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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/01/2022 TO 21/01/2022

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
2022/01/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	2025	03/02/2022		Bond Future	154.9045	154.9045	154.8865	154.8865	(0.012)	0.0000	0.0000	2,190
2022/01/21	2025	05/05/2022		Bond Future	156.8601	156.8601	156.8402	156.8402	(0.013)	0.0000	0.0000	4,929
2022/01/21	2025	04/08/2022		Bond Future	157.3305	157.3305	157.3101	157.3101	(0.013)	0.0000	0.0000	161
2022/01/21	2025	03/11/2022		Bond Future	159.3952	159.3952	159.3743	159.3743	(0.013)	0.0000	0.0000	0
2022/01/21	2029	03/02/2022		Bond Future	113.2849	113.2849	113.5138	113.5138	0.202	0.0000	0.0000	2,244
2022/01/21	2029	05/05/2022		Bond Future	113.5092	113.5092	113.7398	113.7398	0.203	0.0000	0.0000	2,391
2022/01/21	2029	04/08/2022		Bond Future	115.0194	115.0194	115.2528	115.2528	0.203	0.0000	0.0000	1,844

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/21	2029	03/11/2022			Bond Future	115.3017	115.3017	115.5380	115.5380	0.205	0.0000	0.0000	0
2022/01/21	2030	03/02/2022	8.39	Call	Bond Future	0.1700	0.0002	0.2500	0.0003	47.059	0	0	101
2022/01/21	2030	03/02/2022	8.39	Put	Bond Future	5,006.8800	5.0069	4,675.5900	4.6756	(6.617)	0	0	0
2022/01/21	2030	03/02/2022	8.80	Put	Bond Future	2,744.6300	2.7446	2,422.3200	2.4223	(11.743)	0	0	0
2022/01/21	2030	03/02/2022	8.85	Call	Bond Future	31.6800	0.0317	45.4500	0.0454	43.466	0	0	1,000
2022/01/21	2030	03/02/2022	8.85	Put	Bond Future	2,482.3800	2.4824	2,164.7800	2.1648	(12.794)	0	0	0
2022/01/21	2030	03/02/2022	9.80	Call	Bond Future	2,607.6200	2.6076	2,917.7100	2.9177	11.892	0	0	950
2022/01/21	2030	03/02/2022	9.80	Put	Bond Future	43.5400	0.0435	22.2600	0.0223	(48.875)	0	0	0
2022/01/21	2030	03/02/2022	9.90	Put	Bond Future	22.9800	0.0230	10.9100	0.0109	(52.524)	0	0	8,000
2022/01/21	2030	03/02/2022	9.45	Call	Bond Future	1,078.4300	1.0784	1,300.1100	1.3001	20.556	0	0	0
2022/01/21	2030	03/02/2022	9.45	Put	Bond Future	321.7000	0.3217	212.0100	0.2120	(34.097)	0	0	0
2022/01/21	2030	03/02/2022	9.40	Call	Bond Future	903.6400	0.9036	1,104.5600	1.1046	22.235	0	0	0
2022/01/21	2030	03/02/2022	9.40	Put	Bond Future	408.8800	0.4089	278.4300	0.2784	(31.904)	0	0	0
2022/01/21	2030	03/02/2022	9.10	Call	Bond Future	206.7500	0.2068	277.6800	0.2777	34.307	0	0	0
2022/01/21	2030	03/02/2022	9.10	Put	Bond Future	1,303.9500	1.3040	1,043.5100	1.0435	(19.973)	0	0	0
2022/01/21	2030	03/02/2022	9.20	Call	Bond Future	370.1900	0.3702	481.1100	0.4811	29.963	0	0	950
2022/01/21	2030	03/02/2022	9.20	Put	Bond Future	932.8700	0.9329	712.4200	0.7124	(23.631)	0	0	0
2022/01/21	2030	03/02/2022	9.35	Call	Bond Future	744.5500	0.7445	923.3900	0.9234	24.020	0	0	0
2022/01/21	2030	03/02/2022	9.35	Put	Bond Future	512.7100	0.5127	360.1800	0.3602	(29.750)	0	0	101
2022/01/21	2030	03/02/2022			Bond Future	9.3061	92.9311	9.2435	93.2625	(0.672)	0.0000	0.0000	71,004
2022/01/21	2030	03/02/2022	8.80	Call	Bond Future	20.2500	0.0202	29.3100	0.0293	44.741	0	0	0
2022/01/21	2030	03/02/2022	9.90	Call	Bond Future	3,095.0700	3.0951	3,414.3700	3.4144	10.316	0	0	0
2022/01/21	2030	03/02/2022	10.85	Call	Bond Future	7,719.4900	7.7195	8,050.8500	8.0509	4.293	0	0	0
2022/01/21	2030	03/02/2022	10.85	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,000
2022/01/21	2030	03/02/2022	9.60	Call	Bond Future	1,682.5200	1.6825	1,954.7100	1.9547	16.178	0	0	1,000
2022/01/21	2030	03/02/2022	9.60	Put	Bond Future	145.5900	0.1456	86.4100	0.0864	(40.648)	0	0	0
2022/01/21	2030	03/02/2022	9.78	Call	Bond Future	2,511.3500	2.5113	2,818.9800	2.8190	12.250	0	0	0
2022/01/21	2030	03/02/2022	9.78	Put	Bond Future	49.3200	0.0493	25.5800	0.0256	(48.135)	0	0	101
2022/01/21	2030	03/02/2022	9.43	Call	Bond Future	1,006.7100	1.0067	1,220.2700	1.2203	21.214	0	0	0
2022/01/21	2030	03/02/2022	9.43	Put	Bond Future	354.6500	0.3547	236.8400	0.2368	(33.219)	0	0	0
2022/01/21	2030	03/02/2022	9.44	Call	Bond Future	1,042.3000	1.0423	1,259.9600	1.2600	20.883	0	0	0
2022/01/21	2030	03/02/2022	9.44	Put	Bond Future	337.8900	0.3379	224.1800	0.2242	(33.653)	0	0	0
2022/01/21	2030	05/05/2022	10.21	Call	Bond Future	4,079.5100	4.0795	4,342.3200	4.3423	6.442	0	0	0
2022/01/21	2030	05/05/2022	10.21	Put	Bond Future	544.0900	0.5441	472.3800	0.4724	(13.180)	0	0	0
2022/01/21	2030	05/05/2022	9.95	Call	Bond Future	3,099.6500	3.0996	3,333.1200	3.3331	7.532	0	0	0
2022/01/21	2030	05/05/2022	8.81	Put	Bond Future	4,034.5900	4.0346	3,763.1600	3.7632	(6.728)	0	0	0
2022/01/21	2030	05/05/2022	8.89	Put	Bond Future	3,699.5600	3.6996	3,438.4200	3.4384	(7.059)	0	0	0
2022/01/21	2030	05/05/2022	8.14	Call	Bond Future	74.2400	0.0742	88.5000	0.0885	19.208	0	0	1,800
2022/01/21	2030	05/05/2022	8.14	Put	Bond Future	7,369.6300	7.3696	7,049.3700	7.0494	(4.346)	0	0	0
2022/01/21	2030	05/05/2022	8.47	Call	Bond Future	182.1000	0.1821	213.5500	0.2136	17.271	0	0	1,073
2022/01/21	2030	05/05/2022			Bond Future	9.5004	94.0813	9.4350	94.4158	(0.688)	0.0000	0.0000	46,201
2022/01/21	2030	05/05/2022	11.04	Call	Bond Future	7,584.9400	7.5849	7,898.2700	7.8983	4.131	0	0	0
2022/01/21	2030	05/05/2022	11.04	Put	Bond Future	132.2400	0.1322	111.0500	0.1111	(16.024)	0	0	1,800
2022/01/21	2030	05/05/2022	9.95	Put	Bond Future	839.0500	0.8391	738.0000	0.7380	(12.043)	0	0	1,073
2022/01/21	2030	05/05/2022	10.19	Call	Bond Future	4,000.9000	4.0009	4,261.7100	4.2617	6.519	0	0	0
2022/01/21	2030	05/05/2022	10.19	Put	Bond Future	562.7100	0.5627	489.0000	0.4890	(13.099)	0	0	0
2022/01/21	2030	05/05/2022	10.20	Call	Bond Future	4,040.1500	4.0401	4,301.9600	4.3020	6.480	0	0	0

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2022/01/21	2030	05/05/2022	10.20	Put	Bond Future	553.3300		0.5533	480.6200	0.4806	(13.140)	0	0	200
2022/01/21	2030	05/05/2022	8.81	Call	Bond Future	420.5800		0.4206	483.6700	0.4837	15.001	0	0	200
2022/01/21	2030	05/05/2022	8.89	Call	Bond Future	513.4800		0.5135	586.8600	0.5869	14.291	0	0	1,800
2022/01/21	2030	05/05/2022	9.35	Call	Bond Future	1,326.8600		1.3269	1,470.0400	1.4700	10.791	0	0	0
2022/01/21	2030	05/05/2022	9.35	Put	Bond Future	2,098.9800		2.0990	1,907.6400	1.9076	(9.116)	0	0	1,073
2022/01/21	2030	05/05/2022	7.73	Call	Bond Future	20.9400		0.0209	25.4400	0.0254	21.490	0	0	200
2022/01/21	2030	05/05/2022	7.73	Put	Bond Future	9,657.6600		9.6577	9,327.6400	9.3276	(3.417)	0	0	0
2022/01/21	2030	05/05/2022	8.47	Put	Bond Future	5,642.2700		5.6423	5,339.2000	5.3392	(5.371)	0	0	0
2022/01/21	2030	04/08/2022	9.56	Call	Bond Future	1,898.9900		1.8990	2,053.7000	2.0537	8.147	0	0	0
2022/01/21	2030	04/08/2022	9.56	Put	Bond Future	2,610.0900		2.6101	2,426.1500	2.4262	(7.047)	0	0	0
2022/01/21	2030	04/08/2022	10.95	Call	Bond Future	6,442.7300		6.4427	6,725.3800	6.7254	4.387	0	0	0
2022/01/21	2030	04/08/2022	10.95	Put	Bond Future	555.5400		0.5555	499.5400	0.4995	(10.080)	0	0	800
2022/01/21	2030	04/08/2022			Bond Future	9.7036		91.3042	9.6350	91.6429	(0.707)	0.0000	0.0000	0
2022/01/21	2030	04/08/2022	9.05	Call	Bond Future	914.7800		0.9148	1,009.4300	1.0094	10.347	0	0	800
2022/01/21	2030	04/08/2022	9.05	Put	Bond Future	4,209.2400		4.2092	3,965.2400	3.9652	(5.797)	0	0	0
2022/01/21	2030	04/08/2022	9.54	Call	Bond Future	1,852.5700		1.8526	2,004.8900	2.0049	8.222	0	0	0
2022/01/21	2030	04/08/2022	9.54	Put	Bond Future	2,663.2800		2.6633	2,476.9500	2.4769	(6.996)	0	0	0
2022/01/21	2030	04/08/2022	9.55	Call	Bond Future	1,875.7000		1.8757	2,029.2200	2.0292	8.185	0	0	0
2022/01/21	2030	04/08/2022	9.55	Put	Bond Future	2,636.5900		2.6366	2,451.4600	2.4515	(7.022)	0	0	0
2022/01/21	2030	04/08/2022	8.30	Call	Bond Future	265.3200		0.2653	299.9900	0.3000	13.067	0	0	800
2022/01/21	2030	04/08/2022	8.30	Put	Bond Future	7,528.2800		7.5283	7,224.3000	7.2243	(4.038)	0	0	0
2022/01/21	2030	03/11/2022	10.10	Call	Bond Future	3,206.6600		3.2067	3,400.3400	3.4003	6.040	0	0	0
2022/01/21	2030	03/11/2022	10.10	Put	Bond Future	2,282.1400		2.2821	2,132.8600	2.1329	(6.541)	0	0	0
2022/01/21	2030	03/11/2022			Bond Future	9.9046		92.4815	9.8327	92.8245	(0.726)	0.0000	0.0000	0
2022/01/21	2030	03/11/2022	10.09	Call	Bond Future	3,179.4400		3.1794	3,372.2000	3.3722	6.063	0	0	0
2022/01/21	2030	03/11/2022	10.09	Put	Bond Future	2,301.9300		2.3019	2,151.7300	2.1517	(6.525)	0	0	0
2022/01/21	2030	03/11/2022	10.08	Call	Bond Future	3,152.6500		3.1526	3,344.4800	3.3445	6.085	0	0	0
2022/01/21	2030	03/11/2022	10.08	Put	Bond Future	2,322.1800		2.3222	2,171.0500	2.1710	(6.508)	0	0	0
2022/01/21	2032	03/02/2022	8.91	Put	Bond Future	5,182.7700		5.1828	4,930.3700	4.9304	(4.870)	0	0	0
2022/01/21	2032	03/02/2022	11.13	Call	Bond Future	7,723.1800		7.7232	7,975.5900	7.9756	3.268	0	0	0
