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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/12/2021 TO 14/12/2021

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
2021/12/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	2025	03/02/2022		Bond Future	154.7317	154.7317	154.7863	154.7863	0.035	0.0000	0.0000	5,416
2021/12/14	2025	05/05/2022		Bond Future	156.6024	156.6024	156.6570	156.6570	0.035	0.0000	0.0000	164
2021/12/14	2025	04/08/2022		Bond Future	156.9472	156.9472	156.9982	156.9982	0.032	0.0000	0.0000	0
2021/12/14	2025	03/11/2022		Bond Future	158.9429	158.9429	158.9891	158.9891	0.029	0.0000	0.0000	0
2021/12/14	2029	03/02/2022		Bond Future	113.2009	113.2009	113.9707	113.9707	0.680	0.0000	0.0000	3,872
2021/12/14	2029	05/05/2022		Bond Future	113.3720	113.3720	114.1508	114.1508	0.687	0.0000	0.0000	591
2021/12/14	2029	04/08/2022		Bond Future	114.7887	114.7887	115.5739	115.5739	0.684	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/14	2029	03/11/2022			Bond Future	115.0246	115.0246	115.8159	115.8159	0.688	0.0000	0.0000	0
2021/12/14	2030	03/02/2022	8.39	Call	Bond Future	17.2600	0.0173	24.9200	0.0249	44.380	0	0	101
2021/12/14	2030	03/02/2022	8.39	Put	Bond Future	6,563.4400	6.5634	6,111.3500	6.1113	(6.888)	0	0	0
2021/12/14	2030	03/02/2022	8.80	Put	Bond Future	4,381.3200	4.3813	3,961.4300	3.9614	(9.584)	0	0	0
2021/12/14	2030	03/02/2022	8.85	Call	Bond Future	143.7800	0.1438	190.7800	0.1908	32.689	0	0	1,000
2021/12/14	2030	03/02/2022	8.85	Put	Bond Future	4,133.9500	4.1339	3,721.2000	3.7212	(9.984)	0	0	0
2021/12/14	2030	03/02/2022	9.80	Call	Bond Future	1,889.2900	1.8893	2,178.8200	2.1788	15.325	0	0	950
2021/12/14	2030	03/02/2022	9.80	Put	Bond Future	864.6800	0.8647	694.4600	0.6945	(19.686)	0	0	0
2021/12/14	2030	03/02/2022	9.90	Put	Bond Future	699.2300	0.6992	554.1700	0.5542	(20.746)	0	0	8,000
2021/12/14	2030	03/02/2022	9.45	Call	Bond Future	930.5500	0.9306	1,119.9300	1.1199	20.351	0	0	0
2021/12/14	2030	03/02/2022	9.45	Put	Bond Future	1,713.2900	1.7133	1,442.9200	1.4429	(15.781)	0	0	0
2021/12/14	2030	03/02/2022	9.40	Call	Bond Future	825.5800	0.8256	1,000.3900	1.0004	21.174	0	0	0
2021/12/14	2030	03/02/2022	9.40	Put	Bond Future	1,870.2900	1.8703	1,585.3500	1.5853	(15.235)	0	0	0
2021/12/14	2030	03/02/2022	9.10	Call	Bond Future	353.2900	0.3533	448.4100	0.4484	26.924	0	0	0
2021/12/14	2030	03/02/2022	9.10	Put	Bond Future	2,989.9600	2.9900	2,625.3300	2.6253	(12.195)	0	0	0
2021/12/14	2030	03/02/2022	9.20	Call	Bond Future	482.3300	0.4823	602.0400	0.6020	24.819	0	0	950
2021/12/14	2030	03/02/2022	9.20	Put	Bond Future	2,584.4800	2.5845	2,244.4400	2.2444	(13.157)	0	0	0
2021/12/14	2030	03/02/2022	9.35	Call	Bond Future	728.5300	0.7285	889.0000	0.8890	22.027	0	0	0
2021/12/14	2030	03/02/2022	9.35	Put	Bond Future	2,036.1600	2.0362	1,736.8800	1.7369	(14.698)	0	0	101
2021/12/14	2030	03/02/2022			Bond Future	9.6005	91.3917	9.5119	91.8514	(0.923)	0.0000	0.0000	83,592
2021/12/14	2030	03/02/2022	8.80	Call	Bond Future	117.4700	0.1175	157.3300	0.1573	33.932	0	0	0
2021/12/14	2030	03/02/2022	9.90	Call	Bond Future	2,231.8500	2.2319	2,546.5400	2.5465	14.100	0	0	0
2021/12/14	2030	03/02/2022	10.85	Call	Bond Future	6,246.5700	6.2466	6,686.4300	6.6864	7.042	0	0	0
2021/12/14	2030	03/02/2022	10.85	Put	Bond Future	66.5600	0.0666	46.6700	0.0467	(29.883)	0	0	1,000
2021/12/14	2030	03/02/2022	9.60	Call	Bond Future	1,294.2100	1.2942	1,527.7000	1.5277	18.041	0	0	1,000
2021/12/14	2030	03/02/2022	9.60	Put	Bond Future	1,296.7500	1.2968	1,070.4900	1.0705	(17.448)	0	0	0
2021/12/14	2030	03/02/2022	9.78	Call	Bond Future	1,823.8200	1.8238	2,108.0700	2.1081	15.585	0	0	0
2021/12/14	2030	03/02/2022	9.78	Put	Bond Future	901.2600	0.9013	725.7600	0.7258	(19.473)	0	0	101
2021/12/14	2030	03/02/2022	9.43	Call	Bond Future	887.6300	0.8876	1,071.1700	1.0712	20.678	0	0	0
2021/12/14	2030	03/02/2022	9.43	Put	Bond Future	1,775.0400	1.7750	1,498.8300	1.4988	(15.561)	0	0	0
2021/12/14	2030	03/02/2022	9.44	Call	Bond Future	908.8600	0.9089	1,095.3200	1.0953	20.516	0	0	0
2021/12/14	2030	03/02/2022	9.44	Put	Bond Future	1,743.9200	1.7439	1,470.6300	1.4706	(15.671)	0	0	0
2021/12/14	2030	05/05/2022	10.21	Call	Bond Future	3,265.5200	3.2655	3,567.8600	3.5679	9.259	0	0	0
2021/12/14	2030	05/05/2022	10.21	Put	Bond Future	1,336.7400	1.3367	1,174.2800	1.1743	(12.153)	0	0	0
2021/12/14	2030	05/05/2022	9.95	Call	Bond Future	2,467.8700	2.4679	2,728.9000	2.7289	10.577	0	0	0
2021/12/14	2030	05/05/2022	8.81	Put	Bond Future	5,609.0100	5.6090	5,217.4900	5.2175	(6.980)	0	0	0
2021/12/14	2030	05/05/2022	8.89	Put	Bond Future	5,255.4300	5.2554	4,874.3800	4.8744	(7.251)	0	0	0
2021/12/14	2030	05/05/2022	8.14	Call	Bond Future	91.2900	0.0913	112.7600	0.1128	23.518	0	0	1,800
2021/12/14	2030	05/05/2022	8.14	Put	Bond Future	8,993.3200	8.9933	8,549.9900	8.5500	(4.930)	0	0	0
2021/12/14	2030	05/05/2022	8.47	Call	Bond Future	191.3000	0.1913	232.0900	0.2321	21.323	0	0	1,073
2021/12/14	2030	05/05/2022			Bond Future	9.8185	92.4746	9.7257	92.9394	(0.945)	0.0000	0.0000	14,763
2021/12/14	2030	05/05/2022	11.04	Call	Bond Future	6,339.7600	6.3398	6,733.3600	6.7334	6.208	0	0	0
2021/12/14	2030	05/05/2022	11.04	Put	Bond Future	493.7000	0.4937	422.5000	0.4225	(14.422)	0	0	1,800
2021/12/14	2030	05/05/2022	9.95	Put	Bond Future	1,813.9100	1.8139	1,610.1400	1.6101	(11.234)	0	0	1,073
2021/12/14	2030	05/05/2022	10.19	Call	Bond Future	3,200.5100	3.2005	3,499.8700	3.4999	9.354	0	0	0
2021/12/14	2030	05/05/2022	10.19	Put	Bond Future	1,368.9600	1.3690	1,203.5200	1.2035	(12.085)	0	0	0
2021/12/14	2030	05/05/2022	10.20	Call	Bond Future	3,232.9400	3.2329	3,533.8000	3.5338	9.306	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
2021/12/14	2030	05/05/2022	10.20	Put	Bond Future	1,352.7600	1.3528	1,188.8200	1.1888	(12.119)	0	0	200
2021/12/14	2030	05/05/2022	8.81	Call	Bond Future	388.3600	0.3884	461.6400	0.4616	18.869	0	0	200
2021/12/14	2030	05/05/2022	8.89	Call	Bond Future	462.7100	0.4627	546.4600	0.5465	18.100	0	0	1,800
2021/12/14	2030	05/05/2022	9.35	Call	Bond Future	1,092.3000	1.0923	1,248.1200	1.2481	14.265	0	0	0
2021/12/14	2030	05/05/2022	9.35	Put	Bond Future	3,471.0600	3.4711	3,162.0800	3.1621	(8.902)	0	0	1,073
2021/12/14	2030	05/05/2022	7.73	Call	Bond Future	32.7700	0.0328	41.3600	0.0414	26.213	0	0	200
2021/12/14	2030	05/05/2022	7.73	Put	Bond Future	11,276.1300	11.2761	10,819.9200	10.8199	(4.046)	0	0	0
2021/12/14	2030	05/05/2022	8.47	Put	Bond Future	7,258.1100	7.2581	6,834.1000	6.8341	(5.842)	0	0	0
2021/12/14	2030	04/08/2022	9.56	Call	Bond Future	1,533.6100	1.5336	1,706.5900	1.7066	11.279	0	0	0
2021/12/14	2030	04/08/2022	9.56	Put	Bond Future	3,947.3900	3.9474	3,652.2700	3.6523	(7.476)	0	0	0
2021/12/14	2030	04/08/2022	10.95	Call	Bond Future	5,365.5600	5.3656	5,711.4800	5.7115	6.447	0	0	0
2021/12/14	2030	04/08/2022	10.95	Put	Bond Future	1,178.2600	1.1783	1,056.0800	1.0561	(10.370)	0	0	800
2021/12/14	2030	04/08/2022			Bond Future	10.0530	89.5549	9.9561	90.0230	(0.964)	0.0000	0.0000	0
2021/12/14	2030	04/08/2022	9.05	Call	Bond Future	755.8500	0.7558	861.3400	0.8613	13.956	0	0	800
2021/12/14	2030	04/08/2022	9.05	Put	Bond Future	5,754.1800	5.7542	5,391.5700	5.3916	(6.302)	0	0	0
2021/12/14	2030	04/08/2022	9.54	Call	Bond Future	1,496.7400	1.4967	1,666.9400	1.6669	11.371	0	0	0
2021/12/14	2030	04/08/2022	9.54	Put	Bond Future	4,010.1700	4.0102	3,712.2700	3.7123	(7.429)	0	0	0
2021/12/14	2030	04/08/2022	9.55	Call	Bond Future	1,515.1100	1.5151	1,686.6900	1.6867	11.325	0	0	0
2021/12/14	2030	04/08/2022	9.55	Put	Bond Future	3,978.7000	3.9787	3,682.1800	3.6822	(7.453)	0	0	0
2021/12/14	2030	04/08/2022	8.30	Call	Bond Future	236.8000	0.2368	277.9000	0.2779	17.356	0	0	800
2021/12/14	2030	04/08/2022	8.30	Put	Bond Future	9,205.5700	9.2056	8,778.5700	8.7786	(4.638)	0	0	0
2021/12/14	2030	03/11/2022	10.10	Call	Bond Future	2,597.6500	2.5976	2,821.1300	2.8211	8.603	0	0	0
2021/12/14	2030	03/11/2022	10.10	Put	Bond Future	3,432.0800	3.4321	3,184.9600	3.1850	(7.200)	0	0	0
2021/12/14	2030	03/11/2022			Bond Future	10.2786	90.7226	10.1776	91.1932	(0.983)	0.0000	0.0000	0
2021/12/14	2030	03/11/2022	10.09	Call	Bond Future	2,575.0100	2.5750	2,797.3000	2.7973	8.633	0	0	0
2021/12/14	2030	03/11/2022	10.09	Put	Bond Future	3,456.4500	3.4564	3,208.1400	3.2081	(7.184)	0	0	0
2021/12/14	2030	03/11/2022	10.08	Call	Bond Future	2,552.8100	2.5528	2,773.9200	2.7739	8.661	0	0	0
2021/12/14	2030	03/11/2022	10.08	Put	Bond Future	3,481.2900	3.4813	3,231.8000	3.2318	(7.167)	0	0	0
2021/12/14	2032	03/02/2022	8.91	Put	Bond Future	6,899.8200	6.8998	6,425.2500	6.4252	(6.878)	0	0	0
