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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/12/2021 TO 29/12/2021

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
2021/12/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	2025	03/02/2022		Bond Future	155.2466	155.2466	155.3231	155.3231	0.049	0.0000	0.0000	5,554
2021/12/29	2025	05/05/2022		Bond Future	157.1162	157.1162	157.1925	157.1925	0.049	0.0000	0.0000	164
2021/12/29	2025	04/08/2022		Bond Future	157.4558	157.4558	157.5279	157.5279	0.046	0.0000	0.0000	0
2021/12/29	2025	03/11/2022		Bond Future	159.4454	159.4454	159.5126	159.5126	0.042	0.0000	0.0000	0
2021/12/29	2029	03/02/2022		Bond Future	113.5042	113.5042	113.5185	113.5185	0.013	0.0000	0.0000	3,872
2021/12/29	2029	05/05/2022		Bond Future	113.6699	113.6699	113.6836	113.6836	0.012	0.0000	0.0000	591
2021/12/29	2029	04/08/2022		Bond Future	115.0830	115.0830	115.0932	115.0932	0.009	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
2021/12/29	2029	03/11/2022			Bond Future	115.3123	115.3123	115.3184	115.3184	0.005	0.0000	0.0000	0
2021/12/29	2030	03/02/2022	8.39	Call	Bond Future	18.7600	0.0188	11.6700	0.0117	(37.793)	0	0	101
2021/12/29	2030	03/02/2022	8.39	Put	Bond Future	5,439.1500	5.4391	5,772.7500	5.7727	6.133	0	0	0
2021/12/29	2030	03/02/2022	8.80	Put	Bond Future	3,291.5400	3.2915	3,589.3100	3.5893	9.047	0	0	0
2021/12/29	2030	03/02/2022	8.85	Call	Bond Future	189.9300	0.1899	138.9900	0.1390	(26.820)	0	0	1,000
2021/12/29	2030	03/02/2022	8.85	Put	Bond Future	3,054.3100	3.0543	3,344.0600	3.3441	9.487	0	0	0
2021/12/29	2030	03/02/2022	9.80	Call	Bond Future	2,511.9100	2.5119	2,239.3600	2.2394	(10.850)	0	0	950
2021/12/29	2030	03/02/2022	9.80	Put	Bond Future	361.5100	0.3615	429.6500	0.4297	18.849	0	0	0
2021/12/29	2030	03/02/2022	9.90	Put	Bond Future	268.5800	0.2686	321.2000	0.3212	19.592	0	0	8,000
2021/12/29	2030	03/02/2022	9.45	Call	Bond Future	1,279.2900	1.2793	1,083.4900	1.0835	(15.305)	0	0	0
2021/12/29	2030	03/02/2022	9.45	Put	Bond Future	936.2400	0.9362	1,081.1300	1.0811	15.476	0	0	0
2021/12/29	2030	03/02/2022	9.40	Call	Bond Future	1,137.3700	1.1374	954.6000	0.9546	(16.070)	0	0	0
2021/12/29	2030	03/02/2022	9.40	Put	Bond Future	1,056.2900	1.0563	1,214.2100	1.2142	14.950	0	0	0
2021/12/29	2030	03/02/2022	9.10	Call	Bond Future	483.8200	0.4838	380.0300	0.3800	(21.452)	0	0	0
2021/12/29	2030	03/02/2022	9.10	Put	Bond Future	1,994.7000	1.9947	2,231.6000	2.2316	11.876	0	0	0
2021/12/29	2030	03/02/2022	9.20	Call	Bond Future	664.3400	0.6643	534.8800	0.5349	(19.487)	0	0	950
2021/12/29	2030	03/02/2022	9.20	Put	Bond Future	1,640.7000	1.6407	1,851.9300	1.8519	12.874	0	0	0
2021/12/29	2030	03/02/2022	9.35	Call	Bond Future	1,004.9300	1.0049	835.4300	0.8354	(16.867)	0	0	0
2021/12/29	2030	03/02/2022	9.35	Put	Bond Future	1,186.7700	1.1868	1,357.9600	1.3580	14.425	0	0	101
2021/12/29	2030	03/02/2022			Bond Future	9.3846	92.5175	9.4496	92.1768	0.693	0.0000	0.0000	82,788
2021/12/29	2030	03/02/2022	8.80	Call	Bond Future	153.4800	0.1535	110.5600	0.1106	(27.965)	0	0	0
2021/12/29	2030	03/02/2022	9.90	Call	Bond Future	2,926.9900	2.9270	2,638.9200	2.6389	(9.842)	0	0	0
2021/12/29	2030	03/02/2022	10.85	Call	Bond Future	7,315.3300	7.3153	6,976.8000	6.9768	(4.628)	0	0	0
2021/12/29	2030	03/02/2022	10.85	Put	Bond Future	9.5300	0.0095	11.6900	0.0117	22.665	0	0	1,000
2021/12/29	2030	03/02/2022	9.60	Call	Bond Future	1,759.8100	1.7598	1,527.3600	1.5274	(13.209)	0	0	1,000
2021/12/29	2030	03/02/2022	9.60	Put	Bond Future	636.5600	0.6366	744.8000	0.7448	17.004	0	0	0
2021/12/29	2030	03/02/2022	9.78	Call	Bond Future	2,431.4000	2.4314	2,162.3100	2.1623	(11.067)	0	0	0
2021/12/29	2030	03/02/2022	9.78	Put	Bond Future	383.0500	0.3830	454.6500	0.4547	18.692	0	0	101
2021/12/29	2030	03/02/2022	9.43	Call	Bond Future	1,221.4200	1.2214	1,030.8000	1.0308	(15.606)	0	0	0
2021/12/29	2030	03/02/2022	9.43	Put	Bond Future	983.0400	0.9830	1,133.1100	1.1331	15.266	0	0	0
2021/12/29	2030	03/02/2022	9.44	Call	Bond Future	1,250.1100	1.2501	1,056.8900	1.0569	(15.456)	0	0	0
2021/12/29	2030	03/02/2022	9.44	Put	Bond Future	959.3800	0.9594	1,106.8500	1.1069	15.371	0	0	0
2021/12/29	2030	05/05/2022	10.21	Call	Bond Future	4,004.4500	4.0044	3,749.9200	3.7499	(6.356)	0	0	0
2021/12/29	2030	05/05/2022	10.21	Put	Bond Future	941.0900	0.9411	1,031.9500	1.0319	9.655	0	0	0
2021/12/29	2030	05/05/2022	9.95	Call	Bond Future	3,095.5400	3.0955	2,869.3000	2.8693	(7.309)	0	0	0
2021/12/29	2030	05/05/2022	8.81	Put	Bond Future	4,639.1500	4.6392	4,910.7500	4.9107	5.855	0	0	0
2021/12/29	2030	05/05/2022	8.89	Put	Bond Future	4,309.6500	4.3096	4,571.6800	4.5717	6.080	0	0	0
2021/12/29	2030	05/05/2022	8.14	Call	Bond Future	119.7900	0.1198	98.5700	0.0986	(17.714)	0	0	1,800
2021/12/29	2030	05/05/2022	8.14	Put	Bond Future	7,887.2400	7.8872	8,211.4100	8.2114	4.110	0	0	0
2021/12/29	2030	05/05/2022	8.47	Call	Bond Future	253.4200	0.2534	213.2900	0.2133	(15.835)	0	0	1,073
2021/12/29	2030	05/05/2022			Bond Future	9.5931	93.6092	9.6613	93.2638	0.711	0.0000	0.0000	14,763
2021/12/29	2030	05/05/2022	11.04	Call	Bond Future	7,296.8500	7.2968	6,985.6800	6.9857	(4.264)	0	0	0
2021/12/29	2030	05/05/2022	11.04	Put	Bond Future	316.2100	0.3162	350.4300	0.3504	10.822	0	0	1,800
2021/12/29	2030	05/05/2022	9.95	Put	Bond Future	1,307.0000	1.3070	1,426.1500	1.4262	9.116	0	0	1,073
2021/12/29	2030	05/05/2022	10.19	Call	Bond Future	3,931.5600	3.9316	3,679.0200	3.6790	(6.423)	0	0	0
2021/12/29	2030	05/05/2022	10.19	Put	Bond Future	965.4300	0.9654	1,058.2800	1.0583	9.617	0	0	0
2021/12/29	2030	05/05/2022	10.20	Call	Bond Future	3,967.9500	3.9680	3,714.4100	3.7144	(6.390)	0	0	0

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2021/12/29	2030	05/05/2022	10.20	Put	Bond Future	953.1900	0.9532	1,045.0400	1.0450	9.636	0	0	200
2021/12/29	2030	05/05/2022	8.81	Call	Bond Future	553.0800	0.5531	479.2900	0.4793	(13.342)	0	0	200
2021/12/29	2030	05/05/2022	8.89	Call	Bond Future	651.5100	0.6515	568.1500	0.5681	(12.795)	0	0	1,800
2021/12/29	2030	05/05/2022	9.35	Call	Bond Future	1,448.8700	1.4489	1,303.4300	1.3034	(10.038)	0	0	0
2021/12/29	2030	05/05/2022	9.35	Put	Bond Future	2,693.0500	2.6931	2,893.0000	2.8930	7.425	0	0	1,073
2021/12/29	2030	05/05/2022	7.73	Call	Bond Future	42.1900	0.0422	33.7100	0.0337	(20.100)	0	0	200
2021/12/29	2030	05/05/2022	7.73	Put	Bond Future	10,150.9700	10.1510	10,487.8800	10.4879	3.319	0	0	0
2021/12/29	2030	05/05/2022	8.47	Put	Bond Future	6,185.6500	6.1857	6,490.9100	6.4909	4.935	0	0	0
2021/12/29	2030	04/08/2022	9.56	Call	Bond Future	1,971.9600	1.9720	1,816.6000	1.8166	(7.878)	0	0	0
2021/12/29	2030	04/08/2022	9.56	Put	Bond Future	3,242.9300	3.2429	3,440.4100	3.4404	6.090	0	0	0
2021/12/29	2030	04/08/2022	10.95	Call	Bond Future	6,240.9900	6.2410	5,960.7300	5.9607	(4.491)	0	0	0
2021/12/29	2030	04/08/2022	10.95	Put	Bond Future	910.8800	0.9109	983.4600	0.9835	7.968	0	0	800
2021/12/29	2030	04/08/2022			Bond Future	9.8175	90.6977	9.8898	90.3448	0.737	0.0000	0.0000	0
2021/12/29	2030	04/08/2022	9.05	Call	Bond Future	1,031.2300	1.0312	931.0800	0.9311	(9.712)	0	0	800
2021/12/29	2030	04/08/2022	9.05	Put	Bond Future	4,886.7500	4.8868	5,139.4400	5.1394	5.171	0	0	0
2021/12/29	2030	04/08/2022	9.54	Call	Bond Future	1,928.5900	1.9286	1,775.4300	1.7754	(7.942)	0	0	0
2021/12/29	2030	04/08/2022	9.54	Put	Bond Future	3,299.2100	3.2992	3,498.8900	3.4989	6.052	0	0	0
2021/12/29	2030	04/08/2022	9.55	Call	Bond Future	1,950.3400	1.9503	1,796.0800	1.7961	(7.909)	0	0	0
2021/12/29	2030	04/08/2022	9.55	Put	Bond Future	3,271.1200	3.2711	3,469.7000	3.4697	6.071	0	0	0
2021/12/29	2030	04/08/2022	8.30	Call	Bond Future	323.2300	0.3232	282.7500	0.2827	(12.524)	0	0	800
2021/12/29	2030	04/08/2022	8.30	Put	Bond Future	8,149.1900	8.1492	8,461.5500	8.4615	3.833	0	0	0
2021/12/29	2030	03/11/2022	10.10	Call	Bond Future	3,179.0400	3.1790	2,985.4400	2.9854	(6.090)	0	0	0
2021/12/29	2030	03/11/2022	10.10	Put	Bond Future	2,864.3200	2.8643	3,031.2400	3.0312	5.828	0	0	0
2021/12/29	2030	03/11/2022			Bond Future	10.0332	91.8717	10.1098	91.5112	0.763	0.0000	0.0000	0
2021/12/29	2030	03/11/2022	10.09	Call	Bond Future	3,153.5700	3.1536	2,960.8600	2.9609	(6.111)	0	0	0
2021/12/29	2030	03/11/2022	10.09	Put	Bond Future	2,885.8600	2.8859	3,053.6700	3.0537	5.815	0	0	0
2021/12/29	2030	03/11/2022	10.08	Call	Bond Future	3,128.5300	3.1285	2,936.7300	2.9367	(6.131)	0	0	0
2021/12/29	2030	03/11/2022	10.08	Put	Bond Future	2,907.8600	2.9079	3,076.5800	3.0766	5.802	0	0	0
2021/12/29	2032	03/02/2022	8.91	Put	Bond Future	5,684.7000	5.6847	6,057.8300	6.0578	6.564	0	0	0
