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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/01/2022 TO 27/01/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	2025 03/02/2022			Bond Future	155.1097	155.1097	155.2037	155.2037	0.061	0.0000	0.0000	2,140
2022/01/27	2025 05/05/2022			Bond Future	157.0654	157.0654	157.1589	157.1589	0.060	0.0000	0.0000	5,021
2022/01/27	2025 04/08/2022			Bond Future	157.5617	157.5617	157.6561	157.6561	0.060	0.0000	0.0000	161
2022/01/27	2025 03/11/2022			Bond Future	159.6220	159.6220	159.7176	159.7176	0.060	0.0000	0.0000	0
2022/01/27	2029 03/02/2022			Bond Future	113.7664	113.7664	113.7723	113.7723	0.005	0.0000	0.0000	2,244
2022/01/27	2029 05/05/2022			Bond Future	113.9949	113.9949	113.9997	113.9997	0.004	0.0000	0.0000	2,391
2022/01/27	2029 04/08/2022			Bond Future	115.5282	115.5282	115.5327	115.5327	0.004	0.0000	0.0000	1,844

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	2029	03/11/2022			Bond Future	115.8118	115.8118	115.8166	115.8166	0.004	0.0000	0.0000	0
2022/01/27	2030	03/02/2022	8.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	101
2022/01/27	2030	03/02/2022	8.39	Put	Bond Future	5,229.3400	5.2293	5,190.8600	5.1909	(0.736)	0	0	0
2022/01/27	2030	03/02/2022	8.80	Put	Bond Future	2,948.6100	2.9486	2,909.4700	2.9095	(1.327)	0	0	0
2022/01/27	2030	03/02/2022	8.85	Call	Bond Future	3.4900	0.0035	2.2300	0.0022	(36.103)	0	0	1,000
2022/01/27	2030	03/02/2022	8.85	Put	Bond Future	2,676.8200	2.6768	2,637.0800	2.6371	(1.485)	0	0	0
2022/01/27	2030	03/02/2022	9.80	Call	Bond Future	2,365.4300	2.3654	2,395.4000	2.3954	1.267	0	0	950
2022/01/27	2030	03/02/2022	9.80	Put	Bond Future	23.9800	0.0240	15.4700	0.0155	(35.488)	0	0	0
2022/01/27	2030	03/02/2022	9.90	Put	Bond Future	10.1800	0.0102	5.9100	0.0059	(41.945)	0	0	8,000
2022/01/27	2030	03/02/2022	9.45	Call	Bond Future	812.2800	0.8123	809.2400	0.8092	(0.374)	0	0	0
2022/01/27	2030	03/02/2022	9.45	Put	Bond Future	278.1800	0.2782	236.6600	0.2367	(14.926)	0	0	0
2022/01/27	2030	03/02/2022	9.40	Call	Bond Future	643.0500	0.6431	635.0300	0.6350	(1.247)	0	0	0
2022/01/27	2030	03/02/2022	9.40	Put	Bond Future	370.9200	0.3709	324.4200	0.3244	(12.536)	0	0	0
2022/01/27	2030	03/02/2022	9.10	Call	Bond Future	75.6800	0.0757	65.0000	0.0650	(14.112)	0	0	0
2022/01/27	2030	03/02/2022	9.10	Put	Bond Future	1,395.5100	1.3955	1,346.3500	1.3463	(5.523)	0	0	0
2022/01/27	2030	03/02/2022	9.20	Call	Bond Future	181.7900	0.1818	167.0300	0.1670	(8.119)	0	0	950
2022/01/27	2030	03/02/2022	9.20	Put	Bond Future	967.1000	0.9671	913.8600	0.9139	(5.505)	0	0	0
2022/01/27	2030	03/02/2022	9.35	Call	Bond Future	494.3300	0.4943	482.4100	0.4824	(2.411)	0	0	0
2022/01/27	2030	03/02/2022	9.35	Put	Bond Future	485.1200	0.4851	434.7200	0.4347	(10.389)	0	0	101
2022/01/27	2030	03/02/2022			Bond Future	9.3483	92.7085	9.3410	92.7470	(0.078)	0.0000	0.0000	47,716
2022/01/27	2030	03/02/2022	8.80	Call	Bond Future	1.6000	0.0016	0.9400	0.0009	(41.250)	0	0	0
2022/01/27	2030	03/02/2022	9.90	Call	Bond Future	2,859.6400	2.8596	2,893.8500	2.8938	1.196	0	0	0
2022/01/27	2030	03/02/2022	10.85	Call	Bond Future	7,496.8500	7.4968	7,535.3300	7.5353	0.513	0	0	0
2022/01/27	2030	03/02/2022	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/01/27	2030	03/02/2022	9.60	Call	Bond Future	1,420.9000	1.4209	1,434.7000	1.4347	0.971	0	0	1,000
2022/01/27	2030	03/02/2022	9.60	Put	Bond Future	106.6000	0.1066	81.9200	0.0819	(23.152)	0	0	0
2022/01/27	2030	03/02/2022	9.78	Call	Bond Future	2,267.6700	2.2677	2,296.4800	2.2965	1.270	0	0	0
2022/01/27	2030	03/02/2022	9.78	Put	Bond Future	28.2700	0.0283	18.6000	0.0186	(34.206)	0	0	101
2022/01/27	2030	03/02/2022	9.43	Call	Bond Future	742.3000	0.7423	737.1600	0.7372	(0.692)	0	0	0
2022/01/27	2030	03/02/2022	9.43	Put	Bond Future	312.8700	0.3129	269.2500	0.2693	(13.942)	0	0	0
2022/01/27	2030	03/02/2022	9.44	Call	Bond Future	776.9100	0.7769	772.8000	0.7728	(0.529)	0	0	0
2022/01/27	2030	03/02/2022	9.44	Put	Bond Future	295.1300	0.2951	252.5400	0.2525	(14.431)	0	0	0
2022/01/27	2030	05/05/2022	10.21	Call	Bond Future	3,900.3700	3.9004	3,923.1700	3.9232	0.585	0	0	0
2022/01/27	2030	05/05/2022	10.21	Put	Bond Future	591.8400	0.5918	576.7000	0.5767	(2.558)	0	0	0
2022/01/27	2030	05/05/2022	9.95	Call	Bond Future	2,932.9800	2.9330	2,951.3700	2.9514	0.627	0	0	0
2022/01/27	2030	05/05/2022	9.65	Put	Bond Future	1,433.9400	1.4339	1,408.8200	1.4088	(1.752)	0	0	5,000
2022/01/27	2030	05/05/2022	8.81	Put	Bond Future	4,207.4800	4.2075	4,171.0500	4.1711	(0.866)	0	0	0
2022/01/27	2030	05/05/2022	8.89	Put	Bond Future	3,864.0500	3.8640	3,828.2000	3.8282	(0.928)	0	0	0
2022/01/27	2030	05/05/2022	9.15	Call	Bond Future	820.5300	0.8205	825.2700	0.8253	0.578	0	0	7,500
2022/01/27	2030	05/05/2022	9.15	Put	Bond Future	2,859.4100	2.8594	2,826.2100	2.8262	(1.161)	0	0	0
2022/01/27	2030	05/05/2022	8.14	Call	Bond Future	50.1600	0.0502	49.9600	0.0500	(0.399)	0	0	1,800
2022/01/27	2030	05/05/2022	8.14	Put	Bond Future	7,572.4400	7.5724	7,534.3000	7.5343	(0.504)	0	0	0
2022/01/27	2030	05/05/2022	8.47	Call	Bond Future	133.5900	0.1336	133.7200	0.1337	0.097	0	0	1,073
2022/01/27	2030	05/05/2022			Bond Future	9.5449	93.8544	9.5374	93.8923	(0.078)	0.0000	0.0000	58,723
2022/01/27	2030	05/05/2022	11.04	Call	Bond Future	7,368.9100	7.3689	7,401.3000	7.4013	0.440	0	0	0
2022/01/27	2030	05/05/2022	11.04	Put	Bond Future	143.1000	0.1431	137.5500	0.1376	(3.878)	0	0	1,800
2022/01/27	2030	05/05/2022	9.95	Put	Bond Future	899.2700	0.8993	879.7200	0.8797	(2.174)	0	0	1,073

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2022/01/27	2030	05/05/2022	10.19	Call	Bond Future	3,822.9000	3.8229	3,845.3800	3.8454	0.588	0	0	0
2022/01/27	2030	05/05/2022	10.19	Put	Bond Future	611.6000	0.6116	596.1400	0.5961	(2.528)	0	0	0
2022/01/27	2030	05/05/2022	10.20	Call	Bond Future	3,861.5800	3.8616	3,884.2200	3.8842	0.586	0	0	0
2022/01/27	2030	05/05/2022	10.20	Put	Bond Future	601.6500	0.6016	586.3500	0.5863	(2.543)	0	0	200
2022/01/27	2030	05/05/2022	9.35	Call	Bond Future	1,209.1600	1.2092	1,216.7300	1.2167	0.626	0	0	0
2022/01/27	2030	05/05/2022	9.35	Put	Bond Future	2,208.1700	2.2082	2,177.8000	2.1778	(1.375)	0	0	1,073
2022/01/27	2030	05/05/2022	9.60	Call	Bond Future	1,826.3800	1.8264	1,838.2700	1.8383	0.651	0	0	0
2022/01/27	2030	05/05/2022	9.60	Put	Bond Future	1,546.1100	1.5461	1,520.0600	1.5201	(1.685)	0	0	5,000
2022/01/27	2030	05/05/2022	9.65	Call	Bond Future	1,967.3700	1.9674	1,980.1900	1.9802	0.652	0	0	0
2022/01/27	2030	05/05/2022	8.81	Call	Bond Future	366.5800	0.3666	368.0900	0.3681	0.412	0	0	200
2022/01/27	2030	05/05/2022	8.89	Call	Bond Future	451.0800	0.4511	453.1700	0.4532	0.463	0	0	1,800
2022/01/27	2030	05/05/2022	7.73	Call	Bond Future	12.6800	0.0127	12.5200	0.0125	(1.262)	0	0	200
2022/01/27	2030	05/05/2022	7.73	Put	Bond Future	9,876.2900	9.8763	9,838.1900	9.8382	(0.386)	0	0	0
2022/01/27	2030	05/05/2022	8.47	Put	Bond Future	5,820.6500	5.8207	5,782.8400	5.7828	(0.650)	0	0	0
2022/01/27	2030	04/08/2022	9.56	Call	Bond Future	1,783.7600	1.7838	1,795.0200	1.7950	0.631	0	0	0
2022/01/27	2030	04/08/2022	9.56	Put	Bond Future	2,711.0200	2.7110	2,684.2000	2.6842	(0.989)	0	0	0
2022/01/27	2030	04/08/2022	10.95	Call	Bond Future	6,271.3600	6.2714	6,298.7500	6.2988	0.437	0	0	0
2022/01/27	2030	04/08/2022	10.95	Put	Bond Future	600.3300	0.6003	589.6400	0.5896	(1.781)	0	0	800
2022/01/27	2030	04/08/2022			Bond Future	9.7475	91.0881	9.7398	91.1261	(0.080)	0.0000	0.0000	24,189
2022/01/27	2030	04/08/2022	9.05	Call	Bond Future	845.0100	0.8450	850.6300	0.8506	0.665	0	0	800
2022/01/27	2030	04/08/2022	9.05	Put	Bond Future	4,355.6300	4.3556	4,323.1700	4.3232	(0.745)	0	0	0
2022/01/27	2030	04/08/2022	9.54	Call	Bond Future	1,739.2400	1.7392	1,750.2500	1.7503	0.633	0	0	0
2022/01/27	2030	04/08/2022	9.54	Put	Bond Future	2,766.1100	2.7661	2,739.0400	2.7390	(0.979)	0	0	0
2022/01/27	2030	04/08/2022	9.55	Call	Bond Future	1,761.5500	1.7616	1,772.6800	1.7727	0.632	0	0	0
2022/01/27	2030	04/08/2022	9.55	Put	Bond Future	2,738.6000	2.7386	2,711.6500	2.7117	(0.984)	0	0	0
2022/01/27	2030	04/08/2022	8.30	Call	Bond Future	215.3200	0.2153	216.5100	0.2165	0.553	0	0	800
2022/01/27	2030	04/08/2022	8.30	Put	Bond Future	7,694.4400	7.6944	7,657.5500	7.6575	(0.479)	0	0	0
2022/01/27	2030	03/11/2022	10.10	Call	Bond Future	3,030.2600	3.0303	3,047.0300	3.0470	0.553	0	0	0
2022/01/27	2030	03/11/2022	10.10	Put	Bond Future	2,329.2600	2.3293	2,307.4800	2.3075	(0.935)	0	0	0
2022/01/27	2030	03/11/2022			Bond Future	9.9516	92.2580	9.9435	92.2966	(0.082)	0.0000	0.0000	0
2022/01/27	2030	03/11/2022	10.09	Call	Bond Future	3,003.6200	3.0036	3,020.2800	3.0203	0.555	0	0	0
2022/01/27	2030	03/11/2022	10.09	Put	Bond Future	2,349.6300	2.3496	2,327.7400	2.3277	(0.932)	0	0	0
