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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/01/2022 TO 04/01/2022

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
2022/01/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	2025	03/02/2022		Bond Future	155.4051	155.4051	155.3177	155.3177	(0.056)	0.0000	0.0000	5,554
2022/01/04	2025	05/05/2022		Bond Future	157.2731	157.2731	157.1838	157.1838	(0.057)	0.0000	0.0000	164
2022/01/04	2025	04/08/2022		Bond Future	157.6087	157.6087	157.5181	157.5181	(0.057)	0.0000	0.0000	0
2022/01/04	2025	03/11/2022		Bond Future	159.5937	159.5937	159.5017	159.5017	(0.058)	0.0000	0.0000	0
2022/01/04	2029	03/02/2022		Bond Future	114.1388	114.1388	114.5983	114.5983	0.403	0.0000	0.0000	3,838
2022/01/04	2029	05/05/2022		Bond Future	114.3098	114.3098	114.7742	114.7742	0.406	0.0000	0.0000	591
2022/01/04	2029	04/08/2022		Bond Future	115.7266	115.7266	116.1966	116.1966	0.406	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
2022/01/04	2029	03/11/2022			Bond Future	115.9591	115.9591	116.4349	116.4349	0.410	0.0000	0.0000	0
2022/01/04	2030	03/02/2022	8.39	Call	Bond Future	7.4800	0.0075	2.8300	0.0028	(62.166)	0	0	101
2022/01/04	2030	03/02/2022	8.39	Put	Bond Future	5,491.6800	5.4917	6,085.9800	6.0860	10.822	0	0	0
2022/01/04	2030	03/02/2022	8.80	Put	Bond Future	3,295.9100	3.2959	3,848.7600	3.8488	16.774	0	0	0
2022/01/04	2030	03/02/2022	8.85	Call	Bond Future	121.1300	0.1211	63.7900	0.0638	(47.338)	0	0	1,000
2022/01/04	2030	03/02/2022	8.85	Put	Bond Future	3,049.3200	3.0493	3,590.9300	3.5909	17.762	0	0	0
2022/01/04	2030	03/02/2022	9.80	Call	Bond Future	2,372.8600	2.3729	1,900.7500	1.9007	(19.896)	0	0	950
2022/01/04	2030	03/02/2022	9.80	Put	Bond Future	286.2700	0.2863	413.1100	0.4131	44.308	0	0	0
2022/01/04	2030	03/02/2022	9.90	Put	Bond Future	203.0900	0.2031	298.6900	0.2987	47.073	0	0	8,000
2022/01/04	2030	03/02/2022	9.45	Call	Bond Future	1,123.6800	1.1237	807.3200	0.8073	(28.154)	0	0	0
2022/01/04	2030	03/02/2022	9.45	Put	Bond Future	844.4400	0.8444	1,127.0300	1.1270	33.465	0	0	0
2022/01/04	2030	03/02/2022	9.40	Call	Bond Future	983.4800	0.9835	693.0500	0.6931	(29.531)	0	0	0
2022/01/04	2030	03/02/2022	9.40	Put	Bond Future	966.2100	0.9662	1,274.7300	1.2747	31.931	0	0	0
2022/01/04	2030	03/02/2022	9.10	Call	Bond Future	365.7400	0.3657	223.6000	0.2236	(38.864)	0	0	0
2022/01/04	2030	03/02/2022	9.10	Put	Bond Future	1,940.4300	1.9404	2,397.2400	2.3972	23.542	0	0	0
2022/01/04	2030	03/02/2022	9.20	Call	Bond Future	529.8600	0.5299	341.5700	0.3416	(35.536)	0	0	950
2022/01/04	2030	03/02/2022	9.20	Put	Bond Future	1,570.0300	1.5700	1,980.6900	1.9807	26.156	0	0	0
2022/01/04	2030	03/02/2022	9.35	Call	Bond Future	854.0100	0.8540	589.6500	0.5897	(30.955)	0	0	0
2022/01/04	2030	03/02/2022	9.35	Put	Bond Future	1,099.6600	1.0997	1,434.2500	1.4343	30.427	0	0	101
2022/01/04	2030	03/02/2022			Bond Future	9.3967	92.4537	9.5113	91.8547	1.219	0.0000	0.0000	82,785
2022/01/04	2030	03/02/2022	8.80	Call	Bond Future	94.0400	0.0940	47.9400	0.0479	(49.022)	0	0	0
2022/01/04	2030	03/02/2022	9.90	Call	Bond Future	2,797.6900	2.7977	2,294.3400	2.2943	(17.992)	0	0	0
2022/01/04	2030	03/02/2022	10.85	Call	Bond Future	7,245.8300	7.2458	6,649.4200	6.6494	(8.231)	0	0	0
2022/01/04	2030	03/02/2022	10.85	Put	Bond Future	3.8400	0.0038	6.3800	0.0064	66.146	0	0	1,000
2022/01/04	2030	03/02/2022	9.60	Call	Bond Future	1,606.1000	1.6061	1,215.6800	1.2157	(24.309)	0	0	1,000
2022/01/04	2030	03/02/2022	9.60	Put	Bond Future	546.6600	0.5467	755.1900	0.7552	38.146	0	0	0
2022/01/04	2030	03/02/2022	9.78	Call	Bond Future	2,290.6100	2.2906	1,825.5200	1.8255	(20.304)	0	0	0
2022/01/04	2030	03/02/2022	9.78	Put	Bond Future	306.0700	0.3061	439.9300	0.4399	43.735	0	0	101
2022/01/04	2030	03/02/2022	9.43	Call	Bond Future	1,066.3300	1.0663	760.3000	0.7603	(28.699)	0	0	0
2022/01/04	2030	03/02/2022	9.43	Put	Bond Future	891.7600	0.8918	1,184.6800	1.1847	32.847	0	0	0
2022/01/04	2030	03/02/2022	9.44	Call	Bond Future	1,094.7900	1.0948	783.5900	0.7836	(28.426)	0	0	0
2022/01/04	2030	03/02/2022	9.44	Put	Bond Future	867.8700	0.8679	1,155.6200	1.1556	33.156	0	0	0
2022/01/04	2030	05/05/2022	10.21	Call	Bond Future	3,832.1100	3.8321	3,391.0300	3.3910	(11.510)	0	0	0
2022/01/04	2030	05/05/2022	10.21	Put	Bond Future	835.4400	0.8354	1,000.8700	1.0009	19.802	0	0	0
2022/01/04	2030	05/05/2022	9.95	Call	Bond Future	2,925.1600	2.9252	2,538.5800	2.5386	(13.216)	0	0	0
2022/01/04	2030	05/05/2022	8.81	Put	Bond Future	4,606.8000	4.6068	5,105.2400	5.1052	10.820	0	0	0
2022/01/04	2030	05/05/2022	8.89	Put	Bond Future	4,268.7200	4.2687	4,750.8900	4.7509	11.295	0	0	0
2022/01/04	2030	05/05/2022	8.14	Call	Bond Future	97.4700	0.0975	68.4600	0.0685	(29.763)	0	0	1,800
2022/01/04	2030	05/05/2022	8.14	Put	Bond Future	7,931.6100	7.9316	8,509.1100	8.5091	7.281	0	0	0
2022/01/04	2030	05/05/2022	8.47	Call	Bond Future	215.1800	0.2152	157.2000	0.1572	(26.945)	0	0	1,073
2022/01/04	2030	05/05/2022			Bond Future	9.6062	93.5425	9.7264	92.9360	1.251	0.0000	0.0000	14,763
2022/01/04	2030	05/05/2022	11.04	Call	Bond Future	7,169.2500	7.1692	6,621.6700	6.6217	(7.638)	0	0	0
2022/01/04	2030	05/05/2022	11.04	Put	Bond Future	255.3000	0.2553	314.2300	0.3142	23.083	0	0	1,800
2022/01/04	2030	05/05/2022	9.95	Put	Bond Future	1,203.3100	1.2033	1,423.2400	1.4232	18.277	0	0	1,073
2022/01/04	2030	05/05/2022	10.19	Call	Bond Future	3,759.0900	3.7591	3,321.8400	3.3218	(11.632)	0	0	0
2022/01/04	2030	05/05/2022	10.19	Put	Bond Future	859.6500	0.8597	1,028.9100	1.0289	19.689	0	0	0
2022/01/04	2030	05/05/2022	10.20	Call	Bond Future	3,795.5400	3.7955	3,356.3700	3.3564	(11.571)	0	0	0

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2022/01/04	2030	05/05/2022	10.20	Put	Bond Future	847.4700	0.8475	1,014.8100	1.0148	19.746	0	0	200
2022/01/04	2030	05/05/2022	8.81	Call	Bond Future	454.0400	0.4540	345.9700	0.3460	(23.802)	0	0	200
2022/01/04	2030	05/05/2022	8.89	Call	Bond Future	543.8900	0.5439	419.5500	0.4195	(22.861)	0	0	1,800
2022/01/04	2030	05/05/2022	9.35	Call	Bond Future	1,303.4900	1.3035	1,068.4500	1.0684	(18.032)	0	0	0
2022/01/04	2030	05/05/2022	9.35	Put	Bond Future	2,614.3600	2.6144	2,985.8300	2.9858	14.209	0	0	1,073
2022/01/04	2030	05/05/2022	7.73	Call	Bond Future	32.2000	0.0322	21.5000	0.0215	(33.230)	0	0	200
2022/01/04	2030	05/05/2022	7.73	Put	Bond Future	10,207.6700	10.2077	10,803.4800	10.8035	5.837	0	0	0
2022/01/04	2030	05/05/2022	8.47	Put	Bond Future	6,214.1000	6.2141	6,762.6300	6.7626	8.827	0	0	0
2022/01/04	2030	04/08/2022	9.56	Call	Bond Future	1,811.1200	1.8111	1,556.5100	1.5565	(14.058)	0	0	0
2022/01/04	2030	04/08/2022	9.56	Put	Bond Future	3,153.1300	3.1531	3,512.8100	3.5128	11.407	0	0	0
2022/01/04	2030	04/08/2022	10.95	Call	Bond Future	6,064.8000	6.0648	5,578.3800	5.5784	(8.020)	0	0	0
2022/01/04	2030	04/08/2022	10.95	Put	Bond Future	805.7300	0.8057	933.6000	0.9336	15.870	0	0	800
2022/01/04	2030	04/08/2022			Bond Future	9.8321	90.6266	9.9583	90.0123	1.284	0.0000	0.0000	0
2022/01/04	2030	04/08/2022	9.05	Call	Bond Future	899.8400	0.8998	743.9900	0.7440	(17.320)	0	0	800
2022/01/04	2030	04/08/2022	9.05	Put	Bond Future	4,826.4000	4.8264	5,284.8400	5.2848	9.499	0	0	0
2022/01/04	2030	04/08/2022	9.54	Call	Bond Future	1,767.8100	1.7678	1,517.2300	1.5172	(14.175)	0	0	0
2022/01/04	2030	04/08/2022	9.54	Put	Bond Future	3,209.4700	3.2095	3,573.1800	3.5732	11.332	0	0	0
2022/01/04	2030	04/08/2022	9.55	Call	Bond Future	1,789.3900	1.7894	1,536.7900	1.5368	(14.117)	0	0	0
2022/01/04	2030	04/08/2022	9.55	Put	Bond Future	3,181.2100	3.1812	3,542.9000	3.5429	11.370	0	0	0
2022/01/04	2030	04/08/2022	8.30	Call	Bond Future	281.2300	0.2812	221.0600	0.2211	(21.395)	0	0	800
2022/01/04	2030	04/08/2022	8.30	Put	Bond Future	8,178.2300	8.1782	8,732.3500	8.7324	6.776	0	0	0
2022/01/04	2030	03/11/2022	10.10	Call	Bond Future	3,001.4600	3.0015	2,678.5800	2.6786	(10.757)	0	0	0
2022/01/04	2030	03/11/2022	10.10	Put	Bond Future	2,762.5600	2.7626	3,061.4300	3.0614	10.819	0	0	0
2022/01/04	2030	03/11/2022			Bond Future	10.0492	91.7959	10.1817	91.1742	1.318	0.0000	0.0000	0
2022/01/04	2030	03/11/2022	10.09	Call	Bond Future	2,976.4700	2.9765	2,655.2200	2.6552	(10.793)	0	0	0
2022/01/04	2030	03/11/2022	10.09	Put	Bond Future	2,784.5800	2.7846	3,085.0800	3.0851	10.792	0	0	0
2022/01/04	2030	03/11/2022	10.08	Call	Bond Future	2,951.5900	2.9516	2,631.9600	2.6320	(10.829)	0	0	0
2022/01/04	2030	03/11/2022	10.08	Put	Bond Future	2,806.7400	2.8067	3,108.8600	3.1089	10.764	0	0	0
2022/01/04	2032	03/02/2022	8.91	Put	Bond Future	5,802.5200	5.8025	6,467.2300	6.4672	11.456	0	0	0