2021/12/29	2032	03/02/2022	11.13	Call	Bond Future	7,270.6500	7.2707	6,892.9100	6.8929	(5.195)	0	0	0
2021/12/29	2032	03/02/2022	11.13	Put	Bond Future	23.7800	0.0238	28.9700	0.0290	21.825	0	0	210
2021/12/29	2032	03/02/2022	10.53	Call	Bond Future	4,190.4500	4.1905	3,844.7900	3.8448	(8.249)	0	0	0
2021/12/29	2032	03/02/2022	10.53	Put	Bond Future	189.0200	0.1890	226.2900	0.2263	19.717	0	0	210
2021/12/29	2032	03/02/2022	10.65	Call	Bond Future	4,794.8500	4.7949	4,438.3300	4.4383	(7.435)	0	0	0
2021/12/29	2032	03/02/2022	10.65	Put	Bond Future	130.7700	0.1308	157.1800	0.1572	20.196	0	0	0
2021/12/29	2032	03/02/2022	10.66	Call	Bond Future	4,845.7800	4.8458	4,488.5000	4.4885	(7.373)	0	0	0
2021/12/29	2032	03/02/2022	10.66	Put	Bond Future	126.7900	0.1268	152.4400	0.1524	20.230	0	0	97
2021/12/29	2032	03/02/2022	10.43	Call	Bond Future	3,698.6000	3.6986	3,364.6700	3.3647	(9.029)	0	0	0
2021/12/29	2032	03/02/2022	10.43	Put	Bond Future	254.6800	0.2547	303.6800	0.3037	19.240	0	0	0
2021/12/29	2032	03/02/2022	10.45	Put	Bond Future	240.1300	0.2401	286.5800	0.2866	19.344	0	0	198
2021/12/29	2032	03/02/2022	10.35	Put	Bond Future	321.3000	0.3213	381.6900	0.3817	18.796	0	0	400
2021/12/29	2032	03/02/2022	10.42	Call	Bond Future	3,650.1700	3.6502	3,317.5700	3.3176	(9.112)	0	0	0
2021/12/29	2032	03/02/2022	10.42	Put	Bond Future	262.2700	0.2623	312.6000	0.3126	19.190	0	0	0
2021/12/29	2032	03/02/2022	9.81	Call	Bond Future	1,177.0300	1.1770	981.9300	0.9819	(16.576)	0	0	0
2021/12/29	2032	03/02/2022	9.81	Put	Bond Future	1,300.2100	1.3002	1,488.0400	1.4880	14.446	0	0	198
2021/12/29	2032	03/02/2022	9.90	Put	Bond Future	1,053.2200	1.0532	1,214.6900	1.2147	15.331	0	0	900
2021/12/29	2032	03/02/2022	9.58	Call	Bond Future	611.5200	0.6115	484.7900	0.4848	(20.724)	0	0	400

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2021/12/29	2032	03/02/2022	9.58	Put	Bond Future	2,107.9200	2.1079	2,364.1200	2.3641	12.154	0	0	0
2021/12/29	2032	03/02/2022	9.67	Call	Bond Future	805.5500	0.8056	652.4700	0.6525	(19.003)	0	0	0
2021/12/29	2032	03/02/2022			Bond Future	9.8309	92.9453	9.8960	92.5624	0.662	0.0000	0.0000	124,449
2021/12/29	2032	03/02/2022	8.91	Call	Bond Future	26.0900	0.0261	16.2900	0.0163	(37.562)	0	0	198
2021/12/29	2032	03/02/2022	9.14	Call	Bond Future	97.0700	0.0971	66.7100	0.0667	(31.276)	0	0	97
2021/12/29	2032	03/02/2022	9.14	Put	Bond Future	4,299.0800	4.2991	4,651.6500	4.6517	8.201	0	0	0
2021/12/29	2032	03/02/2022	9.57	Call	Bond Future	592.1100	0.5921	468.2300	0.4682	(20.922)	0	0	0
2021/12/29	2032	03/02/2022	9.57	Put	Bond Future	2,148.8500	2.1488	2,407.9000	2.4079	12.055	0	0	0
2021/12/29	2032	03/02/2022	10.90	Call	Bond Future	6,078.8600	6.0789	5,707.8100	5.7078	(6.104)	0	0	0
2021/12/29	2032	03/02/2022	10.90	Put	Bond Future	56.2000	0.0562	68.0800	0.0681	21.139	0	0	900
2021/12/29	2032	03/02/2022	10.95	Call	Bond Future	6,337.7100	6.3377	5,964.7600	5.9648	(5.885)	0	0	0
2021/12/29	2032	03/02/2022	10.95	Put	Bond Future	46.8500	0.0468	56.8300	0.0568	21.302	0	0	400
2021/12/29	2032	03/02/2022	10.44	Call	Bond Future	3,747.1600	3.7472	3,411.9400	3.4119	(8.946)	0	0	0
2021/12/29	2032	03/02/2022	10.44	Put	Bond Future	247.2700	0.2473	294.9800	0.2950	19.295	0	0	0
2021/12/29	2032	03/02/2022	10.45	Call	Bond Future	3,795.9400	3.7959	3,459.4600	3.4595	(8.864)	0	0	0
2021/12/29	2032	03/02/2022	10.14	Call	Bond Future	2,373.0100	2.3730	2,089.8500	2.0899	(11.933)	0	0	0
2021/12/29	2032	03/02/2022	10.14	Put	Bond Future	573.5700	0.5736	673.3400	0.6733	17.395	0	0	97
2021/12/29	2032	03/02/2022	10.35	Call	Bond Future	3,315.7100	3.3157	2,993.1700	2.9932	(9.728)	0	0	0
2021/12/29	2032	03/02/2022	9.90	Call	Bond Future	1,459.9000	1.4599	1,238.4400	1.2384	(15.170)	0	0	900
2021/12/29	2032	03/02/2022	10.04	Call	Bond Future	1,965.8800	1.9659	1,706.4500	1.7065	(13.197)	0	0	100
2021/12/29	2032	03/02/2022	10.04	Put	Bond Future	743.2100	0.7432	866.7100	0.8667	16.617	0	0	0
2021/12/29	2032	03/02/2022	9.62	Call	Bond Future	693.4800	0.6935	555.1800	0.5552	(19.943)	0	0	210
2021/12/29	2032	03/02/2022	9.62	Put	Bond Future	1,949.0700	1.9491	2,193.7000	2.1937	12.551	0	0	0
2021/12/29	2032	03/02/2022	9.67	Put	Bond Future	1,761.3100	1.7613	1,991.1600	1.9912	13.050	0	0	0
2021/12/29	2032	05/05/2022	11.18	Call	Bond Future	6,782.6700	6.7827	6,448.0300	6.4480	(4.934)	0	0	0
2021/12/29	2032	05/05/2022	11.18	Put	Bond Future	498.1200	0.4981	551.5600	0.5516	10.728	0	0	780
2021/12/29	2032	05/05/2022	10.98	Call	Bond Future	5,889.9600	5.8900	5,569.9800	5.5700	(5.433)	0	0	0
2021/12/29	2032	05/05/2022	10.98	Put	Bond Future	651.9600	0.6520	720.0600	0.7201	10.445	0	0	993
2021/12/29	2032	05/05/2022	11.02	Put	Bond Future	618.1900	0.6182	683.1100	0.6831	10.502	0	0	0
2021/12/29	2032	05/05/2022	11.03	Call	Bond Future	6,111.2100	6.1112	5,787.2800	5.7873	(5.301)	0	0	0
2021/12/29	2032	05/05/2022	11.03	Put	Bond Future	609.9100	0.6099	674.0600	0.6741	10.518	0	0	0
2021/12/29	2032	05/05/2022	10.29	Put	Bond Future	1,589.8500	1.5899	1,735.3500	1.7353	9.152	0	0	0
2021/12/29	2032	05/05/2022			Bond Future	10.0271	89.8954	10.0951	89.5073	0.678	0.0000	0.0000	20,406
2021/12/29	2032	05/05/2022	11.04	Call	Bond Future	6,155.5600	6.1556	5,830.8600	5.8309	(5.275)	0	0	0
2021/12/29	2032	05/05/2022	11.04	Put	Bond Future	601.7400	0.6017	665.1200	0.6651	10.533	0	0	0
2021/12/29	2032	05/05/2022	11.02	Call	Bond Future	6,066.9200	6.0669	5,743.7600	5.7438	(5.327)	0	0	0
2021/12/29	2032	05/05/2022	9.58	Call	Bond Future	1,089.0700	1.0891	961.0600	0.9611	(11.754)	0	0	780
2021/12/29	2032	05/05/2022	9.58	Put	Bond Future	3,697.9300	3.6979	3,958.0000	3.9580	7.033	0	0	0
2021/12/29	2032	05/05/2022	10.18	Call	Bond Future	2,699.9100	2.6999	2,473.7600	2.4738	(8.376)	0	0	780
2021/12/29	2032	05/05/2022	10.18	Put	Bond Future	1,830.5800	1.8306	1,992.5100	1.9925	8.846	0	0	0
2021/12/29	2032	05/05/2022	10.29	Call	Bond Future	3,077.6800	3.0777	2,835.1000	2.8351	(7.882)	0	0	993
2021/12/29	2032	04/08/2022	10.22	Call	Bond Future	2,773.4600	2.7735	2,568.8300	2.5688	(7.378)	0	0	0
2021/12/29	2032	04/08/2022	9.72	Call	Bond Future	1,519.9100	1.5199	1,380.3000	1.3803	(9.185)	0	0	800
2021/12/29	2032	04/08/2022	9.72	Put	Bond Future	4,419.4400	4.4194	4,675.8000	4.6758	5.801	0	0	0
2021/12/29	2032	04/08/2022	10.20	Put	Bond Future	2,889.6300	2.8896	3,083.4900	3.0835	6.709	0	0	0
2021/12/29	2032	04/08/2022	10.21	Put	Bond Future	2,862.4600	2.8625	3,055.0700	3.0551	6.729	0	0	0
2021/12/29	2032	04/08/2022	8.97	Call	Bond Future	440.9900	0.4410	385.2000	0.3852	(12.651)	0	0	800
2021/12/29	2032	04/08/2022	8.97	Put	Bond Future	7,827.5000	7.8275	8,167.6800	8.1677	4.346	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
2021/12/29	2032	04/08/2022			Bond Future	10.2312	90.9419	10.3027	90.5459	0.699	0.0000	0.0000	0
2021/12/29	2032	04/08/2022	10.22	Put	Bond Future	2,835.5000	2.8355	3,026.8400	3.0268	6.748	0	0	0
2021/12/29	2032	04/08/2022	11.60	Call	Bond Future	7,940.9300	7.9409	7,609.0000	7.6090	(4.180)	0	0	0
2021/12/29	2032	04/08/2022	11.60	Put	Bond Future	759.5300	0.7595	823.5700	0.8236	8.432	0	0	800
2021/12/29	2032	04/08/2022	11.89	Call	Bond Future	9,181.0500	9.1811	8,834.9000	8.8349	(3.770)	0	0	0
2021/12/29	2032	04/08/2022	11.89	Put	Bond Future	580.0400	0.5800	629.8600	0.6299	8.589	0	0	0
2021/12/29	2032	04/08/2022	10.20	Call	Bond Future	2,716.3700	2.7164	2,514.2600	2.5143	(7.440)	0	0	0
2021/12/29	2032	04/08/2022	10.21	Call	Bond Future	2,744.8300	2.7448	2,541.4700	2.5415	(7.409)	0	0	0
2021/12/29	2032	03/11/2022			Bond Future	10.4364	87.9738	10.5117	87.5698	0.722	0.0000	0.0000	0
2021/12/29	2032	03/11/2022	10.66	Call	Bond Future	3,919.5900	3.9196	3,685.4200	3.6854	(5.974)	0	0	0
2021/12/29	2032	03/11/2022	10.66	Put	Bond Future	2,727.0600	2.7271	2,896.9800	2.8970	6.231	0	0	0
2021/12/29	2033	03/02/2022			Bond Future	113.2797	113.2797	113.2953	113.2953	0.014	0.0000	0.0000	7,281
2021/12/29	2033	05/05/2022			Bond Future	113.3607	113.3607	113.3758	113.3758	0.013	0.0000	0.0000	2,121
2021/12/29	2033	04/08/2022			Bond Future	114.7699	114.7699	114.7814	114.7814	0.010	0.0000	0.0000	0
2021/12/29	2033	03/11/2022			Bond Future	114.9146	114.9146	114.9220	114.9220	0.006	0.0000	0.0000	0
2021/12/29	2037	03/02/2022	11.45	Call	Bond Future	5,815.2700	5.8153	5,410.4400	5.4104	(6.961)	0	0	0
2021/12/29	2037	03/02/2022	11.46	Call	Bond Future	5,871.1600	5.8712	5,465.6400	5.4656	(6.907)	0	0	0
2021/12/29	2037	03/02/2022	11.47	Put	Bond Future	114.4800	0.1145	137.1400	0.1371	19.794	0	0	0
2021/12/29	2037	03/02/2022			Bond Future	10.5416	84.9738	10.6068	84.5449	0.619	0.0000	0.0000	119,310
