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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/12/2021 TO 28/12/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	2025	03/02/2022		Bond Future	155.0578	155.0578	155.2466	155.2466	0.122	0.0000	0.0000	5,554
2021/12/28	2025	05/05/2022		Bond Future	156.9258	156.9258	157.1162	157.1162	0.121	0.0000	0.0000	164
2021/12/28	2025	04/08/2022		Bond Future	157.2632	157.2632	157.4558	157.4558	0.122	0.0000	0.0000	0
2021/12/28	2025	03/11/2022		Bond Future	159.2506	159.2506	159.4454	159.4454	0.122	0.0000	0.0000	0
2021/12/28	2029	03/02/2022		Bond Future	113.4981	113.4981	113.5042	113.5042	0.005	0.0000	0.0000	3,872
2021/12/28	2029	05/05/2022		Bond Future	113.6642	113.6642	113.6699	113.6699	0.005	0.0000	0.0000	591
2021/12/28	2029	04/08/2022		Bond Future	115.0775	115.0775	115.0830	115.0830	0.005	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	2029	03/11/2022			Bond Future	115.3069	115.3069	115.3123	115.3123	0.005	0.0000	0.0000	0
2021/12/28	2030	03/02/2022	8.39	Call	Bond Future	30.9700	0.0310	18.7600	0.0188	(39.425)	0	0	101
2021/12/28	2030	03/02/2022	8.39	Put	Bond Future	5,275.5300	5.2755	5,439.1500	5.4391	3.101	0	0	0
2021/12/28	2030	03/02/2022	8.80	Put	Bond Future	3,169.0100	3.1690	3,291.5400	3.2915	3.867	0	0	0
2021/12/28	2030	03/02/2022	8.85	Call	Bond Future	250.8800	0.2509	189.9300	0.1899	(24.294)	0	0	1,000
2021/12/28	2030	03/02/2022	8.85	Put	Bond Future	2,939.4300	2.9394	3,054.3100	3.0543	3.908	0	0	0
2021/12/28	2030	03/02/2022	9.80	Call	Bond Future	2,693.8600	2.6939	2,511.9100	2.5119	(6.754)	0	0	950
2021/12/28	2030	03/02/2022	9.80	Put	Bond Future	367.6300	0.3676	361.5100	0.3615	(1.665)	0	0	0
2021/12/28	2030	03/02/2022	9.90	Put	Bond Future	277.2300	0.2772	268.5800	0.2686	(3.120)	0	0	8,000
2021/12/28	2030	03/02/2022	9.45	Call	Bond Future	1,436.1300	1.4361	1,279.2900	1.2793	(10.921)	0	0	0
2021/12/28	2030	03/02/2022	9.45	Put	Bond Future	917.2500	0.9172	936.2400	0.9362	2.070	0	0	0
2021/12/28	2030	03/02/2022	9.40	Call	Bond Future	1,288.1800	1.2882	1,137.3700	1.1374	(11.707)	0	0	0
2021/12/28	2030	03/02/2022	9.40	Put	Bond Future	1,031.2700	1.0313	1,056.2900	1.0563	2.426	0	0	0
2021/12/28	2030	03/02/2022	9.10	Call	Bond Future	587.6400	0.5876	483.8200	0.4838	(17.667)	0	0	0
2021/12/28	2030	03/02/2022	9.10	Put	Bond Future	1,922.6900	1.9227	1,994.7000	1.9947	3.745	0	0	0
2021/12/28	2030	03/02/2022	9.20	Call	Bond Future	785.4900	0.7855	664.3400	0.6643	(15.423)	0	0	950
2021/12/28	2030	03/02/2022	9.20	Put	Bond Future	1,586.0200	1.5860	1,640.7000	1.6407	3.448	0	0	0
2021/12/28	2030	03/02/2022	9.35	Call	Bond Future	1,149.1200	1.1491	1,004.9300	1.0049	(12.548)	0	0	0
2021/12/28	2030	03/02/2022	9.35	Put	Bond Future	1,155.1300	1.1551	1,186.7700	1.1868	2.739	0	0	101
2021/12/28	2030	03/02/2022			Bond Future	9.3511	92.6933	9.3846	92.5175	0.357	0.0000	0.0000	82,788
2021/12/28	2030	03/02/2022	8.80	Call	Bond Future	206.7800	0.2068	153.4800	0.1535	(25.776)	0	0	0
2021/12/28	2030	03/02/2022	9.90	Call	Bond Future	3,111.4700	3.1115	2,926.9900	2.9270	(5.929)	0	0	0
2021/12/28	2030	03/02/2022	10.85	Call	Bond Future	7,493.8400	7.4938	7,315.3300	7.3153	(2.382)	0	0	0
2021/12/28	2030	03/02/2022	10.85	Put	Bond Future	12.2100	0.0122	9.5300	0.0095	(21.949)	0	0	1,000
2021/12/28	2030	03/02/2022	9.60	Call	Bond Future	1,930.9900	1.9310	1,759.8100	1.7598	(8.865)	0	0	1,000
2021/12/28	2030	03/02/2022	9.60	Put	Bond Future	631.9100	0.6319	636.5600	0.6366	0.736	0	0	0
2021/12/28	2030	03/02/2022	9.78	Call	Bond Future	2,612.6400	2.6126	2,431.4000	2.4314	(6.937)	0	0	0
2021/12/28	2030	03/02/2022	9.78	Put	Bond Future	388.4600	0.3885	383.0500	0.3830	(1.393)	0	0	101
2021/12/28	2030	03/02/2022	9.43	Call	Bond Future	1,375.9300	1.3759	1,221.4200	1.2214	(11.229)	0	0	0
2021/12/28	2030	03/02/2022	9.43	Put	Bond Future	961.7200	0.9617	983.0400	0.9830	2.217	0	0	2,000
2021/12/28	2030	03/02/2022	9.44	Call	Bond Future	1,405.7900	1.4058	1,250.1100	1.2501	(11.074)	0	0	0
2021/12/28	2030	03/02/2022	9.44	Put	Bond Future	939.2300	0.9392	959.3800	0.9594	2.145	0	0	0
2021/12/28	2030	05/05/2022	10.21	Call	Bond Future	4,162.5400	4.1625	4,004.4500	4.0044	(3.798)	0	0	0
2021/12/28	2030	05/05/2022	10.21	Put	Bond Future	920.8900	0.9209	941.0900	0.9411	2.194	0	0	0
2021/12/28	2030	05/05/2022	9.95	Call	Bond Future	3,241.7000	3.2417	3,095.5400	3.0955	(4.509)	0	0	0
2021/12/28	2030	05/05/2022	8.81	Put	Bond Future	4,521.2700	4.5213	4,639.1500	4.6392	2.607	0	0	0
2021/12/28	2030	05/05/2022	8.89	Put	Bond Future	4,198.3100	4.1983	4,309.6500	4.3096	2.652	0	0	0
2021/12/28	2030	05/05/2022	8.14	Call	Bond Future	140.3400	0.1403	119.7900	0.1198	(14.643)	0	0	1,800
2021/12/28	2030	05/05/2022	8.14	Put	Bond Future	7,729.5000	7.7295	7,887.2400	7.8872	2.041	0	0	0
2021/12/28	2030	05/05/2022	8.47	Call	Bond Future	289.1900	0.2892	253.4200	0.2534	(12.369)	0	0	1,073
2021/12/28	2030	05/05/2022			Bond Future	9.5580	93.7875	9.5931	93.6092	0.367	0.0000	0.0000	14,763
2021/12/28	2030	05/05/2022	11.04	Call	Bond Future	7,473.2700	7.4733	7,296.8500	7.2968	(2.361)	0	0	0
2021/12/28	2030	05/05/2022	11.04	Put	Bond Future	314.3400	0.3143	316.2100	0.3162	0.595	0	0	1,800
2021/12/28	2030	05/05/2022	9.95	Put	Bond Future	1,274.8700	1.2749	1,307.0000	1.3070	2.520	0	0	1,073
2021/12/28	2030	05/05/2022	10.19	Call	Bond Future	4,088.8700	4.0889	3,931.5600	3.9316	(3.847)	0	0	0
2021/12/28	2030	05/05/2022	10.19	Put	Bond Future	944.4500	0.9444	965.4300	0.9654	2.221	0	0	0
2021/12/28	2030	05/05/2022	10.20	Call	Bond Future	4,125.6500	4.1256	3,967.9500	3.9680	(3.822)	0	0	0

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2021/12/28	2030	05/05/2022	10.20	Put	Bond Future	932.6000	0.9326	953.1900	0.9532	2.208	0	0	200
2021/12/28	2030	05/05/2022	8.81	Call	Bond Future	613.4900	0.6135	553.0800	0.5531	(9.847)	0	0	200
2021/12/28	2030	05/05/2022	8.89	Call	Bond Future	718.4600	0.7185	651.5100	0.6515	(9.319)	0	0	1,800
2021/12/28	2030	05/05/2022	9.35	Call	Bond Future	1,554.2300	1.5542	1,448.8700	1.4489	(6.779)	0	0	0
2021/12/28	2030	05/05/2022	9.35	Put	Bond Future	2,620.1200	2.6201	2,693.0500	2.6931	2.783	0	0	1,073
2021/12/28	2030	05/05/2022	7.73	Call	Bond Future	51.2700	0.0513	42.1900	0.0422	(17.710)	0	0	200
2021/12/28	2030	05/05/2022	7.73	Put	Bond Future	9,981.7600	9.9818	10,150.9700	10.1510	1.695	0	0	0
2021/12/28	2030	05/05/2022	8.47	Put	Bond Future	6,043.1300	6.0431	6,185.6500	6.1857	2.358	0	0	0
2021/12/28	2030	04/08/2022	9.56	Call	Bond Future	2,074.5400	2.0745	1,971.9600	1.9720	(4.945)	0	0	0
2021/12/28	2030	04/08/2022	9.56	Put	Bond Future	3,164.8300	3.1648	3,242.9300	3.2429	2.468	0	0	0
2021/12/28	2030	04/08/2022	10.95	Call	Bond Future	6,402.7500	6.4027	6,240.9900	6.2410	(2.526)	0	0	0
2021/12/28	2030	04/08/2022	10.95	Put	Bond Future	891.9600	0.8920	910.8800	0.9109	2.121	0	0	800
2021/12/28	2030	04/08/2022			Bond Future	9.7806	90.8783	9.8175	90.6977	0.377	0.0000	0.0000	0
2021/12/28	2030	04/08/2022	9.05	Call	Bond Future	1,102.0100	1.1020	1,031.2300	1.0312	(6.423)	0	0	800
2021/12/28	2030	04/08/2022	9.05	Put	Bond Future	4,776.8500	4.7769	4,886.7500	4.8868	2.301	0	0	0
2021/12/28	2030	04/08/2022	9.54	Call	Bond Future	2,029.9700	2.0300	1,928.5900	1.9286	(4.994)	0	0	0
2021/12/28	2030	04/08/2022	9.54	Put	Bond Future	3,219.9100	3.2199	3,299.2100	3.2992	2.463	0	0	0
2021/12/28	2030	04/08/2022	9.55	Call	Bond Future	2,052.3200	2.0523	1,950.3400	1.9503	(4.969)	0	0	0
2021/12/28	2030	04/08/2022	9.55	Put	Bond Future	3,192.4200	3.1924	3,271.1200	3.2711	2.465	0	0	0
2021/12/28	2030	04/08/2022	8.30	Call	Bond Future	355.2400	0.3552	323.2300	0.3232	(9.011)	0	0	800
2021/12/28	2030	04/08/2022	8.30	Put	Bond Future	8,000.5200	8.0005	8,149.1900	8.1492	1.858	0	0	0
2021/12/28	2030	03/11/2022	10.10	Call	Bond Future	3,296.8100	3.2968	3,179.0400	3.1790	(3.572)	0	0	0
2021/12/28	2030	03/11/2022	10.10	Put	Bond Future	2,799.1300	2.7991	2,864.3200	2.8643	2.329	0	0	0
2021/12/28	2030	03/11/2022			Bond Future	9.9945	92.0547	10.0332	91.8717	0.387	0.0000	0.0000	0
2021/12/28	2030	03/11/2022	10.09	Call	Bond Future	3,270.8900	3.2709	3,153.5700	3.1536	(3.587)	0	0	0
2021/12/28	2030	03/11/2022	10.09	Put	Bond Future	2,820.2200	2.8202	2,885.8600	2.8859	2.327	0	0	0
2021/12/28	2030	03/11/2022	10.08	Call	Bond Future	3,245.4000	3.2454	3,128.5300	3.1285	(3.601)	0	0	0
2021/12/28	2030	03/11/2022	10.08	Put	Bond Future	2,841.7700	2.8418	2,907.8600	2.9079	2.326	0	0	0
2021/12/28	2032	03/02/2022	8.91	Put	Bond Future	5,503.2700	5.5033	5,684.7000	5.6847	3.297	0	0	0
