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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/01/2022 TO 03/01/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	2025	03/02/2022		Bond Future	155.4008	155.4008	155.4051	155.4051	0.003	0.0000	0.0000	5,554
2022/01/03	2025	05/05/2022		Bond Future	157.2695	157.2695	157.2731	157.2731	0.002	0.0000	0.0000	164
2022/01/03	2025	04/08/2022		Bond Future	157.6057	157.6057	157.6087	157.6087	0.002	0.0000	0.0000	0
2022/01/03	2025	03/11/2022		Bond Future	159.5908	159.5908	159.5937	159.5937	0.002	0.0000	0.0000	0
2022/01/03	2029	03/02/2022		Bond Future	114.1328	114.1328	114.1388	114.1388	0.005	0.0000	0.0000	3,872
2022/01/03	2029	05/05/2022		Bond Future	114.3042	114.3042	114.3098	114.3098	0.005	0.0000	0.0000	591
2022/01/03	2029	04/08/2022		Bond Future	115.7212	115.7212	115.7266	115.7266	0.005	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
2022/01/03	2029	03/11/2022			Bond Future	115.9541	115.9541	115.9591	115.9591	0.004	0.0000	0.0000	0
2022/01/03	2030	03/02/2022	8.39	Put	Bond Future	5,586.0900	5.5861	5,491.6800	5.4917	(1.690)	0	0	0
2022/01/03	2030	03/02/2022	8.39	Call	Bond Future	9.5400	0.0095	7.4800	0.0075	(21.593)	0	0	101
2022/01/03	2030	03/02/2022	9.10	Put	Bond Future	2,045.1300	2.0451	1,940.4300	1.9404	(5.119)	0	0	0
2022/01/03	2030	03/02/2022	9.10	Call	Bond Future	378.0900	0.3781	365.7400	0.3657	(3.266)	0	0	0
2022/01/03	2030	03/02/2022	8.85	Put	Bond Future	3,152.1800	3.1522	3,049.3200	3.0493	(3.263)	0	0	0
2022/01/03	2030	03/02/2022	8.85	Call	Bond Future	131.6400	0.1316	121.1300	0.1211	(7.984)	0	0	1,000
2022/01/03	2030	03/02/2022	8.80	Put	Bond Future	3,397.7400	3.3977	3,295.9100	3.2959	(2.997)	0	0	0
2022/01/03	2030	03/02/2022	9.40	Put	Bond Future	1,058.3700	1.0584	966.2100	0.9662	(8.708)	0	0	0
2022/01/03	2030	03/02/2022	9.40	Call	Bond Future	983.2900	0.9833	983.4800	0.9835	0.019	0	0	0
2022/01/03	2030	03/02/2022	9.35	Put	Bond Future	1,195.2500	1.1953	1,099.6600	1.0997	(7.997)	0	0	101
2022/01/03	2030	03/02/2022	9.35	Call	Bond Future	857.2500	0.8572	854.0100	0.8540	(0.378)	0	0	0
2022/01/03	2030	03/02/2022	9.20	Put	Bond Future	1,672.7200	1.6727	1,570.0300	1.5700	(6.139)	0	0	0
2022/01/03	2030	03/02/2022	9.20	Call	Bond Future	540.2000	0.5402	529.8600	0.5299	(1.914)	0	0	950
2022/01/03	2030	03/02/2022	9.45	Put	Bond Future	932.7000	0.9327	844.4400	0.8444	(9.463)	0	0	0
2022/01/03	2030	03/02/2022	9.45	Call	Bond Future	1,119.5900	1.1196	1,123.6800	1.1237	0.365	0	0	0
2022/01/03	2030	03/02/2022	9.80	Put	Bond Future	340.2100	0.3402	286.2700	0.2863	(15.855)	0	0	0
2022/01/03	2030	03/02/2022	9.80	Call	Bond Future	2,334.4500	2.3344	2,372.8600	2.3729	1.645	0	0	950
2022/01/03	2030	03/02/2022	9.90	Put	Bond Future	247.4600	0.2475	203.0900	0.2031	(17.930)	0	0	8,000
2022/01/03	2030	03/02/2022			Bond Future	9.4143	92.3613	9.3967	92.4537	(0.187)	0.0000	0.0000	82,785
2022/01/03	2030	03/02/2022	8.80	Call	Bond Future	103.5200	0.1035	94.0400	0.0940	(9.158)	0	0	0
2022/01/03	2030	03/02/2022	9.44	Put	Bond Future	956.9500	0.9569	867.8700	0.8679	(9.309)	0	0	0
2022/01/03	2030	03/02/2022	9.44	Call	Bond Future	1,091.5200	1.0915	1,094.7900	1.0948	0.300	0	0	0
2022/01/03	2030	03/02/2022	9.43	Put	Bond Future	981.6300	0.9816	891.7600	0.8918	(9.155)	0	0	0
2022/01/03	2030	03/02/2022	9.43	Call	Bond Future	1,063.8500	1.0639	1,066.3300	1.0663	0.233	0	0	0
2022/01/03	2030	03/02/2022	9.78	Put	Bond Future	361.9900	0.3620	306.0700	0.3061	(15.448)	0	0	101
2022/01/03	2030	03/02/2022	9.78	Call	Bond Future	2,254.1800	2.2542	2,290.6100	2.2906	1.616	0	0	0
2022/01/03	2030	03/02/2022	9.60	Put	Bond Future	621.0600	0.6211	546.6600	0.5467	(11.980)	0	0	0
2022/01/03	2030	03/02/2022	9.60	Call	Bond Future	1,588.1500	1.5881	1,606.1000	1.6061	1.130	0	0	1,000
2022/01/03	2030	03/02/2022	10.85	Put	Bond Future	6.4000	0.0064	3.8400	0.0038	(40.000)	0	0	1,000
2022/01/03	2030	03/02/2022	10.85	Call	Bond Future	7,156.0400	7.1560	7,245.8300	7.2458	1.255	0	0	0
2022/01/03	2030	03/02/2022	9.90	Call	Bond Future	2,749.7100	2.7497	2,797.6900	2.7977	1.745	0	0	0
2022/01/03	2030	05/05/2022	8.14	Call	Bond Future	98.5600	0.0986	97.4700	0.0975	(1.106)	0	0	1,800
2022/01/03	2030	05/05/2022	8.14	Put	Bond Future	8,025.6200	8.0256	7,931.6100	7.9316	(1.171)	0	0	0
2022/01/03	2030	05/05/2022	8.47	Call	Bond Future	215.4900	0.2155	215.1800	0.2152	(0.144)	0	0	1,073
2022/01/03	2030	05/05/2022	10.21	Call	Bond Future	3,784.5200	3.7845	3,832.1100	3.8321	1.257	0	0	0
2022/01/03	2030	05/05/2022	10.21	Put	Bond Future	880.7700	0.8808	835.4400	0.8354	(5.147)	0	0	0
2022/01/03	2030	05/05/2022	9.95	Call	Bond Future	2,887.7500	2.8877	2,925.1600	2.9252	1.295	0	0	0
2022/01/03	2030	05/05/2022	8.89	Put	Bond Future	4,357.7900	4.3578	4,268.7200	4.2687	(2.044)	0	0	0
2022/01/03	2030	05/05/2022	8.81	Put	Bond Future	4,697.0400	4.6970	4,606.8000	4.6068	(1.921)	0	0	0
2022/01/03	2030	05/05/2022			Bond Future	9.6246	93.4496	9.6062	93.5425	(0.191)	0.0000	0.0000	14,763
2022/01/03	2030	05/05/2022	7.73	Call	Bond Future	33.0700	0.0331	32.2000	0.0322	(2.631)	0	0	200
2022/01/03	2030	05/05/2022	7.73	Put	Bond Future	10,301.4600	10.3015	10,207.6700	10.2077	(0.910)	0	0	0
2022/01/03	2030	05/05/2022	8.47	Put	Bond Future	6,307.3300	6.3073	6,214.1000	6.2141	(1.478)	0	0	0
2022/01/03	2030	05/05/2022	11.04	Call	Bond Future	7,097.1900	7.0972	7,169.2500	7.1692	1.015	0	0	0
2022/01/03	2030	05/05/2022	11.04	Put	Bond Future	276.1600	0.2762	255.3000	0.2553	(7.554)	0	0	1,800
2022/01/03	2030	05/05/2022	9.95	Put	Bond Future	1,258.8200	1.2588	1,203.3100	1.2033	(4.410)	0	0	1,073

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2022/01/03	2030	05/05/2022	10.19	Call	Bond Future	3,712.2600	3.7123	3,759.0900	3.7591	1.261	0	0	0
2022/01/03	2030	05/05/2022	10.19	Put	Bond Future	905.7400	0.9057	859.6500	0.8597	(5.089)	0	0	0
2022/01/03	2030	05/05/2022	10.20	Call	Bond Future	3,748.3300	3.7483	3,795.5400	3.7955	1.259	0	0	0
2022/01/03	2030	05/05/2022	10.20	Put	Bond Future	893.1800	0.8932	847.4700	0.8475	(5.118)	0	0	200
2022/01/03	2030	05/05/2022	8.89	Call	Bond Future	540.0400	0.5400	543.8900	0.5439	0.713	0	0	1,800
2022/01/03	2030	05/05/2022	9.35	Call	Bond Future	1,288.6900	1.2887	1,303.4900	1.3035	1.148	0	0	0
2022/01/03	2030	05/05/2022	9.35	Put	Bond Future	2,692.4800	2.6925	2,614.3600	2.6144	(2.901)	0	0	1,073
2022/01/03	2030	05/05/2022	8.81	Call	Bond Future	451.3600	0.4514	454.0400	0.4540	0.594	0	0	200
2022/01/03	2030	04/08/2022	9.56	Call	Bond Future	1,787.9400	1.7879	1,811.1200	1.8111	1.296	0	0	0
2022/01/03	2030	04/08/2022	9.56	Put	Bond Future	3,223.9100	3.2239	3,153.1300	3.1531	(2.195)	0	0	0
2022/01/03	2030	04/08/2022	10.95	Call	Bond Future	6,003.8000	6.0038	6,064.8000	6.0648	1.016	0	0	0
2022/01/03	2030	04/08/2022	10.95	Put	Bond Future	838.6900	0.8387	805.7300	0.8057	(3.930)	0	0	800
2022/01/03	2030	04/08/2022			Bond Future	9.8513	90.5327	9.8321	90.6266	(0.195)	0.0000	0.0000	0
2022/01/03	2030	04/08/2022	9.05	Call	Bond Future	888.4500	0.8884	899.8400	0.8998	1.282	0	0	800
2022/01/03	2030	04/08/2022	9.05	Put	Bond Future	4,908.9700	4.9090	4,826.4000	4.8264	(1.682)	0	0	0
2022/01/03	2030	04/08/2022	9.54	Call	Bond Future	1,745.1700	1.7452	1,767.8100	1.7678	1.297	0	0	0
2022/01/03	2030	04/08/2022	9.54	Put	Bond Future	3,280.7900	3.2808	3,209.4700	3.2095	(2.174)	0	0	0
2022/01/03	2030	04/08/2022	9.55	Call	Bond Future	1,766.4800	1.7665	1,789.3900	1.7894	1.297	0	0	0
2022/01/03	2030	04/08/2022	9.55	Put	Bond Future	3,252.2600	3.2523	3,181.2100	3.1812	(2.185)	0	0	0
2022/01/03	2030	04/08/2022	8.30	Call	Bond Future	278.9100	0.2789	281.2300	0.2812	0.832	0	0	800
2022/01/03	2030	04/08/2022	8.30	Put	Bond Future	8,269.8700	8.2699	8,178.2300	8.1782	(1.108)	0	0	0
2022/01/03	2030	03/11/2022	10.10	Call	Bond Future	2,965.6600	2.9657	3,001.4600	3.0015	1.207	0	0	0
2022/01/03	2030	03/11/2022	10.10	Put	Bond Future	2,821.7100	2.8217	2,762.5600	2.7626	(2.096)	0	0	0
2022/01/03	2030	03/11/2022			Bond Future	10.0694	91.7010	10.0492	91.7959	(0.200)	0.0000	0.0000	0
2022/01/03	2030	03/11/2022	10.09	Call	Bond Future	2,940.9100	2.9409	2,976.4700	2.9765	1.209	0	0	0
2022/01/03	2030	03/11/2022	10.09	Put	Bond Future	2,843.9700	2.8440	2,784.5800	2.7846	(2.088)	0	0	0
2022/01/03	2030	03/11/2022	10.08	Call	Bond Future	2,916.2700	2.9163	2,951.5900	2.9516	1.211	0	0	0
2022/01/03	2030	03/11/2022	10.08	Put	Bond Future	2,866.3700	2.8664	2,806.7400	2.8067	(2.080)	0	0	0
2022/01/03	2032	03/02/2022	11.13	Put	Bond Future	16.4100	0.0164	10.6000	0.0106	(35.405)	0	0	210
2022/01/03	2032	03/02/2022	11.13	Call	Bond Future	7,026.1700	7.0262	7,123.2000	7.1232	1.381	0	0	0
