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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/01/2022 TO 05/01/2022

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
2022/01/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	2025 03/02/2022			Bond Future	155.3177	155.3177	155.4638	155.4638	0.094	0.0000	0.0000	5,554
2022/01/05	2025 05/05/2022			Bond Future	157.1838	157.1838	157.3298	157.3298	0.093	0.0000	0.0000	164
2022/01/05	2025 04/08/2022			Bond Future	157.5181	157.5181	157.6626	157.6626	0.092	0.0000	0.0000	0
2022/01/05	2025 03/11/2022			Bond Future	159.5017	159.5017	159.6428	159.6428	0.088	0.0000	0.0000	0
2022/01/05	2029 03/02/2022			Bond Future	114.5983	114.5983	114.4613	114.4613	(0.120)	0.0000	0.0000	3,838
2022/01/05	2029 05/05/2022			Bond Future	114.7742	114.7742	114.6343	114.6343	(0.122)	0.0000	0.0000	591
2022/01/05	2029 04/08/2022			Bond Future	116.1966	116.1966	116.0525	116.0525	(0.124)	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
2022/01/05	2029	03/11/2022			Bond Future	116.4349	116.4349	116.2851	116.2851	(0.129)	0.0000	0.0000	0
2022/01/05	2030	03/02/2022	8.39	Call	Bond Future	2.8300	0.0028	4.4500	0.0045	57.244	0	0	101
2022/01/05	2030	03/02/2022	8.39	Put	Bond Future	6,085.9800	6.0860	5,655.1500	5.6551	(7.079)	0	0	0
2022/01/05	2030	03/02/2022	8.80	Put	Bond Future	3,848.7600	3.8488	3,436.7100	3.4367	(10.706)	0	0	0
2022/01/05	2030	03/02/2022	8.85	Call	Bond Future	63.7900	0.0638	89.8100	0.0898	40.790	0	0	1,000
2022/01/05	2030	03/02/2022	8.85	Put	Bond Future	3,590.9300	3.5909	3,184.5000	3.1845	(11.318)	0	0	0
2022/01/05	2030	03/02/2022	9.80	Call	Bond Future	1,900.7500	1.9007	2,215.6200	2.2156	16.566	0	0	950
2022/01/05	2030	03/02/2022	9.80	Put	Bond Future	413.1100	0.4131	295.5300	0.2955	(28.462)	0	0	0
2022/01/05	2030	03/02/2022	9.90	Put	Bond Future	298.6900	0.2987	208.2000	0.2082	(30.296)	0	0	8,000
2022/01/05	2030	03/02/2022	9.45	Call	Bond Future	807.3200	0.8073	998.1100	0.9981	23.633	0	0	0
2022/01/05	2030	03/02/2022	9.45	Put	Bond Future	1,127.0300	1.1270	885.3700	0.8854	(21.442)	0	0	0
2022/01/05	2030	03/02/2022	9.40	Call	Bond Future	693.0500	0.6931	865.1200	0.8651	24.828	0	0	0
2022/01/05	2030	03/02/2022	9.40	Put	Bond Future	1,274.7300	1.2747	1,014.3500	1.0144	(20.426)	0	0	0
2022/01/05	2030	03/02/2022	9.10	Call	Bond Future	223.6000	0.2236	297.1300	0.2971	32.885	0	0	0
2022/01/05	2030	03/02/2022	9.10	Put	Bond Future	2,397.2400	2.3972	2,038.3200	2.0383	(14.972)	0	0	0
2022/01/05	2030	03/02/2022	9.20	Call	Bond Future	341.5700	0.3416	444.2000	0.4442	30.047	0	0	950
2022/01/05	2030	03/02/2022	9.20	Put	Bond Future	1,980.6900	1.9807	1,650.8700	1.6509	(16.652)	0	0	0
2022/01/05	2030	03/02/2022	9.35	Call	Bond Future	589.6500	0.5897	743.3600	0.7434	26.068	0	0	0
2022/01/05	2030	03/02/2022	9.35	Put	Bond Future	1,434.2500	1.4343	1,155.5100	1.1555	(19.435)	0	0	101
2022/01/05	2030	03/02/2022			Bond Future	9.5113	91.8547	9.4285	92.2872	(0.871)	0.0000	0.0000	82,785
2022/01/05	2030	03/02/2022	8.80	Call	Bond Future	47.9400	0.0479	68.3400	0.0683	42.553	0	0	0
2022/01/05	2030	03/02/2022	9.90	Call	Bond Future	2,294.3400	2.2943	2,636.3000	2.6363	14.905	0	0	0
2022/01/05	2030	03/02/2022	10.85	Call	Bond Future	6,649.4200	6.6494	7,078.9200	7.0789	6.459	0	0	0
2022/01/05	2030	03/02/2022	10.85	Put	Bond Future	6.3800	0.0064	3.4300	0.0034	(46.238)	0	0	1,000
2022/01/05	2030	03/02/2022	9.60	Call	Bond Future	1,215.6800	1.2157	1,463.1600	1.4632	20.357	0	0	1,000
2022/01/05	2030	03/02/2022	9.60	Put	Bond Future	755.1900	0.7552	570.2200	0.5702	(24.493)	0	0	0
2022/01/05	2030	03/02/2022	9.78	Call	Bond Future	1,825.5200	1.8255	2,134.3800	2.1344	16.919	0	0	0
2022/01/05	2030	03/02/2022	9.78	Put	Bond Future	439.9300	0.4399	316.3400	0.3163	(28.093)	0	0	101
2022/01/05	2030	03/02/2022	9.43	Call	Bond Future	760.3000	0.7603	943.5800	0.9436	24.106	0	0	0
2022/01/05	2030	03/02/2022	9.43	Put	Bond Future	1,184.6800	1.1847	935.5100	0.9355	(21.033)	0	0	0
2022/01/05	2030	03/02/2022	9.44	Call	Bond Future	783.5900	0.7836	970.6200	0.9706	23.868	0	0	0
2022/01/05	2030	03/02/2022	9.44	Put	Bond Future	1,155.6200	1.1556	910.2000	0.9102	(21.237)	0	0	0
2022/01/05	2030	05/05/2022	10.21	Call	Bond Future	3,391.0300	3.3910	3,681.6500	3.6817	8.570	0	0	0
2022/01/05	2030	05/05/2022	10.21	Put	Bond Future	1,000.8700	1.0009	855.0300	0.8550	(14.571)	0	0	0
2022/01/05	2030	05/05/2022	9.95	Call	Bond Future	2,538.5800	2.5386	2,786.4300	2.7864	9.763	0	0	0
2022/01/05	2030	05/05/2022	8.81	Put	Bond Future	5,105.2400	5.1052	4,725.0100	4.7250	(7.448)	0	0	0
2022/01/05	2030	05/05/2022	8.89	Put	Bond Future	4,750.8900	4.7509	4,380.3800	4.3804	(7.799)	0	0	0
2022/01/05	2030	05/05/2022	8.14	Call	Bond Future	68.4600	0.0685	81.7900	0.0818	19.471	0	0	1,800
2022/01/05	2030	05/05/2022	8.14	Put	Bond Future	8,509.1100	8.5091	8,085.9800	8.0860	(4.973)	0	0	0
2022/01/05	2030	05/05/2022	8.47	Call	Bond Future	157.2000	0.1572	185.4800	0.1855	17.990	0	0	1,073
2022/01/05	2030	05/05/2022			Bond Future	9.7264	92.9360	9.6398	93.3725	(0.890)	0.0000	0.0000	14,763
2022/01/05	2030	05/05/2022	11.04	Call	Bond Future	6,621.6700	6.6217	7,001.2800	7.0013	5.733	0	0	0
2022/01/05	2030	05/05/2022	11.04	Put	Bond Future	314.2300	0.3142	257.3800	0.2574	(18.092)	0	0	1,800
2022/01/05	2030	05/05/2022	9.95	Put	Bond Future	1,423.2400	1.4232	1,234.6300	1.2346	(13.252)	0	0	1,073
2022/01/05	2030	05/05/2022	10.19	Call	Bond Future	3,321.8400	3.3218	3,609.4300	3.6094	8.658	0	0	0
2022/01/05	2030	05/05/2022	10.19	Put	Bond Future	1,028.9100	1.0289	880.0400	0.8800	(14.469)	0	0	0
2022/01/05	2030	05/05/2022	10.20	Call	Bond Future	3,356.3700	3.3564	3,645.4800	3.6455	8.614	0	0	0

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2022/01/05	2030	05/05/2022	10.20	Put	Bond Future	1,014.8100		1.0148	867.4600	0.8675	(14.520)	0	0	200
2022/01/05	2030	05/05/2022	8.81	Call	Bond Future	345.9700		0.3460	402.2000	0.4022	16.253	0	0	200
2022/01/05	2030	05/05/2022	8.89	Call	Bond Future	419.5500		0.4195	485.5000	0.4855	15.719	0	0	1,800
2022/01/05	2030	05/05/2022	9.35	Call	Bond Future	1,068.4500		1.0684	1,205.4300	1.2054	12.820	0	0	0
2022/01/05	2030	05/05/2022	9.35	Put	Bond Future	2,985.8300		2.9858	2,686.3500	2.6863	(10.030)	0	0	1,073
2022/01/05	2030	05/05/2022	7.73	Call	Bond Future	21.5000		0.0215	26.1000	0.0261	21.395	0	0	200
2022/01/05	2030	05/05/2022	7.73	Put	Bond Future	10,803.4800		10.8035	10,371.6200	10.3716	(3.997)	0	0	0
2022/01/05	2030	05/05/2022	8.47	Put	Bond Future	6,762.6300		6.7626	6,354.4500	6.3545	(6.036)	0	0	0
2022/01/05	2030	04/08/2022	9.56	Call	Bond Future	1,556.5100		1.5565	1,715.3500	1.7153	10.205	0	0	0
2022/01/05	2030	04/08/2022	9.56	Put	Bond Future	3,512.8100		3.5128	3,231.7000	3.2317	(8.002)	0	0	0
2022/01/05	2030	04/08/2022	10.95	Call	Bond Future	5,578.3800		5.5784	5,909.3400	5.9093	5.933	0	0	0
2022/01/05	2030	04/08/2022	10.95	Put	Bond Future	933.6000		0.9336	824.6100	0.8246	(11.674)	0	0	800
2022/01/05	2030	04/08/2022			Bond Future	9.9583		90.0123	9.8678	90.4523	(0.909)	0.0000	0.0000	0
2022/01/05	2030	04/08/2022	9.05	Call	Bond Future	743.9900		0.7440	837.1600	0.8372	12.523	0	0	800
2022/01/05	2030	04/08/2022	9.05	Put	Bond Future	5,284.8400		5.2848	4,938.0600	4.9381	(6.562)	0	0	0
2022/01/05	2030	04/08/2022	9.54	Call	Bond Future	1,517.2300		1.5172	1,673.8300	1.6738	10.321	0	0	0
2022/01/05	2030	04/08/2022	9.54	Put	Bond Future	3,573.1800		3.5732	3,289.8300	3.2898	(7.930)	0	0	0
2022/01/05	2030	04/08/2022	9.55	Call	Bond Future	1,536.7900		1.5368	1,694.5100	1.6945	10.263	0	0	0
2022/01/05	2030	04/08/2022	9.55	Put	Bond Future	3,542.9000		3.5429	3,260.6700	3.2607	(7.966)	0	0	0
2022/01/05	2030	04/08/2022	8.30	Call	Bond Future	221.0600		0.2211	255.0100	0.2550	15.358	0	0	800
2022/01/05	2030	04/08/2022	8.30	Put	Bond Future	8,732.3500		8.7324	8,326.3500	8.3263	(4.649)	0	0	0
2022/01/05	2030	03/11/2022	10.10	Call	Bond Future	2,678.5800		2.6786	2,891.2400	2.8912	7.939	0	0	0
2022/01/05	2030	03/11/2022	10.10	Put	Bond Future	3,061.4300		3.0614	2,831.9500	2.8319	(7.496)	0	0	0
2022/01/05	2030	03/11/2022			Bond Future	10.1817		91.1742	10.0874	91.6163	(0.926)	0.0000	0.0000	0
2022/01/05	2030	03/11/2022	10.09	Call	Bond Future	2,655.2200		2.6552	2,866.7200	2.8667	7.965	0	0	0
2022/01/05	2030	03/11/2022	10.09	Put	Bond Future	3,085.0800		3.0851	2,854.4400	2.8544	(7.476)	0	0	0
2022/01/05	2030	03/11/2022	10.08	Call	Bond Future	2,631.9600		2.6320	2,842.3000	2.8423	7.992	0	0	0
2022/01/05	2030	03/11/2022	10.08	Put	Bond Future	3,108.8600		3.1089	2,877.0600	2.8771	(7.456)	0	0	0
2022/01/05	2032	03/02/2022	8.91	Put	Bond Future	6,467.2300		6.4672	5,987.0100	5.9870	(7.425)	0	0	0
