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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/12/2021 TO 17/12/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	2025 03/02/2022			Bond Future	154.6055	154.6055	154.6565	154.6565	0.033	0.0000	0.0000	5,554
2021/12/17	2025 05/05/2022			Bond Future	156.4734	156.4734	156.5244	156.5244	0.033	0.0000	0.0000	164
2021/12/17	2025 04/08/2022			Bond Future	156.8106	156.8106	156.8620	156.8620	0.033	0.0000	0.0000	0
2021/12/17	2025 03/11/2022			Bond Future	158.7989	158.7989	158.8508	158.8508	0.033	0.0000	0.0000	0
2021/12/17	2029 03/02/2022			Bond Future	113.4472	113.4472	113.4532	113.4532	0.005	0.0000	0.0000	3,872
2021/12/17	2029 05/05/2022			Bond Future	113.6167	113.6167	113.6224	113.6224	0.005	0.0000	0.0000	591
2021/12/17	2029 04/08/2022			Bond Future	115.0332	115.0332	115.0388	115.0388	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	2029	03/11/2022			Bond Future	115.2672	115.2672	115.2724	115.2724	0.005	0.0000	0.0000	0
2021/12/17	2030	03/02/2022	8.39	Call	Bond Future	18.3500	0.0184	37.1800	0.0372	102.616	0	0	101
2021/12/17	2030	03/02/2022	8.39	Put	Bond Future	6,359.0200	6.3590	5,482.7300	5.4827	(13.780)	0	0	0
2021/12/17	2030	03/02/2022	8.80	Put	Bond Future	4,184.7000	4.1847	3,383.8900	3.3839	(19.137)	0	0	0
2021/12/17	2030	03/02/2022	8.85	Call	Bond Future	154.7000	0.1547	265.2600	0.2653	71.467	0	0	1,000
2021/12/17	2030	03/02/2022	8.85	Put	Bond Future	3,939.3600	3.9394	3,154.8000	3.1548	(19.916)	0	0	0
2021/12/17	2030	03/02/2022	9.80	Call	Bond Future	1,997.1500	1.9972	2,605.5400	2.6055	30.463	0	0	950
2021/12/17	2030	03/02/2022	9.80	Put	Bond Future	767.0300	0.7670	480.3000	0.4803	(37.382)	0	0	0
2021/12/17	2030	03/02/2022	9.90	Put	Bond Future	614.0600	0.6141	373.7700	0.3738	(39.131)	0	0	8,000
2021/12/17	2030	03/02/2022	9.45	Call	Bond Future	992.9800	0.9930	1,406.5900	1.4066	41.653	0	0	0
2021/12/17	2030	03/02/2022	9.45	Put	Bond Future	1,570.2100	1.5702	1,088.7000	1.0887	(30.665)	0	0	0
2021/12/17	2030	03/02/2022	9.40	Call	Bond Future	881.9600	0.8820	1,266.0200	1.2660	43.546	0	0	0
2021/12/17	2030	03/02/2022	9.40	Put	Bond Future	1,721.1600	1.7212	1,210.1000	1.2101	(29.693)	0	0	0
2021/12/17	2030	03/02/2022	9.10	Call	Bond Future	379.5500	0.3795	596.4400	0.5964	57.144	0	0	0
2021/12/17	2030	03/02/2022	9.10	Put	Bond Future	2,810.7100	2.8107	2,132.4800	2.1325	(24.130)	0	0	0
2021/12/17	2030	03/02/2022	9.20	Call	Bond Future	517.3200	0.5173	786.7900	0.7868	52.090	0	0	950
2021/12/17	2030	03/02/2022	9.20	Put	Bond Future	2,413.9600	2.4140	1,788.3100	1.7883	(25.918)	0	0	0
2021/12/17	2030	03/02/2022	9.35	Call	Bond Future	779.1200	0.7791	1,133.7800	1.1338	45.521	0	0	0
2021/12/17	2030	03/02/2022	9.35	Put	Bond Future	1,881.2400	1.8812	1,340.7800	1.3408	(28.729)	0	0	101
2021/12/17	2030	03/02/2022			Bond Future	9.5608	91.5972	9.3893	92.4923	(1.793)	0.0000	0.0000	82,799
2021/12/17	2030	03/02/2022	8.80	Call	Bond Future	126.3600	0.1264	220.6700	0.2207	74.636	0	0	0
2021/12/17	2030	03/02/2022	9.90	Call	Bond Future	2,352.1900	2.3522	3,007.0200	3.0070	27.839	0	0	0
2021/12/17	2030	03/02/2022	10.85	Call	Bond Future	6,437.9200	6.4379	7,305.2300	7.3052	13.472	0	0	0
2021/12/17	2030	03/02/2022	10.85	Put	Bond Future	52.4000	0.0524	24.5900	0.0246	(53.073)	0	0	1,000
2021/12/17	2030	03/02/2022	9.60	Call	Bond Future	1,375.8100	1.3758	1,877.0400	1.8770	36.432	0	0	1,000
2021/12/17	2030	03/02/2022	9.60	Put	Bond Future	1,172.8400	1.1728	778.9500	0.7789	(33.584)	0	0	0
2021/12/17	2030	03/02/2022	9.78	Call	Bond Future	1,929.1200	1.9291	2,527.6400	2.5276	31.026	0	0	0
2021/12/17	2030	03/02/2022	9.78	Put	Bond Future	801.0500	0.8011	504.4500	0.5045	(37.026)	0	0	101
2021/12/17	2030	03/02/2022	9.43	Call	Bond Future	947.6200	0.9476	1,349.4000	1.3494	42.399	0	0	0
2021/12/17	2030	03/02/2022	9.43	Put	Bond Future	1,629.5200	1.6295	1,136.1800	1.1362	(30.275)	0	0	0
2021/12/17	2030	03/02/2022	9.44	Call	Bond Future	970.0600	0.9701	1,377.7600	1.3778	42.028	0	0	0
2021/12/17	2030	03/02/2022	9.44	Put	Bond Future	1,599.6100	1.5996	1,112.1900	1.1122	(30.471)	0	0	0
2021/12/17	2030	05/05/2022	10.21	Call	Bond Future	3,387.5100	3.3875	4,002.6800	4.0027	18.160	0	0	0
2021/12/17	2030	05/05/2022	10.21	Put	Bond Future	1,251.5600	1.2516	961.3900	0.9614	(23.185)	0	0	0
2021/12/17	2030	05/05/2022	9.95	Call	Bond Future	2,570.7900	2.5708	3,107.5400	3.1075	20.879	0	0	0
2021/12/17	2030	05/05/2022	8.81	Put	Bond Future	5,426.6100	5.4266	4,681.7600	4.6818	(13.726)	0	0	0
2021/12/17	2030	05/05/2022	8.89	Put	Bond Future	5,076.9600	5.0770	4,354.0500	4.3540	(14.239)	0	0	0
2021/12/17	2030	05/05/2022	8.14	Call	Bond Future	97.6300	0.0976	146.1000	0.1461	49.647	0	0	1,800
2021/12/17	2030	05/05/2022	8.14	Put	Bond Future	8,792.4900	8.7925	7,935.6200	7.9356	(9.745)	0	0	0
2021/12/17	2030	05/05/2022	8.47	Call	Bond Future	204.2200	0.2042	295.0900	0.2951	44.496	0	0	1,073
2021/12/17	2030	05/05/2022			Bond Future	9.7770	92.6818	9.5974	93.5871	(1.837)	0.0000	0.0000	14,763
2021/12/17	2030	05/05/2022	11.04	Call	Bond Future	6,506.6100	6.5066	7,289.1600	7.2892	12.027	0	0	0
2021/12/17	2030	05/05/2022	11.04	Put	Bond Future	453.3800	0.4534	330.5900	0.3306	(27.083)	0	0	1,800
2021/12/17	2030	05/05/2022	9.95	Put	Bond Future	1,709.6600	1.7097	1,341.0700	1.3411	(21.559)	0	0	1,073
2021/12/17	2030	05/05/2022	10.19	Call	Bond Future	3,321.1000	3.3211	3,930.6500	3.9306	18.354	0	0	0
2021/12/17	2030	05/05/2022	10.19	Put	Bond Future	1,282.3800	1.2824	986.5900	0.9866	(23.066)	0	0	0
2021/12/17	2030	05/05/2022	10.20	Call	Bond Future	3,354.2400	3.3542	3,966.6100	3.9666	18.257	0	0	0

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2021/12/17	2030	05/05/2022	10.20	Put	Bond Future	1,266.8900	1.2669	973.9200	0.9739	(23.125)	0	0	200
2021/12/17	2030	05/05/2022	8.81	Call	Bond Future	413.1300	0.4131	573.6200	0.5736	38.847	0	0	200
2021/12/17	2030	05/05/2022	8.89	Call	Bond Future	491.4100	0.4914	673.8400	0.6738	37.124	0	0	1,800
2021/12/17	2030	05/05/2022	9.35	Call	Bond Future	1,149.5600	1.1496	1,479.4900	1.4795	28.701	0	0	0
2021/12/17	2030	05/05/2022	9.35	Put	Bond Future	3,321.1500	3.3212	2,745.7400	2.7457	(17.326)	0	0	1,073
2021/12/17	2030	05/05/2022	7.73	Call	Bond Future	35.0600	0.0351	54.7600	0.0548	56.189	0	0	200
2021/12/17	2030	05/05/2022	7.73	Put	Bond Future	11,071.2500	11.0713	10,185.6100	10.1856	(7.999)	0	0	0
2021/12/17	2030	05/05/2022	8.47	Put	Bond Future	7,063.8600	7.0639	6,249.3900	6.2494	(11.530)	0	0	0
2021/12/17	2030	04/08/2022	9.56	Call	Bond Future	1,600.4900	1.6005	1,962.0800	1.9621	22.592	0	0	0
2021/12/17	2030	04/08/2022	9.56	Put	Bond Future	3,807.1900	3.8072	3,252.1200	3.2521	(14.580)	0	0	0
2021/12/17	2030	04/08/2022	10.95	Call	Bond Future	5,509.7200	5.5097	6,205.2900	6.2053	12.624	0	0	0
2021/12/17	2030	04/08/2022	10.95	Put	Bond Future	1,115.3400	1.1153	894.2500	0.8942	(19.823)	0	0	800