2022/01/03	2032	03/02/2022	8.91	Put	Bond Future	5,907.8300	5.9078	5,802.5200	5.8025	(1.783)	0	0	0
2022/01/03	2032	03/02/2022	9.67	Call	Bond Future	611.7700	0.6118	601.2100	0.6012	(1.726)	0	0	0
2022/01/03	2032	03/02/2022	9.58	Put	Bond Future	2,172.2100	2.1722	2,056.5700	2.0566	(5.324)	0	0	0
2022/01/03	2032	03/02/2022	9.58	Call	Bond Future	438.7000	0.4387	425.9000	0.4259	(2.918)	0	0	400
2022/01/03	2032	03/02/2022	9.90	Put	Bond Future	1,051.0600	1.0511	952.4900	0.9525	(9.378)	0	0	900
2022/01/03	2032	03/02/2022	9.81	Put	Bond Future	1,314.6100	1.3146	1,208.7400	1.2087	(8.053)	0	0	198
2022/01/03	2032	03/02/2022	9.81	Call	Bond Future	954.3200	0.9543	951.2900	0.9513	(0.318)	0	0	0
2022/01/03	2032	03/02/2022	10.42	Put	Bond Future	224.2800	0.2243	181.0800	0.1811	(19.262)	0	0	0
2022/01/03	2032	03/02/2022	10.42	Call	Bond Future	3,375.0700	3.3751	3,434.7100	3.4347	1.767	0	0	0
2022/01/03	2032	03/02/2022	10.35	Put	Bond Future	281.0400	0.2810	231.0400	0.2310	(17.791)	0	0	400
2022/01/03	2032	03/02/2022	10.45	Put	Bond Future	203.2500	0.2032	162.8000	0.1628	(19.902)	0	0	198
2022/01/03	2032	03/02/2022	10.43	Put	Bond Future	217.0200	0.2170	174.7500	0.1748	(19.477)	0	0	0
2022/01/03	2032	03/02/2022	10.43	Call	Bond Future	3,423.8300	3.4238	3,484.4000	3.4844	1.769	0	0	0
2022/01/03	2032	03/02/2022	10.66	Put	Bond Future	99.1900	0.0992	74.8700	0.0749	(24.519)	0	0	97
2022/01/03	2032	03/02/2022	10.66	Call	Bond Future	4,581.0700	4.5811	4,659.5900	4.6596	1.714	0	0	0
2022/01/03	2032	03/02/2022	10.65	Put	Bond Future	102.7500	0.1028	77.7900	0.0778	(24.292)	0	0	0
2022/01/03	2032	03/02/2022	10.65	Call	Bond Future	4,529.7200	4.5297	4,607.6000	4.6076	1.719	0	0	0

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2022/01/03	2032	03/02/2022	10.53	Put	Bond Future	155.5600	0.1556	121.9100	0.1219	(21.632)	0	0	210
2022/01/03	2032	03/02/2022	10.53	Call	Bond Future	3,919.8800	3.9199	3,989.0700	3.9891	1.765	0	0	0
2022/01/03	2032	03/02/2022			Bond Future	9.8711	92.7082	9.8536	92.8110	(0.177)	0.0000	0.0000	123,757
2022/01/03	2032	03/02/2022	10.95	Put	Bond Future	34.5700	0.0346	23.8400	0.0238	(31.038)	0	0	400
2022/01/03	2032	03/02/2022	10.95	Call	Bond Future	6,088.3200	6.0883	6,180.4300	6.1804	1.513	0	0	0
2022/01/03	2032	03/02/2022	10.90	Put	Bond Future	41.6400	0.0416	29.1800	0.0292	(29.923)	0	0	900
2022/01/03	2032	03/02/2022	10.90	Call	Bond Future	5,827.1900	5.8272	5,917.5700	5.9176	1.551	0	0	0
2022/01/03	2032	03/02/2022	9.57	Put	Bond Future	2,215.6700	2.2157	2,099.8900	2.0999	(5.226)	0	0	0
2022/01/03	2032	03/02/2022	9.57	Call	Bond Future	421.8200	0.4218	408.8800	0.4089	(3.068)	0	0	0
2022/01/03	2032	03/02/2022	9.14	Put	Bond Future	4,491.7500	4.4918	4,382.2000	4.3822	(2.439)	0	0	0
2022/01/03	2032	03/02/2022	9.14	Call	Bond Future	52.6300	0.0526	45.9200	0.0459	(12.749)	0	0	97
2022/01/03	2032	03/02/2022	8.91	Call	Bond Future	12.1100	0.0121	9.6400	0.0096	(20.396)	0	0	198
2022/01/03	2032	03/02/2022	9.67	Put	Bond Future	1,804.6400	1.8046	1,691.2400	1.6912	(6.284)	0	0	0
2022/01/03	2032	03/02/2022	9.62	Put	Bond Future	2,003.6700	2.0037	1,888.7900	1.8888	(5.733)	0	0	0
2022/01/03	2032	03/02/2022	9.62	Call	Bond Future	510.9700	0.5110	498.9300	0.4989	(2.356)	0	0	210
2022/01/03	2032	03/02/2022	10.04	Put	Bond Future	720.9600	0.7210	636.5600	0.6366	(11.707)	0	0	0
2022/01/03	2032	03/02/2022	10.04	Call	Bond Future	1,706.5200	1.7065	1,724.9600	1.7250	1.081	0	0	100
2022/01/03	2032	03/02/2022	9.90	Call	Bond Future	1,220.6300	1.2206	1,224.9000	1.2249	0.350	0	0	900
2022/01/03	2032	03/02/2022	10.35	Call	Bond Future	3,038.3400	3.0383	3,091.1800	3.0912	1.739	0	0	0
2022/01/03	2032	03/02/2022	10.14	Put	Bond Future	539.2400	0.5392	466.1400	0.4661	(13.556)	0	0	97
2022/01/03	2032	03/02/2022	10.14	Call	Bond Future	2,101.5700	2.1016	2,131.3100	2.1313	1.415	0	0	0
2022/01/03	2032	03/02/2022	10.45	Call	Bond Future	3,521.9500	3.5219	3,584.3400	3.5843	1.771	0	0	0
2022/01/03	2032	03/02/2022	10.44	Put	Bond Future	210.0300	0.2100	168.6800	0.1687	(19.688)	0	0	0
2022/01/03	2032	03/02/2022	10.44	Call	Bond Future	3,472.8100	3.4728	3,534.3000	3.5343	1.771	0	0	0
2022/01/03	2032	05/05/2022	11.18	Call	Bond Future	6,495.9800	6.4960	6,568.9600	6.5690	1.123	0	0	0
2022/01/03	2032	05/05/2022	11.18	Put	Bond Future	452.9300	0.4529	422.3800	0.4224	(6.745)	0	0	780
2022/01/03	2032	05/05/2022	10.98	Call	Bond Future	5,594.9600	5.5950	5,661.5700	5.6616	1.191	0	0	0
2022/01/03	2032	05/05/2022	10.98	Put	Bond Future	598.4600	0.5985	561.5400	0.5615	(6.169)	0	0	993
2022/01/03	2032	05/05/2022	11.02	Put	Bond Future	566.0900	0.5661	530.5200	0.5305	(6.283)	0	0	0
2022/01/03	2032	05/05/2022	11.03	Call	Bond Future	5,818.0700	5.8181	5,886.3600	5.8864	1.174	0	0	0
2022/01/03	2032	05/05/2022	11.03	Put	Bond Future	558.2700	0.5583	523.0300	0.5230	(6.312)	0	0	0
2022/01/03	2032	05/05/2022	10.29	Put	Bond Future	1,568.7900	1.5688	1,503.1900	1.5032	(4.182)	0	0	0
2022/01/03	2032	05/05/2022			Bond Future	10.0694	89.6539	10.0513	89.7574	(0.180)	0.0000	0.0000	20,406
2022/01/03	2032	05/05/2022	11.04	Call	Bond Future	5,862.7500	5.8627	5,931.3700	5.9314	1.170	0	0	0
2022/01/03	2032	05/05/2022	11.04	Put	Bond Future	550.4300	0.5504	515.5200	0.5155	(6.342)	0	0	0
2022/01/03	2032	05/05/2022	11.02	Call	Bond Future	5,773.3200	5.7733	5,841.2800	5.8413	1.177	0	0	0
2022/01/03	2032	05/05/2022	9.58	Call	Bond Future	888.0800	0.8881	898.1800	0.8982	1.137	0	0	780
2022/01/03	2032	05/05/2022	9.58	Put	Bond Future	3,738.4400	3.7384	3,645.0100	3.6450	(2.499)	0	0	0
2022/01/03	2032	05/05/2022	10.18	Call	Bond Future	2,447.5100	2.4475	2,480.4200	2.4804	1.345	0	0	780
2022/01/03	2032	05/05/2022	10.18	Put	Bond Future	1,819.6800	1.8197	1,749.0600	1.7491	(3.881)	0	0	0
2022/01/03	2032	05/05/2022	10.29	Call	Bond Future	2,815.1200	2.8151	2,853.0500	2.8531	1.347	0	0	993
2022/01/03	2032	04/08/2022	10.22	Call	Bond Future	2,518.9100	2.5189	2,552.6000	2.5526	1.337	0	0	0
2022/01/03	2032	04/08/2022	9.72	Call	Bond Future	1,293.9100	1.2939	1,312.2600	1.3123	1.418	0	0	800
2022/01/03	2032	04/08/2022	9.72	Put	Bond Future	4,441.2400	4.4412	4,354.8700	4.3549	(1.945)	0	0	0
2022/01/03	2032	04/08/2022	10.20	Put	Bond Future	2,883.4000	2.8834	2,811.7000	2.8117	(2.487)	0	0	0
2022/01/03	2032	04/08/2022	10.21	Put	Bond Future	2,855.9700	2.8560	2,784.6100	2.7846	(2.499)	0	0	0
2022/01/03	2032	04/08/2022	8.97	Call	Bond Future	366.6000	0.3666	370.8300	0.3708	1.154	0	0	800
2022/01/03	2032	04/08/2022	8.97	Put	Bond Future	8,000.9100	8.0009	7,900.4200	7.9004	(1.256)	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
2022/01/03	2032	04/08/2022			Bond Future	10.2759	90.6941	10.2570	90.7988	(0.184)	0.0000	0.0000	0
2022/01/03	2032	04/08/2022	10.22	Put	Bond Future	2,828.7500	2.8288	2,757.7200	2.7577	(2.511)	0	0	0
2022/01/03	2032	04/08/2022	11.60	Call	Bond Future	7,632.5600	7.6326	7,707.1300	7.7071	0.977	0	0	0
2022/01/03	2032	04/08/2022	11.60	Put	Bond Future	698.9600	0.6990	668.8100	0.6688	(4.314)	0	0	800
2022/01/03	2032	04/08/2022	11.89	Call	Bond Future	8,879.3200	8.8793	8,959.4900	8.9595	0.903	0	0	0
2022/01/03	2032	04/08/2022	11.89	Put	Bond Future	526.1100	0.5261	501.5600	0.5016	(4.666)	0	0	0
2022/01/03	2032	04/08/2022	10.20	Call	Bond Future	2,462.3400	2.4623	2,495.3600	2.4954	1.341	0	0	0
2022/01/03	2032	04/08/2022	10.21	Call	Bond Future	2,490.5400	2.4905	2,523.9000	2.5239	1.339	0	0	0
2022/01/03	2032	03/11/2022			Bond Future	10.4838	87.7194	10.4640	87.8252	(0.188)	0.0000	0.0000	0
2022/01/03	2032	03/11/2022	10.66	Call	Bond Future	3,697.5900	3.6976	3,742.0300	3.7420	1.202	0	0	0
2022/01/03	2032	03/11/2022	10.66	Put	Bond Future	2,759.5200	2.7595	2,698.1500	2.6981	(2.224)	0	0	0
2022/01/03	2033	03/02/2022			Bond Future	114.3052	114.3052	114.3116	114.3116	0.006	0.0000	0.0000	7,281
2022/01/03	2033	05/05/2022			Bond Future	114.3966	114.3966	114.4024	114.4024	0.005	0.0000	0.0000	2,121
2022/01/03	2033	04/08/2022			Bond Future	115.8145	115.8145	115.8203	115.8203	0.005	0.0000	0.0000	0
2022/01/03	2033	03/11/2022			Bond Future	115.9680	115.9680	115.9734	115.9734	0.005	0.0000	0.0000	0
2022/01/03	2037	03/02/2022	11.47	Put	Bond Future	80.8400	0.0808	58.1000	0.0581	(28.130)	0	0	0
2022/01/03	2037	03/02/2022	11.46	Call	Bond Future	5,602.7500	5.6027	5,726.9200	5.7269	2.216	0	0	0
2022/01/03	2037	03/02/2022	11.45	Call	Bond Future	5,546.2400	5.5462	5,669.7800	5.6698	2.227	0	0	0
2022/01/03	2037	03/02/2022			Bond Future	10.5771	84.7396	10.5547	84.8871	(0.212)	0.0000	0.0000	119,316
2022/01/03	2037	03/02/2022	11.47	Call	Bond Future	5,659.2500	5.6592	5,784.0500	5.7840	2.205	0	0	0