2022/01/05	2032	03/02/2022	11.13	Call	Bond Future	6,459.0800		6.4591	6,934.0500	6.9340	7.354	0	0	0
2022/01/05	2032	03/02/2022	11.13	Put	Bond Future	17.2300		0.0172	9.7800	0.0098	(43.239)	0	0	210
2022/01/05	2032	03/02/2022	10.53	Call	Bond Future	3,380.9200		3.3809	3,802.3800	3.8024	12.466	0	0	0
2022/01/05	2032	03/02/2022	10.53	Put	Bond Future	184.5100		0.1845	123.5500	0.1236	(33.039)	0	0	210
2022/01/05	2032	03/02/2022	10.65	Call	Bond Future	3,978.8000		3.9788	4,419.1400	4.4191	11.067	0	0	0
2022/01/05	2032	03/02/2022	10.65	Put	Bond Future	119.7400		0.1197	77.6600	0.0777	(35.143)	0	0	0
2022/01/05	2032	03/02/2022	10.66	Call	Bond Future	4,029.3800		4.0294	4,471.0400	4.4710	10.961	0	0	0
2022/01/05	2032	03/02/2022	10.66	Put	Bond Future	115.4100		0.1154	74.6500	0.0746	(35.318)	0	0	97
2022/01/05	2032	03/02/2022	10.43	Call	Bond Future	2,899.3600		2.8994	3,300.1100	3.3001	13.822	0	0	0
2022/01/05	2032	03/02/2022	10.43	Put	Bond Future	260.4600		0.2605	178.7900	0.1788	(31.356)	0	0	0
2022/01/05	2032	03/02/2022	10.45	Put	Bond Future	243.4000		0.2434	166.2500	0.1663	(31.697)	0	0	198
2022/01/05	2032	03/02/2022	10.35	Put	Bond Future	339.7800		0.3398	237.8000	0.2378	(30.014)	0	0	400
2022/01/05	2032	03/02/2022	10.42	Call	Bond Future	2,852.3200		2.8523	3,250.6400	3.2506	13.965	0	0	0
2022/01/05	2032	03/02/2022	10.42	Put	Bond Future	269.4400		0.2694	185.3400	0.1853	(31.213)	0	0	0
2022/01/05	2032	03/02/2022	9.81	Call	Bond Future	654.1000		0.6541	826.3600	0.8264	26.335	0	0	0
2022/01/05	2032	03/02/2022	9.81	Put	Bond Future	1,582.3000		1.5823	1,272.1400	1.2721	(19.602)	0	0	198
2022/01/05	2032	03/02/2022	9.90	Put	Bond Future	1,272.8200		1.2728	1,001.2100	1.0012	(21.339)	0	0	900
2022/01/05	2032	03/02/2022	9.58	Call	Bond Future	259.6200		0.2596	345.7200	0.3457	33.164	0	0	400

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2022/01/05	2032	03/02/2022	9.58	Put	Bond Future	2,561.0400	2.5610	2,164.7200	2.1647	(15.475)	0	0	0
2022/01/05	2032	03/02/2022	9.67	Call	Bond Future	385.9400	0.3859	502.9100	0.5029	30.308	0	0	0
2022/01/05	2032	03/02/2022			Bond Future	9.9681	92.1403	9.8857	92.6227	(0.827)	0.0000	0.0000	123,757
2022/01/05	2032	03/02/2022	8.91	Call	Bond Future	3.6000	0.0036	5.8000	0.0058	61.111	0	0	198
2022/01/05	2032	03/02/2022	9.14	Call	Bond Future	20.6800	0.0207	31.2500	0.0313	51.112	0	0	97
2022/01/05	2032	03/02/2022	9.14	Put	Bond Future	5,027.7100	5.0277	4,555.8600	4.5559	(9.385)	0	0	0
2022/01/05	2032	03/02/2022	9.57	Call	Bond Future	247.7400	0.2477	330.7400	0.3307	33.503	0	0	0
2022/01/05	2032	03/02/2022	9.57	Put	Bond Future	2,609.5000	2.6095	2,210.0800	2.2101	(15.306)	0	0	0
2022/01/05	2032	03/02/2022	10.90	Call	Bond Future	5,263.8600	5.2639	5,728.1400	5.7281	8.820	0	0	0
2022/01/05	2032	03/02/2022	10.90	Put	Bond Future	46.2200	0.0462	28.0800	0.0281	(39.247)	0	0	900
2022/01/05	2032	03/02/2022	10.95	Call	Bond Future	5,523.7800	5.5238	5,991.0100	5.9910	8.459	0	0	0
2022/01/05	2032	03/02/2022	10.95	Put	Bond Future	37.9400	0.0379	22.7500	0.0227	(40.037)	0	0	400
2022/01/05	2032	03/02/2022	10.44	Call	Bond Future	2,946.6700	2.9467	3,349.6800	3.3497	13.677	0	0	0
2022/01/05	2032	03/02/2022	10.44	Put	Bond Future	251.8000	0.2518	172.3900	0.1724	(31.537)	0	0	0
2022/01/05	2032	03/02/2022	10.45	Call	Bond Future	2,994.1900	2.9942	3,399.4600	3.3995	13.535	0	0	0
2022/01/05	2032	03/02/2022	10.14	Call	Bond Future	1,651.9800	1.6520	1,962.9000	1.9629	18.821	0	0	0
2022/01/05	2032	03/02/2022	10.14	Put	Bond Future	657.5600	0.6576	486.0600	0.4861	(26.081)	0	0	97
2022/01/05	2032	03/02/2022	10.35	Call	Bond Future	2,529.1700	2.5292	2,909.6100	2.9096	15.042	0	0	0
2022/01/05	2032	03/02/2022	9.90	Call	Bond Future	874.4800	0.8745	1,085.2900	1.0853	24.107	0	0	900
2022/01/05	2032	03/02/2022	10.04	Call	Bond Future	1,295.8400	1.2958	1,566.6300	1.5666	20.897	0	0	100
2022/01/05	2032	03/02/2022	10.04	Put	Bond Future	878.1900	0.8782	666.5600	0.6666	(24.098)	0	0	0
2022/01/05	2032	03/02/2022	9.62	Call	Bond Future	311.4300	0.3114	410.7100	0.4107	31.879	0	0	210
2022/01/05	2032	03/02/2022	9.62	Put	Bond Future	2,372.0400	2.3720	1,988.9000	1.9889	(16.152)	0	0	0
2022/01/05	2032	03/02/2022	9.67	Put	Bond Future	2,146.7200	2.1467	1,781.2700	1.7813	(17.024)	0	0	0
2022/01/05	2032	05/05/2022	11.18	Call	Bond Future	5,984.9000	5.9849	6,390.3600	6.3904	6.775	0	0	0
2022/01/05	2032	05/05/2022	11.18	Put	Bond Future	517.4000	0.5174	435.8200	0.4358	(15.767)	0	0	780
2022/01/05	2032	05/05/2022	10.98	Call	Bond Future	5,104.8300	5.1048	5,488.5500	5.4886	7.517	0	0	0
2022/01/05	2032	05/05/2022	10.98	Put	Bond Future	683.8800	0.6839	580.5600	0.5806	(15.108)	0	0	993
2022/01/05	2032	05/05/2022	11.02	Put	Bond Future	646.9000	0.6469	548.2800	0.5483	(15.245)	0	0	0
2022/01/05	2032	05/05/2022	11.03	Call	Bond Future	5,322.2100	5.3222	5,711.7800	5.7118	7.320	0	0	0
2022/01/05	2032	05/05/2022	11.03	Put	Bond Future	637.9600	0.6380	540.4900	0.5405	(15.278)	0	0	0
2022/01/05	2032	05/05/2022	10.29	Put	Bond Future	1,774.8100	1.7748	1,554.1400	1.5541	(12.433)	0	0	0
2022/01/05	2032	05/05/2022			Bond Future	10.1708	89.0784	10.0849	89.5654	(0.844)	0.0000	0.0000	20,406
2022/01/05	2032	05/05/2022	11.04	Call	Bond Future	5,365.7700	5.3658	5,756.4900	5.7565	7.282	0	0	0
2022/01/05	2032	05/05/2022	11.04	Put	Bond Future	629.0000	0.6290	532.6800	0.5327	(15.313)	0	0	0
2022/01/05	2032	05/05/2022	11.02	Call	Bond Future	5,278.5800	5.2786	5,667.0000	5.6670	7.358	0	0	0
2022/01/05	2032	05/05/2022	9.58	Call	Bond Future	704.8800	0.7049	819.8000	0.8198	16.303	0	0	780
2022/01/05	2032	05/05/2022	9.58	Put	Bond Future	4,130.7900	4.1308	3,758.6700	3.7587	(9.008)	0	0	0
2022/01/05	2032	05/05/2022	10.18	Call	Bond Future	2,104.1900	2.1042	2,347.6700	2.3477	11.571	0	0	780
2022/01/05	2032	05/05/2022	10.18	Put	Bond Future	2,051.9100	2.0519	1,808.3500	1.8084	(11.870)	0	0	0
2022/01/05	2032	05/05/2022	10.29	Call	Bond Future	2,445.5900	2.4456	2,711.9600	2.7120	10.892	0	0	993
2022/01/05	2032	04/08/2022	10.22	Call	Bond Future	2,215.2300	2.2152	2,431.6000	2.4316	9.767	0	0	0
2022/01/05	2032	04/08/2022	9.72	Call	Bond Future	1,094.0500	1.0941	1,226.7900	1.2268	12.133	0	0	800
2022/01/05	2032	04/08/2022	9.72	Put	Bond Future	4,824.3400	4.8243	4,465.9300	4.4659	(7.429)	0	0	0
2022/01/05	2032	04/08/2022	10.20	Put	Bond Future	3,166.6800	3.1667	2,888.5900	2.8886	(8.782)	0	0	0
2022/01/05	2032	04/08/2022	10.21	Put	Bond Future	3,137.2500	3.1373	2,860.8200	2.8608	(8.811)	0	0	0
2022/01/05	2032	04/08/2022	8.97	Call	Bond Future	289.6200	0.2896	335.1500	0.3352	15.721	0	0	800
2022/01/05	2032	04/08/2022	8.97	Put	Bond Future	8,506.8900	8.5069	8,061.2700	8.0613	(5.238)	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
2022/01/05	2032	04/08/2022			Bond Future	10.3818	90.1111	10.2925	90.6023	(0.860)	0.0000	0.0000	0
2022/01/05	2032	04/08/2022	10.22	Put	Bond Future	3,108.0300	3.1080	2,833.2500	2.8332	(8.841)	0	0	0
2022/01/05	2032	04/08/2022	11.60	Call	Bond Future	7,132.0800	7.1321	7,528.8200	7.5288	5.563	0	0	0
2022/01/05	2032	04/08/2022	11.60	Put	Bond Future	781.4400	0.7814	687.0300	0.6870	(12.082)	0	0	800
2022/01/05	2032	04/08/2022	11.89	Call	Bond Future	8,358.4000	8.3584	8,776.6600	8.7767	5.004	0	0	0
2022/01/05	2032	04/08/2022	11.89	Put	Bond Future	588.1500	0.5881	515.2600	0.5153	(12.393)	0	0	0
2022/01/05	2032	04/08/2022	10.20	Call	Bond Future	2,162.6600	2.1627	2,375.7200	2.3757	9.852	0	0	0
2022/01/05	2032	04/08/2022	10.21	Call	Bond Future	2,188.8600	2.1889	2,403.5800	2.4036	9.810	0	0	0
2022/01/05	2032	03/11/2022			Bond Future	10.5944	87.1291	10.5017	87.6232	(0.874)	0.0000	0.0000	0
2022/01/05	2032	03/11/2022	10.66	Call	Bond Future	3,351.9800	3.3520	3,617.4400	3.6174	7.919	0	0	0
2022/01/05	2032	03/11/2022	10.66	Put	Bond Future	3,004.2100	3.0042	2,775.5900	2.7756	(7.610)	0	0	0
2022/01/05	2033	03/02/2022			Bond Future	113.6527	113.6527	113.3384	113.3384	(0.277)	0.0000	0.0000	7,281
2022/01/05	2033	05/05/2022			Bond Future	113.7351	113.7351	113.4158	113.4158	(0.281)	0.0000	0.0000	2,121
2022/01/05	2033	04/08/2022			Bond Future	115.1446	115.1446	114.8189	114.8189	(0.283)	0.0000	0.0000	0
2022/01/05	2033	03/11/2022			Bond Future	115.2890	115.2890	114.9553	114.9553	(0.289)	0.0000	0.0000	0
2022/01/05	2037	03/02/2022	11.45	Call	Bond Future	4,801.4800	4.8015	5,236.4400	5.2364	9.059	0	0	0
2022/01/05	2037	03/02/2022	11.46	Call	Bond Future	4,857.1000	4.8571	5,293.1100	5.2931	8.977	0	0	0
2022/01/05	2037	03/02/2022	11.47	Put	Bond Future	100.6600	0.1007	68.8000	0.0688	(31.651)	0	0	0
2022/01/05	2037	03/02/2022			Bond Future	10.6945	83.9733	10.6225	84.4422	(0.673)	0.0000	0.0000	119,316