2022/01/27	2030	03/11/2022	10.08	Call	Bond Future	2,977.4100	2.9774	2,993.9600	2.9940	0.556	0	0	0
2022/01/27	2030	03/11/2022	10.08	Put	Bond Future	2,370.4600	2.3705	2,348.4600	2.3485	(0.928)	0	0	0
2022/01/27	2032	03/02/2022	8.91	Put	Bond Future	5,402.9000	5.4029	5,360.1300	5.3601	(0.792)	0	0	0
2022/01/27	2032	03/02/2022	11.13	Call	Bond Future	7,502.5800	7.5026	7,545.3500	7.5453	0.570	0	0	0
2022/01/27	2032	03/02/2022	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2022/01/27	2032	03/02/2022	10.53	Call	Bond Future	4,258.8700	4.2589	4,300.7000	4.3007	0.982	0	0	0
2022/01/27	2032	03/02/2022	10.53	Put	Bond Future	1.7300	0.0017	0.7900	0.0008	(54.335)	0	0	210
2022/01/27	2032	03/02/2022	10.65	Call	Bond Future	4,920.2600	4.9203	4,962.7400	4.9627	0.863	0	0	0
2022/01/27	2032	03/02/2022	10.65	Put	Bond Future	0.4700	0.0005	0.1800	0.0002	(61.702)	0	0	0
2022/01/27	2032	03/02/2022	10.66	Call	Bond Future	4,975.1200	4.9751	5,017.6300	5.0176	0.854	0	0	0
2022/01/27	2032	03/02/2022	10.66	Put	Bond Future	0.4200	0.0004	0.1600	0.0002	(61.905)	0	0	97
2022/01/27	2032	03/02/2022	10.43	Call	Bond Future	3,704.3900	3.7044	3,744.8800	3.7449	1.093	0	0	0
2022/01/27	2032	03/02/2022	10.43	Put	Bond Future	4.7600	0.0048	2.4800	0.0025	(47.899)	0	0	0
2022/01/27	2032	03/02/2022	10.45	Put	Bond Future	3.9100	0.0039	1.9800	0.0020	(49.361)	0	0	198
2022/01/27	2032	03/02/2022	10.35	Put	Bond Future	10.2500	0.0102	5.8700	0.0059	(42.732)	0	0	400

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2022/01/27	2032	03/02/2022	10.42	Call	Bond Future	3,648.8700	3.6489	3,689.1500	3.6892	1.104	0	0	0
2022/01/27	2032	03/02/2022	10.42	Put	Bond Future	5.2600	0.0053	2.7700	0.0028	(47.338)	0	0	0
2022/01/27	2032	03/02/2022	9.81	Call	Bond Future	615.4800	0.6155	603.8900	0.6039	(1.883)	0	0	0
2022/01/27	2032	03/02/2022	9.81	Put	Bond Future	482.9500	0.4830	428.5900	0.4286	(11.256)	0	0	198
2022/01/27	2032	03/02/2022	9.90	Put	Bond Future	289.7900	0.2898	244.9300	0.2449	(15.480)	0	0	900
2022/01/27	2032	03/02/2022	9.58	Call	Bond Future	115.3700	0.1154	101.8600	0.1019	(11.710)	0	0	400
2022/01/27	2032	03/02/2022	9.58	Put	Bond Future	1,356.0600	1.3561	1,299.7800	1.2998	(4.150)	0	0	0
2022/01/27	2032	03/02/2022	9.67	Call	Bond Future	249.1900	0.2492	232.4700	0.2325	(6.710)	0	0	0
2022/01/27	2032	03/02/2022			Bond Future	9.7876	93.2010	9.7804	93.2438	(0.074)	0.0000	0.0000	48,329
2022/01/27	2032	03/02/2022	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2022/01/27	2032	03/02/2022	9.14	Call	Bond Future	0.2200	0.0002	0.1000	0.0001	(54.545)	0	0	97
2022/01/27	2032	03/02/2022	9.14	Put	Bond Future	3,946.5200	3.9465	3,903.6300	3.9036	(1.087)	0	0	0
2022/01/27	2032	03/02/2022	9.57	Call	Bond Future	104.7500	0.1047	91.7900	0.0918	(12.372)	0	0	0
2022/01/27	2032	03/02/2022	9.57	Put	Bond Future	1,405.7800	1.4058	1,350.0500	1.3500	(3.964)	0	0	0
2022/01/27	2032	03/02/2022	10.90	Call	Bond Future	6,278.3900	6.2784	6,321.1500	6.3212	0.681	0	0	0
2022/01/27	2032	03/02/2022	10.90	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	900
2022/01/27	2032	03/02/2022	10.95	Call	Bond Future	6,546.5800	6.5466	6,589.3400	6.5893	0.653	0	0	0
2022/01/27	2032	03/02/2022	10.95	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	400
2022/01/27	2032	03/02/2022	10.44	Call	Bond Future	3,759.9200	3.7599	3,800.5900	3.8006	1.082	0	0	0
2022/01/27	2032	03/02/2022	10.44	Put	Bond Future	4.3200	0.0043	2.2200	0.0022	(48.611)	0	0	0
2022/01/27	2032	03/02/2022	10.45	Call	Bond Future	3,815.4300	3.8154	3,856.2700	3.8563	1.070	0	0	0
2022/01/27	2032	03/02/2022	10.14	Call	Bond Future	2,112.9200	2.1129	2,138.7900	2.1388	1.224	0	0	0
2022/01/27	2032	03/02/2022	10.14	Put	Bond Future	57.7700	0.0578	40.8700	0.0409	(29.254)	0	0	97
2022/01/27	2032	03/02/2022	10.35	Call	Bond Future	3,260.3700	3.2604	3,298.7600	3.2988	1.177	0	0	0
2022/01/27	2032	03/02/2022	9.90	Call	Bond Future	952.1800	0.9522	950.0900	0.9501	(0.219)	0	0	900
2022/01/27	2032	03/02/2022	10.04	Call	Bond Future	1,595.9200	1.5959	1,611.3800	1.6114	0.969	0	0	100
2022/01/27	2032	03/02/2022	10.04	Put	Bond Future	117.5400	0.1175	90.2300	0.0902	(23.235)	0	0	0
2022/01/27	2032	03/02/2022	9.62	Call	Bond Future	165.9200	0.1659	150.5100	0.1505	(9.288)	0	0	210
2022/01/27	2032	03/02/2022	9.62	Put	Bond Future	1,165.8000	1.1658	1,107.6200	1.1076	(4.991)	0	0	0
2022/01/27	2032	03/02/2022	9.67	Put	Bond Future	949.2400	0.9492	889.7500	0.8897	(6.267)	0	0	0
2022/01/27	2032	05/05/2022	11.18	Call	Bond Future	6,856.8300	6.8568	6,890.1900	6.8902	0.487	0	0	0
2022/01/27	2032	05/05/2022	11.18	Put	Bond Future	262.6100	0.2626	253.6900	0.2537	(3.397)	0	0	780
2022/01/27	2032	05/05/2022	10.98	Call	Bond Future	5,919.4500	5.9195	5,950.2900	5.9503	0.521	0	0	0
2022/01/27	2032	05/05/2022	10.98	Put	Bond Future	371.7800	0.3718	360.3400	0.3603	(3.077)	0	0	993
2022/01/27	2032	05/05/2022	11.02	Put	Bond Future	347.4700	0.3475	336.5600	0.3366	(3.140)	0	0	0
2022/01/27	2032	05/05/2022	11.03	Call	Bond Future	6,152.4100	6.1524	6,183.9200	6.1839	0.512	0	0	0
2022/01/27	2032	05/05/2022	11.03	Put	Bond Future	341.4400	0.3414	330.6700	0.3307	(3.154)	0	0	0
2022/01/27	2032	05/05/2022	10.29	Put	Bond Future	1,134.4200	1.1344	1,111.0600	1.1111	(2.059)	0	0	0
2022/01/27	2032	05/05/2022			Bond Future	9.9731	90.2051	9.9658	90.2474	(0.074)	0.0000	0.0000	131,223
2022/01/27	2032	05/05/2022	11.04	Call	Bond Future	6,199.1000	6.1991	6,230.7400	6.2307	0.510	0	0	0
2022/01/27	2032	05/05/2022	11.04	Put	Bond Future	335.6100	0.3356	324.9700	0.3250	(3.170)	0	0	0
2022/01/27	2032	05/05/2022	11.02	Call	Bond Future	6,105.8700	6.1059	6,137.2400	6.1372	0.514	0	0	0
2022/01/27	2032	05/05/2022	9.58	Call	Bond Future	867.5700	0.8676	872.8900	0.8729	0.613	0	0	780
2022/01/27	2032	05/05/2022	9.58	Put	Bond Future	3,166.7600	3.1668	3,129.8000	3.1298	(1.167)	0	0	0
2022/01/27	2032	05/05/2022	10.18	Call	Bond Future	2,529.6000	2.5296	2,546.2000	2.5462	0.656	0	0	780
2022/01/27	2032	05/05/2022	10.18	Put	Bond Future	1,350.6000	1.3506	1,324.9200	1.3249	(1.901)	0	0	0
2022/01/27	2032	05/05/2022	10.29	Call	Bond Future	2,931.9200	2.9319	2,950.8400	2.9508	0.645	0	0	993
2022/01/27	2032	04/08/2022	10.22	Call	Bond Future	2,647.5000	2.6475	2,663.8300	2.6638	0.617	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	2032	04/08/2022	9.72	Call	Bond Future	1,347.5100	1.3475	1,356.6800	1.3567	0.681	0	0	800
2022/01/27	2032	04/08/2022	9.72	Put	Bond Future	3,840.5900	3.8406	3,807.2500	3.8073	(0.868)	0	0	0
2022/01/27	2032	04/08/2022	10.20	Put	Bond Future	2,354.8300	2.3548	2,328.3400	2.3283	(1.125)	0	0	0
2022/01/27	2032	04/08/2022	10.21	Put	Bond Future	2,329.2900	2.3293	2,302.9600	2.3030	(1.130)	0	0	0
2022/01/27	2032	04/08/2022	8.97	Call	Bond Future	317.6900	0.3177	319.8500	0.3198	0.680	0	0	800
2022/01/27	2032	04/08/2022	8.97	Put	Bond Future	7,296.2200	7.2962	7,255.8700	7.2559	(0.553)	0	0	0
2022/01/27	2032	04/08/2022			Bond Future	10.1583	91.3970	10.1507	91.4395	(0.075)	0.0000	0.0000	0
2022/01/27	2032	04/08/2022	10.22	Put	Bond Future	2,303.9800	2.3040	2,277.8000	2.2778	(1.136)	0	0	0
2022/01/27	2032	04/08/2022	11.60	Call	Bond Future	8,080.8100	8.0808	8,113.7400	8.1137	0.408	0	0	0
2022/01/27	2032	04/08/2022	11.60	Put	Bond Future	495.9000	0.4959	486.3200	0.4863	(1.932)	0	0	800
2022/01/27	2032	04/08/2022	11.89	Call	Bond Future	9,366.2400	9.3662	9,401.1800	9.4012	0.373	0	0	0
2022/01/27	2032	04/08/2022	11.89	Put	Bond Future	362.0800	0.3621	354.5100	0.3545	(2.091)	0	0	0
2022/01/27	2032	04/08/2022	10.20	Call	Bond Future	2,587.1600	2.5872	2,603.1800	2.6032	0.619	0	0	0
2022/01/27	2032	04/08/2022	10.21	Call	Bond Future	2,617.2400	2.6172	2,633.4200	2.6334	0.618	0	0	0
2022/01/27	2032	03/11/2022	9.31	Put	Bond Future	6,682.1200	6.6821	6,644.7200	6.6447	(0.560)	0	0	0
2022/01/27	2032	03/11/2022	10.16	Call	Bond Future	2,443.5100	2.4435	2,458.1300	2.4581	0.598	0	0	0
2022/01/27	2032	03/11/2022	10.16	Put	Bond Future	3,499.0300	3.4990	3,470.6700	3.4707	(0.811)	0	0	180
2022/01/27	2032	03/11/2022	10.56	Put	Bond Future	2,472.0100	2.4720	2,448.5500	2.4485	(0.949)	0	0	180
2022/01/27	2032	03/11/2022			Bond Future	10.3532	88.4230	10.3453	88.4659	(0.077)	0.0000	0.0000	0
2022/01/27	2032	03/11/2022	10.66	Call	Bond Future	3,907.9700	3.9080	3,928.6800	3.9287	0.530	0	0	0
2022/01/27	2032	03/11/2022	10.66	Put	Bond Future	2,266.3200	2.2663	2,244.0500	2.2441	(0.983)	0	0	0
2022/01/27	2032	03/11/2022	9.31	Call	Bond Future	779.0800	0.7791	784.6600	0.7847	0.716	0	0	180
2022/01/27	2032	03/11/2022	10.56	Call	Bond Future	3,583.0200	3.5830	3,602.5400	3.6025	0.545	0	0	0
2022/01/27	2033	03/02/2022			Bond Future	111.0084	111.0084	111.0044	111.0044	(0.004)	0.0000	0.0000	2,777
2022/01/27	2033	05/05/2022			Bond Future	111.1244	111.1244	111.1191	111.1191	(0.005)	0.0000	0.0000	2,121
