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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/12/2021 TO 15/12/2021

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
2021/12/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	2025 03/02/2022			Bond Future	154.7863	154.7863	154.6055	154.6055	(0.117)	0.0000	0.0000	5,416
2021/12/15	2025 05/05/2022			Bond Future	156.6570	156.6570	156.4734	156.4734	(0.117)	0.0000	0.0000	164
2021/12/15	2025 04/08/2022			Bond Future	156.9982	156.9982	156.8106	156.8106	(0.119)	0.0000	0.0000	0
2021/12/15	2025 03/11/2022			Bond Future	158.9891	158.9891	158.7989	158.7989	(0.120)	0.0000	0.0000	0
2021/12/15	2029 03/02/2022			Bond Future	113.9707	113.9707	113.4472	113.4472	(0.459)	0.0000	0.0000	3,872
2021/12/15	2029 05/05/2022			Bond Future	114.1508	114.1508	113.6167	113.6167	(0.468)	0.0000	0.0000	591
2021/12/15	2029 04/08/2022			Bond Future	115.5739	115.5739	115.0332	115.0332	(0.468)	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
2021/12/15	2029	03/11/2022			Bond Future	115.8159	115.8159	115.2672	115.2672	(0.474)	0.0000	0.0000	0
2021/12/15	2030	03/02/2022	8.39	Call	Bond Future	24.9200	0.0249	18.3500	0.0184	(26.364)	0	0	101
2021/12/15	2030	03/02/2022	8.39	Put	Bond Future	6,111.3500	6.1113	6,359.0200	6.3590	4.053	0	0	0
2021/12/15	2030	03/02/2022	8.80	Put	Bond Future	3,961.4300	3.9614	4,184.7000	4.1847	5.636	0	0	0
2021/12/15	2030	03/02/2022	8.85	Call	Bond Future	190.7800	0.1908	154.7000	0.1547	(18.912)	0	0	1,000
2021/12/15	2030	03/02/2022	8.85	Put	Bond Future	3,721.2000	3.7212	3,939.3600	3.9394	5.863	0	0	0
2021/12/15	2030	03/02/2022	9.80	Call	Bond Future	2,178.8200	2.1788	1,997.1500	1.9972	(8.338)	0	0	950
2021/12/15	2030	03/02/2022	9.80	Put	Bond Future	694.4600	0.6945	767.0300	0.7670	10.450	0	0	0
2021/12/15	2030	03/02/2022	9.90	Put	Bond Future	554.1700	0.5542	614.0600	0.6141	10.807	0	0	8,000
2021/12/15	2030	03/02/2022	9.45	Call	Bond Future	1,119.9300	1.1199	992.9800	0.9930	(11.336)	0	0	0
2021/12/15	2030	03/02/2022	9.45	Put	Bond Future	1,442.9200	1.4429	1,570.2100	1.5702	8.822	0	0	0
2021/12/15	2030	03/02/2022	9.40	Call	Bond Future	1,000.3900	1.0004	881.9600	0.8820	(11.838)	0	0	0
2021/12/15	2030	03/02/2022	9.40	Put	Bond Future	1,585.3500	1.5853	1,721.1600	1.7212	8.567	0	0	0
2021/12/15	2030	03/02/2022	9.10	Call	Bond Future	448.4100	0.4484	379.5500	0.3795	(15.356)	0	0	0
2021/12/15	2030	03/02/2022	9.10	Put	Bond Future	2,625.3300	2.6253	2,810.7100	2.8107	7.061	0	0	0
2021/12/15	2030	03/02/2022	9.20	Call	Bond Future	602.0400	0.6020	517.3200	0.5173	(14.072)	0	0	950
2021/12/15	2030	03/02/2022	9.20	Put	Bond Future	2,244.4400	2.2444	2,413.9600	2.4140	7.553	0	0	0
2021/12/15	2030	03/02/2022	9.35	Call	Bond Future	889.0000	0.8890	779.1200	0.7791	(12.360)	0	0	0
2021/12/15	2030	03/02/2022	9.35	Put	Bond Future	1,736.8800	1.7369	1,881.2400	1.8812	8.311	0	0	101
2021/12/15	2030	03/02/2022			Bond Future	9.5119	91.8514	9.5608	91.5972	0.514	0.0000	0.0000	82,799
2021/12/15	2030	03/02/2022	8.80	Call	Bond Future	157.3300	0.1573	126.3600	0.1264	(19.685)	0	0	0
2021/12/15	2030	03/02/2022	9.90	Call	Bond Future	2,546.5400	2.5465	2,352.1900	2.3522	(7.632)	0	0	0
2021/12/15	2030	03/02/2022	10.85	Call	Bond Future	6,686.4300	6.6864	6,437.9200	6.4379	(3.717)	0	0	0
2021/12/15	2030	03/02/2022	10.85	Put	Bond Future	46.6700	0.0467	52.4000	0.0524	12.278	0	0	1,000
2021/12/15	2030	03/02/2022	9.60	Call	Bond Future	1,527.7000	1.5277	1,375.8100	1.3758	(9.942)	0	0	1,000
2021/12/15	2030	03/02/2022	9.60	Put	Bond Future	1,070.4900	1.0705	1,172.8400	1.1728	9.561	0	0	0
2021/12/15	2030	03/02/2022	9.78	Call	Bond Future	2,108.0700	2.1081	1,929.1200	1.9291	(8.489)	0	0	0
2021/12/15	2030	03/02/2022	9.78	Put	Bond Future	725.7600	0.7258	801.0500	0.8011	10.374	0	0	101
2021/12/15	2030	03/02/2022	9.43	Call	Bond Future	1,071.1700	1.0712	947.6200	0.9476	(11.534)	0	0	0
2021/12/15	2030	03/02/2022	9.43	Put	Bond Future	1,498.8300	1.4988	1,629.5200	1.6295	8.719	0	0	0
2021/12/15	2030	03/02/2022	9.44	Call	Bond Future	1,095.3200	1.0953	970.0600	0.9701	(11.436)	0	0	0
2021/12/15	2030	03/02/2022	9.44	Put	Bond Future	1,470.6300	1.4706	1,599.6100	1.5996	8.770	0	0	0
2021/12/15	2030	05/05/2022	10.21	Call	Bond Future	3,567.8600	3.5679	3,387.5100	3.3875	(5.055)	0	0	0
2021/12/15	2030	05/05/2022	10.21	Put	Bond Future	1,174.2800	1.1743	1,251.5600	1.2516	6.581	0	0	0
2021/12/15	2030	05/05/2022	9.95	Call	Bond Future	2,728.9000	2.7289	2,570.7900	2.5708	(5.794)	0	0	0
2021/12/15	2030	05/05/2022	8.81	Put	Bond Future	5,217.4900	5.2175	5,426.6100	5.4266	4.008	0	0	0
2021/12/15	2030	05/05/2022	8.89	Put	Bond Future	4,874.3800	4.8744	5,076.9600	5.0770	4.156	0	0	0
2021/12/15	2030	05/05/2022	8.14	Call	Bond Future	112.7600	0.1128	97.6300	0.0976	(13.418)	0	0	1,800
2021/12/15	2030	05/05/2022	8.14	Put	Bond Future	8,549.9900	8.5500	8,792.4900	8.7925	2.836	0	0	0
2021/12/15	2030	05/05/2022	8.47	Call	Bond Future	232.0900	0.2321	204.2200	0.2042	(12.008)	0	0	1,073
2021/12/15	2030	05/05/2022			Bond Future	9.7257	92.9394	9.7770	92.6818	0.528	0.0000	0.0000	14,763
2021/12/15	2030	05/05/2022	11.04	Call	Bond Future	6,733.3600	6.7334	6,506.6100	6.5066	(3.368)	0	0	0
2021/12/15	2030	05/05/2022	11.04	Put	Bond Future	422.5000	0.4225	453.3800	0.4534	7.309	0	0	1,800
2021/12/15	2030	05/05/2022	9.95	Put	Bond Future	1,610.1400	1.6101	1,709.6600	1.7097	6.181	0	0	1,073
2021/12/15	2030	05/05/2022	10.19	Call	Bond Future	3,499.8700	3.4999	3,321.1000	3.3211	(5.108)	0	0	0
2021/12/15	2030	05/05/2022	10.19	Put	Bond Future	1,203.5200	1.2035	1,282.3800	1.2824	6.552	0	0	0
2021/12/15	2030	05/05/2022	10.20	Call	Bond Future	3,533.8000	3.5338	3,354.2400	3.3542	(5.081)	0	0	0

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2021/12/15	2030	05/05/2022	10.20	Put	Bond Future	1,188.8200	1.1888	1,266.8900	1.2669	6.567	0	0	200
2021/12/15	2030	05/05/2022	8.81	Call	Bond Future	461.6400	0.4616	413.1300	0.4131	(10.508)	0	0	200
2021/12/15	2030	05/05/2022	8.89	Call	Bond Future	546.4600	0.5465	491.4100	0.4914	(10.074)	0	0	1,800
2021/12/15	2030	05/05/2022	9.35	Call	Bond Future	1,248.1200	1.2481	1,149.5600	1.1496	(7.897)	0	0	0
2021/12/15	2030	05/05/2022	9.35	Put	Bond Future	3,162.0800	3.1621	3,321.1500	3.3212	5.031	0	0	1,073
2021/12/15	2030	05/05/2022	7.73	Call	Bond Future	41.3600	0.0414	35.0600	0.0351	(15.232)	0	0	200
2021/12/15	2030	05/05/2022	7.73	Put	Bond Future	10,819.9200	10.8199	11,071.2500	11.0713	2.323	0	0	0
2021/12/15	2030	05/05/2022	8.47	Put	Bond Future	6,834.1000	6.8341	7,063.8600	7.0639	3.362	0	0	0
2021/12/15	2030	04/08/2022	9.56	Call	Bond Future	1,706.5900	1.7066	1,600.4900	1.6005	(6.217)	0	0	0
2021/12/15	2030	04/08/2022	9.56	Put	Bond Future	3,652.2700	3.6523	3,807.1900	3.8072	4.242	0	0	0
2021/12/15	2030	04/08/2022	10.95	Call	Bond Future	5,711.4800	5.7115	5,509.7200	5.5097	(3.533)	0	0	0
2021/12/15	2030	04/08/2022	10.95	Put	Bond Future	1,056.0800	1.0561	1,115.3400	1.1153	5.611	0	0	800
2021/12/15	2030	04/08/2022			Bond Future	9.9561	90.0230	10.0101	89.7619	0.542	0.0000	0.0000	0
2021/12/15	2030	04/08/2022	9.05	Call	Bond Future	861.3400	0.8613	795.0000	0.7950	(7.702)	0	0	800
2021/12/15	2030	04/08/2022	9.05	Put	Bond Future	5,391.5700	5.3916	5,586.2500	5.5863	3.611	0	0	0
2021/12/15	2030	04/08/2022	9.54	Call	Bond Future	1,666.9400	1.6669	1,562.4500	1.5625	(6.268)	0	0	0
2021/12/15	2030	04/08/2022	9.54	Put	Bond Future	3,712.2700	3.7123	3,868.8000	3.8688	4.217	0	0	0
2021/12/15	2030	04/08/2022	9.55	Call	Bond Future	1,686.6900	1.6867	1,581.4000	1.5814	(6.242)	0	0	0
2021/12/15	2030	04/08/2022	9.55	Put	Bond Future	3,682.1800	3.6822	3,837.9100	3.8379	4.229	0	0	0
2021/12/15	2030	04/08/2022	8.30	Call	Bond Future	277.9000	0.2779	250.9500	0.2509	(9.698)	0	0	800
2021/12/15	2030	04/08/2022	8.30	Put	Bond Future	8,778.5700	8.7786	9,012.6400	9.0126	2.666	0	0	0
2021/12/15	2030	03/11/2022	10.10	Call	Bond Future	2,821.1300	2.8211	2,686.9900	2.6870	(4.755)	0	0	0
2021/12/15	2030	03/11/2022	10.10	Put	Bond Future	3,184.9600	3.1850	3,315.1200	3.3151	4.087	0	0	0
2021/12/15	2030	03/11/2022			Bond Future	10.1776	91.1932	10.2343	90.9289	0.557	0.0000	0.0000	0
2021/12/15	2030	03/11/2022	10.09	Call	Bond Future	2,797.3000	2.7973	2,663.8300	2.6638	(4.771)	0	0	0
2021/12/15	2030	03/11/2022	10.09	Put	Bond Future	3,208.1400	3.2081	3,338.9700	3.3390	4.078	0	0	0
2021/12/15	2030	03/11/2022	10.08	Call	Bond Future	2,773.9200	2.7739	2,641.1200	2.6411	(4.787)	0	0	0
2021/12/15	2030	03/11/2022	10.08	Put	Bond Future	3,231.8000	3.2318	3,363.3000	3.3633	4.069	0	0	0
2021/12/15	2032	03/02/2022	8.91	Put	Bond Future	6,425.2500	6.4252	6,731.8300	6.7318	4.771	0	0	0