2021/12/28	2032	03/02/2022	11.13	Call	Bond Future	7,473.4000	7.4734	7,270.6500	7.2707	(2.713)	0	0	0
2021/12/28	2032	03/02/2022	11.13	Put	Bond Future	28.9000	0.0289	23.7800	0.0238	(17.716)	0	0	210
2021/12/28	2032	03/02/2022	10.53	Call	Bond Future	4,400.2900	4.4003	4,190.4500	4.1905	(4.769)	0	0	0
2021/12/28	2032	03/02/2022	10.53	Put	Bond Future	201.2300	0.2012	189.0200	0.1890	(6.068)	0	0	210
2021/12/28	2032	03/02/2022	10.65	Call	Bond Future	5,004.0700	5.0041	4,794.8500	4.7949	(4.181)	0	0	0
2021/12/28	2032	03/02/2022	10.65	Put	Bond Future	142.3600	0.1424	130.7700	0.1308	(8.141)	0	0	0
2021/12/28	2032	03/02/2022	10.66	Call	Bond Future	5,054.9100	5.0549	4,845.7800	4.8458	(4.137)	0	0	0
2021/12/28	2032	03/02/2022	10.66	Put	Bond Future	138.2900	0.1383	126.7900	0.1268	(8.316)	0	0	97
2021/12/28	2032	03/02/2022	10.43	Call	Bond Future	3,908.0800	3.9081	3,698.6000	3.6986	(5.360)	0	0	0
2021/12/28	2032	03/02/2022	10.43	Put	Bond Future	266.5300	0.2665	254.6800	0.2547	(4.446)	0	0	0
2021/12/28	2032	03/02/2022	10.45	Put	Bond Future	252.1500	0.2521	240.1300	0.2401	(4.767)	0	0	198
2021/12/28	2032	03/02/2022	10.35	Put	Bond Future	332.0300	0.3320	321.3000	0.3213	(3.232)	0	0	400
2021/12/28	2032	03/02/2022	10.42	Call	Bond Future	3,859.5700	3.8596	3,650.1700	3.6502	(5.425)	0	0	0
2021/12/28	2032	03/02/2022	10.42	Put	Bond Future	274.0400	0.2740	262.2700	0.2623	(4.295)	0	0	0
2021/12/28	2032	03/02/2022	9.81	Call	Bond Future	1,341.7700	1.3418	1,177.0300	1.1770	(12.278)	0	0	0
2021/12/28	2032	03/02/2022	9.81	Put	Bond Future	1,267.3200	1.2673	1,300.2100	1.3002	2.595	0	0	198
2021/12/28	2032	03/02/2022	9.90	Put	Bond Future	1,032.9400	1.0329	1,053.2200	1.0532	1.963	0	0	900
2021/12/28	2032	03/02/2022	9.58	Call	Bond Future	735.4200	0.7354	611.5200	0.6115	(16.848)	0	0	400

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2021/12/28	2032	03/02/2022	9.58	Put	Bond Future	2,034.1900	2.0342	2,107.9200	2.1079	3.625	0	0	0
2021/12/28	2032	03/02/2022	9.67	Call	Bond Future	946.6200	0.9466	805.5500	0.8056	(14.902)	0	0	0
2021/12/28	2032	03/02/2022			Bond Future	9.7974	93.1429	9.8309	92.9453	0.341	0.0000	0.0000	124,449
2021/12/28	2032	03/02/2022	8.91	Call	Bond Future	42.2900	0.0423	26.0900	0.0261	(38.307)	0	0	198
2021/12/28	2032	03/02/2022	9.14	Call	Bond Future	138.2500	0.1382	97.0700	0.0971	(29.787)	0	0	97
2021/12/28	2032	03/02/2022	9.14	Put	Bond Future	4,142.6300	4.1426	4,299.0800	4.2991	3.777	0	0	0
2021/12/28	2032	03/02/2022	9.57	Call	Bond Future	714.0400	0.7140	592.1100	0.5921	(17.076)	0	0	0
2021/12/28	2032	03/02/2022	9.57	Put	Bond Future	2,073.1500	2.0731	2,148.8500	2.1488	3.651	0	0	0
2021/12/28	2032	03/02/2022	10.90	Call	Bond Future	6,284.8000	6.2848	6,078.8600	6.0789	(3.277)	0	0	0
2021/12/28	2032	03/02/2022	10.90	Put	Bond Future	64.5100	0.0645	56.2000	0.0562	(12.882)	0	0	900
2021/12/28	2032	03/02/2022	10.95	Call	Bond Future	6,542.9000	6.5429	6,337.7100	6.3377	(3.136)	0	0	0
2021/12/28	2032	03/02/2022	10.95	Put	Bond Future	54.4100	0.0544	46.8500	0.0468	(13.895)	0	0	400
2021/12/28	2032	03/02/2022	10.44	Call	Bond Future	3,956.7300	3.9567	3,747.1600	3.7472	(5.297)	0	0	0
2021/12/28	2032	03/02/2022	10.44	Put	Bond Future	259.2100	0.2592	247.2700	0.2473	(4.606)	0	0	0
2021/12/28	2032	03/02/2022	10.45	Call	Bond Future	4,005.5900	4.0056	3,795.9400	3.7959	(5.234)	0	0	0
2021/12/28	2032	03/02/2022	10.14	Call	Bond Future	2,573.0600	2.5731	2,373.0100	2.3730	(7.775)	0	0	0
2021/12/28	2032	03/02/2022	10.14	Put	Bond Future	575.9900	0.5760	573.5700	0.5736	(0.420)	0	0	97
2021/12/28	2032	03/02/2022	10.35	Call	Bond Future	3,524.0700	3.5241	3,315.7100	3.3157	(5.912)	0	0	0
2021/12/28	2032	03/02/2022	9.90	Call	Bond Future	1,637.2500	1.6372	1,459.9000	1.4599	(10.832)	0	0	900
2021/12/28	2032	03/02/2022	10.04	Call	Bond Future	2,158.3500	2.1584	1,965.8800	1.9659	(8.917)	0	0	100
2021/12/28	2032	03/02/2022	10.04	Put	Bond Future	738.0500	0.7381	743.2100	0.7432	0.699	0	0	0
2021/12/28	2032	03/02/2022	9.62	Call	Bond Future	825.1500	0.8252	693.4800	0.6935	(15.957)	0	0	210
2021/12/28	2032	03/02/2022	9.62	Put	Bond Future	1,883.1100	1.8831	1,949.0700	1.9491	3.503	0	0	0
2021/12/28	2032	03/02/2022	9.67	Put	Bond Future	1,704.7500	1.7047	1,761.3100	1.7613	3.318	0	0	0
2021/12/28	2032	05/05/2022	11.18	Call	Bond Future	6,976.6700	6.9767	6,782.6700	6.7827	(2.781)	0	0	0
2021/12/28	2032	05/05/2022	11.18	Put	Bond Future	491.7800	0.4918	498.1200	0.4981	1.289	0	0	780
2021/12/28	2032	05/05/2022	10.98	Call	Bond Future	6,079.4700	6.0795	5,889.9600	5.8900	(3.117)	0	0	0
2021/12/28	2032	05/05/2022	10.98	Put	Bond Future	641.1300	0.6411	651.9600	0.6520	1.689	0	0	993
2021/12/28	2032	05/05/2022	11.02	Put	Bond Future	608.3800	0.6084	618.1900	0.6182	1.612	0	0	0
2021/12/28	2032	05/05/2022	11.03	Call	Bond Future	6,301.9900	6.3020	6,111.2100	6.1112	(3.027)	0	0	0
2021/12/28	2032	05/05/2022	11.03	Put	Bond Future	600.3500	0.6003	609.9100	0.6099	1.592	0	0	0
2021/12/28	2032	05/05/2022	10.29	Put	Bond Future	1,547.7500	1.5478	1,589.8500	1.5899	2.720	0	0	0
2021/12/28	2032	05/05/2022			Bond Future	9.9922	90.0958	10.0271	89.8954	0.350	0.0000	0.0000	20,406
2021/12/28	2032	05/05/2022	11.04	Call	Bond Future	6,346.5800	6.3466	6,155.5600	6.1556	(3.010)	0	0	0
2021/12/28	2032	05/05/2022	11.04	Put	Bond Future	592.4200	0.5924	601.7400	0.6017	1.573	0	0	0
2021/12/28	2032	05/05/2022	11.02	Call	Bond Future	6,257.4500	6.2575	6,066.9200	6.0669	(3.045)	0	0	0
2021/12/28	2032	05/05/2022	9.58	Call	Bond Future	1,185.6000	1.1856	1,089.0700	1.0891	(8.142)	0	0	780
2021/12/28	2032	05/05/2022	9.58	Put	Bond Future	3,594.1200	3.5941	3,697.9300	3.6979	2.888	0	0	0
2021/12/28	2032	05/05/2022	10.18	Call	Bond Future	2,850.4000	2.8504	2,699.9100	2.6999	(5.280)	0	0	780
2021/12/28	2032	05/05/2022	10.18	Put	Bond Future	1,780.7300	1.7807	1,830.5800	1.8306	2.799	0	0	0
2021/12/28	2032	05/05/2022	10.29	Call	Bond Future	3,235.9200	3.2359	3,077.6800	3.0777	(4.890)	0	0	993
2021/12/28	2032	04/08/2022	10.22	Call	Bond Future	2,904.0100	2.9040	2,773.4600	2.7735	(4.496)	0	0	0
2021/12/28	2032	04/08/2022	9.72	Call	Bond Future	1,614.9300	1.6149	1,519.9100	1.5199	(5.884)	0	0	800
2021/12/28	2032	04/08/2022	9.72	Put	Bond Future	4,311.5200	4.3115	4,419.4400	4.4194	2.503	0	0	0
2021/12/28	2032	04/08/2022	10.20	Put	Bond Future	2,815.9400	2.8159	2,889.6300	2.8896	2.617	0	0	0
2021/12/28	2032	04/08/2022	10.21	Put	Bond Future	2,789.4300	2.7894	2,862.4600	2.8625	2.618	0	0	0
2021/12/28	2032	04/08/2022	8.97	Call	Bond Future	483.5900	0.4836	440.9900	0.4410	(8.809)	0	0	800
2021/12/28	2032	04/08/2022	8.97	Put	Bond Future	7,667.1600	7.6672	7,827.5000	7.8275	2.091	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	2032	04/08/2022			Bond Future	10.1947	91.1448	10.2312	90.9419	0.358	0.0000	0.0000	0
2021/12/28	2032	04/08/2022	10.22	Put	Bond Future	2,763.1100	2.7631	2,835.5000	2.8355	2.620	0	0	0
2021/12/28	2032	04/08/2022	11.60	Call	Bond Future	8,128.7000	8.1287	7,940.9300	7.9409	(2.310)	0	0	0
2021/12/28	2032	04/08/2022	11.60	Put	Bond Future	744.3600	0.7444	759.5300	0.7595	2.038	0	0	800
2021/12/28	2032	04/08/2022	11.89	Call	Bond Future	9,373.8200	9.3738	9,181.0500	9.1811	(2.056)	0	0	0
2021/12/28	2032	04/08/2022	11.89	Put	Bond Future	569.8700	0.5699	580.0400	0.5800	1.785	0	0	0
2021/12/28	2032	04/08/2022	10.20	Call	Bond Future	2,845.6200	2.8456	2,716.3700	2.7164	(4.542)	0	0	0
2021/12/28	2032	04/08/2022	10.21	Call	Bond Future	2,874.7400	2.8747	2,744.8300	2.7448	(4.519)	0	0	0
2021/12/28	2032	03/11/2022			Bond Future	10.3983	88.1794	10.4364	87.9738	0.367	0.0000	0.0000	0
2021/12/28	2032	03/11/2022	10.66	Call	Bond Future	4,059.8500	4.0599	3,919.5900	3.9196	(3.455)	0	0	0
2021/12/28	2032	03/11/2022	10.66	Put	Bond Future	2,661.7700	2.6618	2,727.0600	2.7271	2.453	0	0	0
2021/12/28	2033	03/02/2022			Bond Future	113.2733	113.2733	113.2797	113.2797	0.006	0.0000	0.0000	7,281
2021/12/28	2033	05/05/2022			Bond Future	113.3547	113.3547	113.3607	113.3607	0.005	0.0000	0.0000	2,121
2021/12/28	2033	04/08/2022			Bond Future	114.7640	114.7640	114.7699	114.7699	0.005	0.0000	0.0000	0
2021/12/28	2033	03/11/2022			Bond Future	114.9087	114.9087	114.9146	114.9146	0.005	0.0000	0.0000	0
2021/12/28	2037	03/02/2022	11.45	Call	Bond Future	6,049.5700	6.0496	5,815.2700	5.8153	(3.873)	0	0	0
2021/12/28	2037	03/02/2022	11.46	Call	Bond Future	6,105.3300	6.1053	5,871.1600	5.8712	(3.836)	0	0	0
2021/12/28	2037	03/02/2022	11.47	Put	Bond Future	127.0300	0.1270	114.4800	0.1145	(9.880)	0	0	0
2021/12/28	2037	03/02/2022			Bond Future	10.5081	85.1953	10.5416	84.9738	0.319	0.0000	0.0000	119,310