2022/01/03	2037	03/02/2022	11.46	Put	Bond Future	83.7300	0.0837	60.3600	0.0604	(27.911)	0	0	0
2022/01/03	2037	03/02/2022	11.45	Put	Bond Future	86.6800	0.0867	62.6800	0.0627	(27.688)	0	0	0
2022/01/03	2037	05/05/2022	11.82	Call	Bond Future	6,983.5900	6.9836	7,088.2200	7.0882	1.498	0	0	0
2022/01/03	2037	05/05/2022	11.83	Call	Bond Future	7,032.1000	7.0321	7,137.1400	7.1371	1.494	0	0	0
2022/01/03	2037	05/05/2022	11.84	Put	Bond Future	612.0400	0.6120	568.6000	0.5686	(7.098)	0	0	0
2022/01/03	2037	05/05/2022			Bond Future	10.7667	85.7381	10.7434	85.8869	(0.216)	0.0000	0.0000	11,855
2022/01/03	2037	05/05/2022	11.82	Put	Bond Future	628.5500	0.6285	584.2900	0.5843	(7.042)	0	0	0
2022/01/03	2037	05/05/2022	11.83	Put	Bond Future	620.2400	0.6202	576.3900	0.5764	(7.070)	0	0	0
2022/01/03	2037	05/05/2022	11.84	Call	Bond Future	7,080.6600	7.0807	7,186.1100	7.1861	1.489	0	0	0
2022/01/03	2037	04/08/2022	11.95	Call	Bond Future	6,990.4700	6.9905	7,089.1700	7.0892	1.412	0	0	0
2022/01/03	2037	04/08/2022	11.95	Put	Bond Future	1,201.6000	1.2016	1,149.7800	1.1498	(4.313)	0	0	1,050
2022/01/03	2037	04/08/2022	10.91	Put	Bond Future	3,266.2000	3.2662	3,170.0700	3.1701	(2.943)	0	0	0
2022/01/03	2037	04/08/2022	10.89	Call	Bond Future	2,844.7200	2.8447	2,898.1600	2.8982	1.879	0	0	0
2022/01/03	2037	04/08/2022	10.89	Put	Bond Future	3,328.8500	3.3288	3,231.7700	3.2318	(2.916)	0	0	0
2022/01/03	2037	04/08/2022	10.90	Call	Bond Future	2,875.9700	2.8760	2,929.8900	2.9299	1.875	0	0	0
2022/01/03	2037	04/08/2022			Bond Future	10.9675	82.4766	10.9433	82.6271	(0.220)	0.0000	0.0000	0
2022/01/03	2037	04/08/2022	10.91	Call	Bond Future	2,907.3900	2.9074	2,961.7800	2.9618	1.871	0	0	0
2022/01/03	2037	04/08/2022	11.21	Call	Bond Future	3,926.4600	3.9265	3,995.1000	3.9951	1.748	0	0	1,050
2022/01/03	2037	04/08/2022	11.21	Put	Bond Future	2,438.6100	2.4386	2,356.7300	2.3567	(3.358)	0	0	0
2022/01/03	2037	04/08/2022	11.42	Call	Bond Future	4,730.7800	4.7308	4,808.9400	4.8089	1.652	0	0	0
2022/01/03	2037	04/08/2022	11.42	Put	Bond Future	1,986.4300	1.9864	1,914.0700	1.9141	(3.643)	0	0	50
2022/01/03	2037	04/08/2022	10.10	Call	Bond Future	905.4400	0.9054	925.5100	0.9255	2.217	0	0	50
2022/01/03	2037	04/08/2022	10.10	Put	Bond Future	6,571.7300	6.5717	6,441.2800	6.4413	(1.985)	0	0	0
2022/01/03	2037	04/08/2022	10.90	Put	Bond Future	3,297.4000	3.2974	3,200.8000	3.2008	(2.930)	0	0	50
2022/01/03	2037	03/11/2022	11.32	Call	Bond Future	4,129.6900	4.1297	4,198.5200	4.1985	1.667	0	0	0
2022/01/03	2037	03/11/2022	11.30	Put	Bond Future	3,204.8300	3.2048	3,120.6300	3.1206	(2.627)	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
2022/01/03	2037	03/11/2022	11.31	Call	Bond Future	4,096.0200	4.0960	4,164.4500	4.1644	1.671	0	0	0
2022/01/03	2037	03/11/2022	11.31	Put	Bond Future	3,178.4600	3.1785	3,094.6700	3.0947	(2.636)	0	0	0
2022/01/03	2037	03/11/2022			Bond Future	11.1573	83.5460	11.1322	83.6982	(0.225)	0.0000	0.0000	0
2022/01/03	2037	03/11/2022	11.32	Put	Bond Future	3,152.5900	3.1526	3,069.2000	3.0692	(2.645)	0	0	0
2022/01/03	2037	03/11/2022	11.30	Call	Bond Future	4,062.7800	4.0628	4,130.8000	4.1308	1.674	0	0	0
2022/01/03	2038	03/02/2022			Bond Future	129.1899	129.1899	129.4499	129.4499	0.201	0.0000	0.0000	6,104
2022/01/03	2038	05/05/2022			Bond Future	130.7433	130.7433	131.0059	131.0059	0.201	0.0000	0.0000	677
2022/01/03	2038	04/08/2022			Bond Future	130.5491	130.5491	130.8143	130.8143	0.203	0.0000	0.0000	0
2022/01/03	2038	03/11/2022			Bond Future	132.1935	132.1935	132.4620	132.4620	0.203	0.0000	0.0000	0
2022/01/03	2040	03/02/2022	11.59	Call	Bond Future	6,146.3500	6.1463	6,314.6800	6.3147	2.739	0	0	0
2022/01/03	2040	03/02/2022	11.58	Put	Bond Future	92.1000	0.0921	65.0400	0.0650	(29.381)	0	0	0
2022/01/03	2040	03/02/2022	11.57	Put	Bond Future	95.3000	0.0953	67.5100	0.0675	(29.161)	0	0	0
2022/01/03	2040	03/02/2022			Bond Future	10.6849	86.8523	10.6574	87.0469	(0.257)	0.0000	0.0000	90,008
2022/01/03	2040	03/02/2022	11.59	Put	Bond Future	88.9900	0.0890	62.6500	0.0626	(29.599)	0	0	0
2022/01/03	2040	03/02/2022	11.58	Call	Bond Future	6,086.2500	6.0863	6,253.8600	6.2539	2.754	0	0	0
2022/01/03	2040	03/02/2022	11.57	Call	Bond Future	6,026.1600	6.0262	6,193.0400	6.1930	2.769	0	0	0
2022/01/03	2040	03/02/2022	10.60	Put	Bond Future	1,697.1100	1.6971	1,528.3000	1.5283	(9.947)	0	0	0
2022/01/03	2040	03/02/2022	10.60	Call	Bond Future	1,092.5600	1.0926	1,118.4200	1.1184	2.367	0	0	2,000
2022/01/03	2040	05/05/2022	13.04	Call	Bond Future	13,270.8300	13.2708	13,451.4400	13.4514	1.361	0	0	0
2022/01/03	2040	05/05/2022	13.04	Put	Bond Future	140.1900	0.1402	124.2800	0.1243	(11.349)	0	0	1,200
2022/01/03	2040	05/05/2022	11.91	Put	Bond Future	644.8500	0.6448	593.0300	0.5930	(8.036)	0	0	0
2022/01/03	2040	05/05/2022	11.92	Call	Bond Future	7,433.9100	7.4339	7,579.0900	7.5791	1.953	0	0	0
2022/01/03	2040	05/05/2022	11.92	Put	Bond Future	636.5500	0.6366	585.2100	0.5852	(8.065)	0	0	0
2022/01/03	2040	05/05/2022	10.57	Call	Bond Future	1,596.1600	1.5962	1,643.6500	1.6437	2.975	0	0	1,200
2022/01/03	2040	05/05/2022	10.57	Put	Bond Future	3,692.2900	3.6923	3,543.2600	3.5433	(4.036)	0	0	0
2022/01/03	2040	05/05/2022			Bond Future	10.8682	87.8757	10.8397	88.0722	(0.262)	0.0000	0.0000	8,568
2022/01/03	2040	05/05/2022	11.90	Call	Bond Future	7,329.6100	7.3296	7,473.8100	7.4738	1.967	0	0	0
2022/01/03	2040	05/05/2022	11.90	Put	Bond Future	653.3900	0.6534	601.0700	0.6011	(8.007)	0	0	0
2022/01/03	2040	05/05/2022	11.91	Call	Bond Future	7,381.6800	7.3817	7,526.3800	7.5264	1.960	0	0	0
2022/01/03	2040	05/05/2022	9.82	Call	Bond Future	266.2200	0.2662	274.1700	0.2742	2.986	0	0	1,200
2022/01/03	2040	05/05/2022	9.82	Put	Bond Future	8,001.2700	8.0013	7,812.7000	7.8127	(2.357)	0	0	0
2022/01/03	2040	04/08/2022	12.24	Put	Bond Future	1,018.6200	1.0186	964.4200	0.9644	(5.321)	0	0	460
2022/01/03	2040	04/08/2022	11.05	Call	Bond Future	3,223.9700	3.2240	3,304.6200	3.3046	2.502	0	0	0
2022/01/03	2040	04/08/2022	11.05	Put	Bond Future	3,305.4400	3.3054	3,187.3100	3.1873	(3.574)	0	0	0
2022/01/03	2040	04/08/2022	9.70	Put	Bond Future	10,341.6000	10.3416	10,155.1400	10.1551	(1.803)	0	0	0
2022/01/03	2040	04/08/2022			Bond Future	11.0621	84.3883	11.0326	84.5871	(0.267)	0.0000	0.0000	0
2022/01/03	2040	04/08/2022	12.24	Call	Bond Future	8,368.6100	8.3686	8,513.1900	8.5132	1.728	0	0	0
2022/01/03	2040	04/08/2022	11.03	Call	Bond Future	3,154.6100	3.1546	3,233.9700	3.2340	2.516	0	0	0
2022/01/03	2040	04/08/2022	11.03	Put	Bond Future	3,370.5500	3.3706	3,251.1300	3.2511	(3.543)	0	0	0
2022/01/03	2040	04/08/2022	11.04	Call	Bond Future	3,189.2000	3.1892	3,269.2100	3.2692	2.509	0	0	0
2022/01/03	2040	04/08/2022	11.04	Put	Bond Future	3,337.8600	3.3379	3,219.0900	3.2191	(3.558)	0	0	0
2022/01/03	2040	04/08/2022	9.70	Call	Bond Future	376.9500	0.3770	389.2700	0.3893	3.268	0	0	460
2022/01/03	2040	04/08/2022	10.70	Call	Bond Future	2,099.4300	2.0994	2,157.7600	2.1578	2.778	0	0	460
2022/01/03	2040	04/08/2022	10.70	Put	Bond Future	4,583.4900	4.5835	4,443.0400	4.4430	(3.064)	0	0	0
2022/01/03	2040	03/11/2022	11.41	Put	Bond Future	3,385.0000	3.3850	3,279.6600	3.2797	(3.112)	0	0	0
2022/01/03	2040	03/11/2022	11.39	Call	Bond Future	4,380.8200	4.3808	4,475.5200	4.4755	2.162	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
2022/01/03	2040	03/11/2022	11.40	Call	Bond Future	4,416.7500	4.4168	4,511.9800	4.5120	2.156	0	0	0
2022/01/03	2040	03/11/2022			Bond Future	11.2449	85.4830	11.2142	85.6841	(0.273)	0.0000	0.0000	0
2022/01/03	2040	03/11/2022	11.41	Call	Bond Future	4,452.8000	4.4528	4,548.5600	4.5486	2.151	0	0	0
2022/01/03	2040	03/11/2022	11.39	Put	Bond Future	3,441.2300	3.4412	3,334.8300	3.3348	(3.092)	0	0	0
2022/01/03	2040	03/11/2022	11.40	Put	Bond Future	3,413.0200	3.4130	3,307.1500	3.3071	(3.102)	0	0	0
2022/01/03	2044	03/02/2022	11.60	Put	Bond Future	96.1400	0.0961	69.6500	0.0696	(27.554)	0	0	0
2022/01/03	2044	03/02/2022	11.60	Call	Bond Future	6,106.0000	6.1060	6,240.8000	6.2408	2.208	0	0	0
2022/01/03	2044	03/02/2022	11.59	Put	Bond Future	99.4800	0.0995	72.2900	0.0723	(27.332)	0	0	0
2022/01/03	2044	03/02/2022	11.59	Call	Bond Future	6,045.4400	6.0454	6,179.5400	6.1795	2.218	0	0	0
2022/01/03	2044	03/02/2022			Bond Future	10.7163	83.6902	10.6940	83.8515	(0.208)	0.0000	0.0000	59,709
2022/01/03	2044	03/02/2022	11.61	Put	Bond Future	92.9400	0.0929	67.1400	0.0671	(27.760)	0	0	0
2022/01/03	2044	03/02/2022	11.61	Call	Bond Future	6,166.6100	6.1666	6,302.1000	6.3021	2.197	0	0	0
2022/01/03	2044	05/05/2022	11.91	Call	Bond Future	7,366.8200	7.3668	7,481.8700	7.4819	1.562	0	0	0