2022/01/21	2032	03/02/2022	11.13	Put	Bond Future	0.0600		0.0001	0.0200	0.0000	(66.667)	0	0	210
2022/01/21	2032	03/02/2022	10.53	Call	Bond Future	4,485.5100		4.4855	4,734.0900	4.7341	5.542	0	0	0
2022/01/21	2032	03/02/2022	10.53	Put	Bond Future	7.8300		0.0078	3.9600	0.0040	(49.425)	0	0	210
2022/01/21	2032	03/02/2022	10.65	Call	Bond Future	5,143.5200		5.1435	5,394.2600	5.3943	4.875	0	0	0
2022/01/21	2032	03/02/2022	10.65	Put	Bond Future	3.1900		0.0032	1.4800	0.0015	(53.605)	0	0	0
2022/01/21	2032	03/02/2022	10.66	Call	Bond Future	5,198.1900		5.1982	5,449.0500	5.4490	4.826	0	0	0
2022/01/21	2032	03/02/2022	10.66	Put	Bond Future	2.9500		0.0030	1.3600	0.0014	(53.898)	0	0	97
2022/01/21	2032	03/02/2022	10.43	Call	Bond Future	3,935.5500		3.9356	4,180.9200	4.1809	6.235	0	0	0
2022/01/21	2032	03/02/2022	10.43	Put	Bond Future	15.3800		0.0154	8.3000	0.0083	(46.034)	0	0	0
2022/01/21	2032	03/02/2022	10.45	Put	Bond Future	13.5100		0.0135	7.2000	0.0072	(46.706)	0	0	198
2022/01/21	2032	03/02/2022	10.35	Put	Bond Future	25.6700		0.0257	14.5400	0.0145	(43.358)	0	0	400
2022/01/21	2032	03/02/2022	10.42	Call	Bond Future	3,880.5600		3.8806	4,125.5100	4.1255	6.312	0	0	0
2022/01/21	2032	03/02/2022	10.42	Put	Bond Future	16.4100		0.0164	8.9100	0.0089	(45.704)	0	0	0
2022/01/21	2032	03/02/2022	9.81	Call	Bond Future	883.1300		0.8831	1,014.0100	1.0140	14.820	0	0	0
2022/01/21	2032	03/02/2022	9.81	Put	Bond Future	530.0600		0.5301	408.4900	0.4085	(22.935)	0	0	198
2022/01/21	2032	03/02/2022	9.90	Put	Bond Future	347.6500		0.3477	256.2100	0.2562	(26.302)	0	0	900
2022/01/21	2032	03/02/2022	9.58	Call	Bond Future	274.1700		0.2742	327.9600	0.3280	19.619	0	0	400

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2022/01/21	2032	03/02/2022	9.58	Put	Bond Future	1,294.3200	1.2943	1,095.6600	1.0957	(15.349)	0	0	0
2022/01/21	2032	03/02/2022	9.67	Call	Bond Future	462.1700	0.4622	544.0800	0.5441	17.723	0	0	0
2022/01/21	2032	03/02/2022			Bond Future	9.7504	93.4215	9.7080	93.6740	(0.435)	0.0000	0.0000	86,353
2022/01/21	2032	03/02/2022	8.91	Call	Bond Future	0.4100	0.0004	0.4600	0.0005	12.195	0	0	198
2022/01/21	2032	03/02/2022	9.14	Call	Bond Future	6.7700	0.0068	8.1400	0.0081	20.236	0	0	97
2022/01/21	2032	03/02/2022	9.14	Put	Bond Future	3,732.5300	3.7325	3,481.4500	3.4814	(6.727)	0	0	0
2022/01/21	2032	03/02/2022	9.57	Call	Bond Future	257.2400	0.2572	308.2300	0.3082	19.822	0	0	0
2022/01/21	2032	03/02/2022	9.57	Put	Bond Future	1,337.7300	1.3377	1,136.2700	1.1363	(15.060)	0	0	0
2022/01/21	2032	03/02/2022	10.90	Call	Bond Future	6,499.3500	6.4993	6,751.5300	6.7515	3.880	0	0	0
2022/01/21	2032	03/02/2022	10.90	Put	Bond Future	0.4400	0.0004	0.1700	0.0002	(61.364)	0	0	900
2022/01/21	2032	03/02/2022	10.95	Call	Bond Future	6,767.4000	6.7674	7,019.6700	7.0197	3.728	0	0	0
2022/01/21	2032	03/02/2022	10.95	Put	Bond Future	0.2900	0.0003	0.1100	0.0001	(62.069)	0	0	400
2022/01/21	2032	03/02/2022	10.44	Call	Bond Future	3,990.5500	3.9906	4,236.3200	4.2363	6.159	0	0	0
2022/01/21	2032	03/02/2022	10.44	Put	Bond Future	14.4100	0.0144	7.7300	0.0077	(46.357)	0	0	0
2022/01/21	2032	03/02/2022	10.45	Call	Bond Future	4,045.5700	4.0456	4,291.7100	4.2917	6.084	0	0	0
2022/01/21	2032	03/02/2022	10.14	Call	Bond Future	2,369.7800	2.3698	2,588.7000	2.5887	9.238	0	0	0
2022/01/21	2032	03/02/2022	10.14	Put	Bond Future	94.0900	0.0941	60.5600	0.0606	(35.636)	0	0	97
2022/01/21	2032	03/02/2022	10.35	Call	Bond Future	3,496.3300	3.4963	3,737.6500	3.7376	6.902	0	0	0
2022/01/21	2032	03/02/2022	9.90	Call	Bond Future	1,230.5800	1.2306	1,391.5900	1.3916	13.084	0	0	900
2022/01/21	2032	03/02/2022	10.04	Call	Bond Future	1,866.0500	1.8660	2,065.4600	2.0655	10.686	0	0	100
2022/01/21	2032	03/02/2022	10.04	Put	Bond Future	167.1300	0.1671	114.0900	0.1141	(31.736)	0	0	0
2022/01/21	2032	03/02/2022	9.62	Call	Bond Future	349.8100	0.3498	415.5100	0.4155	18.782	0	0	210
2022/01/21	2032	03/02/2022	9.62	Put	Bond Future	1,129.1500	1.1292	942.4000	0.9424	(16.539)	0	0	0
2022/01/21	2032	03/02/2022	9.67	Put	Bond Future	941.6800	0.9417	771.1400	0.7711	(18.110)	0	0	0
2022/01/21	2032	05/05/2022	11.18	Call	Bond Future	7,091.7300	7.0917	7,317.6000	7.3176	3.185	0	0	0
2022/01/21	2032	05/05/2022	11.18	Put	Bond Future	272.6400	0.2726	243.8900	0.2439	(10.545)	0	0	780
2022/01/21	2032	05/05/2022	10.98	Call	Bond Future	6,152.7600	6.1528	6,369.3400	6.3693	3.520	0	0	0
2022/01/21	2032	05/05/2022	10.98	Put	Bond Future	380.2200	0.3802	342.1800	0.3422	(10.005)	0	0	993
2022/01/21	2032	05/05/2022	11.02	Put	Bond Future	356.2700	0.3563	320.2500	0.3202	(10.110)	0	0	0
2022/01/21	2032	05/05/2022	11.03	Call	Bond Future	6,386.2600	6.3863	6,605.3500	6.6053	3.431	0	0	0
2022/01/21	2032	05/05/2022	11.03	Put	Bond Future	350.4200	0.3504	314.8900	0.3149	(10.139)	0	0	0
2022/01/21	2032	05/05/2022	10.29	Put	Bond Future	1,118.4200	1.1184	1,028.0900	1.0281	(8.077)	0	0	0
2022/01/21	2032	05/05/2022			Bond Future	9.9341	90.4300	9.8900	90.6846	(0.443)	0.0000	0.0000	66,827
2022/01/21	2032	05/05/2022	11.04	Call	Bond Future	6,433.0200	6.4330	6,652.6000	6.6526	3.413	0	0	0
2022/01/21	2032	05/05/2022	11.04	Put	Bond Future	344.6600	0.3447	309.6200	0.3096	(10.167)	0	0	0
2022/01/21	2032	05/05/2022	11.02	Call	Bond Future	6,339.5400	6.3395	6,558.1400	6.5581	3.448	0	0	0
2022/01/21	2032	05/05/2022	9.58	Call	Bond Future	998.1000	0.9981	1,078.2600	1.0783	8.031	0	0	780
2022/01/21	2032	05/05/2022	9.58	Put	Bond Future	3,072.4200	3.0724	2,897.9600	2.8980	(5.678)	0	0	0
2022/01/21	2032	05/05/2022	10.18	Call	Bond Future	2,730.3300	2.7303	2,882.7800	2.8828	5.584	0	0	780
2022/01/21	2032	05/05/2022	10.18	Put	Bond Future	1,326.4600	1.3265	1,224.2900	1.2243	(7.702)	0	0	0
2022/01/21	2032	05/05/2022	10.29	Call	Bond Future	3,140.7900	3.1408	3,305.0800	3.3051	5.231	0	0	993
2022/01/21	2032	04/08/2022	10.22	Call	Bond Future	2,829.0600	2.8291	2,966.0600	2.9661	4.843	0	0	0
2022/01/21	2032	04/08/2022	9.72	Call	Bond Future	1,484.3600	1.4844	1,575.3400	1.5753	6.129	0	0	800
2022/01/21	2032	04/08/2022	9.72	Put	Bond Future	3,762.9000	3.7629	3,596.2100	3.5962	(4.430)	0	0	0
2022/01/21	2032	04/08/2022	10.20	Put	Bond Future	2,320.3800	2.3204	2,197.9400	2.1979	(5.277)	0	0	0
2022/01/21	2032	04/08/2022	10.21	Put	Bond Future	2,295.5900	2.2956	2,174.0300	2.1740	(5.295)	0	0	0
2022/01/21	2032	04/08/2022	8.97	Call	Bond Future	376.7500	0.3767	409.2100	0.4092	8.616	0	0	800
2022/01/21	2032	04/08/2022	8.97	Put	Bond Future	7,140.7400	7.1407	6,915.5300	6.9155	(3.154)	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
2022/01/21	2032	04/08/2022			Bond Future	10.1200	91.6115	10.0740	91.8692	(0.454)	0.0000	0.0000	0
2022/01/21	2032	04/08/2022	10.22	Put	Bond Future	2,271.0000	2.2710	2,150.3300	2.1503	(5.314)	0	0	0
2022/01/21	2032	04/08/2022	11.60	Call	Bond Future	8,304.4700	8.3045	8,525.7500	8.5258	2.665	0	0	0
2022/01/21	2032	04/08/2022	11.60	Put	Bond Future	505.0200	0.5050	468.6300	0.4686	(7.206)	0	0	800
2022/01/21	2032	04/08/2022	11.89	Call	Bond Future	9,590.7300	9.5907	9,820.5800	9.8206	2.397	0	0	0
2022/01/21	2032	04/08/2022	11.89	Put	Bond Future	372.0300	0.3720	344.2100	0.3442	(7.478)	0	0	0
2022/01/21	2032	04/08/2022	10.20	Call	Bond Future	2,767.2500	2.7673	2,902.4800	2.9025	4.887	0	0	0
2022/01/21	2032	04/08/2022	10.21	Call	Bond Future	2,798.0800	2.7981	2,934.1900	2.9342	4.864	0	0	0
2022/01/21	2032	03/11/2022	9.31	Put	Bond Future	0.0000	0.0000	6,326.6800	6.3267	100.000	0	0	0
2022/01/21	2032	03/11/2022	10.16	Call	Bond Future	0.0000	0.0000	2,665.9600	2.6660	100.000	0	0	0
2022/01/21	2032	03/11/2022	10.16	Put	Bond Future	0.0000	0.0000	3,238.7900	3.2388	100.000	0	0	180
2022/01/21	2032	03/11/2022	10.56	Put	Bond Future	0.0000	0.0000	2,266.6400	2.2666	100.000	0	0	180
2022/01/21	2032	03/11/2022			Bond Future	10.3124	88.6447	10.2645	88.9057	(0.464)	0.0000	0.0000	0
2022/01/21	2032	03/11/2022	10.66	Call	Bond Future	4,033.3400	4.0333	4,190.2300	4.1902	3.890	0	0	0
2022/01/21	2032	03/11/2022	10.66	Put	Bond Future	2,169.9600	2.1700	2,065.8900	2.0659	(4.796)	0	0	0
2022/01/21	2032	03/11/2022	9.31	Call	Bond Future	0.0000	0.0000	906.3300	0.9063	100.000	0	0	180
2022/01/21	2032	03/11/2022	10.56	Call	Bond Future	0.0000	0.0000	3,860.3400	3.8603	100.000	0	0	0
2022/01/21	2033	03/02/2022			Bond Future	109.9998	109.9998	110.2187	110.2187	0.199	0.0000	0.0000	2,777
2022/01/21	2033	05/05/2022			Bond Future	110.1048	110.1048	110.3254	110.3254	0.200	0.0000	0.0000	2,900
2022/01/21	2033	04/08/2022			Bond Future	111.5696	111.5696	111.7928	111.7928	0.200	0.0000	0.0000	4,967
2022/01/21	2033	03/11/2022			Bond Future	111.7255	111.7255	111.9515	111.9515	0.202	0.0000	0.0000	0
2022/01/21	2037	03/02/2022	11.45	Call	Bond Future	6,585.2600	6.5853	6,833.6000	6.8336	3.771	0	0	0