2022/01/04	2032	03/02/2022	11.13	Call	Bond Future	7,123.2000	7.1232	6,459.0800	6.4591	(9.323)	0	0	0
2022/01/04	2032	03/02/2022	11.13	Put	Bond Future	10.6000	0.0106	17.2300	0.0172	62.547	0	0	210
2022/01/04	2032	03/02/2022	10.53	Call	Bond Future	3,989.0700	3.9891	3,380.9200	3.3809	(15.245)	0	0	0
2022/01/04	2032	03/02/2022	10.53	Put	Bond Future	121.9100	0.1219	184.5100	0.1845	51.349	0	0	210
2022/01/04	2032	03/02/2022	10.65	Call	Bond Future	4,607.6000	4.6076	3,978.8000	3.9788	(13.647)	0	0	0
2022/01/04	2032	03/02/2022	10.65	Put	Bond Future	77.7900	0.0778	119.7400	0.1197	53.927	0	0	0
2022/01/04	2032	03/02/2022	10.66	Call	Bond Future	4,659.5900	4.6596	4,029.3800	4.0294	(13.525)	0	0	0
2022/01/04	2032	03/02/2022	10.66	Put	Bond Future	74.8700	0.0749	115.4100	0.1154	54.147	0	0	97
2022/01/04	2032	03/02/2022	10.43	Call	Bond Future	3,484.4000	3.4844	2,899.3600	2.8994	(16.790)	0	0	0
2022/01/04	2032	03/02/2022	10.43	Put	Bond Future	174.7500	0.1748	260.4600	0.2605	49.047	0	0	0
2022/01/04	2032	03/02/2022	10.45	Put	Bond Future	162.8000	0.1628	243.4000	0.2434	49.509	0	0	198
2022/01/04	2032	03/02/2022	10.35	Put	Bond Future	231.0400	0.2310	339.7800	0.3398	47.065	0	0	400
2022/01/04	2032	03/02/2022	10.42	Call	Bond Future	3,434.7100	3.4347	2,852.3200	2.8523	(16.956)	0	0	0
2022/01/04	2032	03/02/2022	10.42	Put	Bond Future	181.0800	0.1811	269.4400	0.2694	48.796	0	0	0
2022/01/04	2032	03/02/2022	9.81	Call	Bond Future	951.2900	0.9513	654.1000	0.6541	(31.241)	0	0	0
2022/01/04	2032	03/02/2022	9.81	Put	Bond Future	1,208.7400	1.2087	1,582.3000	1.5823	30.905	0	0	198
2022/01/04	2032	03/02/2022	9.90	Put	Bond Future	952.4900	0.9525	1,272.8200	1.2728	33.631	0	0	900
2022/01/04	2032	03/02/2022	9.58	Call	Bond Future	425.9000	0.4259	259.6200	0.2596	(39.042)	0	0	400

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2022/01/04	2032	03/02/2022	9.58	Put	Bond Future	2,056.5700	2.0566	2,561.0400	2.5610	24.530	0	0	0
2022/01/04	2032	03/02/2022	9.67	Call	Bond Future	601.2100	0.6012	385.9400	0.3859	(35.806)	0	0	0
2022/01/04	2032	03/02/2022			Bond Future	9.8536	92.8110	9.9681	92.1403	1.162	0.0000	0.0000	123,757
2022/01/04	2032	03/02/2022	8.91	Call	Bond Future	9.6400	0.0096	3.6000	0.0036	(62.656)	0	0	198
2022/01/04	2032	03/02/2022	9.14	Call	Bond Future	45.9200	0.0459	20.6800	0.0207	(54.965)	0	0	97
2022/01/04	2032	03/02/2022	9.14	Put	Bond Future	4,382.2000	4.3822	5,027.7100	5.0277	14.730	0	0	0
2022/01/04	2032	03/02/2022	9.57	Call	Bond Future	408.8800	0.4089	247.7400	0.2477	(39.410)	0	0	0
2022/01/04	2032	03/02/2022	9.57	Put	Bond Future	2,099.8900	2.0999	2,609.5000	2.6095	24.268	0	0	0
2022/01/04	2032	03/02/2022	10.90	Call	Bond Future	5,917.5700	5.9176	5,263.8600	5.2639	(11.047)	0	0	0
2022/01/04	2032	03/02/2022	10.90	Put	Bond Future	29.1800	0.0292	46.2200	0.0462	58.396	0	0	900
2022/01/04	2032	03/02/2022	10.95	Call	Bond Future	6,180.4300	6.1804	5,523.7800	5.5238	(10.625)	0	0	0
2022/01/04	2032	03/02/2022	10.95	Put	Bond Future	23.8400	0.0238	37.9400	0.0379	59.144	0	0	400
2022/01/04	2032	03/02/2022	10.44	Call	Bond Future	3,534.3000	3.5343	2,946.6700	2.9467	(16.626)	0	0	0
2022/01/04	2032	03/02/2022	10.44	Put	Bond Future	168.6800	0.1687	251.8000	0.2518	49.277	0	0	0
2022/01/04	2032	03/02/2022	10.45	Call	Bond Future	3,584.3400	3.5843	2,994.1900	2.9942	(16.465)	0	0	0
2022/01/04	2032	03/02/2022	10.14	Call	Bond Future	2,131.3100	2.1313	1,651.9800	1.6520	(22.490)	0	0	0
2022/01/04	2032	03/02/2022	10.14	Put	Bond Future	466.1400	0.4661	657.5600	0.6576	41.065	0	0	97
2022/01/04	2032	03/02/2022	10.35	Call	Bond Future	3,091.1800	3.0912	2,529.1700	2.5292	(18.181)	0	0	0
2022/01/04	2032	03/02/2022	9.90	Call	Bond Future	1,224.9000	1.2249	874.4800	0.8745	(28.608)	0	0	900
2022/01/04	2032	03/02/2022	10.04	Call	Bond Future	1,724.9600	1.7250	1,295.8400	1.2958	(24.877)	0	0	100
2022/01/04	2032	03/02/2022	10.04	Put	Bond Future	636.5600	0.6366	878.1900	0.8782	37.959	0	0	0
2022/01/04	2032	03/02/2022	9.62	Call	Bond Future	498.9300	0.4989	311.4300	0.3114	(37.580)	0	0	210
2022/01/04	2032	03/02/2022	9.62	Put	Bond Future	1,888.7900	1.8888	2,372.0400	2.3720	25.585	0	0	0
2022/01/04	2032	03/02/2022	9.67	Put	Bond Future	1,691.2400	1.6912	2,146.7200	2.1467	26.932	0	0	0
2022/01/04	2032	05/05/2022	11.18	Call	Bond Future	6,568.9600	6.5690	5,984.9000	5.9849	(8.891)	0	0	0
2022/01/04	2032	05/05/2022	11.18	Put	Bond Future	422.3800	0.4224	517.4000	0.5174	22.496	0	0	780
2022/01/04	2032	05/05/2022	10.98	Call	Bond Future	5,661.5700	5.6616	5,104.8300	5.1048	(9.834)	0	0	0
2022/01/04	2032	05/05/2022	10.98	Put	Bond Future	561.5400	0.5615	683.8800	0.6839	21.787	0	0	993
2022/01/04	2032	05/05/2022	11.02	Put	Bond Future	530.5200	0.5305	646.9000	0.6469	21.937	0	0	0
2022/01/04	2032	05/05/2022	11.03	Call	Bond Future	5,886.3600	5.8864	5,322.2100	5.3222	(9.584)	0	0	0
2022/01/04	2032	05/05/2022	11.03	Put	Bond Future	523.0300	0.5230	637.9600	0.6380	21.974	0	0	0
2022/01/04	2032	05/05/2022	10.29	Put	Bond Future	1,503.1900	1.5032	1,774.8100	1.7748	18.070	0	0	0
2022/01/04	2032	05/05/2022			Bond Future	10.0513	89.7574	10.1708	89.0784	1.189	0.0000	0.0000	20,406
2022/01/04	2032	05/05/2022	11.04	Call	Bond Future	5,931.3700	5.9314	5,365.7700	5.3658	(9.536)	0	0	0
2022/01/04	2032	05/05/2022	11.04	Put	Bond Future	515.5200	0.5155	629.0000	0.6290	22.013	0	0	0
2022/01/04	2032	05/05/2022	11.02	Call	Bond Future	5,841.2800	5.8413	5,278.5800	5.2786	(9.633)	0	0	0
2022/01/04	2032	05/05/2022	9.58	Call	Bond Future	898.1800	0.8982	704.8800	0.7049	(21.521)	0	0	780
2022/01/04	2032	05/05/2022	9.58	Put	Bond Future	3,645.0100	3.6450	4,130.7900	4.1308	13.327	0	0	0
2022/01/04	2032	05/05/2022	10.18	Call	Bond Future	2,480.4200	2.4804	2,104.1900	2.1042	(15.168)	0	0	780
2022/01/04	2032	05/05/2022	10.18	Put	Bond Future	1,749.0600	1.7491	2,051.9100	2.0519	17.315	0	0	0
2022/01/04	2032	05/05/2022	10.29	Call	Bond Future	2,853.0500	2.8531	2,445.5900	2.4456	(14.282)	0	0	993
2022/01/04	2032	04/08/2022	10.22	Call	Bond Future	2,552.6000	2.5526	2,215.2300	2.2152	(13.217)	0	0	0
2022/01/04	2032	04/08/2022	9.72	Call	Bond Future	1,312.2600	1.3123	1,094.0500	1.0941	(16.629)	0	0	800
2022/01/04	2032	04/08/2022	9.72	Put	Bond Future	4,354.8700	4.3549	4,824.3400	4.8243	10.780	0	0	0
2022/01/04	2032	04/08/2022	10.20	Put	Bond Future	2,811.7000	2.8117	3,166.6800	3.1667	12.625	0	0	0
2022/01/04	2032	04/08/2022	10.21	Put	Bond Future	2,784.6100	2.7846	3,137.2500	3.1373	12.664	0	0	0
2022/01/04	2032	04/08/2022	8.97	Call	Bond Future	370.8300	0.3708	289.6200	0.2896	(21.900)	0	0	800
2022/01/04	2032	04/08/2022	8.97	Put	Bond Future	7,900.4200	7.9004	8,506.8900	8.5069	7.676	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
2022/01/04	2032	04/08/2022			Bond Future	10.2570	90.7988	10.3818	90.1111	1.217	0.0000	0.0000	0
2022/01/04	2032	04/08/2022	10.22	Put	Bond Future	2,757.7200	2.7577	3,108.0300	3.1080	12.703	0	0	0
2022/01/04	2032	04/08/2022	11.60	Call	Bond Future	7,707.1300	7.7071	7,132.0800	7.1321	(7.461)	0	0	0
2022/01/04	2032	04/08/2022	11.60	Put	Bond Future	668.8100	0.6688	781.4400	0.7814	16.840	0	0	800
2022/01/04	2032	04/08/2022	11.89	Call	Bond Future	8,959.4900	8.9595	8,358.4000	8.3584	(6.709)	0	0	0
2022/01/04	2032	04/08/2022	11.89	Put	Bond Future	501.5600	0.5016	588.1500	0.5881	17.264	0	0	0
2022/01/04	2032	04/08/2022	10.20	Call	Bond Future	2,495.3600	2.4954	2,162.6600	2.1627	(13.333)	0	0	0
2022/01/04	2032	04/08/2022	10.21	Call	Bond Future	2,523.9000	2.5239	2,188.8600	2.1889	(13.275)	0	0	0
2022/01/04	2032	03/11/2022			Bond Future	10.4640	87.8252	10.5944	87.1291	1.245	0.0000	0.0000	0
2022/01/04	2032	03/11/2022	10.66	Call	Bond Future	3,742.0300	3.7420	3,351.9800	3.3520	(10.423)	0	0	0
2022/01/04	2032	03/11/2022	10.66	Put	Bond Future	2,698.1500	2.6981	3,004.2100	3.0042	11.343	0	0	0
2022/01/04	2033	03/02/2022			Bond Future	114.3116	114.3116	113.6527	113.6527	(0.576)	0.0000	0.0000	7,281
2022/01/04	2033	05/05/2022			Bond Future	114.4024	114.4024	113.7351	113.7351	(0.583)	0.0000	0.0000	2,121
2022/01/04	2033	04/08/2022			Bond Future	115.8203	115.8203	115.1446	115.1446	(0.583)	0.0000	0.0000	0
2022/01/04	2033	03/11/2022			Bond Future	115.9734	115.9734	115.2890	115.2890	(0.590)	0.0000	0.0000	0
2022/01/04	2037	03/02/2022	11.45	Call	Bond Future	5,669.7800	5.6698	4,801.4800	4.8015	(15.315)	0	0	0
2022/01/04	2037	03/02/2022	11.46	Call	Bond Future	5,726.9200	5.7269	4,857.1000	4.8571	(15.188)	0	0	0
2022/01/04	2037	03/02/2022	11.47	Put	Bond Future	58.1000	0.0581	100.6600	0.1007	73.253	0	0	0
2022/01/04	2037	03/02/2022			Bond Future	10.5547	84.8871	10.6945	83.9733	1.325	0.0000	0.0000	119,316
