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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/01/2022 TO 28/01/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	2025	03/02/2022		Bond Future	155.2037	155.2037	155.4244	155.4244	0.142	0.0000	0.0000	2,140
2022/01/28	2025	05/05/2022		Bond Future	157.1589	157.1589	157.3806	157.3806	0.141	0.0000	0.0000	5,071
2022/01/28	2025	04/08/2022		Bond Future	157.6561	157.6561	157.8793	157.8793	0.142	0.0000	0.0000	161
2022/01/28	2025	03/11/2022		Bond Future	159.7176	159.7176	159.9437	159.9437	0.142	0.0000	0.0000	0
2022/01/28	2029	03/02/2022		Bond Future	113.7723	113.7723	114.0124	114.0124	0.211	0.0000	0.0000	2,352
2022/01/28	2029	05/05/2022		Bond Future	113.9997	113.9997	114.2415	114.2415	0.212	0.0000	0.0000	2,546
2022/01/28	2029	04/08/2022		Bond Future	115.5327	115.5327	115.7774	115.7774	0.212	0.0000	0.0000	1,844

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/28	2029	03/11/2022			Bond Future	115.8166	115.8166	116.0640	116.0640	0.214	0.0000	0.0000	0
2022/01/28	2030	03/02/2022	8.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	101
2022/01/28	2030	03/02/2022	8.39	Put	Bond Future	5,190.8600	5.1909	5,574.3400	5.5743	7.388	0	0	0
2022/01/28	2030	03/02/2022	8.80	Put	Bond Future	2,909.4700	2.9095	3,292.1000	3.2921	13.151	0	0	0
2022/01/28	2030	03/02/2022	8.85	Call	Bond Future	2.2300	0.0022	0.2800	0.0003	(87.444)	0	0	1,000
2022/01/28	2030	03/02/2022	8.85	Put	Bond Future	2,637.0800	2.6371	3,018.6100	3.0186	14.468	0	0	0
2022/01/28	2030	03/02/2022	9.80	Call	Bond Future	2,395.4000	2.3954	2,018.3900	2.0184	(15.739)	0	0	950
2022/01/28	2030	03/02/2022	9.80	Put	Bond Future	15.4700	0.0155	21.9400	0.0219	41.823	0	0	0
2022/01/28	2030	03/02/2022	9.90	Put	Bond Future	5.9100	0.0059	8.0100	0.0080	35.533	0	0	8,000
2022/01/28	2030	03/02/2022	9.45	Call	Bond Future	809.2400	0.8092	533.7900	0.5338	(34.038)	0	0	0
2022/01/28	2030	03/02/2022	9.45	Put	Bond Future	236.6600	0.2367	344.6900	0.3447	45.648	0	0	0
2022/01/28	2030	03/02/2022	9.40	Call	Bond Future	635.0300	0.6350	392.5500	0.3926	(38.184)	0	0	0
2022/01/28	2030	03/02/2022	9.40	Put	Bond Future	324.4200	0.3244	465.4200	0.4654	43.462	0	0	0
2022/01/28	2030	03/02/2022	9.10	Call	Bond Future	65.0000	0.0650	20.9600	0.0210	(67.754)	0	0	0
2022/01/28	2030	03/02/2022	9.10	Put	Bond Future	1,346.3500	1.3463	1,685.7900	1.6858	25.212	0	0	0
2022/01/28	2030	03/02/2022	9.20	Call	Bond Future	167.0300	0.1670	70.7000	0.0707	(57.672)	0	0	950
2022/01/28	2030	03/02/2022	9.20	Put	Bond Future	913.8600	0.9139	1,201.0100	1.2010	31.422	0	0	0
2022/01/28	2030	03/02/2022	9.35	Call	Bond Future	482.4100	0.4824	276.4400	0.2764	(42.696)	0	0	0
2022/01/28	2030	03/02/2022	9.35	Put	Bond Future	434.7200	0.4347	612.2300	0.6122	40.833	0	0	101
2022/01/28	2030	03/02/2022			Bond Future	9.3410	92.7470	9.4139	92.3635	0.781	0.0000	0.0000	47,746
2022/01/28	2030	03/02/2022	8.80	Call	Bond Future	0.9400	0.0009	0.0900	0.0001	(90.426)	0	0	0
2022/01/28	2030	03/02/2022	9.90	Call	Bond Future	2,893.8500	2.8938	2,512.4700	2.5125	(13.179)	0	0	0
2022/01/28	2030	03/02/2022	10.85	Call	Bond Future	7,535.3300	7.5353	7,151.8500	7.1518	(5.089)	0	0	0
2022/01/28	2030	03/02/2022	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/01/28	2030	03/02/2022	9.60	Call	Bond Future	1,434.7000	1.4347	1,090.6500	1.0906	(23.981)	0	0	1,000
2022/01/28	2030	03/02/2022	9.60	Put	Bond Future	81.9200	0.0819	121.3500	0.1213	48.132	0	0	0
2022/01/28	2030	03/02/2022	9.78	Call	Bond Future	2,296.4800	2.2965	1,920.9800	1.9210	(16.351)	0	0	0
2022/01/28	2030	03/02/2022	9.78	Put	Bond Future	18.6000	0.0186	26.5800	0.0266	42.903	0	0	101
2022/01/28	2030	03/02/2022	9.43	Call	Bond Future	737.1600	0.7372	474.3800	0.4744	(35.648)	0	0	0
2022/01/28	2030	03/02/2022	9.43	Put	Bond Future	269.2500	0.2693	389.9500	0.3899	44.828	0	0	0
2022/01/28	2030	03/02/2022	9.44	Call	Bond Future	772.8000	0.7728	503.6000	0.5036	(34.834)	0	0	0
2022/01/28	2030	03/02/2022	9.44	Put	Bond Future	252.5400	0.2525	366.8200	0.3668	45.252	0	0	0
2022/01/28	2030	05/05/2022	10.21	Call	Bond Future	3,923.1700	3.9232	3,616.6200	3.6166	(7.814)	0	0	0
2022/01/28	2030	05/05/2022	10.21	Put	Bond Future	576.7000	0.5767	659.4400	0.6594	14.347	0	0	0
2022/01/28	2030	05/05/2022	9.95	Call	Bond Future	2,951.3700	2.9514	2,679.7800	2.6798	(9.202)	0	0	0
2022/01/28	2030	05/05/2022	9.65	Put	Bond Future	1,408.8200	1.4088	1,577.5400	1.5775	11.976	0	0	5,000
2022/01/28	2030	05/05/2022	8.81	Put	Bond Future	4,171.0500	4.1711	4,491.6600	4.4917	7.687	0	0	0
2022/01/28	2030	05/05/2022	8.89	Put	Bond Future	3,828.2000	3.8282	4,136.9000	4.1369	8.064	0	0	0
2022/01/28	2030	05/05/2022	9.15	Call	Bond Future	825.2700	0.8253	700.1300	0.7001	(15.164)	0	0	7,500
2022/01/28	2030	05/05/2022	9.15	Put	Bond Future	2,826.2100	2.8262	3,090.3600	3.0904	9.346	0	0	0
2022/01/28	2030	05/05/2022	8.14	Call	Bond Future	49.9600	0.0500	37.1800	0.0372	(25.580)	0	0	1,800
2022/01/28	2030	05/05/2022	8.14	Put	Bond Future	7,534.3000	7.5343	7,910.8100	7.9108	4.997	0	0	0
2022/01/28	2030	05/05/2022	8.47	Call	Bond Future	133.7200	0.1337	103.4300	0.1034	(22.652)	0	0	1,073
2022/01/28	2030	05/05/2022			Bond Future	9.5374	93.8923	9.6140	93.5030	0.803	0.0000	0.0000	69,318
2022/01/28	2030	05/05/2022	11.04	Call	Bond Future	7,401.3000	7.4013	7,034.6400	7.0346	(4.954)	0	0	0
2022/01/28	2030	05/05/2022	11.04	Put	Bond Future	137.5500	0.1376	160.1800	0.1602	16.452	0	0	1,800
2022/01/28	2030	05/05/2022	9.95	Put	Bond Future	879.7200	0.8797	997.4200	0.9974	13.379	0	0	1,073

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2022/01/28	2030	05/05/2022	10.19	Call	Bond Future	3,845.3800	3.8454	3,541.2100	3.5412	(7.910)	0	0	0
2022/01/28	2030	05/05/2022	10.19	Put	Bond Future	596.1400	0.5961	681.2600	0.6813	14.279	0	0	0
2022/01/28	2030	05/05/2022	10.20	Call	Bond Future	3,884.2200	3.8842	3,578.8500	3.5788	(7.862)	0	0	0
2022/01/28	2030	05/05/2022	10.20	Put	Bond Future	586.3500	0.5863	670.2700	0.6703	14.312	0	0	200
2022/01/28	2030	05/05/2022	9.35	Call	Bond Future	1,216.7300	1.2167	1,053.6000	1.0536	(13.407)	0	0	0
2022/01/28	2030	05/05/2022	9.35	Put	Bond Future	2,177.8000	2.1778	2,403.9600	2.4040	10.385	0	0	1,073
2022/01/28	2030	05/05/2022	9.60	Call	Bond Future	1,838.2700	1.8383	1,627.0400	1.6270	(11.491)	0	0	0
2022/01/28	2030	05/05/2022	9.60	Put	Bond Future	1,520.0600	1.5201	1,698.1200	1.6981	11.714	0	0	5,000
2022/01/28	2030	05/05/2022	9.65	Call	Bond Future	1,980.1900	1.9802	1,759.6200	1.7596	(11.139)	0	0	0
2022/01/28	2030	05/05/2022	8.81	Call	Bond Future	368.0900	0.3681	299.4100	0.2994	(18.658)	0	0	200
2022/01/28	2030	05/05/2022	8.89	Call	Bond Future	453.1700	0.4532	372.5800	0.3726	(17.784)	0	0	1,800
2022/01/28	2030	05/05/2022	7.73	Call	Bond Future	12.5200	0.0125	8.8700	0.0089	(29.153)	0	0	200
2022/01/28	2030	05/05/2022	7.73	Put	Bond Future	9,838.1900	9.8382	10,223.8300	10.2238	3.920	0	0	0
2022/01/28	2030	05/05/2022	8.47	Put	Bond Future	5,782.8400	5.7828	6,141.8400	6.1418	6.208	0	0	0
2022/01/28	2030	04/08/2022	9.56	Call	Bond Future	1,795.0200	1.7950	1,618.0000	1.6180	(9.862)	0	0	0
2022/01/28	2030	04/08/2022	9.56	Put	Bond Future	2,684.2000	2.6842	2,901.8500	2.9019	8.109	0	0	0
2022/01/28	2030	04/08/2022	10.95	Call	Bond Future	6,298.7500	6.2988	5,969.1600	5.9692	(5.233)	0	0	0
2022/01/28	2030	04/08/2022	10.95	Put	Bond Future	589.6400	0.5896	654.7200	0.6547	11.037	0	0	800
2022/01/28	2030	04/08/2022			Bond Future	9.7398	91.1261	9.8203	90.7315	0.827	0.0000	0.0000	24,189
2022/01/28	2030	04/08/2022	9.05	Call	Bond Future	850.6300	0.8506	744.4900	0.7445	(12.478)	0	0	800
2022/01/28	2030	04/08/2022	9.05	Put	Bond Future	4,323.1700	4.3232	4,611.7000	4.6117	6.674	0	0	0
2022/01/28	2030	04/08/2022	9.54	Call	Bond Future	1,750.2500	1.7503	1,576.0800	1.5761	(9.951)	0	0	0
2022/01/28	2030	04/08/2022	9.54	Put	Bond Future	2,739.0400	2.7390	2,959.5400	2.9595	8.050	0	0	0
2022/01/28	2030	04/08/2022	9.55	Call	Bond Future	1,772.6800	1.7727	1,597.0900	1.5971	(9.905)	0	0	0
2022/01/28	2030	04/08/2022	9.55	Put	Bond Future	2,711.6500	2.7117	2,930.7300	2.9307	8.079	0	0	0
2022/01/28	2030	04/08/2022	8.30	Call	Bond Future	216.5100	0.2165	180.9300	0.1809	(16.433)	0	0	800
2022/01/28	2030	04/08/2022	8.30	Put	Bond Future	7,657.5500	7.6575	8,016.6400	8.0166	4.689	0	0	0
2022/01/28	2030	03/11/2022	10.10	Call	Bond Future	3,047.0300	3.0470	2,823.7700	2.8238	(7.327)	0	0	0
2022/01/28	2030	03/11/2022	10.10	Put	Bond Future	2,307.4800	2.3075	2,483.9800	2.4840	7.649	0	0	0
2022/01/28	2030	03/11/2022			Bond Future	9.9435	92.2966	10.0279	91.8968	0.849	0.0000	0.0000	0
2022/01/28	2030	03/11/2022	10.09	Call	Bond Future	3,020.2800	3.0203	2,798.1300	2.7981	(7.355)	0	0	0
2022/01/28	2030	03/11/2022	10.09	Put	Bond Future	2,327.7400	2.3277	2,505.3500	2.5053	7.630	0	0	0
