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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/01/2022 TO 31/01/2022

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
2022/01/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	2025	03/02/2022		Bond Future	155.4244	155.4244	155.4434	155.4434	0.012	0.0000	0.0000	1,790
2022/01/31	2025	05/05/2022		Bond Future	157.3806	157.3806	157.3982	157.3982	0.011	0.0000	0.0000	5,371
2022/01/31	2025	04/08/2022		Bond Future	157.8793	157.8793	157.8971	157.8971	0.011	0.0000	0.0000	161
2022/01/31	2025	03/11/2022		Bond Future	159.9437	159.9437	159.9617	159.9617	0.011	0.0000	0.0000	0
2022/01/31	2029	03/02/2022		Bond Future	114.0124	114.0124	114.0664	114.0664	0.047	0.0000	0.0000	1,952
2022/01/31	2029	05/05/2022		Bond Future	114.2415	114.2415	114.2949	114.2949	0.047	0.0000	0.0000	2,746
2022/01/31	2029	04/08/2022		Bond Future	115.7774	115.7774	115.8312	115.8312	0.046	0.0000	0.0000	1,844

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
2022/01/31	2029	03/11/2022			Bond Future	116.0640	116.0640	116.1186	116.1186	0.047	0.0000	0.0000	0
2022/01/31	2030	03/02/2022	8.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	101
2022/01/31	2030	03/02/2022	8.39	Put	Bond Future	5,574.3400	5.5743	5,430.6800	5.4307	(2.577)	0	0	0
2022/01/31	2030	03/02/2022	8.80	Put	Bond Future	3,292.1000	3.2921	3,148.3500	3.1483	(4.367)	0	0	0
2022/01/31	2030	03/02/2022	8.85	Call	Bond Future	0.2800	0.0003	0.0000	0.0000	(100.000)	0	0	1,000
2022/01/31	2030	03/02/2022	8.85	Put	Bond Future	3,018.6100	3.0186	2,874.6700	2.8747	(4.768)	0	0	0
2022/01/31	2030	03/02/2022	9.80	Call	Bond Future	2,018.3900	2.0184	2,141.4800	2.1415	6.098	0	0	950
2022/01/31	2030	03/02/2022	9.80	Put	Bond Future	21.9400	0.0219	1.3700	0.0014	(93.756)	0	0	0
2022/01/31	2030	03/02/2022	9.90	Put	Bond Future	8.0100	0.0080	0.2100	0.0002	(97.378)	0	0	8,000
2022/01/31	2030	03/02/2022	9.45	Call	Bond Future	533.7900	0.5338	500.9100	0.5009	(6.160)	0	0	0
2022/01/31	2030	03/02/2022	9.45	Put	Bond Future	344.6900	0.3447	168.1500	0.1682	(51.217)	0	0	0
2022/01/31	2030	03/02/2022	9.40	Call	Bond Future	392.5500	0.3926	339.5900	0.3396	(13.491)	0	0	0
2022/01/31	2030	03/02/2022	9.40	Put	Bond Future	465.4200	0.4654	268.8000	0.2688	(42.246)	0	0	0
2022/01/31	2030	03/02/2022	9.10	Call	Bond Future	20.9600	0.0210	4.2800	0.0043	(79.580)	0	0	0
2022/01/31	2030	03/02/2022	9.10	Put	Bond Future	1,685.7900	1.6858	1,525.4500	1.5254	(9.511)	0	0	0
2022/01/31	2030	03/02/2022	9.20	Call	Bond Future	70.7000	0.0707	29.4000	0.0294	(58.416)	0	0	950
2022/01/31	2030	03/02/2022	9.20	Put	Bond Future	1,201.0100	1.2010	1,016.0500	1.0161	(15.400)	0	0	0
2022/01/31	2030	03/02/2022	9.35	Call	Bond Future	276.4400	0.2764	213.2500	0.2132	(22.858)	0	0	0
2022/01/31	2030	03/02/2022	9.35	Put	Bond Future	612.2300	0.6122	405.3800	0.4054	(33.786)	0	0	101
2022/01/31	2030	03/02/2022			Bond Future	9.4139	92.3635	9.3865	92.5072	(0.291)	0.0000	0.0000	46,006
2022/01/31	2030	03/02/2022	8.80	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2030	03/02/2022	9.90	Call	Bond Future	2,512.4700	2.5125	2,648.3300	2.6483	5.407	0	0	0
2022/01/31	2030	03/02/2022	10.85	Call	Bond Future	7,151.8500	7.1518	7,295.5100	7.2955	2.009	0	0	0
2022/01/31	2030	03/02/2022	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,000
2022/01/31	2030	03/02/2022	9.60	Call	Bond Future	1,090.6500	1.0906	1,142.3500	1.1423	4.740	0	0	1,000
2022/01/31	2030	03/02/2022	9.60	Put	Bond Future	121.3500	0.1213	29.3900	0.0294	(75.781)	0	0	0
2022/01/31	2030	03/02/2022	9.78	Call	Bond Future	1,920.9800	1.9210	2,040.0000	2.0400	6.196	0	0	0
2022/01/31	2030	03/02/2022	9.78	Put	Bond Future	26.5800	0.0266	1.9400	0.0019	(92.701)	0	0	101
2022/01/31	2030	03/02/2022	9.43	Call	Bond Future	474.3800	0.4744	432.4200	0.4324	(8.845)	0	0	0
2022/01/31	2030	03/02/2022	9.43	Put	Bond Future	389.9500	0.3899	204.3300	0.2043	(47.601)	0	0	0
2022/01/31	2030	03/02/2022	9.44	Call	Bond Future	503.6000	0.5036	466.0200	0.4660	(7.462)	0	0	0
2022/01/31	2030	03/02/2022	9.44	Put	Bond Future	366.8200	0.3668	185.5800	0.1856	(49.408)	0	0	0
2022/01/31	2030	05/05/2022	10.21	Call	Bond Future	3,616.6200	3.6166	3,705.3700	3.7054	2.454	0	0	0
2022/01/31	2030	05/05/2022	10.21	Put	Bond Future	659.4400	0.6594	603.7300	0.6037	(8.448)	0	0	0
2022/01/31	2030	05/05/2022	9.95	Call	Bond Future	2,679.7800	2.6798	2,751.8900	2.7519	2.691	0	0	0
2022/01/31	2030	05/05/2022	9.65	Put	Bond Future	1,577.5400	1.5775	1,484.1800	1.4842	(5.918)	0	0	5,000
2022/01/31	2030	05/05/2022	8.81	Put	Bond Future	4,491.6600	4.4917	4,354.9800	4.3550	(3.043)	0	0	0
2022/01/31	2030	05/05/2022	8.89	Put	Bond Future	4,136.9000	4.1369	4,002.5400	4.0025	(3.248)	0	0	0
2022/01/31	2030	05/05/2022	9.15	Call	Bond Future	700.1300	0.7001	720.6000	0.7206	2.924	0	0	7,500
2022/01/31	2030	05/05/2022	9.15	Put	Bond Future	3,090.3600	3.0904	2,966.3700	2.9664	(4.012)	0	0	0
2022/01/31	2030	05/05/2022	8.14	Call	Bond Future	37.1800	0.0372	37.3100	0.0373	0.350	0	0	1,800
2022/01/31	2030	05/05/2022	8.14	Put	Bond Future	7,910.8100	7.9108	7,766.4800	7.7665	(1.824)	0	0	0
2022/01/31	2030	05/05/2022	8.47	Call	Bond Future	103.4300	0.1034	105.3000	0.1053	1.808	0	0	1,073
2022/01/31	2030	05/05/2022			Bond Future	9.6140	93.5030	9.5855	93.6475	(0.296)	0.0000	0.0000	71,348
2022/01/31	2030	05/05/2022	11.04	Call	Bond Future	7,034.6400	7.0346	7,159.1600	7.1592	1.770	0	0	0
2022/01/31	2030	05/05/2022	11.04	Put	Bond Future	160.1800	0.1602	140.2400	0.1402	(12.448)	0	0	1,800
2022/01/31	2030	05/05/2022	9.95	Put	Bond Future	997.4200	0.9974	925.0700	0.9251	(7.254)	0	0	1,073

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2022/01/31	2030	05/05/2022	10.19	Call	Bond Future	3,541.2100	3.5412	3,628.7500	3.6288	2.472	0	0	0
2022/01/31	2030	05/05/2022	10.19	Put	Bond Future	681.2600	0.6813	624.3400	0.6243	(8.355)	0	0	0
2022/01/31	2030	05/05/2022	10.20	Call	Bond Future	3,578.8500	3.5788	3,667.0000	3.6670	2.463	0	0	0
2022/01/31	2030	05/05/2022	10.20	Put	Bond Future	670.2700	0.6703	613.9600	0.6140	(8.401)	0	0	200
2022/01/31	2030	05/05/2022	9.35	Call	Bond Future	1,053.6000	1.0536	1,084.9100	1.0849	2.972	0	0	0
2022/01/31	2030	05/05/2022	9.35	Put	Bond Future	2,403.9600	2.4040	2,290.8100	2.2908	(4.707)	0	0	1,073
2022/01/31	2030	05/05/2022	9.60	Call	Bond Future	1,627.0400	1.6270	1,674.6500	1.6747	2.926	0	0	0
2022/01/31	2030	05/05/2022	9.60	Put	Bond Future	1,698.1200	1.6981	1,601.2700	1.6013	(5.703)	0	0	5,000
2022/01/31	2030	05/05/2022	9.65	Call	Bond Future	1,759.6200	1.7596	1,810.7200	1.8107	2.904	0	0	0
2022/01/31	2030	05/05/2022	8.81	Call	Bond Future	299.4100	0.2994	307.1900	0.3072	2.598	0	0	200
2022/01/31	2030	05/05/2022	8.89	Call	Bond Future	372.5800	0.3726	382.6800	0.3827	2.711	0	0	1,800
2022/01/31	2030	05/05/2022	7.73	Call	Bond Future	8.8700	0.0089	8.6900	0.0087	(2.029)	0	0	200
2022/01/31	2030	05/05/2022	7.73	Put	Bond Future	10,223.8300	10.2238	10,079.1900	10.0792	(1.415)	0	0	0
2022/01/31	2030	05/05/2022	8.47	Put	Bond Future	6,141.8400	6.1418	5,999.2500	5.9992	(2.322)	0	0	0
2022/01/31	2030	04/08/2022	9.56	Call	Bond Future	1,618.0000	1.6180	1,662.8000	1.6628	2.769	0	0	0
2022/01/31	2030	04/08/2022	9.56	Put	Bond Future	2,901.8500	2.9019	2,800.6200	2.8006	(3.488)	0	0	0
2022/01/31	2030	04/08/2022	10.95	Call	Bond Future	5,969.1600	5.9692	6,075.6400	6.0756	1.784	0	0	0
2022/01/31	2030	04/08/2022	10.95	Put	Bond Future	654.7200	0.6547	615.1700	0.6152	(6.041)	0	0	800
2022/01/31	2030	04/08/2022			Bond Future	9.8203	90.7315	9.7904	90.8775	(0.304)	0.0000	0.0000	24,189
2022/01/31	2030	04/08/2022	9.05	Call	Bond Future	744.4900	0.7445	767.4200	0.7674	3.080	0	0	800
2022/01/31	2030	04/08/2022	9.05	Put	Bond Future	4,611.7000	4.6117	4,488.6000	4.4886	(2.669)	0	0	0
2022/01/31	2030	04/08/2022	9.54	Call	Bond Future	1,576.0800	1.5761	1,619.9100	1.6199	2.781	0	0	0
2022/01/31	2030	04/08/2022	9.54	Put	Bond Future	2,959.5400	2.9595	2,857.3400	2.8573	(3.453)	0	0	0
2022/01/31	2030	04/08/2022	9.55	Call	Bond Future	1,597.0900	1.5971	1,641.4000	1.6414	2.774	0	0	0
2022/01/31	2030	04/08/2022	9.55	Put	Bond Future	2,930.7300	2.9307	2,829.0100	2.8290	(3.471)	0	0	0
2022/01/31	2030	04/08/2022	8.30	Call	Bond Future	180.9300	0.1809	186.4000	0.1864	3.023	0	0	800
2022/01/31	2030	04/08/2022	8.30	Put	Bond Future	8,016.6400	8.0166	7,876.0800	7.8761	(1.753)	0	0	0
2022/01/31	2030	03/11/2022	10.10	Call	Bond Future	2,823.7700	2.8238	2,889.2400	2.8892	2.319	0	0	0
2022/01/31	2030	03/11/2022	10.10	Put	Bond Future	2,483.9800	2.4840	2,401.5900	2.4016	(3.317)	0	0	0
2022/01/31	2030	03/11/2022			Bond Future	10.0279	91.8968	9.9966	92.0447	(0.312)	0.0000	0.0000	0
2022/01/31	2030	03/11/2022	10.09	Call	Bond Future	2,798.1300	2.7981	2,863.1900	2.8632	2.325	0	0	0
2022/01/31	2030	03/11/2022	10.09	Put	Bond Future	2,505.3500	2.5053	2,422.5500	2.4225	(3.305)	0	0	0