2022/01/03	2044	05/05/2022	11.91	Put	Bond Future	668.3500	0.6683	620.6700	0.6207	(7.134)	0	0	0
2022/01/03	2044	05/05/2022	11.92	Call	Bond Future	7,419.1800	7.4192	7,534.6600	7.5347	1.557	0	0	0
2022/01/03	2044	05/05/2022	11.92	Put	Bond Future	659.6300	0.6596	612.3800	0.6124	(7.163)	0	0	0
2022/01/03	2044	05/05/2022			Bond Future	10.8899	84.6764	10.8669	84.8391	(0.212)	0.0000	0.0000	5,735
2022/01/03	2044	05/05/2022	11.93	Call	Bond Future	7,471.6800	7.4717	7,587.6000	7.5876	1.551	0	0	0
2022/01/03	2044	05/05/2022	11.93	Put	Bond Future	651.1400	0.6511	604.3300	0.6043	(7.189)	0	0	0
2022/01/03	2044	04/08/2022	11.08	Call	Bond Future	3,325.5500	3.3256	3,389.2100	3.3892	1.914	0	0	0
2022/01/03	2044	04/08/2022	11.08	Put	Bond Future	3,279.3800	3.2794	3,178.4200	3.1784	(3.079)	0	0	0
2022/01/03	2044	04/08/2022	11.09	Call	Bond Future	3,361.6200	3.3616	3,425.8200	3.4258	1.910	0	0	0
2022/01/03	2044	04/08/2022	11.09	Put	Bond Future	3,247.0300	3.2470	3,146.6100	3.1466	(3.093)	0	0	0
2022/01/03	2044	04/08/2022			Bond Future	11.0733	81.2771	11.0493	81.4417	(0.217)	0.0000	0.0000	0
2022/01/03	2044	04/08/2022	11.10	Call	Bond Future	3,397.6200	3.3976	3,462.3500	3.4624	1.905	0	0	0
2022/01/03	2044	04/08/2022	11.10	Put	Bond Future	3,214.7100	3.2147	3,114.8200	3.1148	(3.107)	0	0	0
2022/01/03	2044	03/11/2022	11.40	Put	Bond Future	3,441.4400	3.4414	3,350.4600	3.3505	(2.644)	0	0	0
2022/01/03	2044	03/11/2022	11.41	Call	Bond Future	4,498.4500	4.4985	4,574.4200	4.5744	1.689	0	0	0
2022/01/03	2044	03/11/2022	11.41	Put	Bond Future	3,412.6500	3.4126	3,322.1200	3.3221	(2.653)	0	0	0
2022/01/03	2044	03/11/2022			Bond Future	11.2456	82.3315	11.2207	82.4980	(0.221)	0.0000	0.0000	0
2022/01/03	2044	03/11/2022	11.39	Call	Bond Future	4,425.4500	4.4255	4,500.5300	4.5005	1.697	0	0	0
2022/01/03	2044	03/11/2022	11.39	Put	Bond Future	3,470.4400	3.4704	3,379.0200	3.3790	(2.634)	0	0	0
2022/01/03	2044	03/11/2022	11.40	Call	Bond Future	4,461.8900	4.4619	4,537.4100	4.5374	1.693	0	0	0
2022/01/03	2046	03/02/2022			Bond Future	118.6941	118.6941	120.1200	120.1200	1.201	0.0000	0.0000	15,506
2022/01/03	2046	05/05/2022			Bond Future	118.2344	118.2344	119.6769	119.6769	1.220	0.0000	0.0000	171
2022/01/03	2046	04/08/2022			Bond Future	119.7000	119.7000	121.1603	121.1603	1.220	0.0000	0.0000	0
2022/01/03	2046	03/11/2022			Bond Future	119.2835	119.2835	120.7617	120.7617	1.239	0.0000	0.0000	0
2022/01/03	2050	03/02/2022			Bond Future	121.6093	121.6093	122.7826	122.7826	0.965	0.0000	0.0000	9,280
2022/01/03	2050	05/05/2022			Bond Future	123.0717	123.0717	124.2582	124.2582	0.964	0.0000	0.0000	379
2022/01/03	2050	04/08/2022			Bond Future	122.5818	122.5818	123.7831	123.7831	0.980	0.0000	0.0000	0
2022/01/03	2050	03/11/2022			Bond Future	124.1259	124.1259	125.3421	125.3421	0.980	0.0000	0.0000	0
2022/01/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	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
2022/01/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	AL37	03/02/2022			Index Future	810.7170	810.7170	810.3230	810.3230	(0.049)	0.0000	0.0000	0
2022/01/03	AL37	05/05/2022			Index Future	820.2640	820.2640	819.8530	819.8530	(0.050)	0.0000	0.0000	0
2022/01/03	AL37	04/08/2022			Index Future	830.1260	830.1260	829.7060	829.7060	(0.051)	0.0000	0.0000	0
2022/01/03	AL37	03/11/2022			Index Future	840.4920	840.4920	840.0640	840.0640	(0.051)	0.0000	0.0000	0
2022/01/03	AL7T	03/02/2022			Index Future	931.3910	931.3910	932.6260	932.6260	0.133	0.0000	0.0000	0
2022/01/03	AL7T	05/05/2022			Index Future	942.3600	942.3600	943.5950	943.5950	0.131	0.0000	0.0000	0
2022/01/03	AL7T	04/08/2022			Index Future	953.6900	953.6900	954.9350	954.9350	0.131	0.0000	0.0000	0
2022/01/03	AL7T	03/11/2022			Index Future	965.5990	965.5990	966.8560	966.8560	0.130	0.0000	0.0000	0
2022/01/03	ALBI	03/02/2022			Index Future	826.1050	826.1050	827.2580	827.2580	0.140	0.0000	0.0000	193
2022/01/03	ALBI	05/05/2022			Index Future	835.8330	835.8330	836.9870	836.9870	0.138	0.0000	0.0000	29
2022/01/03	ALBI	04/08/2022			Index Future	845.8820	845.8820	847.0470	847.0470	0.138	0.0000	0.0000	0
2022/01/03	ALBI	03/11/2022			Index Future	856.4450	856.4450	857.6210	857.6210	0.137	0.0000	0.0000	0
2022/01/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	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
2022/01/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/03	ES33	03/02/2022			Bond Future	11.3004	78.7774	11.2774	78.8985	(0.203)	0.0000	0.0000	263
2022/01/03	ES33	05/05/2022			Bond Future	11.5329	75.9472	11.5090	76.0694	(0.207)	0.0000	0.0000	87
2022/01/03	ES33	04/08/2022			Bond Future	11.7756	76.8411	11.7507	76.9647	(0.211)	0.0000	0.0000	0
2022/01/03	ES33	03/11/2022			Bond Future	12.0218	74.0799	11.9959	74.2049	(0.216)	0.0000	0.0000	0
2022/01/03	ES42	03/02/2022			Bond Future	11.7566	77.4985	11.7339	77.6365	(0.193)	0.0000	0.0000	3,579
2022/01/03	ES42	05/05/2022			Bond Future	11.9744	74.1720	11.9508	74.3113	(0.197)	0.0000	0.0000	1,190
2022/01/03	ES42	04/08/2022			Bond Future	12.1954	75.0434	12.1708	75.1843	(0.202)	0.0000	0.0000	0
2022/01/03	ES42	03/11/2022			Bond Future	12.4202	71.7801	12.3944	71.9227	(0.207)	0.0000	0.0000	0
2022/01/03	GOVI	03/02/2022	792.76	Call	GOVI	224,500.0000	22.4500	235,770.0000	23.5770	5.020	0	0	0
2022/01/03	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	03/02/2022			GOVI	815.2100	815.2100	816.3370	816.3370	0.138	0.0000	0.0000	987
2022/01/03	GOVI	03/02/2022	792.74	Call	GOVI	224,700.0000	22.4700	235,970.0000	23.5970	5.016	0	0	0
2022/01/03	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	03/02/2022	792.75	Call	GOVI	224,600.0000	22.4600	235,870.0000	23.5870	5.018	0	0	0
2022/01/03	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	05/05/2022	788.25	Call	GOVI	365,600.0000	36.5600	376,880.0000	37.6880	3.085	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
2022/01/03	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	05/05/2022			GOVI	824.8100	824.8100	825.9380	825.9380	0.137	0.0000	0.0000	0
2022/01/03	GOVI	05/05/2022	788.23	Call	GOVI	365,800.0000	36.5800	377,080.0000	37.7080	3.084	0	0	0
2022/01/03	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	05/05/2022	788.24	Call	GOVI	365,700.0000	36.5700	376,980.0000	37.6980	3.084	0	0	0
2022/01/03	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	04/08/2022	819.28	Call	GOVI	154,470.0000	15.4470	165,850.0000	16.5850	7.367	0	0	0
2022/01/03	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	04/08/2022			GOVI	834.7270	834.7270	835.8650	835.8650	0.136	0.0000	0.0000	0
2022/01/03	GOVI	04/08/2022	819.26	Call	GOVI	154,670.0000	15.4670	166,050.0000	16.6050	7.358	0	0	0
2022/01/03	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	04/08/2022	819.27	Call	GOVI	154,570.0000	15.4570	165,950.0000	16.5950	7.362	0	0	0
2022/01/03	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	03/11/2022	820.41	Call	GOVI	247,410.0000	24.7410	258,890.0000	25.8890	4.640	0	0	0
2022/01/03	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	03/11/2022	820.42	Call	GOVI	247,310.0000	24.7310	258,790.0000	25.8790	4.642	0	0	0
2022/01/03	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GOVI	03/11/2022			GOVI	845.1510	845.1510	846.2990	846.2990	0.136	0.0000	0.0000	0
2022/01/03	GOVI	03/11/2022	820.43	Call	GOVI	247,210.0000	24.7210	258,690.0000	25.8690	4.644	0	0	0
2022/01/03	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/03	IGOV	03/02/2022			Index Future	311.3500	311.3500	312.2080	312.2080	0.276	0.0000	0.0000	483
2022/01/03	IGOV	05/05/2022			Index Future	315.0940	315.0940	315.9570	315.9570	0.274	0.0000	0.0000	16
2022/01/03	IGOV	04/08/2022			Index Future	318.9580	318.9580	319.8310	319.8310	0.274	0.0000	0.0000	0
2022/01/03	IGOV	03/11/2022			Index Future	323.0160	323.0160	323.8980	323.8980	0.273	0.0000	0.0000	0
2022/01/03	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/03	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/03	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/03	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
2022/01/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/03	JBAF	19/01/2022			Jibar Tradeable Future	3.9150	96.0850	3.9150	96.0850	0.000	0.0000	0.0000	0
2022/01/03	JBAF	16/02/2022			Jibar Tradeable Future	4.1900	95.8100	4.1900	95.8100	0.000	0.0000	0.0000	0
2022/01/03	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2450	95.7550	0.000	0.0000	0.0000	0
2022/01/03	JBAF	20/04/2022			Jibar Tradeable Future	4.5500	95.4500	4.5300	95.4700	(0.440)	0.0000	0.0000	0