2021/12/15	2032	03/02/2022	11.13	Call	Bond Future	6,588.7000	6.5887	6,285.9200	6.2859	(4.595)	0	0	0
2021/12/15	2032	03/02/2022	11.13	Put	Bond Future	81.5900	0.0816	93.2800	0.0933	14.328	0	0	210
2021/12/15	2032	03/02/2022	10.53	Call	Bond Future	3,646.9900	3.6470	3,383.3400	3.3833	(7.229)	0	0	0
2021/12/15	2032	03/02/2022	10.53	Put	Bond Future	385.3200	0.3853	436.1400	0.4361	13.189	0	0	210
2021/12/15	2032	03/02/2022	10.65	Call	Bond Future	4,212.0600	4.2121	3,936.4700	3.9365	(6.543)	0	0	0
2021/12/15	2032	03/02/2022	10.65	Put	Bond Future	287.7400	0.2877	326.6200	0.3266	13.512	0	0	0
2021/12/15	2032	03/02/2022	10.66	Call	Bond Future	4,259.9700	4.2600	3,983.5000	3.9835	(6.490)	0	0	0
2021/12/15	2032	03/02/2022	10.66	Put	Bond Future	280.7400	0.2807	318.7400	0.3187	13.536	0	0	97
2021/12/15	2032	03/02/2022	10.43	Call	Bond Future	3,193.8000	3.1938	2,942.2700	2.9423	(7.876)	0	0	0
2021/12/15	2032	03/02/2022	10.43	Put	Bond Future	489.6400	0.4896	552.5800	0.5526	12.854	0	0	0
2021/12/15	2032	03/02/2022	10.45	Put	Bond Future	466.8600	0.4669	527.2100	0.5272	12.927	0	0	198
2021/12/15	2032	03/02/2022	10.35	Put	Bond Future	590.6800	0.5907	664.7800	0.6648	12.545	0	0	400
2021/12/15	2032	03/02/2022	10.42	Call	Bond Future	3,149.4800	3.1495	2,899.2700	2.8993	(7.944)	0	0	0
2021/12/15	2032	03/02/2022	10.42	Put	Bond Future	501.3400	0.5013	565.6000	0.5656	12.818	0	0	0
2021/12/15	2032	03/02/2022	9.81	Call	Bond Future	993.5000	0.9935	857.6200	0.8576	(13.677)	0	0	0
2021/12/15	2032	03/02/2022	9.81	Put	Bond Future	1,856.4400	1.8564	2,035.0300	2.0350	9.620	0	0	198
2021/12/15	2032	03/02/2022	9.90	Put	Bond Future	1,565.1600	1.5652	1,724.1700	1.7242	10.159	0	0	900
2021/12/15	2032	03/02/2022	9.58	Call	Bond Future	511.8800	0.5119	425.1600	0.4252	(16.941)	0	0	400

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2021/12/15	2032	03/02/2022	9.58	Put	Bond Future	2,748.0400	2.7480	2,975.7900	2.9758	8.288	0	0	0
2021/12/15	2032	03/02/2022	9.67	Call	Bond Future	677.9800	0.6780	572.4800	0.5725	(15.561)	0	0	0
2021/12/15	2032	03/02/2022			Bond Future	9.9569	92.2055	10.0110	91.8910	0.543	0.0000	0.0000	124,446
2021/12/15	2032	03/02/2022	8.91	Call	Bond Future	26.8800	0.0269	18.9900	0.0190	(29.353)	0	0	198
2021/12/15	2032	03/02/2022	9.14	Call	Bond Future	87.0100	0.0870	65.3500	0.0654	(24.894)	0	0	97
2021/12/15	2032	03/02/2022	9.14	Put	Bond Future	5,028.7800	5.0288	5,321.5900	5.3216	5.823	0	0	0
2021/12/15	2032	03/02/2022	9.57	Call	Bond Future	495.3300	0.4953	410.6200	0.4106	(17.102)	0	0	0
2021/12/15	2032	03/02/2022	9.57	Put	Bond Future	2,791.8300	2.7918	3,021.5900	3.0216	8.230	0	0	0
2021/12/15	2032	03/02/2022	10.90	Call	Bond Future	5,436.4000	5.4364	5,143.3700	5.1434	(5.390)	0	0	0
2021/12/15	2032	03/02/2022	10.90	Put	Bond Future	153.5000	0.1535	174.9400	0.1749	13.967	0	0	900
2021/12/15	2032	03/02/2022	10.95	Call	Bond Future	5,686.1200	5.6861	5,390.5900	5.3906	(5.197)	0	0	0
2021/12/15	2032	03/02/2022	10.95	Put	Bond Future	135.0200	0.1350	153.9600	0.1540	14.028	0	0	400
2021/12/15	2032	03/02/2022	10.44	Call	Bond Future	3,238.2100	3.2382	2,985.3700	2.9854	(7.808)	0	0	0
2021/12/15	2032	03/02/2022	10.44	Put	Bond Future	478.0800	0.4781	539.7100	0.5397	12.891	0	0	0
2021/12/15	2032	03/02/2022	10.45	Call	Bond Future	3,282.9100	3.2829	3,028.7900	3.0288	(7.741)	0	0	0
2021/12/15	2032	03/02/2022	10.14	Call	Bond Future	2,010.9100	2.0109	1,806.1700	1.8062	(10.181)	0	0	0
2021/12/15	2032	03/02/2022	10.14	Put	Bond Future	951.2300	0.9512	1,060.9600	1.0610	11.536	0	0	97
2021/12/15	2032	03/02/2022	10.35	Call	Bond Future	2,845.3300	2.8453	2,604.9600	2.6050	(8.448)	0	0	0
2021/12/15	2032	03/02/2022	9.90	Call	Bond Future	1,232.0800	1.2321	1,076.6200	1.0766	(12.618)	0	0	900
2021/12/15	2032	03/02/2022	10.04	Call	Bond Future	1,662.2800	1.6623	1,477.2600	1.4773	(11.130)	0	0	100
2021/12/15	2032	03/02/2022	10.04	Put	Bond Future	1,179.3700	1.1794	1,308.8200	1.3088	10.976	0	0	0
2021/12/15	2032	03/02/2022	9.62	Call	Bond Future	581.9700	0.5820	487.0300	0.4870	(16.314)	0	0	210
2021/12/15	2032	03/02/2022	9.62	Put	Bond Future	2,577.3200	2.5773	2,796.8500	2.7969	8.518	0	0	0
2021/12/15	2032	03/02/2022	9.67	Put	Bond Future	2,373.5000	2.3735	2,582.4700	2.5825	8.804	0	0	0
2021/12/15	2032	05/05/2022	11.18	Call	Bond Future	6,179.9300	6.1799	5,913.9500	5.9139	(4.304)	0	0	0
2021/12/15	2032	05/05/2022	11.18	Put	Bond Future	639.9100	0.6399	692.4400	0.6924	8.209	0	0	780
2021/12/15	2032	05/05/2022	10.98	Call	Bond Future	5,314.8000	5.3148	5,062.1600	5.0622	(4.754)	0	0	0
2021/12/15	2032	05/05/2022	10.98	Put	Bond Future	821.3300	0.8213	887.2000	0.8872	8.020	0	0	993
2021/12/15	2032	05/05/2022	11.02	Put	Bond Future	781.3100	0.7813	844.2900	0.8443	8.061	0	0	0
2021/12/15	2032	05/05/2022	11.03	Call	Bond Future	5,528.4900	5.5285	5,272.2700	5.2723	(4.635)	0	0	0
2021/12/15	2032	05/05/2022	11.03	Put	Bond Future	771.7200	0.7717	834.0100	0.8340	8.072	0	0	0
2021/12/15	2032	05/05/2022	10.29	Put	Bond Future	1,941.9000	1.9419	2,076.1300	2.0761	6.912	0	0	0
2021/12/15	2032	05/05/2022			Bond Future	10.1579	89.1509	10.2143	88.8324	0.555	0.0000	0.0000	20,406
2021/12/15	2032	05/05/2022	11.04	Call	Bond Future	5,571.3900	5.5714	5,314.4700	5.3145	(4.611)	0	0	0
2021/12/15	2032	05/05/2022	11.04	Put	Bond Future	762.1000	0.7621	823.6900	0.8237	8.082	0	0	0
2021/12/15	2032	05/05/2022	11.02	Call	Bond Future	5,485.5100	5.4855	5,229.9800	5.2300	(4.658)	0	0	0
2021/12/15	2032	05/05/2022	9.58	Call	Bond Future	886.5900	0.8866	795.1700	0.7952	(10.311)	0	0	780
2021/12/15	2032	05/05/2022	9.58	Put	Bond Future	4,239.9800	4.2400	4,467.0700	4.4671	5.356	0	0	0
2021/12/15	2032	05/05/2022	10.18	Call	Bond Future	2,342.7800	2.3428	2,172.1900	2.1722	(7.282)	0	0	780
2021/12/15	2032	05/05/2022	10.18	Put	Bond Future	2,217.9800	2.2180	2,365.9000	2.3659	6.669	0	0	0
2021/12/15	2032	05/05/2022	10.29	Call	Bond Future	2,685.2000	2.6852	2,500.9200	2.5009	(6.863)	0	0	993
2021/12/15	2032	04/08/2022	10.22	Call	Bond Future	2,401.9900	2.4020	2,247.7100	2.2477	(6.423)	0	0	0
2021/12/15	2032	04/08/2022	9.72	Call	Bond Future	1,246.7700	1.2468	1,145.7300	1.1457	(8.104)	0	0	800
2021/12/15	2032	04/08/2022	9.72	Put	Bond Future	4,896.7500	4.8968	5,118.3700	5.1184	4.526	0	0	0
2021/12/15	2032	04/08/2022	10.20	Put	Bond Future	3,272.1200	3.2721	3,442.5900	3.4426	5.210	0	0	0
2021/12/15	2032	04/08/2022	10.21	Put	Bond Future	3,243.2000	3.2432	3,412.6200	3.4126	5.224	0	0	0
2021/12/15	2032	04/08/2022	8.97	Call	Bond Future	365.6000	0.3656	326.0900	0.3261	(10.807)	0	0	800
2021/12/15	2032	04/08/2022	8.97	Put	Bond Future	8,502.5600	8.5026	8,785.7100	8.7857	3.330	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
2021/12/15	2032	04/08/2022			Bond Future	10.3671	90.1914	10.4261	89.8688	0.568	0.0000	0.0000	0
2021/12/15	2032	04/08/2022	10.22	Put	Bond Future	3,214.4800	3.2145	3,382.8600	3.3829	5.238	0	0	0
2021/12/15	2032	04/08/2022	11.60	Call	Bond Future	7,303.2100	7.3032	7,038.8000	7.0388	(3.620)	0	0	0
2021/12/15	2032	04/08/2022	11.60	Put	Bond Future	872.2600	0.8723	930.5100	0.9305	6.678	0	0	800
2021/12/15	2032	04/08/2022	11.89	Call	Bond Future	8,519.1800	8.5192	8,242.0000	8.2420	(3.254)	0	0	0
2021/12/15	2032	04/08/2022	11.89	Put	Bond Future	668.6200	0.6686	714.1000	0.7141	6.802	0	0	0
2021/12/15	2032	04/08/2022	10.20	Call	Bond Future	2,348.4100	2.3484	2,196.2200	2.1962	(6.481)	0	0	0
2021/12/15	2032	04/08/2022	10.21	Call	Bond Future	2,375.1200	2.3751	2,221.8800	2.2219	(6.452)	0	0	0
2021/12/15	2032	03/11/2022			Bond Future	10.5776	87.2184	10.6391	86.8917	0.582	0.0000	0.0000	0
2021/12/15	2032	03/11/2022	10.66	Call	Bond Future	3,489.7800	3.4898	3,310.9200	3.3109	(5.125)	0	0	0
2021/12/15	2032	03/11/2022	10.66	Put	Bond Future	3,052.6400	3.0526	3,200.4800	3.2005	4.843	0	0	0
2021/12/15	2033	03/02/2022			Bond Future	111.1871	111.1871	111.1939	111.1939	0.006	0.0000	0.0000	7,393
2021/12/15	2033	05/05/2022			Bond Future	111.2516	111.2516	111.2541	111.2541	0.002	0.0000	0.0000	2,121
2021/12/15	2033	04/08/2022			Bond Future	112.6386	112.6386	112.6411	112.6411	0.002	0.0000	0.0000	0
2021/12/15	2033	03/11/2022			Bond Future	112.7629	112.7629	112.7639	112.7639	0.001	0.0000	0.0000	0
2021/12/15	2037	03/02/2022	11.45	Call	Bond Future	4,938.7900	4.9388	4,517.4400	4.5174	(8.531)	0	0	0
2021/12/15	2037	03/02/2022	11.46	Call	Bond Future	4,991.3600	4.9914	4,568.7500	4.5688	(8.467)	0	0	0
2021/12/15	2037	03/02/2022	11.47	Put	Bond Future	281.8900	0.2819	338.2400	0.3382	19.990	0	0	0
2021/12/15	2037	03/02/2022			Bond Future	10.7022	83.9233	10.7767	83.4431	0.696	0.0000	0.0000	119,322
2021/12/15	2037	03/02/2022	11.45	Put	Bond Future	295.5200	0.2955	354.3600	0.3544	19.911	0	0	0
