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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/01/2022 TO 12/01/2022

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
2022/01/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	2025	03/02/2022		Bond Future	155.2983	155.2983	155.2865	155.2865	(0.008)	0.0000	0.0000	5,045
2022/01/12	2025	05/05/2022		Bond Future	157.2443	157.2443	157.2296	157.2296	(0.009)	0.0000	0.0000	673
2022/01/12	2025	04/08/2022		Bond Future	157.6996	157.6996	157.6836	157.6836	(0.010)	0.0000	0.0000	0
2022/01/12	2025	03/11/2022		Bond Future	159.8026	159.8026	159.7855	159.7855	(0.011)	0.0000	0.0000	0
2022/01/12	2029	03/02/2022		Bond Future	114.1246	114.1246	114.1409	114.1409	0.014	0.0000	0.0000	3,838
2022/01/12	2029	05/05/2022		Bond Future	114.3535	114.3535	114.3679	114.3679	0.013	0.0000	0.0000	2,199
2022/01/12	2029	04/08/2022		Bond Future	115.8583	115.8583	115.8722	115.8722	0.012	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
2022/01/12	2029	03/11/2022			Bond Future	116.1779	116.1779	116.1913	116.1913	0.012	0.0000	0.0000	0
2022/01/12	2030	03/02/2022	8.39	Call	Bond Future	0.3500	0.0004	0.7300	0.0007	108.571	0	0	101
2022/01/12	2030	03/02/2022	8.39	Put	Bond Future	6,432.5300	6.4325	5,658.6100	5.6586	(12.031)	0	0	0
2022/01/12	2030	03/02/2022	8.80	Put	Bond Future	4,164.1100	4.1641	3,403.2400	3.4032	(18.272)	0	0	0
2022/01/12	2030	03/02/2022	8.85	Call	Bond Future	20.6800	0.0207	39.5900	0.0396	91.441	0	0	1,000
2022/01/12	2030	03/02/2022	8.85	Put	Bond Future	3,896.8500	3.8969	3,141.4600	3.1415	(19.385)	0	0	0
2022/01/12	2030	03/02/2022	9.80	Call	Bond Future	1,544.5100	1.5445	2,109.0300	2.1090	36.550	0	0	950
2022/01/12	2030	03/02/2022	9.80	Put	Bond Future	405.9000	0.4059	196.1200	0.1961	(51.683)	0	0	0
2022/01/12	2030	03/02/2022	9.90	Put	Bond Future	281.7400	0.2817	128.0600	0.1281	(54.547)	0	0	8,000
2022/01/12	2030	03/02/2022	9.45	Call	Bond Future	542.1000	0.5421	843.2000	0.8432	55.543	0	0	0
2022/01/12	2030	03/02/2022	9.45	Put	Bond Future	1,210.8400	1.2108	737.6400	0.7376	(39.080)	0	0	0
2022/01/12	2030	03/02/2022	9.40	Call	Bond Future	447.8500	0.4478	709.9800	0.7100	58.531	0	0	0
2022/01/12	2030	03/02/2022	9.40	Put	Bond Future	1,378.5600	1.3786	866.3900	0.8664	(37.153)	0	0	0
2022/01/12	2030	03/02/2022	9.10	Call	Bond Future	105.5600	0.1056	186.7200	0.1867	76.885	0	0	0
2022/01/12	2030	03/02/2022	9.10	Put	Bond Future	2,628.2300	2.6282	1,935.0900	1.9351	(26.373)	0	0	0
2022/01/12	2030	03/02/2022	9.20	Call	Bond Future	182.3900	0.1824	311.1200	0.3111	70.580	0	0	950
2022/01/12	2030	03/02/2022	9.20	Put	Bond Future	2,170.5400	2.1705	1,524.9700	1.5250	(29.742)	0	0	0
2022/01/12	2030	03/02/2022	9.35	Call	Bond Future	365.4500	0.3655	590.2700	0.5903	61.519	0	0	0
2022/01/12	2030	03/02/2022	9.35	Put	Bond Future	1,559.0800	1.5591	1,009.6000	1.0096	(35.244)	0	0	101
2022/01/12	2030	03/02/2022			Bond Future	9.5785	91.5057	9.4298	92.2800	(1.552)	0.0000	0.0000	81,796
2022/01/12	2030	03/02/2022	8.80	Call	Bond Future	14.2600	0.0143	27.6900	0.0277	94.180	0	0	0
2022/01/12	2030	03/02/2022	9.90	Call	Bond Future	1,928.3600	1.9284	2,548.9800	2.5490	32.184	0	0	0
2022/01/12	2030	03/02/2022	10.85	Call	Bond Future	6,296.9700	6.2970	7,069.0700	7.0691	12.261	0	0	0
2022/01/12	2030	03/02/2022	10.85	Put	Bond Future	2.9600	0.0030	0.7600	0.0008	(74.324)	0	0	1,000
2022/01/12	2030	03/02/2022	9.60	Call	Bond Future	899.9900	0.9000	1,321.2900	1.3213	46.812	0	0	1,000
2022/01/12	2030	03/02/2022	9.60	Put	Bond Future	788.5300	0.7885	435.5300	0.4355	(44.767)	0	0	0
2022/01/12	2030	03/02/2022	9.78	Call	Bond Future	1,471.9700	1.4720	2,023.9100	2.0239	37.497	0	0	0
2022/01/12	2030	03/02/2022	9.78	Put	Bond Future	435.4100	0.4354	213.0500	0.2130	(51.069)	0	0	101
2022/01/12	2030	03/02/2022	9.43	Call	Bond Future	502.9600	0.5030	788.2900	0.7883	56.730	0	0	0
2022/01/12	2030	03/02/2022	9.43	Put	Bond Future	1,276.3700	1.2764	787.4000	0.7874	(38.309)	0	0	0
2022/01/12	2030	03/02/2022	9.44	Call	Bond Future	522.2900	0.5223	815.5200	0.8155	56.143	0	0	0
2022/01/12	2030	03/02/2022	9.44	Put	Bond Future	1,243.3500	1.2433	762.2800	0.7623	(38.691)	0	0	0
2022/01/12	2030	05/05/2022	10.21	Call	Bond Future	3,115.9700	3.1160	3,616.2400	3.6162	16.055	0	0	0
2022/01/12	2030	05/05/2022	10.21	Put	Bond Future	1,031.7900	1.0318	750.0500	0.7500	(27.306)	0	0	0
2022/01/12	2030	05/05/2022	9.95	Call	Bond Future	2,288.0100	2.2880	2,704.0600	2.7041	18.184	0	0	0
2022/01/12	2030	05/05/2022	8.81	Put	Bond Future	5,330.1300	5.3301	4,622.8500	4.6229	(13.269)	0	0	0
2022/01/12	2030	05/05/2022	8.89	Put	Bond Future	4,964.1000	4.9641	4,272.0500	4.2720	(13.941)	0	0	0
2022/01/12	2030	05/05/2022	8.14	Call	Bond Future	45.9500	0.0459	59.4100	0.0594	29.293	0	0	1,800
2022/01/12	2030	05/05/2022	8.14	Put	Bond Future	8,792.5800	8.7926	8,024.0300	8.0240	(8.741)	0	0	0
2022/01/12	2030	05/05/2022	8.47	Call	Bond Future	112.7900	0.1128	145.8300	0.1458	29.293	0	0	1,073
2022/01/12	2030	05/05/2022			Bond Future	9.7874	92.6300	9.6320	93.4120	(1.588)	0.0000	0.0000	15,884
2022/01/12	2030	05/05/2022	11.04	Call	Bond Future	6,312.2900	6.3123	6,988.4100	6.9884	10.711	0	0	0
2022/01/12	2030	05/05/2022	11.04	Put	Bond Future	310.8300	0.3108	204.9400	0.2049	(34.067)	0	0	1,800
2022/01/12	2030	05/05/2022	9.95	Put	Bond Future	1,478.6500	1.4787	1,112.6900	1.1127	(24.750)	0	0	1,073
2022/01/12	2030	05/05/2022	10.19	Call	Bond Future	3,048.4000	3.0484	3,542.3800	3.5424	16.205	0	0	0
2022/01/12	2030	05/05/2022	10.19	Put	Bond Future	1,061.4500	1.0614	773.4200	0.7734	(27.136)	0	0	0
2022/01/12	2030	05/05/2022	10.20	Call	Bond Future	3,082.1100	3.0821	3,579.2400	3.5792	16.130	0	0	0

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2022/01/12	2030	05/05/2022	10.20	Put	Bond Future	1,046.5300	1.0465	761.6500	0.7617	(27.221)	0	0	200
2022/01/12	2030	05/05/2022	8.81	Call	Bond Future	264.8800	0.2649	339.6100	0.3396	28.213	0	0	200
2022/01/12	2030	05/05/2022	8.89	Call	Bond Future	326.7800	0.3268	416.7400	0.4167	27.529	0	0	1,800
2022/01/12	2030	05/05/2022	9.35	Call	Bond Future	901.1400	0.9011	1,111.8500	1.1119	23.383	0	0	0
2022/01/12	2030	05/05/2022	9.35	Put	Bond Future	3,124.5000	3.1245	2,553.2000	2.5532	(18.285)	0	0	1,073
2022/01/12	2030	05/05/2022	7.73	Call	Bond Future	13.1900	0.0132	16.9000	0.0169	28.127	0	0	200
2022/01/12	2030	05/05/2022	7.73	Put	Bond Future	11,101.1500	11.1012	10,322.8500	10.3229	(7.011)	0	0	0
2022/01/12	2030	05/05/2022	8.47	Put	Bond Future	7,024.2000	7.0242	6,275.2300	6.2752	(10.663)	0	0	0
2022/01/12	2030	04/08/2022	9.56	Call	Bond Future	1,419.2700	1.4193	1,634.8700	1.6349	15.191	0	0	0
2022/01/12	2030	04/08/2022	9.56	Put	Bond Future	3,613.7000	3.6137	3,037.9000	3.0379	(15.934)	0	0	0
2022/01/12	2030	04/08/2022	10.95	Call	Bond Future	5,352.0000	5.3520	5,904.1500	5.9041	10.317	0	0	0
2022/01/12	2030	04/08/2022	10.95	Put	Bond Future	948.1400	0.9481	708.8900	0.7089	(25.234)	0	0	800
2022/01/12	2030	04/08/2022			Bond Future	10.0077	89.8209	9.8447	90.6123	(1.629)	0.0000	0.0000	0
2022/01/12	2030	04/08/2022	9.05	Call	Bond Future	656.0900	0.6561	761.2800	0.7613	16.033	0	0	800
2022/01/12	2030	04/08/2022	9.05	Put	Bond Future	5,433.8800	5.4339	4,747.6700	4.7477	(12.628)	0	0	0
2022/01/12	2030	04/08/2022	9.54	Call	Bond Future	1,382.3800	1.3824	1,593.1400	1.5931	15.246	0	0	0
2022/01/12	2030	04/08/2022	9.54	Put	Bond Future	3,676.4200	3.6764	3,095.7800	3.0958	(15.794)	0	0	0
2022/01/12	2030	04/08/2022	9.55	Call	Bond Future	1,400.7500	1.4007	1,613.9300	1.6139	15.219	0	0	0
2022/01/12	2030	04/08/2022	9.55	Put	Bond Future	3,644.9700	3.6450	3,066.7500	3.0668	(15.864)	0	0	0
2022/01/12	2030	04/08/2022	8.30	Call	Bond Future	185.0300	0.1850	213.5600	0.2136	15.419	0	0	800
2022/01/12	2030	04/08/2022	8.30	Put	Bond Future	8,931.3200	8.9313	8,168.4500	8.1685	(8.542)	0	0	0
2022/01/12	2030	03/11/2022	10.10	Call	Bond Future	2,553.1800	2.5532	2,830.8400	2.8308	10.875	0	0	0
2022/01/12	2030	03/11/2022	10.10	Put	Bond Future	3,111.1300	3.1111	2,587.5500	2.5875	(16.829)	0	0	0
2022/01/12	2030	03/11/2022			Bond Future	10.2192	90.9991	10.0483	91.8003	(1.672)	0.0000	0.0000	0
2022/01/12	2030	03/11/2022	10.09	Call	Bond Future	2,530.3000	2.5303	2,805.4500	2.8055	10.874	0	0	0
2022/01/12	2030	03/11/2022	10.09	Put	Bond Future	3,135.2600	3.1353	2,609.1700	2.6092	(16.780)	0	0	0
2022/01/12	2030	03/11/2022	10.08	Call	Bond Future	2,507.5300	2.5075	2,780.5000	2.7805	10.886	0	0	0
2022/01/12	2030	03/11/2022	10.08	Put	Bond Future	3,159.5300	3.1595	2,631.2600	2.6313	(16.720)	0	0	0
2022/01/12	2032	03/02/2022	8.91	Put	Bond Future	6,947.7300	6.9477	6,055.3600	6.0554	(12.844)	0	0	0