2022/01/31	2030	03/11/2022	10.08	Call	Bond Future	2,772.9400	2.7729	2,837.5700	2.8376	2.331	0	0	0
2022/01/31	2030	03/11/2022	10.08	Put	Bond Future	2,527.2000	2.5272	2,443.9700	2.4440	(3.293)	0	0	0
2022/01/31	2032	03/02/2022	8.91	Put	Bond Future	5,820.9600	5.8210	5,600.9500	5.6010	(3.780)	0	0	0
2022/01/31	2032	03/02/2022	11.13	Call	Bond Future	7,084.5200	7.0845	7,304.5300	7.3045	3.106	0	0	0
2022/01/31	2032	03/02/2022	11.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	210
2022/01/31	2032	03/02/2022	10.53	Call	Bond Future	3,840.0900	3.8401	4,059.0900	4.0591	5.703	0	0	0
2022/01/31	2032	03/02/2022	10.53	Put	Bond Future	1.0100	0.0010	0.0000	0.0000	(100.000)	0	0	210
2022/01/31	2032	03/02/2022	10.65	Call	Bond Future	4,501.9400	4.5019	4,721.7400	4.7217	4.882	0	0	0
2022/01/31	2032	03/02/2022	10.65	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2032	03/02/2022	10.66	Call	Bond Future	4,556.8200	4.5568	4,776.6500	4.7767	4.824	0	0	0
2022/01/31	2032	03/02/2022	10.66	Put	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	97
2022/01/31	2032	03/02/2022	10.43	Call	Bond Future	3,284.9800	3.2850	3,501.6100	3.5016	6.595	0	0	0
2022/01/31	2032	03/02/2022	10.43	Put	Bond Future	3.4100	0.0034	0.0300	0.0000	(99.120)	0	0	0
2022/01/31	2032	03/02/2022	10.45	Put	Bond Future	2.6900	0.0027	0.0200	0.0000	(99.257)	0	0	198
2022/01/31	2032	03/02/2022	10.35	Put	Bond Future	8.4300	0.0084	0.1700	0.0002	(97.983)	0	0	400

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2022/01/31	2032	03/02/2022	10.42	Call	Bond Future	3,229.3800	3.2294	3,445.6000	3.4456	6.695	0	0	0
2022/01/31	2032	03/02/2022	10.42	Put	Bond Future	3.8300	0.0038	0.0400	0.0000	(98.956)	0	0	0
2022/01/31	2032	03/02/2022	9.81	Call	Bond Future	343.2600	0.3433	302.6600	0.3027	(11.828)	0	0	0
2022/01/31	2032	03/02/2022	9.81	Put	Bond Future	628.7900	0.6288	368.1800	0.3682	(41.446)	0	0	198
2022/01/31	2032	03/02/2022	9.90	Put	Bond Future	371.2900	0.3713	159.1600	0.1592	(57.133)	0	0	900
2022/01/31	2032	03/02/2022	9.58	Call	Bond Future	33.4900	0.0335	10.6000	0.0106	(68.349)	0	0	400
2022/01/31	2032	03/02/2022	9.58	Put	Bond Future	1,692.2400	1.6922	1,449.3400	1.4493	(14.354)	0	0	0
2022/01/31	2032	03/02/2022	9.67	Call	Bond Future	98.8000	0.0988	54.1800	0.0542	(45.162)	0	0	0
2022/01/31	2032	03/02/2022			Bond Future	9.8584	92.7829	9.8211	93.0029	(0.379)	0.0000	0.0000	41,034
2022/01/31	2032	03/02/2022	8.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	198
2022/01/31	2032	03/02/2022	9.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	97
2022/01/31	2032	03/02/2022	9.14	Put	Bond Future	4,364.3600	4.3644	4,144.3500	4.1444	(5.041)	0	0	0
2022/01/31	2032	03/02/2022	9.57	Call	Bond Future	29.2200	0.0292	8.5700	0.0086	(70.671)	0	0	0
2022/01/31	2032	03/02/2022	9.57	Put	Bond Future	1,748.3100	1.7483	1,507.6500	1.5076	(13.765)	0	0	0
2022/01/31	2032	03/02/2022	10.90	Call	Bond Future	5,860.3200	5.8603	6,080.3200	6.0803	3.754	0	0	0
2022/01/31	2032	03/02/2022	10.90	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	900
2022/01/31	2032	03/02/2022	10.95	Call	Bond Future	6,128.5100	6.1285	6,348.5200	6.3485	3.590	0	0	0
2022/01/31	2032	03/02/2022	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2022/01/31	2032	03/02/2022	10.44	Call	Bond Future	3,340.5700	3.3406	3,557.5700	3.5576	6.496	0	0	0
2022/01/31	2032	03/02/2022	10.44	Put	Bond Future	3.0300	0.0030	0.0200	0.0000	(99.340)	0	0	0
2022/01/31	2032	03/02/2022	10.45	Call	Bond Future	3,396.1500	3.3962	3,613.4900	3.6135	6.400	0	0	0
2022/01/31	2032	03/02/2022	10.14	Call	Bond Future	1,699.9400	1.6999	1,864.2200	1.8642	9.664	0	0	0
2022/01/31	2032	03/02/2022	10.14	Put	Bond Future	62.8500	0.0629	7.1200	0.0071	(88.671)	0	0	97
2022/01/31	2032	03/02/2022	10.35	Call	Bond Future	2,840.4900	2.8405	3,052.2400	3.0522	7.455	0	0	0
2022/01/31	2032	03/02/2022	9.90	Call	Bond Future	615.6200	0.6156	623.5000	0.6235	1.280	0	0	900
2022/01/31	2032	03/02/2022	10.04	Call	Bond Future	1,200.2200	1.2002	1,310.2900	1.3103	9.171	0	0	100
2022/01/31	2032	03/02/2022	10.04	Put	Bond Future	139.9000	0.1399	29.9600	0.0300	(78.585)	0	0	0
2022/01/31	2032	03/02/2022	9.62	Call	Bond Future	55.8900	0.0559	23.2300	0.0232	(58.436)	0	0	210
2022/01/31	2032	03/02/2022	9.62	Put	Bond Future	1,473.8300	1.4738	1,221.1600	1.2212	(17.144)	0	0	0
2022/01/31	2032	03/02/2022	9.67	Put	Bond Future	1,216.9100	1.2169	952.2800	0.9523	(21.746)	0	0	0
2022/01/31	2032	05/05/2022	11.18	Call	Bond Future	6,466.2700	6.4663	6,649.1900	6.6492	2.829	0	0	0
2022/01/31	2032	05/05/2022	11.18	Put	Bond Future	297.3000	0.2973	258.5000	0.2585	(13.051)	0	0	780
2022/01/31	2032	05/05/2022	10.98	Call	Bond Future	5,542.6200	5.5426	5,713.9000	5.7139	3.090	0	0	0
2022/01/31	2032	05/05/2022	10.98	Put	Bond Future	420.2000	0.4202	369.7600	0.3698	(12.004)	0	0	993
2022/01/31	2032	05/05/2022	11.02	Put	Bond Future	392.8500	0.3928	344.8900	0.3449	(12.208)	0	0	0
2022/01/31	2032	05/05/2022	11.03	Call	Bond Future	5,771.7900	5.7718	5,946.1800	5.9462	3.021	0	0	0
2022/01/31	2032	05/05/2022	11.03	Put	Bond Future	386.0700	0.3861	338.7400	0.3387	(12.259)	0	0	0
2022/01/31	2032	05/05/2022	10.29	Put	Bond Future	1,268.8600	1.2689	1,160.0300	1.1600	(8.577)	0	0	0
2022/01/31	2032	05/05/2022			Bond Future	10.0473	89.7798	10.0086	90.0016	(0.386)	0.0000	0.0000	133,320
2022/01/31	2032	05/05/2022	11.04	Call	Bond Future	5,817.7500	5.8177	5,992.7500	5.9927	3.008	0	0	0
2022/01/31	2032	05/05/2022	11.04	Put	Bond Future	379.5100	0.3795	332.7900	0.3328	(12.311)	0	0	0
2022/01/31	2032	05/05/2022	11.02	Call	Bond Future	5,726.0000	5.7260	5,899.7600	5.8998	3.035	0	0	0
2022/01/31	2032	05/05/2022	9.58	Call	Bond Future	726.8100	0.7268	766.7400	0.7667	5.494	0	0	780
2022/01/31	2032	05/05/2022	9.58	Put	Bond Future	3,451.2500	3.4513	3,269.4600	3.2695	(5.267)	0	0	0
2022/01/31	2032	05/05/2022	10.18	Call	Bond Future	2,259.2600	2.2593	2,360.3400	2.3603	4.474	0	0	780
2022/01/31	2032	05/05/2022	10.18	Put	Bond Future	1,505.5100	1.5055	1,384.8700	1.3849	(8.013)	0	0	0
2022/01/31	2032	05/05/2022	10.29	Call	Bond Future	2,641.1100	2.6411	2,754.0000	2.7540	4.274	0	0	993
2022/01/31	2032	04/08/2022	10.22	Call	Bond Future	2,409.3500	2.4094	2,505.2300	2.5052	3.979	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
2022/01/31	2032	04/08/2022	9.72	Call	Bond Future	1,190.8600	1.1909	1,247.7000	1.2477	4.773	0	0	800
2022/01/31	2032	04/08/2022	9.72	Put	Bond Future	4,115.4500	4.1155	3,947.9500	3.9480	(4.070)	0	0	0
2022/01/31	2032	04/08/2022	10.20	Put	Bond Future	2,551.3000	2.5513	2,421.2400	2.4212	(5.098)	0	0	0
2022/01/31	2032	04/08/2022	10.21	Put	Bond Future	2,524.2100	2.5242	2,394.9500	2.3950	(5.121)	0	0	0
2022/01/31	2032	04/08/2022	8.97	Call	Bond Future	264.1900	0.2642	279.8800	0.2799	5.939	0	0	800
2022/01/31	2032	04/08/2022	8.97	Put	Bond Future	7,674.2300	7.6742	7,465.5800	7.4656	(2.719)	0	0	0
2022/01/31	2032	04/08/2022			Bond Future	10.2359	90.9655	10.1955	91.1898	(0.394)	0.0000	0.0000	0
2022/01/31	2032	04/08/2022	10.22	Put	Bond Future	2,497.3400	2.4973	2,368.8800	2.3689	(5.144)	0	0	0
2022/01/31	2032	04/08/2022	11.60	Call	Bond Future	7,699.7700	7.6998	7,880.3400	7.8803	2.345	0	0	0
2022/01/31	2032	04/08/2022	11.60	Put	Bond Future	546.3700	0.5464	502.6000	0.5026	(8.011)	0	0	800
2022/01/31	2032	04/08/2022	11.89	Call	Bond Future	8,971.8200	8.9718	9,162.1200	9.1621	2.121	0	0	0
2022/01/31	2032	04/08/2022	11.89	Put	Bond Future	399.1700	0.3992	365.1300	0.3651	(8.528)	0	0	0
2022/01/31	2032	04/08/2022	10.20	Call	Bond Future	2,352.1200	2.3521	2,446.4000	2.4464	4.008	0	0	0
2022/01/31	2032	04/08/2022	10.21	Call	Bond Future	2,380.6500	2.3806	2,475.7300	2.4757	3.994	0	0	0
2022/01/31	2032	03/11/2022	9.31	Put	Bond Future	7,024.6700	7.0247	6,831.8500	6.8318	(2.745)	0	0	0
2022/01/31	2032	03/11/2022	10.16	Call	Bond Future	2,237.5800	2.2376	2,322.3900	2.3224	3.790	0	0	0
2022/01/31	2032	03/11/2022	10.16	Put	Bond Future	3,730.2200	3.7302	3,587.8400	3.5878	(3.817)	0	0	180
2022/01/31	2032	03/11/2022	10.56	Put	Bond Future	2,651.9000	2.6519	2,535.7300	2.5357	(4.381)	0	0	180
2022/01/31	2032	03/11/2022			Bond Future	10.4342	87.9858	10.3920	88.2130	(0.404)	0.0000	0.0000	0
2022/01/31	2032	03/11/2022	10.66	Call	Bond Future	3,638.8100	3.6388	3,756.1500	3.7562	3.225	0	0	0
2022/01/31	2032	03/11/2022	10.66	Put	Bond Future	2,434.2800	2.4343	2,324.4300	2.3244	(4.513)	0	0	0
2022/01/31	2032	03/11/2022	9.31	Call	Bond Future	684.5100	0.6845	718.8800	0.7189	5.021	0	0	180
2022/01/31	2032	03/11/2022	10.56	Call	Bond Future	3,325.7900	3.3258	3,436.8100	3.4368	3.338	0	0	0
2022/01/31	2033	03/02/2022			Bond Future	111.1287	111.1287	111.3600	111.3600	0.208	0.0000	0.0000	2,527
2022/01/31	2033	05/05/2022			Bond Future	111.2437	111.2437	111.4767	111.4767	0.209	0.0000	0.0000	2,371
2022/01/31	2033	04/08/2022			Bond Future	112.7392	112.7392	112.9750	112.9750	0.209	0.0000	0.0000	4,967