2021/12/28	2037	03/02/2022	11.45	Put	Bond Future	134.3300	0.1343	121.5300	0.1215	(9.529)	0	0	0
2021/12/28	2037	03/02/2022	11.46	Put	Bond Future	130.6300	0.1306	117.9600	0.1180	(9.699)	0	0	0
2021/12/28	2037	03/02/2022	11.47	Call	Bond Future	6,161.1200	6.1611	5,927.0700	5.9271	(3.799)	0	0	0
2021/12/28	2037	05/05/2022	11.82	Call	Bond Future	7,452.2100	7.4522	7,236.1300	7.2361	(2.900)	0	0	0
2021/12/28	2037	05/05/2022	11.83	Call	Bond Future	7,501.1400	7.5011	7,284.8400	7.2848	(2.884)	0	0	0
2021/12/28	2037	05/05/2022	11.84	Put	Bond Future	618.5100	0.6185	626.5300	0.6265	1.297	0	0	0
2021/12/28	2037	05/05/2022			Bond Future	10.6946	86.2010	10.7295	85.9765	0.326	0.0000	0.0000	11,855
2021/12/28	2037	05/05/2022	11.82	Put	Bond Future	634.1800	0.6342	642.6500	0.6427	1.336	0	0	0
2021/12/28	2037	05/05/2022	11.83	Put	Bond Future	626.2900	0.6263	634.5400	0.6345	1.317	0	0	0
2021/12/28	2037	05/05/2022	11.84	Call	Bond Future	7,550.1200	7.5501	7,333.5900	7.3336	(2.868)	0	0	0
2021/12/28	2037	04/08/2022	11.95	Call	Bond Future	7,448.8300	7.4488	7,247.7100	7.2477	(2.700)	0	0	0
2021/12/28	2037	04/08/2022	11.95	Put	Bond Future	1,188.1200	1.1881	1,214.3900	1.2144	2.211	0	0	1,050
2021/12/28	2037	04/08/2022	10.91	Put	Bond Future	3,156.2400	3.1562	3,236.6600	3.2367	2.548	0	0	0
2021/12/28	2037	04/08/2022	10.89	Call	Bond Future	3,203.8200	3.2038	3,058.3000	3.0583	(4.542)	0	0	0
2021/12/28	2037	04/08/2022	10.89	Put	Bond Future	3,216.1100	3.2161	3,297.9800	3.2980	2.546	0	0	0
2021/12/28	2037	04/08/2022	10.90	Call	Bond Future	3,236.6000	3.2366	3,090.3500	3.0904	(4.519)	0	0	0
2021/12/28	2037	04/08/2022			Bond Future	10.8920	82.9484	10.9283	82.7211	0.334	0.0000	0.0000	0
2021/12/28	2037	04/08/2022	10.91	Call	Bond Future	3,269.2700	3.2693	3,122.3000	3.1223	(4.495)	0	0	0
2021/12/28	2037	04/08/2022	11.21	Call	Bond Future	4,325.6700	4.3257	4,158.6500	4.1587	(3.861)	0	0	1,050
2021/12/28	2037	04/08/2022	11.21	Put	Bond Future	2,365.9800	2.3660	2,426.3500	2.4263	2.552	0	0	0
2021/12/28	2037	04/08/2022	11.42	Call	Bond Future	5,152.1500	5.1522	4,973.1800	4.9732	(3.474)	0	0	0
2021/12/28	2037	04/08/2022	11.42	Put	Bond Future	1,935.9600	1.9360	1,984.3800	1.9844	2.501	0	0	50
2021/12/28	2037	04/08/2022	10.10	Call	Bond Future	1,126.4500	1.1264	1,046.7000	1.0467	(7.080)	0	0	50
2021/12/28	2037	04/08/2022	10.10	Put	Bond Future	6,320.9000	6.3209	6,468.5400	6.4685	2.336	0	0	0
2021/12/28	2037	04/08/2022	10.90	Put	Bond Future	3,186.1900	3.1862	3,267.3300	3.2673	2.547	0	0	50
2021/12/28	2037	03/11/2022	11.32	Call	Bond Future	4,528.9400	4.5289	4,371.8800	4.3719	(3.468)	0	0	0
2021/12/28	2037	03/11/2022	11.30	Put	Bond Future	3,120.6700	3.1207	3,195.0200	3.1950	2.383	0	0	0

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2021/12/28	2037	03/11/2022	11.31	Call	Bond Future	4,494.1800	4.4942	4,337.6800	4.3377	(3.482)	0	0	0
2021/12/28	2037	03/11/2022	11.31	Put	Bond Future	3,095.4200	3.0954	3,169.2100	3.1692	2.384	0	0	0
2021/12/28	2037	03/11/2022			Bond Future	11.0782	84.0272	11.1160	83.7969	0.341	0.0000	0.0000	0
2021/12/28	2037	03/11/2022	11.32	Put	Bond Future	3,070.6400	3.0706	3,143.8700	3.1439	2.385	0	0	0
2021/12/28	2037	03/11/2022	11.30	Call	Bond Future	4,459.8200	4.4598	4,303.8800	4.3039	(3.497)	0	0	0
2021/12/28	2038	03/02/2022			Bond Future	127.6443	127.6443	128.1513	128.1513	0.397	0.0000	0.0000	6,104
2021/12/28	2038	05/05/2022			Bond Future	129.1821	129.1821	129.6945	129.6945	0.397	0.0000	0.0000	677
2021/12/28	2038	04/08/2022			Bond Future	128.9730	128.9730	129.4917	129.4917	0.402	0.0000	0.0000	0
2021/12/28	2038	03/11/2022			Bond Future	130.6031	130.6031	131.1282	131.1282	0.402	0.0000	0.0000	0
2021/12/28	2040	03/02/2022	11.57	Put	Bond Future	123.4400	0.1234	108.9400	0.1089	(11.747)	0	0	0
2021/12/28	2040	03/02/2022	11.58	Put	Bond Future	119.9900	0.1200	105.6700	0.1057	(11.934)	0	0	0
2021/12/28	2040	03/02/2022	11.59	Call	Bond Future	6,740.8400	6.7408	6,523.2400	6.5232	(3.228)	0	0	0
2021/12/28	2040	03/02/2022			Bond Future	10.6053	87.4191	10.6338	87.2156	0.269	0.0000	0.0000	90,016
2021/12/28	2040	03/02/2022	10.60	Call	Bond Future	1,536.4700	1.5365	1,358.2700	1.3583	(11.598)	0	0	2,000
2021/12/28	2040	03/02/2022	10.60	Put	Bond Future	1,574.2000	1.5742	1,599.4700	1.5995	1.605	0	0	0
2021/12/28	2040	03/02/2022	11.57	Call	Bond Future	6,621.1200	6.6211	6,403.1500	6.4032	(3.292)	0	0	0
2021/12/28	2040	03/02/2022	11.58	Call	Bond Future	6,680.9600	6.6810	6,463.1700	6.4632	(3.260)	0	0	0
2021/12/28	2040	03/02/2022	11.59	Put	Bond Future	116.6600	0.1167	102.5300	0.1025	(12.112)	0	0	0
2021/12/28	2040	05/05/2022	13.04	Call	Bond Future	13,865.0100	13.8650	13,655.2200	13.6552	(1.513)	0	0	0
2021/12/28	2040	05/05/2022	13.04	Put	Bond Future	158.9200	0.1589	155.4200	0.1554	(2.202)	0	0	1,200
2021/12/28	2040	05/05/2022	11.91	Put	Bond Future	642.5300	0.6425	646.1600	0.6462	0.565	0	0	0
2021/12/28	2040	05/05/2022	11.92	Call	Bond Future	8,007.4700	8.0075	7,804.6300	7.8046	(2.533)	0	0	0
2021/12/28	2040	05/05/2022	11.92	Put	Bond Future	634.6600	0.6347	638.1100	0.6381	0.544	0	0	0
2021/12/28	2040	05/05/2022	10.57	Call	Bond Future	1,960.3200	1.9603	1,835.0500	1.8350	(6.390)	0	0	1,200
2021/12/28	2040	05/05/2022	10.57	Put	Bond Future	3,481.0000	3.4810	3,562.0200	3.5620	2.327	0	0	0
2021/12/28	2040	05/05/2022			Bond Future	10.7852	88.4511	10.8148	88.2448	0.275	0.0000	0.0000	8,568
2021/12/28	2040	05/05/2022	11.90	Call	Bond Future	7,902.1700	7.9022	7,699.7000	7.6997	(2.562)	0	0	0
2021/12/28	2040	05/05/2022	11.90	Put	Bond Future	650.5000	0.6505	654.3200	0.6543	0.587	0	0	0
2021/12/28	2040	05/05/2022	11.91	Call	Bond Future	7,954.8100	7.9548	7,752.1500	7.7522	(2.548)	0	0	0
2021/12/28	2040	05/05/2022	9.82	Call	Bond Future	414.0000	0.4140	366.8700	0.3669	(11.384)	0	0	1,200
2021/12/28	2040	05/05/2022	9.82	Put	Bond Future	7,573.6000	7.5736	7,732.7600	7.7328	2.102	0	0	0
2021/12/28	2040	04/08/2022	12.24	Put	Bond Future	1,087.9600	1.0880	1,103.0100	1.1030	1.383	0	0	460
2021/12/28	2040	04/08/2022	11.05	Call	Bond Future	3,734.2000	3.7342	3,590.3800	3.5904	(3.851)	0	0	0
2021/12/28	2040	04/08/2022	11.05	Put	Bond Future	3,229.8800	3.2299	3,295.0400	3.2950	2.017	0	0	0
2021/12/28	2040	04/08/2022	9.70	Put	Bond Future	9,913.1000	9.9131	10,078.5300	10.0785	1.669	0	0	0
2021/12/28	2040	04/08/2022			Bond Future	10.9753	84.9741	11.0061	84.7652	0.281	0.0000	0.0000	0
2021/12/28	2040	04/08/2022	12.24	Call	Bond Future	9,023.7400	9.0237	8,829.8100	8.8298	(2.149)	0	0	0
2021/12/28	2040	04/08/2022	11.03	Call	Bond Future	3,661.2400	3.6612	3,518.7200	3.5187	(3.893)	0	0	0
2021/12/28	2040	04/08/2022	11.03	Put	Bond Future	3,291.3900	3.2914	3,357.8500	3.3579	2.019	0	0	0
2021/12/28	2040	04/08/2022	11.04	Call	Bond Future	3,697.6400	3.6976	3,554.4700	3.5545	(3.872)	0	0	0
2021/12/28	2040	04/08/2022	11.04	Put	Bond Future	3,260.5100	3.2605	3,326.3200	3.3263	2.018	0	0	0
2021/12/28	2040	04/08/2022	9.70	Call	Bond Future	534.2400	0.5342	490.6900	0.4907	(8.152)	0	0	460
2021/12/28	2040	04/08/2022	10.70	Call	Bond Future	2,561.6300	2.5616	2,442.4300	2.4424	(4.653)	0	0	460
2021/12/28	2040	04/08/2022	10.70	Put	Bond Future	4,459.9000	4.4599	4,549.6800	4.5497	2.013	0	0	0
2021/12/28	2040	03/11/2022	11.41	Put	Bond Future	3,270.0800	3.2701	3,332.5100	3.3325	1.909	0	0	0
2021/12/28	2040	03/11/2022	11.39	Call	Bond Future	4,859.8300	4.8598	4,711.6000	4.7116	(3.050)	0	0	0

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2021/12/28	2040	03/11/2022	11.40	Call	Bond Future	4,897.1300	4.8971	4,748.3900	4.7484	(3.037)	0	0	0
2021/12/28	2040	03/11/2022			Bond Future	11.1541	86.0797	11.1862	85.8680	0.288	0.0000	0.0000	0
2021/12/28	2040	03/11/2022	11.41	Call	Bond Future	4,934.5500	4.9345	4,785.3000	4.7853	(3.025)	0	0	0
2021/12/28	2040	03/11/2022	11.39	Put	Bond Future	3,323.5700	3.3236	3,387.0200	3.3870	1.909	0	0	0
2021/12/28	2040	03/11/2022	11.40	Put	Bond Future	3,296.7300	3.2967	3,359.6700	3.3597	1.909	0	0	0
2021/12/28	2044	03/02/2022	11.59	Call	Bond Future	6,591.1500	6.5912	6,332.6600	6.3327	(3.922)	0	0	0
2021/12/28	2044	03/02/2022	11.59	Put	Bond Future	135.7800	0.1358	122.8500	0.1229	(9.523)	0	0	0
2021/12/28	2044	03/02/2022	11.60	Call	Bond Future	6,651.3600	6.6514	6,392.9900	6.3930	(3.884)	0	0	0
2021/12/28	2044	03/02/2022	11.60	Put	Bond Future	132.0900	0.1321	119.2800	0.1193	(9.698)	0	0	0
2021/12/28	2044	03/02/2022			Bond Future	10.6463	84.1996	10.6799	83.9541	0.316	0.0000	0.0000	59,709