2022/01/12	2032	03/02/2022	11.13	Call	Bond Future	5,968.6800	5.9687	6,853.9800	6.8540	14.832	0	0	0
2022/01/12	2032	03/02/2022	11.13	Put	Bond Future	10.5400	0.0105	2.8800	0.0029	(72.676)	0	0	210
2022/01/12	2032	03/02/2022	10.53	Call	Bond Future	2,884.8200	2.8848	3,676.8800	3.6769	27.456	0	0	0
2022/01/12	2032	03/02/2022	10.53	Put	Bond Future	172.1200	0.1721	71.2200	0.0712	(58.622)	0	0	210
2022/01/12	2032	03/02/2022	10.65	Call	Bond Future	3,479.8100	3.4798	4,308.1400	4.3081	23.804	0	0	0
2022/01/12	2032	03/02/2022	10.65	Put	Bond Future	104.4600	0.1045	39.8300	0.0398	(61.871)	0	0	0
2022/01/12	2032	03/02/2022	10.66	Call	Bond Future	3,530.3400	3.5303	4,361.1200	4.3611	23.533	0	0	0
2022/01/12	2032	03/02/2022	10.66	Put	Bond Future	100.0800	0.1001	37.9000	0.0379	(62.130)	0	0	97
2022/01/12	2032	03/02/2022	10.43	Call	Bond Future	2,410.0000	2.4100	3,159.6400	3.1596	31.105	0	0	0
2022/01/12	2032	03/02/2022	10.43	Put	Bond Future	254.8100	0.2548	111.4900	0.1115	(56.246)	0	0	0
2022/01/12	2032	03/02/2022	10.45	Put	Bond Future	235.9800	0.2360	102.2000	0.1022	(56.691)	0	0	198
2022/01/12	2032	03/02/2022	10.35	Put	Bond Future	343.5600	0.3436	156.9600	0.1570	(54.314)	0	0	400
2022/01/12	2032	03/02/2022	10.42	Call	Bond Future	2,363.8400	2.3638	3,108.5500	3.1086	31.504	0	0	0
2022/01/12	2032	03/02/2022	10.42	Put	Bond Future	264.6700	0.2647	116.4200	0.1164	(56.013)	0	0	0
2022/01/12	2032	03/02/2022	9.81	Call	Bond Future	378.0100	0.3780	630.8700	0.6309	66.892	0	0	0
2022/01/12	2032	03/02/2022	9.81	Put	Bond Future	1,789.9200	1.7899	1,149.8200	1.1498	(35.761)	0	0	198
2022/01/12	2032	03/02/2022	9.90	Put	Bond Future	1,431.0000	1.4310	870.4900	0.8705	(39.169)	0	0	900
2022/01/12	2032	03/02/2022	9.58	Call	Bond Future	112.8800	0.1129	208.1100	0.2081	84.364	0	0	400

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2022/01/12	2032	03/02/2022	9.58	Put	Bond Future	2,898.0100	2.8980	2,100.2800	2.1003	(27.527)	0	0	0
2022/01/12	2032	03/02/2022	9.67	Call	Bond Future	190.2800	0.1903	337.5300	0.3375	77.386	0	0	0
2022/01/12	2032	03/02/2022			Bond Future	10.0514	91.6566	9.8981	92.5495	(1.525)	0.0000	0.0000	118,685
2022/01/12	2032	03/02/2022	8.91	Call	Bond Future	0.3900	0.0004	0.9800	0.0010	151.282	0	0	198
2022/01/12	2032	03/02/2022	9.14	Call	Bond Future	4.0000	0.0040	9.0500	0.0091	126.250	0	0	97
2022/01/12	2032	03/02/2022	9.14	Put	Bond Future	5,494.7400	5.4947	4,606.8300	4.6068	(16.159)	0	0	0
2022/01/12	2032	03/02/2022	9.57	Call	Bond Future	106.1200	0.1061	196.4200	0.1964	85.092	0	0	0
2022/01/12	2032	03/02/2022	9.57	Put	Bond Future	2,951.5900	2.9516	2,148.9300	2.1489	(27.194)	0	0	0
2022/01/12	2032	03/02/2022	10.90	Call	Bond Future	4,768.0600	4.7681	5,637.8600	5.6379	18.242	0	0	0
2022/01/12	2032	03/02/2022	10.90	Put	Bond Future	34.1300	0.0341	10.9700	0.0110	(67.858)	0	0	900
2022/01/12	2032	03/02/2022	10.95	Call	Bond Future	5,029.1100	5.0291	5,903.4800	5.9035	17.386	0	0	0
2022/01/12	2032	03/02/2022	10.95	Put	Bond Future	26.9800	0.0270	8.3900	0.0084	(68.903)	0	0	400
2022/01/12	2032	03/02/2022	10.44	Call	Bond Future	2,456.3700	2.4564	3,210.8700	3.2109	30.716	0	0	0
2022/01/12	2032	03/02/2022	10.44	Put	Bond Future	245.2100	0.2452	106.7500	0.1068	(56.466)	0	0	0
2022/01/12	2032	03/02/2022	10.45	Call	Bond Future	2,503.0600	2.5031	3,262.2400	3.2622	30.330	0	0	0
2022/01/12	2032	03/02/2022	10.14	Call	Bond Future	1,221.3000	1.2213	1,773.5300	1.7735	45.217	0	0	0
2022/01/12	2032	03/02/2022	10.14	Put	Bond Future	710.5900	0.7106	369.8600	0.3699	(47.950)	0	0	97
2022/01/12	2032	03/02/2022	10.35	Call	Bond Future	2,049.2400	2.0492	2,755.6000	2.7556	34.469	0	0	0
2022/01/12	2032	03/02/2022	9.90	Call	Bond Future	548.9500	0.5490	881.4000	0.8814	60.561	0	0	900
2022/01/12	2032	03/02/2022	10.04	Call	Bond Future	902.9900	0.9030	1,365.6900	1.3657	51.241	0	0	100
2022/01/12	2032	03/02/2022	10.04	Put	Bond Future	969.0500	0.9691	538.7900	0.5388	(44.400)	0	0	0
2022/01/12	2032	03/02/2022	9.62	Call	Bond Future	143.5500	0.1436	260.2400	0.2602	81.289	0	0	210
2022/01/12	2032	03/02/2022	9.62	Put	Bond Future	2,687.8700	2.6879	1,911.6000	1.9116	(28.880)	0	0	0
2022/01/12	2032	03/02/2022	9.67	Put	Bond Future	2,434.7700	2.4348	1,689.0600	1.6891	(30.628)	0	0	0
2022/01/12	2032	05/05/2022	11.18	Call	Bond Future	5,570.1700	5.5702	6,299.9100	6.2999	13.101	0	0	0
2022/01/12	2032	05/05/2022	11.18	Put	Bond Future	545.7300	0.5457	373.2700	0.3733	(31.602)	0	0	780
2022/01/12	2032	05/05/2022	10.98	Call	Bond Future	4,704.5400	4.7045	5,386.8500	5.3868	14.503	0	0	0
2022/01/12	2032	05/05/2022	10.98	Put	Bond Future	726.6500	0.7267	506.7600	0.5068	(30.261)	0	0	993
2022/01/12	2032	05/05/2022	11.02	Put	Bond Future	686.4000	0.6864	476.6800	0.4767	(30.554)	0	0	0
2022/01/12	2032	05/05/2022	11.03	Call	Bond Future	4,917.8700	4.9179	5,612.9100	5.6129	14.133	0	0	0
2022/01/12	2032	05/05/2022	11.03	Put	Bond Future	676.6800	0.6767	469.5200	0.4695	(30.614)	0	0	0
2022/01/12	2032	05/05/2022	10.29	Put	Bond Future	1,906.9300	1.9069	1,451.3300	1.4513	(23.892)	0	0	0
2022/01/12	2032	05/05/2022			Bond Future	10.2494	88.6353	10.0898	89.5375	(1.557)	0.0000	0.0000	23,464
2022/01/12	2032	05/05/2022	11.04	Call	Bond Future	4,960.6600	4.9607	5,658.2700	5.6583	14.063	0	0	0
2022/01/12	2032	05/05/2022	11.04	Put	Bond Future	666.9500	0.6669	462.3600	0.4624	(30.675)	0	0	0
2022/01/12	2032	05/05/2022	11.02	Call	Bond Future	4,875.0200	4.8750	5,567.5000	5.5675	14.205	0	0	0
2022/01/12	2032	05/05/2022	9.58	Call	Bond Future	551.0400	0.5510	714.2200	0.7142	29.613	0	0	780
2022/01/12	2032	05/05/2022	9.58	Put	Bond Future	4,420.0100	4.4200	3,680.9900	3.6810	(16.720)	0	0	0
2022/01/12	2032	05/05/2022	10.18	Call	Bond Future	1,814.6900	1.8147	2,215.6500	2.2156	22.095	0	0	780
2022/01/12	2032	05/05/2022	10.18	Put	Bond Future	2,205.4700	2.2055	1,704.2300	1.7042	(22.727)	0	0	0
2022/01/12	2032	05/05/2022	10.29	Call	Bond Future	2,134.6500	2.1347	2,581.2500	2.5813	20.921	0	0	993
2022/01/12	2032	04/08/2022	10.22	Call	Bond Future	1,992.2800	1.9923	2,333.8000	2.3338	17.142	0	0	0
2022/01/12	2032	04/08/2022	9.72	Call	Bond Future	944.8200	0.9448	1,133.7300	1.1337	19.994	0	0	800
2022/01/12	2032	04/08/2022	9.72	Put	Bond Future	5,054.2600	5.0543	4,329.9300	4.3299	(14.331)	0	0	0
2022/01/12	2032	04/08/2022	10.20	Put	Bond Future	3,326.5600	3.3266	2,748.3100	2.7483	(17.383)	0	0	0
2022/01/12	2032	04/08/2022	10.21	Put	Bond Future	3,295.7300	3.2957	2,720.6100	2.7206	(17.450)	0	0	0
2022/01/12	2032	04/08/2022	8.97	Call	Bond Future	232.1100	0.2321	285.6000	0.2856	23.045	0	0	800
2022/01/12	2032	04/08/2022	8.97	Put	Bond Future	8,827.0000	8.8270	7,967.2500	7.9673	(9.740)	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
2022/01/12	2032	04/08/2022			Bond Future	10.4514	89.7806	10.2849	90.6939	(1.593)	0.0000	0.0000	0
2022/01/12	2032	04/08/2022	10.22	Put	Bond Future	3,265.1200	3.2651	2,693.4000	2.6934	(17.510)	0	0	0
2022/01/12	2032	04/08/2022	11.60	Call	Bond Future	6,783.5000	6.7835	7,490.1500	7.4901	10.417	0	0	0
2022/01/12	2032	04/08/2022	11.60	Put	Bond Future	814.9500	0.8150	608.3600	0.6084	(25.350)	0	0	800
2022/01/12	2032	04/08/2022	11.89	Call	Bond Future	7,999.1600	7.9992	8,750.6000	8.7506	9.394	0	0	0
2022/01/12	2032	04/08/2022	11.89	Put	Bond Future	611.3600	0.6114	449.5600	0.4496	(26.466)	0	0	0
2022/01/12	2032	04/08/2022	10.20	Call	Bond Future	1,942.5300	1.9425	2,277.5200	2.2775	17.245	0	0	0
2022/01/12	2032	04/08/2022	10.21	Call	Bond Future	1,967.3200	1.9673	2,305.4400	2.3054	17.187	0	0	0
2022/01/12	2032	03/11/2022			Bond Future	10.6546	86.8096	10.4810	87.7342	(1.630)	0.0000	0.0000	0
2022/01/12	2032	03/11/2022	10.66	Call	Bond Future	3,146.6000	3.1466	3,469.4400	3.4694	10.260	0	0	0
2022/01/12	2032	03/11/2022	10.66	Put	Bond Future	3,118.3200	3.1183	2,516.5200	2.5165	(19.299)	0	0	0
2022/01/12	2033	03/02/2022			Bond Future	112.3961	112.3961	112.5239	112.5239	0.114	0.0000	0.0000	7,281
2022/01/12	2033	05/05/2022			Bond Future	112.5210	112.5210	112.6482	112.6482	0.113	0.0000	0.0000	2,588
2022/01/12	2033	04/08/2022			Bond Future	114.0017	114.0017	114.1298	114.1298	0.112	0.0000	0.0000	0
2022/01/12	2033	03/11/2022			Bond Future	114.2154	114.2154	114.3446	114.3446	0.113	0.0000	0.0000	0
2022/01/12	2037	03/02/2022	11.45	Call	Bond Future	4,092.1500	4.0921	5,016.3100	5.0163	22.584	0	0	0
2022/01/12	2037	03/02/2022	11.46	Call	Bond Future	4,147.3800	4.1474	5,073.9000	5.0739	22.340	0	0	0
2022/01/12	2037	03/02/2022	11.47	Put	Bond Future	95.9700	0.0960	37.0400	0.0370	(61.405)	0	0	0
2022/01/12	2037	03/02/2022			Bond Future	10.8040	83.2679	10.6511	84.2556	(1.415)	0.0000	0.0000	118,171
2022/01/12	2037	03/02/2022	11.45	Put	Bond Future	104.2800	0.1043	40.7000	0.0407	(60.970)	0	0	0