2021/12/17	2030	04/08/2022			Bond Future	10.0101	89.7619	9.8214	90.6786	(1.885)	0.0000	0.0000	0
2021/12/17	2030	04/08/2022	9.05	Call	Bond Future	795.0000	0.7950	1,020.2100	1.0202	28.328	0	0	800
2021/12/17	2030	04/08/2022	9.05	Put	Bond Future	5,586.2500	5.5863	4,894.8000	4.8948	(12.378)	0	0	0
2021/12/17	2030	04/08/2022	9.54	Call	Bond Future	1,562.4500	1.5625	1,918.4800	1.9185	22.787	0	0	0
2021/12/17	2030	04/08/2022	9.54	Put	Bond Future	3,868.8000	3.8688	3,308.1700	3.3082	(14.491)	0	0	0
2021/12/17	2030	04/08/2022	9.55	Call	Bond Future	1,581.4000	1.5814	1,940.2100	1.9402	22.689	0	0	0
2021/12/17	2030	04/08/2022	9.55	Put	Bond Future	3,837.9100	3.8379	3,280.0600	3.2801	(14.535)	0	0	0
2021/12/17	2030	04/08/2022	8.30	Call	Bond Future	250.9500	0.2509	341.0400	0.3410	35.900	0	0	800
2021/12/17	2030	04/08/2022	8.30	Put	Bond Future	9,012.6400	9.0126	8,186.0700	8.1861	(9.171)	0	0	0
2021/12/17	2030	03/11/2022	10.10	Call	Bond Future	2,686.9900	2.6870	3,148.5300	3.1485	17.177	0	0	0
2021/12/17	2030	03/11/2022	10.10	Put	Bond Future	3,315.1200	3.3151	2,849.1500	2.8492	(14.056)	0	0	0
2021/12/17	2030	03/11/2022			Bond Future	10.2343	90.9289	10.0364	91.8564	(1.933)	0.0000	0.0000	0
2021/12/17	2030	03/11/2022	10.09	Call	Bond Future	2,663.8300	2.6638	3,123.0500	3.1231	17.239	0	0	0
2021/12/17	2030	03/11/2022	10.09	Put	Bond Future	3,338.9700	3.3390	2,870.6800	2.8707	(14.025)	0	0	0
2021/12/17	2030	03/11/2022	10.08	Call	Bond Future	2,641.1200	2.6411	3,098.0200	3.0980	17.299	0	0	0
2021/12/17	2030	03/11/2022	10.08	Put	Bond Future	3,363.3000	3.3633	2,892.6900	2.8927	(13.993)	0	0	0
2021/12/17	2032	03/02/2022	8.91	Put	Bond Future	6,731.8300	6.7318	5,782.0000	5.7820	(14.110)	0	0	0
2021/12/17	2032	03/02/2022	11.13	Call	Bond Future	6,285.9200	6.2859	7,209.4500	7.2095	14.692	0	0	0
2021/12/17	2032	03/02/2022	11.13	Put	Bond Future	93.2800	0.0933	46.5400	0.0465	(50.107)	0	0	210
2021/12/17	2032	03/02/2022	10.53	Call	Bond Future	3,383.3400	3.3833	4,171.6200	4.1716	23.299	0	0	0
2021/12/17	2032	03/02/2022	10.53	Put	Bond Future	436.1400	0.4361	254.1500	0.2541	(41.727)	0	0	210
2021/12/17	2032	03/02/2022	10.65	Call	Bond Future	3,936.4700	3.9365	4,764.6400	4.7646	21.038	0	0	0
2021/12/17	2032	03/02/2022	10.65	Put	Bond Future	326.6200	0.3266	184.5200	0.1845	(43.506)	0	0	0
2021/12/17	2032	03/02/2022	10.66	Call	Bond Future	3,983.5000	3.9835	4,814.6300	4.8146	20.864	0	0	0
2021/12/17	2032	03/02/2022	10.66	Put	Bond Future	318.7400	0.3187	179.6000	0.1796	(43.653)	0	0	97
2021/12/17	2032	03/02/2022	10.43	Call	Bond Future	2,942.2700	2.9423	3,690.7600	3.6908	25.439	0	0	0
2021/12/17	2032	03/02/2022	10.43	Put	Bond Future	552.5800	0.5526	330.8000	0.3308	(40.135)	0	0	0
2021/12/17	2032	03/02/2022	10.45	Put	Bond Future	527.2100	0.5272	313.8900	0.3139	(40.462)	0	0	198
2021/12/17	2032	03/02/2022	10.35	Put	Bond Future	664.7800	0.6648	406.7900	0.4068	(38.808)	0	0	400
2021/12/17	2032	03/02/2022	10.42	Call	Bond Future	2,899.2700	2.8993	3,643.4500	3.6435	25.668	0	0	0
2021/12/17	2032	03/02/2022	10.42	Put	Bond Future	565.6000	0.5656	339.5100	0.3395	(39.973)	0	0	0
2021/12/17	2032	03/02/2022	9.81	Call	Bond Future	857.6200	0.8576	1,244.7700	1.2448	45.142	0	0	0
2021/12/17	2032	03/02/2022	9.81	Put	Bond Future	2,035.0300	2.0350	1,451.9100	1.4519	(28.654)	0	0	198
2021/12/17	2032	03/02/2022	9.90	Put	Bond Future	1,724.1700	1.7242	1,200.2600	1.2003	(30.386)	0	0	900
2021/12/17	2032	03/02/2022	9.58	Call	Bond Future	425.1600	0.4252	667.6500	0.6677	57.035	0	0	400

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2021/12/17	2032	03/02/2022	9.58	Put	Bond Future	2,975.7900	2.9758	2,248.0100	2.2480	(24.457)	0	0	0
2021/12/17	2032	03/02/2022	9.67	Call	Bond Future	572.4800	0.5725	869.6100	0.8696	51.902	0	0	0
2021/12/17	2032	03/02/2022			Bond Future	10.0110	91.8910	9.8451	92.8613	(1.657)	0.0000	0.0000	124,446
2021/12/17	2032	03/02/2022	8.91	Call	Bond Future	18.9900	0.0190	39.4300	0.0394	107.636	0	0	198
2021/12/17	2032	03/02/2022	9.14	Call	Bond Future	65.3500	0.0654	123.3400	0.1233	88.738	0	0	97
2021/12/17	2032	03/02/2022	9.14	Put	Bond Future	5,321.5900	5.3216	4,409.3100	4.4093	(17.143)	0	0	0
2021/12/17	2032	03/02/2022	9.57	Call	Bond Future	410.6200	0.4106	647.2900	0.6473	57.637	0	0	0
2021/12/17	2032	03/02/2022	9.57	Put	Bond Future	3,021.5900	3.0216	2,287.9900	2.2880	(24.279)	0	0	0
2021/12/17	2032	03/02/2022	10.90	Call	Bond Future	5,143.3700	5.1434	6,031.5600	6.0316	17.269	0	0	0
2021/12/17	2032	03/02/2022	10.90	Put	Bond Future	174.9400	0.1749	92.8600	0.0929	(46.919)	0	0	900
2021/12/17	2032	03/02/2022	10.95	Call	Bond Future	5,390.5900	5.3906	6,287.6500	6.2876	16.641	0	0	0
2021/12/17	2032	03/02/2022	10.95	Put	Bond Future	153.9600	0.1540	80.7500	0.0807	(47.551)	0	0	400
2021/12/17	2032	03/02/2022	10.44	Call	Bond Future	2,985.3700	2.9854	3,738.1300	3.7381	25.215	0	0	0
2021/12/17	2032	03/02/2022	10.44	Put	Bond Future	539.7100	0.5397	322.2000	0.3222	(40.301)	0	0	0
2021/12/17	2032	03/02/2022	10.45	Call	Bond Future	3,028.7900	3.0288	3,785.7400	3.7857	24.992	0	0	0
2021/12/17	2032	03/02/2022	10.14	Call	Bond Future	1,806.1700	1.8062	2,405.0100	2.4050	33.155	0	0	0
2021/12/17	2032	03/02/2022	10.14	Put	Bond Future	1,060.9600	1.0610	689.5300	0.6895	(35.009)	0	0	97
2021/12/17	2032	03/02/2022	10.35	Call	Bond Future	2,604.9600	2.6050	3,317.2400	3.3172	27.343	0	0	0
2021/12/17	2032	03/02/2022	9.90	Call	Bond Future	1,076.6200	1.0766	1,522.9800	1.5230	41.459	0	0	900
2021/12/17	2032	03/02/2022	10.04	Call	Bond Future	1,477.2600	1.4773	2,014.4600	2.0145	36.365	0	0	100
2021/12/17	2032	03/02/2022	10.04	Put	Bond Future	1,308.8200	1.3088	875.7500	0.8758	(33.089)	0	0	0
2021/12/17	2032	03/02/2022	9.62	Call	Bond Future	487.0300	0.4870	753.3600	0.7534	54.685	0	0	210
2021/12/17	2032	03/02/2022	9.62	Put	Bond Future	2,796.8500	2.7969	2,092.9100	2.0929	(25.169)	0	0	0
2021/12/17	2032	03/02/2022	9.67	Put	Bond Future	2,582.4700	2.5825	1,909.3300	1.9093	(26.066)	0	0	0
2021/12/17	2032	05/05/2022	11.18	Call	Bond Future	5,913.9500	5.9139	6,717.4800	6.7175	13.587	0	0	0
2021/12/17	2032	05/05/2022	11.18	Put	Bond Future	692.4400	0.6924	514.5600	0.5146	(25.689)	0	0	780
2021/12/17	2032	05/05/2022	10.98	Call	Bond Future	5,062.1600	5.0622	5,823.4700	5.8235	15.039	0	0	0
2021/12/17	2032	05/05/2022	10.98	Put	Bond Future	887.2000	0.8872	667.1000	0.6671	(24.808)	0	0	993
2021/12/17	2032	05/05/2022	11.02	Put	Bond Future	844.2900	0.8443	633.2800	0.6333	(24.993)	0	0	0
2021/12/17	2032	05/05/2022	11.03	Call	Bond Future	5,272.2700	5.2723	6,044.8800	6.0449	14.654	0	0	0
2021/12/17	2032	05/05/2022	11.03	Put	Bond Future	834.0100	0.8340	625.2100	0.6252	(25.036)	0	0	0
2021/12/17	2032	05/05/2022	10.29	Put	Bond Future	2,076.1300	2.0761	1,644.1100	1.6441	(20.809)	0	0	0
2021/12/17	2032	05/05/2022			Bond Future	10.2143	88.8324	10.0414	89.8138	(1.693)	0.0000	0.0000	20,406
2021/12/17	2032	05/05/2022	11.04	Call	Bond Future	5,314.4700	5.3145	6,089.2800	6.0893	14.579	0	0	0