2022/01/28	2030	03/11/2022	10.08	Call	Bond Future	2,993.9600	2.9940	2,772.9400	2.7729	(7.382)	0	0	0
2022/01/28	2030	03/11/2022	10.08	Put	Bond Future	2,348.4600	2.3485	2,527.2000	2.5272	7.611	0	0	0
2022/01/28	2032	03/02/2022	8.91	Put	Bond Future	5,360.1300	5.3601	5,820.9600	5.8210	8.597	0	0	0
2022/01/28	2032	03/02/2022	11.13	Call	Bond Future	7,545.3500	7.5453	7,084.5200	7.0845	(6.107)	0	0	0
2022/01/28	2032	03/02/2022	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2022/01/28	2032	03/02/2022	10.53	Call	Bond Future	4,300.7000	4.3007	3,840.0900	3.8401	(10.710)	0	0	0
2022/01/28	2032	03/02/2022	10.53	Put	Bond Future	0.7900	0.0008	1.0100	0.0010	27.848	0	0	210
2022/01/28	2032	03/02/2022	10.65	Call	Bond Future	4,962.7400	4.9627	4,501.9400	4.5019	(9.285)	0	0	0
2022/01/28	2032	03/02/2022	10.65	Put	Bond Future	0.1800	0.0002	0.2100	0.0002	16.667	0	0	0
2022/01/28	2032	03/02/2022	10.66	Call	Bond Future	5,017.6300	5.0176	4,556.8200	4.5568	(9.184)	0	0	0
2022/01/28	2032	03/02/2022	10.66	Put	Bond Future	0.1600	0.0002	0.1800	0.0002	12.500	0	0	97
2022/01/28	2032	03/02/2022	10.43	Call	Bond Future	3,744.8800	3.7449	3,284.9800	3.2850	(12.281)	0	0	0
2022/01/28	2032	03/02/2022	10.43	Put	Bond Future	2.4800	0.0025	3.4100	0.0034	37.500	0	0	0
2022/01/28	2032	03/02/2022	10.45	Put	Bond Future	1.9800	0.0020	2.6900	0.0027	35.859	0	0	198
2022/01/28	2032	03/02/2022	10.35	Put	Bond Future	5.8700	0.0059	8.4300	0.0084	43.612	0	0	400

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2022/01/28	2032	03/02/2022	10.42	Call	Bond Future	3,689.1500	3.6892	3,229.3800	3.2294	(12.463)	0	0	0
2022/01/28	2032	03/02/2022	10.42	Put	Bond Future	2.7700	0.0028	3.8300	0.0038	38.267	0	0	0
2022/01/28	2032	03/02/2022	9.81	Call	Bond Future	603.8900	0.6039	343.2600	0.3433	(43.159)	0	0	0
2022/01/28	2032	03/02/2022	9.81	Put	Bond Future	428.5900	0.4286	628.7900	0.6288	46.711	0	0	198
2022/01/28	2032	03/02/2022	9.90	Put	Bond Future	244.9300	0.2449	371.2900	0.3713	51.590	0	0	900
2022/01/28	2032	03/02/2022	9.58	Call	Bond Future	101.8600	0.1019	33.4900	0.0335	(67.122)	0	0	400
2022/01/28	2032	03/02/2022	9.58	Put	Bond Future	1,299.7800	1.2998	1,692.2400	1.6922	30.194	0	0	0
2022/01/28	2032	03/02/2022	9.67	Call	Bond Future	232.4700	0.2325	98.8000	0.0988	(57.500)	0	0	0
2022/01/28	2032	03/02/2022			Bond Future	9.7804	93.2438	9.8584	92.7829	0.798	0.0000	0.0000	41,034
2022/01/28	2032	03/02/2022	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2022/01/28	2032	03/02/2022	9.14	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	97
2022/01/28	2032	03/02/2022	9.14	Put	Bond Future	3,903.6300	3.9036	4,364.3600	4.3644	11.803	0	0	0
2022/01/28	2032	03/02/2022	9.57	Call	Bond Future	91.7900	0.0918	29.2200	0.0292	(68.166)	0	0	0
2022/01/28	2032	03/02/2022	9.57	Put	Bond Future	1,350.0500	1.3500	1,748.3100	1.7483	29.500	0	0	0
2022/01/28	2032	03/02/2022	10.90	Call	Bond Future	6,321.1500	6.3212	5,860.3200	5.8603	(7.290)	0	0	0
2022/01/28	2032	03/02/2022	10.90	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	900
2022/01/28	2032	03/02/2022	10.95	Call	Bond Future	6,589.3400	6.5893	6,128.5100	6.1285	(6.994)	0	0	0
2022/01/28	2032	03/02/2022	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/01/28	2032	03/02/2022	10.44	Call	Bond Future	3,800.5900	3.8006	3,340.5700	3.3406	(12.104)	0	0	0
2022/01/28	2032	03/02/2022	10.44	Put	Bond Future	2.2200	0.0022	3.0300	0.0030	36.486	0	0	0
2022/01/28	2032	03/02/2022	10.45	Call	Bond Future	3,856.2700	3.8563	3,396.1500	3.3962	(11.932)	0	0	0
2022/01/28	2032	03/02/2022	10.14	Call	Bond Future	2,138.7900	2.1388	1,699.9400	1.6999	(20.519)	0	0	0
2022/01/28	2032	03/02/2022	10.14	Put	Bond Future	40.8700	0.0409	62.8500	0.0629	53.780	0	0	97
2022/01/28	2032	03/02/2022	10.35	Call	Bond Future	3,298.7600	3.2988	2,840.4900	2.8405	(13.892)	0	0	0
2022/01/28	2032	03/02/2022	9.90	Call	Bond Future	950.0900	0.9501	615.6200	0.6156	(35.204)	0	0	900
2022/01/28	2032	03/02/2022	10.04	Call	Bond Future	1,611.3800	1.6114	1,200.2200	1.2002	(25.516)	0	0	100
2022/01/28	2032	03/02/2022	10.04	Put	Bond Future	90.2300	0.0902	139.9000	0.1399	55.048	0	0	0
2022/01/28	2032	03/02/2022	9.62	Call	Bond Future	150.5100	0.1505	55.8900	0.0559	(62.866)	0	0	210
2022/01/28	2032	03/02/2022	9.62	Put	Bond Future	1,107.6200	1.1076	1,473.8300	1.4738	33.063	0	0	0
2022/01/28	2032	03/02/2022	9.67	Put	Bond Future	889.7500	0.8897	1,216.9100	1.2169	36.770	0	0	0
2022/01/28	2032	05/05/2022	11.18	Call	Bond Future	6,890.1900	6.8902	6,466.2700	6.4663	(6.153)	0	0	0
2022/01/28	2032	05/05/2022	11.18	Put	Bond Future	253.6900	0.2537	297.3000	0.2973	17.190	0	0	780
2022/01/28	2032	05/05/2022	10.98	Call	Bond Future	5,950.2900	5.9503	5,542.6200	5.5426	(6.851)	0	0	0
2022/01/28	2032	05/05/2022	10.98	Put	Bond Future	360.3400	0.3603	420.2000	0.4202	16.612	0	0	993
2022/01/28	2032	05/05/2022	11.02	Put	Bond Future	336.5600	0.3366	392.8500	0.3928	16.725	0	0	0
2022/01/28	2032	05/05/2022	11.03	Call	Bond Future	6,183.9200	6.1839	5,771.7900	5.7718	(6.665)	0	0	0
2022/01/28	2032	05/05/2022	11.03	Put	Bond Future	330.6700	0.3307	386.0700	0.3861	16.754	0	0	0
2022/01/28	2032	05/05/2022	10.29	Put	Bond Future	1,111.0600	1.1111	1,268.8600	1.2689	14.203	0	0	0
2022/01/28	2032	05/05/2022			Bond Future	9.9658	90.2474	10.0473	89.7798	0.818	0.0000	0.0000	131,523
2022/01/28	2032	05/05/2022	11.04	Call	Bond Future	6,230.7400	6.2307	5,817.7500	5.8177	(6.628)	0	0	0
2022/01/28	2032	05/05/2022	11.04	Put	Bond Future	324.9700	0.3250	379.5100	0.3795	16.783	0	0	0
2022/01/28	2032	05/05/2022	11.02	Call	Bond Future	6,137.2400	6.1372	5,726.0000	5.7260	(6.701)	0	0	0
2022/01/28	2032	05/05/2022	9.58	Call	Bond Future	872.8900	0.8729	726.8100	0.7268	(16.735)	0	0	780
2022/01/28	2032	05/05/2022	9.58	Put	Bond Future	3,129.8000	3.1298	3,451.2500	3.4513	10.271	0	0	0
2022/01/28	2032	05/05/2022	10.18	Call	Bond Future	2,546.2000	2.5462	2,259.2600	2.2593	(11.269)	0	0	780
2022/01/28	2032	05/05/2022	10.18	Put	Bond Future	1,324.9200	1.3249	1,505.5100	1.5055	13.630	0	0	0
2022/01/28	2032	05/05/2022	10.29	Call	Bond Future	2,950.8400	2.9508	2,641.1100	2.6411	(10.496)	0	0	993
2022/01/28	2032	04/08/2022	10.22	Call	Bond Future	2,663.8300	2.6638	2,409.3500	2.4094	(9.553)	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
2022/01/28	2032	04/08/2022	9.72	Call	Bond Future	1,356.6800	1.3567	1,190.8600	1.1909	(12.222)	0	0	800
2022/01/28	2032	04/08/2022	9.72	Put	Bond Future	3,807.2500	3.8073	4,115.4500	4.1155	8.095	0	0	0
2022/01/28	2032	04/08/2022	10.20	Put	Bond Future	2,328.3400	2.3283	2,551.3000	2.5513	9.576	0	0	0
2022/01/28	2032	04/08/2022	10.21	Put	Bond Future	2,302.9600	2.3030	2,524.2100	2.5242	9.607	0	0	0
2022/01/28	2032	04/08/2022	8.97	Call	Bond Future	319.8500	0.3198	264.1900	0.2642	(17.402)	0	0	800
2022/01/28	2032	04/08/2022	8.97	Put	Bond Future	7,255.8700	7.2559	7,674.2300	7.6742	5.766	0	0	0
2022/01/28	2032	04/08/2022			Bond Future	10.1507	91.4395	10.2359	90.9655	0.839	0.0000	0.0000	0
2022/01/28	2032	04/08/2022	10.22	Put	Bond Future	2,277.8000	2.2778	2,497.3400	2.4973	9.638	0	0	0
2022/01/28	2032	04/08/2022	11.60	Call	Bond Future	8,113.7400	8.1137	7,699.7700	7.6998	(5.102)	0	0	0
2022/01/28	2032	04/08/2022	11.60	Put	Bond Future	486.3200	0.4863	546.3700	0.5464	12.348	0	0	800
2022/01/28	2032	04/08/2022	11.89	Call	Bond Future	9,401.1800	9.4012	8,971.8200	8.9718	(4.567)	0	0	0
2022/01/28	2032	04/08/2022	11.89	Put	Bond Future	354.5100	0.3545	399.1700	0.3992	12.598	0	0	0
2022/01/28	2032	04/08/2022	10.20	Call	Bond Future	2,603.1800	2.6032	2,352.1200	2.3521	(9.644)	0	0	0
2022/01/28	2032	04/08/2022	10.21	Call	Bond Future	2,633.4200	2.6334	2,380.6500	2.3806	(9.599)	0	0	0
2022/01/28	2032	03/11/2022	9.31	Put	Bond Future	6,644.7200	6.6447	7,024.6700	7.0247	5.718	0	0	0
2022/01/28	2032	03/11/2022	10.16	Call	Bond Future	2,458.1300	2.4581	2,237.5800	2.2376	(8.972)	0	0	0
2022/01/28	2032	03/11/2022	10.16	Put	Bond Future	3,470.6700	3.4707	3,730.2200	3.7302	7.478	0	0	180
2022/01/28	2032	03/11/2022	10.56	Put	Bond Future	2,448.5500	2.4485	2,651.9000	2.6519	8.305	0	0	180
2022/01/28	2032	03/11/2022			Bond Future	10.3453	88.4659	10.4342	87.9858	0.859	0.0000	0.0000	0
2022/01/28	2032	03/11/2022	10.66	Call	Bond Future	3,928.6800	3.9287	3,638.8100	3.6388	(7.378)	0	0	0
2022/01/28	2032	03/11/2022	10.66	Put	Bond Future	2,244.0500	2.2441	2,434.2800	2.4343	8.477	0	0	0
2022/01/28	2032	03/11/2022	9.31	Call	Bond Future	784.6600	0.7847	684.5100	0.6845	(12.763)	0	0	180
2022/01/28	2032	03/11/2022	10.56	Call	Bond Future	3,602.5400	3.6025	3,325.7900	3.3258	(7.682)	0	0	0
2022/01/28	2033	03/02/2022			Bond Future	111.0044	111.0044	111.1287	111.1287	0.112	0.0000	0.0000	2,947
2022/01/28	2033	05/05/2022			Bond Future	111.1191	111.1191	111.2437	111.2437	0.112	0.0000	0.0000	2,121