2022/01/21	2037	03/02/2022	11.46	Call	Bond Future	6,644.5800	6.6446	6,892.9900	6.8930	3.739	0	0	0
2022/01/21	2037	03/02/2022	11.47	Put	Bond Future	1.7800	0.0018	0.8300	0.0008	(53.371)	0	0	0
2022/01/21	2037	03/02/2022			Bond Future	10.4078	85.8632	10.3707	86.1126	(0.357)	0.0000	0.0000	110,943
2022/01/21	2037	03/02/2022	11.45	Put	Bond Future	2.0600	0.0021	0.9700	0.0010	(52.913)	0	0	0
2022/01/21	2037	03/02/2022	11.46	Put	Bond Future	1.9200	0.0019	0.9000	0.0009	(53.125)	0	0	0
2022/01/21	2037	03/02/2022	11.47	Call	Bond Future	6,703.8300	6.7038	6,952.3100	6.9523	3.707	0	0	0
2022/01/21	2037	05/05/2022	11.82	Call	Bond Future	7,866.9800	7.8670	8,088.3800	8.0884	2.814	0	0	0
2022/01/21	2037	05/05/2022	11.83	Call	Bond Future	7,918.6300	7.9186	8,140.4300	8.1404	2.801	0	0	0
2022/01/21	2037	05/05/2022	11.84	Put	Bond Future	313.8600	0.3139	284.4700	0.2845	(9.364)	0	0	0
2022/01/21	2037	05/05/2022			Bond Future	10.5829	86.9259	10.5445	87.1775	(0.363)	0.0000	0.0000	70,333
2022/01/21	2037	05/05/2022	11.82	Put	Bond Future	324.1200	0.3241	293.9200	0.2939	(9.318)	0	0	0
2022/01/21	2037	05/05/2022	11.83	Put	Bond Future	318.9500	0.3189	289.1500	0.2891	(9.343)	0	0	0
2022/01/21	2037	05/05/2022	11.84	Call	Bond Future	7,970.3000	7.9703	8,192.5100	8.1925	2.788	0	0	0
2022/01/21	2037	04/08/2022	11.95	Call	Bond Future	7,860.1300	7.8601	8,066.9100	8.0669	2.631	0	0	0
2022/01/21	2037	04/08/2022	11.95	Put	Bond Future	791.2000	0.7912	743.2700	0.7433	(6.058)	0	0	1,050
2022/01/21	2037	04/08/2022	10.91	Put	Bond Future	2,452.6700	2.4527	2,337.0300	2.3370	(4.715)	0	0	0
2022/01/21	2037	04/08/2022	10.89	Call	Bond Future	3,302.9900	3.3030	3,440.3200	3.4403	4.158	0	0	0
2022/01/21	2037	04/08/2022	10.89	Put	Bond Future	2,506.5000	2.5065	2,389.1200	2.3891	(4.683)	0	0	0
2022/01/21	2037	04/08/2022	10.90	Call	Bond Future	3,338.7600	3.3388	3,476.9600	3.4770	4.139	0	0	0
2022/01/21	2037	04/08/2022			Bond Future	10.7639	83.8051	10.7240	84.0598	(0.371)	0.0000	0.0000	0
2022/01/21	2037	04/08/2022	10.91	Call	Bond Future	3,374.4700	3.3745	3,513.5400	3.5135	4.121	0	0	0
2022/01/21	2037	04/08/2022	11.21	Call	Bond Future	4,522.9100	4.5229	4,686.5000	4.6865	3.617	0	0	1,050
2022/01/21	2037	04/08/2022	11.21	Put	Bond Future	1,754.6400	1.7546	1,663.5200	1.6635	(5.193)	0	0	0
2022/01/21	2037	04/08/2022	11.42	Call	Bond Future	5,415.0200	5.4150	5,593.4700	5.5935	3.295	0	0	0

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2022/01/21	2037	04/08/2022	11.42	Put	Bond Future	1,390.3700		1.3904	1,314.1100	1.3141	(5.485)	0	0	50
2022/01/21	2037	04/08/2022	10.10	Call	Bond Future	1,062.7900		1.0628	1,128.0200	1.1280	6.138	0	0	50
2022/01/21	2037	04/08/2022	10.10	Put	Bond Future	5,447.8500		5.4478	5,258.3700	5.2584	(3.478)	0	0	0
2022/01/21	2037	04/08/2022	10.90	Put	Bond Future	2,479.5800		2.4796	2,363.0700	2.3631	(4.699)	0	0	50
2022/01/21	2037	03/11/2022	11.32	Call	Bond Future	4,710.1800		4.7102	4,867.3000	4.8673	3.336	0	0	0
2022/01/21	2037	03/11/2022	11.30	Put	Bond Future	2,438.0400		2.4380	2,335.9100	2.3359	(4.189)	0	0	0
2022/01/21	2037	03/11/2022	11.31	Call	Bond Future	4,672.7700		4.6728	4,829.2200	4.8292	3.348	0	0	0
2022/01/21	2037	03/11/2022	11.31	Put	Bond Future	2,415.4300		2.4154	2,313.9800	2.3140	(4.200)	0	0	0
2022/01/21	2037	03/11/2022			Bond Future	10.9388		84.8858	10.8973	85.1437	(0.379)	0.0000	0.0000	0
2022/01/21	2037	03/11/2022	11.32	Put	Bond Future	2,393.3000		2.3933	2,292.5200	2.2925	(4.211)	0	0	0
2022/01/21	2037	03/11/2022	11.30	Call	Bond Future	4,635.7700		4.6358	4,791.5400	4.7915	3.360	0	0	0
2022/01/21	2038	03/02/2022			Bond Future	124.2664		124.2664	124.5948	124.5948	0.264	0.0000	0.0000	3,778
2022/01/21	2038	05/05/2022			Bond Future	125.8351		125.8351	126.1664	126.1664	0.263	0.0000	0.0000	2,982
2022/01/21	2038	04/08/2022			Bond Future	125.6908		125.6908	126.0262	126.0262	0.267	0.0000	0.0000	2,669
2022/01/21	2038	03/11/2022			Bond Future	127.3403		127.3403	127.6800	127.6800	0.267	0.0000	0.0000	0
2022/01/21	2040	03/02/2022	11.57	Put	Bond Future	1.1100		0.0011	0.5500	0.0006	(50.450)	0	0	0
2022/01/21	2040	03/02/2022	11.58	Put	Bond Future	1.0400		0.0010	0.5000	0.0005	(51.923)	0	0	0
2022/01/21	2040	03/02/2022	11.59	Call	Bond Future	7,589.8800		7.5899	7,786.3200	7.7863	2.588	0	0	0
2022/01/21	2040	03/02/2022			Bond Future	10.4716		88.3838	10.4446	88.5808	(0.258)	0.0000	0.0000	74,895
2022/01/21	2040	03/02/2022	10.60	Call	Bond Future	1,396.0100		1.3960	1,504.6100	1.5046	7.779	0	0	2,000
2022/01/21	2040	03/02/2022	10.60	Put	Bond Future	469.0000		0.4690	380.6700	0.3807	(18.834)	0	0	0
2022/01/21	2040	03/02/2022	11.57	Call	Bond Future	7,463.5300		7.4635	7,659.9000	7.6599	2.631	0	0	0
2022/01/21	2040	03/02/2022	11.58	Call	Bond Future	7,526.7500		7.5267	7,723.1400	7.7231	2.609	0	0	0
2022/01/21	2040	03/02/2022	11.59	Put	Bond Future	0.9600		0.0010	0.4700	0.0005	(51.042)	0	0	0
2022/01/21	2040	05/05/2022	13.04	Call	Bond Future	14,781.5900		14.7816	14,975.3700	14.9754	1.311	0	0	0
2022/01/21	2040	05/05/2022	13.04	Put	Bond Future	48.9900		0.0490	44.2400	0.0442	(9.696)	0	0	1,200
2022/01/21	2040	05/05/2022	11.91	Put	Bond Future	338.4500		0.3384	313.6900	0.3137	(7.316)	0	0	0
2022/01/21	2040	05/05/2022	11.92	Call	Bond Future	8,732.4600		8.7325	8,906.5500	8.9065	1.994	0	0	0
2022/01/21	2040	05/05/2022	11.92	Put	Bond Future	333.1400		0.3331	308.7000	0.3087	(7.336)	0	0	0
2022/01/21	2040	05/05/2022	10.57	Call	Bond Future	2,097.2800		2.0973	2,182.6500	2.1826	4.071	0	0	1,200
2022/01/21	2040	05/05/2022	10.57	Put	Bond Future	2,591.4500		2.5914	2,478.2900	2.4783	(4.367)	0	0	0
2022/01/21	2040	05/05/2022			Bond Future	10.6393		89.4776	10.6114	89.6762	(0.262)	0.0000	0.0000	36,110
2022/01/21	2040	05/05/2022	11.90	Call	Bond Future	8,621.9400		8.6219	8,795.3900	8.7954	2.012	0	0	0
2022/01/21	2040	05/05/2022	11.90	Put	Bond Future	343.7600		0.3438	318.6800	0.3187	(7.296)	0	0	0
2022/01/21	2040	05/05/2022	11.91	Call	Bond Future	8,677.2400		8.6772	8,851.0100	8.8510	2.003	0	0	0
2022/01/21	2040	05/05/2022	9.82	Call	Bond Future	343.1500		0.3431	364.9500	0.3649	6.353	0	0	1,200
2022/01/21	2040	05/05/2022	9.82	Put	Bond Future	6,476.2400		6.4762	6,299.5100	6.2995	(2.729)	0	0	0
2022/01/21	2040	04/08/2022	12.24	Put	Bond Future	672.4200		0.6724	640.2700	0.6403	(4.781)	0	0	460
2022/01/21	2040	04/08/2022	11.05	Call	Bond Future	4,012.6600		4.0127	4,126.2500	4.1263	2.831	0	0	0
2022/01/21	2040	04/08/2022	11.05	Put	Bond Future	2,392.0200		2.3920	2,304.7700	2.3048	(3.648)	0	0	0
2022/01/21	2040	04/08/2022	9.70	Put	Bond Future	8,750.5800		8.7506	8,574.5000	8.5745	(2.012)	0	0	0
2022/01/21	2040	04/08/2022			Bond Future	10.8122		86.1399	10.7832	86.3407	(0.268)	0.0000	0.0000	0
2022/01/21	2040	04/08/2022	12.24	Call	Bond Future	9,724.1500		9.7241	9,892.8400	9.8928	1.735	0	0	0
2022/01/21	2040	04/08/2022	11.03	Call	Bond Future	3,931.9500		3.9319	4,044.2000	4.0442	2.855	0	0	0
2022/01/21	2040	04/08/2022	11.03	Put	Bond Future	2,445.7800		2.4458	2,357.1900	2.3572	(3.622)	0	0	0
2022/01/21	2040	04/08/2022	11.04	Call	Bond Future	3,972.2200		3.9722	4,085.1400	4.0851	2.843	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
2022/01/21	2040	04/08/2022	11.04	Put	Bond Future	2,418.7700	2.4188	2,330.8500	2.3309	(3.635)	0	0	0
2022/01/21	2040	04/08/2022	9.70	Call	Bond Future	488.8400	0.4888	513.6000	0.5136	5.065	0	0	460
2022/01/21	2040	04/08/2022	10.70	Call	Bond Future	2,705.9600	2.7060	2,795.0500	2.7950	3.292	0	0	460
2022/01/21	2040	04/08/2022	10.70	Put	Bond Future	3,487.7600	3.4878	3,376.0100	3.3760	(3.204)	0	0	0
2022/01/21	2040	03/11/2022	11.41	Put	Bond Future	2,455.1300	2.4551	2,376.7000	2.3767	(3.195)	0	0	0
2022/01/21	2040	03/11/2022	11.39	Call	Bond Future	5,208.9100	5.2089	5,332.7800	5.3328	2.378	0	0	0
2022/01/21	2040	03/11/2022	11.40	Call	Bond Future	5,249.7100	5.2497	5,374.1100	5.3741	2.370	0	0	0
2022/01/21	2040	03/11/2022			Bond Future	10.9788	87.2507	10.9487	87.4540	(0.274)	0.0000	0.0000	0
2022/01/21	2040	03/11/2022	11.41	Call	Bond Future	5,290.6300	5.2906	5,415.5500	5.4155	2.361	0	0	0
2022/01/21	2040	03/11/2022	11.39	Put	Bond Future	2,501.6200	2.5016	2,422.1400	2.4221	(3.177)	0	0	0
2022/01/21	2040	03/11/2022	11.40	Put	Bond Future	2,478.2800	2.4783	2,399.3300	2.3993	(3.186)	0	0	0
2022/01/21	2044	03/02/2022	11.59	Call	Bond Future	7,461.0500	7.4611	7,586.1800	7.5862	1.677	0	0	0
2022/01/21	2044	03/02/2022	11.59	Put	Bond Future	1.4500	0.0014	0.8000	0.0008	(44.828)	0	0	0
2022/01/21	2044	03/02/2022	11.60	Call	Bond Future	7,524.8500	7.5249	7,650.0300	7.6500	1.664	0	0	0
2022/01/21	2044	03/02/2022	11.60	Put	Bond Future	1.3500	0.0014	0.7500	0.0008	(44.444)	0	0	0
2022/01/21	2044	03/02/2022			Bond Future	10.5102	85.2038	10.4934	85.3296	(0.160)	0.0000	0.0000	29,833