2022/01/31	2033	03/11/2022			Bond Future	112.9047	112.9047	113.1438	113.1438	0.212	0.0000	0.0000	0
2022/01/31	2037	03/02/2022	11.45	Call	Bond Future	5,787.2600	5.7873	5,966.7300	5.9667	3.101	0	0	0
2022/01/31	2037	03/02/2022	11.46	Call	Bond Future	5,846.7100	5.8467	6,026.1900	6.0262	3.070	0	0	0
2022/01/31	2037	03/02/2022	11.47	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2037	03/02/2022			Bond Future	10.5274	85.0672	10.5003	85.2467	(0.258)	0.0000	0.0000	58,529
2022/01/31	2037	03/02/2022	11.45	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2037	03/02/2022	11.46	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2037	03/02/2022	11.47	Call	Bond Future	5,906.0900	5.9061	6,085.5800	6.0856	3.039	0	0	0
2022/01/31	2037	05/05/2022	11.82	Call	Bond Future	7,139.0400	7.1390	7,278.2800	7.2783	1.950	0	0	0
2022/01/31	2037	05/05/2022	11.83	Call	Bond Future	7,189.3500	7.1893	7,329.0800	7.3291	1.944	0	0	0
2022/01/31	2037	05/05/2022	11.84	Put	Bond Future	392.5600	0.3926	351.9400	0.3519	(10.347)	0	0	0
2022/01/31	2037	05/05/2022			Bond Future	10.7077	86.1167	10.6796	86.2975	(0.262)	0.0000	0.0000	83,923
2022/01/31	2037	05/05/2022	11.82	Put	Bond Future	405.3800	0.4054	363.8000	0.3638	(10.257)	0	0	0
2022/01/31	2037	05/05/2022	11.83	Put	Bond Future	398.8700	0.3989	357.7800	0.3578	(10.302)	0	0	0
2022/01/31	2037	05/05/2022	11.84	Call	Bond Future	7,239.8000	7.2398	7,380.0000	7.3800	1.937	0	0	0
2022/01/31	2037	04/08/2022	11.95	Call	Bond Future	7,218.9500	7.2189	7,347.9000	7.3479	1.786	0	0	0
2022/01/31	2037	04/08/2022	11.95	Put	Bond Future	957.8000	0.9578	903.8400	0.9038	(5.634)	0	0	1,050
2022/01/31	2037	04/08/2022	10.91	Put	Bond Future	2,805.4000	2.8054	2,696.2600	2.6963	(3.890)	0	0	0
2022/01/31	2037	04/08/2022	10.89	Call	Bond Future	2,853.5900	2.8536	2,926.0900	2.9261	2.541	0	0	0
2022/01/31	2037	04/08/2022	10.89	Put	Bond Future	2,864.8800	2.8649	2,754.4700	2.7545	(3.854)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/31	2037	04/08/2022	10.90	Call	Bond Future	2,886.5300		2.8865	2,959.6700	2.9597	2.534	0	0	0
2022/01/31	2037	04/08/2022			Bond Future	10.8918		82.9973	10.8627	83.1802	(0.267)	0.0000	0.0000	49,415
2022/01/31	2037	04/08/2022	10.91	Call	Bond Future	2,919.4200		2.9194	2,993.1900	2.9932	2.527	0	0	0
2022/01/31	2037	04/08/2022	11.21	Call	Bond Future	4,009.2400		4.0092	4,101.5000	4.1015	2.301	0	0	1,050
2022/01/31	2037	04/08/2022	11.21	Put	Bond Future	2,048.7500		2.0488	1,958.1000	1.9581	(4.425)	0	0	0
2022/01/31	2037	04/08/2022	11.42	Call	Bond Future	4,866.6600		4.8667	4,970.7600	4.9708	2.139	0	0	0
2022/01/31	2037	04/08/2022	11.42	Put	Bond Future	1,649.7900		1.6498	1,570.9800	1.5710	(4.777)	0	0	50
2022/01/31	2037	04/08/2022	10.10	Call	Bond Future	869.8100		0.8698	896.9500	0.8969	3.120	0	0	50
2022/01/31	2037	04/08/2022	10.10	Put	Bond Future	6,062.6500		6.0626	5,906.8800	5.9069	(2.569)	0	0	0
2022/01/31	2037	04/08/2022	10.90	Put	Bond Future	2,835.1300		2.8351	2,725.3600	2.7254	(3.872)	0	0	50
2022/01/31	2037	03/11/2022	11.32	Call	Bond Future	4,218.9300		4.2189	4,310.8000	4.3108	2.178	0	0	0
2022/01/31	2037	03/11/2022	11.30	Put	Bond Future	2,771.7600		2.7718	2,677.3200	2.6773	(3.407)	0	0	0
2022/01/31	2037	03/11/2022	11.31	Call	Bond Future	4,182.8900		4.1829	4,274.2600	4.2743	2.184	0	0	0
2022/01/31	2037	03/11/2022	11.31	Put	Bond Future	2,748.0600		2.7481	2,654.1300	2.6541	(3.418)	0	0	0
2022/01/31	2037	03/11/2022			Bond Future	11.0723		84.0633	11.0420	84.2486	(0.273)	0.0000	0.0000	0
2022/01/31	2037	03/11/2022	11.32	Put	Bond Future	2,724.5600		2.7246	2,631.1300	2.6311	(3.429)	0	0	0
2022/01/31	2037	03/11/2022	11.30	Call	Bond Future	4,146.9800		4.1470	4,237.8400	4.2378	2.191	0	0	0
2022/01/31	2038	03/02/2022			Bond Future	126.1149		126.1149	126.2975	126.2975	0.145	0.0000	0.0000	2,575
2022/01/31	2038	05/05/2022			Bond Future	127.7022		127.7022	127.8857	127.8857	0.144	0.0000	0.0000	4,174
2022/01/31	2038	04/08/2022			Bond Future	127.5999		127.5999	127.7859	127.7859	0.146	0.0000	0.0000	2,669
2022/01/31	2038	03/11/2022			Bond Future	129.2684		129.2684	129.4568	129.4568	0.146	0.0000	0.0000	0
2022/01/31	2040	03/02/2022	11.57	Put	Bond Future	0.0600		0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2040	03/02/2022	11.58	Put	Bond Future	0.0500		0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2040	03/02/2022	11.59	Call	Bond Future	6,504.8300		6.5048	6,698.2300	6.6982	2.973	0	0	0
2022/01/31	2040	03/02/2022			Bond Future	10.6220		87.2997	10.5949	87.4931	(0.255)	0.0000	0.0000	20,779
2022/01/31	2040	03/02/2022	10.60	Call	Bond Future	512.8400		0.5128	434.7000	0.4347	(15.237)	0	0	2,000
2022/01/31	2040	03/02/2022	10.60	Put	Bond Future	669.9700		0.6700	398.3800	0.3984	(40.538)	0	0	0
2022/01/31	2040	03/02/2022	11.57	Call	Bond Future	6,378.3400		6.3783	6,571.7300	6.5717	3.032	0	0	0
2022/01/31	2040	03/02/2022	11.58	Call	Bond Future	6,441.6200		6.4416	6,635.0200	6.6350	3.002	0	0	0
2022/01/31	2040	03/02/2022	11.59	Put	Bond Future	0.0500		0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2040	05/05/2022	13.04	Call	Bond Future	13,686.8200		13.6868	13,872.9100	13.8729	1.360	0	0	0
2022/01/31	2040	05/05/2022	13.04	Put	Bond Future	55.1300		0.0551	46.3100	0.0463	(15.999)	0	0	1,200
2022/01/31	2040	05/05/2022	11.91	Put	Bond Future	409.9700		0.4100	366.9900	0.3670	(10.484)	0	0	0
2022/01/31	2040	05/05/2022	11.92	Call	Bond Future	7,701.8000		7.7018	7,854.2400	7.8542	1.979	0	0	0
2022/01/31	2040	05/05/2022	11.92	Put	Bond Future	403.3900		0.4034	360.9200	0.3609	(10.528)	0	0	0
2022/01/31	2040	05/05/2022	10.57	Call	Bond Future	1,529.8900		1.5299	1,575.3900	1.5754	2.974	0	0	1,200
2022/01/31	2040	05/05/2022	10.57	Put	Bond Future	3,124.9700		3.1250	2,975.5600	2.9756	(4.781)	0	0	0
2022/01/31	2040	05/05/2022			Bond Future	10.7959		88.3767	10.7679	88.5716	(0.259)	0.0000	0.0000	57,634
2022/01/31	2040	05/05/2022	11.90	Call	Bond Future	7,593.9200		7.5939	7,745.3400	7.7453	1.994	0	0	0
2022/01/31	2040	05/05/2022	11.90	Put	Bond Future	416.6500		0.4166	373.1600	0.3732	(10.438)	0	0	0
2022/01/31	2040	05/05/2022	11.91	Call	Bond Future	7,647.8500		7.6478	7,799.7800	7.7998	1.987	0	0	0
2022/01/31	2040	05/05/2022	9.82	Call	Bond Future	185.0500		0.1850	189.6400	0.1896	2.480	0	0	1,200
2022/01/31	2040	05/05/2022	9.82	Put	Bond Future	7,419.0500		7.4190	7,228.7300	7.2287	(2.565)	0	0	0
2022/01/31	2040	04/08/2022	12.24	Put	Bond Future	857.9900		0.8580	807.5300	0.8075	(5.881)	0	0	460
2022/01/31	2040	04/08/2022	11.05	Call	Bond Future	3,378.0400		3.3780	3,461.6200	3.4616	2.474	0	0	0
2022/01/31	2040	04/08/2022	11.05	Put	Bond Future	2,860.4600		2.8605	2,746.8000	2.7468	(3.973)	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
2022/01/31	2040	04/08/2022	9.70	Put	Bond Future	9,676.0300	9.6760	9,489.3100	9.4893	(1.930)	0	0	0
2022/01/31	2040	04/08/2022			Bond Future	10.9733	85.0368	10.9442	85.2340	(0.265)	0.0000	0.0000	39,528
2022/01/31	2040	04/08/2022	12.24	Call	Bond Future	8,806.6600	8.8067	8,953.4400	8.9534	1.667	0	0	0
2022/01/31	2040	04/08/2022	11.03	Call	Bond Future	3,302.6700	3.3027	3,384.9100	3.3849	2.490	0	0	0
2022/01/31	2040	04/08/2022	11.03	Put	Bond Future	2,919.5600	2.9196	2,804.5600	2.8046	(3.939)	0	0	0
2022/01/31	2040	04/08/2022	11.04	Call	Bond Future	3,340.3900	3.3404	3,423.3000	3.4233	2.482	0	0	0
2022/01/31	2040	04/08/2022	11.04	Put	Bond Future	2,890.0000	2.8900	2,775.6700	2.7757	(3.956)	0	0	0
2022/01/31	2040	04/08/2022	9.70	Call	Bond Future	311.2300	0.3112	321.7500	0.3217	3.380	0	0	460
2022/01/31	2040	04/08/2022	10.70	Call	Bond Future	2,204.4800	2.2045	2,264.4600	2.2645	2.721	0	0	460
2022/01/31	2040	04/08/2022	10.70	Put	Bond Future	4,089.3400	4.0893	3,952.0800	3.9521	(3.357)	0	0	0
2022/01/31	2040	03/11/2022	11.41	Put	Bond Future	2,911.3700	2.9114	2,811.6400	2.8116	(3.426)	0	0	0
2022/01/31	2040	03/11/2022	11.39	Call	Bond Future	4,547.2300	4.5472	4,646.1200	4.6461	2.175	0	0	0
2022/01/31	2040	03/11/2022	11.40	Call	Bond Future	4,586.1600	4.5862	4,685.5900	4.6856	2.168	0	0	0
2022/01/31	2040	03/11/2022			Bond Future	11.1466	86.1290	11.1165	86.3287	(0.270)	0.0000	0.0000	0
2022/01/31	2040	03/11/2022	11.41	Call	Bond Future	4,625.2200	4.6252	4,725.1900	4.7252	2.161	0	0	0
2022/01/31	2040	03/11/2022	11.39	Put	Bond Future	2,961.5900	2.9616	2,860.7800	2.8608	(3.404)	0	0	0
2022/01/31	2040	03/11/2022	11.40	Put	Bond Future	2,936.3800	2.9364	2,836.1100	2.8361	(3.415)	0	0	0
2022/01/31	2044	03/02/2022	11.59	Call	Bond Future	6,199.1100	6.1991	6,395.3800	6.3954	3.166	0	0	0
2022/01/31	2044	03/02/2022	11.59	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2044	03/02/2022	11.60	Call	Bond Future	6,262.9900	6.2630	6,459.2800	6.4593	3.134	0	0	0
2022/01/31	2044	03/02/2022	11.60	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2044	03/02/2022			Bond Future	10.6814	83.9432	10.6545	84.1396	(0.252)	0.0000	0.0000	22,584
2022/01/31	2044	03/02/2022	11.61	Call	Bond Future	6,326.7900	6.3268	6,523.0900	6.5231	3.103	0	0	0