2021/12/28	2044	03/02/2022	11.61	Call	Bond Future	6,711.5400	6.7115	6,453.3000	6.4533	(3.848)	0	0	0
2021/12/28	2044	03/02/2022	11.61	Put	Bond Future	128.4600	0.1285	115.7800	0.1158	(9.871)	0	0	0
2021/12/28	2044	05/05/2022	11.91	Call	Bond Future	7,893.9000	7.8939	7,655.6900	7.6557	(3.018)	0	0	0
2021/12/28	2044	05/05/2022	11.91	Put	Bond Future	678.2200	0.6782	688.8000	0.6888	1.560	0	0	0
2021/12/28	2044	05/05/2022	11.92	Call	Bond Future	7,946.8100	7.9468	7,708.3400	7.7083	(3.001)	0	0	0
2021/12/28	2044	05/05/2022	11.92	Put	Bond Future	670.0500	0.6700	680.3700	0.6804	1.540	0	0	0
2021/12/28	2044	05/05/2022			Bond Future	10.8169	85.1936	10.8519	84.9448	0.324	0.0000	0.0000	5,735
2021/12/28	2044	05/05/2022	11.93	Call	Bond Future	7,999.6200	7.9996	7,760.8900	7.7609	(2.984)	0	0	0
2021/12/28	2044	05/05/2022	11.93	Put	Bond Future	661.8700	0.6619	671.9300	0.6719	1.520	0	0	0
2021/12/28	2044	04/08/2022	11.08	Call	Bond Future	3,810.9800	3.8110	3,642.9200	3.6429	(4.410)	0	0	0
2021/12/28	2044	04/08/2022	11.08	Put	Bond Future	3,238.0400	3.2380	3,321.9100	3.3219	2.590	0	0	0
2021/12/28	2044	04/08/2022	11.09	Call	Bond Future	3,848.6300	3.8486	3,679.7900	3.6798	(4.387)	0	0	0
2021/12/28	2044	04/08/2022	11.09	Put	Bond Future	3,207.2700	3.2073	3,290.3600	3.2904	2.591	0	0	0
2021/12/28	2044	04/08/2022			Bond Future	10.9968	81.8038	11.0333	81.5519	0.332	0.0000	0.0000	0
2021/12/28	2044	04/08/2022	11.10	Call	Bond Future	3,886.1800	3.8862	3,716.5600	3.7166	(4.365)	0	0	0
2021/12/28	2044	04/08/2022	11.10	Put	Bond Future	3,176.5000	3.1765	3,258.8100	3.2588	2.591	0	0	0
2021/12/28	2044	03/11/2022	11.40	Put	Bond Future	3,353.6300	3.3536	3,434.9600	3.4350	2.425	0	0	0
2021/12/28	2044	03/11/2022	11.41	Call	Bond Future	4,948.6200	4.9486	4,774.1800	4.7742	(3.525)	0	0	0
2021/12/28	2044	03/11/2022	11.41	Put	Bond Future	3,326.0700	3.3261	3,406.7700	3.4068	2.426	0	0	0
2021/12/28	2044	03/11/2022			Bond Future	11.1657	82.8682	11.2036	82.6131	0.339	0.0000	0.0000	0
2021/12/28	2044	03/11/2022	11.39	Call	Bond Future	4,873.1600	4.8732	4,699.9800	4.7000	(3.554)	0	0	0
2021/12/28	2044	03/11/2022	11.39	Put	Bond Future	3,381.4000	3.3814	3,463.3600	3.4634	2.424	0	0	0
2021/12/28	2044	03/11/2022	11.40	Call	Bond Future	4,910.8300	4.9108	4,737.0200	4.7370	(3.539)	0	0	0
2021/12/28	2046	03/02/2022			Bond Future	118.4543	118.4543	118.4613	118.4613	0.006	0.0000	0.0000	15,506
2021/12/28	2046	05/05/2022			Bond Future	117.9940	117.9940	118.0008	118.0008	0.006	0.0000	0.0000	171
2021/12/28	2046	04/08/2022			Bond Future	119.4610	119.4610	119.4678	119.4678	0.006	0.0000	0.0000	0
2021/12/28	2046	03/11/2022			Bond Future	119.0464	119.0464	119.0529	119.0529	0.005	0.0000	0.0000	0
2021/12/28	2050	03/02/2022			Bond Future	120.4177	120.4177	120.4248	120.4248	0.006	0.0000	0.0000	9,280
2021/12/28	2050	05/05/2022			Bond Future	121.8681	121.8681	121.8749	121.8749	0.006	0.0000	0.0000	379
2021/12/28	2050	04/08/2022			Bond Future	121.3677	121.3677	121.3743	121.3743	0.005	0.0000	0.0000	0
2021/12/28	2050	03/11/2022			Bond Future	122.9016	122.9016	122.9081	122.9081	0.005	0.0000	0.0000	0
2021/12/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	AL37	03/02/2022			Index Future	814.3080	814.3080	813.0270	813.0270	(0.157)	0.0000	0.0000	0
2021/12/28	AL37	05/05/2022			Index Future	823.9190	823.9190	822.6080	822.6080	(0.159)	0.0000	0.0000	0
2021/12/28	AL37	04/08/2022			Index Future	833.8560	833.8560	832.5250	832.5250	(0.160)	0.0000	0.0000	0
2021/12/28	AL37	03/11/2022			Index Future	844.3050	844.3050	842.9530	842.9530	(0.160)	0.0000	0.0000	0
2021/12/28	AL7T	03/02/2022			Index Future	934.9670	934.9670	933.4950	933.4950	(0.157)	0.0000	0.0000	0
2021/12/28	AL7T	05/05/2022			Index Future	946.0020	946.0020	944.4970	944.4970	(0.159)	0.0000	0.0000	0
2021/12/28	AL7T	04/08/2022			Index Future	957.4120	957.4120	955.8830	955.8830	(0.160)	0.0000	0.0000	0
2021/12/28	AL7T	03/11/2022			Index Future	969.4100	969.4100	967.8560	967.8560	(0.160)	0.0000	0.0000	0
2021/12/28	ALBI	03/02/2022			Index Future	829.9210	829.9210	828.4480	828.4480	(0.177)	0.0000	0.0000	193
2021/12/28	ALBI	05/05/2022			Index Future	839.7170	839.7170	838.2110	838.2110	(0.179)	0.0000	0.0000	29
2021/12/28	ALBI	04/08/2022			Index Future	849.8440	849.8440	848.3160	848.3160	(0.180)	0.0000	0.0000	0
2021/12/28	ALBI	03/11/2022			Index Future	860.4940	860.4940	858.9420	858.9420	(0.180)	0.0000	0.0000	0
2021/12/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/28	ES33	03/02/2022			Bond Future	11.2344	79.1263	11.2674	78.9516	0.294	0.0000	0.0000	263
2021/12/28	ES33	05/05/2022			Bond Future	11.4638	76.3020	11.4982	76.1248	0.301	0.0000	0.0000	87
2021/12/28	ES33	04/08/2022			Bond Future	11.7029	77.2031	11.7389	77.0237	0.308	0.0000	0.0000	0
2021/12/28	ES33	03/11/2022			Bond Future	11.9453	74.4496	11.9828	74.2678	0.315	0.0000	0.0000	0
2021/12/28	ES42	03/02/2022			Bond Future	11.6891	77.9098	11.7224	77.7067	0.285	0.0000	0.0000	3,579
2021/12/28	ES42	05/05/2022			Bond Future	11.9037	74.5899	11.9385	74.3840	0.292	0.0000	0.0000	1,190
2021/12/28	ES42	04/08/2022			Bond Future	12.1212	75.4693	12.1575	75.2607	0.299	0.0000	0.0000	0
2021/12/28	ES42	03/11/2022			Bond Future	12.3421	72.2145	12.3800	72.0031	0.307	0.0000	0.0000	0
2021/12/28	GOVI	03/02/2022	792.76	Call	GOVI	261,940.0000	26.1940	247,530.0000	24.7530	(5.501)	0	0	0
2021/12/28	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	03/02/2022			GOVI	818.9540	818.9540	817.5130	817.5130	(0.176)	0.0000	0.0000	987
2021/12/28	GOVI	03/02/2022	792.74	Call	GOVI	262,140.0000	26.2140	247,730.0000	24.7730	(5.497)	0	0	0
2021/12/28	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	03/02/2022	792.75	Call	GOVI	262,040.0000	26.2040	247,630.0000	24.7630	(5.499)	0	0	0
2021/12/28	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	05/05/2022	788.25	Call	GOVI	403,700.0000	40.3700	388,970.0000	38.8970	(3.649)	0	0	0

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2021/12/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	05/05/2022			GOVI	828.6200	828.6200	827.1470	827.1470	(0.178)	0.0000	0.0000	0
2021/12/28	GOVI	05/05/2022	788.23	Call	GOVI	403,900.0000	40.3900	389,170.0000	38.9170	(3.647)	0	0	0
2021/12/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	05/05/2022	788.24	Call	GOVI	403,800.0000	40.3800	389,070.0000	38.9070	(3.648)	0	0	0
2021/12/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	04/08/2022	819.28	Call	GOVI	193,340.0000	19.3340	178,390.0000	17.8390	(7.732)	0	0	0
2021/12/28	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	04/08/2022			GOVI	838.6140	838.6140	837.1190	837.1190	(0.178)	0.0000	0.0000	0
2021/12/28	GOVI	04/08/2022	819.26	Call	GOVI	193,540.0000	19.3540	178,590.0000	17.8590	(7.725)	0	0	0
2021/12/28	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	04/08/2022	819.27	Call	GOVI	193,440.0000	19.3440	178,490.0000	17.8490	(7.728)	0	0	0
2021/12/28	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	03/11/2022	820.41	Call	GOVI	287,130.0000	28.7130	271,940.0000	27.1940	(5.290)	0	0	0
2021/12/28	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	03/11/2022	820.42	Call	GOVI	287,030.0000	28.7030	271,840.0000	27.1840	(5.292)	0	0	0
2021/12/28	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GOVI	03/11/2022			GOVI	849.1230	849.1230	847.6040	847.6040	(0.179)	0.0000	0.0000	0
2021/12/28	GOVI	03/11/2022	820.43	Call	GOVI	286,930.0000	28.6930	271,740.0000	27.1740	(5.294)	0	0	0
2021/12/28	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/28	IGOV	03/02/2022			Index Future	309.5310	309.5310	309.7850	309.7850	0.082	0.0000	0.0000	483
2021/12/28	IGOV	05/05/2022			Index Future	313.2610	313.2610	313.5120	313.5120	0.080	0.0000	0.0000	16
2021/12/28	IGOV	04/08/2022			Index Future	317.1140	317.1140	317.3670	317.3670	0.080	0.0000	0.0000	0
2021/12/28	IGOV	03/11/2022			Index Future	321.1630	321.1630	321.4170	321.4170	0.079	0.0000	0.0000	0
2021/12/28	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/28	JBAF	19/01/2022			Jibar Tradeable Future	3.9250	96.0750	3.9250	96.0750	0.000	0.0000	0.0000	0
2021/12/28	JBAF	16/02/2022			Jibar Tradeable Future	4.1600	95.8400	4.1500	95.8500	(0.240)	0.0000	0.0000	0
2021/12/28	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.2150	95.7850	(0.237)	0.0000	0.0000	0
2021/12/28	JBAF	20/04/2022			Jibar Tradeable Future	4.5200	95.4800	4.5200	95.4800	0.000	0.0000	0.0000	0
2021/12/28	JBAF	18/05/2022			Jibar Tradeable Future	4.5800	95.4200	4.5700	95.4300	(0.218)	0.0000	0.0000	0