2022/01/03	JBAF	18/05/2022			Jibar Tradeable Future	4.6000	95.4000	4.5900	95.4100	(0.217)	0.0000	0.0000	0
2022/01/03	JBAF	15/06/2022			Jibar Tradeable Future	4.8750	95.1250	4.8550	95.1450	(0.410)	0.0000	0.0000	72
2022/01/03	JBAF	21/09/2022			Jibar Tradeable Future	5.2500	94.7500	5.2500	94.7500	0.000	0.0000	0.0000	0
2022/01/03	JBAF	21/12/2022			Jibar Tradeable Future	5.7650	94.2350	5.7450	94.2550	(0.347)	0.0000	0.0000	68
2022/01/03	JBAF	15/03/2023			Jibar Tradeable Future	6.0000	94.0000	5.9850	94.0150	(0.250)	0.0000	0.0000	0
2022/01/03	JBAF	21/06/2023			Jibar Tradeable Future	6.2700	93.7300	6.2600	93.7400	(0.159)	0.0000	0.0000	0
2022/01/03	JBAF	20/09/2023			Jibar Tradeable Future	6.4400	93.5600	6.4350	93.5650	(0.078)	0.0000	0.0000	75
2022/01/03	JBAF	20/12/2023			Jibar Tradeable Future	6.6050	93.3950	6.5950	93.4050	(0.151)	0.0000	0.0000	0
2022/01/03	R023	03/02/2022	5.08	Put	Bond Future	188.3700	0.1884	181.0500	0.1811	(3.886)	0	0	0
2022/01/03	R023	03/02/2022	5.08	Call	Bond Future	100.8800	0.1009	95.5400	0.0955	(5.293)	0	0	0
2022/01/03	R023	03/02/2022			Bond Future	5.1645	106.0645	5.1626	106.0665	(0.037)	0.0000	0.0000	16,431
2022/01/03	R023	03/02/2022	5.07	Put	Bond Future	194.1400	0.1941	186.8700	0.1869	(3.745)	0	0	0
2022/01/03	R023	03/02/2022	5.07	Call	Bond Future	96.2800	0.0963	90.9900	0.0910	(5.494)	0	0	0
2022/01/03	R023	03/02/2022	5.06	Put	Bond Future	200.1600	0.2002	192.9400	0.1929	(3.607)	0	0	0
2022/01/03	R023	03/02/2022	5.06	Call	Bond Future	91.9400	0.0919	86.7000	0.0867	(5.699)	0	0	0
2022/01/03	R023	05/05/2022	6.31	Call	Bond Future	855.9700	0.8560	855.3400	0.8553	(0.074)	0	0	0
2022/01/03	R023	05/05/2022	6.31	Put	Bond Future	49.4800	0.0495	47.3900	0.0474	(4.224)	0	0	0
2022/01/03	R023	05/05/2022			Bond Future	5.2883	103.4035	5.2864	103.4050	(0.035)	0.0000	0.0000	835
2022/01/03	R023	05/05/2022	6.29	Call	Bond Future	841.9000	0.8419	841.2400	0.8412	(0.078)	0	0	0
2022/01/03	R023	05/05/2022	6.29	Put	Bond Future	51.1000	0.0511	48.9800	0.0490	(4.149)	0	0	0
2022/01/03	R023	05/05/2022	6.30	Call	Bond Future	848.9300	0.8489	848.2900	0.8483	(0.075)	0	0	0
2022/01/03	R023	05/05/2022	6.30	Put	Bond Future	50.2800	0.0503	48.1800	0.0482	(4.177)	0	0	0
2022/01/03	R023	04/08/2022	6.05	Call	Bond Future	439.9900	0.4400	439.4100	0.4394	(0.132)	0	0	0
2022/01/03	R023	04/08/2022	6.05	Put	Bond Future	121.2300	0.1212	119.3000	0.1193	(1.592)	0	0	0
2022/01/03	R023	04/08/2022			Bond Future	5.4730	104.6295	5.4705	104.6308	(0.045)	0.0000	0.0000	0
2022/01/03	R023	04/08/2022	6.03	Call	Bond Future	431.8100	0.4318	431.2100	0.4312	(0.139)	0	0	0
2022/01/03	R023	04/08/2022	6.03	Put	Bond Future	124.0600	0.1241	122.1100	0.1221	(1.572)	0	0	0
2022/01/03	R023	04/08/2022	6.04	Call	Bond Future	435.8900	0.4359	435.3000	0.4353	(0.135)	0	0	0
2022/01/03	R023	04/08/2022	6.04	Put	Bond Future	122.6400	0.1226	120.7000	0.1207	(1.582)	0	0	0
2022/01/03	R023	03/11/2022	6.25	Call	Bond Future	247.3000	0.2473	247.1800	0.2472	(0.049)	0	0	0
2022/01/03	R023	03/11/2022	6.25	Put	Bond Future	124.2600	0.1243	122.9600	0.1230	(1.046)	0	0	0
2022/01/03	R023	03/11/2022	6.26	Call	Bond Future	249.1700	0.2492	249.0500	0.2491	(0.048)	0	0	0
2022/01/03	R023	03/11/2022	6.26	Put	Bond Future	123.0700	0.1231	121.7700	0.1218	(1.056)	0	0	0
2022/01/03	R023	03/11/2022			Bond Future	5.8495	102.0434	5.8457	102.0446	(0.066)	0.0000	0.0000	0
2022/01/03	R023	03/11/2022	6.27	Call	Bond Future	251.4000	0.2514	251.2800	0.2513	(0.048)	0	0	0
2022/01/03	R023	03/11/2022	6.27	Put	Bond Future	122.2300	0.1222	120.9300	0.1209	(1.064)	0	0	0
2022/01/03	R035	03/02/2022	11.73	Put	Bond Future	12.7400	0.0127	7.5400	0.0075	(40.816)	0	0	280
2022/01/03	R035	03/02/2022	11.73	Call	Bond Future	8,385.0700	8.3851	8,560.6200	8.5606	2.094	0	0	0
2022/01/03	R035	03/02/2022	11.39	Put	Bond Future	49.9100	0.0499	33.5300	0.0335	(32.819)	0	0	683

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
2022/01/03	R035	03/02/2022	11.39	Call	Bond Future	6,459.6400	6.4596	6,624.0100	6.6240	2.545	0	0	0
2022/01/03	R035	03/02/2022	9.92	Put	Bond Future	3,190.0000	3.1900	3,005.9900	3.0060	(5.768)	0	0	0
2022/01/03	R035	03/02/2022	9.92	Call	Bond Future	274.7400	0.2747	271.4800	0.2715	(1.187)	0	0	200
2022/01/03	R035	03/02/2022	10.26	Put	Bond Future	1,603.0500	1.6031	1,445.1900	1.4452	(9.847)	0	0	0
2022/01/03	R035	03/02/2022	10.26	Call	Bond Future	973.0800	0.9731	995.9700	0.9960	2.352	0	0	200
2022/01/03	R035	03/02/2022	10.24	Put	Bond Future	1,677.9600	1.6780	1,517.6200	1.5176	(9.556)	0	0	0
2022/01/03	R035	03/02/2022	10.61	Put	Bond Future	641.4300	0.6414	538.7900	0.5388	(16.002)	0	0	200
2022/01/03	R035	03/02/2022	10.61	Call	Bond Future	2,280.7000	2.2807	2,358.8100	2.3588	3.425	0	0	0
2022/01/03	R035	03/02/2022	10.35	Put	Bond Future	1,292.0800	1.2921	1,146.6600	1.1467	(11.255)	0	0	0
2022/01/03	R035	03/02/2022	10.35	Call	Bond Future	1,253.5600	1.2536	1,288.8900	1.2889	2.818	0	0	1,600
2022/01/03	R035	03/02/2022	10.34	Put	Bond Future	1,324.3400	1.3243	1,177.4600	1.1775	(11.091)	0	0	500
2022/01/03	R035	03/02/2022	10.34	Call	Bond Future	1,220.3800	1.2204	1,254.2500	1.2542	2.775	0	0	0
2022/01/03	R035	03/02/2022	11.05	Put	Bond Future	162.0300	0.1620	120.9800	0.1210	(25.335)	0	0	1,600
2022/01/03	R035	03/02/2022	11.03	Call	Bond Future	4,428.8600	4.4289	4,566.5000	4.5665	3.108	0	0	0
2022/01/03	R035	03/02/2022	10.65	Call	Bond Future	2,463.6500	2.4637	2,548.5400	2.5485	3.446	0	0	0
2022/01/03	R035	03/02/2022	11.23	Put	Bond Future	87.7500	0.0878	62.0400	0.0620	(29.299)	0	0	0
2022/01/03	R035	03/02/2022	11.23	Call	Bond Future	5,549.9700	5.5500	5,705.0100	5.7050	2.794	0	0	0
2022/01/03	R035	03/02/2022	11.22	Put	Bond Future	90.8600	0.0909	64.4400	0.0644	(29.078)	0	0	0
2022/01/03	R035	03/02/2022	11.22	Call	Bond Future	5,493.3400	5.4933	5,647.6700	5.6477	2.809	0	0	0
2022/01/03	R035	03/02/2022	11.11	Call	Bond Future	4,873.7500	4.8738	5,019.1900	5.0192	2.984	0	0	0
2022/01/03	R035	03/02/2022	11.33	Put	Bond Future	61.7900	0.0618	42.3200	0.0423	(31.510)	0	0	500
2022/01/03	R035	03/02/2022	11.28	Put	Bond Future	73.6900	0.0737	51.2900	0.0513	(30.398)	0	0	200
2022/01/03	R035	03/02/2022	11.28	Call	Bond Future	5,833.6800	5.8337	5,992.0300	5.9920	2.714	0	0	0
2022/01/03	R035	03/02/2022			Bond Future	10.3559	93.4632	10.3283	93.6440	(0.267)	0.0000	0.0000	103,053
2022/01/03	R035	03/02/2022	11.88	Put	Bond Future	6.5600	0.0066	3.6500	0.0037	(44.360)	0	0	1,800
2022/01/03	R035	03/02/2022	11.88	Call	Bond Future	9,223.2900	9.2233	9,401.1300	9.4011	1.928	0	0	0
2022/01/03	R035	03/02/2022	9.70	Put	Bond Future	4,531.7700	4.5318	4,345.7900	4.3458	(4.104)	0	0	0
2022/01/03	R035	03/02/2022	9.70	Call	Bond Future	93.7400	0.0937	88.5100	0.0885	(5.579)	0	0	683
2022/01/03	R035	03/02/2022	10.24	Call	Bond Future	915.8100	0.9158	936.2200	0.9362	2.229	0	0	500
2022/01/03	R035	03/02/2022	10.10	Put	Bond Future	2,264.5500	2.2646	2,090.2000	2.0902	(7.699)	0	0	0
2022/01/03	R035	03/02/2022	10.10	Call	Bond Future	569.2900	0.5693	575.6900	0.5757	1.124	0	0	280
2022/01/03	R035	03/02/2022	11.05	Call	Bond Future	4,539.4800	4.5395	4,679.1800	4.6792	3.077	0	0	0
2022/01/03	R035	03/02/2022	11.03	Put	Bond Future	173.1900	0.1732	130.0800	0.1301	(24.892)	0	0	280
2022/01/03	R035	03/02/2022	10.65	Put	Bond Future	570.2600	0.5703	474.4000	0.4744	(16.810)	0	0	683
2022/01/03	R035	03/02/2022	11.11	Put	Bond Future	132.4800	0.1325	97.1700	0.0972	(26.653)	0	0	200
2022/01/03	R035	03/02/2022	11.33	Call	Bond Future	6,118.0300	6.1180	6,279.3100	6.2793	2.636	0	0	0
2022/01/03	R035	03/02/2022	11.24	Put	Bond Future	84.7500	0.0847	59.7300	0.0597	(29.522)	0	0	0
2022/01/03	R035	03/02/2022	11.24	Call	Bond Future	5,606.6400	5.6066	5,762.3700	5.7624	2.778	0	0	0
2022/01/03	R035	05/05/2022	11.63	Call	Bond Future	7,069.6800	7.0697	7,206.7400	7.2067	1.939	0	0	0
2022/01/03	R035	05/05/2022	11.63	Put	Bond Future	546.5100	0.5465	501.1700	0.5012	(8.296)	0	0	0
2022/01/03	R035	05/05/2022	11.64	Call	Bond Future	7,119.2800	7.1193	7,256.7800	7.2568	1.931	0	0	0
2022/01/03	R035	05/05/2022	11.64	Put	Bond Future	539.1800	0.5392	494.2800	0.4943	(8.327)	0	0	0
2022/01/03	R035	05/05/2022	10.72	Call	Bond Future	2,982.8700	2.9829	3,062.4100	3.0624	2.667	0	0	1,200
2022/01/03	R035	05/05/2022	10.72	Put	Bond Future	1,889.1300	1.8891	1,786.2700	1.7863	(5.445)	0	0	0
2022/01/03	R035	05/05/2022			Bond Future	10.5465	90.0862	10.5178	90.2686	(0.272)	0.0000	0.0000	8,926
2022/01/03	R035	05/05/2022	11.65	Call	Bond Future	7,168.9100	7.1689	7,306.8600	7.3069	1.924	0	0	0
2022/01/03	R035	05/05/2022	11.65	Put	Bond Future	531.9400	0.5319	487.4900	0.4875	(8.356)	0	0	0