2022/01/28	2033	04/08/2022			Bond Future	112.6133	112.6133	112.7392	112.7392	0.112	0.0000	0.0000	4,967
2022/01/28	2033	03/11/2022			Bond Future	112.7779	112.7779	112.9047	112.9047	0.112	0.0000	0.0000	0
2022/01/28	2037	03/02/2022	11.45	Call	Bond Future	6,540.7600	6.5408	5,787.2600	5.7873	(11.520)	0	0	0
2022/01/28	2037	03/02/2022	11.46	Call	Bond Future	6,600.2200	6.6002	5,846.7100	5.8467	(11.416)	0	0	0
2022/01/28	2037	03/02/2022	11.47	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2022/01/28	2037	03/02/2022			Bond Future	10.4141	85.8208	10.5274	85.0672	1.088	0.0000	0.0000	59,577
2022/01/28	2037	03/02/2022	11.45	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2022/01/28	2037	03/02/2022	11.46	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2022/01/28	2037	03/02/2022	11.47	Call	Bond Future	6,659.6100	6.6596	5,906.0900	5.9061	(11.315)	0	0	0
2022/01/28	2037	05/05/2022	11.82	Call	Bond Future	7,822.0500	7.8221	7,139.0400	7.1390	(8.732)	0	0	0
2022/01/28	2037	05/05/2022	11.83	Call	Bond Future	7,873.5500	7.8736	7,189.3500	7.1893	(8.690)	0	0	0
2022/01/28	2037	05/05/2022	11.84	Put	Bond Future	314.0900	0.3141	392.5600	0.3926	24.983	0	0	0
2022/01/28	2037	05/05/2022			Bond Future	10.5899	86.8805	10.7077	86.1167	1.112	0.0000	0.0000	82,875
2022/01/28	2037	05/05/2022	11.82	Put	Bond Future	324.5700	0.3246	405.3800	0.4054	24.898	0	0	0
2022/01/28	2037	05/05/2022	11.83	Put	Bond Future	319.2500	0.3193	398.8700	0.3989	24.940	0	0	0
2022/01/28	2037	05/05/2022	11.84	Call	Bond Future	7,925.1500	7.9251	7,239.8000	7.2398	(8.648)	0	0	0
2022/01/28	2037	04/08/2022	11.95	Call	Bond Future	7,854.1500	7.8541	7,218.9500	7.2189	(8.087)	0	0	0
2022/01/28	2037	04/08/2022	11.95	Put	Bond Future	818.8700	0.8189	957.8000	0.9578	16.966	0	0	1,050
2022/01/28	2037	04/08/2022	10.91	Put	Bond Future	2,460.6700	2.4607	2,805.4000	2.8054	14.010	0	0	0
2022/01/28	2037	04/08/2022	10.89	Call	Bond Future	3,277.6300	3.2776	2,853.5900	2.8536	(12.937)	0	0	0
2022/01/28	2037	04/08/2022	10.89	Put	Bond Future	2,514.7900	2.5148	2,864.8800	2.8649	13.921	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
2022/01/28	2037	04/08/2022	10.90	Call	Bond Future	3,313.2600	3.3133	2,886.5300	2.8865	(12.879)	0	0	0
2022/01/28	2037	04/08/2022			Bond Future	10.7692	83.7714	10.8918	82.9973	1.138	0.0000	0.0000	49,415
2022/01/28	2037	04/08/2022	10.91	Call	Bond Future	3,348.8200	3.3488	2,919.4200	2.9194	(12.822)	0	0	0
2022/01/28	2037	04/08/2022	11.21	Call	Bond Future	4,513.5300	4.5135	4,009.2400	4.0092	(11.173)	0	0	1,050
2022/01/28	2037	04/08/2022	11.21	Put	Bond Future	1,778.9100	1.7789	2,048.7500	2.0488	15.169	0	0	0
2022/01/28	2037	04/08/2022	11.42	Call	Bond Future	5,415.8700	5.4159	4,866.6600	4.8667	(10.141)	0	0	0
2022/01/28	2037	04/08/2022	11.42	Put	Bond Future	1,424.8700	1.4249	1,649.7900	1.6498	15.785	0	0	50
2022/01/28	2037	04/08/2022	10.10	Call	Bond Future	1,071.4800	1.0715	869.8100	0.8698	(18.822)	0	0	50
2022/01/28	2037	04/08/2022	10.10	Put	Bond Future	5,490.1900	5.4902	6,062.6500	6.0626	10.427	0	0	0
2022/01/28	2037	04/08/2022	10.90	Put	Bond Future	2,487.7300	2.4877	2,835.1300	2.8351	13.965	0	0	50
2022/01/28	2037	03/11/2022	11.32	Call	Bond Future	4,700.6400	4.7006	4,218.9300	4.2189	(10.248)	0	0	0
2022/01/28	2037	03/11/2022	11.30	Put	Bond Future	2,465.1800	2.4652	2,771.7600	2.7718	12.436	0	0	0
2022/01/28	2037	03/11/2022	11.31	Call	Bond Future	4,662.5500	4.6625	4,182.8900	4.1829	(10.288)	0	0	0
2022/01/28	2037	03/11/2022	11.31	Put	Bond Future	2,443.5500	2.4435	2,748.0600	2.7481	12.462	0	0	0
2022/01/28	2037	03/11/2022			Bond Future	10.9450	84.8475	11.0723	84.0633	1.163	0.0000	0.0000	0
2022/01/28	2037	03/11/2022	11.32	Put	Bond Future	2,422.1000	2.4221	2,724.5600	2.7246	12.488	0	0	0
2022/01/28	2037	03/11/2022	11.30	Call	Bond Future	4,624.5700	4.6246	4,146.9800	4.1470	(10.327)	0	0	0
2022/01/28	2038	03/02/2022			Bond Future	125.2853	125.2853	126.1149	126.1149	0.662	0.0000	0.0000	3,705
2022/01/28	2038	05/05/2022			Bond Future	126.8635	126.8635	127.7022	127.7022	0.661	0.0000	0.0000	4,104
2022/01/28	2038	04/08/2022			Bond Future	126.7515	126.7515	127.5999	127.5999	0.669	0.0000	0.0000	2,669
2022/01/28	2038	03/11/2022			Bond Future	128.4089	128.4089	129.2684	129.2684	0.669	0.0000	0.0000	0
2022/01/28	2040	03/02/2022	11.57	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2022/01/28	2040	03/02/2022	11.58	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2022/01/28	2040	03/02/2022	11.59	Call	Bond Future	7,429.1900	7.4292	6,504.8300	6.5048	(12.442)	0	0	0
2022/01/28	2040	03/02/2022			Bond Future	10.4936	88.2241	10.6220	87.2997	1.223	0.0000	0.0000	23,984
2022/01/28	2040	03/02/2022	10.60	Call	Bond Future	1,094.1600	1.0942	512.8400	0.5128	(53.129)	0	0	2,000
2022/01/28	2040	03/02/2022	10.60	Put	Bond Future	326.9000	0.3269	669.9700	0.6700	104.946	0	0	0
2022/01/28	2040	03/02/2022	11.57	Call	Bond Future	7,302.7000	7.3027	6,378.3400	6.3783	(12.658)	0	0	0
2022/01/28	2040	03/02/2022	11.58	Call	Bond Future	7,365.9900	7.3660	6,441.6200	6.4416	(12.549)	0	0	0
2022/01/28	2040	03/02/2022	11.59	Put	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2022/01/28	2040	05/05/2022	13.04	Call	Bond Future	14,609.0900	14.6091	13,686.8200	13.6868	(6.313)	0	0	0
2022/01/28	2040	05/05/2022	13.04	Put	Bond Future	40.5500	0.0405	55.1300	0.0551	35.956	0	0	1,200
2022/01/28	2040	05/05/2022	11.91	Put	Bond Future	315.1300	0.3151	409.9700	0.4100	30.096	0	0	0
2022/01/28	2040	05/05/2022	11.92	Call	Bond Future	8,545.2100	8.5452	7,701.8000	7.7018	(9.870)	0	0	0
2022/01/28	2040	05/05/2022	11.92	Put	Bond Future	309.9500	0.3100	403.3900	0.4034	30.147	0	0	0
2022/01/28	2040	05/05/2022	10.57	Call	Bond Future	1,947.0300	1.9470	1,529.8900	1.5299	(21.424)	0	0	1,200
2022/01/28	2040	05/05/2022	10.57	Put	Bond Future	2,605.2600	2.6053	3,124.9700	3.1250	19.948	0	0	0
2022/01/28	2040	05/05/2022			Bond Future	10.6624	89.3136	10.7959	88.3767	1.252	0.0000	0.0000	54,729
2022/01/28	2040	05/05/2022	11.90	Call	Bond Future	8,434.5100	8.4345	7,593.9200	7.5939	(9.966)	0	0	0
2022/01/28	2040	05/05/2022	11.90	Put	Bond Future	320.3900	0.3204	416.6500	0.4166	30.045	0	0	0
2022/01/28	2040	05/05/2022	11.91	Call	Bond Future	8,489.8600	8.4899	7,647.8500	7.6478	(9.918)	0	0	0
2022/01/28	2040	05/05/2022	9.82	Call	Bond Future	283.4600	0.2835	185.0500	0.1850	(34.717)	0	0	1,200
2022/01/28	2040	05/05/2022	9.82	Put	Bond Future	6,580.6100	6.5806	7,419.0500	7.4190	12.741	0	0	0
2022/01/28	2040	04/08/2022	12.24	Put	Bond Future	716.5400	0.7165	857.9900	0.8580	19.741	0	0	460
2022/01/28	2040	04/08/2022	11.05	Call	Bond Future	3,926.0300	3.9260	3,378.0400	3.3780	(13.958)	0	0	0
2022/01/28	2040	04/08/2022	11.05	Put	Bond Future	2,458.9500	2.4590	2,860.4600	2.8605	16.329	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/28	2040	04/08/2022	9.70	Put	Bond Future	8,838.2900	8.8383	9,676.0300	9.6760	9.479	0	0	0
2022/01/28	2040	04/08/2022			Bond Future	10.8344	85.9863	10.9733	85.0368	1.281	0.0000	0.0000	39,528
2022/01/28	2040	04/08/2022	12.24	Call	Bond Future	9,614.7100	9.6147	8,806.6600	8.8067	(8.404)	0	0	0
2022/01/28	2040	04/08/2022	11.03	Call	Bond Future	3,844.2700	3.8443	3,302.6700	3.3027	(14.089)	0	0	0
2022/01/28	2040	04/08/2022	11.03	Put	Bond Future	2,511.6600	2.5117	2,919.5600	2.9196	16.240	0	0	0
2022/01/28	2040	04/08/2022	11.04	Call	Bond Future	3,885.1900	3.8852	3,340.3900	3.3404	(14.022)	0	0	0
2022/01/28	2040	04/08/2022	11.04	Put	Bond Future	2,485.3000	2.4853	2,890.0000	2.8900	16.284	0	0	0
2022/01/28	2040	04/08/2022	9.70	Call	Bond Future	422.9900	0.4230	311.2300	0.3112	(26.421)	0	0	460
2022/01/28	2040	04/08/2022	10.70	Call	Bond Future	2,634.8300	2.6348	2,204.4800	2.2045	(16.333)	0	0	460
2022/01/28	2040	04/08/2022	10.70	Put	Bond Future	3,570.1900	3.5702	4,089.3400	4.0893	14.541	0	0	0
2022/01/28	2040	03/11/2022	11.41	Put	Bond Future	2,546.6000	2.5466	2,911.3700	2.9114	14.324	0	0	0
2022/01/28	2040	03/11/2022	11.39	Call	Bond Future	5,139.1300	5.1391	4,547.2300	4.5472	(11.518)	0	0	0
2022/01/28	2040	03/11/2022	11.40	Call	Bond Future	5,180.5600	5.1806	4,586.1600	4.5862	(11.474)	0	0	0
2022/01/28	2040	03/11/2022			Bond Future	11.0025	87.0907	11.1466	86.1290	1.310	0.0000	0.0000	0
2022/01/28	2040	03/11/2022	11.41	Call	Bond Future	5,222.1100	5.2221	4,625.2200	4.6252	(11.430)	0	0	0
2022/01/28	2040	03/11/2022	11.39	Put	Bond Future	2,591.8300	2.5918	2,961.5900	2.9616	14.266	0	0	0
2022/01/28	2040	03/11/2022	11.40	Put	Bond Future	2,569.1200	2.5691	2,936.3800	2.9364	14.295	0	0	0
2022/01/28	2044	03/02/2022	11.59	Call	Bond Future	7,142.2200	7.1422	6,199.1100	6.1991	(13.205)	0	0	0
2022/01/28	2044	03/02/2022	11.59	Put	Bond Future	0.0700	0.0001	0.1400	0.0001	100.000	0	0	0
