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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/01/2022 TO 13/01/2022

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
2022/01/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	2025	03/02/2022		Bond Future	155.2865	155.2865	155.3356	155.3356	0.032	0.0000	0.0000	5,045
2022/01/13	2025	05/05/2022		Bond Future	157.2296	157.2296	157.2783	157.2783	0.031	0.0000	0.0000	673
2022/01/13	2025	04/08/2022		Bond Future	157.6836	157.6836	157.7327	157.7327	0.031	0.0000	0.0000	0
2022/01/13	2025	03/11/2022		Bond Future	159.7855	159.7855	159.8349	159.8349	0.031	0.0000	0.0000	0
2022/01/13	2029	03/02/2022		Bond Future	114.1409	114.1409	114.1464	114.1464	0.005	0.0000	0.0000	3,838
2022/01/13	2029	05/05/2022		Bond Future	114.3679	114.3679	114.3727	114.3727	0.004	0.0000	0.0000	2,199
2022/01/13	2029	04/08/2022		Bond Future	115.8722	115.8722	115.8768	115.8768	0.004	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
2022/01/13	2029	03/11/2022			Bond Future	116.1913	116.1913	116.1958	116.1958	0.004	0.0000	0.0000	0
2022/01/13	2030	03/02/2022	8.39	Call	Bond Future	0.7300	0.0007	0.4100	0.0004	(43.836)	0	0	101
2022/01/13	2030	03/02/2022	8.39	Put	Bond Future	5,658.6100	5.6586	5,805.0500	5.8050	2.588	0	0	0
2022/01/13	2030	03/02/2022	8.80	Put	Bond Future	3,403.2400	3.4032	3,542.0400	3.5420	4.078	0	0	0
2022/01/13	2030	03/02/2022	8.85	Call	Bond Future	39.5900	0.0396	28.8600	0.0289	(27.103)	0	0	1,000
2022/01/13	2030	03/02/2022	8.85	Put	Bond Future	3,141.4600	3.1415	3,277.4900	3.2775	4.330	0	0	0
2022/01/13	2030	03/02/2022	9.80	Call	Bond Future	2,109.0300	2.1090	1,976.1600	1.9762	(6.300)	0	0	950
2022/01/13	2030	03/02/2022	9.80	Put	Bond Future	196.1200	0.1961	210.0100	0.2100	7.082	0	0	0
2022/01/13	2030	03/02/2022	9.90	Put	Bond Future	128.0600	0.1281	136.4500	0.1364	6.552	0	0	8,000
2022/01/13	2030	03/02/2022	9.45	Call	Bond Future	843.2000	0.8432	750.1100	0.7501	(11.040)	0	0	0
2022/01/13	2030	03/02/2022	9.45	Put	Bond Future	737.6400	0.7376	791.3100	0.7913	7.276	0	0	0
2022/01/13	2030	03/02/2022	9.40	Call	Bond Future	709.9800	0.7100	624.9600	0.6250	(11.975)	0	0	0
2022/01/13	2030	03/02/2022	9.40	Put	Bond Future	866.3900	0.8664	928.1300	0.9281	7.126	0	0	0
2022/01/13	2030	03/02/2022	9.10	Call	Bond Future	186.7200	0.1867	150.7800	0.1508	(19.248)	0	0	0
2022/01/13	2030	03/02/2022	9.10	Put	Bond Future	1,935.0900	1.9351	2,045.9100	2.0459	5.727	0	0	0
2022/01/13	2030	03/02/2022	9.20	Call	Bond Future	311.1200	0.3111	259.8300	0.2598	(16.486)	0	0	950
2022/01/13	2030	03/02/2022	9.20	Put	Bond Future	1,524.9700	1.5250	1,620.4400	1.6204	6.260	0	0	0
2022/01/13	2030	03/02/2022	9.35	Call	Bond Future	590.2700	0.5903	513.6400	0.5136	(12.982)	0	0	0
2022/01/13	2030	03/02/2022	9.35	Put	Bond Future	1,009.6000	1.0096	1,079.7300	1.0797	6.946	0	0	101
2022/01/13	2030	03/02/2022			Bond Future	9.4298	92.2800	9.4579	92.1332	0.297	0.0000	0.0000	81,796
2022/01/13	2030	03/02/2022	8.80	Call	Bond Future	27.6900	0.0277	19.7300	0.0197	(28.747)	0	0	0
2022/01/13	2030	03/02/2022	9.90	Call	Bond Future	2,548.9800	2.5490	2,410.6100	2.4106	(5.428)	0	0	0
2022/01/13	2030	03/02/2022	10.85	Call	Bond Future	7,069.0700	7.0691	6,922.2700	6.9223	(2.077)	0	0	0
2022/01/13	2030	03/02/2022	10.85	Put	Bond Future	0.7600	0.0008	0.7200	0.0007	(5.263)	0	0	1,000
2022/01/13	2030	03/02/2022	9.60	Call	Bond Future	1,321.2900	1.3213	1,207.1000	1.2071	(8.642)	0	0	1,000
2022/01/13	2030	03/02/2022	9.60	Put	Bond Future	435.5300	0.4355	468.1000	0.4681	7.478	0	0	0
2022/01/13	2030	03/02/2022	9.78	Call	Bond Future	2,023.9100	2.0239	1,892.4100	1.8924	(6.497)	0	0	0
2022/01/13	2030	03/02/2022	9.78	Put	Bond Future	213.0500	0.2130	228.3100	0.2283	7.163	0	0	101
2022/01/13	2030	03/02/2022	9.43	Call	Bond Future	788.2900	0.7883	698.3800	0.6984	(11.406)	0	0	0
2022/01/13	2030	03/02/2022	9.43	Put	Bond Future	787.4000	0.7874	844.2500	0.8442	7.220	0	0	0
2022/01/13	2030	03/02/2022	9.44	Call	Bond Future	815.5200	0.8155	724.0100	0.7240	(11.221)	0	0	0
2022/01/13	2030	03/02/2022	9.44	Put	Bond Future	762.2800	0.7623	817.5300	0.8175	7.248	0	0	0
2022/01/13	2030	05/05/2022	10.21	Call	Bond Future	3,616.2400	3.6162	3,499.6500	3.4996	(3.224)	0	0	0
2022/01/13	2030	05/05/2022	10.21	Put	Bond Future	750.0500	0.7500	782.5900	0.7826	4.338	0	0	0
2022/01/13	2030	05/05/2022	9.95	Call	Bond Future	2,704.0600	2.7041	2,600.9100	2.6009	(3.815)	0	0	0
2022/01/13	2030	05/05/2022	8.81	Put	Bond Future	4,622.8500	4.6229	4,744.5200	4.7445	2.632	0	0	0
2022/01/13	2030	05/05/2022	8.89	Put	Bond Future	4,272.0500	4.2720	4,389.2200	4.3892	2.743	0	0	0
2022/01/13	2030	05/05/2022	8.14	Call	Bond Future	59.4100	0.0594	52.8500	0.0529	(11.042)	0	0	1,800
2022/01/13	2030	05/05/2022	8.14	Put	Bond Future	8,024.0300	8.0240	8,166.6000	8.1666	1.777	0	0	0
2022/01/13	2030	05/05/2022	8.47	Call	Bond Future	145.8300	0.1458	131.8500	0.1319	(9.587)	0	0	1,073
2022/01/13	2030	05/05/2022			Bond Future	9.6320	93.4120	9.6615	93.2629	0.306	0.0000	0.0000	23,549
2022/01/13	2030	05/05/2022	11.04	Call	Bond Future	6,988.4100	6.9884	6,848.4500	6.8485	(2.003)	0	0	0
2022/01/13	2030	05/05/2022	11.04	Put	Bond Future	204.9400	0.2049	214.1100	0.2141	4.474	0	0	1,800
2022/01/13	2030	05/05/2022	9.95	Put	Bond Future	1,112.6900	1.1127	1,158.6700	1.1587	4.132	0	0	1,073
2022/01/13	2030	05/05/2022	10.19	Call	Bond Future	3,542.3800	3.5424	3,426.7000	3.4267	(3.266)	0	0	0
2022/01/13	2030	05/05/2022	10.19	Put	Bond Future	773.4200	0.7734	806.8700	0.8069	4.325	0	0	0
2022/01/13	2030	05/05/2022	10.20	Call	Bond Future	3,579.2400	3.5792	3,463.1100	3.4631	(3.245)	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
2022/01/13	2030	05/05/2022	10.20	Put	Bond Future	761.6500	0.7617	794.6500	0.7947	4.333	0	0	200
2022/01/13	2030	05/05/2022	8.81	Call	Bond Future	339.6100	0.3396	312.1500	0.3121	(8.086)	0	0	200
2022/01/13	2030	05/05/2022	8.89	Call	Bond Future	416.7400	0.4167	384.7800	0.3848	(7.669)	0	0	1,800
2022/01/13	2030	05/05/2022	9.35	Call	Bond Future	1,111.8500	1.1119	1,049.0800	1.0491	(5.646)	0	0	0
2022/01/13	2030	05/05/2022	9.35	Put	Bond Future	2,553.2000	2.5532	2,639.5600	2.6396	3.382	0	0	1,073
2022/01/13	2030	05/05/2022	7.73	Call	Bond Future	16.9000	0.0169	14.7100	0.0147	(12.959)	0	0	200
2022/01/13	2030	05/05/2022	7.73	Put	Bond Future	10,322.8500	10.3229	10,469.7900	10.4698	1.423	0	0	0
2022/01/13	2030	05/05/2022	8.47	Put	Bond Future	6,275.2300	6.2752	6,410.3800	6.4104	2.154	0	0	0
2022/01/13	2030	04/08/2022	9.56	Call	Bond Future	1,634.8700	1.6349	1,567.5900	1.5676	(4.115)	0	0	0
2022/01/13	2030	04/08/2022	9.56	Put	Bond Future	3,037.9000	3.0379	3,121.8900	3.1219	2.765	0	0	0
2022/01/13	2030	04/08/2022	10.95	Call	Bond Future	5,904.1500	5.9041	5,778.1500	5.7782	(2.134)	0	0	0
2022/01/13	2030	04/08/2022	10.95	Put	Bond Future	708.8900	0.7089	734.1600	0.7342	3.565	0	0	800
2022/01/13	2030	04/08/2022			Bond Future	9.8447	90.6123	9.8757	90.4610	0.315	0.0000	0.0000	0
2022/01/13	2030	04/08/2022	9.05	Call	Bond Future	761.2800	0.7613	720.8600	0.7209	(5.309)	0	0	800
2022/01/13	2030	04/08/2022	9.05	Put	Bond Future	4,747.6700	4.7477	4,858.5200	4.8585	2.335	0	0	0
2022/01/13	2030	04/08/2022	9.54	Call	Bond Future	1,593.1400	1.5931	1,526.9400	1.5269	(4.155)	0	0	0
2022/01/13	2030	04/08/2022	9.54	Put	Bond Future	3,095.7800	3.0958	3,180.8500	3.1808	2.748	0	0	0
2022/01/13	2030	04/08/2022	9.55	Call	Bond Future	1,613.9300	1.6139	1,547.1800	1.5472	(4.136)	0	0	0
2022/01/13	2030	04/08/2022	9.55	Put	Bond Future	3,066.7500	3.0668	3,151.2700	3.1513	2.756	0	0	0
2022/01/13	2030	04/08/2022	8.30	Call	Bond Future	213.5600	0.2136	198.7200	0.1987	(6.949)	0	0	800
2022/01/13	2030	04/08/2022	8.30	Put	Bond Future	8,168.4500	8.1685	8,304.8800	8.3049	1.670	0	0	0
2022/01/13	2030	03/11/2022	10.10	Call	Bond Future	2,830.8400	2.8308	2,745.7800	2.7458	(3.005)	0	0	0
2022/01/13	2030	03/11/2022	10.10	Put	Bond Future	2,587.5500	2.5875	2,655.9100	2.6559	2.642	0	0	0
2022/01/13	2030	03/11/2022			Bond Future	10.0483	91.8003	10.0809	91.6469	0.324	0.0000	0.0000	0
2022/01/13	2030	03/11/2022	10.09	Call	Bond Future	2,805.4500	2.8055	2,720.8200	2.7208	(3.017)	0	0	0
2022/01/13	2030	03/11/2022	10.09	Put	Bond Future	2,609.1700	2.6092	2,677.9600	2.6780	2.636	0	0	0
2022/01/13	2030	03/11/2022	10.08	Call	Bond Future	2,780.5000	2.7805	2,696.3000	2.6963	(3.028)	0	0	0
2022/01/13	2030	03/11/2022	10.08	Put	Bond Future	2,631.2600	2.6313	2,700.4800	2.7005	2.631	0	0	0
2022/01/13	2032	03/02/2022	8.91	Put	Bond Future	6,055.3600	6.0554	6,219.5400	6.2195	2.711	0	0	0