2021/12/29	2037	03/02/2022	11.45	Put	Bond Future	121.5300	0.1215	145.5400	0.1455	19.756	0	0	0
2021/12/29	2037	03/02/2022	11.46	Put	Bond Future	117.9600	0.1180	141.2800	0.1413	19.769	0	0	0
2021/12/29	2037	03/02/2022	11.47	Call	Bond Future	5,927.0700	5.9271	5,520.8900	5.5209	(6.853)	0	0	0
2021/12/29	2037	05/05/2022	11.82	Call	Bond Future	7,236.1300	7.2361	6,867.8200	6.8678	(5.090)	0	0	0
2021/12/29	2037	05/05/2022	11.83	Call	Bond Future	7,284.8400	7.2848	6,915.7600	6.9158	(5.066)	0	0	0
2021/12/29	2037	05/05/2022	11.84	Put	Bond Future	626.5300	0.6265	691.1500	0.6911	10.314	0	0	0
2021/12/29	2037	05/05/2022			Bond Future	10.7295	85.9765	10.7973	85.5420	0.633	0.0000	0.0000	11,855
2021/12/29	2037	05/05/2022	11.82	Put	Bond Future	642.6500	0.6427	708.7900	0.7088	10.292	0	0	0
2021/12/29	2037	05/05/2022	11.83	Put	Bond Future	634.5400	0.6345	699.9100	0.6999	10.302	0	0	0
2021/12/29	2037	05/05/2022	11.84	Call	Bond Future	7,333.5900	7.3336	6,963.7600	6.9638	(5.043)	0	0	0
2021/12/29	2037	04/08/2022	11.95	Call	Bond Future	7,247.7100	7.2477	6,901.3800	6.9014	(4.778)	0	0	0
2021/12/29	2037	04/08/2022	11.95	Put	Bond Future	1,214.3900	1.2144	1,310.7300	1.3107	7.933	0	0	1,050
2021/12/29	2037	04/08/2022	10.91	Put	Bond Future	3,236.6600	3.2367	3,449.7100	3.4497	6.582	0	0	0
2021/12/29	2037	04/08/2022	10.89	Call	Bond Future	3,058.3000	3.0583	2,831.4900	2.8315	(7.416)	0	0	0
2021/12/29	2037	04/08/2022	10.89	Put	Bond Future	3,297.9800	3.2980	3,513.8400	3.5138	6.545	0	0	0
2021/12/29	2037	04/08/2022	10.90	Call	Bond Future	3,090.3500	3.0904	2,862.1300	2.8621	(7.385)	0	0	0
2021/12/29	2037	04/08/2022			Bond Future	10.9283	82.7211	10.9994	82.2784	0.651	0.0000	0.0000	0
2021/12/29	2037	04/08/2022	10.91	Call	Bond Future	3,122.3000	3.1223	2,892.6800	2.8927	(7.354)	0	0	0
2021/12/29	2037	04/08/2022	11.21	Call	Bond Future	4,158.6500	4.1587	3,888.6600	3.8887	(6.492)	0	0	1,050
2021/12/29	2037	04/08/2022	11.21	Put	Bond Future	2,426.3500	2.4263	2,599.0300	2.5990	7.117	0	0	0
2021/12/29	2037	04/08/2022	11.42	Call	Bond Future	4,973.1800	4.9732	4,677.7700	4.6778	(5.940)	0	0	0
2021/12/29	2037	04/08/2022	11.42	Put	Bond Future	1,984.3800	1.9844	2,131.6400	2.1316	7.421	0	0	50
2021/12/29	2037	04/08/2022	10.10	Call	Bond Future	1,046.7000	1.0467	935.0300	0.9350	(10.669)	0	0	50
2021/12/29	2037	04/08/2022	10.10	Put	Bond Future	6,468.5400	6.4685	6,799.5400	6.7995	5.117	0	0	0
2021/12/29	2037	04/08/2022	10.90	Put	Bond Future	3,267.3300	3.2673	3,481.7800	3.4818	6.563	0	0	50
2021/12/29	2037	03/11/2022	11.32	Call	Bond Future	4,371.8800	4.3719	4,110.9700	4.1110	(5.968)	0	0	0
2021/12/29	2037	03/11/2022	11.30	Put	Bond Future	3,195.0200	3.1950	3,387.6500	3.3876	6.029	0	0	0

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2021/12/29	2037	03/11/2022	11.31	Call	Bond Future	4,337.6800	4.3377	4,077.9000	4.0779	(5.989)	0	0	0
2021/12/29	2037	03/11/2022	11.31	Put	Bond Future	3,169.2100	3.1692	3,360.7000	3.3607	6.042	0	0	0
2021/12/29	2037	03/11/2022			Bond Future	11.1160	83.7969	11.1904	83.3457	0.670	0.0000	0.0000	0
2021/12/29	2037	03/11/2022	11.32	Put	Bond Future	3,143.8700	3.1439	3,334.2300	3.3342	6.055	0	0	0
2021/12/29	2037	03/11/2022	11.30	Call	Bond Future	4,303.8800	4.3039	4,045.2400	4.0452	(6.009)	0	0	0
2021/12/29	2038	03/02/2022			Bond Future	128.1513	128.1513	128.1698	128.1698	0.014	0.0000	0.0000	6,104
2021/12/29	2038	05/05/2022			Bond Future	129.6945	129.6945	129.7124	129.7124	0.014	0.0000	0.0000	677
2021/12/29	2038	04/08/2022			Bond Future	129.4917	129.4917	129.5055	129.5055	0.011	0.0000	0.0000	0
2021/12/29	2038	03/11/2022			Bond Future	131.1282	131.1282	131.1372	131.1372	0.007	0.0000	0.0000	0
2021/12/29	2040	03/02/2022	11.57	Put	Bond Future	108.9400	0.1089	131.5700	0.1316	20.773	0	0	0
2021/12/29	2040	03/02/2022	11.58	Put	Bond Future	105.6700	0.1057	127.6400	0.1276	20.791	0	0	0
2021/12/29	2040	03/02/2022	11.59	Call	Bond Future	6,523.2400	6.5232	6,080.0100	6.0800	(6.795)	0	0	0
2021/12/29	2040	03/02/2022			Bond Future	10.6338	87.2156	10.6992	86.7511	0.615	0.0000	0.0000	90,016
2021/12/29	2040	03/02/2022	10.60	Call	Bond Future	1,358.2700	1.3583	1,126.1100	1.1261	(17.092)	0	0	2,000
2021/12/29	2040	03/02/2022	10.60	Put	Bond Future	1,599.4700	1.5995	1,831.8700	1.8319	14.530	0	0	0
2021/12/29	2040	03/02/2022	11.57	Call	Bond Future	6,403.1500	6.4032	5,961.2200	5.9612	(6.902)	0	0	0
2021/12/29	2040	03/02/2022	11.58	Call	Bond Future	6,463.1700	6.4632	6,020.5800	6.0206	(6.848)	0	0	0
2021/12/29	2040	03/02/2022	11.59	Put	Bond Future	102.5300	0.1025	123.8600	0.1239	20.804	0	0	0
2021/12/29	2040	05/05/2022	13.04	Call	Bond Future	13,655.2200	13.6552	13,202.2900	13.2023	(3.317)	0	0	0
2021/12/29	2040	05/05/2022	13.04	Put	Bond Future	155.4200	0.1554	173.0900	0.1731	11.369	0	0	1,200
2021/12/29	2040	05/05/2022	11.91	Put	Bond Future	646.1600	0.6462	715.3700	0.7154	10.711	0	0	0
2021/12/29	2040	05/05/2022	11.92	Call	Bond Future	7,804.6300	7.8046	7,402.4300	7.4024	(5.153)	0	0	0
2021/12/29	2040	05/05/2022	11.92	Put	Bond Future	638.1100	0.6381	706.5100	0.7065	10.719	0	0	0
2021/12/29	2040	05/05/2022	10.57	Call	Bond Future	1,835.0500	1.8350	1,639.0900	1.6391	(10.679)	0	0	1,200
2021/12/29	2040	05/05/2022	10.57	Put	Bond Future	3,562.0200	3.5620	3,836.6600	3.8367	7.710	0	0	0
2021/12/29	2040	05/05/2022			Bond Future	10.8148	88.2448	10.8829	87.7742	0.629	0.0000	0.0000	8,568
2021/12/29	2040	05/05/2022	11.90	Call	Bond Future	7,699.7000	7.6997	7,299.1200	7.2991	(5.203)	0	0	0
2021/12/29	2040	05/05/2022	11.90	Put	Bond Future	654.3200	0.6543	724.3400	0.7243	10.701	0	0	0
2021/12/29	2040	05/05/2022	11.91	Call	Bond Future	7,752.1500	7.7522	7,350.7600	7.3508	(5.178)	0	0	0
2021/12/29	2040	05/05/2022	9.82	Call	Bond Future	366.8700	0.3669	306.7200	0.3067	(16.395)	0	0	1,200
2021/12/29	2040	05/05/2022	9.82	Put	Bond Future	7,732.7600	7.7328	8,143.2100	8.1432	5.308	0	0	0
2021/12/29	2040	04/08/2022	12.24	Put	Bond Future	1,103.0100	1.1030	1,191.2500	1.1913	8.000	0	0	460
2021/12/29	2040	04/08/2022	11.05	Call	Bond Future	3,590.3800	3.5904	3,331.9300	3.3319	(7.198)	0	0	0
2021/12/29	2040	04/08/2022	11.05	Put	Bond Future	3,295.0400	3.2950	3,515.8900	3.5159	6.702	0	0	0
2021/12/29	2040	04/08/2022	9.70	Put	Bond Future	10,078.5300	10.0785	10,494.6900	10.4947	4.129	0	0	0
2021/12/29	2040	04/08/2022			Bond Future	11.0061	84.7652	11.0774	84.2859	0.648	0.0000	0.0000	0
2021/12/29	2040	04/08/2022	12.24	Call	Bond Future	8,829.8100	8.8298	8,438.7500	8.4388	(4.429)	0	0	0
2021/12/29	2040	04/08/2022	11.03	Call	Bond Future	3,518.7200	3.5187	3,263.2700	3.2633	(7.260)	0	0	0
2021/12/29	2040	04/08/2022	11.03	Put	Bond Future	3,357.8500	3.3579	3,581.7000	3.5817	6.666	0	0	0
2021/12/29	2040	04/08/2022	11.04	Call	Bond Future	3,554.4700	3.5545	3,297.5100	3.2975	(7.229)	0	0	0
2021/12/29	2040	04/08/2022	11.04	Put	Bond Future	3,326.3200	3.3263	3,548.6600	3.5487	6.684	0	0	0
2021/12/29	2040	04/08/2022	9.70	Call	Bond Future	490.6900	0.4907	427.5500	0.4276	(12.868)	0	0	460
2021/12/29	2040	04/08/2022	10.70	Call	Bond Future	2,442.4300	2.4424	2,238.3900	2.2384	(8.354)	0	0	460
2021/12/29	2040	04/08/2022	10.70	Put	Bond Future	4,549.6800	4.5497	4,824.9400	4.8249	6.050	0	0	0
2021/12/29	2040	03/11/2022	11.41	Put	Bond Future	3,332.5100	3.3325	3,535.5400	3.5355	6.092	0	0	0
2021/12/29	2040	03/11/2022	11.39	Call	Bond Future	4,711.6000	4.7116	4,428.6900	4.4287	(6.005)	0	0	0

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2021/12/29	2040	03/11/2022	11.40	Call	Bond Future	4,748.3900	4.7484	4,464.2600	4.4643	(5.984)	0	0	0
2021/12/29	2040	03/11/2022			Bond Future	11.1862	85.8680	11.2608	85.3796	0.666	0.0000	0.0000	0
2021/12/29	2040	03/11/2022	11.41	Call	Bond Future	4,785.3000	4.7853	4,499.9500	4.5000	(5.963)	0	0	0
2021/12/29	2040	03/11/2022	11.39	Put	Bond Future	3,387.0200	3.3870	3,592.4900	3.5925	6.066	0	0	0
2021/12/29	2040	03/11/2022	11.40	Put	Bond Future	3,359.6700	3.3597	3,563.9200	3.5639	6.079	0	0	0
2021/12/29	2044	03/02/2022	11.59	Call	Bond Future	6,332.6600	6.3327	5,882.5400	5.8825	(7.108)	0	0	0
2021/12/29	2044	03/02/2022	11.59	Put	Bond Future	122.8500	0.1229	148.3300	0.1483	20.741	0	0	0
2021/12/29	2044	03/02/2022	11.60	Call	Bond Future	6,392.9900	6.3930	5,942.1400	5.9421	(7.052)	0	0	0
2021/12/29	2044	03/02/2022	11.60	Put	Bond Future	119.2800	0.1193	144.0300	0.1440	20.749	0	0	0
2021/12/29	2044	03/02/2022			Bond Future	10.6799	83.9541	10.7456	83.4784	0.615	0.0000	0.0000	59,709
2021/12/29	2044	03/02/2022	11.61	Call	Bond Future	6,453.3000	6.4533	6,001.7500	6.0017	(6.997)	0	0	0
2021/12/29	2044	03/02/2022	11.61	Put	Bond Future	115.7800	0.1158	139.8300	0.1398	20.772	0	0	0