2021/12/15	2037	03/02/2022	11.46	Put	Bond Future	288.6300	0.2886	346.2100	0.3462	19.949	0	0	0
2021/12/15	2037	03/02/2022	11.47	Call	Bond Future	5,044.0100	5.0440	4,620.1700	4.6202	(8.403)	0	0	0
2021/12/15	2037	05/05/2022	11.82	Call	Bond Future	6,444.9400	6.4449	6,056.5400	6.0565	(6.026)	0	0	0
2021/12/15	2037	05/05/2022	11.83	Call	Bond Future	6,491.2600	6.4913	6,101.8500	6.1018	(5.999)	0	0	0
2021/12/15	2037	05/05/2022	11.84	Put	Bond Future	889.5500	0.8895	985.4600	0.9855	10.782	0	0	0
2021/12/15	2037	05/05/2022			Bond Future	10.8959	84.9175	10.9733	84.4312	0.711	0.0000	0.0000	11,855
2021/12/15	2037	05/05/2022	11.82	Put	Bond Future	910.4300	0.9104	1,008.3500	1.0083	10.755	0	0	0
2021/12/15	2037	05/05/2022	11.83	Put	Bond Future	899.9300	0.8999	996.8400	0.9968	10.769	0	0	0
2021/12/15	2037	05/05/2022	11.84	Call	Bond Future	6,537.6400	6.5376	6,147.2300	6.1472	(5.972)	0	0	0
2021/12/15	2037	04/08/2022	11.95	Call	Bond Future	6,469.2200	6.4692	6,104.9100	6.1049	(5.631)	0	0	0
2021/12/15	2037	04/08/2022	11.95	Put	Bond Future	1,504.7400	1.5047	1,632.8000	1.6328	8.510	0	0	1,050
2021/12/15	2037	04/08/2022	10.91	Put	Bond Future	3,816.2600	3.8163	4,081.3000	4.0813	6.945	0	0	0
2021/12/15	2037	04/08/2022	10.89	Call	Bond Future	2,575.6300	2.5756	2,351.4300	2.3514	(8.705)	0	0	0
2021/12/15	2037	04/08/2022	10.89	Put	Bond Future	3,884.1500	3.8842	4,152.3200	4.1523	6.904	0	0	0
2021/12/15	2037	04/08/2022	10.90	Call	Bond Future	2,604.3900	2.6044	2,378.6200	2.3786	(8.669)	0	0	0
2021/12/15	2037	04/08/2022			Bond Future	11.1011	81.6522	11.1818	81.1598	0.727	0.0000	0.0000	0
2021/12/15	2037	04/08/2022	10.91	Call	Bond Future	2,633.0600	2.6331	2,405.7300	2.4057	(8.634)	0	0	0
2021/12/15	2037	04/08/2022	11.21	Call	Bond Future	3,573.4800	3.5735	3,300.5200	3.3005	(7.638)	0	0	1,050
2021/12/15	2037	04/08/2022	11.21	Put	Bond Future	2,910.0200	2.9100	3,129.4300	3.1294	7.540	0	0	0
2021/12/15	2037	04/08/2022	11.42	Call	Bond Future	4,324.5600	4.3246	4,021.9300	4.0219	(6.998)	0	0	0
2021/12/15	2037	04/08/2022	11.42	Put	Bond Future	2,404.6000	2.4046	2,594.3400	2.5943	7.891	0	0	50
2021/12/15	2037	04/08/2022	10.10	Call	Bond Future	826.0700	0.8261	723.7100	0.7237	(12.391)	0	0	50
2021/12/15	2037	04/08/2022	10.10	Put	Bond Future	7,316.7500	7.3167	7,706.7600	7.7068	5.330	0	0	0
2021/12/15	2037	04/08/2022	10.90	Put	Bond Future	3,850.2100	3.8502	4,116.8100	4.1168	6.924	0	0	50
2021/12/15	2037	03/11/2022	11.32	Call	Bond Future	3,793.6200	3.7936	3,529.5200	3.5295	(6.962)	0	0	0
2021/12/15	2037	03/11/2022	11.30	Put	Bond Future	3,700.5100	3.7005	3,937.5600	3.9376	6.406	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
2021/12/15	2037	03/11/2022	11.31	Call	Bond Future	3,762.4100	3.7624	3,499.5900	3.4996	(6.985)	0	0	0
2021/12/15	2037	03/11/2022	11.31	Put	Bond Future	3,672.0100	3.6720	3,907.7700	3.9078	6.420	0	0	0
2021/12/15	2037	03/11/2022			Bond Future	11.2948	82.7189	11.3788	82.2203	0.743	0.0000	0.0000	0
2021/12/15	2037	03/11/2022	11.32	Put	Bond Future	3,643.6800	3.6437	3,878.1600	3.8782	6.435	0	0	0
2021/12/15	2037	03/11/2022	11.30	Call	Bond Future	3,731.3000	3.7313	3,469.7700	3.4698	(7.009)	0	0	0
2021/12/15	2038	03/02/2022			Bond Future	125.9212	125.9212	125.9292	125.9292	0.006	0.0000	0.0000	6,294
2021/12/15	2038	05/05/2022			Bond Future	127.4432	127.4432	127.4507	127.4507	0.006	0.0000	0.0000	677
2021/12/15	2038	04/08/2022			Bond Future	127.2187	127.2187	127.2244	127.2244	0.004	0.0000	0.0000	0
2021/12/15	2038	03/11/2022			Bond Future	128.8322	128.8322	128.8379	128.8379	0.004	0.0000	0.0000	0
2021/12/15	2040	03/02/2022	11.57	Put	Bond Future	352.5900	0.3526	408.7900	0.4088	15.939	0	0	0
2021/12/15	2040	03/02/2022	11.58	Put	Bond Future	344.6400	0.3446	399.6700	0.3997	15.967	0	0	0
2021/12/15	2040	03/02/2022	11.59	Call	Bond Future	5,308.6000	5.3086	4,917.7500	4.9177	(7.363)	0	0	0
2021/12/15	2040	03/02/2022			Bond Future	10.8396	85.7667	10.9039	85.3219	0.593	0.0000	0.0000	89,887
2021/12/15	2040	03/02/2022	10.60	Call	Bond Future	959.5300	0.9595	797.2700	0.7973	(16.910)	0	0	2,000
2021/12/15	2040	03/02/2022	10.60	Put	Bond Future	2,649.7000	2.6497	2,932.1600	2.9322	10.660	0	0	0
2021/12/15	2040	03/02/2022	11.57	Call	Bond Future	5,197.8300	5.1978	4,809.3100	4.8093	(7.475)	0	0	0
2021/12/15	2040	03/02/2022	11.58	Call	Bond Future	5,253.1700	5.2532	4,863.4800	4.8635	(7.418)	0	0	0
2021/12/15	2040	03/02/2022	11.59	Put	Bond Future	336.8600	0.3369	390.7300	0.3907	15.992	0	0	0
2021/12/15	2040	05/05/2022	13.04	Call	Bond Future	12,306.7400	12.3067	11,883.3800	11.8834	(3.440)	0	0	0
2021/12/15	2040	05/05/2022	13.04	Put	Bond Future	269.0600	0.2691	296.0400	0.2960	10.028	0	0	1,200
2021/12/15	2040	05/05/2022	11.91	Put	Bond Future	984.7300	0.9847	1,076.3200	1.0763	9.301	0	0	0
2021/12/15	2040	05/05/2022	11.92	Call	Bond Future	6,677.8000	6.6778	6,318.1000	6.3181	(5.387)	0	0	0
2021/12/15	2040	05/05/2022	11.92	Put	Bond Future	973.4000	0.9734	1,064.0400	1.0640	9.312	0	0	0
2021/12/15	2040	05/05/2022	10.57	Call	Bond Future	1,385.0500	1.3850	1,233.1600	1.2332	(10.966)	0	0	1,200
2021/12/15	2040	05/05/2022	10.57	Put	Bond Future	4,574.1400	4.5741	4,872.5900	4.8726	6.525	0	0	0
2021/12/15	2040	05/05/2022			Bond Future	11.0283	86.7827	11.0952	86.3324	0.607	0.0000	0.0000	8,568
2021/12/15	2040	05/05/2022	11.90	Call	Bond Future	6,579.3000	6.5793	6,221.5100	6.2215	(5.438)	0	0	0
2021/12/15	2040	05/05/2022	11.90	Put	Bond Future	996.0400	0.9960	1,088.5900	1.0886	9.292	0	0	0
2021/12/15	2040	05/05/2022	11.91	Call	Bond Future	6,628.6000	6.6286	6,269.8500	6.2699	(5.412)	0	0	0
2021/12/15	2040	05/05/2022	9.82	Call	Bond Future	252.8200	0.2528	211.2100	0.2112	(16.458)	0	0	1,200
2021/12/15	2040	05/05/2022	9.82	Put	Bond Future	9,080.8300	9.0808	9,489.5600	9.4896	4.501	0	0	0
2021/12/15	2040	04/08/2022	12.24	Put	Bond Future	1,345.4300	1.3454	1,447.1500	1.4472	7.560	0	0	460
2021/12/15	2040	04/08/2022	11.05	Call	Bond Future	2,809.4700	2.8095	2,595.6200	2.5956	(7.612)	0	0	0
2021/12/15	2040	04/08/2022	11.05	Put	Bond Future	3,990.8700	3.9909	4,232.9800	4.2330	6.067	0	0	0
2021/12/15	2040	04/08/2022	9.70	Put	Bond Future	11,401.3200	11.4013	11,812.9300	11.8129	3.610	0	0	0
2021/12/15	2040	04/08/2022			Bond Future	11.2279	83.2884	11.2976	82.8325	0.621	0.0000	0.0000	0
2021/12/15	2040	04/08/2022	12.24	Call	Bond Future	7,595.4900	7.5955	7,241.2500	7.2413	(4.664)	0	0	0
2021/12/15	2040	04/08/2022	11.03	Call	Bond Future	2,747.5200	2.7475	2,536.6100	2.5366	(7.676)	0	0	0
2021/12/15	2040	04/08/2022	11.03	Put	Bond Future	4,063.3900	4.0634	4,308.4400	4.3084	6.031	0	0	0
2021/12/15	2040	04/08/2022	11.04	Call	Bond Future	2,778.4100	2.7784	2,566.0300	2.5660	(7.644)	0	0	0
2021/12/15	2040	04/08/2022	11.04	Put	Bond Future	4,027.0000	4.0270	4,270.5800	4.2706	6.049	0	0	0
2021/12/15	2040	04/08/2022	9.70	Call	Bond Future	336.7400	0.3367	292.3900	0.2924	(13.170)	0	0	460
2021/12/15	2040	04/08/2022	10.70	Call	Bond Future	1,814.1700	1.8142	1,652.8700	1.6529	(8.891)	0	0	460
2021/12/15	2040	04/08/2022	10.70	Put	Bond Future	5,398.1600	5.3982	5,692.8200	5.6928	5.459	0	0	0
2021/12/15	2040	03/11/2022	11.41	Put	Bond Future	4,004.5700	4.0046	4,223.3700	4.2234	5.464	0	0	0
2021/12/15	2040	03/11/2022	11.39	Call	Bond Future	3,900.1000	3.9001	3,659.5500	3.6595	(6.168)	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
2021/12/15	2040	03/11/2022	11.40	Call	Bond Future	3,933.1700	3.9332	3,691.4200	3.6914	(6.146)	0	0	0
2021/12/15	2040	03/11/2022			Bond Future	11.4160	84.3770	11.4885	83.9152	0.635	0.0000	0.0000	0
2021/12/15	2040	03/11/2022	11.41	Call	Bond Future	3,966.3600	3.9664	3,723.4200	3.7234	(6.125)	0	0	0
2021/12/15	2040	03/11/2022	11.39	Put	Bond Future	4,066.5200	4.0665	4,287.7100	4.2877	5.439	0	0	0
2021/12/15	2040	03/11/2022	11.40	Put	Bond Future	4,035.4500	4.0355	4,255.4400	4.2554	5.451	0	0	0
2021/12/15	2044	03/02/2022	11.59	Call	Bond Future	5,156.3300	5.1563	4,703.8400	4.7038	(8.775)	0	0	0
2021/12/15	2044	03/02/2022	11.59	Put	Bond Future	378.7200	0.3787	450.9200	0.4509	19.064	0	0	0
2021/12/15	2044	03/02/2022	11.60	Call	Bond Future	5,211.9100	5.2119	4,757.9700	4.7580	(8.710)	0	0	0
2021/12/15	2044	03/02/2022	11.60	Put	Bond Future	370.4000	0.3704	441.1500	0.4412	19.101	0	0	0
2021/12/15	2044	03/02/2022			Bond Future	10.8796	82.5218	10.9542	81.9972	0.686	0.0000	0.0000	59,613
2021/12/15	2044	03/02/2022	11.61	Call	Bond Future	5,267.5000	5.2675	4,812.1200	4.8121	(8.645)	0	0	0
2021/12/15	2044	03/02/2022	11.61	Put	Bond Future	362.1800	0.3622	431.4900	0.4315	19.137	0	0	0
2021/12/15	2044	05/05/2022	11.91	Call	Bond Future	6,556.2300	6.5562	6,138.4500	6.1385	(6.372)	0	0	0