2022/01/04	2037	03/02/2022	11.45	Put	Bond Future	62.6800	0.0627	108.2400	0.1082	72.687	0	0	0
2022/01/04	2037	03/02/2022	11.46	Put	Bond Future	60.3600	0.0604	104.4000	0.1044	72.962	0	0	0
2022/01/04	2037	03/02/2022	11.47	Call	Bond Future	5,784.0500	5.7840	4,912.7500	4.9127	(15.064)	0	0	0
2022/01/04	2037	05/05/2022	11.82	Call	Bond Future	7,088.2200	7.0882	6,314.4800	6.3145	(10.916)	0	0	0
2022/01/04	2037	05/05/2022	11.83	Call	Bond Future	7,137.1400	7.1371	6,361.6200	6.3616	(10.866)	0	0	0
2022/01/04	2037	05/05/2022	11.84	Put	Bond Future	568.6000	0.5686	716.4500	0.7164	26.002	0	0	0
2022/01/04	2037	05/05/2022			Bond Future	10.7434	85.8869	10.8888	84.9618	1.353	0.0000	0.0000	11,855
2022/01/04	2037	05/05/2022	11.82	Put	Bond Future	584.2900	0.5843	735.6900	0.7357	25.912	0	0	0
2022/01/04	2037	05/05/2022	11.83	Put	Bond Future	576.3900	0.5764	726.0100	0.7260	25.958	0	0	0
2022/01/04	2037	05/05/2022	11.84	Call	Bond Future	7,186.1100	7.1861	6,408.8200	6.4088	(10.817)	0	0	0
2022/01/04	2037	04/08/2022	11.95	Call	Bond Future	7,089.1700	7.0892	6,368.8400	6.3688	(10.161)	0	0	0
2022/01/04	2037	04/08/2022	11.95	Put	Bond Future	1,149.7800	1.1498	1,365.9900	1.3660	18.804	0	0	1,050
2022/01/04	2037	04/08/2022	10.91	Put	Bond Future	3,170.0700	3.1701	3,646.8900	3.6469	15.041	0	0	0
2022/01/04	2037	04/08/2022	10.89	Call	Bond Future	2,898.1600	2.8982	2,444.6300	2.4446	(15.649)	0	0	0
2022/01/04	2037	04/08/2022	10.89	Put	Bond Future	3,231.7700	3.2318	3,714.7800	3.7148	14.946	0	0	0
2022/01/04	2037	04/08/2022	10.90	Call	Bond Future	2,929.8900	2.9299	2,473.2600	2.4733	(15.585)	0	0	0
2022/01/04	2037	04/08/2022			Bond Future	10.9433	82.6271	11.0948	81.6906	1.384	0.0000	0.0000	0
2022/01/04	2037	04/08/2022	10.91	Call	Bond Future	2,961.7800	2.9618	2,502.0600	2.5021	(15.522)	0	0	0
2022/01/04	2037	04/08/2022	11.21	Call	Bond Future	3,995.1000	3.9951	3,446.0900	3.4461	(13.742)	0	0	1,050
2022/01/04	2037	04/08/2022	11.21	Put	Bond Future	2,356.7300	2.3567	2,744.2600	2.7443	16.444	0	0	0
2022/01/04	2037	04/08/2022	11.42	Call	Bond Future	4,808.9400	4.8089	4,203.1700	4.2032	(12.597)	0	0	0
2022/01/04	2037	04/08/2022	11.42	Put	Bond Future	1,914.0700	1.9141	2,244.8400	2.2448	17.281	0	0	50
2022/01/04	2037	04/08/2022	10.10	Call	Bond Future	925.5100	0.9255	719.2300	0.7192	(22.288)	0	0	50
2022/01/04	2037	04/08/2022	10.10	Put	Bond Future	6,441.2800	6.4413	7,171.5400	7.1715	11.337	0	0	0
2022/01/04	2037	04/08/2022	10.90	Put	Bond Future	3,200.8000	3.2008	3,680.7100	3.6807	14.993	0	0	50
2022/01/04	2037	03/11/2022	11.32	Call	Bond Future	4,198.5200	4.1985	3,670.6700	3.6707	(12.572)	0	0	0
2022/01/04	2037	03/11/2022	11.30	Put	Bond Future	3,120.6300	3.1206	3,545.9200	3.5459	13.628	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
2022/01/04	2037	03/11/2022	11.31	Call	Bond Future	4,164.4500	4.1644	3,639.0900	3.6391	(12.615)	0	0	0
2022/01/04	2037	03/11/2022	11.31	Put	Bond Future	3,094.6700	3.0947	3,517.4700	3.5175	13.662	0	0	0
2022/01/04	2037	03/11/2022			Bond Future	11.1322	83.6982	11.2896	82.7501	1.414	0.0000	0.0000	0
2022/01/04	2037	03/11/2022	11.32	Put	Bond Future	3,069.2000	3.0692	3,489.5100	3.4895	13.694	0	0	0
2022/01/04	2037	03/11/2022	11.30	Call	Bond Future	4,130.8000	4.1308	3,607.9300	3.6079	(12.658)	0	0	0
2022/01/04	2038	03/02/2022			Bond Future	129.4499	129.4499	129.2049	129.2049	(0.189)	0.0000	0.0000	6,104
2022/01/04	2038	05/05/2022			Bond Future	131.0059	131.0059	130.7574	130.7574	(0.190)	0.0000	0.0000	677
2022/01/04	2038	04/08/2022			Bond Future	130.8143	130.8143	130.5626	130.5626	(0.192)	0.0000	0.0000	0
2022/01/04	2038	03/11/2022			Bond Future	132.4620	132.4620	132.2068	132.2068	(0.193)	0.0000	0.0000	0
2022/01/04	2040	03/02/2022	11.57	Put	Bond Future	67.5100	0.0675	126.1200	0.1261	86.817	0	0	0
2022/01/04	2040	03/02/2022	11.58	Put	Bond Future	65.0400	0.0650	121.7300	0.1217	87.162	0	0	0
2022/01/04	2040	03/02/2022	11.59	Call	Bond Future	6,314.6800	6.3147	5,242.4600	5.2425	(16.980)	0	0	0
2022/01/04	2040	03/02/2022			Bond Future	10.6574	87.0469	10.8176	85.9199	1.503	0.0000	0.0000	90,008
2022/01/04	2040	03/02/2022	10.60	Call	Bond Future	1,118.4200	1.1184	658.7300	0.6587	(41.102)	0	0	2,000
2022/01/04	2040	03/02/2022	10.60	Put	Bond Future	1,528.3000	1.5283	2,195.6700	2.1957	43.667	0	0	0
2022/01/04	2040	03/02/2022	11.57	Call	Bond Future	6,193.0400	6.1930	5,124.5900	5.1246	(17.252)	0	0	0
2022/01/04	2040	03/02/2022	11.58	Call	Bond Future	6,253.8600	6.2539	5,183.4900	5.1835	(17.115)	0	0	0
2022/01/04	2040	03/02/2022	11.59	Put	Bond Future	62.6500	0.0626	117.4900	0.1175	87.534	0	0	0
2022/01/04	2040	05/05/2022	13.04	Call	Bond Future	13,451.4400	13.4514	12,355.6600	12.3557	(8.146)	0	0	0
2022/01/04	2040	05/05/2022	13.04	Put	Bond Future	124.2800	0.1243	169.3300	0.1693	36.249	0	0	1,200
2022/01/04	2040	05/05/2022	11.91	Put	Bond Future	593.0300	0.5930	779.4200	0.7794	31.430	0	0	0
2022/01/04	2040	05/05/2022	11.92	Call	Bond Future	7,579.0900	7.5791	6,622.4800	6.6225	(12.622)	0	0	0
2022/01/04	2040	05/05/2022	11.92	Put	Bond Future	585.2100	0.5852	769.4300	0.7694	31.479	0	0	0
2022/01/04	2040	05/05/2022	10.57	Call	Bond Future	1,643.6500	1.6437	1,226.1400	1.2261	(25.401)	0	0	1,200
2022/01/04	2040	05/05/2022	10.57	Put	Bond Future	3,543.2600	3.5433	4,266.5800	4.2666	20.414	0	0	0
2022/01/04	2040	05/05/2022			Bond Future	10.8397	88.0722	11.0063	86.9314	1.536	0.0000	0.0000	8,568
2022/01/04	2040	05/05/2022	11.90	Call	Bond Future	7,473.8100	7.4738	6,521.6000	6.5216	(12.741)	0	0	0
2022/01/04	2040	05/05/2022	11.90	Put	Bond Future	601.0700	0.6011	789.6900	0.7897	31.381	0	0	0
2022/01/04	2040	05/05/2022	11.91	Call	Bond Future	7,526.3800	7.5264	6,571.9400	6.5719	(12.681)	0	0	0
2022/01/04	2040	05/05/2022	9.82	Call	Bond Future	274.1700	0.2742	170.8800	0.1709	(37.674)	0	0	1,200
2022/01/04	2040	05/05/2022	9.82	Put	Bond Future	7,812.7000	7.8127	8,850.2400	8.8502	13.280	0	0	0
2022/01/04	2040	04/08/2022	12.24	Put	Bond Future	964.4200	0.9644	1,187.8900	1.1879	23.171	0	0	460
2022/01/04	2040	04/08/2022	11.05	Call	Bond Future	3,304.6200	3.3046	2,723.6500	2.7237	(17.581)	0	0	0
2022/01/04	2040	04/08/2022	11.05	Put	Bond Future	3,187.3100	3.1873	3,761.2000	3.7612	18.005	0	0	0
2022/01/04	2040	04/08/2022	9.70	Put	Bond Future	10,155.1400	10.1551	11,193.3100	11.1933	10.223	0	0	0
2022/01/04	2040	04/08/2022			Bond Future	11.0326	84.5871	11.2060	83.4323	1.572	0.0000	0.0000	0
2022/01/04	2040	04/08/2022	12.24	Call	Bond Future	8,513.1900	8.5132	7,581.8000	7.5818	(10.941)	0	0	0
2022/01/04	2040	04/08/2022	11.03	Call	Bond Future	3,233.9700	3.2340	2,660.7300	2.6607	(17.726)	0	0	0
2022/01/04	2040	04/08/2022	11.03	Put	Bond Future	3,251.1300	3.2511	3,832.7500	3.8327	17.890	0	0	0
2022/01/04	2040	04/08/2022	11.04	Call	Bond Future	3,269.2100	3.2692	2,692.1000	2.6921	(17.653)	0	0	0
2022/01/04	2040	04/08/2022	11.04	Put	Bond Future	3,219.0900	3.2191	3,796.8400	3.7968	17.948	0	0	0
2022/01/04	2040	04/08/2022	9.70	Call	Bond Future	389.2700	0.3893	272.5800	0.2726	(29.977)	0	0	460
2022/01/04	2040	04/08/2022	10.70	Call	Bond Future	2,157.7600	2.1578	1,716.2700	1.7163	(20.461)	0	0	460
2022/01/04	2040	04/08/2022	10.70	Put	Bond Future	4,443.0400	4.4430	5,156.4100	5.1564	16.056	0	0	0
2022/01/04	2040	03/11/2022	11.41	Put	Bond Future	3,279.6600	3.2797	3,798.5600	3.7986	15.822	0	0	0
2022/01/04	2040	03/11/2022	11.39	Call	Bond Future	4,475.5200	4.4755	3,831.3900	3.8314	(14.392)	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
2022/01/04	2040	03/11/2022	11.40	Call	Bond Future	4,511.9800	4.5120	3,864.7700	3.8648	(14.344)	0	0	0
2022/01/04	2040	03/11/2022			Bond Future	11.2142	85.6841	11.3944	84.5149	1.607	0.0000	0.0000	0
2022/01/04	2040	03/11/2022	11.41	Call	Bond Future	4,548.5600	4.5486	3,898.2800	3.8983	(14.296)	0	0	0
2022/01/04	2040	03/11/2022	11.39	Put	Bond Future	3,334.8300	3.3348	3,859.8800	3.8599	15.744	0	0	0
2022/01/04	2040	03/11/2022	11.40	Put	Bond Future	3,307.1500	3.3071	3,829.1200	3.8291	15.783	0	0	0
2022/01/04	2044	03/02/2022	11.59	Call	Bond Future	6,179.5400	6.1795	5,092.2000	5.0922	(17.596)	0	0	0
2022/01/04	2044	03/02/2022	11.59	Put	Bond Future	72.2900	0.0723	135.1800	0.1352	86.997	0	0	0
2022/01/04	2044	03/02/2022	11.60	Call	Bond Future	6,240.8000	6.2408	5,151.4300	5.1514	(17.456)	0	0	0
2022/01/04	2044	03/02/2022	11.60	Put	Bond Future	69.6500	0.0696	130.5100	0.1305	87.380	0	0	0
2022/01/04	2044	03/02/2022			Bond Future	10.6940	83.8515	10.8543	82.7013	1.498	0.0000	0.0000	59,709
2022/01/04	2044	03/02/2022	11.61	Call	Bond Future	6,302.1000	6.3021	5,210.7500	5.2108	(17.317)	0	0	0
2022/01/04	2044	03/02/2022	11.61	Put	Bond Future	67.1400	0.0671	126.0200	0.1260	87.697	0	0	0