2022/01/13	2032	03/02/2022	11.13	Call	Bond Future	6,853.9800	6.8540	6,689.3000	6.6893	(2.403)	0	0	0
2022/01/13	2032	03/02/2022	11.13	Put	Bond Future	2.8800	0.0029	2.8100	0.0028	(2.431)	0	0	210
2022/01/13	2032	03/02/2022	10.53	Call	Bond Future	3,676.8800	3.6769	3,516.0300	3.5160	(4.375)	0	0	0
2022/01/13	2032	03/02/2022	10.53	Put	Bond Future	71.2200	0.0712	74.9800	0.0750	5.279	0	0	210
2022/01/13	2032	03/02/2022	10.65	Call	Bond Future	4,308.1400	4.3081	4,145.1800	4.1452	(3.783)	0	0	0
2022/01/13	2032	03/02/2022	10.65	Put	Bond Future	39.8300	0.0398	41.4800	0.0415	4.143	0	0	0
2022/01/13	2032	03/02/2022	10.66	Call	Bond Future	4,361.1200	4.3611	4,198.0400	4.1980	(3.739)	0	0	0
2022/01/13	2032	03/02/2022	10.66	Put	Bond Future	37.9000	0.0379	39.4300	0.0394	4.037	0	0	97
2022/01/13	2032	03/02/2022	10.43	Call	Bond Future	3,159.6400	3.1596	3,001.8200	3.0018	(4.995)	0	0	0
2022/01/13	2032	03/02/2022	10.43	Put	Bond Future	111.4900	0.1115	118.2800	0.1183	6.090	0	0	0
2022/01/13	2032	03/02/2022	10.45	Put	Bond Future	102.2000	0.1022	108.2700	0.1083	5.939	0	0	198
2022/01/13	2032	03/02/2022	10.35	Put	Bond Future	156.9600	0.1570	167.3800	0.1674	6.639	0	0	400
2022/01/13	2032	03/02/2022	10.42	Call	Bond Future	3,108.5500	3.1086	2,951.1300	2.9511	(5.064)	0	0	0
2022/01/13	2032	03/02/2022	10.42	Put	Bond Future	116.4200	0.1164	123.6100	0.1236	6.176	0	0	0
2022/01/13	2032	03/02/2022	9.81	Call	Bond Future	630.8700	0.6309	546.9000	0.5469	(13.310)	0	0	0
2022/01/13	2032	03/02/2022	9.81	Put	Bond Future	1,149.8200	1.1498	1,230.4600	1.2305	7.013	0	0	198
2022/01/13	2032	03/02/2022	9.90	Put	Bond Future	870.4900	0.8705	934.0800	0.9341	7.305	0	0	900
2022/01/13	2032	03/02/2022	9.58	Call	Bond Future	208.1100	0.2081	167.5800	0.1676	(19.475)	0	0	400

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2022/01/13	2032	03/02/2022	9.58	Put	Bond Future	2,100.2800	2.1003	2,224.3600	2.2244	5.908	0	0	0
2022/01/13	2032	03/02/2022	9.67	Call	Bond Future	337.5300	0.3375	280.8300	0.2808	(16.799)	0	0	0
2022/01/13	2032	03/02/2022			Bond Future	9.8981	92.5495	9.9262	92.3849	0.284	0.0000	0.0000	106,747
2022/01/13	2032	03/02/2022	8.91	Call	Bond Future	0.9800	0.0010	0.5500	0.0006	(43.878)	0	0	198
2022/01/13	2032	03/02/2022	9.14	Call	Bond Future	9.0500	0.0091	5.9100	0.0059	(34.696)	0	0	97
2022/01/13	2032	03/02/2022	9.14	Put	Bond Future	4,606.8300	4.6068	4,768.3000	4.7683	3.505	0	0	0
2022/01/13	2032	03/02/2022	9.57	Call	Bond Future	196.4200	0.1964	157.5400	0.1575	(19.794)	0	0	0
2022/01/13	2032	03/02/2022	9.57	Put	Bond Future	2,148.9300	2.1489	2,274.6600	2.2747	5.851	0	0	0
2022/01/13	2032	03/02/2022	10.90	Call	Bond Future	5,637.8600	5.6379	5,473.3800	5.4734	(2.917)	0	0	0
2022/01/13	2032	03/02/2022	10.90	Put	Bond Future	10.9700	0.0110	11.1000	0.0111	1.185	0	0	900
2022/01/13	2032	03/02/2022	10.95	Call	Bond Future	5,903.4800	5.9035	5,738.9100	5.7389	(2.788)	0	0	0
2022/01/13	2032	03/02/2022	10.95	Put	Bond Future	8.3900	0.0084	8.4300	0.0084	0.477	0	0	400
2022/01/13	2032	03/02/2022	10.44	Call	Bond Future	3,210.8700	3.2109	3,052.6800	3.0527	(4.927)	0	0	0
2022/01/13	2032	03/02/2022	10.44	Put	Bond Future	106.7500	0.1068	113.1700	0.1132	6.014	0	0	0
2022/01/13	2032	03/02/2022	10.45	Call	Bond Future	3,262.2400	3.2622	3,103.7000	3.1037	(4.860)	0	0	0
2022/01/13	2032	03/02/2022	10.14	Call	Bond Future	1,773.5300	1.7735	1,636.4900	1.6365	(7.727)	0	0	0
2022/01/13	2032	03/02/2022	10.14	Put	Bond Future	369.8600	0.3699	397.4300	0.3974	7.454	0	0	97
2022/01/13	2032	03/02/2022	10.35	Call	Bond Future	2,755.6000	2.7556	2,601.4100	2.6014	(5.596)	0	0	0
2022/01/13	2032	03/02/2022	9.90	Call	Bond Future	881.4000	0.8814	780.3800	0.7804	(11.461)	0	0	900
2022/01/13	2032	03/02/2022	10.04	Call	Bond Future	1,365.6900	1.3657	1,241.5700	1.2416	(9.088)	0	0	100
2022/01/13	2032	03/02/2022	10.04	Put	Bond Future	538.7900	0.5388	579.2800	0.5793	7.515	0	0	0
2022/01/13	2032	03/02/2022	9.62	Call	Bond Future	260.2400	0.2602	212.7600	0.2128	(18.245)	0	0	210
2022/01/13	2032	03/02/2022	9.62	Put	Bond Future	1,911.6000	1.9116	2,028.7300	2.0287	6.127	0	0	0
2022/01/13	2032	03/02/2022	9.67	Put	Bond Future	1,689.0600	1.6891	1,796.9700	1.7970	6.389	0	0	0
2022/01/13	2032	05/05/2022	11.18	Call	Bond Future	6,299.9100	6.2999	6,149.5700	6.1496	(2.386)	0	0	0
2022/01/13	2032	05/05/2022	11.18	Put	Bond Future	373.2700	0.3733	390.0900	0.3901	4.506	0	0	780
2022/01/13	2032	05/05/2022	10.98	Call	Bond Future	5,386.8500	5.3868	5,242.5000	5.2425	(2.680)	0	0	0
2022/01/13	2032	05/05/2022	10.98	Put	Bond Future	506.7600	0.5068	529.5700	0.5296	4.501	0	0	993
2022/01/13	2032	05/05/2022	11.02	Put	Bond Future	476.6800	0.4767	498.1500	0.4981	4.504	0	0	0
2022/01/13	2032	05/05/2022	11.03	Call	Bond Future	5,612.9100	5.6129	5,466.9100	5.4669	(2.601)	0	0	0
2022/01/13	2032	05/05/2022	11.03	Put	Bond Future	469.5200	0.4695	490.6800	0.4907	4.507	0	0	0
2022/01/13	2032	05/05/2022	10.29	Put	Bond Future	1,451.3300	1.4513	1,510.5100	1.5105	4.078	0	0	0
2022/01/13	2032	05/05/2022			Bond Future	10.0898	89.5375	10.1192	89.3703	0.291	0.0000	0.0000	44,739
2022/01/13	2032	05/05/2022	11.04	Call	Bond Future	5,658.2700	5.6583	5,511.9400	5.5119	(2.586)	0	0	0
2022/01/13	2032	05/05/2022	11.04	Put	Bond Future	462.3600	0.4624	483.1900	0.4832	4.505	0	0	0
2022/01/13	2032	05/05/2022	11.02	Call	Bond Future	5,567.5000	5.5675	5,421.8100	5.4218	(2.617)	0	0	0
2022/01/13	2032	05/05/2022	9.58	Call	Bond Future	714.2200	0.7142	664.2400	0.6642	(6.998)	0	0	780
2022/01/13	2032	05/05/2022	9.58	Put	Bond Future	3,680.9900	3.6810	3,798.1700	3.7982	3.183	0	0	0
2022/01/13	2032	05/05/2022	10.18	Call	Bond Future	2,215.6500	2.2156	2,115.8100	2.1158	(4.506)	0	0	780
2022/01/13	2032	05/05/2022	10.18	Put	Bond Future	1,704.2300	1.7042	1,771.5500	1.7716	3.950	0	0	0
2022/01/13	2032	05/05/2022	10.29	Call	Bond Future	2,581.2500	2.5813	2,473.2700	2.4733	(4.183)	0	0	993
2022/01/13	2032	04/08/2022	10.22	Call	Bond Future	2,333.8000	2.3338	2,245.3000	2.2453	(3.792)	0	0	0
2022/01/13	2032	04/08/2022	9.72	Call	Bond Future	1,133.7300	1.1337	1,077.1200	1.0771	(4.993)	0	0	800
2022/01/13	2032	04/08/2022	9.72	Put	Bond Future	4,329.9300	4.3299	4,442.9300	4.4429	2.610	0	0	0
2022/01/13	2032	04/08/2022	10.20	Put	Bond Future	2,748.3100	2.7483	2,830.6500	2.8306	2.996	0	0	0
2022/01/13	2032	04/08/2022	10.21	Put	Bond Future	2,720.6100	2.7206	2,802.3400	2.8023	3.004	0	0	0
2022/01/13	2032	04/08/2022	8.97	Call	Bond Future	285.6000	0.2856	265.5600	0.2656	(7.017)	0	0	800
2022/01/13	2032	04/08/2022	8.97	Put	Bond Future	7,967.2500	7.9673	8,116.8200	8.1168	1.877	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
2022/01/13	2032	04/08/2022			Bond Future	10.2849	90.6939	10.3157	90.5243	0.299	0.0000	0.0000	0
2022/01/13	2032	04/08/2022	10.22	Put	Bond Future	2,693.4000	2.6934	2,774.5100	2.7745	3.011	0	0	0
2022/01/13	2032	04/08/2022	11.60	Call	Bond Future	7,490.1500	7.4901	7,342.7800	7.3428	(1.968)	0	0	0
2022/01/13	2032	04/08/2022	11.60	Put	Bond Future	608.3600	0.6084	630.6000	0.6306	3.656	0	0	800
2022/01/13	2032	04/08/2022	11.89	Call	Bond Future	8,750.6000	8.7506	8,597.4600	8.5975	(1.750)	0	0	0
2022/01/13	2032	04/08/2022	11.89	Put	Bond Future	449.5600	0.4496	466.0300	0.4660	3.664	0	0	0
2022/01/13	2032	04/08/2022	10.20	Call	Bond Future	2,277.5200	2.2775	2,190.2500	2.1903	(3.832)	0	0	0
2022/01/13	2032	04/08/2022	10.21	Call	Bond Future	2,305.4400	2.3054	2,217.5600	2.2176	(3.812)	0	0	0
2022/01/13	2032	03/11/2022			Bond Future	10.4810	87.7342	10.5131	87.5623	0.306	0.0000	0.0000	0
2022/01/13	2032	03/11/2022	10.66	Call	Bond Future	3,469.4400	3.4694	3,367.5800	3.3676	(2.936)	0	0	0
2022/01/13	2032	03/11/2022	10.66	Put	Bond Future	2,516.5200	2.5165	2,586.6300	2.5866	2.786	0	0	0
2022/01/13	2033	03/02/2022			Bond Future	112.5239	112.5239	112.2039	112.2039	(0.284)	0.0000	0.0000	7,281
2022/01/13	2033	05/05/2022			Bond Future	112.6482	112.6482	112.3235	112.3235	(0.288)	0.0000	0.0000	2,588
2022/01/13	2033	04/08/2022			Bond Future	114.1298	114.1298	113.8005	113.8005	(0.288)	0.0000	0.0000	0
2022/01/13	2033	03/11/2022			Bond Future	114.3446	114.3446	114.0108	114.0108	(0.292)	0.0000	0.0000	0
2022/01/13	2037	03/02/2022	11.45	Call	Bond Future	5,016.3100	5.0163	4,740.1400	4.7401	(5.505)	0	0	0
2022/01/13	2037	03/02/2022	11.46	Call	Bond Future	5,073.9000	5.0739	4,797.4600	4.7975	(5.448)	0	0	0
2022/01/13	2037	03/02/2022	11.47	Put	Bond Future	37.0400	0.0370	41.7300	0.0417	12.662	0	0	0
2022/01/13	2037	03/02/2022			Bond Future	10.6511	84.2556	10.6944	83.9742	0.406	0.0000	0.0000	116,592
2022/01/13	2037	03/02/2022	11.45	Put	Bond Future	40.7000	0.0407	45.9200	0.0459	12.826	0	0	0