2022/01/31	2044	03/02/2022	11.61	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	2044	05/05/2022	11.91	Call	Bond Future	7,462.9000	7.4629	7,613.8900	7.6139	2.023	0	0	0
2022/01/31	2044	05/05/2022	11.91	Put	Bond Future	461.9800	0.4620	415.0200	0.4150	(10.165)	0	0	0
2022/01/31	2044	05/05/2022	11.92	Call	Bond Future	7,516.7900	7.5168	7,668.3200	7.6683	2.016	0	0	0
2022/01/31	2044	05/05/2022	11.92	Put	Bond Future	454.7900	0.4548	408.3700	0.4084	(10.207)	0	0	0
2022/01/31	2044	05/05/2022			Bond Future	10.8471	84.9789	10.8193	85.1768	(0.257)	0.0000	0.0000	55,182
2022/01/31	2044	05/05/2022	11.93	Call	Bond Future	7,570.6200	7.5706	7,722.6800	7.7227	2.009	0	0	0
2022/01/31	2044	05/05/2022	11.93	Put	Bond Future	447.6300	0.4476	401.7400	0.4017	(10.252)	0	0	0
2022/01/31	2044	04/08/2022	11.08	Call	Bond Future	3,310.4000	3.3104	3,395.2400	3.3952	2.563	0	0	0
2022/01/31	2044	04/08/2022	11.08	Put	Bond Future	2,869.6800	2.8697	2,754.2500	2.7543	(4.022)	0	0	0
2022/01/31	2044	04/08/2022	11.09	Call	Bond Future	3,347.7800	3.3478	3,433.3300	3.4333	2.555	0	0	0
2022/01/31	2044	04/08/2022	11.09	Put	Bond Future	2,838.6400	2.8386	2,723.9200	2.7239	(4.041)	0	0	0
2022/01/31	2044	04/08/2022			Bond Future	11.0159	81.7193	10.9870	81.9195	(0.263)	0.0000	0.0000	21,683
2022/01/31	2044	04/08/2022	11.10	Call	Bond Future	3,385.3400	3.3853	3,471.6000	3.4716	2.548	0	0	0
2022/01/31	2044	04/08/2022	11.10	Put	Bond Future	2,807.8800	2.8079	2,693.8700	2.6939	(4.060)	0	0	0
2022/01/31	2044	03/11/2022	11.40	Put	Bond Future	3,069.2800	3.0693	2,965.8500	2.9658	(3.370)	0	0	0
2022/01/31	2044	03/11/2022	11.41	Call	Bond Future	4,566.1200	4.5661	4,666.0400	4.6660	2.188	0	0	0
2022/01/31	2044	03/11/2022	11.41	Put	Bond Future	3,042.9000	3.0429	2,940.0300	2.9400	(3.381)	0	0	0
2022/01/31	2044	03/11/2022			Bond Future	11.1804	82.7689	11.1504	82.9717	(0.269)	0.0000	0.0000	0
2022/01/31	2044	03/11/2022	11.39	Call	Bond Future	4,488.0300	4.4880	4,586.8300	4.5868	2.201	0	0	0
2022/01/31	2044	03/11/2022	11.39	Put	Bond Future	3,095.6000	3.0956	2,991.6100	2.9916	(3.359)	0	0	0
2022/01/31	2044	03/11/2022	11.40	Call	Bond Future	4,527.1500	4.5271	4,626.5100	4.6265	2.195	0	0	0
2022/01/31	2046	03/02/2022			Bond Future	116.3360	116.3360	116.3544	116.3544	0.016	0.0000	0.0000	7,516

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/31	2046	05/05/2022			Bond Future	115.9053	115.9053	115.9226	115.9226	0.015	0.0000	0.0000	14,004
2022/01/31	2046	04/08/2022			Bond Future	117.4638	117.4638	117.4809	117.4809	0.015	0.0000	0.0000	2,969
2022/01/31	2046	03/11/2022			Bond Future	117.0713	117.0713	117.0890	117.0890	0.015	0.0000	0.0000	0
2022/01/31	2050	03/02/2022			Bond Future	118.4241	118.4241	117.5564	117.5564	(0.733)	0.0000	0.0000	5,079
2022/01/31	2050	05/05/2022			Bond Future	119.9148	119.9148	119.0348	119.0348	(0.734)	0.0000	0.0000	8,547
2022/01/31	2050	04/08/2022			Bond Future	119.5054	119.5054	118.6133	118.6133	(0.747)	0.0000	0.0000	1,194
2022/01/31	2050	03/11/2022			Bond Future	121.0679	121.0679	120.1644	120.1644	(0.746)	0.0000	0.0000	0
2022/01/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	AL37	03/02/2022			Index Future	814.8370	814.8370	816.2910	816.2910	0.178	0.0000	0.0000	0
2022/01/31	AL37	05/05/2022			Index Future	824.8900	824.8900	826.3350	826.3350	0.175	0.0000	0.0000	0
2022/01/31	AL37	04/08/2022			Index Future	835.6620	835.6620	837.1190	837.1190	0.174	0.0000	0.0000	0
2022/01/31	AL37	03/11/2022			Index Future	846.5090	846.5090	847.9830	847.9830	0.174	0.0000	0.0000	0
2022/01/31	AL7T	03/02/2022			Index Future	931.6620	931.6620	933.8110	933.8110	0.231	0.0000	0.0000	0
2022/01/31	AL7T	05/05/2022			Index Future	943.1570	943.1570	945.3000	945.3000	0.227	0.0000	0.0000	0
2022/01/31	AL7T	04/08/2022			Index Future	955.4740	955.4740	957.6360	957.6360	0.226	0.0000	0.0000	0
2022/01/31	AL7T	03/11/2022			Index Future	967.8750	967.8750	970.0650	970.0650	0.226	0.0000	0.0000	0
2022/01/31	ALBI	03/02/2022			Index Future	828.1730	828.1730	830.0030	830.0030	0.221	0.0000	0.0000	89
2022/01/31	ALBI	05/05/2022			Index Future	838.3910	838.3910	840.2160	840.2160	0.218	0.0000	0.0000	128
2022/01/31	ALBI	04/08/2022			Index Future	849.3400	849.3400	851.1810	851.1810	0.217	0.0000	0.0000	90
2022/01/31	ALBI	03/11/2022			Index Future	860.3640	860.3640	862.2280	862.2280	0.217	0.0000	0.0000	0
2022/01/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2022/01/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/01/31	ES33	03/02/2022			Bond Future	11.2759	78.9065	11.2482	79.0529	(0.246)	0.0000	0.0000	0
2022/01/31	ES33	05/05/2022			Bond Future	11.4990	76.1207	11.4703	76.2681	(0.250)	0.0000	0.0000	87
2022/01/31	ES33	04/08/2022			Bond Future	11.7242	77.1445	11.6943	77.2936	(0.255)	0.0000	0.0000	263
2022/01/31	ES33	03/11/2022			Bond Future	11.9609	74.3739	11.9297	74.5250	(0.261)	0.0000	0.0000	0
2022/01/31	ES42	03/02/2022			Bond Future	11.6993	77.8478	11.6718	78.0159	(0.235)	0.0000	0.0000	0

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2022/01/31	ES42	05/05/2022			Bond Future	11.9072	74.5689	11.8788	74.7382	(0.239)	0.0000	0.0000	1,190
2022/01/31	ES42	04/08/2022			Bond Future	12.1117	75.5724	12.0821	75.7438	(0.245)	0.0000	0.0000	3,579
2022/01/31	ES42	03/11/2022			Bond Future	12.3265	72.3020	12.2956	72.4756	(0.251)	0.0000	0.0000	0
2022/01/31	GOVI	03/02/2022	792.76	Call	GOVI	244,670.0000	24.4670	262,660.0000	26.2660	7.353	0	0	0
2022/01/31	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	03/02/2022			GOVI	817.2270	817.2270	819.0260	819.0260	0.220	0.0000	0.0000	37
2022/01/31	GOVI	03/02/2022	792.74	Call	GOVI	244,870.0000	24.4870	262,860.0000	26.2860	7.347	0	0	0
2022/01/31	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	03/02/2022	792.75	Call	GOVI	244,770.0000	24.4770	262,760.0000	26.2760	7.350	0	0	0
2022/01/31	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	05/05/2022	788.25	Call	GOVI	390,600.0000	39.0600	408,540.0000	40.8540	4.593	0	0	0
2022/01/31	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	05/05/2022			GOVI	827.3100	827.3100	829.1040	829.1040	0.217	0.0000	0.0000	986
2022/01/31	GOVI	05/05/2022	788.23	Call	GOVI	390,800.0000	39.0800	408,740.0000	40.8740	4.591	0	0	0
2022/01/31	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	05/05/2022	788.24	Call	GOVI	390,700.0000	39.0700	408,640.0000	40.8640	4.592	0	0	0
2022/01/31	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	04/08/2022	819.28	Call	GOVI	188,340.0000	18.8340	206,440.0000	20.6440	9.610	0	0	0
2022/01/31	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	04/08/2022			GOVI	838.1140	838.1140	839.9240	839.9240	0.216	0.0000	0.0000	0
2022/01/31	GOVI	04/08/2022	819.26	Call	GOVI	188,540.0000	18.8540	206,640.0000	20.6640	9.600	0	0	0
2022/01/31	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	04/08/2022	819.27	Call	GOVI	188,440.0000	18.8440	206,540.0000	20.6540	9.605	0	0	0
2022/01/31	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	03/11/2022	820.41	Call	GOVI	285,820.0000	28.5820	304,150.0000	30.4150	6.413	0	0	0
2022/01/31	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	03/11/2022	820.42	Call	GOVI	285,720.0000	28.5720	304,050.0000	30.4050	6.415	0	0	0
2022/01/31	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GOVI	03/11/2022			GOVI	848.9920	848.9920	850.8250	850.8250	0.216	0.0000	0.0000	0
2022/01/31	GOVI	03/11/2022	820.43	Call	GOVI	285,620.0000	28.5620	303,950.0000	30.3950	6.418	0	0	0
2022/01/31	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/01/31	IGOV	03/02/2022			Index Future	306.7830	306.7830	306.5900	306.5900	(0.063)	0.0000	0.0000	0
2022/01/31	IGOV	05/05/2022			Index Future	310.6440	310.6440	310.4390	310.4390	(0.066)	0.0000	0.0000	498
2022/01/31	IGOV	04/08/2022			Index Future	314.7760	314.7760	314.5650	314.5650	(0.067)	0.0000	0.0000	0
2022/01/31	IGOV	03/11/2022			Index Future	318.9360	318.9360	318.7220	318.7220	(0.067)	0.0000	0.0000	0
2022/01/31	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2022/01/31	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/01/31	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/01/31	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/01/31	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/01/31	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/01/31	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/01/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/01/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/01/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/01/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/01/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/01/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2022/01/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/01/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/01/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/01/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/01/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/01/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/01/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/01/31	JBAF	16/02/2022			Jibar Tradeable Future	4.1150	95.8850	4.1350	95.8650	0.486	0.0000	0.0000	0