2021/12/17	2032	05/05/2022	11.04	Put	Bond Future	823.6900	0.8237	617.0900	0.6171	(25.082)	0	0	0
2021/12/17	2032	05/05/2022	11.02	Call	Bond Future	5,229.9800	5.2300	6,000.3800	6.0004	14.730	0	0	0
2021/12/17	2032	05/05/2022	9.58	Call	Bond Future	795.1700	0.7952	1,064.6500	1.0647	33.890	0	0	780
2021/12/17	2032	05/05/2022	9.58	Put	Bond Future	4,467.0700	4.4671	3,755.1400	3.7551	(15.937)	0	0	0
2021/12/17	2032	05/05/2022	10.18	Call	Bond Future	2,172.1900	2.1722	2,679.6200	2.6796	23.360	0	0	780
2021/12/17	2032	05/05/2022	10.18	Put	Bond Future	2,365.9000	2.3659	1,891.9200	1.8919	(20.034)	0	0	0
2021/12/17	2032	05/05/2022	10.29	Call	Bond Future	2,500.9200	2.5009	3,050.3100	3.0503	21.968	0	0	993
2021/12/17	2032	04/08/2022	10.22	Call	Bond Future	2,247.7100	2.2477	2,711.5100	2.7115	20.634	0	0	0
2021/12/17	2032	04/08/2022	9.72	Call	Bond Future	1,145.7300	1.1457	1,448.8900	1.4489	26.460	0	0	800
2021/12/17	2032	04/08/2022	9.72	Put	Bond Future	5,118.3700	5.1184	4,427.9300	4.4279	(13.489)	0	0	0
2021/12/17	2032	04/08/2022	10.20	Put	Bond Future	3,442.5900	3.4426	2,906.4400	2.9064	(15.574)	0	0	0
2021/12/17	2032	04/08/2022	10.21	Put	Bond Future	3,412.6200	3.4126	2,879.6500	2.8796	(15.618)	0	0	0
2021/12/17	2032	04/08/2022	8.97	Call	Bond Future	326.0900	0.3261	443.6600	0.4437	36.054	0	0	800
2021/12/17	2032	04/08/2022	8.97	Put	Bond Future	8,785.7100	8.7857	7,909.6800	7.9097	(9.971)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	2032	04/08/2022			Bond Future	10.4261	89.8688	10.2455	90.8624	(1.732)	0.0000	0.0000	0
2021/12/17	2032	04/08/2022	10.22	Put	Bond Future	3,382.8600	3.3829	2,853.0600	2.8531	(15.661)	0	0	0
2021/12/17	2032	04/08/2022	11.60	Call	Bond Future	7,038.8000	7.0388	7,841.1100	7.8411	11.398	0	0	0
2021/12/17	2032	04/08/2022	11.60	Put	Bond Future	930.5100	0.9305	739.2200	0.7392	(20.558)	0	0	800
2021/12/17	2032	04/08/2022	11.89	Call	Bond Future	8,242.0000	8.2420	9,084.4000	9.0844	10.221	0	0	0
2021/12/17	2032	04/08/2022	11.89	Put	Bond Future	714.1000	0.7141	562.9000	0.5629	(21.174)	0	0	0
2021/12/17	2032	04/08/2022	10.20	Call	Bond Future	2,196.2200	2.1962	2,653.6700	2.6537	20.829	0	0	0
2021/12/17	2032	04/08/2022	10.21	Call	Bond Future	2,221.8800	2.2219	2,682.5100	2.6825	20.732	0	0	0
2021/12/17	2032	03/11/2022			Bond Future	10.6391	86.8917	10.4506	87.8972	(1.772)	0.0000	0.0000	0
2021/12/17	2032	03/11/2022	10.66	Call	Bond Future	3,310.9200	3.3109	3,852.3200	3.8523	16.352	0	0	0
2021/12/17	2032	03/11/2022	10.66	Put	Bond Future	3,200.4800	3.2005	2,736.3900	2.7364	(14.501)	0	0	0
2021/12/17	2033	03/02/2022			Bond Future	111.1939	111.1939	111.7983	111.7983	0.544	0.0000	0.0000	7,393
2021/12/17	2033	05/05/2022			Bond Future	111.2541	111.2541	111.8653	111.8653	0.549	0.0000	0.0000	2,121
2021/12/17	2033	04/08/2022			Bond Future	112.6411	112.6411	113.2598	113.2598	0.549	0.0000	0.0000	0
2021/12/17	2033	03/11/2022			Bond Future	112.7639	112.7639	113.3901	113.3901	0.555	0.0000	0.0000	0
2021/12/17	2037	03/02/2022	11.45	Call	Bond Future	4,517.4400	4.5174	5,348.7300	5.3487	18.402	0	0	0
2021/12/17	2037	03/02/2022	11.46	Call	Bond Future	4,568.7500	4.5688	5,402.8700	5.4029	18.257	0	0	0
2021/12/17	2037	03/02/2022	11.47	Put	Bond Future	338.2400	0.3382	201.8000	0.2018	(40.338)	0	0	0
2021/12/17	2037	03/02/2022			Bond Future	10.7767	83.4431	10.6264	84.4164	(1.394)	0.0000	0.0000	119,322
2021/12/17	2037	03/02/2022	11.45	Put	Bond Future	354.3600	0.3544	212.3200	0.2123	(40.084)	0	0	0
2021/12/17	2037	03/02/2022	11.46	Put	Bond Future	346.2100	0.3462	207.0000	0.2070	(40.210)	0	0	0
2021/12/17	2037	03/02/2022	11.47	Call	Bond Future	4,620.1700	4.6202	5,457.0600	5.4571	18.114	0	0	0
2021/12/17	2037	05/05/2022	11.82	Call	Bond Future	6,056.5400	6.0565	6,822.7900	6.8228	12.652	0	0	0
2021/12/17	2037	05/05/2022	11.83	Call	Bond Future	6,101.8500	6.1018	6,870.2100	6.8702	12.592	0	0	0
2021/12/17	2037	05/05/2022	11.84	Put	Bond Future	985.4600	0.9855	771.4200	0.7714	(21.720)	0	0	0
2021/12/17	2037	05/05/2022			Bond Future	10.9733	84.4312	10.8172	85.4157	(1.423)	0.0000	0.0000	11,855
2021/12/17	2037	05/05/2022	11.82	Put	Bond Future	1,008.3500	1.0083	790.1100	0.7901	(21.643)	0	0	0
2021/12/17	2037	05/05/2022	11.83	Put	Bond Future	996.8400	0.9968	780.7100	0.7807	(21.682)	0	0	0
2021/12/17	2037	05/05/2022	11.84	Call	Bond Future	6,147.2300	6.1472	6,917.6800	6.9177	12.533	0	0	0
2021/12/17	2037	04/08/2022	11.95	Call	Bond Future	6,104.9100	6.1049	6,826.8200	6.8268	11.825	0	0	0
2021/12/17	2037	04/08/2022	11.95	Put	Bond Future	1,632.8000	1.6328	1,358.1700	1.3582	(16.820)	0	0	1,050
2021/12/17	2037	04/08/2022	10.91	Put	Bond Future	4,081.3000	4.0813	3,530.0200	3.5300	(13.507)	0	0	0
2021/12/17	2037	04/08/2022	10.89	Call	Bond Future	2,351.4300	2.3514	2,790.4300	2.7904	18.669	0	0	0
2021/12/17	2037	04/08/2022	10.89	Put	Bond Future	4,152.3200	4.1523	3,594.7800	3.5948	(13.427)	0	0	0
2021/12/17	2037	04/08/2022	10.90	Call	Bond Future	2,378.6200	2.3786	2,820.7600	2.8208	18.588	0	0	0
2021/12/17	2037	04/08/2022			Bond Future	11.1818	81.1598	11.0191	82.1564	(1.454)	0.0000	0.0000	0
2021/12/17	2037	04/08/2022	10.91	Call	Bond Future	2,405.7300	2.4057	2,850.9900	2.8510	18.508	0	0	0
2021/12/17	2037	04/08/2022	11.21	Call	Bond Future	3,300.5200	3.3005	3,837.4300	3.8374	16.267	0	0	1,050
2021/12/17	2037	04/08/2022	11.21	Put	Bond Future	3,129.4300	3.1294	2,669.8000	2.6698	(14.687)	0	0	0
2021/12/17	2037	04/08/2022	11.42	Call	Bond Future	4,021.9300	4.0219	4,618.6500	4.6187	14.837	0	0	0
2021/12/17	2037	04/08/2022	11.42	Put	Bond Future	2,594.3400	2.5943	2,194.5200	2.1945	(15.411)	0	0	50
2021/12/17	2037	04/08/2022	10.10	Call	Bond Future	723.7100	0.7237	922.0800	0.9221	27.410	0	0	50
2021/12/17	2037	04/08/2022	10.10	Put	Bond Future	7,706.7600	7.7068	6,908.5900	6.9086	(10.357)	0	0	0
2021/12/17	2037	04/08/2022	10.90	Put	Bond Future	4,116.8100	4.1168	3,562.4100	3.5624	(13.467)	0	0	50
2021/12/17	2037	03/11/2022	11.32	Call	Bond Future	3,529.5200	3.5295	4,051.6600	4.0517	14.794	0	0	0
2021/12/17	2037	03/11/2022	11.30	Put	Bond Future	3,937.5600	3.9376	3,445.9000	3.4459	(12.486)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	2037	03/11/2022	11.31	Call	Bond Future	3,499.5900	3.4996	4,019.1500	4.0192	14.846	0	0	0
2021/12/17	2037	03/11/2022	11.31	Put	Bond Future	3,907.7700	3.9078	3,418.6900	3.4187	(12.516)	0	0	0
2021/12/17	2037	03/11/2022			Bond Future	11.3788	82.2203	11.2098	83.2289	(1.485)	0.0000	0.0000	0
2021/12/17	2037	03/11/2022	11.32	Put	Bond Future	3,878.1600	3.8782	3,391.6600	3.3917	(12.545)	0	0	0
2021/12/17	2037	03/11/2022	11.30	Call	Bond Future	3,469.7700	3.4698	3,986.7500	3.9868	14.900	0	0	0
2021/12/17	2038	03/02/2022			Bond Future	125.9292	125.9292	125.9370	125.9370	0.006	0.0000	0.0000	6,294
2021/12/17	2038	05/05/2022			Bond Future	127.4507	127.4507	127.4582	127.4582	0.006	0.0000	0.0000	677