2022/01/13	2037	03/02/2022	11.46	Put	Bond Future	38.8300	0.0388	43.7800	0.0438	12.748	0	0	0
2022/01/13	2037	03/02/2022	11.47	Call	Bond Future	5,131.5000	5.1315	4,854.8000	4.8548	(5.392)	0	0	0
2022/01/13	2037	05/05/2022	11.82	Call	Bond Future	6,433.7100	6.4337	6,187.3900	6.1874	(3.829)	0	0	0
2022/01/13	2037	05/05/2022	11.83	Call	Bond Future	6,482.9800	6.4830	6,236.1200	6.2361	(3.808)	0	0	0
2022/01/13	2037	05/05/2022	11.84	Put	Bond Future	512.5300	0.5125	550.5400	0.5505	7.416	0	0	0
2022/01/13	2037	05/05/2022			Bond Future	10.8371	85.2893	10.8822	85.0039	0.416	0.0000	0.0000	13,529
2022/01/13	2037	05/05/2022	11.82	Put	Bond Future	527.4200	0.5274	566.4900	0.5665	7.408	0	0	0
2022/01/13	2037	05/05/2022	11.83	Put	Bond Future	519.8700	0.5199	558.4000	0.5584	7.411	0	0	0
2022/01/13	2037	05/05/2022	11.84	Call	Bond Future	6,532.4000	6.5324	6,285.0200	6.2850	(3.787)	0	0	0
2022/01/13	2037	04/08/2022	11.95	Call	Bond Future	6,480.9100	6.4809	6,252.5200	6.2525	(3.524)	0	0	0
2022/01/13	2037	04/08/2022	11.95	Put	Bond Future	1,082.6200	1.0826	1,143.5100	1.1435	5.624	0	0	1,050
2022/01/13	2037	04/08/2022	10.91	Put	Bond Future	3,229.9800	3.2300	3,377.2400	3.3772	4.559	0	0	0
2022/01/13	2037	04/08/2022	10.89	Call	Bond Future	2,420.2000	2.4202	2,280.2700	2.2803	(5.782)	0	0	0
2022/01/13	2037	04/08/2022	10.89	Put	Bond Future	3,294.3500	3.2944	3,443.7000	3.4437	4.534	0	0	0
2022/01/13	2037	04/08/2022	10.90	Call	Bond Future	2,450.7000	2.4507	2,309.7200	2.3097	(5.753)	0	0	0
2022/01/13	2037	04/08/2022			Bond Future	11.0305	82.1344	11.0774	81.8451	0.426	0.0000	0.0000	0
2022/01/13	2037	04/08/2022	10.91	Call	Bond Future	2,481.1400	2.4811	2,339.1200	2.3391	(5.724)	0	0	0
2022/01/13	2037	04/08/2022	11.21	Call	Bond Future	3,469.2600	3.4693	3,297.3800	3.2974	(4.954)	0	0	1,050
2022/01/13	2037	04/08/2022	11.21	Put	Bond Future	2,371.6300	2.3716	2,489.0300	2.4890	4.950	0	0	0
2022/01/13	2037	04/08/2022	11.42	Call	Bond Future	4,245.7400	4.2457	4,054.9400	4.0549	(4.494)	0	0	0
2022/01/13	2037	04/08/2022	11.42	Put	Bond Future	1,891.7300	1.8917	1,990.2100	1.9902	5.206	0	0	50
2022/01/13	2037	04/08/2022	10.10	Call	Bond Future	678.5400	0.6785	619.6100	0.6196	(8.685)	0	0	50
2022/01/13	2037	04/08/2022	10.10	Put	Bond Future	6,734.2400	6.7342	6,964.5900	6.9646	3.421	0	0	0
2022/01/13	2037	04/08/2022	10.90	Put	Bond Future	3,262.1600	3.2622	3,410.4600	3.4105	4.546	0	0	50
2022/01/13	2037	03/11/2022	11.32	Call	Bond Future	3,697.5900	3.6976	3,532.4700	3.5325	(4.466)	0	0	0
2022/01/13	2037	03/11/2022	11.30	Put	Bond Future	3,108.6200	3.1086	3,238.4000	3.2384	4.175	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
2022/01/13	2037	03/11/2022	11.31	Call	Bond Future	3,664.6400	3.6646	3,500.3400	3.5003	(4.483)	0	0	0
2022/01/13	2037	03/11/2022	11.31	Put	Bond Future	3,081.5300	3.0815	3,210.4900	3.2105	4.185	0	0	0
2022/01/13	2037	03/11/2022			Bond Future	11.2127	83.2116	11.2615	82.9183	0.435	0.0000	0.0000	0
2022/01/13	2037	03/11/2022	11.32	Put	Bond Future	3,054.9400	3.0549	3,183.0800	3.1831	4.195	0	0	0
2022/01/13	2037	03/11/2022	11.30	Call	Bond Future	3,632.1200	3.6321	3,468.6400	3.4686	(4.501)	0	0	0
2022/01/13	2038	03/02/2022			Bond Future	126.8039	126.8039	126.3199	126.3199	(0.382)	0.0000	0.0000	5,473
2022/01/13	2038	05/05/2022			Bond Future	128.3905	128.3905	127.8998	127.8998	(0.382)	0.0000	0.0000	1,308
2022/01/13	2038	04/08/2022			Bond Future	128.2636	128.2636	127.7661	127.7661	(0.388)	0.0000	0.0000	0
2022/01/13	2038	03/11/2022			Bond Future	129.9735	129.9735	129.4691	129.4691	(0.388)	0.0000	0.0000	0
2022/01/13	2040	03/02/2022	11.57	Put	Bond Future	32.3400	0.0323	35.5800	0.0356	10.019	0	0	0
2022/01/13	2040	03/02/2022	11.58	Put	Bond Future	30.7900	0.0308	33.8500	0.0338	9.938	0	0	0
2022/01/13	2040	03/02/2022	11.59	Call	Bond Future	5,701.1600	5.7012	5,435.1800	5.4352	(4.665)	0	0	0
2022/01/13	2040	03/02/2022			Bond Future	10.7395	86.4667	10.7778	86.1979	0.357	0.0000	0.0000	87,968
2022/01/13	2040	03/02/2022	10.60	Call	Bond Future	593.0600	0.5931	482.7900	0.4828	(18.593)	0	0	2,000
2022/01/13	2040	03/02/2022	10.60	Put	Bond Future	1,583.1400	1.5831	1,741.7300	1.7417	10.017	0	0	0
2022/01/13	2040	03/02/2022	11.57	Call	Bond Future	5,577.6700	5.5777	5,312.0500	5.3121	(4.762)	0	0	0
2022/01/13	2040	03/02/2022	11.58	Call	Bond Future	5,639.4100	5.6394	5,373.6100	5.3736	(4.713)	0	0	0
2022/01/13	2040	03/02/2022	11.59	Put	Bond Future	29.3300	0.0293	32.2100	0.0322	9.819	0	0	0
2022/01/13	2040	05/05/2022	13.04	Call	Bond Future	12,893.1000	12.8931	12,627.3600	12.6274	(2.061)	0	0	0
2022/01/13	2040	05/05/2022	13.04	Put	Bond Future	110.5700	0.1106	117.6100	0.1176	6.367	0	0	1,200
2022/01/13	2040	05/05/2022	11.91	Put	Bond Future	577.2500	0.5773	613.6400	0.6136	6.304	0	0	0
2022/01/13	2040	05/05/2022	11.92	Call	Bond Future	7,018.3800	7.0184	6,781.4900	6.7815	(3.375)	0	0	0
2022/01/13	2040	05/05/2022	11.92	Put	Bond Future	569.1300	0.5691	605.0200	0.6050	6.306	0	0	0
2022/01/13	2040	05/05/2022	10.57	Call	Bond Future	1,280.8600	1.2809	1,179.3200	1.1793	(7.927)	0	0	1,200
2022/01/13	2040	05/05/2022	10.57	Put	Bond Future	3,725.1000	3.7251	3,896.3400	3.8963	4.597	0	0	0
2022/01/13	2040	05/05/2022			Bond Future	10.9188	87.5276	10.9587	87.2548	0.365	0.0000	0.0000	9,731
2022/01/13	2040	05/05/2022	11.90	Call	Bond Future	6,913.4800	6.9135	6,677.5900	6.6776	(3.412)	0	0	0
2022/01/13	2040	05/05/2022	11.90	Put	Bond Future	585.3700	0.5854	622.2600	0.6223	6.302	0	0	0
2022/01/13	2040	05/05/2022	11.91	Call	Bond Future	6,965.9700	6.9660	6,729.5800	6.7296	(3.393)	0	0	0
2022/01/13	2040	05/05/2022	9.82	Call	Bond Future	167.9000	0.1679	145.8100	0.1458	(13.157)	0	0	1,200
2022/01/13	2040	05/05/2022	9.82	Put	Bond Future	8,251.0600	8.2511	8,501.7500	8.5017	3.038	0	0	0
2022/01/13	2040	04/08/2022	12.24	Put	Bond Future	950.6600	0.9507	997.6100	0.9976	4.939	0	0	460
2022/01/13	2040	04/08/2022	11.05	Call	Bond Future	2,895.1400	2.8951	2,751.5700	2.7516	(4.959)	0	0	0
2022/01/13	2040	04/08/2022	11.05	Put	Bond Future	3,263.1300	3.2631	3,396.0800	3.3961	4.074	0	0	0
2022/01/13	2040	04/08/2022	9.70	Put	Bond Future	10,532.4500	10.5324	10,782.3500	10.7823	2.373	0	0	0
2022/01/13	2040	04/08/2022			Bond Future	11.1050	84.1512	11.1466	83.8747	0.374	0.0000	0.0000	0
2022/01/13	2040	04/08/2022	12.24	Call	Bond Future	8,013.7600	8.0138	7,784.1900	7.7842	(2.865)	0	0	0
2022/01/13	2040	04/08/2022	11.03	Call	Bond Future	2,828.1000	2.8281	2,686.4900	2.6865	(5.007)	0	0	0
2022/01/13	2040	04/08/2022	11.03	Put	Bond Future	3,330.5600	3.3306	3,465.4700	3.4655	4.051	0	0	0
2022/01/13	2040	04/08/2022	11.04	Call	Bond Future	2,861.4000	2.8614	2,718.8100	2.7188	(4.983)	0	0	0
2022/01/13	2040	04/08/2022	11.04	Put	Bond Future	3,296.5800	3.2966	3,430.5100	3.4305	4.063	0	0	0
2022/01/13	2040	04/08/2022	9.70	Call	Bond Future	282.0800	0.2821	255.4600	0.2555	(9.437)	0	0	460
2022/01/13	2040	04/08/2022	10.70	Call	Bond Future	1,817.4400	1.8174	1,709.5100	1.7095	(5.939)	0	0	460
2022/01/13	2040	04/08/2022	10.70	Put	Bond Future	4,587.8700	4.5879	4,756.4600	4.7565	3.675	0	0	0
2022/01/13	2040	03/11/2022	11.41	Put	Bond Future	3,214.9300	3.2149	3,334.4200	3.3344	3.717	0	0	0
2022/01/13	2040	03/11/2022	11.39	Call	Bond Future	3,983.4200	3.9834	3,824.1700	3.8242	(3.998)	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
2022/01/13	2040	03/11/2022	11.40	Call	Bond Future	4,018.9500	4.0189	3,858.9100	3.8589	(3.982)	0	0	0
2022/01/13	2040	03/11/2022			Bond Future	11.2799	85.2549	11.3231	84.9746	0.383	0.0000	0.0000	0
2022/01/13	2040	03/11/2022	11.41	Call	Bond Future	4,054.6100	4.0546	3,893.7900	3.8938	(3.966)	0	0	0
2022/01/13	2040	03/11/2022	11.39	Put	Bond Future	3,271.9500	3.2719	3,393.0100	3.3930	3.700	0	0	0
2022/01/13	2040	03/11/2022	11.40	Put	Bond Future	3,243.3400	3.2433	3,363.6100	3.3636	3.708	0	0	0
2022/01/13	2044	03/02/2022	11.59	Call	Bond Future	5,542.9100	5.5429	5,202.3200	5.2023	(6.145)	0	0	0
2022/01/13	2044	03/02/2022	11.59	Put	Bond Future	36.4300	0.0364	42.6600	0.0427	17.101	0	0	0
2022/01/13	2044	03/02/2022	11.60	Call	Bond Future	5,605.1100	5.6051	5,264.2100	5.2642	(6.082)	0	0	0
2022/01/13	2044	03/02/2022	11.60	Put	Bond Future	34.7300	0.0347	40.6500	0.0407	17.046	0	0	0
2022/01/13	2044	03/02/2022			Bond Future	10.7773	83.2507	10.8258	82.9039	0.450	0.0000	0.0000	59,709
2022/01/13	2044	03/02/2022	11.61	Call	Bond Future	5,667.3000	5.6673	5,326.1000	5.3261	(6.021)	0	0	0
2022/01/13	2044	03/02/2022	11.61	Put	Bond Future	33.1100	0.0331	38.7300	0.0387	16.974	0	0	0
2022/01/13	2044	05/05/2022	11.91	Call	Bond Future	6,902.5100	6.9025	6,602.0300	6.6020	(4.353)	0	0	0
