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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/01/2022 TO 18/01/2022

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
2022/01/18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	2025 03/02/2022			Bond Future	155.0939	155.0939	155.0222	155.0222	(0.046)	0.0000	0.0000	2,190
2022/01/18	2025 05/05/2022			Bond Future	157.0317	157.0317	156.9855	156.9855	(0.029)	0.0000	0.0000	3,829
2022/01/18	2025 04/08/2022			Bond Future	157.4820	157.4820	157.4618	157.4618	(0.013)	0.0000	0.0000	161
2022/01/18	2025 03/11/2022			Bond Future	159.5803	159.5803	159.5285	159.5285	(0.032)	0.0000	0.0000	0
2022/01/18	2029 03/02/2022			Bond Future	113.9324	113.9324	113.4839	113.4839	(0.394)	0.0000	0.0000	2,244
2022/01/18	2029 05/05/2022			Bond Future	114.1546	114.1546	113.7199	113.7199	(0.381)	0.0000	0.0000	2,391
2022/01/18	2029 04/08/2022			Bond Future	115.6553	115.6553	115.2341	115.2341	(0.364)	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
2022/01/18	2029	03/11/2022			Bond Future	115.9711	115.9711	115.5217	115.5217	(0.387)	0.0000	0.0000	0
2022/01/18	2030	03/02/2022	8.39	Call	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	101
2022/01/18	2030	03/02/2022	8.39	Put	Bond Future	5,675.1300	5.6751	5,874.1200	5.8741	3.506	0	0	0
2022/01/18	2030	03/02/2022	8.80	Put	Bond Future	3,405.1200	3.4051	3,598.8500	3.5988	5.689	0	0	0
2022/01/18	2030	03/02/2022	8.85	Call	Bond Future	19.3200	0.0193	11.4900	0.0115	(40.528)	0	0	1,000
2022/01/18	2030	03/02/2022	8.85	Put	Bond Future	3,138.3100	3.1383	3,329.5500	3.3295	6.094	0	0	0
2022/01/18	2030	03/02/2022	9.80	Call	Bond Future	2,033.5100	2.0335	1,852.2300	1.8522	(8.915)	0	0	950
2022/01/18	2030	03/02/2022	9.80	Put	Bond Future	137.7200	0.1377	155.5100	0.1555	12.918	0	0	0
2022/01/18	2030	03/02/2022	9.90	Put	Bond Future	82.4500	0.0824	92.5900	0.0926	12.298	0	0	8,000
2022/01/18	2030	03/02/2022	9.45	Call	Bond Future	738.8800	0.7389	618.4600	0.6185	(16.298)	0	0	0
2022/01/18	2030	03/02/2022	9.45	Put	Bond Future	650.4400	0.6504	729.0900	0.7291	12.092	0	0	0
2022/01/18	2030	03/02/2022	9.40	Call	Bond Future	607.3200	0.6073	499.4100	0.4994	(17.768)	0	0	0
2022/01/18	2030	03/02/2022	9.40	Put	Bond Future	780.8500	0.7808	872.0100	0.8720	11.674	0	0	0
2022/01/18	2030	03/02/2022	9.10	Call	Bond Future	126.8400	0.1268	90.0300	0.0900	(29.021)	0	0	0
2022/01/18	2030	03/02/2022	9.10	Put	Bond Future	1,892.3300	1.8923	2,054.5900	2.0546	8.575	0	0	0
2022/01/18	2030	03/02/2022	9.20	Call	Bond Future	232.5600	0.2326	174.8800	0.1749	(24.802)	0	0	950
2022/01/18	2030	03/02/2022	9.20	Put	Bond Future	1,463.5300	1.4635	1,604.9200	1.6049	9.661	0	0	0
2022/01/18	2030	03/02/2022	9.35	Call	Bond Future	491.1700	0.4912	396.1200	0.3961	(19.352)	0	0	0
2022/01/18	2030	03/02/2022	9.35	Put	Bond Future	927.6200	0.9276	1,031.6400	1.0316	11.214	0	0	101
2022/01/18	2030	03/02/2022			Bond Future	9.4331	92.2629	9.4712	92.0638	0.404	0.0000	0.0000	71,094
2022/01/18	2030	03/02/2022	8.80	Call	Bond Future	12.4500	0.0125	7.1100	0.0071	(42.892)	0	0	0
2022/01/18	2030	03/02/2022	9.90	Call	Bond Future	2,486.2500	2.4863	2,297.3200	2.2973	(7.599)	0	0	0
2022/01/18	2030	03/02/2022	10.85	Call	Bond Future	7,051.3300	7.0513	6,852.2500	6.8523	(2.823)	0	0	0
2022/01/18	2030	03/02/2022	10.85	Put	Bond Future	0.1400	0.0001	0.1300	0.0001	(7.143)	0	0	1,000
2022/01/18	2030	03/02/2022	9.60	Call	Bond Future	1,222.5800	1.2226	1,069.3300	1.0693	(12.535)	0	0	1,000
2022/01/18	2030	03/02/2022	9.60	Put	Bond Future	353.9400	0.3539	399.7600	0.3998	12.946	0	0	0
2022/01/18	2030	03/02/2022	9.78	Call	Bond Future	1,945.8000	1.9458	1,766.5000	1.7665	(9.215)	0	0	0
2022/01/18	2030	03/02/2022	9.78	Put	Bond Future	152.0600	0.1521	171.8300	0.1718	13.001	0	0	101
2022/01/18	2030	03/02/2022	9.43	Call	Bond Future	684.4100	0.6844	568.9300	0.5689	(16.873)	0	0	0
2022/01/18	2030	03/02/2022	9.43	Put	Bond Future	700.6400	0.7006	784.2300	0.7842	11.931	0	0	0
2022/01/18	2030	03/02/2022	9.44	Call	Bond Future	711.3800	0.7114	593.4100	0.5934	(16.583)	0	0	0
2022/01/18	2030	03/02/2022	9.44	Put	Bond Future	675.2600	0.6753	756.3600	0.7564	12.010	0	0	0
2022/01/18	2030	05/05/2022	10.21	Call	Bond Future	3,568.2400	3.5682	3,424.1000	3.4241	(4.040)	0	0	0
2022/01/18	2030	05/05/2022	10.21	Put	Bond Future	721.1800	0.7212	762.9800	0.7630	5.796	0	0	0
2022/01/18	2030	05/05/2022	9.95	Call	Bond Future	2,653.9300	2.6539	2,527.0800	2.5271	(4.780)	0	0	0
2022/01/18	2030	05/05/2022	8.81	Put	Bond Future	4,616.9000	4.6169	4,771.2000	4.7712	3.342	0	0	0
2022/01/18	2030	05/05/2022	8.89	Put	Bond Future	4,263.0100	4.2630	4,411.8400	4.4118	3.491	0	0	0
2022/01/18	2030	05/05/2022	8.14	Call	Bond Future	51.6000	0.0516	44.5800	0.0446	(13.605)	0	0	1,800
2022/01/18	2030	05/05/2022	8.14	Put	Bond Future	8,035.3500	8.0353	8,214.2700	8.2143	2.227	0	0	0
2022/01/18	2030	05/05/2022	8.47	Call	Bond Future	131.0500	0.1311	115.4900	0.1155	(11.873)	0	0	1,073
2022/01/18	2030	05/05/2022			Bond Future	9.6358	93.3929	9.6726	93.2069	0.382	0.0000	0.0000	46,164
2022/01/18	2030	05/05/2022	11.04	Call	Bond Future	6,953.1800	6.9532	6,778.9500	6.7789	(2.506)	0	0	0
2022/01/18	2030	05/05/2022	11.04	Put	Bond Future	188.8400	0.1888	200.5500	0.2005	6.201	0	0	1,800
2022/01/18	2030	05/05/2022	9.95	Put	Bond Future	1,081.6900	1.0817	1,140.7800	1.1408	5.463	0	0	1,073
2022/01/18	2030	05/05/2022	10.19	Call	Bond Future	3,494.1500	3.4942	3,351.1900	3.3512	(4.091)	0	0	0
2022/01/18	2030	05/05/2022	10.19	Put	Bond Future	744.3200	0.7443	787.3000	0.7873	5.774	0	0	0
2022/01/18	2030	05/05/2022	10.20	Call	Bond Future	3,531.1300	3.5311	3,387.5700	3.3876	(4.066)	0	0	0

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2022/01/18	2030	05/05/2022	10.20	Put	Bond Future	732.6700	0.7327	775.0500	0.7750	5.784	0	0	200
2022/01/18	2030	05/05/2022	8.81	Call	Bond Future	314.5300	0.3145	282.8900	0.2829	(10.059)	0	0	200
2022/01/18	2030	05/05/2022	8.89	Call	Bond Future	388.5700	0.3886	351.4600	0.3515	(9.550)	0	0	1,800
2022/01/18	2030	05/05/2022	9.35	Call	Bond Future	1,067.9000	1.0679	992.5300	0.9925	(7.058)	0	0	0
2022/01/18	2030	05/05/2022	9.35	Put	Bond Future	2,528.3800	2.5284	2,638.9500	2.6389	4.373	0	0	1,073
2022/01/18	2030	05/05/2022	7.73	Call	Bond Future	13.9700	0.0140	11.7500	0.0118	(15.891)	0	0	200
2022/01/18	2030	05/05/2022	7.73	Put	Bond Future	10,339.0500	10.3390	10,522.7700	10.5228	1.777	0	0	0
2022/01/18	2030	05/05/2022	8.47	Put	Bond Future	6,279.5800	6.2796	6,449.9600	6.4500	2.713	0	0	0
2022/01/18	2030	04/08/2022	9.56	Call	Bond Future	1,599.5100	1.5995	1,523.9800	1.5240	(4.722)	0	0	0
2022/01/18	2030	04/08/2022	9.56	Put	Bond Future	3,022.5400	3.0225	3,119.8100	3.1198	3.218	0	0	0
2022/01/18	2030	04/08/2022	10.95	Call	Bond Future	5,866.3400	5.8663	5,722.7500	5.7227	(2.448)	0	0	0
2022/01/18	2030	04/08/2022	10.95	Put	Bond Future	691.0800	0.6911	720.2900	0.7203	4.227	0	0	800
2022/01/18	2030	04/08/2022			Bond Future	9.8488	90.5923	9.8842	90.4195	0.360	0.0000	0.0000	0
2022/01/18	2030	04/08/2022	9.05	Call	Bond Future	735.5800	0.7356	690.8000	0.6908	(6.088)	0	0	800
2022/01/18	2030	04/08/2022	9.05	Put	Bond Future	4,741.9700	4.7420	4,869.9900	4.8700	2.700	0	0	0
2022/01/18	2030	04/08/2022	9.54	Call	Bond Future	1,558.0800	1.5581	1,483.7800	1.4838	(4.769)	0	0	0
2022/01/18	2030	04/08/2022	9.54	Put	Bond Future	3,080.7200	3.0807	3,179.2200	3.1792	3.197	0	0	0
2022/01/18	2030	04/08/2022	9.55	Call	Bond Future	1,578.7100	1.5787	1,503.8000	1.5038	(4.745)	0	0	0
2022/01/18	2030	04/08/2022	9.55	Put	Bond Future	3,051.5300	3.0515	3,149.4200	3.1494	3.208	0	0	0
2022/01/18	2030	04/08/2022	8.30	Call	Bond Future	201.3300	0.2013	185.3500	0.1854	(7.937)	0	0	800
2022/01/18	2030	04/08/2022	8.30	Put	Bond Future	8,176.2200	8.1762	8,333.0400	8.3330	1.918	0	0	0
2022/01/18	2030	03/11/2022	10.10	Call	Bond Future	2,796.8100	2.7968	2,691.0400	2.6910	(3.782)	0	0	0
2022/01/18	2030	03/11/2022	10.10	Put	Bond Future	2,574.3600	2.5744	2,662.3200	2.6623	3.417	0	0	0
2022/01/18	2030	03/11/2022			Bond Future	10.0527	91.7795	10.0939	91.5857	0.409	0.0000	0.0000	0
2022/01/18	2030	03/11/2022	10.09	Call	Bond Future	2,771.4800	2.7715	2,666.2600	2.6663	(3.797)	0	0	0
2022/01/18	2030	03/11/2022	10.09	Put	Bond Future	2,596.0400	2.5960	2,684.5500	2.6845	3.409	0	0	0
2022/01/18	2030	03/11/2022	10.08	Call	Bond Future	2,746.6000	2.7466	2,641.9200	2.6419	(3.811)	0	0	0
2022/01/18	2030	03/11/2022	10.08	Put	Bond Future	2,618.2000	2.6182	2,707.2500	2.7073	3.401	0	0	0
2022/01/18	2032	03/02/2022	8.91	Put	Bond Future	6,045.6100	6.0456	6,214.8100	6.2148	2.799	0	0	0