2022/01/12	2037	03/02/2022	11.46	Put	Bond Future	100.0500	0.1001	38.8300	0.0388	(61.189)	0	0	0
2022/01/12	2037	03/02/2022	11.47	Call	Bond Future	4,202.6900	4.2027	5,131.5000	5.1315	22.100	0	0	0
2022/01/12	2037	05/05/2022	11.82	Call	Bond Future	5,657.2900	5.6573	6,433.7100	6.4337	13.724	0	0	0
2022/01/12	2037	05/05/2022	11.83	Call	Bond Future	5,704.0700	5.7041	6,482.9800	6.4830	13.655	0	0	0
2022/01/12	2037	05/05/2022	11.84	Put	Bond Future	729.2900	0.7293	512.5300	0.5125	(29.722)	0	0	0
2022/01/12	2037	05/05/2022			Bond Future	10.9958	84.2911	10.8371	85.2893	(1.443)	0.0000	0.0000	11,855
2022/01/12	2037	05/05/2022	11.82	Put	Bond Future	749.2400	0.7492	527.4200	0.5274	(29.606)	0	0	0
2022/01/12	2037	05/05/2022	11.83	Put	Bond Future	739.2000	0.7392	519.8700	0.5199	(29.671)	0	0	0
2022/01/12	2037	05/05/2022	11.84	Call	Bond Future	5,750.9200	5.7509	6,532.4000	6.5324	13.589	0	0	0
2022/01/12	2037	04/08/2022	11.95	Call	Bond Future	5,866.0300	5.8660	6,480.9100	6.4809	10.482	0	0	0
2022/01/12	2037	04/08/2022	11.95	Put	Bond Future	1,478.2600	1.4783	1,082.6200	1.0826	(26.764)	0	0	1,050
2022/01/12	2037	04/08/2022	10.91	Put	Bond Future	3,929.2500	3.9293	3,229.9800	3.2300	(17.797)	0	0	0
2022/01/12	2037	04/08/2022	10.89	Call	Bond Future	2,116.5600	2.1166	2,420.2000	2.4202	14.346	0	0	0
2022/01/12	2037	04/08/2022	10.89	Put	Bond Future	4,001.2300	4.0012	3,294.3500	3.2944	(17.667)	0	0	0
2022/01/12	2037	04/08/2022	10.90	Call	Bond Future	2,143.2500	2.1432	2,450.7000	2.4507	14.345	0	0	0
2022/01/12	2037	04/08/2022			Bond Future	11.1956	81.1239	11.0305	82.1344	(1.475)	0.0000	0.0000	0
2022/01/12	2037	04/08/2022	10.91	Call	Bond Future	2,169.8900	2.1699	2,481.1400	2.4811	14.344	0	0	0
2022/01/12	2037	04/08/2022	11.21	Call	Bond Future	3,053.2100	3.0532	3,469.2600	3.4693	13.627	0	0	1,050
2022/01/12	2037	04/08/2022	11.21	Put	Bond Future	2,966.1000	2.9661	2,371.6300	2.3716	(20.042)	0	0	0
2022/01/12	2037	04/08/2022	11.42	Call	Bond Future	3,773.1700	3.7732	4,245.7400	4.2457	12.524	0	0	0
2022/01/12	2037	04/08/2022	11.42	Put	Bond Future	2,429.6800	2.4297	1,891.7300	1.8917	(22.141)	0	0	50
2022/01/12	2037	04/08/2022	10.10	Call	Bond Future	569.6100	0.5696	678.5400	0.6785	19.124	0	0	50
2022/01/12	2037	04/08/2022	10.10	Put	Bond Future	7,635.8300	7.6358	6,734.2400	6.7342	(11.807)	0	0	0
2022/01/12	2037	04/08/2022	10.90	Put	Bond Future	3,965.2300	3.9652	3,262.1600	3.2622	(17.731)	0	0	50
2022/01/12	2037	03/11/2022	11.32	Call	Bond Future	3,341.6900	3.3417	3,697.5900	3.6976	10.650	0	0	0
2022/01/12	2037	03/11/2022	11.30	Put	Bond Future	3,781.7800	3.7818	3,108.6200	3.1086	(17.800)	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
2022/01/12	2037	03/11/2022	11.31	Call	Bond Future	3,311.6300	3.3116	3,664.6400	3.6646	10.660	0	0	0
2022/01/12	2037	03/11/2022	11.31	Put	Bond Future	3,751.8000	3.7518	3,081.5300	3.0815	(17.865)	0	0	0
2022/01/12	2037	03/11/2022			Bond Future	11.3842	82.1883	11.2127	83.2116	(1.507)	0.0000	0.0000	0
2022/01/12	2037	03/11/2022	11.32	Put	Bond Future	3,722.3200	3.7223	3,054.9400	3.0549	(17.929)	0	0	0
2022/01/12	2037	03/11/2022	11.30	Call	Bond Future	3,282.0000	3.2820	3,632.1200	3.6321	10.668	0	0	0
2022/01/12	2038	03/02/2022			Bond Future	127.1107	127.1107	126.8039	126.8039	(0.241)	0.0000	0.0000	5,473
2022/01/12	2038	05/05/2022			Bond Future	128.7036	128.7036	128.3905	128.3905	(0.243)	0.0000	0.0000	1,308
2022/01/12	2038	04/08/2022			Bond Future	128.5818	128.5818	128.2636	128.2636	(0.247)	0.0000	0.0000	0
2022/01/12	2038	03/11/2022			Bond Future	130.2965	130.2965	129.9735	129.9735	(0.248)	0.0000	0.0000	0
2022/01/12	2040	03/02/2022	11.57	Put	Bond Future	102.2700	0.1023	32.3400	0.0323	(68.378)	0	0	0
2022/01/12	2040	03/02/2022	11.58	Put	Bond Future	98.1600	0.0982	30.7900	0.0308	(68.633)	0	0	0
2022/01/12	2040	03/02/2022	11.59	Call	Bond Future	4,737.1100	4.7371	5,701.1600	5.7012	20.351	0	0	0
2022/01/12	2040	03/02/2022			Bond Future	10.8871	85.4378	10.7395	86.4667	(1.356)	0.0000	0.0000	88,150
2022/01/12	2040	03/02/2022	10.60	Call	Bond Future	387.3000	0.3873	593.0600	0.5931	53.127	0	0	2,000
2022/01/12	2040	03/02/2022	10.60	Put	Bond Future	2,406.3300	2.4063	1,583.1400	1.5831	(34.209)	0	0	0
2022/01/12	2040	03/02/2022	11.57	Call	Bond Future	4,618.6500	4.6187	5,577.6700	5.5777	20.764	0	0	0
2022/01/12	2040	03/02/2022	11.58	Call	Bond Future	4,677.8300	4.6778	5,639.4100	5.6394	20.556	0	0	0
2022/01/12	2040	03/02/2022	11.59	Put	Bond Future	94.2300	0.0942	29.3300	0.0293	(68.874)	0	0	0
2022/01/12	2040	05/05/2022	13.04	Call	Bond Future	11,914.9700	11.9150	12,893.1000	12.8931	8.209	0	0	0
2022/01/12	2040	05/05/2022	13.04	Put	Bond Future	172.3600	0.1724	110.5700	0.1106	(35.849)	0	0	1,200
2022/01/12	2040	05/05/2022	11.91	Put	Bond Future	812.7000	0.8127	577.2500	0.5773	(28.971)	0	0	0
2022/01/12	2040	05/05/2022	11.92	Call	Bond Future	6,211.3400	6.2113	7,018.3800	7.0184	12.993	0	0	0
2022/01/12	2040	05/05/2022	11.92	Put	Bond Future	802.0100	0.8020	569.1300	0.5691	(29.037)	0	0	0
2022/01/12	2040	05/05/2022	10.57	Call	Bond Future	1,024.5800	1.0246	1,280.8600	1.2809	25.013	0	0	1,200
2022/01/12	2040	05/05/2022	10.57	Put	Bond Future	4,508.7400	4.5087	3,725.1000	3.7251	(17.380)	0	0	0
2022/01/12	2040	05/05/2022			Bond Future	11.0720	86.4876	10.9188	87.5276	(1.384)	0.0000	0.0000	9,502
2022/01/12	2040	05/05/2022	11.90	Call	Bond Future	6,111.7300	6.1117	6,913.4800	6.9135	13.118	0	0	0
2022/01/12	2040	05/05/2022	11.90	Put	Bond Future	823.5400	0.8235	585.3700	0.5854	(28.920)	0	0	0
2022/01/12	2040	05/05/2022	11.91	Call	Bond Future	6,161.5000	6.1615	6,965.9700	6.9660	13.056	0	0	0
2022/01/12	2040	05/05/2022	9.82	Call	Bond Future	124.3300	0.1243	167.9000	0.1679	35.044	0	0	1,200
2022/01/12	2040	05/05/2022	9.82	Put	Bond Future	9,247.4100	9.2474	8,251.0600	8.2511	(10.774)	0	0	0
2022/01/12	2040	04/08/2022	12.24	Put	Bond Future	1,229.1700	1.2292	950.6600	0.9507	(22.658)	0	0	460
2022/01/12	2040	04/08/2022	11.05	Call	Bond Future	2,485.0500	2.4850	2,895.1400	2.8951	16.502	0	0	0
2022/01/12	2040	04/08/2022	11.05	Put	Bond Future	3,905.6800	3.9057	3,263.1300	3.2631	(16.452)	0	0	0
2022/01/12	2040	04/08/2022	9.70	Put	Bond Future	11,528.5100	11.5285	10,532.4500	10.5324	(8.640)	0	0	0
2022/01/12	2040	04/08/2022			Bond Future	11.2644	83.0986	11.1050	84.1512	(1.415)	0.0000	0.0000	0
2022/01/12	2040	04/08/2022	12.24	Call	Bond Future	7,239.6300	7.2396	8,013.7600	8.0138	10.693	0	0	0
2022/01/12	2040	04/08/2022	11.03	Call	Bond Future	2,424.9400	2.4249	2,828.1000	2.8281	16.626	0	0	0
2022/01/12	2040	04/08/2022	11.03	Put	Bond Future	3,980.0400	3.9800	3,330.5600	3.3306	(16.318)	0	0	0
2022/01/12	2040	04/08/2022	11.04	Call	Bond Future	2,454.9000	2.4549	2,861.4000	2.8614	16.559	0	0	0
2022/01/12	2040	04/08/2022	11.04	Put	Bond Future	3,942.7200	3.9427	3,296.5800	3.2966	(16.388)	0	0	0
2022/01/12	2040	04/08/2022	9.70	Call	Bond Future	225.5000	0.2255	282.0800	0.2821	25.091	0	0	460
2022/01/12	2040	04/08/2022	10.70	Call	Bond Future	1,530.8300	1.5308	1,817.4400	1.8174	18.723	0	0	460
2022/01/12	2040	04/08/2022	10.70	Put	Bond Future	5,353.9000	5.3539	4,587.8700	4.5879	(14.308)	0	0	0
2022/01/12	2040	03/11/2022	11.41	Put	Bond Future	3,849.9700	3.8500	3,214.9300	3.2149	(16.495)	0	0	0
2022/01/12	2040	03/11/2022	11.39	Call	Bond Future	3,558.5500	3.5586	3,983.4200	3.9834	11.939	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
2022/01/12	2040	03/11/2022	11.40	Call	Bond Future	3,591.0400	3.5910	4,018.9500	4.0189	11.916	0	0	0
2022/01/12	2040	03/11/2022			Bond Future	11.4454	84.1889	11.2799	85.2549	(1.446)	0.0000	0.0000	0
2022/01/12	2040	03/11/2022	11.41	Call	Bond Future	3,623.6800	3.6237	4,054.6100	4.0546	11.892	0	0	0
2022/01/12	2040	03/11/2022	11.39	Put	Bond Future	3,913.0500	3.9131	3,271.9500	3.2719	(16.384)	0	0	0
2022/01/12	2040	03/11/2022	11.40	Put	Bond Future	3,881.4000	3.8814	3,243.3400	3.2433	(16.439)	0	0	0
2022/01/12	2044	03/02/2022	11.59	Call	Bond Future	4,540.2400	4.5402	5,542.9100	5.5429	22.084	0	0	0
2022/01/12	2044	03/02/2022	11.59	Put	Bond Future	115.2200	0.1152	36.4300	0.0364	(68.382)	0	0	0
2022/01/12	2044	03/02/2022	11.60	Call	Bond Future	4,599.6400	4.5996	5,605.1100	5.6051	21.860	0	0	0
2022/01/12	2044	03/02/2022	11.60	Put	Bond Future	110.7200	0.1107	34.7300	0.0347	(68.633)	0	0	0
2022/01/12	2044	03/02/2022			Bond Future	10.9297	82.1693	10.7773	83.2507	(1.394)	0.0000	0.0000	59,709
2022/01/12	2044	03/02/2022	11.61	Call	Bond Future	4,659.0800	4.6591	5,667.3000	5.6673	21.640	0	0	0
2022/01/12	2044	03/02/2022	11.61	Put	Bond Future	106.3500	0.1063	33.1100	0.0331	(68.867)	0	0	0
2022/01/12	2044	05/05/2022	11.91	Call	Bond Future	6,063.3600	6.0634	6,902.5100	6.9025	13.840	0	0	0
