(9.557)	0	0	0
2022/01/06	R213	03/02/2022	9.98	Put	Bond Future	409.6600	0.4097	460.2500	0.4602	12.349	0	0	0

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2022/01/06	R213	03/02/2022	9.22	Put	Bond Future	2,746.2800	2.7463	2,941.5500	2.9415	7.110	0	0	0
2022/01/06	R213	03/02/2022	9.58	Put	Bond Future	1,298.6200	1.2986	1,426.0300	1.4260	9.811	0	0	200
2022/01/06	R213	03/02/2022			Bond Future	9.7017	87.0665	9.7450	86.8373	0.446	0.0000	0.0000	22,660
2022/01/06	R213	03/02/2022	9.15	Call	Bond Future	97.6600	0.0977	72.2900	0.0723	(25.978)	0	0	220
2022/01/06	R213	03/02/2022	9.15	Put	Bond Future	3,090.7100	3.0907	3,294.5500	3.2945	6.595	0	0	0
2022/01/06	R213	03/02/2022	10.25	Call	Bond Future	3,006.1100	3.0061	2,797.9100	2.7979	(6.926)	0	0	0
2022/01/06	R213	03/02/2022	10.25	Put	Bond Future	161.8000	0.1618	182.8100	0.1828	12.985	0	0	102
2022/01/06	R213	03/02/2022	10.60	Call	Bond Future	4,636.5500	4.6365	4,412.5600	4.4126	(4.831)	0	0	0
2022/01/06	R213	03/02/2022	10.15	Call	Bond Future	2,566.0000	2.5660	2,366.5000	2.3665	(7.775)	0	0	0
2022/01/06	R213	03/02/2022	10.15	Put	Bond Future	231.0800	0.2311	260.7900	0.2608	12.857	0	0	200
2022/01/06	R213	03/02/2022	10.17	Call	Bond Future	2,652.5700	2.6526	2,451.1300	2.4511	(7.594)	0	0	0
2022/01/06	R213	03/02/2022	10.17	Put	Bond Future	215.4400	0.2154	243.2100	0.2432	12.890	0	0	220
2022/01/06	R213	03/02/2022	9.96	Call	Bond Future	1,793.1700	1.7932	1,617.5600	1.6176	(9.793)	0	0	0
2022/01/06	R213	03/02/2022	9.96	Put	Bond Future	437.5300	0.4375	491.1300	0.4911	12.251	0	0	0
2022/01/06	R213	03/02/2022	9.97	Call	Bond Future	1,830.9700	1.8310	1,653.8400	1.6538	(9.674)	0	0	0
2022/01/06	R213	03/02/2022	9.97	Put	Bond Future	423.4100	0.4234	475.4900	0.4755	12.300	0	0	0
2022/01/06	R213	03/02/2022	9.22	Call	Bond Future	140.4800	0.1405	106.5400	0.1065	(24.160)	0	0	430
2022/01/06	R213	03/02/2022	9.58	Call	Bond Future	649.8100	0.6498	548.0100	0.5480	(15.666)	0	0	0
2022/01/06	R213	03/02/2022	9.76	Call	Bond Future	1,114.1200	1.1141	974.3200	0.9743	(12.548)	0	0	0
2022/01/06	R213	03/02/2022	9.76	Put	Bond Future	805.7400	0.8057	895.1500	0.8952	11.097	0	0	102
2022/01/06	R213	05/05/2022	10.63	Call	Bond Future	4,353.4900	4.3535	4,168.2700	4.1683	(4.255)	0	0	0
2022/01/06	R213	05/05/2022	10.65	Put	Bond Future	672.6400	0.6726	718.6900	0.7187	6.846	0	0	0
2022/01/06	R213	05/05/2022			Bond Future	9.8975	84.5583	9.9427	84.3258	0.457	0.0000	0.0000	0
2022/01/06	R213	05/05/2022	10.63	Put	Bond Future	691.6900	0.6917	738.9300	0.7389	6.830	0	0	0
2022/01/06	R213	05/05/2022	10.64	Call	Bond Future	4,392.4400	4.3924	4,206.6200	4.2066	(4.230)	0	0	0
2022/01/06	R213	05/05/2022	10.64	Put	Bond Future	682.1000	0.6821	728.7400	0.7287	6.838	0	0	0
2022/01/06	R213	05/05/2022	10.65	Call	Bond Future	4,431.4700	4.4315	4,245.0600	4.2451	(4.207)	0	0	0
2022/01/06	R213	04/08/2022	9.88	Call	Bond Future	1,895.6900	1.8957	1,789.7600	1.7898	(5.588)	0	0	0