2022/01/21	2044	03/02/2022	11.61	Call	Bond Future	7,588.5700	7.5886	7,713.7800	7.7138	1.650	0	0	0
2022/01/21	2044	03/02/2022	11.61	Put	Bond Future	1.2600	0.0013	0.6900	0.0007	(45.238)	0	0	0
2022/01/21	2044	05/05/2022	11.91	Call	Bond Future	8,641.9900	8.6420	8,749.7200	8.7497	1.247	0	0	0
2022/01/21	2044	05/05/2022	11.91	Put	Bond Future	361.6400	0.3616	342.8600	0.3429	(5.193)	0	0	0
2022/01/21	2044	05/05/2022	11.92	Call	Bond Future	8,697.5200	8.6975	8,805.4900	8.8055	1.241	0	0	0
2022/01/21	2044	05/05/2022	11.92	Put	Bond Future	356.0900	0.3561	337.5500	0.3376	(5.207)	0	0	0
2022/01/21	2044	05/05/2022			Bond Future	10.6690	86.2583	10.6516	86.3848	(0.163)	0.0000	0.0000	39,610
2022/01/21	2044	05/05/2022	11.93	Call	Bond Future	8,753.0600	8.7531	8,861.2500	8.8613	1.236	0	0	0
2022/01/21	2044	05/05/2022	11.93	Put	Bond Future	350.6400	0.3506	332.3200	0.3323	(5.225)	0	0	0
2022/01/21	2044	04/08/2022	11.08	Call	Bond Future	4,116.1500	4.1162	4,185.9600	4.1860	1.696	0	0	0
2022/01/21	2044	04/08/2022	11.08	Put	Bond Future	2,391.0900	2.3911	2,332.9800	2.3330	(2.430)	0	0	0
2022/01/21	2044	04/08/2022	11.09	Call	Bond Future	4,157.8500	4.1579	4,228.0900	4.2281	1.689	0	0	0
2022/01/21	2044	04/08/2022	11.09	Put	Bond Future	2,364.3700	2.3644	2,306.6900	2.3067	(2.440)	0	0	0
2022/01/21	2044	04/08/2022			Bond Future	10.8324	83.0036	10.8144	83.1315	(0.166)	0.0000	0.0000	0
2022/01/21	2044	04/08/2022	11.10	Call	Bond Future	4,199.7000	4.1997	4,270.3700	4.2704	1.683	0	0	0
2022/01/21	2044	04/08/2022	11.10	Put	Bond Future	2,337.9000	2.3379	2,280.6500	2.2806	(2.449)	0	0	0
2022/01/21	2044	03/11/2022	11.40	Put	Bond Future	2,521.7300	2.5217	2,468.8700	2.4689	(2.096)	0	0	0
2022/01/21	2044	03/11/2022	11.41	Call	Bond Future	5,326.3700	5.3264	5,403.3500	5.4034	1.445	0	0	0
2022/01/21	2044	03/11/2022	11.41	Put	Bond Future	2,498.0700	2.4981	2,445.5500	2.4456	(2.102)	0	0	0
2022/01/21	2044	03/11/2022			Bond Future	10.9894	84.0740	10.9707	84.2035	(0.170)	0.0000	0.0000	0
2022/01/21	2044	03/11/2022	11.39	Call	Bond Future	5,243.1000	5.2431	5,319.3900	5.3194	1.455	0	0	0
2022/01/21	2044	03/11/2022	11.39	Put	Bond Future	2,545.5900	2.5456	2,492.3800	2.4924	(2.090)	0	0	0
2022/01/21	2044	03/11/2022	11.40	Call	Bond Future	5,284.6800	5.2847	5,361.3200	5.3613	1.450	0	0	0
2022/01/21	2046	03/02/2022			Bond Future	113.7642	113.7642	114.5345	114.5345	0.677	0.0000	0.0000	9,876
2022/01/21	2046	05/05/2022			Bond Future	113.3055	113.3055	114.0843	114.0843	0.687	0.0000	0.0000	14,004
2022/01/21	2046	04/08/2022			Bond Future	114.8132	114.8132	115.6020	115.6020	0.687	0.0000	0.0000	609
2022/01/21	2046	03/11/2022			Bond Future	114.3920	114.3920	115.1908	115.1908	0.698	0.0000	0.0000	0
2022/01/21	2050	03/02/2022			Bond Future	115.5024	115.5024	116.5958	116.5958	0.947	0.0000	0.0000	6,147
2022/01/21	2050	05/05/2022			Bond Future	116.9605	116.9605	118.0665	118.0665	0.946	0.0000	0.0000	7,479

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
2022/01/21	2050	04/08/2022			Bond Future	116.4960	116.4960	117.6164	117.6164	0.962	0.0000	0.0000	1,194
2022/01/21	2050	03/11/2022			Bond Future	118.0247	118.0247	119.1599	119.1599	0.962	0.0000	0.0000	0
2022/01/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	AL37	03/02/2022			Index Future	818.1330	818.1330	819.2970	819.2970	0.142	0.0000	0.0000	0
2022/01/21	AL37	05/05/2022			Index Future	828.2580	828.2580	829.4280	829.4280	0.141	0.0000	0.0000	0
2022/01/21	AL37	04/08/2022			Index Future	838.9600	838.9600	840.1430	840.1430	0.141	0.0000	0.0000	0
2022/01/21	AL37	03/11/2022			Index Future	849.8880	849.8880	851.0850	851.0850	0.141	0.0000	0.0000	0
2022/01/21	AL7T	03/02/2022			Index Future	937.8380	937.8380	940.7130	940.7130	0.307	0.0000	0.0000	0
2022/01/21	AL7T	05/05/2022			Index Future	949.4440	949.4440	952.3450	952.3450	0.306	0.0000	0.0000	0
2022/01/21	AL7T	04/08/2022			Index Future	961.7130	961.7130	964.6480	964.6480	0.305	0.0000	0.0000	0
2022/01/21	AL7T	03/11/2022			Index Future	974.2390	974.2390	977.2120	977.2120	0.305	0.0000	0.0000	0
2022/01/21	ALBI	03/02/2022			Index Future	835.2710	835.2710	837.0330	837.0330	0.211	0.0000	0.0000	188
2022/01/21	ALBI	05/05/2022			Index Future	845.6080	845.6080	847.3830	847.3830	0.210	0.0000	0.0000	29
2022/01/21	ALBI	04/08/2022			Index Future	856.5350	856.5350	858.3300	858.3300	0.210	0.0000	0.0000	0
2022/01/21	ALBI	03/11/2022			Index Future	867.6910	867.6910	869.5100	869.5100	0.210	0.0000	0.0000	0
2022/01/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C050	31/12/2050			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
2022/01/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/21	ES33	03/02/2022			Bond Future	11.1562	79.5419	11.1184	79.7440	(0.339)	0.0000	0.0000	263
2022/01/21	ES33	05/05/2022			Bond Future	11.3737	76.7672	11.3345	76.9711	(0.345)	0.0000	0.0000	87
2022/01/21	ES33	04/08/2022			Bond Future	11.5957	77.7890	11.5548	77.9953	(0.352)	0.0000	0.0000	0
2022/01/21	ES33	03/11/2022			Bond Future	11.8261	75.0305	11.7835	75.2397	(0.360)	0.0000	0.0000	0
2022/01/21	ES42	03/02/2022			Bond Future	11.5522	78.7556	11.5248	78.9272	(0.238)	0.0000	0.0000	3,579
2022/01/21	ES42	05/05/2022			Bond Future	11.7535	75.4911	11.7250	75.6640	(0.242)	0.0000	0.0000	1,190
2022/01/21	ES42	04/08/2022			Bond Future	11.9533	76.4964	11.9237	76.6714	(0.248)	0.0000	0.0000	0
2022/01/21	ES42	03/11/2022			Bond Future	12.1606	73.2419	12.1297	73.4190	(0.254)	0.0000	0.0000	0
2022/01/21	GOVI	03/02/2022	792.76	Call	GOVI	314,290.0000	31.4290	331,520.0000	33.1520	5.482	0	0	0
2022/01/21	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2022/01/21	GOVI	03/02/2022			GOVI	824.1890	824.1890	825.9120	825.9120	0.209	0.0000	0.0000	557
2022/01/21	GOVI	03/02/2022	792.74	Call	GOVI	314,490.0000	31.4490	331,720.0000	33.1720	5.479	0	0	0
2022/01/21	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	03/02/2022	792.75	Call	GOVI	314,390.0000	31.4390	331,620.0000	33.1620	5.480	0	0	0
2022/01/21	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	05/05/2022	788.25	Call	GOVI	461,390.0000	46.1390	478,750.0000	47.8750	3.763	0	0	0
2022/01/21	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	05/05/2022			GOVI	834.3890	834.3890	836.1250	836.1250	0.208	0.0000	0.0000	430
2022/01/21	GOVI	05/05/2022	788.23	Call	GOVI	461,590.0000	46.1590	478,950.0000	47.8950	3.761	0	0	0
2022/01/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	05/05/2022	788.24	Call	GOVI	461,490.0000	46.1490	478,850.0000	47.8850	3.762	0	0	0
2022/01/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	04/08/2022	819.28	Call	GOVI	258,910.0000	25.8910	276,470.0000	27.6470	6.782	0	0	0
2022/01/21	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	04/08/2022			GOVI	845.1710	845.1710	846.9270	846.9270	0.208	0.0000	0.0000	0
2022/01/21	GOVI	04/08/2022	819.26	Call	GOVI	259,110.0000	25.9110	276,670.0000	27.6670	6.777	0	0	0
2022/01/21	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	04/08/2022	819.27	Call	GOVI	259,010.0000	25.9010	276,570.0000	27.6570	6.780	0	0	0
2022/01/21	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	03/11/2022	820.41	Call	GOVI	357,690.0000	35.7690	375,470.0000	37.5470	4.971	0	0	0
2022/01/21	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	03/11/2022	820.42	Call	GOVI	357,590.0000	35.7590	375,370.0000	37.5370	4.972	0	0	0
2022/01/21	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GOVI	03/11/2022			GOVI	856.1790	856.1790	857.9570	857.9570	0.208	0.0000	0.0000	0
2022/01/21	GOVI	03/11/2022	820.43	Call	GOVI	357,490.0000	35.7490	375,270.0000	37.5270	4.974	0	0	0
2022/01/21	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/21	IGOV	03/02/2022			Index Future	303.5430	303.5430	304.5150	304.5150	0.320	0.0000	0.0000	374
2022/01/21	IGOV	05/05/2022			Index Future	307.3750	307.3750	308.3570	308.3570	0.319	0.0000	0.0000	125
2022/01/21	IGOV	04/08/2022			Index Future	311.4210	311.4210	312.4150	312.4150	0.319	0.0000	0.0000	0
2022/01/21	IGOV	03/11/2022			Index Future	315.5510	315.5510	316.5570	316.5570	0.319	0.0000	0.0000	0
2022/01/21	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	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
2022/01/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/01/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/21	JBAF	16/02/2022			Jibar Tradeable Future	4.1950	95.8050	4.1950	95.8050	0.000	0.0000	0.0000	0
2022/01/21	JBAF	16/03/2022			Jibar Tradeable Future	4.2650	95.7350	4.2750	95.7250	0.234	0.0000	0.0000	0
2022/01/21	JBAF	20/04/2022			Jibar Tradeable Future	4.6300	95.3700	4.6200	95.3800	(0.216)	0.0000	0.0000	0
2022/01/21	JBAF	18/05/2022			Jibar Tradeable Future	4.6900	95.3100	4.6800	95.3200	(0.213)	0.0000	0.0000	0