2022/01/31	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.1850	95.8150	(0.712)	0.0000	0.0000	0
2022/01/31	JBAF	20/04/2022			Jibar Tradeable Future	4.5000	95.5000	4.4800	95.5200	(0.444)	0.0000	0.0000	0
2022/01/31	JBAF	18/05/2022			Jibar Tradeable Future	4.5700	95.4300	4.5300	95.4700	(0.875)	0.0000	0.0000	0
2022/01/31	JBAF	15/06/2022			Jibar Tradeable Future	4.8850	95.1150	4.8450	95.1550	(0.819)	0.0000	0.0000	72
2022/01/31	JBAF	20/07/2022			Jibar Tradeable Future	4.9450	95.0550	4.9100	95.0900	(0.708)	0.0000	0.0000	0
2022/01/31	JBAF	21/09/2022			Jibar Tradeable Future	5.3200	94.6800	5.2600	94.7400	(1.128)	0.0000	0.0000	0
2022/01/31	JBAF	21/12/2022			Jibar Tradeable Future	5.8950	94.1050	5.8100	94.1900	(1.442)	0.0000	0.0000	68
2022/01/31	JBAF	15/03/2023			Jibar Tradeable Future	6.2900	93.7100	6.2000	93.8000	(1.431)	0.0000	0.0000	0
2022/01/31	JBAF	21/06/2023			Jibar Tradeable Future	6.4850	93.5150	6.3900	93.6100	(1.465)	0.0000	0.0000	0
2022/01/31	JBAF	20/09/2023			Jibar Tradeable Future	6.7050	93.2950	6.6050	93.3950	(1.491)	0.0000	0.0000	75
2022/01/31	JBAF	20/12/2023			Jibar Tradeable Future	6.8500	93.1500	6.7750	93.2250	(1.095)	0.0000	0.0000	0
2022/01/31	R023	03/02/2022	5.08	Call	Bond Future	1.2000	0.0012	0.2200	0.0002	(81.667)	0	0	0
2022/01/31	R023	03/02/2022	5.08	Put	Bond Future	335.8700	0.3359	290.7000	0.2907	(13.449)	0	0	0
2022/01/31	R023	03/02/2022			Bond Future	5.4037	105.8173	5.3609	105.8615	(0.793)	0.0000	0.0000	12,368
2022/01/31	R023	03/02/2022	5.06	Call	Bond Future	0.8500	0.0009	0.1200	0.0001	(85.882)	0	0	0
2022/01/31	R023	03/02/2022	5.06	Put	Bond Future	356.2500	0.3563	311.3300	0.3113	(12.609)	0	0	0
2022/01/31	R023	03/02/2022	5.07	Call	Bond Future	1.0100	0.0010	0.1600	0.0002	(84.158)	0	0	0
2022/01/31	R023	03/02/2022	5.07	Put	Bond Future	346.0500	0.3460	301.0100	0.3010	(13.015)	0	0	0
2022/01/31	R023	05/05/2022	6.31	Call	Bond Future	646.0000	0.6460	681.6100	0.6816	5.512	0	0	0
2022/01/31	R023	05/05/2022	6.31	Put	Bond Future	45.1800	0.0452	37.0800	0.0371	(17.928)	0	0	0
2022/01/31	R023	05/05/2022			Bond Future	5.5476	103.1978	5.4924	103.2415	(0.995)	0.0000	0.0000	15,389
2022/01/31	R023	05/05/2022	6.29	Call	Bond Future	632.2200	0.6322	667.5600	0.6676	5.590	0	0	0
2022/01/31	R023	05/05/2022	6.29	Put	Bond Future	47.0900	0.0471	38.7200	0.0387	(17.774)	0	0	0
2022/01/31	R023	05/05/2022	6.30	Call	Bond Future	639.1100	0.6391	674.5800	0.6746	5.550	0	0	0
2022/01/31	R023	05/05/2022	6.30	Put	Bond Future	46.1300	0.0461	37.8900	0.0379	(17.863)	0	0	0
2022/01/31	R023	04/08/2022	6.05	Call	Bond Future	317.2500	0.3173	344.9800	0.3450	8.741	0	0	0
2022/01/31	R023	04/08/2022	6.05	Put	Bond Future	126.5100	0.1265	109.8900	0.1099	(13.137)	0	0	0
2022/01/31	R023	04/08/2022			Bond Future	5.7009	104.5353	5.6200	104.5796	(1.420)	0.0000	0.0000	2,360
2022/01/31	R023	04/08/2022	6.03	Call	Bond Future	309.7300	0.3097	337.1300	0.3371	8.846	0	0	0
2022/01/31	R023	04/08/2022	6.03	Put	Bond Future	129.9000	0.1299	112.9500	0.1129	(13.048)	0	0	0
2022/01/31	R023	04/08/2022	6.04	Call	Bond Future	313.4800	0.3135	341.0500	0.3410	8.795	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
2022/01/31	R023	04/08/2022	6.04	Put	Bond Future	128.1900	0.1282	111.4100	0.1114	(13.090)	0	0	0
2022/01/31	R023	03/11/2022	6.25	Call	Bond Future	199.9900	0.2000	226.3300	0.2263	13.171	0	0	0
2022/01/31	R023	03/11/2022	6.25	Put	Bond Future	113.5900	0.1136	95.6400	0.0956	(15.802)	0	0	0
2022/01/31	R023	03/11/2022	6.26	Call	Bond Future	202.1400	0.2021	228.6000	0.2286	13.090	0	0	0
2022/01/31	R023	03/11/2022	6.26	Put	Bond Future	112.6800	0.1127	94.8500	0.0948	(15.824)	0	0	0
2022/01/31	R023	03/11/2022			Bond Future	5.9687	102.0068	5.8247	102.0510	(2.413)	0.0000	0.0000	0
2022/01/31	R023	03/11/2022	6.27	Call	Bond Future	203.9600	0.2040	230.5600	0.2306	13.042	0	0	0
2022/01/31	R023	03/11/2022	6.27	Put	Bond Future	111.4300	0.1114	93.7400	0.0937	(15.875)	0	0	0
2022/01/31	R035	03/02/2022	9.92	Call	Bond Future	4.0900	0.0041	0.3600	0.0004	(91.198)	0	0	200
2022/01/31	R035	03/02/2022	9.92	Put	Bond Future	2,867.7500	2.8677	2,586.9400	2.5869	(9.792)	0	0	0
2022/01/31	R035	03/02/2022	11.73	Call	Bond Future	8,423.9300	8.4239	8,701.0100	8.7010	3.289	0	0	0
2022/01/31	R035	03/02/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	280
2022/01/31	R035	03/02/2022	11.28	Call	Bond Future	5,811.6400	5.8116	6,088.6700	6.0887	4.767	0	0	0
2022/01/31	R035	03/02/2022	11.28	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	200
2022/01/31	R035	03/02/2022	11.33	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	500
2022/01/31	R035	03/02/2022	11.39	Call	Bond Future	6,461.3400	6.4613	6,738.4100	6.7384	4.288	0	0	0
2022/01/31	R035	03/02/2022	11.39	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	683
2022/01/31	R035	03/02/2022	11.22	Call	Bond Future	5,454.2000	5.4542	5,731.1600	5.7312	5.078	0	0	0
2022/01/31	R035	03/02/2022	11.22	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R035	03/02/2022	11.23	Call	Bond Future	5,513.9200	5.5139	5,790.9000	5.7909	5.023	0	0	0
2022/01/31	R035	03/02/2022	11.23	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R035	03/02/2022	11.03	Call	Bond Future	4,308.5800	4.3086	4,584.3500	4.5844	6.400	0	0	0
2022/01/31	R035	03/02/2022	11.05	Put	Bond Future	1.0300	0.0010	0.0000	0.0000	(100.000)	0	0	1,600
2022/01/31	R035	03/02/2022	11.11	Call	Bond Future	4,793.3600	4.7934	5,069.9500	5.0700	5.770	0	0	0
2022/01/31	R035	03/02/2022	10.35	Call	Bond Future	547.5100	0.5475	545.5100	0.5455	(0.365)	0	0	1,600
2022/01/31	R035	03/02/2022	10.35	Put	Bond Future	534.4300	0.5344	255.3500	0.2554	(52.220)	0	0	0
2022/01/31	R035	03/02/2022	10.61	Call	Bond Future	1,778.6300	1.7786	1,978.9500	1.9790	11.263	0	0	0
2022/01/31	R035	03/02/2022	10.61	Put	Bond Future	87.7600	0.0878	11.0000	0.0110	(87.466)	0	0	200
2022/01/31	R035	03/02/2022	10.65	Call	Bond Future	2,008.4400	2.0084	2,228.1400	2.2281	10.939	0	0	0
2022/01/31	R035	03/02/2022	10.24	Put	Bond Future	955.1800	0.9552	628.1600	0.6282	(34.236)	0	0	0
2022/01/31	R035	03/02/2022	10.26	Call	Bond Future	288.4100	0.2884	242.3900	0.2424	(15.956)	0	0	200
2022/01/31	R035	03/02/2022	10.26	Put	Bond Future	866.7800	0.8668	543.6800	0.5437	(37.276)	0	0	0
2022/01/31	R035	03/02/2022	10.34	Call	Bond Future	513.7300	0.5137	504.8800	0.5049	(1.723)	0	0	0
2022/01/31	R035	03/02/2022	10.34	Put	Bond Future	566.0900	0.5661	280.1600	0.2802	(50.510)	0	0	500
2022/01/31	R035	03/02/2022			Bond Future	10.3480	93.5148	10.3057	93.7919	(0.408)	0.0000	0.0000	12,403
2022/01/31	R035	03/02/2022	9.70	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	683
2022/01/31	R035	03/02/2022	9.70	Put	Bond Future	4,386.4700	4.3865	4,109.3500	4.1094	(6.318)	0	0	0
2022/01/31	R035	03/02/2022	10.10	Call	Bond Future	58.6900	0.0587	25.2900	0.0253	(56.909)	0	0	280
2022/01/31	R035	03/02/2022	10.10	Put	Bond Future	1,702.3500	1.7024	1,391.8700	1.3919	(18.238)	0	0	0
2022/01/31	R035	03/02/2022	11.88	Call	Bond Future	9,268.3300	9.2683	9,545.4100	9.5454	2.990	0	0	0
2022/01/31	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/01/31	R035	03/02/2022	11.33	Call	Bond Future	6,107.8700	6.1079	6,384.9200	6.3849	4.536	0	0	0
2022/01/31	R035	03/02/2022	11.24	Call	Bond Future	5,573.5800	5.5736	5,850.5700	5.8506	4.970	0	0	0
2022/01/31	R035	03/02/2022	11.24	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R035	03/02/2022	11.03	Put	Bond Future	1.3100	0.0013	0.0000	0.0000	(100.000)	0	0	280
2022/01/31	R035	03/02/2022	11.05	Call	Bond Future	4,430.0800	4.4301	4,706.1300	4.7061	6.231	0	0	0
2022/01/31	R035	03/02/2022	11.11	Put	Bond Future	0.4900	0.0005	0.0000	0.0000	(100.000)	0	0	200

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
2022/01/31	R035	03/02/2022	10.65	Put	Bond Future	63.4500	0.0634	6.0700	0.0061	(90.433)	0	0	683
2022/01/31	R035	03/02/2022	10.24	Call	Bond Future	244.6300	0.2446	194.6900	0.1947	(20.415)	0	0	500
2022/01/31	R035	05/05/2022	11.63	Call	Bond Future	6,984.4000	6.9844	7,212.7600	7.2128	3.270	0	0	0
2022/01/31	R035	05/05/2022	11.63	Put	Bond Future	379.8400	0.3798	328.7400	0.3287	(13.453)	0	0	0
2022/01/31	R035	05/05/2022	11.64	Call	Bond Future	7,035.0000	7.0350	7,264.0200	7.2640	3.255	0	0	0
2022/01/31	R035	05/05/2022	11.64	Put	Bond Future	373.5100	0.3735	323.0700	0.3231	(13.504)	0	0	0
2022/01/31	R035	05/05/2022	10.72	Call	Bond Future	2,752.8600	2.7529	2,891.3900	2.8914	5.032	0	0	1,200
2022/01/31	R035	05/05/2022	10.72	Put	Bond Future	1,577.7300	1.5777	1,436.8000	1.4368	(8.932)	0	0	0