2022/01/28	2044	03/02/2022	11.60	Call	Bond Future	7,206.1100	7.2061	6,262.9900	6.2630	(13.088)	0	0	0
2022/01/28	2044	03/02/2022	11.60	Put	Bond Future	0.0600	0.0001	0.1200	0.0001	100.000	0	0	0
2022/01/28	2044	03/02/2022			Bond Future	10.5529	84.8864	10.6814	83.9432	1.217	0.0000	0.0000	25,284
2022/01/28	2044	03/02/2022	11.61	Call	Bond Future	7,269.9100	7.2699	6,326.7900	6.3268	(12.973)	0	0	0
2022/01/28	2044	03/02/2022	11.61	Put	Bond Future	0.0500	0.0001	0.1100	0.0001	120.000	0	0	0
2022/01/28	2044	05/05/2022	11.91	Call	Bond Future	8,313.0000	8.3130	7,462.9000	7.4629	(10.226)	0	0	0
2022/01/28	2044	05/05/2022	11.91	Put	Bond Future	356.4000	0.3564	461.9800	0.4620	29.624	0	0	0
2022/01/28	2044	05/05/2022	11.92	Call	Bond Future	8,368.4100	8.3684	7,516.7900	7.5168	(10.177)	0	0	0
2022/01/28	2044	05/05/2022	11.92	Put	Bond Future	350.7300	0.3507	454.7900	0.4548	29.670	0	0	0
2022/01/28	2044	05/05/2022			Bond Future	10.7136	85.9345	10.8471	84.9789	1.246	0.0000	0.0000	49,093
2022/01/28	2044	05/05/2022	11.93	Call	Bond Future	8,423.7300	8.4237	7,570.6200	7.5706	(10.127)	0	0	0
2022/01/28	2044	05/05/2022	11.93	Put	Bond Future	345.0600	0.3451	447.6300	0.4476	29.725	0	0	0
2022/01/28	2044	04/08/2022	11.08	Call	Bond Future	3,866.8600	3.8669	3,310.4000	3.3104	(14.390)	0	0	0
2022/01/28	2044	04/08/2022	11.08	Put	Bond Future	2,457.5100	2.4575	2,869.6800	2.8697	16.772	0	0	0
2022/01/28	2044	04/08/2022	11.09	Call	Bond Future	3,907.5800	3.9076	3,347.7800	3.3478	(14.326)	0	0	0
2022/01/28	2044	04/08/2022	11.09	Put	Bond Future	2,429.8100	2.4298	2,838.6400	2.8386	16.826	0	0	0
2022/01/28	2044	04/08/2022			Bond Future	10.8771	82.6879	11.0159	81.7193	1.276	0.0000	0.0000	21,683
2022/01/28	2044	04/08/2022	11.10	Call	Bond Future	3,948.4700	3.9485	3,385.3400	3.3853	(14.262)	0	0	0
2022/01/28	2044	04/08/2022	11.10	Put	Bond Future	2,402.3800	2.4024	2,807.8800	2.8079	16.879	0	0	0
2022/01/28	2044	03/11/2022	11.40	Put	Bond Future	2,687.2800	2.6873	3,069.2800	3.0693	14.215	0	0	0
2022/01/28	2044	03/11/2022	11.41	Call	Bond Future	5,167.7300	5.1677	4,566.1200	4.5661	(11.642)	0	0	0
2022/01/28	2044	03/11/2022	11.41	Put	Bond Future	2,663.4800	2.6635	3,042.9000	3.0429	14.245	0	0	0
2022/01/28	2044	03/11/2022			Bond Future	11.0364	83.7499	11.1804	82.7689	1.305	0.0000	0.0000	0
2022/01/28	2044	03/11/2022	11.39	Call	Bond Future	5,084.4600	5.0845	4,488.0300	4.4880	(11.730)	0	0	0
2022/01/28	2044	03/11/2022	11.39	Put	Bond Future	2,711.0000	2.7110	3,095.6000	3.0956	14.187	0	0	0
2022/01/28	2044	03/11/2022	11.40	Call	Bond Future	5,126.1800	5.1262	4,527.1500	4.5271	(11.686)	0	0	0
2022/01/28	2046	03/02/2022			Bond Future	115.5406	115.5406	116.3360	116.3360	0.688	0.0000	0.0000	7,516

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/28	2046	05/05/2022			Bond Future	115.1011	115.1011	115.9053	115.9053	0.699	0.0000	0.0000	14,004
2022/01/28	2046	04/08/2022			Bond Future	116.6492	116.6492	117.4638	117.4638	0.698	0.0000	0.0000	2,969
2022/01/28	2046	03/11/2022			Bond Future	116.2469	116.2469	117.0713	117.0713	0.709	0.0000	0.0000	0
2022/01/28	2050	03/02/2022			Bond Future	117.2985	117.2985	118.4241	118.4241	0.960	0.0000	0.0000	5,079
2022/01/28	2050	05/05/2022			Bond Future	118.7762	118.7762	119.9148	119.9148	0.959	0.0000	0.0000	8,547
2022/01/28	2050	04/08/2022			Bond Future	118.3532	118.3532	119.5054	119.5054	0.974	0.0000	0.0000	1,194
2022/01/28	2050	03/11/2022			Bond Future	119.9007	119.9007	121.0679	121.0679	0.974	0.0000	0.0000	0
2022/01/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	AL37	03/02/2022			Index Future	815.9980	815.9980	814.8370	814.8370	(0.142)	0.0000	0.0000	0
2022/01/28	AL37	05/05/2022			Index Future	826.0740	826.0740	824.8900	824.8900	(0.143)	0.0000	0.0000	0
2022/01/28	AL37	04/08/2022			Index Future	836.8650	836.8650	835.6620	835.6620	(0.144)	0.0000	0.0000	0
2022/01/28	AL37	03/11/2022			Index Future	847.7280	847.7280	846.5090	846.5090	(0.144)	0.0000	0.0000	0
2022/01/28	AL7T	03/02/2022			Index Future	936.0740	936.0740	931.6620	931.6620	(0.471)	0.0000	0.0000	0
2022/01/28	AL7T	05/05/2022			Index Future	947.6330	947.6330	943.1570	943.1570	(0.472)	0.0000	0.0000	0
2022/01/28	AL7T	04/08/2022			Index Future	960.0120	960.0120	955.4740	955.4740	(0.473)	0.0000	0.0000	0
2022/01/28	AL7T	03/11/2022			Index Future	972.4720	972.4720	967.8750	967.8750	(0.473)	0.0000	0.0000	0
2022/01/28	ALBI	03/02/2022			Index Future	833.3830	833.3830	828.1730	828.1730	(0.625)	0.0000	0.0000	89
2022/01/28	ALBI	05/05/2022			Index Future	843.6740	843.6740	838.3910	838.3910	(0.626)	0.0000	0.0000	128
2022/01/28	ALBI	04/08/2022			Index Future	854.6950	854.6950	849.3400	849.3400	(0.627)	0.0000	0.0000	90
2022/01/28	ALBI	03/11/2022			Index Future	865.7880	865.7880	860.3640	860.3640	(0.626)	0.0000	0.0000	0
2022/01/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C040	31/01/2040			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/28	ES33	03/02/2022			Bond Future	11.1682	79.4778	11.2759	78.9065	0.964	0.0000	0.0000	0
2022/01/28	ES33	05/05/2022			Bond Future	11.3867	76.7001	11.4990	76.1207	0.987	0.0000	0.0000	87
2022/01/28	ES33	04/08/2022			Bond Future	11.6070	77.7319	11.7242	77.1445	1.010	0.0000	0.0000	263
2022/01/28	ES33	03/11/2022			Bond Future	11.8386	74.9690	11.9609	74.3739	1.033	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
2022/01/28	ES42	03/02/2022			Bond Future	11.5763	78.6061	11.6993	77.8478	1.063	0.0000	0.0000	0
2022/01/28	ES42	05/05/2022			Bond Future	11.7788	75.3376	11.9072	74.5689	1.090	0.0000	0.0000	1,190
2022/01/28	ES42	04/08/2022			Bond Future	11.9779	76.3517	12.1117	75.5724	1.117	0.0000	0.0000	3,579
2022/01/28	ES42	03/11/2022			Bond Future	12.1868	73.0915	12.3265	72.3020	1.146	0.0000	0.0000	0
2022/01/28	GOVI	03/02/2022	792.76	Call	GOVI	295,200.0000	29.5200	244,670.0000	24.4670	(17.117)	0	0	0
2022/01/28	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	03/02/2022			GOVI	822.2800	822.2800	817.2270	817.2270	(0.615)	0.0000	0.0000	37
2022/01/28	GOVI	03/02/2022	792.74	Call	GOVI	295,400.0000	29.5400	244,870.0000	24.4870	(17.106)	0	0	0
2022/01/28	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	03/02/2022	792.75	Call	GOVI	295,300.0000	29.5300	244,770.0000	24.4770	(17.111)	0	0	0
2022/01/28	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	05/05/2022	788.25	Call	GOVI	441,840.0000	44.1840	390,600.0000	39.0600	(11.597)	0	0	0
2022/01/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	05/05/2022			GOVI	832.4340	832.4340	827.3100	827.3100	(0.616)	0.0000	0.0000	986
2022/01/28	GOVI	05/05/2022	788.23	Call	GOVI	442,040.0000	44.2040	390,800.0000	39.0800	(11.592)	0	0	0
2022/01/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	05/05/2022	788.24	Call	GOVI	441,940.0000	44.1940	390,700.0000	39.0700	(11.594)	0	0	0
2022/01/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	04/08/2022	819.28	Call	GOVI	240,280.0000	24.0280	188,340.0000	18.8340	(21.616)	0	0	0
2022/01/28	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	04/08/2022			GOVI	843.3080	843.3080	838.1140	838.1140	(0.616)	0.0000	0.0000	0
2022/01/28	GOVI	04/08/2022	819.26	Call	GOVI	240,480.0000	24.0480	188,540.0000	18.8540	(21.598)	0	0	0
2022/01/28	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	04/08/2022	819.27	Call	GOVI	240,380.0000	24.0380	188,440.0000	18.8440	(21.607)	0	0	0
2022/01/28	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	03/11/2022	820.41	Call	GOVI	338,440.0000	33.8440	285,820.0000	28.5820	(15.548)	0	0	0
2022/01/28	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	03/11/2022	820.42	Call	GOVI	338,340.0000	33.8340	285,720.0000	28.5720	(15.552)	0	0	0
2022/01/28	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GOVI	03/11/2022			GOVI	854.2540	854.2540	848.9920	848.9920	(0.616)	0.0000	0.0000	0
2022/01/28	GOVI	03/11/2022	820.43	Call	GOVI	338,240.0000	33.8240	285,620.0000	28.5620	(15.557)	0	0	0
2022/01/28	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/28	IGOV	03/02/2022			Index Future	305.7100	305.7100	306.7830	306.7830	0.351	0.0000	0.0000	0
2022/01/28	IGOV	05/05/2022			Index Future	309.5610	309.5610	310.6440	310.6440	0.350	0.0000	0.0000	498
2022/01/28	IGOV	04/08/2022			Index Future	313.6800	313.6800	314.7760	314.7760	0.349	0.0000	0.0000	0
2022/01/28	IGOV	03/11/2022			Index Future	317.8260	317.8260	318.9360	318.9360	0.349	0.0000	0.0000	0
2022/01/28	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/01/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/28	JBAF	16/02/2022			Jibar Tradeable Future	4.1250	95.8750	4.1150	95.8850	(0.242)	0.0000	0.0000	0
2022/01/28	JBAF	16/03/2022			Jibar Tradeable Future	4.1850	95.8150	4.2150	95.7850	0.717	0.0000	0.0000	0
2022/01/28	JBAF	20/04/2022			Jibar Tradeable Future	4.4700	95.5300	4.5000	95.5000	0.671	0.0000	0.0000	0