2021/12/14	2032	03/02/2022	11.13	Call	Bond Future	6,136.5700	6.1366	6,588.7000	6.5887	7.368	0	0	0
2021/12/14	2032	03/02/2022	11.13	Put	Bond Future	112.2500	0.1122	81.5900	0.0816	(27.314)	0	0	210
2021/12/14	2032	03/02/2022	10.53	Call	Bond Future	3,272.3300	3.2723	3,646.9900	3.6470	11.449	0	0	0
2021/12/14	2032	03/02/2022	10.53	Put	Bond Future	493.4500	0.4934	385.3200	0.3853	(21.913)	0	0	210
2021/12/14	2032	03/02/2022	10.65	Call	Bond Future	3,815.3400	3.8153	4,212.0600	4.2121	10.398	0	0	0
2021/12/14	2032	03/02/2022	10.65	Put	Bond Future	373.8100	0.3738	287.7400	0.2877	(23.025)	0	0	0
2021/12/14	2032	03/02/2022	10.66	Call	Bond Future	3,861.5800	3.8616	4,259.9700	4.2600	10.317	0	0	0
2021/12/14	2032	03/02/2022	10.66	Put	Bond Future	365.1400	0.3651	280.7400	0.2807	(23.114)	0	0	97
2021/12/14	2032	03/02/2022	10.43	Call	Bond Future	2,840.6900	2.8407	3,193.8000	3.1938	12.430	0	0	0
2021/12/14	2032	03/02/2022	10.43	Put	Bond Future	619.3200	0.6193	489.6400	0.4896	(20.939)	0	0	0
2021/12/14	2032	03/02/2022	10.45	Put	Bond Future	592.0000	0.5920	466.8600	0.4669	(21.139)	0	0	198
2021/12/14	2032	03/02/2022	10.35	Put	Bond Future	739.6100	0.7396	590.6800	0.5907	(20.136)	0	0	400
2021/12/14	2032	03/02/2022	10.42	Call	Bond Future	2,798.6700	2.7987	3,149.4800	3.1495	12.535	0	0	0
2021/12/14	2032	03/02/2022	10.42	Put	Bond Future	633.3200	0.6333	501.3400	0.5013	(20.839)	0	0	0
2021/12/14	2032	03/02/2022	9.81	Call	Bond Future	821.5400	0.8215	993.5000	0.9935	20.931	0	0	0
2021/12/14	2032	03/02/2022	9.81	Put	Bond Future	2,167.2700	2.1673	1,856.4400	1.8564	(14.342)	0	0	198
2021/12/14	2032	03/02/2022	9.90	Put	Bond Future	1,847.7300	1.8477	1,565.1600	1.5652	(15.293)	0	0	900
2021/12/14	2032	03/02/2022	9.58	Call	Bond Future	407.1400	0.4071	511.8800	0.5119	25.726	0	0	400

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2021/12/14	2032	03/02/2022	9.58	Put	Bond Future	3,126.0900		3.1261	2,748.0400	2.7480	(12.093)	0	0	0
2021/12/14	2032	03/02/2022	9.67	Call	Bond Future	548.1700		0.5482	677.9800	0.6780	23.681	0	0	0
2021/12/14	2032	03/02/2022			Bond Future	10.0400		91.7227	9.9569	92.2055	(0.827)	0.0000	0.0000	124,446
2021/12/14	2032	03/02/2022	8.91	Call	Bond Future	18.6600		0.0187	26.8800	0.0269	44.051	0	0	198
2021/12/14	2032	03/02/2022	9.14	Call	Bond Future	63.2600		0.0633	87.0100	0.0870	37.543	0	0	97
2021/12/14	2032	03/02/2022	9.14	Put	Bond Future	5,487.8200		5.4878	5,028.7800	5.0288	(8.365)	0	0	0
2021/12/14	2032	03/02/2022	9.57	Call	Bond Future	393.2400		0.3932	495.3300	0.4953	25.961	0	0	0
2021/12/14	2032	03/02/2022	9.57	Put	Bond Future	3,172.5300		3.1725	2,791.8300	2.7918	(12.000)	0	0	0
2021/12/14	2032	03/02/2022	10.90	Call	Bond Future	5,005.3500		5.0054	5,436.4000	5.4364	8.612	0	0	0
2021/12/14	2032	03/02/2022	10.90	Put	Bond Future	205.2400		0.2052	153.5000	0.1535	(25.210)	0	0	900
2021/12/14	2032	03/02/2022	10.95	Call	Bond Future	5,249.8500		5.2499	5,686.1200	5.6861	8.310	0	0	0
2021/12/14	2032	03/02/2022	10.95	Put	Bond Future	181.5400		0.1815	135.0200	0.1350	(25.625)	0	0	400
2021/12/14	2032	03/02/2022	10.44	Call	Bond Future	2,882.8100		2.8828	3,238.2100	3.2382	12.328	0	0	0
2021/12/14	2032	03/02/2022	10.44	Put	Bond Future	605.4700		0.6055	478.0800	0.4781	(21.040)	0	0	0
2021/12/14	2032	03/02/2022	10.45	Call	Bond Future	2,925.2600		2.9253	3,282.9100	3.2829	12.226	0	0	0
2021/12/14	2032	03/02/2022	10.14	Call	Bond Future	1,735.5600		1.7356	2,010.9100	2.0109	15.865	0	0	0
2021/12/14	2032	03/02/2022	10.14	Put	Bond Future	1,158.6700		1.1587	951.2300	0.9512	(17.903)	0	0	97
2021/12/14	2032	03/02/2022	10.35	Call	Bond Future	2,511.4700		2.5115	2,845.3300	2.8453	13.293	0	0	0
2021/12/14	2032	03/02/2022	9.90	Call	Bond Future	1,031.8600		1.0319	1,232.0800	1.2321	19.404	0	0	900
2021/12/14	2032	03/02/2022	10.04	Call	Bond Future	1,417.7300		1.4177	1,662.2800	1.6623	17.249	0	0	100
2021/12/14	2032	03/02/2022	10.04	Put	Bond Future	1,417.6100		1.4176	1,179.3700	1.1794	(16.806)	0	0	0
2021/12/14	2032	03/02/2022	9.62	Call	Bond Future	466.3500		0.4663	581.9700	0.5820	24.793	0	0	210
2021/12/14	2032	03/02/2022	9.62	Put	Bond Future	2,944.4900		2.9445	2,577.3200	2.5773	(12.470)	0	0	0
2021/12/14	2032	03/02/2022	9.67	Put	Bond Future	2,726.4800		2.7265	2,373.5000	2.3735	(12.946)	0	0	0
2021/12/14	2032	05/05/2022	11.18	Call	Bond Future	5,789.8000		5.7898	6,179.9300	6.1799	6.738	0	0	0
2021/12/14	2032	05/05/2022	11.18	Put	Bond Future	737.8400		0.7378	639.9100	0.6399	(13.273)	0	0	780
2021/12/14	2032	05/05/2022	10.98	Call	Bond Future	4,946.9800		4.9470	5,314.8000	5.3148	7.435	0	0	0
2021/12/14	2032	05/05/2022	10.98	Put	Bond Future	941.5700		0.9416	821.3300	0.8213	(12.770)	0	0	993
2021/12/14	2032	05/05/2022	11.02	Put	Bond Future	896.7600		0.8968	781.3100	0.7813	(12.874)	0	0	0
2021/12/14	2032	05/05/2022	11.03	Call	Bond Future	5,154.7300		5.1547	5,528.4900	5.5285	7.251	0	0	0
2021/12/14	2032	05/05/2022	11.03	Put	Bond Future	886.0200		0.8860	771.7200	0.7717	(12.900)	0	0	0
2021/12/14	2032	05/05/2022	10.29	Put	Bond Future	2,170.8000		2.1708	1,941.9000	1.9419	(10.544)	0	0	0
2021/12/14	2032	05/05/2022			Bond Future	10.2445		88.6628	10.1579	89.1509	(0.845)	0.0000	0.0000	20,406
2021/12/14	2032	05/05/2022	11.04	Call	Bond Future	5,196.4600		5.1965	5,571.3900	5.5714	7.215	0	0	0
2021/12/14	2032	05/05/2022	11.04	Put	Bond Future	875.2300		0.8752	762.1000	0.7621	(12.926)	0	0	0
2021/12/14	2032	05/05/2022	11.02	Call	Bond Future	5,112.9000		5.1129	5,485.5100	5.4855	7.288	0	0	0
2021/12/14	2032	05/05/2022	9.58	Call	Bond Future	764.1800		0.7642	886.5900	0.8866	16.018	0	0	780
2021/12/14	2032	05/05/2022	9.58	Put	Bond Future	4,605.6300		4.6056	4,239.9800	4.2400	(7.939)	0	0	0
2021/12/14	2032	05/05/2022	10.18	Call	Bond Future	2,104.5400		2.1045	2,342.7800	2.3428	11.320	0	0	780
2021/12/14	2032	05/05/2022	10.18	Put	Bond Future	2,467.8000		2.4678	2,217.9800	2.2180	(10.123)	0	0	0
2021/12/14	2032	05/05/2022	10.29	Call	Bond Future	2,426.0400		2.4260	2,685.2000	2.6852	10.682	0	0	993
2021/12/14	2032	04/08/2022	10.22	Call	Bond Future	2,184.1300		2.1841	2,401.9900	2.4020	9.975	0	0	0
2021/12/14	2032	04/08/2022	9.72	Call	Bond Future	1,107.1000		1.1071	1,246.7700	1.2468	12.616	0	0	800
2021/12/14	2032	04/08/2022	9.72	Put	Bond Future	5,248.7200		5.2487	4,896.7500	4.8968	(6.706)	0	0	0
2021/12/14	2032	04/08/2022	10.20	Put	Bond Future	3,549.0300		3.5490	3,272.1200	3.2721	(7.802)	0	0	0
2021/12/14	2032	04/08/2022	10.21	Put	Bond Future	3,518.5400		3.5185	3,243.2000	3.2432	(7.825)	0	0	0
2021/12/14	2032	04/08/2022	8.97	Call	Bond Future	313.0300		0.3130	365.6000	0.3656	16.794	0	0	800
2021/12/14	2032	04/08/2022	8.97	Put	Bond Future	8,941.6300		8.9416	8,502.5600	8.5026	(4.910)	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
2021/12/14	2032	04/08/2022			Bond Future	10.4570	89.6998	10.3671	90.1914	(0.860)	0.0000	0.0000	0
2021/12/14	2032	04/08/2022	10.22	Put	Bond Future	3,488.2600	3.4883	3,214.4800	3.2145	(7.849)	0	0	0
2021/12/14	2032	04/08/2022	11.60	Call	Bond Future	6,913.9900	6.9140	7,303.2100	7.3032	5.629	0	0	0
2021/12/14	2032	04/08/2022	11.60	Put	Bond Future	974.6800	0.9747	872.2600	0.8723	(10.508)	0	0	800
2021/12/14	2032	04/08/2022	11.89	Call	Bond Future	8,108.9500	8.1089	8,519.1800	8.5192	5.059	0	0	0
2021/12/14	2032	04/08/2022	11.89	Put	Bond Future	750.0300	0.7500	668.6200	0.6686	(10.854)	0	0	0
2021/12/14	2032	04/08/2022	10.20	Call	Bond Future	2,133.6800	2.1337	2,348.4100	2.3484	10.064	0	0	0
2021/12/14	2032	04/08/2022	10.21	Call	Bond Future	2,158.8200	2.1588	2,375.1200	2.3751	10.019	0	0	0
2021/12/14	2032	03/11/2022			Bond Future	10.6709	86.7239	10.5776	87.2184	(0.874)	0.0000	0.0000	0
2021/12/14	2032	03/11/2022	10.66	Call	Bond Future	3,233.6700	3.2337	3,489.7800	3.4898	7.920	0	0	0
2021/12/14	2032	03/11/2022	10.66	Put	Bond Future	3,291.0900	3.2911	3,052.6400	3.0526	(7.245)	0	0	0
2021/12/14	2033	03/02/2022			Bond Future	110.3068	110.3068	111.1871	111.1871	0.798	0.0000	0.0000	7,393
2021/12/14	2033	05/05/2022			Bond Future	110.3612	110.3612	111.2516	111.2516	0.807	0.0000	0.0000	2,121
2021/12/14	2033	04/08/2022			Bond Future	111.7403	111.7403	112.6386	112.6386	0.804	0.0000	0.0000	0
2021/12/14	2033	03/11/2022			Bond Future	111.8568	111.8568	112.7629	112.7629	0.810	0.0000	0.0000	0
2021/12/14	2037	03/02/2022	11.45	Call	Bond Future	4,520.7600	4.5208	4,938.7900	4.9388	9.247	0	0	0
2021/12/14	2037	03/02/2022	11.46	Call	Bond Future	4,571.7700	4.5718	4,991.3600	4.9914	9.178	0	0	0
2021/12/14	2037	03/02/2022	11.47	Put	Bond Future	361.3300	0.3613	281.8900	0.2819	(21.985)	0	0	0