2022/01/12	2044	05/05/2022	11.91	Put	Bond Future	862.3000	0.8623	608.3800	0.6084	(29.447)	0	0	0
2022/01/12	2044	05/05/2022	11.92	Call	Bond Future	6,113.2800	6.1133	6,955.1700	6.9552	13.771	0	0	0
2022/01/12	2044	05/05/2022	11.92	Put	Bond Future	851.1400	0.8511	599.9600	0.6000	(29.511)	0	0	0
2022/01/12	2044	05/05/2022			Bond Future	11.1056	83.1790	10.9475	84.2721	(1.424)	0.0000	0.0000	5,735
2022/01/12	2044	05/05/2022	11.93	Call	Bond Future	6,163.1200	6.1631	7,007.7400	7.0077	13.704	0	0	0
2022/01/12	2044	05/05/2022	11.93	Put	Bond Future	839.9900	0.8400	591.5400	0.5915	(29.578)	0	0	0
2022/01/12	2044	04/08/2022	11.08	Call	Bond Future	2,524.5800	2.5246	2,961.2700	2.9613	17.298	0	0	0
2022/01/12	2044	04/08/2022	11.08	Put	Bond Future	3,930.8000	3.9308	3,260.9100	3.2609	(17.042)	0	0	0
2022/01/12	2044	04/08/2022	11.09	Call	Bond Future	2,555.6300	2.5556	2,995.9000	2.9959	17.227	0	0	0
2022/01/12	2044	04/08/2022	11.09	Put	Bond Future	3,893.4300	3.8934	3,227.1200	3.2271	(17.114)	0	0	0
2022/01/12	2044	04/08/2022			Bond Future	11.2884	79.8723	11.1239	80.9789	(1.457)	0.0000	0.0000	0
2022/01/12	2044	04/08/2022	11.10	Call	Bond Future	2,586.6400	2.5866	3,030.9600	3.0310	17.177	0	0	0
2022/01/12	2044	04/08/2022	11.10	Put	Bond Future	3,856.1200	3.8561	3,193.8600	3.1939	(17.174)	0	0	0
2022/01/12	2044	03/11/2022	11.40	Put	Bond Future	3,963.9000	3.9639	3,297.0000	3.2970	(16.824)	0	0	0
2022/01/12	2044	03/11/2022	11.41	Call	Bond Future	3,605.9600	3.6060	4,062.9400	4.0629	12.673	0	0	0
2022/01/12	2044	03/11/2022	11.41	Put	Bond Future	3,931.3400	3.9313	3,267.6600	3.2677	(16.882)	0	0	0
2022/01/12	2044	03/11/2022			Bond Future	11.4600	80.9203	11.2892	82.0409	(1.490)	0.0000	0.0000	0
2022/01/12	2044	03/11/2022	11.39	Call	Bond Future	3,540.5200	3.5405	3,991.0600	3.9911	12.725	0	0	0
2022/01/12	2044	03/11/2022	11.39	Put	Bond Future	3,996.6900	3.9967	3,326.5700	3.3266	(16.767)	0	0	0
2022/01/12	2044	03/11/2022	11.40	Call	Bond Future	3,573.1700	3.5732	4,026.9300	4.0269	12.699	0	0	0
2022/01/12	2046	03/02/2022			Bond Future	116.9816	116.9816	117.1993	117.1993	0.186	0.0000	0.0000	15,002
2022/01/12	2046	05/05/2022			Bond Future	116.5599	116.5599	116.7782	116.7782	0.187	0.0000	0.0000	4,688
2022/01/12	2046	04/08/2022			Bond Future	118.0939	118.0939	118.3144	118.3144	0.187	0.0000	0.0000	0
2022/01/12	2046	03/11/2022			Bond Future	117.7434	117.7434	117.9663	117.9663	0.189	0.0000	0.0000	0
2022/01/12	2050	03/02/2022			Bond Future	119.4031	119.4031	118.9736	118.9736	(0.360)	0.0000	0.0000	9,042
2022/01/12	2050	05/05/2022			Bond Future	120.8991	120.8991	120.4621	120.4621	(0.361)	0.0000	0.0000	741
2022/01/12	2050	04/08/2022			Bond Future	120.4741	120.4741	120.0303	120.0303	(0.368)	0.0000	0.0000	0
2022/01/12	2050	03/11/2022			Bond Future	122.0807	122.0807	121.6305	121.6305	(0.369)	0.0000	0.0000	0
2022/01/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	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
2022/01/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	AL37	03/02/2022			Index Future	810.0950	810.0950	814.2080	814.2080	0.508	0.0000	0.0000	0
2022/01/12	AL37	05/05/2022			Index Future	820.0350	820.0350	824.1930	824.1930	0.507	0.0000	0.0000	0
2022/01/12	AL37	04/08/2022			Index Future	830.5100	830.5100	834.7200	834.7200	0.507	0.0000	0.0000	0
2022/01/12	AL37	03/11/2022			Index Future	841.4980	841.4980	845.7620	845.7620	0.507	0.0000	0.0000	0
2022/01/12	AL7T	03/02/2022			Index Future	922.1650	922.1650	930.2430	930.2430	0.876	0.0000	0.0000	0
2022/01/12	AL7T	05/05/2022			Index Future	933.4800	933.4800	941.6510	941.6510	0.875	0.0000	0.0000	0
2022/01/12	AL7T	04/08/2022			Index Future	945.4040	945.4040	953.6770	953.6770	0.875	0.0000	0.0000	0
2022/01/12	AL7T	03/11/2022			Index Future	957.9120	957.9120	966.2930	966.2930	0.875	0.0000	0.0000	0
2022/01/12	ALBI	03/02/2022			Index Future	817.2580	817.2580	824.6090	824.6090	0.899	0.0000	0.0000	193
2022/01/12	ALBI	05/05/2022			Index Future	827.2850	827.2850	834.7220	834.7220	0.899	0.0000	0.0000	29
2022/01/12	ALBI	04/08/2022			Index Future	837.8530	837.8530	845.3820	845.3820	0.899	0.0000	0.0000	0
2022/01/12	ALBI	03/11/2022			Index Future	848.9380	848.9380	856.5650	856.5650	0.898	0.0000	0.0000	0
2022/01/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	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
2022/01/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/12	ES33	03/02/2022			Bond Future	11.5175	77.6463	11.3629	78.4495	(1.342)	0.0000	0.0000	263
2022/01/12	ES33	05/05/2022			Bond Future	11.7516	74.8407	11.5907	75.6525	(1.369)	0.0000	0.0000	87
2022/01/12	ES33	04/08/2022			Bond Future	11.9921	75.8259	11.8243	76.6479	(1.399)	0.0000	0.0000	0
2022/01/12	ES33	03/11/2022			Bond Future	12.2361	73.0581	12.0612	73.8906	(1.430)	0.0000	0.0000	0
2022/01/12	ES42	03/02/2022			Bond Future	11.9611	76.2750	11.8073	77.1925	(1.286)	0.0000	0.0000	3,579
2022/01/12	ES42	05/05/2022			Bond Future	12.1812	72.9720	12.0208	73.8997	(1.316)	0.0000	0.0000	1,190
2022/01/12	ES42	04/08/2022			Bond Future	12.4011	73.9332	12.2340	74.8725	(1.348)	0.0000	0.0000	0
2022/01/12	ES42	03/11/2022			Bond Future	12.6249	70.6610	12.4505	71.6124	(1.382)	0.0000	0.0000	0
2022/01/12	GOVI	03/02/2022	792.76	Call	GOVI	138,820.0000	13.8820	210,560.0000	21.0560	51.678	0	0	0
2022/01/12	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	03/02/2022			GOVI	806.6420	806.6420	813.8160	813.8160	0.889	0.0000	0.0000	560
2022/01/12	GOVI	03/02/2022	792.74	Call	GOVI	139,020.0000	13.9020	210,760.0000	21.0760	51.604	0	0	0
2022/01/12	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	03/02/2022	792.75	Call	GOVI	138,920.0000	13.8920	210,660.0000	21.0660	51.641	0	0	0
2022/01/12	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	05/05/2022	788.25	Call	GOVI	282,890.0000	28.2890	355,470.0000	35.5470	25.657	0	0	0

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2022/01/12	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	05/05/2022			GOVI	816.5390	816.5390	823.7970	823.7970	0.889	0.0000	0.0000	430
2022/01/12	GOVI	05/05/2022	788.23	Call	GOVI	283,090.0000	28.3090	355,670.0000	35.5670	25.638	0	0	0
2022/01/12	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	05/05/2022	788.24	Call	GOVI	282,990.0000	28.2990	355,570.0000	35.5570	25.648	0	0	0
2022/01/12	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	04/08/2022	819.28	Call	GOVI	76,900.0000	7.6900	150,380.0000	15.0380	95.553	0	0	0
2022/01/12	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	04/08/2022			GOVI	826.9700	826.9700	834.3180	834.3180	0.889	0.0000	0.0000	0
2022/01/12	GOVI	04/08/2022	819.26	Call	GOVI	77,100.0000	7.7100	150,580.0000	15.0580	95.305	0	0	0
2022/01/12	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	04/08/2022	819.27	Call	GOVI	77,000.0000	7.7000	150,480.0000	15.0480	95.429	0	0	0
2022/01/12	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	03/11/2022	820.41	Call	GOVI	175,010.0000	17.5010	249,440.0000	24.9440	42.529	0	0	0
2022/01/12	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	03/11/2022	820.42	Call	GOVI	174,910.0000	17.4910	249,340.0000	24.9340	42.553	0	0	0
2022/01/12	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GOVI	03/11/2022			GOVI	837.9110	837.9110	845.3540	845.3540	0.888	0.0000	0.0000	0
2022/01/12	GOVI	03/11/2022	820.43	Call	GOVI	174,810.0000	17.4810	249,240.0000	24.9240	42.578	0	0	0
2022/01/12	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/12	IGOV	03/02/2022			Index Future	308.4790	308.4790	308.2520	308.2520	(0.074)	0.0000	0.0000	482
2022/01/12	IGOV	05/05/2022			Index Future	312.3400	312.3400	312.1080	312.1080	(0.074)	0.0000	0.0000	16
2022/01/12	IGOV	04/08/2022			Index Future	316.4060	316.4060	316.1700	316.1700	(0.075)	0.0000	0.0000	0
2022/01/12	IGOV	03/11/2022			Index Future	320.6660	320.6660	320.4270	320.4270	(0.075)	0.0000	0.0000	0
2022/01/12	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/12	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/12	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/12	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
2022/01/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/12	JBAF	19/01/2022			Jibar Tradeable Future	3.9050	96.0950	3.9050	96.0950	0.000	0.0000	0.0000	0
2022/01/12	JBAF	16/02/2022			Jibar Tradeable Future	4.2500	95.7500	4.2100	95.7900	(0.941)	0.0000	0.0000	0
2022/01/12	JBAF	16/03/2022			Jibar Tradeable Future	4.3150	95.6850	4.2750	95.7250	(0.927)	0.0000	0.0000	0
2022/01/12	JBAF	20/04/2022			Jibar Tradeable Future	4.6800	95.3200	4.6100	95.3900	(1.496)	0.0000	0.0000	0