2022/01/13	2044	05/05/2022	11.91	Put	Bond Future	608.3800	0.6084	659.4700	0.6595	8.398	0	0	0
2022/01/13	2044	05/05/2022	11.92	Call	Bond Future	6,955.1700	6.9552	6,654.0200	6.6540	(4.330)	0	0	0
2022/01/13	2044	05/05/2022	11.92	Put	Bond Future	599.9600	0.6000	650.3800	0.6504	8.404	0	0	0
2022/01/13	2044	05/05/2022			Bond Future	10.9475	84.2721	10.9980	83.9205	0.461	0.0000	0.0000	5,735
2022/01/13	2044	05/05/2022	11.93	Call	Bond Future	7,007.7400	7.0077	6,705.9200	6.7059	(4.307)	0	0	0
2022/01/13	2044	05/05/2022	11.93	Put	Bond Future	591.5400	0.5915	641.2900	0.6413	8.410	0	0	0
2022/01/13	2044	04/08/2022	11.08	Call	Bond Future	2,961.2700	2.9613	2,777.4000	2.7774	(6.209)	0	0	0
2022/01/13	2044	04/08/2022	11.08	Put	Bond Future	3,260.9100	3.2609	3,433.3800	3.4334	5.289	0	0	0
2022/01/13	2044	04/08/2022	11.09	Call	Bond Future	2,995.9000	2.9959	2,810.7600	2.8108	(6.180)	0	0	0
2022/01/13	2044	04/08/2022	11.09	Put	Bond Future	3,227.1200	3.2271	3,398.3200	3.3983	5.305	0	0	0
2022/01/13	2044	04/08/2022			Bond Future	11.1239	80.9789	11.1765	80.6226	0.472	0.0000	0.0000	0
2022/01/13	2044	04/08/2022	11.10	Call	Bond Future	3,030.9600	3.0310	2,844.5600	2.8446	(6.150)	0	0	0
2022/01/13	2044	04/08/2022	11.10	Put	Bond Future	3,193.8600	3.1939	3,363.8000	3.3638	5.321	0	0	0
2022/01/13	2044	03/11/2022	11.40	Put	Bond Future	3,297.0000	3.2970	3,454.7500	3.4548	4.785	0	0	0
2022/01/13	2044	03/11/2022	11.41	Call	Bond Future	4,062.9400	4.0629	3,858.4700	3.8585	(5.033)	0	0	0
2022/01/13	2044	03/11/2022	11.41	Put	Bond Future	3,267.6600	3.2677	3,424.3800	3.4244	4.796	0	0	0
2022/01/13	2044	03/11/2022			Bond Future	11.2892	82.0409	11.3438	81.6798	0.484	0.0000	0.0000	0
2022/01/13	2044	03/11/2022	11.39	Call	Bond Future	3,991.0600	3.9911	3,788.6500	3.7887	(5.072)	0	0	0
2022/01/13	2044	03/11/2022	11.39	Put	Bond Future	3,326.5700	3.3266	3,485.3500	3.4854	4.773	0	0	0
2022/01/13	2044	03/11/2022	11.40	Call	Bond Future	4,026.9300	4.0269	3,823.4900	3.8235	(5.052)	0	0	0
2022/01/13	2046	03/02/2022			Bond Future	117.1993	117.1993	116.2239	116.2239	(0.832)	0.0000	0.0000	15,002
2022/01/13	2046	05/05/2022			Bond Future	116.7782	116.7782	115.7900	115.7900	(0.846)	0.0000	0.0000	5,983
2022/01/13	2046	04/08/2022			Bond Future	118.3144	118.3144	117.3128	117.3128	(0.847)	0.0000	0.0000	0
2022/01/13	2046	03/11/2022			Bond Future	117.9663	117.9663	116.9512	116.9512	(0.861)	0.0000	0.0000	0
2022/01/13	2050	03/02/2022			Bond Future	118.9736	118.9736	118.7560	118.7560	(0.183)	0.0000	0.0000	9,042
2022/01/13	2050	05/05/2022			Bond Future	120.4621	120.4621	120.2412	120.2412	(0.183)	0.0000	0.0000	741
2022/01/13	2050	04/08/2022			Bond Future	120.0303	120.0303	119.8065	119.8065	(0.186)	0.0000	0.0000	0
2022/01/13	2050	03/11/2022			Bond Future	121.6305	121.6305	121.4034	121.4034	(0.187)	0.0000	0.0000	0
2022/01/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	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
2022/01/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	AL37	03/02/2022			Index Future	814.2080	814.2080	813.5020	813.5020	(0.087)	0.0000	0.0000	0
2022/01/13	AL37	05/05/2022			Index Future	824.1930	824.1930	823.4730	823.4730	(0.087)	0.0000	0.0000	0
2022/01/13	AL37	04/08/2022			Index Future	834.7200	834.7200	833.9880	833.9880	(0.088)	0.0000	0.0000	0
2022/01/13	AL37	03/11/2022			Index Future	845.7620	845.7620	845.0190	845.0190	(0.088)	0.0000	0.0000	0
2022/01/13	AL7T	03/02/2022			Index Future	930.2430	930.2430	928.6630	928.6630	(0.170)	0.0000	0.0000	0
2022/01/13	AL7T	05/05/2022			Index Future	941.6510	941.6510	940.0470	940.0470	(0.170)	0.0000	0.0000	0
2022/01/13	AL7T	04/08/2022			Index Future	953.6770	953.6770	952.0500	952.0500	(0.171)	0.0000	0.0000	0
2022/01/13	AL7T	03/11/2022			Index Future	966.2930	966.2930	964.6430	964.6430	(0.171)	0.0000	0.0000	0
2022/01/13	ALBI	03/02/2022			Index Future	824.6090	824.6090	822.7200	822.7200	(0.229)	0.0000	0.0000	188
2022/01/13	ALBI	05/05/2022			Index Future	834.7220	834.7220	832.8040	832.8040	(0.230)	0.0000	0.0000	29
2022/01/13	ALBI	04/08/2022			Index Future	845.3820	845.3820	843.4390	843.4390	(0.230)	0.0000	0.0000	0
2022/01/13	ALBI	03/11/2022			Index Future	856.5650	856.5650	854.5940	854.5940	(0.230)	0.0000	0.0000	0
2022/01/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	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
2022/01/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/13	ES33	03/02/2022			Bond Future	11.3629	78.4495	11.4057	78.2259	0.377	0.0000	0.0000	263
2022/01/13	ES33	05/05/2022			Bond Future	11.5907	75.6525	11.6355	75.4256	0.386	0.0000	0.0000	87
2022/01/13	ES33	04/08/2022			Bond Future	11.8243	76.6479	11.8710	76.4179	0.395	0.0000	0.0000	0
2022/01/13	ES33	03/11/2022			Bond Future	12.0612	73.8906	12.1099	73.6573	0.404	0.0000	0.0000	0
2022/01/13	ES42	03/02/2022			Bond Future	11.8073	77.1925	11.8503	76.9338	0.365	0.0000	0.0000	3,579
2022/01/13	ES42	05/05/2022			Bond Future	12.0208	73.8997	12.0659	73.6373	0.374	0.0000	0.0000	1,190
2022/01/13	ES42	04/08/2022			Bond Future	12.2340	74.8725	12.2810	74.6064	0.384	0.0000	0.0000	0
2022/01/13	ES42	03/11/2022			Bond Future	12.4505	71.6124	12.4995	71.3427	0.394	0.0000	0.0000	0
2022/01/13	GOVI	03/02/2022	792.76	Call	GOVI	210,560.0000	21.0560	192,360.0000	19.2360	(8.644)	0	0	0
2022/01/13	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	03/02/2022			GOVI	813.8160	813.8160	811.9960	811.9960	(0.224)	0.0000	0.0000	560
2022/01/13	GOVI	03/02/2022	792.74	Call	GOVI	210,760.0000	21.0760	192,560.0000	19.2560	(8.635)	0	0	0
2022/01/13	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	03/02/2022	792.75	Call	GOVI	210,660.0000	21.0660	192,460.0000	19.2460	(8.640)	0	0	0
2022/01/13	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	05/05/2022	788.25	Call	GOVI	355,470.0000	35.5470	336,990.0000	33.6990	(5.199)	0	0	0

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2022/01/13	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	05/05/2022			GOVI	823.7970	823.7970	821.9490	821.9490	(0.224)	0.0000	0.0000	430
2022/01/13	GOVI	05/05/2022	788.23	Call	GOVI	355,670.0000	35.5670	337,190.0000	33.7190	(5.196)	0	0	0
2022/01/13	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	05/05/2022	788.24	Call	GOVI	355,570.0000	35.5570	337,090.0000	33.7090	(5.197)	0	0	0
2022/01/13	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	04/08/2022	819.28	Call	GOVI	150,380.0000	15.0380	131,640.0000	13.1640	(12.462)	0	0	0
2022/01/13	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	04/08/2022			GOVI	834.3180	834.3180	832.4440	832.4440	(0.225)	0.0000	0.0000	0
2022/01/13	GOVI	04/08/2022	819.26	Call	GOVI	150,580.0000	15.0580	131,840.0000	13.1840	(12.445)	0	0	0
2022/01/13	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	04/08/2022	819.27	Call	GOVI	150,480.0000	15.0480	131,740.0000	13.1740	(12.453)	0	0	0
2022/01/13	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	03/11/2022	820.41	Call	GOVI	249,440.0000	24.9440	230,450.0000	23.0450	(7.613)	0	0	0
2022/01/13	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	03/11/2022	820.42	Call	GOVI	249,340.0000	24.9340	230,350.0000	23.0350	(7.616)	0	0	0
2022/01/13	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GOVI	03/11/2022			GOVI	845.3540	845.3540	843.4550	843.4550	(0.225)	0.0000	0.0000	0
2022/01/13	GOVI	03/11/2022	820.43	Call	GOVI	249,240.0000	24.9240	230,250.0000	23.0250	(7.619)	0	0	0
2022/01/13	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/13	IGOV	03/02/2022			Index Future	308.2520	308.2520	307.4130	307.4130	(0.272)	0.0000	0.0000	482
2022/01/13	IGOV	05/05/2022			Index Future	312.1080	312.1080	311.2580	311.2580	(0.272)	0.0000	0.0000	16
2022/01/13	IGOV	04/08/2022			Index Future	316.1700	316.1700	315.3070	315.3070	(0.273)	0.0000	0.0000	0
2022/01/13	IGOV	03/11/2022			Index Future	320.4270	320.4270	319.5520	319.5520	(0.273)	0.0000	0.0000	0
2022/01/13	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/13	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/01/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/13	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
2022/01/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/13	JBAF	19/01/2022			Jibar Tradeable Future	3.9050	96.0950	3.9050	96.0950	0.000	0.0000	0.0000	0
2022/01/13	JBAF	16/02/2022			Jibar Tradeable Future	4.2100	95.7900	4.2300	95.7700	0.475	0.0000	0.0000	0
2022/01/13	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2950	95.7050	0.468	0.0000	0.0000	0
2022/01/13	JBAF	20/04/2022			Jibar Tradeable Future	4.6100	95.3900	4.6500	95.3500	0.868	0.0000	0.0000	0