2022/01/06	R213	04/08/2022	9.89	Call	Bond Future	1,918.7300	1.9187	1,812.0100	1.8120	(5.562)	0	0	0
2022/01/06	R213	04/08/2022	9.90	Put	Bond Future	2,970.8800	2.9709	3,098.4000	3.0984	4.292	0	0	0
2022/01/06	R213	04/08/2022			Bond Future	10.1048	85.5381	10.1521	85.3485	0.468	0.0000	0.0000	0
2022/01/06	R213	04/08/2022	9.88	Put	Bond Future	3,026.0300	3.0260	3,155.1100	3.1551	4.266	0	0	0
2022/01/06	R213	04/08/2022	9.89	Put	Bond Future	2,998.3600	2.9984	3,126.6600	3.1267	4.279	0	0	0
2022/01/06	R213	04/08/2022	9.90	Call	Bond Future	1,941.9300	1.9419	1,834.4000	1.8344	(5.537)	0	0	0
2022/01/06	R213	03/11/2022	10.38	Call	Bond Future	3,041.6900	3.0417	2,911.0600	2.9111	(4.295)	0	0	0
2022/01/06	R213	03/11/2022	10.38	Put	Bond Future	2,731.0900	2.7311	2,838.8800	2.8389	3.947	0	0	0
2022/01/06	R213	03/11/2022	10.39	Call	Bond Future	3,067.8700	3.0679	2,936.6000	2.9366	(4.279)	0	0	0
2022/01/06	R213	03/11/2022	10.39	Put	Bond Future	2,709.2300	2.7092	2,816.3800	2.8164	3.955	0	0	0
2022/01/06	R213	03/11/2022			Bond Future	10.3155	83.1067	10.3650	82.8683	0.479	0.0000	0.0000	0
2022/01/06	R213	03/11/2022	10.40	Call	Bond Future	3,093.8500	3.0938	2,961.9500	2.9619	(4.263)	0	0	0
2022/01/06	R213	03/11/2022	10.40	Put	Bond Future	2,687.2000	2.6872	2,793.7200	2.7937	3.964	0	0	0
2022/01/06	R214	03/02/2022	11.39	Put	Bond Future	129.0000	0.1290	133.3400	0.1333	3.364	0	0	0
2022/01/06	R214	03/02/2022	11.40	Put	Bond Future	124.4700	0.1245	128.5900	0.1286	3.310	0	0	0
2022/01/06	R214	03/02/2022	11.41	Call	Bond Future	3,933.9200	3.9339	3,801.6200	3.8016	(3.363)	0	0	0
2022/01/06	R214	03/02/2022			Bond Future	10.7271	68.8573	10.7504	68.7211	0.217	0.0000	0.0000	17,616
2022/01/06	R214	03/02/2022	11.39	Call	Bond Future	3,836.1200	3.8361	3,704.2300	3.7042	(3.438)	0	0	0
2022/01/06	R214	03/02/2022	11.40	Call	Bond Future	3,884.9700	3.8850	3,752.8600	3.7529	(3.401)	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
2022/01/06	R214	03/02/2022	11.41	Put	Bond Future	120.1100	0.1201	124.0400	0.1240	3.272	0	0	0
2022/01/06	R214	05/05/2022	11.73	Put	Bond Future	664.7900	0.6648	685.7300	0.6857	3.150	0	0	0
2022/01/06	R214	05/05/2022	11.74	Put	Bond Future	655.9300	0.6559	676.5800	0.6766	3.148	0	0	0
2022/01/06	R214	05/05/2022	11.75	Call	Bond Future	5,264.9700	5.2650	5,147.1100	5.1471	(2.239)	0	0	0
2022/01/06	R214	05/05/2022			Bond Future	10.8937	66.3874	10.9179	66.2491	0.223	0.0000	0.0000	441
2022/01/06	R214	05/05/2022	11.73	Call	Bond Future	5,180.6100	5.1806	5,063.3100	5.0633	(2.264)	0	0	0
2022/01/06	R214	05/05/2022	11.74	Call	Bond Future	5,222.7200	5.2227	5,105.1300	5.1051	(2.252)	0	0	0
2022/01/06	R214	05/05/2022	11.75	Put	Bond Future	647.2800	0.6473	667.6600	0.6677	3.149	0	0	0
2022/01/06	R214	04/08/2022	10.98	Put	Bond Future	2,894.5500	2.8945	2,961.8100	2.9618	2.324	0	0	0
2022/01/06	R214	04/08/2022	10.99	Call	Bond Future	2,433.5400	2.4335	2,360.3300	2.3603	(3.008)	0	0	0