2021/12/17	2038	04/08/2022			Bond Future	127.2244	127.2244	127.2317	127.2317	0.006	0.0000	0.0000	0
2021/12/17	2038	03/11/2022			Bond Future	128.8379	128.8379	128.8451	128.8451	0.006	0.0000	0.0000	0
2021/12/17	2040	03/02/2022	11.57	Put	Bond Future	408.7900	0.4088	268.6700	0.2687	(34.277)	0	0	0
2021/12/17	2040	03/02/2022	11.58	Put	Bond Future	399.6700	0.3997	262.1900	0.2622	(34.398)	0	0	0
2021/12/17	2040	03/02/2022	11.59	Call	Bond Future	4,917.7500	4.9177	5,648.5300	5.6485	14.860	0	0	0
2021/12/17	2040	03/02/2022			Bond Future	10.9039	85.3219	10.7793	86.1876	(1.143)	0.0000	0.0000	89,887
2021/12/17	2040	03/02/2022	10.60	Call	Bond Future	797.2700	0.7973	1,068.0900	1.0681	33.968	0	0	2,000
2021/12/17	2040	03/02/2022	10.60	Put	Bond Future	2,932.1600	2.9322	2,337.3300	2.3373	(20.286)	0	0	0
2021/12/17	2040	03/02/2022	11.57	Call	Bond Future	4,809.3100	4.8093	5,534.8400	5.5348	15.086	0	0	0
2021/12/17	2040	03/02/2022	11.58	Call	Bond Future	4,863.4800	4.8635	5,591.6500	5.5916	14.972	0	0	0
2021/12/17	2040	03/02/2022	11.59	Put	Bond Future	390.7300	0.3907	255.8600	0.2559	(34.517)	0	0	0
2021/12/17	2040	05/05/2022	13.04	Call	Bond Future	11,883.3800	11.8834	12,693.8200	12.6938	6.820	0	0	0
2021/12/17	2040	05/05/2022	13.04	Put	Bond Future	296.0400	0.2960	230.9600	0.2310	(21.984)	0	0	1,200
2021/12/17	2040	05/05/2022	11.91	Put	Bond Future	1,076.3200	1.0763	874.4100	0.8744	(18.759)	0	0	0
2021/12/17	2040	05/05/2022	11.92	Call	Bond Future	6,318.1000	6.3181	6,993.6500	6.9937	10.692	0	0	0
2021/12/17	2040	05/05/2022	11.92	Put	Bond Future	1,064.0400	1.0640	864.0700	0.8641	(18.793)	0	0	0
2021/12/17	2040	05/05/2022	10.57	Call	Bond Future	1,233.1600	1.2332	1,504.7400	1.5047	22.023	0	0	1,200
2021/12/17	2040	05/05/2022	10.57	Put	Bond Future	4,872.5900	4.8726	4,268.6500	4.2687	(12.395)	0	0	0
2021/12/17	2040	05/05/2022			Bond Future	11.0952	86.3324	10.9656	87.2079	(1.168)	0.0000	0.0000	8,568
2021/12/17	2040	05/05/2022	11.90	Call	Bond Future	6,221.5100	6.2215	6,893.1700	6.8932	10.796	0	0	0
2021/12/17	2040	05/05/2022	11.90	Put	Bond Future	1,088.5900	1.0886	884.7300	0.8847	(18.727)	0	0	0
2021/12/17	2040	05/05/2022	11.91	Call	Bond Future	6,269.8500	6.2699	6,943.4600	6.9435	10.744	0	0	0
2021/12/17	2040	05/05/2022	9.82	Call	Bond Future	211.2100	0.2112	282.4100	0.2824	33.711	0	0	1,200
2021/12/17	2040	05/05/2022	9.82	Put	Bond Future	9,489.5600	9.4896	8,685.2400	8.6852	(8.476)	0	0	0
2021/12/17	2040	04/08/2022	12.24	Put	Bond Future	1,447.1500	1.4472	1,231.4300	1.2314	(14.907)	0	0	460
2021/12/17	2040	04/08/2022	11.05	Call	Bond Future	2,595.6200	2.5956	2,991.9100	2.9919	15.268	0	0	0
2021/12/17	2040	04/08/2022	11.05	Put	Bond Future	4,232.9800	4.2330	3,743.1100	3.7431	(11.573)	0	0	0
2021/12/17	2040	04/08/2022	9.70	Put	Bond Future	11,812.9300	11.8129	11,005.6100	11.0056	(6.834)	0	0	0
2021/12/17	2040	04/08/2022			Bond Future	11.2976	82.8325	11.1627	83.7186	(1.195)	0.0000	0.0000	0
2021/12/17	2040	04/08/2022	12.24	Call	Bond Future	7,241.2500	7.2413	7,911.6900	7.9117	9.259	0	0	0
2021/12/17	2040	04/08/2022	11.03	Call	Bond Future	2,536.6100	2.5366	2,927.2500	2.9273	15.400	0	0	0
2021/12/17	2040	04/08/2022	11.03	Put	Bond Future	4,308.4400	4.3084	3,812.9200	3.8129	(11.501)	0	0	0
2021/12/17	2040	04/08/2022	11.04	Call	Bond Future	2,566.0300	2.5660	2,959.4900	2.9595	15.333	0	0	0
2021/12/17	2040	04/08/2022	11.04	Put	Bond Future	4,270.5800	4.2706	3,777.8800	3.7779	(11.537)	0	0	0
2021/12/17	2040	04/08/2022	9.70	Call	Bond Future	292.3900	0.2924	371.2300	0.3712	26.964	0	0	460
2021/12/17	2040	04/08/2022	10.70	Call	Bond Future	1,652.8700	1.6529	1,949.3000	1.9493	17.934	0	0	460
2021/12/17	2040	04/08/2022	10.70	Put	Bond Future	5,692.8200	5.6928	5,103.0900	5.1031	(10.359)	0	0	0
2021/12/17	2040	03/11/2022	11.41	Put	Bond Future	4,223.3700	4.2234	3,781.8100	3.7818	(10.455)	0	0	0
2021/12/17	2040	03/11/2022	11.39	Call	Bond Future	3,659.5500	3.6595	4,110.3800	4.1104	12.319	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	2040	03/11/2022	11.40	Call	Bond Future	3,691.4200	3.6914	4,144.5600	4.1446	12.275	0	0	0
2021/12/17	2040	03/11/2022			Bond Future	11.4885	83.9152	11.3482	84.8123	(1.221)	0.0000	0.0000	0
2021/12/17	2040	03/11/2022	11.41	Call	Bond Future	3,723.4200	3.7234	4,178.8700	4.1789	12.232	0	0	0
2021/12/17	2040	03/11/2022	11.39	Put	Bond Future	4,287.7100	4.2877	3,841.5300	3.8415	(10.406)	0	0	0
2021/12/17	2040	03/11/2022	11.40	Put	Bond Future	4,255.4400	4.2554	3,811.5700	3.8116	(10.431)	0	0	0
2021/12/17	2044	03/02/2022	11.59	Call	Bond Future	4,703.8400	4.7038	5,526.7900	5.5268	17.495	0	0	0
2021/12/17	2044	03/02/2022	11.59	Put	Bond Future	450.9200	0.4509	285.5600	0.2856	(36.672)	0	0	0
2021/12/17	2044	03/02/2022	11.60	Call	Bond Future	4,757.9700	4.7580	5,583.9700	5.5840	17.360	0	0	0
2021/12/17	2044	03/02/2022	11.60	Put	Bond Future	441.1500	0.4412	278.8400	0.2788	(36.792)	0	0	0
2021/12/17	2044	03/02/2022			Bond Future	10.9542	81.9972	10.8143	82.9855	(1.277)	0.0000	0.0000	59,613
2021/12/17	2044	03/02/2022	11.61	Call	Bond Future	4,812.1200	4.8121	5,641.1500	5.6412	17.228	0	0	0
2021/12/17	2044	03/02/2022	11.61	Put	Bond Future	431.4900	0.4315	272.2100	0.2722	(36.914)	0	0	0
2021/12/17	2044	05/05/2022	11.91	Call	Bond Future	6,138.4500	6.1385	6,902.3700	6.9024	12.445	0	0	0
2021/12/17	2044	05/05/2022	11.91	Put	Bond Future	1,148.1000	1.1481	912.4500	0.9125	(20.525)	0	0	0
2021/12/17	2044	05/05/2022	11.92	Call	Bond Future	6,186.6700	6.1867	6,952.8300	6.9528	12.384	0	0	0
2021/12/17	2044	05/05/2022	11.92	Put	Bond Future	1,135.2400	1.1352	901.8300	0.9018	(20.560)	0	0	0
2021/12/17	2044	05/05/2022			Bond Future	11.1365	82.9683	10.9912	83.9678	(1.305)	0.0000	0.0000	5,735
2021/12/17	2044	05/05/2022	11.93	Call	Bond Future	6,234.9500	6.2350	7,003.3300	7.0033	12.324	0	0	0
2021/12/17	2044	05/05/2022	11.93	Put	Bond Future	1,122.5300	1.1225	891.3400	0.8913	(20.595)	0	0	0
2021/12/17	2044	04/08/2022	11.08	Call	Bond Future	2,609.5200	2.6095	3,066.5200	3.0665	17.513	0	0	0
2021/12/17	2044	04/08/2022	11.08	Put	Bond Future	4,286.1900	4.2862	3,731.5000	3.7315	(12.941)	0	0	0
2021/12/17	2044	04/08/2022	11.09	Call	Bond Future	2,639.5800	2.6396	3,099.8300	3.0998	17.436	0	0	0
2021/12/17	2044	04/08/2022	11.09	Put	Bond Future	4,247.8300	4.2478	3,696.3900	3.6964	(12.982)	0	0	0
2021/12/17	2044	04/08/2022			Bond Future	11.3292	79.5542	11.1778	80.5659	(1.336)	0.0000	0.0000	0
2021/12/17	2044	04/08/2022	11.10	Call	Bond Future	2,670.0600	2.6701	3,133.5700	3.1336	17.360	0	0	0
2021/12/17	2044	04/08/2022	11.10	Put	Bond Future	4,209.9900	4.2100	3,661.8100	3.6618	(13.021)	0	0	0
2021/12/17	2044	03/11/2022	11.40	Put	Bond Future	4,366.5100	4.3665	3,858.9300	3.8589	(11.624)	0	0	0
2021/12/17	2044	03/11/2022	11.41	Call	Bond Future	3,681.8100	3.6818	4,201.1000	4.2011	14.104	0	0	0
2021/12/17	2044	03/11/2022	11.41	Put	Bond Future	4,333.1800	4.3332	3,828.2600	3.8283	(11.652)	0	0	0