2022/01/28	JBAF	18/05/2022			Jibar Tradeable Future	4.5300	95.4700	4.5700	95.4300	0.883	0.0000	0.0000	0
2022/01/28	JBAF	15/06/2022			Jibar Tradeable Future	4.8150	95.1850	4.8850	95.1150	1.454	0.0000	0.0000	72
2022/01/28	JBAF	20/07/2022			Jibar Tradeable Future	4.8800	95.1200	4.9450	95.0550	1.332	0.0000	0.0000	0
2022/01/28	JBAF	21/09/2022			Jibar Tradeable Future	5.2300	94.7700	5.3200	94.6800	1.721	0.0000	0.0000	0
2022/01/28	JBAF	21/12/2022			Jibar Tradeable Future	5.8250	94.1750	5.8950	94.1050	1.202	0.0000	0.0000	68
2022/01/28	JBAF	15/03/2023			Jibar Tradeable Future	6.2400	93.7600	6.2900	93.7100	0.801	0.0000	0.0000	0
2022/01/28	JBAF	21/06/2023			Jibar Tradeable Future	6.4250	93.5750	6.4850	93.5150	0.934	0.0000	0.0000	0
2022/01/28	JBAF	20/09/2023			Jibar Tradeable Future	6.6450	93.3550	6.7050	93.2950	0.903	0.0000	0.0000	75
2022/01/28	JBAF	20/12/2023			Jibar Tradeable Future	6.8300	93.1700	6.8500	93.1500	0.293	0.0000	0.0000	0
2022/01/28	R023	03/02/2022	5.08	Call	Bond Future	3.4300	0.0034	1.2000	0.0012	(65.015)	0	0	0
2022/01/28	R023	03/02/2022	5.08	Put	Bond Future	298.4100	0.2984	335.8700	0.3359	12.553	0	0	0
2022/01/28	R023	03/02/2022			Bond Future	5.3652	105.8570	5.4037	105.8173	0.717	0.0000	0.0000	14,388
2022/01/28	R023	03/02/2022	5.06	Call	Bond Future	2.5700	0.0026	0.8500	0.0009	(66.926)	0	0	0
2022/01/28	R023	03/02/2022	5.06	Put	Bond Future	318.2800	0.3183	356.2500	0.3563	11.930	0	0	0
2022/01/28	R023	03/02/2022	5.07	Call	Bond Future	2.9700	0.0030	1.0100	0.0010	(65.993)	0	0	0
2022/01/28	R023	03/02/2022	5.07	Put	Bond Future	308.3200	0.3083	346.0500	0.3460	12.237	0	0	0
2022/01/28	R023	05/05/2022	6.31	Call	Bond Future	682.2500	0.6822	646.0000	0.6460	(5.313)	0	0	0
2022/01/28	R023	05/05/2022	6.31	Put	Bond Future	39.9600	0.0400	45.1800	0.0452	13.063	0	0	0
2022/01/28	R023	05/05/2022			Bond Future	5.4952	103.2393	5.5476	103.1978	0.953	0.0000	0.0000	14,889
2022/01/28	R023	05/05/2022	6.29	Call	Bond Future	668.2600	0.6683	632.2200	0.6322	(5.393)	0	0	0
2022/01/28	R023	05/05/2022	6.29	Put	Bond Future	41.6600	0.0417	47.0900	0.0471	13.034	0	0	0
2022/01/28	R023	05/05/2022	6.30	Call	Bond Future	675.2500	0.6753	639.1100	0.6391	(5.352)	0	0	0
2022/01/28	R023	05/05/2022	6.30	Put	Bond Future	40.8000	0.0408	46.1300	0.0461	13.064	0	0	0
2022/01/28	R023	04/08/2022	6.05	Call	Bond Future	345.9200	0.3459	317.2500	0.3173	(8.288)	0	0	0
2022/01/28	R023	04/08/2022	6.05	Put	Bond Future	112.4100	0.1124	126.5100	0.1265	12.543	0	0	0
2022/01/28	R023	04/08/2022			Bond Future	5.6228	104.5781	5.7009	104.5353	1.389	0.0000	0.0000	2,360
2022/01/28	R023	04/08/2022	6.03	Call	Bond Future	338.0900	0.3381	309.7300	0.3097	(8.388)	0	0	0
2022/01/28	R023	04/08/2022	6.03	Put	Bond Future	115.4900	0.1155	129.9000	0.1299	12.477	0	0	0

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2022/01/28	R023	04/08/2022	6.04	Call	Bond Future	342.0000	0.3420	313.4800	0.3135	(8.339)	0	0	0
2022/01/28	R023	04/08/2022	6.04	Put	Bond Future	113.9400	0.1139	128.1900	0.1282	12.507	0	0	0
2022/01/28	R023	03/11/2022	6.25	Call	Bond Future	226.4100	0.2264	199.9900	0.2000	(11.669)	0	0	0
2022/01/28	R023	03/11/2022	6.25	Put	Bond Future	97.2300	0.0972	113.5900	0.1136	16.826	0	0	0
2022/01/28	R023	03/11/2022	6.26	Call	Bond Future	228.6800	0.2287	202.1400	0.2021	(11.606)	0	0	0
2022/01/28	R023	03/11/2022	6.26	Put	Bond Future	96.4400	0.0964	112.6800	0.1127	16.839	0	0	0
2022/01/28	R023	03/11/2022			Bond Future	5.8296	102.0495	5.9687	102.0068	2.387	0.0000	0.0000	0
2022/01/28	R023	03/11/2022	6.27	Call	Bond Future	230.6300	0.2306	203.9600	0.2040	(11.564)	0	0	0
2022/01/28	R023	03/11/2022	6.27	Put	Bond Future	95.3200	0.0953	111.4300	0.1114	16.901	0	0	0
2022/01/28	R035	03/02/2022	9.92	Call	Bond Future	29.7700	0.0298	4.0900	0.0041	(86.261)	0	0	200
2022/01/28	R035	03/02/2022	9.92	Put	Bond Future	2,181.6800	2.1817	2,867.7500	2.8677	31.447	0	0	0
2022/01/28	R035	03/02/2022	11.73	Call	Bond Future	9,135.6800	9.1357	8,423.9300	8.4239	(7.791)	0	0	0
2022/01/28	R035	03/02/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	280
2022/01/28	R035	03/02/2022	11.28	Call	Bond Future	6,523.3700	6.5234	5,811.6400	5.8116	(10.910)	0	0	0
2022/01/28	R035	03/02/2022	11.28	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	200
2022/01/28	R035	03/02/2022	11.33	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	500
2022/01/28	R035	03/02/2022	11.39	Call	Bond Future	7,173.0900	7.1731	6,461.3400	6.4613	(9.923)	0	0	0
2022/01/28	R035	03/02/2022	11.39	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	683
2022/01/28	R035	03/02/2022	11.22	Call	Bond Future	6,165.9000	6.1659	5,454.2000	5.4542	(11.543)	0	0	0
2022/01/28	R035	03/02/2022	11.22	Put	Bond Future	0.0700	0.0001	0.1200	0.0001	71.429	0	0	0
2022/01/28	R035	03/02/2022	11.23	Call	Bond Future	6,225.6300	6.2256	5,513.9200	5.5139	(11.432)	0	0	0
2022/01/28	R035	03/02/2022	11.23	Put	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0	0	0
2022/01/28	R035	03/02/2022	11.03	Call	Bond Future	5,019.7200	5.0197	4,308.5800	4.3086	(14.167)	0	0	0
2022/01/28	R035	03/02/2022	11.05	Put	Bond Future	0.5600	0.0006	1.0300	0.0010	83.929	0	0	1,600
2022/01/28	R035	03/02/2022	11.11	Call	Bond Future	5,504.9000	5.5049	4,793.3600	4.7934	(12.926)	0	0	0
2022/01/28	R035	03/02/2022	10.35	Call	Bond Future	1,018.7900	1.0188	547.5100	0.5475	(46.259)	0	0	1,600
2022/01/28	R035	03/02/2022	10.35	Put	Bond Future	293.9600	0.2940	534.4300	0.5344	81.804	0	0	0
2022/01/28	R035	03/02/2022	10.61	Call	Bond Future	2,446.2000	2.4462	1,778.6300	1.7786	(27.290)	0	0	0
2022/01/28	R035	03/02/2022	10.61	Put	Bond Future	43.5800	0.0436	87.7600	0.0878	101.377	0	0	200
2022/01/28	R035	03/02/2022	10.65	Call	Bond Future	2,688.1600	2.6882	2,008.4400	2.0084	(25.286)	0	0	0
2022/01/28	R035	03/02/2022	10.24	Put	Bond Future	568.8600	0.5689	955.1800	0.9552	67.911	0	0	0
2022/01/28	R035	03/02/2022	10.26	Call	Bond Future	641.5900	0.6416	288.4100	0.2884	(55.048)	0	0	200
2022/01/28	R035	03/02/2022	10.26	Put	Bond Future	508.2100	0.5082	866.7800	0.8668	70.555	0	0	0
2022/01/28	R035	03/02/2022	10.34	Call	Bond Future	972.8100	0.9728	513.7300	0.5137	(47.191)	0	0	0
2022/01/28	R035	03/02/2022	10.34	Put	Bond Future	313.4200	0.3134	566.0900	0.5661	80.617	0	0	500
2022/01/28	R035	03/02/2022			Bond Future	10.2398	94.2266	10.3480	93.5148	1.056	0.0000	0.0000	12,403
2022/01/28	R035	03/02/2022	9.70	Call	Bond Future	0.9800	0.0010	0.0400	0.0000	(95.918)	0	0	683
2022/01/28	R035	03/02/2022	9.70	Put	Bond Future	3,675.6600	3.6757	4,386.4700	4.3865	19.338	0	0	0
2022/01/28	R035	03/02/2022	10.10	Call	Bond Future	204.9000	0.2049	58.6900	0.0587	(71.357)	0	0	280
2022/01/28	R035	03/02/2022	10.10	Put	Bond Future	1,136.8100	1.1368	1,702.3500	1.7024	49.748	0	0	0
2022/01/28	R035	03/02/2022	11.88	Call	Bond Future	9,980.0800	9.9801	9,268.3300	9.2683	(7.132)	0	0	0
2022/01/28	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/01/28	R035	03/02/2022	11.33	Call	Bond Future	6,819.6100	6.8196	6,107.8700	6.1079	(10.437)	0	0	0
2022/01/28	R035	03/02/2022	11.24	Call	Bond Future	6,285.3000	6.2853	5,573.5800	5.5736	(11.324)	0	0	0
2022/01/28	R035	03/02/2022	11.24	Put	Bond Future	0.0600	0.0001	0.0900	0.0001	50.000	0	0	0
2022/01/28	R035	03/02/2022	11.03	Put	Bond Future	0.7000	0.0007	1.3100	0.0013	87.143	0	0	280
2022/01/28	R035	03/02/2022	11.05	Call	Bond Future	5,141.3600	5.1414	4,430.0800	4.4301	(13.834)	0	0	0

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2022/01/28	R035	03/02/2022	11.11	Put	Bond Future	0.2800	0.0003	0.4900	0.0005	75.000	0	0	200
2022/01/28	R035	03/02/2022	10.65	Put	Bond Future	31.4200	0.0314	63.4500	0.0634	101.941	0	0	683
2022/01/28	R035	03/02/2022	10.24	Call	Bond Future	570.0600	0.5701	244.6300	0.2446	(57.087)	0	0	500
2022/01/28	R035	05/05/2022	11.63	Call	Bond Future	7,631.3100	7.6313	6,984.4000	6.9844	(8.477)	0	0	0
2022/01/28	R035	05/05/2022	11.63	Put	Bond Future	305.1600	0.3052	379.8400	0.3798	24.472	0	0	0
2022/01/28	R035	05/05/2022	11.64	Call	Bond Future	7,683.0400	7.6830	7,035.0000	7.0350	(8.435)	0	0	0
2022/01/28	R035	05/05/2022	11.64	Put	Bond Future	299.9600	0.3000	373.5100	0.3735	24.520	0	0	0
2022/01/28	R035	05/05/2022	10.72	Call	Bond Future	3,214.0800	3.2141	2,752.8600	2.7529	(14.350)	0	0	1,200
2022/01/28	R035	05/05/2022	10.72	Put	Bond Future	1,317.3600	1.3174	1,577.7300	1.5777	19.765	0	0	0
2022/01/28	R035	05/05/2022			Bond Future	10.4210	90.8892	10.5337	90.1676	1.081	0.0000	0.0000	70,742
2022/01/28	R035	05/05/2022	11.65	Call	Bond Future	7,734.8900	7.7349	7,085.7300	7.0857	(8.393)	0	0	0
2022/01/28	R035	05/05/2022	11.65	Put	Bond Future	294.9400	0.2949	367.3700	0.3674	24.558	0	0	0
2022/01/28	R035	05/05/2022	12.64	Call	Bond Future	12,846.1200	12.8461	12,138.4600	12.1385	(5.509)	0	0	0