2022/01/04	2044	05/05/2022	11.91	Call	Bond Future	7,481.8700	7.4819	6,513.1300	6.5131	(12.948)	0	0	0
2022/01/04	2044	05/05/2022	11.91	Put	Bond Future	620.6700	0.6207	816.2300	0.8162	31.508	0	0	0
2022/01/04	2044	05/05/2022	11.92	Call	Bond Future	7,534.6600	7.5347	6,563.6300	6.5636	(12.888)	0	0	0
2022/01/04	2044	05/05/2022	11.92	Put	Bond Future	612.3800	0.6124	805.6500	0.8056	31.560	0	0	0
2022/01/04	2044	05/05/2022			Bond Future	10.8669	84.8391	11.0335	83.6748	1.533	0.0000	0.0000	5,735
2022/01/04	2044	05/05/2022	11.93	Call	Bond Future	7,587.6000	7.5876	6,614.3100	6.6143	(12.827)	0	0	0
2022/01/04	2044	05/05/2022	11.93	Put	Bond Future	604.3300	0.6043	795.3400	0.7953	31.607	0	0	0
2022/01/04	2044	04/08/2022	11.08	Call	Bond Future	3,389.2100	3.3892	2,790.2800	2.7903	(17.672)	0	0	0
2022/01/04	2044	04/08/2022	11.08	Put	Bond Future	3,178.4200	3.1784	3,758.0200	3.7580	18.235	0	0	0
2022/01/04	2044	04/08/2022	11.09	Call	Bond Future	3,425.8200	3.4258	2,822.9300	2.8229	(17.598)	0	0	0
2022/01/04	2044	04/08/2022	11.09	Put	Bond Future	3,146.6100	3.1466	3,722.2500	3.7223	18.294	0	0	0
2022/01/04	2044	04/08/2022			Bond Future	11.0493	81.4417	11.2228	80.2632	1.570	0.0000	0.0000	0
2022/01/04	2044	04/08/2022	11.10	Call	Bond Future	3,462.3500	3.4624	2,855.5200	2.8555	(17.527)	0	0	0
2022/01/04	2044	04/08/2022	11.10	Put	Bond Future	3,114.8200	3.1148	3,686.5200	3.6865	18.354	0	0	0
2022/01/04	2044	03/11/2022	11.40	Put	Bond Future	3,350.4600	3.3505	3,883.6500	3.8837	15.914	0	0	0
2022/01/04	2044	03/11/2022	11.41	Call	Bond Future	4,574.4200	4.5744	3,911.2100	3.9112	(14.498)	0	0	0
2022/01/04	2044	03/11/2022	11.41	Put	Bond Future	3,322.1200	3.3221	3,852.1400	3.8521	15.954	0	0	0
2022/01/04	2044	03/11/2022			Bond Future	11.2207	82.4980	11.4010	81.3047	1.606	0.0000	0.0000	0
2022/01/04	2044	03/11/2022	11.39	Call	Bond Future	4,500.5300	4.5005	3,843.6600	3.8437	(14.595)	0	0	0
2022/01/04	2044	03/11/2022	11.39	Put	Bond Future	3,379.0200	3.3790	3,915.3800	3.9154	15.873	0	0	0
2022/01/04	2044	03/11/2022	11.40	Call	Bond Future	4,537.4100	4.5374	3,877.3700	3.8774	(14.547)	0	0	0
2022/01/04	2046	03/02/2022			Bond Future	120.1200	120.1200	120.1271	120.1271	0.006	0.0000	0.0000	15,506
2022/01/04	2046	05/05/2022			Bond Future	119.6769	119.6769	119.6834	119.6834	0.005	0.0000	0.0000	171
2022/01/04	2046	04/08/2022			Bond Future	121.1603	121.1603	121.1667	121.1667	0.005	0.0000	0.0000	0
2022/01/04	2046	03/11/2022			Bond Future	120.7617	120.7617	120.7680	120.7680	0.005	0.0000	0.0000	0
2022/01/04	2050	03/02/2022			Bond Future	122.7826	122.7826	122.3219	122.3219	(0.375)	0.0000	0.0000	9,280
2022/01/04	2050	05/05/2022			Bond Future	124.2582	124.2582	123.7914	123.7914	(0.376)	0.0000	0.0000	379
2022/01/04	2050	04/08/2022			Bond Future	123.7831	123.7831	123.3102	123.3102	(0.382)	0.0000	0.0000	0
2022/01/04	2050	03/11/2022			Bond Future	125.3421	125.3421	124.8631	124.8631	(0.382)	0.0000	0.0000	0
2022/01/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	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
2022/01/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	AL37	03/02/2022			Index Future	810.3230	810.3230	806.6700	806.6700	(0.451)	0.0000	0.0000	0
2022/01/04	AL37	05/05/2022			Index Future	819.8530	819.8530	816.1530	816.1530	(0.451)	0.0000	0.0000	0
2022/01/04	AL37	04/08/2022			Index Future	829.7060	829.7060	825.9610	825.9610	(0.451)	0.0000	0.0000	0
2022/01/04	AL37	03/11/2022			Index Future	840.0640	840.0640	836.2710	836.2710	(0.452)	0.0000	0.0000	0
2022/01/04	AL7T	03/02/2022			Index Future	932.6260	932.6260	926.2770	926.2770	(0.681)	0.0000	0.0000	0
2022/01/04	AL7T	05/05/2022			Index Future	943.5950	943.5950	937.1660	937.1660	(0.681)	0.0000	0.0000	0
2022/01/04	AL7T	04/08/2022			Index Future	954.9350	954.9350	948.4290	948.4290	(0.681)	0.0000	0.0000	0
2022/01/04	AL7T	03/11/2022			Index Future	966.8560	966.8560	960.2670	960.2670	(0.681)	0.0000	0.0000	0
2022/01/04	ALBI	03/02/2022			Index Future	827.2580	827.2580	820.1910	820.1910	(0.854)	0.0000	0.0000	193
2022/01/04	ALBI	05/05/2022			Index Future	836.9870	836.9870	829.8330	829.8330	(0.855)	0.0000	0.0000	29
2022/01/04	ALBI	04/08/2022			Index Future	847.0470	847.0470	839.8050	839.8050	(0.855)	0.0000	0.0000	0
2022/01/04	ALBI	03/11/2022			Index Future	857.6210	857.6210	850.2880	850.2880	(0.855)	0.0000	0.0000	0
2022/01/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	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
2022/01/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/04	ES33	03/02/2022			Bond Future	11.2774	78.8985	11.4169	78.1676	1.237	0.0000	0.0000	263
2022/01/04	ES33	05/05/2022			Bond Future	11.5090	76.0694	11.6545	75.3293	1.264	0.0000	0.0000	87
2022/01/04	ES33	04/08/2022			Bond Future	11.7507	76.9647	11.9025	76.2152	1.292	0.0000	0.0000	0
2022/01/04	ES33	03/11/2022			Bond Future	11.9959	74.2049	12.1543	73.4460	1.321	0.0000	0.0000	0
2022/01/04	ES42	03/02/2022			Bond Future	11.7339	77.6365	11.8888	76.7035	1.320	0.0000	0.0000	3,579
2022/01/04	ES42	05/05/2022			Bond Future	11.9508	74.3113	12.1125	73.3668	1.354	0.0000	0.0000	1,190
2022/01/04	ES42	04/08/2022			Bond Future	12.1708	75.1843	12.3396	74.2279	1.387	0.0000	0.0000	0
2022/01/04	ES42	03/11/2022			Bond Future	12.3944	71.9227	12.5708	70.9542	1.423	0.0000	0.0000	0
2022/01/04	GOVI	03/02/2022	792.76	Call	GOVI	235,770.0000	23.5770	166,990.0000	16.6990	(29.172)	0	0	0
2022/01/04	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	03/02/2022			GOVI	816.3370	816.3370	809.4590	809.4590	(0.843)	0.0000	0.0000	989
2022/01/04	GOVI	03/02/2022	792.74	Call	GOVI	235,970.0000	23.5970	167,190.0000	16.7190	(29.148)	0	0	0
2022/01/04	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	03/02/2022	792.75	Call	GOVI	235,870.0000	23.5870	167,090.0000	16.7090	(29.160)	0	0	0
2022/01/04	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	05/05/2022	788.25	Call	GOVI	376,880.0000	37.6880	307,250.0000	30.7250	(18.475)	0	0	0

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2022/01/04	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	05/05/2022			GOVI	825.9380	825.9380	818.9750	818.9750	(0.843)	0.0000	0.0000	0
2022/01/04	GOVI	05/05/2022	788.23	Call	GOVI	377,080.0000	37.7080	307,450.0000	30.7450	(18.466)	0	0	0
2022/01/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	05/05/2022	788.24	Call	GOVI	376,980.0000	37.6980	307,350.0000	30.7350	(18.470)	0	0	0
2022/01/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	04/08/2022	819.28	Call	GOVI	165,850.0000	16.5850	95,370.0000	9.5370	(42.496)	0	0	0
2022/01/04	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	04/08/2022			GOVI	835.8650	835.8650	828.8170	828.8170	(0.843)	0.0000	0.0000	0
2022/01/04	GOVI	04/08/2022	819.26	Call	GOVI	166,050.0000	16.6050	95,570.0000	9.5570	(42.445)	0	0	0
2022/01/04	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	04/08/2022	819.27	Call	GOVI	165,950.0000	16.5950	95,470.0000	9.5470	(42.471)	0	0	0
2022/01/04	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	03/11/2022	820.41	Call	GOVI	258,890.0000	25.8890	187,520.0000	18.7520	(27.568)	0	0	0
2022/01/04	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	03/11/2022	820.42	Call	GOVI	258,790.0000	25.8790	187,420.0000	18.7420	(27.578)	0	0	0
2022/01/04	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GOVI	03/11/2022			GOVI	846.2990	846.2990	839.1620	839.1620	(0.843)	0.0000	0.0000	0
2022/01/04	GOVI	03/11/2022	820.43	Call	GOVI	258,690.0000	25.8690	187,320.0000	18.7320	(27.589)	0	0	0
2022/01/04	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/04	IGOV	03/02/2022			Index Future	312.2080	312.2080	311.8110	311.8110	(0.127)	0.0000	0.0000	482
2022/01/04	IGOV	05/05/2022			Index Future	315.9570	315.9570	315.5540	315.5540	(0.128)	0.0000	0.0000	16
2022/01/04	IGOV	04/08/2022			Index Future	319.8310	319.8310	319.4220	319.4220	(0.128)	0.0000	0.0000	0
2022/01/04	IGOV	03/11/2022			Index Future	323.8980	323.8980	323.4840	323.4840	(0.128)	0.0000	0.0000	0
2022/01/04	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/04	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/04	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
2022/01/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/04	JBAF	19/01/2022			Jibar Tradeable Future	3.9150	96.0850	3.9150	96.0850	0.000	0.0000	0.0000	0
2022/01/04	JBAF	16/02/2022			Jibar Tradeable Future	4.1900	95.8100	4.2200	95.7800	0.716	0.0000	0.0000	0
2022/01/04	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2850	95.7150	0.942	0.0000	0.0000	0
2022/01/04	JBAF	20/04/2022			Jibar Tradeable Future	4.5300	95.4700	4.6000	95.4000	1.545	0.0000	0.0000	0