2022/01/18	2032	03/02/2022	11.13	Call	Bond Future	6,860.7800	6.8608	6,691.4000	6.6914	(2.469)	0	0	0
2022/01/18	2032	03/02/2022	11.13	Put	Bond Future	0.7100	0.0007	0.6400	0.0006	(9.859)	0	0	210
2022/01/18	2032	03/02/2022	10.53	Call	Bond Future	3,652.7800	3.6528	3,484.9300	3.4849	(4.595)	0	0	0
2022/01/18	2032	03/02/2022	10.53	Put	Bond Future	38.1500	0.0382	39.6100	0.0396	3.827	0	0	210
2022/01/18	2032	03/02/2022	10.65	Call	Bond Future	4,295.9500	4.2960	4,126.9600	4.1270	(3.934)	0	0	0
2022/01/18	2032	03/02/2022	10.65	Put	Bond Future	18.6700	0.0187	18.9900	0.0190	1.714	0	0	0
2022/01/18	2032	03/02/2022	10.66	Call	Bond Future	4,349.7500	4.3498	4,180.7100	4.1807	(3.886)	0	0	0
2022/01/18	2032	03/02/2022	10.66	Put	Bond Future	17.5600	0.0176	17.8300	0.0178	1.538	0	0	97
2022/01/18	2032	03/02/2022	10.43	Call	Bond Future	3,123.1300	3.1231	2,957.3500	2.9574	(5.308)	0	0	0
2022/01/18	2032	03/02/2022	10.43	Put	Bond Future	66.0100	0.0660	69.5400	0.0695	5.348	0	0	0
2022/01/18	2032	03/02/2022	10.45	Put	Bond Future	59.3500	0.0593	62.3600	0.0624	5.072	0	0	198
2022/01/18	2032	03/02/2022	10.35	Put	Bond Future	100.0700	0.1001	106.4800	0.1065	6.406	0	0	400
2022/01/18	2032	03/02/2022	10.42	Call	Bond Future	3,070.6900	3.0707	2,905.2000	2.9052	(5.389)	0	0	0
2022/01/18	2032	03/02/2022	10.42	Put	Bond Future	69.5900	0.0696	73.4100	0.0734	5.489	0	0	0
2022/01/18	2032	03/02/2022	9.81	Call	Bond Future	533.0900	0.5331	447.2300	0.4472	(16.106)	0	0	0
2022/01/18	2032	03/02/2022	9.81	Put	Bond Future	1,043.0700	1.0431	1,126.5200	1.1265	8.000	0	0	198
2022/01/18	2032	03/02/2022	9.90	Put	Bond Future	760.1300	0.7601	823.4500	0.8234	8.330	0	0	900
2022/01/18	2032	03/02/2022	9.58	Call	Bond Future	146.1400	0.1461	110.2000	0.1102	(24.593)	0	0	400

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2022/01/18	2032	03/02/2022	9.58	Put	Bond Future	2,029.3400	2.0293	2,162.7100	2.1627	6.572	0	0	0
2022/01/18	2032	03/02/2022	9.67	Call	Bond Future	258.2600	0.2583	204.2800	0.2043	(20.901)	0	0	0
2022/01/18	2032	03/02/2022			Bond Future	9.8966	92.5585	9.9255	92.3892	0.292	0.0000	0.0000	86,353
2022/01/18	2032	03/02/2022	8.91	Call	Bond Future	0.2000	0.0002	0.0900	0.0001	(55.000)	0	0	198
2022/01/18	2032	03/02/2022	9.14	Call	Bond Future	3.2000	0.0032	1.7600	0.0018	(45.000)	0	0	97
2022/01/18	2032	03/02/2022	9.14	Put	Bond Future	4,592.0100	4.5920	4,759.8800	4.7599	3.656	0	0	0
2022/01/18	2032	03/02/2022	9.57	Call	Bond Future	136.4500	0.1364	102.3000	0.1023	(25.027)	0	0	0
2022/01/18	2032	03/02/2022	9.57	Put	Bond Future	2,079.9900	2.0800	2,215.1500	2.2151	6.498	0	0	0
2022/01/18	2032	03/02/2022	10.90	Call	Bond Future	5,639.6300	5.6396	5,470.1800	5.4702	(3.005)	0	0	0
2022/01/18	2032	03/02/2022	10.90	Put	Bond Future	3.7700	0.0038	3.6300	0.0036	(3.714)	0	0	900
2022/01/18	2032	03/02/2022	10.95	Call	Bond Future	5,906.7600	5.9068	5,737.3200	5.7373	(2.869)	0	0	0
2022/01/18	2032	03/02/2022	10.95	Put	Bond Future	2.7000	0.0027	2.5700	0.0026	(4.815)	0	0	400
2022/01/18	2032	03/02/2022	10.44	Call	Bond Future	3,175.6900	3.1757	3,009.6400	3.0096	(5.229)	0	0	0
2022/01/18	2032	03/02/2022	10.44	Put	Bond Future	62.6000	0.0626	65.8600	0.0659	5.208	0	0	0
2022/01/18	2032	03/02/2022	10.45	Call	Bond Future	3,228.3600	3.2284	3,062.0600	3.0621	(5.151)	0	0	0
2022/01/18	2032	03/02/2022	10.14	Call	Bond Future	1,692.5400	1.6925	1,546.0000	1.5460	(8.658)	0	0	0
2022/01/18	2032	03/02/2022	10.14	Put	Bond Future	279.9000	0.2799	302.6700	0.3027	8.135	0	0	97
2022/01/18	2032	03/02/2022	10.35	Call	Bond Future	2,707.6800	2.7077	2,544.7800	2.5448	(6.016)	0	0	0
2022/01/18	2032	03/02/2022	9.90	Call	Bond Future	780.0100	0.7800	674.0200	0.6740	(13.588)	0	0	900
2022/01/18	2032	03/02/2022	10.04	Call	Bond Future	1,271.8800	1.2719	1,139.3100	1.1393	(10.423)	0	0	100
2022/01/18	2032	03/02/2022	10.04	Put	Bond Future	436.0100	0.4360	472.7500	0.4727	8.426	0	0	0
2022/01/18	2032	03/02/2022	9.62	Call	Bond Future	190.3000	0.1903	146.7400	0.1467	(22.890)	0	0	210
2022/01/18	2032	03/02/2022	9.62	Put	Bond Future	1,832.6900	1.8327	1,958.4400	1.9584	6.861	0	0	0
2022/01/18	2032	03/02/2022	9.67	Put	Bond Future	1,600.8200	1.6008	1,716.1500	1.7162	7.204	0	0	0
2022/01/18	2032	05/05/2022	11.18	Call	Bond Future	6,279.8200	6.2798	6,138.5800	6.1386	(2.249)	0	0	0
2022/01/18	2032	05/05/2022	11.18	Put	Bond Future	346.3500	0.3463	360.8200	0.3608	4.178	0	0	780
2022/01/18	2032	05/05/2022	10.98	Call	Bond Future	5,362.1400	5.3621	5,226.3500	5.2263	(2.532)	0	0	0
2022/01/18	2032	05/05/2022	10.98	Put	Bond Future	475.2200	0.4752	495.1400	0.4951	4.192	0	0	993
2022/01/18	2032	05/05/2022	11.02	Put	Bond Future	446.0700	0.4461	464.7700	0.4648	4.192	0	0	0
2022/01/18	2032	05/05/2022	11.03	Call	Bond Future	5,589.3700	5.5894	5,452.0700	5.4521	(2.456)	0	0	0
2022/01/18	2032	05/05/2022	11.03	Put	Bond Future	439.1500	0.4391	457.5600	0.4576	4.192	0	0	0
2022/01/18	2032	05/05/2022	10.29	Put	Bond Future	1,405.8400	1.4058	1,459.7800	1.4598	3.837	0	0	0
2022/01/18	2032	05/05/2022			Bond Future	10.0886	89.5443	10.1160	89.3886	0.271	0.0000	0.0000	66,310
2022/01/18	2032	05/05/2022	11.04	Call	Bond Future	5,634.9600	5.6350	5,497.3700	5.4974	(2.442)	0	0	0
2022/01/18	2032	05/05/2022	11.04	Put	Bond Future	432.2200	0.4322	450.3400	0.4503	4.192	0	0	0
2022/01/18	2032	05/05/2022	11.02	Call	Bond Future	5,543.7200	5.5437	5,406.7100	5.4067	(2.471)	0	0	0
2022/01/18	2032	05/05/2022	9.58	Call	Bond Future	683.0300	0.6830	636.6000	0.6366	(6.798)	0	0	780
2022/01/18	2032	05/05/2022	9.58	Put	Bond Future	3,642.9700	3.6430	3,752.2500	3.7523	3.000	0	0	0
2022/01/18	2032	05/05/2022	10.18	Call	Bond Future	2,176.0700	2.1761	2,082.0400	2.0820	(4.321)	0	0	780
2022/01/18	2032	05/05/2022	10.18	Put	Bond Future	1,657.8200	1.6578	1,719.5000	1.7195	3.721	0	0	0
2022/01/18	2032	05/05/2022	10.29	Call	Bond Future	2,542.5900	2.5426	2,440.8200	2.4408	(4.003)	0	0	993
2022/01/18	2032	04/08/2022	10.22	Call	Bond Future	2,305.9900	2.3060	2,230.4300	2.2304	(3.277)	0	0	0
2022/01/18	2032	04/08/2022	9.72	Call	Bond Future	1,109.9900	1.1100	1,061.7300	1.0617	(4.348)	0	0	800
2022/01/18	2032	04/08/2022	9.72	Put	Bond Future	4,299.9400	4.2999	4,394.2500	4.3943	2.193	0	0	0
2022/01/18	2032	04/08/2022	10.20	Put	Bond Future	2,714.2900	2.7143	2,782.3500	2.7824	2.507	0	0	0
2022/01/18	2032	04/08/2022	10.21	Put	Bond Future	2,686.5700	2.6866	2,754.1100	2.7541	2.514	0	0	0
2022/01/18	2032	04/08/2022	8.97	Call	Bond Future	273.3500	0.2734	256.4500	0.2564	(6.183)	0	0	800
2022/01/18	2032	04/08/2022	8.97	Put	Bond Future	7,948.7500	7.9488	8,074.4200	8.0744	1.581	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
2022/01/18	2032	04/08/2022			Bond Future	10.2838	90.7001	10.3096	90.5576	0.251	0.0000	0.0000	0
2022/01/18	2032	04/08/2022	10.22	Put	Bond Future	2,659.3400	2.6593	2,726.3500	2.7263	2.520	0	0	0
2022/01/18	2032	04/08/2022	11.60	Call	Bond Future	7,474.2000	7.4742	7,349.1600	7.3492	(1.673)	0	0	0
2022/01/18	2032	04/08/2022	11.60	Put	Bond Future	586.1600	0.5862	603.6900	0.6037	2.991	0	0	800
2022/01/18	2032	04/08/2022	11.89	Call	Bond Future	8,737.9300	8.7379	8,608.1800	8.6082	(1.485)	0	0	0
2022/01/18	2032	04/08/2022	11.89	Put	Bond Future	430.6400	0.4306	443.4600	0.4435	2.977	0	0	0
2022/01/18	2032	04/08/2022	10.20	Call	Bond Future	2,249.7500	2.2497	2,175.2400	2.1752	(3.312)	0	0	0
2022/01/18	2032	04/08/2022	10.21	Call	Bond Future	2,277.6500	2.2776	2,202.6200	2.2026	(3.294)	0	0	0
2022/01/18	2032	03/11/2022			Bond Future	10.4799	87.7400	10.5103	87.5775	0.290	0.0000	0.0000	0
2022/01/18	2032	03/11/2022	10.66	Call	Bond Future	3,447.6900	3.4477	3,350.9500	3.3510	(2.806)	0	0	0
2022/01/18	2032	03/11/2022	10.66	Put	Bond Future	2,488.9800	2.4890	2,554.8100	2.5548	2.645	0	0	0
2022/01/18	2033	03/02/2022			Bond Future	110.5030	110.5030	110.3970	110.3970	(0.096)	0.0000	0.0000	2,777
2022/01/18	2033	05/05/2022			Bond Future	110.6000	110.6000	110.5116	110.5116	(0.080)	0.0000	0.0000	2,900
2022/01/18	2033	04/08/2022			Bond Future	112.0539	112.0539	111.9831	111.9831	(0.063)	0.0000	0.0000	4,967
2022/01/18	2033	03/11/2022			Bond Future	112.2404	112.2404	112.1466	112.1466	(0.084)	0.0000	0.0000	0
2022/01/18	2037	03/02/2022	11.45	Call	Bond Future	5,391.8000	5.3918	5,437.6100	5.4376	0.850	0	0	0
2022/01/18	2037	03/02/2022	11.46	Call	Bond Future	5,450.5500	5.4505	5,496.5000	5.4965	0.843	0	0	0
2022/01/18	2037	03/02/2022	11.47	Put	Bond Future	10.7200	0.0107	8.0300	0.0080	(25.093)	0	0	0
2022/01/18	2037	03/02/2022			Bond Future	10.5893	84.6597	10.5818	84.7085	(0.070)	0.0000	0.0000	114,551
2022/01/18	2037	03/02/2022	11.45	Put	Bond Future	12.1000	0.0121	9.1300	0.0091	(24.545)	0	0	0