2022/01/03	R035	05/05/2022	12.64	Call	Bond Future	12,128.5100	12.1285	12,295.6200	12.2956	1.378	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
2022/01/03	R035	05/05/2022	12.64	Put	Bond Future	134.7500	0.1347	119.4600	0.1195	(11.347)	0	0	1,200
2022/01/03	R035	05/05/2022	10.82	Call	Bond Future	3,365.4300	3.3654	3,452.6700	3.4527	2.592	0	0	0
2022/01/03	R035	05/05/2022	10.82	Put	Bond Future	1,650.1600	1.6502	1,555.0000	1.5550	(5.767)	0	0	1,200
2022/01/03	R035	04/08/2022	11.13	Put	Bond Future	2,115.1100	2.1151	2,027.3200	2.0273	(4.151)	0	0	100
2022/01/03	R035	04/08/2022	10.72	Call	Bond Future	2,986.3200	2.9863	3,059.5900	3.0596	2.454	0	0	0
2022/01/03	R035	04/08/2022	10.72	Put	Bond Future	3,151.4900	3.1515	3,040.2500	3.0402	(3.530)	0	0	0
2022/01/03	R035	04/08/2022	10.73	Call	Bond Future	3,018.0600	3.0181	3,091.9200	3.0919	2.447	0	0	0
2022/01/03	R035	04/08/2022	10.73	Put	Bond Future	3,121.2900	3.1213	3,010.6400	3.0106	(3.545)	0	0	0
2022/01/03	R035	04/08/2022	9.84	Call	Bond Future	841.4500	0.8414	867.8700	0.8679	3.140	0	0	100
2022/01/03	R035	04/08/2022	9.84	Put	Bond Future	6,710.3600	6.7104	6,552.2700	6.5523	(2.356)	0	0	0
2022/01/03	R035	04/08/2022	10.53	Put	Bond Future	3,765.9200	3.7659	3,643.6200	3.6436	(3.248)	0	0	0
2022/01/03	R035	04/08/2022	10.64	Call	Bond Future	2,736.6100	2.7366	2,805.2100	2.8052	2.507	0	0	0
2022/01/03	R035	04/08/2022	10.64	Put	Bond Future	3,399.5300	3.3995	3,283.6200	3.2836	(3.410)	0	0	100
2022/01/03	R035	04/08/2022	9.53	Call	Bond Future	479.1500	0.4791	494.7000	0.4947	3.245	0	0	400
2022/01/03	R035	04/08/2022	9.53	Put	Bond Future	8,482.3600	8.4824	8,313.4000	8.3134	(1.992)	0	0	0
2022/01/03	R035	04/08/2022			Bond Future	10.7467	91.1293	10.7169	91.3138	(0.277)	0.0000	0.0000	0
2022/01/03	R035	04/08/2022	11.13	Call	Bond Future	4,438.8800	4.4389	4,535.6000	4.5356	2.179	0	0	0
2022/01/03	R035	04/08/2022	12.18	Call	Bond Future	9,039.0500	9.0390	9,179.9300	9.1799	1.559	0	0	0
2022/01/03	R035	04/08/2022	12.18	Put	Bond Future	787.4800	0.7875	743.8500	0.7439	(5.540)	0	0	400
2022/01/03	R035	04/08/2022	10.74	Call	Bond Future	3,050.2400	3.0502	3,124.6800	3.1247	2.440	0	0	0
2022/01/03	R035	04/08/2022	10.74	Put	Bond Future	3,091.6000	3.0916	2,981.5300	2.9815	(3.560)	0	0	0
2022/01/03	R035	04/08/2022	10.53	Call	Bond Future	2,411.9900	2.4120	2,474.2000	2.4742	2.579	0	0	400
2022/01/03	R035	03/11/2022	11.15	Call	Bond Future	4,235.6100	4.2356	4,325.9300	4.3259	2.132	0	0	0
2022/01/03	R035	03/11/2022	11.15	Put	Bond Future	3,031.3500	3.0313	2,935.0600	2.9351	(3.176)	0	0	0
2022/01/03	R035	03/11/2022			Bond Future	10.9476	87.8301	10.9165	88.0167	(0.283)	0.0000	0.0000	0
2022/01/03	R035	03/11/2022	11.14	Call	Bond Future	4,201.7700	4.2018	4,291.6100	4.2916	2.138	0	0	0
2022/01/03	R035	03/11/2022	11.14	Put	Bond Future	3,056.4400	3.0564	2,959.6700	2.9597	(3.166)	0	0	0
2022/01/03	R035	03/11/2022	11.13	Call	Bond Future	4,168.0600	4.1681	4,257.4100	4.2574	2.144	0	0	0
2022/01/03	R035	03/11/2022	11.13	Put	Bond Future	3,081.7100	3.0817	2,984.4500	2.9844	(3.156)	0	0	0
2022/01/03	R186	03/02/2022	7.30	Put	Bond Future	2,713.3500	2.7133	2,772.1400	2.7721	2.167	0	0	0
2022/01/03	R186	03/02/2022	7.30	Call	Bond Future	69.7400	0.0697	52.1500	0.0521	(25.222)	0	0	0
2022/01/03	R186	03/02/2022			Bond Future	7.9163	111.6609	7.9344	111.5845	0.228	0.0000	0.0000	69,863
2022/01/03	R186	03/02/2022	7.29	Put	Bond Future	2,753.4900	2.7535	2,812.9300	2.8129	2.159	0	0	0
2022/01/03	R186	03/02/2022	7.29	Call	Bond Future	66.3300	0.0663	49.3900	0.0494	(25.539)	0	0	0
2022/01/03	R186	03/02/2022	7.28	Put	Bond Future	2,793.7900	2.7938	2,853.8500	2.8538	2.150	0	0	0
2022/01/03	R186	03/02/2022	7.28	Call	Bond Future	63.0700	0.0631	46.7500	0.0467	(25.876)	0	0	0
2022/01/03	R186	05/05/2022	9.18	Call	Bond Future	4,402.2200	4.4022	4,324.5800	4.3246	(1.764)	0	0	0
2022/01/03	R186	05/05/2022	9.18	Put	Bond Future	320.7700	0.3208	321.0000	0.3210	0.072	0	0	454
2022/01/03	R186	05/05/2022	8.32	Call	Bond Future	1,889.5700	1.8896	1,826.6300	1.8266	(3.331)	0	0	0
2022/01/03	R186	05/05/2022	8.32	Put	Bond Future	1,148.8400	1.1488	1,163.7700	1.1638	1.300	0	0	0
2022/01/03	R186	05/05/2022	8.14	Call	Bond Future	1,489.2200	1.4892	1,432.0700	1.4321	(3.838)	0	0	454
2022/01/03	R186	05/05/2022	8.14	Put	Bond Future	1,464.4900	1.4645	1,485.2100	1.4852	1.415	0	0	0
2022/01/03	R186	05/05/2022	7.28	Call	Bond Future	288.7200	0.2887	266.4800	0.2665	(7.703)	0	0	435
2022/01/03	R186	05/05/2022	7.28	Put	Bond Future	3,767.7700	3.7678	3,823.4000	3.8234	1.476	0	0	0
2022/01/03	R186	05/05/2022	7.48	Call	Bond Future	463.3000	0.4633	432.9800	0.4330	(6.544)	0	0	3,600
2022/01/03	R186	05/05/2022	7.48	Put	Bond Future	3,115.1100	3.1151	3,162.6600	3.1627	1.526	0	0	0
2022/01/03	R186	05/05/2022			Bond Future	8.1338	112.9758	8.1533	112.8980	0.240	0.0000	0.0000	4,514

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/03	R186	05/05/2022	8.64	Call	Bond Future	2,724.8800	2.7249	2,654.0500	2.6540	(2.599)	0	0	0
2022/01/03	R186	05/05/2022	8.64	Put	Bond Future	725.7300	0.7257	732.7700	0.7328	0.970	0	0	4,035
2022/01/03	R186	05/05/2022	8.94	Call	Bond Future	3,626.2800	3.6263	3,550.8000	3.5508	(2.081)	0	0	0
2022/01/03	R186	05/05/2022	8.94	Put	Bond Future	463.9700	0.4640	466.3600	0.4664	0.515	0	0	454
2022/01/03	R186	05/05/2022	8.31	Call	Bond Future	1,865.9500	1.8659	1,803.3100	1.8033	(3.357)	0	0	0
2022/01/03	R186	05/05/2022	8.31	Put	Bond Future	1,164.8400	1.1648	1,180.0700	1.1801	1.307	0	0	0
2022/01/03	R186	05/05/2022	8.35	Call	Bond Future	1,961.3300	1.9613	1,897.5100	1.8975	(3.254)	0	0	454
2022/01/03	R186	05/05/2022	8.35	Put	Bond Future	1,101.8400	1.1018	1,115.8900	1.1159	1.275	0	0	0
2022/01/03	R186	05/05/2022	7.88	Call	Bond Future	1,001.5600	1.0016	954.2700	0.9543	(4.722)	0	0	435
2022/01/03	R186	05/05/2022	7.88	Put	Bond Future	2,021.5500	2.0216	2,052.1300	2.0521	1.513	0	0	0
2022/01/03	R186	05/05/2022	8.30	Call	Bond Future	1,842.4900	1.8425	1,780.1400	1.7801	(3.384)	0	0	0
2022/01/03	R186	05/05/2022	8.30	Put	Bond Future	1,181.0200	1.1810	1,196.5400	1.1965	1.314	0	0	0
2022/01/03	R186	05/05/2022	6.73	Call	Bond Future	86.9400	0.0869	77.8100	0.0778	(10.501)	0	0	3,600
2022/01/03	R186	05/05/2022	6.73	Put	Bond Future	5,880.6600	5.8807	5,949.4000	5.9494	1.169	0	0	0
2022/01/03	R186	04/08/2022	8.15	Call	Bond Future	1,478.8300	1.4788	1,431.7600	1.4318	(3.183)	0	0	0
2022/01/03	R186	04/08/2022	8.15	Put	Bond Future	2,314.8900	2.3149	2,346.8600	2.3469	1.381	0	0	0
2022/01/03	R186	04/08/2022	9.78	Call	Bond Future	5,626.2600	5.6263	5,550.6900	5.5507	(1.343)	0	0	0
2022/01/03	R186	04/08/2022	9.78	Put	Bond Future	474.6600	0.4747	478.1300	0.4781	0.731	0	0	3,600
2022/01/03	R186	04/08/2022	7.96	Call	Bond Future	1,155.1700	1.1552	1,113.8500	1.1139	(3.577)	0	0	3,600
2022/01/03	R186	04/08/2022			Bond Future	8.3708	109.0155	8.3917	108.9365	0.251	0.0000	0.0000	0
2022/01/03	R186	04/08/2022	8.14	Call	Bond Future	1,460.9000	1.4609	1,414.1100	1.4141	(3.203)	0	0	0
2022/01/03	R186	04/08/2022	8.14	Put	Bond Future	2,335.0300	2.3350	2,367.2800	2.3673	1.381	0	0	0
2022/01/03	R186	04/08/2022	6.96	Call	Bond Future	214.4200	0.2144	200.8100	0.2008	(6.347)	0	0	3,600
2022/01/03	R186	04/08/2022	6.96	Put	Bond Future	5,699.7000	5.6997	5,765.1300	5.7651	1.148	0	0	0
2022/01/03	R186	04/08/2022	7.96	Put	Bond Future	2,717.3400	2.7173	2,755.0600	2.7551	1.388	0	0	0
2022/01/03	R186	04/08/2022	8.13	Call	Bond Future	1,443.0800	1.4431	1,396.5900	1.3966	(3.222)	0	0	0
2022/01/03	R186	04/08/2022	8.13	Put	Bond Future	2,355.2900	2.3553	2,387.8400	2.3878	1.382	0	0	0
2022/01/03	R186	03/11/2022	8.53	Call	Bond Future	2,065.8500	2.0659	2,016.1600	2.0162	(2.405)	0	0	0
2022/01/03	R186	03/11/2022	8.53	Put	Bond Future	2,369.9700	2.3700	2,400.3800	2.4004	1.283	0	0	0
2022/01/03	R186	03/11/2022	8.54	Call	Bond Future	2,084.1500	2.0841	2,034.2500	2.0343	(2.394)	0	0	0
2022/01/03	R186	03/11/2022	8.54	Put	Bond Future	2,352.7200	2.3527	2,382.9200	2.3829	1.284	0	0	0
2022/01/03	R186	03/11/2022			Bond Future	8.6157	110.4138	8.6383	110.3337	0.263	0.0000	0.0000	0
2022/01/03	R186	03/11/2022	8.55	Call	Bond Future	2,102.9400	2.1029	2,052.8200	2.0528	(2.383)	0	0	0
2022/01/03	R186	03/11/2022	8.55	Put	Bond Future	2,335.9800	2.3360	2,365.9600	2.3660	1.283	0	0	0
2022/01/03	R197	03/02/2022			Bond Future	322.1037	322.1037	321.8099	321.8099	(0.091)	0.0000	0.0000	1,132
2022/01/03	R197	05/05/2022			Bond Future	325.9765	325.9765	325.6776	325.6776	(0.092)	0.0000	0.0000	237
2022/01/03	R197	04/08/2022			Bond Future	321.6457	321.6457	321.3433	321.3433	(0.094)	0.0000	0.0000	0