2021/12/14	2037	03/02/2022			Bond Future	10.7798	83.4227	10.7022	83.9233	(0.720)	0.0000	0.0000	119,322
2021/12/14	2037	03/02/2022	11.45	Put	Bond Future	378.0400	0.3780	295.5200	0.2955	(21.828)	0	0	0
2021/12/14	2037	03/02/2022	11.46	Put	Bond Future	369.5900	0.3696	288.6300	0.2886	(21.905)	0	0	0
2021/12/14	2037	03/02/2022	11.47	Call	Bond Future	4,622.9000	4.6229	5,044.0100	5.0440	9.109	0	0	0
2021/12/14	2037	05/05/2022	11.82	Call	Bond Future	6,056.9100	6.0569	6,444.9400	6.4449	6.406	0	0	0
2021/12/14	2037	05/05/2022	11.83	Call	Bond Future	6,102.1100	6.1021	6,491.2600	6.4913	6.377	0	0	0
2021/12/14	2037	05/05/2022	11.84	Put	Bond Future	1,005.4800	1.0055	889.5500	0.8895	(11.530)	0	0	0
2021/12/14	2037	05/05/2022			Bond Future	10.9765	84.4113	10.8959	84.9175	(0.735)	0.0000	0.0000	11,855
2021/12/14	2037	05/05/2022	11.82	Put	Bond Future	1,028.5900	1.0286	910.4300	0.9104	(11.488)	0	0	0
2021/12/14	2037	05/05/2022	11.83	Put	Bond Future	1,016.9700	1.0170	899.9300	0.8999	(11.509)	0	0	0
2021/12/14	2037	05/05/2022	11.84	Call	Bond Future	6,147.3800	6.1474	6,537.6400	6.5376	6.348	0	0	0
2021/12/14	2037	04/08/2022	11.95	Call	Bond Future	6,105.0900	6.1051	6,469.2200	6.4692	5.964	0	0	0
2021/12/14	2037	04/08/2022	11.95	Put	Bond Future	1,650.5800	1.6506	1,504.7400	1.5047	(8.836)	0	0	1,050
2021/12/14	2037	04/08/2022	10.91	Put	Bond Future	4,104.5700	4.1046	3,816.2600	3.8163	(7.024)	0	0	0
2021/12/14	2037	04/08/2022	10.89	Call	Bond Future	2,357.1500	2.3572	2,575.6300	2.5756	9.269	0	0	0
2021/12/14	2037	04/08/2022	10.89	Put	Bond Future	4,175.6400	4.1756	3,884.1500	3.8842	(6.981)	0	0	0
2021/12/14	2037	04/08/2022	10.90	Call	Bond Future	2,384.3200	2.3843	2,604.3900	2.6044	9.230	0	0	0
2021/12/14	2037	04/08/2022			Bond Future	11.1847	81.1423	11.1011	81.6522	(0.748)	0.0000	0.0000	0
2021/12/14	2037	04/08/2022	10.91	Call	Bond Future	2,411.4000	2.4114	2,633.0600	2.6331	9.192	0	0	0
2021/12/14	2037	04/08/2022	11.21	Call	Bond Future	3,305.0400	3.3050	3,573.4800	3.5735	8.122	0	0	1,050
2021/12/14	2037	04/08/2022	11.21	Put	Bond Future	3,151.5500	3.1515	2,910.0200	2.9100	(7.664)	0	0	0
2021/12/14	2037	04/08/2022	11.42	Call	Bond Future	4,025.3700	4.0254	4,324.5600	4.3246	7.433	0	0	0
2021/12/14	2037	04/08/2022	11.42	Put	Bond Future	2,615.3800	2.6154	2,404.6000	2.4046	(8.059)	0	0	50
2021/12/14	2037	04/08/2022	10.10	Call	Bond Future	728.8200	0.7288	826.0700	0.8261	13.343	0	0	50
2021/12/14	2037	04/08/2022	10.10	Put	Bond Future	7,729.4700	7.7295	7,316.7500	7.3167	(5.340)	0	0	0
2021/12/14	2037	04/08/2022	10.90	Put	Bond Future	4,140.1100	4.1401	3,850.2100	3.8502	(7.002)	0	0	50
2021/12/14	2037	03/11/2022	11.32	Call	Bond Future	3,533.3900	3.5334	3,793.6200	3.7936	7.365	0	0	0
2021/12/14	2037	03/11/2022	11.30	Put	Bond Future	3,956.3800	3.9564	3,700.5100	3.7005	(6.467)	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
2021/12/14	2037	03/11/2022	11.31	Call	Bond Future	3,503.4800	3.5035	3,762.4100	3.7624	7.391	0	0	0
2021/12/14	2037	03/11/2022	11.31	Put	Bond Future	3,926.5600	3.9266	3,672.0100	3.6720	(6.483)	0	0	0
2021/12/14	2037	03/11/2022			Bond Future	11.3813	82.2054	11.2948	82.7189	(0.760)	0.0000	0.0000	0
2021/12/14	2037	03/11/2022	11.32	Put	Bond Future	3,896.9300	3.8969	3,643.6800	3.6437	(6.499)	0	0	0
2021/12/14	2037	03/11/2022	11.30	Call	Bond Future	3,473.6900	3.4737	3,731.3000	3.7313	7.416	0	0	0
2021/12/14	2038	03/02/2022			Bond Future	125.9023	125.9023	125.9212	125.9212	0.015	0.0000	0.0000	6,294
2021/12/14	2038	05/05/2022			Bond Future	127.4245	127.4245	127.4432	127.4432	0.015	0.0000	0.0000	677
2021/12/14	2038	04/08/2022			Bond Future	127.2034	127.2034	127.2187	127.2187	0.012	0.0000	0.0000	0
2021/12/14	2038	03/11/2022			Bond Future	128.8209	128.8209	128.8322	128.8322	0.009	0.0000	0.0000	0
2021/12/14	2040	03/02/2022	11.57	Put	Bond Future	435.1200	0.4351	352.5900	0.3526	(18.967)	0	0	0
2021/12/14	2040	03/02/2022	11.58	Put	Bond Future	425.6800	0.4257	344.6400	0.3446	(19.038)	0	0	0
2021/12/14	2040	03/02/2022	11.59	Call	Bond Future	4,923.0000	4.9230	5,308.6000	5.3086	7.833	0	0	0
2021/12/14	2040	03/02/2022			Bond Future	10.9069	85.3015	10.8396	85.7667	(0.617)	0.0000	0.0000	89,887
2021/12/14	2040	03/02/2022	10.60	Call	Bond Future	819.5000	0.8195	959.5300	0.9595	17.087	0	0	2,000
2021/12/14	2040	03/02/2022	10.60	Put	Bond Future	2,974.8500	2.9749	2,649.7000	2.6497	(10.930)	0	0	0
2021/12/14	2040	03/02/2022	11.57	Call	Bond Future	4,815.1800	4.8152	5,197.8300	5.1978	7.947	0	0	0
2021/12/14	2040	03/02/2022	11.58	Call	Bond Future	4,869.0300	4.8690	5,253.1700	5.2532	7.889	0	0	0
2021/12/14	2040	03/02/2022	11.59	Put	Bond Future	416.4400	0.4164	336.8600	0.3369	(19.110)	0	0	0
2021/12/14	2040	05/05/2022	13.04	Call	Bond Future	11,873.4700	11.8735	12,306.7400	12.3067	3.649	0	0	0
2021/12/14	2040	05/05/2022	13.04	Put	Bond Future	306.1700	0.3062	269.0600	0.2691	(12.121)	0	0	1,200
2021/12/14	2040	05/05/2022	11.91	Put	Bond Future	1,097.5200	1.0975	984.7300	0.9847	(10.277)	0	0	0
2021/12/14	2040	05/05/2022	11.92	Call	Bond Future	6,319.1500	6.3191	6,677.8000	6.6778	5.676	0	0	0
2021/12/14	2040	05/05/2022	11.92	Put	Bond Future	1,085.1300	1.0851	973.4000	0.9734	(10.296)	0	0	0
2021/12/14	2040	05/05/2022	10.57	Call	Bond Future	1,243.2700	1.2433	1,385.0500	1.3850	11.404	0	0	1,200
2021/12/14	2040	05/05/2022	10.57	Put	Bond Future	4,902.7400	4.9027	4,574.1400	4.5741	(6.702)	0	0	0
2021/12/14	2040	05/05/2022			Bond Future	11.0981	86.3123	11.0283	86.7827	(0.630)	0.0000	0.0000	8,568
2021/12/14	2040	05/05/2022	11.90	Call	Bond Future	6,222.7800	6.2228	6,579.3000	6.5793	5.729	0	0	0
2021/12/14	2040	05/05/2022	11.90	Put	Bond Future	1,109.9000	1.1099	996.0400	0.9960	(10.259)	0	0	0
2021/12/14	2040	05/05/2022	11.91	Call	Bond Future	6,271.0100	6.2710	6,628.6000	6.6286	5.702	0	0	0
2021/12/14	2040	05/05/2022	9.82	Call	Bond Future	215.9800	0.2160	252.8200	0.2528	17.057	0	0	1,200
2021/12/14	2040	05/05/2022	9.82	Put	Bond Future	9,514.3700	9.5144	9,080.8300	9.0808	(4.557)	0	0	0
2021/12/14	2040	04/08/2022	12.24	Put	Bond Future	1,464.2500	1.4643	1,345.4300	1.3454	(8.115)	0	0	460
2021/12/14	2040	04/08/2022	11.05	Call	Bond Future	2,601.9100	2.6019	2,809.4700	2.8095	7.977	0	0	0
2021/12/14	2040	04/08/2022	11.05	Put	Bond Future	4,256.9800	4.2570	3,990.8700	3.9909	(6.251)	0	0	0
2021/12/14	2040	04/08/2022	9.70	Put	Bond Future	11,834.3000	11.8343	11,401.3200	11.4013	(3.659)	0	0	0
2021/12/14	2040	04/08/2022			Bond Future	11.3003	82.8148	11.2279	83.2884	(0.641)	0.0000	0.0000	0
2021/12/14	2040	04/08/2022	12.24	Call	Bond Future	7,240.6400	7.2406	7,595.4900	7.5955	4.901	0	0	0
2021/12/14	2040	04/08/2022	11.03	Call	Bond Future	2,542.9600	2.5430	2,747.5200	2.7475	8.044	0	0	0
2021/12/14	2040	04/08/2022	11.03	Put	Bond Future	4,332.5000	4.3325	4,063.3900	4.0634	(6.211)	0	0	0
2021/12/14	2040	04/08/2022	11.04	Call	Bond Future	2,572.3500	2.5724	2,778.4100	2.7784	8.011	0	0	0
2021/12/14	2040	04/08/2022	11.04	Put	Bond Future	4,294.6100	4.2946	4,027.0000	4.0270	(6.231)	0	0	0
2021/12/14	2040	04/08/2022	9.70	Call	Bond Future	296.0500	0.2961	336.7400	0.3367	13.744	0	0	460
2021/12/14	2040	04/08/2022	10.70	Call	Bond Future	1,659.5500	1.6596	1,814.1700	1.8142	9.317	0	0	460
2021/12/14	2040	04/08/2022	10.70	Put	Bond Future	5,717.2100	5.7172	5,398.1600	5.3982	(5.581)	0	0	0
2021/12/14	2040	03/11/2022	11.41	Put	Bond Future	4,243.0100	4.2430	4,004.5700	4.0046	(5.620)	0	0	0
2021/12/14	2040	03/11/2022	11.39	Call	Bond Future	3,664.3500	3.6644	3,900.1000	3.9001	6.434	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
2021/12/14	2040	03/11/2022	11.40	Call	Bond Future	3,696.1900	3.6962	3,933.1700	3.9332	6.411	0	0	0
2021/12/14	2040	03/11/2022			Bond Future	11.4908	83.9003	11.4160	84.3770	(0.651)	0.0000	0.0000	0
2021/12/14	2040	03/11/2022	11.41	Call	Bond Future	3,728.1600	3.7282	3,966.3600	3.9664	6.389	0	0	0
2021/12/14	2040	03/11/2022	11.39	Put	Bond Future	4,307.4100	4.3074	4,066.5200	4.0665	(5.592)	0	0	0
2021/12/14	2040	03/11/2022	11.40	Put	Bond Future	4,275.1100	4.2751	4,035.4500	4.0355	(5.606)	0	0	0
2021/12/14	2044	03/02/2022	11.59	Call	Bond Future	4,742.5600	4.7426	5,156.3300	5.1563	8.725	0	0	0
2021/12/14	2044	03/02/2022	11.59	Put	Bond Future	472.0700	0.4721	378.7200	0.3787	(19.775)	0	0	0
2021/12/14	2044	03/02/2022	11.60	Call	Bond Future	4,796.4900	4.7965	5,211.9100	5.2119	8.661	0	0	0
2021/12/14	2044	03/02/2022	11.60	Put	Bond Future	462.1000	0.4621	370.4000	0.3704	(19.844)	0	0	0
2021/12/14	2044	03/02/2022			Bond Future	10.9517	82.0147	10.8796	82.5218	(0.658)	0.0000	0.0000	59,613
2021/12/14	2044	03/02/2022	11.61	Call	Bond Future	4,850.4600	4.8505	5,267.5000	5.2675	8.598	0	0	0