2021/12/28	JBAF	15/06/2022			Jibar Tradeable Future	4.8550	95.1450	4.8450	95.1550	(0.206)	0.0000	0.0000	72
2021/12/28	JBAF	21/09/2022			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	0
2021/12/28	JBAF	21/12/2022			Jibar Tradeable Future	5.6950	94.3050	5.7050	94.2950	0.176	0.0000	0.0000	68
2021/12/28	JBAF	15/03/2023			Jibar Tradeable Future	5.9400	94.0600	5.9550	94.0450	0.253	0.0000	0.0000	0
2021/12/28	JBAF	21/06/2023			Jibar Tradeable Future	6.2000	93.8000	6.2100	93.7900	0.161	0.0000	0.0000	0
2021/12/28	JBAF	20/09/2023			Jibar Tradeable Future	6.3800	93.6200	6.3900	93.6100	0.157	0.0000	0.0000	75
2021/12/28	JBAF	20/12/2023			Jibar Tradeable Future	6.5350	93.4650	6.4950	93.5050	(0.612)	0.0000	0.0000	0
2021/12/28	R023	03/02/2022	5.08	Call	Bond Future	117.9200	0.1179	110.8600	0.1109	(5.987)	0	0	0
2021/12/28	R023	03/02/2022	5.08	Put	Bond Future	213.3500	0.2134	204.4000	0.2044	(4.195)	0	0	0
2021/12/28	R023	03/02/2022			Bond Future	5.1722	106.0566	5.1703	106.0584	(0.035)	0.0000	0.0000	16,431
2021/12/28	R023	03/02/2022	5.06	Call	Bond Future	108.7600	0.1088	101.8200	0.1018	(6.381)	0	0	0
2021/12/28	R023	03/02/2022	5.06	Put	Bond Future	224.9200	0.2249	216.0900	0.2161	(3.926)	0	0	0
2021/12/28	R023	03/02/2022	5.07	Call	Bond Future	113.2200	0.1132	106.2100	0.1062	(6.191)	0	0	0
2021/12/28	R023	03/02/2022	5.07	Put	Bond Future	219.0200	0.2190	210.1200	0.2101	(4.064)	0	0	0
2021/12/28	R023	05/05/2022	6.31	Call	Bond Future	859.6800	0.8597	858.2300	0.8582	(0.169)	0	0	0
2021/12/28	R023	05/05/2022	6.31	Put	Bond Future	58.9700	0.0590	56.0700	0.0561	(4.918)	0	0	0
2021/12/28	R023	05/05/2022			Bond Future	5.2956	103.3977	5.2937	103.3992	(0.034)	0.0000	0.0000	835
2021/12/28	R023	05/05/2022	6.29	Call	Bond Future	845.9400	0.8459	844.4300	0.8444	(0.178)	0	0	0
2021/12/28	R023	05/05/2022	6.29	Put	Bond Future	60.9200	0.0609	57.9600	0.0580	(4.859)	0	0	0
2021/12/28	R023	05/05/2022	6.30	Call	Bond Future	852.7300	0.8527	851.2600	0.8513	(0.172)	0	0	0
2021/12/28	R023	05/05/2022	6.30	Put	Bond Future	59.8600	0.0599	56.9400	0.0569	(4.878)	0	0	0
2021/12/28	R023	04/08/2022	6.05	Call	Bond Future	447.8900	0.4479	446.7400	0.4467	(0.257)	0	0	0
2021/12/28	R023	04/08/2022	6.05	Put	Bond Future	131.1200	0.1311	128.6300	0.1286	(1.899)	0	0	0
2021/12/28	R023	04/08/2022			Bond Future	5.4766	104.6275	5.4741	104.6289	(0.044)	0.0000	0.0000	0
2021/12/28	R023	04/08/2022	6.03	Call	Bond Future	439.7900	0.4398	438.6200	0.4386	(0.266)	0	0	0
2021/12/28	R023	04/08/2022	6.03	Put	Bond Future	134.0300	0.1340	131.5200	0.1315	(1.873)	0	0	0
2021/12/28	R023	04/08/2022	6.04	Call	Bond Future	443.8300	0.4438	442.6700	0.4427	(0.261)	0	0	0
2021/12/28	R023	04/08/2022	6.04	Put	Bond Future	132.5700	0.1326	130.0700	0.1301	(1.886)	0	0	0
2021/12/28	R023	03/11/2022	6.25	Call	Bond Future	250.7000	0.2507	250.3000	0.2503	(0.160)	0	0	0
2021/12/28	R023	03/11/2022	6.25	Put	Bond Future	125.2900	0.1253	123.7200	0.1237	(1.253)	0	0	0
2021/12/28	R023	03/11/2022	6.26	Call	Bond Future	252.9300	0.2529	252.5300	0.2525	(0.158)	0	0	0
2021/12/28	R023	03/11/2022	6.26	Put	Bond Future	124.4600	0.1245	122.8900	0.1229	(1.261)	0	0	0
2021/12/28	R023	03/11/2022			Bond Future	5.8418	102.0458	5.8380	102.0469	(0.065)	0.0000	0.0000	0
2021/12/28	R023	03/11/2022	6.27	Call	Bond Future	254.8100	0.2548	254.4200	0.2544	(0.153)	0	0	0
2021/12/28	R023	03/11/2022	6.27	Put	Bond Future	123.2700	0.1233	121.7100	0.1217	(1.266)	0	0	0
2021/12/28	R035	03/02/2022	9.92	Call	Bond Future	504.8300	0.5048	400.8500	0.4009	(20.597)	0	0	200
2021/12/28	R035	03/02/2022	9.92	Put	Bond Future	3,037.3700	3.0374	3,152.8000	3.1528	3.800	0	0	0
2021/12/28	R035	03/02/2022	11.73	Call	Bond Future	8,782.9600	8.7830	8,558.2200	8.5582	(2.559)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	R035	03/02/2022	11.73	Put	Bond Future	27.9100	0.0279	22.5800	0.0226	(19.097)	0	0	280
2021/12/28	R035	03/02/2022	11.28	Call	Bond Future	6,263.0100	6.2630	6,031.2600	6.0313	(3.700)	0	0	0
2021/12/28	R035	03/02/2022	11.28	Put	Bond Future	120.3000	0.1203	107.9600	0.1080	(10.258)	0	0	200
2021/12/28	R035	03/02/2022	11.33	Put	Bond Future	103.0400	0.1030	91.5100	0.0915	(11.190)	0	0	500
2021/12/28	R035	03/02/2022	11.39	Call	Bond Future	6,877.7700	6.8778	6,647.8600	6.6479	(3.343)	0	0	0
2021/12/28	R035	03/02/2022	11.39	Put	Bond Future	85.3200	0.0853	74.8200	0.0748	(12.307)	0	0	683
2021/12/28	R035	03/02/2022	11.22	Call	Bond Future	5,928.6400	5.9286	5,696.0400	5.6960	(3.923)	0	0	0
2021/12/28	R035	03/02/2022	11.22	Put	Bond Future	143.4400	0.1434	130.2500	0.1303	(9.195)	0	0	0
2021/12/28	R035	03/02/2022	11.23	Call	Bond Future	5,984.4200	5.9844	5,751.9400	5.7519	(3.885)	0	0	0
2021/12/28	R035	03/02/2022	11.23	Put	Bond Future	139.4800	0.1395	126.4100	0.1264	(9.371)	0	0	0
2021/12/28	R035	03/02/2022	11.03	Call	Bond Future	4,880.3900	4.8804	4,646.4200	4.6464	(4.794)	0	0	0
2021/12/28	R035	03/02/2022	11.05	Put	Bond Future	229.1900	0.2292	214.6700	0.2147	(6.335)	0	0	1,600
2021/12/28	R035	03/02/2022	11.11	Call	Bond Future	5,318.5600	5.3186	5,084.9100	5.0849	(4.393)	0	0	0
2021/12/28	R035	03/02/2022	10.35	Call	Bond Future	1,657.8100	1.6578	1,466.9700	1.4670	(11.512)	0	0	1,600
2021/12/28	R035	03/02/2022	10.35	Put	Bond Future	1,313.6100	1.3136	1,342.1800	1.3422	2.175	0	0	0
2021/12/28	R035	03/02/2022	10.61	Call	Bond Future	2,736.9400	2.7369	2,516.1100	2.5161	(8.068)	0	0	0
2021/12/28	R035	03/02/2022	10.61	Put	Bond Future	714.9500	0.7150	713.5300	0.7135	(0.199)	0	0	200
2021/12/28	R035	03/02/2022	10.65	Call	Bond Future	2,924.4200	2.9244	2,700.7400	2.7007	(7.649)	0	0	0
2021/12/28	R035	03/02/2022	10.24	Put	Bond Future	1,664.4700	1.6645	1,711.8100	1.7118	2.844	0	0	0
2021/12/28	R035	03/02/2022	10.26	Call	Bond Future	1,348.7500	1.3488	1,173.0200	1.1730	(13.029)	0	0	200
2021/12/28	R035	03/02/2022	10.26	Put	Bond Future	1,596.0000	1.5960	1,639.6800	1.6397	2.737	0	0	0
2021/12/28	R035	03/02/2022	10.34	Call	Bond Future	1,621.7900	1.6218	1,432.5200	1.4325	(11.670)	0	0	0
2021/12/28	R035	03/02/2022	10.34	Put	Bond Future	1,343.0300	1.3430	1,373.1700	1.3732	2.244	0	0	500
2021/12/28	R035	03/02/2022			Bond Future	10.2975	93.8459	10.3309	93.6265	0.325	0.0000	0.0000	103,053
2021/12/28	R035	03/02/2022	9.70	Call	Bond Future	212.6400	0.2126	154.6000	0.1546	(27.295)	0	0	683
2021/12/28	R035	03/02/2022	9.70	Put	Bond Future	4,267.9500	4.2680	4,429.3200	4.4293	3.781	0	0	0
2021/12/28	R035	03/02/2022	10.10	Call	Bond Future	889.3500	0.8894	745.3500	0.7453	(16.192)	0	0	280
2021/12/28	R035	03/02/2022	10.10	Put	Bond Future	2,201.8900	2.2019	2,277.3000	2.2773	3.425	0	0	0
2021/12/28	R035	03/02/2022	11.88	Call	Bond Future	9,616.1100	9.6161	9,392.9900	9.3930	(2.320)	0	0	0
2021/12/28	R035	03/02/2022	11.88	Put	Bond Future	16.6600	0.0167	12.9500	0.0129	(22.269)	0	0	1,800
2021/12/28	R035	03/02/2022	11.33	Call	Bond Future	6,542.0000	6.5420	6,311.0600	6.3111	(3.530)	0	0	0
2021/12/28	R035	03/02/2022	11.24	Call	Bond Future	6,040.2300	6.0402	5,807.8700	5.8079	(3.847)	0	0	0
2021/12/28	R035	03/02/2022	11.24	Put	Bond Future	135.6200	0.1356	122.6700	0.1227	(9.549)	0	0	0
2021/12/28	R035	03/02/2022	11.03	Put	Bond Future	242.0000	0.2420	227.4400	0.2274	(6.017)	0	0	280
2021/12/28	R035	03/02/2022	11.05	Call	Bond Future	4,989.3600	4.9894	4,755.4300	4.7554	(4.689)	0	0	0
2021/12/28	R035	03/02/2022	11.11	Put	Bond Future	194.5700	0.1946	180.3300	0.1803	(7.319)	0	0	200
2021/12/28	R035	03/02/2022	10.65	Put	Bond Future	648.3100	0.6483	644.0400	0.6440	(0.659)	0	0	683
2021/12/28	R035	03/02/2022	10.24	Call	Bond Future	1,285.0400	1.2850	1,112.9700	1.1130	(13.390)	0	0	500
2021/12/28	R035	05/05/2022	11.63	Call	Bond Future	7,529.8500	7.5299	7,315.3100	7.3153	(2.849)	0	0	0
2021/12/28	R035	05/05/2022	11.63	Put	Bond Future	617.4300	0.6174	625.3000	0.6253	1.275	0	0	0
2021/12/28	R035	05/05/2022	11.64	Call	Bond Future	7,578.9400	7.5789	7,364.1800	7.3642	(2.834)	0	0	0
2021/12/28	R035	05/05/2022	11.64	Put	Bond Future	609.5900	0.6096	617.2400	0.6172	1.255	0	0	0
2021/12/28	R035	05/05/2022	10.72	Call	Bond Future	3,390.8800	3.3909	3,219.2800	3.2193	(5.061)	0	0	1,200
2021/12/28	R035	05/05/2022	10.72	Put	Bond Future	1,907.8900	1.9079	1,958.7000	1.9587	2.663	0	0	0
2021/12/28	R035	05/05/2022			Bond Future	10.4855	90.4754	10.5203	90.2530	0.332	0.0000	0.0000	8,926
2021/12/28	R035	05/05/2022	11.65	Call	Bond Future	7,628.0700	7.6281	7,413.0900	7.4131	(2.818)	0	0	0
2021/12/28	R035	05/05/2022	11.65	Put	Bond Future	601.8500	0.6019	609.2800	0.6093	1.235	0	0	0
2021/12/28	R035	05/05/2022	12.64	Call	Bond Future	12,544.7800	12.5448	12,320.6300	12.3206	(1.787)	0	0	0