2022/01/18	2037	03/02/2022	11.46	Put	Bond Future	11.3900	0.0114	8.5600	0.0086	(24.846)	0	0	0
2022/01/18	2037	03/02/2022	11.47	Call	Bond Future	5,509.2700	5.5093	5,555.3600	5.5554	0.837	0	0	0
2022/01/18	2037	05/05/2022	11.82	Call	Bond Future	6,749.6900	6.7497	6,798.6400	6.7986	0.725	0	0	0
2022/01/18	2037	05/05/2022	11.83	Call	Bond Future	6,799.9600	6.8000	6,849.0700	6.8491	0.722	0	0	0
2022/01/18	2037	05/05/2022	11.84	Put	Bond Future	423.1300	0.4231	408.7500	0.4088	(3.398)	0	0	0
2022/01/18	2037	05/05/2022			Bond Future	10.7731	85.6967	10.7632	85.7603	(0.092)	0.0000	0.0000	66,669
2022/01/18	2037	05/05/2022	11.82	Put	Bond Future	436.0300	0.4360	421.3300	0.4213	(3.371)	0	0	0
2022/01/18	2037	05/05/2022	11.83	Put	Bond Future	429.4800	0.4295	414.9400	0.4149	(3.385)	0	0	0
2022/01/18	2037	05/05/2022	11.84	Call	Bond Future	6,850.3700	6.8504	6,899.6400	6.8996	0.719	0	0	0
2022/01/18	2037	04/08/2022	11.95	Call	Bond Future	6,774.9800	6.7750	6,831.9200	6.8319	0.840	0	0	0
2022/01/18	2037	04/08/2022	11.95	Put	Bond Future	964.6600	0.9647	942.7900	0.9428	(2.267)	0	0	1,050
2022/01/18	2037	04/08/2022	10.91	Put	Bond Future	2,983.5100	2.9835	2,937.0500	2.9370	(1.557)	0	0	0
2022/01/18	2037	04/08/2022	10.89	Call	Bond Future	2,582.9100	2.5829	2,614.7200	2.6147	1.232	0	0	0
2022/01/18	2037	04/08/2022	10.89	Put	Bond Future	3,045.0300	3.0450	2,998.0300	2.9980	(1.543)	0	0	0
2022/01/18	2037	04/08/2022	10.90	Call	Bond Future	2,614.8300	2.6148	2,646.9100	2.6469	1.227	0	0	0
2022/01/18	2037	04/08/2022			Bond Future	10.9640	82.5465	10.9513	82.6253	(0.115)	0.0000	0.0000	0
2022/01/18	2037	04/08/2022	10.91	Call	Bond Future	2,646.7000	2.6467	2,679.0500	2.6790	1.222	0	0	0
2022/01/18	2037	04/08/2022	11.21	Call	Bond Future	3,676.9300	3.6769	3,717.3900	3.7174	1.100	0	0	1,050
2022/01/18	2037	04/08/2022	11.21	Put	Bond Future	2,167.2700	2.1673	2,128.9200	2.1289	(1.770)	0	0	0
2022/01/18	2037	04/08/2022	11.42	Call	Bond Future	4,481.4000	4.4814	4,527.2400	4.5272	1.023	0	0	0
2022/01/18	2037	04/08/2022	11.42	Put	Bond Future	1,715.3600	1.7154	1,682.3900	1.6824	(1.922)	0	0	50
2022/01/18	2037	04/08/2022	10.10	Call	Bond Future	739.3100	0.7393	751.2800	0.7513	1.619	0	0	50
2022/01/18	2037	04/08/2022	10.10	Put	Bond Future	6,382.9800	6.3830	6,316.1400	6.3161	(1.047)	0	0	0
2022/01/18	2037	04/08/2022	10.90	Put	Bond Future	3,014.2600	3.0143	2,967.5300	2.9675	(1.550)	0	0	50
2022/01/18	2037	03/11/2022	11.32	Call	Bond Future	3,902.6500	3.9026	3,932.7100	3.9327	0.770	0	0	0
2022/01/18	2037	03/11/2022	11.30	Put	Bond Future	2,894.4800	2.8945	2,861.5900	2.8616	(1.136)	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
2022/01/18	2037	03/11/2022	11.31	Call	Bond Future	3,868.5300	3.8685	3,898.4100	3.8984	0.772	0	0	0
2022/01/18	2037	03/11/2022	11.31	Put	Bond Future	2,868.5700	2.8686	2,835.8600	2.8359	(1.140)	0	0	0
2022/01/18	2037	03/11/2022			Bond Future	11.1437	83.6284	11.1334	83.6910	(0.093)	0.0000	0.0000	0
2022/01/18	2037	03/11/2022	11.32	Put	Bond Future	2,843.1500	2.8431	2,810.6200	2.8106	(1.144)	0	0	0
2022/01/18	2037	03/11/2022	11.30	Call	Bond Future	3,834.8300	3.8348	3,864.5300	3.8645	0.774	0	0	0
2022/01/18	2038	03/02/2022			Bond Future	124.7139	124.7139	124.3948	124.3948	(0.256)	0.0000	0.0000	3,778
2022/01/18	2038	05/05/2022			Bond Future	126.2721	126.2721	125.9703	125.9703	(0.239)	0.0000	0.0000	2,982
2022/01/18	2038	04/08/2022			Bond Future	126.1164	126.1164	125.8318	125.8318	(0.226)	0.0000	0.0000	2,669
2022/01/18	2038	03/11/2022			Bond Future	127.7970	127.7970	127.4836	127.4836	(0.245)	0.0000	0.0000	0
2022/01/18	2040	03/02/2022	11.57	Put	Bond Future	8.1100	0.0081	5.9600	0.0060	(26.510)	0	0	0
2022/01/18	2040	03/02/2022	11.58	Put	Bond Future	7.6100	0.0076	5.5700	0.0056	(26.807)	0	0	0
2022/01/18	2040	03/02/2022	11.59	Call	Bond Future	6,185.3700	6.1854	6,235.9200	6.2359	0.817	0	0	0
2022/01/18	2040	03/02/2022			Bond Future	10.6678	86.9731	10.6604	87.0256	(0.069)	0.0000	0.0000	78,149
2022/01/18	2040	03/02/2022	10.60	Call	Bond Future	671.1300	0.6711	667.2400	0.6672	(0.580)	0	0	2,000
2022/01/18	2040	03/02/2022	10.60	Put	Bond Future	1,154.8200	1.1548	1,098.4400	1.0984	(4.882)	0	0	0
2022/01/18	2040	03/02/2022	11.57	Call	Bond Future	6,059.8300	6.0598	6,110.1700	6.1102	0.831	0	0	0
2022/01/18	2040	03/02/2022	11.58	Call	Bond Future	6,122.6200	6.1226	6,173.0700	6.1731	0.824	0	0	0
2022/01/18	2040	03/02/2022	11.59	Put	Bond Future	7.1500	0.0072	5.2100	0.0052	(27.133)	0	0	0
2022/01/18	2040	05/05/2022	13.04	Call	Bond Future	13,376.0300	13.3760	13,439.7100	13.4397	0.476	0	0	0
2022/01/18	2040	05/05/2022	13.04	Put	Bond Future	82.5700	0.0826	78.5500	0.0786	(4.869)	0	0	1,200
2022/01/18	2040	05/05/2022	11.91	Put	Bond Future	468.4000	0.4684	452.7800	0.4528	(3.335)	0	0	0
2022/01/18	2040	05/05/2022	11.92	Call	Bond Future	7,421.6600	7.4217	7,473.9100	7.4739	0.704	0	0	0
2022/01/18	2040	05/05/2022	11.92	Put	Bond Future	461.4800	0.4615	446.0300	0.4460	(3.348)	0	0	0
2022/01/18	2040	05/05/2022	10.57	Call	Bond Future	1,418.3600	1.4184	1,434.2100	1.4342	1.117	0	0	1,200
2022/01/18	2040	05/05/2022	10.57	Put	Bond Future	3,351.6700	3.3517	3,299.8200	3.2998	(1.547)	0	0	0
2022/01/18	2040	05/05/2022			Bond Future	10.8446	88.0385	10.8348	88.1062	(0.090)	0.0000	0.0000	33,142
2022/01/18	2040	05/05/2022	11.90	Call	Bond Future	7,314.3600	7.3144	7,366.2700	7.3663	0.710	0	0	0
2022/01/18	2040	05/05/2022	11.90	Put	Bond Future	475.3200	0.4753	459.5300	0.4595	(3.322)	0	0	0
2022/01/18	2040	05/05/2022	11.91	Call	Bond Future	7,368.0500	7.3680	7,420.1300	7.4201	0.707	0	0	0
2022/01/18	2040	05/05/2022	9.82	Call	Bond Future	190.7600	0.1908	192.7500	0.1927	1.043	0	0	1,200
2022/01/18	2040	05/05/2022	9.82	Put	Bond Future	7,762.9900	7.7630	7,697.2800	7.6973	(0.846)	0	0	0
2022/01/18	2040	04/08/2022	12.24	Put	Bond Future	830.2200	0.8302	810.7300	0.8107	(2.348)	0	0	460
2022/01/18	2040	04/08/2022	11.05	Call	Bond Future	3,122.0700	3.1221	3,158.3800	3.1584	1.163	0	0	0
2022/01/18	2040	04/08/2022	11.05	Put	Bond Future	2,973.1900	2.9732	2,926.2100	2.9262	(1.580)	0	0	0
2022/01/18	2040	04/08/2022	9.70	Put	Bond Future	10,049.9300	10.0499	9,971.9100	9.9719	(0.776)	0	0	0
2022/01/18	2040	04/08/2022			Bond Future	11.0279	84.6681	11.0155	84.7514	(0.112)	0.0000	0.0000	0
2022/01/18	2040	04/08/2022	12.24	Call	Bond Future	8,410.1900	8.4102	8,473.9900	8.4740	0.759	0	0	0
2022/01/18	2040	04/08/2022	11.03	Call	Bond Future	3,051.4500	3.0514	3,087.1800	3.0872	1.171	0	0	0
2022/01/18	2040	04/08/2022	11.03	Put	Bond Future	3,037.0400	3.0370	2,989.4800	2.9895	(1.566)	0	0	0
2022/01/18	2040	04/08/2022	11.04	Call	Bond Future	3,086.5400	3.0865	3,122.5600	3.1226	1.167	0	0	0
2022/01/18	2040	04/08/2022	11.04	Put	Bond Future	3,004.8500	3.0049	2,957.5800	2.9576	(1.573)	0	0	0
2022/01/18	2040	04/08/2022	9.70	Call	Bond Future	316.4300	0.3164	321.7000	0.3217	1.665	0	0	460
2022/01/18	2040	04/08/2022	10.70	Call	Bond Future	1,981.6000	1.9816	2,007.7500	2.0078	1.320	0	0	460
2022/01/18	2040	04/08/2022	10.70	Put	Bond Future	4,235.1600	4.2352	4,178.0200	4.1780	(1.349)	0	0	0
2022/01/18	2040	03/11/2022	11.41	Put	Bond Future	2,959.1100	2.9591	2,925.1300	2.9251	(1.148)	0	0	0
2022/01/18	2040	03/11/2022	11.39	Call	Bond Future	4,247.7500	4.2477	4,280.0600	4.2801	0.761	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
2022/01/18	2040	03/11/2022	11.40	Call	Bond Future	4,284.7500	4.2848	4,317.2500	4.3173	0.759	0	0	0
2022/01/18	2040	03/11/2022			Bond Future	11.1999	85.7780	11.1897	85.8446	(0.091)	0.0000	0.0000	0
2022/01/18	2040	03/11/2022	11.41	Call	Bond Future	4,321.8800	4.3219	4,354.5700	4.3546	0.756	0	0	0
2022/01/18	2040	03/11/2022	11.39	Put	Bond Future	3,013.1900	3.0132	2,978.8300	2.9788	(1.140)	0	0	0
2022/01/18	2040	03/11/2022	11.40	Put	Bond Future	2,986.0500	2.9861	2,951.8800	2.9519	(1.144)	0	0	0
2022/01/18	2044	03/02/2022	11.59	Call	Bond Future	6,069.0500	6.0690	6,080.7700	6.0808	0.193	0	0	0
2022/01/18	2044	03/02/2022	11.59	Put	Bond Future	9.0400	0.0090	6.9800	0.0070	(22.788)	0	0	0
2022/01/18	2044	03/02/2022	11.60	Call	Bond Future	6,132.4100	6.1324	6,144.2300	6.1442	0.193	0	0	0
2022/01/18	2044	03/02/2022	11.60	Put	Bond Future	8.5000	0.0085	6.5400	0.0065	(23.059)	0	0	0
2022/01/18	2044	03/02/2022			Bond Future	10.7005	83.8042	10.6986	83.8180	(0.018)	0.0000	0.0000	35,610
2022/01/18	2044	03/02/2022	11.61	Call	Bond Future	6,195.7100	6.1957	6,207.6300	6.2076	0.192	0	0	0
2022/01/18	2044	03/02/2022	11.61	Put	Bond Future	7.9900	0.0080	6.1300	0.0061	(23.279)	0	0	0
2022/01/18	2044	05/05/2022	11.91	Call	Bond Future	7,351.9300	7.3519	7,359.3500	7.3593	0.101	0	0	0