2021/12/15	2044	05/05/2022	11.91	Put	Bond Future	1,034.7100	1.0347	1,148.1000	1.1481	10.959	0	0	0
2021/12/15	2044	05/05/2022	11.92	Call	Bond Future	6,605.6000	6.6056	6,186.6700	6.1867	(6.342)	0	0	0
2021/12/15	2044	05/05/2022	11.92	Put	Bond Future	1,023.0000	1.0230	1,135.2400	1.1352	10.972	0	0	0
2021/12/15	2044	05/05/2022			Bond Future	11.0589	83.4994	11.1365	82.9683	0.702	0.0000	0.0000	5,735
2021/12/15	2044	05/05/2022	11.93	Call	Bond Future	6,655.0200	6.6550	6,234.9500	6.2350	(6.312)	0	0	0
2021/12/15	2044	05/05/2022	11.93	Put	Bond Future	1,011.4300	1.0114	1,122.5300	1.1225	10.984	0	0	0
2021/12/15	2044	04/08/2022	11.08	Call	Bond Future	2,861.4600	2.8615	2,609.5200	2.6095	(8.805)	0	0	0
2021/12/15	2044	04/08/2022	11.08	Put	Bond Future	4,000.3600	4.0004	4,286.1900	4.2862	7.145	0	0	0
2021/12/15	2044	04/08/2022	11.09	Call	Bond Future	2,893.2600	2.8933	2,639.5800	2.6396	(8.768)	0	0	0
2021/12/15	2044	04/08/2022	11.09	Put	Bond Future	3,963.7400	3.9637	4,247.8300	4.2478	7.167	0	0	0
2021/12/15	2044	04/08/2022			Bond Future	11.2483	80.0920	11.3292	79.5542	0.719	0.0000	0.0000	0
2021/12/15	2044	04/08/2022	11.10	Call	Bond Future	2,925.5000	2.9255	2,670.0600	2.6701	(8.731)	0	0	0
2021/12/15	2044	04/08/2022	11.10	Put	Bond Future	3,927.6600	3.9277	4,209.9900	4.2100	7.188	0	0	0
2021/12/15	2044	03/11/2022	11.40	Put	Bond Future	4,104.2300	4.1042	4,366.5100	4.3665	6.390	0	0	0
2021/12/15	2044	03/11/2022	11.41	Call	Bond Future	3,965.6100	3.9656	3,681.8100	3.6818	(7.157)	0	0	0
2021/12/15	2044	03/11/2022	11.41	Put	Bond Future	4,072.3200	4.0723	4,333.1800	4.3332	6.406	0	0	0
2021/12/15	2044	03/11/2022			Bond Future	11.4264	81.1390	11.5104	80.5943	0.736	0.0000	0.0000	0
2021/12/15	2044	03/11/2022	11.39	Call	Bond Future	3,898.8500	3.8988	3,617.9100	3.6179	(7.206)	0	0	0
2021/12/15	2044	03/11/2022	11.39	Put	Bond Future	4,136.3500	4.1363	4,400.0700	4.4001	6.376	0	0	0
2021/12/15	2044	03/11/2022	11.40	Call	Bond Future	3,932.1700	3.9322	3,649.7900	3.6498	(7.181)	0	0	0
2021/12/15	2046	03/02/2022			Bond Future	115.6141	115.6141	115.0383	115.0383	(0.498)	0.0000	0.0000	15,506
2021/12/15	2046	05/05/2022			Bond Future	115.1299	115.1299	114.5409	114.5409	(0.512)	0.0000	0.0000	171
2021/12/15	2046	04/08/2022			Bond Future	116.5656	116.5656	115.9689	115.9689	(0.512)	0.0000	0.0000	0
2021/12/15	2046	03/11/2022			Bond Future	116.1213	116.1213	115.5153	115.5153	(0.522)	0.0000	0.0000	0
2021/12/15	2050	03/02/2022			Bond Future	117.6393	117.6393	117.2043	117.2043	(0.370)	0.0000	0.0000	9,280
2021/12/15	2050	05/05/2022			Bond Future	119.0608	119.0608	118.6202	118.6202	(0.370)	0.0000	0.0000	379
2021/12/15	2050	04/08/2022			Bond Future	118.5318	118.5318	118.0832	118.0832	(0.379)	0.0000	0.0000	0
2021/12/15	2050	03/11/2022			Bond Future	120.0351	120.0351	119.5806	119.5806	(0.379)	0.0000	0.0000	0
2021/12/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	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
2021/12/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	AL37	03/02/2022			Index Future	811.6470	811.6470	810.3520	810.3520	(0.160)	0.0000	0.0000	0
2021/12/15	AL37	05/05/2022			Index Future	821.2580	821.2580	819.9450	819.9450	(0.160)	0.0000	0.0000	0
2021/12/15	AL37	04/08/2022			Index Future	831.1930	831.1930	829.8620	829.8620	(0.160)	0.0000	0.0000	0
2021/12/15	AL37	03/11/2022			Index Future	841.6460	841.6460	840.2970	840.2970	(0.160)	0.0000	0.0000	0
2021/12/15	AL7T	03/02/2022			Index Future	926.0420	926.0420	923.2390	923.2390	(0.303)	0.0000	0.0000	0
2021/12/15	AL7T	05/05/2022			Index Future	937.0080	937.0080	934.1690	934.1690	(0.303)	0.0000	0.0000	0
2021/12/15	AL7T	04/08/2022			Index Future	948.3430	948.3430	945.4680	945.4680	(0.303)	0.0000	0.0000	0
2021/12/15	AL7T	03/11/2022			Index Future	960.2690	960.2690	957.3560	957.3560	(0.303)	0.0000	0.0000	0
2021/12/15	ALBI	03/02/2022			Index Future	820.1850	820.1850	817.0870	817.0870	(0.378)	0.0000	0.0000	193
2021/12/15	ALBI	05/05/2022			Index Future	829.8980	829.8980	826.7600	826.7600	(0.378)	0.0000	0.0000	29
2021/12/15	ALBI	04/08/2022			Index Future	839.9370	839.9370	836.7600	836.7600	(0.378)	0.0000	0.0000	0
2021/12/15	ALBI	03/11/2022			Index Future	850.5000	850.5000	847.2810	847.2810	(0.378)	0.0000	0.0000	0
2021/12/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	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
2021/12/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/15	ES33	03/02/2022			Bond Future	11.4596	77.9456	11.5234	77.6158	0.557	0.0000	0.0000	263
2021/12/15	ES33	05/05/2022			Bond Future	11.6980	75.1101	11.7645	74.7760	0.569	0.0000	0.0000	87
2021/12/15	ES33	04/08/2022			Bond Future	11.9467	75.9990	12.0163	75.6606	0.582	0.0000	0.0000	0
2021/12/15	ES33	03/11/2022			Bond Future	12.1990	73.2337	12.2716	72.8910	0.595	0.0000	0.0000	0
2021/12/15	ES42	03/02/2022			Bond Future	11.9221	76.5056	11.9913	76.0970	0.580	0.0000	0.0000	3,579
2021/12/15	ES42	05/05/2022			Bond Future	12.1464	73.1717	12.2186	72.7580	0.595	0.0000	0.0000	1,190
2021/12/15	ES42	04/08/2022			Bond Future	12.3739	74.0361	12.4494	73.6170	0.610	0.0000	0.0000	0
2021/12/15	ES42	03/11/2022			Bond Future	12.6054	70.7665	12.6843	70.3421	0.626	0.0000	0.0000	0
2021/12/15	GOVI	03/02/2022	792.76	Call	GOVI	168,010.0000	16.8010	137,820.0000	13.7820	(17.969)	0	0	0
2021/12/15	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	03/02/2022			GOVI	809.5610	809.5610	806.5420	806.5420	(0.373)	0.0000	0.0000	983
2021/12/15	GOVI	03/02/2022	792.74	Call	GOVI	168,210.0000	16.8210	138,020.0000	13.8020	(17.948)	0	0	0
2021/12/15	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	03/02/2022	792.75	Call	GOVI	168,110.0000	16.8110	137,920.0000	13.7920	(17.958)	0	0	0
2021/12/15	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	05/05/2022	788.25	Call	GOVI	308,980.0000	30.8980	278,400.0000	27.8400	(9.897)	0	0	0

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2021/12/15	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	05/05/2022			GOVI	819.1480	819.1480	816.0900	816.0900	(0.373)	0.0000	0.0000	0
2021/12/15	GOVI	05/05/2022	788.23	Call	GOVI	309,180.0000	30.9180	278,600.0000	27.8600	(9.891)	0	0	0
2021/12/15	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	05/05/2022	788.24	Call	GOVI	309,080.0000	30.9080	278,500.0000	27.8500	(9.894)	0	0	0
2021/12/15	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	04/08/2022	819.28	Call	GOVI	97,770.0000	9.7770	66,810.0000	6.6810	(31.666)	0	0	0
2021/12/15	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	04/08/2022			GOVI	829.0570	829.0570	825.9610	825.9610	(0.373)	0.0000	0.0000	0
2021/12/15	GOVI	04/08/2022	819.26	Call	GOVI	97,970.0000	9.7970	67,010.0000	6.7010	(31.602)	0	0	0
2021/12/15	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	04/08/2022	819.27	Call	GOVI	97,870.0000	9.7870	66,910.0000	6.6910	(31.634)	0	0	0
2021/12/15	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	03/11/2022	820.41	Call	GOVI	190,730.0000	19.0730	159,360.0000	15.9360	(16.447)	0	0	0
2021/12/15	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	03/11/2022	820.42	Call	GOVI	190,630.0000	19.0630	159,260.0000	15.9260	(16.456)	0	0	0
2021/12/15	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GOVI	03/11/2022			GOVI	839.4830	839.4830	836.3460	836.3460	(0.374)	0.0000	0.0000	0
2021/12/15	GOVI	03/11/2022	820.43	Call	GOVI	190,530.0000	19.0530	159,160.0000	15.9160	(16.465)	0	0	0
2021/12/15	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/15	IGOV	03/02/2022			Index Future	305.6980	305.6980	305.6650	305.6650	(0.011)	0.0000	0.0000	483
2021/12/15	IGOV	05/05/2022			Index Future	309.3930	309.3930	309.3590	309.3590	(0.011)	0.0000	0.0000	16
2021/12/15	IGOV	04/08/2022			Index Future	313.2100	313.2100	313.1750	313.1750	(0.011)	0.0000	0.0000	0
2021/12/15	IGOV	03/11/2022			Index Future	317.2220	317.2220	317.1860	317.1860	(0.011)	0.0000	0.0000	0
2021/12/15	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/15	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/15	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/15	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
2021/12/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/12/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/15	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8830	96.1170	(0.051)	0.0000	0.0000	0
2021/12/15	JBAF	19/01/2022			Jibar Tradeable Future	3.9450	96.0550	3.9350	96.0650	(0.253)	0.0000	0.0000	0
2021/12/15	JBAF	16/02/2022			Jibar Tradeable Future	4.1900	95.8100	4.1800	95.8200	(0.239)	0.0000	0.0000	0