2022/01/03	R197	03/11/2022			Bond Future	325.6978	325.6978	325.3911	325.3911	(0.094)	0.0000	0.0000	0
2022/01/03	R202	03/02/2022			Bond Future	249.1111	249.1111	248.6449	248.6449	(0.187)	0.0000	0.0000	7,753
2022/01/03	R202	05/05/2022			Bond Future	252.1063	252.1063	251.6333	251.6333	(0.188)	0.0000	0.0000	413
2022/01/03	R202	04/08/2022			Bond Future	250.7847	250.7847	250.3059	250.3059	(0.191)	0.0000	0.0000	0
2022/01/03	R202	03/11/2022			Bond Future	253.9437	253.9437	253.4583	253.4583	(0.191)	0.0000	0.0000	0
2022/01/03	R209	03/02/2022	11.03	Put	Bond Future	127.0800	0.1271	96.1900	0.0962	(24.308)	0	0	0
2022/01/03	R209	03/02/2022	11.03	Call	Bond Future	4,001.6000	4.0016	4,098.1300	4.0981	2.412	0	0	0
2022/01/03	R209	03/02/2022	11.02	Put	Bond Future	131.5000	0.1315	99.8300	0.0998	(24.084)	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
2022/01/03	R209	03/02/2022	11.02	Call	Bond Future	3,953.1400	3.9531	4,048.8900	4.0489	2.422	0	0	0
2022/01/03	R209	03/02/2022			Bond Future	10.3261	72.2661	10.3039	72.3935	(0.215)	0.0000	0.0000	20,296
2022/01/03	R209	03/02/2022	11.04	Put	Bond Future	122.7600	0.1228	92.6400	0.0926	(24.536)	0	0	0
2022/01/03	R209	03/02/2022	11.04	Call	Bond Future	4,050.1100	4.0501	4,147.4100	4.1474	2.402	0	0	0
2022/01/03	R209	05/05/2022	11.44	Call	Bond Future	5,600.7900	5.6008	5,688.2900	5.6883	1.562	0	0	0
2022/01/03	R209	05/05/2022	11.44	Put	Bond Future	600.0800	0.6001	559.0600	0.5591	(6.836)	0	0	0
2022/01/03	R209	05/05/2022	9.75	Call	Bond Future	497.2500	0.4973	506.7100	0.5067	1.902	0	0	8,525
2022/01/03	R209	05/05/2022	9.75	Put	Bond Future	4,860.8200	4.8608	4,741.7600	4.7418	(2.449)	0	0	0
2022/01/03	R209	05/05/2022	10.75	Call	Bond Future	2,891.5600	2.8916	2,946.9500	2.9469	1.916	0	0	0
2022/01/03	R209	05/05/2022	10.75	Put	Bond Future	1,499.1500	1.4991	1,426.0200	1.4260	(4.878)	0	0	12,050
2022/01/03	R209	05/05/2022	11.43	Call	Bond Future	5,558.5600	5.5586	5,645.6900	5.6457	1.567	0	0	0
2022/01/03	R209	05/05/2022	11.43	Put	Bond Future	608.1700	0.6082	566.7800	0.5668	(6.806)	0	0	0
2022/01/03	R209	05/05/2022			Bond Future	10.4975	69.9762	10.4745	70.1047	(0.219)	0.0000	0.0000	5,396
2022/01/03	R209	05/05/2022	11.45	Call	Bond Future	5,643.1800	5.6432	5,731.0600	5.7311	1.557	0	0	0
2022/01/03	R209	05/05/2022	11.45	Put	Bond Future	592.2000	0.5922	551.5600	0.5516	(6.863)	0	0	0
2022/01/03	R209	05/05/2022	12.00	Call	Bond Future	8,007.6300	8.0076	8,112.6900	8.1127	1.312	0	0	0
2022/01/03	R209	05/05/2022	12.00	Put	Bond Future	276.4400	0.2764	252.9800	0.2530	(8.486)	0	0	12,050
2022/01/03	R209	04/08/2022	10.57	Put	Bond Future	2,935.9700	2.9360	2,851.0400	2.8510	(2.893)	0	0	0
2022/01/03	R209	04/08/2022	10.58	Call	Bond Future	2,392.9100	2.3929	2,438.4500	2.4384	1.903	0	0	0
2022/01/03	R209	04/08/2022	10.58	Put	Bond Future	2,907.9300	2.9079	2,823.4300	2.8234	(2.906)	0	0	0
2022/01/03	R209	04/08/2022			Bond Future	10.6738	70.7866	10.6501	70.9166	(0.223)	0.0000	0.0000	0
2022/01/03	R209	04/08/2022	10.57	Call	Bond Future	2,365.7500	2.3657	2,410.8600	2.4109	1.907	0	0	0
2022/01/03	R209	04/08/2022	10.59	Call	Bond Future	2,420.0100	2.4200	2,465.9700	2.4660	1.899	0	0	0
2022/01/03	R209	04/08/2022	10.59	Put	Bond Future	2,879.9000	2.8799	2,795.8200	2.7958	(2.920)	0	0	0
2022/01/03	R209	03/11/2022	11.03	Call	Bond Future	3,608.4700	3.6085	3,668.9300	3.6689	1.676	0	0	0
2022/01/03	R209	03/11/2022	11.03	Put	Bond Future	2,655.1500	2.6551	2,584.1200	2.5841	(2.675)	0	0	0
2022/01/03	R209	03/11/2022			Bond Future	10.8493	68.5614	10.8247	68.6928	(0.227)	0.0000	0.0000	0
2022/01/03	R209	03/11/2022	11.01	Call	Bond Future	3,549.5300	3.5495	3,609.2800	3.6093	1.683	0	0	0
2022/01/03	R209	03/11/2022	11.01	Put	Bond Future	2,700.8200	2.7008	2,629.0800	2.6291	(2.656)	0	0	0
2022/01/03	R209	03/11/2022	11.02	Call	Bond Future	3,579.0600	3.5791	3,639.1800	3.6392	1.680	0	0	0
2022/01/03	R209	03/11/2022	11.02	Put	Bond Future	2,678.0200	2.6780	2,606.6500	2.6067	(2.665)	0	0	0
2022/01/03	R210	03/02/2022			Bond Future	214.5344	214.5344	214.7855	214.7855	0.117	0.0000	0.0000	1,449
2022/01/03	R210	05/05/2022			Bond Future	214.2533	214.2533	214.5065	214.5065	0.118	0.0000	0.0000	104
2022/01/03	R210	04/08/2022			Bond Future	216.9092	216.9092	217.1653	217.1653	0.118	0.0000	0.0000	0
2022/01/03	R210	03/11/2022			Bond Future	216.7243	216.7243	216.9827	216.9827	0.119	0.0000	0.0000	0
2022/01/03	R213	03/02/2022	10.67	Put	Bond Future	46.7700	0.0468	33.3900	0.0334	(28.608)	0	0	220
2022/01/03	R213	03/02/2022	10.67	Call	Bond Future	5,062.5600	5.0626	5,142.2800	5.1423	1.575	0	0	0
2022/01/03	R213	03/02/2022	10.60	Put	Bond Future	60.3100	0.0603	44.0100	0.0440	(27.027)	0	0	430
2022/01/03	R213	03/02/2022	8.80	Put	Bond Future	4,907.4500	4.9075	4,810.7200	4.8107	(1.971)	0	0	0
2022/01/03	R213	03/02/2022	8.80	Call	Bond Future	20.9800	0.0210	17.3500	0.0174	(17.302)	0	0	102
2022/01/03	R213	03/02/2022	8.63	Put	Bond Future	5,870.6500	5.8707	5,775.9600	5.7760	(1.613)	0	0	0
2022/01/03	R213	03/02/2022	8.63	Call	Bond Future	6.8300	0.0068	5.2400	0.0052	(23.280)	0	0	200
2022/01/03	R213	03/02/2022	9.58	Put	Bond Future	1,341.8200	1.3418	1,242.6000	1.2426	(7.394)	0	0	200
2022/01/03	R213	03/02/2022	9.22	Put	Bond Future	2,731.3600	2.7314	2,626.2000	2.6262	(3.850)	0	0	0
2022/01/03	R213	03/02/2022	9.98	Put	Bond Future	465.3200	0.4653	400.7200	0.4007	(13.883)	0	0	0
2022/01/03	R213	03/02/2022	9.98	Call	Bond Future	2,001.1700	2.0012	2,029.6700	2.0297	1.424	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
2022/01/03	R213	03/02/2022	10.00	Put	Bond Future	438.0800	0.4381	375.5600	0.3756	(14.271)	0	0	430
2022/01/03	R213	03/02/2022	10.00	Call	Bond Future	2,077.5600	2.0776	2,108.1400	2.1081	1.472	0	0	0
2022/01/03	R213	03/02/2022			Bond Future	9.6873	87.1429	9.6698	87.2360	(0.181)	0.0000	0.0000	22,660
2022/01/03	R213	03/02/2022	10.60	Call	Bond Future	4,731.8400	4.7318	4,808.6400	4.8086	1.623	0	0	0
2022/01/03	R213	03/02/2022	10.25	Put	Bond Future	201.0700	0.2011	162.1900	0.1622	(19.337)	0	0	102
2022/01/03	R213	03/02/2022	10.25	Call	Bond Future	3,121.8000	3.1218	3,176.0200	3.1760	1.737	0	0	0
2022/01/03	R213	03/02/2022	9.15	Put	Bond Future	3,063.8100	3.0638	2,959.7400	2.9597	(3.397)	0	0	0
2022/01/03	R213	03/02/2022	9.15	Call	Bond Future	147.1800	0.1472	136.2100	0.1362	(7.453)	0	0	220
2022/01/03	R213	03/02/2022	9.76	Put	Bond Future	862.7100	0.8627	776.4800	0.7765	(9.995)	0	0	102
2022/01/03	R213	03/02/2022	9.76	Call	Bond Future	1,247.5100	1.2475	1,254.3800	1.2544	0.551	0	0	0
2022/01/03	R213	03/02/2022	9.58	Call	Bond Future	769.4300	0.7694	763.3100	0.7633	(0.795)	0	0	0
2022/01/03	R213	03/02/2022	9.22	Call	Bond Future	201.9800	0.2020	189.9200	0.1899	(5.971)	0	0	430
2022/01/03	R213	03/02/2022	9.97	Put	Bond Future	479.3900	0.4794	413.7500	0.4138	(13.692)	0	0	0
2022/01/03	R213	03/02/2022	9.97	Call	Bond Future	1,963.3700	1.9634	1,990.8300	1.9908	1.399	0	0	0
2022/01/03	R213	03/02/2022	9.96	Put	Bond Future	493.9000	0.4939	427.2200	0.4272	(13.501)	0	0	0
2022/01/03	R213	03/02/2022	9.96	Call	Bond Future	1,925.9600	1.9260	1,952.3800	1.9524	1.372	0	0	0
2022/01/03	R213	03/02/2022	10.17	Put	Bond Future	260.2400	0.2602	214.2900	0.2143	(17.657)	0	0	220
2022/01/03	R213	03/02/2022	10.17	Call	Bond Future	2,773.7900	2.7738	2,820.9400	2.8209	1.700	0	0	0
2022/01/03	R213	03/02/2022	10.15	Put	Bond Future	277.2000	0.2772	229.3900	0.2294	(17.247)	0	0	200
2022/01/03	R213	03/02/2022	10.15	Call	Bond Future	2,688.5400	2.6885	2,733.8300	2.7338	1.685	0	0	0
2022/01/03	R213	05/05/2022	10.63	Call	Bond Future	4,452.4600	4.4525	4,506.4000	4.5064	1.211	0	0	0
2022/01/03	R213	05/05/2022	10.65	Put	Bond Future	692.2800	0.6923	653.1900	0.6532	(5.647)	0	0	0
2022/01/03	R213	05/05/2022			Bond Future	9.8821	84.6375	9.8639	84.7312	(0.184)	0.0000	0.0000	0
2022/01/03	R213	05/05/2022	10.63	Put	Bond Future	711.4800	0.7115	671.7000	0.6717	(5.591)	0	0	0
2022/01/03	R213	05/05/2022	10.64	Call	Bond Future	4,491.2600	4.4913	4,545.5500	4.5456	1.209	0	0	0
2022/01/03	R213	05/05/2022	10.64	Put	Bond Future	701.7400	0.7017	662.3100	0.6623	(5.619)	0	0	0
2022/01/03	R213	05/05/2022	10.65	Call	Bond Future	4,530.2900	4.5303	4,584.9200	4.5849	1.206	0	0	0
2022/01/03	R213	04/08/2022	9.88	Call	Bond Future	1,962.7800	1.9628	1,988.4900	1.9885	1.310	0	0	0
2022/01/03	R213	04/08/2022	9.89	Call	Bond Future	1,986.1600	1.9862	2,012.1500	2.0122	1.309	0	0	0
2022/01/03	R213	04/08/2022	9.90	Put	Bond Future	2,956.3800	2.9564	2,887.8900	2.8879	(2.317)	0	0	0
2022/01/03	R213	04/08/2022			Bond Future	10.0883	85.6203	10.0693	85.7151	(0.188)	0.0000	0.0000	0