2022/01/13	JBAF	18/05/2022			Jibar Tradeable Future	4.6700	95.3300	4.7100	95.2900	0.857	0.0000	0.0000	0
2022/01/13	JBAF	15/06/2022			Jibar Tradeable Future	4.9950	95.0050	5.0250	94.9750	0.601	0.0000	0.0000	72
2022/01/13	JBAF	21/09/2022			Jibar Tradeable Future	5.4500	94.5500	5.4900	94.5100	0.734	0.0000	0.0000	0
2022/01/13	JBAF	21/12/2022			Jibar Tradeable Future	5.9850	94.0150	6.0350	93.9650	0.835	0.0000	0.0000	68
2022/01/13	JBAF	15/03/2023			Jibar Tradeable Future	6.2450	93.7550	6.3050	93.6950	0.961	0.0000	0.0000	0
2022/01/13	JBAF	21/06/2023			Jibar Tradeable Future	6.5500	93.4500	6.6000	93.4000	0.763	0.0000	0.0000	0
2022/01/13	JBAF	20/09/2023			Jibar Tradeable Future	6.7400	93.2600	6.7900	93.2100	0.742	0.0000	0.0000	75
2022/01/13	JBAF	20/12/2023			Jibar Tradeable Future	6.9650	93.0350	7.0350	92.9650	1.005	0.0000	0.0000	0
2022/01/13	R023	03/02/2022	5.08	Call	Bond Future	91.0500	0.0911	70.3000	0.0703	(22.790)	0	0	0
2022/01/13	R023	03/02/2022	5.08	Put	Bond Future	110.8400	0.1108	132.5400	0.1325	19.578	0	0	0
2022/01/13	R023	03/02/2022			Bond Future	5.0991	106.1322	5.1401	106.0898	0.804	0.0000	0.0000	16,417
2022/01/13	R023	03/02/2022	5.06	Call	Bond Future	80.7500	0.0807	61.4800	0.0615	(23.864)	0	0	0
2022/01/13	R023	03/02/2022	5.06	Put	Bond Future	121.2700	0.1213	144.4500	0.1445	19.114	0	0	0
2022/01/13	R023	03/02/2022	5.07	Call	Bond Future	85.8600	0.0859	65.8500	0.0659	(23.305)	0	0	0
2022/01/13	R023	03/02/2022	5.07	Put	Bond Future	116.0200	0.1160	138.4600	0.1385	19.341	0	0	0
2022/01/13	R023	05/05/2022	6.31	Call	Bond Future	945.7000	0.9457	904.9900	0.9050	(4.305)	0	0	0
2022/01/13	R023	05/05/2022	6.31	Put	Bond Future	20.5700	0.0206	23.5000	0.0235	14.244	0	0	0
2022/01/13	R023	05/05/2022			Bond Future	5.1391	103.5221	5.1939	103.4785	1.067	0.0000	0.0000	4,205
2022/01/13	R023	05/05/2022	6.29	Call	Bond Future	930.9300	0.9309	890.3600	0.8904	(4.358)	0	0	0
2022/01/13	R023	05/05/2022	6.29	Put	Bond Future	21.4900	0.0215	24.5600	0.0246	14.286	0	0	0
2022/01/13	R023	05/05/2022	6.30	Call	Bond Future	938.2700	0.9383	897.6300	0.8976	(4.331)	0	0	0
2022/01/13	R023	05/05/2022	6.30	Put	Bond Future	20.9800	0.0210	23.9800	0.0240	14.299	0	0	0
2022/01/13	R023	04/08/2022	6.05	Call	Bond Future	564.4500	0.5645	527.7400	0.5277	(6.504)	0	0	0
2022/01/13	R023	04/08/2022	6.05	Put	Bond Future	50.3400	0.0503	58.0800	0.0581	15.375	0	0	0
2022/01/13	R023	04/08/2022			Bond Future	5.1120	104.8586	5.1927	104.8142	1.579	0.0000	0.0000	0
2022/01/13	R023	04/08/2022	6.03	Call	Bond Future	555.0500	0.5551	518.5400	0.5185	(6.578)	0	0	0
2022/01/13	R023	04/08/2022	6.03	Put	Bond Future	51.8500	0.0518	59.7900	0.0598	15.313	0	0	0
2022/01/13	R023	04/08/2022	6.04	Call	Bond Future	559.7500	0.5598	523.1400	0.5231	(6.540)	0	0	0
2022/01/13	R023	04/08/2022	6.04	Put	Bond Future	51.0900	0.0511	58.9300	0.0589	15.345	0	0	0
2022/01/13	R023	03/11/2022	6.25	Call	Bond Future	427.4000	0.4274	389.2500	0.3892	(8.926)	0	0	0
2022/01/13	R023	03/11/2022	6.25	Put	Bond Future	28.5900	0.0286	35.6700	0.0357	24.764	0	0	0
2022/01/13	R023	03/11/2022	6.26	Call	Bond Future	430.0200	0.4300	391.7800	0.3918	(8.893)	0	0	0
2022/01/13	R023	03/11/2022	6.26	Put	Bond Future	28.1500	0.0282	35.1400	0.0351	24.831	0	0	0
2022/01/13	R023	03/11/2022			Bond Future	4.9554	102.3192	5.1017	102.2739	2.953	0.0000	0.0000	0
2022/01/13	R023	03/11/2022	6.27	Call	Bond Future	432.8500	0.4328	394.5500	0.3945	(8.848)	0	0	0
2022/01/13	R023	03/11/2022	6.27	Put	Bond Future	27.9100	0.0279	34.8400	0.0348	24.830	0	0	0
2022/01/13	R035	03/02/2022	9.92	Call	Bond Future	78.1400	0.0781	54.7600	0.0548	(29.921)	0	0	200
2022/01/13	R035	03/02/2022	9.92	Put	Bond Future	3,433.9200	3.4339	3,657.8100	3.6578	6.520	0	0	0
2022/01/13	R035	03/02/2022	11.73	Call	Bond Future	7,934.5500	7.9346	7,687.3900	7.6874	(3.115)	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
2022/01/13	R035	03/02/2022	11.73	Put	Bond Future	2.7400	0.0027	2.8500	0.0028	4.015	0	0	280
2022/01/13	R035	03/02/2022	11.28	Call	Bond Future	5,350.3200	5.3503	5,105.8500	5.1058	(4.569)	0	0	0
2022/01/13	R035	03/02/2022	11.28	Put	Bond Future	30.8500	0.0308	33.6500	0.0337	9.076	0	0	200
2022/01/13	R035	03/02/2022	11.33	Put	Bond Future	24.1900	0.0242	26.2700	0.0263	8.599	0	0	500
2022/01/13	R035	03/02/2022	11.39	Call	Bond Future	5,987.2100	5.9872	5,741.3800	5.7414	(4.106)	0	0	0
2022/01/13	R035	03/02/2022	11.39	Put	Bond Future	18.0000	0.0180	19.4400	0.0194	8.000	0	0	683
2022/01/13	R035	03/02/2022	11.22	Call	Bond Future	5,003.0700	5.0031	4,759.7500	4.7598	(4.863)	0	0	0
2022/01/13	R035	03/02/2022	11.22	Put	Bond Future	41.1100	0.0411	45.0600	0.0451	9.608	0	0	0
2022/01/13	R035	03/02/2022	11.23	Call	Bond Future	5,060.9100	5.0609	4,817.3700	4.8174	(4.812)	0	0	0
2022/01/13	R035	03/02/2022	11.23	Put	Bond Future	39.2100	0.0392	42.9400	0.0429	9.513	0	0	0
2022/01/13	R035	03/02/2022	11.03	Call	Bond Future	3,913.8200	3.9138	3,677.2300	3.6772	(6.045)	0	0	0
2022/01/13	R035	03/02/2022	11.05	Put	Bond Future	90.2100	0.0902	99.8800	0.0999	10.719	0	0	1,600
2022/01/13	R035	03/02/2022	11.11	Call	Bond Future	4,369.4700	4.3695	4,129.3300	4.1293	(5.496)	0	0	0
2022/01/13	R035	03/02/2022	10.35	Call	Bond Future	759.6800	0.7597	637.2100	0.6372	(16.121)	0	0	1,600
2022/01/13	R035	03/02/2022	10.35	Put	Bond Future	1,238.7200	1.2387	1,363.5200	1.3635	10.075	0	0	0
2022/01/13	R035	03/02/2022	10.61	Call	Bond Future	1,724.0900	1.7241	1,537.0300	1.5370	(10.850)	0	0	0
2022/01/13	R035	03/02/2022	10.61	Put	Bond Future	525.3400	0.5253	585.5500	0.5855	11.461	0	0	200
2022/01/13	R035	03/02/2022	10.65	Call	Bond Future	1,906.2100	1.9062	1,711.4000	1.7114	(10.220)	0	0	0
2022/01/13	R035	03/02/2022	10.24	Put	Bond Future	1,684.4300	1.6844	1,839.9400	1.8399	9.232	0	0	0
2022/01/13	R035	03/02/2022	10.26	Call	Bond Future	526.5300	0.5265	429.2400	0.4292	(18.478)	0	0	200
2022/01/13	R035	03/02/2022	10.26	Put	Bond Future	1,597.0200	1.5970	1,747.0000	1.7470	9.391	0	0	0
2022/01/13	R035	03/02/2022	10.34	Call	Bond Future	731.0900	0.7311	611.4100	0.6114	(16.370)	0	0	0
2022/01/13	R035	03/02/2022	10.34	Put	Bond Future	1,275.5700	1.2756	1,403.1600	1.4032	10.003	0	0	500
2022/01/13	R035	03/02/2022			Bond Future	10.4235	93.0227	10.4617	92.7754	0.366	0.0000	0.0000	88,596
2022/01/13	R035	03/02/2022	9.70	Call	Bond Future	15.3700	0.0154	9.5300	0.0095	(37.996)	0	0	683
2022/01/13	R035	03/02/2022	9.70	Put	Bond Future	4,893.9200	4.8939	5,135.3500	5.1353	4.933	0	0	0
2022/01/13	R035	03/02/2022	10.10	Call	Bond Future	237.1100	0.2371	181.3800	0.1814	(23.504)	0	0	280
2022/01/13	R035	03/02/2022	10.10	Put	Bond Future	2,372.8900	2.3729	2,564.4300	2.5644	8.072	0	0	0
2022/01/13	R035	03/02/2022	11.88	Call	Bond Future	8,777.3100	8.7773	8,530.0600	8.5301	(2.817)	0	0	0
2022/01/13	R035	03/02/2022	11.88	Put	Bond Future	1.1000	0.0011	1.1200	0.0011	1.818	0	0	1,800
2022/01/13	R035	03/02/2022	11.33	Call	Bond Future	5,639.9100	5.6399	5,394.7200	5.3947	(4.347)	0	0	0
2022/01/13	R035	03/02/2022	11.24	Call	Bond Future	5,118.7600	5.1188	4,875.0100	4.8750	(4.762)	0	0	0
2022/01/13	R035	03/02/2022	11.24	Put	Bond Future	37.3900	0.0374	40.9100	0.0409	9.414	0	0	0
2022/01/13	R035	03/02/2022	11.03	Put	Bond Future	98.6700	0.0987	109.3500	0.1094	10.824	0	0	280
2022/01/13	R035	03/02/2022	11.05	Call	Bond Future	4,027.1400	4.0271	3,789.5400	3.7895	(5.900)	0	0	0
2022/01/13	R035	03/02/2022	11.11	Put	Bond Future	68.7200	0.0687	75.8500	0.0759	10.375	0	0	200
2022/01/13	R035	03/02/2022	10.65	Put	Bond Future	453.3400	0.4533	505.8000	0.5058	11.572	0	0	683
2022/01/13	R035	03/02/2022	10.24	Call	Bond Future	481.7600	0.4818	390.0000	0.3900	(19.047)	0	0	500
2022/01/13	R035	05/05/2022	11.63	Call	Bond Future	6,616.7500	6.6167	6,397.5300	6.3975	(3.313)	0	0	0
2022/01/13	R035	05/05/2022	11.63	Put	Bond Future	495.7500	0.4958	527.4100	0.5274	6.386	0	0	0
2022/01/13	R035	05/05/2022	11.64	Call	Bond Future	6,666.5300	6.6665	6,446.8700	6.4469	(3.295)	0	0	0
2022/01/13	R035	05/05/2022	11.64	Put	Bond Future	488.6000	0.4886	519.8200	0.5198	6.390	0	0	0
2022/01/13	R035	05/05/2022	10.72	Call	Bond Future	2,568.8300	2.5688	2,420.3400	2.4203	(5.780)	0	0	1,200
2022/01/13	R035	05/05/2022	10.72	Put	Bond Future	1,877.2600	1.8773	1,979.6500	1.9797	5.454	0	0	0
2022/01/13	R035	05/05/2022			Bond Future	10.6099	89.6840	10.6497	89.4331	0.375	0.0000	0.0000	26,821
2022/01/13	R035	05/05/2022	11.65	Call	Bond Future	6,716.2500	6.7163	6,496.1500	6.4962	(3.277)	0	0	0
2022/01/13	R035	05/05/2022	11.65	Put	Bond Future	481.4500	0.4815	512.2300	0.5122	6.393	0	0	0