2022/01/21	JBAF	15/06/2022			Jibar Tradeable Future	5.0550	94.9450	5.0650	94.9350	0.198	0.0000	0.0000	72
2022/01/21	JBAF	20/07/2022			Jibar Tradeable Future	5.1400	94.8600	5.1600	94.8400	0.389	0.0000	0.0000	0
2022/01/21	JBAF	21/09/2022			Jibar Tradeable Future	5.5300	94.4700	5.5300	94.4700	0.000	0.0000	0.0000	0
2022/01/21	JBAF	21/12/2022			Jibar Tradeable Future	6.0100	93.9900	6.0000	94.0000	(0.166)	0.0000	0.0000	68
2022/01/21	JBAF	15/03/2023			Jibar Tradeable Future	6.3500	93.6500	6.3400	93.6600	(0.157)	0.0000	0.0000	0
2022/01/21	JBAF	21/06/2023			Jibar Tradeable Future	6.5400	93.4600	6.5350	93.4650	(0.076)	0.0000	0.0000	0
2022/01/21	JBAF	20/09/2023			Jibar Tradeable Future	6.7550	93.2450	6.7450	93.2550	(0.148)	0.0000	0.0000	75
2022/01/21	JBAF	20/12/2023			Jibar Tradeable Future	6.8900	93.1100	6.8650	93.1350	(0.363)	0.0000	0.0000	0
2022/01/21	R023	03/02/2022	5.08	Call	Bond Future	46.1900	0.0462	46.0400	0.0460	(0.325)	0	0	0
2022/01/21	R023	03/02/2022	5.08	Put	Bond Future	120.5100	0.1205	113.3800	0.1134	(5.917)	0	0	0
2022/01/21	R023	03/02/2022			Bond Future	5.1517	106.0777	5.1450	106.0847	(0.131)	0.0000	0.0000	15,433
2022/01/21	R023	03/02/2022	5.06	Call	Bond Future	38.4300	0.0384	38.1400	0.0381	(0.755)	0	0	0
2022/01/21	R023	03/02/2022	5.06	Put	Bond Future	133.4800	0.1335	126.2100	0.1262	(5.447)	0	0	0
2022/01/21	R023	03/02/2022	5.07	Call	Bond Future	42.2000	0.0422	41.9700	0.0420	(0.545)	0	0	0
2022/01/21	R023	03/02/2022	5.07	Put	Bond Future	126.8900	0.1269	119.6800	0.1197	(5.682)	0	0	0
2022/01/21	R023	05/05/2022	6.31	Call	Bond Future	890.0800	0.8901	895.2100	0.8952	0.576	0	0	0
2022/01/21	R023	05/05/2022	6.31	Put	Bond Future	20.6900	0.0207	19.8300	0.0198	(4.157)	0	0	0
2022/01/21	R023	05/05/2022			Bond Future	5.2091	103.4664	5.2016	103.4724	(0.145)	0.0000	0.0000	12,923
2022/01/21	R023	05/05/2022	6.29	Call	Bond Future	875.3700	0.8754	880.4800	0.8805	0.584	0	0	0
2022/01/21	R023	05/05/2022	6.29	Put	Bond Future	21.6700	0.0217	20.7900	0.0208	(4.061)	0	0	0
2022/01/21	R023	05/05/2022	6.30	Call	Bond Future	882.6800	0.8827	887.8100	0.8878	0.581	0	0	0
2022/01/21	R023	05/05/2022	6.30	Put	Bond Future	21.1300	0.0211	20.2700	0.0203	(4.070)	0	0	0
2022/01/21	R023	04/08/2022	6.05	Call	Bond Future	507.8600	0.5079	512.1900	0.5122	0.853	0	0	0
2022/01/21	R023	04/08/2022	6.05	Put	Bond Future	57.0200	0.0570	55.5200	0.0555	(2.631)	0	0	0
2022/01/21	R023	04/08/2022			Bond Future	5.2269	104.7954	5.2163	104.8012	(0.203)	0.0000	0.0000	0
2022/01/21	R023	04/08/2022	6.03	Call	Bond Future	498.6900	0.4987	502.9900	0.5030	0.862	0	0	0
2022/01/21	R023	04/08/2022	6.03	Put	Bond Future	58.7600	0.0588	57.2300	0.0572	(2.604)	0	0	0
2022/01/21	R023	04/08/2022	6.04	Call	Bond Future	503.2700	0.5033	507.5900	0.5076	0.858	0	0	0
2022/01/21	R023	04/08/2022	6.04	Put	Bond Future	57.8800	0.0579	56.3700	0.0564	(2.609)	0	0	0
2022/01/21	R023	03/11/2022	6.25	Call	Bond Future	386.8400	0.3868	391.4200	0.3914	1.184	0	0	0
2022/01/21	R023	03/11/2022	6.25	Put	Bond Future	35.3400	0.0353	34.1800	0.0342	(3.282)	0	0	0
2022/01/21	R023	03/11/2022	6.26	Call	Bond Future	389.5900	0.3896	394.1900	0.3942	1.181	0	0	0
2022/01/21	R023	03/11/2022	6.26	Put	Bond Future	35.0300	0.0350	33.8900	0.0339	(3.254)	0	0	0
2022/01/21	R023	03/11/2022			Bond Future	5.1085	102.2719	5.0899	102.2776	(0.364)	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
2022/01/21	R023	03/11/2022	6.27	Call	Bond Future	392.1300	0.3921	396.7400	0.3967	1.176	0	0	0
2022/01/21	R023	03/11/2022	6.27	Put	Bond Future	34.5000	0.0345	33.3700	0.0334	(3.275)	0	0	0
2022/01/21	R035	03/02/2022	9.92	Call	Bond Future	157.8500	0.1579	170.5700	0.1706	8.058	0	0	200
2022/01/21	R035	03/02/2022	9.92	Put	Bond Future	2,107.7100	2.1077	1,939.3600	1.9394	(7.987)	0	0	0
2022/01/21	R035	03/02/2022	11.73	Call	Bond Future	9,337.7700	9.3378	9,518.8100	9.5188	1.939	0	0	0
2022/01/21	R035	03/02/2022	11.73	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	280
2022/01/21	R035	03/02/2022	11.28	Call	Bond Future	6,727.0600	6.7271	6,907.3200	6.9073	2.680	0	0	0
2022/01/21	R035	03/02/2022	11.28	Put	Bond Future	1.6700	0.0017	0.8600	0.0009	(48.503)	0	0	200
2022/01/21	R035	03/02/2022	11.33	Put	Bond Future	1.1300	0.0011	0.5600	0.0006	(50.442)	0	0	500
2022/01/21	R035	03/02/2022	11.39	Call	Bond Future	7,375.8300	7.3758	7,556.5300	7.5565	2.450	0	0	0
2022/01/21	R035	03/02/2022	11.39	Put	Bond Future	0.7000	0.0007	0.3300	0.0003	(52.857)	0	0	683
2022/01/21	R035	03/02/2022	11.22	Call	Bond Future	6,370.4900	6.3705	6,550.3400	6.5503	2.823	0	0	0
2022/01/21	R035	03/02/2022	11.22	Put	Bond Future	2.6100	0.0026	1.3900	0.0014	(46.743)	0	0	0
2022/01/21	R035	03/02/2022	11.23	Call	Bond Future	6,430.0500	6.4300	6,609.9700	6.6100	2.798	0	0	0
2022/01/21	R035	03/02/2022	11.23	Put	Bond Future	2.4300	0.0024	1.2800	0.0013	(47.325)	0	0	0
2022/01/21	R035	03/02/2022	11.03	Call	Bond Future	5,230.7800	5.2308	5,407.9100	5.4079	3.386	0	0	0
2022/01/21	R035	03/02/2022	11.05	Put	Bond Future	8.4900	0.0085	4.9800	0.0050	(41.343)	0	0	1,600
2022/01/21	R035	03/02/2022	11.11	Call	Bond Future	5,712.3100	5.7123	5,890.9400	5.8909	3.127	0	0	0
2022/01/21	R035	03/02/2022	10.35	Call	Bond Future	1,371.3100	1.3713	1,470.6700	1.4707	7.246	0	0	1,600
2022/01/21	R035	03/02/2022	10.35	Put	Bond Future	444.4300	0.4444	362.7200	0.3627	(18.385)	0	0	0
2022/01/21	R035	03/02/2022	10.61	Call	Bond Future	2,727.2600	2.7273	2,875.6900	2.8757	5.442	0	0	0
2022/01/21	R035	03/02/2022	10.61	Put	Bond Future	122.5900	0.1226	89.9500	0.0899	(26.625)	0	0	200
2022/01/21	R035	03/02/2022	10.65	Call	Bond Future	2,957.9400	2.9579	3,111.3600	3.1114	5.187	0	0	0
2022/01/21	R035	03/02/2022	10.24	Put	Bond Future	713.7600	0.7138	605.3900	0.6054	(15.183)	0	0	0
2022/01/21	R035	03/02/2022	10.26	Call	Bond Future	992.7000	0.9927	1,070.2900	1.0703	7.816	0	0	200
2022/01/21	R035	03/02/2022	10.26	Put	Bond Future	657.2700	0.6573	553.7900	0.5538	(15.744)	0	0	0
2022/01/21	R035	03/02/2022	10.34	Call	Bond Future	1,326.3800	1.3264	1,423.3700	1.4234	7.312	0	0	0
2022/01/21	R035	03/02/2022	10.34	Put	Bond Future	464.9400	0.4649	380.8600	0.3809	(18.084)	0	0	500
2022/01/21	R035	03/02/2022			Bond Future	10.2093	94.4286	10.1821	94.6097	(0.267)	0.0000	0.0000	58,122
2022/01/21	R035	03/02/2022	9.70	Call	Bond Future	23.4700	0.0235	24.5600	0.0246	4.644	0	0	683
2022/01/21	R035	03/02/2022	9.70	Put	Bond Future	3,496.1000	3.4961	3,316.1200	3.3161	(5.148)	0	0	0
2022/01/21	R035	03/02/2022	10.10	Call	Bond Future	481.6800	0.4817	522.3500	0.5223	8.443	0	0	280
2022/01/21	R035	03/02/2022	10.10	Put	Bond Future	1,211.5400	1.2115	1,071.1400	1.0711	(11.589)	0	0	0
2022/01/21	R035	03/02/2022	11.88	Call	Bond Future	10,182.1400	10.1821	10,363.2000	10.3632	1.778	0	0	0
2022/01/21	R035	03/02/2022	11.88	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,800
2022/01/21	R035	03/02/2022	11.33	Call	Bond Future	7,022.7700	7.0228	7,203.2700	7.2033	2.570	0	0	0
2022/01/21	R035	03/02/2022	11.24	Call	Bond Future	6,489.5500	6.4896	6,669.5500	6.6696	2.774	0	0	0
2022/01/21	R035	03/02/2022	11.24	Put	Bond Future	2.2600	0.0023	1.1900	0.0012	(47.345)	0	0	0
2022/01/21	R035	03/02/2022	11.03	Put	Bond Future	9.7100	0.0097	5.7700	0.0058	(40.577)	0	0	280
2022/01/21	R035	03/02/2022	11.05	Call	Bond Future	5,351.3400	5.3513	5,528.9000	5.5289	3.318	0	0	0
2022/01/21	R035	03/02/2022	11.11	Put	Bond Future	5.6400	0.0056	3.2000	0.0032	(43.262)	0	0	200
2022/01/21	R035	03/02/2022	10.65	Put	Bond Future	99.1500	0.0991	71.5000	0.0715	(27.887)	0	0	683
2022/01/21	R035	03/02/2022	10.24	Call	Bond Future	917.0100	0.9170	989.7100	0.9897	7.928	0	0	500
2022/01/21	R035	05/05/2022	11.63	Call	Bond Future	7,855.5900	7.8556	8,014.3700	8.0144	2.021	0	0	0
2022/01/21	R035	05/05/2022	11.63	Put	Bond Future	322.1300	0.3221	298.5900	0.2986	(7.308)	0	0	0
2022/01/21	R035	05/05/2022	11.64	Call	Bond Future	7,907.3600	7.9074	8,066.4500	8.0664	2.012	0	0	0
2022/01/21	R035	05/05/2022	11.64	Put	Bond Future	316.9700	0.3170	293.7400	0.2937	(7.329)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/21	R035	05/05/2022	10.72	Call	Bond Future	3,419.7700		3.4198	3,531.3500	3.5313	3.263	0	0	1,200
2022/01/21	R035	05/05/2022	10.72	Put	Bond Future	1,315.7400		1.3157	1,245.0000	1.2450	(5.376)	0	0	0
2022/01/21	R035	05/05/2022			Bond Future	10.3889		91.0965	10.3607	91.2788	(0.271)	0.0000	0.0000	59,716
2022/01/21	R035	05/05/2022	11.65	Call	Bond Future	7,959.1500		7.9591	8,118.5500	8.1186	2.003	0	0	0
2022/01/21	R035	05/05/2022	11.65	Put	Bond Future	311.8900		0.3119	288.9700	0.2890	(7.349)	0	0	0
2022/01/21	R035	05/05/2022	12.64	Call	Bond Future	13,061.6800		13.0617	13,238.5800	13.2386	1.354	0	0	0
2022/01/21	R035	05/05/2022	12.64	Put	Bond Future	57.6300		0.0576	52.2100	0.0522	(9.405)	0	0	1,200