2022/01/12	JBAF	18/05/2022			Jibar Tradeable Future	4.7500	95.2500	4.6700	95.3300	(1.684)	0.0000	0.0000	0
2022/01/12	JBAF	15/06/2022			Jibar Tradeable Future	5.0750	94.9250	4.9950	95.0050	(1.576)	0.0000	0.0000	72
2022/01/12	JBAF	21/09/2022			Jibar Tradeable Future	5.5600	94.4400	5.4500	94.5500	(1.978)	0.0000	0.0000	0
2022/01/12	JBAF	21/12/2022			Jibar Tradeable Future	6.1250	93.8750	5.9850	94.0150	(2.286)	0.0000	0.0000	68
2022/01/12	JBAF	15/03/2023			Jibar Tradeable Future	6.3900	93.6100	6.2450	93.7550	(2.269)	0.0000	0.0000	0
2022/01/12	JBAF	21/06/2023			Jibar Tradeable Future	6.7000	93.3000	6.5500	93.4500	(2.239)	0.0000	0.0000	0
2022/01/12	JBAF	20/09/2023			Jibar Tradeable Future	6.9000	93.1000	6.7400	93.2600	(2.319)	0.0000	0.0000	75
2022/01/12	JBAF	20/12/2023			Jibar Tradeable Future	7.0750	92.9250	6.9650	93.0350	(1.555)	0.0000	0.0000	0
2022/01/12	R023	03/02/2022	5.08	Call	Bond Future	74.2300	0.0742	91.0500	0.0911	22.659	0	0	0
2022/01/12	R023	03/02/2022	5.08	Put	Bond Future	153.5600	0.1536	110.8400	0.1108	(27.820)	0	0	0
2022/01/12	R023	03/02/2022			Bond Future	5.1566	106.0727	5.0991	106.1322	(1.115)	0.0000	0.0000	16,417
2022/01/12	R023	03/02/2022	5.06	Call	Bond Future	65.8400	0.0658	80.7500	0.0807	22.646	0	0	0
2022/01/12	R023	03/02/2022	5.06	Put	Bond Future	165.9000	0.1659	121.2700	0.1213	(26.902)	0	0	0
2022/01/12	R023	03/02/2022	5.07	Call	Bond Future	69.9000	0.0699	85.8600	0.0859	22.833	0	0	0
2022/01/12	R023	03/02/2022	5.07	Put	Bond Future	159.6000	0.1596	116.0200	0.1160	(27.306)	0	0	0
2022/01/12	R023	05/05/2022	6.31	Call	Bond Future	898.2600	0.8983	945.7000	0.9457	5.281	0	0	0
2022/01/12	R023	05/05/2022	6.31	Put	Bond Future	31.4500	0.0315	20.5700	0.0206	(34.595)	0	0	0
2022/01/12	R023	05/05/2022			Bond Future	5.2124	103.4638	5.1391	103.5221	(1.406)	0.0000	0.0000	4,205
2022/01/12	R023	05/05/2022	6.29	Call	Bond Future	883.8500	0.8839	930.9300	0.9309	5.327	0	0	0
2022/01/12	R023	05/05/2022	6.29	Put	Bond Future	32.7300	0.0327	21.4900	0.0215	(34.342)	0	0	0
2022/01/12	R023	05/05/2022	6.30	Call	Bond Future	891.0000	0.8910	938.2700	0.9383	5.305	0	0	0
2022/01/12	R023	05/05/2022	6.30	Put	Bond Future	32.0300	0.0320	20.9800	0.0210	(34.499)	0	0	0
2022/01/12	R023	04/08/2022	6.05	Call	Bond Future	530.7200	0.5307	564.4500	0.5645	6.356	0	0	0
2022/01/12	R023	04/08/2022	6.05	Put	Bond Future	74.9200	0.0749	50.3400	0.0503	(32.808)	0	0	0
2022/01/12	R023	04/08/2022			Bond Future	5.2179	104.8003	5.1120	104.8586	(2.030)	0.0000	0.0000	0
2022/01/12	R023	04/08/2022	6.03	Call	Bond Future	521.7800	0.5218	555.0500	0.5551	6.376	0	0	0
2022/01/12	R023	04/08/2022	6.03	Put	Bond Future	76.8900	0.0769	51.8500	0.0518	(32.566)	0	0	0
2022/01/12	R023	04/08/2022	6.04	Call	Bond Future	526.2500	0.5263	559.7500	0.5598	6.366	0	0	0
2022/01/12	R023	04/08/2022	6.04	Put	Bond Future	75.9000	0.0759	51.0900	0.0511	(32.688)	0	0	0
2022/01/12	R023	03/11/2022	6.25	Call	Bond Future	393.4200	0.3934	427.4000	0.4274	8.637	0	0	0
2022/01/12	R023	03/11/2022	6.25	Put	Bond Future	53.0800	0.0531	28.5900	0.0286	(46.138)	0	0	0
2022/01/12	R023	03/11/2022	6.26	Call	Bond Future	396.0900	0.3961	430.0200	0.4300	8.566	0	0	0
2022/01/12	R023	03/11/2022	6.26	Put	Bond Future	52.6900	0.0527	28.1500	0.0282	(46.574)	0	0	0
2022/01/12	R023	03/11/2022			Bond Future	5.1446	102.2607	4.9554	102.3192	(3.677)	0.0000	0.0000	0
2022/01/12	R023	03/11/2022	6.27	Call	Bond Future	398.5100	0.3985	432.8500	0.4328	8.617	0	0	0
2022/01/12	R023	03/11/2022	6.27	Put	Bond Future	52.0400	0.0520	27.9100	0.0279	(46.368)	0	0	0
2022/01/12	R035	03/02/2022	9.92	Call	Bond Future	42.6300	0.0426	78.1400	0.0781	83.298	0	0	200
2022/01/12	R035	03/02/2022	9.92	Put	Bond Future	4,320.7600	4.3208	3,433.9200	3.4339	(20.525)	0	0	0
2022/01/12	R035	03/02/2022	11.73	Call	Bond Future	7,018.5300	7.0185	7,934.5500	7.9346	13.051	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
2022/01/12	R035	03/02/2022	11.73	Put	Bond Future	9.0700	0.0091	2.7400	0.0027	(69.791)	0	0	280
2022/01/12	R035	03/02/2022	11.28	Call	Bond Future	4,475.7000	4.4757	5,350.3200	5.3503	19.542	0	0	0
2022/01/12	R035	03/02/2022	11.28	Put	Bond Future	78.5800	0.0786	30.8500	0.0308	(60.741)	0	0	200
2022/01/12	R035	03/02/2022	11.33	Put	Bond Future	63.4000	0.0634	24.1900	0.0242	(61.845)	0	0	500
2022/01/12	R035	03/02/2022	11.39	Call	Bond Future	5,095.6400	5.0956	5,987.2100	5.9872	17.497	0	0	0
2022/01/12	R035	03/02/2022	11.39	Put	Bond Future	48.7800	0.0488	18.0000	0.0180	(63.100)	0	0	683
2022/01/12	R035	03/02/2022	11.22	Call	Bond Future	4,140.7900	4.1408	5,003.0700	5.0031	20.824	0	0	0
2022/01/12	R035	03/02/2022	11.22	Put	Bond Future	101.1800	0.1012	41.1100	0.0411	(59.369)	0	0	0
2022/01/12	R035	03/02/2022	11.23	Call	Bond Future	4,196.4100	4.1964	5,060.9100	5.0609	20.601	0	0	0
2022/01/12	R035	03/02/2022	11.23	Put	Bond Future	97.0600	0.0971	39.2100	0.0392	(59.602)	0	0	0
2022/01/12	R035	03/02/2022	11.03	Call	Bond Future	3,110.1500	3.1101	3,913.8200	3.9138	25.840	0	0	0
2022/01/12	R035	03/02/2022	11.05	Put	Bond Future	201.0700	0.2011	90.2100	0.0902	(55.135)	0	0	1,600
2022/01/12	R035	03/02/2022	11.11	Call	Bond Future	3,537.0600	3.5371	4,369.4700	4.3695	23.534	0	0	0
2022/01/12	R035	03/02/2022	10.35	Call	Bond Future	482.4300	0.4824	759.6800	0.7597	57.469	0	0	1,600
2022/01/12	R035	03/02/2022	10.35	Put	Bond Future	1,883.8200	1.8838	1,238.7200	1.2387	(34.244)	0	0	0
2022/01/12	R035	03/02/2022	10.61	Call	Bond Future	1,203.7200	1.2037	1,724.0900	1.7241	43.230	0	0	0
2022/01/12	R035	03/02/2022	10.61	Put	Bond Future	927.3200	0.9273	525.3400	0.5253	(43.349)	0	0	200
2022/01/12	R035	03/02/2022	10.65	Call	Bond Future	1,349.9100	1.3499	1,906.2100	1.9062	41.210	0	0	0
2022/01/12	R035	03/02/2022	10.24	Put	Bond Future	2,419.6500	2.4197	1,684.4300	1.6844	(30.385)	0	0	0
2022/01/12	R035	03/02/2022	10.26	Call	Bond Future	324.2700	0.3243	526.5300	0.5265	62.374	0	0	200
2022/01/12	R035	03/02/2022	10.26	Put	Bond Future	2,317.1100	2.3171	1,597.0200	1.5970	(31.077)	0	0	0
2022/01/12	R035	03/02/2022	10.34	Call	Bond Future	462.6300	0.4626	731.0900	0.7311	58.029	0	0	0
2022/01/12	R035	03/02/2022	10.34	Put	Bond Future	1,929.4600	1.9295	1,275.5700	1.2756	(33.890)	0	0	500
2022/01/12	R035	03/02/2022			Bond Future	10.5667	92.1003	10.4235	93.0227	(1.355)	0.0000	0.0000	102,457
2022/01/12	R035	03/02/2022	9.70	Call	Bond Future	7.6500	0.0077	15.3700	0.0154	100.915	0	0	683
2022/01/12	R035	03/02/2022	9.70	Put	Bond Future	5,808.5500	5.8086	4,893.9200	4.8939	(15.746)	0	0	0
2022/01/12	R035	03/02/2022	10.10	Call	Bond Future	137.7100	0.1377	237.1100	0.2371	72.181	0	0	280
2022/01/12	R035	03/02/2022	10.10	Put	Bond Future	3,195.8400	3.1958	2,372.8900	2.3729	(25.751)	0	0	0
2022/01/12	R035	03/02/2022	11.88	Call	Bond Future	7,857.8200	7.8578	8,777.3100	8.7773	11.702	0	0	0
2022/01/12	R035	03/02/2022	11.88	Put	Bond Future	3.9600	0.0040	1.1000	0.0011	(72.222)	0	0	1,800
2022/01/12	R035	03/02/2022	11.33	Call	Bond Future	4,756.7700	4.7568	5,639.9100	5.6399	18.566	0	0	0
2022/01/12	R035	03/02/2022	11.24	Call	Bond Future	4,252.0800	4.2521	5,118.7600	5.1188	20.382	0	0	0
2022/01/12	R035	03/02/2022	11.24	Put	Bond Future	93.0600	0.0931	37.3900	0.0374	(59.822)	0	0	0
2022/01/12	R035	03/02/2022	11.03	Put	Bond Future	217.3500	0.2173	98.6700	0.0987	(54.603)	0	0	280
2022/01/12	R035	03/02/2022	11.05	Call	Bond Future	3,215.6500	3.2156	4,027.1400	4.0271	25.236	0	0	0
2022/01/12	R035	03/02/2022	11.11	Put	Bond Future	158.6600	0.1587	68.7200	0.0687	(56.687)	0	0	200
2022/01/12	R035	03/02/2022	10.65	Put	Bond Future	819.3900	0.8194	453.3400	0.4533	(44.673)	0	0	683
2022/01/12	R035	03/02/2022	10.24	Call	Bond Future	294.6300	0.2946	481.7600	0.4818	63.514	0	0	500
2022/01/12	R035	05/05/2022	11.63	Call	Bond Future	5,884.8200	5.8848	6,616.7500	6.6167	12.438	0	0	0
2022/01/12	R035	05/05/2022	11.63	Put	Bond Future	695.8100	0.6958	495.7500	0.4958	(28.752)	0	0	0
2022/01/12	R035	05/05/2022	11.64	Call	Bond Future	5,932.3500	5.9324	6,666.5300	6.6665	12.376	0	0	0
2022/01/12	R035	05/05/2022	11.64	Put	Bond Future	686.4100	0.6864	488.6000	0.4886	(28.818)	0	0	0
2022/01/12	R035	05/05/2022	10.72	Call	Bond Future	2,147.2200	2.1472	2,568.8300	2.5688	19.635	0	0	1,200
2022/01/12	R035	05/05/2022	10.72	Put	Bond Future	2,387.6400	2.3876	1,877.2600	1.8773	(21.376)	0	0	0
2022/01/12	R035	05/05/2022			Bond Future	10.7586	88.7520	10.6099	89.6840	(1.382)	0.0000	0.0000	12,468
2022/01/12	R035	05/05/2022	11.65	Call	Bond Future	5,979.8100	5.9798	6,716.2500	6.7163	12.315	0	0	0
2022/01/12	R035	05/05/2022	11.65	Put	Bond Future	677.0000	0.6770	481.4500	0.4815	(28.885)	0	0	0