2022/01/13	R035	05/05/2022	12.64	Call	Bond Future	11,698.7100	11.6987	11,454.7600	11.4548	(2.085)	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
2022/01/13	R035	05/05/2022	12.64	Put	Bond Future	107.1200	0.1071	114.0500	0.1140	6.469	0	0	1,200
2022/01/13	R035	05/05/2022	10.82	Call	Bond Future	2,939.0600	2.9391	2,779.7200	2.7797	(5.421)	0	0	0
2022/01/13	R035	05/05/2022	10.82	Put	Bond Future	1,625.9600	1.6260	1,717.5000	1.7175	5.630	0	0	1,200
2022/01/13	R035	04/08/2022	11.13	Put	Bond Future	2,008.7800	2.0088	2,099.3900	2.0994	4.511	0	0	100
2022/01/13	R035	04/08/2022	10.72	Call	Bond Future	2,584.1500	2.5842	2,455.2000	2.4552	(4.990)	0	0	0
2022/01/13	R035	04/08/2022	10.72	Put	Bond Future	3,088.5000	3.0885	3,213.8400	3.2138	4.058	0	0	0
2022/01/13	R035	04/08/2022	10.73	Call	Bond Future	2,615.4900	2.6155	2,485.6300	2.4856	(4.965)	0	0	0
2022/01/13	R035	04/08/2022	10.73	Put	Bond Future	3,057.9100	3.0579	3,182.3400	3.1823	4.069	0	0	0
2022/01/13	R035	04/08/2022	9.84	Call	Bond Future	632.3700	0.6324	582.5100	0.5825	(7.885)	0	0	100
2022/01/13	R035	04/08/2022	9.84	Put	Bond Future	6,839.2800	6.8393	7,043.7100	7.0437	2.989	0	0	0
2022/01/13	R035	04/08/2022	10.53	Put	Bond Future	3,717.4100	3.7174	3,860.3500	3.8604	3.845	0	0	0
2022/01/13	R035	04/08/2022	10.64	Call	Bond Future	2,340.0000	2.3400	2,218.3900	2.2184	(5.197)	0	0	0
2022/01/13	R035	04/08/2022	10.64	Put	Bond Future	3,342.0000	3.3420	3,474.6800	3.4747	3.970	0	0	100
2022/01/13	R035	04/08/2022	9.53	Call	Bond Future	352.2100	0.3522	320.9600	0.3210	(8.873)	0	0	400
2022/01/13	R035	04/08/2022	9.53	Put	Bond Future	8,692.9400	8.6929	8,915.9800	8.9160	2.566	0	0	0
2022/01/13	R035	04/08/2022			Bond Future	10.8017	90.8420	10.8432	90.5877	0.384	0.0000	0.0000	0
2022/01/13	R035	04/08/2022	11.13	Call	Bond Future	3,992.9100	3.9929	3,829.2300	3.8292	(4.099)	0	0	0
2022/01/13	R035	04/08/2022	12.18	Call	Bond Future	8,586.3500	8.5863	8,366.1700	8.3662	(2.564)	0	0	0
2022/01/13	R035	04/08/2022	12.18	Put	Bond Future	675.4000	0.6754	709.5100	0.7095	5.050	0	0	400
2022/01/13	R035	04/08/2022	10.74	Call	Bond Future	2,647.2800	2.6473	2,516.5100	2.5165	(4.940)	0	0	0
2022/01/13	R035	04/08/2022	10.74	Put	Bond Future	3,027.8400	3.0278	3,151.3600	3.1514	4.079	0	0	0
2022/01/13	R035	04/08/2022	10.53	Call	Bond Future	2,024.5400	2.0245	1,913.1900	1.9132	(5.500)	0	0	400
2022/01/13	R035	03/11/2022	11.15	Call	Bond Future	3,833.0500	3.8331	3,683.8200	3.6838	(3.893)	0	0	0
2022/01/13	R035	03/11/2022	11.15	Put	Bond Future	2,907.8400	2.9078	3,016.4400	3.0164	3.735	0	0	0
2022/01/13	R035	03/11/2022			Bond Future	10.9941	87.5511	11.0373	87.2932	0.393	0.0000	0.0000	0
2022/01/13	R035	03/11/2022	11.14	Call	Bond Future	3,799.7300	3.7997	3,651.2100	3.6512	(3.909)	0	0	0
2022/01/13	R035	03/11/2022	11.14	Put	Bond Future	2,933.4500	2.9335	3,042.7600	3.0428	3.726	0	0	0
2022/01/13	R035	03/11/2022	11.13	Call	Bond Future	3,766.5400	3.7665	3,618.7500	3.6188	(3.924)	0	0	0
2022/01/13	R035	03/11/2022	11.13	Put	Bond Future	2,959.2400	2.9592	3,069.2800	3.0693	3.719	0	0	0
2022/01/13	R186	03/02/2022	7.30	Call	Bond Future	39.9500	0.0400	30.3800	0.0304	(23.955)	0	0	0
2022/01/13	R186	03/02/2022	7.30	Put	Bond Future	2,205.7400	2.2057	2,294.5700	2.2946	4.027	0	0	0
2022/01/13	R186	03/02/2022			Bond Future	7.8035	112.1387	7.8267	112.0403	0.297	0.0000	0.0000	55,799
2022/01/13	R186	03/02/2022	7.28	Call	Bond Future	34.8300	0.0348	26.2700	0.0263	(24.577)	0	0	0
2022/01/13	R186	03/02/2022	7.28	Put	Bond Future	2,287.7300	2.2877	2,377.5700	2.3776	3.927	0	0	0
2022/01/13	R186	03/02/2022	7.29	Call	Bond Future	37.3000	0.0373	28.2400	0.0282	(24.290)	0	0	0
2022/01/13	R186	03/02/2022	7.29	Put	Bond Future	2,246.6400	2.2466	2,335.9800	2.3360	3.977	0	0	0
2022/01/13	R186	05/05/2022	9.18	Call	Bond Future	4,782.3600	4.7824	4,688.9900	4.6890	(1.952)	0	0	0
2022/01/13	R186	05/05/2022	9.18	Put	Bond Future	162.8400	0.1628	169.7500	0.1698	4.243	0	0	454
2022/01/13	R186	05/05/2022	8.32	Call	Bond Future	2,055.9400	2.0559	1,985.2400	1.9852	(3.439)	0	0	0
2022/01/13	R186	05/05/2022	8.32	Put	Bond Future	777.1400	0.7771	806.7200	0.8067	3.806	0	0	0
2022/01/13	R186	05/05/2022	8.14	Call	Bond Future	1,607.5900	1.6076	1,544.9100	1.5449	(3.899)	0	0	454
2022/01/13	R186	05/05/2022	8.14	Put	Bond Future	1,044.7900	1.0448	1,082.3900	1.0824	3.599	0	0	0
2022/01/13	R186	05/05/2022	7.28	Call	Bond Future	274.8300	0.2748	254.7300	0.2547	(7.314)	0	0	435
2022/01/13	R186	05/05/2022	7.28	Put	Bond Future	3,215.8100	3.2158	3,295.9900	3.2960	2.493	0	0	0
2022/01/13	R186	05/05/2022	7.48	Call	Bond Future	462.1100	0.4621	432.9600	0.4330	(6.308)	0	0	3,600
2022/01/13	R186	05/05/2022	7.48	Put	Bond Future	2,575.8500	2.5758	2,646.9800	2.6470	2.761	0	0	0
2022/01/13	R186	05/05/2022			Bond Future	7.9996	113.5139	8.0245	113.4136	0.312	0.0000	0.0000	17,412

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
2022/01/13	R186	05/05/2022	8.64	Call	Bond Future	2,979.2300	2.9792	2,897.0300	2.8970	(2.759)	0	0	0
2022/01/13	R186	05/05/2022	8.64	Put	Bond Future	442.0100	0.4420	460.0900	0.4601	4.090	0	0	4,035
2022/01/13	R186	05/05/2022	8.94	Call	Bond Future	3,956.0400	3.9560	3,866.5400	3.8665	(2.262)	0	0	0
2022/01/13	R186	05/05/2022	8.94	Put	Bond Future	255.6600	0.2557	266.4400	0.2664	4.217	0	0	454
2022/01/13	R186	05/05/2022	8.31	Call	Bond Future	2,029.7700	2.0298	1,959.4900	1.9595	(3.462)	0	0	0
2022/01/13	R186	05/05/2022	8.31	Put	Bond Future	790.5900	0.7906	820.5900	0.8206	3.795	0	0	0
2022/01/13	R186	05/05/2022	8.35	Call	Bond Future	2,135.8700	2.1359	2,063.9300	2.0639	(3.368)	0	0	454
2022/01/13	R186	05/05/2022	8.35	Put	Bond Future	738.3100	0.7383	766.6500	0.7667	3.838	0	0	0
2022/01/13	R186	05/05/2022	7.88	Call	Bond Future	1,059.1000	1.0591	1,009.3700	1.0094	(4.695)	0	0	435
2022/01/13	R186	05/05/2022	7.88	Put	Bond Future	1,541.0200	1.5410	1,591.5700	1.5916	3.280	0	0	0
2022/01/13	R186	05/05/2022	8.30	Call	Bond Future	2,003.5300	2.0035	1,933.6700	1.9337	(3.487)	0	0	0
2022/01/13	R186	05/05/2022	8.30	Put	Bond Future	803.9900	0.8040	834.4100	0.8344	3.784	0	0	0
2022/01/13	R186	05/05/2022	6.73	Call	Bond Future	71.0700	0.0711	64.4100	0.0644	(9.371)	0	0	3,600
2022/01/13	R186	05/05/2022	6.73	Put	Bond Future	5,326.7200	5.3267	5,420.3400	5.4203	1.758	0	0	0
2022/01/13	R186	04/08/2022	8.15	Call	Bond Future	1,609.9300	1.6099	1,556.4500	1.5565	(3.322)	0	0	0
2022/01/13	R186	04/08/2022	8.15	Put	Bond Future	1,816.4900	1.8165	1,864.8900	1.8649	2.664	0	0	0
2022/01/13	R186	04/08/2022	9.78	Call	Bond Future	6,075.2800	6.0753	5,983.0800	5.9831	(1.518)	0	0	0
2022/01/13	R186	04/08/2022	9.78	Put	Bond Future	300.4200	0.3004	310.1000	0.3101	3.222	0	0	3,600
2022/01/13	R186	04/08/2022	7.96	Call	Bond Future	1,262.1600	1.2622	1,215.8000	1.2158	(3.673)	0	0	3,600
2022/01/13	R186	04/08/2022			Bond Future	8.2044	109.6930	8.2313	109.5911	0.328	0.0000	0.0000	0
2022/01/13	R186	04/08/2022	8.14	Call	Bond Future	1,590.7000	1.5907	1,537.5900	1.5376	(3.339)	0	0	0
2022/01/13	R186	04/08/2022	8.14	Put	Bond Future	1,835.2900	1.8353	1,884.0600	1.8841	2.657	0	0	0
2022/01/13	R186	04/08/2022	6.96	Call	Bond Future	190.8900	0.1909	178.6000	0.1786	(6.438)	0	0	3,600
2022/01/13	R186	04/08/2022	6.96	Put	Bond Future	5,041.5300	5.0415	5,131.1200	5.1311	1.777	0	0	0
2022/01/13	R186	04/08/2022	7.96	Put	Bond Future	2,194.0400	2.1940	2,249.5600	2.2496	2.530	0	0	0
2022/01/13	R186	04/08/2022	8.13	Call	Bond Future	1,571.2800	1.5713	1,518.5300	1.5185	(3.357)	0	0	0
2022/01/13	R186	04/08/2022	8.13	Put	Bond Future	1,853.9100	1.8539	1,903.0400	1.9030	2.650	0	0	0
2022/01/13	R186	03/11/2022	8.53	Call	Bond Future	2,246.6500	2.2466	2,187.6500	2.1876	(2.626)	0	0	0
2022/01/13	R186	03/11/2022	8.53	Put	Bond Future	1,833.7600	1.8338	1,878.1600	1.8782	2.421	0	0	0
2022/01/13	R186	03/11/2022	8.54	Call	Bond Future	2,266.8900	2.2669	2,207.6000	2.2076	(2.615)	0	0	0
2022/01/13	R186	03/11/2022	8.54	Put	Bond Future	1,818.4500	1.8184	1,862.5600	1.8626	2.426	0	0	0
2022/01/13	R186	03/11/2022			Bond Future	8.4141	111.1308	8.4431	111.0274	0.344	0.0000	0.0000	0
2022/01/13	R186	03/11/2022	8.55	Call	Bond Future	2,287.2000	2.2872	2,227.6300	2.2276	(2.604)	0	0	0
2022/01/13	R186	03/11/2022	8.55	Put	Bond Future	1,803.2300	1.8032	1,847.0600	1.8471	2.431	0	0	0
2022/01/13	R197	03/02/2022			Bond Future	321.8452	321.8452	321.8213	321.8213	(0.007)	0.0000	0.0000	1,132
2022/01/13	R197	05/05/2022			Bond Future	325.8721	325.8721	325.8459	325.8459	(0.008)	0.0000	0.0000	476
2022/01/13	R197	04/08/2022			Bond Future	321.7831	321.7831	321.7559	321.7559	(0.008)	0.0000	0.0000	0
2022/01/13	R197	03/11/2022			Bond Future	326.0732	326.0732	326.0451	326.0451	(0.009)	0.0000	0.0000	0