2021/12/15	JBAF	16/03/2022			Jibar Tradeable Future	4.2550	95.7450	4.2450	95.7550	(0.235)	0.0000	0.0000	0
2021/12/15	JBAF	20/04/2022			Jibar Tradeable Future	4.5700	95.4300	4.5400	95.4600	(0.656)	0.0000	0.0000	0
2021/12/15	JBAF	18/05/2022			Jibar Tradeable Future	4.6400	95.3600	4.6100	95.3900	(0.647)	0.0000	0.0000	0
2021/12/15	JBAF	15/06/2022			Jibar Tradeable Future	4.9000	95.1000	4.8500	95.1500	(1.020)	0.0000	0.0000	72
2021/12/15	JBAF	21/09/2022			Jibar Tradeable Future	5.2850	94.7150	5.2250	94.7750	(1.135)	0.0000	0.0000	0
2021/12/15	JBAF	21/12/2022			Jibar Tradeable Future	5.7300	94.2700	5.6800	94.3200	(0.873)	0.0000	0.0000	68
2021/12/15	JBAF	15/03/2023			Jibar Tradeable Future	5.9600	94.0400	5.9100	94.0900	(0.839)	0.0000	0.0000	0
2021/12/15	JBAF	21/06/2023			Jibar Tradeable Future	6.2650	93.7350	6.2050	93.7950	(0.958)	0.0000	0.0000	0
2021/12/15	JBAF	20/09/2023			Jibar Tradeable Future	6.4350	93.5650	6.3850	93.6150	(0.777)	0.0000	0.0000	75
2021/12/15	JBAF	20/12/2023			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	0
2021/12/15	R023	03/02/2022	5.08	Call	Bond Future	128.1200	0.1281	120.2700	0.1203	(6.127)	0	0	0
2021/12/15	R023	03/02/2022	5.08	Put	Bond Future	250.6400	0.2506	258.5400	0.2585	3.152	0	0	0
2021/12/15	R023	03/02/2022			Bond Future	5.1983	106.0295	5.2136	106.0137	0.293	0.0000	0.0000	16,431
2021/12/15	R023	03/02/2022	5.06	Call	Bond Future	119.5300	0.1195	112.0000	0.1120	(6.300)	0	0	0
2021/12/15	R023	03/02/2022	5.06	Put	Bond Future	262.7800	0.2628	271.0000	0.2710	3.128	0	0	0
2021/12/15	R023	03/02/2022	5.07	Call	Bond Future	123.7800	0.1238	116.0900	0.1161	(6.213)	0	0	0
2021/12/15	R023	03/02/2022	5.07	Put	Bond Future	256.6700	0.2567	264.7300	0.2647	3.140	0	0	0
2021/12/15	R023	05/05/2022	6.31	Call	Bond Future	845.3000	0.8453	830.9300	0.8309	(1.700)	0	0	0
2021/12/15	R023	05/05/2022	6.31	Put	Bond Future	67.8600	0.0679	69.8500	0.0699	2.933	0	0	0
2021/12/15	R023	05/05/2022			Bond Future	5.3249	103.3744	5.3455	103.3581	0.387	0.0000	0.0000	835
2021/12/15	R023	05/05/2022	6.29	Call	Bond Future	831.5700	0.8316	817.2600	0.8173	(1.721)	0	0	0
2021/12/15	R023	05/05/2022	6.29	Put	Bond Future	69.8200	0.0698	71.8700	0.0719	2.936	0	0	0
2021/12/15	R023	05/05/2022	6.30	Call	Bond Future	838.4300	0.8384	824.0900	0.8241	(1.710)	0	0	0
2021/12/15	R023	05/05/2022	6.30	Put	Bond Future	68.8300	0.0688	70.8500	0.0708	2.935	0	0	0
2021/12/15	R023	04/08/2022	6.05	Call	Bond Future	430.4400	0.4304	418.5600	0.4186	(2.760)	0	0	0
2021/12/15	R023	04/08/2022	6.05	Put	Bond Future	133.6500	0.1337	138.6300	0.1386	3.726	0	0	0
2021/12/15	R023	04/08/2022			Bond Future	5.5126	104.6075	5.5431	104.5907	0.552	0.0000	0.0000	0
2021/12/15	R023	04/08/2022	6.03	Call	Bond Future	422.4100	0.4224	410.6300	0.4106	(2.789)	0	0	0
2021/12/15	R023	04/08/2022	6.03	Put	Bond Future	136.6300	0.1366	141.7100	0.1417	3.718	0	0	0
2021/12/15	R023	04/08/2022	6.04	Call	Bond Future	426.4100	0.4264	414.5800	0.4146	(2.774)	0	0	0
2021/12/15	R023	04/08/2022	6.04	Put	Bond Future	135.1300	0.1351	140.1600	0.1402	3.722	0	0	0
2021/12/15	R023	03/11/2022	6.25	Call	Bond Future	353.3800	0.3534	343.4300	0.3434	(2.816)	0	0	0
2021/12/15	R023	03/11/2022	6.25	Put	Bond Future	243.4000	0.2434	250.5300	0.2505	2.929	0	0	0
2021/12/15	R023	03/11/2022	6.26	Call	Bond Future	355.4700	0.3555	345.4900	0.3455	(2.808)	0	0	0
2021/12/15	R023	03/11/2022	6.26	Put	Bond Future	242.4300	0.2424	249.5300	0.2495	2.929	0	0	0
2021/12/15	R023	03/11/2022			Bond Future	5.8920	102.0303	5.9475	102.0133	0.943	0.0000	0.0000	0
2021/12/15	R023	03/11/2022	6.27	Call	Bond Future	357.5700	0.3576	347.5600	0.3476	(2.799)	0	0	0
2021/12/15	R023	03/11/2022	6.27	Put	Bond Future	241.4600	0.2415	248.5300	0.2485	2.928	0	0	0
2021/12/15	R035	03/02/2022	9.92	Call	Bond Future	279.1000	0.2791	211.2200	0.2112	(24.321)	0	0	200

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
2021/12/15	R035	03/02/2022	9.92	Put	Bond Future	4,214.8500	4.2149	4,590.9400	4.5909	8.923	0	0	0
2021/12/15	R035	03/02/2022	11.73	Call	Bond Future	7,445.1700	7.4452	7,019.2700	7.0193	(5.720)	0	0	0
2021/12/15	R035	03/02/2022	11.73	Put	Bond Future	93.3300	0.0933	111.4000	0.1114	19.361	0	0	280
2021/12/15	R035	03/02/2022	11.28	Call	Bond Future	5,031.7800	5.0318	4,640.1900	4.6402	(7.782)	0	0	0
2021/12/15	R035	03/02/2022	11.28	Put	Bond Future	292.2800	0.2923	344.6600	0.3447	17.921	0	0	200
2021/12/15	R035	03/02/2022	11.33	Put	Bond Future	259.7600	0.2598	306.7300	0.3067	18.082	0	0	500
2021/12/15	R035	03/02/2022	11.39	Call	Bond Future	5,614.5200	5.6145	5,211.6900	5.2117	(7.175)	0	0	0
2021/12/15	R035	03/02/2022	11.39	Put	Bond Future	225.2800	0.2253	266.4200	0.2664	18.262	0	0	683
2021/12/15	R035	03/02/2022	11.22	Call	Bond Future	4,718.3700	4.7184	4,333.9600	4.3340	(8.147)	0	0	0
2021/12/15	R035	03/02/2022	11.22	Put	Bond Future	336.3800	0.3364	395.9400	0.3959	17.706	0	0	0
2021/12/15	R035	03/02/2022	11.23	Call	Bond Future	4,770.3600	4.7704	4,384.7000	4.3847	(8.085)	0	0	0
2021/12/15	R035	03/02/2022	11.23	Put	Bond Future	328.6300	0.3286	386.9400	0.3869	17.743	0	0	0
2021/12/15	R035	03/02/2022	11.03	Call	Bond Future	3,755.6500	3.7556	3,399.6600	3.3997	(9.479)	0	0	0
2021/12/15	R035	03/02/2022	11.05	Put	Bond Future	497.3900	0.4974	581.9400	0.5819	16.999	0	0	1,600
2021/12/15	R035	03/02/2022	11.11	Call	Bond Future	4,154.6000	4.1546	3,785.5400	3.7855	(8.883)	0	0	0
2021/12/15	R035	03/02/2022	10.35	Call	Bond Future	1,084.8500	1.0848	902.2600	0.9023	(16.831)	0	0	1,600
2021/12/15	R035	03/02/2022	10.35	Put	Bond Future	2,143.8600	2.1439	2,405.2400	2.4052	12.192	0	0	0
2021/12/15	R035	03/02/2022	10.61	Call	Bond Future	1,916.8100	1.9168	1,657.8000	1.6578	(13.513)	0	0	0
2021/12/15	R035	03/02/2022	10.61	Put	Bond Future	1,298.0300	1.2980	1,482.9900	1.4830	14.249	0	0	200
2021/12/15	R035	03/02/2022	10.65	Call	Bond Future	2,067.4300	2.0674	1,797.3400	1.7973	(13.064)	0	0	0
2021/12/15	R035	03/02/2022	10.24	Put	Bond Future	2,595.9700	2.5960	2,889.7700	2.8898	11.318	0	0	0
2021/12/15	R035	03/02/2022	10.26	Call	Bond Future	859.5900	0.8596	703.5800	0.7036	(18.149)	0	0	200
2021/12/15	R035	03/02/2022	10.26	Put	Bond Future	2,510.0500	2.5100	2,798.0100	2.7980	11.472	0	0	0
2021/12/15	R035	03/02/2022	10.34	Call	Bond Future	1,058.2600	1.0583	878.6600	0.8787	(16.971)	0	0	0
2021/12/15	R035	03/02/2022	10.34	Put	Bond Future	2,182.7100	2.1827	2,447.0800	2.4471	12.112	0	0	500
2021/12/15	R035	03/02/2022			Bond Future	10.5133	92.4427	10.5826	91.9988	0.659	0.0000	0.0000	108,629
2021/12/15	R035	03/02/2022	9.70	Call	Bond Future	109.1300	0.1091	77.5700	0.0776	(28.920)	0	0	683
2021/12/15	R035	03/02/2022	9.70	Put	Bond Future	5,567.6500	5.5676	5,980.0600	5.9801	7.407	0	0	0
2021/12/15	R035	03/02/2022	10.10	Call	Bond Future	530.3100	0.5303	419.5600	0.4196	(20.884)	0	0	280
2021/12/15	R035	03/02/2022	10.10	Put	Bond Future	3,246.0600	3.2461	3,579.2800	3.5793	10.265	0	0	0
2021/12/15	R035	03/02/2022	11.88	Call	Bond Future	8,257.7800	8.2578	7,825.9800	7.8260	(5.229)	0	0	0
2021/12/15	R035	03/02/2022	11.88	Put	Bond Future	61.5400	0.0615	73.7100	0.0737	19.776	0	0	1,800
2021/12/15	R035	03/02/2022	11.33	Call	Bond Future	5,295.5100	5.2955	4,898.5100	4.8985	(7.497)	0	0	0
2021/12/15	R035	03/02/2022	11.24	Call	Bond Future	4,822.4500	4.8225	4,435.5600	4.4356	(8.023)	0	0	0
2021/12/15	R035	03/02/2022	11.24	Put	Bond Future	321.0500	0.3210	378.1300	0.3781	17.779	0	0	0
2021/12/15	R035	03/02/2022	11.03	Put	Bond Future	520.4700	0.5205	608.4500	0.6084	16.904	0	0	280
2021/12/15	R035	03/02/2022	11.05	Call	Bond Future	3,854.3500	3.8544	3,494.9300	3.4949	(9.325)	0	0	0
2021/12/15	R035	03/02/2022	11.11	Put	Bond Future	433.8200	0.4338	508.7300	0.5087	17.268	0	0	200
2021/12/15	R035	03/02/2022	10.65	Put	Bond Future	1,194.5300	1.1945	1,368.4100	1.3684	14.556	0	0	683
2021/12/15	R035	03/02/2022	10.24	Call	Bond Future	813.3300	0.8133	663.1600	0.6632	(18.464)	0	0	500
2021/12/15	R035	05/05/2022	11.63	Call	Bond Future	6,351.4000	6.3514	5,989.9400	5.9899	(5.691)	0	0	0
2021/12/15	R035	05/05/2022	11.63	Put	Bond Future	855.2200	0.8552	943.3200	0.9433	10.301	0	0	0
2021/12/15	R035	05/05/2022	11.64	Call	Bond Future	6,398.2700	6.3983	6,035.8800	6.0359	(5.664)	0	0	0
2021/12/15	R035	05/05/2022	11.64	Put	Bond Future	845.1600	0.8452	932.3300	0.9323	10.314	0	0	0
2021/12/15	R035	05/05/2022	10.72	Call	Bond Future	2,602.2200	2.6022	2,366.3300	2.3663	(9.065)	0	0	1,200
2021/12/15	R035	05/05/2022	10.72	Put	Bond Future	2,535.4700	2.5355	2,749.1400	2.7491	8.427	0	0	0
2021/12/15	R035	05/05/2022			Bond Future	10.7093	89.0592	10.7815	88.6096	0.674	0.0000	0.0000	8,926
2021/12/15	R035	05/05/2022	11.65	Call	Bond Future	6,445.0500	6.4450	6,081.7300	6.0817	(5.637)	0	0	0