2022/01/12	R035	05/05/2022	12.64	Call	Bond Future	10,825.0400	10.8250	11,698.7100	11.6987	8.071	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
2022/01/12	R035	05/05/2022	12.64	Put	Bond Future	165.4400	0.1654	107.1200	0.1071	(35.251)	0	0	1,200
2022/01/12	R035	05/05/2022	10.82	Call	Bond Future	2,475.9900	2.4760	2,939.0600	2.9391	18.702	0	0	0
2022/01/12	R035	05/05/2022	10.82	Put	Bond Future	2,094.8800	2.0949	1,625.9600	1.6260	(22.384)	0	0	1,200
2022/01/12	R035	04/08/2022	11.13	Put	Bond Future	2,536.3000	2.5363	2,008.7800	2.0088	(20.799)	0	0	100
2022/01/12	R035	04/08/2022	10.72	Call	Bond Future	2,288.5600	2.2886	2,584.1500	2.5842	12.916	0	0	0
2022/01/12	R035	04/08/2022	10.72	Put	Bond Future	3,736.2500	3.7363	3,088.5000	3.0885	(17.337)	0	0	0
2022/01/12	R035	04/08/2022	10.73	Call	Bond Future	2,315.9700	2.3160	2,615.4900	2.6155	12.933	0	0	0
2022/01/12	R035	04/08/2022	10.73	Put	Bond Future	3,701.7300	3.7017	3,057.9100	3.0579	(17.392)	0	0	0
2022/01/12	R035	04/08/2022	9.84	Call	Bond Future	541.6700	0.5417	632.3700	0.6324	16.745	0	0	100
2022/01/12	R035	04/08/2022	9.84	Put	Bond Future	7,691.9200	7.6919	6,839.2800	6.8393	(11.085)	0	0	0
2022/01/12	R035	04/08/2022	10.53	Put	Bond Future	4,434.7700	4.4348	3,717.4100	3.7174	(16.176)	0	0	0
2022/01/12	R035	04/08/2022	10.64	Call	Bond Future	2,073.9700	2.0740	2,340.0000	2.3400	12.827	0	0	0
2022/01/12	R035	04/08/2022	10.64	Put	Bond Future	4,019.3100	4.0193	3,342.0000	3.3420	(16.851)	0	0	100
2022/01/12	R035	04/08/2022	9.53	Call	Bond Future	287.3800	0.2874	352.2100	0.3522	22.559	0	0	400
2022/01/12	R035	04/08/2022	9.53	Put	Bond Future	9,571.4500	9.5714	8,692.9400	8.6929	(9.178)	0	0	0
2022/01/12	R035	04/08/2022			Bond Future	10.9565	89.8986	10.8017	90.8420	(1.412)	0.0000	0.0000	0
2022/01/12	R035	04/08/2022	11.13	Call	Bond Future	3,577.0900	3.5771	3,992.9100	3.9929	11.625	0	0	0
2022/01/12	R035	04/08/2022	12.18	Call	Bond Future	7,915.5800	7.9156	8,586.3500	8.5863	8.474	0	0	0
2022/01/12	R035	04/08/2022	12.18	Put	Bond Future	947.9700	0.9480	675.4000	0.6754	(28.753)	0	0	400
2022/01/12	R035	04/08/2022	10.74	Call	Bond Future	2,343.8200	2.3438	2,647.2800	2.6473	12.947	0	0	0
2022/01/12	R035	04/08/2022	10.74	Put	Bond Future	3,667.7200	3.6677	3,027.8400	3.0278	(17.446)	0	0	0
2022/01/12	R035	04/08/2022	10.53	Call	Bond Future	1,798.5600	1.7986	2,024.5400	2.0245	12.564	0	0	400
2022/01/12	R035	03/11/2022	11.15	Call	Bond Future	3,499.6200	3.4996	3,833.0500	3.8331	9.528	0	0	0
2022/01/12	R035	03/11/2022	11.15	Put	Bond Future	3,529.5900	3.5296	2,907.8400	2.9078	(17.615)	0	0	0
2022/01/12	R035	03/11/2022			Bond Future	11.1551	86.5959	10.9941	87.5511	(1.443)	0.0000	0.0000	0
2022/01/12	R035	03/11/2022	11.14	Call	Bond Future	3,469.0300	3.4690	3,799.7300	3.7997	9.533	0	0	0
2022/01/12	R035	03/11/2022	11.14	Put	Bond Future	3,557.9300	3.5579	2,933.4500	2.9335	(17.552)	0	0	0
2022/01/12	R035	03/11/2022	11.13	Call	Bond Future	3,438.5600	3.4386	3,766.5400	3.7665	9.538	0	0	0
2022/01/12	R035	03/11/2022	11.13	Put	Bond Future	3,586.4400	3.5864	2,959.2400	2.9592	(17.488)	0	0	0
2022/01/12	R186	03/02/2022	7.30	Call	Bond Future	22.6500	0.0227	39.9500	0.0400	76.380	0	0	0
2022/01/12	R186	03/02/2022	7.30	Put	Bond Future	2,777.0400	2.7770	2,205.7400	2.2057	(20.572)	0	0	0
2022/01/12	R186	03/02/2022			Bond Future	7.9425	111.5501	7.8035	112.1387	(1.750)	0.0000	0.0000	64,760
2022/01/12	R186	03/02/2022	7.28	Call	Bond Future	19.6700	0.0197	34.8300	0.0348	77.072	0	0	0
2022/01/12	R186	03/02/2022	7.28	Put	Bond Future	2,861.1700	2.8612	2,287.7300	2.2877	(20.042)	0	0	0
2022/01/12	R186	03/02/2022	7.29	Call	Bond Future	21.1200	0.0211	37.3000	0.0373	76.610	0	0	0
2022/01/12	R186	03/02/2022	7.29	Put	Bond Future	2,819.0600	2.8191	2,246.6400	2.2466	(20.305)	0	0	0
2022/01/12	R186	05/05/2022	9.18	Call	Bond Future	4,308.1700	4.3082	4,782.3600	4.7824	11.007	0	0	0
2022/01/12	R186	05/05/2022	9.18	Put	Bond Future	282.4000	0.2824	162.8400	0.1628	(42.337)	0	0	454
2022/01/12	R186	05/05/2022	8.32	Call	Bond Future	1,783.1500	1.7831	2,055.9400	2.0559	15.298	0	0	0
2022/01/12	R186	05/05/2022	8.32	Put	Bond Future	1,098.1000	1.0981	777.1400	0.7771	(29.229)	0	0	0
2022/01/12	R186	05/05/2022	8.14	Call	Bond Future	1,386.0200	1.3860	1,607.5900	1.6076	15.986	0	0	454
2022/01/12	R186	05/05/2022	8.14	Put	Bond Future	1,416.9700	1.4170	1,044.7900	1.0448	(26.266)	0	0	0
2022/01/12	R186	05/05/2022	7.28	Call	Bond Future	237.7700	0.2378	274.8300	0.2748	15.586	0	0	435
2022/01/12	R186	05/05/2022	7.28	Put	Bond Future	3,772.5000	3.7725	3,215.8100	3.2158	(14.757)	0	0	0
2022/01/12	R186	05/05/2022	7.48	Call	Bond Future	396.5400	0.3965	462.1100	0.4621	16.536	0	0	3,600
2022/01/12	R186	05/05/2022	7.48	Put	Bond Future	3,104.0300	3.1040	2,575.8500	2.5758	(17.016)	0	0	0
2022/01/12	R186	05/05/2022			Bond Future	8.1477	112.9202	7.9996	113.5139	(1.819)	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
2022/01/12	R186	05/05/2022	8.64	Call	Bond Future	2,617.3400	2.6173	2,979.2300	2.9792	13.827	0	0	0
2022/01/12	R186	05/05/2022	8.64	Put	Bond Future	673.8700	0.6739	442.0100	0.4420	(34.407)	0	0	4,035
2022/01/12	R186	05/05/2022	8.94	Call	Bond Future	3,525.2700	3.5253	3,956.0400	3.9560	12.219	0	0	0
2022/01/12	R186	05/05/2022	8.94	Put	Bond Future	418.6400	0.4186	255.6600	0.2557	(38.931)	0	0	454
2022/01/12	R186	05/05/2022	8.31	Call	Bond Future	1,759.9000	1.7599	2,029.7700	2.0298	15.334	0	0	0
2022/01/12	R186	05/05/2022	8.31	Put	Bond Future	1,114.4700	1.1145	790.5900	0.7906	(29.061)	0	0	0
2022/01/12	R186	05/05/2022	8.35	Call	Bond Future	1,854.3700	1.8544	2,135.8700	2.1359	15.180	0	0	454
2022/01/12	R186	05/05/2022	8.35	Put	Bond Future	1,050.5600	1.0506	738.3100	0.7383	(29.722)	0	0	0
2022/01/12	R186	05/05/2022	7.88	Call	Bond Future	907.4700	0.9075	1,059.1000	1.0591	16.709	0	0	435
2022/01/12	R186	05/05/2022	7.88	Put	Bond Future	1,983.1400	1.9831	1,541.0200	1.5410	(22.294)	0	0	0
2022/01/12	R186	05/05/2022	8.30	Call	Bond Future	1,736.5500	1.7366	2,003.5300	2.0035	15.374	0	0	0
2022/01/12	R186	05/05/2022	8.30	Put	Bond Future	1,130.7600	1.1308	803.9900	0.8040	(28.898)	0	0	0
2022/01/12	R186	05/05/2022	6.73	Call	Bond Future	65.2600	0.0653	71.0700	0.0711	8.903	0	0	3,600
2022/01/12	R186	05/05/2022	6.73	Put	Bond Future	5,914.6600	5.9147	5,326.7200	5.3267	(9.940)	0	0	0
2022/01/12	R186	04/08/2022	8.15	Call	Bond Future	1,441.6200	1.4416	1,609.9300	1.6099	11.675	0	0	0
2022/01/12	R186	04/08/2022	8.15	Put	Bond Future	2,248.8400	2.2488	1,816.4900	1.8165	(19.225)	0	0	0
2022/01/12	R186	04/08/2022	9.78	Call	Bond Future	5,612.5700	5.6126	6,075.2800	6.0753	8.244	0	0	0
2022/01/12	R186	04/08/2022	9.78	Put	Bond Future	438.3700	0.4384	300.4200	0.3004	(31.469)	0	0	3,600
2022/01/12	R186	04/08/2022	7.96	Call	Bond Future	1,119.3300	1.1193	1,262.1600	1.2622	12.760	0	0	3,600
2022/01/12	R186	04/08/2022			Bond Future	8.3633	109.0923	8.2044	109.6930	(1.900)	0.0000	0.0000	0
2022/01/12	R186	04/08/2022	8.14	Call	Bond Future	1,423.7200	1.4237	1,590.7000	1.5907	11.728	0	0	0
2022/01/12	R186	04/08/2022	8.14	Put	Bond Future	2,268.9700	2.2690	1,835.2900	1.8353	(19.114)	0	0	0
2022/01/12	R186	04/08/2022	6.96	Call	Bond Future	198.5500	0.1986	190.8900	0.1909	(3.858)	0	0	3,600
2022/01/12	R186	04/08/2022	6.96	Put	Bond Future	5,649.8500	5.6499	5,041.5300	5.0415	(10.767)	0	0	0
2022/01/12	R186	04/08/2022	7.96	Put	Bond Future	2,651.8700	2.6519	2,194.0400	2.1940	(17.264)	0	0	0
2022/01/12	R186	04/08/2022	8.13	Call	Bond Future	1,405.9400	1.4059	1,571.2800	1.5713	11.760	0	0	0
2022/01/12	R186	04/08/2022	8.13	Put	Bond Future	2,289.2300	2.2892	1,853.9100	1.8539	(19.016)	0	0	0
2022/01/12	R186	03/11/2022	8.53	Call	Bond Future	2,099.3900	2.0994	2,246.6500	2.2466	7.014	0	0	0
2022/01/12	R186	03/11/2022	8.53	Put	Bond Future	2,294.3600	2.2944	1,833.7600	1.8338	(20.075)	0	0	0
2022/01/12	R186	03/11/2022	8.54	Call	Bond Future	2,117.9500	2.1179	2,266.8900	2.2669	7.032	0	0	0
2022/01/12	R186	03/11/2022	8.54	Put	Bond Future	2,277.3700	2.2774	1,818.4500	1.8184	(20.151)	0	0	0
2022/01/12	R186	03/11/2022			Bond Future	8.5849	110.5229	8.4141	111.1308	(1.989)	0.0000	0.0000	0
2022/01/12	R186	03/11/2022	8.55	Call	Bond Future	2,136.9800	2.1370	2,287.2000	2.2872	7.030	0	0	0
2022/01/12	R186	03/11/2022	8.55	Put	Bond Future	2,260.8700	2.2609	1,803.2300	1.8032	(20.242)	0	0	0
2022/01/12	R197	03/02/2022			Bond Future	321.8535	321.8535	321.8452	321.8452	(0.003)	0.0000	0.0000	1,132
2022/01/12	R197	05/05/2022			Bond Future	325.8863	325.8863	325.8721	325.8721	(0.004)	0.0000	0.0000	476
2022/01/12	R197	04/08/2022			Bond Future	321.7997	321.7997	321.7831	321.7831	(0.005)	0.0000	0.0000	0
2022/01/12	R197	03/11/2022			Bond Future	326.0918	326.0918	326.0732	326.0732	(0.006)	0.0000	0.0000	0