2021/12/14	2044	03/02/2022	11.61	Put	Bond Future	452.2600	0.4523	362.1800	0.3622	(19.918)	0	0	0
2021/12/14	2044	05/05/2022	11.91	Call	Bond Future	6,169.5000	6.1695	6,556.2300	6.5562	6.268	0	0	0
2021/12/14	2044	05/05/2022	11.91	Put	Bond Future	1,160.7700	1.1608	1,034.7100	1.0347	(10.860)	0	0	0
2021/12/14	2044	05/05/2022	11.92	Call	Bond Future	6,217.7000	6.2177	6,605.6000	6.6056	6.239	0	0	0
2021/12/14	2044	05/05/2022	11.92	Put	Bond Future	1,147.8900	1.1479	1,023.0000	1.0230	(10.880)	0	0	0
2021/12/14	2044	05/05/2022			Bond Future	11.1338	82.9867	11.0589	83.4994	(0.673)	0.0000	0.0000	5,735
2021/12/14	2044	05/05/2022	11.93	Call	Bond Future	6,265.9500	6.2660	6,655.0200	6.6550	6.209	0	0	0
2021/12/14	2044	05/05/2022	11.93	Put	Bond Future	1,135.1500	1.1352	1,011.4300	1.0114	(10.899)	0	0	0
2021/12/14	2044	04/08/2022	11.08	Call	Bond Future	2,633.1000	2.6331	2,861.4600	2.8615	8.673	0	0	0
2021/12/14	2044	04/08/2022	11.08	Put	Bond Future	4,288.7400	4.2887	4,000.3600	4.0004	(6.724)	0	0	0
2021/12/14	2044	04/08/2022	11.09	Call	Bond Future	2,663.2500	2.6632	2,893.2600	2.8933	8.636	0	0	0
2021/12/14	2044	04/08/2022	11.09	Put	Bond Future	4,250.4700	4.2505	3,963.7400	3.9637	(6.746)	0	0	0
2021/12/14	2044	04/08/2022			Bond Future	11.3260	79.5753	11.2483	80.0920	(0.686)	0.0000	0.0000	0
2021/12/14	2044	04/08/2022	11.10	Call	Bond Future	2,693.8300	2.6938	2,925.5000	2.9255	8.600	0	0	0
2021/12/14	2044	04/08/2022	11.10	Put	Bond Future	4,212.7300	4.2127	3,927.6600	3.9277	(6.767)	0	0	0
2021/12/14	2044	03/11/2022	11.40	Put	Bond Future	4,366.6000	4.3666	4,104.2300	4.1042	(6.009)	0	0	0
2021/12/14	2044	03/11/2022	11.41	Call	Bond Future	3,706.2600	3.7063	3,965.6100	3.9656	6.998	0	0	0
2021/12/14	2044	03/11/2022	11.41	Put	Bond Future	4,333.3400	4.3333	4,072.3200	4.0723	(6.024)	0	0	0
2021/12/14	2044	03/11/2022			Bond Future	11.5067	80.6186	11.4264	81.1390	(0.698)	0.0000	0.0000	0
2021/12/14	2044	03/11/2022	11.39	Call	Bond Future	3,642.2100	3.6422	3,898.8500	3.8988	7.046	0	0	0
2021/12/14	2044	03/11/2022	11.39	Put	Bond Future	4,400.0800	4.4001	4,136.3500	4.1363	(5.994)	0	0	0
2021/12/14	2044	03/11/2022	11.40	Call	Bond Future	3,674.1700	3.6742	3,932.1700	3.9322	7.022	0	0	0
2021/12/14	2046	03/02/2022			Bond Future	114.6259	114.6259	115.6141	115.6141	0.862	0.0000	0.0000	15,506
2021/12/14	2046	05/05/2022			Bond Future	114.1301	114.1301	115.1299	115.1299	0.876	0.0000	0.0000	171
2021/12/14	2046	04/08/2022			Bond Future	115.5564	115.5564	116.5656	116.5656	0.873	0.0000	0.0000	0
2021/12/14	2046	03/11/2022			Bond Future	115.1033	115.1033	116.1213	116.1213	0.884	0.0000	0.0000	0
2021/12/14	2050	03/02/2022			Bond Future	116.7357	116.7357	117.6393	117.6393	0.774	0.0000	0.0000	9,280
2021/12/14	2050	05/05/2022			Bond Future	118.1469	118.1469	119.0608	119.0608	0.774	0.0000	0.0000	379
2021/12/14	2050	04/08/2022			Bond Future	117.6098	117.6098	118.5318	118.5318	0.784	0.0000	0.0000	0
2021/12/14	2050	03/11/2022			Bond Future	119.1053	119.1053	120.0351	120.0351	0.781	0.0000	0.0000	0
2021/12/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	AL37	03/02/2022			Index Future	809.6260	809.6260	811.6470	811.6470	0.250	0.0000	0.0000	0
2021/12/14	AL37	05/05/2022			Index Future	819.2120	819.2120	821.2580	821.2580	0.250	0.0000	0.0000	0
2021/12/14	AL37	04/08/2022			Index Future	829.1420	829.1420	831.1930	831.1930	0.247	0.0000	0.0000	0
2021/12/14	AL37	03/11/2022			Index Future	839.5950	839.5950	841.6460	841.6460	0.244	0.0000	0.0000	0
2021/12/14	AL7T	03/02/2022			Index Future	921.6540	921.6540	926.0420	926.0420	0.476	0.0000	0.0000	0
2021/12/14	AL7T	05/05/2022			Index Future	932.5660	932.5660	937.0080	937.0080	0.476	0.0000	0.0000	0
2021/12/14	AL7T	04/08/2022			Index Future	943.8710	943.8710	948.3430	948.3430	0.474	0.0000	0.0000	0
2021/12/14	AL7T	03/11/2022			Index Future	955.7700	955.7700	960.2690	960.2690	0.471	0.0000	0.0000	0
2021/12/14	ALBI	03/02/2022			Index Future	816.5720	816.5720	820.1850	820.1850	0.442	0.0000	0.0000	193
2021/12/14	ALBI	05/05/2022			Index Future	826.2400	826.2400	829.8980	829.8980	0.443	0.0000	0.0000	29
2021/12/14	ALBI	04/08/2022			Index Future	836.2560	836.2560	839.9370	839.9370	0.440	0.0000	0.0000	0
2021/12/14	ALBI	03/11/2022			Index Future	846.7980	846.7980	850.5000	850.5000	0.437	0.0000	0.0000	0
2021/12/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/14	ES33	03/02/2022			Bond Future	11.5389	77.5360	11.4596	77.9456	(0.687)	0.0000	0.0000	263
2021/12/14	ES33	05/05/2022			Bond Future	11.7806	74.6958	11.6980	75.1101	(0.701)	0.0000	0.0000	87
2021/12/14	ES33	04/08/2022			Bond Future	12.0326	75.5815	11.9467	75.9990	(0.713)	0.0000	0.0000	0
2021/12/14	ES33	03/11/2022			Bond Future	12.2880	72.8136	12.1990	73.2337	(0.725)	0.0000	0.0000	0
2021/12/14	ES42	03/02/2022			Bond Future	11.9957	76.0714	11.9221	76.5056	(0.613)	0.0000	0.0000	3,579
2021/12/14	ES42	05/05/2022			Bond Future	12.2231	72.7327	12.1464	73.1717	(0.628)	0.0000	0.0000	1,190
2021/12/14	ES42	04/08/2022			Bond Future	12.4537	73.5936	12.3739	74.0361	(0.640)	0.0000	0.0000	0
2021/12/14	ES42	03/11/2022			Bond Future	12.6882	70.3209	12.6054	70.7665	(0.653)	0.0000	0.0000	0
2021/12/14	GOVI	03/02/2022	792.76	Call	GOVI	132,620.0000	13.2620	168,010.0000	16.8010	26.685	0	0	0
2021/12/14	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	03/02/2022			GOVI	806.0220	806.0220	809.5610	809.5610	0.439	0.0000	0.0000	983
2021/12/14	GOVI	03/02/2022	792.74	Call	GOVI	132,820.0000	13.2820	168,210.0000	16.8210	26.645	0	0	0
2021/12/14	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	03/02/2022	792.75	Call	GOVI	132,720.0000	13.2720	168,110.0000	16.8110	26.665	0	0	0
2021/12/14	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	05/05/2022	788.25	Call	GOVI	273,150.0000	27.3150	308,980.0000	30.8980	13.117	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
2021/12/14	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	05/05/2022			GOVI	815.5650	815.5650	819.1480	819.1480	0.439	0.0000	0.0000	0
2021/12/14	GOVI	05/05/2022	788.23	Call	GOVI	273,350.0000	27.3350	309,180.0000	30.9180	13.108	0	0	0
2021/12/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	05/05/2022	788.24	Call	GOVI	273,250.0000	27.3250	309,080.0000	30.9080	13.113	0	0	0
2021/12/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	04/08/2022	819.28	Call	GOVI	61,710.0000	6.1710	97,770.0000	9.7770	58.435	0	0	0
2021/12/14	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	04/08/2022			GOVI	825.4510	825.4510	829.0570	829.0570	0.437	0.0000	0.0000	0
2021/12/14	GOVI	04/08/2022	819.26	Call	GOVI	61,910.0000	6.1910	97,970.0000	9.7970	58.246	0	0	0
2021/12/14	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	04/08/2022	819.27	Call	GOVI	61,810.0000	6.1810	97,870.0000	9.7870	58.340	0	0	0
2021/12/14	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	03/11/2022	820.41	Call	GOVI	154,480.0000	15.4480	190,730.0000	19.0730	23.466	0	0	0
2021/12/14	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	03/11/2022	820.42	Call	GOVI	154,380.0000	15.4380	190,630.0000	19.0630	23.481	0	0	0
2021/12/14	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GOVI	03/11/2022			GOVI	835.8580	835.8580	839.4830	839.4830	0.434	0.0000	0.0000	0
2021/12/14	GOVI	03/11/2022	820.43	Call	GOVI	154,280.0000	15.4280	190,530.0000	19.0530	23.496	0	0	0
2021/12/14	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/14	IGOV	03/02/2022			Index Future	304.9010	304.9010	305.6980	305.6980	0.261	0.0000	0.0000	483
2021/12/14	IGOV	05/05/2022			Index Future	308.5850	308.5850	309.3930	309.3930	0.262	0.0000	0.0000	16
2021/12/14	IGOV	04/08/2022			Index Future	312.4000	312.4000	313.2100	313.2100	0.259	0.0000	0.0000	0
2021/12/14	IGOV	03/11/2022			Index Future	316.4110	316.4110	317.2220	317.2220	0.256	0.0000	0.0000	0
2021/12/14	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/14	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/14	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	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
2021/12/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/12/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/14	JBAF	15/12/2021			Jibar Tradeable Future	3.8750	96.1250	3.8850	96.1150	0.258	0.0000	0.0000	0
2021/12/14	JBAF	19/01/2022			Jibar Tradeable Future	3.9350	96.0650	3.9450	96.0550	0.254	0.0000	0.0000	0
2021/12/14	JBAF	16/02/2022			Jibar Tradeable Future	4.1800	95.8200	4.1900	95.8100	0.239	0.0000	0.0000	0
2021/12/14	JBAF	16/03/2022			Jibar Tradeable Future	4.2550	95.7450	4.2550	95.7450	0.000	0.0000	0.0000	0