2021/12/29	2044	05/05/2022	11.91	Call	Bond Future	7,655.6900	7.6557	7,247.9300	7.2479	(5.326)	0	0	0
2021/12/29	2044	05/05/2022	11.91	Put	Bond Future	688.8000	0.6888	762.7800	0.7628	10.740	0	0	0
2021/12/29	2044	05/05/2022	11.92	Call	Bond Future	7,708.3400	7.7083	7,299.7300	7.2997	(5.301)	0	0	0
2021/12/29	2044	05/05/2022	11.92	Put	Bond Future	680.3700	0.6804	753.5000	0.7535	10.749	0	0	0
2021/12/29	2044	05/05/2022			Bond Future	10.8519	84.9448	10.9202	84.4631	0.629	0.0000	0.0000	5,735
2021/12/29	2044	05/05/2022	11.93	Call	Bond Future	7,760.8900	7.7609	7,351.4400	7.3514	(5.276)	0	0	0
2021/12/29	2044	05/05/2022	11.93	Put	Bond Future	671.9300	0.6719	744.2200	0.7442	10.759	0	0	0
2021/12/29	2044	04/08/2022	11.08	Call	Bond Future	3,642.9200	3.6429	3,377.5700	3.3776	(7.284)	0	0	0
2021/12/29	2044	04/08/2022	11.08	Put	Bond Future	3,321.9100	3.3219	3,547.0700	3.5471	6.778	0	0	0
2021/12/29	2044	04/08/2022	11.09	Call	Bond Future	3,679.7900	3.6798	3,412.8900	3.4129	(7.253)	0	0	0
2021/12/29	2044	04/08/2022	11.09	Put	Bond Future	3,290.3600	3.2904	3,513.9700	3.5140	6.796	0	0	0
2021/12/29	2044	04/08/2022			Bond Future	11.0333	81.5519	11.1048	81.0614	0.648	0.0000	0.0000	0
2021/12/29	2044	04/08/2022	11.10	Call	Bond Future	3,716.5600	3.7166	3,448.1300	3.4481	(7.223)	0	0	0
2021/12/29	2044	04/08/2022	11.10	Put	Bond Future	3,258.8100	3.2588	3,480.8900	3.4809	6.815	0	0	0
2021/12/29	2044	03/11/2022	11.40	Put	Bond Future	3,434.9600	3.4350	3,645.4500	3.6455	6.128	0	0	0
2021/12/29	2044	03/11/2022	11.41	Call	Bond Future	4,774.1800	4.7742	4,483.7100	4.4837	(6.084)	0	0	0
2021/12/29	2044	03/11/2022	11.41	Put	Bond Future	3,406.7700	3.4068	3,616.0000	3.6160	6.142	0	0	0
2021/12/29	2044	03/11/2022			Bond Future	11.2036	82.6131	11.2783	82.1134	0.667	0.0000	0.0000	0
2021/12/29	2044	03/11/2022	11.39	Call	Bond Future	4,699.9800	4.7000	4,412.0400	4.4120	(6.126)	0	0	0
2021/12/29	2044	03/11/2022	11.39	Put	Bond Future	3,463.3600	3.4634	3,675.1200	3.6751	6.114	0	0	0
2021/12/29	2044	03/11/2022	11.40	Call	Bond Future	4,737.0200	4.7370	4,447.8100	4.4478	(6.105)	0	0	0
2021/12/29	2046	03/02/2022			Bond Future	118.4613	118.4613	118.4787	118.4787	0.015	0.0000	0.0000	15,506
2021/12/29	2046	05/05/2022			Bond Future	118.0008	118.0008	118.0175	118.0175	0.014	0.0000	0.0000	171
2021/12/29	2046	04/08/2022			Bond Future	119.4678	119.4678	119.4809	119.4809	0.011	0.0000	0.0000	0
2021/12/29	2046	03/11/2022			Bond Future	119.0529	119.0529	119.0619	119.0619	0.008	0.0000	0.0000	0
2021/12/29	2050	03/02/2022			Bond Future	120.4248	120.4248	120.4430	120.4430	0.015	0.0000	0.0000	9,280
2021/12/29	2050	05/05/2022			Bond Future	121.8749	121.8749	121.8922	121.8922	0.014	0.0000	0.0000	379
2021/12/29	2050	04/08/2022			Bond Future	121.3743	121.3743	121.3882	121.3882	0.011	0.0000	0.0000	0
2021/12/29	2050	03/11/2022			Bond Future	122.9081	122.9081	122.9175	122.9175	0.008	0.0000	0.0000	0
2021/12/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	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
2021/12/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	AL37	03/02/2022			Index Future	813.0270	813.0270	810.7200	810.7200	(0.284)	0.0000	0.0000	0
2021/12/29	AL37	05/05/2022			Index Future	822.6080	822.6080	820.2760	820.2760	(0.283)	0.0000	0.0000	0
2021/12/29	AL37	04/08/2022			Index Future	832.5250	832.5250	830.1400	830.1400	(0.286)	0.0000	0.0000	0
2021/12/29	AL37	03/11/2022			Index Future	842.9530	842.9530	840.5090	840.5090	(0.290)	0.0000	0.0000	0
2021/12/29	AL7T	03/02/2022			Index Future	933.4950	933.4950	929.6630	929.6630	(0.411)	0.0000	0.0000	0
2021/12/29	AL7T	05/05/2022			Index Future	944.4970	944.4970	940.6210	940.6210	(0.410)	0.0000	0.0000	0
2021/12/29	AL7T	04/08/2022			Index Future	955.8830	955.8830	951.9320	951.9320	(0.413)	0.0000	0.0000	0
2021/12/29	AL7T	03/11/2022			Index Future	967.8560	967.8560	963.8230	963.8230	(0.417)	0.0000	0.0000	0
2021/12/29	ALBI	03/02/2022			Index Future	828.4480	828.4480	824.8360	824.8360	(0.436)	0.0000	0.0000	193
2021/12/29	ALBI	05/05/2022			Index Future	838.2110	838.2110	834.5580	834.5580	(0.436)	0.0000	0.0000	29
2021/12/29	ALBI	04/08/2022			Index Future	848.3160	848.3160	844.5940	844.5940	(0.439)	0.0000	0.0000	0
2021/12/29	ALBI	03/11/2022			Index Future	858.9420	858.9420	855.1440	855.1440	(0.442)	0.0000	0.0000	0
2021/12/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	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
2021/12/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/29	ES33	03/02/2022			Bond Future	11.2674	78.9516	11.3312	78.6157	0.566	0.0000	0.0000	263
2021/12/29	ES33	05/05/2022			Bond Future	11.4982	76.1248	11.5648	75.7844	0.579	0.0000	0.0000	87
2021/12/29	ES33	04/08/2022			Bond Future	11.7389	77.0237	11.8089	76.6764	0.596	0.0000	0.0000	0
2021/12/29	ES33	03/11/2022			Bond Future	11.9828	74.2678	12.0564	73.9134	0.614	0.0000	0.0000	0
2021/12/29	ES42	03/02/2022			Bond Future	11.7224	77.7067	11.7818	77.3461	0.507	0.0000	0.0000	3,579
2021/12/29	ES42	05/05/2022			Bond Future	11.9385	74.3840	12.0005	74.0186	0.520	0.0000	0.0000	1,190
2021/12/29	ES42	04/08/2022			Bond Future	12.1575	75.2607	12.2227	74.8883	0.536	0.0000	0.0000	0
2021/12/29	ES42	03/11/2022			Bond Future	12.3800	72.0031	12.4485	71.6233	0.554	0.0000	0.0000	0
2021/12/29	GOVI	03/02/2022	792.76	Call	GOVI	247,530.0000	24.7530	212,060.0000	21.2060	(14.330)	0	0	0
2021/12/29	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	03/02/2022			GOVI	817.5130	817.5130	813.9660	813.9660	(0.434)	0.0000	0.0000	987
2021/12/29	GOVI	03/02/2022	792.74	Call	GOVI	247,730.0000	24.7730	212,260.0000	21.2260	(14.318)	0	0	0
2021/12/29	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	03/02/2022	792.75	Call	GOVI	247,630.0000	24.7630	212,160.0000	21.2160	(14.324)	0	0	0
2021/12/29	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	05/05/2022	788.25	Call	GOVI	388,970.0000	38.8970	353,100.0000	35.3100	(9.222)	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
2021/12/29	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	05/05/2022			GOVI	827.1470	827.1470	823.5600	823.5600	(0.434)	0.0000	0.0000	0
2021/12/29	GOVI	05/05/2022	788.23	Call	GOVI	389,170.0000	38.9170	353,300.0000	35.3300	(9.217)	0	0	0
2021/12/29	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	05/05/2022	788.24	Call	GOVI	389,070.0000	38.9070	353,200.0000	35.3200	(9.219)	0	0	0
2021/12/29	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	04/08/2022	819.28	Call	GOVI	178,390.0000	17.8390	141,840.0000	14.1840	(20.489)	0	0	0
2021/12/29	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	04/08/2022			GOVI	837.1190	837.1190	833.4640	833.4640	(0.437)	0.0000	0.0000	0
2021/12/29	GOVI	04/08/2022	819.26	Call	GOVI	178,590.0000	17.8590	142,040.0000	14.2040	(20.466)	0	0	0
2021/12/29	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	04/08/2022	819.27	Call	GOVI	178,490.0000	17.8490	141,940.0000	14.1940	(20.477)	0	0	0
2021/12/29	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	03/11/2022	820.41	Call	GOVI	271,940.0000	27.1940	234,640.0000	23.4640	(13.716)	0	0	0
2021/12/29	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	03/11/2022	820.42	Call	GOVI	271,840.0000	27.1840	234,540.0000	23.4540	(13.721)	0	0	0
2021/12/29	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GOVI	03/11/2022			GOVI	847.6040	847.6040	843.8740	843.8740	(0.440)	0.0000	0.0000	0
2021/12/29	GOVI	03/11/2022	820.43	Call	GOVI	271,740.0000	27.1740	234,440.0000	23.4440	(13.726)	0	0	0
2021/12/29	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/29	IGOV	03/02/2022			Index Future	309.7850	309.7850	309.8070	309.8070	0.007	0.0000	0.0000	483
2021/12/29	IGOV	05/05/2022			Index Future	313.5120	313.5120	313.5350	313.5350	0.007	0.0000	0.0000	16
2021/12/29	IGOV	04/08/2022			Index Future	317.3670	317.3670	317.3810	317.3810	0.004	0.0000	0.0000	0
2021/12/29	IGOV	03/11/2022			Index Future	321.4170	321.4170	321.4200	321.4200	0.001	0.0000	0.0000	0
2021/12/29	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/29	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/29	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
2021/12/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/29	JBAF	19/01/2022			Jibar Tradeable Future	3.9250	96.0750	3.9250	96.0750	0.000	0.0000	0.0000	0
2021/12/29	JBAF	16/02/2022			Jibar Tradeable Future	4.1500	95.8500	4.1600	95.8400	0.241	0.0000	0.0000	0
2021/12/29	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2250	95.7750	0.237	0.0000	0.0000	0