2022/01/13	R202	03/02/2022			Bond Future	245.1486	245.1486	243.5243	243.5243	(0.663)	0.0000	0.0000	6,622
2022/01/13	R202	05/05/2022			Bond Future	248.2160	248.2160	246.5699	246.5699	(0.663)	0.0000	0.0000	1,146
2022/01/13	R202	04/08/2022			Bond Future	247.0320	247.0320	245.3639	245.3639	(0.675)	0.0000	0.0000	0
2022/01/13	R202	03/11/2022			Bond Future	250.3251	250.3251	248.6341	248.6341	(0.676)	0.0000	0.0000	0
2022/01/13	R209	03/02/2022	11.02	Call	Bond Future	3,490.0900	3.4901	3,254.3500	3.2544	(6.755)	0	0	0
2022/01/13	R209	03/02/2022	11.02	Put	Bond Future	74.5000	0.0745	85.1200	0.0851	14.255	0	0	0
2022/01/13	R209	03/02/2022	11.03	Call	Bond Future	3,539.6400	3.5396	3,303.3900	3.3034	(6.674)	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
2022/01/13	R209	03/02/2022	11.03	Put	Bond Future	71.1700	0.0712	81.2800	0.0813	14.205	0	0	0
2022/01/13	R209	03/02/2022			Bond Future	10.3972	71.8600	10.4407	71.6137	0.418	0.0000	0.0000	19,056
2022/01/13	R209	03/02/2022	11.04	Call	Bond Future	3,589.2500	3.5893	3,352.5200	3.3525	(6.596)	0	0	0
2022/01/13	R209	03/02/2022	11.04	Put	Bond Future	67.9500	0.0680	77.5800	0.0776	14.172	0	0	0
2022/01/13	R209	05/05/2022	11.43	Call	Bond Future	5,089.6500	5.0896	4,878.8900	4.8789	(4.141)	0	0	0
2022/01/13	R209	05/05/2022	11.43	Put	Bond Future	515.8400	0.5158	554.8600	0.5549	7.564	0	0	0
2022/01/13	R209	05/05/2022	11.44	Call	Bond Future	5,132.2800	5.1323	4,920.9800	4.9210	(4.117)	0	0	0
2022/01/13	R209	05/05/2022	11.44	Put	Bond Future	508.1500	0.5081	546.6300	0.5466	7.573	0	0	0
2022/01/13	R209	05/05/2022	9.75	Call	Bond Future	292.5100	0.2925	254.9800	0.2550	(12.830)	0	0	8,525
2022/01/13	R209	05/05/2022	9.75	Put	Bond Future	5,032.6600	5.0327	5,244.9100	5.2449	4.217	0	0	0
2022/01/13	R209	05/05/2022	10.25	Call	Bond Future	1,071.9000	1.0719	977.0500	0.9770	(8.849)	0	0	0
2022/01/13	R209	05/05/2022	10.25	Put	Bond Future	2,852.1300	2.8521	3,007.0600	3.0071	5.432	0	0	9,000
2022/01/13	R209	05/05/2022	10.75	Call	Bond Future	2,459.7600	2.4598	2,304.6900	2.3047	(6.304)	0	0	0
2022/01/13	R209	05/05/2022	10.75	Put	Bond Future	1,443.9300	1.4439	1,538.6400	1.5386	6.559	0	0	3,050
2022/01/13	R209	05/05/2022			Bond Future	10.5651	69.5996	10.6102	69.3498	0.427	0.0000	0.0000	7,104
2022/01/13	R209	05/05/2022	12.00	Call	Bond Future	7,570.6400	7.5706	7,337.8200	7.3378	(3.075)	0	0	0
2022/01/13	R209	05/05/2022	12.00	Put	Bond Future	216.0300	0.2160	232.9900	0.2330	7.851	0	0	12,050
2022/01/13	R209	05/05/2022	11.45	Call	Bond Future	5,174.9800	5.1750	4,963.1400	4.9631	(4.094)	0	0	0
2022/01/13	R209	05/05/2022	11.45	Put	Bond Future	500.5800	0.5006	538.5200	0.5385	7.579	0	0	0
2022/01/13	R209	04/08/2022	10.57	Put	Bond Future	2,901.9700	2.9020	3,035.4000	3.0354	4.598	0	0	0
2022/01/13	R209	04/08/2022	10.58	Call	Bond Future	2,029.7000	2.0297	1,909.0000	1.9090	(5.947)	0	0	0
2022/01/13	R209	04/08/2022	10.58	Put	Bond Future	2,873.0200	2.8730	3,005.5100	3.0055	4.612	0	0	0
2022/01/13	R209	04/08/2022			Bond Future	10.7342	70.4985	10.7810	70.2453	0.436	0.0000	0.0000	0
2022/01/13	R209	04/08/2022	10.59	Call	Bond Future	2,055.9000	2.0559	1,934.2600	1.9343	(5.917)	0	0	0
2022/01/13	R209	04/08/2022	10.59	Put	Bond Future	2,844.1000	2.8441	2,975.6500	2.9756	4.625	0	0	0
2022/01/13	R209	04/08/2022	10.57	Call	Bond Future	2,003.4600	2.0035	1,883.7000	1.8837	(5.978)	0	0	0
2022/01/13	R209	03/11/2022	11.03	Call	Bond Future	3,294.1600	3.2942	3,147.7900	3.1478	(4.443)	0	0	0
2022/01/13	R209	03/11/2022	11.03	Put	Bond Future	2,622.4200	2.6224	2,732.7100	2.7327	4.206	0	0	0
2022/01/13	R209	03/11/2022			Bond Future	10.9023	68.2798	10.9509	68.0231	0.446	0.0000	0.0000	0
2022/01/13	R209	03/11/2022	11.01	Call	Bond Future	3,236.5000	3.2365	3,091.5800	3.0916	(4.478)	0	0	0
2022/01/13	R209	03/11/2022	11.01	Put	Bond Future	2,669.3700	2.6694	2,781.1100	2.7811	4.186	0	0	0
2022/01/13	R209	03/11/2022	11.02	Call	Bond Future	3,265.3900	3.2654	3,119.7500	3.1198	(4.460)	0	0	0
2022/01/13	R209	03/11/2022	11.02	Put	Bond Future	2,645.9300	2.6459	2,756.9500	2.7569	4.196	0	0	0
2022/01/13	R210	03/02/2022			Bond Future	214.6532	214.6532	214.5394	214.5394	(0.053)	0.0000	0.0000	1,381
2022/01/13	R210	05/05/2022			Bond Future	214.4778	214.4778	214.3613	214.3613	(0.054)	0.0000	0.0000	987
2022/01/13	R210	04/08/2022			Bond Future	217.2989	217.2989	217.1803	217.1803	(0.055)	0.0000	0.0000	0
2022/01/13	R210	03/11/2022			Bond Future	217.2767	217.2767	217.1563	217.1563	(0.055)	0.0000	0.0000	0
2022/01/13	R213	03/02/2022	8.63	Call	Bond Future	0.4300	0.0004	0.2300	0.0002	(46.512)	0	0	200
2022/01/13	R213	03/02/2022	8.63	Put	Bond Future	5,924.7000	5.9247	6,073.3000	6.0733	2.508	0	0	0
2022/01/13	R213	03/02/2022	8.80	Call	Bond Future	2.4700	0.0025	1.5000	0.0015	(39.271)	0	0	102
2022/01/13	R213	03/02/2022	8.80	Put	Bond Future	4,949.3900	4.9494	5,097.2200	5.0972	2.987	0	0	0
2022/01/13	R213	03/02/2022	10.60	Put	Bond Future	16.9500	0.0170	17.3600	0.0174	2.419	0	0	430
2022/01/13	R213	03/02/2022	10.67	Call	Bond Future	4,967.0800	4.9671	4,818.4600	4.8185	(2.992)	0	0	0
2022/01/13	R213	03/02/2022	10.67	Put	Bond Future	11.7400	0.0117	11.9200	0.0119	1.533	0	0	220
2022/01/13	R213	03/02/2022	10.00	Call	Bond Future	1,845.8300	1.8458	1,716.4100	1.7164	(7.011)	0	0	0
2022/01/13	R213	03/02/2022	10.00	Put	Bond Future	266.8000	0.2668	286.1800	0.2862	7.264	0	0	430

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/13	R213	03/02/2022	9.98	Call	Bond Future	1,764.6000	1.7646	1,636.9500	1.6369	(7.234)	0	0	0
2022/01/13	R213	03/02/2022	9.98	Put	Bond Future	289.2000	0.2892	310.3500	0.3104	7.313	0	0	0
2022/01/13	R213	03/02/2022	9.22	Put	Bond Future	2,663.0700	2.6631	2,794.0500	2.7940	4.918	0	0	0
2022/01/13	R213	03/02/2022	9.58	Put	Bond Future	1,143.9000	1.1439	1,221.8100	1.2218	6.811	0	0	200
2022/01/13	R213	03/02/2022			Bond Future	9.6987	87.0824	9.7268	86.9336	0.290	0.0000	0.0000	21,184
2022/01/13	R213	03/02/2022	9.15	Call	Bond Future	45.9000	0.0459	33.6800	0.0337	(26.623)	0	0	220
2022/01/13	R213	03/02/2022	9.15	Put	Bond Future	3,022.9800	3.0230	3,159.5600	3.1596	4.518	0	0	0
2022/01/13	R213	03/02/2022	10.25	Call	Bond Future	2,954.2600	2.9543	2,810.9800	2.8110	(4.850)	0	0	0
2022/01/13	R213	03/02/2022	10.25	Put	Bond Future	93.9800	0.0940	99.5000	0.0995	5.874	0	0	102
2022/01/13	R213	03/02/2022	10.60	Call	Bond Future	4,628.0300	4.6280	4,479.6400	4.4796	(3.206)	0	0	0
2022/01/13	R213	03/02/2022	10.15	Call	Bond Future	2,495.5200	2.4955	2,356.2200	2.3562	(5.582)	0	0	0
2022/01/13	R213	03/02/2022	10.15	Put	Bond Future	144.6300	0.1446	154.1300	0.1541	6.568	0	0	200
2022/01/13	R213	03/02/2022	10.17	Call	Bond Future	2,585.9700	2.5860	2,445.7300	2.4457	(5.423)	0	0	0
2022/01/13	R213	03/02/2022	10.17	Put	Bond Future	132.8700	0.1329	141.4300	0.1414	6.442	0	0	220
2022/01/13	R213	03/02/2022	9.96	Call	Bond Future	1,684.7500	1.6847	1,558.9800	1.5590	(7.465)	0	0	0
2022/01/13	R213	03/02/2022	9.96	Put	Bond Future	313.1400	0.3131	336.1700	0.3362	7.355	0	0	0
2022/01/13	R213	03/02/2022	9.97	Call	Bond Future	1,724.4700	1.7245	1,597.7400	1.5977	(7.349)	0	0	0
2022/01/13	R213	03/02/2022	9.97	Put	Bond Future	300.9400	0.3009	323.0100	0.3230	7.334	0	0	0
2022/01/13	R213	03/02/2022	9.22	Call	Bond Future	73.2400	0.0732	55.4200	0.0554	(24.331)	0	0	430
2022/01/13	R213	03/02/2022	9.58	Call	Bond Future	511.0600	0.5111	440.1700	0.4402	(13.871)	0	0	0
2022/01/13	R213	03/02/2022	9.76	Call	Bond Future	976.5400	0.9765	875.7100	0.8757	(10.325)	0	0	0
2022/01/13	R213	03/02/2022	9.76	Put	Bond Future	652.1900	0.6522	700.1600	0.7002	7.355	0	0	102
2022/01/13	R213	05/05/2022	10.63	Call	Bond Future	4,310.9700	4.3110	4,185.7000	4.1857	(2.906)	0	0	0
2022/01/13	R213	05/05/2022	10.65	Put	Bond Future	572.5300	0.5725	597.7000	0.5977	4.396	0	0	0
2022/01/13	R213	05/05/2022			Bond Future	9.8860	84.6173	9.9154	84.4661	0.297	0.0000	0.0000	1,521
2022/01/13	R213	05/05/2022	10.63	Put	Bond Future	590.1300	0.5901	616.0400	0.6160	4.391	0	0	0
2022/01/13	R213	05/05/2022	10.64	Call	Bond Future	4,350.6500	4.3506	4,225.0000	4.2250	(2.888)	0	0	0
2022/01/13	R213	05/05/2022	10.64	Put	Bond Future	581.2700	0.5813	606.8000	0.6068	4.392	0	0	0
2022/01/13	R213	05/05/2022	10.65	Call	Bond Future	4,390.4000	4.3904	4,264.3900	4.2644	(2.870)	0	0	0
2022/01/13	R213	04/08/2022	9.88	Call	Bond Future	1,821.9400	1.8219	1,749.2100	1.7492	(3.992)	0	0	0
2022/01/13	R213	04/08/2022	9.89	Call	Bond Future	1,845.2200	1.8452	1,771.9300	1.7719	(3.972)	0	0	0
2022/01/13	R213	04/08/2022	9.90	Put	Bond Future	2,771.3300	2.7713	2,850.8700	2.8509	2.870	0	0	0