2021/12/17	2044	03/11/2022			Bond Future	11.5104	80.5943	11.3531	81.6185	(1.367)	0.0000	0.0000	0
2021/12/17	2044	03/11/2022	11.39	Call	Bond Future	3,617.9100	3.6179	4,131.8600	4.1319	14.206	0	0	0
2021/12/17	2044	03/11/2022	11.39	Put	Bond Future	4,400.0700	4.4001	3,889.8100	3.8898	(11.597)	0	0	0
2021/12/17	2044	03/11/2022	11.40	Call	Bond Future	3,649.7900	3.6498	4,166.4200	4.1664	14.155	0	0	0
2021/12/17	2046	03/02/2022			Bond Future	115.0383	115.0383	117.0045	117.0045	1.709	0.0000	0.0000	15,506
2021/12/17	2046	05/05/2022			Bond Future	114.5409	114.5409	116.5304	116.5304	1.737	0.0000	0.0000	171
2021/12/17	2046	04/08/2022			Bond Future	115.9689	115.9689	117.9831	117.9831	1.737	0.0000	0.0000	0
2021/12/17	2046	03/11/2022			Bond Future	115.5153	115.5153	117.5546	117.5546	1.765	0.0000	0.0000	0
2021/12/17	2050	03/02/2022			Bond Future	117.2043	117.2043	119.2256	119.2256	1.725	0.0000	0.0000	9,280
2021/12/17	2050	05/05/2022			Bond Future	118.6202	118.6202	120.6655	120.6655	1.724	0.0000	0.0000	379
2021/12/17	2050	04/08/2022			Bond Future	118.0832	118.0832	120.1541	120.1541	1.754	0.0000	0.0000	0
2021/12/17	2050	03/11/2022			Bond Future	119.5806	119.5806	121.6774	121.6774	1.753	0.0000	0.0000	0
2021/12/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	AL37	03/02/2022			Index Future	810.3520	810.3520	815.5720	815.5720	0.644	0.0000	0.0000	0
2021/12/17	AL37	05/05/2022			Index Future	819.9450	819.9450	825.2210	825.2210	0.643	0.0000	0.0000	0
2021/12/17	AL37	04/08/2022			Index Future	829.8620	829.8620	835.2000	835.2000	0.643	0.0000	0.0000	0
2021/12/17	AL37	03/11/2022			Index Future	840.2970	840.2970	845.6990	845.6990	0.643	0.0000	0.0000	0
2021/12/17	AL7T	03/02/2022			Index Future	923.2390	923.2390	932.5630	932.5630	1.010	0.0000	0.0000	0
2021/12/17	AL7T	05/05/2022			Index Future	934.1690	934.1690	943.5960	943.5960	1.009	0.0000	0.0000	0
2021/12/17	AL7T	04/08/2022			Index Future	945.4680	945.4680	955.0060	955.0060	1.009	0.0000	0.0000	0
2021/12/17	AL7T	03/11/2022			Index Future	957.3560	957.3560	967.0120	967.0120	1.009	0.0000	0.0000	0
2021/12/17	ALBI	03/02/2022			Index Future	817.0870	817.0870	824.8830	824.8830	0.954	0.0000	0.0000	193
2021/12/17	ALBI	05/05/2022			Index Future	826.7600	826.7600	834.6410	834.6410	0.953	0.0000	0.0000	29
2021/12/17	ALBI	04/08/2022			Index Future	836.7600	836.7600	844.7340	844.7340	0.953	0.0000	0.0000	0
2021/12/17	ALBI	03/11/2022			Index Future	847.2810	847.2810	855.3540	855.3540	0.953	0.0000	0.0000	0
2021/12/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/17	ES33	03/02/2022			Bond Future	11.5234	77.6158	11.3673	78.4265	(1.355)	0.0000	0.0000	263
2021/12/17	ES33	05/05/2022			Bond Future	11.7645	74.7760	11.6018	75.5962	(1.383)	0.0000	0.0000	87
2021/12/17	ES33	04/08/2022			Bond Future	12.0163	75.6606	11.8464	76.4909	(1.413)	0.0000	0.0000	0
2021/12/17	ES33	03/11/2022			Bond Future	12.2716	72.8910	12.0944	73.7316	(1.444)	0.0000	0.0000	0
2021/12/17	ES42	03/02/2022			Bond Future	11.9913	76.0970	11.8559	76.9005	(1.129)	0.0000	0.0000	3,579
2021/12/17	ES42	05/05/2022			Bond Future	12.2186	72.7580	12.0773	73.5709	(1.157)	0.0000	0.0000	1,190
2021/12/17	ES42	04/08/2022			Bond Future	12.4494	73.6170	12.3019	74.4399	(1.185)	0.0000	0.0000	0
2021/12/17	ES42	03/11/2022			Bond Future	12.6843	70.3421	12.5302	71.1753	(1.215)	0.0000	0.0000	0
2021/12/17	GOVI	03/02/2022	792.76	Call	GOVI	137,820.0000	13.7820	214,190.0000	21.4190	55.413	0	0	0
2021/12/17	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	03/02/2022			GOVI	806.5420	806.5420	814.1790	814.1790	0.947	0.0000	0.0000	983
2021/12/17	GOVI	03/02/2022	792.74	Call	GOVI	138,020.0000	13.8020	214,390.0000	21.4390	55.333	0	0	0
2021/12/17	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	03/02/2022	792.75	Call	GOVI	137,920.0000	13.7920	214,290.0000	21.4290	55.373	0	0	0
2021/12/17	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	05/05/2022	788.25	Call	GOVI	278,400.0000	27.8400	355,610.0000	35.5610	27.733	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	05/05/2022			GOVI	816.0900	816.0900	823.8110	823.8110	0.946	0.0000	0.0000	0
2021/12/17	GOVI	05/05/2022	788.23	Call	GOVI	278,600.0000	27.8600	355,810.0000	35.5810	27.714	0	0	0
2021/12/17	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	05/05/2022	788.24	Call	GOVI	278,500.0000	27.8500	355,710.0000	35.5710	27.724	0	0	0
2021/12/17	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	04/08/2022	819.28	Call	GOVI	66,810.0000	6.6810	144,930.0000	14.4930	116.929	0	0	0
2021/12/17	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	04/08/2022			GOVI	825.9610	825.9610	833.7730	833.7730	0.946	0.0000	0.0000	0
2021/12/17	GOVI	04/08/2022	819.26	Call	GOVI	67,010.0000	6.7010	145,130.0000	14.5130	116.580	0	0	0
2021/12/17	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	04/08/2022	819.27	Call	GOVI	66,910.0000	6.6910	145,030.0000	14.5030	116.754	0	0	0
2021/12/17	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	03/11/2022	820.41	Call	GOVI	159,360.0000	15.9360	238,450.0000	23.8450	49.630	0	0	0
2021/12/17	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	03/11/2022	820.42	Call	GOVI	159,260.0000	15.9260	238,350.0000	23.8350	49.661	0	0	0
2021/12/17	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GOVI	03/11/2022			GOVI	836.3460	836.3460	844.2550	844.2550	0.946	0.0000	0.0000	0
2021/12/17	GOVI	03/11/2022	820.43	Call	GOVI	159,160.0000	15.9160	238,250.0000	23.8250	49.692	0	0	0
2021/12/17	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/17	IGOV	03/02/2022			Index Future	305.6650	305.6650	307.4410	307.4410	0.581	0.0000	0.0000	483
2021/12/17	IGOV	05/05/2022			Index Future	309.3590	309.3590	311.1540	311.1540	0.580	0.0000	0.0000	16
2021/12/17	IGOV	04/08/2022			Index Future	313.1750	313.1750	314.9910	314.9910	0.580	0.0000	0.0000	0
2021/12/17	IGOV	03/11/2022			Index Future	317.1860	317.1860	319.0250	319.0250	0.580	0.0000	0.0000	0
2021/12/17	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/17	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/17	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/12/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/17	JBAF	19/01/2022			Jibar Tradeable Future	3.9350	96.0650	3.9350	96.0650	0.000	0.0000	0.0000	0
2021/12/17	JBAF	16/02/2022			Jibar Tradeable Future	4.1800	95.8200	4.1700	95.8300	(0.239)	0.0000	0.0000	0
2021/12/17	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2350	95.7650	(0.236)	0.0000	0.0000	0
2021/12/17	JBAF	20/04/2022			Jibar Tradeable Future	4.5400	95.4600	4.5100	95.4900	(0.661)	0.0000	0.0000	0
2021/12/17	JBAF	18/05/2022			Jibar Tradeable Future	4.6100	95.3900	4.5700	95.4300	(0.868)	0.0000	0.0000	0
2021/12/17	JBAF	15/06/2022			Jibar Tradeable Future	4.8500	95.1500	4.8150	95.1850	(0.722)	0.0000	0.0000	72
2021/12/17	JBAF	21/09/2022			Jibar Tradeable Future	5.2250	94.7750	5.1700	94.8300	(1.053)	0.0000	0.0000	0