2021/12/14	JBAF	20/04/2022			Jibar Tradeable Future	4.5600	95.4400	4.5700	95.4300	0.219	0.0000	0.0000	0
2021/12/14	JBAF	18/05/2022			Jibar Tradeable Future	4.6200	95.3800	4.6400	95.3600	0.433	0.0000	0.0000	0
2021/12/14	JBAF	15/06/2022			Jibar Tradeable Future	4.8700	95.1300	4.9000	95.1000	0.616	0.0000	0.0000	72
2021/12/14	JBAF	21/09/2022			Jibar Tradeable Future	5.2650	94.7350	5.2850	94.7150	0.380	0.0000	0.0000	0
2021/12/14	JBAF	21/12/2022			Jibar Tradeable Future	5.7200	94.2800	5.7300	94.2700	0.175	0.0000	0.0000	68
2021/12/14	JBAF	15/03/2023			Jibar Tradeable Future	5.9600	94.0400	5.9600	94.0400	0.000	0.0000	0.0000	0
2021/12/14	JBAF	21/06/2023			Jibar Tradeable Future	6.2650	93.7350	6.2650	93.7350	0.000	0.0000	0.0000	0
2021/12/14	JBAF	20/09/2023			Jibar Tradeable Future	6.4350	93.5650	6.4350	93.5650	0.000	0.0000	0.0000	75
2021/12/14	JBAF	20/12/2023			Jibar Tradeable Future	6.5800	6.5800	6.5800	93.4200	0.000	0.0000	0.0000	0
2021/12/14	R023	03/02/2022	5.08	Call	Bond Future	129.1500	0.1291	128.1200	0.1281	(0.798)	0	0	0
2021/12/14	R023	03/02/2022	5.08	Put	Bond Future	253.4300	0.2534	250.6400	0.2506	(1.101)	0	0	0
2021/12/14	R023	03/02/2022			Bond Future	5.2000	106.0277	5.1983	106.0295	(0.033)	0.0000	0.0000	16,431
2021/12/14	R023	03/02/2022	5.06	Call	Bond Future	120.5600	0.1206	119.5300	0.1195	(0.854)	0	0	0
2021/12/14	R023	03/02/2022	5.06	Put	Bond Future	265.5700	0.2656	262.7800	0.2628	(1.051)	0	0	0
2021/12/14	R023	03/02/2022	5.07	Call	Bond Future	124.8100	0.1248	123.7800	0.1238	(0.825)	0	0	0
2021/12/14	R023	03/02/2022	5.07	Put	Bond Future	259.4600	0.2595	256.6700	0.2567	(1.075)	0	0	0
2021/12/14	R023	05/05/2022	6.31	Call	Bond Future	844.8700	0.8449	845.3000	0.8453	0.051	0	0	0
2021/12/14	R023	05/05/2022	6.31	Put	Bond Future	68.7600	0.0688	67.8600	0.0679	(1.309)	0	0	0
2021/12/14	R023	05/05/2022			Bond Future	5.3265	103.3731	5.3249	103.3744	(0.032)	0.0000	0.0000	835
2021/12/14	R023	05/05/2022	6.29	Call	Bond Future	831.1500	0.8311	831.5700	0.8316	0.051	0	0	0
2021/12/14	R023	05/05/2022	6.29	Put	Bond Future	70.7300	0.0707	69.8200	0.0698	(1.287)	0	0	0
2021/12/14	R023	05/05/2022	6.30	Call	Bond Future	838.0100	0.8380	838.4300	0.8384	0.050	0	0	0
2021/12/14	R023	05/05/2022	6.30	Put	Bond Future	69.7400	0.0697	68.8300	0.0688	(1.305)	0	0	0
2021/12/14	R023	04/08/2022	6.05	Call	Bond Future	432.0200	0.4320	430.4400	0.4304	(0.366)	0	0	0
2021/12/14	R023	04/08/2022	6.05	Put	Bond Future	133.6300	0.1336	133.6500	0.1337	0.015	0	0	0
2021/12/14	R023	04/08/2022			Bond Future	5.5098	104.6091	5.5126	104.6075	0.052	0.0000	0.0000	0
2021/12/14	R023	04/08/2022	6.03	Call	Bond Future	423.9800	0.4240	422.4100	0.4224	(0.370)	0	0	0
2021/12/14	R023	04/08/2022	6.03	Put	Bond Future	136.6000	0.1366	136.6300	0.1366	0.022	0	0	0
2021/12/14	R023	04/08/2022	6.04	Call	Bond Future	427.9900	0.4280	426.4100	0.4264	(0.369)	0	0	0
2021/12/14	R023	04/08/2022	6.04	Put	Bond Future	135.1100	0.1351	135.1300	0.1351	0.015	0	0	0
2021/12/14	R023	03/11/2022	6.25	Call	Bond Future	356.7000	0.3567	353.3800	0.3534	(0.931)	0	0	0
2021/12/14	R023	03/11/2022	6.25	Put	Bond Future	241.6100	0.2416	243.4000	0.2434	0.741	0	0	0
2021/12/14	R023	03/11/2022	6.26	Call	Bond Future	358.8000	0.3588	355.4700	0.3555	(0.928)	0	0	0
2021/12/14	R023	03/11/2022	6.26	Put	Bond Future	240.6500	0.2407	242.4300	0.2424	0.740	0	0	0
2021/12/14	R023	03/11/2022			Bond Future	5.8754	102.0355	5.8920	102.0303	0.283	0.0000	0.0000	0
2021/12/14	R023	03/11/2022	6.27	Call	Bond Future	360.9000	0.3609	357.5700	0.3576	(0.923)	0	0	0
2021/12/14	R023	03/11/2022	6.27	Put	Bond Future	239.6800	0.2397	241.4600	0.2415	0.743	0	0	0
2021/12/14	R035	03/02/2022	9.92	Call	Bond Future	218.8600	0.2189	279.1000	0.2791	27.524	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
2021/12/14	R035	03/02/2022	9.92	Put	Bond Future	4,654.1600	4.6542	4,214.8500	4.2149	(9.439)	0	0	0
2021/12/14	R035	03/02/2022	11.73	Call	Bond Future	6,977.5300	6.9775	7,445.1700	7.4452	6.702	0	0	0
2021/12/14	R035	03/02/2022	11.73	Put	Bond Future	125.2400	0.1252	93.3300	0.0933	(25.479)	0	0	280
2021/12/14	R035	03/02/2022	11.28	Call	Bond Future	4,613.5300	4.6135	5,031.7800	5.0318	9.066	0	0	0
2021/12/14	R035	03/02/2022	11.28	Put	Bond Future	373.5800	0.3736	292.2800	0.2923	(21.762)	0	0	200
2021/12/14	R035	03/02/2022	11.33	Put	Bond Future	333.6900	0.3337	259.7600	0.2598	(22.155)	0	0	500
2021/12/14	R035	03/02/2022	11.39	Call	Bond Future	5,180.8300	5.1808	5,614.5200	5.6145	8.371	0	0	0
2021/12/14	R035	03/02/2022	11.39	Put	Bond Future	291.1400	0.2911	225.2800	0.2253	(22.621)	0	0	683
2021/12/14	R035	03/02/2022	11.22	Call	Bond Future	4,309.7500	4.3098	4,718.3700	4.7184	9.481	0	0	0
2021/12/14	R035	03/02/2022	11.22	Put	Bond Future	427.3100	0.4273	336.3800	0.3364	(21.280)	0	0	0
2021/12/14	R035	03/02/2022	11.23	Call	Bond Future	4,360.0800	4.3601	4,770.3600	4.7704	9.410	0	0	0
2021/12/14	R035	03/02/2022	11.23	Put	Bond Future	417.9000	0.4179	328.6300	0.3286	(21.362)	0	0	0
2021/12/14	R035	03/02/2022	11.03	Call	Bond Future	3,383.7400	3.3837	3,755.6500	3.7556	10.991	0	0	0
2021/12/14	R035	03/02/2022	11.05	Put	Bond Future	620.7000	0.6207	497.3900	0.4974	(19.866)	0	0	1,600
2021/12/14	R035	03/02/2022	11.11	Call	Bond Future	3,766.0500	3.7661	4,154.6000	4.1546	10.317	0	0	0
2021/12/14	R035	03/02/2022	10.35	Call	Bond Future	910.7300	0.9107	1,084.8500	1.0848	19.119	0	0	1,600
2021/12/14	R035	03/02/2022	10.35	Put	Bond Future	2,469.2900	2.4693	2,143.8600	2.1439	(13.179)	0	0	0
2021/12/14	R035	03/02/2022	10.61	Call	Bond Future	1,659.7500	1.6597	1,916.8100	1.9168	15.488	0	0	0
2021/12/14	R035	03/02/2022	10.61	Put	Bond Future	1,540.5200	1.5405	1,298.0300	1.2980	(15.741)	0	0	200
2021/12/14	R035	03/02/2022	10.65	Call	Bond Future	1,797.8400	1.7978	2,067.4300	2.0674	14.995	0	0	0
2021/12/14	R035	03/02/2022	10.24	Put	Bond Future	2,954.8800	2.9549	2,595.9700	2.5960	(12.146)	0	0	0
2021/12/14	R035	03/02/2022	10.26	Call	Bond Future	713.0000	0.7130	859.5900	0.8596	20.560	0	0	200
2021/12/14	R035	03/02/2022	10.26	Put	Bond Future	2,863.0100	2.8630	2,510.0500	2.5100	(12.328)	0	0	0
2021/12/14	R035	03/02/2022	10.34	Call	Bond Future	887.2600	0.8873	1,058.2600	1.0583	19.273	0	0	0
2021/12/14	R035	03/02/2022	10.34	Put	Bond Future	2,511.2600	2.5113	2,182.7100	2.1827	(13.083)	0	0	500
2021/12/14	R035	03/02/2022			Bond Future	10.5913	91.9432	10.5133	92.4427	(0.736)	0.0000	0.0000	108,629
2021/12/14	R035	03/02/2022	9.70	Call	Bond Future	82.1800	0.0822	109.1300	0.1091	32.794	0	0	683
2021/12/14	R035	03/02/2022	9.70	Put	Bond Future	6,040.2500	6.0402	5,567.6500	5.5676	(7.824)	0	0	0
2021/12/14	R035	03/02/2022	10.10	Call	Bond Future	428.9500	0.4290	530.3100	0.5303	23.630	0	0	280
2021/12/14	R035	03/02/2022	10.10	Put	Bond Future	3,644.2500	3.6443	3,246.0600	3.2461	(10.927)	0	0	0
2021/12/14	R035	03/02/2022	11.88	Call	Bond Future	7,780.7100	7.7807	8,257.7800	8.2578	6.131	0	0	0
2021/12/14	R035	03/02/2022	11.88	Put	Bond Future	84.0200	0.0840	61.5400	0.0615	(26.756)	0	0	1,800
2021/12/14	R035	03/02/2022	11.33	Call	Bond Future	4,869.8900	4.8699	5,295.5100	5.2955	8.740	0	0	0
2021/12/14	R035	03/02/2022	11.24	Call	Bond Future	4,410.5300	4.4105	4,822.4500	4.8225	9.339	0	0	0
2021/12/14	R035	03/02/2022	11.24	Put	Bond Future	408.6800	0.4087	321.0500	0.3210	(21.442)	0	0	0
2021/12/14	R035	03/02/2022	11.03	Put	Bond Future	648.1100	0.6481	520.4700	0.5205	(19.694)	0	0	280
2021/12/14	R035	03/02/2022	11.05	Call	Bond Future	3,478.1100	3.4781	3,854.3500	3.8544	10.817	0	0	0
2021/12/14	R035	03/02/2022	11.11	Put	Bond Future	544.8200	0.5448	433.8200	0.4338	(20.374)	0	0	200
2021/12/14	R035	03/02/2022	10.65	Put	Bond Future	1,424.4900	1.4245	1,194.5300	1.1945	(16.143)	0	0	683
2021/12/14	R035	03/02/2022	10.24	Call	Bond Future	672.6900	0.6727	813.3300	0.8133	20.907	0	0	500
2021/12/14	R035	05/05/2022	11.63	Call	Bond Future	5,961.8800	5.9619	6,351.4000	6.3514	6.534	0	0	0
2021/12/14	R035	05/05/2022	11.63	Put	Bond Future	970.7300	0.9707	855.2200	0.8552	(11.899)	0	0	0
2021/12/14	R035	05/05/2022	11.64	Call	Bond Future	6,007.6300	6.0076	6,398.2700	6.3983	6.502	0	0	0
2021/12/14	R035	05/05/2022	11.64	Put	Bond Future	959.5500	0.9595	845.1600	0.8452	(11.921)	0	0	0
2021/12/14	R035	05/05/2022	10.72	Call	Bond Future	2,357.2100	2.3572	2,602.2200	2.6022	10.394	0	0	1,200
2021/12/14	R035	05/05/2022	10.72	Put	Bond Future	2,795.4900	2.7955	2,535.4700	2.5355	(9.301)	0	0	0
2021/12/14	R035	05/05/2022			Bond Future	10.7904	88.5542	10.7093	89.0592	(0.752)	0.0000	0.0000	8,926
2021/12/14	R035	05/05/2022	11.65	Call	Bond Future	6,053.2900	6.0533	6,445.0500	6.4450	6.472	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