2022/01/28	R035	05/05/2022	12.64	Put	Bond Future	49.3800	0.0494	63.3100	0.0633	28.210	0	0	1,200
2022/01/28	R035	05/05/2022	10.82	Call	Bond Future	3,643.2300	3.6432	3,151.9700	3.1520	(13.484)	0	0	0
2022/01/28	R035	05/05/2022	10.82	Put	Bond Future	1,124.9800	1.1250	1,355.3100	1.3553	20.474	0	0	1,200
2022/01/28	R035	04/08/2022	11.13	Put	Bond Future	1,553.1400	1.5531	1,789.2700	1.7893	15.203	0	0	100
2022/01/28	R035	04/08/2022	10.72	Call	Bond Future	3,163.6800	3.1637	2,765.3800	2.7654	(12.590)	0	0	0
2022/01/28	R035	04/08/2022	10.72	Put	Bond Future	2,460.5800	2.4606	2,793.8100	2.7938	13.543	0	0	0
2022/01/28	R035	04/08/2022	10.73	Call	Bond Future	3,198.9000	3.1989	2,798.0200	2.7980	(12.532)	0	0	0
2022/01/28	R035	04/08/2022	10.73	Put	Bond Future	2,433.8700	2.4339	2,764.5200	2.7645	13.585	0	0	0
2022/01/28	R035	04/08/2022	9.84	Call	Bond Future	826.3900	0.8264	664.9500	0.6650	(19.536)	0	0	100
2022/01/28	R035	04/08/2022	9.84	Put	Bond Future	5,825.8500	5.8259	6,395.9400	6.3959	9.786	0	0	0
2022/01/28	R035	04/08/2022	10.53	Put	Bond Future	3,019.6300	3.0196	3,403.0200	3.4030	12.697	0	0	0
2022/01/28	R035	04/08/2022	10.64	Call	Bond Future	2,890.3700	2.8904	2,512.9100	2.5129	(13.059)	0	0	0
2022/01/28	R035	04/08/2022	10.64	Put	Bond Future	2,684.9200	2.6849	3,038.9900	3.0390	13.187	0	0	100
2022/01/28	R035	04/08/2022	9.53	Call	Bond Future	449.3000	0.4493	349.9900	0.3500	(22.103)	0	0	400
2022/01/28	R035	04/08/2022	9.53	Put	Bond Future	7,582.5800	7.5826	8,214.8000	8.2148	8.338	0	0	0
2022/01/28	R035	04/08/2022			Bond Future	10.6072	92.0494	10.7246	91.3179	1.107	0.0000	0.0000	48,495
2022/01/28	R035	04/08/2022	11.13	Call	Bond Future	4,744.7200	4.7447	4,249.3200	4.2493	(10.441)	0	0	0
2022/01/28	R035	04/08/2022	12.18	Call	Bond Future	9,619.8900	9.6199	8,975.8400	8.9758	(6.695)	0	0	0
2022/01/28	R035	04/08/2022	12.18	Put	Bond Future	501.4900	0.5015	588.9700	0.5890	17.444	0	0	400
2022/01/28	R035	04/08/2022	10.74	Call	Bond Future	3,234.0300	3.2340	2,830.5900	2.8306	(12.475)	0	0	0
2022/01/28	R035	04/08/2022	10.74	Put	Bond Future	2,407.1400	2.4071	2,735.2300	2.7352	13.630	0	0	0
2022/01/28	R035	04/08/2022	10.53	Call	Bond Future	2,534.2100	2.5342	2,186.0700	2.1861	(13.738)	0	0	400
2022/01/28	R035	03/11/2022	11.15	Call	Bond Future	4,600.6000	4.6006	4,149.2400	4.1492	(9.811)	0	0	0
2022/01/28	R035	03/11/2022	11.15	Put	Bond Future	2,454.1100	2.4541	2,743.6000	2.7436	11.796	0	0	0
2022/01/28	R035	03/11/2022			Bond Future	10.7919	88.7723	10.9141	88.0315	1.132	0.0000	0.0000	0
2022/01/28	R035	03/11/2022	11.14	Call	Bond Future	4,563.2400	4.5632	4,113.8300	4.1138	(9.848)	0	0	0
2022/01/28	R035	03/11/2022	11.14	Put	Bond Future	2,475.6800	2.4757	2,767.1200	2.7671	11.772	0	0	0
2022/01/28	R035	03/11/2022	11.13	Call	Bond Future	4,525.7000	4.5257	4,078.2400	4.0782	(9.887)	0	0	0
2022/01/28	R035	03/11/2022	11.13	Put	Bond Future	2,497.1200	2.4971	2,790.5100	2.7905	11.749	0	0	0
2022/01/28	R186	03/02/2022	7.30	Call	Bond Future	2.0500	0.0021	0.5000	0.0005	(75.610)	0	0	0
2022/01/28	R186	03/02/2022	7.30	Put	Bond Future	1,922.5300	1.9225	2,082.3300	2.0823	8.312	0	0	0
2022/01/28	R186	03/02/2022			Bond Future	7.7459	112.3840	7.7838	112.2226	0.489	0.0000	0.0000	15,818
2022/01/28	R186	03/02/2022	7.28	Call	Bond Future	1.4700	0.0015	0.3300	0.0003	(77.551)	0	0	0
2022/01/28	R186	03/02/2022	7.28	Put	Bond Future	2,009.0600	2.0091	2,169.2700	2.1693	7.974	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/28	R186	03/02/2022	7.29	Call	Bond Future	1.7400	0.0017	0.4100	0.0004	(76.437)	0	0	0
2022/01/28	R186	03/02/2022	7.29	Put	Bond Future	1,965.7700	1.9658	2,125.7900	2.1258	8.140	0	0	0
2022/01/28	R186	05/05/2022	9.18	Call	Bond Future	4,987.9600	4.9880	4,833.1500	4.8331	(3.104)	0	0	0
2022/01/28	R186	05/05/2022	9.18	Put	Bond Future	110.6200	0.1106	120.3900	0.1204	8.832	0	0	454
2022/01/28	R186	05/05/2022	8.32	Call	Bond Future	2,154.8600	2.1549	2,036.3400	2.0363	(5.500)	0	0	0
2022/01/28	R186	05/05/2022	8.32	Put	Bond Future	618.2400	0.6182	664.3000	0.6643	7.450	0	0	0
2022/01/28	R186	05/05/2022	8.14	Call	Bond Future	1,676.1600	1.6762	1,571.2300	1.5712	(6.260)	0	0	454
2022/01/28	R186	05/05/2022	8.14	Put	Bond Future	855.5400	0.8555	915.1900	0.9152	6.972	0	0	0
2022/01/28	R186	05/05/2022	7.28	Call	Bond Future	276.7500	0.2768	244.6700	0.2447	(11.592)	0	0	435
2022/01/28	R186	05/05/2022	7.28	Put	Bond Future	2,959.9100	2.9599	3,092.4100	3.0924	4.476	0	0	0
2022/01/28	R186	05/05/2022	7.48	Call	Bond Future	471.7500	0.4717	424.3800	0.4244	(10.041)	0	0	3,600
2022/01/28	R186	05/05/2022	7.48	Put	Bond Future	2,327.6700	2.3277	2,444.8800	2.4449	5.036	0	0	0
2022/01/28	R186	05/05/2022			Bond Future	7.9355	113.7717	7.9764	113.6072	0.515	0.0000	0.0000	73,813
2022/01/28	R186	05/05/2022	8.64	Call	Bond Future	3,131.3900	3.1314	2,994.1100	2.9941	(4.384)	0	0	0
2022/01/28	R186	05/05/2022	8.64	Put	Bond Future	336.3500	0.3363	363.6500	0.3637	8.117	0	0	4,035
2022/01/28	R186	05/05/2022	8.94	Call	Bond Future	4,141.7900	4.1418	3,992.9400	3.9929	(3.594)	0	0	0
2022/01/28	R186	05/05/2022	8.94	Put	Bond Future	183.5900	0.1836	199.3200	0.1993	8.568	0	0	454
2022/01/28	R186	05/05/2022	8.31	Call	Bond Future	2,126.5700	2.1266	2,008.7500	2.0088	(5.540)	0	0	0
2022/01/28	R186	05/05/2022	8.31	Put	Bond Future	629.5700	0.6296	676.3300	0.6763	7.427	0	0	0
2022/01/28	R186	05/05/2022	8.35	Call	Bond Future	2,240.4600	2.2405	2,119.8800	2.1199	(5.382)	0	0	454
2022/01/28	R186	05/05/2022	8.35	Put	Bond Future	585.0800	0.5851	629.0800	0.6291	7.520	0	0	0
2022/01/28	R186	05/05/2022	7.88	Call	Bond Future	1,097.0300	1.0970	1,014.4100	1.0144	(7.531)	0	0	435
2022/01/28	R186	05/05/2022	7.88	Put	Bond Future	1,321.1300	1.3211	1,403.0900	1.4031	6.204	0	0	0
2022/01/28	R186	05/05/2022	8.30	Call	Bond Future	2,098.6400	2.0986	1,981.5200	1.9815	(5.581)	0	0	0
2022/01/28	R186	05/05/2022	8.30	Put	Bond Future	641.2800	0.6413	688.7400	0.6887	7.401	0	0	0
2022/01/28	R186	05/05/2022	6.73	Call	Bond Future	52.1600	0.0522	43.9800	0.0440	(15.683)	0	0	3,600
2022/01/28	R186	05/05/2022	6.73	Put	Bond Future	5,049.9900	5.0500	5,206.3900	5.2064	3.097	0	0	0
2022/01/28	R186	04/08/2022	8.15	Call	Bond Future	1,671.3000	1.6713	1,582.1300	1.5821	(5.335)	0	0	0
2022/01/28	R186	04/08/2022	8.15	Put	Bond Future	1,583.9300	1.5839	1,661.8900	1.6619	4.922	0	0	0
2022/01/28	R186	04/08/2022	9.78	Call	Bond Future	6,289.7300	6.2897	6,136.7600	6.1368	(2.432)	0	0	0
2022/01/28	R186	04/08/2022	9.78	Put	Bond Future	220.9400	0.2209	235.1000	0.2351	6.409	0	0	3,600
2022/01/28	R186	04/08/2022	7.96	Call	Bond Future	1,305.2800	1.3053	1,228.2600	1.2283	(5.901)	0	0	3,600
2022/01/28	R186	04/08/2022			Bond Future	8.1270	109.9869	8.1710	109.8198	0.541	0.0000	0.0000	0
2022/01/28	R186	04/08/2022	8.14	Call	Bond Future	1,651.0500	1.6510	1,562.5100	1.5625	(5.363)	0	0	0
2022/01/28	R186	04/08/2022	8.14	Put	Bond Future	1,601.7100	1.6017	1,680.3000	1.6803	4.907	0	0	0
2022/01/28	R186	04/08/2022	6.96	Call	Bond Future	187.0300	0.1870	167.7600	0.1678	(10.303)	0	0	3,600
2022/01/28	R186	04/08/2022	6.96	Put	Bond Future	4,743.7400	4.7437	4,891.6000	4.8916	3.117	0	0	0
2022/01/28	R186	04/08/2022	7.96	Put	Bond Future	1,943.2300	1.9432	2,033.3400	2.0333	4.637	0	0	0
2022/01/28	R186	04/08/2022	8.13	Call	Bond Future	1,630.6200	1.6306	1,542.7100	1.5427	(5.391)	0	0	0
2022/01/28	R186	04/08/2022	8.13	Put	Bond Future	1,619.3200	1.6193	1,698.5400	1.6985	4.892	0	0	0
2022/01/28	R186	03/11/2022	8.53	Call	Bond Future	2,364.1500	2.3641	2,266.4300	2.2664	(4.133)	0	0	0
2022/01/28	R186	03/11/2022	8.53	Put	Bond Future	1,682.5000	1.6825	1,754.0600	1.7541	4.253	0	0	0
2022/01/28	R186	03/11/2022	8.54	Call	Bond Future	2,385.4900	2.3855	2,287.3000	2.2873	(4.116)	0	0	0
2022/01/28	R186	03/11/2022	8.54	Put	Bond Future	1,668.2900	1.6683	1,739.3800	1.7394	4.261	0	0	0
2022/01/28	R186	03/11/2022			Bond Future	8.3390	111.3995	8.3863	111.2302	0.567	0.0000	0.0000	0
2022/01/28	R186	03/11/2022	8.55	Call	Bond Future	2,407.3000	2.4073	2,308.6500	2.3087	(4.098)	0	0	0
2022/01/28	R186	03/11/2022	8.55	Put	Bond Future	1,654.5700	1.6546	1,725.2000	1.7252	4.269	0	0	0

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2022/01/28	R197	03/02/2022			Bond Future	321.3787	321.3787	321.5792	321.5792	0.062	0.0000	0.0000	981
2022/01/28	R197	05/05/2022			Bond Future	325.4272	325.4272	325.6267	325.6267	0.061	0.0000	0.0000	792
2022/01/28	R197	04/08/2022			Bond Future	321.4027	321.4027	321.5998	321.5998	0.061	0.0000	0.0000	0
2022/01/28	R197	03/11/2022			Bond Future	325.6054	325.6054	325.8050	325.8050	0.061	0.0000	0.0000	0
2022/01/28	R202	03/02/2022			Bond Future	242.4385	242.4385	242.4535	242.4535	0.006	0.0000	0.0000	6,620