2022/01/21	R035	05/05/2022	10.82	Call	Bond Future	3,854.1100		3.8541	3,973.0500	3.9731	3.086	0	0	0
2022/01/21	R035	05/05/2022	10.82	Put	Bond Future	1,128.5500		1.1286	1,065.1700	1.0652	(5.616)	0	0	1,200
2022/01/21	R035	04/08/2022	11.13	Put	Bond Future	1,556.0400		1.5560	1,493.1800	1.4932	(4.040)	0	0	100
2022/01/21	R035	04/08/2022	10.72	Call	Bond Future	3,343.7500		3.3438	3,441.7200	3.4417	2.930	0	0	0
2022/01/21	R035	04/08/2022	10.72	Put	Bond Future	2,443.5600		2.4436	2,357.0000	2.3570	(3.542)	0	0	0
2022/01/21	R035	04/08/2022	10.73	Call	Bond Future	3,379.5900		3.3796	3,478.1900	3.4782	2.918	0	0	0
2022/01/21	R035	04/08/2022	10.73	Put	Bond Future	2,417.4700		2.4175	2,331.5400	2.3315	(3.555)	0	0	0
2022/01/21	R035	04/08/2022	9.84	Call	Bond Future	929.9200		0.9299	971.0900	0.9711	4.427	0	0	100
2022/01/21	R035	04/08/2022	9.84	Put	Bond Future	5,732.2900		5.7323	5,588.9300	5.5889	(2.501)	0	0	0
2022/01/21	R035	04/08/2022	10.53	Put	Bond Future	2,989.3700		2.9894	2,890.6600	2.8907	(3.302)	0	0	0
2022/01/21	R035	04/08/2022	10.64	Call	Bond Future	3,065.1800		3.0652	3,158.0900	3.1581	3.031	0	0	0
2022/01/21	R035	04/08/2022	10.64	Put	Bond Future	2,662.6400		2.6626	2,571.0200	2.5710	(3.441)	0	0	100
2022/01/21	R035	04/08/2022	9.53	Call	Bond Future	520.4900		0.5205	546.2700	0.5463	4.953	0	0	400
2022/01/21	R035	04/08/2022	9.53	Put	Bond Future	7,456.6800		7.4567	7,297.9300	7.2979	(2.129)	0	0	0
2022/01/21	R035	04/08/2022			Bond Future	10.5758		92.2465	10.5464	92.4310	(0.277)	0.0000	0.0000	0
2022/01/21	R035	04/08/2022	11.13	Call	Bond Future	4,944.7100		4.9447	5,066.3800	5.0664	2.461	0	0	0
2022/01/21	R035	04/08/2022	12.18	Call	Bond Future	9,832.2200		9.8322	9,991.2000	9.9912	1.617	0	0	0
2022/01/21	R035	04/08/2022	12.18	Put	Bond Future	516.7300		0.5167	491.1800	0.4912	(4.945)	0	0	400
2022/01/21	R035	04/08/2022	10.74	Call	Bond Future	3,415.3400		3.4153	3,514.5600	3.5146	2.905	0	0	0
2022/01/21	R035	04/08/2022	10.74	Put	Bond Future	2,391.3600		2.3914	2,306.0500	2.3060	(3.567)	0	0	0
2022/01/21	R035	04/08/2022	10.53	Call	Bond Future	2,701.0400		2.7010	2,786.8600	2.7869	3.177	0	0	400
2022/01/21	R035	03/11/2022	11.15	Call	Bond Future	4,706.3800		4.7064	4,818.6200	4.8186	2.385	0	0	0
2022/01/21	R035	03/11/2022	11.15	Put	Bond Future	2,355.7500		2.3557	2,281.1600	2.2812	(3.166)	0	0	0
2022/01/21	R035	03/11/2022			Bond Future	10.7586		88.9765	10.7281	89.1633	(0.283)	0.0000	0.0000	0
2022/01/21	R035	03/11/2022	11.14	Call	Bond Future	4,669.3200		4.6693	4,781.0600	4.7811	2.393	0	0	0
2022/01/21	R035	03/11/2022	11.14	Put	Bond Future	2,377.6200		2.3776	2,302.5300	2.3025	(3.158)	0	0	0
2022/01/21	R035	03/11/2022	11.13	Call	Bond Future	4,632.3700		4.6324	4,743.6200	4.7436	2.402	0	0	0
2022/01/21	R035	03/11/2022	11.13	Put	Bond Future	2,399.6500		2.3997	2,324.0700	2.3241	(3.150)	0	0	0
2022/01/21	R186	03/02/2022	7.30	Call	Bond Future	38.4100		0.0384	45.5500	0.0455	18.589	0	0	0
2022/01/21	R186	03/02/2022	7.30	Put	Bond Future	1,659.9400		1.6599	1,506.4300	1.5064	(9.248)	0	0	0
2022/01/21	R186	03/02/2022			Bond Future	7.6759		112.6829	7.6383	112.8436	(0.489)	0.0000	0.0000	44,555
2022/01/21	R186	03/02/2022	7.28	Call	Bond Future	32.1600		0.0322	38.1200	0.0381	18.532	0	0	0
2022/01/21	R186	03/02/2022	7.28	Put	Bond Future	1,740.8000		1.7408	1,586.1100	1.5861	(8.886)	0	0	0
2022/01/21	R186	03/02/2022	7.29	Call	Bond Future	35.1700		0.0352	41.6900	0.0417	18.539	0	0	0
2022/01/21	R186	03/02/2022	7.29	Put	Bond Future	1,700.2500		1.7003	1,546.1200	1.5461	(9.065)	0	0	0
2022/01/21	R186	05/05/2022	9.18	Call	Bond Future	5,294.4300		5.2944	5,443.1000	5.4431	2.808	0	0	0
2022/01/21	R186	05/05/2022	9.18	Put	Bond Future	111.3400		0.1113	98.5500	0.0986	(11.487)	0	0	454
2022/01/21	R186	05/05/2022	8.32	Call	Bond Future	2,421.4400		2.4214	2,533.7900	2.5338	4.640	0	0	0
2022/01/21	R186	05/05/2022	8.32	Put	Bond Future	579.0700		0.5791	529.9600	0.5300	(8.481)	0	0	0
2022/01/21	R186	05/05/2022	8.14	Call	Bond Future	1,923.5200		1.9235	2,023.0700	2.0231	5.175	0	0	454

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
2022/01/21	R186	05/05/2022	8.14	Put	Bond Future	797.1500	0.7972	735.2400	0.7352	(7.766)	0	0	0
2022/01/21	R186	05/05/2022	7.28	Call	Bond Future	375.7600	0.3758	408.2600	0.4083	8.649	0	0	435
2022/01/21	R186	05/05/2022	7.28	Put	Bond Future	2,753.1700	2.7532	2,624.2100	2.6242	(4.684)	0	0	0
2022/01/21	R186	05/05/2022	7.48	Call	Bond Future	608.2200	0.6082	654.8800	0.6549	7.672	0	0	3,600
2022/01/21	R186	05/05/2022	7.48	Put	Bond Future	2,158.3900	2.1584	2,043.5900	2.0436	(5.319)	0	0	0
2022/01/21	R186	05/05/2022			Bond Future	7.8598	114.0775	7.8199	114.2390	(0.507)	0.0000	0.0000	49,087
2022/01/21	R186	05/05/2022	8.64	Call	Bond Future	3,421.8700	3.4219	3,552.3100	3.5523	3.812	0	0	0
2022/01/21	R186	05/05/2022	8.64	Put	Bond Future	321.0800	0.3211	290.0600	0.2901	(9.661)	0	0	4,035
2022/01/21	R186	05/05/2022	8.94	Call	Bond Future	4,444.0100	4.4440	4,586.2100	4.5862	3.200	0	0	0
2022/01/21	R186	05/05/2022	8.94	Put	Bond Future	180.0600	0.1801	160.8000	0.1608	(10.696)	0	0	454
2022/01/21	R186	05/05/2022	8.31	Call	Bond Future	2,392.1700	2.3922	2,503.8600	2.5039	4.669	0	0	0
2022/01/21	R186	05/05/2022	8.31	Put	Bond Future	589.4200	0.5894	539.6500	0.5397	(8.444)	0	0	0
2022/01/21	R186	05/05/2022	8.35	Call	Bond Future	2,509.8900	2.5099	2,624.1800	2.6242	4.554	0	0	454
2022/01/21	R186	05/05/2022	8.35	Put	Bond Future	548.7600	0.5488	501.5900	0.5016	(8.596)	0	0	0
2022/01/21	R186	05/05/2022	7.88	Call	Bond Future	1,306.8700	1.3069	1,385.7600	1.3858	6.037	0	0	435
2022/01/21	R186	05/05/2022	7.88	Put	Bond Future	1,225.2200	1.2252	1,142.6500	1.1427	(6.739)	0	0	0
2022/01/21	R186	05/05/2022	8.30	Call	Bond Future	2,363.2400	2.3632	2,474.2600	2.4743	4.698	0	0	0
2022/01/21	R186	05/05/2022	8.30	Put	Bond Future	600.1300	0.6001	549.6900	0.5497	(8.405)	0	0	0
2022/01/21	R186	05/05/2022	6.73	Call	Bond Future	82.9800	0.0830	91.9700	0.0920	10.834	0	0	3,600
2022/01/21	R186	05/05/2022	6.73	Put	Bond Future	4,775.0600	4.7751	4,622.5900	4.6226	(3.193)	0	0	0
2022/01/21	R186	04/08/2022	8.15	Call	Bond Future	1,877.9900	1.8780	1,963.7200	1.9637	4.565	0	0	0
2022/01/21	R186	04/08/2022	8.15	Put	Bond Future	1,496.8400	1.4968	1,419.3400	1.4193	(5.178)	0	0	0
2022/01/21	R186	04/08/2022	9.78	Call	Bond Future	6,581.0400	6.5810	6,727.6900	6.7277	2.228	0	0	0
2022/01/21	R186	04/08/2022	9.78	Put	Bond Future	218.4700	0.2185	201.8900	0.2019	(7.589)	0	0	3,600
2022/01/21	R186	04/08/2022	7.96	Call	Bond Future	1,488.6900	1.4887	1,563.1900	1.5632	5.004	0	0	3,600
2022/01/21	R186	04/08/2022			Bond Future	8.0500	110.2807	8.0073	110.4439	(0.531)	0.0000	0.0000	0
2022/01/21	R186	04/08/2022	8.14	Call	Bond Future	1,856.3600	1.8564	1,941.5100	1.9415	4.587	0	0	0
2022/01/21	R186	04/08/2022	8.14	Put	Bond Future	1,513.2400	1.5132	1,435.1600	1.4352	(5.160)	0	0	0
2022/01/21	R186	04/08/2022	6.96	Call	Bond Future	245.1900	0.2452	265.5800	0.2656	8.316	0	0	3,600
2022/01/21	R186	04/08/2022	6.96	Put	Bond Future	4,508.1200	4.5081	4,365.2800	4.3653	(3.169)	0	0	0
2022/01/21	R186	04/08/2022	7.96	Put	Bond Future	1,832.8600	1.8329	1,744.1300	1.7441	(4.841)	0	0	0
2022/01/21	R186	04/08/2022	8.13	Call	Bond Future	1,834.8600	1.8349	1,919.4200	1.9194	4.609	0	0	0
2022/01/21	R186	04/08/2022	8.13	Put	Bond Future	1,529.7800	1.5298	1,451.1100	1.4511	(5.143)	0	0	0
2022/01/21	R186	03/11/2022	8.53	Call	Bond Future	2,549.2800	2.5493	2,643.7400	2.6437	3.705	0	0	0
2022/01/21	R186	03/11/2022	8.53	Put	Bond Future	1,564.5500	1.5646	1,493.7400	1.4937	(4.526)	0	0	0
2022/01/21	R186	03/11/2022	8.54	Call	Bond Future	2,571.0700	2.5711	2,665.9800	2.6660	3.691	0	0	0
2022/01/21	R186	03/11/2022	8.54	Put	Bond Future	1,550.7900	1.5508	1,480.4300	1.4804	(4.537)	0	0	0
2022/01/21	R186	03/11/2022			Bond Future	8.2546	111.7026	8.2087	111.8679	(0.556)	0.0000	0.0000	0
2022/01/21	R186	03/11/2022	8.55	Call	Bond Future	2,592.9400	2.5929	2,688.2900	2.6883	3.677	0	0	0
2022/01/21	R186	03/11/2022	8.55	Put	Bond Future	1,537.1300	1.5371	1,467.2100	1.4672	(4.549)	0	0	0
2022/01/21	R197	03/02/2022			Bond Future	321.6595	321.6595	321.6597	321.6597	0.000	0.0000	0.0000	1,090
2022/01/21	R197	05/05/2022			Bond Future	325.7201	325.7201	325.7171	325.7171	(0.001)	0.0000	0.0000	588
2022/01/21	R197	04/08/2022			Bond Future	321.6520	321.6520	321.6489	321.6489	(0.001)	0.0000	0.0000	0
2022/01/21	R197	03/11/2022			Bond Future	325.8733	325.8733	325.8699	325.8699	(0.001)	0.0000	0.0000	0
2022/01/21	R202	03/02/2022			Bond Future	240.0360	240.0360	241.1974	241.1974	0.484	0.0000	0.0000	6,620
2022/01/21	R202	05/05/2022			Bond Future	243.0663	243.0663	244.2400	244.2400	0.483	0.0000	0.0000	6,351

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