2022/01/04	JBAF	18/05/2022			Jibar Tradeable Future	4.5900	95.4100	4.6600	95.3400	1.525	0.0000	0.0000	0
2022/01/04	JBAF	15/06/2022			Jibar Tradeable Future	4.8550	95.1450	4.9350	95.0650	1.648	0.0000	0.0000	72
2022/01/04	JBAF	21/09/2022			Jibar Tradeable Future	5.2500	94.7500	5.3300	94.6700	1.524	0.0000	0.0000	0
2022/01/04	JBAF	21/12/2022			Jibar Tradeable Future	5.7450	94.2550	5.8750	94.1250	2.263	0.0000	0.0000	68
2022/01/04	JBAF	15/03/2023			Jibar Tradeable Future	5.9850	94.0150	6.1250	93.8750	2.339	0.0000	0.0000	0
2022/01/04	JBAF	21/06/2023			Jibar Tradeable Future	6.2600	93.7400	6.4200	93.5800	2.556	0.0000	0.0000	0
2022/01/04	JBAF	20/09/2023			Jibar Tradeable Future	6.4350	93.5650	6.6050	93.3950	2.642	0.0000	0.0000	75
2022/01/04	JBAF	20/12/2023			Jibar Tradeable Future	6.5950	93.4050	6.7650	93.2350	2.578	0.0000	0.0000	0
2022/01/04	R023	03/02/2022	5.08	Call	Bond Future	95.5400	0.0955	94.2300	0.0942	(1.371)	0	0	0
2022/01/04	R023	03/02/2022	5.08	Put	Bond Future	181.0500	0.1811	177.7500	0.1777	(1.823)	0	0	0
2022/01/04	R023	03/02/2022			Bond Future	5.1626	106.0665	5.1606	106.0685	(0.037)	0.0000	0.0000	16,417
2022/01/04	R023	03/02/2022	5.06	Call	Bond Future	86.7000	0.0867	85.3900	0.0854	(1.511)	0	0	0
2022/01/04	R023	03/02/2022	5.06	Put	Bond Future	192.9400	0.1929	189.6400	0.1896	(1.710)	0	0	0
2022/01/04	R023	03/02/2022	5.07	Call	Bond Future	90.9900	0.0910	89.6800	0.0897	(1.440)	0	0	0
2022/01/04	R023	03/02/2022	5.07	Put	Bond Future	186.8700	0.1869	183.5700	0.1836	(1.766)	0	0	0
2022/01/04	R023	05/05/2022	6.31	Call	Bond Future	855.3400	0.8553	855.9900	0.8560	0.076	0	0	0
2022/01/04	R023	05/05/2022	6.31	Put	Bond Future	47.3900	0.0474	46.5800	0.0466	(1.709)	0	0	0
2022/01/04	R023	05/05/2022			Bond Future	5.2864	103.4050	5.2846	103.4064	(0.035)	0.0000	0.0000	835
2022/01/04	R023	05/05/2022	6.29	Call	Bond Future	841.2400	0.8412	841.8700	0.8419	0.075	0	0	0
2022/01/04	R023	05/05/2022	6.29	Put	Bond Future	48.9800	0.0490	48.1500	0.0482	(1.695)	0	0	0
2022/01/04	R023	05/05/2022	6.30	Call	Bond Future	848.2900	0.8483	848.9300	0.8489	0.075	0	0	0
2022/01/04	R023	05/05/2022	6.30	Put	Bond Future	48.1800	0.0482	47.3600	0.0474	(1.702)	0	0	0
2022/01/04	R023	04/08/2022	6.05	Call	Bond Future	439.4100	0.4394	439.8500	0.4398	0.100	0	0	0
2022/01/04	R023	04/08/2022	6.05	Put	Bond Future	119.3000	0.1193	118.3800	0.1184	(0.771)	0	0	0
2022/01/04	R023	04/08/2022			Bond Future	5.4705	104.6308	5.4681	104.6322	(0.045)	0.0000	0.0000	0
2022/01/04	R023	04/08/2022	6.03	Call	Bond Future	431.2100	0.4312	431.6500	0.4316	0.102	0	0	0
2022/01/04	R023	04/08/2022	6.03	Put	Bond Future	122.1100	0.1221	121.1900	0.1212	(0.753)	0	0	0
2022/01/04	R023	04/08/2022	6.04	Call	Bond Future	435.3000	0.4353	435.7400	0.4357	0.101	0	0	0
2022/01/04	R023	04/08/2022	6.04	Put	Bond Future	120.7000	0.1207	119.7800	0.1198	(0.762)	0	0	0
2022/01/04	R023	03/11/2022	6.25	Call	Bond Future	247.1800	0.2472	247.6300	0.2476	0.182	0	0	0
2022/01/04	R023	03/11/2022	6.25	Put	Bond Future	122.9600	0.1230	122.2100	0.1222	(0.610)	0	0	0
2022/01/04	R023	03/11/2022	6.26	Call	Bond Future	249.0500	0.2491	249.5000	0.2495	0.181	0	0	0
2022/01/04	R023	03/11/2022	6.26	Put	Bond Future	121.7700	0.1218	121.0200	0.1210	(0.616)	0	0	0
2022/01/04	R023	03/11/2022			Bond Future	5.8457	102.0446	5.8418	102.0458	(0.066)	0.0000	0.0000	0
2022/01/04	R023	03/11/2022	6.27	Call	Bond Future	251.2800	0.2513	251.7400	0.2517	0.183	0	0	0
2022/01/04	R023	03/11/2022	6.27	Put	Bond Future	120.9300	0.1209	120.1900	0.1202	(0.612)	0	0	0
2022/01/04	R035	03/02/2022	9.92	Call	Bond Future	271.4800	0.2715	135.4400	0.1354	(50.111)	0	0	200
2022/01/04	R035	03/02/2022	9.92	Put	Bond Future	3,005.9900	3.0060	3,779.8500	3.7799	25.744	0	0	0
2022/01/04	R035	03/02/2022	11.73	Call	Bond Future	8,560.6200	8.5606	7,657.2200	7.6572	(10.553)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/04	R035	03/02/2022	11.73	Put	Bond Future	7.5400		0.0075	14.0400	0.0140	86.207	0	0	280
2022/01/04	R035	03/02/2022	11.28	Call	Bond Future	5,992.0300		5.9920	5,119.9500	5.1200	(14.554)	0	0	0
2022/01/04	R035	03/02/2022	11.28	Put	Bond Future	51.2900		0.0513	89.1100	0.0891	73.738	0	0	200
2022/01/04	R035	03/02/2022	11.33	Put	Bond Future	42.3200		0.0423	74.0700	0.0741	75.024	0	0	500
2022/01/04	R035	03/02/2022	11.39	Call	Bond Future	6,624.0100		6.6240	5,739.7500	5.7398	(13.349)	0	0	0
2022/01/04	R035	03/02/2022	11.39	Put	Bond Future	33.5300		0.0335	59.1700	0.0592	76.469	0	0	683
2022/01/04	R035	03/02/2022	11.22	Call	Bond Future	5,647.6700		5.6477	4,784.2500	4.7843	(15.288)	0	0	0
2022/01/04	R035	03/02/2022	11.22	Put	Bond Future	64.4400		0.0644	110.9200	0.1109	72.129	0	0	0
2022/01/04	R035	03/02/2022	11.23	Call	Bond Future	5,705.0100		5.7050	4,840.0400	4.8400	(15.162)	0	0	0
2022/01/04	R035	03/02/2022	11.23	Put	Bond Future	62.0400		0.0620	106.9700	0.1070	72.421	0	0	0
2022/01/04	R035	03/02/2022	11.03	Call	Bond Future	4,566.5000		4.5665	3,743.1300	3.7431	(18.031)	0	0	0
2022/01/04	R035	03/02/2022	11.05	Put	Bond Future	120.9800		0.1210	202.2300	0.2022	67.160	0	0	1,600
2022/01/04	R035	03/02/2022	11.11	Call	Bond Future	5,019.1900		5.0192	4,176.3200	4.1763	(16.793)	0	0	0
2022/01/04	R035	03/02/2022	10.35	Call	Bond Future	1,288.8900		1.2889	846.1800	0.8462	(34.348)	0	0	1,600
2022/01/04	R035	03/02/2022	10.35	Put	Bond Future	1,146.6600		1.1467	1,613.8500	1.6138	40.744	0	0	0
2022/01/04	R035	03/02/2022	10.61	Call	Bond Future	2,358.8100		2.3588	1,725.1700	1.7252	(26.863)	0	0	0
2022/01/04	R035	03/02/2022	10.61	Put	Bond Future	538.7900		0.5388	815.0500	0.8150	51.274	0	0	200
2022/01/04	R035	03/02/2022	10.65	Call	Bond Future	2,548.5400		2.5485	1,889.6800	1.8897	(25.852)	0	0	0
2022/01/04	R035	03/02/2022	10.24	Put	Bond Future	1,517.6200		1.5176	2,071.9300	2.0719	36.525	0	0	0
2022/01/04	R035	03/02/2022	10.26	Call	Bond Future	995.9700		0.9960	624.5800	0.6246	(37.289)	0	0	200
2022/01/04	R035	03/02/2022	10.26	Put	Bond Future	1,445.1900		1.4452	1,983.7000	1.9837	37.262	0	0	0
2022/01/04	R035	03/02/2022	10.34	Call	Bond Future	1,254.2500		1.2542	819.4400	0.8194	(34.667)	0	0	0
2022/01/04	R035	03/02/2022	10.34	Put	Bond Future	1,177.4600		1.1775	1,652.5500	1.6525	40.349	0	0	500
2022/01/04	R035	03/02/2022			Bond Future	10.3283		93.6440	10.4681	92.7341	1.354	0.0000	0.0000	103,053
2022/01/04	R035	03/02/2022	9.70	Call	Bond Future	88.5100		0.0885	36.9600	0.0370	(58.242)	0	0	683
2022/01/04	R035	03/02/2022	9.70	Put	Bond Future	4,345.7900		4.3458	5,204.1400	5.2041	19.751	0	0	0
2022/01/04	R035	03/02/2022	10.10	Call	Bond Future	575.6900		0.5757	327.0000	0.3270	(43.199)	0	0	280
2022/01/04	R035	03/02/2022	10.10	Put	Bond Future	2,090.2000		2.0902	2,751.4100	2.7514	31.634	0	0	0
2022/01/04	R035	03/02/2022	11.88	Call	Bond Future	9,401.1300		9.4011	8,494.5200	8.4945	(9.644)	0	0	0
2022/01/04	R035	03/02/2022	11.88	Put	Bond Future	3.6500		0.0037	6.9400	0.0069	90.137	0	0	1,800
2022/01/04	R035	03/02/2022	11.33	Call	Bond Future	6,279.3100		6.2793	5,401.1600	5.4012	(13.985)	0	0	0
2022/01/04	R035	03/02/2022	11.24	Call	Bond Future	5,762.3700		5.7624	4,895.8800	4.8959	(15.037)	0	0	0
2022/01/04	R035	03/02/2022	11.24	Put	Bond Future	59.7300		0.0597	103.1400	0.1031	72.677	0	0	0
2022/01/04	R035	03/02/2022	11.03	Put	Bond Future	130.0800		0.1301	216.6100	0.2166	66.521	0	0	280
2022/01/04	R035	03/02/2022	11.05	Call	Bond Future	4,679.1800		4.6792	3,850.5300	3.8505	(17.709)	0	0	0
2022/01/04	R035	03/02/2022	11.11	Put	Bond Future	97.1700		0.0972	164.2000	0.1642	68.982	0	0	200
2022/01/04	R035	03/02/2022	10.65	Put	Bond Future	474.4000		0.4744	725.4400	0.7254	52.917	0	0	683
2022/01/04	R035	03/02/2022	10.24	Call	Bond Future	936.2200		0.9362	580.6300	0.5806	(37.981)	0	0	500
2022/01/04	R035	05/05/2022	11.63	Call	Bond Future	7,206.7400		7.2067	6,423.7400	6.4237	(10.865)	0	0	0
2022/01/04	R035	05/05/2022	11.63	Put	Bond Future	501.1700		0.5012	639.2000	0.6392	27.542	0	0	0
2022/01/04	R035	05/05/2022	11.64	Call	Bond Future	7,256.7800		7.2568	6,472.1000	6.4721	(10.813)	0	0	0
2022/01/04	R035	05/05/2022	11.64	Put	Bond Future	494.2800		0.4943	630.6300	0.6306	27.586	0	0	0
2022/01/04	R035	05/05/2022	10.72	Call	Bond Future	3,062.4100		3.0624	2,529.8800	2.5299	(17.389)	0	0	1,200
2022/01/04	R035	05/05/2022	10.72	Put	Bond Future	1,786.2700		1.7863	2,174.7700	2.1748	21.749	0	0	0
2022/01/04	R035	05/05/2022			Bond Future	10.5178		90.2686	10.6633	89.3476	1.383	0.0000	0.0000	8,926
2022/01/04	R035	05/05/2022	11.65	Call	Bond Future	7,306.8600		7.3069	6,520.5100	6.5205	(10.762)	0	0	0
2022/01/04	R035	05/05/2022	11.65	Put	Bond Future	487.4900		0.4875	622.1700	0.6222	27.627	0	0	0