2021/12/14	R035	05/05/2022	11.65	Put	Bond Future	948.3400	0.9483	835.0700	0.8351	(11.944)	0	0	0
2021/12/14	R035	05/05/2022	12.64	Call	Bond Future	10,760.0200	10.7600	11,223.8900	11.2239	4.311	0	0	0
2021/12/14	R035	05/05/2022	12.64	Put	Bond Future	298.2800	0.2983	257.1200	0.2571	(13.799)	0	0	1,200
2021/12/14	R035	05/05/2022	10.82	Call	Bond Future	2,677.6900	2.6777	2,942.0300	2.9420	9.872	0	0	0
2021/12/14	R035	05/05/2022	10.82	Put	Bond Future	2,494.4400	2.4944	2,253.7500	2.2538	(9.649)	0	0	1,200
2021/12/14	R035	04/08/2022	11.13	Put	Bond Future	2,804.3600	2.8044	2,578.4700	2.5785	(8.055)	0	0	100
2021/12/14	R035	04/08/2022	10.72	Call	Bond Future	2,339.2200	2.3392	2,558.2200	2.5582	9.362	0	0	0
2021/12/14	R035	04/08/2022	10.72	Put	Bond Future	4,046.2700	4.0463	3,756.4900	3.7565	(7.162)	0	0	0
2021/12/14	R035	04/08/2022	10.73	Call	Bond Future	2,366.7200	2.3667	2,587.3300	2.5873	9.321	0	0	0
2021/12/14	R035	04/08/2022	10.73	Put	Bond Future	4,011.8300	4.0118	3,723.6600	3.7237	(7.183)	0	0	0
2021/12/14	R035	04/08/2022	9.84	Call	Bond Future	621.6200	0.6216	708.2100	0.7082	13.930	0	0	100
2021/12/14	R035	04/08/2022	9.84	Put	Bond Future	8,032.4100	8.0324	7,610.2200	7.6102	(5.256)	0	0	0
2021/12/14	R035	04/08/2022	10.53	Put	Bond Future	4,743.7300	4.7437	4,423.2600	4.4233	(6.756)	0	0	0
2021/12/14	R035	04/08/2022	10.64	Call	Bond Future	2,124.6200	2.1246	2,330.7100	2.3307	9.700	0	0	0
2021/12/14	R035	04/08/2022	10.64	Put	Bond Future	4,329.4200	4.3294	4,026.7300	4.0267	(6.991)	0	0	100
2021/12/14	R035	04/08/2022	9.53	Call	Bond Future	361.5200	0.3615	417.2500	0.4173	15.415	0	0	400
2021/12/14	R035	04/08/2022	9.53	Put	Bond Future	9,906.6100	9.9066	9,453.5600	9.4536	(4.573)	0	0	0
2021/12/14	R035	04/08/2022			Bond Future	10.9994	89.5874	10.9153	90.0962	(0.764)	0.0000	0.0000	0
2021/12/14	R035	04/08/2022	11.13	Call	Bond Future	3,586.2500	3.5863	3,869.1400	3.8691	7.888	0	0	0
2021/12/14	R035	04/08/2022	12.18	Call	Bond Future	7,804.2300	7.8042	8,207.3100	8.2073	5.165	0	0	0
2021/12/14	R035	04/08/2022	12.18	Put	Bond Future	1,094.5400	1.0945	988.8400	0.9888	(9.657)	0	0	400
2021/12/14	R035	04/08/2022	10.74	Call	Bond Future	2,394.3800	2.3944	2,616.6000	2.6166	9.281	0	0	0
2021/12/14	R035	04/08/2022	10.74	Put	Bond Future	3,977.6200	3.9776	3,691.0600	3.6911	(7.204)	0	0	0
2021/12/14	R035	04/08/2022	10.53	Call	Bond Future	1,847.9200	1.8479	2,036.2300	2.0362	10.190	0	0	400
2021/12/14	R035	03/11/2022	11.15	Call	Bond Future	3,474.3900	3.4744	3,733.6200	3.7336	7.461	0	0	0
2021/12/14	R035	03/11/2022	11.15	Put	Bond Future	3,820.1400	3.8201	3,567.2500	3.5673	(6.620)	0	0	0
2021/12/14	R035	03/11/2022			Bond Future	11.2089	86.2801	11.1218	86.7922	(0.777)	0.0000	0.0000	0
2021/12/14	R035	03/11/2022	11.14	Call	Bond Future	3,444.5300	3.4445	3,702.4400	3.7024	7.488	0	0	0
2021/12/14	R035	03/11/2022	11.14	Put	Bond Future	3,849.2100	3.8492	3,595.0000	3.5950	(6.604)	0	0	0
2021/12/14	R035	03/11/2022	11.13	Call	Bond Future	3,415.1200	3.4151	3,671.7100	3.6717	7.513	0	0	0
2021/12/14	R035	03/11/2022	11.13	Put	Bond Future	3,878.7800	3.8788	3,623.2500	3.6232	(6.588)	0	0	0
2021/12/14	R186	03/02/2022	7.30	Call	Bond Future	137.9500	0.1380	174.4800	0.1745	26.481	0	0	0
2021/12/14	R186	03/02/2022	7.30	Put	Bond Future	2,938.0000	2.9380	2,664.4500	2.6644	(9.311)	0	0	0
2021/12/14	R186	03/02/2022			Bond Future	7.9533	111.5044	7.8800	111.8145	(0.923)	0.0000	0.0000	69,931
2021/12/14	R186	03/02/2022	7.28	Call	Bond Future	127.9400	0.1279	162.2600	0.1623	26.825	0	0	0
2021/12/14	R186	03/02/2022	7.28	Put	Bond Future	3,015.1000	3.0151	2,739.3400	2.7393	(9.146)	0	0	0
2021/12/14	R186	03/02/2022	7.29	Call	Bond Future	132.8700	0.1329	168.2800	0.1683	26.650	0	0	0
2021/12/14	R186	03/02/2022	7.29	Put	Bond Future	2,976.4700	2.9765	2,701.8000	2.7018	(9.228)	0	0	0
2021/12/14	R186	05/05/2022	9.18	Call	Bond Future	4,356.1100	4.3561	4,613.2000	4.6132	5.902	0	0	0
2021/12/14	R186	05/05/2022	9.18	Put	Bond Future	425.5900	0.4256	369.4700	0.3695	(13.186)	0	0	454
2021/12/14	R186	05/05/2022	8.32	Call	Bond Future	1,926.2500	1.9263	2,102.4300	2.1024	9.146	0	0	0
2021/12/14	R186	05/05/2022	8.32	Put	Bond Future	1,336.4500	1.3365	1,199.4200	1.1994	(10.253)	0	0	0
2021/12/14	R186	05/05/2022	8.14	Call	Bond Future	1,537.6200	1.5376	1,691.7800	1.6918	10.026	0	0	454
2021/12/14	R186	05/05/2022	8.14	Put	Bond Future	1,663.8200	1.6638	1,504.7700	1.5048	(9.559)	0	0	0
2021/12/14	R186	05/05/2022	7.28	Call	Bond Future	330.3800	0.3304	383.6200	0.3836	16.115	0	0	435
2021/12/14	R186	05/05/2022	7.28	Put	Bond Future	3,960.3600	3.9604	3,700.3900	3.7004	(6.564)	0	0	0
2021/12/14	R186	05/05/2022	7.48	Call	Bond Future	514.1400	0.5141	587.9800	0.5880	14.362	0	0	3,600

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
2021/12/14	R186	05/05/2022	7.48	Put	Bond Future	3,316.8800	3.3169	3,077.5100	3.0775	(7.217)	0	0	0
2021/12/14	R186	05/05/2022			Bond Future	8.1716	112.8249	8.0932	113.1381	(0.959)	0.0000	0.0000	4,514
2021/12/14	R186	05/05/2022	8.64	Call	Bond Future	2,730.4900	2.7305	2,942.5400	2.9425	7.766	0	0	0
2021/12/14	R186	05/05/2022	8.64	Put	Bond Future	882.2700	0.8823	781.1100	0.7811	(11.466)	0	0	4,035
2021/12/14	R186	05/05/2022	8.94	Call	Bond Future	3,602.2500	3.6023	3,841.8200	3.8418	6.651	0	0	0
2021/12/14	R186	05/05/2022	8.94	Put	Bond Future	590.8700	0.5909	517.2300	0.5172	(12.463)	0	0	454
2021/12/14	R186	05/05/2022	8.31	Call	Bond Future	1,903.6600	1.9037	2,078.6500	2.0787	9.192	0	0	0
2021/12/14	R186	05/05/2022	8.31	Put	Bond Future	1,353.4800	1.3535	1,215.2600	1.2153	(10.212)	0	0	0
2021/12/14	R186	05/05/2022	8.35	Call	Bond Future	1,995.4000	1.9954	2,175.1600	2.1752	9.009	0	0	454
2021/12/14	R186	05/05/2022	8.35	Put	Bond Future	1,286.8400	1.2868	1,153.3900	1.1534	(10.370)	0	0	0
2021/12/14	R186	05/05/2022	7.88	Call	Bond Future	1,058.3400	1.0583	1,179.9300	1.1799	11.489	0	0	435
2021/12/14	R186	05/05/2022	7.88	Put	Bond Future	2,229.2600	2.2293	2,037.6400	2.0376	(8.596)	0	0	0
2021/12/14	R186	05/05/2022	8.30	Call	Bond Future	1,880.9400	1.8809	2,054.7200	2.0547	9.239	0	0	0
2021/12/14	R186	05/05/2022	8.30	Put	Bond Future	1,370.4000	1.3704	1,230.9700	1.2310	(10.174)	0	0	0
2021/12/14	R186	05/05/2022	6.73	Call	Bond Future	108.5500	0.1086	129.0300	0.1290	18.867	0	0	3,600
2021/12/14	R186	05/05/2022	6.73	Put	Bond Future	6,053.2000	6.0532	5,760.4700	5.7605	(4.836)	0	0	0
2021/12/14	R186	04/08/2022	8.15	Call	Bond Future	1,497.0800	1.4971	1,631.8900	1.6319	9.005	0	0	0
2021/12/14	R186	04/08/2022	8.15	Put	Bond Future	2,474.8200	2.4748	2,295.3400	2.2953	(7.252)	0	0	0
2021/12/14	R186	04/08/2022	9.78	Call	Bond Future	5,567.6300	5.5676	5,825.4900	5.8255	4.631	0	0	0
2021/12/14	R186	04/08/2022	9.78	Put	Bond Future	557.7100	0.5577	501.2800	0.5013	(10.118)	0	0	3,600
2021/12/14	R186	04/08/2022	7.96	Call	Bond Future	1,179.7400	1.1797	1,295.8300	1.2958	9.840	0	0	3,600
2021/12/14	R186	04/08/2022			Bond Future	8.4084	108.8738	8.3250	109.1881	(0.992)	0.0000	0.0000	0
2021/12/14	R186	04/08/2022	8.14	Call	Bond Future	1,479.4100	1.4794	1,613.2400	1.6132	9.046	0	0	0
2021/12/14	R186	04/08/2022	8.14	Put	Bond Future	2,495.2200	2.4952	2,314.7600	2.3148	(7.232)	0	0	0
2021/12/14	R186	04/08/2022	6.96	Call	Bond Future	231.6100	0.2316	266.5800	0.2666	15.099	0	0	3,600
2021/12/14	R186	04/08/2022	6.96	Put	Bond Future	5,858.5700	5.8586	5,579.2500	5.5792	(4.768)	0	0	0
2021/12/14	R186	04/08/2022	7.96	Put	Bond Future	2,883.5900	2.8836	2,685.3900	2.6854	(6.873)	0	0	0
2021/12/14	R186	04/08/2022	8.13	Call	Bond Future	1,462.1900	1.4622	1,595.0400	1.5950	9.086	0	0	0
2021/12/14	R186	04/08/2022	8.13	Put	Bond Future	2,516.0800	2.5161	2,334.6400	2.3346	(7.211)	0	0	0
2021/12/14	R186	03/11/2022	8.53	Call	Bond Future	2,090.8000	2.0908	2,241.5900	2.2416	7.212	0	0	0
2021/12/14	R186	03/11/2022	8.53	Put	Bond Future	2,524.9200	2.5249	2,361.5700	2.3616	(6.470)	0	0	0
2021/12/14	R186	03/11/2022	8.54	Call	Bond Future	2,109.2500	2.1093	2,260.8200	2.2608	7.186	0	0	0
2021/12/14	R186	03/11/2022	8.54	Put	Bond Future	2,507.8200	2.5078	2,345.2500	2.3453	(6.483)	0	0	0
2021/12/14	R186	03/11/2022			Bond Future	8.6524	110.2838	8.5638	110.5979	(1.024)	0.0000	0.0000	0
2021/12/14	R186	03/11/2022	8.55	Call	Bond Future	2,127.3800	2.1274	2,279.7200	2.2797	7.161	0	0	0
2021/12/14	R186	03/11/2022	8.55	Put	Bond Future	2,490.4200	2.4904	2,328.6200	2.3286	(6.497)	0	0	0
2021/12/14	R197	03/02/2022			Bond Future	322.0758	322.0758	322.0640	322.0640	(0.004)	0.0000	0.0000	1,132
2021/12/14	R197	05/05/2022			Bond Future	325.9692	325.9692	325.9559	325.9559	(0.004)	0.0000	0.0000	237
2021/12/14	R197	04/08/2022			Bond Future	321.6818	321.6818	321.6593	321.6593	(0.007)	0.0000	0.0000	0