2021/12/29	JBAF	20/04/2022			Jibar Tradeable Future	4.5200	95.4800	4.5200	95.4800	0.000	0.0000	0.0000	0
2021/12/29	JBAF	18/05/2022			Jibar Tradeable Future	4.5700	95.4300	4.5800	95.4200	0.219	0.0000	0.0000	0
2021/12/29	JBAF	15/06/2022			Jibar Tradeable Future	4.8450	95.1550	4.8550	95.1450	0.206	0.0000	0.0000	72
2021/12/29	JBAF	21/09/2022			Jibar Tradeable Future	5.2300	94.7700	5.2300	94.7700	0.000	0.0000	0.0000	0
2021/12/29	JBAF	21/12/2022			Jibar Tradeable Future	5.7050	94.2950	5.7050	94.2950	0.000	0.0000	0.0000	68
2021/12/29	JBAF	15/03/2023			Jibar Tradeable Future	5.9550	94.0450	5.9550	94.0450	0.000	0.0000	0.0000	0
2021/12/29	JBAF	21/06/2023			Jibar Tradeable Future	6.2100	93.7900	6.2100	93.7900	0.000	0.0000	0.0000	0
2021/12/29	JBAF	20/09/2023			Jibar Tradeable Future	6.3900	93.6100	6.3950	93.6050	0.078	0.0000	0.0000	75
2021/12/29	JBAF	20/12/2023			Jibar Tradeable Future	6.4950	93.5050	6.5650	93.4350	1.078	0.0000	0.0000	0
2021/12/29	R023	03/02/2022	5.08	Call	Bond Future	110.8600	0.1109	109.6700	0.1097	(1.073)	0	0	0
2021/12/29	R023	03/02/2022	5.08	Put	Bond Future	204.4000	0.2044	201.1500	0.2011	(1.590)	0	0	0
2021/12/29	R023	03/02/2022			Bond Future	5.1703	106.0584	5.1683	106.0605	(0.038)	0.0000	0.0000	16,431
2021/12/29	R023	03/02/2022	5.06	Call	Bond Future	101.8200	0.1018	100.6200	0.1006	(1.179)	0	0	0
2021/12/29	R023	03/02/2022	5.06	Put	Bond Future	216.0900	0.2161	212.8300	0.2128	(1.509)	0	0	0
2021/12/29	R023	03/02/2022	5.07	Call	Bond Future	106.2100	0.1062	105.0200	0.1050	(1.120)	0	0	0
2021/12/29	R023	03/02/2022	5.07	Put	Bond Future	210.1200	0.2101	206.8700	0.2069	(1.547)	0	0	0
2021/12/29	R023	05/05/2022	6.31	Call	Bond Future	858.2300	0.8582	858.7600	0.8588	0.062	0	0	0
2021/12/29	R023	05/05/2022	6.31	Put	Bond Future	56.0700	0.0561	55.2000	0.0552	(1.552)	0	0	0
2021/12/29	R023	05/05/2022			Bond Future	5.2937	103.3992	5.2920	103.4006	(0.033)	0.0000	0.0000	835
2021/12/29	R023	05/05/2022	6.29	Call	Bond Future	844.4300	0.8444	844.9400	0.8449	0.060	0	0	0
2021/12/29	R023	05/05/2022	6.29	Put	Bond Future	57.9600	0.0580	57.0700	0.0571	(1.536)	0	0	0
2021/12/29	R023	05/05/2022	6.30	Call	Bond Future	851.2600	0.8513	851.7800	0.8518	0.061	0	0	0
2021/12/29	R023	05/05/2022	6.30	Put	Bond Future	56.9400	0.0569	56.0600	0.0561	(1.545)	0	0	0
2021/12/29	R023	04/08/2022	6.05	Call	Bond Future	446.7400	0.4467	444.7900	0.4448	(0.436)	0	0	0
2021/12/29	R023	04/08/2022	6.05	Put	Bond Future	128.6300	0.1286	128.7600	0.1288	0.101	0	0	0.1
2021/12/29	R023	04/08/2022			Bond Future	5.4741	104.6289	5.4779	104.6268	0.069	0.0000	0.0000	0
2021/12/29	R023	04/08/2022	6.03	Call	Bond Future	438.6200	0.4386	436.6800	0.4367	(0.442)	0	0	0
2021/12/29	R023	04/08/2022	6.03	Put	Bond Future	131.5200	0.1315	131.6600	0.1317	0.106	0	0	0
2021/12/29	R023	04/08/2022	6.04	Call	Bond Future	442.6700	0.4427	440.7200	0.4407	(0.441)	0	0	0
2021/12/29	R023	04/08/2022	6.04	Put	Bond Future	130.0700	0.1301	130.2000	0.1302	0.100	0	0	0
2021/12/29	R023	03/11/2022	6.25	Call	Bond Future	250.3000	0.2503	246.4100	0.2464	(1.554)	0	0	0
2021/12/29	R023	03/11/2022	6.25	Put	Bond Future	123.7200	0.1237	125.7700	0.1258	1.657	0	0	0
2021/12/29	R023	03/11/2022	6.26	Call	Bond Future	252.5300	0.2525	248.6200	0.2486	(1.548)	0	0	0
2021/12/29	R023	03/11/2022	6.26	Put	Bond Future	122.8900	0.1229	124.9200	0.1249	1.652	0	0	0
2021/12/29	R023	03/11/2022			Bond Future	5.8380	102.0469	5.8573	102.0410	0.331	0.0000	0.0000	0
2021/12/29	R023	03/11/2022	6.27	Call	Bond Future	254.4200	0.2544	250.4900	0.2505	(1.545)	0	0	0
2021/12/29	R023	03/11/2022	6.27	Put	Bond Future	121.7100	0.1217	123.7200	0.1237	1.651	0	0	0
2021/12/29	R035	03/02/2022	9.92	Call	Bond Future	400.8500	0.4009	311.6300	0.3116	(22.258)	0	0	200
2021/12/29	R035	03/02/2022	9.92	Put	Bond Future	3,152.8000	3.1528	3,455.0600	3.4551	9.587	0	0	0
2021/12/29	R035	03/02/2022	11.73	Call	Bond Future	8,558.2200	8.5582	8,170.8400	8.1708	(4.526)	0	0	0

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2021/12/29	R035	03/02/2022	11.73	Put	Bond Future	22.5800	0.0226	26.6800	0.0267	18.158	0	0	280
2021/12/29	R035	03/02/2022	11.28	Call	Bond Future	6,031.2600	6.0313	5,658.6500	5.6587	(6.178)	0	0	0
2021/12/29	R035	03/02/2022	11.28	Put	Bond Future	107.9600	0.1080	126.8300	0.1268	17.479	0	0	200
2021/12/29	R035	03/02/2022	11.33	Put	Bond Future	91.5100	0.0915	107.6300	0.1076	17.616	0	0	500
2021/12/29	R035	03/02/2022	11.39	Call	Bond Future	6,647.8600	6.6479	6,269.6600	6.2697	(5.689)	0	0	0
2021/12/29	R035	03/02/2022	11.39	Put	Bond Future	74.8200	0.0748	88.1000	0.0881	17.749	0	0	683
2021/12/29	R035	03/02/2022	11.22	Call	Bond Future	5,696.0400	5.6960	5,327.1600	5.3272	(6.476)	0	0	0
2021/12/29	R035	03/02/2022	11.22	Put	Bond Future	130.2500	0.1303	152.8500	0.1529	17.351	0	0	0
2021/12/29	R035	03/02/2022	11.23	Call	Bond Future	5,751.9400	5.7519	5,382.4100	5.3824	(6.424)	0	0	0
2021/12/29	R035	03/02/2022	11.23	Put	Bond Future	126.4100	0.1264	148.3600	0.1484	17.364	0	0	0
2021/12/29	R035	03/02/2022	11.03	Call	Bond Future	4,646.4200	4.6464	4,293.4800	4.2935	(7.596)	0	0	0
2021/12/29	R035	03/02/2022	11.05	Put	Bond Future	214.6700	0.2147	251.1600	0.2512	16.998	0	0	1,600
2021/12/29	R035	03/02/2022	11.11	Call	Bond Future	5,084.9100	5.0849	4,724.3500	4.7244	(7.091)	0	0	0
2021/12/29	R035	03/02/2022	10.35	Call	Bond Future	1,466.9700	1.4670	1,252.4500	1.2525	(14.623)	0	0	1,600
2021/12/29	R035	03/02/2022	10.35	Put	Bond Future	1,342.1800	1.3422	1,519.1400	1.5191	13.185	0	0	0
2021/12/29	R035	03/02/2022	10.61	Call	Bond Future	2,516.1100	2.5161	2,232.1900	2.2322	(11.284)	0	0	0
2021/12/29	R035	03/02/2022	10.61	Put	Bond Future	713.5300	0.7135	821.0900	0.8211	15.074	0	0	200
2021/12/29	R035	03/02/2022	10.65	Call	Bond Future	2,700.7400	2.7007	2,407.8600	2.4079	(10.844)	0	0	0
2021/12/29	R035	03/02/2022	10.24	Put	Bond Future	1,711.8100	1.7118	1,921.8600	1.9219	12.271	0	0	0
2021/12/29	R035	03/02/2022	10.26	Call	Bond Future	1,173.0200	1.1730	985.5200	0.9855	(15.984)	0	0	200
2021/12/29	R035	03/02/2022	10.26	Put	Bond Future	1,639.6800	1.6397	1,843.6600	1.8437	12.440	0	0	0
2021/12/29	R035	03/02/2022	10.34	Call	Bond Future	1,432.5200	1.4325	1,220.9500	1.2209	(14.769)	0	0	0
2021/12/29	R035	03/02/2022	10.34	Put	Bond Future	1,373.1700	1.3732	1,553.0800	1.5531	13.102	0	0	500
2021/12/29	R035	03/02/2022			Bond Future	10.3309	93.6265	10.3909	93.2350	0.580	0.0000	0.0000	103,053
2021/12/29	R035	03/02/2022	9.70	Call	Bond Future	154.6000	0.1546	112.1900	0.1122	(27.432)	0	0	683
2021/12/29	R035	03/02/2022	9.70	Put	Bond Future	4,429.3200	4.4293	4,778.3900	4.7784	7.881	0	0	0
2021/12/29	R035	03/02/2022	10.10	Call	Bond Future	745.3500	0.7453	606.1100	0.6061	(18.681)	0	0	280
2021/12/29	R035	03/02/2022	10.10	Put	Bond Future	2,277.3000	2.2773	2,529.5400	2.5295	11.076	0	0	0
2021/12/29	R035	03/02/2022	11.88	Call	Bond Future	9,392.9900	9.3930	9,003.8500	9.0038	(4.143)	0	0	0
2021/12/29	R035	03/02/2022	11.88	Put	Bond Future	12.9500	0.0129	15.2900	0.0153	18.069	0	0	1,800
2021/12/29	R035	03/02/2022	11.33	Call	Bond Future	6,311.0600	6.3111	5,935.7000	5.9357	(5.948)	0	0	0
2021/12/29	R035	03/02/2022	11.24	Call	Bond Future	5,807.8700	5.8079	5,437.7100	5.4377	(6.373)	0	0	0
2021/12/29	R035	03/02/2022	11.24	Put	Bond Future	122.6700	0.1227	143.9900	0.1440	17.380	0	0	0
2021/12/29	R035	03/02/2022	11.03	Put	Bond Future	227.4400	0.2274	265.9800	0.2660	16.945	0	0	280
2021/12/29	R035	03/02/2022	11.05	Call	Bond Future	4,755.4300	4.7554	4,400.4400	4.4004	(7.465)	0	0	0
2021/12/29	R035	03/02/2022	11.11	Put	Bond Future	180.3300	0.1803	211.2500	0.2113	17.146	0	0	200
2021/12/29	R035	03/02/2022	10.65	Put	Bond Future	644.0400	0.6440	742.6400	0.7426	15.310	0	0	683
2021/12/29	R035	03/02/2022	10.24	Call	Bond Future	1,112.9700	1.1130	931.5400	0.9315	(16.301)	0	0	500
2021/12/29	R035	05/05/2022	11.63	Call	Bond Future	7,315.3100	7.3153	6,977.0400	6.9770	(4.624)	0	0	0
2021/12/29	R035	05/05/2022	11.63	Put	Bond Future	625.3000	0.6253	683.7000	0.6837	9.340	0	0	0
2021/12/29	R035	05/05/2022	11.64	Call	Bond Future	7,364.1800	7.3642	7,025.2200	7.0252	(4.603)	0	0	0
2021/12/29	R035	05/05/2022	11.64	Put	Bond Future	617.2400	0.6172	674.9500	0.6750	9.350	0	0	0
2021/12/29	R035	05/05/2022	10.72	Call	Bond Future	3,219.2800	3.2193	2,979.3000	2.9793	(7.454)	0	0	1,200
2021/12/29	R035	05/05/2022	10.72	Put	Bond Future	1,958.7000	1.9587	2,115.3900	2.1154	8.000	0	0	0
2021/12/29	R035	05/05/2022			Bond Future	10.5203	90.2530	10.5827	89.8564	0.593	0.0000	0.0000	8,926
2021/12/29	R035	05/05/2022	11.65	Call	Bond Future	7,413.0900	7.4131	7,073.4500	7.0735	(4.582)	0	0	0