2022/01/18	2044	05/05/2022	11.91	Put	Bond Future	487.6200	0.4876	478.4900	0.4785	(1.872)	0	0	0
2022/01/18	2044	05/05/2022	11.92	Call	Bond Future	7,405.9100	7.4059	7,413.4100	7.4134	0.101	0	0	0
2022/01/18	2044	05/05/2022	11.92	Put	Bond Future	480.5200	0.4805	471.4700	0.4715	(1.883)	0	0	0
2022/01/18	2044	05/05/2022			Bond Future	10.8664	84.8422	10.8641	84.8588	(0.022)	0.0000	0.0000	34,542
2022/01/18	2044	05/05/2022	11.93	Call	Bond Future	7,459.8100	7.4598	7,467.3900	7.4674	0.102	0	0	0
2022/01/18	2044	05/05/2022	11.93	Put	Bond Future	473.4300	0.4734	464.4600	0.4645	(1.895)	0	0	0
2022/01/18	2044	04/08/2022	11.08	Call	Bond Future	3,228.1100	3.2281	3,230.7900	3.2308	0.083	0	0	0
2022/01/18	2044	04/08/2022	11.08	Put	Bond Future	2,939.4200	2.9394	2,922.6100	2.9226	(0.572)	0	0	0
2022/01/18	2044	04/08/2022	11.09	Call	Bond Future	3,264.8000	3.2648	3,267.5400	3.2675	0.084	0	0	0
2022/01/18	2044	04/08/2022	11.09	Put	Bond Future	2,907.6900	2.9077	2,890.9400	2.8909	(0.576)	0	0	0
2022/01/18	2044	04/08/2022			Bond Future	11.0380	81.5672	11.0351	81.5867	(0.026)	0.0000	0.0000	0
2022/01/18	2044	04/08/2022	11.10	Call	Bond Future	3,301.9100	3.3019	3,304.7200	3.3047	0.085	0	0	0
2022/01/18	2044	04/08/2022	11.10	Put	Bond Future	2,876.4800	2.8765	2,859.8000	2.8598	(0.580)	0	0	0
2022/01/18	2044	03/11/2022	11.40	Put	Bond Future	3,003.8000	3.0038	3,000.8500	3.0008	(0.098)	0	0	0
2022/01/18	2044	03/11/2022	11.41	Call	Bond Future	4,377.3300	4.3773	4,366.6300	4.3666	(0.244)	0	0	0
2022/01/18	2044	03/11/2022	11.41	Put	Bond Future	2,976.1800	2.9762	2,973.2100	2.9732	(0.100)	0	0	0
2022/01/18	2044	03/11/2022			Bond Future	11.1986	82.6468	11.1997	82.6391	0.010	0.0000	0.0000	0
2022/01/18	2044	03/11/2022	11.39	Call	Bond Future	4,302.0100	4.3020	4,291.3500	4.2913	(0.248)	0	0	0
2022/01/18	2044	03/11/2022	11.39	Put	Bond Future	3,031.6500	3.0317	3,028.7200	3.0287	(0.097)	0	0	0
2022/01/18	2044	03/11/2022	11.40	Call	Bond Future	4,339.6000	4.3396	4,328.9200	4.3289	(0.246)	0	0	0
2022/01/18	2046	03/02/2022			Bond Future	114.3050	114.3050	114.3059	114.3059	0.001	0.0000	0.0000	9,876
2022/01/18	2046	05/05/2022			Bond Future	113.8457	113.8457	113.8662	113.8662	0.018	0.0000	0.0000	14,004
2022/01/18	2046	04/08/2022			Bond Future	115.3423	115.3423	115.3824	115.3824	0.035	0.0000	0.0000	609
2022/01/18	2046	03/11/2022			Bond Future	114.9543	114.9543	114.9722	114.9722	0.016	0.0000	0.0000	0
2022/01/18	2050	03/02/2022			Bond Future	116.3386	116.3386	116.0132	116.0132	(0.280)	0.0000	0.0000	6,147
2022/01/18	2050	05/05/2022			Bond Future	117.7919	117.7919	117.4824	117.4824	(0.263)	0.0000	0.0000	7,479
2022/01/18	2050	04/08/2022			Bond Future	117.3245	117.3245	117.0307	117.0307	(0.250)	0.0000	0.0000	1,194
2022/01/18	2050	03/11/2022			Bond Future	118.8880	118.8880	118.5669	118.5669	(0.270)	0.0000	0.0000	0
2022/01/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	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
2022/01/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	AL37	03/02/2022			Index Future	814.3230	814.3230	812.6500	812.6500	(0.205)	0.0000	0.0000	0
2022/01/18	AL37	05/05/2022			Index Future	824.2840	824.2840	822.7240	822.7240	(0.189)	0.0000	0.0000	0
2022/01/18	AL37	04/08/2022			Index Future	834.8020	834.8020	833.3590	833.3590	(0.173)	0.0000	0.0000	0
2022/01/18	AL37	03/11/2022			Index Future	845.8370	845.8370	844.2150	844.2150	(0.192)	0.0000	0.0000	0
2022/01/18	AL7T	03/02/2022			Index Future	930.4090	930.4090	928.7010	928.7010	(0.184)	0.0000	0.0000	0
2022/01/18	AL7T	05/05/2022			Index Future	941.7910	941.7910	940.2140	940.2140	(0.167)	0.0000	0.0000	0
2022/01/18	AL7T	04/08/2022			Index Future	953.8080	953.8080	952.3680	952.3680	(0.151)	0.0000	0.0000	0
2022/01/18	AL7T	03/11/2022			Index Future	966.4160	966.4160	964.7740	964.7740	(0.170)	0.0000	0.0000	0
2022/01/18	ALBI	03/02/2022			Index Future	826.8370	826.8370	826.1610	826.1610	(0.082)	0.0000	0.0000	188
2022/01/18	ALBI	05/05/2022			Index Future	836.9520	836.9520	836.4030	836.4030	(0.066)	0.0000	0.0000	29
2022/01/18	ALBI	04/08/2022			Index Future	847.6310	847.6310	847.2150	847.2150	(0.049)	0.0000	0.0000	0
2022/01/18	ALBI	03/11/2022			Index Future	858.8360	858.8360	858.2510	858.2510	(0.068)	0.0000	0.0000	0
2022/01/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	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
2022/01/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/18	ES33	03/02/2022			Bond Future	11.3197	78.6762	11.3279	78.6327	0.073	0.0000	0.0000	263
2022/01/18	ES33	05/05/2022			Bond Future	11.5460	75.8805	11.5520	75.8498	0.052	0.0000	0.0000	87
2022/01/18	ES33	04/08/2022			Bond Future	11.7777	76.8784	11.7814	76.8601	0.031	0.0000	0.0000	0
2022/01/18	ES33	03/11/2022			Bond Future	12.0127	74.1237	12.0197	74.0898	0.059	0.0000	0.0000	0
2022/01/18	ES42	03/02/2022			Bond Future	11.7446	77.5714	11.7379	77.6122	(0.057)	0.0000	0.0000	3,579
2022/01/18	ES42	05/05/2022			Bond Future	11.9558	74.2819	11.9465	74.3365	(0.077)	0.0000	0.0000	1,190
2022/01/18	ES42	04/08/2022			Bond Future	12.1662	75.2592	12.1543	75.3272	(0.097)	0.0000	0.0000	0
2022/01/18	ES42	03/11/2022			Bond Future	12.3798	72.0039	12.3702	72.0575	(0.078)	0.0000	0.0000	0
2022/01/18	GOVI	03/02/2022	792.76	Call	GOVI	232,130.0000	23.2130	225,130.0000	22.5130	(3.016)	0	0	0
2022/01/18	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	03/02/2022			GOVI	815.9730	815.9730	815.2730	815.2730	(0.086)	0.0000	0.0000	557
2022/01/18	GOVI	03/02/2022	792.74	Call	GOVI	232,330.0000	23.2330	225,330.0000	22.5330	(3.013)	0	0	0
2022/01/18	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	03/02/2022	792.75	Call	GOVI	232,230.0000	23.2230	225,230.0000	22.5230	(3.014)	0	0	0
2022/01/18	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	05/05/2022	788.25	Call	GOVI	377,050.0000	37.7050	371,300.0000	37.1300	(1.525)	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
2022/01/18	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	05/05/2022			GOVI	825.9550	825.9550	825.3800	825.3800	(0.070)	0.0000	0.0000	430
2022/01/18	GOVI	05/05/2022	788.23	Call	GOVI	377,250.0000	37.7250	371,500.0000	37.1500	(1.524)	0	0	0
2022/01/18	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	05/05/2022	788.24	Call	GOVI	377,150.0000	37.7150	371,400.0000	37.1400	(1.525)	0	0	0
2022/01/18	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	04/08/2022	819.28	Call	GOVI	172,140.0000	17.2140	167,690.0000	16.7690	(2.585)	0	0	0
2022/01/18	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	04/08/2022			GOVI	836.4940	836.4940	836.0490	836.0490	(0.053)	0.0000	0.0000	0
2022/01/18	GOVI	04/08/2022	819.26	Call	GOVI	172,340.0000	17.2340	167,890.0000	16.7890	(2.582)	0	0	0
2022/01/18	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	04/08/2022	819.27	Call	GOVI	172,240.0000	17.2240	167,790.0000	16.7790	(2.584)	0	0	0
2022/01/18	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	03/11/2022	820.41	Call	GOVI	271,420.0000	27.1420	265,300.0000	26.5300	(2.255)	0	0	0
2022/01/18	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	03/11/2022	820.42	Call	GOVI	271,320.0000	27.1320	265,200.0000	26.5200	(2.256)	0	0	0
2022/01/18	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GOVI	03/11/2022			GOVI	847.5520	847.5520	846.9400	846.9400	(0.072)	0.0000	0.0000	0
2022/01/18	GOVI	03/11/2022	820.43	Call	GOVI	271,220.0000	27.1220	265,100.0000	26.5100	(2.256)	0	0	0
2022/01/18	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/18	IGOV	03/02/2022			Index Future	304.6310	304.6310	304.2410	304.2410	(0.128)	0.0000	0.0000	374
2022/01/18	IGOV	05/05/2022			Index Future	308.4330	308.4330	308.0880	308.0880	(0.112)	0.0000	0.0000	125
2022/01/18	IGOV	04/08/2022			Index Future	312.4430	312.4430	312.1450	312.1450	(0.095)	0.0000	0.0000	0
2022/01/18	IGOV	03/11/2022			Index Future	316.6470	316.6470	316.2850	316.2850	(0.114)	0.0000	0.0000	0
2022/01/18	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/18	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/18	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/18	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
2022/01/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/18	JBAF	19/01/2022			Jibar Tradeable Future	3.8950	96.1050	3.8950	96.1050	0.000	0.0000	0.0000	0
2022/01/18	JBAF	16/02/2022			Jibar Tradeable Future	4.2300	95.7700	4.2200	95.7800	(0.236)	0.0000	0.0000	0
2022/01/18	JBAF	16/03/2022			Jibar Tradeable Future	4.2950	95.7050	4.2950	95.7050	0.000	0.0000	0.0000	0
2022/01/18	JBAF	20/04/2022			Jibar Tradeable Future	4.6600	95.3400	4.6700	95.3300	0.215	0.0000	0.0000	0