2021/12/14	R197	03/11/2022			Bond Future	325.7729	325.7729	325.7392	325.7392	(0.010)	0.0000	0.0000	0
2021/12/14	R202	03/02/2022			Bond Future	241.0637	241.0637	240.6364	240.6364	(0.177)	0.0000	0.0000	7,693
2021/12/14	R202	05/05/2022			Bond Future	243.9777	243.9777	243.5442	243.5442	(0.178)	0.0000	0.0000	413
2021/12/14	R202	04/08/2022			Bond Future	242.5856	242.5856	242.1398	242.1398	(0.184)	0.0000	0.0000	0
2021/12/14	R202	03/11/2022			Bond Future	245.6703	245.6703	245.2108	245.2108	(0.187)	0.0000	0.0000	0
2021/12/14	R209	03/02/2022	11.02	Call	Bond Future	3,056.4500	3.0564	3,386.1500	3.3862	10.787	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
2021/12/14	R209	03/02/2022	11.02	Put	Bond Future	504.3500	0.5044	402.3800	0.4024	(20.218)	0	0	0
2021/12/14	R209	03/02/2022	11.03	Call	Bond Future	3,098.2600	3.0983	3,429.7700	3.4298	10.700	0	0	0
2021/12/14	R209	03/02/2022	11.03	Put	Bond Future	493.2800	0.4933	393.1200	0.3931	(20.305)	0	0	0
2021/12/14	R209	03/02/2022			Bond Future	10.5505	70.9965	10.4736	71.4282	(0.730)	0.0000	0.0000	20,306
2021/12/14	R209	03/02/2022	11.04	Call	Bond Future	3,140.1600	3.1402	3,473.4700	3.4735	10.614	0	0	0
2021/12/14	R209	03/02/2022	11.04	Put	Bond Future	482.3500	0.4823	383.9900	0.3840	(20.392)	0	0	0
2021/12/14	R209	05/05/2022	11.44	Call	Bond Future	4,660.2500	4.6602	4,986.4200	4.9864	6.999	0	0	0
2021/12/14	R209	05/05/2022	11.44	Put	Bond Future	939.4700	0.9395	829.1500	0.8292	(11.743)	0	0	0
2021/12/14	R209	05/05/2022	9.75	Call	Bond Future	344.3500	0.3444	406.5500	0.4066	18.063	0	0	8,525
2021/12/14	R209	05/05/2022	9.75	Put	Bond Future	5,987.8500	5.9878	5,613.5600	5.6136	(6.251)	0	0	0
2021/12/14	R209	05/05/2022	10.75	Call	Bond Future	2,274.0000	2.2740	2,501.8500	2.5019	10.020	0	0	0
2021/12/14	R209	05/05/2022	10.75	Put	Bond Future	2,161.5200	2.1615	1,952.8800	1.9529	(9.652)	0	0	12,050
2021/12/14	R209	05/05/2022	11.43	Call	Bond Future	4,621.2500	4.6213	4,946.3200	4.9463	7.034	0	0	0
2021/12/14	R209	05/05/2022	11.43	Put	Bond Future	950.7900	0.9508	839.3700	0.8394	(11.719)	0	0	0
2021/12/14	R209	05/05/2022			Bond Future	10.7293	68.6963	10.6496	69.1328	(0.743)	0.0000	0.0000	5,396
2021/12/14	R209	05/05/2022	11.45	Call	Bond Future	4,699.3300	4.6993	5,026.6000	5.0266	6.964	0	0	0
2021/12/14	R209	05/05/2022	11.45	Put	Bond Future	928.2800	0.9283	819.0600	0.8191	(11.766)	0	0	0
2021/12/14	R209	05/05/2022	12.00	Call	Bond Future	6,929.5100	6.9295	7,304.0100	7.3040	5.404	0	0	0
2021/12/14	R209	05/05/2022	12.00	Put	Bond Future	478.2500	0.4783	416.2600	0.4163	(12.962)	0	0	12,050
2021/12/14	R209	04/08/2022	10.57	Put	Bond Future	3,765.3900	3.7654	3,506.5700	3.5066	(6.874)	0	0	0
2021/12/14	R209	04/08/2022	10.58	Call	Bond Future	1,929.3200	1.9293	2,111.8300	2.1118	9.460	0	0	0
2021/12/14	R209	04/08/2022	10.58	Put	Bond Future	3,732.9100	3.7329	3,475.4800	3.4755	(6.896)	0	0	0
2021/12/14	R209	04/08/2022			Bond Future	10.9131	69.4980	10.8307	69.9380	(0.755)	0.0000	0.0000	0
2021/12/14	R209	04/08/2022	10.57	Call	Bond Future	1,906.6000	1.9066	2,087.7200	2.0877	9.500	0	0	0
2021/12/14	R209	04/08/2022	10.59	Call	Bond Future	1,952.4000	1.9524	2,136.3100	2.1363	9.420	0	0	0
2021/12/14	R209	04/08/2022	10.59	Put	Bond Future	3,700.8600	3.7009	3,444.8300	3.4448	(6.918)	0	0	0
2021/12/14	R209	03/11/2022	11.03	Call	Bond Future	3,024.6100	3.0246	3,249.0100	3.2490	7.419	0	0	0
2021/12/14	R209	03/11/2022	11.03	Put	Bond Future	3,367.2600	3.3673	3,148.6400	3.1486	(6.493)	0	0	0
2021/12/14	R209	03/11/2022			Bond Future	11.0958	67.2654	11.0108	67.7084	(0.766)	0.0000	0.0000	0
2021/12/14	R209	03/11/2022	11.01	Call	Bond Future	2,972.5200	2.9725	3,194.6100	3.1946	7.471	0	0	0
2021/12/14	R209	03/11/2022	11.01	Put	Bond Future	3,419.7800	3.4198	3,198.8500	3.1988	(6.460)	0	0	0
2021/12/14	R209	03/11/2022	11.02	Call	Bond Future	2,998.6300	2.9986	3,221.8800	3.2219	7.445	0	0	0
2021/12/14	R209	03/11/2022	11.02	Put	Bond Future	3,393.5600	3.3936	3,173.7900	3.1738	(6.476)	0	0	0
2021/12/14	R210	03/02/2022			Bond Future	212.8205	212.8205	212.7169	212.7169	(0.049)	0.0000	0.0000	1,449
2021/12/14	R210	05/05/2022			Bond Future	212.5413	212.5413	212.4355	212.4355	(0.050)	0.0000	0.0000	104
2021/12/14	R210	04/08/2022			Bond Future	215.1972	215.1972	215.0842	215.0842	(0.053)	0.0000	0.0000	0
2021/12/14	R210	03/11/2022			Bond Future	215.0190	215.0190	214.8974	214.8974	(0.057)	0.0000	0.0000	0
2021/12/14	R213	03/02/2022	8.63	Call	Bond Future	13.2000	0.0132	18.8700	0.0189	42.955	0	0	200
2021/12/14	R213	03/02/2022	8.63	Put	Bond Future	6,797.8900	6.7979	6,366.6600	6.3667	(6.344)	0	0	0
2021/12/14	R213	03/02/2022	8.80	Call	Bond Future	31.4700	0.0315	43.7900	0.0438	39.148	0	0	102
2021/12/14	R213	03/02/2022	8.80	Put	Bond Future	5,838.8100	5.8388	5,414.2300	5.4142	(7.272)	0	0	0
2021/12/14	R213	03/02/2022	10.60	Put	Bond Future	266.1900	0.2662	203.4100	0.2034	(23.585)	0	0	430
2021/12/14	R213	03/02/2022	10.67	Call	Bond Future	4,320.2800	4.3203	4,702.6700	4.7027	8.851	0	0	0
2021/12/14	R213	03/02/2022	10.67	Put	Bond Future	225.3600	0.2254	170.8500	0.1709	(24.188)	0	0	220
2021/12/14	R213	03/02/2022	10.00	Call	Bond Future	1,717.9900	1.7180	1,975.9100	1.9759	15.013	0	0	0
2021/12/14	R213	03/02/2022	10.00	Put	Bond Future	999.3800	0.9994	820.4000	0.8204	(17.909)	0	0	430

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2021/12/14	R213	03/02/2022	9.98	Call	Bond Future	1,656.0700	1.6561	1,908.7300	1.9087	15.257	0	0	0
2021/12/14	R213	03/02/2022	9.98	Put	Bond Future	1,041.0900	1.0411	856.8500	0.8569	(17.697)	0	0	0
2021/12/14	R213	03/02/2022	9.22	Put	Bond Future	3,663.2000	3.6632	3,286.5900	3.2866	(10.281)	0	0	0
2021/12/14	R213	03/02/2022	9.58	Put	Bond Future	2,172.4500	2.1725	1,878.3500	1.8784	(13.538)	0	0	200
2021/12/14	R213	03/02/2022			Bond Future	9.8620	86.2220	9.7788	86.6589	(0.843)	0.0000	0.0000	22,660
2021/12/14	R213	03/02/2022	9.15	Call	Bond Future	162.4200	0.1624	211.0200	0.2110	29.922	0	0	220
2021/12/14	R213	03/02/2022	9.15	Put	Bond Future	3,999.9200	3.9999	3,611.6200	3.6116	(9.708)	0	0	0
2021/12/14	R213	03/02/2022	10.25	Call	Bond Future	2,589.7200	2.5897	2,906.2900	2.9063	12.224	0	0	0
2021/12/14	R213	03/02/2022	10.25	Put	Bond Future	589.8600	0.5899	469.5300	0.4695	(20.400)	0	0	102
2021/12/14	R213	03/02/2022	10.60	Call	Bond Future	4,016.8500	4.0169	4,390.9700	4.3910	9.314	0	0	0
2021/12/14	R213	03/02/2022	10.15	Call	Bond Future	2,222.9900	2.2230	2,517.6900	2.5177	13.257	0	0	0
2021/12/14	R213	03/02/2022	10.15	Put	Bond Future	732.5200	0.7325	590.3200	0.5903	(19.412)	0	0	200
2021/12/14	R213	03/02/2022	10.17	Call	Bond Future	2,294.5600	2.2946	2,593.8100	2.5938	13.042	0	0	0
2021/12/14	R213	03/02/2022	10.17	Put	Bond Future	701.8800	0.7019	564.2300	0.5642	(19.612)	0	0	220
2021/12/14	R213	03/02/2022	9.96	Call	Bond Future	1,595.4300	1.5954	1,842.7700	1.8428	15.503	0	0	0
2021/12/14	R213	03/02/2022	9.96	Put	Bond Future	1,084.2400	1.0842	894.6800	0.8947	(17.483)	0	0	0
2021/12/14	R213	03/02/2022	9.97	Call	Bond Future	1,625.6100	1.6256	1,875.6200	1.8756	15.379	0	0	0
2021/12/14	R213	03/02/2022	9.97	Put	Bond Future	1,062.5000	1.0625	875.6100	0.8756	(17.590)	0	0	0
2021/12/14	R213	03/02/2022	9.22	Call	Bond Future	212.9500	0.2130	273.2400	0.2732	28.312	0	0	430
2021/12/14	R213	03/02/2022	9.58	Call	Bond Future	679.1900	0.6792	821.9900	0.8220	21.025	0	0	0
2021/12/14	R213	03/02/2022	9.76	Call	Bond Future	1,055.6200	1.0556	1,247.8600	1.2479	18.211	0	0	0
2021/12/14	R213	03/02/2022	9.76	Put	Bond Future	1,591.6900	1.5917	1,347.0300	1.3470	(15.371)	0	0	102
2021/12/14	R213	05/05/2022	10.63	Call	Bond Future	3,900.1000	3.9001	4,211.1400	4.2111	7.975	0	0	0
2021/12/14	R213	05/05/2022	10.65	Put	Bond Future	1,059.7400	1.0597	931.5400	0.9315	(12.097)	0	0	0
2021/12/14	R213	05/05/2022			Bond Future	10.0632	83.7113	9.9765	84.1530	(0.861)	0.0000	0.0000	0
2021/12/14	R213	05/05/2022	10.63	Put	Bond Future	1,085.2800	1.0853	954.5900	0.9546	(12.042)	0	0	0
2021/12/14	R213	05/05/2022	10.64	Call	Bond Future	3,935.8000	3.9358	4,248.0900	4.2481	7.935	0	0	0
2021/12/14	R213	05/05/2022	10.64	Put	Bond Future	1,072.4400	1.0724	943.0000	0.9430	(12.070)	0	0	0
2021/12/14	R213	05/05/2022	10.65	Call	Bond Future	3,971.5900	3.9716	4,285.1200	4.2851	7.894	0	0	0
2021/12/14	R213	04/08/2022	9.88	Call	Bond Future	1,699.1400	1.6991	1,874.9500	1.8750	10.347	0	0	0
2021/12/14	R213	04/08/2022	9.89	Call	Bond Future	1,719.8300	1.7198	1,897.0100	1.8970	10.302	0	0	0
2021/12/14	R213	04/08/2022	9.90	Put	Bond Future	3,616.4900	3.6165	3,350.2100	3.3502	(7.363)	0	0	0