2022/01/05	2037	03/02/2022	11.45	Put	Bond Future	108.2400	0.1082	74.2800	0.0743	(31.375)	0	0	0
2022/01/05	2037	03/02/2022	11.46	Put	Bond Future	104.4000	0.1044	71.4900	0.0715	(31.523)	0	0	0
2022/01/05	2037	03/02/2022	11.47	Call	Bond Future	4,912.7500	4.9127	5,349.8100	5.3498	8.896	0	0	0
2022/01/05	2037	05/05/2022	11.82	Call	Bond Future	6,314.4800	6.3145	6,637.7100	6.6377	5.119	0	0	0
2022/01/05	2037	05/05/2022	11.83	Call	Bond Future	6,361.6200	6.3616	6,686.6700	6.6867	5.110	0	0	0
2022/01/05	2037	05/05/2022	11.84	Put	Bond Future	716.4500	0.7164	569.8200	0.5698	(20.466)	0	0	0
2022/01/05	2037	05/05/2022			Bond Future	10.8888	84.9618	10.8141	85.4353	(0.686)	0.0000	0.0000	11,855
2022/01/05	2037	05/05/2022	11.82	Put	Bond Future	735.6900	0.7357	585.4300	0.5854	(20.424)	0	0	0
2022/01/05	2037	05/05/2022	11.83	Put	Bond Future	726.0100	0.7260	577.5700	0.5776	(20.446)	0	0	0
2022/01/05	2037	05/05/2022	11.84	Call	Bond Future	6,408.8200	6.4088	6,735.6800	6.7357	5.100	0	0	0
2022/01/05	2037	04/08/2022	11.95	Call	Bond Future	6,368.8400	6.3688	6,716.7900	6.7168	5.463	0	0	0
2022/01/05	2037	04/08/2022	11.95	Put	Bond Future	1,365.9900	1.3660	1,236.5800	1.2366	(9.474)	0	0	1,050
2022/01/05	2037	04/08/2022	10.91	Put	Bond Future	3,646.8900	3.6469	3,373.8300	3.3738	(7.487)	0	0	0
2022/01/05	2037	04/08/2022	10.89	Call	Bond Future	2,444.6300	2.4446	2,645.5500	2.6456	8.219	0	0	0
2022/01/05	2037	04/08/2022	10.89	Put	Bond Future	3,714.7800	3.7148	3,438.3400	3.4383	(7.442)	0	0	0
2022/01/05	2037	04/08/2022	10.90	Call	Bond Future	2,473.2600	2.4733	2,676.0000	2.6760	8.197	0	0	0
2022/01/05	2037	04/08/2022			Bond Future	11.0948	81.6906	11.0173	82.1680	(0.699)	0.0000	0.0000	0
2022/01/05	2037	04/08/2022	10.91	Call	Bond Future	2,502.0600	2.5021	2,706.3600	2.7064	8.165	0	0	0
2022/01/05	2037	04/08/2022	11.21	Call	Bond Future	3,446.0900	3.4461	3,697.3700	3.6974	7.292	0	0	1,050
2022/01/05	2037	04/08/2022	11.21	Put	Bond Future	2,744.2600	2.7443	2,518.1800	2.5182	(8.238)	0	0	0
2022/01/05	2037	04/08/2022	11.42	Call	Bond Future	4,203.1700	4.2032	4,485.9400	4.4859	6.728	0	0	0
2022/01/05	2037	04/08/2022	11.42	Put	Bond Future	2,244.8400	2.2448	2,050.2500	2.0503	(8.668)	0	0	50
2022/01/05	2037	04/08/2022	10.10	Call	Bond Future	719.2300	0.7192	801.4800	0.8015	11.436	0	0	50
2022/01/05	2037	04/08/2022	10.10	Put	Bond Future	7,171.5400	7.1715	6,776.4300	6.7764	(5.509)	0	0	0
2022/01/05	2037	04/08/2022	10.90	Put	Bond Future	3,680.7100	3.6807	3,406.0900	3.4061	(7.461)	0	0	50
2022/01/05	2037	03/11/2022	11.32	Call	Bond Future	3,670.6700	3.6707	3,927.3300	3.9273	6.992	0	0	0
2022/01/05	2037	03/11/2022	11.30	Put	Bond Future	3,545.9200	3.5459	3,319.5900	3.3196	(6.383)	0	0	0

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2022/01/05	2037	03/11/2022	11.31	Call	Bond Future	3,639.0900		3.6391	3,894.4900	3.8945	7.018	0	0	0
2022/01/05	2037	03/11/2022	11.31	Put	Bond Future	3,517.4700		3.5175	3,292.4100	3.2924	(6.398)	0	0	0
2022/01/05	2037	03/11/2022			Bond Future	11.2896		82.7501	11.2095	83.2305	(0.710)	0.0000	0.0000	0
2022/01/05	2037	03/11/2022	11.32	Put	Bond Future	3,489.5100		3.4895	3,265.7100	3.2657	(6.414)	0	0	0
2022/01/05	2037	03/11/2022	11.30	Call	Bond Future	3,607.9300		3.6079	3,862.0600	3.8621	7.044	0	0	0
2022/01/05	2038	03/02/2022			Bond Future	129.2049		129.2049	128.7211	128.7211	(0.374)	0.0000	0.0000	6,104
2022/01/05	2038	05/05/2022			Bond Future	130.7574		130.7574	130.2662	130.2662	(0.376)	0.0000	0.0000	677
2022/01/05	2038	04/08/2022			Bond Future	130.5626		130.5626	130.0625	130.0625	(0.383)	0.0000	0.0000	0
2022/01/05	2038	03/11/2022			Bond Future	132.2068		132.2068	131.6961	131.6961	(0.386)	0.0000	0.0000	0
2022/01/05	2040	03/02/2022	11.57	Put	Bond Future	126.1200		0.1261	85.1000	0.0851	(32.525)	0	0	0
2022/01/05	2040	03/02/2022	11.58	Put	Bond Future	121.7300		0.1217	82.0000	0.0820	(32.638)	0	0	0
2022/01/05	2040	03/02/2022	11.59	Call	Bond Future	5,242.4600		5.2425	5,778.0900	5.7781	10.217	0	0	0
2022/01/05	2040	03/02/2022			Bond Future	10.8176		85.9199	10.7356	86.4940	(0.758)	0.0000	0.0000	90,008
2022/01/05	2040	03/02/2022	10.60	Call	Bond Future	658.7300		0.6587	840.4400	0.8404	27.585	0	0	2,000
2022/01/05	2040	03/02/2022	10.60	Put	Bond Future	2,195.6700		2.1957	1,803.2900	1.8033	(17.871)	0	0	0
2022/01/05	2040	03/02/2022	11.57	Call	Bond Future	5,124.5900		5.1246	5,657.6600	5.6577	10.402	0	0	0
2022/01/05	2040	03/02/2022	11.58	Call	Bond Future	5,183.4900		5.1835	5,717.8500	5.7178	10.309	0	0	0
2022/01/05	2040	03/02/2022	11.59	Put	Bond Future	117.4900		0.1175	79.0300	0.0790	(32.735)	0	0	0
2022/01/05	2040	05/05/2022	13.04	Call	Bond Future	12,355.6600		12.3557	12,911.3400	12.9113	4.497	0	0	0
2022/01/05	2040	05/05/2022	13.04	Put	Bond Future	169.3300		0.1693	145.1900	0.1452	(14.256)	0	0	1,200
2022/01/05	2040	05/05/2022	11.91	Put	Bond Future	779.4200		0.7794	672.0900	0.6721	(13.770)	0	0	0
2022/01/05	2040	05/05/2022	11.92	Call	Bond Future	6,622.4800		6.6225	7,096.1600	7.0962	7.153	0	0	0
2022/01/05	2040	05/05/2022	11.92	Put	Bond Future	769.4300		0.7694	663.2900	0.6633	(13.795)	0	0	0
2022/01/05	2040	05/05/2022	10.57	Call	Bond Future	1,226.1400		1.2261	1,410.2900	1.4103	15.019	0	0	1,200
2022/01/05	2040	05/05/2022	10.57	Put	Bond Future	4,266.5800		4.2666	3,870.9100	3.8709	(9.274)	0	0	0
2022/01/05	2040	05/05/2022			Bond Future	11.0063		86.9314	10.9212	87.5112	(0.773)	0.0000	0.0000	8,568
2022/01/05	2040	05/05/2022	11.90	Call	Bond Future	6,521.6000		6.5216	6,992.7400	6.9927	7.224	0	0	0
2022/01/05	2040	05/05/2022	11.90	Put	Bond Future	789.6900		0.7897	681.0100	0.6810	(13.762)	0	0	0
2022/01/05	2040	05/05/2022	11.91	Call	Bond Future	6,571.9400		6.5719	7,044.4300	7.0444	7.190	0	0	0
2022/01/05	2040	05/05/2022	9.82	Call	Bond Future	170.8800		0.1709	215.3000	0.2153	25.995	0	0	1,200
2022/01/05	2040	05/05/2022	9.82	Put	Bond Future	8,850.2400		8.8502	8,314.8400	8.3148	(6.050)	0	0	0
2022/01/05	2040	04/08/2022	12.24	Put	Bond Future	1,187.8900		1.1879	1,060.5300	1.0605	(10.722)	0	0	460
2022/01/05	2040	04/08/2022	11.05	Call	Bond Future	2,723.6500		2.7237	2,985.4800	2.9855	9.613	0	0	0
2022/01/05	2040	04/08/2022	11.05	Put	Bond Future	3,761.2000		3.7612	3,438.0700	3.4381	(8.591)	0	0	0
2022/01/05	2040	04/08/2022	9.70	Put	Bond Future	11,193.3100		11.1933	10,659.2900	10,6593	(4.771)	0	0	0
2022/01/05	2040	04/08/2022			Bond Future	11.2060		83.4323	11.1177	84.0172	(0.788)	0.0000	0.0000	0
2022/01/05	2040	04/08/2022	12.24	Call	Bond Future	7,581.8000		7.5818	8,039.4000	8.0394	6.036	0	0	0
2022/01/05	2040	04/08/2022	11.03	Call	Bond Future	2,660.7300		2.6607	2,918.6600	2.9187	9.694	0	0	0
2022/01/05	2040	04/08/2022	11.03	Put	Bond Future	3,832.7500		3.8327	3,505.7200	3.5057	(8.533)	0	0	0
2022/01/05	2040	04/08/2022	11.04	Call	Bond Future	2,692.1000		2.6921	2,951.9800	2.9520	9.653	0	0	0
2022/01/05	2040	04/08/2022	11.04	Put	Bond Future	3,796.8400		3.7968	3,471.7600	3.4718	(8.562)	0	0	0
2022/01/05	2040	04/08/2022	9.70	Call	Bond Future	272.5800		0.2726	323.5200	0.3235	18.688	0	0	460
2022/01/05	2040	04/08/2022	10.70	Call	Bond Future	1,716.2700		1.7163	1,909.3000	1.9093	11.247	0	0	460
2022/01/05	2040	04/08/2022	10.70	Put	Bond Future	5,156.4100		5.1564	4,764.4800	4.7645	(7.601)	0	0	0
2022/01/05	2040	03/11/2022	11.41	Put	Bond Future	3,798.5600		3.7986	3,459.2600	3.4593	(8.932)	0	0	0
2022/01/05	2040	03/11/2022	11.39	Call	Bond Future	3,831.3900		3.8314	4,078.1700	4.0782	6.441	0	0	0

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2022/01/05	2040	03/11/2022	11.40	Call	Bond Future	3,864.7700	3.8648	4,113.1600	4.1132	6.427	0	0	0
2022/01/05	2040	03/11/2022			Bond Future	11.3944	84.5149	11.3031	85.1042	(0.802)	0.0000	0.0000	0
2022/01/05	2040	03/11/2022	11.41	Call	Bond Future	3,898.2800	3.8983	4,148.2800	4.1483	6.413	0	0	0
2022/01/05	2040	03/11/2022	11.39	Put	Bond Future	3,859.8800	3.8599	3,517.3600	3.5174	(8.874)	0	0	0
2022/01/05	2040	03/11/2022	11.40	Put	Bond Future	3,829.1200	3.8291	3,488.2100	3.4882	(8.903)	0	0	0
2022/01/05	2044	03/02/2022	11.59	Call	Bond Future	5,092.2000	5.0922	5,564.3800	5.5644	9.273	0	0	0
2022/01/05	2044	03/02/2022	11.59	Put	Bond Future	135.1800	0.1352	96.9200	0.0969	(28.303)	0	0	0
2022/01/05	2044	03/02/2022	11.60	Call	Bond Future	5,151.4300	5.1514	5,624.8500	5.6249	9.190	0	0	0
2022/01/05	2044	03/02/2022	11.60	Put	Bond Future	130.5100	0.1305	93.4900	0.0935	(28.366)	0	0	0
2022/01/05	2044	03/02/2022			Bond Future	10.8543	82.7013	10.7827	83.2117	(0.659)	0.0000	0.0000	59,709
2022/01/05	2044	03/02/2022	11.61	Call	Bond Future	5,210.7500	5.2108	5,685.3300	5.6853	9.108	0	0	0