2021/12/17	JBAF	21/12/2022			Jibar Tradeable Future	5.6800	94.3200	5.6050	94.3950	(1.320)	0.0000	0.0000	68
2021/12/17	JBAF	15/03/2023			Jibar Tradeable Future	5.9100	94.0900	5.8400	94.1600	(1.184)	0.0000	0.0000	0
2021/12/17	JBAF	21/06/2023			Jibar Tradeable Future	6.2050	93.7950	6.1200	93.8800	(1.370)	0.0000	0.0000	0
2021/12/17	JBAF	20/09/2023			Jibar Tradeable Future	6.3850	93.6150	6.2850	93.7150	(1.566)	0.0000	0.0000	75
2021/12/17	JBAF	20/12/2023			Jibar Tradeable Future	6.5800	93.4200	6.4650	93.5350	(1.748)	0.0000	0.0000	0
2021/12/17	R023	03/02/2022	5.08	Call	Bond Future	120.2700	0.1203	154.3300	0.1543	28.320	0	0	0
2021/12/17	R023	03/02/2022	5.08	Put	Bond Future	258.5400	0.2585	202.7500	0.2027	(21.579)	0	0	0
2021/12/17	R023	03/02/2022			Bond Future	5.2136	106.0137	5.1267	106.1036	(1.665)	0.0000	0.0000	16,431
2021/12/17	R023	03/02/2022	5.06	Call	Bond Future	112.0000	0.1120	144.4600	0.1445	28.982	0	0	0
2021/12/17	R023	03/02/2022	5.06	Put	Bond Future	271.0000	0.2710	213.6100	0.2136	(21.177)	0	0	0
2021/12/17	R023	03/02/2022	5.07	Call	Bond Future	116.0900	0.1161	149.3400	0.1493	28.642	0	0	0
2021/12/17	R023	03/02/2022	5.07	Put	Bond Future	264.7300	0.2647	208.1300	0.2081	(21.380)	0	0	0
2021/12/17	R023	05/05/2022	6.31	Call	Bond Future	830.9300	0.8309	906.4200	0.9064	9.085	0	0	0
2021/12/17	R023	05/05/2022	6.31	Put	Bond Future	69.8500	0.0699	54.8400	0.0548	(21.489)	0	0	0
2021/12/17	R023	05/05/2022			Bond Future	5.3455	103.3581	5.2315	103.4486	(2.131)	0.0000	0.0000	835
2021/12/17	R023	05/05/2022	6.29	Call	Bond Future	817.2600	0.8173	892.3700	0.8924	9.190	0	0	0
2021/12/17	R023	05/05/2022	6.29	Put	Bond Future	71.8700	0.0719	56.4800	0.0565	(21.414)	0	0	0
2021/12/17	R023	05/05/2022	6.30	Call	Bond Future	824.0900	0.8241	899.3900	0.8994	9.137	0	0	0
2021/12/17	R023	05/05/2022	6.30	Put	Bond Future	70.8500	0.0708	55.6500	0.0557	(21.454)	0	0	0
2021/12/17	R023	04/08/2022	6.05	Call	Bond Future	418.5600	0.4186	481.9400	0.4819	15.142	0	0	0
2021/12/17	R023	04/08/2022	6.05	Put	Bond Future	138.6300	0.1386	109.6500	0.1096	(20.905)	0	0	0
2021/12/17	R023	04/08/2022			Bond Future	5.5431	104.5907	5.3764	104.6830	(3.007)	0.0000	0.0000	0
2021/12/17	R023	04/08/2022	6.03	Call	Bond Future	410.6300	0.4106	473.4800	0.4735	15.306	0	0	0
2021/12/17	R023	04/08/2022	6.03	Put	Bond Future	141.7100	0.1417	112.2000	0.1122	(20.824)	0	0	0
2021/12/17	R023	04/08/2022	6.04	Call	Bond Future	414.5800	0.4146	477.7000	0.4777	15.225	0	0	0
2021/12/17	R023	04/08/2022	6.04	Put	Bond Future	140.1600	0.1402	110.9200	0.1109	(20.862)	0	0	0
2021/12/17	R023	03/11/2022	6.25	Call	Bond Future	343.4300	0.3434	395.8000	0.3958	15.249	0	0	0
2021/12/17	R023	03/11/2022	6.25	Put	Bond Future	250.5300	0.2505	210.4600	0.2105	(15.994)	0	0	0
2021/12/17	R023	03/11/2022	6.26	Call	Bond Future	345.4900	0.3455	398.0000	0.3980	15.199	0	0	0
2021/12/17	R023	03/11/2022	6.26	Put	Bond Future	249.5300	0.2495	209.6000	0.2096	(16.002)	0	0	0
2021/12/17	R023	03/11/2022			Bond Future	5.9475	102.0133	5.6471	102.1057	(5.051)	0.0000	0.0000	0
2021/12/17	R023	03/11/2022	6.27	Call	Bond Future	347.5600	0.3476	400.2100	0.4002	15.148	0	0	0
2021/12/17	R023	03/11/2022	6.27	Put	Bond Future	248.5300	0.2485	208.7400	0.2087	(16.010)	0	0	0
2021/12/17	R035	03/02/2022	9.92	Call	Bond Future	211.2200	0.2112	350.0100	0.3500	65.709	0	0	200
2021/12/17	R035	03/02/2022	9.92	Put	Bond Future	4,590.9400	4.5909	3,695.2100	3.6952	(19.511)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	R035	03/02/2022	11.73	Call	Bond Future	7,019.2700	7.0193	8,000.5400	8.0005	13.980	0	0	0
2021/12/17	R035	03/02/2022	11.73	Put	Bond Future	111.4000	0.1114	58.1500	0.0582	(47.801)	0	0	280
2021/12/17	R035	03/02/2022	11.28	Call	Bond Future	4,640.1900	4.6402	5,530.3500	5.5303	19.184	0	0	0
2021/12/17	R035	03/02/2022	11.28	Put	Bond Future	344.6600	0.3447	200.3000	0.2003	(41.885)	0	0	200
2021/12/17	R035	03/02/2022	11.33	Put	Bond Future	306.7300	0.3067	176.2800	0.1763	(42.529)	0	0	500
2021/12/17	R035	03/02/2022	11.39	Call	Bond Future	5,211.6900	5.2117	6,130.9000	6.1309	17.637	0	0	0
2021/12/17	R035	03/02/2022	11.39	Put	Bond Future	266.4200	0.2664	151.1100	0.1511	(43.281)	0	0	683
2021/12/17	R035	03/02/2022	11.22	Call	Bond Future	4,333.9600	4.3340	5,205.7800	5.2058	20.116	0	0	0
2021/12/17	R035	03/02/2022	11.22	Put	Bond Future	395.9400	0.3959	233.2400	0.2332	(41.092)	0	0	0
2021/12/17	R035	03/02/2022	11.23	Call	Bond Future	4,384.7000	4.3847	5,259.7100	5.2597	19.956	0	0	0
2021/12/17	R035	03/02/2022	11.23	Put	Bond Future	386.9400	0.3869	227.4300	0.2274	(41.223)	0	0	0
2021/12/17	R035	03/02/2022	11.03	Call	Bond Future	3,399.6600	3.3997	4,200.3300	4.2003	23.551	0	0	0
2021/12/17	R035	03/02/2022	11.05	Put	Bond Future	581.9400	0.5819	356.5800	0.3566	(38.726)	0	0	1,600
2021/12/17	R035	03/02/2022	11.11	Call	Bond Future	3,785.5400	3.7855	4,618.7000	4.6187	22.009	0	0	0
2021/12/17	R035	03/02/2022	10.35	Call	Bond Future	902.2600	0.9023	1,292.9900	1.2930	43.306	0	0	1,600
2021/12/17	R035	03/02/2022	10.35	Put	Bond Future	2,405.2400	2.4052	1,761.4500	1.7615	(26.766)	0	0	0
2021/12/17	R035	03/02/2022	10.61	Call	Bond Future	1,657.8000	1.6578	2,225.1300	2.2251	34.222	0	0	0
2021/12/17	R035	03/02/2022	10.61	Put	Bond Future	1,482.9900	1.4830	1,015.8000	1.0158	(31.503)	0	0	200
2021/12/17	R035	03/02/2022	10.65	Call	Bond Future	1,797.3400	1.7973	2,390.8200	2.3908	33.020	0	0	0
2021/12/17	R035	03/02/2022	10.24	Put	Bond Future	2,889.7700	2.8898	2,173.0400	2.1730	(24.802)	0	0	0
2021/12/17	R035	03/02/2022	10.26	Call	Bond Future	703.5800	0.7036	1,034.4000	1.0344	47.020	0	0	200
2021/12/17	R035	03/02/2022	10.26	Put	Bond Future	2,798.0100	2.7980	2,094.3100	2.0943	(25.150)	0	0	0
2021/12/17	R035	03/02/2022	10.34	Call	Bond Future	878.6600	0.8787	1,262.6300	1.2626	43.699	0	0	0
2021/12/17	R035	03/02/2022	10.34	Put	Bond Future	2,447.0800	2.4471	1,796.5300	1.7965	(26.585)	0	0	500
2021/12/17	R035	03/02/2022			Bond Future	10.5826	91.9988	10.4219	93.0333	(1.518)	0.0000	0.0000	108,629
2021/12/17	R035	03/02/2022	9.70	Call	Bond Future	77.5700	0.0776	140.2000	0.1402	80.740	0	0	683
2021/12/17	R035	03/02/2022	9.70	Put	Bond Future	5,980.0600	5.9801	5,008.1700	5.0082	(16.252)	0	0	0
2021/12/17	R035	03/02/2022	10.10	Call	Bond Future	419.5600	0.4196	650.6900	0.6507	55.089	0	0	280
2021/12/17	R035	03/02/2022	10.10	Put	Bond Future	3,579.2800	3.5793	2,775.8900	2.7759	(22.446)	0	0	0
2021/12/17	R035	03/02/2022	11.88	Call	Bond Future	7,825.9800	7.8260	8,823.8300	8.8238	12.750	0	0	0
2021/12/17	R035	03/02/2022	11.88	Put	Bond Future	73.7100	0.0737	37.0400	0.0370	(49.749)	0	0	1,800
2021/12/17	R035	03/02/2022	11.33	Call	Bond Future	4,898.5100	4.8985	5,802.5800	5.8026	18.456	0	0	0
2021/12/17	R035	03/02/2022	11.24	Call	Bond Future	4,435.5600	4.4356	5,313.7000	5.3137	19.798	0	0	0
2021/12/17	R035	03/02/2022	11.24	Put	Bond Future	378.1300	0.3781	221.7500	0.2218	(41.356)	0	0	0