2022/01/21	R202	04/08/2022			Bond Future	241.8376	241.8376	243.0266	243.0266	0.492	0.0000	0.0000	91
2022/01/21	R202	03/11/2022			Bond Future	245.0113	245.0113	246.2157	246.2157	0.492	0.0000	0.0000	0
2022/01/21	R209	03/02/2022	11.02	Call	Bond Future	4,578.0600	4.5781	4,790.6100	4.7906	4.643	0	0	0
2022/01/21	R209	03/02/2022	11.02	Put	Bond Future	7.5900	0.0076	4.0800	0.0041	(46.245)	0	0	0
2022/01/21	R209	03/02/2022	11.03	Call	Bond Future	4,630.4400	4.6304	4,843.2000	4.8432	4.595	0	0	0
2022/01/21	R209	03/02/2022	11.03	Put	Bond Future	7.0900	0.0071	3.7900	0.0038	(46.544)	0	0	0
2022/01/21	R209	03/02/2022			Bond Future	10.1964	73.0149	10.1593	73.2310	(0.364)	0.0000	0.0000	15,362
2022/01/21	R209	03/02/2022	11.04	Call	Bond Future	4,682.8000	4.6828	4,895.7600	4.8958	4.548	0	0	0
2022/01/21	R209	03/02/2022	11.04	Put	Bond Future	6.6200	0.0066	3.5200	0.0035	(46.828)	0	0	0
2022/01/21	R209	05/05/2022	11.43	Call	Bond Future	6,099.3300	6.0993	6,285.7000	6.2857	3.056	0	0	0
2022/01/21	R209	05/05/2022	11.43	Put	Bond Future	348.8200	0.3488	317.2600	0.3173	(9.048)	0	0	0
2022/01/21	R209	05/05/2022	11.44	Call	Bond Future	6,144.1900	6.1442	6,330.9800	6.3310	3.040	0	0	0
2022/01/21	R209	05/05/2022	11.44	Put	Bond Future	343.3600	0.3434	312.2200	0.3122	(9.069)	0	0	0
2022/01/21	R209	05/05/2022	9.75	Call	Bond Future	515.1600	0.5152	557.8500	0.5578	8.287	0	0	8,525
2022/01/21	R209	05/05/2022	9.75	Put	Bond Future	4,078.6100	4.0786	3,903.3700	3.9034	(4.297)	0	0	0
2022/01/21	R209	05/05/2022	10.25	Call	Bond Future	1,567.4500	1.5675	1,661.2000	1.6612	5.981	0	0	0
2022/01/21	R209	05/05/2022	10.25	Put	Bond Future	2,170.9800	2.1710	2,046.8000	2.0468	(5.720)	0	0	9,000
2022/01/21	R209	05/05/2022	10.75	Call	Bond Future	3,207.9400	3.2079	3,351.5800	3.3516	4.478	0	0	0
2022/01/21	R209	05/05/2022	10.75	Put	Bond Future	1,015.4100	1.0154	941.1200	0.9411	(7.316)	0	0	3,050
2022/01/21	R209	05/05/2022			Bond Future	10.3556	70.7763	10.3173	70.9943	(0.369)	0.0000	0.0000	10,983
2022/01/21	R209	05/05/2022	12.00	Call	Bond Future	8,667.9400	8.6679	8,871.7100	8.8717	2.351	0	0	0
2022/01/21	R209	05/05/2022	12.00	Put	Bond Future	136.6300	0.1366	122.4700	0.1225	(10.364)	0	0	12,050
2022/01/21	R209	05/05/2022	11.45	Call	Bond Future	6,189.1600	6.1892	6,376.3600	6.3764	3.025	0	0	0
2022/01/21	R209	05/05/2022	11.45	Put	Bond Future	338.0600	0.3381	307.3300	0.3073	(9.090)	0	0	0
2022/01/21	R209	04/08/2022	10.57	Put	Bond Future	2,325.2300	2.3252	2,218.2900	2.2183	(4.599)	0	0	0
2022/01/21	R209	04/08/2022	10.58	Call	Bond Future	2,659.4400	2.6594	2,773.9000	2.7739	4.304	0	0	0
2022/01/21	R209	04/08/2022	10.58	Put	Bond Future	2,300.1500	2.3001	2,193.9900	2.1940	(4.615)	0	0	0
2022/01/21	R209	04/08/2022			Bond Future	10.5151	71.7011	10.4755	71.9217	(0.377)	0.0000	0.0000	0
2022/01/21	R209	04/08/2022	10.59	Call	Bond Future	2,689.5000	2.6895	2,804.7300	2.8047	4.284	0	0	0
2022/01/21	R209	04/08/2022	10.59	Put	Bond Future	2,275.0900	2.2751	2,169.7000	2.1697	(4.632)	0	0	0
2022/01/21	R209	04/08/2022	10.57	Call	Bond Future	2,629.3300	2.6293	2,743.0100	2.7430	4.324	0	0	0
2022/01/21	R209	03/11/2022	11.03	Call	Bond Future	4,029.8600	4.0299	4,164.4500	4.1644	3.340	0	0	0
2022/01/21	R209	03/11/2022	11.03	Put	Bond Future	2,154.8000	2.1548	2,066.0100	2.0660	(4.121)	0	0	0
2022/01/21	R209	03/11/2022			Bond Future	10.6780	69.4831	10.6370	69.7065	(0.384)	0.0000	0.0000	0
2022/01/21	R209	03/11/2022	11.01	Call	Bond Future	3,963.8900	3.9639	4,097.3000	4.0973	3.366	0	0	0
2022/01/21	R209	03/11/2022	11.01	Put	Bond Future	2,193.4400	2.1934	2,103.4700	2.1035	(4.102)	0	0	0
2022/01/21	R209	03/11/2022	11.02	Call	Bond Future	3,996.7000	3.9967	4,130.7100	4.1307	3.353	0	0	0
2022/01/21	R209	03/11/2022	11.02	Put	Bond Future	2,173.9200	2.1739	2,084.5500	2.0846	(4.111)	0	0	0
2022/01/21	R210	03/02/2022			Bond Future	213.4996	213.4996	213.5078	213.5078	0.004	0.0000	0.0000	1,126
2022/01/21	R210	05/05/2022			Bond Future	213.3224	213.3224	213.3286	213.3286	0.003	0.0000	0.0000	1,038
2022/01/21	R210	04/08/2022			Bond Future	216.1607	216.1607	216.1663	216.1663	0.003	0.0000	0.0000	266
2022/01/21	R210	03/11/2022			Bond Future	216.0748	216.0748	216.0800	216.0800	0.002	0.0000	0.0000	0
2022/01/21	R213	03/02/2022	8.63	Call	Bond Future	0.1100	0.0001	0.1300	0.0001	18.182	0	0	200
2022/01/21	R213	03/02/2022	8.63	Put	Bond Future	5,210.7700	5.2108	4,956.0200	4.9560	(4.889)	0	0	0
2022/01/21	R213	03/02/2022	8.80	Call	Bond Future	1.1400	0.0011	1.4000	0.0014	22.807	0	0	102

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
2022/01/21	R213	03/02/2022	8.80	Put	Bond Future	4,234.4500	4.2344	3,979.9400	3.9799	(6.010)	0	0	0
2022/01/21	R213	03/02/2022	10.60	Put	Bond Future	1.0500	0.0011	0.4200	0.0004	(60.000)	0	0	430
2022/01/21	R213	03/02/2022	10.67	Call	Bond Future	5,669.5500	5.6696	5,923.9500	5.9239	4.487	0	0	0
2022/01/21	R213	03/02/2022	10.67	Put	Bond Future	0.6000	0.0006	0.2300	0.0002	(61.667)	0	0	220
2022/01/21	R213	03/02/2022	10.00	Call	Bond Future	2,359.7400	2.3597	2,588.1100	2.5881	9.678	0	0	0
2022/01/21	R213	03/02/2022	10.00	Put	Bond Future	67.1000	0.0671	40.7000	0.0407	(39.344)	0	0	430
2022/01/21	R213	03/02/2022	9.98	Call	Bond Future	2,264.7400	2.2647	2,490.3000	2.4903	9.960	0	0	0
2022/01/21	R213	03/02/2022	9.98	Put	Bond Future	75.7300	0.0757	46.5200	0.0465	(38.571)	0	0	0
2022/01/21	R213	03/02/2022	9.22	Put	Bond Future	1,952.3900	1.9524	1,717.3500	1.7174	(12.039)	0	0	0
2022/01/21	R213	03/02/2022	9.58	Put	Bond Future	591.7800	0.5918	456.1300	0.4561	(22.922)	0	0	200
2022/01/21	R213	03/02/2022			Bond Future	9.5649	87.7960	9.5175	88.0508	(0.496)	0.0000	0.0000	20,073
2022/01/21	R213	03/02/2022	9.15	Call	Bond Future	43.5300	0.0435	55.0700	0.0551	26.510	0	0	220
2022/01/21	R213	03/02/2022	9.15	Put	Bond Future	2,307.0000	2.3070	2,063.7700	2.0638	(10.543)	0	0	0
2022/01/21	R213	03/02/2022	10.25	Call	Bond Future	3,588.0800	3.5881	3,836.0200	3.8360	6.910	0	0	0
2022/01/21	R213	03/02/2022	10.25	Put	Bond Future	14.1900	0.0142	7.3600	0.0074	(48.132)	0	0	102
2022/01/21	R213	03/02/2022	10.60	Call	Bond Future	5,325.7400	5.3257	5,579.8800	5.5799	4.772	0	0	0
2022/01/21	R213	03/02/2022	10.15	Call	Bond Future	3,091.4100	3.0914	3,334.1400	3.3341	7.852	0	0	0
2022/01/21	R213	03/02/2022	10.15	Put	Bond Future	26.9100	0.0269	14.8700	0.0149	(44.742)	0	0	200
2022/01/21	R213	03/02/2022	10.17	Call	Bond Future	3,190.4200	3.1904	3,434.4200	3.4344	7.648	0	0	0
2022/01/21	R213	03/02/2022	10.17	Put	Bond Future	23.7100	0.0237	12.9400	0.0129	(45.424)	0	0	220
2022/01/21	R213	03/02/2022	9.96	Call	Bond Future	2,170.5700	2.1706	2,393.1000	2.3931	10.252	0	0	0
2022/01/21	R213	03/02/2022	9.96	Put	Bond Future	85.3500	0.0854	53.1100	0.0531	(37.774)	0	0	0
2022/01/21	R213	03/02/2022	9.97	Call	Bond Future	2,217.5700	2.2176	2,441.6400	2.4416	10.104	0	0	0
2022/01/21	R213	03/02/2022	9.97	Put	Bond Future	80.4300	0.0804	49.7300	0.0497	(38.170)	0	0	0
2022/01/21	R213	03/02/2022	9.22	Call	Bond Future	76.1700	0.0762	95.9000	0.0959	25.903	0	0	430
2022/01/21	R213	03/02/2022	9.58	Call	Bond Future	672.5500	0.6725	791.6700	0.7917	17.712	0	0	0
2022/01/21	R213	03/02/2022	9.76	Call	Bond Future	1,294.6900	1.2947	1,472.8500	1.4728	13.761	0	0	0
2022/01/21	R213	03/02/2022	9.76	Put	Bond Future	256.7300	0.2567	180.1200	0.1801	(29.841)	0	0	102
2022/01/21	R213	05/05/2022	10.63	Call	Bond Future	4,851.4700	4.8515	5,063.2800	5.0633	4.366	0	0	0
2022/01/21	R213	05/05/2022	10.65	Put	Bond Future	403.7300	0.4037	359.6900	0.3597	(10.908)	0	0	0
2022/01/21	R213	05/05/2022			Bond Future	9.7482	85.3307	9.6989	85.5878	(0.506)	0.0000	0.0000	10,177
2022/01/21	R213	05/05/2022	10.63	Put	Bond Future	417.2500	0.4173	371.9800	0.3720	(10.850)	0	0	0
2022/01/21	R213	05/05/2022	10.64	Call	Bond Future	4,893.2000	4.8932	5,105.6300	5.1056	4.341	0	0	0
2022/01/21	R213	05/05/2022	10.64	Put	Bond Future	410.4400	0.4104	365.7900	0.3658	(10.879)	0	0	0
2022/01/21	R213	05/05/2022	10.65	Call	Bond Future	4,934.9800	4.9350	5,148.0200	5.1480	4.317	0	0	0
2022/01/21	R213	04/08/2022	9.88	Call	Bond Future	2,160.7600	2.1608	2,285.3700	2.2854	5.767	0	0	0
2022/01/21	R213	04/08/2022	9.89	Call	Bond Future	2,186.2400	2.1862	2,311.7500	2.3118	5.741	0	0	0
2022/01/21	R213	04/08/2022	9.90	Put	Bond Future	2,414.2900	2.4143	2,280.4300	2.2804	(5.544)	0	0	0
2022/01/21	R213	04/08/2022			Bond Future	9.9400	86.4100	9.8886	86.6703	(0.518)	0.0000	0.0000	0
2022/01/21	R213	04/08/2022	9.88	Put	Bond Future	2,464.5400	2.4645	2,328.8700	2.3289	(5.505)	0	0	0
2022/01/21	R213	04/08/2022	9.89	Put	Bond Future	2,439.3200	2.4393	2,304.5500	2.3046	(5.525)	0	0	0
2022/01/21	R213	04/08/2022	9.90	Call	Bond Future	2,211.8600	2.2119	2,338.2800	2.3383	5.716	0	0	0
2022/01/21	R213	03/11/2022	10.38	Call	Bond Future	3,400.0000	3.4000	3,551.6600	3.5517	4.461	0	0	0