2022/01/05	2044	03/02/2022	11.61	Put	Bond Future	126.0200	0.1260	90.1600	0.0902	(28.456)	0	0	0
2022/01/05	2044	05/05/2022	11.91	Call	Bond Future	6,513.1300	6.5131	6,930.4000	6.9304	6.407	0	0	0
2022/01/05	2044	05/05/2022	11.91	Put	Bond Future	816.2300	0.8162	717.9900	0.7180	(12.036)	0	0	0
2022/01/05	2044	05/05/2022	11.92	Call	Bond Future	6,563.6300	6.5636	6,982.2400	6.9822	6.378	0	0	0
2022/01/05	2044	05/05/2022	11.92	Put	Bond Future	805.6500	0.8056	708.7500	0.7088	(12.028)	0	0	0
2022/01/05	2044	05/05/2022			Bond Future	11.0335	83.6748	10.9592	84.1903	(0.673)	0.0000	0.0000	5,735
2022/01/05	2044	05/05/2022	11.93	Call	Bond Future	6,614.3100	6.6143	7,034.0000	7.0340	6.345	0	0	0
2022/01/05	2044	05/05/2022	11.93	Put	Bond Future	795.3400	0.7953	699.5200	0.6995	(12.048)	0	0	0
2022/01/05	2044	04/08/2022	11.08	Call	Bond Future	2,790.2800	2.7903	3,022.8000	3.0228	8.333	0	0	0
2022/01/05	2044	04/08/2022	11.08	Put	Bond Future	3,758.0200	3.7580	3,470.6400	3.4706	(7.647)	0	0	0
2022/01/05	2044	04/08/2022	11.09	Call	Bond Future	2,822.9300	2.8229	3,057.2000	3.0572	8.299	0	0	0
2022/01/05	2044	04/08/2022	11.09	Put	Bond Future	3,722.2500	3.7223	3,436.6200	3.4366	(7.674)	0	0	0
2022/01/05	2044	04/08/2022			Bond Future	11.2228	80.2632	11.1457	80.7831	(0.687)	0.0000	0.0000	0
2022/01/05	2044	04/08/2022	11.10	Call	Bond Future	2,855.5200	2.8555	3,091.5300	3.0915	8.265	0	0	0
2022/01/05	2044	04/08/2022	11.10	Put	Bond Future	3,686.5200	3.6865	3,402.6300	3.4026	(7.701)	0	0	0
2022/01/05	2044	03/11/2022	11.40	Put	Bond Future	3,883.6500	3.8837	3,571.4200	3.5714	(8.040)	0	0	0
2022/01/05	2044	03/11/2022	11.41	Call	Bond Future	3,911.2100	3.9112	4,124.0300	4.1240	5.441	0	0	0
2022/01/05	2044	03/11/2022	11.41	Put	Bond Future	3,852.1400	3.8521	3,541.3600	3.5414	(8.068)	0	0	0
2022/01/05	2044	03/11/2022			Bond Future	11.4010	81.3047	11.3213	81.8283	(0.699)	0.0000	0.0000	0
2022/01/05	2044	03/11/2022	11.39	Call	Bond Future	3,843.6600	3.8437	4,053.5800	4.0536	5.461	0	0	0
2022/01/05	2044	03/11/2022	11.39	Put	Bond Future	3,915.3800	3.9154	3,601.7000	3.6017	(8.011)	0	0	0
2022/01/05	2044	03/11/2022	11.40	Call	Bond Future	3,877.3700	3.8774	4,088.7400	4.0887	5.451	0	0	0
2022/01/05	2046	03/02/2022			Bond Future	120.1271	120.1271	119.5348	119.5348	(0.493)	0.0000	0.0000	15,506
2022/01/05	2046	05/05/2022			Bond Future	119.6834	119.6834	119.0825	119.0825	(0.502)	0.0000	0.0000	171
2022/01/05	2046	04/08/2022			Bond Future	121.1667	121.1667	120.5559	120.5559	(0.504)	0.0000	0.0000	0
2022/01/05	2046	03/11/2022			Bond Future	120.7680	120.7680	120.1454	120.1454	(0.516)	0.0000	0.0000	0
2022/01/05	2050	03/02/2022			Bond Future	122.3219	122.3219	121.4118	121.4118	(0.744)	0.0000	0.0000	9,280
2022/01/05	2050	05/05/2022			Bond Future	123.7914	123.7914	122.8689	122.8689	(0.745)	0.0000	0.0000	379
2022/01/05	2050	04/08/2022			Bond Future	123.3102	123.3102	122.3738	122.3738	(0.759)	0.0000	0.0000	0
2022/01/05	2050	03/11/2022			Bond Future	124.8631	124.8631	123.9108	123.9108	(0.763)	0.0000	0.0000	0
2022/01/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	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
2022/01/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	AL37	03/02/2022			Index Future	806.6700	806.6700	809.2090	809.2090	0.315	0.0000	0.0000	0
2022/01/05	AL37	05/05/2022			Index Future	816.1530	816.1530	818.7210	818.7210	0.315	0.0000	0.0000	0
2022/01/05	AL37	04/08/2022			Index Future	825.9610	825.9610	828.5440	828.5440	0.313	0.0000	0.0000	0
2022/01/05	AL37	03/11/2022			Index Future	836.2710	836.2710	838.8610	838.8610	0.310	0.0000	0.0000	0
2022/01/05	AL7T	03/02/2022			Index Future	926.2770	926.2770	930.5410	930.5410	0.460	0.0000	0.0000	0
2022/01/05	AL7T	05/05/2022			Index Future	937.1660	937.1660	941.4790	941.4790	0.460	0.0000	0.0000	0
2022/01/05	AL7T	04/08/2022			Index Future	948.4290	948.4290	952.7750	952.7750	0.458	0.0000	0.0000	0
2022/01/05	AL7T	03/11/2022			Index Future	960.2670	960.2670	964.6390	964.6390	0.455	0.0000	0.0000	0
2022/01/05	ALBI	03/02/2022			Index Future	820.1910	820.1910	824.0090	824.0090	0.466	0.0000	0.0000	193
2022/01/05	ALBI	05/05/2022			Index Future	829.8330	829.8330	833.6940	833.6940	0.465	0.0000	0.0000	29
2022/01/05	ALBI	04/08/2022			Index Future	839.8050	839.8050	843.6970	843.6970	0.463	0.0000	0.0000	0
2022/01/05	ALBI	03/11/2022			Index Future	850.2880	850.2880	854.2030	854.2030	0.460	0.0000	0.0000	0
2022/01/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	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
2022/01/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/05	ES33	03/02/2022			Bond Future	11.4169	78.1676	11.3382	78.5789	(0.689)	0.0000	0.0000	263
2022/01/05	ES33	05/05/2022			Bond Future	11.6545	75.3293	11.5726	75.7447	(0.703)	0.0000	0.0000	87
2022/01/05	ES33	04/08/2022			Bond Future	11.9025	76.2152	11.8174	76.6342	(0.715)	0.0000	0.0000	0
2022/01/05	ES33	03/11/2022			Bond Future	12.1543	73.4460	12.0660	73.8677	(0.727)	0.0000	0.0000	0
2022/01/05	ES42	03/02/2022			Bond Future	11.8888	76.7035	11.8108	77.1710	(0.656)	0.0000	0.0000	3,579
2022/01/05	ES42	05/05/2022			Bond Future	12.1125	73.3668	12.0312	73.8389	(0.671)	0.0000	0.0000	1,190
2022/01/05	ES42	04/08/2022			Bond Future	12.3396	74.2279	12.2551	74.7043	(0.685)	0.0000	0.0000	0
2022/01/05	ES42	03/11/2022			Bond Future	12.5708	70.9542	12.4829	71.4341	(0.699)	0.0000	0.0000	0
2022/01/05	GOVI	03/02/2022	792.76	Call	GOVI	166,990.0000	16.6990	204,390.0000	20.4390	22.397	0	0	0
2022/01/05	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	03/02/2022			GOVI	809.4590	809.4590	813.1990	813.1990	0.462	0.0000	0.0000	989
2022/01/05	GOVI	03/02/2022	792.74	Call	GOVI	167,190.0000	16.7190	204,590.0000	20.4590	22.370	0	0	0
2022/01/05	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	03/02/2022	792.75	Call	GOVI	167,090.0000	16.7090	204,490.0000	20.4490	22.383	0	0	0
2022/01/05	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	05/05/2022	788.25	Call	GOVI	307,250.0000	30.7250	345,080.0000	34.5080	12.312	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
2022/01/05	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	05/05/2022			GOVI	818.9750	818.9750	822.7580	822.7580	0.462	0.0000	0.0000	0
2022/01/05	GOVI	05/05/2022	788.23	Call	GOVI	307,450.0000	30.7450	345,280.0000	34.5280	12.304	0	0	0
2022/01/05	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	05/05/2022	788.24	Call	GOVI	307,350.0000	30.7350	345,180.0000	34.5180	12.308	0	0	0
2022/01/05	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	04/08/2022	819.28	Call	GOVI	95,370.0000	9.5370	133,490.0000	13.3490	39.971	0	0	0
2022/01/05	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	04/08/2022			GOVI	828.8170	828.8170	832.6290	832.6290	0.460	0.0000	0.0000	0
2022/01/05	GOVI	04/08/2022	819.26	Call	GOVI	95,570.0000	9.5570	133,690.0000	13.3690	39.887	0	0	0
2022/01/05	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	04/08/2022	819.27	Call	GOVI	95,470.0000	9.5470	133,590.0000	13.3590	39.929	0	0	0
2022/01/05	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	03/11/2022	820.41	Call	GOVI	187,520.0000	18.7520	225,870.0000	22.5870	20.451	0	0	0
2022/01/05	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	03/11/2022	820.42	Call	GOVI	187,420.0000	18.7420	225,770.0000	22.5770	20.462	0	0	0
2022/01/05	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GOVI	03/11/2022			GOVI	839.1620	839.1620	842.9970	842.9970	0.457	0.0000	0.0000	0
2022/01/05	GOVI	03/11/2022	820.43	Call	GOVI	187,320.0000	18.7320	225,670.0000	22.5670	20.473	0	0	0
2022/01/05	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/05	IGOV	03/02/2022			Index Future	311.8110	311.8110	311.1130	311.1130	(0.224)	0.0000	0.0000	482
2022/01/05	IGOV	05/05/2022			Index Future	315.5540	315.5540	314.8470	314.8470	(0.224)	0.0000	0.0000	16
2022/01/05	IGOV	04/08/2022			Index Future	319.4220	319.4220	318.7010	318.7010	(0.226)	0.0000	0.0000	0
2022/01/05	IGOV	03/11/2022			Index Future	323.4840	323.4840	322.7440	322.7440	(0.229)	0.0000	0.0000	0
2022/01/05	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/05	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/05	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
2022/01/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/05	JBAF	19/01/2022			Jibar Tradeable Future	3.9150	96.0850	3.9150	96.0850	0.000	0.0000	0.0000	0
2022/01/05	JBAF	16/02/2022			Jibar Tradeable Future	4.2200	95.7800	4.2300	95.7700	0.237	0.0000	0.0000	0
2022/01/05	JBAF	16/03/2022			Jibar Tradeable Future	4.2850	95.7150	4.2850	95.7150	0.000	0.0000	0.0000	0