2022/01/04	R035	05/05/2022	12.64	Call	Bond Future	12,295.6200		12.2956	11,411.6800	11.4117	(7.189)	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
2022/01/04	R035	05/05/2022	12.64	Put	Bond Future	119.4600	0.1195	156.5500	0.1565	31.048	0	0	1,200
2022/01/04	R035	05/05/2022	10.82	Call	Bond Future	3,452.6700	3.4527	2,883.0600	2.8831	(16.498)	0	0	0
2022/01/04	R035	05/05/2022	10.82	Put	Bond Future	1,555.0000	1.5550	1,906.4200	1.9064	22.599	0	0	1,200
2022/01/04	R035	04/08/2022	11.13	Put	Bond Future	2,027.3200	2.0273	2,374.8200	2.3748	17.141	0	0	100
2022/01/04	R035	04/08/2022	10.72	Call	Bond Future	3,059.5900	3.0596	2,592.4500	2.5925	(15.268)	0	0	0
2022/01/04	R035	04/08/2022	10.72	Put	Bond Future	3,040.2500	3.0402	3,505.6900	3.5057	15.309	0	0	0
2022/01/04	R035	04/08/2022	10.73	Call	Bond Future	3,091.9200	3.0919	2,621.7200	2.6217	(15.207)	0	0	0
2022/01/04	R035	04/08/2022	10.73	Put	Bond Future	3,010.6400	3.0106	3,473.0200	3.4730	15.358	0	0	0
2022/01/04	R035	04/08/2022	9.84	Call	Bond Future	867.8700	0.8679	672.2100	0.6722	(22.545)	0	0	100
2022/01/04	R035	04/08/2022	9.84	Put	Bond Future	6,552.2700	6.5523	7,289.1900	7.2892	11.247	0	0	0
2022/01/04	R035	04/08/2022	10.53	Put	Bond Future	3,643.6200	3.6436	4,167.9200	4.1679	14.390	0	0	0
2022/01/04	R035	04/08/2022	10.64	Call	Bond Future	2,805.2100	2.8052	2,362.6700	2.3627	(15.776)	0	0	0
2022/01/04	R035	04/08/2022	10.64	Put	Bond Future	3,283.6200	3.2836	3,773.6600	3.7737	14.924	0	0	100
2022/01/04	R035	04/08/2022	9.53	Call	Bond Future	494.7000	0.4947	370.0200	0.3700	(25.203)	0	0	400
2022/01/04	R035	04/08/2022	9.53	Put	Bond Future	8,313.4000	8.3134	9,121.3000	9.1213	9.718	0	0	0
2022/01/04	R035	04/08/2022			Bond Future	10.7169	91.3138	10.8685	90.3813	1.415	0.0000	0.0000	0
2022/01/04	R035	04/08/2022	11.13	Call	Bond Future	4,535.6000	4.5356	3,950.5200	3.9505	(12.900)	0	0	0
2022/01/04	R035	04/08/2022	12.18	Call	Bond Future	9,179.9300	9.1799	8,395.0300	8.3950	(8.550)	0	0	0
2022/01/04	R035	04/08/2022	12.18	Put	Bond Future	743.8500	0.7439	891.5300	0.8915	19.853	0	0	400
2022/01/04	R035	04/08/2022	10.74	Call	Bond Future	3,124.6800	3.1247	2,651.4400	2.6514	(15.145)	0	0	0
2022/01/04	R035	04/08/2022	10.74	Put	Bond Future	2,981.5300	2.9815	3,440.8700	3.4409	15.406	0	0	0
2022/01/04	R035	04/08/2022	10.53	Call	Bond Future	2,474.2000	2.4742	2,065.9200	2.0659	(16.501)	0	0	400
2022/01/04	R035	03/11/2022	11.15	Call	Bond Future	4,325.9300	4.3259	3,790.3700	3.7904	(12.380)	0	0	0
2022/01/04	R035	03/11/2022	11.15	Put	Bond Future	2,935.0600	2.9351	3,343.5200	3.3435	13.917	0	0	0
2022/01/04	R035	03/11/2022			Bond Future	10.9165	88.0167	11.0744	87.0727	1.446	0.0000	0.0000	0
2022/01/04	R035	03/11/2022	11.14	Call	Bond Future	4,291.6100	4.2916	3,758.5000	3.7585	(12.422)	0	0	0
2022/01/04	R035	03/11/2022	11.14	Put	Bond Future	2,959.6700	2.9597	3,370.5800	3.3706	13.884	0	0	0
2022/01/04	R035	03/11/2022	11.13	Call	Bond Future	4,257.4100	4.2574	3,726.7500	3.7268	(12.464)	0	0	0
2022/01/04	R035	03/11/2022	11.13	Put	Bond Future	2,984.4500	2.9844	3,397.8100	3.3978	13.850	0	0	0
2022/01/04	R186	03/02/2022	7.30	Call	Bond Future	52.1500	0.0521	24.0100	0.0240	(53.960)	0	0	0
2022/01/04	R186	03/02/2022	7.30	Put	Bond Future	2,772.1400	2.7721	3,250.7800	3.2508	17.266	0	0	0
2022/01/04	R186	03/02/2022			Bond Future	7.9344	111.5845	8.0547	111.0777	1.517	0.0000	0.0000	69,863
2022/01/04	R186	03/02/2022	7.28	Call	Bond Future	46.7500	0.0467	21.2300	0.0212	(54.588)	0	0	0
2022/01/04	R186	03/02/2022	7.28	Put	Bond Future	2,853.8500	2.8538	3,335.1100	3.3351	16.864	0	0	0
2022/01/04	R186	03/02/2022	7.29	Call	Bond Future	49.3900	0.0494	22.5800	0.0226	(54.282)	0	0	0
2022/01/04	R186	03/02/2022	7.29	Put	Bond Future	2,812.9300	2.8129	3,292.9000	3.2929	17.063	0	0	0
2022/01/04	R186	05/05/2022	9.18	Call	Bond Future	4,324.5800	4.3246	3,892.5500	3.8925	(9.990)	0	0	0
2022/01/04	R186	05/05/2022	9.18	Put	Bond Future	321.0000	0.3210	402.3200	0.4023	25.333	0	0	454
2022/01/04	R186	05/05/2022	8.32	Call	Bond Future	1,826.6300	1.8266	1,538.1000	1.5381	(15.796)	0	0	0
2022/01/04	R186	05/05/2022	8.32	Put	Bond Future	1,163.7700	1.1638	1,388.5900	1.3886	19.318	0	0	0
2022/01/04	R186	05/05/2022	8.14	Call	Bond Future	1,432.0700	1.4321	1,183.5300	1.1835	(17.355)	0	0	454
2022/01/04	R186	05/05/2022	8.14	Put	Bond Future	1,485.2100	1.4852	1,750.0200	1.7500	17.830	0	0	0
2022/01/04	R186	05/05/2022	7.28	Call	Bond Future	266.4800	0.2665	193.7100	0.1937	(27.308)	0	0	435
2022/01/04	R186	05/05/2022	7.28	Put	Bond Future	3,823.4000	3.8234	4,263.9800	4.2640	11.523	0	0	0
2022/01/04	R186	05/05/2022	7.48	Call	Bond Future	432.9800	0.4330	326.4600	0.3265	(24.602)	0	0	3,600
2022/01/04	R186	05/05/2022	7.48	Put	Bond Future	3,162.6600	3.1627	3,569.4900	3.5695	12.864	0	0	0
2022/01/04	R186	05/05/2022			Bond Future	8.1533	112.8980	8.2823	112.3846	1.582	0.0000	0.0000	4,514

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/04	R186	05/05/2022	8.64	Call	Bond Future	2,654.0500		2.6540	2,300.8200	2.3008	(13.309)	0	0	0
2022/01/04	R186	05/05/2022	8.64	Put	Bond Future	732.7700		0.7328	892.8900	0.8929	21.851	0	0	4,035
2022/01/04	R186	05/05/2022	8.94	Call	Bond Future	3,550.8000		3.5508	3,148.8700	3.1489	(11.319)	0	0	0
2022/01/04	R186	05/05/2022	8.94	Put	Bond Future	466.3600		0.4664	577.7800	0.5778	23.891	0	0	454
2022/01/04	R186	05/05/2022	8.31	Call	Bond Future	1,803.3100		1.8033	1,516.9600	1.5170	(15.879)	0	0	0
2022/01/04	R186	05/05/2022	8.31	Put	Bond Future	1,180.0700		1.1801	1,407.0700	1.4071	19.236	0	0	0
2022/01/04	R186	05/05/2022	8.35	Call	Bond Future	1,897.5100		1.8975	1,602.4900	1.6025	(15.548)	0	0	454
2022/01/04	R186	05/05/2022	8.35	Put	Bond Future	1,115.8900		1.1159	1,334.2200	1.3342	19.566	0	0	0
2022/01/04	R186	05/05/2022	7.88	Call	Bond Future	954.2700		0.9543	764.5000	0.7645	(19.886)	0	0	435
2022/01/04	R186	05/05/2022	7.88	Put	Bond Future	2,052.1300		2.0521	2,375.7100	2.3757	15.768	0	0	0
2022/01/04	R186	05/05/2022	8.30	Call	Bond Future	1,780.1400		1.7801	1,495.9800	1.4960	(15.963)	0	0	0
2022/01/04	R186	05/05/2022	8.30	Put	Bond Future	1,196.5400		1.1965	1,425.7300	1.4257	19.154	0	0	0
2022/01/04	R186	05/05/2022	6.73	Call	Bond Future	77.8100		0.0778	53.0900	0.0531	(31.770)	0	0	3,600
2022/01/04	R186	05/05/2022	6.73	Put	Bond Future	5,949.4000		5.9494	6,438.0300	6.4380	8.213	0	0	0
2022/01/04	R186	04/08/2022	8.15	Call	Bond Future	1,431.7600		1.4318	1,215.2000	1.2152	(15.125)	0	0	0
2022/01/04	R186	04/08/2022	8.15	Put	Bond Future	2,346.8600		2.3469	2,650.5600	2.6506	12.941	0	0	0
2022/01/04	R186	04/08/2022	9.78	Call	Bond Future	5,550.6900		5.5507	5,118.1300	5.1181	(7.793)	0	0	0
2022/01/04	R186	04/08/2022	9.78	Put	Bond Future	478.1300		0.4781	565.8300	0.5658	18.342	0	0	3,600
2022/01/04	R186	04/08/2022	7.96	Call	Bond Future	1,113.8500		1.1139	930.1600	0.9302	(16.491)	0	0	3,600
2022/01/04	R186	04/08/2022			Bond Future	8.3917		108.9365	8.5303	108.4162	1.651	0.0000	0.0000	0
2022/01/04	R186	04/08/2022	8.14	Call	Bond Future	1,414.1100		1.4141	1,199.2700	1.1993	(15.193)	0	0	0
2022/01/04	R186	04/08/2022	8.14	Put	Bond Future	2,367.2800		2.3673	2,672.7000	2.6727	12.902	0	0	0
2022/01/04	R186	04/08/2022	6.96	Call	Bond Future	200.8100		0.2008	151.7000	0.1517	(24.456)	0	0	3,600
2022/01/04	R186	04/08/2022	6.96	Put	Bond Future	5,765.1300		5.7651	6,236.2800	6.2363	8.172	0	0	0
2022/01/04	R186	04/08/2022	7.96	Put	Bond Future	2,755.0600		2.7551	3,091.6300	3.0916	12.216	0	0	0
2022/01/04	R186	04/08/2022	8.13	Call	Bond Future	1,396.5900		1.3966	1,183.4700	1.1835	(15.260)	0	0	0
2022/01/04	R186	04/08/2022	8.13	Put	Bond Future	2,387.8400		2.3878	2,694.9800	2.6950	12.863	0	0	0
2022/01/04	R186	03/11/2022	8.53	Call	Bond Future	2,016.1600		2.0162	1,768.8000	1.7688	(12.269)	0	0	0
2022/01/04	R186	03/11/2022	8.53	Put	Bond Future	2,400.3800		2.4004	2,679.3300	2.6793	11.621	0	0	0
2022/01/04	R186	03/11/2022	8.54	Call	Bond Future	2,034.2500		2.0343	1,785.5200	1.7855	(12.227)	0	0	0
2022/01/04	R186	03/11/2022	8.54	Put	Bond Future	2,382.9200		2.3829	2,660.5000	2.6605	11.649	0	0	0
2022/01/04	R186	03/11/2022			Bond Future	8.6383		110.3337	8.7875	109.8074	1.727	0.0000	0.0000	0
2022/01/04	R186	03/11/2022	8.55	Call	Bond Future	2,052.8200		2.0528	1,802.7100	1.8027	(12.184)	0	0	0
2022/01/04	R186	03/11/2022	8.55	Put	Bond Future	2,365.9600		2.3660	2,642.1600	2.6422	11.674	0	0	0
2022/01/04	R197	03/02/2022			Bond Future	321.8099		321.8099	321.8107	321.8107	0.000	0.0000	0.0000	1,132
2022/01/04	R197	05/05/2022			Bond Future	325.6776		325.6776	325.6767	325.6767	0.000	0.0000	0.0000	237