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2021/12/28	R035	05/05/2022	12.64	Put	Bond Future	161.7700	0.1618	160.0300	0.1600	(1.076)	0	0	1,200
2021/12/28	R035	05/05/2022	10.82	Call	Bond Future	3,790.0300	3.7900	3,611.0200	3.6110	(4.723)	0	0	0
2021/12/28	R035	05/05/2022	10.82	Put	Bond Future	1,685.5100	1.6855	1,728.9100	1.7289	2.575	0	0	1,200
2021/12/28	R035	04/08/2022	11.13	Put	Bond Future	2,086.8900	2.0869	2,139.4800	2.1395	2.520	0	0	100
2021/12/28	R035	04/08/2022	10.72	Call	Bond Future	3,315.7600	3.3158	3,169.0900	3.1691	(4.423)	0	0	0
2021/12/28	R035	04/08/2022	10.72	Put	Bond Future	3,083.5600	3.0836	3,162.1500	3.1621	2.549	0	0	0
2021/12/28	R035	04/08/2022	10.73	Call	Bond Future	3,348.7300	3.3487	3,201.3600	3.2014	(4.401)	0	0	0
2021/12/28	R035	04/08/2022	10.73	Put	Bond Future	3,054.5900	3.0546	3,132.4800	3.1325	2.550	0	0	0
2021/12/28	R035	04/08/2022	9.84	Call	Bond Future	1,034.3800	1.0344	959.5400	0.9595	(7.235)	0	0	100
2021/12/28	R035	04/08/2022	9.84	Put	Bond Future	6,505.9200	6.5059	6,656.3400	6.6563	2.312	0	0	0
2021/12/28	R035	04/08/2022	10.53	Put	Bond Future	3,672.4200	3.6724	3,765.0500	3.7650	2.522	0	0	0
2021/12/28	R035	04/08/2022	10.64	Call	Bond Future	3,055.7400	3.0557	2,914.8400	2.9148	(4.611)	0	0	0
2021/12/28	R035	04/08/2022	10.64	Put	Bond Future	3,321.2900	3.3213	3,405.6500	3.4056	2.540	0	0	100
2021/12/28	R035	04/08/2022	9.53	Call	Bond Future	618.5300	0.6185	566.2200	0.5662	(8.457)	0	0	400
2021/12/28	R035	04/08/2022	9.53	Put	Bond Future	8,224.3700	8.2244	8,397.3200	8.3973	2.103	0	0	0
2021/12/28	R035	04/08/2022			Bond Future	10.6826	91.5267	10.7189	91.3014	0.340	0.0000	0.0000	0
2021/12/28	R035	04/08/2022	11.13	Call	Bond Future	4,808.0300	4.8080	4,635.3600	4.6354	(3.591)	0	0	0
2021/12/28	R035	04/08/2022	12.18	Call	Bond Future	9,450.3700	9.4504	9,240.0900	9.2401	(2.225)	0	0	0
2021/12/28	R035	04/08/2022	12.18	Put	Bond Future	801.4300	0.8014	816.4100	0.8164	1.869	0	0	400
2021/12/28	R035	04/08/2022	10.74	Call	Bond Future	3,382.1400	3.3821	3,234.0700	3.2341	(4.378)	0	0	0
2021/12/28	R035	04/08/2022	10.74	Put	Bond Future	3,026.1300	3.0261	3,103.3200	3.1033	2.551	0	0	0
2021/12/28	R035	04/08/2022	10.53	Call	Bond Future	2,715.8600	2.7159	2,583.2300	2.5832	(4.884)	0	0	400
2021/12/28	R035	03/11/2022	11.15	Call	Bond Future	4,598.1700	4.5982	4,441.2200	4.4412	(3.413)	0	0	0
2021/12/28	R035	03/11/2022	11.15	Put	Bond Future	2,987.8300	2.9878	3,059.0900	3.0591	2.385	0	0	0
2021/12/28	R035	03/11/2022			Bond Future	10.8802	88.2362	10.9180	88.0080	0.347	0.0000	0.0000	0
2021/12/28	R035	03/11/2022	11.14	Call	Bond Future	4,563.4500	4.5635	4,407.0500	4.4070	(3.427)	0	0	0
2021/12/28	R035	03/11/2022	11.14	Put	Bond Future	3,012.0400	3.0120	3,083.8500	3.0838	2.384	0	0	0
2021/12/28	R035	03/11/2022	11.13	Call	Bond Future	4,528.8600	4.5289	4,373.0000	4.3730	(3.441)	0	0	0
2021/12/28	R035	03/11/2022	11.13	Put	Bond Future	3,036.4300	3.0364	3,108.7800	3.1088	2.383	0	0	0
2021/12/28	R186	03/02/2022	7.30	Call	Bond Future	175.4000	0.1754	122.1900	0.1222	(30.336)	0	0	0
2021/12/28	R186	03/02/2022	7.30	Put	Bond Future	2,308.8500	2.3088	2,464.2300	2.4642	6.730	0	0	0
2021/12/28	R186	03/02/2022			Bond Future	7.7959	112.1710	7.8451	111.9624	0.630	0.0000	0.0000	69,865
2021/12/28	R186	03/02/2022	7.28	Call	Bond Future	161.7600	0.1618	111.6100	0.1116	(31.003)	0	0	0
2021/12/28	R186	03/02/2022	7.28	Put	Bond Future	2,382.3200	2.3823	2,540.7600	2.5408	6.651	0	0	0
2021/12/28	R186	03/02/2022	7.29	Call	Bond Future	168.4700	0.1685	116.8100	0.1168	(30.664)	0	0	0
2021/12/28	R186	03/02/2022	7.29	Put	Bond Future	2,345.4700	2.3455	2,502.4000	2.5024	6.691	0	0	0
2021/12/28	R186	05/05/2022	9.18	Call	Bond Future	4,897.8600	4.8979	4,700.9700	4.7010	(4.020)	0	0	0
2021/12/28	R186	05/05/2022	9.18	Put	Bond Future	297.7900	0.2978	312.4600	0.3125	4.926	0	0	454
2021/12/28	R186	05/05/2022	8.32	Call	Bond Future	2,278.7300	2.2787	2,124.0500	2.1241	(6.788)	0	0	0
2021/12/28	R186	05/05/2022	8.32	Put	Bond Future	1,019.3800	1.0194	1,076.2600	1.0763	5.580	0	0	0
2021/12/28	R186	05/05/2022	8.14	Call	Bond Future	1,840.4400	1.8404	1,700.1400	1.7001	(7.623)	0	0	454
2021/12/28	R186	05/05/2022	8.14	Put	Bond Future	1,297.0900	1.2971	1,368.3500	1.3684	5.494	0	0	0
2021/12/28	R186	05/05/2022	7.28	Call	Bond Future	441.7100	0.4417	382.4000	0.3824	(13.427)	0	0	435
2021/12/28	R186	05/05/2022	7.28	Put	Bond Future	3,402.1400	3.4021	3,554.3900	3.5544	4.475	0	0	0
2021/12/28	R186	05/05/2022	7.48	Call	Bond Future	666.4300	0.6664	588.2800	0.5883	(11.727)	0	0	3,600
2021/12/28	R186	05/05/2022	7.48	Put	Bond Future	2,799.6200	2.7996	2,933.0300	2.9330	4.765	0	0	0
2021/12/28	R186	05/05/2022			Bond Future	8.0044	113.4945	8.0571	113.2829	0.658	0.0000	0.0000	4,514

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
2021/12/28	R186	05/05/2022	8.64	Call	Bond Future	3,172.4800	3.1725	2,997.0300	2.9970	(5.530)	0	0	0
2021/12/28	R186	05/05/2022	8.64	Put	Bond Future	654.7100	0.6547	690.8200	0.6908	5.515	0	0	4,035
2021/12/28	R186	05/05/2022	8.94	Call	Bond Future	4,106.0400	4.1060	3,916.8100	3.9168	(4.609)	0	0	0
2021/12/28	R186	05/05/2022	8.94	Put	Bond Future	425.1100	0.4251	447.4400	0.4474	5.253	0	0	454
2021/12/28	R186	05/05/2022	8.31	Call	Bond Future	2,253.0000	2.2530	2,099.0700	2.0991	(6.832)	0	0	0
2021/12/28	R186	05/05/2022	8.31	Put	Bond Future	1,033.2700	1.0333	1,090.9000	1.0909	5.577	0	0	0
2021/12/28	R186	05/05/2022	8.35	Call	Bond Future	2,357.0000	2.3570	2,200.1000	2.2001	(6.657)	0	0	454
2021/12/28	R186	05/05/2022	8.35	Put	Bond Future	978.8900	0.9789	1,033.5500	1.0336	5.584	0	0	0
2021/12/28	R186	05/05/2022	7.88	Call	Bond Future	1,297.7800	1.2978	1,180.8400	1.1808	(9.011)	0	0	435
2021/12/28	R186	05/05/2022	7.88	Put	Bond Future	1,799.1500	1.7991	1,893.7700	1.8938	5.259	0	0	0
2021/12/28	R186	05/05/2022	8.30	Call	Bond Future	2,227.3900	2.2274	2,074.2200	2.0742	(6.877)	0	0	0
2021/12/28	R186	05/05/2022	8.30	Put	Bond Future	1,047.3000	1.0473	1,105.6900	1.1057	5.575	0	0	0
2021/12/28	R186	05/05/2022	6.73	Call	Bond Future	126.7600	0.1268	103.6900	0.1037	(18.200)	0	0	3,600
2021/12/28	R186	05/05/2022	6.73	Put	Bond Future	5,401.8600	5.4019	5,590.3500	5.5903	3.489	0	0	0
2021/12/28	R186	04/08/2022	8.15	Call	Bond Future	1,809.1400	1.8091	1,689.6600	1.6897	(6.604)	0	0	0
2021/12/28	R186	04/08/2022	8.15	Put	Bond Future	2,115.5600	2.1156	2,210.5700	2.2106	4.491	0	0	0
2021/12/28	R186	04/08/2022	9.78	Call	Bond Future	6,129.9700	6.1300	5,935.8700	5.9359	(3.166)	0	0	0
2021/12/28	R186	04/08/2022	9.78	Put	Bond Future	448.7300	0.4487	469.1200	0.4691	4.544	0	0	3,600
2021/12/28	R186	04/08/2022	7.96	Call	Bond Future	1,461.5500	1.4616	1,355.5800	1.3556	(7.251)	0	0	3,600
2021/12/28	R186	04/08/2022			Bond Future	8.2307	109.5452	8.2873	109.3307	0.688	0.0000	0.0000	0
2021/12/28	R186	04/08/2022	8.14	Call	Bond Future	1,790.0800	1.7901	1,671.3000	1.6713	(6.635)	0	0	0
2021/12/28	R186	04/08/2022	8.14	Put	Bond Future	2,134.5700	2.1346	2,230.2800	2.2303	4.484	0	0	0
2021/12/28	R186	04/08/2022	6.96	Call	Bond Future	299.0400	0.2990	262.5700	0.2626	(12.196)	0	0	3,600
2021/12/28	R186	04/08/2022	6.96	Put	Bond Future	5,254.6800	5.2547	5,432.7000	5.4327	3.388	0	0	0
2021/12/28	R186	04/08/2022	7.96	Put	Bond Future	2,494.0800	2.4941	2,602.6000	2.6026	4.351	0	0	0
2021/12/28	R186	04/08/2022	8.13	Call	Bond Future	1,770.8000	1.7708	1,652.7100	1.6527	(6.669)	0	0	0
2021/12/28	R186	04/08/2022	8.13	Put	Bond Future	2,153.3700	2.1534	2,249.7700	2.2498	4.477	0	0	0
2021/12/28	R186	03/11/2022	8.53	Call	Bond Future	2,429.5300	2.4295	2,302.0800	2.3021	(5.246)	0	0	0
2021/12/28	R186	03/11/2022	8.53	Put	Bond Future	2,193.3700	2.1934	2,283.0200	2.2830	4.087	0	0	0
2021/12/28	R186	03/11/2022	8.54	Call	Bond Future	2,449.1900	2.4492	2,321.2000	2.3212	(5.226)	0	0	0
2021/12/28	R186	03/11/2022	8.54	Put	Bond Future	2,177.4800	2.1775	2,266.5900	2.2666	4.092	0	0	0
2021/12/28	R186	03/11/2022			Bond Future	8.4637	110.9540	8.5246	110.7369	0.720	0.0000	0.0000	0
2021/12/28	R186	03/11/2022	8.55	Call	Bond Future	2,468.9300	2.4689	2,340.4000	2.3404	(5.206)	0	0	0
2021/12/28	R186	03/11/2022	8.55	Put	Bond Future	2,161.6900	2.1617	2,250.2600	2.2503	4.097	0	0	0
2021/12/28	R197	03/02/2022			Bond Future	322.1139	322.1139	322.1139	322.1139	0.000	0.0000	0.0000	1,132
2021/12/28	R197	05/05/2022			Bond Future	325.9938	325.9938	325.9924	325.9924	0.000	0.0000	0.0000	237
2021/12/28	R197	04/08/2022			Bond Future	321.6743	321.6743	321.6724	321.6724	(0.001)	0.0000	0.0000	0