2022/01/18	JBAF	18/05/2022			Jibar Tradeable Future	4.7400	95.2600	4.7600	95.2400	0.422	0.0000	0.0000	0
2022/01/18	JBAF	15/06/2022			Jibar Tradeable Future	5.0650	94.9350	5.0950	94.9050	0.592	0.0000	0.0000	72
2022/01/18	JBAF	21/09/2022			Jibar Tradeable Future	5.5100	94.4900	5.5800	94.4200	1.270	0.0000	0.0000	0
2022/01/18	JBAF	21/12/2022			Jibar Tradeable Future	6.0750	93.9250	6.1150	93.8850	0.658	0.0000	0.0000	68
2022/01/18	JBAF	15/03/2023			Jibar Tradeable Future	6.3250	93.6750	6.3950	93.6050	1.107	0.0000	0.0000	0
2022/01/18	JBAF	21/06/2023			Jibar Tradeable Future	6.5800	93.4200	6.6200	93.3800	0.608	0.0000	0.0000	0
2022/01/18	JBAF	20/09/2023			Jibar Tradeable Future	6.7700	93.2300	6.8300	93.1700	0.886	0.0000	0.0000	75
2022/01/18	JBAF	20/12/2023			Jibar Tradeable Future	6.9650	93.0350	6.9950	93.0050	0.431	0.0000	0.0000	0
2022/01/18	R023	03/02/2022	5.08	Call	Bond Future	59.5000	0.0595	53.3300	0.0533	(10.370)	0	0	0
2022/01/18	R023	03/02/2022	5.08	Put	Bond Future	125.0700	0.1251	128.7000	0.1287	2.902	0	0	0
2022/01/18	R023	03/02/2022			Bond Future	5.1433	106.0864	5.1528	106.0766	0.184	0.0000	0.0000	15,452
2022/01/18	R023	03/02/2022	5.06	Call	Bond Future	51.1600	0.0512	45.4600	0.0455	(11.142)	0	0	0
2022/01/18	R023	03/02/2022	5.06	Put	Bond Future	137.4600	0.1375	141.5600	0.1416	2.983	0	0	0
2022/01/18	R023	03/02/2022	5.07	Call	Bond Future	55.2700	0.0553	49.3300	0.0493	(10.747)	0	0	0
2022/01/18	R023	03/02/2022	5.07	Put	Bond Future	131.2100	0.1312	135.0700	0.1351	2.942	0	0	0
2022/01/18	R023	05/05/2022	6.31	Call	Bond Future	887.8600	0.8879	894.7700	0.8948	0.778	0	0	0
2022/01/18	R023	05/05/2022	6.31	Put	Bond Future	23.1500	0.0231	22.0800	0.0221	(4.622)	0	0	0
2022/01/18	R023	05/05/2022			Bond Future	5.2150	103.4617	5.2050	103.4697	(0.192)	0.0000	0.0000	12,904
2022/01/18	R023	05/05/2022	6.29	Call	Bond Future	873.2300	0.8732	880.1000	0.8801	0.787	0	0	0
2022/01/18	R023	05/05/2022	6.29	Put	Bond Future	24.2100	0.0242	23.1000	0.0231	(4.585)	0	0	0
2022/01/18	R023	05/05/2022	6.30	Call	Bond Future	880.5000	0.8805	887.3900	0.8874	0.783	0	0	0
2022/01/18	R023	05/05/2022	6.30	Put	Bond Future	23.6300	0.0236	22.5400	0.0225	(4.613)	0	0	0
2022/01/18	R023	04/08/2022	6.05	Call	Bond Future	494.1200	0.4941	514.3800	0.5144	4.100	0	0	0
2022/01/18	R023	04/08/2022	6.05	Put	Bond Future	64.6900	0.0647	59.0100	0.0590	(8.780)	0	0	0
2022/01/18	R023	04/08/2022			Bond Future	5.2659	104.7740	5.2187	104.7999	(0.896)	0.0000	0.0000	0
2022/01/18	R023	04/08/2022	6.03	Call	Bond Future	485.1100	0.4851	505.2300	0.5052	4.148	0	0	0
2022/01/18	R023	04/08/2022	6.03	Put	Bond Future	66.5900	0.0666	60.7700	0.0608	(8.740)	0	0	0
2022/01/18	R023	04/08/2022	6.04	Call	Bond Future	489.6100	0.4896	509.8000	0.5098	4.124	0	0	0
2022/01/18	R023	04/08/2022	6.04	Put	Bond Future	65.6300	0.0656	59.8800	0.0599	(8.761)	0	0	0
2022/01/18	R023	03/11/2022	6.25	Call	Bond Future	386.6900	0.3867	390.7300	0.3907	1.045	0	0	0
2022/01/18	R023	03/11/2022	6.25	Put	Bond Future	35.4100	0.0354	34.3700	0.0344	(2.937)	0	0	0
2022/01/18	R023	03/11/2022	6.26	Call	Bond Future	389.2200	0.3892	393.2700	0.3933	1.041	0	0	0
2022/01/18	R023	03/11/2022	6.26	Put	Bond Future	34.8800	0.0349	33.8500	0.0338	(2.953)	0	0	0
2022/01/18	R023	03/11/2022			Bond Future	5.1092	102.2716	5.0927	102.2767	(0.322)	0.0000	0.0000	0
2022/01/18	R023	03/11/2022	6.27	Call	Bond Future	391.9900	0.3920	396.0500	0.3960	1.036	0	0	0
2022/01/18	R023	03/11/2022	6.27	Put	Bond Future	34.5800	0.0346	33.5600	0.0336	(2.950)	0	0	0
2022/01/18	R035	03/02/2022	9.92	Call	Bond Future	64.8800	0.0649	53.1300	0.0531	(18.110)	0	0	200
2022/01/18	R035	03/02/2022	9.92	Put	Bond Future	3,074.1300	3.0741	3,119.2700	3.1193	1.468	0	0	0
2022/01/18	R035	03/02/2022	11.73	Call	Bond Future	8,278.7500	8.2788	8,221.7400	8.2217	(0.689)	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
2022/01/18	R035	03/02/2022	11.73	Put	Bond Future	0.4100	0.0004	0.2900	0.0003	(29.268)	0	0	280
2022/01/18	R035	03/02/2022	11.28	Call	Bond Future	5,675.0400	5.6750	5,616.7300	5.6167	(1.027)	0	0	0
2022/01/18	R035	03/02/2022	11.28	Put	Bond Future	9.0400	0.0090	7.6200	0.0076	(15.708)	0	0	200
2022/01/18	R035	03/02/2022	11.33	Put	Bond Future	6.6300	0.0066	5.5000	0.0055	(17.044)	0	0	500
2022/01/18	R035	03/02/2022	11.39	Call	Bond Future	6,320.2800	6.3203	6,262.5500	6.2625	(0.913)	0	0	0
2022/01/18	R035	03/02/2022	11.39	Put	Bond Future	4.5400	0.0045	3.7000	0.0037	(18.502)	0	0	683
2022/01/18	R035	03/02/2022	11.22	Call	Bond Future	5,321.5400	5.3215	5,262.7900	5.2628	(1.104)	0	0	0
2022/01/18	R035	03/02/2022	11.22	Put	Bond Future	13.0500	0.0130	11.1900	0.0112	(14.253)	0	0	0
2022/01/18	R035	03/02/2022	11.23	Call	Bond Future	5,380.5100	5.3805	5,321.8400	5.3218	(1.090)	0	0	0
2022/01/18	R035	03/02/2022	11.23	Put	Bond Future	12.2800	0.0123	10.5000	0.0105	(14.495)	0	0	0
2022/01/18	R035	03/02/2022	11.03	Call	Bond Future	4,201.4100	4.2014	4,140.6000	4.1406	(1.447)	0	0	0
2022/01/18	R035	03/02/2022	11.05	Put	Bond Future	35.4600	0.0355	31.8000	0.0318	(10.321)	0	0	1,600
2022/01/18	R035	03/02/2022	11.11	Call	Bond Future	4,672.3700	4.6724	4,612.5500	4.6125	(1.280)	0	0	0
2022/01/18	R035	03/02/2022	10.35	Call	Bond Future	799.0000	0.7990	746.3000	0.7463	(6.596)	0	0	1,600
2022/01/18	R035	03/02/2022	10.35	Put	Bond Future	931.5100	0.9315	935.7000	0.9357	0.450	0	0	0
2022/01/18	R035	03/02/2022	10.61	Call	Bond Future	1,870.3800	1.8704	1,806.2100	1.8062	(3.431)	0	0	0
2022/01/18	R035	03/02/2022	10.61	Put	Bond Future	325.1000	0.3251	317.8200	0.3178	(2.239)	0	0	200
2022/01/18	R035	03/02/2022	10.65	Call	Bond Future	2,070.0300	2.0700	2,005.5400	2.0055	(3.115)	0	0	0
2022/01/18	R035	03/02/2022	10.24	Put	Bond Future	1,346.7700	1.3468	1,361.0200	1.3610	1.058	0	0	0
2022/01/18	R035	03/02/2022	10.26	Call	Bond Future	539.9600	0.5400	495.3100	0.4953	(8.269)	0	0	200
2022/01/18	R035	03/02/2022	10.26	Put	Bond Future	1,263.9200	1.2639	1,276.1600	1.2762	0.968	0	0	0
2022/01/18	R035	03/02/2022	10.34	Call	Bond Future	767.1300	0.7671	715.2400	0.7152	(6.764)	0	0	0
2022/01/18	R035	03/02/2022	10.34	Put	Bond Future	965.0800	0.9651	970.0800	0.9701	0.518	0	0	500
2022/01/18	R035	03/02/2022			Bond Future	10.3703	93.3692	10.3790	93.3123	0.084	0.0000	0.0000	61,147
2022/01/18	R035	03/02/2022	9.70	Call	Bond Future	9.8100	0.0098	7.1800	0.0072	(26.809)	0	0	683
2022/01/18	R035	03/02/2022	9.70	Put	Bond Future	4,541.8300	4.5418	4,596.0900	4.5961	1.195	0	0	0
2022/01/18	R035	03/02/2022	10.10	Call	Bond Future	226.2000	0.2262	198.5300	0.1985	(12.233)	0	0	280
2022/01/18	R035	03/02/2022	10.10	Put	Bond Future	2,015.4500	2.0154	2,044.6700	2.0447	1.450	0	0	0
2022/01/18	R035	03/02/2022	11.88	Call	Bond Future	9,122.8600	9.1229	9,065.9300	9.0659	(0.624)	0	0	0
2022/01/18	R035	03/02/2022	11.88	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	1,800
2022/01/18	R035	03/02/2022	11.33	Call	Bond Future	5,968.8800	5.9689	5,910.8600	5.9109	(0.972)	0	0	0
2022/01/18	R035	03/02/2022	11.24	Call	Bond Future	5,439.4600	5.4395	5,380.8600	5.3809	(1.077)	0	0	0
2022/01/18	R035	03/02/2022	11.24	Put	Bond Future	11.5600	0.0116	9.8500	0.0099	(14.792)	0	0	0
2022/01/18	R035	03/02/2022	11.03	Put	Bond Future	39.7300	0.0397	35.8100	0.0358	(9.867)	0	0	280
2022/01/18	R035	03/02/2022	11.05	Call	Bond Future	4,318.9200	4.3189	4,258.3700	4.2584	(1.402)	0	0	0
2022/01/18	R035	03/02/2022	11.11	Put	Bond Future	25.0900	0.0251	22.1600	0.0222	(11.678)	0	0	200
2022/01/18	R035	03/02/2022	10.65	Put	Bond Future	270.6300	0.2706	263.0300	0.2630	(2.808)	0	0	683
2022/01/18	R035	03/02/2022	10.24	Call	Bond Future	490.6300	0.4906	447.9900	0.4480	(8.691)	0	0	500
2022/01/18	R035	05/05/2022	11.63	Call	Bond Future	6,867.7300	6.8677	6,825.1900	6.8252	(0.619)	0	0	0
2022/01/18	R035	05/05/2022	11.63	Put	Bond Future	418.6600	0.4187	418.0900	0.4181	(0.136)	0	0	0
2022/01/18	R035	05/05/2022	11.64	Call	Bond Future	6,918.3500	6.9184	6,875.7800	6.8758	(0.615)	0	0	0
2022/01/18	R035	05/05/2022	11.64	Put	Bond Future	412.3500	0.4123	411.7500	0.4117	(0.146)	0	0	0
2022/01/18	R035	05/05/2022	10.72	Call	Bond Future	2,708.4200	2.7084	2,674.0100	2.6740	(1.270)	0	0	1,200
2022/01/18	R035	05/05/2022	10.72	Put	Bond Future	1,688.7800	1.6888	1,696.3400	1.6963	0.448	0	0	0
2022/01/18	R035	05/05/2022			Bond Future	10.5581	90.0121	10.5647	89.9701	0.063	0.0000	0.0000	57,127
2022/01/18	R035	05/05/2022	11.65	Call	Bond Future	6,968.9000	6.9689	6,926.3100	6.9263	(0.611)	0	0	0
2022/01/18	R035	05/05/2022	11.65	Put	Bond Future	406.0300	0.4060	405.4100	0.4054	(0.153)	0	0	0
2022/01/18	R035	05/05/2022	12.64	Call	Bond Future	12,003.9300	12.0039	11,961.0200	11.9610	(0.357)	0	0	0