2022/01/27	2033	04/08/2022			Bond Future	112.6191	112.6191	112.6133	112.6133	(0.005)	0.0000	0.0000	4,967
2022/01/27	2033	03/11/2022			Bond Future	112.7834	112.7834	112.7779	112.7779	(0.005)	0.0000	0.0000	0
2022/01/27	2037	03/02/2022	11.45	Call	Bond Future	6,560.8400	6.5608	6,540.7600	6.5408	(0.306)	0	0	0
2022/01/27	2037	03/02/2022	11.46	Call	Bond Future	6,620.2900	6.6203	6,600.2200	6.6002	(0.303)	0	0	0
2022/01/27	2037	03/02/2022	11.47	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2022/01/27	2037	03/02/2022			Bond Future	10.4112	85.8408	10.4141	85.8208	0.029	0.0000	0.0000	59,923
2022/01/27	2037	03/02/2022	11.45	Put	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2022/01/27	2037	03/02/2022	11.46	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2022/01/27	2037	03/02/2022	11.47	Call	Bond Future	6,679.6700	6.6797	6,659.6100	6.6596	(0.300)	0	0	0
2022/01/27	2037	05/05/2022	11.82	Call	Bond Future	7,846.9200	7.8469	7,822.0500	7.8221	(0.317)	0	0	0
2022/01/27	2037	05/05/2022	11.83	Call	Bond Future	7,898.4000	7.8984	7,873.5500	7.8736	(0.315)	0	0	0
2022/01/27	2037	05/05/2022	11.84	Put	Bond Future	317.7100	0.3177	314.0900	0.3141	(1.139)	0	0	0
2022/01/27	2037	05/05/2022			Bond Future	10.5866	86.9017	10.5899	86.8805	0.031	0.0000	0.0000	80,471
2022/01/27	2037	05/05/2022	11.82	Put	Bond Future	328.2300	0.3282	324.5700	0.3246	(1.115)	0	0	0
2022/01/27	2037	05/05/2022	11.83	Put	Bond Future	322.8900	0.3229	319.2500	0.3193	(1.127)	0	0	0
2022/01/27	2037	05/05/2022	11.84	Call	Bond Future	7,949.9800	7.9500	7,925.1500	7.9251	(0.312)	0	0	0
2022/01/27	2037	04/08/2022	11.95	Call	Bond Future	7,877.8100	7.8778	7,854.1500	7.8541	(0.300)	0	0	0
2022/01/27	2037	04/08/2022	11.95	Put	Bond Future	820.7100	0.8207	818.8700	0.8189	(0.224)	0	0	1,050
2022/01/27	2037	04/08/2022	10.91	Put	Bond Future	2,458.7600	2.4588	2,460.6700	2.4607	0.078	0	0	0
2022/01/27	2037	04/08/2022	10.89	Call	Bond Future	3,297.4100	3.2974	3,277.6300	3.2776	(0.600)	0	0	0
2022/01/27	2037	04/08/2022	10.89	Put	Bond Future	2,512.7500	2.5128	2,514.7900	2.5148	0.081	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
2022/01/27	2037	04/08/2022	10.90	Call	Bond Future	3,333.1000	3.3331	3,313.2600	3.3133	(0.595)	0	0	0
2022/01/27	2037	04/08/2022			Bond Future	10.7658	83.7932	10.7692	83.7714	0.032	0.0000	0.0000	43,603
2022/01/27	2037	04/08/2022	10.91	Call	Bond Future	3,368.7300	3.3687	3,348.8200	3.3488	(0.591)	0	0	0
2022/01/27	2037	04/08/2022	11.21	Call	Bond Future	4,535.2200	4.5352	4,513.5300	4.5135	(0.478)	0	0	1,050
2022/01/27	2037	04/08/2022	11.21	Put	Bond Future	1,778.7800	1.7788	1,778.9100	1.7789	0.007	0	0	0
2022/01/27	2037	04/08/2022	11.42	Call	Bond Future	5,438.4300	5.4384	5,415.8700	5.4159	(0.415)	0	0	0
2022/01/27	2037	04/08/2022	11.42	Put	Bond Future	1,425.6100	1.4256	1,424.8700	1.4249	(0.052)	0	0	50
2022/01/27	2037	04/08/2022	10.10	Call	Bond Future	1,083.3000	1.0833	1,071.4800	1.0715	(1.091)	0	0	50
2022/01/27	2037	04/08/2022	10.10	Put	Bond Future	5,480.1900	5.4802	5,490.1900	5.4902	0.182	0	0	0
2022/01/27	2037	04/08/2022	10.90	Put	Bond Future	2,485.7500	2.4857	2,487.7300	2.4877	0.080	0	0	50
2022/01/27	2037	03/11/2022	11.32	Call	Bond Future	4,720.3500	4.7204	4,700.6400	4.7006	(0.418)	0	0	0
2022/01/27	2037	03/11/2022	11.30	Put	Bond Future	2,462.7100	2.4627	2,465.1800	2.4652	0.100	0	0	0
2022/01/27	2037	03/11/2022	11.31	Call	Bond Future	4,682.2100	4.6822	4,662.5500	4.6625	(0.420)	0	0	0
2022/01/27	2037	03/11/2022	11.31	Put	Bond Future	2,441.1300	2.4411	2,443.5500	2.4435	0.099	0	0	0
2022/01/27	2037	03/11/2022			Bond Future	10.9414	84.8695	10.9450	84.8475	0.033	0.0000	0.0000	0
2022/01/27	2037	03/11/2022	11.32	Put	Bond Future	2,419.7300	2.4197	2,422.1000	2.4221	0.098	0	0	0
2022/01/27	2037	03/11/2022	11.30	Call	Bond Future	4,644.1800	4.6442	4,624.5700	4.6246	(0.422)	0	0	0
2022/01/27	2038	03/02/2022			Bond Future	125.1160	125.1160	125.2853	125.2853	0.135	0.0000	0.0000	3,705
2022/01/27	2038	05/05/2022			Bond Future	126.6935	126.6935	126.8635	126.8635	0.134	0.0000	0.0000	3,044
2022/01/27	2038	04/08/2022			Bond Future	126.5793	126.5793	126.7515	126.7515	0.136	0.0000	0.0000	2,669
2022/01/27	2038	03/11/2022			Bond Future	128.2346	128.2346	128.4089	128.4089	0.136	0.0000	0.0000	0
2022/01/27	2040	03/02/2022	11.57	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2022/01/27	2040	03/02/2022	11.58	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2022/01/27	2040	03/02/2022	11.59	Call	Bond Future	7,451.6100	7.4516	7,429.1900	7.4292	(0.301)	0	0	0
2022/01/27	2040	03/02/2022			Bond Future	10.4905	88.2465	10.4936	88.2241	0.029	0.0000	0.0000	25,212
2022/01/27	2040	03/02/2022	10.60	Call	Bond Future	1,148.9400	1.1489	1,094.1600	1.0942	(4.768)	0	0	2,000
2022/01/27	2040	03/02/2022	10.60	Put	Bond Future	359.3100	0.3593	326.9000	0.3269	(9.020)	0	0	0
2022/01/27	2040	03/02/2022	11.57	Call	Bond Future	7,325.1200	7.3251	7,302.7000	7.3027	(0.306)	0	0	0
2022/01/27	2040	03/02/2022	11.58	Call	Bond Future	7,388.4100	7.3884	7,365.9900	7.3660	(0.303)	0	0	0
2022/01/27	2040	03/02/2022	11.59	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2022/01/27	2040	05/05/2022	13.04	Call	Bond Future	14,633.6900	14.6337	14,609.0900	14.6091	(0.168)	0	0	0
2022/01/27	2040	05/05/2022	13.04	Put	Bond Future	41.6400	0.0416	40.5500	0.0405	(2.618)	0	0	1,200
2022/01/27	2040	05/05/2022	11.91	Put	Bond Future	318.7500	0.3188	315.1300	0.3151	(1.136)	0	0	0
2022/01/27	2040	05/05/2022	11.92	Call	Bond Future	8,572.3200	8.5723	8,545.2100	8.5452	(0.316)	0	0	0
2022/01/27	2040	05/05/2022	11.92	Put	Bond Future	313.5500	0.3136	309.9500	0.3100	(1.148)	0	0	0
2022/01/27	2040	05/05/2022	10.57	Call	Bond Future	1,969.4400	1.9694	1,947.0300	1.9470	(1.138)	0	0	1,200
2022/01/27	2040	05/05/2022	10.57	Put	Bond Future	2,604.1600	2.6042	2,605.2600	2.6053	0.042	0	0	0
2022/01/27	2040	05/05/2022			Bond Future	10.6591	89.3371	10.6624	89.3136	0.031	0.0000	0.0000	51,881
2022/01/27	2040	05/05/2022	11.90	Call	Bond Future	8,461.6600	8.4617	8,434.5100	8.4345	(0.321)	0	0	0
2022/01/27	2040	05/05/2022	11.90	Put	Bond Future	324.0300	0.3240	320.3900	0.3204	(1.123)	0	0	0
2022/01/27	2040	05/05/2022	11.91	Call	Bond Future	8,516.9900	8.5170	8,489.8600	8.4899	(0.319)	0	0	0
2022/01/27	2040	05/05/2022	9.82	Call	Bond Future	291.3400	0.2913	283.4600	0.2835	(2.705)	0	0	1,200
2022/01/27	2040	05/05/2022	9.82	Put	Bond Future	6,564.9800	6.5650	6,580.6100	6.5806	0.238	0	0	0
2022/01/27	2040	04/08/2022	12.24	Put	Bond Future	718.6200	0.7186	716.5400	0.7165	(0.289)	0	0	460
2022/01/27	2040	04/08/2022	11.05	Call	Bond Future	3,948.4800	3.9485	3,926.0300	3.9260	(0.569)	0	0	0
2022/01/27	2040	04/08/2022	11.05	Put	Bond Future	2,457.2500	2.4572	2,458.9500	2.4590	0.069	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	2040	04/08/2022	9.70	Put	Bond Future	8,821.0500	8.8211	8,838.2900	8.8383	0.195	0	0	0
2022/01/27	2040	04/08/2022			Bond Future	10.8310	86.0104	10.8344	85.9863	0.032	0.0000	0.0000	36,813
2022/01/27	2040	04/08/2022	12.24	Call	Bond Future	9,640.9400	9.6409	9,614.7100	9.6147	(0.272)	0	0	0
2022/01/27	2040	04/08/2022	11.03	Call	Bond Future	3,866.5800	3.8666	3,844.2700	3.8443	(0.577)	0	0	0
2022/01/27	2040	04/08/2022	11.03	Put	Bond Future	2,509.8200	2.5098	2,511.6600	2.5117	0.073	0	0	0
2022/01/27	2040	04/08/2022	11.04	Call	Bond Future	3,907.5700	3.9076	3,885.1900	3.8852	(0.573)	0	0	0
2022/01/27	2040	04/08/2022	11.04	Put	Bond Future	2,483.5300	2.4835	2,485.3000	2.4853	0.071	0	0	0
2022/01/27	2040	04/08/2022	9.70	Call	Bond Future	429.9000	0.4299	422.9900	0.4230	(1.607)	0	0	460
2022/01/27	2040	04/08/2022	10.70	Call	Bond Future	2,654.2700	2.6543	2,634.8300	2.6348	(0.732)	0	0	460
2022/01/27	2040	04/08/2022	10.70	Put	Bond Future	3,565.4800	3.5655	3,570.1900	3.5702	0.132	0	0	0
2022/01/27	2040	03/11/2022	11.41	Put	Bond Future	2,544.0100	2.5440	2,546.6000	2.5466	0.102	0	0	0
2022/01/27	2040	03/11/2022	11.39	Call	Bond Future	5,160.9400	5.1609	5,139.1300	5.1391	(0.423)	0	0	0
2022/01/27	2040	03/11/2022	11.40	Call	Bond Future	5,202.4300	5.2024	5,180.5600	5.1806	(0.420)	0	0	0
2022/01/27	2040	03/11/2022			Bond Future	10.9989	87.1152	11.0025	87.0907	0.033	0.0000	0.0000	0
2022/01/27	2040	03/11/2022	11.41	Call	Bond Future	5,244.0300	5.2440	5,222.1100	5.2221	(0.418)	0	0	0
2022/01/27	2040	03/11/2022	11.39	Put	Bond Future	2,589.1300	2.5891	2,591.8300	2.5918	0.104	0	0	0
2022/01/27	2040	03/11/2022	11.40	Put	Bond Future	2,566.4800	2.5665	2,569.1200	2.5691	0.103	0	0	0
2022/01/27	2044	03/02/2022	11.59	Call	Bond Future	7,277.4000	7.2774	7,142.2200	7.1422	(1.858)	0	0	0
2022/01/27	2044	03/02/2022	11.59	Put	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	0