2021/12/29	R035	05/05/2022	11.65	Put	Bond Future	609.2800	0.6093	666.3100	0.6663	9.360	0	0	0
2021/12/29	R035	05/05/2022	12.64	Call	Bond Future	12,320.6300	12.3206	11,940.2100	11.9402	(3.088)	0	0	0

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2021/12/29	R035	05/05/2022	12.64	Put	Bond Future	160.0300	0.1600	176.2800	0.1763	10.154	0	0	1,200
2021/12/29	R035	05/05/2022	10.82	Call	Bond Future	3,611.0200	3.6110	3,356.4100	3.3564	(7.051)	0	0	0
2021/12/29	R035	05/05/2022	10.82	Put	Bond Future	1,728.9100	1.7289	1,870.9700	1.8710	8.217	0	0	1,200
2021/12/29	R035	04/08/2022	11.13	Put	Bond Future	2,139.4800	2.1395	2,282.6300	2.2826	6.691	0	0	100
2021/12/29	R035	04/08/2022	10.72	Call	Bond Future	3,169.0900	3.1691	2,956.5500	2.9565	(6.707)	0	0	0
2021/12/29	R035	04/08/2022	10.72	Put	Bond Future	3,162.1500	3.1621	3,354.2000	3.3542	6.073	0	0	0
2021/12/29	R035	04/08/2022	10.73	Call	Bond Future	3,201.3600	3.2014	2,987.5500	2.9875	(6.679)	0	0	0
2021/12/29	R035	04/08/2022	10.73	Put	Bond Future	3,132.4800	3.1325	3,323.2600	3.3233	6.090	0	0	0
2021/12/29	R035	04/08/2022	9.84	Call	Bond Future	959.5400	0.9595	863.0200	0.8630	(10.059)	0	0	100
2021/12/29	R035	04/08/2022	9.84	Put	Bond Future	6,656.3400	6.6563	6,964.4100	6.9644	4.628	0	0	0
2021/12/29	R035	04/08/2022	10.53	Put	Bond Future	3,765.0500	3.7650	3,981.7800	3.9818	5.756	0	0	0
2021/12/29	R035	04/08/2022	10.64	Call	Bond Future	2,914.8400	2.9148	2,712.5800	2.7126	(6.939)	0	0	0
2021/12/29	R035	04/08/2022	10.64	Put	Bond Future	3,405.6500	3.4056	3,607.9800	3.6080	5.941	0	0	100
2021/12/29	R035	04/08/2022	9.53	Call	Bond Future	566.2200	0.5662	501.9600	0.5020	(11.349)	0	0	400
2021/12/29	R035	04/08/2022	9.53	Put	Bond Future	8,397.3200	8.3973	8,737.6500	8.7376	4.053	0	0	0
2021/12/29	R035	04/08/2022			Bond Future	10.7189	91.3014	10.7844	90.8968	0.611	0.0000	0.0000	0
2021/12/29	R035	04/08/2022	11.13	Call	Bond Future	4,635.3600	4.6354	4,373.9200	4.3739	(5.640)	0	0	0
2021/12/29	R035	04/08/2022	12.18	Call	Bond Future	9,240.0900	9.2401	8,896.6100	8.8966	(3.717)	0	0	0
2021/12/29	R035	04/08/2022	12.18	Put	Bond Future	816.4100	0.8164	877.5200	0.8775	7.485	0	0	400
2021/12/29	R035	04/08/2022	10.74	Call	Bond Future	3,234.0700	3.2341	3,018.9900	3.0190	(6.650)	0	0	0
2021/12/29	R035	04/08/2022	10.74	Put	Bond Future	3,103.3200	3.1033	3,292.8300	3.2928	6.107	0	0	0
2021/12/29	R035	04/08/2022	10.53	Call	Bond Future	2,583.2300	2.5832	2,395.3700	2.3954	(7.272)	0	0	400
2021/12/29	R035	03/11/2022	11.15	Call	Bond Future	4,441.2200	4.4412	4,199.3800	4.1994	(5.445)	0	0	0
2021/12/29	R035	03/11/2022	11.15	Put	Bond Future	3,059.0900	3.0591	3,230.1400	3.2301	5.592	0	0	0
2021/12/29	R035	03/11/2022			Bond Future	10.9180	88.0080	10.9867	87.5951	0.630	0.0000	0.0000	0
2021/12/29	R035	03/11/2022	11.14	Call	Bond Future	4,407.0500	4.4070	4,166.2400	4.1662	(5.464)	0	0	0
2021/12/29	R035	03/11/2022	11.14	Put	Bond Future	3,083.8500	3.0838	3,255.9300	3.2559	5.580	0	0	0
2021/12/29	R035	03/11/2022	11.13	Call	Bond Future	4,373.0000	4.3730	4,133.2200	4.1332	(5.483)	0	0	0
2021/12/29	R035	03/11/2022	11.13	Put	Bond Future	3,108.7800	3.1088	3,281.8900	3.2819	5.568	0	0	0
2021/12/29	R186	03/02/2022	7.30	Call	Bond Future	122.1900	0.1222	84.6500	0.0846	(30.723)	0	0	0
2021/12/29	R186	03/02/2022	7.30	Put	Bond Future	2,464.2300	2.4642	2,726.8600	2.7269	10.658	0	0	0
2021/12/29	R186	03/02/2022			Bond Future	7.8451	111.9624	7.9160	111.6623	0.904	0.0000	0.0000	69,865
2021/12/29	R186	03/02/2022	7.28	Call	Bond Future	111.6100	0.1116	76.7600	0.0768	(31.225)	0	0	0
2021/12/29	R186	03/02/2022	7.28	Put	Bond Future	2,540.7600	2.5408	2,806.0800	2.8061	10.443	0	0	0
2021/12/29	R186	03/02/2022	7.29	Call	Bond Future	116.8100	0.1168	80.6200	0.0806	(30.982)	0	0	0
2021/12/29	R186	03/02/2022	7.29	Put	Bond Future	2,502.4000	2.5024	2,766.3800	2.7664	10.549	0	0	0
2021/12/29	R186	05/05/2022	9.18	Call	Bond Future	4,700.9700	4.7010	4,438.1200	4.4381	(5.591)	0	0	0
2021/12/29	R186	05/05/2022	9.18	Put	Bond Future	312.4600	0.3125	354.1100	0.3541	13.330	0	0	454
2021/12/29	R186	05/05/2022	8.32	Call	Bond Future	2,124.0500	2.1241	1,935.9800	1.9360	(8.854)	0	0	0
2021/12/29	R186	05/05/2022	8.32	Put	Bond Future	1,076.2600	1.0763	1,192.6900	1.1927	10.818	0	0	0
2021/12/29	R186	05/05/2022	8.14	Call	Bond Future	1,700.1400	1.7001	1,534.1800	1.5342	(9.762)	0	0	454
2021/12/29	R186	05/05/2022	8.14	Put	Bond Future	1,368.3500	1.3684	1,506.8900	1.5069	10.125	0	0	0
2021/12/29	R186	05/05/2022	7.28	Call	Bond Future	382.4000	0.3824	322.8100	0.3228	(15.583)	0	0	435
2021/12/29	R186	05/05/2022	7.28	Put	Bond Future	3,554.3900	3.5544	3,799.3000	3.7993	6.890	0	0	0
2021/12/29	R186	05/05/2022	7.48	Call	Bond Future	588.2800	0.5883	506.3300	0.5063	(13.930)	0	0	3,600
2021/12/29	R186	05/05/2022	7.48	Put	Bond Future	2,933.0300	2.9330	3,155.5800	3.1556	7.588	0	0	0
2021/12/29	R186	05/05/2022			Bond Future	8.0571	113.2829	8.1332	112.9784	0.944	0.0000	0.0000	4,514

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
2021/12/29	R186	05/05/2022	8.64	Call	Bond Future	2,997.0300	2.9970	2,774.6600	2.7747	(7.420)	0	0	0
2021/12/29	R186	05/05/2022	8.64	Put	Bond Future	690.8200	0.6908	772.9500	0.7730	11.889	0	0	4,035
2021/12/29	R186	05/05/2022	8.94	Call	Bond Future	3,916.8100	3.9168	3,669.3200	3.6693	(6.319)	0	0	0
2021/12/29	R186	05/05/2022	8.94	Put	Bond Future	447.4400	0.4474	504.4500	0.5045	12.741	0	0	454
2021/12/29	R186	05/05/2022	8.31	Call	Bond Future	2,099.0700	2.0991	1,912.1800	1.9122	(8.903)	0	0	0
2021/12/29	R186	05/05/2022	8.31	Put	Bond Future	1,090.9000	1.0909	1,208.5100	1.2085	10.781	0	0	0
2021/12/29	R186	05/05/2022	8.35	Call	Bond Future	2,200.1000	2.2001	2,008.5100	2.0085	(8.708)	0	0	454
2021/12/29	R186	05/05/2022	8.35	Put	Bond Future	1,033.5500	1.0336	1,146.4600	1.1465	10.924	0	0	0
2021/12/29	R186	05/05/2022	7.88	Call	Bond Future	1,180.8400	1.1808	1,048.4500	1.0484	(11.212)	0	0	435
2021/12/29	R186	05/05/2022	7.88	Put	Bond Future	1,893.7700	1.8938	2,065.8800	2.0659	9.088	0	0	0
2021/12/29	R186	05/05/2022	8.30	Call	Bond Future	2,074.2200	2.0742	1,888.5300	1.8885	(8.952)	0	0	0
2021/12/29	R186	05/05/2022	8.30	Put	Bond Future	1,105.6900	1.1057	1,224.5000	1.2245	10.745	0	0	0
2021/12/29	R186	05/05/2022	6.73	Call	Bond Future	103.6900	0.1037	83.2300	0.0832	(19.732)	0	0	3,600
2021/12/29	R186	05/05/2022	6.73	Put	Bond Future	5,590.3500	5.5903	5,874.3900	5.8744	5.081	0	0	0
2021/12/29	R186	04/08/2022	8.15	Call	Bond Future	1,689.6600	1.6897	1,543.7400	1.5437	(8.636)	0	0	0
2021/12/29	R186	04/08/2022	8.15	Put	Bond Future	2,210.5700	2.2106	2,376.9000	2.3769	7.524	0	0	0
2021/12/29	R186	04/08/2022	9.78	Call	Bond Future	5,935.8700	5.9359	5,670.8400	5.6708	(4.465)	0	0	0
2021/12/29	R186	04/08/2022	9.78	Put	Bond Future	469.1200	0.4691	516.3400	0.5163	10.066	0	0	3,600
2021/12/29	R186	04/08/2022	7.96	Call	Bond Future	1,355.5800	1.3556	1,228.6200	1.2286	(9.366)	0	0	3,600
2021/12/29	R186	04/08/2022			Bond Future	8.2873	109.3307	8.3700	109.0184	0.998	0.0000	0.0000	0
2021/12/29	R186	04/08/2022	8.14	Call	Bond Future	1,671.3000	1.6713	1,526.3700	1.5264	(8.672)	0	0	0
2021/12/29	R186	04/08/2022	8.14	Put	Bond Future	2,230.2800	2.2303	2,397.6000	2.3976	7.502	0	0	0
2021/12/29	R186	04/08/2022	6.96	Call	Bond Future	262.5700	0.2626	224.0300	0.2240	(14.678)	0	0	3,600
2021/12/29	R186	04/08/2022	6.96	Put	Bond Future	5,432.7000	5.4327	5,706.4100	5.7064	5.038	0	0	0
2021/12/29	R186	04/08/2022	7.96	Put	Bond Future	2,602.6000	2.6026	2,787.8900	2.7879	7.119	0	0	0
2021/12/29	R186	04/08/2022	8.13	Call	Bond Future	1,652.7100	1.6527	1,508.7800	1.5088	(8.709)	0	0	0
2021/12/29	R186	04/08/2022	8.13	Put	Bond Future	2,249.7700	2.2498	2,418.0900	2.4181	7.482	0	0	0
2021/12/29	R186	03/11/2022	8.53	Call	Bond Future	2,302.0800	2.3021	2,138.2500	2.1382	(7.117)	0	0	0
2021/12/29	R186	03/11/2022	8.53	Put	Bond Future	2,283.0200	2.2830	2,439.0800	2.4391	6.836	0	0	0
2021/12/29	R186	03/11/2022	8.54	Call	Bond Future	2,321.2000	2.3212	2,156.5800	2.1566	(7.092)	0	0	0
2021/12/29	R186	03/11/2022	8.54	Put	Bond Future	2,266.5900	2.2666	2,421.8600	2.4219	6.850	0	0	0
2021/12/29	R186	03/11/2022			Bond Future	8.5246	110.7369	8.6148	110.4170	1.057	0.0000	0.0000	0
2021/12/29	R186	03/11/2022	8.55	Call	Bond Future	2,340.4000	2.3404	2,174.9900	2.1750	(7.068)	0	0	0
2021/12/29	R186	03/11/2022	8.55	Put	Bond Future	2,250.2600	2.2503	2,404.7400	2.4047	6.865	0	0	0
2021/12/29	R197	03/02/2022			Bond Future	322.1139	322.1139	322.1030	322.1030	(0.003)	0.0000	0.0000	1,132
2021/12/29	R197	05/05/2022			Bond Future	325.9924	325.9924	325.9791	325.9791	(0.004)	0.0000	0.0000	237