2022/01/04	R197	04/08/2022			Bond Future	321.3433		321.3433	321.3420	321.3420	0.000	0.0000	0.0000	0
2022/01/04	R197	03/11/2022			Bond Future	325.3911		325.3911	325.3893	325.3893	(0.001)	0.0000	0.0000	0
2022/01/04	R202	03/02/2022			Bond Future	248.6449		248.6449	248.1802	248.1802	(0.187)	0.0000	0.0000	7,695
2022/01/04	R202	05/05/2022			Bond Future	251.6333		251.6333	251.1615	251.1615	(0.188)	0.0000	0.0000	413
2022/01/04	R202	04/08/2022			Bond Future	250.3059		250.3059	249.8280	249.8280	(0.191)	0.0000	0.0000	0
2022/01/04	R202	03/11/2022			Bond Future	253.4583		253.4583	252.9742	252.9742	(0.191)	0.0000	0.0000	0
2022/01/04	R209	03/02/2022	11.02	Call	Bond Future	4,048.8900		4.0489	3,321.2800	3.3213	(17.971)	0	0	0
2022/01/04	R209	03/02/2022	11.02	Put	Bond Future	99.8300		0.0998	169.1300	0.1691	69.418	0	0	0
2022/01/04	R209	03/02/2022	11.03	Call	Bond Future	4,098.1300		4.0981	3,368.3100	3.3683	(17.809)	0	0	0

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2022/01/04	R209	03/02/2022	11.03	Put	Bond Future	96.1900	0.0962	163.2800	0.1633	69.747	0	0	0
2022/01/04	R209	03/02/2022			Bond Future	10.3039	72.3935	10.4437	71.5966	1.357	0.0000	0.0000	20,296
2022/01/04	R209	03/02/2022	11.04	Call	Bond Future	4,147.4100	4.1474	3,415.4400	3.4154	(17.649)	0	0	0
2022/01/04	R209	03/02/2022	11.04	Put	Bond Future	92.6400	0.0926	157.5800	0.1576	70.099	0	0	0
2022/01/04	R209	05/05/2022	11.44	Call	Bond Future	5,688.2900	5.6883	5,027.6400	5.0276	(11.614)	0	0	0
2022/01/04	R209	05/05/2022	11.44	Put	Bond Future	559.0600	0.5591	705.0600	0.7051	26.115	0	0	0
2022/01/04	R209	05/05/2022	9.75	Call	Bond Future	506.7100	0.5067	359.6100	0.3596	(29.030)	0	0	8,525
2022/01/04	R209	05/05/2022	9.75	Put	Bond Future	4,741.7600	4.7418	5,401.3100	5.4013	13.909	0	0	0
2022/01/04	R209	05/05/2022	10.75	Call	Bond Future	2,946.9500	2.9469	2,455.3300	2.4553	(16.682)	0	0	0
2022/01/04	R209	05/05/2022	10.75	Put	Bond Future	1,426.0200	1.4260	1,741.0500	1.7410	22.092	0	0	12,050
2022/01/04	R209	05/05/2022	11.43	Call	Bond Future	5,645.6900	5.6457	4,986.7900	4.9868	(11.671)	0	0	0
2022/01/04	R209	05/05/2022	11.43	Put	Bond Future	566.7800	0.5668	714.5300	0.7145	26.068	0	0	0
2022/01/04	R209	05/05/2022			Bond Future	10.4745	70.1047	10.6195	69.2981	1.385	0.0000	0.0000	5,396
2022/01/04	R209	05/05/2022	11.45	Call	Bond Future	5,731.0600	5.7311	5,068.6800	5.0687	(11.558)	0	0	0
2022/01/04	R209	05/05/2022	11.45	Put	Bond Future	551.5600	0.5516	695.8300	0.6958	26.157	0	0	0
2022/01/04	R209	05/05/2022	12.00	Call	Bond Future	8,112.6900	8.1127	7,378.3500	7.3784	(9.052)	0	0	0
2022/01/04	R209	05/05/2022	12.00	Put	Bond Future	252.9800	0.2530	325.2900	0.3253	28.583	0	0	12,050
2022/01/04	R209	04/08/2022	10.57	Put	Bond Future	2,851.0400	2.8510	3,280.3700	3.2804	15.059	0	0	0
2022/01/04	R209	04/08/2022	10.58	Call	Bond Future	2,438.4500	2.4384	2,048.3300	2.0483	(15.999)	0	0	0
2022/01/04	R209	04/08/2022	10.58	Put	Bond Future	2,823.4300	2.8234	3,249.9700	3.2500	15.107	0	0	0
2022/01/04	R209	04/08/2022			Bond Future	10.6501	70.9166	10.8005	70.1000	1.413	0.0000	0.0000	0
2022/01/04	R209	04/08/2022	10.57	Call	Bond Future	2,410.8600	2.4109	2,023.5300	2.0235	(16.066)	0	0	0
2022/01/04	R209	04/08/2022	10.59	Call	Bond Future	2,465.9700	2.4660	2,073.0800	2.0731	(15.932)	0	0	0
2022/01/04	R209	04/08/2022	10.59	Put	Bond Future	2,795.8200	2.7958	3,219.5900	3.2196	15.157	0	0	0
2022/01/04	R209	03/11/2022	11.03	Call	Bond Future	3,668.9300	3.6689	3,203.3200	3.2033	(12.691)	0	0	0
2022/01/04	R209	03/11/2022	11.03	Put	Bond Future	2,584.1200	2.5841	2,945.2500	2.9452	13.975	0	0	0
2022/01/04	R209	03/11/2022			Bond Future	10.8247	68.6928	10.9807	67.8661	1.442	0.0000	0.0000	0
2022/01/04	R209	03/11/2022	11.01	Call	Bond Future	3,609.2800	3.6093	3,148.1000	3.1481	(12.778)	0	0	0
2022/01/04	R209	03/11/2022	11.01	Put	Bond Future	2,629.0800	2.6291	2,994.6400	2.9946	13.904	0	0	0
2022/01/04	R209	03/11/2022	11.02	Call	Bond Future	3,639.1800	3.6392	3,175.7800	3.1758	(12.734)	0	0	0
2022/01/04	R209	03/11/2022	11.02	Put	Bond Future	2,606.6500	2.6067	2,969.9900	2.9700	13.939	0	0	0
2022/01/04	R210	03/02/2022			Bond Future	214.7855	214.7855	214.6720	214.6720	(0.053)	0.0000	0.0000	1,381
2022/01/04	R210	05/05/2022			Bond Future	214.5065	214.5065	214.3905	214.3905	(0.054)	0.0000	0.0000	104
2022/01/04	R210	04/08/2022			Bond Future	217.1653	217.1653	217.0476	217.0476	(0.054)	0.0000	0.0000	0
2022/01/04	R210	03/11/2022			Bond Future	216.9827	216.9827	216.8631	216.8631	(0.055)	0.0000	0.0000	0
2022/01/04	R213	03/02/2022	8.63	Call	Bond Future	5.2400	0.0052	1.8800	0.0019	(64.122)	0	0	200
2022/01/04	R213	03/02/2022	8.63	Put	Bond Future	5,775.9600	5.7760	6,378.6000	6.3786	10.434	0	0	0
2022/01/04	R213	03/02/2022	8.80	Call	Bond Future	17.3500	0.0174	7.1300	0.0071	(58.905)	0	0	102
2022/01/04	R213	03/02/2022	8.80	Put	Bond Future	4,810.7200	4.8107	5,406.5000	5.4065	12.384	0	0	0
2022/01/04	R213	03/02/2022	10.60	Put	Bond Future	44.0100	0.0440	68.3800	0.0684	55.374	0	0	430
2022/01/04	R213	03/02/2022	10.67	Call	Bond Future	5,142.2800	5.1423	4,555.1700	4.5552	(11.417)	0	0	0
2022/01/04	R213	03/02/2022	10.67	Put	Bond Future	33.3900	0.0334	52.2800	0.0523	56.574	0	0	220
2022/01/04	R213	03/02/2022	10.00	Call	Bond Future	2,108.1400	2.1081	1,658.3300	1.6583	(21.337)	0	0	0
2022/01/04	R213	03/02/2022	10.00	Put	Bond Future	375.5600	0.3756	531.7500	0.5317	41.589	0	0	430
2022/01/04	R213	03/02/2022	9.98	Call	Bond Future	2,029.6700	2.0297	1,587.8900	1.5879	(21.766)	0	0	0
2022/01/04	R213	03/02/2022	9.98	Put	Bond Future	400.7200	0.4007	564.9400	0.5649	40.981	0	0	0

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2022/01/04	R213	03/02/2022	9.22	Put	Bond Future	2,626.2000	2.6262	3,147.9100	3.1479	19.866	0	0	0
2022/01/04	R213	03/02/2022	9.58	Put	Bond Future	1,242.6000	1.2426	1,603.2500	1.6032	29.024	0	0	200
2022/01/04	R213	03/02/2022			Bond Future	9.6698	87.2360	9.7843	86.6300	1.184	0.0000	0.0000	22,660
2022/01/04	R213	03/02/2022	9.15	Call	Bond Future	136.2100	0.1362	72.4800	0.0725	(46.788)	0	0	220
2022/01/04	R213	03/02/2022	9.15	Put	Bond Future	2,959.7400	2.9597	3,502.0100	3.5020	18.322	0	0	0
2022/01/04	R213	03/02/2022	10.25	Call	Bond Future	3,176.0200	3.1760	2,648.0100	2.6480	(16.625)	0	0	0
2022/01/04	R213	03/02/2022	10.25	Put	Bond Future	162.1900	0.1622	240.1800	0.2402	48.086	0	0	102
2022/01/04	R213	03/02/2022	10.60	Call	Bond Future	4,808.6400	4.8086	4,227.0100	4.2270	(12.096)	0	0	0
2022/01/04	R213	03/02/2022	10.15	Call	Bond Future	2,733.8300	2.7338	2,232.4100	2.2324	(18.341)	0	0	0
2022/01/04	R213	03/02/2022	10.15	Put	Bond Future	229.3900	0.2294	333.9700	0.3340	45.590	0	0	200
2022/01/04	R213	03/02/2022	10.17	Call	Bond Future	2,820.9400	2.8209	2,313.7200	2.3137	(17.981)	0	0	0
2022/01/04	R213	03/02/2022	10.17	Put	Bond Future	214.2900	0.2143	313.0700	0.3131	46.096	0	0	220
2022/01/04	R213	03/02/2022	9.96	Call	Bond Future	1,952.3800	1.9524	1,518.8900	1.5189	(22.203)	0	0	0
2022/01/04	R213	03/02/2022	9.96	Put	Bond Future	427.2200	0.4272	599.7300	0.5997	40.380	0	0	0
2022/01/04	R213	03/02/2022	9.97	Call	Bond Future	1,990.8300	1.9908	1,553.1700	1.5532	(21.984)	0	0	0
2022/01/04	R213	03/02/2022	9.97	Put	Bond Future	413.7500	0.4138	582.0900	0.5821	40.686	0	0	0
2022/01/04	R213	03/02/2022	9.22	Call	Bond Future	189.9200	0.1899	105.6300	0.1056	(44.382)	0	0	430
2022/01/04	R213	03/02/2022	9.58	Call	Bond Future	763.3100	0.7633	517.9600	0.5180	(32.143)	0	0	0
2022/01/04	R213	03/02/2022	9.76	Call	Bond Future	1,254.3800	1.2544	914.9200	0.9149	(27.062)	0	0	0
2022/01/04	R213	03/02/2022	9.76	Put	Bond Future	776.4800	0.7765	1,043.0200	1.0430	34.327	0	0	102
2022/01/04	R213	05/05/2022	10.63	Call	Bond Future	4,506.4000	4.5064	4,030.4400	4.0304	(10.562)	0	0	0
2022/01/04	R213	05/05/2022	10.65	Put	Bond Future	653.1900	0.6532	787.5700	0.7876	20.573	0	0	0
2022/01/04	R213	05/05/2022			Bond Future	9.8639	84.7312	9.9834	84.1176	1.211	0.0000	0.0000	0
2022/01/04	R213	05/05/2022	10.63	Put	Bond Future	671.7000	0.6717	809.3100	0.8093	20.487	0	0	0
2022/01/04	R213	05/05/2022	10.64	Call	Bond Future	4,545.5500	4.5456	4,067.9600	4.0680	(10.507)	0	0	0
2022/01/04	R213	05/05/2022	10.64	Put	Bond Future	662.3100	0.6623	798.2900	0.7983	20.531	0	0	0
2022/01/04	R213	05/05/2022	10.65	Call	Bond Future	4,584.9200	4.5849	4,105.7300	4.1057	(10.451)	0	0	0
2022/01/04	R213	04/08/2022	9.88	Call	Bond Future	1,988.4900	1.9885	1,714.7000	1.7147	(13.769)	0	0	0
2022/01/04	R213	04/08/2022	9.89	Call	Bond Future	2,012.1500	2.0122	1,736.2800	1.7363	(13.710)	0	0	0
2022/01/04	R213	04/08/2022	9.90	Put	Bond Future	2,887.8900	2.8879	3,231.3000	3.2313	11.891	0	0	0