2022/01/31	R035	05/05/2022			Bond Future	10.5337	90.1676	10.4899	90.4470	(0.416)	0.0000	0.0000	70,742
2022/01/31	R035	05/05/2022	11.65	Call	Bond Future	7,085.7300	7.0857	7,315.3900	7.3154	3.241	0	0	0
2022/01/31	R035	05/05/2022	11.65	Put	Bond Future	367.3700	0.3674	317.5700	0.3176	(13.556)	0	0	0
2022/01/31	R035	05/05/2022	12.64	Call	Bond Future	12,138.4600	12.1385	12,406.0500	12.4061	2.204	0	0	0
2022/01/31	R035	05/05/2022	12.64	Put	Bond Future	63.3100	0.0633	51.4400	0.0514	(18.749)	0	0	1,200
2022/01/31	R035	05/05/2022	10.82	Call	Bond Future	3,151.9700	3.1520	3,303.4000	3.3034	4.804	0	0	0
2022/01/31	R035	05/05/2022	10.82	Put	Bond Future	1,355.3100	1.3553	1,227.2800	1.2273	(9.447)	0	0	1,200
2022/01/31	R035	04/08/2022	11.13	Put	Bond Future	1,789.2700	1.7893	1,670.8800	1.6709	(6.617)	0	0	100
2022/01/31	R035	04/08/2022	10.72	Call	Bond Future	2,765.3800	2.7654	2,890.6800	2.8907	4.531	0	0	0
2022/01/31	R035	04/08/2022	10.72	Put	Bond Future	2,793.8100	2.7938	2,636.2000	2.6362	(5.641)	0	0	0
2022/01/31	R035	04/08/2022	10.73	Call	Bond Future	2,798.0200	2.7980	2,924.3200	2.9243	4.514	0	0	0
2022/01/31	R035	04/08/2022	10.73	Put	Bond Future	2,764.5200	2.7645	2,607.9100	2.6079	(5.665)	0	0	0
2022/01/31	R035	04/08/2022	9.84	Call	Bond Future	664.9500	0.6650	708.0100	0.7080	6.476	0	0	100
2022/01/31	R035	04/08/2022	9.84	Put	Bond Future	6,395.9400	6.3959	6,156.0900	6.1561	(3.750)	0	0	0
2022/01/31	R035	04/08/2022	10.53	Put	Bond Future	3,403.0200	3.4030	3,226.3900	3.2264	(5.190)	0	0	0
2022/01/31	R035	04/08/2022	10.64	Call	Bond Future	2,512.9100	2.5129	2,630.2100	2.6302	4.668	0	0	0
2022/01/31	R035	04/08/2022	10.64	Put	Bond Future	3,038.9900	3.0390	2,873.3800	2.8734	(5.450)	0	0	100
2022/01/31	R035	04/08/2022	9.53	Call	Bond Future	349.9900	0.3500	374.4400	0.3744	6.986	0	0	400
2022/01/31	R035	04/08/2022	9.53	Put	Bond Future	8,214.8000	8.2148	7,956.3400	7.9563	(3.146)	0	0	0
2022/01/31	R035	04/08/2022			Bond Future	10.7246	91.3179	10.6790	91.6008	(0.425)	0.0000	0.0000	48,495
2022/01/31	R035	04/08/2022	11.13	Call	Bond Future	4,249.3200	4.2493	4,413.8400	4.4138	3.872	0	0	0
2022/01/31	R035	04/08/2022	12.18	Call	Bond Future	8,975.8400	8.9758	9,207.7800	9.2078	2.584	0	0	0
2022/01/31	R035	04/08/2022	12.18	Put	Bond Future	588.9700	0.5890	538.0000	0.5380	(8.654)	0	0	400
2022/01/31	R035	04/08/2022	10.74	Call	Bond Future	2,830.5900	2.8306	2,957.8800	2.9579	4.497	0	0	0
2022/01/31	R035	04/08/2022	10.74	Put	Bond Future	2,735.2300	2.7352	2,579.6100	2.5796	(5.689)	0	0	0
2022/01/31	R035	04/08/2022	10.53	Call	Bond Future	2,186.0700	2.1861	2,292.3500	2.2924	4.862	0	0	400
2022/01/31	R035	03/11/2022	11.15	Call	Bond Future	4,149.2400	4.1492	4,300.5500	4.3006	3.647	0	0	0
2022/01/31	R035	03/11/2022	11.15	Put	Bond Future	2,743.6000	2.7436	2,608.4900	2.6085	(4.925)	0	0	0
2022/01/31	R035	03/11/2022			Bond Future	10.9141	88.0315	10.8667	88.3179	(0.434)	0.0000	0.0000	0
2022/01/31	R035	03/11/2022	11.14	Call	Bond Future	4,113.8300	4.1138	4,264.3600	4.2644	3.659	0	0	0
2022/01/31	R035	03/11/2022	11.14	Put	Bond Future	2,767.1200	2.7671	2,631.2300	2.6312	(4.911)	0	0	0
2022/01/31	R035	03/11/2022	11.13	Call	Bond Future	4,078.2400	4.0782	4,228.0000	4.2280	3.672	0	0	0
2022/01/31	R035	03/11/2022	11.13	Put	Bond Future	2,790.5100	2.7905	2,653.8500	2.6538	(4.897)	0	0	0
2022/01/31	R186	03/02/2022	7.30	Call	Bond Future	0.5000	0.0005	0.0200	0.0000	(96.000)	0	0	0
2022/01/31	R186	03/02/2022	7.30	Put	Bond Future	2,082.3300	2.0823	1,901.1500	1.9012	(8.701)	0	0	0
2022/01/31	R186	03/02/2022			Bond Future	7.7838	112.2226	7.7413	112.4033	(0.545)	0.0000	0.0000	12,548
2022/01/31	R186	03/02/2022	7.28	Call	Bond Future	0.3300	0.0003	0.0100	0.0000	(96.970)	0	0	0
2022/01/31	R186	03/02/2022	7.28	Put	Bond Future	2,169.2700	2.1693	1,988.2500	1.9882	(8.345)	0	0	0
2022/01/31	R186	03/02/2022	7.29	Call	Bond Future	0.4100	0.0004	0.0100	0.0000	(97.561)	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
2022/01/31	R186	03/02/2022	7.29	Put	Bond Future	2,125.7900	2.1258	1,944.6900	1.9447	(8.519)	0	0	0
2022/01/31	R186	05/05/2022	9.18	Call	Bond Future	4,833.1500	4.8331	4,994.4800	4.9945	3.338	0	0	0
2022/01/31	R186	05/05/2022	9.18	Put	Bond Future	120.3900	0.1204	100.0000	0.1000	(16.937)	0	0	454
2022/01/31	R186	05/05/2022	8.32	Call	Bond Future	2,036.3400	2.0363	2,144.3300	2.1443	5.303	0	0	0
2022/01/31	R186	05/05/2022	8.32	Put	Bond Future	664.3000	0.6643	590.5700	0.5906	(11.099)	0	0	0
2022/01/31	R186	05/05/2022	8.14	Call	Bond Future	1,571.2300	1.5712	1,662.3800	1.6624	5.801	0	0	454
2022/01/31	R186	05/05/2022	8.14	Put	Bond Future	915.1900	0.9152	824.6200	0.8246	(9.896)	0	0	0
2022/01/31	R186	05/05/2022	7.28	Call	Bond Future	244.6700	0.2447	264.4000	0.2644	8.064	0	0	435
2022/01/31	R186	05/05/2022	7.28	Put	Bond Future	3,092.4100	3.0924	2,930.4200	2.9304	(5.238)	0	0	0
2022/01/31	R186	05/05/2022	7.48	Call	Bond Future	424.3800	0.4244	456.5400	0.4565	7.578	0	0	3,600
2022/01/31	R186	05/05/2022	7.48	Put	Bond Future	2,444.8800	2.4449	2,295.3200	2.2953	(6.117)	0	0	0
2022/01/31	R186	05/05/2022			Bond Future	7.9764	113.6072	7.9313	113.7889	(0.566)	0.0000	0.0000	73,883
2022/01/31	R186	05/05/2022	8.64	Call	Bond Future	2,994.1100	2.9941	3,127.6300	3.1276	4.459	0	0	0
2022/01/31	R186	05/05/2022	8.64	Put	Bond Future	363.6500	0.3637	315.4500	0.3155	(13.255)	0	0	4,035
2022/01/31	R186	05/05/2022	8.94	Call	Bond Future	3,992.9400	3.9929	4,144.1700	4.1442	3.787	0	0	0
2022/01/31	R186	05/05/2022	8.94	Put	Bond Future	199.3200	0.1993	168.8300	0.1688	(15.297)	0	0	454
2022/01/31	R186	05/05/2022	8.31	Call	Bond Future	2,008.7500	2.0088	2,115.8400	2.1158	5.331	0	0	0
2022/01/31	R186	05/05/2022	8.31	Put	Bond Future	676.3300	0.6763	601.7000	0.6017	(11.035)	0	0	0
2022/01/31	R186	05/05/2022	8.35	Call	Bond Future	2,119.8800	2.1199	2,230.5100	2.2305	5.219	0	0	454
2022/01/31	R186	05/05/2022	8.35	Put	Bond Future	629.0800	0.6291	557.9900	0.5580	(11.301)	0	0	0
2022/01/31	R186	05/05/2022	7.88	Call	Bond Future	1,014.4100	1.0144	1,080.4000	1.0804	6.505	0	0	435
2022/01/31	R186	05/05/2022	7.88	Put	Bond Future	1,403.0900	1.4031	1,287.3600	1.2874	(8.248)	0	0	0
2022/01/31	R186	05/05/2022	8.30	Call	Bond Future	1,981.5200	1.9815	2,087.7100	2.0877	5.359	0	0	0
2022/01/31	R186	05/05/2022	8.30	Put	Bond Future	688.7400	0.6887	613.2100	0.6132	(10.966)	0	0	0
2022/01/31	R186	05/05/2022	6.73	Call	Bond Future	43.9800	0.0440	47.4700	0.0475	7.935	0	0	3,600
2022/01/31	R186	05/05/2022	6.73	Put	Bond Future	5,206.3900	5.2064	5,028.1600	5.0282	(3.423)	0	0	0
2022/01/31	R186	04/08/2022	8.15	Call	Bond Future	1,582.1300	1.5821	1,662.5700	1.6626	5.084	0	0	0
2022/01/31	R186	04/08/2022	8.15	Put	Bond Future	1,661.8900	1.6619	1,558.6100	1.5586	(6.215)	0	0	0
2022/01/31	R186	04/08/2022	9.78	Call	Bond Future	6,136.7600	6.1368	6,296.1100	6.2961	2.597	0	0	0
2022/01/31	R186	04/08/2022	9.78	Put	Bond Future	235.1000	0.2351	210.7300	0.2107	(10.366)	0	0	3,600
2022/01/31	R186	04/08/2022	7.96	Call	Bond Future	1,228.2600	1.2283	1,295.8000	1.2958	5.499	0	0	3,600
2022/01/31	R186	04/08/2022			Bond Future	8.1710	109.8198	8.1227	110.0035	(0.591)	0.0000	0.0000	0
2022/01/31	R186	04/08/2022	8.14	Call	Bond Future	1,562.5100	1.5625	1,642.2700	1.6423	5.105	0	0	0
2022/01/31	R186	04/08/2022	8.14	Put	Bond Future	1,680.3000	1.6803	1,576.3400	1.5763	(6.187)	0	0	0
2022/01/31	R186	04/08/2022	6.96	Call	Bond Future	167.7600	0.1678	181.7200	0.1817	8.321	0	0	3,600
2022/01/31	R186	04/08/2022	6.96	Put	Bond Future	4,891.6000	4.8916	4,721.8400	4.7218	(3.470)	0	0	0
2022/01/31	R186	04/08/2022	7.96	Put	Bond Future	2,033.3400	2.0333	1,917.1600	1.9172	(5.714)	0	0	0
2022/01/31	R186	04/08/2022	8.13	Call	Bond Future	1,542.7100	1.5427	1,621.7900	1.6218	5.126	0	0	0
2022/01/31	R186	04/08/2022	8.13	Put	Bond Future	1,698.5400	1.6985	1,593.9000	1.5939	(6.161)	0	0	0
2022/01/31	R186	03/11/2022	8.53	Call	Bond Future	2,266.4300	2.2664	2,359.3700	2.3594	4.101	0	0	0
2022/01/31	R186	03/11/2022	8.53	Put	Bond Future	1,754.0600	1.7541	1,660.9500	1.6609	(5.308)	0	0	0
2022/01/31	R186	03/11/2022	8.54	Call	Bond Future	2,287.3000	2.2873	2,380.7600	2.3808	4.086	0	0	0
2022/01/31	R186	03/11/2022	8.54	Put	Bond Future	1,739.3800	1.7394	1,646.7900	1.6468	(5.323)	0	0	0
2022/01/31	R186	03/11/2022			Bond Future	8.3863	111.2302	8.3344	111.4163	(0.620)	0.0000	0.0000	0
2022/01/31	R186	03/11/2022	8.55	Call	Bond Future	2,308.6500	2.3087	2,402.6200	2.4026	4.070	0	0	0
2022/01/31	R186	03/11/2022	8.55	Put	Bond Future	1,725.2000	1.7252	1,633.1200	1.6331	(5.337)	0	0	0
2022/01/31	R197	03/02/2022			Bond Future	321.5792	321.5792	321.4980	321.4980	(0.025)	0.0000	0.0000	981

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2022/01/31	R197	05/05/2022			Bond Future	325.6267	325.6267	325.5409	325.5409	(0.026)	0.0000	0.0000	792
2022/01/31	R197	04/08/2022			Bond Future	321.5998	321.5998	321.5126	321.5126	(0.027)	0.0000	0.0000	0