2022/01/05	JBAF	20/04/2022			Jibar Tradeable Future	4.6000	95.4000	4.6100	95.3900	0.217	0.0000	0.0000	0
2022/01/05	JBAF	18/05/2022			Jibar Tradeable Future	4.6600	95.3400	4.6700	95.3300	0.215	0.0000	0.0000	0
2022/01/05	JBAF	15/06/2022			Jibar Tradeable Future	4.9350	95.0650	4.9850	95.0150	1.013	0.0000	0.0000	72
2022/01/05	JBAF	21/09/2022			Jibar Tradeable Future	5.3300	94.6700	5.4200	94.5800	1.689	0.0000	0.0000	0
2022/01/05	JBAF	21/12/2022			Jibar Tradeable Future	5.8750	94.1250	5.9650	94.0350	1.532	0.0000	0.0000	68
2022/01/05	JBAF	15/03/2023			Jibar Tradeable Future	6.1250	93.8750	6.2150	93.7850	1.469	0.0000	0.0000	0
2022/01/05	JBAF	21/06/2023			Jibar Tradeable Future	6.4200	93.5800	6.5500	93.4500	2.025	0.0000	0.0000	0
2022/01/05	JBAF	20/09/2023			Jibar Tradeable Future	6.6050	93.3950	6.7250	93.2750	1.817	0.0000	0.0000	75
2022/01/05	JBAF	20/12/2023			Jibar Tradeable Future	6.7650	93.2350	6.8650	93.1350	1.478	0.0000	0.0000	0
2022/01/05	R023	03/02/2022	5.08	Call	Bond Future	94.2300	0.0942	86.7300	0.0867	(7.959)	0	0	0
2022/01/05	R023	03/02/2022	5.08	Put	Bond Future	177.7500	0.1777	167.1700	0.1672	(5.952)	0	0	0
2022/01/05	R023	03/02/2022			Bond Future	5.1606	106.0685	5.1577	106.0716	(0.058)	0.0000	0.0000	16,417
2022/01/05	R023	03/02/2022	5.06	Call	Bond Future	85.3900	0.0854	77.9900	0.0780	(8.666)	0	0	0
2022/01/05	R023	03/02/2022	5.06	Put	Bond Future	189.6400	0.1896	179.1600	0.1792	(5.526)	0	0	0
2022/01/05	R023	03/02/2022	5.07	Call	Bond Future	89.6800	0.0897	82.2300	0.0822	(8.307)	0	0	0
2022/01/05	R023	03/02/2022	5.07	Put	Bond Future	183.5700	0.1836	173.0400	0.1730	(5.736)	0	0	0
2022/01/05	R023	05/05/2022	6.31	Call	Bond Future	855.9900	0.8560	852.0900	0.8521	(0.456)	0	0	0
2022/01/05	R023	05/05/2022	6.31	Put	Bond Future	46.5800	0.0466	40.7500	0.0408	(12.516)	0	0	0
2022/01/05	R023	05/05/2022			Bond Future	5.2846	103.4064	5.2822	103.4083	(0.046)	0.0000	0.0000	835
2022/01/05	R023	05/05/2022	6.29	Call	Bond Future	841.8700	0.8419	837.9600	0.8380	(0.464)	0	0	0
2022/01/05	R023	05/05/2022	6.29	Put	Bond Future	48.1500	0.0482	42.3100	0.0423	(12.129)	0	0	0
2022/01/05	R023	05/05/2022	6.30	Call	Bond Future	848.9300	0.8489	844.9600	0.8450	(0.468)	0	0	0
2022/01/05	R023	05/05/2022	6.30	Put	Bond Future	47.3600	0.0474	41.4600	0.0415	(12.458)	0	0	0
2022/01/05	R023	04/08/2022	6.05	Call	Bond Future	439.8500	0.4398	433.3200	0.4333	(1.485)	0	0	0
2022/01/05	R023	04/08/2022	6.05	Put	Bond Future	118.3800	0.1184	112.1900	0.1122	(5.229)	0	0	0
2022/01/05	R023	04/08/2022			Bond Future	5.4681	104.6322	5.4687	104.6319	0.011	0.0000	0.0000	0
2022/01/05	R023	04/08/2022	6.03	Call	Bond Future	431.6500	0.4316	425.0600	0.4251	(1.527)	0	0	0
2022/01/05	R023	04/08/2022	6.03	Put	Bond Future	121.1900	0.1212	114.9400	0.1149	(5.157)	0	0	0
2022/01/05	R023	04/08/2022	6.04	Call	Bond Future	435.7400	0.4357	429.1800	0.4292	(1.505)	0	0	0
2022/01/05	R023	04/08/2022	6.04	Put	Bond Future	119.7800	0.1198	113.5600	0.1136	(5.193)	0	0	0
2022/01/05	R023	03/11/2022	6.25	Call	Bond Future	247.6300	0.2476	241.5000	0.2415	(2.475)	0	0	0
2022/01/05	R023	03/11/2022	6.25	Put	Bond Future	122.2100	0.1222	119.8200	0.1198	(1.956)	0	0	0
2022/01/05	R023	03/11/2022	6.26	Call	Bond Future	249.5000	0.2495	243.7300	0.2437	(2.313)	0	0	0
2022/01/05	R023	03/11/2022	6.26	Put	Bond Future	121.0200	0.1210	118.9900	0.1190	(1.677)	0	0	0
2022/01/05	R023	03/11/2022			Bond Future	5.8418	102.0458	5.8540	102.0420	0.208	0.0000	0.0000	0
2022/01/05	R023	03/11/2022	6.27	Call	Bond Future	251.7400	0.2517	245.6100	0.2456	(2.435)	0	0	0
2022/01/05	R023	03/11/2022	6.27	Put	Bond Future	120.1900	0.1202	117.8000	0.1178	(1.989)	0	0	0
2022/01/05	R035	03/02/2022	9.92	Call	Bond Future	135.4400	0.1354	188.5900	0.1886	39.242	0	0	200
2022/01/05	R035	03/02/2022	9.92	Put	Bond Future	3,779.8500	3.7799	3,297.8800	3.2979	(12.751)	0	0	0
2022/01/05	R035	03/02/2022	11.73	Call	Bond Future	7,657.2200	7.6572	8,186.4400	8.1864	6.911	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
2022/01/05	R035	03/02/2022	11.73	Put	Bond Future	14.0400		0.0140	8.1400	0.0081	(42.023)	0	0	280
2022/01/05	R035	03/02/2022	11.28	Call	Bond Future	5,119.9500		5.1200	5,623.3400	5.6233	9.832	0	0	0
2022/01/05	R035	03/02/2022	11.28	Put	Bond Future	89.1100		0.0891	57.3800	0.0574	(35.608)	0	0	200
2022/01/05	R035	03/02/2022	11.33	Put	Bond Future	74.0700		0.0741	47.1600	0.0472	(36.330)	0	0	500
2022/01/05	R035	03/02/2022	11.39	Call	Bond Future	5,739.7500		5.7398	6,252.8700	6.2529	8.940	0	0	0
2022/01/05	R035	03/02/2022	11.39	Put	Bond Future	59.1700		0.0592	37.1700	0.0372	(37.181)	0	0	683
2022/01/05	R035	03/02/2022	11.22	Call	Bond Future	4,784.2500		4.7843	5,280.8300	5.2808	10.379	0	0	0
2022/01/05	R035	03/02/2022	11.22	Put	Bond Future	110.9200		0.1109	72.3800	0.0724	(34.746)	0	0	0
2022/01/05	R035	03/02/2022	11.23	Call	Bond Future	4,840.0400		4.8400	5,337.8500	5.3378	10.285	0	0	0
2022/01/05	R035	03/02/2022	11.23	Put	Bond Future	106.9700		0.1070	69.6600	0.0697	(34.879)	0	0	0
2022/01/05	R035	03/02/2022	11.03	Call	Bond Future	3,743.1300		3.7431	4,209.4300	4.2094	12.457	0	0	0
2022/01/05	R035	03/02/2022	11.05	Put	Bond Future	202.2300		0.2022	137.3100	0.1373	(32.102)	0	0	1,600
2022/01/05	R035	03/02/2022	11.11	Call	Bond Future	4,176.3200		4.1763	4,657.1600	4.6572	11.513	0	0	0
2022/01/05	R035	03/02/2022	10.35	Call	Bond Future	846.1800		0.8462	1,057.8200	1.0578	25.011	0	0	1,600
2022/01/05	R035	03/02/2022	10.35	Put	Bond Future	1,613.8500		1.6138	1,290.3700	1.2904	(20.044)	0	0	0
2022/01/05	R035	03/02/2022	10.61	Call	Bond Future	1,725.1700		1.7252	2,056.3500	2.0563	19.197	0	0	0
2022/01/05	R035	03/02/2022	10.61	Put	Bond Future	815.0500		0.8150	611.1100	0.6111	(25.022)	0	0	200
2022/01/05	R035	03/02/2022	10.65	Call	Bond Future	1,889.6800		1.8897	2,237.8900	2.2379	18.427	0	0	0
2022/01/05	R035	03/02/2022	10.24	Put	Bond Future	2,071.9300		2.0719	1,698.9400	1.6989	(18.002)	0	0	0
2022/01/05	R035	03/02/2022	10.26	Call	Bond Future	624.5800		0.6246	795.3900	0.7954	27.348	0	0	200
2022/01/05	R035	03/02/2022	10.26	Put	Bond Future	1,983.7000		1.9837	1,619.3900	1.6194	(18.365)	0	0	0
2022/01/05	R035	03/02/2022	10.34	Call	Bond Future	819.4400		0.8194	1,026.4000	1.0264	25.256	0	0	0
2022/01/05	R035	03/02/2022	10.34	Put	Bond Future	1,652.5500		1.6525	1,324.3900	1.3244	(19.858)	0	0	500
2022/01/05	R035	03/02/2022			Bond Future	10.4681		92.7341	10.3856	93.2692	(0.788)	0.0000	0.0000	103,053
2022/01/05	R035	03/02/2022	9.70	Call	Bond Future	36.9600		0.0370	55.4300	0.0554	49.973	0	0	683
2022/01/05	R035	03/02/2022	9.70	Put	Bond Future	5,204.1400		5.2041	4,687.4900	4.6875	(9.928)	0	0	0
2022/01/05	R035	03/02/2022	10.10	Call	Bond Future	327.0000		0.3270	433.0000	0.4330	32.416	0	0	280
2022/01/05	R035	03/02/2022	10.10	Put	Bond Future	2,751.4100		2.7514	2,322.2900	2.3223	(15.596)	0	0	0
2022/01/05	R035	03/02/2022	11.88	Call	Bond Future	8,494.5200		8.4945	9,026.5900	9.0266	6.264	0	0	0
2022/01/05	R035	03/02/2022	11.88	Put	Bond Future	6.9400		0.0069	3.8900	0.0039	(43.948)	0	0	1,800
2022/01/05	R035	03/02/2022	11.33	Call	Bond Future	5,401.1600		5.4012	5,909.3700	5.9094	9.409	0	0	0
2022/01/05	R035	03/02/2022	11.24	Call	Bond Future	4,895.8800		4.8959	5,394.8700	5.3949	10.192	0	0	0
2022/01/05	R035	03/02/2022	11.24	Put	Bond Future	103.1400		0.1031	67.0100	0.0670	(35.030)	0	0	0
2022/01/05	R035	03/02/2022	11.03	Put	Bond Future	216.6100		0.2166	147.7900	0.1478	(31.771)	0	0	280
2022/01/05	R035	03/02/2022	11.05	Call	Bond Future	3,850.5300		3.8505	4,320.7300	4.3207	12.211	0	0	0
2022/01/05	R035	03/02/2022	11.11	Put	Bond Future	164.2000		0.1642	109.9200	0.1099	(33.057)	0	0	200
2022/01/05	R035	03/02/2022	10.65	Put	Bond Future	725.4400		0.7254	538.5300	0.5385	(25.765)	0	0	683
2022/01/05	R035	03/02/2022	10.24	Call	Bond Future	580.6300		0.5806	742.7600	0.7428	27.923	0	0	500
2022/01/05	R035	05/05/2022	11.63	Call	Bond Future	6,423.7400		6.4237	6,868.6900	6.8687	6.927	0	0	0
2022/01/05	R035	05/05/2022	11.63	Put	Bond Future	639.2000		0.6392	543.7900	0.5438	(14.926)	0	0	0
2022/01/05	R035	05/05/2022	11.64	Call	Bond Future	6,472.1000		6.4721	6,918.2600	6.9183	6.894	0	0	0
2022/01/05	R035	05/05/2022	11.64	Put	Bond Future	630.6300		0.6306	536.4300	0.5364	(14.937)	0	0	0
2022/01/05	R035	05/05/2022	10.72	Call	Bond Future	2,529.8800		2.5299	2,814.0200	2.8140	11.231	0	0	1,200
2022/01/05	R035	05/05/2022	10.72	Put	Bond Future	2,174.7700		2.1748	1,918.5500	1.9185	(11.781)	0	0	0
2022/01/05	R035	05/05/2022			Bond Future	10.6633		89.3476	10.5777	89.8879	(0.803)	0.0000	0.0000	8,926
2022/01/05	R035	05/05/2022	11.65	Call	Bond Future	6,520.5100		6.5205	6,967.7600	6.9678	6.859	0	0	0