2022/01/12	R202	03/02/2022			Bond Future	245.4612	245.4612	245.1486	245.1486	(0.127)	0.0000	0.0000	7,464
2022/01/12	R202	05/05/2022			Bond Future	248.5370	248.5370	248.2160	248.2160	(0.129)	0.0000	0.0000	1,146
2022/01/12	R202	04/08/2022			Bond Future	247.3590	247.3590	247.0320	247.0320	(0.132)	0.0000	0.0000	0
2022/01/12	R202	03/11/2022			Bond Future	250.6576	250.6576	250.3251	250.3251	(0.133)	0.0000	0.0000	0
2022/01/12	R209	03/02/2022	11.02	Call	Bond Future	2,733.2300	2.7332	3,490.0900	3.4901	27.691	0	0	0
2022/01/12	R209	03/02/2022	11.02	Put	Bond Future	175.2200	0.1752	74.5000	0.0745	(57.482)	0	0	0
2022/01/12	R209	03/02/2022	11.03	Call	Bond Future	2,779.3000	2.7793	3,539.6400	3.5396	27.357	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
2022/01/12	R209	03/02/2022	11.03	Put	Bond Future	168.4100	0.1684	71.1700	0.0712	(57.740)	0	0	0
2022/01/12	R209	03/02/2022			Bond Future	10.5495	71.0024	10.3972	71.8600	(1.443)	0.0000	0.0000	19,417
2022/01/12	R209	03/02/2022	11.04	Call	Bond Future	2,825.5500	2.8256	3,589.2500	3.5893	27.028	0	0	0
2022/01/12	R209	03/02/2022	11.04	Put	Bond Future	161.8300	0.1618	67.9500	0.0680	(58.011)	0	0	0
2022/01/12	R209	05/05/2022	11.43	Call	Bond Future	4,497.4100	4.4974	5,089.6500	5.0896	13.168	0	0	0
2022/01/12	R209	05/05/2022	11.43	Put	Bond Future	790.3900	0.7904	515.8400	0.5158	(34.736)	0	0	0
2022/01/12	R209	05/05/2022	11.44	Call	Bond Future	4,537.2200	4.5372	5,132.2800	5.1323	13.115	0	0	0
2022/01/12	R209	05/05/2022	11.44	Put	Bond Future	779.8800	0.7799	508.1500	0.5081	(34.843)	0	0	0
2022/01/12	R209	05/05/2022	9.75	Call	Bond Future	250.8900	0.2509	292.5100	0.2925	16.589	0	0	8,525
2022/01/12	R209	05/05/2022	9.75	Put	Bond Future	5,857.8300	5.8578	5,032.6600	5.0327	(14.087)	0	0	0
2022/01/12	R209	05/05/2022	10.25	Call	Bond Future	903.1500	0.9031	1,071.9000	1.0719	18.685	0	0	0
2022/01/12	R209	05/05/2022	10.25	Put	Bond Future	3,550.1700	3.5502	2,852.1300	2.8521	(19.662)	0	0	9,000
2022/01/12	R209	05/05/2022	10.75	Call	Bond Future	2,081.7900	2.0818	2,459.7600	2.4598	18.156	0	0	0
2022/01/12	R209	05/05/2022	10.75	Put	Bond Future	1,932.7500	1.9328	1,443.9300	1.4439	(25.291)	0	0	3,050
2022/01/12	R209	05/05/2022			Bond Future	10.7226	68.7328	10.5651	69.5996	(1.470)	0.0000	0.0000	7,104
2022/01/12	R209	05/05/2022	12.00	Call	Bond Future	6,843.7000	6.8437	7,570.6400	7.5706	10.622	0	0	0
2022/01/12	R209	05/05/2022	12.00	Put	Bond Future	355.8800	0.3559	216.0300	0.2160	(39.297)	0	0	12,050
2022/01/12	R209	05/05/2022	11.45	Call	Bond Future	4,577.1100	4.5771	5,174.9800	5.1750	13.062	0	0	0
2022/01/12	R209	05/05/2022	11.45	Put	Bond Future	769.5000	0.7695	500.5800	0.5006	(34.947)	0	0	0
2022/01/12	R209	04/08/2022	10.57	Put	Bond Future	3,527.4200	3.5274	2,901.9700	2.9020	(17.731)	0	0	0
2022/01/12	R209	04/08/2022	10.58	Call	Bond Future	1,774.2000	1.7742	2,029.7000	2.0297	14.401	0	0	0
2022/01/12	R209	04/08/2022	10.58	Put	Bond Future	3,494.9400	3.4949	2,873.0200	2.8730	(17.795)	0	0	0
2022/01/12	R209	04/08/2022			Bond Future	10.8975	69.6210	10.7342	70.4985	(1.499)	0.0000	0.0000	0
2022/01/12	R209	04/08/2022	10.59	Call	Bond Future	1,797.0600	1.7971	2,055.9000	2.0559	14.404	0	0	0
2022/01/12	R209	04/08/2022	10.59	Put	Bond Future	3,462.6800	3.4627	2,844.1000	2.8441	(17.864)	0	0	0
2022/01/12	R209	04/08/2022	10.57	Call	Bond Future	1,751.4900	1.7515	2,003.4600	2.0035	14.386	0	0	0
2022/01/12	R209	03/11/2022	11.03	Call	Bond Future	2,922.0000	2.9220	3,294.1600	3.2942	12.736	0	0	0
2022/01/12	R209	03/11/2022	11.03	Put	Bond Future	3,138.8000	3.1388	2,622.4200	2.6224	(16.452)	0	0	0
2022/01/12	R209	03/11/2022			Bond Future	11.0716	67.3912	10.9023	68.2798	(1.529)	0.0000	0.0000	0
2022/01/12	R209	03/11/2022	11.01	Call	Bond Future	2,868.9100	2.8689	3,236.5000	3.2365	12.813	0	0	0
2022/01/12	R209	03/11/2022	11.01	Put	Bond Future	3,190.3200	3.1903	2,669.3700	2.6694	(16.329)	0	0	0
2022/01/12	R209	03/11/2022	11.02	Call	Bond Future	2,895.2800	2.8953	3,265.3900	3.2654	12.783	0	0	0
2022/01/12	R209	03/11/2022	11.02	Put	Bond Future	3,164.3600	3.1644	2,645.9300	2.6459	(16.383)	0	0	0
2022/01/12	R210	03/02/2022			Bond Future	214.6320	214.6320	214.6532	214.6532	0.010	0.0000	0.0000	1,381
2022/01/12	R210	05/05/2022			Bond Future	214.4604	214.4604	214.4778	214.4778	0.008	0.0000	0.0000	987
2022/01/12	R210	04/08/2022			Bond Future	217.2827	217.2827	217.2989	217.2989	0.007	0.0000	0.0000	0
2022/01/12	R210	03/11/2022			Bond Future	217.2615	217.2615	217.2767	217.2767	0.007	0.0000	0.0000	0
2022/01/12	R213	03/02/2022	8.63	Call	Bond Future	0.1700	0.0002	0.4300	0.0004	152.941	0	0	200
2022/01/12	R213	03/02/2022	8.63	Put	Bond Future	6,759.6800	6.7597	5,924.7000	5.9247	(12.352)	0	0	0
2022/01/12	R213	03/02/2022	8.80	Call	Bond Future	1.0100	0.0010	2.4700	0.0025	144.554	0	0	102
2022/01/12	R213	03/02/2022	8.80	Put	Bond Future	5,783.1700	5.7832	4,949.3900	4.9494	(14.417)	0	0	0
2022/01/12	R213	03/02/2022	10.60	Put	Bond Future	50.1700	0.0502	16.9500	0.0170	(66.215)	0	0	430
2022/01/12	R213	03/02/2022	10.67	Call	Bond Future	4,156.4700	4.1565	4,967.0800	4.9671	19.502	0	0	0
2022/01/12	R213	03/02/2022	10.67	Put	Bond Future	36.3700	0.0364	11.7400	0.0117	(67.721)	0	0	220
2022/01/12	R213	03/02/2022	10.00	Call	Bond Future	1,283.4400	1.2834	1,845.8300	1.8458	43.819	0	0	0
2022/01/12	R213	03/02/2022	10.00	Put	Bond Future	539.6500	0.5397	266.8000	0.2668	(50.561)	0	0	430

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
2022/01/12	R213	03/02/2022	9.98	Call	Bond Future	1,217.2000	1.2172	1,764.6000	1.7646	44.972	0	0	0
2022/01/12	R213	03/02/2022	9.98	Put	Bond Future	577.0400	0.5770	289.2000	0.2892	(49.882)	0	0	0
2022/01/12	R213	03/02/2022	9.22	Put	Bond Future	3,461.2300	3.4612	2,663.0700	2.6631	(23.060)	0	0	0
2022/01/12	R213	03/02/2022	9.58	Put	Bond Future	1,764.1500	1.7641	1,143.9000	1.1439	(35.159)	0	0	200
2022/01/12	R213	03/02/2022			Bond Future	9.8572	86.2472	9.6987	87.0824	(1.607)	0.0000	0.0000	22,660
2022/01/12	R213	03/02/2022	9.15	Call	Bond Future	21.9600	0.0220	45.9000	0.0459	109.016	0	0	220
2022/01/12	R213	03/02/2022	9.15	Put	Bond Future	3,834.2800	3.8343	3,022.9800	3.0230	(21.159)	0	0	0
2022/01/12	R213	03/02/2022	10.25	Call	Bond Future	2,244.9500	2.2450	2,954.2600	2.9543	31.596	0	0	0
2022/01/12	R213	03/02/2022	10.25	Put	Bond Future	219.9100	0.2199	93.9800	0.0940	(57.264)	0	0	102
2022/01/12	R213	03/02/2022	10.60	Call	Bond Future	3,826.0100	3.8260	4,628.0300	4.6280	20.962	0	0	0
2022/01/12	R213	03/02/2022	10.15	Call	Bond Future	1,835.7700	1.8358	2,495.5200	2.4955	35.939	0	0	0
2022/01/12	R213	03/02/2022	10.15	Put	Bond Future	320.1200	0.3201	144.6300	0.1446	(54.820)	0	0	200
2022/01/12	R213	03/02/2022	10.17	Call	Bond Future	1,915.3300	1.9153	2,585.9700	2.5860	35.014	0	0	0
2022/01/12	R213	03/02/2022	10.17	Put	Bond Future	297.4700	0.2975	132.8700	0.1329	(55.333)	0	0	220
2022/01/12	R213	03/02/2022	9.96	Call	Bond Future	1,152.8100	1.1528	1,684.7500	1.6847	46.143	0	0	0
2022/01/12	R213	03/02/2022	9.96	Put	Bond Future	616.4400	0.6164	313.1400	0.3131	(49.202)	0	0	0
2022/01/12	R213	03/02/2022	9.97	Call	Bond Future	1,184.7800	1.1848	1,724.4700	1.7245	45.552	0	0	0
2022/01/12	R213	03/02/2022	9.97	Put	Bond Future	596.4900	0.5965	300.9400	0.3009	(49.548)	0	0	0
2022/01/12	R213	03/02/2022	9.22	Call	Bond Future	36.1600	0.0362	73.2400	0.0732	102.544	0	0	430
2022/01/12	R213	03/02/2022	9.58	Call	Bond Future	296.0700	0.2961	511.0600	0.5111	72.615	0	0	0
2022/01/12	R213	03/02/2022	9.76	Call	Bond Future	612.8700	0.6129	976.5400	0.9765	59.339	0	0	0
2022/01/12	R213	03/02/2022	9.76	Put	Bond Future	1,123.7600	1.1238	652.1900	0.6522	(41.964)	0	0	102
2022/01/12	R213	05/05/2022	10.63	Call	Bond Future	3,720.9500	3.7210	4,310.9700	4.3110	15.857	0	0	0
2022/01/12	R213	05/05/2022	10.65	Put	Bond Future	820.8900	0.8209	572.5300	0.5725	(30.255)	0	0	0
2022/01/12	R213	05/05/2022			Bond Future	10.0509	83.7734	9.8860	84.6173	(1.641)	0.0000	0.0000	0
2022/01/12	R213	05/05/2022	10.63	Put	Bond Future	843.9900	0.8440	590.1300	0.5901	(30.079)	0	0	0
2022/01/12	R213	05/05/2022	10.64	Call	Bond Future	3,757.8600	3.7579	4,350.6500	4.3506	15.775	0	0	0
2022/01/12	R213	05/05/2022	10.64	Put	Bond Future	832.3600	0.8324	581.2700	0.5813	(30.166)	0	0	0
2022/01/12	R213	05/05/2022	10.65	Call	Bond Future	3,794.8800	3.7949	4,390.4000	4.3904	15.693	0	0	0
2022/01/12	R213	04/08/2022	9.88	Call	Bond Future	1,561.0800	1.5611	1,821.9400	1.8219	16.710	0	0	0
2022/01/12	R213	04/08/2022	9.89	Call	Bond Future	1,581.5900	1.5816	1,845.2200	1.8452	16.669	0	0	0
2022/01/12	R213	04/08/2022	9.90	Put	Bond Future	3,359.1300	3.3591	2,771.3300	2.7713	(17.499)	0	0	0