2021/12/17	R035	03/02/2022	11.03	Put	Bond Future	608.4500	0.6084	374.6000	0.3746	(38.434)	0	0	280
2021/12/17	R035	03/02/2022	11.05	Call	Bond Future	3,494.9300	3.4949	4,304.0900	4.3041	23.152	0	0	0
2021/12/17	R035	03/02/2022	11.11	Put	Bond Future	508.7300	0.5087	307.3700	0.3074	(39.581)	0	0	200
2021/12/17	R035	03/02/2022	10.65	Put	Bond Future	1,368.4100	1.3684	927.3700	0.9274	(32.230)	0	0	683
2021/12/17	R035	03/02/2022	10.24	Call	Bond Future	663.1600	0.6632	980.9500	0.9809	47.921	0	0	500
2021/12/17	R035	05/05/2022	11.63	Call	Bond Future	5,989.9400	5.9899	6,813.3200	6.8133	13.746	0	0	0
2021/12/17	R035	05/05/2022	11.63	Put	Bond Future	943.3200	0.9433	720.3100	0.7203	(23.641)	0	0	0
2021/12/17	R035	05/05/2022	11.64	Call	Bond Future	6,035.8800	6.0359	6,861.4900	6.8615	13.678	0	0	0
2021/12/17	R035	05/05/2022	11.64	Put	Bond Future	932.3300	0.9323	711.5500	0.7116	(23.680)	0	0	0
2021/12/17	R035	05/05/2022	10.72	Call	Bond Future	2,366.3300	2.3663	2,895.4500	2.8955	22.360	0	0	1,200
2021/12/17	R035	05/05/2022	10.72	Put	Bond Future	2,749.1400	2.7491	2,231.8700	2.2319	(18.816)	0	0	0
2021/12/17	R035	05/05/2022			Bond Future	10.7815	88.6096	10.6143	89.6560	(1.550)	0.0000	0.0000	8,926
2021/12/17	R035	05/05/2022	11.65	Call	Bond Future	6,081.7300	6.0817	6,909.5700	6.9096	13.612	0	0	0
2021/12/17	R035	05/05/2022	11.65	Put	Bond Future	921.3100	0.9213	702.7600	0.7028	(23.722)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	R035	05/05/2022	12.64	Call	Bond Future	10,802.9600	10.8030	11,772.1100	11.7721	8.971	0	0	0
2021/12/17	R035	05/05/2022	12.64	Put	Bond Future	285.7500	0.2857	208.5100	0.2085	(27.031)	0	0	1,200
2021/12/17	R035	05/05/2022	10.82	Call	Bond Future	2,688.8300	2.6888	3,258.0900	3.2581	21.171	0	0	0
2021/12/17	R035	05/05/2022	10.82	Put	Bond Future	2,450.1100	2.4501	1,972.9800	1.9730	(19.474)	0	0	1,200
2021/12/17	R035	04/08/2022	11.13	Put	Bond Future	2,767.1700	2.7672	2,314.5900	2.3146	(16.355)	0	0	100
2021/12/17	R035	04/08/2022	10.72	Call	Bond Future	2,349.2800	2.3493	2,822.9500	2.8230	20.162	0	0	0
2021/12/17	R035	04/08/2022	10.72	Put	Bond Future	4,002.8100	4.0028	3,417.1800	3.4172	(14.630)	0	0	0
2021/12/17	R035	04/08/2022	10.73	Call	Bond Future	2,376.9100	2.3769	2,853.9600	2.8540	20.070	0	0	0
2021/12/17	R035	04/08/2022	10.73	Put	Bond Future	3,968.5000	3.9685	3,386.2500	3.3863	(14.672)	0	0	0
2021/12/17	R035	04/08/2022	9.84	Call	Bond Future	622.9700	0.6230	814.8200	0.8148	30.796	0	0	100
2021/12/17	R035	04/08/2022	9.84	Put	Bond Future	7,980.2400	7.9802	7,112.7900	7.1128	(10.870)	0	0	0
2021/12/17	R035	04/08/2022	10.53	Put	Bond Future	4,697.7400	4.6977	4,047.6000	4.0476	(13.839)	0	0	0
2021/12/17	R035	04/08/2022	10.64	Call	Bond Future	2,133.5800	2.1336	2,580.1700	2.5802	20.931	0	0	0
2021/12/17	R035	04/08/2022	10.64	Put	Bond Future	4,284.8600	4.2849	3,672.1500	3.6721	(14.299)	0	0	100
2021/12/17	R035	04/08/2022	9.53	Call	Bond Future	361.6500	0.3616	486.0500	0.4860	34.398	0	0	400
2021/12/17	R035	04/08/2022	9.53	Put	Bond Future	9,853.2200	9.8532	8,918.3200	8.9183	(9.488)	0	0	0
2021/12/17	R035	04/08/2022			Bond Future	10.9905	89.6410	10.8164	90.7003	(1.584)	0.0000	0.0000	0
2021/12/17	R035	04/08/2022	11.13	Call	Bond Future	3,602.5800	3.6026	4,209.3000	4.2093	16.841	0	0	0
2021/12/17	R035	04/08/2022	12.18	Call	Bond Future	7,835.8700	7.8359	8,687.4100	8.6874	10.867	0	0	0
2021/12/17	R035	04/08/2022	12.18	Put	Bond Future	1,072.6600	1.0727	864.9000	0.8649	(19.369)	0	0	400
2021/12/17	R035	04/08/2022	10.74	Call	Bond Future	2,404.7200	2.4047	2,885.1300	2.8851	19.978	0	0	0
2021/12/17	R035	04/08/2022	10.74	Put	Bond Future	3,934.4400	3.9344	3,355.5500	3.3556	(14.713)	0	0	0
2021/12/17	R035	04/08/2022	10.53	Call	Bond Future	1,855.4500	1.8554	2,264.6100	2.2646	22.052	0	0	400
2021/12/17	R035	03/11/2022	11.15	Call	Bond Future	3,489.0800	3.4891	4,047.6100	4.0476	16.008	0	0	0
2021/12/17	R035	03/11/2022	11.15	Put	Bond Future	3,783.7500	3.7838	3,270.1300	3.2701	(13.574)	0	0	0
2021/12/17	R035	03/11/2022			Bond Future	11.2002	86.3312	11.0188	87.4033	(1.619)	0.0000	0.0000	0
2021/12/17	R035	03/11/2022	11.14	Call	Bond Future	3,459.0900	3.4591	4,014.8600	4.0149	16.067	0	0	0
2021/12/17	R035	03/11/2022	11.14	Put	Bond Future	3,812.6900	3.8127	3,296.3100	3.2963	(13.544)	0	0	0
2021/12/17	R035	03/11/2022	11.13	Call	Bond Future	3,429.5600	3.4296	3,982.5600	3.9826	16.125	0	0	0
2021/12/17	R035	03/11/2022	11.13	Put	Bond Future	3,842.1400	3.8421	3,322.9900	3.3230	(13.512)	0	0	0
2021/12/17	R186	03/02/2022	7.30	Call	Bond Future	143.8400	0.1438	246.7100	0.2467	71.517	0	0	0
2021/12/17	R186	03/02/2022	7.30	Put	Bond Future	2,821.2100	2.8212	2,211.9600	2.2120	(21.595)	0	0	0
2021/12/17	R186	03/02/2022			Bond Future	7.9243	111.6271	7.7564	112.3392	(2.119)	0.0000	0.0000	69,931
2021/12/17	R186	03/02/2022	7.28	Call	Bond Future	133.3200	0.1333	230.2000	0.2302	72.667	0	0	0
2021/12/17	R186	03/02/2022	7.28	Put	Bond Future	2,897.8000	2.8978	2,282.5600	2.2826	(21.231)	0	0	0
2021/12/17	R186	03/02/2022	7.29	Call	Bond Future	138.5000	0.1385	238.3400	0.2383	72.087	0	0	0
2021/12/17	R186	03/02/2022	7.29	Put	Bond Future	2,859.4200	2.8594	2,247.1400	2.2471	(21.413)	0	0	0
2021/12/17	R186	05/05/2022	9.18	Call	Bond Future	4,450.2400	4.4502	5,057.2200	5.0572	13.639	0	0	0
2021/12/17	R186	05/05/2022	9.18	Put	Bond Future	396.5500	0.3966	283.4300	0.2834	(28.526)	0	0	454
2021/12/17	R186	05/05/2022	8.32	Call	Bond Future	1,985.4200	1.9854	2,415.2100	2.4152	21.647	0	0	0
2021/12/17	R186	05/05/2022	8.32	Put	Bond Future	1,272.4500	1.2725	982.1400	0.9821	(22.815)	0	0	0
2021/12/17	R186	05/05/2022	8.14	Call	Bond Future	1,588.0600	1.5881	1,967.5800	1.9676	23.898	0	0	454
2021/12/17	R186	05/05/2022	8.14	Put	Bond Future	1,591.0900	1.5911	1,250.5100	1.2505	(21.405)	0	0	0
2021/12/17	R186	05/05/2022	7.28	Call	Bond Future	345.1300	0.3451	484.0900	0.4841	40.263	0	0	435
2021/12/17	R186	05/05/2022	7.28	Put	Bond Future	3,851.9400	3.8519	3,270.8000	3.2708	(15.087)	0	0	0
2021/12/17	R186	05/05/2022	7.48	Call	Bond Future	535.5500	0.5355	725.2000	0.7252	35.412	0	0	3,600
2021/12/17	R186	05/05/2022	7.48	Put	Bond Future	3,215.1200	3.2151	2,684.6700	2.6847	(16.499)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	R186	05/05/2022			Bond Future	8.1408	112.9481	7.9612	113.6682	(2.206)	0.0000	0.0000	4,514
2021/12/17	R186	05/05/2022	8.64	Call	Bond Future	2,804.5800	2.8046	3,314.4500	3.3144	18.180	0	0	0
2021/12/17	R186	05/05/2022	8.64	Put	Bond Future	833.1900	0.8332	622.9600	0.6230	(25.232)	0	0	4,035
2021/12/17	R186	05/05/2022	8.94	Call	Bond Future	3,688.3800	3.6884	4,258.0700	4.2581	15.446	0	0	0
2021/12/17	R186	05/05/2022	8.94	Put	Bond Future	553.8300	0.5538	403.4200	0.4034	(27.158)	0	0	454
2021/12/17	R186	05/05/2022	8.31	Call	Bond Future	1,962.3500	1.9624	2,389.4100	2.3894	21.763	0	0	0
2021/12/17	R186	05/05/2022	8.31	Put	Bond Future	1,289.0000	1.2890	995.9600	0.9960	(22.734)	0	0	0