2022/01/05	R035	05/05/2022	11.65	Put	Bond Future	622.1700		0.6222	529.0600	0.5291	(14.965)	0	0	0
2022/01/05	R035	05/05/2022	12.64	Call	Bond Future	11,411.6800		11.4117	11,926.0000	11.9260	4.507	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
2022/01/05	R035	05/05/2022	12.64	Put	Bond Future	156.5500		0.1565	130.5100	0.1305	(16.634)	0	0	1,200
2022/01/05	R035	05/05/2022	10.82	Call	Bond Future	2,883.0600		2.8831	3,190.3800	3.1904	10.660	0	0	0
2022/01/05	R035	05/05/2022	10.82	Put	Bond Future	1,906.4200		1.9064	1,673.3800	1.6734	(12.224)	0	0	1,200
2022/01/05	R035	04/08/2022	11.13	Put	Bond Future	2,374.8200		2.3748	2,143.6700	2.1437	(9.733)	0	0	100
2022/01/05	R035	04/08/2022	10.72	Call	Bond Future	2,592.4500		2.5925	2,834.8100	2.8348	9.349	0	0	0
2022/01/05	R035	04/08/2022	10.72	Put	Bond Future	3,505.6900		3.5057	3,202.9700	3.2030	(8.635)	0	0	0
2022/01/05	R035	04/08/2022	10.73	Call	Bond Future	2,621.7200		2.6217	2,865.8600	2.8659	9.312	0	0	0
2022/01/05	R035	04/08/2022	10.73	Put	Bond Future	3,473.0200		3.4730	3,172.0800	3.1721	(8.665)	0	0	0
2022/01/05	R035	04/08/2022	9.84	Call	Bond Future	672.2100		0.6722	762.8700	0.7629	13.487	0	0	100
2022/01/05	R035	04/08/2022	9.84	Put	Bond Future	7,289.1900		7.2892	6,834.7700	6.8348	(6.234)	0	0	0
2022/01/05	R035	04/08/2022	10.53	Put	Bond Future	4,167.9200		4.1679	3,831.2700	3.8313	(8.077)	0	0	0
2022/01/05	R035	04/08/2022	10.64	Call	Bond Future	2,362.6700		2.3627	2,590.7500	2.5907	9.653	0	0	0
2022/01/05	R035	04/08/2022	10.64	Put	Bond Future	3,773.6600		3.7737	3,456.6600	3.4567	(8.400)	0	0	100
2022/01/05	R035	04/08/2022	9.53	Call	Bond Future	370.0200		0.3700	426.2500	0.4263	15.196	0	0	400
2022/01/05	R035	04/08/2022	9.53	Put	Bond Future	9,121.3000		9.1213	8,632.4500	8.6325	(5.359)	0	0	0
2022/01/05	R035	04/08/2022			Bond Future	10.8685		90.3813	10.7796	90.9263	(0.818)	0.0000	0.0000	0
2022/01/05	R035	04/08/2022	11.13	Call	Bond Future	3,950.5200		3.9505	4,264.4500	4.2644	7.947	0	0	0
2022/01/05	R035	04/08/2022	12.18	Call	Bond Future	8,395.0300		8.3950	8,839.2600	8.8393	5.292	0	0	0
2022/01/05	R035	04/08/2022	12.18	Put	Bond Future	891.5300		0.8915	790.6800	0.7907	(11.312)	0	0	400
2022/01/05	R035	04/08/2022	10.74	Call	Bond Future	2,651.4400		2.6514	2,897.3600	2.8974	9.275	0	0	0
2022/01/05	R035	04/08/2022	10.74	Put	Bond Future	3,440.8700		3.4409	3,141.7100	3.1417	(8.694)	0	0	0
2022/01/05	R035	04/08/2022	10.53	Call	Bond Future	2,065.9200		2.0659	2,274.3500	2.2744	10.089	0	0	400
2022/01/05	R035	03/11/2022	11.15	Call	Bond Future	3,790.3700		3.7904	4,090.8200	4.0908	7.927	0	0	0
2022/01/05	R035	03/11/2022	11.15	Put	Bond Future	3,343.5200		3.3435	3,095.2400	3.0952	(7.426)	0	0	0
2022/01/05	R035	03/11/2022			Bond Future	11.0744		87.0727	10.9823	87.6214	(0.831)	0.0000	0.0000	0
2022/01/05	R035	03/11/2022	11.14	Call	Bond Future	3,758.5000		3.7585	4,057.5100	4.0575	7.956	0	0	0
2022/01/05	R035	03/11/2022	11.14	Put	Bond Future	3,370.5800		3.3706	3,120.8600	3.1209	(7.409)	0	0	0
2022/01/05	R035	03/11/2022	11.13	Call	Bond Future	3,726.7500		3.7268	4,024.3300	4.0243	7.985	0	0	0
2022/01/05	R035	03/11/2022	11.13	Put	Bond Future	3,397.8100		3.3978	3,146.6600	3.1467	(7.392)	0	0	0
2022/01/05	R186	03/02/2022	7.30	Call	Bond Future	24.0100		0.0240	35.5800	0.0356	48.188	0	0	0
2022/01/05	R186	03/02/2022	7.30	Put	Bond Future	3,250.7800		3.2508	2,890.2100	2.8902	(11.092)	0	0	0
2022/01/05	R186	03/02/2022			Bond Future	8.0547		111.0777	7.9663	111.4498	(1.098)	0.0000	0.0000	69,863
2022/01/05	R186	03/02/2022	7.28	Call	Bond Future	21.2300		0.0212	31.5600	0.0316	48.658	0	0	0
2022/01/05	R186	03/02/2022	7.28	Put	Bond Future	3,335.1100		3.3351	2,973.3000	2.9733	(10.849)	0	0	0
2022/01/05	R186	03/02/2022	7.29	Call	Bond Future	22.5800		0.0226	33.5100	0.0335	48.406	0	0	0
2022/01/05	R186	03/02/2022	7.29	Put	Bond Future	3,292.9000		3.2929	2,931.6900	2.9317	(10.969)	0	0	0
2022/01/05	R186	05/05/2022	9.18	Call	Bond Future	3,892.5500		3.8925	4,194.9700	4.1950	7.769	0	0	0
2022/01/05	R186	05/05/2022	9.18	Put	Bond Future	402.3200		0.4023	329.4800	0.3295	(18.105)	0	0	454
2022/01/05	R186	05/05/2022	8.32	Call	Bond Future	1,538.1000		1.5381	1,727.4800	1.7275	12.313	0	0	0
2022/01/05	R186	05/05/2022	8.32	Put	Bond Future	1,388.5900		1.3886	1,202.7100	1.2027	(13.386)	0	0	0
2022/01/05	R186	05/05/2022	8.14	Call	Bond Future	1,183.5300		1.1835	1,343.2300	1.3432	13.494	0	0	454
2022/01/05	R186	05/05/2022	8.14	Put	Bond Future	1,750.0200		1.7500	1,534.4600	1.5345	(12.318)	0	0	0
2022/01/05	R186	05/05/2022	7.28	Call	Bond Future	193.7100		0.1937	233.9000	0.2339	20.748	0	0	435
2022/01/05	R186	05/05/2022	7.28	Put	Bond Future	4,263.9800		4.2640	3,928.9100	3.9289	(7.858)	0	0	0
2022/01/05	R186	05/05/2022	7.48	Call	Bond Future	326.4600		0.3265	387.6500	0.3877	18.743	0	0	3,600
2022/01/05	R186	05/05/2022	7.48	Put	Bond Future	3,569.4900		3.5695	3,255.4200	3.2554	(8.799)	0	0	0
2022/01/05	R186	05/05/2022			Bond Future	8.2823		112.3846	8.1879	112.7599	(1.139)	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
2022/01/05	R186	05/05/2022	8.64	Call	Bond Future	2,300.8200	2.3008	2,537.9800	2.5380	10.308	0	0	0
2022/01/05	R186	05/05/2022	8.64	Put	Bond Future	892.8900	0.8929	754.7900	0.7548	(15.467)	0	0	4,035
2022/01/05	R186	05/05/2022	8.94	Call	Bond Future	3,148.8700	3.1489	3,425.8000	3.4258	8.795	0	0	0
2022/01/05	R186	05/05/2022	8.94	Put	Bond Future	577.7800	0.5778	479.4500	0.4795	(17.019)	0	0	454
2022/01/05	R186	05/05/2022	8.31	Call	Bond Future	1,516.9600	1.5170	1,704.9700	1.7050	12.394	0	0	0
2022/01/05	R186	05/05/2022	8.31	Put	Bond Future	1,407.0700	1.4071	1,219.8200	1.2198	(13.308)	0	0	0
2022/01/05	R186	05/05/2022	8.35	Call	Bond Future	1,602.4900	1.6025	1,796.4700	1.7965	12.105	0	0	454
2022/01/05	R186	05/05/2022	8.35	Put	Bond Future	1,334.2200	1.3342	1,152.9400	1.1529	(13.587)	0	0	0
2022/01/05	R186	05/05/2022	7.88	Call	Bond Future	764.5000	0.7645	881.0300	0.8810	15.243	0	0	435
2022/01/05	R186	05/05/2022	7.88	Put	Bond Future	2,375.7100	2.3757	2,116.9800	2.1170	(10.891)	0	0	0
2022/01/05	R186	05/05/2022	8.30	Call	Bond Future	1,495.9800	1.4960	1,682.3600	1.6824	12.459	0	0	0
2022/01/05	R186	05/05/2022	8.30	Put	Bond Future	1,425.7300	1.4257	1,236.8500	1.2369	(13.248)	0	0	0
2022/01/05	R186	05/05/2022	6.73	Call	Bond Future	53.0900	0.0531	66.3400	0.0663	24.958	0	0	3,600
2022/01/05	R186	05/05/2022	6.73	Put	Bond Future	6,438.0300	6.4380	6,076.0200	6.0760	(5.623)	0	0	0
2022/01/05	R186	04/08/2022	8.15	Call	Bond Future	1,215.2000	1.2152	1,359.6000	1.3596	11.883	0	0	0
2022/01/05	R186	04/08/2022	8.15	Put	Bond Future	2,650.5600	2.6506	2,417.1800	2.4172	(8.805)	0	0	0
2022/01/05	R186	04/08/2022	9.78	Call	Bond Future	5,118.1300	5.1181	5,426.0800	5.4261	6.017	0	0	0
2022/01/05	R186	04/08/2022	9.78	Put	Bond Future	565.8300	0.5658	496.0000	0.4960	(12.341)	0	0	3,600
2022/01/05	R186	04/08/2022	7.96	Call	Bond Future	930.1600	0.9302	1,051.3900	1.0514	13.033	0	0	3,600
2022/01/05	R186	04/08/2022			Bond Future	8.5303	108.4162	8.4296	108.7940	(1.181)	0.0000	0.0000	0
2022/01/05	R186	04/08/2022	8.14	Call	Bond Future	1,199.2700	1.1993	1,342.4500	1.3425	11.939	0	0	0
2022/01/05	R186	04/08/2022	8.14	Put	Bond Future	2,672.7000	2.6727	2,438.1000	2.4381	(8.778)	0	0	0
2022/01/05	R186	04/08/2022	6.96	Call	Bond Future	151.7000	0.1517	183.4800	0.1835	20.949	0	0	3,600
2022/01/05	R186	04/08/2022	6.96	Put	Bond Future	6,236.2800	6.2363	5,890.2800	5.8903	(5.548)	0	0	0
2022/01/05	R186	04/08/2022	7.96	Put	Bond Future	3,091.6300	3.0916	2,835.0800	2.8351	(8.298)	0	0	0
2022/01/05	R186	04/08/2022	8.13	Call	Bond Future	1,183.4700	1.1835	1,325.4300	1.3254	11.995	0	0	0
2022/01/05	R186	04/08/2022	8.13	Put	Bond Future	2,694.9800	2.6950	2,459.1600	2.4592	(8.750)	0	0	0
2022/01/05	R186	03/11/2022	8.53	Call	Bond Future	1,768.8000	1.7688	1,958.3500	1.9584	10.716	0	0	0
2022/01/05	R186	03/11/2022	8.53	Put	Bond Future	2,679.3300	2.6793	2,490.4700	2.4905	(7.049)	0	0	0
2022/01/05	R186	03/11/2022	8.54	Call	Bond Future	1,785.5200	1.7855	1,976.0600	1.9761	10.671	0	0	0
2022/01/05	R186	03/11/2022	8.54	Put	Bond Future	2,660.5000	2.6605	2,472.6300	2.4726	(7.061)	0	0	0
2022/01/05	R186	03/11/2022			Bond Future	8.7875	109.8074	8.6801	110.1858	(1.222)	0.0000	0.0000	0
2022/01/05	R186	03/11/2022	8.55	Call	Bond Future	1,802.7100	1.8027	1,994.2400	1.9942	10.625	0	0	0
2022/01/05	R186	03/11/2022	8.55	Put	Bond Future	2,642.1600	2.6422	2,455.2800	2.4553	(7.073)	0	0	0
2022/01/05	R197	03/02/2022			Bond Future	321.8107	321.8107	321.8041	321.8041	(0.002)	0.0000	0.0000	1,132
2022/01/05	R197	05/05/2022			Bond Future	325.6767	325.6767	325.6664	325.6664	(0.003)	0.0000	0.0000	237