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2021/12/15	R035	05/05/2022	11.65	Put	Bond Future	835.0700	0.8351	921.3100	0.9213	10.327	0	0	0
2021/12/15	R035	05/05/2022	12.64	Call	Bond Future	11,223.8900	11.2239	10,802.9600	10.8030	(3.750)	0	0	0
2021/12/15	R035	05/05/2022	12.64	Put	Bond Future	257.1200	0.2571	285.7500	0.2857	11.135	0	0	1,200
2021/12/15	R035	05/05/2022	10.82	Call	Bond Future	2,942.0300	2.9420	2,688.8300	2.6888	(8.606)	0	0	0
2021/12/15	R035	05/05/2022	10.82	Put	Bond Future	2,253.7500	2.2538	2,450.1100	2.4501	8.713	0	0	1,200
2021/12/15	R035	04/08/2022	11.13	Put	Bond Future	2,578.4700	2.5785	2,767.1700	2.7672	7.318	0	0	100
2021/12/15	R035	04/08/2022	10.72	Call	Bond Future	2,558.2200	2.5582	2,349.2800	2.3493	(8.167)	0	0	0
2021/12/15	R035	04/08/2022	10.72	Put	Bond Future	3,756.4900	3.7565	4,002.8100	4.0028	6.557	0	0	0
2021/12/15	R035	04/08/2022	10.73	Call	Bond Future	2,587.3300	2.5873	2,376.9100	2.3769	(8.133)	0	0	0
2021/12/15	R035	04/08/2022	10.73	Put	Bond Future	3,723.6600	3.7237	3,968.5000	3.9685	6.575	0	0	0
2021/12/15	R035	04/08/2022	9.84	Call	Bond Future	708.2100	0.7082	622.9700	0.6230	(12.036)	0	0	100
2021/12/15	R035	04/08/2022	9.84	Put	Bond Future	7,610.2200	7.6102	7,980.2400	7.9802	4.862	0	0	0
2021/12/15	R035	04/08/2022	10.53	Put	Bond Future	4,423.2600	4.4233	4,697.7400	4.6977	6.205	0	0	0
2021/12/15	R035	04/08/2022	10.64	Call	Bond Future	2,330.7100	2.3307	2,133.5800	2.1336	(8.458)	0	0	0
2021/12/15	R035	04/08/2022	10.64	Put	Bond Future	4,026.7300	4.0267	4,284.8600	4.2849	6.410	0	0	100
2021/12/15	R035	04/08/2022	9.53	Call	Bond Future	417.2500	0.4173	361.6500	0.3616	(13.325)	0	0	400
2021/12/15	R035	04/08/2022	9.53	Put	Bond Future	9,453.5600	9.4536	9,853.2200	9.8532	4.228	0	0	0
2021/12/15	R035	04/08/2022			Bond Future	10.9153	90.0962	10.9905	89.6410	0.689	0.0000	0.0000	0
2021/12/15	R035	04/08/2022	11.13	Call	Bond Future	3,869.1400	3.8691	3,602.5800	3.6026	(6.889)	0	0	0
2021/12/15	R035	04/08/2022	12.18	Call	Bond Future	8,207.3100	8.2073	7,835.8700	7.8359	(4.526)	0	0	0
2021/12/15	R035	04/08/2022	12.18	Put	Bond Future	988.8400	0.9888	1,072.6600	1.0727	8.477	0	0	400
2021/12/15	R035	04/08/2022	10.74	Call	Bond Future	2,616.6000	2.6166	2,404.7200	2.4047	(8.098)	0	0	0
2021/12/15	R035	04/08/2022	10.74	Put	Bond Future	3,691.0600	3.6911	3,934.4400	3.9344	6.594	0	0	0
2021/12/15	R035	04/08/2022	10.53	Call	Bond Future	2,036.2300	2.0362	1,855.4500	1.8554	(8.878)	0	0	400
2021/12/15	R035	03/11/2022	11.15	Call	Bond Future	3,733.6200	3.7336	3,489.0800	3.4891	(6.550)	0	0	0
2021/12/15	R035	03/11/2022	11.15	Put	Bond Future	3,567.2500	3.5673	3,783.7500	3.7838	6.069	0	0	0
2021/12/15	R035	03/11/2022			Bond Future	11.1218	86.7922	11.2002	86.3312	0.705	0.0000	0.0000	0
2021/12/15	R035	03/11/2022	11.14	Call	Bond Future	3,702.4400	3.7024	3,459.0900	3.4591	(6.573)	0	0	0
2021/12/15	R035	03/11/2022	11.14	Put	Bond Future	3,595.0000	3.5950	3,812.6900	3.8127	6.055	0	0	0
2021/12/15	R035	03/11/2022	11.13	Call	Bond Future	3,671.7100	3.6717	3,429.5600	3.4296	(6.595)	0	0	0
2021/12/15	R035	03/11/2022	11.13	Put	Bond Future	3,623.2500	3.6232	3,842.1400	3.8421	6.041	0	0	0
2021/12/15	R186	03/02/2022	7.30	Call	Bond Future	174.4800	0.1745	143.8400	0.1438	(17.561)	0	0	0
2021/12/15	R186	03/02/2022	7.30	Put	Bond Future	2,664.4500	2.6644	2,821.2100	2.8212	5.883	0	0	0
2021/12/15	R186	03/02/2022			Bond Future	7.8800	111.8145	7.9243	111.6271	0.562	0.0000	0.0000	69,931
2021/12/15	R186	03/02/2022	7.28	Call	Bond Future	162.2600	0.1623	133.3200	0.1333	(17.836)	0	0	0
2021/12/15	R186	03/02/2022	7.28	Put	Bond Future	2,739.3400	2.7393	2,897.8000	2.8978	5.785	0	0	0
2021/12/15	R186	03/02/2022	7.29	Call	Bond Future	168.2800	0.1683	138.5000	0.1385	(17.697)	0	0	0
2021/12/15	R186	03/02/2022	7.29	Put	Bond Future	2,701.8000	2.7018	2,859.4200	2.8594	5.834	0	0	0
2021/12/15	R186	05/05/2022	9.18	Call	Bond Future	4,613.2000	4.6132	4,450.2400	4.4502	(3.532)	0	0	0
2021/12/15	R186	05/05/2022	9.18	Put	Bond Future	369.4700	0.3695	396.5500	0.3966	7.329	0	0	454
2021/12/15	R186	05/05/2022	8.32	Call	Bond Future	2,102.4300	2.1024	1,985.4200	1.9854	(5.565)	0	0	0
2021/12/15	R186	05/05/2022	8.32	Put	Bond Future	1,199.4200	1.1994	1,272.4500	1.2725	6.089	0	0	0
2021/12/15	R186	05/05/2022	8.14	Call	Bond Future	1,691.7800	1.6918	1,588.0600	1.5881	(6.131)	0	0	454
2021/12/15	R186	05/05/2022	8.14	Put	Bond Future	1,504.7700	1.5048	1,591.0900	1.5911	5.736	0	0	0
2021/12/15	R186	05/05/2022	7.28	Call	Bond Future	383.6200	0.3836	345.1300	0.3451	(10.033)	0	0	435
2021/12/15	R186	05/05/2022	7.28	Put	Bond Future	3,700.3900	3.7004	3,851.9400	3.8519	4.096	0	0	0
2021/12/15	R186	05/05/2022	7.48	Call	Bond Future	587.9800	0.5880	535.5500	0.5355	(8.917)	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
2021/12/15	R186	05/05/2022	7.48	Put	Bond Future	3,077.5100	3.0775	3,215.1200	3.2151	4.471	0	0	0
2021/12/15	R186	05/05/2022			Bond Future	8.0932	113.1381	8.1408	112.9481	0.587	0.0000	0.0000	4,514
2021/12/15	R186	05/05/2022	8.64	Call	Bond Future	2,942.5400	2.9425	2,804.5800	2.8046	(4.688)	0	0	0
2021/12/15	R186	05/05/2022	8.64	Put	Bond Future	781.1100	0.7811	833.1900	0.8332	6.667	0	0	4,035
2021/12/15	R186	05/05/2022	8.94	Call	Bond Future	3,841.8200	3.8418	3,688.3800	3.6884	(3.994)	0	0	0
2021/12/15	R186	05/05/2022	8.94	Put	Bond Future	517.2300	0.5172	553.8300	0.5538	7.076	0	0	454
2021/12/15	R186	05/05/2022	8.31	Call	Bond Future	2,078.6500	2.0787	1,962.3500	1.9624	(5.595)	0	0	0
2021/12/15	R186	05/05/2022	8.31	Put	Bond Future	1,215.2600	1.2153	1,289.0000	1.2890	6.068	0	0	0
2021/12/15	R186	05/05/2022	8.35	Call	Bond Future	2,175.1600	2.1752	2,056.0200	2.0560	(5.477)	0	0	454
2021/12/15	R186	05/05/2022	8.35	Put	Bond Future	1,153.3900	1.1534	1,224.2900	1.2243	6.147	0	0	0
2021/12/15	R186	05/05/2022	7.88	Call	Bond Future	1,179.9300	1.1799	1,096.4500	1.0964	(7.075)	0	0	435
2021/12/15	R186	05/05/2022	7.88	Put	Bond Future	2,037.6400	2.0376	2,144.2000	2.1442	5.230	0	0	0
2021/12/15	R186	05/05/2022	8.30	Call	Bond Future	2,054.7200	2.0547	1,939.1400	1.9391	(5.625)	0	0	0
2021/12/15	R186	05/05/2022	8.30	Put	Bond Future	1,230.9700	1.2310	1,305.4300	1.3054	6.049	0	0	0
2021/12/15	R186	05/05/2022	6.73	Call	Bond Future	129.0300	0.1290	113.3800	0.1134	(12.129)	0	0	3,600
2021/12/15	R186	05/05/2022	6.73	Put	Bond Future	5,760.4700	5.7605	5,934.8600	5.9349	3.027	0	0	0
2021/12/15	R186	04/08/2022	8.15	Call	Bond Future	1,631.8900	1.6319	1,541.6400	1.5416	(5.530)	0	0	0
2021/12/15	R186	04/08/2022	8.15	Put	Bond Future	2,295.3400	2.2953	2,397.8600	2.3979	4.466	0	0	0
2021/12/15	R186	04/08/2022	9.78	Call	Bond Future	5,825.4900	5.8255	5,661.7700	5.6618	(2.810)	0	0	0
2021/12/15	R186	04/08/2022	9.78	Put	Bond Future	501.2800	0.5013	530.3300	0.5303	5.795	0	0	3,600
2021/12/15	R186	04/08/2022	7.96	Call	Bond Future	1,295.8300	1.2958	1,217.4500	1.2175	(6.049)	0	0	3,600
2021/12/15	R186	04/08/2022			Bond Future	8.3250	109.1881	8.3761	108.9954	0.614	0.0000	0.0000	0
2021/12/15	R186	04/08/2022	8.14	Call	Bond Future	1,613.2400	1.6132	1,523.6000	1.5236	(5.557)	0	0	0
2021/12/15	R186	04/08/2022	8.14	Put	Bond Future	2,314.7600	2.3148	2,417.8900	2.4179	4.455	0	0	0
2021/12/15	R186	04/08/2022	6.96	Call	Bond Future	266.5800	0.2666	241.6900	0.2417	(9.337)	0	0	3,600
2021/12/15	R186	04/08/2022	6.96	Put	Bond Future	5,579.2500	5.5792	5,747.1300	5.7471	3.009	0	0	0
2021/12/15	R186	04/08/2022	7.96	Put	Bond Future	2,685.3900	2.6854	2,799.7800	2.7998	4.260	0	0	0
2021/12/15	R186	04/08/2022	8.13	Call	Bond Future	1,595.0400	1.5950	1,506.0200	1.5060	(5.581)	0	0	0
2021/12/15	R186	04/08/2022	8.13	Put	Bond Future	2,334.6400	2.3346	2,438.3900	2.4384	4.444	0	0	0
2021/12/15	R186	03/11/2022	8.53	Call	Bond Future	2,241.5900	2.2416	2,141.3800	2.1414	(4.470)	0	0	0
2021/12/15	R186	03/11/2022	8.53	Put	Bond Future	2,361.5700	2.3616	2,456.4900	2.4565	4.019	0	0	0
2021/12/15	R186	03/11/2022	8.54	Call	Bond Future	2,260.8200	2.2608	2,160.1300	2.1601	(4.454)	0	0	0
2021/12/15	R186	03/11/2022	8.54	Put	Bond Future	2,345.2500	2.3453	2,439.6900	2.4397	4.027	0	0	0
2021/12/15	R186	03/11/2022			Bond Future	8.5638	110.5979	8.6188	110.4028	0.642	0.0000	0.0000	0
2021/12/15	R186	03/11/2022	8.55	Call	Bond Future	2,279.7200	2.2797	2,178.5400	2.1785	(4.438)	0	0	0
2021/12/15	R186	03/11/2022	8.55	Put	Bond Future	2,328.6200	2.3286	2,422.5700	2.4226	4.035	0	0	0
2021/12/15	R197	03/02/2022			Bond Future	322.0640	322.0640	322.1243	322.1243	0.019	0.0000	0.0000	1,132
2021/12/15	R197	05/05/2022			Bond Future	325.9559	325.9559	326.0156	326.0156	0.018	0.0000	0.0000	237