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2022/01/18	R035	05/05/2022	12.64	Put	Bond Future	84.2700		0.0843	83.3300	0.0833	(1.115)	0	0	1,200
2022/01/18	R035	05/05/2022	10.82	Call	Bond Future	3,093.7000		3.0937	3,057.6700	3.0577	(1.165)	0	0	0
2022/01/18	R035	05/05/2022	10.82	Put	Bond Future	1,452.5300		1.4525	1,458.4700	1.4585	0.409	0	0	1,200
2022/01/18	R035	04/08/2022	11.13	Put	Bond Future	1,867.1400		1.8671	1,870.1200	1.8701	0.160	0	0	100
2022/01/18	R035	04/08/2022	10.72	Call	Bond Future	2,693.6700		2.6937	2,672.9600	2.6730	(0.769)	0	0	0
2022/01/18	R035	04/08/2022	10.72	Put	Bond Future	2,906.4900		2.9065	2,913.0000	2.9130	0.224	0	0	0
2022/01/18	R035	04/08/2022	10.73	Call	Bond Future	2,726.0000		2.7260	2,705.1800	2.7052	(0.764)	0	0	0
2022/01/18	R035	04/08/2022	10.73	Put	Bond Future	2,876.8900		2.8769	2,883.2900	2.8833	0.222	0	0	0
2022/01/18	R035	04/08/2022	9.84	Call	Bond Future	666.1100		0.6661	656.4300	0.6564	(1.453)	0	0	100
2022/01/18	R035	04/08/2022	9.84	Put	Bond Future	6,581.4900		6.5815	6,599.0300	6.5990	0.267	0	0	0
2022/01/18	R035	04/08/2022	10.53	Put	Bond Future	3,516.7500		3.5168	3,525.3700	3.5254	0.245	0	0	0
2022/01/18	R035	04/08/2022	10.64	Call	Bond Future	2,441.6200		2.4416	2,421.7600	2.4218	(0.813)	0	0	0
2022/01/18	R035	04/08/2022	10.64	Put	Bond Future	3,152.0900		3.1521	3,159.4500	3.1594	0.233	0	0	100
2022/01/18	R035	04/08/2022	9.53	Call	Bond Future	370.8500		0.3709	364.3500	0.3644	(1.753)	0	0	400
2022/01/18	R035	04/08/2022	9.53	Put	Bond Future	8,420.0500		8.4200	8,440.7700	8.4408	0.246	0	0	0
2022/01/18	R035	04/08/2022			Bond Future	10.7544		91.1335	10.7588	91.1063	0.041	0.0000	0.0000	0
2022/01/18	R035	04/08/2022	11.13	Call	Bond Future	4,142.8000		4.1428	4,118.5600	4.1186	(0.585)	0	0	0
2022/01/18	R035	04/08/2022	12.18	Call	Bond Future	8,812.3300		8.8123	8,784.2900	8.7843	(0.318)	0	0	0
2022/01/18	R035	04/08/2022	12.18	Put	Bond Future	609.8500		0.6098	609.0300	0.6090	(0.134)	0	0	400
2022/01/18	R035	04/08/2022	10.74	Call	Bond Future	2,758.7800		2.7588	2,737.8600	2.7379	(0.758)	0	0	0
2022/01/18	R035	04/08/2022	10.74	Put	Bond Future	2,847.8100		2.8478	2,854.1100	2.8541	0.221	0	0	0
2022/01/18	R035	04/08/2022	10.53	Call	Bond Future	2,115.4100		2.1154	2,096.8100	2.0968	(0.879)	0	0	400
2022/01/18	R035	03/11/2022	11.15	Call	Bond Future	3,985.4400		3.9854	3,953.3500	3.9533	(0.805)	0	0	0
2022/01/18	R035	03/11/2022	11.15	Put	Bond Future	2,743.5000		2.7435	2,757.2000	2.7572	0.499	0	0	0
2022/01/18	R035	03/11/2022			Bond Future	10.9413		87.8678	10.9489	87.8220	0.070	0.0000	0.0000	0
2022/01/18	R035	03/11/2022	11.14	Call	Bond Future	3,951.2300		3.9512	3,919.2600	3.9193	(0.809)	0	0	0
2022/01/18	R035	03/11/2022	11.14	Put	Bond Future	2,768.2200		2.7682	2,782.0400	2.7820	0.499	0	0	0
2022/01/18	R035	03/11/2022	11.13	Call	Bond Future	3,917.1600		3.9172	3,885.3100	3.8853	(0.813)	0	0	0
2022/01/18	R035	03/11/2022	11.13	Put	Bond Future	2,793.1300		2.7931	2,807.0700	2.8071	0.499	0	0	0
2022/01/18	R186	03/02/2022	7.30	Call	Bond Future	22.7200		0.0227	11.1700	0.0112	(50.836)	0	0	0
2022/01/18	R186	03/02/2022	7.30	Put	Bond Future	2,157.6100		2.1576	2,403.3300	2.4033	11.389	0	0	0
2022/01/18	R186	03/02/2022			Bond Future	7.7963		112.1696	7.8569	111.9123	0.777	0.0000	0.0000	46,533
2022/01/18	R186	03/02/2022	7.28	Call	Bond Future	19.2400		0.0192	9.2700	0.0093	(51.819)	0	0	0
2022/01/18	R186	03/02/2022	7.28	Put	Bond Future	2,241.2400		2.2412	2,488.5400	2.4885	11.034	0	0	0
2022/01/18	R186	03/02/2022	7.29	Call	Bond Future	20.9000		0.0209	10.1800	0.0102	(51.292)	0	0	0
2022/01/18	R186	03/02/2022	7.29	Put	Bond Future	2,199.3400		2.1993	2,445.8900	2.4459	11.210	0	0	0
2022/01/18	R186	05/05/2022	9.18	Call	Bond Future	4,899.2700		4.8993	4,574.0800	4.5741	(6.638)	0	0	0
2022/01/18	R186	05/05/2022	9.18	Put	Bond Future	137.0800		0.1371	166.6000	0.1666	21.535	0	0	454
2022/01/18	R186	05/05/2022	8.32	Call	Bond Future	2,123.7700		2.1238	1,885.7600	1.8858	(11.207)	0	0	0
2022/01/18	R186	05/05/2022	8.32	Put	Bond Future	702.3000		0.7023	819.0000	0.8190	16.617	0	0	0
2022/01/18	R186	05/05/2022	8.14	Call	Bond Future	1,662.1100		1.6621	1,453.6700	1.4537	(12.541)	0	0	454
2022/01/18	R186	05/05/2022	8.14	Put	Bond Future	956.6400		0.9566	1,102.9100	1.1029	15.290	0	0	0
2022/01/18	R186	05/05/2022	7.28	Call	Bond Future	282.3600		0.2824	221.2400	0.2212	(21.646)	0	0	435
2022/01/18	R186	05/05/2022	7.28	Put	Bond Future	3,080.6700		3.0807	3,374.2600	3.3743	9.530	0	0	0
2022/01/18	R186	05/05/2022	7.48	Call	Bond Future	476.6000		0.4766	385.6200	0.3856	(19.089)	0	0	3,600
2022/01/18	R186	05/05/2022	7.48	Put	Bond Future	2,447.6700		2.4477	2,711.4000	2.7114	10.775	0	0	0
2022/01/18	R186	05/05/2022			Bond Future	7.9641		113.6566	8.0524	113.3019	1.108	0.0000	0.0000	43,765

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
2022/01/18	R186	05/05/2022	8.64	Call	Bond Future	3,069.2700	3.0693	2,787.8200	2.7878	(9.170)	0	0	0
2022/01/18	R186	05/05/2022	8.64	Put	Bond Future	389.3800	0.3894	462.6400	0.4626	18.815	0	0	4,035
2022/01/18	R186	05/05/2022	8.94	Call	Bond Future	4,062.7400	4.0627	3,752.9500	3.7530	(7.625)	0	0	0
2022/01/18	R186	05/05/2022	8.94	Put	Bond Future	219.6900	0.2197	264.6100	0.2646	20.447	0	0	454
2022/01/18	R186	05/05/2022	8.31	Call	Bond Future	2,096.8600	2.0969	1,860.4100	1.8604	(11.276)	0	0	0
2022/01/18	R186	05/05/2022	8.31	Put	Bond Future	715.0100	0.7150	833.2700	0.8333	16.540	0	0	0
2022/01/18	R186	05/05/2022	8.35	Call	Bond Future	2,205.9100	2.2059	1,963.2700	1.9633	(11.000)	0	0	454
2022/01/18	R186	05/05/2022	8.35	Put	Bond Future	665.6800	0.6657	777.7500	0.7778	16.835	0	0	0
2022/01/18	R186	05/05/2022	7.88	Call	Bond Future	1,095.3900	1.0954	933.5100	0.9335	(14.778)	0	0	435
2022/01/18	R186	05/05/2022	7.88	Put	Bond Future	1,434.6400	1.4346	1,627.4700	1.6275	13.441	0	0	0
2022/01/18	R186	05/05/2022	8.30	Call	Bond Future	2,069.8800	2.0699	1,835.0000	1.8350	(11.348)	0	0	0
2022/01/18	R186	05/05/2022	8.30	Put	Bond Future	727.6700	0.7277	847.5000	0.8475	16.468	0	0	0
2022/01/18	R186	05/05/2022	6.73	Call	Bond Future	71.0100	0.0710	52.4400	0.0524	(26.151)	0	0	3,600
2022/01/18	R186	05/05/2022	6.73	Put	Bond Future	5,183.9900	5.1840	5,520.1300	5.5201	6.484	0	0	0
2022/01/18	R186	04/08/2022	8.15	Call	Bond Future	1,719.2800	1.7193	1,490.3600	1.4904	(13.315)	0	0	0
2022/01/18	R186	04/08/2022	8.15	Put	Bond Future	1,665.2800	1.6653	1,893.7200	1.8937	13.718	0	0	0
2022/01/18	R186	04/08/2022	9.78	Call	Bond Future	6,294.8400	6.2948	5,886.9900	5.8870	(6.479)	0	0	0
2022/01/18	R186	04/08/2022	9.78	Put	Bond Future	259.4200	0.2594	308.9300	0.3089	19.085	0	0	3,600
2022/01/18	R186	04/08/2022	7.96	Call	Bond Future	1,354.2600	1.3543	1,157.1500	1.1572	(14.555)	0	0	3,600
2022/01/18	R186	04/08/2022			Bond Future	8.1358	109.9535	8.2563	109.4962	1.482	0.0000	0.0000	0
2022/01/18	R186	04/08/2022	8.14	Call	Bond Future	1,699.1400	1.6991	1,471.8700	1.4719	(13.376)	0	0	0
2022/01/18	R186	04/08/2022	8.14	Put	Bond Future	1,683.1700	1.6832	1,913.2600	1.9133	13.670	0	0	0
2022/01/18	R186	04/08/2022	6.96	Call	Bond Future	211.2400	0.2112	161.2600	0.1613	(23.660)	0	0	3,600
2022/01/18	R186	04/08/2022	6.96	Put	Bond Future	4,801.3200	4.8013	5,208.7000	5.2087	8.485	0	0	0
2022/01/18	R186	04/08/2022	7.96	Put	Bond Future	2,025.5800	2.0256	2,285.8300	2.2858	12.848	0	0	0
2022/01/18	R186	04/08/2022	8.13	Call	Bond Future	1,678.8000	1.6788	1,453.1900	1.4532	(13.439)	0	0	0
2022/01/18	R186	04/08/2022	8.13	Put	Bond Future	1,700.8700	1.7009	1,932.6200	1.9326	13.625	0	0	0
2022/01/18	R186	03/11/2022	8.53	Call	Bond Future	2,441.5700	2.4416	2,107.4100	2.1074	(13.686)	0	0	0
2022/01/18	R186	03/11/2022	8.53	Put	Bond Future	1,647.4200	1.6474	1,916.9500	1.9169	16.361	0	0	0
2022/01/18	R186	03/11/2022	8.54	Call	Bond Future	2,462.8500	2.4628	2,127.0200	2.1270	(13.636)	0	0	0
2022/01/18	R186	03/11/2022	8.54	Put	Bond Future	1,633.1500	1.6331	1,901.0100	1.9010	16.401	0	0	0
2022/01/18	R186	03/11/2022			Bond Future	8.3077	111.5120	8.4765	110.9083	2.032	0.0000	0.0000	0
2022/01/18	R186	03/11/2022	8.55	Call	Bond Future	2,484.2100	2.4842	2,146.7200	2.1467	(13.585)	0	0	0
2022/01/18	R186	03/11/2022	8.55	Put	Bond Future	1,618.9800	1.6190	1,885.1800	1.8852	16.442	0	0	0
2022/01/18	R197	03/02/2022			Bond Future	321.7909	321.7909	321.6868	321.6868	(0.032)	0.0000	0.0000	1,090
2022/01/18	R197	05/05/2022			Bond Future	325.8112	325.8112	325.7610	325.7610	(0.015)	0.0000	0.0000	588
2022/01/18	R197	04/08/2022			Bond Future	321.7193	321.7193	321.7228	321.7228	0.001	0.0000	0.0000	0