2022/01/05	R197	04/08/2022			Bond Future	321.3420	321.3420	321.3246	321.3246	(0.005)	0.0000	0.0000	0
2022/01/05	R197	03/11/2022			Bond Future	325.3893	325.3893	325.3611	325.3611	(0.009)	0.0000	0.0000	0
2022/01/05	R202	03/02/2022			Bond Future	248.1802	248.1802	248.2152	248.2152	0.014	0.0000	0.0000	7,695
2022/01/05	R202	05/05/2022			Bond Future	251.1615	251.1615	251.1942	251.1942	0.013	0.0000	0.0000	413
2022/01/05	R202	04/08/2022			Bond Future	249.8280	249.8280	249.8556	249.8556	0.011	0.0000	0.0000	0
2022/01/05	R202	03/11/2022			Bond Future	252.9742	252.9742	252.9938	252.9938	0.008	0.0000	0.0000	0
2022/01/05	R209	03/02/2022	11.02	Call	Bond Future	3,321.2800	3.3213	3,703.6300	3.7036	11.512	0	0	0
2022/01/05	R209	03/02/2022	11.02	Put	Bond Future	169.1300	0.1691	117.3800	0.1174	(30.598)	0	0	0
2022/01/05	R209	03/02/2022	11.03	Call	Bond Future	3,368.3100	3.3683	3,752.1900	3.7522	11.397	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
2022/01/05	R209	03/02/2022	11.03	Put	Bond Future	163.2800	0.1633	113.0600	0.1131	(30.757)	0	0	0
2022/01/05	R209	03/02/2022			Bond Future	10.4437	71.5966	10.3673	72.0307	(0.732)	0.0000	0.0000	19,457
2022/01/05	R209	03/02/2022	11.04	Call	Bond Future	3,415.4400	3.4154	3,800.8500	3.8008	11.284	0	0	0
2022/01/05	R209	03/02/2022	11.04	Put	Bond Future	157.5800	0.1576	108.8900	0.1089	(30.899)	0	0	0
2022/01/05	R209	05/05/2022	11.44	Call	Bond Future	5,027.6400	5.0276	5,373.9200	5.3739	6.888	0	0	0
2022/01/05	R209	05/05/2022	11.44	Put	Bond Future	705.0600	0.7051	612.9500	0.6130	(13.064)	0	0	0
2022/01/05	R209	05/05/2022	9.75	Call	Bond Future	359.6100	0.3596	424.0400	0.4240	17.917	0	0	8,525
2022/01/05	R209	05/05/2022	9.75	Put	Bond Future	5,401.3100	5.4013	5,027.3500	5.0274	(6.924)	0	0	0
2022/01/05	R209	05/05/2022	10.75	Call	Bond Future	2,455.3300	2.4553	2,700.6000	2.7006	9.989	0	0	0
2022/01/05	R209	05/05/2022	10.75	Put	Bond Future	1,741.0500	1.7410	1,547.9300	1.5479	(11.092)	0	0	12,050
2022/01/05	R209	05/05/2022	11.43	Call	Bond Future	4,986.7900	4.9868	5,331.9200	5.3319	6.921	0	0	0
2022/01/05	R209	05/05/2022	11.43	Put	Bond Future	714.5300	0.7145	621.2700	0.6213	(13.052)	0	0	0
2022/01/05	R209	05/05/2022			Bond Future	10.6195	69.2981	10.5404	69.7365	(0.745)	0.0000	0.0000	5,396
2022/01/05	R209	05/05/2022	11.45	Call	Bond Future	5,068.6800	5.0687	5,415.9800	5.4160	6.852	0	0	0
2022/01/05	R209	05/05/2022	11.45	Put	Bond Future	695.8300	0.6958	604.7400	0.6047	(13.091)	0	0	0
2022/01/05	R209	05/05/2022	12.00	Call	Bond Future	7,378.3500	7.3784	7,770.4700	7.7705	5.314	0	0	0
2022/01/05	R209	05/05/2022	12.00	Put	Bond Future	325.2900	0.3253	279.0200	0.2790	(14.224)	0	0	12,050
2022/01/05	R209	04/08/2022	10.57	Put	Bond Future	3,280.3700	3.2804	3,022.1000	3.0221	(7.873)	0	0	0
2022/01/05	R209	04/08/2022	10.58	Call	Bond Future	2,048.3300	2.0483	2,233.5200	2.2335	9.041	0	0	0
2022/01/05	R209	04/08/2022	10.58	Put	Bond Future	3,249.9700	3.2500	2,992.9800	2.9930	(7.907)	0	0	0
2022/01/05	R209	04/08/2022			Bond Future	10.8005	70.1000	10.7187	70.5422	(0.757)	0.0000	0.0000	0
2022/01/05	R209	04/08/2022	10.57	Call	Bond Future	2,023.5300	2.0235	2,207.4400	2.2074	9.089	0	0	0
2022/01/05	R209	04/08/2022	10.59	Call	Bond Future	2,073.0800	2.0731	2,259.7500	2.2597	9.004	0	0	0
2022/01/05	R209	04/08/2022	10.59	Put	Bond Future	3,219.5900	3.2196	2,964.0800	2.9641	(7.936)	0	0	0
2022/01/05	R209	03/11/2022	11.03	Call	Bond Future	3,203.3200	3.2033	3,444.9600	3.4450	7.543	0	0	0
2022/01/05	R209	03/11/2022	11.03	Put	Bond Future	2,945.2500	2.9452	2,741.5800	2.7416	(6.915)	0	0	0
2022/01/05	R209	03/11/2022			Bond Future	10.9807	67.8661	10.8964	68.3114	(0.768)	0.0000	0.0000	0
2022/01/05	R209	03/11/2022	11.01	Call	Bond Future	3,148.1000	3.1481	3,386.8500	3.3869	7.584	0	0	0
2022/01/05	R209	03/11/2022	11.01	Put	Bond Future	2,994.6400	2.9946	2,788.0800	2.7881	(6.898)	0	0	0
2022/01/05	R209	03/11/2022	11.02	Call	Bond Future	3,175.7800	3.1758	3,415.7300	3.4157	7.556	0	0	0
2022/01/05	R209	03/11/2022	11.02	Put	Bond Future	2,969.9900	2.9700	2,764.6300	2.7646	(6.915)	0	0	0
2022/01/05	R210	03/02/2022			Bond Future	214.6720	214.6720	214.6901	214.6901	0.008	0.0000	0.0000	1,381
2022/01/05	R210	05/05/2022			Bond Future	214.3905	214.3905	214.4065	214.4065	0.007	0.0000	0.0000	104
2022/01/05	R210	04/08/2022			Bond Future	217.0476	217.0476	217.0590	217.0590	0.005	0.0000	0.0000	0
2022/01/05	R210	03/11/2022			Bond Future	216.8631	216.8631	216.8677	216.8677	0.002	0.0000	0.0000	0
2022/01/05	R213	03/02/2022	8.63	Call	Bond Future	1.8800	0.0019	2.7600	0.0028	46.809	0	0	200
2022/01/05	R213	03/02/2022	8.63	Put	Bond Future	6,378.6000	6.3786	5,943.0000	5.9430	(6.829)	0	0	0
2022/01/05	R213	03/02/2022	8.80	Call	Bond Future	7.1300	0.0071	10.3100	0.0103	44.600	0	0	102
2022/01/05	R213	03/02/2022	8.80	Put	Bond Future	5,406.5000	5.4065	4,973.2000	4.9732	(8.014)	0	0	0
2022/01/05	R213	03/02/2022	10.60	Put	Bond Future	68.3800	0.0684	41.4400	0.0414	(39.397)	0	0	430
2022/01/05	R213	03/02/2022	10.67	Call	Bond Future	4,555.1700	4.5552	4,970.3900	4.9704	9.115	0	0	0
2022/01/05	R213	03/02/2022	10.67	Put	Bond Future	52.2800	0.0523	31.0200	0.0310	(40.666)	0	0	220
2022/01/05	R213	03/02/2022	10.00	Call	Bond Future	1,658.3300	1.6583	1,946.3900	1.9464	17.370	0	0	0
2022/01/05	R213	03/02/2022	10.00	Put	Bond Future	531.7500	0.5317	383.3300	0.3833	(27.912)	0	0	430
2022/01/05	R213	03/02/2022	9.98	Call	Bond Future	1,587.8900	1.5879	1,869.0900	1.8691	17.709	0	0	0
2022/01/05	R213	03/02/2022	9.98	Put	Bond Future	564.9400	0.5649	409.6600	0.4097	(27.486)	0	0	0

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2022/01/05	R213	03/02/2022	9.22	Put	Bond Future	3,147.9100	3.1479	2,746.2800	2.7463	(12.759)	0	0	0
2022/01/05	R213	03/02/2022	9.58	Put	Bond Future	1,603.2500	1.6032	1,298.6200	1.2986	(19.001)	0	0	200
2022/01/05	R213	03/02/2022			Bond Future	9.7843	86.6300	9.7017	87.0665	(0.844)	0.0000	0.0000	22,660
2022/01/05	R213	03/02/2022	9.15	Call	Bond Future	72.4800	0.0725	97.6600	0.0977	34.741	0	0	220
2022/01/05	R213	03/02/2022	9.15	Put	Bond Future	3,502.0100	3.5020	3,090.7100	3.0907	(11.745)	0	0	0
2022/01/05	R213	03/02/2022	10.25	Call	Bond Future	2,648.0100	2.6480	3,006.1100	3.0061	13.523	0	0	0
2022/01/05	R213	03/02/2022	10.25	Put	Bond Future	240.1800	0.2402	161.8000	0.1618	(32.634)	0	0	102
2022/01/05	R213	03/02/2022	10.60	Call	Bond Future	4,227.0100	4.2270	4,636.5500	4.6365	9.689	0	0	0
2022/01/05	R213	03/02/2022	10.15	Call	Bond Future	2,232.4100	2.2324	2,566.0000	2.5660	14.943	0	0	0
2022/01/05	R213	03/02/2022	10.15	Put	Bond Future	333.9700	0.3340	231.0800	0.2311	(30.808)	0	0	200
2022/01/05	R213	03/02/2022	10.17	Call	Bond Future	2,313.7200	2.3137	2,652.5700	2.6526	14.645	0	0	0
2022/01/05	R213	03/02/2022	10.17	Put	Bond Future	313.0700	0.3131	215.4400	0.2154	(31.185)	0	0	220
2022/01/05	R213	03/02/2022	9.96	Call	Bond Future	1,518.8900	1.5189	1,793.1700	1.7932	18.058	0	0	0
2022/01/05	R213	03/02/2022	9.96	Put	Bond Future	599.7300	0.5997	437.5300	0.4375	(27.046)	0	0	0
2022/01/05	R213	03/02/2022	9.97	Call	Bond Future	1,553.1700	1.5532	1,830.9700	1.8310	17.886	0	0	0
2022/01/05	R213	03/02/2022	9.97	Put	Bond Future	582.0900	0.5821	423.4100	0.4234	(27.260)	0	0	0
2022/01/05	R213	03/02/2022	9.22	Call	Bond Future	105.6300	0.1056	140.4800	0.1405	32.993	0	0	430
2022/01/05	R213	03/02/2022	9.58	Call	Bond Future	517.9600	0.5180	649.8100	0.6498	25.456	0	0	0
2022/01/05	R213	03/02/2022	9.76	Call	Bond Future	914.9200	0.9149	1,114.1200	1.1141	21.772	0	0	0
2022/01/05	R213	03/02/2022	9.76	Put	Bond Future	1,043.0200	1.0430	805.7400	0.8057	(22.749)	0	0	102
2022/01/05	R213	05/05/2022	10.63	Call	Bond Future	4,030.4400	4.0304	4,353.4900	4.3535	8.015	0	0	0
2022/01/05	R213	05/05/2022	10.65	Put	Bond Future	787.5700	0.7876	672.6400	0.6726	(14.593)	0	0	0
2022/01/05	R213	05/05/2022			Bond Future	9.9834	84.1176	9.8975	84.5583	(0.861)	0.0000	0.0000	0
2022/01/05	R213	05/05/2022	10.63	Put	Bond Future	809.3100	0.8093	691.6900	0.6917	(14.533)	0	0	0
2022/01/05	R213	05/05/2022	10.64	Call	Bond Future	4,067.9600	4.0680	4,392.4400	4.3924	7.976	0	0	0
2022/01/05	R213	05/05/2022	10.64	Put	Bond Future	798.2900	0.7983	682.1000	0.6821	(14.555)	0	0	0
2022/01/05	R213	05/05/2022	10.65	Call	Bond Future	4,105.7300	4.1057	4,431.4700	4.4315	7.934	0	0	0
2022/01/05	R213	04/08/2022	9.88	Call	Bond Future	1,714.7000	1.7147	1,895.6900	1.8957	10.555	0	0	0
2022/01/05	R213	04/08/2022	9.89	Call	Bond Future	1,736.2800	1.7363	1,918.7300	1.9187	10.508	0	0	0
2022/01/05	R213	04/08/2022	9.90	Put	Bond Future	3,231.3000	3.2313	2,970.8800	2.9709	(8.059)	0	0	0