2022/01/27	2044	03/02/2022	11.60	Call	Bond Future	7,341.2900	7.3413	7,206.1100	7.2061	(1.841)	0	0	0
2022/01/27	2044	03/02/2022	11.60	Put	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	0
2022/01/27	2044	03/02/2022			Bond Future	10.5347	85.0215	10.5529	84.8864	0.173	0.0000	0.0000	25,636
2022/01/27	2044	03/02/2022	11.61	Call	Bond Future	7,405.0800	7.4051	7,269.9100	7.2699	(1.825)	0	0	0
2022/01/27	2044	03/02/2022	11.61	Put	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	0
2022/01/27	2044	05/05/2022	11.91	Call	Bond Future	8,442.8400	8.4428	8,313.0000	8.3130	(1.538)	0	0	0
2022/01/27	2044	05/05/2022	11.91	Put	Bond Future	348.4300	0.3484	356.4000	0.3564	2.287	0	0	0
2022/01/27	2044	05/05/2022	11.92	Call	Bond Future	8,498.3900	8.4984	8,368.4100	8.3684	(1.529)	0	0	0
2022/01/27	2044	05/05/2022	11.92	Put	Bond Future	342.9000	0.3429	350.7300	0.3507	2.283	0	0	0
2022/01/27	2044	05/05/2022			Bond Future	10.6946	86.0723	10.7136	85.9345	0.178	0.0000	0.0000	45,708
2022/01/27	2044	05/05/2022	11.93	Call	Bond Future	8,553.8700	8.5539	8,423.7300	8.4237	(1.521)	0	0	0
2022/01/27	2044	05/05/2022	11.93	Put	Bond Future	337.3900	0.3374	345.0600	0.3451	2.273	0	0	0
2022/01/27	2044	04/08/2022	11.08	Call	Bond Future	3,957.9400	3.9579	3,866.8600	3.8669	(2.301)	0	0	0
2022/01/27	2044	04/08/2022	11.08	Put	Bond Future	2,408.7600	2.4088	2,457.5100	2.4575	2.024	0	0	0
2022/01/27	2044	04/08/2022	11.09	Call	Bond Future	3,999.1200	3.9991	3,907.5800	3.9076	(2.289)	0	0	0
2022/01/27	2044	04/08/2022	11.09	Put	Bond Future	2,381.5200	2.3815	2,429.8100	2.4298	2.028	0	0	0
2022/01/27	2044	04/08/2022			Bond Future	10.8573	82.8277	10.8771	82.6879	0.183	0.0000	0.0000	17,043
2022/01/27	2044	04/08/2022	11.10	Call	Bond Future	4,040.4700	4.0405	3,948.4700	3.9485	(2.277)	0	0	0
2022/01/27	2044	04/08/2022	11.10	Put	Bond Future	2,354.5500	2.3546	2,402.3800	2.4024	2.031	0	0	0
2022/01/27	2044	03/11/2022	11.40	Put	Bond Future	2,640.8300	2.6408	2,687.2800	2.6873	1.759	0	0	0
2022/01/27	2044	03/11/2022	11.41	Call	Bond Future	5,263.3100	5.2633	5,167.7300	5.1677	(1.816)	0	0	0
2022/01/27	2044	03/11/2022	11.41	Put	Bond Future	2,617.3800	2.6174	2,663.4800	2.6635	1.761	0	0	0
2022/01/27	2044	03/11/2022			Bond Future	11.0158	83.8916	11.0364	83.7499	0.187	0.0000	0.0000	0
2022/01/27	2044	03/11/2022	11.39	Call	Bond Future	5,179.3400	5.1793	5,084.4600	5.0845	(1.832)	0	0	0
2022/01/27	2044	03/11/2022	11.39	Put	Bond Future	2,664.2000	2.6642	2,711.0000	2.7110	1.757	0	0	0
2022/01/27	2044	03/11/2022	11.40	Call	Bond Future	5,221.4100	5.2214	5,126.1800	5.1262	(1.824)	0	0	0
2022/01/27	2046	03/02/2022			Bond Future	115.5333	115.5333	115.5406	115.5406	0.006	0.0000	0.0000	9,876

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	2046	05/05/2022			Bond Future	115.0951	115.0951	115.1011	115.1011	0.005	0.0000	0.0000	14,004
2022/01/27	2046	04/08/2022			Bond Future	116.6433	116.6433	116.6492	116.6492	0.005	0.0000	0.0000	609
2022/01/27	2046	03/11/2022			Bond Future	116.2406	116.2406	116.2469	116.2469	0.006	0.0000	0.0000	0
2022/01/27	2050	03/02/2022			Bond Future	116.8521	116.8521	117.2985	117.2985	0.382	0.0000	0.0000	5,079
2022/01/27	2050	05/05/2022			Bond Future	118.3254	118.3254	118.7762	118.7762	0.381	0.0000	0.0000	8,547
2022/01/27	2050	04/08/2022			Bond Future	117.8965	117.8965	118.3532	118.3532	0.387	0.0000	0.0000	1,194
2022/01/27	2050	03/11/2022			Bond Future	119.4380	119.4380	119.9007	119.9007	0.387	0.0000	0.0000	0
2022/01/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	AL37	03/02/2022			Index Future	816.5440	816.5440	815.9980	815.9980	(0.067)	0.0000	0.0000	0
2022/01/27	AL37	05/05/2022			Index Future	826.6360	826.6360	826.0740	826.0740	(0.068)	0.0000	0.0000	0
2022/01/27	AL37	04/08/2022			Index Future	837.4370	837.4370	836.8650	836.8650	(0.068)	0.0000	0.0000	0
2022/01/27	AL37	03/11/2022			Index Future	848.3070	848.3070	847.7280	847.7280	(0.068)	0.0000	0.0000	0
2022/01/27	AL7T	03/02/2022			Index Future	935.5810	935.5810	936.0740	936.0740	0.053	0.0000	0.0000	0
2022/01/27	AL7T	05/05/2022			Index Future	947.1440	947.1440	947.6330	947.6330	0.052	0.0000	0.0000	0
2022/01/27	AL7T	04/08/2022			Index Future	959.5190	959.5190	960.0120	960.0120	0.051	0.0000	0.0000	0
2022/01/27	AL7T	03/11/2022			Index Future	971.9740	971.9740	972.4720	972.4720	0.051	0.0000	0.0000	0
2022/01/27	ALBI	03/02/2022			Index Future	833.7400	833.7400	833.3830	833.3830	(0.043)	0.0000	0.0000	99
2022/01/27	ALBI	05/05/2022			Index Future	844.0450	844.0450	843.6740	843.6740	(0.044)	0.0000	0.0000	118
2022/01/27	ALBI	04/08/2022			Index Future	855.0730	855.0730	854.6950	854.6950	(0.044)	0.0000	0.0000	90
2022/01/27	ALBI	03/11/2022			Index Future	866.1720	866.1720	865.7880	865.7880	(0.044)	0.0000	0.0000	0
2022/01/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/27	ES33	03/02/2022			Bond Future	11.1658	79.4907	11.1682	79.4778	0.022	0.0000	0.0000	0
2022/01/27	ES33	05/05/2022			Bond Future	11.3840	76.7140	11.3867	76.7001	0.024	0.0000	0.0000	87
2022/01/27	ES33	04/08/2022			Bond Future	11.6041	77.7463	11.6070	77.7319	0.025	0.0000	0.0000	263
2022/01/27	ES33	03/11/2022			Bond Future	11.8357	74.9836	11.8386	74.9690	0.025	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	ES42	03/02/2022			Bond Future	11.5635	78.6853	11.5763	78.6061	0.110	0.0000	0.0000	0
2022/01/27	ES42	05/05/2022			Bond Future	11.7654	75.4186	11.7788	75.3376	0.114	0.0000	0.0000	1,190
2022/01/27	ES42	04/08/2022			Bond Future	11.9639	76.4341	11.9779	76.3517	0.117	0.0000	0.0000	3,579
2022/01/27	ES42	03/11/2022			Bond Future	12.1722	73.1750	12.1868	73.0915	0.120	0.0000	0.0000	0
2022/01/27	GOVI	03/02/2022	792.76	Call	GOVI	298,570.0000	29.8570	295,200.0000	29.5200	(1.129)	0	0	0
2022/01/27	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	03/02/2022			GOVI	822.6170	822.6170	822.2800	822.2800	(0.041)	0.0000	0.0000	45
2022/01/27	GOVI	03/02/2022	792.74	Call	GOVI	298,770.0000	29.8770	295,400.0000	29.5400	(1.128)	0	0	0
2022/01/27	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	03/02/2022	792.75	Call	GOVI	298,670.0000	29.8670	295,300.0000	29.5300	(1.128)	0	0	0
2022/01/27	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	05/05/2022	788.25	Call	GOVI	445,340.0000	44.5340	441,840.0000	44.1840	(0.786)	0	0	0
2022/01/27	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	05/05/2022			GOVI	832.7840	832.7840	832.4340	832.4340	(0.042)	0.0000	0.0000	941
2022/01/27	GOVI	05/05/2022	788.23	Call	GOVI	445,540.0000	44.5540	442,040.0000	44.2040	(0.786)	0	0	0
2022/01/27	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	05/05/2022	788.24	Call	GOVI	445,440.0000	44.5440	441,940.0000	44.1940	(0.786)	0	0	0
2022/01/27	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	04/08/2022	819.28	Call	GOVI	243,860.0000	24.3860	240,280.0000	24.0280	(1.468)	0	0	0
2022/01/27	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	04/08/2022			GOVI	843.6660	843.6660	843.3080	843.3080	(0.042)	0.0000	0.0000	0
2022/01/27	GOVI	04/08/2022	819.26	Call	GOVI	244,060.0000	24.4060	240,480.0000	24.0480	(1.467)	0	0	0
2022/01/27	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	04/08/2022	819.27	Call	GOVI	243,960.0000	24.3960	240,380.0000	24.0380	(1.467)	0	0	0
2022/01/27	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	03/11/2022	820.41	Call	GOVI	342,060.0000	34.2060	338,440.0000	33.8440	(1.058)	0	0	0
2022/01/27	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	03/11/2022	820.42	Call	GOVI	341,960.0000	34.1960	338,340.0000	33.8340	(1.059)	0	0	0
2022/01/27	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GOVI	03/11/2022			GOVI	854.6160	854.6160	854.2540	854.2540	(0.042)	0.0000	0.0000	0
2022/01/27	GOVI	03/11/2022	820.43	Call	GOVI	341,860.0000	34.1860	338,240.0000	33.8240	(1.059)	0	0	0
2022/01/27	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/27	IGOV	03/02/2022			Index Future	305.4300	305.4300	305.7100	305.7100	0.092	0.0000	0.0000	0
2022/01/27	IGOV	05/05/2022			Index Future	309.2810	309.2810	309.5610	309.5610	0.091	0.0000	0.0000	498
2022/01/27	IGOV	04/08/2022			Index Future	313.3970	313.3970	313.6800	313.6800	0.090	0.0000	0.0000	0
2022/01/27	IGOV	03/11/2022			Index Future	317.5390	317.5390	317.8260	317.8260	0.090	0.0000	0.0000	0
2022/01/27	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/27	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/27	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/27	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/01/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/27	JBAF	16/02/2022			Jibar Tradeable Future	4.1750	95.8250	4.1250	95.8750	(1.198)	0.0000	0.0000	0
2022/01/27	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.1850	95.8150	(1.181)	0.0000	0.0000	0