2021/12/29	R197	04/08/2022			Bond Future	321.6724	321.6724	321.6486	321.6486	(0.007)	0.0000	0.0000	0
2021/12/29	R197	03/11/2022			Bond Future	325.7379	325.7379	325.7018	325.7018	(0.011)	0.0000	0.0000	0
2021/12/29	R202	03/02/2022			Bond Future	246.6594	246.6594	246.6933	246.6933	0.014	0.0000	0.0000	7,693
2021/12/29	R202	05/05/2022			Bond Future	249.6295	249.6295	249.6619	249.6619	0.013	0.0000	0.0000	413
2021/12/29	R202	04/08/2022			Bond Future	248.2856	248.2856	248.3102	248.3102	0.010	0.0000	0.0000	0
2021/12/29	R202	03/11/2022			Bond Future	251.4230	251.4230	251.4390	251.4390	0.006	0.0000	0.0000	0
2021/12/29	R209	03/02/2022	11.02	Call	Bond Future	4,199.6000	4.1996	3,856.8600	3.8569	(8.161)	0	0	0
2021/12/29	R209	03/02/2022	11.02	Put	Bond Future	168.8500	0.1689	202.5900	0.2026	19.982	0	0	0
2021/12/29	R209	03/02/2022	11.03	Call	Bond Future	4,247.5200	4.2475	3,903.8600	3.9039	(8.091)	0	0	0

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2021/12/29	R209	03/02/2022	11.03	Put	Bond Future	163.8900	0.1639	196.7100	0.1967	20.026	0	0	0
2021/12/29	R209	03/02/2022			Bond Future	10.2897	72.4752	10.3553	72.0987	0.638	0.0000	0.0000	20,296
2021/12/29	R209	03/02/2022	11.04	Call	Bond Future	4,295.5300	4.2955	3,950.9600	3.9510	(8.022)	0	0	0
2021/12/29	R209	03/02/2022	11.04	Put	Bond Future	159.0700	0.1591	190.9800	0.1910	20.060	0	0	0
2021/12/29	R209	05/05/2022	11.44	Call	Bond Future	5,822.2500	5.8223	5,504.8700	5.5049	(5.451)	0	0	0
2021/12/29	R209	05/05/2022	11.44	Put	Bond Future	608.7800	0.6088	672.7800	0.6728	10.513	0	0	0
2021/12/29	R209	05/05/2022	9.75	Call	Bond Future	597.6700	0.5977	513.4200	0.5134	(14.096)	0	0	8,525
2021/12/29	R209	05/05/2022	9.75	Put	Bond Future	4,748.4800	4.7485	5,045.6100	5.0456	6.257	0	0	0
2021/12/29	R209	05/05/2022	10.75	Call	Bond Future	3,089.6400	3.0896	2,846.0600	2.8461	(7.884)	0	0	0
2021/12/29	R209	05/05/2022	10.75	Put	Bond Future	1,484.4700	1.4845	1,622.2700	1.6223	9.283	0	0	12,050
2021/12/29	R209	05/05/2022	11.43	Call	Bond Future	5,779.8900	5.7799	5,463.2800	5.4633	(5.478)	0	0	0
2021/12/29	R209	05/05/2022	11.43	Put	Bond Future	616.7400	0.6167	681.5100	0.6815	10.502	0	0	0
2021/12/29	R209	05/05/2022			Bond Future	10.4595	70.1890	10.5277	69.8076	0.652	0.0000	0.0000	5,396
2021/12/29	R209	05/05/2022	11.45	Call	Bond Future	5,864.7600	5.8648	5,546.6400	5.5466	(5.424)	0	0	0
2021/12/29	R209	05/05/2022	11.45	Put	Bond Future	601.0200	0.6010	664.2800	0.6643	10.525	0	0	0
2021/12/29	R209	05/05/2022	12.00	Call	Bond Future	8,234.1500	8.2341	7,885.0200	7.8850	(4.240)	0	0	0
2021/12/29	R209	05/05/2022	12.00	Put	Bond Future	290.2000	0.2902	322.4500	0.3224	11.113	0	0	12,050
2021/12/29	R209	04/08/2022	10.57	Put	Bond Future	2,904.0300	2.9040	3,097.0500	3.0970	6.647	0	0	0
2021/12/29	R209	04/08/2022	10.58	Call	Bond Future	2,579.4800	2.5795	2,382.7900	2.3828	(7.625)	0	0	0
2021/12/29	R209	04/08/2022	10.58	Put	Bond Future	2,876.5300	2.8765	3,068.2700	3.0683	6.666	0	0	0
2021/12/29	R209	04/08/2022			Bond Future	10.6340	71.0046	10.7051	70.6161	0.669	0.0000	0.0000	0
2021/12/29	R209	04/08/2022	10.57	Call	Bond Future	2,551.7800	2.5518	2,356.3700	2.3564	(7.658)	0	0	0
2021/12/29	R209	04/08/2022	10.59	Call	Bond Future	2,607.3200	2.6073	2,409.3600	2.4094	(7.592)	0	0	0
2021/12/29	R209	04/08/2022	10.59	Put	Bond Future	2,849.2400	2.8492	3,039.7100	3.0397	6.685	0	0	0
2021/12/29	R209	03/11/2022	11.03	Call	Bond Future	3,878.6400	3.8786	3,647.2800	3.6473	(5.965)	0	0	0
2021/12/29	R209	03/11/2022	11.03	Put	Bond Future	2,701.8300	2.7018	2,866.2700	2.8663	6.086	0	0	0
2021/12/29	R209	03/11/2022			Bond Future	10.8075	68.7848	10.8817	68.3890	0.687	0.0000	0.0000	0
2021/12/29	R209	03/11/2022	11.01	Call	Bond Future	3,816.8900	3.8169	3,587.5200	3.5875	(6.009)	0	0	0
2021/12/29	R209	03/11/2022	11.01	Put	Bond Future	2,744.6900	2.7447	2,911.1200	2.9111	6.064	0	0	0
2021/12/29	R209	03/11/2022	11.02	Call	Bond Future	3,847.5900	3.8476	3,617.2300	3.6172	(5.987)	0	0	0
2021/12/29	R209	03/11/2022	11.02	Put	Bond Future	2,723.0600	2.7231	2,888.5000	2.8885	6.076	0	0	0
2021/12/29	R210	03/02/2022			Bond Future	213.8940	213.8940	213.9111	213.9111	0.008	0.0000	0.0000	1,449
2021/12/29	R210	05/05/2022			Bond Future	213.6088	213.6088	213.6247	213.6247	0.007	0.0000	0.0000	104
2021/12/29	R210	04/08/2022			Bond Future	216.2644	216.2644	216.2733	216.2733	0.004	0.0000	0.0000	0
2021/12/29	R210	03/11/2022			Bond Future	216.0797	216.0797	216.0810	216.0810	0.001	0.0000	0.0000	0
2021/12/29	R213	03/02/2022	8.63	Call	Bond Future	13.7100	0.0137	8.2900	0.0083	(39.533)	0	0	200
2021/12/29	R213	03/02/2022	8.63	Put	Bond Future	5,718.2900	5.7183	6,058.1200	6.0581	5.943	0	0	0
2021/12/29	R213	03/02/2022	8.80	Call	Bond Future	36.8000	0.0368	23.7900	0.0238	(35.353)	0	0	102
2021/12/29	R213	03/02/2022	8.80	Put	Bond Future	4,764.0300	4.7640	5,096.2700	5.0963	6.974	0	0	0
2021/12/29	R213	03/02/2022	10.60	Put	Bond Future	72.6000	0.0726	88.0500	0.0880	21.281	0	0	430
2021/12/29	R213	03/02/2022	10.67	Call	Bond Future	5,232.4800	5.2325	4,899.5600	4.8996	(6.363)	0	0	0
2021/12/29	R213	03/02/2022	10.67	Put	Bond Future	57.4500	0.0575	69.7800	0.0698	21.462	0	0	220
2021/12/29	R213	03/02/2022	10.00	Call	Bond Future	2,255.5700	2.2556	1,992.9600	1.9930	(11.643)	0	0	0
2021/12/29	R213	03/02/2022	10.00	Put	Bond Future	456.8500	0.4569	539.4900	0.5395	18.089	0	0	430
2021/12/29	R213	03/02/2022	9.98	Call	Bond Future	2,178.5600	2.1786	1,919.9000	1.9199	(11.873)	0	0	0
2021/12/29	R213	03/02/2022	9.98	Put	Bond Future	483.4700	0.4835	570.0600	0.5701	17.910	0	0	0

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2021/12/29	R213	03/02/2022	9.22	Put	Bond Future	2,647.2700	2.6473	2,923.4100	2.9234	10.431	0	0	0
2021/12/29	R213	03/02/2022	9.58	Put	Bond Future	1,324.4100	1.3244	1,509.3600	1.5094	13.965	0	0	200
2021/12/29	R213	03/02/2022			Bond Future	9.6574	87.3021	9.7224	86.9569	0.673	0.0000	0.0000	22,660
2021/12/29	R213	03/02/2022	9.15	Call	Bond Future	208.9600	0.2090	153.5200	0.1535	(26.531)	0	0	220
2021/12/29	R213	03/02/2022	9.15	Put	Bond Future	2,966.3500	2.9663	3,256.1600	3.2562	9.770	0	0	0
2021/12/29	R213	03/02/2022	10.25	Call	Bond Future	3,301.0700	3.3011	2,999.5900	2.9996	(9.133)	0	0	0
2021/12/29	R213	03/02/2022	10.25	Put	Bond Future	221.1000	0.2211	264.8700	0.2649	19.796	0	0	102
2021/12/29	R213	03/02/2022	10.60	Call	Bond Future	4,903.3700	4.9034	4,573.5700	4.5736	(6.726)	0	0	0
2021/12/29	R213	03/02/2022	10.15	Call	Bond Future	2,868.5400	2.8685	2,580.4200	2.5804	(10.044)	0	0	0
2021/12/29	R213	03/02/2022	10.15	Put	Bond Future	297.9600	0.2980	355.0900	0.3551	19.174	0	0	200
2021/12/29	R213	03/02/2022	10.17	Call	Bond Future	2,953.7500	2.9538	2,662.7400	2.6627	(9.852)	0	0	0
2021/12/29	R213	03/02/2022	10.17	Put	Bond Future	280.9600	0.2810	335.2000	0.3352	19.305	0	0	220
2021/12/29	R213	03/02/2022	9.96	Call	Bond Future	2,102.7300	2.1027	1,848.1400	1.8481	(12.108)	0	0	0
2021/12/29	R213	03/02/2022	9.96	Put	Bond Future	511.4300	0.5114	602.0900	0.6021	17.727	0	0	0
2021/12/29	R213	03/02/2022	9.97	Call	Bond Future	2,140.5100	2.1405	1,883.8700	1.8839	(11.990)	0	0	0
2021/12/29	R213	03/02/2022	9.97	Put	Bond Future	497.2900	0.4973	585.9000	0.5859	17.819	0	0	0
2021/12/29	R213	03/02/2022	9.22	Call	Bond Future	277.1300	0.2771	208.0200	0.2080	(24.938)	0	0	430
2021/12/29	R213	03/02/2022	9.58	Call	Bond Future	911.2600	0.9113	750.9600	0.7510	(17.591)	0	0	0
2021/12/29	R213	03/02/2022	9.76	Call	Bond Future	1,411.6600	1.4117	1,203.4900	1.2035	(14.746)	0	0	0
2021/12/29	R213	03/02/2022	9.76	Put	Bond Future	867.6200	0.8676	1,004.7000	1.0047	15.800	0	0	102
2021/12/29	R213	05/05/2022	10.63	Call	Bond Future	4,677.1900	4.6772	4,403.8000	4.4038	(5.845)	0	0	0
2021/12/29	R213	05/05/2022	10.65	Put	Bond Future	754.0600	0.7541	828.8400	0.8288	9.917	0	0	0
2021/12/29	R213	05/05/2022			Bond Future	9.8506	84.8000	9.9185	84.4501	0.690	0.0000	0.0000	0
2021/12/29	R213	05/05/2022	10.63	Put	Bond Future	773.6400	0.7736	850.1200	0.8501	9.886	0	0	0
2021/12/29	R213	05/05/2022	10.64	Call	Bond Future	4,715.8100	4.7158	4,441.5600	4.4416	(5.816)	0	0	0
2021/12/29	R213	05/05/2022	10.64	Put	Bond Future	763.7200	0.7637	839.3400	0.8393	9.902	0	0	0
2021/12/29	R213	05/05/2022	10.65	Call	Bond Future	4,754.6400	4.7546	4,479.5500	4.4795	(5.786)	0	0	0
2021/12/29	R213	04/08/2022	9.88	Call	Bond Future	2,159.2400	2.1592	1,992.9200	1.9929	(7.703)	0	0	0
2021/12/29	R213	04/08/2022	9.89	Call	Bond Future	2,183.0300	2.1830	2,015.5700	2.0156	(7.671)	0	0	0
2021/12/29	R213	04/08/2022	9.90	Put	Bond Future	2,985.9500	2.9860	3,174.4700	3.1745	6.314	0	0	0