2022/01/18	R197	03/11/2022			Bond Future	326.0069	326.0069	325.9460	325.9460	(0.019)	0.0000	0.0000	0
2022/01/18	R202	03/02/2022			Bond Future	240.8906	240.8906	240.8922	240.8922	0.001	0.0000	0.0000	6,620
2022/01/18	R202	05/05/2022			Bond Future	243.9001	243.9001	243.9431	243.9431	0.018	0.0000	0.0000	6,351
2022/01/18	R202	04/08/2022			Bond Future	242.6580	242.6580	242.7424	242.7424	0.035	0.0000	0.0000	91
2022/01/18	R202	03/11/2022			Bond Future	245.8914	245.8914	245.9285	245.9285	0.015	0.0000	0.0000	0
2022/01/18	R209	03/02/2022	11.02	Call	Bond Future	3,680.5900	3.6806	3,627.0400	3.6270	(1.455)	0	0	0
2022/01/18	R209	03/02/2022	11.02	Put	Bond Future	31.2800	0.0313	28.1300	0.0281	(10.070)	0	0	0
2022/01/18	R209	03/02/2022	11.03	Call	Bond Future	3,731.7200	3.7317	3,678.2800	3.6783	(1.432)	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
2022/01/18	R209	03/02/2022	11.03	Put	Bond Future	29.5300	0.0295	26.4900	0.0265	(10.295)	0	0	0
2022/01/18	R209	03/02/2022			Bond Future	10.3562	72.0938	10.3650	72.0434	0.085	0.0000	0.0000	15,362
2022/01/18	R209	03/02/2022	11.04	Call	Bond Future	3,782.8700	3.7829	3,729.5500	3.7295	(1.410)	0	0	0
2022/01/18	R209	03/02/2022	11.04	Put	Bond Future	27.8500	0.0279	24.9300	0.0249	(10.485)	0	0	0
2022/01/18	R209	05/05/2022	11.43	Call	Bond Future	5,255.7300	5.2557	5,217.2400	5.2172	(0.732)	0	0	0
2022/01/18	R209	05/05/2022	11.43	Put	Bond Future	447.0300	0.4470	447.3900	0.4474	0.081	0	0	0
2022/01/18	R209	05/05/2022	11.44	Call	Bond Future	5,299.1000	5.2991	5,260.5700	5.2606	(0.727)	0	0	0
2022/01/18	R209	05/05/2022	11.44	Put	Bond Future	440.0800	0.4401	440.4000	0.4404	0.073	0	0	0
2022/01/18	R209	05/05/2022	9.75	Call	Bond Future	305.3500	0.3054	295.2900	0.2953	(3.295)	0	0	8,525
2022/01/18	R209	05/05/2022	9.75	Put	Bond Future	4,810.6100	4.8106	4,839.4000	4.8394	0.598	0	0	0
2022/01/18	R209	05/05/2022	10.25	Call	Bond Future	1,120.3300	1.1203	1,097.9600	1.0980	(1.997)	0	0	0
2022/01/18	R209	05/05/2022	10.25	Put	Bond Future	2,665.6700	2.6657	2,682.1500	2.6821	0.618	0	0	9,000
2022/01/18	R209	05/05/2022	10.75	Call	Bond Future	2,561.0000	2.5610	2,528.6600	2.5287	(1.263)	0	0	0
2022/01/18	R209	05/05/2022	10.75	Put	Bond Future	1,310.2800	1.3103	1,316.7900	1.3168	0.497	0	0	3,050
2022/01/18	R209	05/05/2022			Bond Future	10.5228	69.8345	10.5298	69.7957	0.066	0.0000	0.0000	10,918
2022/01/18	R209	05/05/2022	12.00	Call	Bond Future	7,769.6300	7.7696	7,730.0100	7.7300	(0.510)	0	0	0
2022/01/18	R209	05/05/2022	12.00	Put	Bond Future	180.1300	0.1801	179.3600	0.1794	(0.427)	0	0	12,050
2022/01/18	R209	05/05/2022	11.45	Call	Bond Future	5,342.5300	5.3425	5,303.9600	5.3040	(0.722)	0	0	0
2022/01/18	R209	05/05/2022	11.45	Put	Bond Future	433.2400	0.4332	433.5200	0.4335	0.065	0	0	0
2022/01/18	R209	04/08/2022	10.57	Put	Bond Future	2,745.4300	2.7454	2,753.9600	2.7540	0.311	0	0	0
2022/01/18	R209	04/08/2022	10.58	Call	Bond Future	2,111.3900	2.1114	2,092.2900	2.0923	(0.905)	0	0	0
2022/01/18	R209	04/08/2022	10.58	Put	Bond Future	2,717.3100	2.7173	2,725.7200	2.7257	0.309	0	0	0
2022/01/18	R209	04/08/2022			Bond Future	10.6905	70.7359	10.6956	70.7084	0.047	0.0000	0.0000	0
2022/01/18	R209	04/08/2022	10.59	Call	Bond Future	2,138.4100	2.1384	2,119.2000	2.1192	(0.898)	0	0	0
2022/01/18	R209	04/08/2022	10.59	Put	Bond Future	2,689.2100	2.6892	2,697.5100	2.6975	0.309	0	0	0
2022/01/18	R209	04/08/2022	10.57	Call	Bond Future	2,084.3200	2.0843	2,065.3400	2.0653	(0.911)	0	0	0
2022/01/18	R209	03/11/2022	11.03	Call	Bond Future	3,404.6900	3.4047	3,375.7300	3.3757	(0.851)	0	0	0
2022/01/18	R209	03/11/2022	11.03	Put	Bond Future	2,492.8700	2.4929	2,505.9600	2.5060	0.525	0	0	0
2022/01/18	R209	03/11/2022			Bond Future	10.8571	68.5199	10.8650	68.4778	0.073	0.0000	0.0000	0
2022/01/18	R209	03/11/2022	11.01	Call	Bond Future	3,345.6700	3.3457	3,316.9400	3.3169	(0.859)	0	0	0
2022/01/18	R209	03/11/2022	11.01	Put	Bond Future	2,538.4600	2.5385	2,551.7800	2.5518	0.525	0	0	0
2022/01/18	R209	03/11/2022	11.02	Call	Bond Future	3,375.2400	3.3752	3,346.4000	3.3464	(0.854)	0	0	0
2022/01/18	R209	03/11/2022	11.02	Put	Bond Future	2,515.7000	2.5157	2,528.9100	2.5289	0.525	0	0	0
2022/01/18	R210	03/02/2022			Bond Future	214.0715	214.0715	213.5870	213.5870	(0.226)	0.0000	0.0000	1,126
2022/01/18	R210	05/05/2022			Bond Future	213.8849	213.8849	213.4307	213.4307	(0.212)	0.0000	0.0000	1,038
2022/01/18	R210	04/08/2022			Bond Future	216.6966	216.6966	216.2727	216.2727	(0.196)	0.0000	0.0000	266
2022/01/18	R210	03/11/2022			Bond Future	216.6657	216.6657	216.1937	216.1937	(0.218)	0.0000	0.0000	0
2022/01/18	R213	03/02/2022	8.63	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	200
2022/01/18	R213	03/02/2022	8.63	Put	Bond Future	5,989.0800	5.9891	6,115.7500	6.1158	2.115	0	0	0
2022/01/18	R213	03/02/2022	8.80	Call	Bond Future	0.5600	0.0006	0.2800	0.0003	(50.000)	0	0	102
2022/01/18	R213	03/02/2022	8.80	Put	Bond Future	5,012.2300	5.0122	5,138.6500	5.1387	2.522	0	0	0
2022/01/18	R213	03/02/2022	10.60	Put	Bond Future	7.3700	0.0074	7.0100	0.0070	(4.885)	0	0	430
2022/01/18	R213	03/02/2022	10.67	Call	Bond Future	4,895.2700	4.8953	4,768.2700	4.7683	(2.594)	0	0	0
2022/01/18	R213	03/02/2022	10.67	Put	Bond Future	4.6800	0.0047	4.3800	0.0044	(6.410)	0	0	220
2022/01/18	R213	03/02/2022	10.00	Call	Bond Future	1,721.7200	1.7217	1,605.5300	1.6055	(6.748)	0	0	0
2022/01/18	R213	03/02/2022	10.00	Put	Bond Future	207.4400	0.2074	217.9500	0.2180	5.067	0	0	430

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
2022/01/18	R213	03/02/2022	9.98	Call	Bond Future	1,638.7100	1.6387	1,523.9300	1.5239	(7.004)	0	0	0
2022/01/18	R213	03/02/2022	9.98	Put	Bond Future	228.0600	0.2281	239.9800	0.2400	5.227	0	0	0
2022/01/18	R213	03/02/2022	9.22	Put	Bond Future	2,692.8700	2.6929	2,808.4500	2.8085	4.292	0	0	0
2022/01/18	R213	03/02/2022	9.58	Put	Bond Future	1,095.8800	1.0959	1,161.9000	1.1619	6.024	0	0	200
2022/01/18	R213	03/02/2022			Bond Future	9.7109	87.0177	9.7349	86.8910	0.246	0.0000	0.0000	20,265
2022/01/18	R213	03/02/2022	9.15	Call	Bond Future	21.5100	0.0215	14.6100	0.0146	(32.078)	0	0	220
2022/01/18	R213	03/02/2022	9.15	Put	Bond Future	3,063.3400	3.0633	3,183.1400	3.1831	3.911	0	0	0
2022/01/18	R213	03/02/2022	10.25	Call	Bond Future	2,855.1100	2.8551	2,729.5700	2.7296	(4.397)	0	0	0
2022/01/18	R213	03/02/2022	10.25	Put	Bond Future	59.5800	0.0596	60.7400	0.0607	1.947	0	0	102
2022/01/18	R213	03/02/2022	10.60	Call	Bond Future	4,553.7000	4.5537	4,426.6400	4.4266	(2.790)	0	0	0
2022/01/18	R213	03/02/2022	10.15	Call	Bond Future	2,386.2600	2.3863	2,262.9600	2.2630	(5.167)	0	0	0
2022/01/18	R213	03/02/2022	10.15	Put	Bond Future	100.1200	0.1001	103.5200	0.1035	3.396	0	0	200
2022/01/18	R213	03/02/2022	10.17	Call	Bond Future	2,478.7800	2.4788	2,354.9100	2.3549	(4.997)	0	0	0
2022/01/18	R213	03/02/2022	10.17	Put	Bond Future	90.4300	0.0904	93.2600	0.0933	3.129	0	0	220
2022/01/18	R213	03/02/2022	9.96	Call	Bond Future	1,557.2000	1.5572	1,443.9600	1.4440	(7.272)	0	0	0
2022/01/18	R213	03/02/2022	9.96	Put	Bond Future	250.3400	0.2503	263.8000	0.2638	5.377	0	0	0
2022/01/18	R213	03/02/2022	9.97	Call	Bond Future	1,597.7300	1.5977	1,483.7100	1.4837	(7.136)	0	0	0
2022/01/18	R213	03/02/2022	9.97	Put	Bond Future	238.9500	0.2389	251.6300	0.2516	5.307	0	0	0
2022/01/18	R213	03/02/2022	9.22	Call	Bond Future	38.2900	0.0383	27.1700	0.0272	(29.042)	0	0	430
2022/01/18	R213	03/02/2022	9.58	Call	Bond Future	398.2900	0.3983	337.6100	0.3376	(15.235)	0	0	0
2022/01/18	R213	03/02/2022	9.76	Call	Bond Future	843.8500	0.8439	753.3800	0.7534	(10.721)	0	0	0
2022/01/18	R213	03/02/2022	9.76	Put	Bond Future	584.2500	0.5842	620.4800	0.6205	6.201	0	0	102
2022/01/18	R213	05/05/2022	10.63	Call	Bond Future	4,211.8800	4.2119	4,115.9200	4.1159	(2.278)	0	0	0
2022/01/18	R213	05/05/2022	10.65	Put	Bond Future	559.1100	0.5591	576.2700	0.5763	3.069	0	0	0
2022/01/18	R213	05/05/2022			Bond Future	9.9027	84.5316	9.9248	84.4179	0.223	0.0000	0.0000	10,062
2022/01/18	R213	05/05/2022	10.63	Put	Bond Future	576.7800	0.5768	594.4900	0.5945	3.070	0	0	0
2022/01/18	R213	05/05/2022	10.64	Call	Bond Future	4,251.5200	4.2515	4,155.2800	4.1553	(2.264)	0	0	0
2022/01/18	R213	05/05/2022	10.64	Put	Bond Future	567.8800	0.5679	585.3100	0.5853	3.069	0	0	0
2022/01/18	R213	05/05/2022	10.65	Call	Bond Future	4,291.2400	4.2912	4,194.7300	4.1947	(2.249)	0	0	0
2022/01/18	R213	04/08/2022	9.88	Call	Bond Future	1,740.2500	1.7403	1,691.2900	1.6913	(2.813)	0	0	0
2022/01/18	R213	04/08/2022	9.89	Call	Bond Future	1,763.0300	1.7630	1,713.7000	1.7137	(2.798)	0	0	0
2022/01/18	R213	04/08/2022	9.90	Put	Bond Future	2,811.6300	2.8116	2,862.7600	2.8628	1.819	0	0	0