2022/01/12	R213	04/08/2022			Bond Future	10.2517	84.8556	10.0795	85.7098	(1.680)	0.0000	0.0000	0
2022/01/12	R213	04/08/2022	9.88	Put	Bond Future	3,419.3100	3.4193	2,825.9600	2.8260	(17.353)	0	0	0
2022/01/12	R213	04/08/2022	9.89	Put	Bond Future	3,389.1200	3.3891	2,798.5400	2.7985	(17.426)	0	0	0
2022/01/12	R213	04/08/2022	9.90	Call	Bond Future	1,602.2500	1.6022	1,868.6600	1.8687	16.627	0	0	0
2022/01/12	R213	03/11/2022	10.38	Call	Bond Future	2,665.6900	2.6657	2,989.8100	2.9898	12.159	0	0	0
2022/01/12	R213	03/11/2022	10.38	Put	Bond Future	3,028.4200	3.0284	2,487.6800	2.4877	(17.856)	0	0	0
2022/01/12	R213	03/11/2022	10.39	Call	Bond Future	2,690.0500	2.6900	3,016.5900	3.0166	12.139	0	0	0
2022/01/12	R213	03/11/2022	10.39	Put	Bond Future	3,004.7400	3.0047	2,466.4200	2.4664	(17.916)	0	0	0
2022/01/12	R213	03/11/2022			Bond Future	10.4557	82.4333	10.2759	83.2982	(1.719)	0.0000	0.0000	0
2022/01/12	R213	03/11/2022	10.40	Call	Bond Future	2,714.2200	2.7142	3,043.1900	3.0432	12.120	0	0	0
2022/01/12	R213	03/11/2022	10.40	Put	Bond Future	2,980.9000	2.9809	2,445.0100	2.4450	(17.977)	0	0	0
2022/01/12	R214	03/02/2022	11.39	Put	Bond Future	165.4200	0.1654	70.5100	0.0705	(57.375)	0	0	0
2022/01/12	R214	03/02/2022	11.40	Put	Bond Future	159.1400	0.1591	67.4600	0.0675	(57.610)	0	0	0
2022/01/12	R214	03/02/2022	11.41	Call	Bond Future	3,086.2300	3.0862	3,879.1100	3.8791	25.691	0	0	0
2022/01/12	R214	03/02/2022			Bond Future	10.8792	67.9767	10.7269	68.8581	(1.399)	0.0000	0.0000	17,613

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
2022/01/12	R214	03/02/2022	11.39	Call	Bond Future	2,991.8600	2.9919	3,778.3900	3.7784	26.289	0	0	0
2022/01/12	R214	03/02/2022	11.40	Call	Bond Future	3,038.9600	3.0390	3,828.7200	3.8287	25.988	0	0	0
2022/01/12	R214	03/02/2022	11.41	Put	Bond Future	153.1000	0.1531	64.5400	0.0645	(57.845)	0	0	0
2022/01/12	R214	05/05/2022	11.73	Put	Bond Future	807.5000	0.8075	574.1700	0.5742	(28.895)	0	0	0
2022/01/12	R214	05/05/2022	11.74	Put	Bond Future	796.7300	0.7967	566.0400	0.5660	(28.955)	0	0	0
2022/01/12	R214	05/05/2022	11.75	Call	Bond Future	4,547.3000	4.5473	5,210.1100	5.2101	14.576	0	0	0
2022/01/12	R214	05/05/2022			Bond Future	11.0452	65.5308	10.8877	66.4218	(1.426)	0.0000	0.0000	441
2022/01/12	R214	05/05/2022	11.73	Call	Bond Future	4,466.7200	4.4667	5,124.3900	5.1244	14.724	0	0	0
2022/01/12	R214	05/05/2022	11.74	Call	Bond Future	4,506.9200	4.5069	5,167.2300	5.1672	14.651	0	0	0
2022/01/12	R214	05/05/2022	11.75	Put	Bond Future	786.2100	0.7862	558.0200	0.5580	(29.024)	0	0	0
2022/01/12	R214	04/08/2022	10.98	Put	Bond Future	3,294.9300	3.2949	2,739.6700	2.7397	(16.852)	0	0	0
2022/01/12	R214	04/08/2022	10.99	Call	Bond Future	2,015.8200	2.0158	2,365.7700	2.3658	17.360	0	0	0
2022/01/12	R214	04/08/2022			Bond Future	11.2151	66.3774	11.0517	67.2794	(1.457)	0.0000	0.0000	0
2022/01/12	R214	04/08/2022	10.97	Call	Bond Future	1,965.2400	1.9652	2,308.9300	2.3089	17.488	0	0	0
2022/01/12	R214	04/08/2022	10.97	Put	Bond Future	3,326.2300	3.3262	2,767.8500	2.7679	(16.787)	0	0	0
2022/01/12	R214	04/08/2022	10.98	Call	Bond Future	1,990.3500	1.9903	2,337.1600	2.3372	17.425	0	0	0
2022/01/12	R214	04/08/2022	10.99	Put	Bond Future	3,264.0500	3.2640	2,711.9300	2.7119	(16.915)	0	0	0
2022/01/12	R214	03/11/2022	11.34	Call	Bond Future	3,023.1400	3.0231	3,343.6200	3.3436	10.601	0	0	0
2022/01/12	R214	03/11/2022	11.36	Put	Bond Future	3,206.4600	3.2065	2,618.5200	2.6185	(18.336)	0	0	0
2022/01/12	R214	03/11/2022			Bond Future	11.3841	63.9655	11.2148	64.8790	(1.487)	0.0000	0.0000	0
2022/01/12	R214	03/11/2022	11.34	Put	Bond Future	3,259.0800	3.2591	2,666.0700	2.6661	(18.196)	0	0	0
2022/01/12	R214	03/11/2022	11.35	Call	Bond Future	3,050.3700	3.0504	3,373.5000	3.3735	10.593	0	0	0
2022/01/12	R214	03/11/2022	11.35	Put	Bond Future	3,232.6800	3.2327	2,642.3200	2.6423	(18.262)	0	0	0
2022/01/12	R214	03/11/2022	11.36	Call	Bond Future	3,077.7200	3.0777	3,403.2700	3.4033	10.578	0	0	0
2022/01/12	R248	03/02/2022	9.80	Call	Bond Future	0.8400	0.0008	2.1200	0.0021	152.381	0	0	0
2022/01/12	R248	03/02/2022	9.80	Put	Bond Future	8,468.2500	8.4683	7,391.4700	7.3915	(12.715)	0	0	0
2022/01/12	R248	03/02/2022	10.00	Call	Bond Future	6.4700	0.0065	14.1900	0.0142	119.320	0	0	0
2022/01/12	R248	03/02/2022	10.00	Put	Bond Future	6,785.5400	6.7855	5,715.2000	5.7152	(15.774)	0	0	0
2022/01/12	R248	03/02/2022	10.20	Put	Bond Future	5,178.3300	5.1783	4,133.3500	4.1333	(20.180)	0	0	0
2022/01/12	R248	03/02/2022	11.47	Call	Bond Future	4,267.8400	4.2678	5,261.6900	5.2617	23.287	0	0	0
2022/01/12	R248	03/02/2022	11.48	Call	Bond Future	4,328.2400	4.3282	5,325.1000	5.3251	23.032	0	0	0
2022/01/12	R248	03/02/2022	11.49	Put	Bond Future	133.9100	0.1339	55.6400	0.0556	(58.450)	0	0	0
2022/01/12	R248	03/02/2022	10.90	Call	Bond Future	1,276.6600	1.2767	1,874.0400	1.8740	46.792	0	0	900
2022/01/12	R248	03/02/2022	10.90	Put	Bond Future	1,088.4100	1.0884	607.7300	0.6077	(44.164)	0	0	0
2022/01/12	R248	03/02/2022	10.40	Call	Bond Future	139.9300	0.1399	251.7600	0.2518	79.919	0	0	100
2022/01/12	R248	03/02/2022	10.50	Call	Bond Future	250.1300	0.2501	430.4200	0.4304	72.079	0	0	0
2022/01/12	R248	03/02/2022	10.50	Put	Bond Future	3,036.9900	3.0370	2,139.2200	2.1392	(29.561)	0	0	0
2022/01/12	R248	03/02/2022			Bond Future	10.8739	85.5853	10.7267	86.6634	(1.354)	0.0000	0.0000	192,313
2022/01/12	R248	03/02/2022	10.20	Call	Bond Future	34.3000	0.0343	67.3800	0.0674	96.443	0	0	900
2022/01/12	R248	03/02/2022	11.47	Put	Bond Future	145.0000	0.1450	60.7900	0.0608	(58.076)	0	0	0
2022/01/12	R248	03/02/2022	11.48	Put	Bond Future	139.3700	0.1394	58.1700	0.0582	(58.262)	0	0	0
2022/01/12	R248	03/02/2022	11.49	Call	Bond Future	4,388.7000	4.3887	5,388.4900	5.3885	22.781	0	0	0
2022/01/12	R248	03/02/2022	10.70	Call	Bond Future	631.3600	0.6314	1,004.2200	1.0042	59.057	0	0	0
2022/01/12	R248	03/02/2022	10.70	Put	Bond Future	1,907.4800	1.9075	1,202.2800	1.2023	(36.970)	0	0	0
2022/01/12	R248	03/02/2022	11.00	Call	Bond Future	1,696.8200	1.6968	2,398.5600	2.3986	41.356	0	0	1,400
2022/01/12	R248	03/02/2022	11.00	Put	Bond Future	793.2200	0.7932	416.9000	0.4169	(47.442)	0	0	0
2022/01/12	R248	03/02/2022	10.30	Call	Bond Future	71.6100	0.0716	134.5000	0.1345	87.823	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
2022/01/12	R248	03/02/2022	10.30	Put	Bond Future	4,417.4500	4.4175	3,402.2800	3.4023	(22.981)	0	0	0
2022/01/12	R248	03/02/2022	10.40	Put	Bond Future	3,700.1300	3.7001	2,733.9000	2.7339	(26.113)	0	0	0
2022/01/12	R248	05/05/2022	11.79	Call	Bond Future	5,917.2600	5.9173	6,741.9700	6.7420	13.937	0	0	0
2022/01/12	R248	05/05/2022	11.79	Put	Bond Future	912.1500	0.9122	647.1700	0.6472	(29.050)	0	0	0
2022/01/12	R248	05/05/2022	11.80	Call	Bond Future	5,968.1500	5.9682	6,795.7500	6.7958	13.867	0	0	0
2022/01/12	R248	05/05/2022			Bond Future	11.0390	82.2201	10.8863	83.3098	(1.384)	0.0000	0.0000	2,035
2022/01/12	R248	05/05/2022	11.80	Put	Bond Future	900.1300	0.9001	638.0400	0.6380	(29.117)	0	0	0
2022/01/12	R248	05/05/2022	11.81	Call	Bond Future	6,018.9800	6.0190	6,849.5700	6.8496	13.800	0	0	0
2022/01/12	R248	05/05/2022	11.81	Put	Bond Future	888.1300	0.8881	629.0300	0.6290	(29.174)	0	0	0
2022/01/12	R248	04/08/2022	10.98	Call	Bond Future	2,480.2800	2.4803	2,900.3400	2.9003	16.936	0	0	0
2022/01/12	R248	04/08/2022	10.98	Put	Bond Future	4,074.2200	4.0742	3,391.0800	3.3911	(16.767)	0	0	0
2022/01/12	R248	04/08/2022	10.99	Call	Bond Future	2,512.2200	2.5122	2,936.1700	2.9362	16.876	0	0	0
2022/01/12	R248	04/08/2022	10.99	Put	Bond Future	4,035.1500	4.0351	3,355.9000	3.3559	(16.833)	0	0	0
2022/01/12	R248	04/08/2022			Bond Future	11.2082	83.2823	11.0494	84.3855	(1.417)	0.0000	0.0000	0
2022/01/12	R248	04/08/2022	11.00	Call	Bond Future	2,544.6200	2.5446	2,972.4500	2.9725	16.813	0	0	0
2022/01/12	R248	04/08/2022	11.00	Put	Bond Future	3,996.6400	3.9966	3,321.2700	3.3213	(16.898)	0	0	0
2022/01/12	R248	03/11/2022	11.30	Put	Bond Future	4,141.8400	4.1418	3,467.7200	3.4677	(16.276)	0	0	0
2022/01/12	R248	03/11/2022	11.31	Put	Bond Future	4,107.9500	4.1080	3,437.0400	3.4370	(16.332)	0	0	0
2022/01/12	R248	03/11/2022	11.32	Call	Bond Future	3,695.2100	3.6952	4,144.9500	4.1450	12.171	0	0	0
2022/01/12	R248	03/11/2022			Bond Future	11.3764	79.9560	11.2115	81.0732	(1.450)	0.0000	0.0000	0
2022/01/12	R248	03/11/2022	11.30	Call	Bond Future	3,627.6500	3.6276	4,070.6700	4.0707	12.212	0	0	0
2022/01/12	R248	03/11/2022	11.31	Call	Bond Future	3,661.3600	3.6614	4,107.5900	4.1076	12.188	0	0	0
2022/01/12	R248	03/11/2022	11.32	Put	Bond Future	4,074.3000	4.0743	3,406.9000	3.4069	(16.381)	0	0	0

Total

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