2022/01/03	R213	04/08/2022	9.88	Put	Bond Future	3,010.8600	3.0109	2,941.8000	2.9418	(2.294)	0	0	0
2022/01/03	R213	04/08/2022	9.89	Put	Bond Future	2,983.5300	2.9835	2,914.7500	2.9148	(2.305)	0	0	0
2022/01/03	R213	04/08/2022	9.90	Call	Bond Future	2,009.6900	2.0097	2,035.9700	2.0360	1.308	0	0	0
2022/01/03	R213	03/11/2022	10.38	Call	Bond Future	3,110.2500	3.1102	3,147.9200	3.1479	1.211	0	0	0
2022/01/03	R213	03/11/2022	10.38	Put	Bond Future	2,713.3400	2.7133	2,655.2400	2.6552	(2.141)	0	0	0
2022/01/03	R213	03/11/2022	10.39	Call	Bond Future	3,136.3500	3.1363	3,174.2800	3.1743	1.209	0	0	0
2022/01/03	R213	03/11/2022	10.39	Put	Bond Future	2,691.4000	2.6914	2,633.5600	2.6336	(2.149)	0	0	0
2022/01/03	R213	03/11/2022			Bond Future	10.2977	83.1930	10.2779	83.2888	(0.192)	0.0000	0.0000	0
2022/01/03	R213	03/11/2022	10.40	Call	Bond Future	3,162.5600	3.1626	3,200.7400	3.2007	1.207	0	0	0
2022/01/03	R213	03/11/2022	10.40	Put	Bond Future	2,669.6000	2.6696	2,612.0100	2.6120	(2.157)	0	0	0
2022/01/03	R214	03/02/2022	11.41	Call	Bond Future	4,271.3500	4.2713	4,371.6200	4.3716	2.348	0	0	0
2022/01/03	R214	03/02/2022	11.40	Put	Bond Future	130.3800	0.1304	98.7100	0.0987	(24.291)	0	0	0
2022/01/03	R214	03/02/2022	11.39	Put	Bond Future	134.7800	0.1348	102.3300	0.1023	(24.076)	0	0	0
2022/01/03	R214	03/02/2022			Bond Future	10.6706	69.1888	10.6484	69.3200	(0.208)	0.0000	0.0000	17,604
2022/01/03	R214	03/02/2022	11.41	Put	Bond Future	126.1100	0.1261	95.2000	0.0952	(24.510)	0	0	0
2022/01/03	R214	03/02/2022	11.40	Call	Bond Future	4,222.3100	4.2223	4,321.8200	4.3218	2.357	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
2022/01/03	R214	03/02/2022	11.39	Call	Bond Future	4,173.3300	4.1733	4,272.0600	4.2721	2.366	0	0	0
2022/01/03	R214	05/05/2022	11.73	Put	Bond Future	631.0200	0.6310	588.0000	0.5880	(6.818)	0	0	0
2022/01/03	R214	05/05/2022	11.74	Put	Bond Future	622.6300	0.6226	580.0000	0.5800	(6.847)	0	0	0
2022/01/03	R214	05/05/2022	11.75	Call	Bond Future	5,568.8700	5.5689	5,659.0000	5.6590	1.618	0	0	0
2022/01/03	R214	05/05/2022			Bond Future	10.8350	66.7241	10.8120	66.8565	(0.212)	0.0000	0.0000	441
2022/01/03	R214	05/05/2022	11.73	Call	Bond Future	5,483.5700	5.4836	5,572.9200	5.5729	1.629	0	0	0
2022/01/03	R214	05/05/2022	11.74	Call	Bond Future	5,526.1500	5.5262	5,615.8900	5.6159	1.624	0	0	0
2022/01/03	R214	05/05/2022	11.75	Put	Bond Future	614.4500	0.6145	572.2100	0.5722	(6.874)	0	0	0
2022/01/03	R214	04/08/2022	10.98	Put	Bond Future	2,824.2000	2.8242	2,740.2000	2.7402	(2.974)	0	0	0
2022/01/03	R214	04/08/2022	10.99	Call	Bond Future	2,706.2800	2.7063	2,756.5900	2.7566	1.859	0	0	0
2022/01/03	R214	04/08/2022			Bond Future	11.0061	67.4958	10.9823	67.6297	(0.216)	0.0000	0.0000	0
2022/01/03	R214	04/08/2022	10.97	Call	Bond Future	2,648.8000	2.6488	2,698.2500	2.6982	1.867	0	0	0
2022/01/03	R214	04/08/2022	10.97	Put	Bond Future	2,852.0600	2.8521	2,767.6300	2.7676	(2.960)	0	0	0
2022/01/03	R214	04/08/2022	10.98	Call	Bond Future	2,677.3600	2.6774	2,727.2400	2.7272	1.863	0	0	0
2022/01/03	R214	04/08/2022	10.99	Put	Bond Future	2,796.7800	2.7968	2,713.2100	2.7132	(2.988)	0	0	0
2022/01/03	R214	03/11/2022	11.34	Call	Bond Future	3,684.5800	3.6846	3,746.3400	3.7463	1.676	0	0	0
2022/01/03	R214	03/11/2022	11.36	Put	Bond Future	2,749.2300	2.7492	2,676.3200	2.6763	(2.652)	0	0	0
2022/01/03	R214	03/11/2022			Bond Future	11.1762	65.0902	11.1516	65.2256	(0.220)	0.0000	0.0000	0
2022/01/03	R214	03/11/2022	11.34	Put	Bond Future	2,795.8300	2.7958	2,722.2000	2.7222	(2.634)	0	0	0
2022/01/03	R214	03/11/2022	11.35	Call	Bond Future	3,714.8300	3.7148	3,776.9500	3.7769	1.672	0	0	0
2022/01/03	R214	03/11/2022	11.35	Put	Bond Future	2,772.4500	2.7725	2,699.1800	2.6992	(2.643)	0	0	0
2022/01/03	R214	03/11/2022	11.36	Call	Bond Future	3,745.1800	3.7452	3,807.6600	3.8077	1.668	0	0	0
2022/01/03	R248	03/02/2022	10.20	Put	Bond Future	3,921.6300	3.9216	3,712.8700	3.7129	(5.323)	0	0	0
2022/01/03	R248	03/02/2022	10.40	Call	Bond Future	579.3600	0.5794	584.9200	0.5849	0.960	0	0	100
2022/01/03	R248	03/02/2022	10.50	Call	Bond Future	837.6700	0.8377	853.4300	0.8534	1.881	0	0	0
2022/01/03	R248	03/02/2022	11.49	Put	Bond Future	117.8500	0.1179	84.6600	0.0847	(28.163)	0	0	0
2022/01/03	R248	03/02/2022	10.00	Put	Bond Future	5,399.5500	5.3996	5,190.1600	5.1902	(3.878)	0	0	0
2022/01/03	R248	03/02/2022	10.00	Call	Bond Future	80.9300	0.0809	75.6900	0.0757	(6.475)	0	0	0
2022/01/03	R248	03/02/2022	9.80	Put	Bond Future	7,028.1200	7.0281	6,821.2700	6.8213	(2.943)	0	0	0
2022/01/03	R248	03/02/2022	9.80	Call	Bond Future	21.1600	0.0212	18.4600	0.0185	(12.760)	0	0	0
2022/01/03	R248	03/02/2022	11.47	Call	Bond Future	5,709.4700	5.7095	5,878.6300	5.8786	2.963	0	0	0
2022/01/03	R248	03/02/2022	11.48	Call	Bond Future	5,771.2500	5.7713	5,941.3200	5.9413	2.947	0	0	0
2022/01/03	R248	03/02/2022	10.50	Put	Bond Future	2,164.0800	2.1641	1,975.6900	1.9757	(8.705)	0	0	0
2022/01/03	R248	03/02/2022	10.90	Call	Bond Future	2,417.5000	2.4175	2,501.9200	2.5019	3.492	0	0	900
2022/01/03	R248	03/02/2022	10.90	Put	Bond Future	768.8000	0.7688	649.0700	0.6491	(15.574)	0	0	0
2022/01/03	R248	03/02/2022			Bond Future	10.6753	87.0458	10.6480	87.2499	(0.256)	0.0000	0.0000	192,246
2022/01/03	R248	03/02/2022	10.30	Call	Bond Future	379.8500	0.3798	378.7600	0.3788	(0.287)	0	0	1,300
2022/01/03	R248	03/02/2022	10.30	Put	Bond Future	3,265.2400	3.2652	3,060.0000	3.0600	(6.286)	0	0	0
2022/01/03	R248	03/02/2022	10.40	Put	Bond Future	2,679.1100	2.6791	2,480.5200	2.4805	(7.413)	0	0	0
2022/01/03	R248	03/02/2022	10.20	Call	Bond Future	238.0500	0.2380	233.4400	0.2334	(1.937)	0	0	900
2022/01/03	R248	03/02/2022	11.00	Put	Bond Future	570.0600	0.5701	469.5500	0.4695	(17.631)	0	0	0
2022/01/03	R248	03/02/2022	11.47	Put	Bond Future	126.1800	0.1262	91.1900	0.0912	(27.730)	0	0	0
2022/01/03	R248	03/02/2022	11.48	Put	Bond Future	121.9300	0.1219	87.8500	0.0879	(27.950)	0	0	0
2022/01/03	R248	03/02/2022	11.49	Call	Bond Future	5,833.0900	5.8331	6,004.0500	6.0040	2.931	0	0	0
2022/01/03	R248	03/02/2022	10.70	Call	Bond Future	1,517.9700	1.5180	1,564.2900	1.5643	3.051	0	0	0
2022/01/03	R248	03/02/2022	10.70	Put	Bond Future	1,333.6400	1.3336	1,175.8100	1.1758	(11.835)	0	0	0
2022/01/03	R248	03/02/2022	11.00	Call	Bond Future	2,934.1100	2.9341	3,037.7500	3.0377	3.532	0	0	1,400

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
2022/01/03	R248	05/05/2022	11.79	Call	Bond Future	7,160.7700	7.1608	7,309.6900	7.3097	2.080	0	0	0
2022/01/03	R248	05/05/2022	11.79	Put	Bond Future	719.4400	0.7194	662.2600	0.6623	(7.948)	0	0	0
2022/01/03	R248	05/05/2022	11.80	Call	Bond Future	7,214.2600	7.2143	7,363.7200	7.3637	2.072	0	0	0
2022/01/03	R248	05/05/2022			Bond Future	10.8385	83.6563	10.8102	83.8624	(0.261)	0.0000	0.0000	2,035
2022/01/03	R248	05/05/2022	11.80	Put	Bond Future	710.0200	0.7100	653.3800	0.6534	(7.977)	0	0	0
2022/01/03	R248	05/05/2022	11.81	Call	Bond Future	7,267.6800	7.2677	7,417.6900	7.4177	2.064	0	0	0
2022/01/03	R248	05/05/2022	11.81	Put	Bond Future	700.6100	0.7006	644.5200	0.6445	(8.006)	0	0	0
2022/01/03	R248	04/08/2022	10.98	Call	Bond Future	3,314.0500	3.3140	3,397.7400	3.3977	2.525	0	0	0
2022/01/03	R248	04/08/2022	10.98	Put	Bond Future	3,517.2200	3.5172	3,392.4100	3.3924	(3.549)	0	0	0
2022/01/03	R248	04/08/2022	10.99	Call	Bond Future	3,350.4300	3.3504	3,434.8000	3.4348	2.518	0	0	0
2022/01/03	R248	04/08/2022	10.99	Put	Bond Future	3,482.5900	3.4826	3,358.4600	3.3585	(3.564)	0	0	0
2022/01/03	R248	04/08/2022			Bond Future	11.0087	84.6238	10.9792	84.8323	(0.267)	0.0000	0.0000	0
2022/01/03	R248	04/08/2022	11.00	Call	Bond Future	3,386.9900	3.3870	3,472.0400	3.4720	2.511	0	0	0
2022/01/03	R248	04/08/2022	11.00	Put	Bond Future	3,448.2400	3.4482	3,324.7900	3.3248	(3.580)	0	0	0
2022/01/03	R248	03/11/2022	11.30	Put	Bond Future	3,576.9500	3.5769	3,465.1700	3.4652	(3.125)	0	0	0
2022/01/03	R248	03/11/2022	11.31	Put	Bond Future	3,546.7700	3.5468	3,435.5700	3.4356	(3.135)	0	0	0
2022/01/03	R248	03/11/2022	11.32	Call	Bond Future	4,486.1400	4.4861	4,586.3800	4.5864	2.234	0	0	0
2022/01/03	R248	03/11/2022			Bond Future	11.1778	81.3047	11.1472	81.5156	(0.273)	0.0000	0.0000	0
2022/01/03	R248	03/11/2022	11.30	Call	Bond Future	4,411.4700	4.4115	4,510.5600	4.5106	2.246	0	0	0
2022/01/03	R248	03/11/2022	11.31	Call	Bond Future	4,448.8900	4.4489	4,548.5600	4.5486	2.240	0	0	0
2022/01/03	R248	03/11/2022	11.32	Put	Bond Future	3,516.5200	3.5165	3,405.8900	3.4059	(3.146)	0	0	0

Total

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