2022/01/18	R213	04/08/2022			Bond Future	10.1042	85.5868	10.1244	85.4860	0.200	0.0000	0.0000	0
2022/01/18	R213	04/08/2022	9.88	Put	Bond Future	2,867.2500	2.8673	2,919.1400	2.9191	1.810	0	0	0
2022/01/18	R213	04/08/2022	9.89	Put	Bond Future	2,839.3300	2.8393	2,890.8500	2.8908	1.815	0	0	0
2022/01/18	R213	04/08/2022	9.90	Call	Bond Future	1,785.9800	1.7860	1,736.2600	1.7363	(2.784)	0	0	0
2022/01/18	R213	03/11/2022	10.38	Call	Bond Future	2,909.1500	2.9092	2,840.6300	2.8406	(2.355)	0	0	0
2022/01/18	R213	03/11/2022	10.38	Put	Bond Future	2,512.9700	2.5130	2,563.5900	2.5636	2.014	0	0	0
2022/01/18	R213	03/11/2022	10.39	Call	Bond Future	2,935.6400	2.9356	2,866.7800	2.8668	(2.346)	0	0	0
2022/01/18	R213	03/11/2022	10.39	Put	Bond Future	2,491.4200	2.4914	2,541.7000	2.5417	2.018	0	0	0
2022/01/18	R213	03/11/2022			Bond Future	10.2978	83.1923	10.3225	83.0731	0.239	0.0000	0.0000	0
2022/01/18	R213	03/11/2022	10.40	Call	Bond Future	2,961.9400	2.9619	2,892.7500	2.8927	(2.336)	0	0	0
2022/01/18	R213	03/11/2022	10.40	Put	Bond Future	2,469.7100	2.4697	2,519.6600	2.5197	2.023	0	0	0
2022/01/18	R214	03/02/2022	11.39	Put	Bond Future	25.1500	0.0252	20.0600	0.0201	(20.239)	0	0	0
2022/01/18	R214	03/02/2022	11.40	Put	Bond Future	23.7700	0.0238	18.9100	0.0189	(20.446)	0	0	0
2022/01/18	R214	03/02/2022	11.41	Call	Bond Future	4,202.5000	4.2025	4,234.7000	4.2347	0.766	0	0	0
2022/01/18	R214	03/02/2022			Bond Future	10.6647	69.2236	10.6585	69.2604	(0.059)	0.0000	0.0000	17,148

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/18	R214	03/02/2022	11.39	Call	Bond Future	4,098.5000	4.0985	4,130.2600	4.1303	0.775	0	0	0
2022/01/18	R214	03/02/2022	11.40	Call	Bond Future	4,150.5000	4.1505	4,182.4900	4.1825	0.771	0	0	0
2022/01/18	R214	03/02/2022	11.41	Put	Bond Future	22.4600	0.0225	17.8100	0.0178	(20.703)	0	0	0
2022/01/18	R214	05/05/2022	11.73	Put	Bond Future	481.4700	0.4815	467.4700	0.4675	(2.908)	0	0	0
2022/01/18	R214	05/05/2022	11.74	Put	Bond Future	474.3200	0.4743	460.4700	0.4605	(2.920)	0	0	0
2022/01/18	R214	05/05/2022	11.75	Call	Bond Future	5,472.1200	5.4721	5,507.3300	5.5073	0.643	0	0	0
2022/01/18	R214	05/05/2022			Bond Future	10.8262	66.7745	10.8178	66.8235	(0.078)	0.0000	0.0000	8,445
2022/01/18	R214	05/05/2022	11.73	Call	Bond Future	5,384.4400	5.3844	5,419.3600	5.4194	0.649	0	0	0
2022/01/18	R214	05/05/2022	11.74	Call	Bond Future	5,428.2600	5.4283	5,463.3300	5.4633	0.646	0	0	0
2022/01/18	R214	05/05/2022	11.75	Put	Bond Future	467.2800	0.4673	453.5700	0.4536	(2.934)	0	0	0
2022/01/18	R214	04/08/2022	10.98	Put	Bond Future	2,546.3900	2.5464	2,510.5900	2.5106	(1.406)	0	0	0
2022/01/18	R214	04/08/2022	10.99	Call	Bond Future	2,500.0800	2.5001	2,525.3800	2.5254	1.012	0	0	0
2022/01/18	R214	04/08/2022			Bond Future	10.9935	67.6059	10.9827	67.6668	(0.098)	0.0000	0.0000	0
2022/01/18	R214	04/08/2022	10.97	Call	Bond Future	2,440.9600	2.4410	2,465.8300	2.4658	1.019	0	0	0
2022/01/18	R214	04/08/2022	10.97	Put	Bond Future	2,573.4200	2.5734	2,537.4100	2.5374	(1.399)	0	0	0
2022/01/18	R214	04/08/2022	10.98	Call	Bond Future	2,470.3400	2.4703	2,495.4200	2.4954	1.015	0	0	0
2022/01/18	R214	04/08/2022	10.99	Put	Bond Future	2,519.7800	2.5198	2,484.2000	2.4842	(1.412)	0	0	0
2022/01/18	R214	03/11/2022	11.34	Call	Bond Future	3,515.4700	3.5155	3,538.2700	3.5383	0.649	0	0	0
2022/01/18	R214	03/11/2022	11.36	Put	Bond Future	2,445.3200	2.4453	2,420.2100	2.4202	(1.027)	0	0	0
2022/01/18	R214	03/11/2022			Bond Future	11.1515	65.2260	11.1427	65.2742	(0.078)	0.0000	0.0000	0
2022/01/18	R214	03/11/2022	11.34	Put	Bond Future	2,490.8900	2.4909	2,465.5000	2.4655	(1.019)	0	0	0
2022/01/18	R214	03/11/2022	11.35	Call	Bond Future	3,546.3400	3.5463	3,569.2800	3.5693	0.647	0	0	0
2022/01/18	R214	03/11/2022	11.35	Put	Bond Future	2,468.1300	2.4681	2,442.8800	2.4429	(1.023)	0	0	0
2022/01/18	R214	03/11/2022	11.36	Call	Bond Future	3,577.1000	3.5771	3,600.1800	3.6002	0.645	0	0	0
2022/01/18	R248	03/02/2022	9.80	Call	Bond Future	1.1500	0.0012	0.8700	0.0009	(24.348)	0	0	0
2022/01/18	R248	03/02/2022	9.80	Put	Bond Future	6,850.8700	6.8509	6,805.3300	6.8053	(0.665)	0	0	0
2022/01/18	R248	03/02/2022	10.00	Call	Bond Future	10.6200	0.0106	8.9800	0.0090	(15.443)	0	0	0
2022/01/18	R248	03/02/2022	10.00	Put	Bond Future	5,172.0000	5.1720	5,125.1000	5.1251	(0.907)	0	0	0
2022/01/18	R248	03/02/2022	10.20	Put	Bond Future	3,589.3800	3.5894	3,538.6200	3.5386	(1.414)	0	0	0
2022/01/18	R248	03/02/2022	11.47	Call	Bond Future	5,758.5900	5.7586	5,799.7800	5.7998	0.715	0	0	0
2022/01/18	R248	03/02/2022	11.48	Call	Bond Future	5,823.6300	5.8236	5,864.9900	5.8650	0.710	0	0	0
2022/01/18	R248	03/02/2022	11.49	Put	Bond Future	16.1200	0.0161	12.4000	0.0124	(23.077)	0	0	0
2022/01/18	R248	03/02/2022	10.90	Call	Bond Future	2,148.9400	2.1489	2,161.4800	2.1615	0.584	0	0	900
2022/01/18	R248	03/02/2022	10.90	Put	Bond Future	343.0000	0.3430	310.2800	0.3103	(9.539)	0	0	0
2022/01/18	R248	03/02/2022	10.40	Call	Bond Future	268.6600	0.2687	258.2100	0.2582	(3.890)	0	0	100
2022/01/18	R248	03/02/2022	10.50	Call	Bond Future	476.4300	0.4764	465.6500	0.4656	(2.263)	0	0	0
2022/01/18	R248	03/02/2022	10.50	Put	Bond Future	1,645.6000	1.6456	1,589.5600	1.5896	(3.405)	0	0	0
2022/01/18	R248	03/02/2022			Bond Future	10.6542	87.2030	10.6482	87.2483	(0.057)	0.0000	0.0000	165,008
2022/01/18	R248	03/02/2022	10.20	Call	Bond Future	63.0400	0.0630	57.5400	0.0575	(8.725)	0	0	900
2022/01/18	R248	03/02/2022	11.47	Put	Bond Future	18.0600	0.0181	13.9900	0.0140	(22.536)	0	0	0
2022/01/18	R248	03/02/2022	11.48	Put	Bond Future	17.0700	0.0171	13.1700	0.0132	(22.847)	0	0	0
2022/01/18	R248	03/02/2022	11.49	Call	Bond Future	5,888.6000	5.8886	5,930.1400	5.9301	0.705	0	0	0
2022/01/18	R248	03/02/2022	10.70	Call	Bond Future	1,150.6700	1.1507	1,147.6400	1.1476	(0.263)	0	0	0
2022/01/18	R248	03/02/2022	10.70	Put	Bond Future	809.1000	0.8091	760.8100	0.7608	(5.968)	0	0	0
2022/01/18	R248	03/02/2022	11.00	Call	Bond Future	2,733.7700	2.7338	2,754.3000	2.7543	0.751	0	0	1,400
2022/01/18	R248	03/02/2022	11.00	Put	Bond Future	212.4800	0.2125	187.7500	0.1877	(11.639)	0	0	0
2022/01/18	R248	03/02/2022	10.30	Call	Bond Future	135.9100	0.1359	127.7100	0.1277	(6.033)	0	0	1,300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/18	R248	03/02/2022	10.30	Put	Bond Future	2,864.0600	2.8641	2,810.6000	2.8106	(1.867)	0	0	0
2022/01/18	R248	03/02/2022	10.40	Put	Bond Future	2,211.1700	2.2112	2,155.4600	2.1555	(2.519)	0	0	0
2022/01/18	R248	05/05/2022	11.79	Call	Bond Future	7,152.5900	7.1526	7,191.5200	7.1915	0.544	0	0	0
2022/01/18	R248	05/05/2022	11.79	Put	Bond Future	526.4800	0.5265	511.5800	0.5116	(2.830)	0	0	0
2022/01/18	R248	05/05/2022	11.80	Call	Bond Future	7,207.7000	7.2077	7,246.7800	7.2468	0.542	0	0	0
2022/01/18	R248	05/05/2022			Bond Future	10.8131	83.8411	10.8057	83.8949	(0.068)	0.0000	0.0000	38,702
2022/01/18	R248	05/05/2022	11.80	Put	Bond Future	518.6800	0.5187	503.9300	0.5039	(2.844)	0	0	0
2022/01/18	R248	05/05/2022	11.81	Call	Bond Future	7,262.8400	7.2628	7,302.0800	7.3021	0.540	0	0	0
2022/01/18	R248	05/05/2022	11.81	Put	Bond Future	510.9900	0.5110	496.4000	0.4964	(2.855)	0	0	0
2022/01/18	R248	04/08/2022	10.98	Call	Bond Future	3,117.8500	3.1179	3,142.4500	3.1425	0.789	0	0	0
2022/01/18	R248	04/08/2022	10.98	Put	Bond Future	3,102.5700	3.1026	3,064.9200	3.0649	(1.214)	0	0	0
2022/01/18	R248	04/08/2022	10.99	Call	Bond Future	3,155.4900	3.1555	3,180.3000	3.1803	0.786	0	0	0
2022/01/18	R248	04/08/2022	10.99	Put	Bond Future	3,069.2000	3.0692	3,031.7600	3.0318	(1.220)	0	0	0
2022/01/18	R248	04/08/2022			Bond Future	10.9779	84.8915	10.9691	84.9538	(0.080)	0.0000	0.0000	0
2022/01/18	R248	04/08/2022	11.00	Call	Bond Future	3,193.5800	3.1936	3,218.6100	3.2186	0.784	0	0	0
2022/01/18	R248	04/08/2022	11.00	Put	Bond Future	3,036.3800	3.0364	2,999.1600	2.9992	(1.226)	0	0	0
2022/01/18	R248	03/11/2022	11.30	Put	Bond Future	3,198.6200	3.1986	3,175.0200	3.1750	(0.738)	0	0	0
2022/01/18	R248	03/11/2022	11.31	Put	Bond Future	3,169.4800	3.1695	3,146.0000	3.1460	(0.741)	0	0	0
2022/01/18	R248	03/11/2022	11.32	Call	Bond Future	4,417.9700	4.4180	4,434.8000	4.4348	0.381	0	0	0
2022/01/18	R248	03/11/2022			Bond Future	11.1333	81.6122	11.1275	81.6524	(0.052)	0.0000	0.0000	0
2022/01/18	R248	03/11/2022	11.30	Call	Bond Future	4,340.6200	4.3406	4,357.2100	4.3572	0.382	0	0	0
2022/01/18	R248	03/11/2022	11.31	Call	Bond Future	4,379.0800	4.3791	4,395.7900	4.3958	0.382	0	0	0
2022/01/18	R248	03/11/2022	11.32	Put	Bond Future	3,140.8700	3.1409	3,117.5100	3.1175	(0.744)	0	0	0

Total

1378254