2022/01/27	JBAF	20/04/2022			Jibar Tradeable Future	4.5900	95.4100	4.4700	95.5300	(2.614)	0.0000	0.0000	0
2022/01/27	JBAF	18/05/2022			Jibar Tradeable Future	4.6400	95.3600	4.5300	95.4700	(2.371)	0.0000	0.0000	0
2022/01/27	JBAF	15/06/2022			Jibar Tradeable Future	4.9850	95.0150	4.8150	95.1850	(3.410)	0.0000	0.0000	72
2022/01/27	JBAF	20/07/2022			Jibar Tradeable Future	5.0500	94.9500	4.8800	95.1200	(3.366)	0.0000	0.0000	0
2022/01/27	JBAF	21/09/2022			Jibar Tradeable Future	5.4600	94.5400	5.2300	94.7700	(4.212)	0.0000	0.0000	0
2022/01/27	JBAF	21/12/2022			Jibar Tradeable Future	5.9750	94.0250	5.8250	94.1750	(2.510)	0.0000	0.0000	68
2022/01/27	JBAF	15/03/2023			Jibar Tradeable Future	6.3200	93.6800	6.2400	93.7600	(1.266)	0.0000	0.0000	0
2022/01/27	JBAF	21/06/2023			Jibar Tradeable Future	6.5550	93.4450	6.4250	93.5750	(1.983)	0.0000	0.0000	0
2022/01/27	JBAF	20/09/2023			Jibar Tradeable Future	6.7350	93.2650	6.6450	93.3550	(1.336)	0.0000	0.0000	75
2022/01/27	JBAF	20/12/2023			Jibar Tradeable Future	6.8700	93.1300	6.8300	93.1700	(0.582)	0.0000	0.0000	0
2022/01/27	R023	03/02/2022	5.08	Call	Bond Future	5.9600	0.0060	3.4300	0.0034	(42.450)	0	0	0
2022/01/27	R023	03/02/2022	5.08	Put	Bond Future	282.1000	0.2821	298.4100	0.2984	5.782	0	0	0
2022/01/27	R023	03/02/2022			Bond Future	5.3470	105.8758	5.3652	105.8570	0.341	0.0000	0.0000	12,868
2022/01/27	R023	03/02/2022	5.06	Call	Bond Future	4.6300	0.0046	2.5700	0.0026	(44.492)	0	0	0
2022/01/27	R023	03/02/2022	5.06	Put	Bond Future	301.5000	0.3015	318.2800	0.3183	5.566	0	0	0
2022/01/27	R023	03/02/2022	5.07	Call	Bond Future	5.2600	0.0053	2.9700	0.0030	(43.536)	0	0	0
2022/01/27	R023	03/02/2022	5.07	Put	Bond Future	291.7700	0.2918	308.3200	0.3083	5.672	0	0	0
2022/01/27	R023	05/05/2022	6.31	Call	Bond Future	700.5100	0.7005	682.2500	0.6822	(2.607)	0	0	0
2022/01/27	R023	05/05/2022	6.31	Put	Bond Future	37.9200	0.0379	39.9600	0.0400	5.380	0	0	0
2022/01/27	R023	05/05/2022			Bond Future	5.4696	103.2596	5.4952	103.2393	0.468	0.0000	0.0000	13,369
2022/01/27	R023	05/05/2022	6.29	Call	Bond Future	686.4400	0.6864	668.2600	0.6683	(2.648)	0	0	0
2022/01/27	R023	05/05/2022	6.29	Put	Bond Future	39.5400	0.0395	41.6600	0.0417	5.362	0	0	0
2022/01/27	R023	05/05/2022	6.30	Call	Bond Future	693.4700	0.6935	675.2500	0.6753	(2.627)	0	0	0
2022/01/27	R023	05/05/2022	6.30	Put	Bond Future	38.7200	0.0387	40.8000	0.0408	5.372	0	0	0
2022/01/27	R023	04/08/2022	6.05	Call	Bond Future	360.7800	0.3608	345.9200	0.3459	(4.119)	0	0	0
2022/01/27	R023	04/08/2022	6.05	Put	Bond Future	106.1500	0.1062	112.4100	0.1124	5.897	0	0	0
2022/01/27	R023	04/08/2022			Bond Future	5.5843	104.5992	5.6228	104.5781	0.690	0.0000	0.0000	2,360
2022/01/27	R023	04/08/2022	6.03	Call	Bond Future	352.8100	0.3528	338.0900	0.3381	(4.172)	0	0	0
2022/01/27	R023	04/08/2022	6.03	Put	Bond Future	109.0900	0.1091	115.4900	0.1155	5.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	R023	04/08/2022	6.04	Call	Bond Future	356.7900	0.3568	342.0000	0.3420	(4.145)	0	0	0
2022/01/27	R023	04/08/2022	6.04	Put	Bond Future	107.6100	0.1076	113.9400	0.1139	5.882	0	0	0
2022/01/27	R023	03/11/2022	6.25	Call	Bond Future	240.2500	0.2402	226.4100	0.2264	(5.761)	0	0	0
2022/01/27	R023	03/11/2022	6.25	Put	Bond Future	89.9300	0.0899	97.2300	0.0972	8.117	0	0	0
2022/01/27	R023	03/11/2022	6.26	Call	Bond Future	242.5700	0.2426	228.6800	0.2287	(5.726)	0	0	0
2022/01/27	R023	03/11/2022	6.26	Put	Bond Future	89.1900	0.0892	96.4400	0.0964	8.129	0	0	0
2022/01/27	R023	03/11/2022			Bond Future	5.7609	102.0707	5.8296	102.0495	1.193	0.0000	0.0000	0
2022/01/27	R023	03/11/2022	6.27	Call	Bond Future	244.5900	0.2446	230.6300	0.2306	(5.708)	0	0	0
2022/01/27	R023	03/11/2022	6.27	Put	Bond Future	88.1400	0.0881	95.3200	0.0953	8.146	0	0	0
2022/01/27	R035	03/02/2022	9.92	Call	Bond Future	44.1800	0.0442	29.7700	0.0298	(32.617)	0	0	200
2022/01/27	R035	03/02/2022	9.92	Put	Bond Future	2,143.7400	2.1437	2,181.6800	2.1817	1.770	0	0	0
2022/01/27	R035	03/02/2022	11.73	Call	Bond Future	9,188.0300	9.1880	9,135.6800	9.1357	(0.570)	0	0	0
2022/01/27	R035	03/02/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	280
2022/01/27	R035	03/02/2022	11.28	Call	Bond Future	6,575.7800	6.5758	6,523.3700	6.5234	(0.797)	0	0	0
2022/01/27	R035	03/02/2022	11.28	Put	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	200
2022/01/27	R035	03/02/2022	11.33	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	500
2022/01/27	R035	03/02/2022	11.39	Call	Bond Future	7,225.4500	7.2254	7,173.0900	7.1731	(0.725)	0	0	0
2022/01/27	R035	03/02/2022	11.39	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	683
2022/01/27	R035	03/02/2022	11.22	Call	Bond Future	6,218.3500	6.2184	6,165.9000	6.1659	(0.843)	0	0	0
2022/01/27	R035	03/02/2022	11.22	Put	Bond Future	0.1700	0.0002	0.0700	0.0001	(58.824)	0	0	0
2022/01/27	R035	03/02/2022	11.23	Call	Bond Future	6,278.0800	6.2781	6,225.6300	6.2256	(0.835)	0	0	0
2022/01/27	R035	03/02/2022	11.23	Put	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	0
2022/01/27	R035	03/02/2022	11.03	Call	Bond Future	5,072.6900	5.0727	5,019.7200	5.0197	(1.044)	0	0	0
2022/01/27	R035	03/02/2022	11.05	Put	Bond Future	1.0700	0.0011	0.5600	0.0006	(47.664)	0	0	1,600
2022/01/27	R035	03/02/2022	11.11	Call	Bond Future	5,557.5400	5.5575	5,504.9000	5.5049	(0.947)	0	0	0
2022/01/27	R035	03/02/2022	10.35	Call	Bond Future	1,090.8800	1.0909	1,018.7900	1.0188	(6.608)	0	0	1,600
2022/01/27	R035	03/02/2022	10.35	Put	Bond Future	313.7000	0.3137	293.9600	0.2940	(6.293)	0	0	0
2022/01/27	R035	03/02/2022	10.61	Call	Bond Future	2,509.3400	2.5093	2,446.2000	2.4462	(2.516)	0	0	0
2022/01/27	R035	03/02/2022	10.61	Put	Bond Future	54.3700	0.0544	43.5800	0.0436	(19.846)	0	0	200
2022/01/27	R035	03/02/2022	10.65	Call	Bond Future	2,749.4900	2.7495	2,688.1600	2.6882	(2.231)	0	0	0
2022/01/27	R035	03/02/2022	10.24	Put	Bond Future	582.5400	0.5825	568.8600	0.5689	(2.348)	0	0	0
2022/01/27	R035	03/02/2022	10.26	Call	Bond Future	709.4700	0.7095	641.5900	0.6416	(9.568)	0	0	200
2022/01/27	R035	03/02/2022	10.26	Put	Bond Future	523.7400	0.5237	508.2100	0.5082	(2.965)	0	0	0
2022/01/27	R035	03/02/2022	10.34	Call	Bond Future	1,044.7400	1.0447	972.8100	0.9728	(6.885)	0	0	0
2022/01/27	R035	03/02/2022	10.34	Put	Bond Future	333.0000	0.3330	313.4200	0.3134	(5.880)	0	0	500
2022/01/27	R035	03/02/2022			Bond Future	10.2319	94.2789	10.2398	94.2266	0.077	0.0000	0.0000	12,643
2022/01/27	R035	03/02/2022	9.70	Call	Bond Future	2.1500	0.0022	0.9800	0.0010	(54.419)	0	0	683
2022/01/27	R035	03/02/2022	9.70	Put	Bond Future	3,624.4800	3.6245	3,675.6600	3.6757	1.412	0	0	0
2022/01/27	R035	03/02/2022	10.10	Call	Bond Future	249.7800	0.2498	204.9000	0.2049	(17.968)	0	0	280
2022/01/27	R035	03/02/2022	10.10	Put	Bond Future	1,129.3400	1.1293	1,136.8100	1.1368	0.661	0	0	0
2022/01/27	R035	03/02/2022	11.88	Call	Bond Future	10,032.4300	10.0324	9,980.0800	9.9801	(0.522)	0	0	0
2022/01/27	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/01/27	R035	03/02/2022	11.33	Call	Bond Future	6,871.9900	6.8720	6,819.6100	6.8196	(0.762)	0	0	0
2022/01/27	R035	03/02/2022	11.24	Call	Bond Future	6,337.7300	6.3377	6,285.3000	6.2853	(0.827)	0	0	0
2022/01/27	R035	03/02/2022	11.24	Put	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	0
2022/01/27	R035	03/02/2022	11.03	Put	Bond Future	1.3200	0.0013	0.7000	0.0007	(46.970)	0	0	280
2022/01/27	R035	03/02/2022	11.05	Call	Bond Future	5,194.2200	5.1942	5,141.3600	5.1414	(1.018)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	R035	03/02/2022	11.11	Put	Bond Future	0.5700	0.0006	0.2800	0.0003	(50.877)	0	0	200
2022/01/27	R035	03/02/2022	10.65	Put	Bond Future	40.4000	0.0404	31.4200	0.0314	(22.228)	0	0	683
2022/01/27	R035	03/02/2022	10.24	Call	Bond Future	636.0900	0.6361	570.0600	0.5701	(10.381)	0	0	500
2022/01/27	R035	05/05/2022	11.63	Call	Bond Future	7,685.4600	7.6855	7,631.3100	7.6313	(0.705)	0	0	0
2022/01/27	R035	05/05/2022	11.63	Put	Bond Future	305.2400	0.3052	305.1600	0.3052	(0.026)	0	0	0
2022/01/27	R035	05/05/2022	11.64	Call	Bond Future	7,737.2200	7.7372	7,683.0400	7.6830	(0.700)	0	0	0
2022/01/27	R035	05/05/2022	11.64	Put	Bond Future	300.0700	0.3001	299.9600	0.3000	(0.037)	0	0	0
2022/01/27	R035	05/05/2022	10.72	Call	Bond Future	3,259.4700	3.2595	3,214.0800	3.2141	(1.393)	0	0	1,200
2022/01/27	R035	05/05/2022	10.72	Put	Bond Future	1,308.6800	1.3087	1,317.3600	1.3174	0.663	0	0	0
2022/01/27	R035	05/05/2022			Bond Future	10.4126	90.9432	10.4210	90.8892	0.081	0.0000	0.0000	66,177
2022/01/27	R035	05/05/2022	11.65	Call	Bond Future	7,789.0900	7.7891	7,734.8900	7.7349	(0.696)	0	0	0
2022/01/27	R035	05/05/2022	11.65	Put	Bond Future	295.0700	0.2951	294.9400	0.2949	(0.044)	0	0	0
2022/01/27	R035	05/05/2022	12.64	Call	Bond Future	12,900.7700	12.9008	12,846.1200	12.8461	(0.424)	0	0	0