2021/12/15	R197	04/08/2022			Bond Future	321.6593	321.6593	321.7065	321.7065	0.015	0.0000	0.0000	0
2021/12/15	R197	03/11/2022			Bond Future	325.7392	325.7392	325.7865	325.7865	0.015	0.0000	0.0000	0
2021/12/15	R202	03/02/2022			Bond Future	240.6364	240.6364	242.9817	242.9817	0.975	0.0000	0.0000	7,693
2021/12/15	R202	05/05/2022			Bond Future	243.5442	243.5442	245.9168	245.9168	0.974	0.0000	0.0000	413
2021/12/15	R202	04/08/2022			Bond Future	242.1398	242.1398	244.5350	244.5350	0.989	0.0000	0.0000	0
2021/12/15	R202	03/11/2022			Bond Future	245.2108	245.2108	247.6358	247.6358	0.989	0.0000	0.0000	0
2021/12/15	R209	03/02/2022	11.02	Call	Bond Future	3,386.1500	3.3862	3,089.8900	3.0899	(8.749)	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
2021/12/15	R209	03/02/2022	11.02	Put	Bond Future	402.3800		0.4024	467.0000	0.4670	16.059	0	0	0
2021/12/15	R209	03/02/2022	11.03	Call	Bond Future	3,429.7700		3.4298	3,132.1800	3.1322	(8.677)	0	0	0
2021/12/15	R209	03/02/2022	11.03	Put	Bond Future	393.1200		0.3931	456.4100	0.4564	16.099	0	0	0
2021/12/15	R209	03/02/2022			Bond Future	10.4736		71.4282	10.5379	71.0673	0.614	0.0000	0.0000	20,306
2021/12/15	R209	03/02/2022	11.04	Call	Bond Future	3,473.4700		3.4735	3,174.5600	3.1746	(8.606)	0	0	0
2021/12/15	R209	03/02/2022	11.04	Put	Bond Future	383.9900		0.3840	445.9600	0.4460	16.138	0	0	0
2021/12/15	R209	05/05/2022	11.44	Call	Bond Future	4,986.4200		4.9864	4,700.3600	4.7004	(5.737)	0	0	0
2021/12/15	R209	05/05/2022	11.44	Put	Bond Future	829.1500		0.8292	908.5500	0.9086	9.576	0	0	0
2021/12/15	R209	05/05/2022	9.75	Call	Bond Future	406.5500		0.4066	346.7300	0.3467	(14.714)	0	0	8,525
2021/12/15	R209	05/05/2022	9.75	Put	Bond Future	5,613.5600		5.6136	5,919.2000	5.9192	5.445	0	0	0
2021/12/15	R209	05/05/2022	10.75	Call	Bond Future	2,501.8500		2.5019	2,295.8700	2.2959	(8.233)	0	0	0
2021/12/15	R209	05/05/2022	10.75	Put	Bond Future	1,952.8800		1.9529	2,112.3600	2.1124	8.166	0	0	12,050
2021/12/15	R209	05/05/2022	11.43	Call	Bond Future	4,946.3200		4.9463	4,661.1300	4.6611	(5.766)	0	0	0
2021/12/15	R209	05/05/2022	11.43	Put	Bond Future	839.3700		0.8394	919.6400	0.9196	9.563	0	0	0
2021/12/15	R209	05/05/2022			Bond Future	10.6496		69.1328	10.7163	68.7673	0.627	0.0000	0.0000	5,396
2021/12/15	R209	05/05/2022	11.45	Call	Bond Future	5,026.6000		5.0266	4,739.6700	4.7397	(5.708)	0	0	0
2021/12/15	R209	05/05/2022	11.45	Put	Bond Future	819.0600		0.8191	897.5900	0.8976	9.588	0	0	0
2021/12/15	R209	05/05/2022	12.00	Call	Bond Future	7,304.0100		7.3040	6,980.8400	6.9808	(4.425)	0	0	0
2021/12/15	R209	05/05/2022	12.00	Put	Bond Future	416.2600		0.4163	458.5500	0.4585	10.160	0	0	12,050
2021/12/15	R209	04/08/2022	10.57	Put	Bond Future	3,506.5700		3.5066	3,713.1200	3.7131	5.890	0	0	0
2021/12/15	R209	04/08/2022	10.58	Call	Bond Future	2,111.8300		2.1118	1,947.1300	1.9471	(7.799)	0	0	0
2021/12/15	R209	04/08/2022	10.58	Put	Bond Future	3,475.4800		3.4755	3,680.8300	3.6808	5.909	0	0	0
2021/12/15	R209	04/08/2022			Bond Future	10.8307		69.9380	10.8999	69.5679	0.639	0.0000	0.0000	0
2021/12/15	R209	04/08/2022	10.57	Call	Bond Future	2,087.7200		2.0877	1,924.2200	1.9242	(7.832)	0	0	0
2021/12/15	R209	04/08/2022	10.59	Call	Bond Future	2,136.3100		2.1363	1,970.4100	1.9704	(7.766)	0	0	0
2021/12/15	R209	04/08/2022	10.59	Put	Bond Future	3,444.8300		3.4448	3,648.9800	3.6490	5.926	0	0	0
2021/12/15	R209	03/11/2022	11.03	Call	Bond Future	3,249.0100		3.2490	3,049.4800	3.0495	(6.141)	0	0	0
2021/12/15	R209	03/11/2022	11.03	Put	Bond Future	3,148.6400		3.1486	3,323.8700	3.3239	5.565	0	0	0
2021/12/15	R209	03/11/2022			Bond Future	11.0108		67.7084	11.0827	67.3336	0.653	0.0000	0.0000	0
2021/12/15	R209	03/11/2022	11.01	Call	Bond Future	3,194.6100		3.1946	2,997.0500	2.9970	(6.184)	0	0	0
2021/12/15	R209	03/11/2022	11.01	Put	Bond Future	3,198.8500		3.1988	3,376.0500	3.3761	5.539	0	0	0
2021/12/15	R209	03/11/2022	11.02	Call	Bond Future	3,221.8800		3.2219	3,023.3300	3.0233	(6.163)	0	0	0
2021/12/15	R209	03/11/2022	11.02	Put	Bond Future	3,173.7900		3.1738	3,350.0000	3.3500	5.552	0	0	0
2021/12/15	R210	03/02/2022			Bond Future	212.7169		212.7169	212.9680	212.9680	0.118	0.0000	0.0000	1,449
2021/12/15	R210	05/05/2022			Bond Future	212.4355		212.4355	212.6801	212.6801	0.115	0.0000	0.0000	104
2021/12/15	R210	04/08/2022			Bond Future	215.0842		215.0842	215.3316	215.3316	0.115	0.0000	0.0000	0
2021/12/15	R210	03/11/2022			Bond Future	214.8974		214.8974	215.1453	215.1453	0.115	0.0000	0.0000	0
2021/12/15	R213	03/02/2022	8.63	Call	Bond Future	18.8700		0.0189	13.6600	0.0137	(27.610)	0	0	200
2021/12/15	R213	03/02/2022	8.63	Put	Bond Future	6,366.6600		6.3667	6,618.6300	6.6186	3.958	0	0	0
2021/12/15	R213	03/02/2022	8.80	Call	Bond Future	43.7900		0.0438	32.9300	0.0329	(24.800)	0	0	102
2021/12/15	R213	03/02/2022	8.80	Put	Bond Future	5,414.2300		5.4142	5,660.5500	5.6605	4.549	0	0	0
2021/12/15	R213	03/02/2022	10.60	Put	Bond Future	203.4100		0.2034	227.0600	0.2271	11.627	0	0	430
2021/12/15	R213	03/02/2022	10.67	Call	Bond Future	4,702.6700		4.7027	4,465.4900	4.4655	(5.044)	0	0	0
2021/12/15	R213	03/02/2022	10.67	Put	Bond Future	170.8500		0.1709	190.8500	0.1909	11.706	0	0	220
2021/12/15	R213	03/02/2022	10.00	Call	Bond Future	1,975.9100		1.9759	1,801.5600	1.8016	(8.824)	0	0	0
2021/12/15	R213	03/02/2022	10.00	Put	Bond Future	820.4000		0.8204	903.2300	0.9032	10.096	0	0	430

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2021/12/15	R213	03/02/2022	9.98	Call	Bond Future	1,908.7300	1.9087	1,737.3300	1.7373	(8.980)	0	0	0
2021/12/15	R213	03/02/2022	9.98	Put	Bond Future	856.8500	0.8569	942.6300	0.9426	10.011	0	0	0
2021/12/15	R213	03/02/2022	9.22	Put	Bond Future	3,286.5900	3.2866	3,495.7200	3.4957	6.363	0	0	0
2021/12/15	R213	03/02/2022	9.58	Put	Bond Future	1,878.3500	1.8784	2,030.6100	2.0306	8.106	0	0	200
2021/12/15	R213	03/02/2022			Bond Future	9.7788	86.6589	9.8277	86.4017	0.500	0.0000	0.0000	22,660
2021/12/15	R213	03/02/2022	9.15	Call	Bond Future	211.0200	0.2110	171.6400	0.1716	(18.662)	0	0	220
2021/12/15	R213	03/02/2022	9.15	Put	Bond Future	3,611.6200	3.6116	3,829.4200	3.8294	6.031	0	0	0
2021/12/15	R213	03/02/2022	10.25	Call	Bond Future	2,906.2900	2.9063	2,700.4800	2.7005	(7.082)	0	0	0
2021/12/15	R213	03/02/2022	10.25	Put	Bond Future	469.5300	0.4695	520.9000	0.5209	10.941	0	0	102
2021/12/15	R213	03/02/2022	10.60	Call	Bond Future	4,390.9700	4.3910	4,157.4400	4.1574	(5.318)	0	0	0
2021/12/15	R213	03/02/2022	10.15	Call	Bond Future	2,517.6900	2.5177	2,323.2700	2.3233	(7.722)	0	0	0
2021/12/15	R213	03/02/2022	10.15	Put	Bond Future	590.3200	0.5903	653.0800	0.6531	10.632	0	0	200
2021/12/15	R213	03/02/2022	10.17	Call	Bond Future	2,593.8100	2.5938	2,396.9900	2.3970	(7.588)	0	0	0
2021/12/15	R213	03/02/2022	10.17	Put	Bond Future	564.2300	0.5642	624.5900	0.6246	10.698	0	0	220
2021/12/15	R213	03/02/2022	9.96	Call	Bond Future	1,842.7700	1.8428	1,674.3700	1.6744	(9.138)	0	0	0
2021/12/15	R213	03/02/2022	9.96	Put	Bond Future	894.6800	0.8947	983.4600	0.9835	9.923	0	0	0
2021/12/15	R213	03/02/2022	9.97	Call	Bond Future	1,875.6200	1.8756	1,705.7100	1.7057	(9.059)	0	0	0
2021/12/15	R213	03/02/2022	9.97	Put	Bond Future	875.6100	0.8756	962.8800	0.9629	9.967	0	0	0
2021/12/15	R213	03/02/2022	9.22	Call	Bond Future	273.2400	0.2732	225.1900	0.2252	(17.585)	0	0	430
2021/12/15	R213	03/02/2022	9.58	Call	Bond Future	821.9900	0.8220	717.0700	0.7171	(12.764)	0	0	0
2021/12/15	R213	03/02/2022	9.76	Call	Bond Future	1,247.8600	1.2479	1,111.8500	1.1119	(10.899)	0	0	0
2021/12/15	R213	03/02/2022	9.76	Put	Bond Future	1,347.0300	1.3470	1,468.2000	1.4682	8.995	0	0	102
2021/12/15	R213	05/05/2022	10.63	Call	Bond Future	4,211.1400	4.2111	4,015.4900	4.0155	(4.646)	0	0	0
2021/12/15	R213	05/05/2022	10.65	Put	Bond Future	931.5400	0.9315	995.1100	0.9951	6.824	0	0	0
2021/12/15	R213	05/05/2022			Bond Future	9.9765	84.1530	10.0275	83.8924	0.512	0.0000	0.0000	0
2021/12/15	R213	05/05/2022	10.63	Put	Bond Future	954.5900	0.9546	1,019.5300	1.0195	6.803	0	0	0
2021/12/15	R213	05/05/2022	10.64	Call	Bond Future	4,248.0900	4.2481	4,051.7500	4.0518	(4.622)	0	0	0
2021/12/15	R213	05/05/2022	10.64	Put	Bond Future	943.0000	0.9430	1,007.2500	1.0072	6.813	0	0	0
2021/12/15	R213	05/05/2022	10.65	Call	Bond Future	4,285.1200	4.2851	4,088.1000	4.0881	(4.598)	0	0	0
2021/12/15	R213	04/08/2022	9.88	Call	Bond Future	1,874.9500	1.8750	1,760.7900	1.7608	(6.089)	0	0	0
2021/12/15	R213	04/08/2022	9.89	Call	Bond Future	1,897.0100	1.8970	1,782.0100	1.7820	(6.062)	0	0	0
2021/12/15	R213	04/08/2022	9.90	Put	Bond Future	3,350.2100	3.3502	3,498.2900	3.4983	4.420	0	0	0