2021/12/14	R213	04/08/2022			Bond Future	10.2757	84.6912	10.1856	85.1360	(0.877)	0.0000	0.0000	0
2021/12/14	R213	04/08/2022	9.88	Put	Bond Future	3,676.3700	3.6764	3,407.3300	3.4073	(7.318)	0	0	0
2021/12/14	R213	04/08/2022	9.89	Put	Bond Future	3,646.3500	3.6463	3,378.6800	3.3787	(7.341)	0	0	0
2021/12/14	R213	04/08/2022	9.90	Call	Bond Future	1,740.6500	1.7406	1,919.2200	1.9192	10.259	0	0	0
2021/12/14	R213	03/11/2022	10.38	Call	Bond Future	2,748.1200	2.7481	2,968.0500	2.9681	8.003	0	0	0
2021/12/14	R213	03/11/2022	10.38	Put	Bond Future	3,281.4600	3.2815	3,053.9300	3.0539	(6.934)	0	0	0
2021/12/14	R213	03/11/2022	10.39	Call	Bond Future	2,772.1400	2.7721	2,993.2200	2.9932	7.975	0	0	0
2021/12/14	R213	03/11/2022	10.39	Put	Bond Future	3,257.4400	3.2574	3,031.0600	3.0311	(6.950)	0	0	0
2021/12/14	R213	03/11/2022			Bond Future	10.4914	82.2627	10.3979	82.7102	(0.892)	0.0000	0.0000	0
2021/12/14	R213	03/11/2022	10.40	Call	Bond Future	2,795.9600	2.7960	3,018.1700	3.0182	7.948	0	0	0
2021/12/14	R213	03/11/2022	10.40	Put	Bond Future	3,233.2500	3.2332	3,008.0000	3.0080	(6.967)	0	0	0
2021/12/14	R214	03/02/2022	11.39	Put	Bond Future	520.0100	0.5200	422.3100	0.4223	(18.788)	0	0	0
2021/12/14	R214	03/02/2022	11.40	Put	Bond Future	508.9800	0.5090	412.9500	0.4130	(18.867)	0	0	0
2021/12/14	R214	03/02/2022	11.41	Call	Bond Future	3,310.8200	3.3108	3,629.4700	3.6295	9.625	0	0	0
2021/12/14	R214	03/02/2022			Bond Future	10.9002	67.8561	10.8283	68.2692	(0.660)	0.0000	0.0000	17,604



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
2021/12/14	R214	03/02/2022	11.39	Call	Bond Future	3,225.9100	3.2259	3,541.2400	3.5412	9.775	0	0	0
2021/12/14	R214	03/02/2022	11.40	Call	Bond Future	3,268.2600	3.2683	3,585.2600	3.5853	9.699	0	0	0
2021/12/14	R214	03/02/2022	11.41	Put	Bond Future	498.2300	0.4982	403.8500	0.4038	(18.943)	0	0	0
2021/12/14	R214	05/05/2022	11.73	Put	Bond Future	1,062.7400	1.0627	949.2800	0.9493	(10.676)	0	0	0
2021/12/14	R214	05/05/2022	11.74	Put	Bond Future	1,050.5600	1.0506	938.1700	0.9382	(10.698)	0	0	0
2021/12/14	R214	05/05/2022	11.75	Call	Bond Future	4,649.1600	4.6492	4,955.3800	4.9554	6.587	0	0	0
2021/12/14	R214	05/05/2022			Bond Future	11.0722	65.3802	10.9976	65.7978	(0.673)	0.0000	0.0000	441
2021/12/14	R214	05/05/2022	11.73	Call	Bond Future	4,571.3800	4.5714	4,875.4800	4.8755	6.652	0	0	0
2021/12/14	R214	05/05/2022	11.74	Call	Bond Future	4,610.1700	4.6102	4,915.3400	4.9153	6.619	0	0	0
2021/12/14	R214	05/05/2022	11.75	Put	Bond Future	1,038.6500	1.0386	927.3100	0.9273	(10.720)	0	0	0
2021/12/14	R214	04/08/2022	10.98	Put	Bond Future	3,642.8000	3.6428	3,404.8500	3.4049	(6.532)	0	0	0
2021/12/14	R214	04/08/2022	10.99	Call	Bond Future	2,167.0300	2.1670	2,351.2900	2.3513	8.503	0	0	0
2021/12/14	R214	04/08/2022			Bond Future	11.2510	66.1422	11.1740	66.5631	(0.685)	0.0000	0.0000	0
2021/12/14	R214	04/08/2022	10.97	Call	Bond Future	2,118.0300	2.1180	2,299.6300	2.2996	8.574	0	0	0
2021/12/14	R214	04/08/2022	10.97	Put	Bond Future	3,674.8900	3.6749	3,435.6200	3.4356	(6.511)	0	0	0
2021/12/14	R214	04/08/2022	10.98	Call	Bond Future	2,142.3600	2.1424	2,325.2800	2.3253	8.538	0	0	0
2021/12/14	R214	04/08/2022	10.99	Put	Bond Future	3,611.1300	3.6111	3,374.5200	3.3745	(6.552)	0	0	0
2021/12/14	R214	03/11/2022	11.34	Call	Bond Future	3,056.2600	3.0563	3,268.6900	3.2687	6.951	0	0	0
2021/12/14	R214	03/11/2022	11.36	Put	Bond Future	3,475.7400	3.4757	3,266.4600	3.2665	(6.021)	0	0	0
2021/12/14	R214	03/11/2022			Bond Future	11.4288	63.7277	11.3493	64.1517	(0.696)	0.0000	0.0000	0
2021/12/14	R214	03/11/2022	11.34	Put	Bond Future	3,529.9400	3.5299	3,318.4600	3.3185	(5.991)	0	0	0
2021/12/14	R214	03/11/2022	11.35	Call	Bond Future	3,082.7100	3.0827	3,296.2400	3.2962	6.927	0	0	0
2021/12/14	R214	03/11/2022	11.35	Put	Bond Future	3,502.7600	3.5028	3,292.3800	3.2924	(6.006)	0	0	0
2021/12/14	R214	03/11/2022	11.36	Call	Bond Future	3,109.2600	3.1093	3,323.8900	3.3239	6.903	0	0	0
2021/12/14	R248	03/02/2022	9.80	Call	Bond Future	28.0300	0.0280	37.7900	0.0378	34.820	0	0	0
2021/12/14	R248	03/02/2022	9.80	Put	Bond Future	8,645.6800	8.6457	8,133.0000	8.1330	(5.930)	0	0	0
2021/12/14	R248	03/02/2022	10.00	Call	Bond Future	83.6800	0.0837	109.0400	0.1090	30.306	0	0	0
2021/12/14	R248	03/02/2022	10.00	Put	Bond Future	7,012.9900	7.0130	6,515.9100	6.5159	(7.088)	0	0	0
2021/12/14	R248	03/02/2022	10.20	Put	Bond Future	5,502.6400	5.5026	5,034.8100	5.0348	(8.502)	0	0	0
2021/12/14	R248	03/02/2022	11.47	Call	Bond Future	4,510.4400	4.5104	4,927.2000	4.9272	9.240	0	0	0
2021/12/14	R248	03/02/2022	11.48	Call	Bond Future	4,565.1000	4.5651	4,983.7100	4.9837	9.170	0	0	0
2021/12/14	R248	03/02/2022	11.49	Put	Bond Future	515.3300	0.5153	413.3200	0.4133	(19.795)	0	0	0
2021/12/14	R248	03/02/2022	10.90	Call	Bond Future	1,787.6500	1.7876	2,051.2700	2.0513	14.747	0	0	900
2021/12/14	R248	03/02/2022	10.90	Put	Bond Future	1,749.6400	1.7496	1,490.8200	1.4908	(14.793)	0	0	0
2021/12/14	R248	03/02/2022	10.40	Call	Bond Future	454.4000	0.4544	555.4700	0.5555	22.243	0	0	100
2021/12/14	R248	03/02/2022	10.50	Call	Bond Future	636.2800	0.6363	766.3200	0.7663	20.438	0	0	0
2021/12/14	R248	03/02/2022	10.50	Put	Bond Future	3,573.3800	3.5734	3,180.9800	3.1810	(10.981)	0	0	0
2021/12/14	R248	03/02/2022			Bond Future	10.8947	85.4351	10.8227	85.9575	(0.661)	0.0000	0.0000	192,221
2021/12/14	R248	03/02/2022	10.20	Call	Bond Future	208.3700	0.2084	262.9800	0.2630	26.208	0	0	900
2021/12/14	R248	03/02/2022	11.47	Put	Bond Future	537.8400	0.5378	432.1600	0.4322	(19.649)	0	0	0
2021/12/14	R248	03/02/2022	11.48	Put	Bond Future	526.4700	0.5265	422.6400	0.4226	(19.722)	0	0	0
2021/12/14	R248	03/02/2022	11.49	Call	Bond Future	4,619.8800	4.6199	5,040.3100	5.0403	9.100	0	0	0
2021/12/14	R248	03/02/2022	10.70	Call	Bond Future	1,120.8800	1.1209	1,315.8400	1.3158	17.393	0	0	0
2021/12/14	R248	03/02/2022	10.70	Put	Bond Future	2,547.2400	2.5472	2,219.7600	2.2198	(12.856)	0	0	0
2021/12/14	R248	03/02/2022	11.00	Call	Bond Future	2,184.4900	2.1845	2,481.2600	2.4813	13.585	0	0	1,400
2021/12/14	R248	03/02/2022	11.00	Put	Bond Future	1,431.1300	1.4311	1,205.4600	1.2055	(15.769)	0	0	0
2021/12/14	R248	03/02/2022	10.30	Call	Bond Future	312.5500	0.3125	388.2100	0.3882	24.207	0	0	1,300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/14	R248	03/02/2022	10.30	Put	Bond Future	4,808.6300	4.8086	4,361.8500	4.3619	(9.291)	0	0	0
2021/12/14	R248	03/02/2022	10.40	Put	Bond Future	4,164.8400	4.1648	3,743.4700	3.7435	(10.117)	0	0	0
2021/12/14	R248	05/05/2022	11.79	Call	Bond Future	6,040.0000	6.0400	6,434.1700	6.4342	6.526	0	0	0
2021/12/14	R248	05/05/2022	11.79	Put	Bond Future	1,222.9800	1.2230	1,088.7900	1.0888	(10.972)	0	0	0
2021/12/14	R248	05/05/2022	11.80	Call	Bond Future	6,089.2700	6.0893	6,484.7000	6.4847	6.494	0	0	0
2021/12/14	R248	05/05/2022			Bond Future	11.0658	82.0320	10.9909	82.5604	(0.676)	0.0000	0.0000	2,035
2021/12/14	R248	05/05/2022	11.80	Put	Bond Future	1,209.3400	1.2093	1,076.4100	1.0764	(10.992)	0	0	0
2021/12/14	R248	05/05/2022	11.81	Call	Bond Future	6,138.4600	6.1385	6,535.1500	6.5351	6.462	0	0	0
2021/12/14	R248	05/05/2022	11.81	Put	Bond Future	1,195.7000	1.1957	1,064.0300	1.0640	(11.012)	0	0	0
2021/12/14	R248	04/08/2022	10.98	Call	Bond Future	2,671.3200	2.6713	2,903.4700	2.9035	8.690	0	0	0
2021/12/14	R248	04/08/2022	10.98	Put	Bond Future	4,510.1200	4.5101	4,209.8300	4.2098	(6.658)	0	0	0
2021/12/14	R248	04/08/2022	10.99	Call	Bond Future	2,702.5000	2.7025	2,936.3600	2.9364	8.653	0	0	0
2021/12/14	R248	04/08/2022	10.99	Put	Bond Future	4,470.2900	4.4703	4,171.7100	4.1717	(6.679)	0	0	0
2021/12/14	R248	04/08/2022			Bond Future	11.2440	82.9882	11.1664	83.5206	(0.690)	0.0000	0.0000	0
2021/12/14	R248	04/08/2022	11.00	Call	Bond Future	2,733.6100	2.7336	2,969.1700	2.9692	8.617	0	0	0
2021/12/14	R248	04/08/2022	11.00	Put	Bond Future	4,430.4900	4.4305	4,133.6100	4.1336	(6.701)	0	0	0
2021/12/14	R248	03/11/2022	11.30	Put	Bond Future	4,484.1300	4.4841	4,211.9500	4.2119	(6.070)	0	0	0
2021/12/14	R248	03/11/2022	11.31	Put	Bond Future	4,449.5700	4.4496	4,178.8200	4.1788	(6.085)	0	0	0
2021/12/14	R248	03/11/2022	11.32	Call	Bond Future	3,738.6100	3.7386	4,005.6000	4.0056	7.141	0	0	0
2021/12/14	R248	03/11/2022			Bond Future	11.4210	79.6588	11.3408	80.1951	(0.703)	0.0000	0.0000	0
2021/12/14	R248	03/11/2022	11.30	Call	Bond Future	3,672.7000	3.6727	3,936.8400	3.9368	7.192	0	0	0
2021/12/14	R248	03/11/2022	11.31	Call	Bond Future	3,705.7400	3.7057	3,971.3100	3.9713	7.166	0	0	0
2021/12/14	R248	03/11/2022	11.32	Put	Bond Future	4,414.9400	4.4149	4,145.6100	4.1456	(6.100)	0	0	0

**Total**

**1204681**