2022/01/27	R035	05/05/2022	12.64	Put	Bond Future	49.9600	0.0500	49.3800	0.0494	(1.161)	0	0	1,200
2022/01/27	R035	05/05/2022	10.82	Call	Bond Future	3,690.4400	3.6904	3,643.2300	3.6432	(1.279)	0	0	0
2022/01/27	R035	05/05/2022	10.82	Put	Bond Future	1,118.1200	1.1181	1,124.9800	1.1250	0.614	0	0	1,200
2022/01/27	R035	04/08/2022	11.13	Put	Bond Future	1,542.7400	1.5427	1,553.1400	1.5531	0.674	0	0	100
2022/01/27	R035	04/08/2022	10.72	Call	Bond Future	3,201.7000	3.2017	3,163.6800	3.1637	(1.187)	0	0	0
2022/01/27	R035	04/08/2022	10.72	Put	Bond Future	2,443.4900	2.4435	2,460.5800	2.4606	0.699	0	0	0
2022/01/27	R035	04/08/2022	10.73	Call	Bond Future	3,237.1100	3.2371	3,198.9000	3.1989	(1.180)	0	0	0
2022/01/27	R035	04/08/2022	10.73	Put	Bond Future	2,416.9700	2.4170	2,433.8700	2.4339	0.699	0	0	0
2022/01/27	R035	04/08/2022	9.84	Call	Bond Future	844.3600	0.8444	826.3900	0.8264	(2.128)	0	0	100
2022/01/27	R035	04/08/2022	9.84	Put	Bond Future	5,788.7100	5.7887	5,825.8500	5.8259	0.642	0	0	0
2022/01/27	R035	04/08/2022	10.53	Put	Bond Future	2,998.7600	2.9988	3,019.6300	3.0196	0.696	0	0	0
2022/01/27	R035	04/08/2022	10.64	Call	Bond Future	2,926.8500	2.9269	2,890.3700	2.8904	(1.246)	0	0	0
2022/01/27	R035	04/08/2022	10.64	Put	Bond Future	2,666.2900	2.6663	2,684.9200	2.6849	0.699	0	0	100
2022/01/27	R035	04/08/2022	9.53	Call	Bond Future	461.1000	0.4611	449.3000	0.4493	(2.559)	0	0	400
2022/01/27	R035	04/08/2022	9.53	Put	Bond Future	7,539.2700	7.5393	7,582.5800	7.5826	0.574	0	0	0
2022/01/27	R035	04/08/2022			Bond Future	10.5984	92.1045	10.6072	92.0494	0.083	0.0000	0.0000	48,495
2022/01/27	R035	04/08/2022	11.13	Call	Bond Future	4,789.4300	4.7894	4,744.7200	4.7447	(0.934)	0	0	0
2022/01/27	R035	04/08/2022	12.18	Call	Bond Future	9,672.9200	9.6729	9,619.8900	9.6199	(0.548)	0	0	0
2022/01/27	R035	04/08/2022	12.18	Put	Bond Future	499.4100	0.4994	501.4900	0.5015	0.416	0	0	400
2022/01/27	R035	04/08/2022	10.74	Call	Bond Future	3,272.4200	3.2724	3,234.0300	3.2340	(1.173)	0	0	0
2022/01/27	R035	04/08/2022	10.74	Put	Bond Future	2,390.4200	2.3904	2,407.1400	2.4071	0.699	0	0	0
2022/01/27	R035	04/08/2022	10.53	Call	Bond Future	2,568.4500	2.5685	2,534.2100	2.5342	(1.333)	0	0	400
2022/01/27	R035	03/11/2022	11.15	Call	Bond Future	4,641.0700	4.6411	4,600.6000	4.6006	(0.872)	0	0	0
2022/01/27	R035	03/11/2022	11.15	Put	Bond Future	2,438.7200	2.4387	2,454.1100	2.4541	0.631	0	0	0
2022/01/27	R035	03/11/2022			Bond Future	10.7828	88.8282	10.7919	88.7723	0.085	0.0000	0.0000	0
2022/01/27	R035	03/11/2022	11.14	Call	Bond Future	4,603.5700	4.6036	4,563.2400	4.5632	(0.876)	0	0	0
2022/01/27	R035	03/11/2022	11.14	Put	Bond Future	2,460.1500	2.4601	2,475.6800	2.4757	0.631	0	0	0
2022/01/27	R035	03/11/2022	11.13	Call	Bond Future	4,565.9000	4.5659	4,525.7000	4.5257	(0.880)	0	0	0
2022/01/27	R035	03/11/2022	11.13	Put	Bond Future	2,481.4600	2.4815	2,497.1200	2.4971	0.631	0	0	0
2022/01/27	R186	03/02/2022	7.30	Call	Bond Future	4.5100	0.0045	2.0500	0.0021	(54.545)	0	0	0
2022/01/27	R186	03/02/2022	7.30	Put	Bond Future	1,848.9400	1.8489	1,922.5300	1.9225	3.980	0	0	0
2022/01/27	R186	03/02/2022			Bond Future	7.7280	112.4600	7.7459	112.3840	0.231	0.0000	0.0000	19,472
2022/01/27	R186	03/02/2022	7.28	Call	Bond Future	3.3700	0.0034	1.4700	0.0015	(56.380)	0	0	0
2022/01/27	R186	03/02/2022	7.28	Put	Bond Future	1,934.9100	1.9349	2,009.0600	2.0091	3.832	0	0	0

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2022/01/27	R186	03/02/2022	7.29	Call	Bond Future	3.9100	0.0039	1.7400	0.0017	(55.499)	0	0	0
2022/01/27	R186	03/02/2022	7.29	Put	Bond Future	1,891.8900	1.8919	1,965.7700	1.9658	3.905	0	0	0
2022/01/27	R186	05/05/2022	9.18	Call	Bond Future	5,063.0700	5.0631	4,987.9600	4.9880	(1.483)	0	0	0
2022/01/27	R186	05/05/2022	9.18	Put	Bond Future	107.4700	0.1075	110.6200	0.1106	2.931	0	0	454
2022/01/27	R186	05/05/2022	8.32	Call	Bond Future	2,215.0700	2.2151	2,154.8600	2.1549	(2.718)	0	0	0
2022/01/27	R186	05/05/2022	8.32	Put	Bond Future	600.1900	0.6002	618.2400	0.6182	3.007	0	0	0
2022/01/27	R186	05/05/2022	8.14	Call	Bond Future	1,730.3000	1.7303	1,676.1600	1.6762	(3.129)	0	0	454
2022/01/27	R186	05/05/2022	8.14	Put	Bond Future	831.4200	0.8314	855.5400	0.8555	2.901	0	0	0
2022/01/27	R186	05/05/2022	7.28	Call	Bond Future	295.0700	0.2951	276.7500	0.2768	(6.209)	0	0	435
2022/01/27	R186	05/05/2022	7.28	Put	Bond Future	2,899.9700	2.9000	2,959.9100	2.9599	2.067	0	0	0
2022/01/27	R186	05/05/2022	7.48	Call	Bond Future	498.0800	0.4981	471.7500	0.4717	(5.286)	0	0	3,600
2022/01/27	R186	05/05/2022	7.48	Put	Bond Future	2,275.7400	2.2757	2,327.6700	2.3277	2.282	0	0	0
2022/01/27	R186	05/05/2022			Bond Future	7.9161	113.8500	7.9355	113.7717	0.245	0.0000	0.0000	62,528
2022/01/27	R186	05/05/2022	8.64	Call	Bond Future	3,199.6100	3.1996	3,131.3900	3.1314	(2.132)	0	0	0
2022/01/27	R186	05/05/2022	8.64	Put	Bond Future	326.3100	0.3263	336.3500	0.3363	3.077	0	0	4,035
2022/01/27	R186	05/05/2022	8.94	Call	Bond Future	4,214.6400	4.2146	4,141.7900	4.1418	(1.728)	0	0	0
2022/01/27	R186	05/05/2022	8.94	Put	Bond Future	178.1800	0.1782	183.5900	0.1836	3.036	0	0	454
2022/01/27	R186	05/05/2022	8.31	Call	Bond Future	2,186.4700	2.1865	2,126.5700	2.1266	(2.740)	0	0	0
2022/01/27	R186	05/05/2022	8.31	Put	Bond Future	611.2100	0.6112	629.5700	0.6296	3.004	0	0	0
2022/01/27	R186	05/05/2022	8.35	Call	Bond Future	2,301.5700	2.3016	2,240.4600	2.2405	(2.655)	0	0	454
2022/01/27	R186	05/05/2022	8.35	Put	Bond Future	567.9300	0.5679	585.0800	0.5851	3.020	0	0	0
2022/01/27	R186	05/05/2022	7.88	Call	Bond Future	1,140.8000	1.1408	1,097.0300	1.0970	(3.837)	0	0	435
2022/01/27	R186	05/05/2022	7.88	Put	Bond Future	1,286.6400	1.2866	1,321.1300	1.3211	2.681	0	0	0
2022/01/27	R186	05/05/2022	8.30	Call	Bond Future	2,158.2300	2.1582	2,098.6400	2.0986	(2.761)	0	0	0
2022/01/27	R186	05/05/2022	8.30	Put	Bond Future	622.6100	0.6226	641.2800	0.6413	2.999	0	0	0
2022/01/27	R186	05/05/2022	6.73	Call	Bond Future	57.2200	0.0572	52.1600	0.0522	(8.843)	0	0	3,600
2022/01/27	R186	05/05/2022	6.73	Put	Bond Future	4,976.7900	4.9768	5,049.9900	5.0500	1.471	0	0	0
2022/01/27	R186	04/08/2022	8.15	Call	Bond Future	1,716.9900	1.7170	1,671.3000	1.6713	(2.661)	0	0	0
2022/01/27	R186	04/08/2022	8.15	Put	Bond Future	1,549.9800	1.5500	1,583.9300	1.5839	2.190	0	0	0
2022/01/27	R186	04/08/2022	9.78	Call	Bond Future	6,364.0200	6.3640	6,289.7300	6.2897	(1.167)	0	0	0
2022/01/27	R186	04/08/2022	9.78	Put	Bond Future	215.5900	0.2156	220.9400	0.2209	2.482	0	0	3,600
2022/01/27	R186	04/08/2022	7.96	Call	Bond Future	1,345.1600	1.3452	1,305.2800	1.3053	(2.965)	0	0	3,600
2022/01/27	R186	04/08/2022			Bond Future	8.1061	110.0666	8.1270	109.9869	0.258	0.0000	0.0000	0
2022/01/27	R186	04/08/2022	8.14	Call	Bond Future	1,696.4500	1.6965	1,651.0500	1.6510	(2.676)	0	0	0
2022/01/27	R186	04/08/2022	8.14	Put	Bond Future	1,567.4700	1.5675	1,601.7100	1.6017	2.184	0	0	0
2022/01/27	R186	04/08/2022	6.96	Call	Bond Future	197.7600	0.1978	187.0300	0.1870	(5.426)	0	0	3,600
2022/01/27	R186	04/08/2022	6.96	Put	Bond Future	4,674.8300	4.6748	4,743.7400	4.7437	1.474	0	0	0
2022/01/27	R186	04/08/2022	7.96	Put	Bond Future	1,903.4700	1.9035	1,943.2300	1.9432	2.089	0	0	0
2022/01/27	R186	04/08/2022	8.13	Call	Bond Future	1,675.7200	1.6757	1,630.6200	1.6306	(2.691)	0	0	0
2022/01/27	R186	04/08/2022	8.13	Put	Bond Future	1,584.7800	1.5848	1,619.3200	1.6193	2.179	0	0	0
2022/01/27	R186	03/11/2022	8.53	Call	Bond Future	2,413.3700	2.4134	2,364.1500	2.3641	(2.039)	0	0	0
2022/01/27	R186	03/11/2022	8.53	Put	Bond Future	1,651.0100	1.6510	1,682.5000	1.6825	1.907	0	0	0
2022/01/27	R186	03/11/2022	8.54	Call	Bond Future	2,434.9300	2.4349	2,385.4900	2.3855	(2.030)	0	0	0
2022/01/27	R186	03/11/2022	8.54	Put	Bond Future	1,637.0200	1.6370	1,668.2900	1.6683	1.910	0	0	0
2022/01/27	R186	03/11/2022			Bond Future	8.3165	111.4802	8.3390	111.3995	0.271	0.0000	0.0000	0
2022/01/27	R186	03/11/2022	8.55	Call	Bond Future	2,456.9600	2.4570	2,407.3000	2.4073	(2.021)	0	0	0
2022/01/27	R186	03/11/2022	8.55	Put	Bond Future	1,623.5200	1.6235	1,654.5700	1.6546	1.913	0	0	0

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2022/01/27	R197	03/02/2022			Bond Future	321.6605	321.6605	321.3787	321.3787	(0.088)	0.0000	0.0000	988
2022/01/27	R197	05/05/2022			Bond Future	325.7160	325.7160	325.4272	325.4272	(0.089)	0.0000	0.0000	732
2022/01/27	R197	04/08/2022			Bond Future	321.6959	321.6959	321.4027	321.4027	(0.091)	0.0000	0.0000	0
2022/01/27	R197	03/11/2022			Bond Future	325.9025	325.9025	325.6054	325.6054	(0.091)	0.0000	0.0000	0
2022/01/27	R202	03/02/2022			Bond Future	241.7321	241.7321	242.4385	242.4385	0.292	0.0000	0.0000	6,620