2021/12/15	R213	04/08/2022			Bond Future	10.1856	85.1360	10.2390	84.8721	0.524	0.0000	0.0000	0
2021/12/15	R213	04/08/2022	9.88	Put	Bond Future	3,407.3300	3.4073	3,557.1000	3.5571	4.396	0	0	0
2021/12/15	R213	04/08/2022	9.89	Put	Bond Future	3,378.6800	3.3787	3,527.6100	3.5276	4.408	0	0	0
2021/12/15	R213	04/08/2022	9.90	Call	Bond Future	1,919.2200	1.9192	1,803.3700	1.8034	(6.036)	0	0	0
2021/12/15	R213	03/11/2022	10.38	Call	Bond Future	2,968.0500	2.9681	2,828.0000	2.8280	(4.719)	0	0	0
2021/12/15	R213	03/11/2022	10.38	Put	Bond Future	3,053.9300	3.0539	3,181.1800	3.1812	4.167	0	0	0
2021/12/15	R213	03/11/2022	10.39	Call	Bond Future	2,993.2200	2.9932	2,852.4800	2.8525	(4.702)	0	0	0
2021/12/15	R213	03/11/2022	10.39	Put	Bond Future	3,031.0600	3.0311	3,157.6200	3.1576	4.175	0	0	0
2021/12/15	R213	03/11/2022			Bond Future	10.3979	82.7102	10.4537	82.4429	0.537	0.0000	0.0000	0
2021/12/15	R213	03/11/2022	10.40	Call	Bond Future	3,018.1700	3.0182	2,876.7600	2.8768	(4.685)	0	0	0
2021/12/15	R213	03/11/2022	10.40	Put	Bond Future	3,008.0000	3.0080	3,133.8900	3.1339	4.185	0	0	0
2021/12/15	R214	03/02/2022	11.39	Put	Bond Future	422.3100	0.4223	494.4800	0.4945	17.089	0	0	0
2021/12/15	R214	03/02/2022	11.40	Put	Bond Future	412.9500	0.4130	483.6900	0.4837	17.130	0	0	0
2021/12/15	R214	03/02/2022	11.41	Call	Bond Future	3,629.4700	3.6295	3,299.9600	3.3000	(9.079)	0	0	0
2021/12/15	R214	03/02/2022			Bond Future	10.8283	68.2692	10.8978	67.8703	0.641	0.0000	0.0000	17,604

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
2021/12/15	R214	03/02/2022	11.39	Call	Bond Future	3,541.2400	3.5412	3,214.5500	3.2145	(9.225)	0	0	0
2021/12/15	R214	03/02/2022	11.40	Call	Bond Future	3,585.2600	3.5853	3,257.1400	3.2571	(9.152)	0	0	0
2021/12/15	R214	03/02/2022	11.41	Put	Bond Future	403.8500	0.4038	473.2000	0.4732	17.172	0	0	0
2021/12/15	R214	05/05/2022	11.73	Put	Bond Future	949.2800	0.9493	1,044.7300	1.0447	10.055	0	0	0
2021/12/15	R214	05/05/2022	11.74	Put	Bond Future	938.1700	0.9382	1,032.6400	1.0326	10.070	0	0	0
2021/12/15	R214	05/05/2022	11.75	Call	Bond Future	4,955.3800	4.9554	4,645.0900	4.6451	(6.262)	0	0	0
2021/12/15	R214	05/05/2022			Bond Future	10.9976	65.7978	11.0697	65.3940	0.655	0.0000	0.0000	441
2021/12/15	R214	05/05/2022	11.73	Call	Bond Future	4,875.4800	4.8755	4,567.1400	4.5671	(6.324)	0	0	0
2021/12/15	R214	05/05/2022	11.74	Call	Bond Future	4,915.3400	4.9153	4,606.0200	4.6060	(6.293)	0	0	0
2021/12/15	R214	05/05/2022	11.75	Put	Bond Future	927.3100	0.9273	1,020.8100	1.0208	10.083	0	0	0
2021/12/15	R214	04/08/2022	10.98	Put	Bond Future	3,404.8500	3.4049	3,624.1900	3.6242	6.442	0	0	0
2021/12/15	R214	04/08/2022	10.99	Call	Bond Future	2,351.2900	2.3513	2,160.4600	2.1605	(8.116)	0	0	0
2021/12/15	R214	04/08/2022			Bond Future	11.1740	66.5631	11.2488	66.1542	0.670	0.0000	0.0000	0
2021/12/15	R214	04/08/2022	10.97	Call	Bond Future	2,299.6300	2.2996	2,111.4300	2.1114	(8.184)	0	0	0
2021/12/15	R214	04/08/2022	10.97	Put	Bond Future	3,435.6200	3.4356	3,656.2700	3.6563	6.422	0	0	0
2021/12/15	R214	04/08/2022	10.98	Call	Bond Future	2,325.2800	2.3253	2,135.7700	2.1358	(8.150)	0	0	0
2021/12/15	R214	04/08/2022	10.99	Put	Bond Future	3,374.5200	3.3745	3,592.5400	3.5925	6.461	0	0	0
2021/12/15	R214	03/11/2022	11.34	Call	Bond Future	3,268.6900	3.2687	3,051.1000	3.0511	(6.657)	0	0	0
2021/12/15	R214	03/11/2022	11.36	Put	Bond Future	3,266.4600	3.2665	3,460.8000	3.4608	5.950	0	0	0
2021/12/15	R214	03/11/2022			Bond Future	11.3493	64.1517	11.4269	63.7376	0.684	0.0000	0.0000	0
2021/12/15	R214	03/11/2022	11.34	Put	Bond Future	3,318.4600	3.3185	3,514.9700	3.5150	5.922	0	0	0
2021/12/15	R214	03/11/2022	11.35	Call	Bond Future	3,296.2400	3.2962	3,077.5600	3.0776	(6.634)	0	0	0
2021/12/15	R214	03/11/2022	11.35	Put	Bond Future	3,292.3800	3.2924	3,487.8000	3.4878	5.936	0	0	0
2021/12/15	R214	03/11/2022	11.36	Call	Bond Future	3,323.8900	3.3239	3,104.1300	3.1041	(6.612)	0	0	0
2021/12/15	R248	03/02/2022	9.80	Call	Bond Future	37.7900	0.0378	24.8400	0.0248	(34.268)	0	0	0
2021/12/15	R248	03/02/2022	9.80	Put	Bond Future	8,133.0000	8.1330	8,624.8800	8.6249	6.048	0	0	0
2021/12/15	R248	03/02/2022	10.00	Call	Bond Future	109.0400	0.1090	76.6100	0.0766	(29.741)	0	0	0
2021/12/15	R248	03/02/2022	10.00	Put	Bond Future	6,515.9100	6.5159	6,988.3100	6.9883	7.250	0	0	0
2021/12/15	R248	03/02/2022	10.20	Put	Bond Future	5,034.8100	5.0348	5,472.3700	5.4724	8.691	0	0	0
2021/12/15	R248	03/02/2022	11.47	Call	Bond Future	4,927.2000	4.9272	4,498.8900	4.4989	(8.693)	0	0	0
2021/12/15	R248	03/02/2022	11.48	Call	Bond Future	4,983.7100	4.9837	4,553.8500	4.5538	(8.625)	0	0	0
2021/12/15	R248	03/02/2022	11.49	Put	Bond Future	413.3200	0.4133	486.7800	0.4868	17.773	0	0	0
2021/12/15	R248	03/02/2022	10.90	Call	Bond Future	2,051.2700	2.0513	1,762.3700	1.7624	(14.084)	0	0	900
2021/12/15	R248	03/02/2022	10.90	Put	Bond Future	1,490.8200	1.4908	1,706.7500	1.7068	14.484	0	0	0
2021/12/15	R248	03/02/2022	10.40	Call	Bond Future	555.4700	0.5555	435.3000	0.4353	(21.634)	0	0	100
2021/12/15	R248	03/02/2022	10.50	Call	Bond Future	766.3200	0.7663	614.3500	0.6144	(19.831)	0	0	0
2021/12/15	R248	03/02/2022	10.50	Put	Bond Future	3,180.9800	3.1810	3,533.8400	3.5338	11.093	0	0	0
2021/12/15	R248	03/02/2022			Bond Future	10.8227	85.9575	10.8923	85.4527	0.643	0.0000	0.0000	192,244
2021/12/15	R248	03/02/2022	10.20	Call	Bond Future	262.9800	0.2630	195.7100	0.1957	(25.580)	0	0	900
2021/12/15	R248	03/02/2022	11.47	Put	Bond Future	432.1600	0.4322	508.6800	0.5087	17.706	0	0	0
2021/12/15	R248	03/02/2022	11.48	Put	Bond Future	422.6400	0.4226	497.6100	0.4976	17.739	0	0	0
2021/12/15	R248	03/02/2022	11.49	Call	Bond Future	5,040.3100	5.0403	4,608.9400	4.6089	(8.558)	0	0	0
2021/12/15	R248	03/02/2022	10.70	Call	Bond Future	1,315.8400	1.3158	1,095.5400	1.0955	(16.742)	0	0	0
2021/12/15	R248	03/02/2022	10.70	Put	Bond Future	2,219.7600	2.2198	2,504.2900	2.5043	12.818	0	0	0
2021/12/15	R248	03/02/2022	11.00	Call	Bond Future	2,481.2600	2.4813	2,160.5800	2.1606	(12.924)	0	0	1,400
2021/12/15	R248	03/02/2022	11.00	Put	Bond Future	1,205.4600	1.2055	1,389.6100	1.3896	15.276	0	0	0
2021/12/15	R248	03/02/2022	10.30	Call	Bond Future	388.2100	0.3882	296.6800	0.2967	(23.577)	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
2021/12/15	R248	03/02/2022	10.30	Put	Bond Future	4,361.8500	4.3619	4,775.1500	4.7751	9.475	0	0	0
2021/12/15	R248	03/02/2022	10.40	Put	Bond Future	3,743.4700	3.7435	4,128.1300	4.1281	10.275	0	0	0
2021/12/15	R248	05/05/2022	11.79	Call	Bond Future	6,434.1700	6.4342	6,035.4400	6.0354	(6.197)	0	0	0
2021/12/15	R248	05/05/2022	11.79	Put	Bond Future	1,088.7900	1.0888	1,201.2800	1.2013	10.332	0	0	0
2021/12/15	R248	05/05/2022	11.80	Call	Bond Future	6,484.7000	6.4847	6,084.8200	6.0848	(6.167)	0	0	0
2021/12/15	R248	05/05/2022			Bond Future	10.9909	82.5604	11.0633	82.0492	0.658	0.0000	0.0000	2,035
2021/12/15	R248	05/05/2022	11.80	Put	Bond Future	1,076.4100	1.0764	1,187.7500	1.1878	10.344	0	0	0
2021/12/15	R248	05/05/2022	11.81	Call	Bond Future	6,535.1500	6.5351	6,134.1100	6.1341	(6.137)	0	0	0
2021/12/15	R248	05/05/2022	11.81	Put	Bond Future	1,064.0300	1.0640	1,174.2100	1.1742	10.355	0	0	0
2021/12/15	R248	04/08/2022	10.98	Call	Bond Future	2,903.4700	2.9035	2,663.1500	2.6631	(8.277)	0	0	0
2021/12/15	R248	04/08/2022	10.98	Put	Bond Future	4,209.8300	4.2098	4,487.0000	4.4870	6.584	0	0	0
2021/12/15	R248	04/08/2022	10.99	Call	Bond Future	2,936.3600	2.9364	2,694.3500	2.6944	(8.242)	0	0	0
2021/12/15	R248	04/08/2022	10.99	Put	Bond Future	4,171.7100	4.1717	4,447.1900	4.4472	6.604	0	0	0
2021/12/15	R248	04/08/2022			Bond Future	11.1664	83.5206	11.2418	83.0031	0.675	0.0000	0.0000	0
2021/12/15	R248	04/08/2022	11.00	Call	Bond Future	2,969.1700	2.9692	2,725.4800	2.7255	(8.207)	0	0	0
2021/12/15	R248	04/08/2022	11.00	Put	Bond Future	4,133.6100	4.1336	4,407.4100	4.4074	6.624	0	0	0
2021/12/15	R248	03/11/2022	11.30	Put	Bond Future	4,211.9500	4.2119	4,465.5000	4.4655	6.020	0	0	0
2021/12/15	R248	03/11/2022	11.31	Put	Bond Future	4,178.8200	4.1788	4,430.9600	4.4310	6.034	0	0	0
2021/12/15	R248	03/11/2022	11.32	Call	Bond Future	4,005.6000	4.0056	3,732.1800	3.7322	(6.826)	0	0	0
2021/12/15	R248	03/11/2022			Bond Future	11.3408	80.1951	11.4192	79.6709	0.691	0.0000	0.0000	0
2021/12/15	R248	03/11/2022	11.30	Call	Bond Future	3,936.8400	3.9368	3,666.2300	3.6662	(6.874)	0	0	0
2021/12/15	R248	03/11/2022	11.31	Call	Bond Future	3,971.3100	3.9713	3,699.2900	3.6993	(6.850)	0	0	0
2021/12/15	R248	03/11/2022	11.32	Put	Bond Future	4,145.6100	4.1456	4,396.3500	4.3963	6.048	0	0	0

Total

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