2022/01/13	R213	04/08/2022			Bond Future	10.0795	85.7098	10.1103	85.5564	0.305	0.0000	0.0000	0
2022/01/13	R213	04/08/2022	9.88	Put	Bond Future	2,825.9600	2.8260	2,906.6100	2.9066	2.854	0	0	0
2022/01/13	R213	04/08/2022	9.89	Put	Bond Future	2,798.5400	2.7985	2,878.6300	2.8786	2.862	0	0	0
2022/01/13	R213	04/08/2022	9.90	Call	Bond Future	1,868.6600	1.8687	1,794.8200	1.7948	(3.951)	0	0	0
2022/01/13	R213	03/11/2022	10.38	Call	Bond Future	2,989.8100	2.9898	2,901.0500	2.9011	(2.969)	0	0	0
2022/01/13	R213	03/11/2022	10.38	Put	Bond Future	2,487.6800	2.4877	2,554.4200	2.5544	2.683	0	0	0
2022/01/13	R213	03/11/2022	10.39	Call	Bond Future	3,016.5900	3.0166	2,927.4000	2.9274	(2.957)	0	0	0
2022/01/13	R213	03/11/2022	10.39	Put	Bond Future	2,466.4200	2.4664	2,532.7300	2.5327	2.689	0	0	0
2022/01/13	R213	03/11/2022			Bond Future	10.2759	83.2982	10.3081	83.1427	0.313	0.0000	0.0000	0
2022/01/13	R213	03/11/2022	10.40	Call	Bond Future	3,043.1900	3.0432	2,953.5600	2.9536	(2.945)	0	0	0
2022/01/13	R213	03/11/2022	10.40	Put	Bond Future	2,445.0100	2.4450	2,510.8800	2.5109	2.694	0	0	0
2022/01/13	R214	03/02/2022	11.39	Put	Bond Future	70.5100	0.0705	80.0900	0.0801	13.587	0	0	0
2022/01/13	R214	03/02/2022	11.40	Put	Bond Future	67.4600	0.0675	76.6000	0.0766	13.549	0	0	0
2022/01/13	R214	03/02/2022	11.41	Call	Bond Future	3,879.1100	3.8791	3,634.1700	3.6342	(6.314)	0	0	0
2022/01/13	R214	03/02/2022			Bond Future	10.7269	68.8581	10.7704	68.6045	0.405	0.0000	0.0000	17,613



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
2022/01/13	R214	03/02/2022	11.39	Call	Bond Future	3,778.3900	3.7784	3,534.3200	3.5343	(6.460)	0	0	0
2022/01/13	R214	03/02/2022	11.40	Call	Bond Future	3,828.7200	3.8287	3,584.2100	3.5842	(6.386)	0	0	0
2022/01/13	R214	03/02/2022	11.41	Put	Bond Future	64.5400	0.0645	73.2500	0.0733	13.496	0	0	0
2022/01/13	R214	05/05/2022	11.73	Put	Bond Future	574.1700	0.5742	616.4500	0.6165	7.364	0	0	0
2022/01/13	R214	05/05/2022	11.74	Put	Bond Future	566.0400	0.5660	607.7500	0.6077	7.369	0	0	0
2022/01/13	R214	05/05/2022	11.75	Call	Bond Future	5,210.1100	5.2101	4,994.1000	4.9941	(4.146)	0	0	0
2022/01/13	R214	05/05/2022			Bond Future	10.8877	66.4218	10.9328	66.1646	0.414	0.0000	0.0000	441
2022/01/13	R214	05/05/2022	11.73	Call	Bond Future	5,124.3900	5.1244	4,909.5100	4.9095	(4.193)	0	0	0
2022/01/13	R214	05/05/2022	11.74	Call	Bond Future	5,167.2300	5.1672	4,951.7800	4.9518	(4.170)	0	0	0
2022/01/13	R214	05/05/2022	11.75	Put	Bond Future	558.0200	0.5580	599.1700	0.5992	7.374	0	0	0
2022/01/13	R214	04/08/2022	10.98	Put	Bond Future	2,739.6700	2.7397	2,867.6900	2.8677	4.673	0	0	0
2022/01/13	R214	04/08/2022	10.99	Call	Bond Future	2,365.7700	2.3658	2,232.1400	2.2321	(5.648)	0	0	0
2022/01/13	R214	04/08/2022			Bond Future	11.0517	67.2794	11.0986	67.0187	0.424	0.0000	0.0000	0
2022/01/13	R214	04/08/2022	10.97	Call	Bond Future	2,308.9300	2.3089	2,177.1800	2.1772	(5.706)	0	0	0
2022/01/13	R214	04/08/2022	10.97	Put	Bond Future	2,767.8500	2.7679	2,896.8100	2.8968	4.659	0	0	0
2022/01/13	R214	04/08/2022	10.98	Call	Bond Future	2,337.1600	2.3372	2,204.4700	2.2045	(5.677)	0	0	0
2022/01/13	R214	04/08/2022	10.99	Put	Bond Future	2,711.9300	2.7119	2,839.0100	2.8390	4.686	0	0	0
2022/01/13	R214	03/11/2022	11.34	Call	Bond Future	3,343.6200	3.3436	3,192.7100	3.1927	(4.513)	0	0	0
2022/01/13	R214	03/11/2022	11.36	Put	Bond Future	2,618.5200	2.6185	2,730.3300	2.7303	4.270	0	0	0
2022/01/13	R214	03/11/2022			Bond Future	11.2148	64.8790	11.2634	64.6148	0.433	0.0000	0.0000	0
2022/01/13	R214	03/11/2022	11.34	Put	Bond Future	2,666.0700	2.6661	2,779.3800	2.7794	4.250	0	0	0
2022/01/13	R214	03/11/2022	11.35	Call	Bond Future	3,373.5000	3.3735	3,221.8400	3.2218	(4.496)	0	0	0
2022/01/13	R214	03/11/2022	11.35	Put	Bond Future	2,642.3200	2.6423	2,754.8800	2.7549	4.260	0	0	0
2022/01/13	R214	03/11/2022	11.36	Call	Bond Future	3,403.2700	3.4033	3,250.8600	3.2509	(4.478)	0	0	0
2022/01/13	R248	03/02/2022	9.80	Call	Bond Future	2.1200	0.0021	1.0600	0.0011	(50.000)	0	0	0
2022/01/13	R248	03/02/2022	9.80	Put	Bond Future	7,391.4700	7.3915	7,711.6100	7.7116	4.331	0	0	0
2022/01/13	R248	03/02/2022	10.00	Call	Bond Future	14.1900	0.0142	8.2200	0.0082	(42.072)	0	0	0
2022/01/13	R248	03/02/2022	10.00	Put	Bond Future	5,715.2000	5.7152	6,030.4300	6.0304	5.516	0	0	0
2022/01/13	R248	03/02/2022	10.20	Put	Bond Future	4,133.3500	4.1333	4,431.4200	4.4314	7.211	0	0	0
2022/01/13	R248	03/02/2022	11.47	Call	Bond Future	5,261.6900	5.2617	4,948.6700	4.9487	(5.949)	0	0	0
2022/01/13	R248	03/02/2022	11.48	Call	Bond Future	5,325.1000	5.3251	5,011.6900	5.0117	(5.886)	0	0	0
2022/01/13	R248	03/02/2022	11.49	Put	Bond Future	55.6400	0.0556	63.0600	0.0631	13.336	0	0	0
2022/01/13	R248	03/02/2022	10.90	Call	Bond Future	1,874.0400	1.8740	1,638.2100	1.6382	(12.584)	0	0	900
2022/01/13	R248	03/02/2022	10.90	Put	Bond Future	607.7300	0.6077	693.1000	0.6931	14.047	0	0	0
2022/01/13	R248	03/02/2022	10.40	Call	Bond Future	251.7600	0.2518	185.2900	0.1853	(26.402)	0	0	100
2022/01/13	R248	03/02/2022	10.50	Call	Bond Future	430.4200	0.4304	332.0300	0.3320	(22.859)	0	0	0
2022/01/13	R248	03/02/2022	10.50	Put	Bond Future	2,139.2200	2.1392	2,362.0300	2.3620	10.415	0	0	0
2022/01/13	R248	03/02/2022			Bond Future	10.7267	86.6634	10.7702	86.3422	0.406	0.0000	0.0000	192,288
2022/01/13	R248	03/02/2022	10.20	Call	Bond Future	67.3800	0.0674	44.2500	0.0442	(34.328)	0	0	900
2022/01/13	R248	03/02/2022	11.47	Put	Bond Future	60.7900	0.0608	68.9700	0.0690	13.456	0	0	0
2022/01/13	R248	03/02/2022	11.48	Put	Bond Future	58.1700	0.0582	65.9600	0.0660	13.392	0	0	0
2022/01/13	R248	03/02/2022	11.49	Call	Bond Future	5,388.4900	5.3885	5,074.7100	5.0747	(5.823)	0	0	0
2022/01/13	R248	03/02/2022	10.70	Call	Bond Future	1,004.2200	1.0042	833.4300	0.8334	(17.007)	0	0	0
2022/01/13	R248	03/02/2022	10.70	Put	Bond Future	1,202.2800	1.2023	1,352.6900	1.3527	12.510	0	0	0
2022/01/13	R248	03/02/2022	11.00	Call	Bond Future	2,398.5600	2.3986	2,137.9100	2.1379	(10.867)	0	0	1,400
2022/01/13	R248	03/02/2022	11.00	Put	Bond Future	416.9000	0.4169	477.4500	0.4774	14.524	0	0	0
2022/01/13	R248	03/02/2022	10.30	Call	Bond Future	134.5000	0.1345	93.6800	0.0937	(30.349)	0	0	1,300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/13	R248	03/02/2022	10.30	Put	Bond Future	3,402.2800	3.4023	3,682.6600	3.6827	8.241	0	0	0
2022/01/13	R248	03/02/2022	10.40	Put	Bond Future	2,733.9000	2.7339	2,988.6300	2.9886	9.317	0	0	0
2022/01/13	R248	05/05/2022	11.79	Call	Bond Future	6,741.9700	6.7420	6,465.3100	6.4653	(4.104)	0	0	0
2022/01/13	R248	05/05/2022	11.79	Put	Bond Future	647.1700	0.6472	696.1500	0.6961	7.568	0	0	0
2022/01/13	R248	05/05/2022	11.80	Call	Bond Future	6,795.7500	6.7958	6,518.4300	6.5184	(4.081)	0	0	0
2022/01/13	R248	05/05/2022			Bond Future	10.8863	83.3098	10.9315	82.9842	0.416	0.0000	0.0000	2,061
2022/01/13	R248	05/05/2022	11.80	Put	Bond Future	638.0400	0.6380	686.3600	0.6864	7.573	0	0	0
2022/01/13	R248	05/05/2022	11.81	Call	Bond Future	6,849.5700	6.8496	6,571.6100	6.5716	(4.058)	0	0	0
2022/01/13	R248	05/05/2022	11.81	Put	Bond Future	629.0300	0.6290	676.7100	0.6767	7.580	0	0	0
2022/01/13	R248	04/08/2022	10.98	Call	Bond Future	2,900.3400	2.9003	2,732.5400	2.7325	(5.786)	0	0	0
2022/01/13	R248	04/08/2022	10.98	Put	Bond Future	3,391.0800	3.3911	3,553.2900	3.5533	4.783	0	0	0
2022/01/13	R248	04/08/2022	10.99	Call	Bond Future	2,936.1700	2.9362	2,767.1500	2.7671	(5.756)	0	0	0
2022/01/13	R248	04/08/2022	10.99	Put	Bond Future	3,355.9000	3.3559	3,516.8900	3.5169	4.797	0	0	0
2022/01/13	R248	04/08/2022			Bond Future	11.0494	84.3855	11.0965	84.0555	0.426	0.0000	0.0000	0
2022/01/13	R248	04/08/2022	11.00	Call	Bond Future	2,972.4500	2.9725	2,802.2300	2.8022	(5.727)	0	0	0
2022/01/13	R248	04/08/2022	11.00	Put	Bond Future	3,321.2700	3.3213	3,481.0600	3.4811	4.811	0	0	0
2022/01/13	R248	03/11/2022	11.30	Put	Bond Future	3,467.7200	3.4677	3,614.6800	3.6147	4.238	0	0	0
2022/01/13	R248	03/11/2022	11.31	Put	Bond Future	3,437.0400	3.4370	3,583.0600	3.5831	4.248	0	0	0
2022/01/13	R248	03/11/2022	11.32	Call	Bond Future	4,144.9500	4.1450	3,955.5000	3.9555	(4.571)	0	0	0
2022/01/13	R248	03/11/2022			Bond Future	11.2115	81.0732	11.2604	80.7386	0.437	0.0000	0.0000	0
2022/01/13	R248	03/11/2022	11.30	Call	Bond Future	4,070.6700	4.0707	3,883.1200	3.8831	(4.607)	0	0	0
2022/01/13	R248	03/11/2022	11.31	Call	Bond Future	4,107.5900	4.1076	3,919.1000	3.9191	(4.589)	0	0	0
2022/01/13	R248	03/11/2022	11.32	Put	Bond Future	3,406.9000	3.4069	3,551.9600	3.5520	4.258	0	0	0

**Total**

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