2022/01/31	R197	03/11/2022			Bond Future	325.8050	325.8050	325.7166	325.7166	(0.027)	0.0000	0.0000	0
2022/01/31	R202	03/02/2022			Bond Future	242.4535	242.4535	242.4915	242.4915	0.016	0.0000	0.0000	6,620
2022/01/31	R202	05/05/2022			Bond Future	245.5049	245.5049	245.5407	245.5407	0.015	0.0000	0.0000	6,392
2022/01/31	R202	04/08/2022			Bond Future	244.3413	244.3413	244.3773	244.3773	0.015	0.0000	0.0000	91
2022/01/31	R202	03/11/2022			Bond Future	247.5362	247.5362	247.5725	247.5725	0.015	0.0000	0.0000	0
2022/01/31	R209	03/02/2022	11.02	Call	Bond Future	3,847.9000	3.8479	4,002.0500	4.0020	4.006	0	0	0
2022/01/31	R209	03/02/2022	11.02	Put	Bond Future	0.8100	0.0008	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R209	03/02/2022	11.03	Call	Bond Future	3,900.6900	3.9007	4,054.9300	4.0549	3.954	0	0	0
2022/01/31	R209	03/02/2022	11.03	Put	Bond Future	0.7200	0.0007	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R209	03/02/2022			Bond Future	10.3216	72.2915	10.2946	72.4465	(0.261)	0.0000	0.0000	5,461
2022/01/31	R209	03/02/2022	11.04	Call	Bond Future	3,953.4400	3.9534	4,107.7600	4.1078	3.903	0	0	0
2022/01/31	R209	03/02/2022	11.04	Put	Bond Future	0.6400	0.0006	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R209	05/05/2022	11.43	Call	Bond Future	5,419.3700	5.4194	5,535.2000	5.5352	2.137	0	0	0
2022/01/31	R209	05/05/2022	11.43	Put	Bond Future	404.0600	0.4041	363.8400	0.3638	(9.954)	0	0	0
2022/01/31	R209	05/05/2022	11.44	Call	Bond Future	5,463.1900	5.4632	5,579.4900	5.5795	2.129	0	0	0
2022/01/31	R209	05/05/2022	11.44	Put	Bond Future	397.5600	0.3976	357.8100	0.3578	(9.998)	0	0	0
2022/01/31	R209	05/05/2022	9.75	Call	Bond Future	330.0200	0.3300	339.7300	0.3397	2.942	0	0	8,525
2022/01/31	R209	05/05/2022	9.75	Put	Bond Future	4,628.6700	4.6287	4,482.3300	4.4823	(3.162)	0	0	0
2022/01/31	R209	05/05/2022	10.25	Call	Bond Future	1,182.8600	1.1829	1,218.6800	1.2187	3.028	0	0	0
2022/01/31	R209	05/05/2022	10.25	Put	Bond Future	2,521.5900	2.5216	2,401.3600	2.4014	(4.768)	0	0	9,000
2022/01/31	R209	05/05/2022	10.75	Call	Bond Future	2,651.5200	2.6515	2,725.0800	2.7251	2.774	0	0	0
2022/01/31	R209	05/05/2022	10.75	Put	Bond Future	1,194.1900	1.1942	1,111.7000	1.1117	(6.908)	0	0	3,050
2022/01/31	R209	05/05/2022			Bond Future	10.4859	70.0411	10.4580	70.1972	(0.265)	0.0000	0.0000	18,305
2022/01/31	R209	05/05/2022	12.00	Call	Bond Future	7,948.6800	7.9487	8,085.4400	8.0854	1.721	0	0	0
2022/01/31	R209	05/05/2022	12.00	Put	Bond Future	152.5700	0.1526	133.2800	0.1333	(12.643)	0	0	12,050
2022/01/31	R209	05/05/2022	11.45	Call	Bond Future	5,507.1400	5.5071	5,623.9000	5.6239	2.120	0	0	0
2022/01/31	R209	05/05/2022	11.45	Put	Bond Future	391.2400	0.3912	351.9500	0.3520	(10.042)	0	0	0
2022/01/31	R209	04/08/2022	10.57	Put	Bond Future	2,671.0500	2.6711	2,571.5900	2.5716	(3.724)	0	0	0
2022/01/31	R209	04/08/2022	10.58	Call	Bond Future	2,267.3500	2.2674	2,326.3600	2.3264	2.603	0	0	0
2022/01/31	R209	04/08/2022	10.58	Put	Bond Future	2,643.0900	2.6431	2,544.1900	2.5442	(3.742)	0	0	0
2022/01/31	R209	04/08/2022			Bond Future	10.6484	70.9660	10.6196	71.1240	(0.270)	0.0000	0.0000	1,550
2022/01/31	R209	04/08/2022	10.59	Call	Bond Future	2,294.9600	2.2950	2,354.5200	2.3545	2.595	0	0	0
2022/01/31	R209	04/08/2022	10.59	Put	Bond Future	2,615.5800	2.6156	2,517.2300	2.5172	(3.760)	0	0	0
2022/01/31	R209	04/08/2022	10.57	Call	Bond Future	2,240.1200	2.2401	2,298.5700	2.2986	2.609	0	0	0
2022/01/31	R209	03/11/2022	11.03	Call	Bond Future	3,527.8100	3.5278	3,606.0100	3.6060	2.217	0	0	0
2022/01/31	R209	03/11/2022	11.03	Put	Bond Future	2,400.7100	2.4007	2,319.0000	2.3190	(3.404)	0	0	0
2022/01/31	R209	03/11/2022			Bond Future	10.8168	68.7351	10.7869	68.8951	(0.276)	0.0000	0.0000	0
2022/01/31	R209	03/11/2022	11.01	Call	Bond Future	3,465.5400	3.4655	3,542.8400	3.5428	2.231	0	0	0
2022/01/31	R209	03/11/2022	11.01	Put	Bond Future	2,443.0500	2.4431	2,360.4400	2.3604	(3.381)	0	0	0
2022/01/31	R209	03/11/2022	11.02	Call	Bond Future	3,496.6100	3.4966	3,574.3700	3.5744	2.224	0	0	0
2022/01/31	R209	03/11/2022	11.02	Put	Bond Future	2,421.7900	2.4218	2,339.6400	2.3396	(3.392)	0	0	0
2022/01/31	R210	03/02/2022			Bond Future	214.0625	214.0625	214.0908	214.0908	0.013	0.0000	0.0000	1,126
2022/01/31	R210	05/05/2022			Bond Future	213.8842	213.8842	213.9106	213.9106	0.012	0.0000	0.0000	1,039

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2022/01/31	R210	04/08/2022			Bond Future	216.7599		216.7860		0.012	0.0000	0.0000	266
2022/01/31	R210	03/11/2022			Bond Future	216.6707		216.6977		0.012	0.0000	0.0000	0
2022/01/31	R213	03/02/2022	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/01/31	R213	03/02/2022	8.63	Put	Bond Future	5,842.1000	5.8421	5,617.0100	5.6170	(3.853)	0	0	0
2022/01/31	R213	03/02/2022	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	102
2022/01/31	R213	03/02/2022	8.80	Put	Bond Future	4,864.7500	4.8648	4,639.6600	4.6397	(4.627)	0	0	0
2022/01/31	R213	03/02/2022	10.60	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	430
2022/01/31	R213	03/02/2022	10.67	Call	Bond Future	5,037.5200	5.0375	5,262.6000	5.2626	4.468	0	0	0
2022/01/31	R213	03/02/2022	10.67	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	220
2022/01/31	R213	03/02/2022	10.00	Call	Bond Future	1,694.4600	1.6945	1,888.4800	1.8885	11.450	0	0	0
2022/01/31	R213	03/02/2022	10.00	Put	Bond Future	33.2600	0.0333	2.1900	0.0022	(93.416)	0	0	430
2022/01/31	R213	03/02/2022	9.98	Call	Bond Future	1,597.7300	1.5977	1,785.7800	1.7858	11.770	0	0	0
2022/01/31	R213	03/02/2022	9.98	Put	Bond Future	40.1600	0.0402	3.1200	0.0031	(92.231)	0	0	0
2022/01/31	R213	03/02/2022	9.22	Put	Bond Future	2,509.0800	2.5091	2,282.6400	2.2826	(9.025)	0	0	0
2022/01/31	R213	03/02/2022	9.58	Put	Bond Future	736.1700	0.7362	476.7400	0.4767	(35.241)	0	0	200
2022/01/31	R213	03/02/2022			Bond Future	9.6832	87.1646	9.6409	87.3897	(0.437)	0.0000	0.0000	17,934
2022/01/31	R213	03/02/2022	9.15	Call	Bond Future	0.3800	0.0004	0.0100	0.0000	(97.368)	0	0	220
2022/01/31	R213	03/02/2022	9.15	Put	Bond Future	2,895.2900	2.8953	2,669.8300	2.6698	(7.787)	0	0	0
2022/01/31	R213	03/02/2022	10.25	Call	Bond Future	2,945.0200	2.9450	3,167.5600	3.1676	7.556	0	0	0
2022/01/31	R213	03/02/2022	10.25	Put	Bond Future	2.5700	0.0026	0.0200	0.0000	(99.222)	0	0	102
2022/01/31	R213	03/02/2022	10.60	Call	Bond Future	4,693.2700	4.6933	4,918.3400	4.9183	4.796	0	0	0
2022/01/31	R213	03/02/2022	10.15	Call	Bond Future	2,440.5600	2.4406	2,658.2800	2.6583	8.921	0	0	0
2022/01/31	R213	03/02/2022	10.15	Put	Bond Future	7.5000	0.0075	0.1300	0.0001	(98.267)	0	0	200
2022/01/31	R213	03/02/2022	10.17	Call	Bond Future	2,541.3500	2.5413	2,760.4500	2.7605	8.621	0	0	0
2022/01/31	R213	03/02/2022	10.17	Put	Bond Future	6.0800	0.0061	0.0900	0.0001	(98.520)	0	0	220
2022/01/31	R213	03/02/2022	9.96	Call	Bond Future	1,502.1200	1.5021	1,683.2700	1.6833	12.060	0	0	0
2022/01/31	R213	03/02/2022	9.96	Put	Bond Future	48.3400	0.0483	4.4000	0.0044	(90.898)	0	0	0
2022/01/31	R213	03/02/2022	9.97	Call	Bond Future	1,549.7900	1.5498	1,734.5000	1.7345	11.918	0	0	0
2022/01/31	R213	03/02/2022	9.97	Put	Bond Future	44.0900	0.0441	3.7100	0.0037	(91.585)	0	0	0
2022/01/31	R213	03/02/2022	9.22	Call	Bond Future	1.4200	0.0014	0.0700	0.0001	(95.070)	0	0	430
2022/01/31	R213	03/02/2022	9.58	Call	Bond Future	185.5000	0.1855	151.1600	0.1512	(18.512)	0	0	0
2022/01/31	R213	03/02/2022	9.76	Call	Bond Future	653.1400	0.6531	713.4100	0.7134	9.228	0	0	0
2022/01/31	R213	03/02/2022	9.76	Put	Bond Future	246.6200	0.2466	81.8000	0.0818	(66.832)	0	0	102
2022/01/31	R213	05/05/2022	10.63	Call	Bond Future	4,316.2000	4.3162	4,480.7500	4.4807	3.812	0	0	0
2022/01/31	R213	05/05/2022	10.65	Put	Bond Future	508.0600	0.5081	447.1600	0.4472	(11.987)	0	0	0
2022/01/31	R213	05/05/2022			Bond Future	9.8723	84.6879	9.8284	84.9148	(0.445)	0.0000	0.0000	22,864
2022/01/31	R213	05/05/2022	10.63	Put	Bond Future	524.7700	0.5248	462.4000	0.4624	(11.885)	0	0	0
2022/01/31	R213	05/05/2022	10.64	Call	Bond Future	4,356.3200	4.3563	4,521.6100	4.5216	3.794	0	0	0
2022/01/31	R213	05/05/2022	10.64	Put	Bond Future	516.3500	0.5163	454.7200	0.4547	(11.936)	0	0	0
2022/01/31	R213	05/05/2022	10.65	Call	Bond Future	4,396.5200	4.3965	4,562.5400	4.5625	3.776	0	0	0
2022/01/31	R213	04/08/2022	9.88	Call	Bond Future	1,793.7100	1.7937	1,880.2400	1.8802	4.824	0	0	0
2022/01/31	R213	04/08/2022	9.89	Call	Bond Future	1,816.8200	1.8168	1,904.1500	1.9041	4.807	0	0	0
2022/01/31	R213	04/08/2022	9.90	Put	Bond Future	2,682.0600	2.6821	2,540.5100	2.5405	(5.278)	0	0	0
2022/01/31	R213	04/08/2022			Bond Future	10.0674	85.7705	10.0215	86.0002	(0.456)	0.0000	0.0000	0
2022/01/31	R213	04/08/2022	9.88	Put	Bond Future	2,737.0300	2.7370	2,593.8800	2.5939	(5.230)	0	0	0
2022/01/31	R213	04/08/2022	9.89	Put	Bond Future	2,709.4400	2.7094	2,567.0900	2.5671	(5.254)	0	0	0