2022/01/06	R214	04/08/2022			Bond Future	11.0673	67.1533	11.0925	67.0526	0.227	0.0000	0.0000	0
2022/01/06	R214	04/08/2022	10.97	Call	Bond Future	2,377.1800	2.3772	2,304.9400	2.3049	(3.039)	0	0	0
2022/01/06	R214	04/08/2022	10.97	Put	Bond Future	2,922.9700	2.9230	2,990.7100	2.9907	2.318	0	0	0
2022/01/06	R214	04/08/2022	10.98	Call	Bond Future	2,405.1800	2.4052	2,332.4500	2.3325	(3.024)	0	0	0
2022/01/06	R214	04/08/2022	10.99	Put	Bond Future	2,866.5700	2.8666	2,933.3400	2.9333	2.329	0	0	0
2022/01/06	R214	03/11/2022	11.34	Call	Bond Future	3,467.5500	3.4675	3,384.5600	3.3846	(2.393)	0	0	0
2022/01/06	R214	03/11/2022	11.36	Put	Bond Future	2,879.5200	2.8795	2,937.6000	2.9376	2.017	0	0	0
2022/01/06	R214	03/11/2022			Bond Future	11.2401	64.7410	11.2663	64.5992	0.232	0.0000	0.0000	0
2022/01/06	R214	03/11/2022	11.34	Put	Bond Future	2,927.9500	2.9280	2,986.7900	2.9868	2.010	0	0	0
2022/01/06	R214	03/11/2022	11.35	Call	Bond Future	3,496.8800	3.4969	3,413.5100	3.4135	(2.384)	0	0	0
2022/01/06	R214	03/11/2022	11.35	Put	Bond Future	2,903.6500	2.9037	2,962.1100	2.9621	2.013	0	0	0
2022/01/06	R214	03/11/2022	11.36	Call	Bond Future	3,526.3200	3.5263	3,442.5700	3.4426	(2.375)	0	0	0
2022/01/06	R248	03/02/2022	9.80	Call	Bond Future	9.0200	0.0090	6.7800	0.0068	(24.834)	0	0	0
2022/01/06	R248	03/02/2022	9.80	Put	Bond Future	7,436.0500	7.4361	7,568.9600	7.5690	1.787	0	0	0
2022/01/06	R248	03/02/2022	10.00	Call	Bond Future	40.7300	0.0407	32.7100	0.0327	(19.691)	0	0	0
2022/01/06	R248	03/02/2022	10.00	Put	Bond Future	5,779.4200	5.7794	5,906.5500	5.9065	2.200	0	0	0
2022/01/06	R248	03/02/2022	10.20	Put	Bond Future	4,242.9100	4.2429	4,356.8000	4.3568	2.684	0	0	0
2022/01/06	R248	03/02/2022	11.47	Call	Bond Future	5,283.7200	5.2837	5,149.5200	5.1495	(2.540)	0	0	0
2022/01/06	R248	03/02/2022	11.48	Call	Bond Future	5,345.5000	5.3455	5,211.1900	5.2112	(2.513)	0	0	0
2022/01/06	R248	03/02/2022	11.49	Put	Bond Future	112.1100	0.1121	112.8500	0.1129	0.660	0	0	0
2022/01/06	R248	03/02/2022	10.90	Call	Bond Future	2,036.6000	2.0366	1,927.7400	1.9277	(5.345)	0	0	900
2022/01/06	R248	03/02/2022	10.90	Put	Bond Future	807.9700	0.8080	834.2600	0.8343	3.254	0	0	0
2022/01/06	R248	03/02/2022	10.40	Call	Bond Future	390.7800	0.3908	346.3100	0.3463	(11.380)	0	0	100
2022/01/06	R248	03/02/2022	10.50	Call	Bond Future	599.5600	0.5996	541.0500	0.5410	(9.759)	0	0	0
2022/01/06	R248	03/02/2022	10.50	Put	Bond Future	2,346.0400	2.3460	2,422.6800	2.4227	3.267	0	0	0
2022/01/06	R248	03/02/2022			Bond Future	10.7318	86.6257	10.7501	86.4906	0.170	0.0000	0.0000	192,314
2022/01/06	R248	03/02/2022	10.20	Call	Bond Future	139.2600	0.1393	118.0000	0.1180	(15.266)	0	0	900
2022/01/06	R248	03/02/2022	11.47	Put	Bond Future	120.5000	0.1205	121.4500	0.1214	0.788	0	0	0
2022/01/06	R248	03/02/2022	11.48	Put	Bond Future	116.2500	0.1163	117.0900	0.1171	0.723	0	0	0
2022/01/06	R248	03/02/2022	11.49	Call	Bond Future	5,407.2800	5.4073	5,272.8700	5.2729	(2.486)	0	0	0