2021/12/28	R197	03/11/2022			Bond Future	325.7402	325.7402	325.7379	325.7379	(0.001)	0.0000	0.0000	0
2021/12/28	R202	03/02/2022			Bond Future	246.6453	246.6453	246.6594	246.6594	0.006	0.0000	0.0000	7,693
2021/12/28	R202	05/05/2022			Bond Future	249.6163	249.6163	249.6295	249.6295	0.005	0.0000	0.0000	413
2021/12/28	R202	04/08/2022			Bond Future	248.2726	248.2726	248.2856	248.2856	0.005	0.0000	0.0000	0
2021/12/28	R202	03/11/2022			Bond Future	251.4102	251.4102	251.4230	251.4230	0.005	0.0000	0.0000	0
2021/12/28	R209	03/02/2022	11.02	Call	Bond Future	4,405.2700	4.4053	4,199.6000	4.1996	(4.669)	0	0	0
2021/12/28	R209	03/02/2022	11.02	Put	Bond Future	180.5900	0.1806	168.8500	0.1689	(6.501)	0	0	0
2021/12/28	R209	03/02/2022	11.03	Call	Bond Future	4,453.1600	4.4532	4,247.5200	4.2475	(4.618)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	R209	03/02/2022	11.03	Put	Bond Future	175.6000	0.1756	163.8900	0.1639	(6.669)	0	0	0
2021/12/28	R209	03/02/2022			Bond Future	10.2560	72.6691	10.2897	72.4752	0.328	0.0000	0.0000	20,296
2021/12/28	R209	03/02/2022	11.04	Call	Bond Future	4,501.1400	4.5011	4,295.5300	4.2955	(4.568)	0	0	0
2021/12/28	R209	03/02/2022	11.04	Put	Bond Future	170.7500	0.1707	159.0700	0.1591	(6.840)	0	0	0
2021/12/28	R209	05/05/2022	11.44	Call	Bond Future	6,008.9900	6.0090	5,822.2500	5.8223	(3.108)	0	0	0
2021/12/28	R209	05/05/2022	11.44	Put	Bond Future	598.9800	0.5990	608.7800	0.6088	1.636	0	0	0
2021/12/28	R209	05/05/2022	9.75	Call	Bond Future	665.1800	0.6652	597.6700	0.5977	(10.149)	0	0	8,525
2021/12/28	R209	05/05/2022	9.75	Put	Bond Future	4,619.4500	4.6194	4,748.4800	4.7485	2.793	0	0	0
2021/12/28	R209	05/05/2022	10.75	Call	Bond Future	3,247.0400	3.2470	3,089.6400	3.0896	(4.847)	0	0	0
2021/12/28	R209	05/05/2022	10.75	Put	Bond Future	1,445.3300	1.4453	1,484.4700	1.4845	2.708	0	0	12,050
2021/12/28	R209	05/05/2022	11.43	Call	Bond Future	5,966.3900	5.9664	5,779.8900	5.7799	(3.126)	0	0	0
2021/12/28	R209	05/05/2022	11.43	Put	Bond Future	606.7000	0.6067	616.7400	0.6167	1.655	0	0	0
2021/12/28	R209	05/05/2022			Bond Future	10.4246	70.3855	10.4595	70.1890	0.335	0.0000	0.0000	5,396
2021/12/28	R209	05/05/2022	11.45	Call	Bond Future	6,051.7400	6.0517	5,864.7600	5.8648	(3.090)	0	0	0
2021/12/28	R209	05/05/2022	11.45	Put	Bond Future	591.4600	0.5915	601.0200	0.6010	1.616	0	0	0
2021/12/28	R209	05/05/2022	12.00	Call	Bond Future	8,429.5100	8.4295	8,234.1500	8.2341	(2.318)	0	0	0
2021/12/28	R209	05/05/2022	12.00	Put	Bond Future	289.0200	0.2890	290.2000	0.2902	0.408	0	0	12,050
2021/12/28	R209	04/08/2022	10.57	Put	Bond Future	2,830.1800	2.8302	2,904.0300	2.9040	2.609	0	0	0
2021/12/28	R209	04/08/2022	10.58	Call	Bond Future	2,705.3000	2.7053	2,579.4800	2.5795	(4.651)	0	0	0
2021/12/28	R209	04/08/2022	10.58	Put	Bond Future	2,803.3400	2.8033	2,876.5300	2.8765	2.611	0	0	0
2021/12/28	R209	04/08/2022			Bond Future	10.5978	71.2036	10.6340	71.0046	0.342	0.0000	0.0000	0
2021/12/28	R209	04/08/2022	10.57	Call	Bond Future	2,676.9400	2.6769	2,551.7800	2.5518	(4.675)	0	0	0
2021/12/28	R209	04/08/2022	10.59	Call	Bond Future	2,733.7900	2.7338	2,607.3200	2.6073	(4.626)	0	0	0
2021/12/28	R209	04/08/2022	10.59	Put	Bond Future	2,776.7000	2.7767	2,849.2400	2.8492	2.612	0	0	0
2021/12/28	R209	03/11/2022	11.03	Call	Bond Future	4,017.3300	4.0173	3,878.6400	3.8786	(3.452)	0	0	0
2021/12/28	R209	03/11/2022	11.03	Put	Bond Future	2,638.9500	2.6389	2,701.8300	2.7018	2.383	0	0	0
2021/12/28	R209	03/11/2022			Bond Future	10.7699	68.9864	10.8075	68.7848	0.349	0.0000	0.0000	0
2021/12/28	R209	03/11/2022	11.01	Call	Bond Future	3,954.5900	3.9546	3,816.8900	3.8169	(3.482)	0	0	0
2021/12/28	R209	03/11/2022	11.01	Put	Bond Future	2,680.8200	2.6808	2,744.6900	2.7447	2.382	0	0	0
2021/12/28	R209	03/11/2022	11.02	Call	Bond Future	3,985.7900	3.9858	3,847.5900	3.8476	(3.467)	0	0	0
2021/12/28	R209	03/11/2022	11.02	Put	Bond Future	2,659.6900	2.6597	2,723.0600	2.7231	2.383	0	0	0
2021/12/28	R210	03/02/2022			Bond Future	213.8858	213.8858	213.8940	213.8940	0.004	0.0000	0.0000	1,449
2021/12/28	R210	05/05/2022			Bond Future	213.6015	213.6015	213.6088	213.6088	0.003	0.0000	0.0000	104
2021/12/28	R210	04/08/2022			Bond Future	216.2572	216.2572	216.2644	216.2644	0.003	0.0000	0.0000	0
2021/12/28	R210	03/11/2022			Bond Future	216.0728	216.0728	216.0797	216.0797	0.003	0.0000	0.0000	0
2021/12/28	R213	03/02/2022	8.63	Call	Bond Future	23.4100	0.0234	13.7100	0.0137	(41.435)	0	0	200
2021/12/28	R213	03/02/2022	8.63	Put	Bond Future	5,549.8500	5.5499	5,718.2900	5.7183	3.035	0	0	0
2021/12/28	R213	03/02/2022	8.80	Call	Bond Future	57.0100	0.0570	36.8000	0.0368	(35.450)	0	0	102
2021/12/28	R213	03/02/2022	8.80	Put	Bond Future	4,606.1000	4.6061	4,764.0300	4.7640	3.429	0	0	0
2021/12/28	R213	03/02/2022	10.60	Put	Bond Future	81.1900	0.0812	72.6000	0.0726	(10.580)	0	0	430
2021/12/28	R213	03/02/2022	10.67	Call	Bond Future	5,418.4200	5.4184	5,232.4800	5.2325	(3.432)	0	0	0
2021/12/28	R213	03/02/2022	10.67	Put	Bond Future	65.2500	0.0653	57.4500	0.0575	(11.954)	0	0	220
2021/12/28	R213	03/02/2022	10.00	Call	Bond Future	2,437.1100	2.4371	2,255.5700	2.2556	(7.449)	0	0	0
2021/12/28	R213	03/02/2022	10.00	Put	Bond Future	460.2500	0.4602	456.8500	0.4569	(0.739)	0	0	430
2021/12/28	R213	03/02/2022	9.98	Call	Bond Future	2,359.1000	2.3591	2,178.5600	2.1786	(7.653)	0	0	0
2021/12/28	R213	03/02/2022	9.98	Put	Bond Future	485.8700	0.4859	483.4700	0.4835	(0.494)	0	0	0

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2021/12/28	R213	03/02/2022	9.22	Put	Bond Future	2,546.1500	2.5462	2,647.2700	2.6473	3.971	0	0	0
2021/12/28	R213	03/02/2022	9.58	Put	Bond Future	1,286.2600	1.2863	1,324.4100	1.3244	2.966	0	0	200
2021/12/28	R213	03/02/2022			Bond Future	9.6239	87.4803	9.6574	87.3021	0.347	0.0000	0.0000	22,660
2021/12/28	R213	03/02/2022	9.15	Call	Bond Future	274.0200	0.2740	208.9600	0.2090	(23.743)	0	0	220
2021/12/28	R213	03/02/2022	9.15	Put	Bond Future	2,853.2700	2.8533	2,966.3500	2.9663	3.963	0	0	0
2021/12/28	R213	03/02/2022	10.25	Call	Bond Future	3,489.2500	3.4893	3,301.0700	3.3011	(5.393)	0	0	0
2021/12/28	R213	03/02/2022	10.25	Put	Bond Future	231.1400	0.2311	221.1000	0.2211	(4.344)	0	0	102
2021/12/28	R213	03/02/2022	10.60	Call	Bond Future	5,090.1000	5.0901	4,903.3700	4.9034	(3.668)	0	0	0
2021/12/28	R213	03/02/2022	10.15	Call	Bond Future	3,055.2600	3.0553	2,868.5400	2.8685	(6.111)	0	0	0
2021/12/28	R213	03/02/2022	10.15	Put	Bond Future	306.5400	0.3065	297.9600	0.2980	(2.799)	0	0	200
2021/12/28	R213	03/02/2022	10.17	Call	Bond Future	3,140.8700	3.1409	2,953.7500	2.9538	(5.958)	0	0	0
2021/12/28	R213	03/02/2022	10.17	Put	Bond Future	289.9400	0.2899	280.9600	0.2810	(3.097)	0	0	220
2021/12/28	R213	03/02/2022	9.96	Call	Bond Future	2,282.1900	2.2822	2,102.7300	2.1027	(7.863)	0	0	0
2021/12/28	R213	03/02/2022	9.96	Put	Bond Future	512.7500	0.5127	511.4300	0.5114	(0.257)	0	0	0
2021/12/28	R213	03/02/2022	9.97	Call	Bond Future	2,320.5200	2.3205	2,140.5100	2.1405	(7.757)	0	0	0
2021/12/28	R213	03/02/2022	9.97	Put	Bond Future	499.1600	0.4992	497.2900	0.4973	(0.375)	0	0	0
2021/12/28	R213	03/02/2022	9.22	Call	Bond Future	354.1500	0.3541	277.1300	0.2771	(21.748)	0	0	430
2021/12/28	R213	03/02/2022	9.58	Call	Bond Future	1,051.2500	1.0513	911.2600	0.9113	(13.317)	0	0	0
2021/12/28	R213	03/02/2022	9.76	Call	Bond Future	1,574.8900	1.5749	1,411.6600	1.4117	(10.365)	0	0	0
2021/12/28	R213	03/02/2022	9.76	Put	Bond Future	852.7100	0.8527	867.6200	0.8676	1.749	0	0	102
2021/12/28	R213	05/05/2022	10.63	Call	Bond Future	4,843.3400	4.8433	4,677.1900	4.6772	(3.430)	0	0	0
2021/12/28	R213	05/05/2022	10.65	Put	Bond Future	740.1800	0.7402	754.0600	0.7541	1.875	0	0	0
2021/12/28	R213	05/05/2022			Bond Future	9.8156	84.9807	9.8506	84.8000	0.356	0.0000	0.0000	0
2021/12/28	R213	05/05/2022	10.63	Put	Bond Future	759.1500	0.7592	773.6400	0.7736	1.909	0	0	0
2021/12/28	R213	05/05/2022	10.64	Call	Bond Future	4,882.2600	4.8823	4,715.8100	4.7158	(3.409)	0	0	0
2021/12/28	R213	05/05/2022	10.64	Put	Bond Future	749.5300	0.7495	763.7200	0.7637	1.893	0	0	0
2021/12/28	R213	05/05/2022	10.65	Call	Bond Future	4,921.4000	4.9214	4,754.6400	4.7546	(3.388)	0	0	0
2021/12/28	R213	04/08/2022	9.88	Call	Bond Future	2,267.8700	2.2679	2,159.2400	2.1592	(4.790)	0	0	0
2021/12/28	R213	04/08/2022	9.89	Call	Bond Future	2,292.2500	2.2922	2,183.0300	2.1830	(4.765)	0	0	0
2021/12/28	R213	04/08/2022	9.90	Put	Bond Future	2,912.7800	2.9128	2,985.9500	2.9860	2.512	0	0	0