2022/01/27	R202	05/05/2022			Bond Future	244.7798	244.7798	245.4926	245.4926	0.291	0.0000	0.0000	6,351
2022/01/27	R202	04/08/2022			Bond Future	243.6098	243.6098	244.3316	244.3316	0.296	0.0000	0.0000	91
2022/01/27	R202	03/11/2022			Bond Future	246.7952	246.7952	247.5265	247.5265	0.296	0.0000	0.0000	0
2022/01/27	R209	03/02/2022	11.02	Call	Bond Future	4,491.1600	4.4912	4,472.5900	4.4726	(0.413)	0	0	0
2022/01/27	R209	03/02/2022	11.02	Put	Bond Future	0.8900	0.0009	0.4300	0.0004	(51.685)	0	0	0
2022/01/27	R209	03/02/2022	11.03	Call	Bond Future	4,543.9500	4.5439	4,525.4200	4.5254	(0.408)	0	0	0
2022/01/27	R209	03/02/2022	11.03	Put	Bond Future	0.8000	0.0008	0.3800	0.0004	(52.500)	0	0	0
2022/01/27	R209	03/02/2022			Bond Future	10.2102	72.9347	10.2133	72.9166	0.031	0.0000	0.0000	5,461
2022/01/27	R209	03/02/2022	11.04	Call	Bond Future	4,596.7000	4.5967	4,578.2100	4.5782	(0.402)	0	0	0
2022/01/27	R209	03/02/2022	11.04	Put	Bond Future	0.7200	0.0007	0.3400	0.0003	(52.778)	0	0	0
2022/01/27	R209	05/05/2022	11.43	Call	Bond Future	5,995.7900	5.9958	5,973.6200	5.9736	(0.370)	0	0	0
2022/01/27	R209	05/05/2022	11.43	Put	Bond Future	327.7400	0.3277	324.6900	0.3247	(0.931)	0	0	0
2022/01/27	R209	05/05/2022	11.44	Call	Bond Future	6,040.7700	6.0408	6,018.6100	6.0186	(0.367)	0	0	0
2022/01/27	R209	05/05/2022	11.44	Put	Bond Future	322.4000	0.3224	319.3600	0.3194	(0.943)	0	0	0
2022/01/27	R209	05/05/2022	9.75	Call	Bond Future	458.9100	0.4589	449.1500	0.4491	(2.127)	0	0	8,525
2022/01/27	R209	05/05/2022	9.75	Put	Bond Future	4,104.8200	4.1048	4,114.1800	4.1142	0.228	0	0	0
2022/01/27	R209	05/05/2022	10.25	Call	Bond Future	1,476.6200	1.4766	1,459.0000	1.4590	(1.193)	0	0	0
2022/01/27	R209	05/05/2022	10.25	Put	Bond Future	2,162.6100	2.1626	2,164.1100	2.1641	0.069	0	0	9,000
2022/01/27	R209	05/05/2022	10.75	Call	Bond Future	3,101.2100	3.1012	3,079.6000	3.0796	(0.697)	0	0	0
2022/01/27	R209	05/05/2022	10.75	Put	Bond Future	991.1400	0.9911	988.6500	0.9886	(0.251)	0	0	3,050
2022/01/27	R209	05/05/2022			Bond Future	10.3701	70.6939	10.3734	70.6748	0.032	0.0000	0.0000	18,725
2022/01/27	R209	05/05/2022	12.00	Call	Bond Future	8,571.2500	8.5713	8,550.1400	8.5501	(0.246)	0	0	0
2022/01/27	R209	05/05/2022	12.00	Put	Bond Future	122.4000	0.1224	120.4100	0.1204	(1.626)	0	0	12,050
2022/01/27	R209	05/05/2022	11.45	Call	Bond Future	6,085.8500	6.0859	6,063.7200	6.0637	(0.364)	0	0	0
2022/01/27	R209	05/05/2022	11.45	Put	Bond Future	317.2100	0.3172	314.2000	0.3142	(0.949)	0	0	0
2022/01/27	R209	04/08/2022	10.57	Put	Bond Future	2,360.2500	2.3603	2,362.9100	2.3629	0.113	0	0	0
2022/01/27	R209	04/08/2022	10.58	Call	Bond Future	2,620.7900	2.6208	2,603.8000	2.6038	(0.648)	0	0	0
2022/01/27	R209	04/08/2022	10.58	Put	Bond Future	2,334.6700	2.3347	2,337.2600	2.3373	0.111	0	0	0
2022/01/27	R209	04/08/2022			Bond Future	10.5283	71.6279	10.5318	71.6083	0.034	0.0000	0.0000	1,550
2022/01/27	R209	04/08/2022	10.59	Call	Bond Future	2,650.7600	2.6508	2,633.7000	2.6337	(0.644)	0	0	0
2022/01/27	R209	04/08/2022	10.59	Put	Bond Future	2,309.5200	2.3095	2,312.0400	2.3120	0.109	0	0	0
2022/01/27	R209	04/08/2022	10.57	Call	Bond Future	2,591.1800	2.5912	2,574.2600	2.5743	(0.653)	0	0	0
2022/01/27	R209	03/11/2022	11.03	Call	Bond Future	3,939.9700	3.9400	3,922.6000	3.9226	(0.441)	0	0	0
2022/01/27	R209	03/11/2022	11.03	Put	Bond Future	2,142.5100	2.1425	2,145.0400	2.1450	0.118	0	0	0
2022/01/27	R209	03/11/2022			Bond Future	10.6923	69.4055	10.6960	69.3856	0.034	0.0000	0.0000	0
2022/01/27	R209	03/11/2022	11.01	Call	Bond Future	3,874.0700	3.8741	3,856.8000	3.8568	(0.446)	0	0	0
2022/01/27	R209	03/11/2022	11.01	Put	Bond Future	2,181.2200	2.1812	2,183.8500	2.1838	0.121	0	0	0
2022/01/27	R209	03/11/2022	11.02	Call	Bond Future	3,906.9700	3.9070	3,889.6500	3.8896	(0.443)	0	0	0
2022/01/27	R209	03/11/2022	11.02	Put	Bond Future	2,161.7900	2.1618	2,164.3700	2.1644	0.119	0	0	0
2022/01/27	R210	03/02/2022			Bond Future	213.7868	213.7868	213.5562	213.5562	(0.108)	0.0000	0.0000	1,126

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2022/01/27	R210	05/05/2022			Bond Future	213.6099	213.6099	213.3739	213.3739	(0.110)	0.0000	0.0000	1,038
2022/01/27	R210	04/08/2022			Bond Future	216.4833	216.4833	216.2435	216.2435	(0.111)	0.0000	0.0000	266
2022/01/27	R210	03/11/2022			Bond Future	216.3912	216.3912	216.1489	216.1489	(0.112)	0.0000	0.0000	0
2022/01/27	R213	03/02/2022	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/01/27	R213	03/02/2022	8.63	Put	Bond Future	5,491.3600	5.4914	5,399.2800	5.3993	(1.677)	0	0	0
2022/01/27	R213	03/02/2022	8.80	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	102
2022/01/27	R213	03/02/2022	8.80	Put	Bond Future	4,514.0200	4.5140	4,421.9300	4.4219	(2.040)	0	0	0
2022/01/27	R213	03/02/2022	10.60	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	430
2022/01/27	R213	03/02/2022	10.67	Call	Bond Future	5,388.2900	5.3883	5,480.3400	5.4803	1.708	0	0	0
2022/01/27	R213	03/02/2022	10.67	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	220
2022/01/27	R213	03/02/2022	10.00	Call	Bond Future	2,044.7200	2.0447	2,123.7800	2.1238	3.867	0	0	0
2022/01/27	R213	03/02/2022	10.00	Put	Bond Future	32.7800	0.0328	19.7600	0.0198	(39.719)	0	0	430
2022/01/27	R213	03/02/2022	9.98	Call	Bond Future	1,946.9200	1.9469	2,024.1800	2.0242	3.968	0	0	0
2022/01/27	R213	03/02/2022	9.98	Put	Bond Future	38.6100	0.0386	23.7900	0.0238	(38.384)	0	0	0
2022/01/27	R213	03/02/2022	9.22	Put	Bond Future	2,168.3100	2.1683	2,074.3300	2.0743	(4.334)	0	0	0
2022/01/27	R213	03/02/2022	9.58	Put	Bond Future	572.2500	0.5723	491.6800	0.4917	(14.080)	0	0	200
2022/01/27	R213	03/02/2022			Bond Future	9.6174	87.5153	9.6001	87.6074	(0.179)	0.0000	0.0000	19,450
2022/01/27	R213	03/02/2022	9.15	Call	Bond Future	4.4100	0.0044	3.3800	0.0034	(23.356)	0	0	220
2022/01/27	R213	03/02/2022	9.15	Put	Bond Future	2,548.5800	2.5486	2,455.4700	2.4555	(3.653)	0	0	0
2022/01/27	R213	03/02/2022	10.25	Call	Bond Future	3,296.9900	3.2970	3,386.9800	3.3870	2.729	0	0	0
2022/01/27	R213	03/02/2022	10.25	Put	Bond Future	3.8000	0.0038	1.7100	0.0017	(55.000)	0	0	102
2022/01/27	R213	03/02/2022	10.60	Call	Bond Future	5,044.0700	5.0441	5,136.0900	5.1361	1.824	0	0	0
2022/01/27	R213	03/02/2022	10.15	Call	Bond Future	2,793.0500	2.7931	2,880.5800	2.8806	3.134	0	0	0
2022/01/27	R213	03/02/2022	10.15	Put	Bond Future	9.2500	0.0093	4.7000	0.0047	(49.189)	0	0	200
2022/01/27	R213	03/02/2022	10.17	Call	Bond Future	2,893.7800	2.8938	2,981.9400	2.9819	3.047	0	0	0
2022/01/27	R213	03/02/2022	10.17	Put	Bond Future	7.7700	0.0078	3.8500	0.0039	(50.450)	0	0	220
2022/01/27	R213	03/02/2022	9.96	Call	Bond Future	1,849.9100	1.8499	1,925.1800	1.9252	4.069	0	0	0
2022/01/27	R213	03/02/2022	9.96	Put	Bond Future	45.3900	0.0454	28.5800	0.0286	(37.035)	0	0	0
2022/01/27	R213	03/02/2022	9.97	Call	Bond Future	1,898.3200	1.8983	1,974.6100	1.9746	4.019	0	0	0
2022/01/27	R213	03/02/2022	9.97	Put	Bond Future	41.8800	0.0419	26.0900	0.0261	(37.703)	0	0	0
2022/01/27	R213	03/02/2022	9.22	Call	Bond Future	11.3900	0.0114	9.4900	0.0095	(16.681)	0	0	430
2022/01/27	R213	03/02/2022	9.58	Call	Bond Future	372.3200	0.3723	383.8300	0.3838	3.091	0	0	0
2022/01/27	R213	03/02/2022	9.76	Call	Bond Future	954.4900	0.9545	999.2300	0.9992	4.687	0	0	0
2022/01/27	R213	03/02/2022	9.76	Put	Bond Future	197.2300	0.1972	149.8900	0.1499	(24.002)	0	0	102
2022/01/27	R213	05/05/2022	10.63	Call	Bond Future	4,619.3900	4.6194	4,689.2600	4.6893	1.513	0	0	0
2022/01/27	R213	05/05/2022	10.65	Put	Bond Future	455.8400	0.4558	434.0000	0.4340	(4.791)	0	0	0
2022/01/27	R213	05/05/2022			Bond Future	9.8032	85.0450	9.7854	85.1372	(0.181)	0.0000	0.0000	11,123
2022/01/27	R213	05/05/2022	10.63	Put	Bond Future	470.9000	0.4709	448.5300	0.4485	(4.750)	0	0	0
2022/01/27	R213	05/05/2022	10.64	Call	Bond Future	4,660.3400	4.6603	4,730.4800	4.7305	1.505	0	0	0
2022/01/27	R213	05/05/2022	10.64	Put	Bond Future	463.3100	0.4633	441.2100	0.4412	(4.770)	0	0	0
2022/01/27	R213	05/05/2022	10.65	Call	Bond Future	4,701.3600	4.7014	4,771.7600	4.7718	1.497	0	0	0
2022/01/27	R213	04/08/2022	9.88	Call	Bond Future	1,971.7800	1.9718	2,010.1700	2.0102	1.947	0	0	0
2022/01/27	R213	04/08/2022	9.89	Call	Bond Future	1,996.2200	1.9962	2,034.9400	2.0349	1.940	0	0	0
2022/01/27	R213	04/08/2022	9.90	Put	Bond Future	2,500.4000	2.5004	2,446.2400	2.4462	(2.166)	0	0	0
2022/01/27	R213	04/08/2022			Bond Future	9.9951	86.1329	9.9765	86.2261	(0.185)	0.0000	0.0000	0
2022/01/27	R213	04/08/2022	9.88	Put	Bond Future	2,552.7100	2.5527	2,497.8900	2.4979	(2.148)	0	0	0
2022/01/27	R213	04/08/2022	9.89	Put	Bond Future	2,526.4500	2.5265	2,471.9600	2.4720	(2.157)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	R213	04/08/2022	9.90	Call	Bond Future	2,020.8200	2.0208	2,059.8700	2.0599	1.932	0	0	0