2022/01/21	R213	03/11/2022	10.38	Put	Bond Future	2,187.4500	2.1875	2,075.5800	2.0756	(5.114)	0	0	0
2022/01/21	R213	03/11/2022	10.39	Call	Bond Future	3,428.6800	3.4287	3,581.0500	3.5811	4.444	0	0	0
2022/01/21	R213	03/11/2022	10.39	Put	Bond Future	2,168.0900	2.1681	2,056.9300	2.0569	(5.127)	0	0	0
2022/01/21	R213	03/11/2022	10.37	Call	Bond Future	0.0000	0.0000	3,522.6600	3.5227	100.000	0	0	0
2022/01/21	R213	03/11/2022	10.37	Put	Bond Future	0.0000	0.0000	2,094.6600	2.0947	100.000	0	0	200

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
2022/01/21	R213	03/11/2022			Bond Future	10.1301	84.0086	10.0764	84.2722	(0.530)	0.0000	0.0000	0
2022/01/21	R213	03/11/2022	10.40	Call	Bond Future	3,457.4800	3.4575	3,610.5500	3.6106	4.427	0	0	0
2022/01/21	R213	03/11/2022	10.40	Put	Bond Future	2,148.8800	2.1489	2,038.4200	2.0384	(5.140)	0	0	0
2022/01/21	R213	03/11/2022	9.13	Call	Bond Future	0.0000	0.0000	872.6500	0.8727	100.000	0	0	200
2022/01/21	R213	03/11/2022	9.13	Put	Bond Future	0.0000	0.0000	5,697.1100	5.6971	100.000	0	0	0
2022/01/21	R213	03/11/2022	9.98	Call	Bond Future	0.0000	0.0000	2,473.7600	2.4738	100.000	0	0	0
2022/01/21	R213	03/11/2022	9.98	Put	Bond Future	0.0000	0.0000	2,949.3700	2.9494	100.000	0	0	200
2022/01/21	R214	03/02/2022	11.39	Put	Bond Future	3.4200	0.0034	1.8700	0.0019	(45.322)	0	0	0
2022/01/21	R214	03/02/2022	11.40	Put	Bond Future	3.1900	0.0032	1.7300	0.0017	(45.768)	0	0	0
2022/01/21	R214	03/02/2022	11.41	Call	Bond Future	5,317.3600	5.3174	5,479.4400	5.4794	3.048	0	0	0
2022/01/21	R214	03/02/2022			Bond Future	10.4751	70.3579	10.4482	70.5214	(0.257)	0.0000	0.0000	17,148
2022/01/21	R214	03/02/2022	11.39	Call	Bond Future	5,211.1200	5.2111	5,373.0100	5.3730	3.107	0	0	0
2022/01/21	R214	03/02/2022	11.40	Call	Bond Future	5,264.2700	5.2643	5,426.2500	5.4263	3.077	0	0	0
2022/01/21	R214	03/02/2022	11.41	Put	Bond Future	2.9700	0.0030	1.6100	0.0016	(45.791)	0	0	0
2022/01/21	R214	05/05/2022	11.73	Put	Bond Future	358.5600	0.3586	333.4400	0.3334	(7.006)	0	0	0
2022/01/21	R214	05/05/2022	11.74	Put	Bond Future	353.2000	0.3532	328.3900	0.3284	(7.024)	0	0	0
2022/01/21	R214	05/05/2022	11.75	Call	Bond Future	6,509.9500	6.5100	6,650.1700	6.6502	2.154	0	0	0
2022/01/21	R214	05/05/2022			Bond Future	10.6282	67.9317	10.6005	68.0965	(0.261)	0.0000	0.0000	8,445
2022/01/21	R214	05/05/2022	11.73	Call	Bond Future	6,418.7300	6.4187	6,558.3300	6.5583	2.175	0	0	0
2022/01/21	R214	05/05/2022	11.74	Call	Bond Future	6,464.3400	6.4643	6,604.2500	6.6042	2.164	0	0	0
2022/01/21	R214	05/05/2022	11.75	Put	Bond Future	347.9100	0.3479	323.4100	0.3234	(7.042)	0	0	0
2022/01/21	R214	04/08/2022	10.98	Put	Bond Future	2,071.9800	2.0720	1,997.3500	1.9974	(3.602)	0	0	0
2022/01/21	R214	04/08/2022	10.99	Call	Bond Future	3,212.0200	3.2120	3,304.6900	3.3047	2.885	0	0	0
2022/01/21	R214	04/08/2022			Bond Future	10.7863	68.7888	10.7575	68.9556	(0.267)	0.0000	0.0000	0
2022/01/21	R214	04/08/2022	10.97	Call	Bond Future	3,145.6000	3.1456	3,237.1400	3.2371	2.910	0	0	0
2022/01/21	R214	04/08/2022	10.97	Put	Bond Future	2,095.1600	2.0952	2,019.9600	2.0200	(3.589)	0	0	0
2022/01/21	R214	04/08/2022	10.98	Call	Bond Future	3,178.8300	3.1788	3,270.9400	3.2709	2.898	0	0	0
2022/01/21	R214	04/08/2022	10.99	Put	Bond Future	2,048.8200	2.0488	1,974.7500	1.9747	(3.615)	0	0	0
2022/01/21	R214	03/11/2022	11.34	Call	Bond Future	4,291.8100	4.2918	4,394.6900	4.3947	2.397	0	0	0
2022/01/21	R214	03/11/2022	11.36	Put	Bond Future	2,043.5900	2.0436	1,978.5500	1.9785	(3.183)	0	0	0
2022/01/21	R214	03/11/2022			Bond Future	10.9393	66.4105	10.9096	66.5793	(0.272)	0.0000	0.0000	0
2022/01/21	R214	03/11/2022	11.34	Put	Bond Future	2,082.7900	2.0828	2,016.8600	2.0169	(3.165)	0	0	0
2022/01/21	R214	03/11/2022	11.35	Call	Bond Future	4,325.7600	4.3258	4,429.0900	4.4291	2.389	0	0	0
2022/01/21	R214	03/11/2022	11.35	Put	Bond Future	2,063.1100	2.0631	1,997.6300	1.9976	(3.174)	0	0	0
2022/01/21	R214	03/11/2022	11.36	Call	Bond Future	4,359.8100	4.3598	4,463.5800	4.4636	2.380	0	0	0
2022/01/21	R248	03/02/2022	9.80	Call	Bond Future	5.4700	0.0055	4.8400	0.0048	(11.517)	0	0	0
2022/01/21	R248	03/02/2022	9.80	Put	Bond Future	5,337.2100	5.3372	5,206.2000	5.2062	(2.455)	0	0	0
2022/01/21	R248	03/02/2022	10.00	Call	Bond Future	40.7400	0.0407	39.3100	0.0393	(3.510)	0	0	0
2022/01/21	R248	03/02/2022	10.00	Put	Bond Future	3,684.1400	3.6841	3,552.3300	3.5523	(3.578)	0	0	0
2022/01/21	R248	03/02/2022	10.20	Put	Bond Future	2,204.6300	2.2046	2,077.5800	2.0776	(5.763)	0	0	0
2022/01/21	R248	03/02/2022	11.47	Call	Bond Future	7,260.5700	7.2606	7,390.0600	7.3901	1.783	0	0	0
2022/01/21	R248	03/02/2022	11.48	Call	Bond Future	7,326.4700	7.3265	7,456.0100	7.4560	1.768	0	0	0
2022/01/21	R248	03/02/2022	11.49	Put	Bond Future	1.8000	0.0018	1.0100	0.0010	(43.889)	0	0	0
2022/01/21	R248	03/02/2022	10.90	Call	Bond Future	3,402.9000	3.4029	3,513.4500	3.5135	3.249	0	0	900
2022/01/21	R248	03/02/2022	10.90	Put	Bond Future	78.9800	0.0790	59.1500	0.0592	(25.108)	0	0	0
2022/01/21	R248	03/02/2022	10.40	Call	Bond Future	664.2800	0.6643	690.4700	0.6905	3.943	0	0	100

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
2022/01/21	R248	03/02/2022	10.50	Call	Bond Future	1,055.8700	1.0559	1,100.6000	1.1006	4.236	0	0	0
2022/01/21	R248	03/02/2022	10.50	Put	Bond Future	707.0600	0.7071	621.4100	0.6214	(12.114)	0	0	0
2022/01/21	R248	03/02/2022			Bond Future	10.4547	88.7210	10.4379	88.8514	(0.161)	0.0000	0.0000	165,008
2022/01/21	R248	03/02/2022	10.20	Call	Bond Future	196.2700	0.1963	199.6000	0.1996	1.697	0	0	900
2022/01/21	R248	03/02/2022	11.47	Put	Bond Future	2.0600	0.0021	1.1700	0.0012	(43.204)	0	0	0
2022/01/21	R248	03/02/2022	11.48	Put	Bond Future	1.9300	0.0019	1.0900	0.0011	(43.523)	0	0	0
2022/01/21	R248	03/02/2022	11.49	Call	Bond Future	7,392.2600	7.3923	7,521.8500	7.5218	1.753	0	0	0
2022/01/21	R248	03/02/2022	10.70	Call	Bond Future	2,115.5300	2.1155	2,199.2200	2.1992	3.956	0	0	0
2022/01/21	R248	03/02/2022	10.70	Put	Bond Future	255.9800	0.2560	209.2900	0.2093	(18.240)	0	0	0
2022/01/21	R248	03/02/2022	11.00	Call	Bond Future	4,081.1900	4.0812	4,199.5700	4.1996	2.901	0	0	1,400
2022/01/21	R248	03/02/2022	11.00	Put	Bond Future	41.9200	0.0419	29.9200	0.0299	(28.626)	0	0	0
2022/01/21	R248	03/02/2022	10.30	Call	Bond Future	378.0100	0.3780	390.0100	0.3900	3.175	0	0	1,300
2022/01/21	R248	03/02/2022	10.30	Put	Bond Future	1,588.1800	1.5882	1,469.8000	1.4698	(7.454)	0	0	0
2022/01/21	R248	03/02/2022	10.40	Put	Bond Future	1,088.8100	1.0888	984.6200	0.9846	(9.569)	0	0	0
2022/01/21	R248	05/05/2022	11.79	Call	Bond Future	8,552.4600	8.5525	8,663.4400	8.6634	1.298	0	0	0
2022/01/21	R248	05/05/2022	11.79	Put	Bond Future	385.1900	0.3852	365.1100	0.3651	(5.213)	0	0	0
2022/01/21	R248	05/05/2022	11.80	Call	Bond Future	8,609.4700	8.6095	8,720.6900	8.7207	1.292	0	0	0
2022/01/21	R248	05/05/2022			Bond Future	10.6054	85.3823	10.5880	85.5133	(0.164)	0.0000	0.0000	45,748
2022/01/21	R248	05/05/2022	11.80	Put	Bond Future	379.2900	0.3793	359.4500	0.3595	(5.231)	0	0	0
2022/01/21	R248	05/05/2022	11.81	Call	Bond Future	8,666.4100	8.6664	8,777.8800	8.7779	1.286	0	0	0
2022/01/21	R248	05/05/2022	11.81	Put	Bond Future	373.4000	0.3734	353.8100	0.3538	(5.246)	0	0	0
2022/01/21	R248	04/08/2022	10.98	Call	Bond Future	4,074.8400	4.0748	4,146.2200	4.1462	1.752	0	0	0
2022/01/21	R248	04/08/2022	10.98	Put	Bond Future	2,491.4700	2.4915	2,430.3000	2.4303	(2.455)	0	0	0
2022/01/21	R248	04/08/2022	10.99	Call	Bond Future	4,117.3600	4.1174	4,189.2000	4.1892	1.745	0	0	0
2022/01/21	R248	04/08/2022	10.99	Put	Bond Future	2,462.9800	2.4630	2,402.2700	2.4023	(2.465)	0	0	0
2022/01/21	R248	04/08/2022			Bond Future	10.7609	86.4596	10.7429	86.5922	(0.167)	0.0000	0.0000	0
2022/01/21	R248	04/08/2022	11.00	Call	Bond Future	4,160.0600	4.1601	4,232.3600	4.2324	1.738	0	0	0
2022/01/21	R248	04/08/2022	11.00	Put	Bond Future	2,434.7700	2.4348	2,374.5200	2.3745	(2.475)	0	0	0
2022/01/21	R248	03/11/2022	11.30	Put	Bond Future	2,669.7900	2.6698	2,614.3400	2.6143	(2.077)	0	0	0
2022/01/21	R248	03/11/2022	11.31	Put	Bond Future	2,646.1100	2.6461	2,591.0100	2.5910	(2.082)	0	0	0
2022/01/21	R248	03/11/2022	11.32	Call	Bond Future	5,464.5900	5.4646	5,544.0000	5.5440	1.453	0	0	0
2022/01/21	R248	03/11/2022			Bond Future	10.9115	83.1774	10.8928	83.3115	(0.171)	0.0000	0.0000	0
2022/01/21	R248	03/11/2022	11.30	Call	Bond Future	5,376.9300	5.3769	5,455.6300	5.4556	1.464	0	0	0
2022/01/21	R248	03/11/2022	11.31	Call	Bond Future	5,420.8500	5.4209	5,499.9000	5.4999	1.458	0	0	0
2022/01/21	R248	03/11/2022	11.32	Put	Bond Future	2,622.3500	2.6224	2,567.6100	2.5676	(2.087)	0	0	0

Total

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