2022/01/31	R213	04/08/2022	9.90	Call	Bond Future	1,840.0900	1.8401	1,928.2200	1.9282	4.789	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
2022/01/31	R213	03/11/2022	10.38	Call	Bond Future	2,980.1700	2.9802	3,095.0800	3.0951	3.856	0	0	0
2022/01/31	R213	03/11/2022	10.38	Put	Bond Future	2,419.5500	2.4196	2,301.8600	2.3019	(4.864)	0	0	0
2022/01/31	R213	03/11/2022	10.39	Call	Bond Future	3,007.0900	3.0071	3,122.6600	3.1227	3.843	0	0	0
2022/01/31	R213	03/11/2022	10.39	Put	Bond Future	2,398.4300	2.3984	2,281.4000	2.2814	(4.879)	0	0	0
2022/01/31	R213	03/11/2022	10.37	Call	Bond Future	2,953.6500	2.9537	3,067.9000	3.0679	3.868	0	0	0
2022/01/31	R213	03/11/2022	10.37	Put	Bond Future	2,441.1100	2.4411	2,322.7600	2.3228	(4.848)	0	0	200
2022/01/31	R213	03/11/2022			Bond Future	10.2639	83.3567	10.2160	83.5893	(0.467)	0.0000	0.0000	0
2022/01/31	R213	03/11/2022	10.40	Call	Bond Future	3,034.1300	3.0341	3,150.3500	3.1504	3.830	0	0	0
2022/01/31	R213	03/11/2022	10.40	Put	Bond Future	2,377.4600	2.3775	2,261.0800	2.2611	(4.895)	0	0	0
2022/01/31	R213	03/11/2022	9.13	Call	Bond Future	640.3200	0.6403	677.2400	0.6772	5.766	0	0	200
2022/01/31	R213	03/11/2022	9.13	Put	Bond Future	6,380.2400	6.3802	6,184.5600	6.1846	(3.067)	0	0	0
2022/01/31	R213	03/11/2022	9.98	Call	Bond Future	2,007.8400	2.0078	2,095.9700	2.0960	4.389	0	0	0
2022/01/31	R213	03/11/2022	9.98	Put	Bond Future	3,398.9100	3.3989	3,254.4400	3.2544	(4.250)	0	0	200
2022/01/31	R214	03/02/2022	11.39	Put	Bond Future	0.5300	0.0005	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R214	03/02/2022	11.40	Put	Bond Future	0.4700	0.0005	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R214	03/02/2022	11.41	Call	Bond Future	4,408.8400	4.4088	4,568.4000	4.5684	3.619	0	0	0
2022/01/31	R214	03/02/2022			Bond Future	10.6262	69.4520	10.5992	69.6119	(0.253)	0.0000	0.0000	11,604
2022/01/31	R214	03/02/2022	11.39	Call	Bond Future	4,302.2600	4.3023	4,461.7100	4.4617	3.706	0	0	0
2022/01/31	R214	03/02/2022	11.40	Call	Bond Future	4,355.5800	4.3556	4,515.0900	4.5151	3.662	0	0	0
2022/01/31	R214	03/02/2022	11.41	Put	Bond Future	0.4200	0.0004	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R214	05/05/2022	11.73	Put	Bond Future	439.3600	0.4394	396.5500	0.3966	(9.744)	0	0	0
2022/01/31	R214	05/05/2022	11.74	Put	Bond Future	432.6400	0.4326	390.3000	0.3903	(9.786)	0	0	0
2022/01/31	R214	05/05/2022	11.75	Call	Bond Future	5,668.0200	5.6680	5,787.3000	5.7873	2.104	0	0	0
2022/01/31	R214	05/05/2022			Bond Future	10.7852	67.0118	10.7575	67.1729	(0.257)	0.0000	0.0000	16,773
2022/01/31	R214	05/05/2022	11.73	Call	Bond Future	5,579.5600	5.5796	5,697.9000	5.6979	2.121	0	0	0
2022/01/31	R214	05/05/2022	11.74	Call	Bond Future	5,623.8100	5.6238	5,742.6200	5.7426	2.113	0	0	0
2022/01/31	R214	05/05/2022	11.75	Put	Bond Future	425.9500	0.4259	384.0800	0.3841	(9.830)	0	0	0
2022/01/31	R214	04/08/2022	10.98	Put	Bond Future	2,476.2300	2.4762	2,379.8800	2.3799	(3.891)	0	0	0
2022/01/31	R214	04/08/2022	10.99	Call	Bond Future	2,690.5400	2.6905	2,757.8900	2.7579	2.503	0	0	0
2022/01/31	R214	04/08/2022			Bond Future	10.9474	67.8661	10.9187	68.0292	(0.263)	0.0000	0.0000	1,337
2022/01/31	R214	04/08/2022	10.97	Call	Bond Future	2,630.3600	2.6304	2,696.5800	2.6966	2.518	0	0	0
2022/01/31	R214	04/08/2022	10.97	Put	Bond Future	2,502.6300	2.5026	2,405.7200	2.4057	(3.872)	0	0	0
2022/01/31	R214	04/08/2022	10.98	Call	Bond Future	2,660.3700	2.6604	2,727.1500	2.7271	2.510	0	0	0
2022/01/31	R214	04/08/2022	10.99	Put	Bond Future	2,450.0500	2.4500	2,354.2700	2.3543	(3.909)	0	0	0
2022/01/31	R214	03/11/2022	11.34	Call	Bond Future	3,736.6800	3.7367	3,818.4300	3.8184	2.188	0	0	0
2022/01/31	R214	03/11/2022	11.36	Put	Bond Future	2,423.0700	2.4231	2,340.5700	2.3406	(3.405)	0	0	0
2022/01/31	R214	03/11/2022			Bond Future	11.1068	65.4725	11.0771	65.6377	(0.268)	0.0000	0.0000	0
2022/01/31	R214	03/11/2022	11.34	Put	Bond Future	2,465.6100	2.4656	2,382.2000	2.3822	(3.383)	0	0	0
2022/01/31	R214	03/11/2022	11.35	Call	Bond Future	3,768.9600	3.7690	3,851.1600	3.8512	2.181	0	0	0
2022/01/31	R214	03/11/2022	11.35	Put	Bond Future	2,444.2600	2.4443	2,361.3000	2.3613	(3.394)	0	0	0
2022/01/31	R214	03/11/2022	11.36	Call	Bond Future	3,801.3400	3.8013	3,884.0000	3.8840	2.174	0	0	0
2022/01/31	R248	03/02/2022	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/01/31	R248	03/02/2022	9.80	Put	Bond Future	6,562.8400	6.5628	6,435.5700	6.4356	(1.939)	0	0	0
2022/01/31	R248	03/02/2022	10.00	Call	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R248	03/02/2022	10.00	Put	Bond Future	4,874.5700	4.8746	4,747.2300	4.7472	(2.612)	0	0	0
2022/01/31	R248	03/02/2022	10.20	Put	Bond Future	3,244.3800	3.2444	3,112.4200	3.1124	(4.067)	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
2022/01/31	R248	03/02/2022	11.47	Call	Bond Future	6,027.6800	6.0277	6,154.6800	6.1547	2.107	0	0	0
2022/01/31	R248	03/02/2022	11.48	Call	Bond Future	6,093.6800	6.0937	6,220.7100	6.2207	2.085	0	0	0
2022/01/31	R248	03/02/2022	11.49	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R248	03/02/2022	10.90	Call	Bond Future	2,176.7400	2.1767	2,233.9000	2.2339	2.626	0	0	900
2022/01/31	R248	03/02/2022	10.90	Put	Bond Future	83.9200	0.0839	13.8100	0.0138	(83.544)	0	0	0
2022/01/31	R248	03/02/2022	10.40	Call	Bond Future	92.5400	0.0925	31.2400	0.0312	(66.242)	0	0	100
2022/01/31	R248	03/02/2022	10.50	Call	Bond Future	253.9200	0.2539	146.1700	0.1462	(42.435)	0	0	0
2022/01/31	R248	03/02/2022	10.50	Put	Bond Future	1,136.2100	1.1362	901.1900	0.9012	(20.685)	0	0	0
2022/01/31	R248	03/02/2022			Bond Future	10.6160	87.4899	10.5992	87.6172	(0.159)	0.0000	0.0000	125,180
2022/01/31	R248	03/02/2022	10.20	Call	Bond Future	4.9200	0.0049	0.2300	0.0002	(95.325)	0	0	900
2022/01/31	R248	03/02/2022	11.47	Put	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R248	03/02/2022	11.48	Put	Bond Future	0.2400	0.0002	0.0000	0.0000	(100.000)	0	0	0
2022/01/31	R248	03/02/2022	11.49	Call	Bond Future	6,159.5700	6.1596	6,286.6300	6.2866	2.063	0	0	0
2022/01/31	R248	03/02/2022	10.70	Call	Bond Future	991.4400	0.9914	920.6600	0.9207	(7.139)	0	0	0
2022/01/31	R248	03/02/2022	10.70	Put	Bond Future	362.9900	0.3630	164.9400	0.1649	(54.561)	0	0	0
2022/01/31	R248	03/02/2022	11.00	Call	Bond Future	2,845.1200	2.8451	2,938.6300	2.9386	3.287	0	0	1,400
2022/01/31	R248	03/02/2022	11.00	Put	Bond Future	36.9500	0.0369	3.1900	0.0032	(91.367)	0	0	0
2022/01/31	R248	03/02/2022	10.30	Call	Bond Future	24.8800	0.0249	3.6700	0.0037	(85.249)	0	0	1,300
2022/01/31	R248	03/02/2022	10.30	Put	Bond Future	2,466.1500	2.4662	2,317.6700	2.3177	(6.021)	0	0	0
2022/01/31	R248	03/02/2022	10.40	Put	Bond Future	1,748.1700	1.7482	1,559.6000	1.5596	(10.787)	0	0	0
2022/01/31	R248	05/05/2022	11.79	Call	Bond Future	7,407.1300	7.4071	7,495.2000	7.4952	1.189	0	0	0
2022/01/31	R248	05/05/2022	11.79	Put	Bond Future	489.7200	0.4897	449.8800	0.4499	(8.135)	0	0	0
2022/01/31	R248	05/05/2022	11.80	Call	Bond Future	7,462.2400	7.4622	7,550.7400	7.5507	1.186	0	0	0
2022/01/31	R248	05/05/2022			Bond Future	10.7733	84.1324	10.7559	84.2603	(0.161)	0.0000	0.0000	159,613
2022/01/31	R248	05/05/2022	11.80	Put	Bond Future	481.9200	0.4819	442.5100	0.4425	(8.178)	0	0	0
2022/01/31	R248	05/05/2022	11.81	Call	Bond Future	7,517.3900	7.5174	7,606.3300	7.6063	1.183	0	0	0
2022/01/31	R248	05/05/2022	11.81	Put	Bond Future	474.2400	0.4742	435.2700	0.4353	(8.217)	0	0	0
2022/01/31	R248	04/08/2022	10.98	Call	Bond Future	3,374.0500	3.3740	3,418.0400	3.4180	1.304	0	0	0
2022/01/31	R248	04/08/2022	10.98	Put	Bond Future	3,045.2000	3.0452	2,959.8300	2.9598	(2.803)	0	0	0
2022/01/31	R248	04/08/2022	10.99	Call	Bond Future	3,412.4100	3.4124	3,456.8500	3.4569	1.302	0	0	0
2022/01/31	R248	04/08/2022	10.99	Put	Bond Future	3,012.5500	3.0125	2,927.6300	2.9276	(2.819)	0	0	0
2022/01/31	R248	04/08/2022			Bond Future	10.9339	85.2051	10.9158	85.3345	(0.165)	0.0000	0.0000	6,016
2022/01/31	R248	04/08/2022	11.00	Call	Bond Future	3,450.7300	3.4507	3,495.6300	3.4956	1.301	0	0	0
2022/01/31	R248	04/08/2022	11.00	Put	Bond Future	2,979.9600	2.9800	2,895.5000	2.8955	(2.834)	0	0	0
2022/01/31	R248	03/11/2022	11.30	Put	Bond Future	3,130.2500	3.1302	3,055.7400	3.0557	(2.380)	0	0	0
2022/01/31	R248	03/11/2022	11.31	Put	Bond Future	3,102.9200	3.1029	3,028.7700	3.0288	(2.390)	0	0	0
2022/01/31	R248	03/11/2022	11.32	Call	Bond Future	4,643.1200	4.6431	4,700.2900	4.7003	1.231	0	0	0
2022/01/31	R248	03/11/2022			Bond Future	11.0916	81.9024	11.0729	82.0334	(0.169)	0.0000	0.0000	0
2022/01/31	R248	03/11/2022	11.30	Call	Bond Future	4,562.4600	4.5625	4,618.9000	4.6189	1.237	0	0	0
2022/01/31	R248	03/11/2022	11.31	Call	Bond Future	4,602.7300	4.6027	4,659.5300	4.6595	1.234	0	0	0
2022/01/31	R248	03/11/2022	11.32	Put	Bond Future	3,075.8100	3.0758	3,002.0300	3.0020	(2.399)	0	0	0

Total

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