2022/01/27	R213	03/11/2022	10.38	Call	Bond Future	3,195.2600	3.1953	3,244.5500	3.2445	1.543	0	0	0
2022/01/27	R213	03/11/2022	10.38	Put	Bond Future	2,267.5500	2.2675	2,222.5200	2.2225	(1.986)	0	0	0
2022/01/27	R213	03/11/2022	10.39	Call	Bond Future	3,223.2000	3.2232	3,272.7600	3.2728	1.538	0	0	0
2022/01/27	R213	03/11/2022	10.39	Put	Bond Future	2,247.4500	2.2475	2,202.6900	2.2027	(1.992)	0	0	0
2022/01/27	R213	03/11/2022	10.37	Call	Bond Future	3,167.7200	3.1677	3,216.7500	3.2168	1.548	0	0	0
2022/01/27	R213	03/11/2022	10.37	Put	Bond Future	2,288.0900	2.2881	2,242.8000	2.2428	(1.979)	0	0	200
2022/01/27	R213	03/11/2022			Bond Future	10.1884	83.7238	10.1690	83.8181	(0.190)	0.0000	0.0000	0
2022/01/27	R213	03/11/2022	10.40	Call	Bond Future	3,251.2600	3.2513	3,301.0800	3.3011	1.532	0	0	0
2022/01/27	R213	03/11/2022	10.40	Put	Bond Future	2,227.5000	2.2275	2,183.0000	2.1830	(1.998)	0	0	0
2022/01/27	R213	03/11/2022	9.13	Call	Bond Future	721.0300	0.7210	737.9700	0.7380	2.349	0	0	200
2022/01/27	R213	03/11/2022	9.13	Put	Bond Future	6,093.8600	6.0939	6,016.4800	6.0165	(1.270)	0	0	0
2022/01/27	R213	03/11/2022	9.98	Call	Bond Future	2,179.9700	2.1800	2,218.4200	2.2184	1.764	0	0	0
2022/01/27	R213	03/11/2022	9.98	Put	Bond Future	3,203.9500	3.2039	3,148.0800	3.1481	(1.744)	0	0	200
2022/01/27	R214	03/02/2022	11.39	Put	Bond Future	0.4700	0.0005	0.2400	0.0002	(48.936)	0	0	0
2022/01/27	R214	03/02/2022	11.40	Put	Bond Future	0.4300	0.0004	0.2200	0.0002	(48.837)	0	0	0
2022/01/27	R214	03/02/2022	11.41	Call	Bond Future	5,227.9000	5.2279	5,147.7100	5.1477	(1.534)	0	0	0
2022/01/27	R214	03/02/2022			Bond Future	10.4894	70.2710	10.5027	70.1911	0.126	0.0000	0.0000	11,864
2022/01/27	R214	03/02/2022	11.39	Call	Bond Future	5,121.2900	5.1213	5,041.0700	5.0411	(1.566)	0	0	0
2022/01/27	R214	03/02/2022	11.40	Call	Bond Future	5,174.6300	5.1746	5,094.4300	5.0944	(1.550)	0	0	0
2022/01/27	R214	03/02/2022	11.41	Put	Bond Future	0.3900	0.0004	0.1900	0.0002	(51.282)	0	0	0
2022/01/27	R214	05/05/2022	11.73	Put	Bond Future	339.0400	0.3390	343.3300	0.3433	1.265	0	0	0
2022/01/27	R214	05/05/2022	11.74	Put	Bond Future	333.7700	0.3338	337.9700	0.3380	1.258	0	0	0
2022/01/27	R214	05/05/2022	11.75	Call	Bond Future	6,401.3100	6.4013	6,323.6600	6.3237	(1.213)	0	0	0
2022/01/27	R214	05/05/2022			Bond Future	10.6433	67.8425	10.6572	67.7607	0.130	0.0000	0.0000	16,513
2022/01/27	R214	05/05/2022	11.73	Call	Bond Future	6,309.9600	6.3100	6,232.5000	6.2325	(1.228)	0	0	0
2022/01/27	R214	05/05/2022	11.74	Call	Bond Future	6,355.6600	6.3557	6,278.1100	6.2781	(1.220)	0	0	0
2022/01/27	R214	05/05/2022	11.75	Put	Bond Future	328.5200	0.3285	332.6200	0.3326	1.248	0	0	0
2022/01/27	R214	04/08/2022	10.98	Put	Bond Future	2,115.8700	2.1159	2,144.0800	2.1441	1.333	0	0	0
2022/01/27	R214	04/08/2022	10.99	Call	Bond Future	3,175.2800	3.1753	3,120.1600	3.1202	(1.736)	0	0	0
2022/01/27	R214	04/08/2022			Bond Future	10.8002	68.7083	10.8146	68.6253	0.133	0.0000	0.0000	1,337
2022/01/27	R214	04/08/2022	10.97	Call	Bond Future	3,109.3200	3.1093	3,054.7600	3.0548	(1.755)	0	0	0
2022/01/27	R214	04/08/2022	10.97	Put	Bond Future	2,139.3800	2.1394	2,167.8700	2.1679	1.332	0	0	0
2022/01/27	R214	04/08/2022	10.98	Call	Bond Future	3,142.2200	3.1422	3,087.3800	3.0874	(1.745)	0	0	0
2022/01/27	R214	04/08/2022	10.99	Put	Bond Future	2,092.5800	2.0926	2,120.5100	2.1205	1.335	0	0	0
2022/01/27	R214	03/11/2022	11.34	Call	Bond Future	4,267.6900	4.2677	4,209.5100	4.2095	(1.363)	0	0	0
2022/01/27	R214	03/11/2022	11.36	Put	Bond Future	2,105.5200	2.1055	2,131.0400	2.1310	1.212	0	0	0
2022/01/27	R214	03/11/2022			Bond Future	10.9543	66.3255	10.9692	66.2414	0.136	0.0000	0.0000	0
2022/01/27	R214	03/11/2022	11.34	Put	Bond Future	2,143.5900	2.1436	2,169.5300	2.1695	1.210	0	0	0
2022/01/27	R214	03/11/2022	11.35	Call	Bond Future	4,302.2100	4.3022	4,243.8100	4.2438	(1.357)	0	0	0
2022/01/27	R214	03/11/2022	11.35	Put	Bond Future	2,124.4800	2.1245	2,150.2000	2.1502	1.211	0	0	0
2022/01/27	R214	03/11/2022	11.36	Call	Bond Future	4,336.8200	4.3368	4,278.2200	4.2782	(1.351)	0	0	0
2022/01/27	R248	03/02/2022	9.80	Call	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	0
2022/01/27	R248	03/02/2022	9.80	Put	Bond Future	5,521.2400	5.5212	5,661.5600	5.6616	2.541	0	0	0
2022/01/27	R248	03/02/2022	10.00	Call	Bond Future	4.5600	0.0046	1.9000	0.0019	(58.333)	0	0	0
2022/01/27	R248	03/02/2022	10.00	Put	Bond Future	3,837.3100	3.8373	3,975.0800	3.9751	3.590	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/27	R248	03/02/2022	10.20	Put	Bond Future	2,264.0100	2.2640	2,378.9400	2.3789	5.076	0	0	0
2022/01/27	R248	03/02/2022	11.47	Call	Bond Future	7,069.4300	7.0694	6,928.8700	6.9289	(1.988)	0	0	0
2022/01/27	R248	03/02/2022	11.48	Call	Bond Future	7,135.4400	7.1354	6,994.8800	6.9949	(1.970)	0	0	0
2022/01/27	R248	03/02/2022	11.49	Put	Bond Future	0.2200	0.0002	0.1100	0.0001	(50.000)	0	0	0
2022/01/27	R248	03/02/2022	10.90	Call	Bond Future	3,178.0000	3.1780	3,031.4300	3.0314	(4.612)	0	0	900
2022/01/27	R248	03/02/2022	10.90	Put	Bond Future	43.4300	0.0434	37.2900	0.0373	(14.138)	0	0	0
2022/01/27	R248	03/02/2022	10.40	Call	Bond Future	411.1800	0.4112	323.4500	0.3234	(21.336)	0	0	100
2022/01/27	R248	03/02/2022	10.50	Call	Bond Future	772.2400	0.7722	654.0900	0.6541	(15.300)	0	0	0
2022/01/27	R248	03/02/2022	10.50	Put	Bond Future	612.7800	0.6128	635.0600	0.6351	3.636	0	0	0
2022/01/27	R248	03/02/2022			Bond Future	10.4792	88.5317	10.4975	88.3912	0.174	0.0000	0.0000	125,580
2022/01/27	R248	03/02/2022	10.20	Call	Bond Future	66.3000	0.0663	40.8000	0.0408	(38.462)	0	0	900
2022/01/27	R248	03/02/2022	11.47	Put	Bond Future	0.2700	0.0003	0.1400	0.0001	(48.148)	0	0	0
2022/01/27	R248	03/02/2022	11.48	Put	Bond Future	0.2500	0.0003	0.1200	0.0001	(52.000)	0	0	0
2022/01/27	R248	03/02/2022	11.49	Call	Bond Future	7,201.3300	7.2013	7,060.7900	7.0608	(1.952)	0	0	0
2022/01/27	R248	03/02/2022	10.70	Call	Bond Future	1,849.2200	1.8492	1,702.8200	1.7028	(7.917)	0	0	0
2022/01/27	R248	03/02/2022	10.70	Put	Bond Future	179.0200	0.1790	173.0500	0.1730	(3.335)	0	0	0
2022/01/27	R248	03/02/2022	11.00	Call	Bond Future	3,870.4700	3.8705	3,725.9000	3.7259	(3.735)	0	0	1,400
2022/01/27	R248	03/02/2022	11.00	Put	Bond Future	20.5500	0.0206	16.4100	0.0164	(20.146)	0	0	0
2022/01/27	R248	03/02/2022	10.30	Call	Bond Future	182.2400	0.1822	129.0100	0.1290	(29.209)	0	0	1,300
2022/01/27	R248	03/02/2022	10.30	Put	Bond Future	1,581.7600	1.5818	1,668.9600	1.6690	5.513	0	0	0
2022/01/27	R248	03/02/2022	10.40	Put	Bond Future	1,025.0600	1.0251	1,077.7600	1.0778	5.141	0	0	0
2022/01/27	R248	05/05/2022	11.79	Call	Bond Future	8,349.4700	8.3495	8,215.2700	8.2153	(1.607)	0	0	0
2022/01/27	R248	05/05/2022	11.79	Put	Bond Future	375.4200	0.3754	384.4400	0.3844	2.403	0	0	0
2022/01/27	R248	05/05/2022	11.80	Call	Bond Future	8,406.2900	8.4063	8,271.9200	8.2719	(1.598)	0	0	0
2022/01/27	R248	05/05/2022			Bond Future	10.6310	85.1891	10.6501	85.0458	0.180	0.0000	0.0000	123,727
2022/01/27	R248	05/05/2022	11.80	Put	Bond Future	369.3300	0.3693	378.1800	0.3782	2.396	0	0	0
2022/01/27	R248	05/05/2022	11.81	Call	Bond Future	8,463.1200	8.4631	8,328.5900	8.3286	(1.590)	0	0	0
2022/01/27	R248	05/05/2022	11.81	Put	Bond Future	363.3300	0.3633	372.0200	0.3720	2.392	0	0	0
2022/01/27	R248	04/08/2022	10.98	Call	Bond Future	3,992.1600	3.9922	3,898.8900	3.8989	(2.336)	0	0	0
2022/01/27	R248	04/08/2022	10.98	Put	Bond Future	2,592.1100	2.5921	2,644.2400	2.6442	2.011	0	0	0
2022/01/27	R248	04/08/2022	10.99	Call	Bond Future	4,034.2100	4.0342	3,940.4500	3.9405	(2.324)	0	0	0
2022/01/27	R248	04/08/2022	10.99	Put	Bond Future	2,563.1500	2.5631	2,614.7900	2.6148	2.015	0	0	0
2022/01/27	R248	04/08/2022			Bond Future	10.7859	86.2763	10.8058	86.1309	0.184	0.0000	0.0000	6,016
2022/01/27	R248	04/08/2022	11.00	Call	Bond Future	4,076.2000	4.0762	3,981.9600	3.9820	(2.312)	0	0	0
2022/01/27	R248	04/08/2022	11.00	Put	Bond Future	2,534.2300	2.5342	2,585.3900	2.5854	2.019	0	0	0
2022/01/27	R248	03/11/2022	11.30	Put	Bond Future	2,714.3200	2.7143	2,763.2600	2.7633	1.803	0	0	0
2022/01/27	R248	03/11/2022	11.31	Put	Bond Future	2,689.8900	2.6899	2,738.4400	2.7384	1.805	0	0	0
2022/01/27	R248	03/11/2022	11.32	Call	Bond Future	5,317.9200	5.3179	5,218.8300	5.2188	(1.863)	0	0	0
2022/01/27	R248	03/11/2022			Bond Future	10.9380	82.9874	10.9587	82.8401	0.189	0.0000	0.0000	0
2022/01/27	R248	03/11/2022	11.30	Call	Bond Future	5,231.4800	5.2315	5,133.1500	5.1332	(1.880)	0	0	0
2022/01/27	R248	03/11/2022	11.31	Call	Bond Future	5,274.6500	5.2747	5,175.9300	5.1759	(1.872)	0	0	0
2022/01/27	R248	03/11/2022	11.32	Put	Bond Future	2,665.6600	2.6657	2,713.8400	2.7138	1.807	0	0	0

Total

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