2022/01/28	R202	05/05/2022			Bond Future	245.4926	245.4926	245.5049	245.5049	0.005	0.0000	0.0000	6,351
2022/01/28	R202	04/08/2022			Bond Future	244.3316	244.3316	244.3413	244.3413	0.004	0.0000	0.0000	91
2022/01/28	R202	03/11/2022			Bond Future	247.5265	247.5265	247.5362	247.5362	0.004	0.0000	0.0000	0
2022/01/28	R209	03/02/2022	11.02	Call	Bond Future	4,472.5900	4.4726	3,847.9000	3.8479	(13.967)	0	0	0
2022/01/28	R209	03/02/2022	11.02	Put	Bond Future	0.4300	0.0004	0.8100	0.0008	88.372	0	0	0
2022/01/28	R209	03/02/2022	11.03	Call	Bond Future	4,525.4200	4.5254	3,900.6900	3.9007	(13.805)	0	0	0
2022/01/28	R209	03/02/2022	11.03	Put	Bond Future	0.3800	0.0004	0.7200	0.0007	89.474	0	0	0
2022/01/28	R209	03/02/2022			Bond Future	10.2133	72.9166	10.3216	72.2915	1.061	0.0000	0.0000	5,461
2022/01/28	R209	03/02/2022	11.04	Call	Bond Future	4,578.2100	4.5782	3,953.4400	3.9534	(13.647)	0	0	0
2022/01/28	R209	03/02/2022	11.04	Put	Bond Future	0.3400	0.0003	0.6400	0.0006	88.235	0	0	0
2022/01/28	R209	05/05/2022	11.43	Call	Bond Future	5,973.6200	5.9736	5,419.3700	5.4194	(9.278)	0	0	0
2022/01/28	R209	05/05/2022	11.43	Put	Bond Future	324.6900	0.3247	404.0600	0.4041	24.445	0	0	0
2022/01/28	R209	05/05/2022	11.44	Call	Bond Future	6,018.6100	6.0186	5,463.1900	5.4632	(9.228)	0	0	0
2022/01/28	R209	05/05/2022	11.44	Put	Bond Future	319.3600	0.3194	397.5600	0.3976	24.486	0	0	0
2022/01/28	R209	05/05/2022	9.75	Call	Bond Future	449.1500	0.4491	330.0200	0.3300	(26.523)	0	0	8,525
2022/01/28	R209	05/05/2022	9.75	Put	Bond Future	4,114.1800	4.1142	4,628.6700	4.6287	12.505	0	0	0
2022/01/28	R209	05/05/2022	10.25	Call	Bond Future	1,459.0000	1.4590	1,182.8600	1.1829	(18.927)	0	0	0
2022/01/28	R209	05/05/2022	10.25	Put	Bond Future	2,164.1100	2.1641	2,521.5900	2.5216	16.519	0	0	9,000
2022/01/28	R209	05/05/2022	10.75	Call	Bond Future	3,079.6000	3.0796	2,651.5200	2.6515	(13.901)	0	0	0
2022/01/28	R209	05/05/2022	10.75	Put	Bond Future	988.6500	0.9886	1,194.1900	1.1942	20.790	0	0	3,050
2022/01/28	R209	05/05/2022			Bond Future	10.3734	70.6748	10.4859	70.0411	1.084	0.0000	0.0000	18,875
2022/01/28	R209	05/05/2022	12.00	Call	Bond Future	8,550.1400	8.5501	7,948.6800	7.9487	(7.035)	0	0	0
2022/01/28	R209	05/05/2022	12.00	Put	Bond Future	120.4100	0.1204	152.5700	0.1526	26.709	0	0	12,050
2022/01/28	R209	05/05/2022	11.45	Call	Bond Future	6,063.7200	6.0637	5,507.1400	5.5071	(9.179)	0	0	0
2022/01/28	R209	05/05/2022	11.45	Put	Bond Future	314.2000	0.3142	391.2400	0.3912	24.519	0	0	0
2022/01/28	R209	04/08/2022	10.57	Put	Bond Future	2,362.9100	2.3629	2,671.0500	2.6711	13.041	0	0	0
2022/01/28	R209	04/08/2022	10.58	Call	Bond Future	2,603.8000	2.6038	2,267.3500	2.2674	(12.921)	0	0	0
2022/01/28	R209	04/08/2022	10.58	Put	Bond Future	2,337.2600	2.3373	2,643.0900	2.6431	13.085	0	0	0
2022/01/28	R209	04/08/2022			Bond Future	10.5318	71.6083	10.6484	70.9660	1.107	0.0000	0.0000	1,550
2022/01/28	R209	04/08/2022	10.59	Call	Bond Future	2,633.7000	2.6337	2,294.9600	2.2950	(12.862)	0	0	0
2022/01/28	R209	04/08/2022	10.59	Put	Bond Future	2,312.0400	2.3120	2,615.5800	2.6156	13.129	0	0	0
2022/01/28	R209	04/08/2022	10.57	Call	Bond Future	2,574.2600	2.5743	2,240.1200	2.2401	(12.980)	0	0	0
2022/01/28	R209	03/11/2022	11.03	Call	Bond Future	3,922.6000	3.9226	3,527.8100	3.5278	(10.064)	0	0	0
2022/01/28	R209	03/11/2022	11.03	Put	Bond Future	2,145.0400	2.1450	2,400.7100	2.4007	11.919	0	0	0
2022/01/28	R209	03/11/2022			Bond Future	10.6960	69.3856	10.8168	68.7351	1.129	0.0000	0.0000	0
2022/01/28	R209	03/11/2022	11.01	Call	Bond Future	3,856.8000	3.8568	3,465.5400	3.4655	(10.145)	0	0	0
2022/01/28	R209	03/11/2022	11.01	Put	Bond Future	2,183.8500	2.1838	2,443.0500	2.4431	11.869	0	0	0
2022/01/28	R209	03/11/2022	11.02	Call	Bond Future	3,889.6500	3.8896	3,496.6100	3.4966	(10.105)	0	0	0
2022/01/28	R209	03/11/2022	11.02	Put	Bond Future	2,164.3700	2.1644	2,421.7900	2.4218	11.894	0	0	0
2022/01/28	R210	03/02/2022			Bond Future	213.5562	213.5562	214.0625	214.0625	0.237	0.0000	0.0000	1,186

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2022/01/28	R210	05/05/2022			Bond Future	213.3739	213.3739	213.8842	213.8842	0.239	0.0000	0.0000	1,039
2022/01/28	R210	04/08/2022			Bond Future	216.2435	216.2435	216.7599	216.7599	0.239	0.0000	0.0000	266
2022/01/28	R210	03/11/2022			Bond Future	216.1489	216.1489	216.6707	216.6707	0.241	0.0000	0.0000	0
2022/01/28	R213	03/02/2022	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/01/28	R213	03/02/2022	8.63	Put	Bond Future	5,399.2800	5.3993	5,842.1000	5.8421	8.201	0	0	0
2022/01/28	R213	03/02/2022	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2022/01/28	R213	03/02/2022	8.80	Put	Bond Future	4,421.9300	4.4219	4,864.7500	4.8648	10.014	0	0	0
2022/01/28	R213	03/02/2022	10.60	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	430
2022/01/28	R213	03/02/2022	10.67	Call	Bond Future	5,480.3400	5.4803	5,037.5200	5.0375	(8.080)	0	0	0
2022/01/28	R213	03/02/2022	10.67	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	220
2022/01/28	R213	03/02/2022	10.00	Call	Bond Future	2,123.7800	2.1238	1,694.4600	1.6945	(20.215)	0	0	0
2022/01/28	R213	03/02/2022	10.00	Put	Bond Future	19.7600	0.0198	33.2600	0.0333	68.320	0	0	430
2022/01/28	R213	03/02/2022	9.98	Call	Bond Future	2,024.1800	2.0242	1,597.7300	1.5977	(21.068)	0	0	0
2022/01/28	R213	03/02/2022	9.98	Put	Bond Future	23.7900	0.0238	40.1600	0.0402	68.810	0	0	0
2022/01/28	R213	03/02/2022	9.22	Put	Bond Future	2,074.3300	2.0743	2,509.0800	2.5091	20.959	0	0	0
2022/01/28	R213	03/02/2022	9.58	Put	Bond Future	491.6800	0.4917	736.1700	0.7362	49.725	0	0	200
2022/01/28	R213	03/02/2022			Bond Future	9.6001	87.6074	9.6832	87.1646	0.865	0.0000	0.0000	17,934
2022/01/28	R213	03/02/2022	9.15	Call	Bond Future	3.3800	0.0034	0.3800	0.0004	(88.757)	0	0	220
2022/01/28	R213	03/02/2022	9.15	Put	Bond Future	2,455.4700	2.4555	2,895.2900	2.8953	17.912	0	0	0
2022/01/28	R213	03/02/2022	10.25	Call	Bond Future	3,386.9800	3.3870	2,945.0200	2.9450	(13.049)	0	0	0
2022/01/28	R213	03/02/2022	10.25	Put	Bond Future	1.7100	0.0017	2.5700	0.0026	50.292	0	0	102
2022/01/28	R213	03/02/2022	10.60	Call	Bond Future	5,136.0900	5.1361	4,693.2700	4.6933	(8.622)	0	0	0
2022/01/28	R213	03/02/2022	10.15	Call	Bond Future	2,880.5800	2.8806	2,440.5600	2.4406	(15.275)	0	0	0
2022/01/28	R213	03/02/2022	10.15	Put	Bond Future	4.7000	0.0047	7.5000	0.0075	59.574	0	0	200
2022/01/28	R213	03/02/2022	10.17	Call	Bond Future	2,981.9400	2.9819	2,541.3500	2.5413	(14.775)	0	0	0
2022/01/28	R213	03/02/2022	10.17	Put	Bond Future	3.8500	0.0039	6.0800	0.0061	57.922	0	0	220
2022/01/28	R213	03/02/2022	9.96	Call	Bond Future	1,925.1800	1.9252	1,502.1200	1.5021	(21.975)	0	0	0
2022/01/28	R213	03/02/2022	9.96	Put	Bond Future	28.5800	0.0286	48.3400	0.0483	69.139	0	0	0
2022/01/28	R213	03/02/2022	9.97	Call	Bond Future	1,974.6100	1.9746	1,549.7900	1.5498	(21.514)	0	0	0
2022/01/28	R213	03/02/2022	9.97	Put	Bond Future	26.0900	0.0261	44.0900	0.0441	68.992	0	0	0
2022/01/28	R213	03/02/2022	9.22	Call	Bond Future	9.4900	0.0095	1.4200	0.0014	(85.037)	0	0	430
2022/01/28	R213	03/02/2022	9.58	Call	Bond Future	383.8300	0.3838	185.5000	0.1855	(51.671)	0	0	0
2022/01/28	R213	03/02/2022	9.76	Call	Bond Future	999.2300	0.9992	653.1400	0.6531	(34.636)	0	0	0
2022/01/28	R213	03/02/2022	9.76	Put	Bond Future	149.8900	0.1499	246.6200	0.2466	64.534	0	0	102
2022/01/28	R213	05/05/2022	10.63	Call	Bond Future	4,689.2600	4.6893	4,316.2000	4.3162	(7.956)	0	0	0
2022/01/28	R213	05/05/2022	10.65	Put	Bond Future	434.0000	0.4340	508.0600	0.5081	17.065	0	0	0
2022/01/28	R213	05/05/2022			Bond Future	9.7854	85.1372	9.8723	84.6879	0.888	0.0000	0.0000	20,963
2022/01/28	R213	05/05/2022	10.63	Put	Bond Future	448.5300	0.4485	524.7700	0.5248	16.998	0	0	0
2022/01/28	R213	05/05/2022	10.64	Call	Bond Future	4,730.4800	4.7305	4,356.3200	4.3563	(7.910)	0	0	0
2022/01/28	R213	05/05/2022	10.64	Put	Bond Future	441.2100	0.4412	516.3500	0.5163	17.030	0	0	0
2022/01/28	R213	05/05/2022	10.65	Call	Bond Future	4,771.7600	4.7718	4,396.5200	4.3965	(7.864)	0	0	0
2022/01/28	R213	04/08/2022	9.88	Call	Bond Future	2,010.1700	2.0102	1,793.7100	1.7937	(10.768)	0	0	0
2022/01/28	R213	04/08/2022	9.89	Call	Bond Future	2,034.9400	2.0349	1,816.8200	1.8168	(10.719)	0	0	0
2022/01/28	R213	04/08/2022	9.90	Put	Bond Future	2,446.2400	2.4462	2,682.0600	2.6821	9.640	0	0	0
2022/01/28	R213	04/08/2022			Bond Future	9.9765	86.2261	10.0674	85.7705	0.910	0.0000	0.0000	0
2022/01/28	R213	04/08/2022	9.88	Put	Bond Future	2,497.8900	2.4979	2,737.0300	2.7370	9.574	0	0	0
2022/01/28	R213	04/08/2022	9.89	Put	Bond Future	2,471.9600	2.4720	2,709.4400	2.7094	9.607	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/28	R213	04/08/2022	9.90	Call	Bond Future	2,059.8700	2.0599	1,840.0900	1.8401	(10.670)	0	0	0