2022/01/04	R213	04/08/2022			Bond Future	10.0693	85.7151	10.1942	85.0937	1.240	0.0000	0.0000	0
2022/01/04	R213	04/08/2022	9.88	Put	Bond Future	2,941.8000	2.9418	3,289.3700	3.2894	11.815	0	0	0
2022/01/04	R213	04/08/2022	9.89	Put	Bond Future	2,914.7500	2.9148	3,260.2400	3.2602	11.853	0	0	0
2022/01/04	R213	04/08/2022	9.90	Call	Bond Future	2,035.9700	2.0360	1,758.0200	1.7580	(13.652)	0	0	0
2022/01/04	R213	03/11/2022	10.38	Call	Bond Future	3,147.9200	3.1479	2,811.5900	2.8116	(10.684)	0	0	0
2022/01/04	R213	03/11/2022	10.38	Put	Bond Future	2,655.2400	2.6552	2,947.8900	2.9479	11.022	0	0	0
2022/01/04	R213	03/11/2022	10.39	Call	Bond Future	3,174.2800	3.1743	2,836.2800	2.8363	(10.648)	0	0	0
2022/01/04	R213	03/11/2022	10.39	Put	Bond Future	2,633.5600	2.6336	2,924.5400	2.9245	11.049	0	0	0
2022/01/04	R213	03/11/2022			Bond Future	10.2779	83.2888	10.4084	82.6598	1.270	0.0000	0.0000	0
2022/01/04	R213	03/11/2022	10.40	Call	Bond Future	3,200.7400	3.2007	2,861.0800	2.8611	(10.612)	0	0	0
2022/01/04	R213	03/11/2022	10.40	Put	Bond Future	2,612.0100	2.6120	2,901.3300	2.9013	11.077	0	0	0
2022/01/04	R214	03/02/2022	11.39	Put	Bond Future	102.3300	0.1023	182.0600	0.1821	77.915	0	0	0
2022/01/04	R214	03/02/2022	11.40	Put	Bond Future	98.7100	0.0987	175.9800	0.1760	78.280	0	0	0
2022/01/04	R214	03/02/2022	11.41	Call	Bond Future	4,371.6200	4.3716	3,538.6400	3.5386	(19.054)	0	0	0
2022/01/04	R214	03/02/2022			Bond Future	10.6484	69.3200	10.8036	68.4121	1.457	0.0000	0.0000	17,604
2022/01/04	R214	03/02/2022	11.39	Call	Bond Future	4,272.0600	4.2721	3,443.9200	3.4439	(19.385)	0	0	0
2022/01/04	R214	03/02/2022	11.40	Call	Bond Future	4,321.8200	4.3218	3,491.2200	3.4912	(19.219)	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
2022/01/04	R214	03/02/2022	11.41	Put	Bond Future	95.2000	0.0952	170.0900	0.1701	78.666	0	0	0
2022/01/04	R214	05/05/2022	11.73	Put	Bond Future	588.0000	0.5880	763.7100	0.7637	29.883	0	0	0
2022/01/04	R214	05/05/2022	11.74	Put	Bond Future	580.0000	0.5800	753.6300	0.7536	29.936	0	0	0
2022/01/04	R214	05/05/2022	11.75	Call	Bond Future	5,659.0000	5.6590	4,911.7200	4.9117	(13.205)	0	0	0
2022/01/04	R214	05/05/2022			Bond Future	10.8120	66.8565	10.9729	65.9376	1.487	0.0000	0.0000	441
2022/01/04	R214	05/05/2022	11.73	Call	Bond Future	5,572.9200	5.5729	4,829.7600	4.8298	(13.335)	0	0	0
2022/01/04	R214	05/05/2022	11.74	Call	Bond Future	5,615.8900	5.6159	4,870.6500	4.8706	(13.270)	0	0	0
2022/01/04	R214	05/05/2022	11.75	Put	Bond Future	572.2100	0.5722	743.8000	0.7438	29.987	0	0	0
2022/01/04	R214	04/08/2022	10.98	Put	Bond Future	2,740.2000	2.7402	3,206.1100	3.2061	17.003	0	0	0
2022/01/04	R214	04/08/2022	10.99	Call	Bond Future	2,756.5900	2.7566	2,289.2900	2.2893	(16.952)	0	0	0
2022/01/04	R214	04/08/2022			Bond Future	10.9823	67.6297	11.1492	66.6996	1.520	0.0000	0.0000	0
2022/01/04	R214	04/08/2022	10.97	Call	Bond Future	2,698.2500	2.6982	2,237.1400	2.2371	(17.089)	0	0	0
2022/01/04	R214	04/08/2022	10.97	Put	Bond Future	2,767.6300	2.7676	3,236.6400	3.2366	16.946	0	0	0
2022/01/04	R214	04/08/2022	10.98	Call	Bond Future	2,727.2400	2.7272	2,263.0300	2.2630	(17.021)	0	0	0
2022/01/04	R214	04/08/2022	10.99	Put	Bond Future	2,713.2100	2.7132	3,176.0300	3.1760	17.058	0	0	0
2022/01/04	R214	03/11/2022	11.34	Call	Bond Future	3,746.3400	3.7463	3,221.2000	3.2212	(14.017)	0	0	0
2022/01/04	R214	03/11/2022	11.36	Put	Bond Future	2,676.3200	2.6763	3,087.8600	3.0879	15.377	0	0	0
2022/01/04	R214	03/11/2022			Bond Future	11.1516	65.2256	11.3246	64.2839	1.552	0.0000	0.0000	0
2022/01/04	R214	03/11/2022	11.34	Put	Bond Future	2,722.2000	2.7222	3,138.7300	3.1387	15.301	0	0	0
2022/01/04	R214	03/11/2022	11.35	Call	Bond Future	3,776.9500	3.7769	3,249.3100	3.2493	(13.970)	0	0	0
2022/01/04	R214	03/11/2022	11.35	Put	Bond Future	2,699.1800	2.6992	3,113.2100	3.1132	15.339	0	0	0
2022/01/04	R214	03/11/2022	11.36	Call	Bond Future	3,807.6600	3.8077	3,277.5300	3.2775	(13.923)	0	0	0
2022/01/04	R248	03/02/2022	9.80	Call	Bond Future	18.4600	0.0185	4.9900	0.0050	(72.969)	0	0	0
2022/01/04	R248	03/02/2022	9.80	Put	Bond Future	6,821.2700	6.8213	7,995.0200	7.9950	17.207	0	0	0
2022/01/04	R248	03/02/2022	10.00	Call	Bond Future	75.6900	0.0757	25.9300	0.0259	(65.742)	0	0	0
2022/01/04	R248	03/02/2022	10.00	Put	Bond Future	5,190.1600	5.1902	6,327.6200	6.3276	21.916	0	0	0
2022/01/04	R248	03/02/2022	10.20	Put	Bond Future	3,712.8700	3.7129	4,764.6900	4.7647	28.329	0	0	0
2022/01/04	R248	03/02/2022	11.47	Call	Bond Future	5,878.6300	5.8786	4,771.1400	4.7711	(18.839)	0	0	0
2022/01/04	R248	03/02/2022	11.48	Call	Bond Future	5,941.3200	5.9413	4,831.2700	4.8313	(18.684)	0	0	0
2022/01/04	R248	03/02/2022	11.49	Put	Bond Future	84.6600	0.0847	159.3500	0.1594	88.223	0	0	0
2022/01/04	R248	03/02/2022	10.90	Call	Bond Future	2,501.9200	2.5019	1,709.5000	1.7095	(31.672)	0	0	900
2022/01/04	R248	03/02/2022	10.90	Put	Bond Future	649.0700	0.6491	1,043.8700	1.0439	60.825	0	0	0
2022/01/04	R248	03/02/2022	10.40	Call	Bond Future	584.9200	0.5849	295.3300	0.2953	(49.509)	0	0	100
2022/01/04	R248	03/02/2022	10.50	Call	Bond Future	853.4300	0.8534	466.3100	0.4663	(45.360)	0	0	0
2022/01/04	R248	03/02/2022	10.50	Put	Bond Future	1,975.6900	1.9757	2,775.7900	2.7758	40.497	0	0	0
2022/01/04	R248	03/02/2022			Bond Future	10.6480	87.2499	10.8083	86.0627	1.506	0.0000	0.0000	192,246
2022/01/04	R248	03/02/2022	10.20	Call	Bond Future	233.4400	0.2334	98.0400	0.0980	(58.002)	0	0	900
2022/01/04	R248	03/02/2022	11.47	Put	Bond Future	91.1900	0.0912	170.9200	0.1709	87.433	0	0	0
2022/01/04	R248	03/02/2022	11.48	Put	Bond Future	87.8500	0.0879	165.0200	0.1650	87.843	0	0	0
2022/01/04	R248	03/02/2022	11.49	Call	Bond Future	6,004.0500	6.0040	4,891.5200	4.8915	(18.530)	0	0	0
2022/01/04	R248	03/02/2022	10.70	Call	Bond Future	1,564.2900	1.5643	968.5900	0.9686	(38.081)	0	0	0
2022/01/04	R248	03/02/2022	10.70	Put	Bond Future	1,175.8100	1.1758	1,767.3300	1.7673	50.307	0	0	0
2022/01/04	R248	03/02/2022	11.00	Call	Bond Future	3,037.7500	3.0377	2,161.4300	2.1614	(28.848)	0	0	1,400
2022/01/04	R248	03/02/2022	11.00	Put	Bond Future	469.5500	0.4695	780.4500	0.7805	66.212	0	0	0
2022/01/04	R248	03/02/2022	10.30	Call	Bond Future	378.7600	0.3788	174.8700	0.1749	(53.831)	0	0	1,300
2022/01/04	R248	03/02/2022	10.30	Put	Bond Future	3,060.0000	3.0600	4,043.3300	4.0433	32.135	0	0	0
2022/01/04	R248	03/02/2022	10.40	Put	Bond Future	2,480.5200	2.4805	3,378.1500	3.3781	36.187	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
2022/01/04	R248	05/05/2022	11.79	Call	Bond Future	7,309.6900	7.3097	6,320.7900	6.3208	(13.529)	0	0	0
2022/01/04	R248	05/05/2022	11.79	Put	Bond Future	662.2600	0.6623	875.0800	0.8751	32.135	0	0	0
2022/01/04	R248	05/05/2022	11.80	Call	Bond Future	7,363.7200	7.3637	6,372.3100	6.3723	(13.463)	0	0	0
2022/01/04	R248	05/05/2022			Bond Future	10.8102	83.8624	10.9768	82.6607	1.542	0.0000	0.0000	2,035
2022/01/04	R248	05/05/2022	11.80	Put	Bond Future	653.3800	0.6534	863.6900	0.8637	32.188	0	0	0
2022/01/04	R248	05/05/2022	11.81	Call	Bond Future	7,417.6900	7.4177	6,423.7800	6.4238	(13.399)	0	0	0
2022/01/04	R248	05/05/2022	11.81	Put	Bond Future	644.5200	0.6445	852.3300	0.8523	32.243	0	0	0
2022/01/04	R248	04/08/2022	10.98	Call	Bond Future	3,397.7400	3.3977	2,791.8600	2.7919	(17.832)	0	0	0
2022/01/04	R248	04/08/2022	10.98	Put	Bond Future	3,392.4100	3.3924	4,002.9300	4.0029	17.997	0	0	0
2022/01/04	R248	04/08/2022	10.99	Call	Bond Future	3,434.8000	3.4348	2,824.8100	2.8248	(17.759)	0	0	0
2022/01/04	R248	04/08/2022	10.99	Put	Bond Future	3,358.4600	3.3585	3,964.8700	3.9649	18.056	0	0	0
2022/01/04	R248	04/08/2022			Bond Future	10.9792	84.8323	11.1527	83.6159	1.579	0.0000	0.0000	0
2022/01/04	R248	04/08/2022	11.00	Call	Bond Future	3,472.0400	3.4720	2,857.9600	2.8580	(17.686)	0	0	0
2022/01/04	R248	04/08/2022	11.00	Put	Bond Future	3,324.7900	3.3248	3,927.1100	3.9271	18.116	0	0	0
2022/01/04	R248	03/11/2022	11.30	Put	Bond Future	3,465.1700	3.4652	4,023.1700	4.0232	16.103	0	0	0
2022/01/04	R248	03/11/2022	11.31	Put	Bond Future	3,435.5700	3.4356	3,990.2200	3.9902	16.144	0	0	0
2022/01/04	R248	03/11/2022	11.32	Call	Bond Future	4,586.3800	4.5864	3,906.1800	3.9062	(14.831)	0	0	0
2022/01/04	R248	03/11/2022			Bond Future	11.1472	81.5156	11.3276	80.2841	1.618	0.0000	0.0000	0
2022/01/04	R248	03/11/2022	11.30	Call	Bond Future	4,510.5600	4.5106	3,837.0400	3.8370	(14.932)	0	0	0
2022/01/04	R248	03/11/2022	11.31	Call	Bond Future	4,548.5600	4.5486	3,871.6900	3.8717	(14.881)	0	0	0
2022/01/04	R248	03/11/2022	11.32	Put	Bond Future	3,405.8900	3.4059	3,957.2100	3.9572	16.187	0	0	0

Total

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