2021/12/29	R213	04/08/2022			Bond Future	10.0547	85.7880	10.1263	85.4309	0.712	0.0000	0.0000	0
2021/12/29	R213	04/08/2022	9.88	Put	Bond Future	3,039.6200	3.0396	3,230.4200	3.2304	6.277	0	0	0
2021/12/29	R213	04/08/2022	9.89	Put	Bond Future	3,012.7000	3.0127	3,202.3600	3.2024	6.295	0	0	0
2021/12/29	R213	04/08/2022	9.90	Call	Bond Future	2,206.9600	2.2070	2,038.3600	2.0384	(7.639)	0	0	0
2021/12/29	R213	03/11/2022	10.38	Call	Bond Future	3,329.5800	3.3296	3,128.3900	3.1284	(6.043)	0	0	0
2021/12/29	R213	03/11/2022	10.38	Put	Bond Future	2,759.5600	2.7596	2,922.8900	2.9229	5.919	0	0	0
2021/12/29	R213	03/11/2022	10.39	Call	Bond Future	3,356.3500	3.3563	3,154.2400	3.1542	(6.022)	0	0	0
2021/12/29	R213	03/11/2022	10.39	Put	Bond Future	2,738.2900	2.7383	2,900.7000	2.9007	5.931	0	0	0
2021/12/29	R213	03/11/2022			Bond Future	10.2619	83.3661	10.3373	83.0016	0.735	0.0000	0.0000	0
2021/12/29	R213	03/11/2022	10.40	Call	Bond Future	3,382.9100	3.3829	3,179.8900	3.1799	(6.001)	0	0	0
2021/12/29	R213	03/11/2022	10.40	Put	Bond Future	2,716.8400	2.7168	2,878.3400	2.8783	5.944	0	0	0
2021/12/29	R214	03/02/2022	11.39	Put	Bond Future	153.8700	0.1539	182.2400	0.1822	18.438	0	0	0
2021/12/29	R214	03/02/2022	11.40	Put	Bond Future	149.3600	0.1494	176.9300	0.1769	18.459	0	0	0
2021/12/29	R214	03/02/2022	11.41	Call	Bond Future	4,505.8100	4.5058	4,174.7500	4.1748	(7.347)	0	0	0
2021/12/29	R214	03/02/2022			Bond Future	10.6342	69.4043	10.6948	69.0465	0.570	0.0000	0.0000	17,604
2021/12/29	R214	03/02/2022	11.39	Call	Bond Future	4,407.9800	4.4080	4,078.4900	4.0785	(7.475)	0	0	0
2021/12/29	R214	03/02/2022	11.40	Call	Bond Future	4,456.8500	4.4569	4,126.5600	4.1266	(7.411)	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
2021/12/29	R214	03/02/2022	11.41	Put	Bond Future	145.0100	0.1450	171.8100	0.1718	18.481	0	0	0
2021/12/29	R214	05/05/2022	11.73	Put	Bond Future	703.9900	0.7040	769.0400	0.7690	9.240	0	0	0
2021/12/29	R214	05/05/2022	11.74	Put	Bond Future	695.4000	0.6954	759.7200	0.7597	9.249	0	0	0
2021/12/29	R214	05/05/2022	11.75	Call	Bond Future	5,860.6900	5.8607	5,561.7400	5.5617	(5.101)	0	0	0
2021/12/29	R214	05/05/2022			Bond Future	10.7970	66.9435	10.8599	66.5809	0.583	0.0000	0.0000	441
2021/12/29	R214	05/05/2022	11.73	Call	Bond Future	5,775.8900	5.7759	5,478.3900	5.4784	(5.151)	0	0	0
2021/12/29	R214	05/05/2022	11.74	Call	Bond Future	5,818.2700	5.8183	5,520.0400	5.5200	(5.126)	0	0	0
2021/12/29	R214	05/05/2022	11.75	Put	Bond Future	686.9200	0.6869	750.5200	0.7505	9.259	0	0	0
2021/12/29	R214	04/08/2022	10.98	Put	Bond Future	2,799.8900	2.7999	2,972.5300	2.9725	6.166	0	0	0
2021/12/29	R214	04/08/2022	10.99	Call	Bond Future	2,907.1100	2.9071	2,709.3200	2.7093	(6.804)	0	0	0
2021/12/29	R214	04/08/2022			Bond Future	10.9663	67.7202	11.0319	67.3510	0.599	0.0000	0.0000	0
2021/12/29	R214	04/08/2022	10.97	Call	Bond Future	2,848.2200	2.8482	2,652.7800	2.6528	(6.862)	0	0	0
2021/12/29	R214	04/08/2022	10.97	Put	Bond Future	2,827.0400	2.8270	3,000.8500	3.0008	6.148	0	0	0
2021/12/29	R214	04/08/2022	10.98	Call	Bond Future	2,877.4900	2.8775	2,680.8800	2.6809	(6.833)	0	0	0
2021/12/29	R214	04/08/2022	10.99	Put	Bond Future	2,773.1700	2.7732	2,944.6300	2.9446	6.183	0	0	0
2021/12/29	R214	03/11/2022	11.34	Call	Bond Future	3,909.7600	3.9098	3,690.0400	3.6900	(5.620)	0	0	0
2021/12/29	R214	03/11/2022	11.36	Put	Bond Future	2,745.5300	2.7455	2,900.1200	2.9001	5.631	0	0	0
2021/12/29	R214	03/11/2022			Bond Future	11.1344	65.3200	11.2029	64.9438	0.615	0.0000	0.0000	0
2021/12/29	R214	03/11/2022	11.34	Put	Bond Future	2,791.1700	2.7912	2,947.6600	2.9477	5.607	0	0	0
2021/12/29	R214	03/11/2022	11.35	Call	Bond Future	3,940.4900	3.9405	3,719.8200	3.7198	(5.600)	0	0	0
2021/12/29	R214	03/11/2022	11.35	Put	Bond Future	2,768.2700	2.7683	2,923.8100	2.9238	5.619	0	0	0
2021/12/29	R214	03/11/2022	11.36	Call	Bond Future	3,971.3200	3.9713	3,749.7000	3.7497	(5.581)	0	0	0
2021/12/29	R248	03/02/2022	9.80	Call	Bond Future	51.8100	0.0518	32.2200	0.0322	(37.811)	0	0	0
2021/12/29	R248	03/02/2022	9.80	Put	Bond Future	6,708.5900	6.7086	7,219.2700	7.2193	7.612	0	0	0
2021/12/29	R248	03/02/2022	10.00	Call	Bond Future	152.5900	0.1526	103.1000	0.1031	(32.433)	0	0	0
2021/12/29	R248	03/02/2022	10.00	Put	Bond Future	5,121.0300	5.1210	5,601.8100	5.6018	9.388	0	0	0
2021/12/29	R248	03/02/2022	10.20	Put	Bond Future	3,704.6200	3.7046	4,132.9800	4.1330	11.563	0	0	0
2021/12/29	R248	03/02/2022	11.47	Call	Bond Future	6,080.7100	6.0807	5,585.1400	5.5851	(8.150)	0	0	0
2021/12/29	R248	03/02/2022	11.48	Call	Bond Future	6,142.4600	6.1425	5,645.9200	5.6459	(8.084)	0	0	0
2021/12/29	R248	03/02/2022	11.49	Put	Bond Future	138.8100	0.1388	171.5900	0.1716	23.615	0	0	0
2021/12/29	R248	03/02/2022	10.90	Call	Bond Future	2,753.2200	2.7532	2,372.9800	2.3730	(13.811)	0	0	900
2021/12/29	R248	03/02/2022	10.90	Put	Bond Future	754.3400	0.7543	904.3700	0.9044	19.889	0	0	0
2021/12/29	R248	03/02/2022	10.40	Call	Bond Future	783.3300	0.7833	605.7600	0.6058	(22.669)	0	0	100
2021/12/29	R248	03/02/2022	10.50	Call	Bond Future	1,074.2900	1.0743	853.9900	0.8540	(20.507)	0	0	0
2021/12/29	R248	03/02/2022	10.50	Put	Bond Future	2,050.5200	2.0505	2,360.4900	2.3605	15.117	0	0	0
2021/12/29	R248	03/02/2022			Bond Future	10.6285	87.3960	10.6994	86.8657	0.667	0.0000	0.0000	192,246
2021/12/29	R248	03/02/2022	10.20	Call	Bond Future	371.2200	0.3712	269.3100	0.2693	(27.453)	0	0	900
2021/12/29	R248	03/02/2022	11.47	Put	Bond Future	147.2400	0.1472	181.9400	0.1819	23.567	0	0	0
2021/12/29	R248	03/02/2022	11.48	Put	Bond Future	142.9600	0.1430	176.6900	0.1767	23.594	0	0	0
2021/12/29	R248	03/02/2022	11.49	Call	Bond Future	6,204.2300	6.2042	5,706.7400	5.7067	(8.019)	0	0	0
2021/12/29	R248	03/02/2022	10.70	Call	Bond Future	1,812.5100	1.8125	1,507.1400	1.5071	(16.848)	0	0	0
2021/12/29	R248	03/02/2022	10.70	Put	Bond Future	1,278.0000	1.2780	1,502.9000	1.5029	17.598	0	0	0
2021/12/29	R248	03/02/2022	11.00	Call	Bond Future	3,282.9900	3.2830	2,871.7900	2.8718	(12.525)	0	0	1,400
2021/12/29	R248	03/02/2022	11.00	Put	Bond Future	568.7600	0.5688	687.8300	0.6878	20.935	0	0	0
2021/12/29	R248	03/02/2022	10.30	Call	Bond Future	548.5600	0.5486	411.2800	0.4113	(25.026)	0	0	1,300
2021/12/29	R248	03/02/2022	10.30	Put	Bond Future	3,083.7700	3.0838	3,476.7600	3.4768	12.744	0	0	0
2021/12/29	R248	03/02/2022	10.40	Put	Bond Future	2,532.9000	2.5329	2,885.6000	2.8856	13.925	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
2021/12/29	R248	05/05/2022	11.79	Call	Bond Future	7,600.7500	7.6008	7,154.7300	7.1547	(5.868)	0	0	0
2021/12/29	R248	05/05/2022	11.79	Put	Bond Future	803.7300	0.8037	894.7700	0.8948	11.327	0	0	0
2021/12/29	R248	05/05/2022	11.80	Call	Bond Future	7,653.8000	7.6538	7,206.7700	7.2068	(5.841)	0	0	0
2021/12/29	R248	05/05/2022			Bond Future	10.7897	84.0120	10.8634	83.4750	0.683	0.0000	0.0000	2,035
2021/12/29	R248	05/05/2022	11.80	Put	Bond Future	793.8700	0.7939	883.9000	0.8839	11.341	0	0	0
2021/12/29	R248	05/05/2022	11.81	Call	Bond Future	7,706.9000	7.7069	7,258.8600	7.2589	(5.813)	0	0	0
2021/12/29	R248	05/05/2022	11.81	Put	Bond Future	784.1400	0.7841	873.1600	0.8732	11.353	0	0	0
2021/12/29	R248	04/08/2022	10.98	Call	Bond Future	3,607.7100	3.6077	3,317.9000	3.3179	(8.033)	0	0	0
2021/12/29	R248	04/08/2022	10.98	Put	Bond Future	3,447.7400	3.4477	3,704.3900	3.7044	7.444	0	0	0
2021/12/29	R248	04/08/2022	10.99	Call	Bond Future	3,645.2500	3.6452	3,353.6700	3.3537	(7.999)	0	0	0
2021/12/29	R248	04/08/2022	10.99	Put	Bond Future	3,414.2700	3.4143	3,669.1500	3.6692	7.465	0	0	0
2021/12/29	R248	04/08/2022			Bond Future	10.9575	84.9869	11.0346	84.4405	0.703	0.0000	0.0000	0
2021/12/29	R248	04/08/2022	11.00	Call	Bond Future	3,682.6900	3.6827	3,389.3600	3.3894	(7.965)	0	0	0
2021/12/29	R248	04/08/2022	11.00	Put	Bond Future	3,380.8000	3.3808	3,633.9300	3.6339	7.487	0	0	0
2021/12/29	R248	03/11/2022	11.30	Put	Bond Future	3,535.2900	3.5353	3,772.9100	3.7729	6.721	0	0	0
2021/12/29	R248	03/11/2022	11.31	Put	Bond Future	3,505.9600	3.5060	3,742.1400	3.7421	6.737	0	0	0
2021/12/29	R248	03/11/2022	11.32	Call	Bond Future	4,817.1900	4.8172	4,495.5800	4.4956	(6.676)	0	0	0
2021/12/29	R248	03/11/2022			Bond Future	11.1242	81.6757	11.2047	81.1194	0.724	0.0000	0.0000	0
2021/12/29	R248	03/11/2022	11.30	Call	Bond Future	4,740.8100	4.7408	4,422.0900	4.4221	(6.723)	0	0	0
2021/12/29	R248	03/11/2022	11.31	Call	Bond Future	4,779.0800	4.7791	4,458.9200	4.4589	(6.699)	0	0	0
2021/12/29	R248	03/11/2022	11.32	Put	Bond Future	3,476.5700	3.4766	3,711.3000	3.7113	6.752	0	0	0

**Total**

**1198255**