2022/01/05	R213	04/08/2022			Bond Future	10.1942	85.0937	10.1048	85.5381	(0.877)	0.0000	0.0000	0
2022/01/05	R213	04/08/2022	9.88	Put	Bond Future	3,289.3700	3.2894	3,026.0300	3.0260	(8.006)	0	0	0
2022/01/05	R213	04/08/2022	9.89	Put	Bond Future	3,260.2400	3.2602	2,998.3600	2.9984	(8.033)	0	0	0
2022/01/05	R213	04/08/2022	9.90	Call	Bond Future	1,758.0200	1.7580	1,941.9300	1.9419	10.461	0	0	0
2022/01/05	R213	03/11/2022	10.38	Call	Bond Future	2,811.5900	2.8116	3,041.6900	3.0417	8.184	0	0	0
2022/01/05	R213	03/11/2022	10.38	Put	Bond Future	2,947.8900	2.9479	2,731.0900	2.7311	(7.354)	0	0	0
2022/01/05	R213	03/11/2022	10.39	Call	Bond Future	2,836.2800	2.8363	3,067.8700	3.0679	8.165	0	0	0
2022/01/05	R213	03/11/2022	10.39	Put	Bond Future	2,924.5400	2.9245	2,709.2300	2.7092	(7.362)	0	0	0
2022/01/05	R213	03/11/2022			Bond Future	10.4084	82.6598	10.3155	83.1067	(0.892)	0.0000	0.0000	0
2022/01/05	R213	03/11/2022	10.40	Call	Bond Future	2,861.0800	2.8611	3,093.8500	3.0938	8.136	0	0	0
2022/01/05	R213	03/11/2022	10.40	Put	Bond Future	2,901.3300	2.9013	2,687.2000	2.6872	(7.380)	0	0	0
2022/01/05	R214	03/02/2022	11.39	Put	Bond Future	182.0600	0.1821	129.0000	0.1290	(29.144)	0	0	0
2022/01/05	R214	03/02/2022	11.40	Put	Bond Future	175.9800	0.1760	124.4700	0.1245	(29.270)	0	0	0
2022/01/05	R214	03/02/2022	11.41	Call	Bond Future	3,538.6400	3.5386	3,933.9200	3.9339	11.170	0	0	0
2022/01/05	R214	03/02/2022			Bond Future	10.8036	68.4121	10.7271	68.8573	(0.708)	0.0000	0.0000	17,604
2022/01/05	R214	03/02/2022	11.39	Call	Bond Future	3,443.9200	3.4439	3,836.1200	3.8361	11.388	0	0	0
2022/01/05	R214	03/02/2022	11.40	Call	Bond Future	3,491.2200	3.4912	3,884.9700	3.8850	11.278	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
2022/01/05	R214	03/02/2022	11.41	Put	Bond Future	170.0900	0.1701	120.1100	0.1201	(29.384)	0	0	0
2022/01/05	R214	05/05/2022	11.73	Put	Bond Future	763.7100	0.7637	664.7900	0.6648	(12.953)	0	0	0
2022/01/05	R214	05/05/2022	11.74	Put	Bond Future	753.6300	0.7536	655.9300	0.6559	(12.964)	0	0	0
2022/01/05	R214	05/05/2022	11.75	Call	Bond Future	4,911.7200	4.9117	5,264.9700	5.2650	7.192	0	0	0
2022/01/05	R214	05/05/2022			Bond Future	10.9729	65.9376	10.8937	66.3874	(0.721)	0.0000	0.0000	441
2022/01/05	R214	05/05/2022	11.73	Call	Bond Future	4,829.7600	4.8298	5,180.6100	5.1806	7.264	0	0	0
2022/01/05	R214	05/05/2022	11.74	Call	Bond Future	4,870.6500	4.8706	5,222.7200	5.2227	7.228	0	0	0
2022/01/05	R214	05/05/2022	11.75	Put	Bond Future	743.8000	0.7438	647.2800	0.6473	(12.977)	0	0	0
2022/01/05	R214	04/08/2022	10.98	Put	Bond Future	3,206.1100	3.2061	2,894.5500	2.8945	(9.718)	0	0	0
2022/01/05	R214	04/08/2022	10.99	Call	Bond Future	2,289.2900	2.2893	2,433.5400	2.4335	6.301	0	0	0
2022/01/05	R214	04/08/2022			Bond Future	11.1492	66.6996	11.0673	67.1533	(0.734)	0.0000	0.0000	0
2022/01/05	R214	04/08/2022	10.97	Call	Bond Future	2,237.1400	2.2371	2,377.1800	2.3772	6.260	0	0	0
2022/01/05	R214	04/08/2022	10.97	Put	Bond Future	3,236.6400	3.2366	2,922.9700	2.9230	(9.691)	0	0	0
2022/01/05	R214	04/08/2022	10.98	Call	Bond Future	2,263.0300	2.2630	2,405.1800	2.4052	6.281	0	0	0
2022/01/05	R214	04/08/2022	10.99	Put	Bond Future	3,176.0300	3.1760	2,866.5700	2.8666	(9.744)	0	0	0
2022/01/05	R214	03/11/2022	11.34	Call	Bond Future	3,221.2000	3.2212	3,467.5500	3.4675	7.648	0	0	0
2022/01/05	R214	03/11/2022	11.36	Put	Bond Future	3,087.8600	3.0879	2,879.5200	2.8795	(6.747)	0	0	0
2022/01/05	R214	03/11/2022			Bond Future	11.3246	64.2839	11.2401	64.7410	(0.746)	0.0000	0.0000	0
2022/01/05	R214	03/11/2022	11.34	Put	Bond Future	3,138.7300	3.1387	2,927.9500	2.9280	(6.715)	0	0	0
2022/01/05	R214	03/11/2022	11.35	Call	Bond Future	3,249.3100	3.2493	3,496.8800	3.4969	7.619	0	0	0
2022/01/05	R214	03/11/2022	11.35	Put	Bond Future	3,113.2100	3.1132	2,903.6500	2.9037	(6.731)	0	0	0
2022/01/05	R214	03/11/2022	11.36	Call	Bond Future	3,277.5300	3.2775	3,526.3200	3.5263	7.591	0	0	0
2022/01/05	R248	03/02/2022	9.80	Call	Bond Future	4.9900	0.0050	9.0200	0.0090	80.762	0	0	0
2022/01/05	R248	03/02/2022	9.80	Put	Bond Future	7,995.0200	7.9950	7,436.0500	7.4361	(6.991)	0	0	0
2022/01/05	R248	03/02/2022	10.00	Call	Bond Future	25.9300	0.0259	40.7300	0.0407	57.077	0	0	0
2022/01/05	R248	03/02/2022	10.00	Put	Bond Future	6,327.6200	6.3276	5,779.4200	5.7794	(8.664)	0	0	0
2022/01/05	R248	03/02/2022	10.20	Put	Bond Future	4,764.6900	4.7647	4,242.9100	4.2429	(10.951)	0	0	0
2022/01/05	R248	03/02/2022	11.47	Call	Bond Future	4,771.1400	4.7711	5,283.7200	5.2837	10.743	0	0	0
2022/01/05	R248	03/02/2022	11.48	Call	Bond Future	4,831.2700	4.8313	5,345.5000	5.3455	10.644	0	0	0
2022/01/05	R248	03/02/2022	11.49	Put	Bond Future	159.3500	0.1594	112.1100	0.1121	(29.645)	0	0	0
2022/01/05	R248	03/02/2022	10.90	Call	Bond Future	1,709.5000	1.7095	2,036.6000	2.0366	19.134	0	0	900
2022/01/05	R248	03/02/2022	10.90	Put	Bond Future	1,043.8700	1.0439	807.9700	0.8080	(22.599)	0	0	0
2022/01/05	R248	03/02/2022	10.40	Call	Bond Future	295.3300	0.2953	390.7800	0.3908	32.320	0	0	100
2022/01/05	R248	03/02/2022	10.50	Call	Bond Future	466.3100	0.4663	599.5600	0.5996	28.575	0	0	0
2022/01/05	R248	03/02/2022	10.50	Put	Bond Future	2,775.7900	2.7758	2,346.0400	2.3460	(15.482)	0	0	0
2022/01/05	R248	03/02/2022			Bond Future	10.8083	86.0627	10.7318	86.6257	(0.708)	0.0000	0.0000	192,314
2022/01/05	R248	03/02/2022	10.20	Call	Bond Future	98.0400	0.0980	139.2600	0.1393	42.044	0	0	900
2022/01/05	R248	03/02/2022	11.47	Put	Bond Future	170.9200	0.1709	120.5000	0.1205	(29.499)	0	0	0
2022/01/05	R248	03/02/2022	11.48	Put	Bond Future	165.0200	0.1650	116.2500	0.1163	(29.554)	0	0	0
2022/01/05	R248	03/02/2022	11.49	Call	Bond Future	4,891.5200	4.8915	5,407.2800	5.4073	10.544	0	0	0
2022/01/05	R248	03/02/2022	10.70	Call	Bond Future	968.5900	0.9686	1,195.2400	1.1952	23.400	0	0	0
2022/01/05	R248	03/02/2022	10.70	Put	Bond Future	1,767.3300	1.7673	1,430.9800	1.4310	(19.032)	0	0	0
2022/01/05	R248	03/02/2022	11.00	Call	Bond Future	2,161.4300	2.1614	2,534.8600	2.5349	17.277	0	0	1,400
2022/01/05	R248	03/02/2022	11.00	Put	Bond Future	780.4500	0.7805	590.8800	0.5909	(24.290)	0	0	0
2022/01/05	R248	03/02/2022	10.30	Call	Bond Future	174.8700	0.1749	239.0800	0.2391	36.719	0	0	1,300
2022/01/05	R248	03/02/2022	10.30	Put	Bond Future	4,043.3300	4.0433	3,544.5400	3.5445	(12.336)	0	0	0
2022/01/05	R248	03/02/2022	10.40	Put	Bond Future	3,378.1500	3.3781	2,910.6000	2.9106	(13.840)	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
2022/01/05	R248	05/05/2022	11.79	Call	Bond Future	6,320.7900	6.3208	6,775.6000	6.7756	7.195	0	0	0
2022/01/05	R248	05/05/2022	11.79	Put	Bond Future	875.0800	0.8751	761.2100	0.7612	(13.013)	0	0	0
2022/01/05	R248	05/05/2022	11.80	Call	Bond Future	6,372.3100	6.3723	6,828.5300	6.8285	7.159	0	0	0
2022/01/05	R248	05/05/2022			Bond Future	10.9768	82.6607	10.8974	83.2294	(0.723)	0.0000	0.0000	2,035
2022/01/05	R248	05/05/2022	11.80	Put	Bond Future	863.6900	0.8637	751.2300	0.7512	(13.021)	0	0	0
2022/01/05	R248	05/05/2022	11.81	Call	Bond Future	6,423.7800	6.4238	6,881.3900	6.8814	7.124	0	0	0
2022/01/05	R248	05/05/2022	11.81	Put	Bond Future	852.3300	0.8523	741.2600	0.7413	(13.031)	0	0	0
2022/01/05	R248	04/08/2022	10.98	Call	Bond Future	2,791.8600	2.7919	2,969.1400	2.9691	6.350	0	0	0
2022/01/05	R248	04/08/2022	10.98	Put	Bond Future	4,002.9300	4.0029	3,606.4900	3.6065	(9.904)	0	0	0
2022/01/05	R248	04/08/2022	10.99	Call	Bond Future	2,824.8100	2.8248	3,004.5200	3.0045	6.362	0	0	0
2022/01/05	R248	04/08/2022	10.99	Put	Bond Future	3,964.8700	3.9649	3,570.8600	3.5709	(9.938)	0	0	0
2022/01/05	R248	04/08/2022			Bond Future	11.1527	83.6159	11.0703	84.1896	(0.738)	0.0000	0.0000	0
2022/01/05	R248	04/08/2022	11.00	Call	Bond Future	2,857.9600	2.8580	3,040.3600	3.0404	6.382	0	0	0
2022/01/05	R248	04/08/2022	11.00	Put	Bond Future	3,927.1100	3.9271	3,535.7900	3.5358	(9.965)	0	0	0
2022/01/05	R248	03/11/2022	11.30	Put	Bond Future	4,023.1700	4.0232	3,747.6300	3.7476	(6.849)	0	0	0
2022/01/05	R248	03/11/2022	11.31	Put	Bond Future	3,990.2200	3.9902	3,716.2600	3.7163	(6.866)	0	0	0
2022/01/05	R248	03/11/2022	11.32	Call	Bond Future	3,906.1800	3.9062	4,212.2200	4.2122	7.835	0	0	0
2022/01/05	R248	03/11/2022			Bond Future	11.3276	80.2841	11.2423	80.8622	(0.753)	0.0000	0.0000	0
2022/01/05	R248	03/11/2022	11.30	Call	Bond Future	3,837.0400	3.8370	4,139.6300	4.1396	7.886	0	0	0
2022/01/05	R248	03/11/2022	11.31	Call	Bond Future	3,871.6900	3.8717	4,175.8600	4.1759	7.856	0	0	0
2022/01/05	R248	03/11/2022	11.32	Put	Bond Future	3,957.2100	3.9572	3,685.1200	3.6851	(6.876)	0	0	0

Total

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