2021/12/28	R213	04/08/2022			Bond Future	10.0182	85.9710	10.0547	85.7880	0.364	0.0000	0.0000	0
2021/12/28	R213	04/08/2022	9.88	Put	Bond Future	2,965.2500	2.9652	3,039.6200	3.0396	2.508	0	0	0
2021/12/28	R213	04/08/2022	9.89	Put	Bond Future	2,938.9200	2.9389	3,012.7000	3.0127	2.510	0	0	0
2021/12/28	R213	04/08/2022	9.90	Call	Bond Future	2,316.7900	2.3168	2,206.9600	2.2070	(4.741)	0	0	0
2021/12/28	R213	03/11/2022	10.38	Call	Bond Future	3,451.5100	3.4515	3,329.5800	3.3296	(3.533)	0	0	0
2021/12/28	R213	03/11/2022	10.38	Put	Bond Future	2,696.0900	2.6961	2,759.5600	2.7596	2.354	0	0	0
2021/12/28	R213	03/11/2022	10.39	Call	Bond Future	3,478.7300	3.4787	3,356.3500	3.3563	(3.518)	0	0	0
2021/12/28	R213	03/11/2022	10.39	Put	Bond Future	2,675.2700	2.6753	2,738.2900	2.7383	2.356	0	0	0
2021/12/28	R213	03/11/2022			Bond Future	10.2237	83.5515	10.2619	83.3661	0.373	0.0000	0.0000	0
2021/12/28	R213	03/11/2022	10.40	Call	Bond Future	3,505.7500	3.5057	3,382.9100	3.3829	(3.504)	0	0	0
2021/12/28	R213	03/11/2022	10.40	Put	Bond Future	2,654.2800	2.6543	2,716.8400	2.7168	2.357	0	0	0
2021/12/28	R214	03/02/2022	11.39	Put	Bond Future	165.2400	0.1652	153.8700	0.1539	(6.881)	0	0	0
2021/12/28	R214	03/02/2022	11.40	Put	Bond Future	160.6900	0.1607	149.3600	0.1494	(7.051)	0	0	0
2021/12/28	R214	03/02/2022	11.41	Call	Bond Future	4,717.1300	4.7171	4,505.8100	4.5058	(4.480)	0	0	0
2021/12/28	R214	03/02/2022			Bond Future	10.6005	69.6044	10.6342	69.4043	0.318	0.0000	0.0000	17,604
2021/12/28	R214	03/02/2022	11.39	Call	Bond Future	4,619.3800	4.6194	4,407.9800	4.4080	(4.576)	0	0	0
2021/12/28	R214	03/02/2022	11.40	Call	Bond Future	4,668.2100	4.6682	4,456.8500	4.4569	(4.528)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	R214	03/02/2022	11.41	Put	Bond Future	156.3000	0.1563	145.0100	0.1450	(7.223)	0	0	0
2021/12/28	R214	05/05/2022	11.73	Put	Bond Future	692.5600	0.6926	703.9900	0.7040	1.650	0	0	0
2021/12/28	R214	05/05/2022	11.74	Put	Bond Future	684.2400	0.6842	695.4000	0.6954	1.631	0	0	0
2021/12/28	R214	05/05/2022	11.75	Call	Bond Future	6,052.4300	6.0524	5,860.6900	5.8607	(3.168)	0	0	0
2021/12/28	R214	05/05/2022			Bond Future	10.7621	67.1461	10.7970	66.9435	0.324	0.0000	0.0000	441
2021/12/28	R214	05/05/2022	11.73	Call	Bond Future	5,967.0900	5.9671	5,775.8900	5.7759	(3.204)	0	0	0
2021/12/28	R214	05/05/2022	11.74	Call	Bond Future	6,009.7400	6.0097	5,818.2700	5.8183	(3.186)	0	0	0
2021/12/28	R214	05/05/2022	11.75	Put	Bond Future	676.0300	0.6760	686.9200	0.6869	1.611	0	0	0
2021/12/28	R214	04/08/2022	10.98	Put	Bond Future	2,729.4500	2.7294	2,799.8900	2.7999	2.581	0	0	0
2021/12/28	R214	04/08/2022	10.99	Call	Bond Future	3,042.5300	3.0425	2,907.1100	2.9071	(4.451)	0	0	0
2021/12/28	R214	04/08/2022			Bond Future	10.9300	67.9255	10.9663	67.7202	0.332	0.0000	0.0000	0
2021/12/28	R214	04/08/2022	10.97	Call	Bond Future	2,982.3500	2.9824	2,848.2200	2.8482	(4.497)	0	0	0
2021/12/28	R214	04/08/2022	10.97	Put	Bond Future	2,755.9500	2.7560	2,827.0400	2.8270	2.580	0	0	0
2021/12/28	R214	04/08/2022	10.98	Call	Bond Future	3,012.2700	3.0123	2,877.4900	2.8775	(4.474)	0	0	0
2021/12/28	R214	04/08/2022	10.99	Put	Bond Future	2,703.3700	2.7034	2,773.1700	2.7732	2.582	0	0	0
2021/12/28	R214	03/11/2022	11.34	Call	Bond Future	4,052.1600	4.0522	3,909.7600	3.9098	(3.514)	0	0	0
2021/12/28	R214	03/11/2022	11.36	Put	Bond Future	2,681.0600	2.6811	2,745.5300	2.7455	2.405	0	0	0
2021/12/28	R214	03/11/2022			Bond Future	11.0968	65.5279	11.1344	65.3200	0.339	0.0000	0.0000	0
2021/12/28	R214	03/11/2022	11.34	Put	Bond Future	2,725.6800	2.7257	2,791.1700	2.7912	2.403	0	0	0
2021/12/28	R214	03/11/2022	11.35	Call	Bond Future	4,083.4000	4.0834	3,940.4900	3.9405	(3.500)	0	0	0
2021/12/28	R214	03/11/2022	11.35	Put	Bond Future	2,703.2900	2.7033	2,768.2700	2.7683	2.404	0	0	0
2021/12/28	R214	03/11/2022	11.36	Call	Bond Future	4,114.7400	4.1147	3,971.3200	3.9713	(3.486)	0	0	0
2021/12/28	R248	03/02/2022	9.80	Call	Bond Future	80.5800	0.0806	51.8100	0.0518	(35.704)	0	0	0
2021/12/28	R248	03/02/2022	9.80	Put	Bond Future	6,483.1200	6.4831	6,708.5900	6.7086	3.478	0	0	0
2021/12/28	R248	03/02/2022	10.00	Call	Bond Future	213.6000	0.2136	152.5900	0.1526	(28.563)	0	0	0
2021/12/28	R248	03/02/2022	10.00	Put	Bond Future	4,927.8000	4.9278	5,121.0300	5.1210	3.921	0	0	0
2021/12/28	R248	03/02/2022	10.20	Put	Bond Future	3,557.1100	3.5571	3,704.6200	3.7046	4.147	0	0	0
2021/12/28	R248	03/02/2022	11.47	Call	Bond Future	6,348.2700	6.3483	6,080.7100	6.0807	(4.215)	0	0	0
2021/12/28	R248	03/02/2022	11.48	Call	Bond Future	6,409.9300	6.4099	6,142.4600	6.1425	(4.173)	0	0	0
2021/12/28	R248	03/02/2022	11.49	Put	Bond Future	151.9400	0.1519	138.8100	0.1388	(8.642)	0	0	0
2021/12/28	R248	03/02/2022	10.90	Call	Bond Future	3,004.9000	3.0049	2,753.2200	2.7532	(8.376)	0	0	900
2021/12/28	R248	03/02/2022	10.90	Put	Bond Future	751.7800	0.7518	754.3400	0.7543	0.341	0	0	0
2021/12/28	R248	03/02/2022	10.40	Call	Bond Future	943.2800	0.9433	783.3300	0.7833	(16.957)	0	0	100
2021/12/28	R248	03/02/2022	10.50	Call	Bond Future	1,259.4500	1.2594	1,074.2900	1.0743	(14.702)	0	0	0
2021/12/28	R248	03/02/2022	10.50	Put	Bond Future	1,981.4400	1.9814	2,050.5200	2.0505	3.486	0	0	0
2021/12/28	R248	03/02/2022			Bond Future	10.5948	87.6502	10.6285	87.3960	0.318	0.0000	0.0000	192,246
2021/12/28	R248	03/02/2022	10.20	Call	Bond Future	477.9500	0.4780	371.2200	0.3712	(22.331)	0	0	900
2021/12/28	R248	03/02/2022	11.47	Put	Bond Future	160.5600	0.1606	147.2400	0.1472	(8.296)	0	0	0
2021/12/28	R248	03/02/2022	11.48	Put	Bond Future	156.1900	0.1562	142.9600	0.1430	(8.470)	0	0	0
2021/12/28	R248	03/02/2022	11.49	Call	Bond Future	6,471.6000	6.4716	6,204.2300	6.2042	(4.131)	0	0	0
2021/12/28	R248	03/02/2022	10.70	Call	Bond Future	2,038.3200	2.0383	1,812.5100	1.8125	(11.078)	0	0	0
2021/12/28	R248	03/02/2022	10.70	Put	Bond Future	1,249.5700	1.2496	1,278.0000	1.2780	2.275	0	0	0
2021/12/28	R248	03/02/2022	11.00	Call	Bond Future	3,542.2800	3.5423	3,282.9900	3.2830	(7.320)	0	0	1,400
2021/12/28	R248	03/02/2022	11.00	Put	Bond Future	573.8100	0.5738	568.7600	0.5688	(0.880)	0	0	0
2021/12/28	R248	03/02/2022	10.30	Call	Bond Future	681.6500	0.6817	548.5600	0.5486	(19.525)	0	0	1,300
2021/12/28	R248	03/02/2022	10.30	Put	Bond Future	2,962.6200	2.9626	3,083.7700	3.0838	4.089	0	0	0
2021/12/28	R248	03/02/2022	10.40	Put	Bond Future	2,438.6100	2.4386	2,532.9000	2.5329	3.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/28	R248	05/05/2022	11.79	Call	Bond Future	7,845.6500	7.8457	7,600.7500	7.6008	(3.121)	0	0	0
2021/12/28	R248	05/05/2022	11.79	Put	Bond Future	790.9800	0.7910	803.7300	0.8037	1.612	0	0	0
2021/12/28	R248	05/05/2022	11.80	Call	Bond Future	7,899.0100	7.8990	7,653.8000	7.6538	(3.104)	0	0	0
2021/12/28	R248	05/05/2022			Bond Future	10.7546	84.2697	10.7897	84.0120	0.326	0.0000	0.0000	2,035
2021/12/28	R248	05/05/2022	11.80	Put	Bond Future	781.4300	0.7814	793.8700	0.7939	1.592	0	0	0
2021/12/28	R248	05/05/2022	11.81	Call	Bond Future	7,952.4000	7.9524	7,706.9000	7.7069	(3.087)	0	0	0
2021/12/28	R248	05/05/2022	11.81	Put	Bond Future	771.9900	0.7720	784.1400	0.7841	1.574	0	0	0
2021/12/28	R248	04/08/2022	10.98	Call	Bond Future	3,779.0200	3.7790	3,607.7100	3.6077	(4.533)	0	0	0
2021/12/28	R248	04/08/2022	10.98	Put	Bond Future	3,358.1700	3.3582	3,447.7400	3.4477	2.667	0	0	0
2021/12/28	R248	04/08/2022	10.99	Call	Bond Future	3,817.3900	3.8174	3,645.2500	3.6452	(4.509)	0	0	0
2021/12/28	R248	04/08/2022	10.99	Put	Bond Future	3,325.5300	3.3255	3,414.2700	3.4143	2.668	0	0	0
2021/12/28	R248	04/08/2022			Bond Future	10.9211	85.2478	10.9575	84.9869	0.334	0.0000	0.0000	0
2021/12/28	R248	04/08/2022	11.00	Call	Bond Future	3,855.6600	3.8557	3,682.6900	3.6827	(4.486)	0	0	0
2021/12/28	R248	04/08/2022	11.00	Put	Bond Future	3,292.8900	3.2929	3,380.8000	3.3808	2.670	0	0	0
2021/12/28	R248	03/11/2022	11.30	Put	Bond Future	3,449.6000	3.4496	3,535.2900	3.5353	2.484	0	0	0
2021/12/28	R248	03/11/2022	11.31	Put	Bond Future	3,420.9400	3.4209	3,505.9600	3.5060	2.485	0	0	0
2021/12/28	R248	03/11/2022	11.32	Call	Bond Future	4,997.0100	4.9970	4,817.1900	4.8172	(3.599)	0	0	0
2021/12/28	R248	03/11/2022			Bond Future	11.0862	81.9399	11.1242	81.6757	0.342	0.0000	0.0000	0
2021/12/28	R248	03/11/2022	11.30	Call	Bond Future	4,919.3200	4.9193	4,740.8100	4.7408	(3.629)	0	0	0
2021/12/28	R248	03/11/2022	11.31	Call	Bond Future	4,958.2600	4.9583	4,779.0800	4.7791	(3.614)	0	0	0
2021/12/28	R248	03/11/2022	11.32	Put	Bond Future	3,392.1900	3.3922	3,476.5700	3.4766	2.487	0	0	0

**Total**

**1198255**