2022/01/28	R213	03/11/2022	10.38	Call	Bond Future	3,244.5500	3.2445	2,980.1700	2.9802	(8.148)	0	0	0
2022/01/28	R213	03/11/2022	10.38	Put	Bond Future	2,222.5200	2.2225	2,419.5500	2.4196	8.865	0	0	0
2022/01/28	R213	03/11/2022	10.39	Call	Bond Future	3,272.7600	3.2728	3,007.0900	3.0071	(8.118)	0	0	0
2022/01/28	R213	03/11/2022	10.39	Put	Bond Future	2,202.6900	2.2027	2,398.4300	2.3984	8.886	0	0	0
2022/01/28	R213	03/11/2022	10.37	Call	Bond Future	3,216.7500	3.2168	2,953.6500	2.9537	(8.179)	0	0	0
2022/01/28	R213	03/11/2022	10.37	Put	Bond Future	2,242.8000	2.2428	2,441.1100	2.4411	8.842	0	0	200
2022/01/28	R213	03/11/2022			Bond Future	10.1690	83.8181	10.2639	83.3567	0.933	0.0000	0.0000	0
2022/01/28	R213	03/11/2022	10.40	Call	Bond Future	3,301.0800	3.3011	3,034.1300	3.0341	(8.087)	0	0	0
2022/01/28	R213	03/11/2022	10.40	Put	Bond Future	2,183.0000	2.1830	2,377.4600	2.3775	8.908	0	0	0
2022/01/28	R213	03/11/2022	9.13	Call	Bond Future	737.9700	0.7380	640.3200	0.6403	(13.232)	0	0	200
2022/01/28	R213	03/11/2022	9.13	Put	Bond Future	6,016.4800	6.0165	6,380.2400	6.3802	6.046	0	0	0
2022/01/28	R213	03/11/2022	9.98	Call	Bond Future	2,218.4200	2.2184	2,007.8400	2.0078	(9.492)	0	0	0
2022/01/28	R213	03/11/2022	9.98	Put	Bond Future	3,148.0800	3.1481	3,398.9100	3.3989	7.968	0	0	200
2022/01/28	R214	03/02/2022	11.39	Put	Bond Future	0.2400	0.0002	0.5300	0.0005	120.833	0	0	0
2022/01/28	R214	03/02/2022	11.40	Put	Bond Future	0.2200	0.0002	0.4700	0.0005	113.636	0	0	0
2022/01/28	R214	03/02/2022	11.41	Call	Bond Future	5,147.7100	5.1477	4,408.8400	4.4088	(14.353)	0	0	0
2022/01/28	R214	03/02/2022			Bond Future	10.5027	70.1911	10.6262	69.4520	1.176	0.0000	0.0000	11,604
2022/01/28	R214	03/02/2022	11.39	Call	Bond Future	5,041.0700	5.0411	4,302.2600	4.3023	(14.656)	0	0	0
2022/01/28	R214	03/02/2022	11.40	Call	Bond Future	5,094.4300	5.0944	4,355.5800	4.3556	(14.503)	0	0	0
2022/01/28	R214	03/02/2022	11.41	Put	Bond Future	0.1900	0.0002	0.4200	0.0004	121.053	0	0	0
2022/01/28	R214	05/05/2022	11.73	Put	Bond Future	343.3300	0.3433	439.3600	0.4394	27.970	0	0	0
2022/01/28	R214	05/05/2022	11.74	Put	Bond Future	337.9700	0.3380	432.6400	0.4326	28.011	0	0	0
2022/01/28	R214	05/05/2022	11.75	Call	Bond Future	6,323.6600	6.3237	5,668.0200	5.6680	(10.368)	0	0	0
2022/01/28	R214	05/05/2022			Bond Future	10.6572	67.7607	10.7852	67.0118	1.201	0.0000	0.0000	16,773
2022/01/28	R214	05/05/2022	11.73	Call	Bond Future	6,232.5000	6.2325	5,579.5600	5.5796	(10.476)	0	0	0
2022/01/28	R214	05/05/2022	11.74	Call	Bond Future	6,278.1100	6.2781	5,623.8100	5.6238	(10.422)	0	0	0
2022/01/28	R214	05/05/2022	11.75	Put	Bond Future	332.6200	0.3326	425.9500	0.4259	28.059	0	0	0
2022/01/28	R214	04/08/2022	10.98	Put	Bond Future	2,144.0800	2.1441	2,476.2300	2.4762	15.491	0	0	0
2022/01/28	R214	04/08/2022	10.99	Call	Bond Future	3,120.1600	3.1202	2,690.5400	2.6905	(13.769)	0	0	0
2022/01/28	R214	04/08/2022			Bond Future	10.8146	68.6253	10.9474	67.8661	1.228	0.0000	0.0000	1,337
2022/01/28	R214	04/08/2022	10.97	Call	Bond Future	3,054.7600	3.0548	2,630.3600	2.6304	(13.893)	0	0	0
2022/01/28	R214	04/08/2022	10.97	Put	Bond Future	2,167.8700	2.1679	2,502.6300	2.5026	15.442	0	0	0
2022/01/28	R214	04/08/2022	10.98	Call	Bond Future	3,087.3800	3.0874	2,660.3700	2.6604	(13.831)	0	0	0
2022/01/28	R214	04/08/2022	10.99	Put	Bond Future	2,120.5100	2.1205	2,450.0500	2.4500	15.541	0	0	0
2022/01/28	R214	03/11/2022	11.34	Call	Bond Future	4,209.5100	4.2095	3,736.6800	3.7367	(11.232)	0	0	0
2022/01/28	R214	03/11/2022	11.36	Put	Bond Future	2,131.0400	2.1310	2,423.0700	2.4231	13.704	0	0	0
2022/01/28	R214	03/11/2022			Bond Future	10.9692	66.2414	11.1068	65.4725	1.254	0.0000	0.0000	0
2022/01/28	R214	03/11/2022	11.34	Put	Bond Future	2,169.5300	2.1695	2,465.6100	2.4656	13.647	0	0	0
2022/01/28	R214	03/11/2022	11.35	Call	Bond Future	4,243.8100	4.2438	3,768.9600	3.7690	(11.189)	0	0	0
2022/01/28	R214	03/11/2022	11.35	Put	Bond Future	2,150.2000	2.1502	2,444.2600	2.4443	13.676	0	0	0
2022/01/28	R214	03/11/2022	11.36	Call	Bond Future	4,278.2200	4.2782	3,801.3400	3.8013	(11.147)	0	0	0
2022/01/28	R248	03/02/2022	9.80	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/01/28	R248	03/02/2022	9.80	Put	Bond Future	5,661.5600	5.6616	6,562.8400	6.5628	15.919	0	0	0
2022/01/28	R248	03/02/2022	10.00	Call	Bond Future	1.9000	0.0019	0.0700	0.0001	(96.316)	0	0	0
2022/01/28	R248	03/02/2022	10.00	Put	Bond Future	3,975.0800	3.9751	4,874.5700	4.8746	22.628	0	0	0

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2022/01/28	R248	03/02/2022	10.20	Put	Bond Future	2,378.9400	2.3789	3,244.3800	3.2444	36.379	0	0	0
2022/01/28	R248	03/02/2022	11.47	Call	Bond Future	6,928.8700	6.9289	6,027.6800	6.0277	(13.006)	0	0	0
2022/01/28	R248	03/02/2022	11.48	Call	Bond Future	6,994.8800	6.9949	6,093.6800	6.0937	(12.884)	0	0	0
2022/01/28	R248	03/02/2022	11.49	Put	Bond Future	0.1100	0.0001	0.2100	0.0002	90.909	0	0	0
2022/01/28	R248	03/02/2022	10.90	Call	Bond Future	3,031.4300	3.0314	2,176.7400	2.1767	(28.194)	0	0	900
2022/01/28	R248	03/02/2022	10.90	Put	Bond Future	37.2900	0.0373	83.9200	0.0839	125.047	0	0	0
2022/01/28	R248	03/02/2022	10.40	Call	Bond Future	323.4500	0.3234	92.5400	0.0925	(71.390)	0	0	100
2022/01/28	R248	03/02/2022	10.50	Call	Bond Future	654.0900	0.6541	253.9200	0.2539	(61.180)	0	0	0
2022/01/28	R248	03/02/2022	10.50	Put	Bond Future	635.0600	0.6351	1,136.2100	1.1362	78.914	0	0	0
2022/01/28	R248	03/02/2022			Bond Future	10.4975	88.3912	10.6160	87.4899	1.129	0.0000	0.0000	125,180
2022/01/28	R248	03/02/2022	10.20	Call	Bond Future	40.8000	0.0408	4.9200	0.0049	(87.941)	0	0	900
2022/01/28	R248	03/02/2022	11.47	Put	Bond Future	0.1400	0.0001	0.2700	0.0003	92.857	0	0	0
2022/01/28	R248	03/02/2022	11.48	Put	Bond Future	0.1200	0.0001	0.2400	0.0002	100.000	0	0	0
2022/01/28	R248	03/02/2022	11.49	Call	Bond Future	7,060.7900	7.0608	6,159.5700	6.1596	(12.764)	0	0	0
2022/01/28	R248	03/02/2022	10.70	Call	Bond Future	1,702.8200	1.7028	991.4400	0.9914	(41.777)	0	0	0
2022/01/28	R248	03/02/2022	10.70	Put	Bond Future	173.0500	0.1730	362.9900	0.3630	109.760	0	0	0
2022/01/28	R248	03/02/2022	11.00	Call	Bond Future	3,725.9000	3.7259	2,845.1200	2.8451	(23.639)	0	0	1,400
2022/01/28	R248	03/02/2022	11.00	Put	Bond Future	16.4100	0.0164	36.9500	0.0369	125.168	0	0	0
2022/01/28	R248	03/02/2022	10.30	Call	Bond Future	129.0100	0.1290	24.8800	0.0249	(80.715)	0	0	1,300
2022/01/28	R248	03/02/2022	10.30	Put	Bond Future	1,668.9600	1.6690	2,466.1500	2.4662	47.766	0	0	0
2022/01/28	R248	03/02/2022	10.40	Put	Bond Future	1,077.7600	1.0778	1,748.1700	1.7482	62.204	0	0	0
2022/01/28	R248	05/05/2022	11.79	Call	Bond Future	8,215.2700	8.2153	7,407.1300	7.4071	(9.837)	0	0	0
2022/01/28	R248	05/05/2022	11.79	Put	Bond Future	384.4400	0.3844	489.7200	0.4897	27.385	0	0	0
2022/01/28	R248	05/05/2022	11.80	Call	Bond Future	8,271.9200	8.2719	7,462.2400	7.4622	(9.788)	0	0	0
2022/01/28	R248	05/05/2022			Bond Future	10.6501	85.0458	10.7733	84.1324	1.157	0.0000	0.0000	159,613
2022/01/28	R248	05/05/2022	11.80	Put	Bond Future	378.1800	0.3782	481.9200	0.4819	27.431	0	0	0
2022/01/28	R248	05/05/2022	11.81	Call	Bond Future	8,328.5900	8.3286	7,517.3900	7.5174	(9.740)	0	0	0
2022/01/28	R248	05/05/2022	11.81	Put	Bond Future	372.0200	0.3720	474.2400	0.4742	27.477	0	0	0
2022/01/28	R248	04/08/2022	10.98	Call	Bond Future	3,898.8900	3.8989	3,374.0500	3.3740	(13.461)	0	0	0
2022/01/28	R248	04/08/2022	10.98	Put	Bond Future	2,644.2400	2.6442	3,045.2000	3.0452	15.164	0	0	0
2022/01/28	R248	04/08/2022	10.99	Call	Bond Future	3,940.4500	3.9405	3,412.4100	3.4124	(13.400)	0	0	0
2022/01/28	R248	04/08/2022	10.99	Put	Bond Future	2,614.7900	2.6148	3,012.5500	3.0125	15.212	0	0	0
2022/01/28	R248	04/08/2022			Bond Future	10.8058	86.1309	10.9339	85.2051	1.185	0.0000	0.0000	6,016
2022/01/28	R248	04/08/2022	11.00	Call	Bond Future	3,981.9600	3.9820	3,450.7300	3.4507	(13.341)	0	0	0
2022/01/28	R248	04/08/2022	11.00	Put	Bond Future	2,585.3900	2.5854	2,979.9600	2.9800	15.262	0	0	0
2022/01/28	R248	03/11/2022	11.30	Put	Bond Future	2,763.2600	2.7633	3,130.2500	3.1302	13.281	0	0	0
2022/01/28	R248	03/11/2022	11.31	Put	Bond Future	2,738.4400	2.7384	3,102.9200	3.1029	13.310	0	0	0
2022/01/28	R248	03/11/2022	11.32	Call	Bond Future	5,218.8300	5.2188	4,643.1200	4.6431	(11.031)	0	0	0
2022/01/28	R248	03/11/2022			Bond Future	10.9587	82.8401	11.0916	81.9024	1.213	0.0000	0.0000	0
2022/01/28	R248	03/11/2022	11.30	Call	Bond Future	5,133.1500	5.1332	4,562.4600	4.5625	(11.118)	0	0	0
2022/01/28	R248	03/11/2022	11.31	Call	Bond Future	5,175.9300	5.1759	4,602.7300	4.6027	(11.074)	0	0	0
2022/01/28	R248	03/11/2022	11.32	Put	Bond Future	2,713.8400	2.7138	3,075.8100	3.0758	13.338	0	0	0

Total **1601840**