2022/01/06	R248	03/02/2022	10.70	Call	Bond Future	1,195.2400	1.1952	1,109.0200	1.1090	(7.214)	0	0	0
2022/01/06	R248	03/02/2022	10.70	Put	Bond Future	1,430.9800	1.4310	1,479.9100	1.4799	3.419	0	0	0
2022/01/06	R248	03/02/2022	11.00	Call	Bond Future	2,534.8600	2.5349	2,417.6700	2.4177	(4.623)	0	0	1,400
2022/01/06	R248	03/02/2022	11.00	Put	Bond Future	590.8800	0.5909	608.8400	0.6088	3.040	0	0	0
2022/01/06	R248	03/02/2022	10.30	Call	Bond Future	239.0800	0.2391	207.4100	0.2074	(13.247)	0	0	1,300
2022/01/06	R248	03/02/2022	10.30	Put	Bond Future	3,544.5400	3.5445	3,648.0200	3.6480	2.919	0	0	0
2022/01/06	R248	03/02/2022	10.40	Put	Bond Future	2,910.6000	2.9106	3,001.2800	3.0013	3.116	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
2022/01/06	R248	05/05/2022	11.79	Call	Bond Future	6,775.6000	6.7756	6,655.7500	6.6558	(1.769)	0	0	0
2022/01/06	R248	05/05/2022	11.79	Put	Bond Future	761.2100	0.7612	778.5800	0.7786	2.282	0	0	0
2022/01/06	R248	05/05/2022	11.80	Call	Bond Future	6,828.5300	6.8285	6,708.4300	6.7084	(1.759)	0	0	0
2022/01/06	R248	05/05/2022			Bond Future	10.8974	83.2294	10.9165	83.0922	0.175	0.0000	0.0000	2,035
2022/01/06	R248	05/05/2022	11.80	Put	Bond Future	751.2300	0.7512	768.3500	0.7683	2.279	0	0	0
2022/01/06	R248	05/05/2022	11.81	Call	Bond Future	6,881.3900	6.8814	6,761.0500	6.7611	(1.749)	0	0	0
2022/01/06	R248	05/05/2022	11.81	Put	Bond Future	741.2600	0.7413	758.1400	0.7581	2.277	0	0	0
2022/01/06	R248	04/08/2022	10.98	Call	Bond Future	2,969.1400	2.9691	2,895.9200	2.8959	(2.466)	0	0	0
2022/01/06	R248	04/08/2022	10.98	Put	Bond Future	3,606.4900	3.6065	3,672.1800	3.6722	1.821	0	0	0
2022/01/06	R248	04/08/2022	10.99	Call	Bond Future	3,004.5200	3.0045	2,930.8100	2.9308	(2.453)	0	0	0
2022/01/06	R248	04/08/2022	10.99	Put	Bond Future	3,570.8600	3.5709	3,636.0600	3.6361	1.826	0	0	0
2022/01/06	R248	04/08/2022			Bond Future	11.0703	84.1896	11.0902	84.1000	0.179	0.0000	0.0000	0
2022/01/06	R248	04/08/2022	11.00	Call	Bond Future	3,040.3600	3.0404	2,966.1600	2.9662	(2.441)	0	0	0
2022/01/06	R248	04/08/2022	11.00	Put	Bond Future	3,535.7900	3.5358	3,600.5000	3.6005	1.830	0	0	0
2022/01/06	R248	03/11/2022	11.30	Put	Bond Future	3,747.6300	3.7476	3,806.2800	3.8063	1.565	0	0	0
2022/01/06	R248	03/11/2022	11.31	Put	Bond Future	3,716.2600	3.7163	3,774.5200	3.7745	1.568	0	0	0
2022/01/06	R248	03/11/2022	11.32	Call	Bond Future	4,212.2200	4.2122	4,129.2500	4.1293	(1.970)	0	0	0
2022/01/06	R248	03/11/2022			Bond Future	11.2423	80.8622	11.2630	80.7214	0.184	0.0000	0.0000	0
2022/01/06	R248	03/11/2022	11.30	Call	Bond Future	4,139.6300	4.1396	4,057.4400	4.0574	(1.985)	0	0	0
2022/01/06	R248	03/11/2022	11.31	Call	Bond Future	4,175.8600	4.1759	4,093.2800	4.0933	(1.978)	0	0	0
2022/01/06	R248	03/11/2022	11.32	Put	Bond Future	3,685.1200	3.6851	3,742.9900	3.7430	1.570	0	0	0

Total

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