2021/12/17	R186	05/05/2022	8.35	Call	Bond Future	2,056.0200	2.0560	2,493.9000	2.4939	21.297	0	0	454
2021/12/17	R186	05/05/2022	8.35	Put	Bond Future	1,224.2900	1.2243	942.0700	0.9421	(23.052)	0	0	0
2021/12/17	R186	05/05/2022	7.88	Call	Bond Future	1,096.4500	1.0964	1,400.2900	1.4003	27.711	0	0	435
2021/12/17	R186	05/05/2022	7.88	Put	Bond Future	2,144.2000	2.1442	1,727.9400	1.7279	(19.413)	0	0	0
2021/12/17	R186	05/05/2022	8.30	Call	Bond Future	1,939.1400	1.9391	2,363.4800	2.3635	21.883	0	0	0
2021/12/17	R186	05/05/2022	8.30	Put	Bond Future	1,305.4300	1.3054	1,009.6700	1.0097	(22.656)	0	0	0
2021/12/17	R186	05/05/2022	6.73	Call	Bond Future	113.3800	0.1134	168.2800	0.1683	48.421	0	0	3,600
2021/12/17	R186	05/05/2022	6.73	Put	Bond Future	5,934.8600	5.9349	5,269.6600	5.2697	(11.208)	0	0	0
2021/12/17	R186	04/08/2022	8.15	Call	Bond Future	1,541.6400	1.5416	1,875.1600	1.8752	21.634	0	0	0
2021/12/17	R186	04/08/2022	8.15	Put	Bond Future	2,397.8600	2.3979	2,001.8300	2.0018	(16.516)	0	0	0
2021/12/17	R186	04/08/2022	9.78	Call	Bond Future	5,661.7700	5.6618	6,272.8000	6.2728	10.792	0	0	0
2021/12/17	R186	04/08/2022	9.78	Put	Bond Future	530.3300	0.5303	411.8100	0.4118	(22.348)	0	0	3,600
2021/12/17	R186	04/08/2022	7.96	Call	Bond Future	1,217.4500	1.2175	1,507.0100	1.5070	23.784	0	0	3,600
2021/12/17	R186	04/08/2022			Bond Future	8.3761	108.9954	8.1833	109.7249	(2.302)	0.0000	0.0000	0
2021/12/17	R186	04/08/2022	8.14	Call	Bond Future	1,523.6000	1.5236	1,854.8300	1.8548	21.740	0	0	0
2021/12/17	R186	04/08/2022	8.14	Put	Bond Future	2,417.8900	2.4179	2,019.5700	2.0196	(16.474)	0	0	0
2021/12/17	R186	04/08/2022	6.96	Call	Bond Future	241.6900	0.2417	333.4600	0.3335	37.970	0	0	3,600
2021/12/17	R186	04/08/2022	6.96	Put	Bond Future	5,747.1300	5.7471	5,109.3500	5.1094	(11.097)	0	0	0
2021/12/17	R186	04/08/2022	7.96	Put	Bond Future	2,799.7800	2.7998	2,359.7900	2.3598	(15.715)	0	0	0
2021/12/17	R186	04/08/2022	8.13	Call	Bond Future	1,506.0200	1.5060	1,834.9600	1.8350	21.842	0	0	0
2021/12/17	R186	04/08/2022	8.13	Put	Bond Future	2,438.3900	2.4384	2,037.7800	2.0378	(16.429)	0	0	0
2021/12/17	R186	03/11/2022	8.53	Call	Bond Future	2,141.3800	2.1414	2,513.4600	2.5135	17.376	0	0	0
2021/12/17	R186	03/11/2022	8.53	Put	Bond Future	2,456.4900	2.4565	2,090.9200	2.0909	(14.882)	0	0	0
2021/12/17	R186	03/11/2022	8.54	Call	Bond Future	2,160.1300	2.1601	2,534.0200	2.5340	17.309	0	0	0
2021/12/17	R186	03/11/2022	8.54	Put	Bond Future	2,439.6900	2.4397	2,075.9300	2.0759	(14.910)	0	0	0
2021/12/17	R186	03/11/2022			Bond Future	8.6188	110.4028	8.4114	111.1404	(2.406)	0.0000	0.0000	0
2021/12/17	R186	03/11/2022	8.55	Call	Bond Future	2,178.5400	2.1785	2,554.2400	2.5542	17.245	0	0	0
2021/12/17	R186	03/11/2022	8.55	Put	Bond Future	2,422.5700	2.4226	2,060.6200	2.0606	(14.941)	0	0	0
2021/12/17	R197	03/02/2022			Bond Future	322.1243	322.1243	322.1242	322.1242	0.000	0.0000	0.0000	1,132
2021/12/17	R197	05/05/2022			Bond Future	326.0156	326.0156	326.0142	326.0142	0.000	0.0000	0.0000	237
2021/12/17	R197	04/08/2022			Bond Future	321.7065	321.7065	321.7055	321.7055	0.000	0.0000	0.0000	0
2021/12/17	R197	03/11/2022			Bond Future	325.7865	325.7865	325.7850	325.7850	0.000	0.0000	0.0000	0
2021/12/17	R202	03/02/2022			Bond Future	242.9817	242.9817	245.1159	245.1159	0.878	0.0000	0.0000	7,693
2021/12/17	R202	05/05/2022			Bond Future	245.9168	245.9168	248.0760	248.0760	0.878	0.0000	0.0000	413
2021/12/17	R202	04/08/2022			Bond Future	244.5350	244.5350	246.7210	246.7210	0.894	0.0000	0.0000	0
2021/12/17	R202	03/11/2022			Bond Future	247.6358	247.6358	249.8493	249.8493	0.894	0.0000	0.0000	0
2021/12/17	R209	03/02/2022	11.02	Call	Bond Future	3,089.8900	3.0899	3,782.7800	3.7828	22.424	0	0	0
2021/12/17	R209	03/02/2022	11.02	Put	Bond Future	467.0000	0.4670	286.0300	0.2860	(38.752)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	R209	03/02/2022	11.03	Call	Bond Future	3,132.1800	3.1322	3,828.5100	3.8285	22.231	0	0	0
2021/12/17	R209	03/02/2022	11.03	Put	Bond Future	456.4100	0.4564	278.8800	0.2789	(38.897)	0	0	0
2021/12/17	R209	03/02/2022			Bond Future	10.5379	71.0673	10.3830	71.9412	(1.470)	0.0000	0.0000	20,306
2021/12/17	R209	03/02/2022	11.04	Call	Bond Future	3,174.5600	3.1746	3,874.3100	3.8743	22.042	0	0	0
2021/12/17	R209	03/02/2022	11.04	Put	Bond Future	445.9600	0.4460	271.8500	0.2718	(39.042)	0	0	0
2021/12/17	R209	05/05/2022	11.44	Call	Bond Future	4,700.3600	4.7004	5,375.9100	5.3759	14.372	0	0	0
2021/12/17	R209	05/05/2022	11.44	Put	Bond Future	908.5500	0.9086	700.1300	0.7001	(22.940)	0	0	0
2021/12/17	R209	05/05/2022	9.75	Call	Bond Future	346.7300	0.3467	483.2800	0.4833	39.382	0	0	8,525
2021/12/17	R209	05/05/2022	9.75	Put	Bond Future	5,919.2000	5.9192	5,171.7800	5.1718	(12.627)	0	0	0
2021/12/17	R209	05/05/2022	10.75	Call	Bond Future	2,295.8700	2.2959	2,776.0500	2.7761	20.915	0	0	0
2021/12/17	R209	05/05/2022	10.75	Put	Bond Future	2,112.3600	2.1124	1,708.5700	1.7086	(19.116)	0	0	12,050
2021/12/17	R209	05/05/2022	11.43	Call	Bond Future	4,661.1300	4.6611	5,334.5300	5.3345	14.447	0	0	0
2021/12/17	R209	05/05/2022	11.43	Put	Bond Future	919.6400	0.9196	709.0700	0.7091	(22.897)	0	0	0
2021/12/17	R209	05/05/2022			Bond Future	10.7163	68.7673	10.5558	69.6513	(1.498)	0.0000	0.0000	5,396
2021/12/17	R209	05/05/2022	11.45	Call	Bond Future	4,739.6700	4.7397	5,417.3600	5.4174	14.298	0	0	0
2021/12/17	R209	05/05/2022	11.45	Put	Bond Future	897.5900	0.8976	691.3100	0.6913	(22.982)	0	0	0
2021/12/17	R209	05/05/2022	12.00	Call	Bond Future	6,980.8400	6.9808	7,749.6900	7.7497	11.014	0	0	0
2021/12/17	R209	05/05/2022	12.00	Put	Bond Future	458.5500	0.4585	343.4300	0.3434	(25.105)	0	0	12,050
2021/12/17	R209	04/08/2022	10.57	Put	Bond Future	3,713.1200	3.7131	3,201.7000	3.2017	(13.773)	0	0	0
2021/12/17	R209	04/08/2022	10.58	Call	Bond Future	1,947.1300	1.9471	2,333.3000	2.3333	19.833	0	0	0
2021/12/17	R209	04/08/2022	10.58	Put	Bond Future	3,680.8300	3.6808	3,172.2700	3.1723	(13.816)	0	0	0
2021/12/17	R209	04/08/2022			Bond Future	10.8999	69.5679	10.7334	70.4627	(1.528)	0.0000	0.0000	0
2021/12/17	R209	04/08/2022	10.57	Call	Bond Future	1,924.2200	1.9242	2,307.5300	2.3075	19.920	0	0	0
2021/12/17	R209	04/08/2022	10.59	Call	Bond Future	1,970.4100	1.9704	2,359.4400	2.3594	19.744	0	0	0
2021/12/17	R209	04/08/2022	10.59	Put	Bond Future	3,648.9800	3.6490	3,143.2800	3.1433	(13.859)	0	0	0
2021/12/17	R209	03/11/2022	11.03	Call	Bond Future	3,049.4800	3.0495	3,521.7600	3.5218	15.487	0	0	0
2021/12/17	R209	03/11/2022	11.03	Put	Bond Future	3,323.8700	3.3239	2,890.4900	2.8905	(13.038)	0	0	0
2021/12/17	R209	03/11/2022			Bond Future	11.0827	67.3336	10.9100	68.2393	(1.558)	0.0000	0.0000	0
2021/12/17	R209	03/11/2022	11.01	Call	Bond Future	2,997.0500	2.9970	3,464.6000	3.4646	15.600	0	0	0
2021/12/17	R209	03/11/2022	11.01	Put	Bond Future	3,376.0500	3.3761	2,937.9400	2.9379	(12.977)	0	0	0
2021/12/17	R209	03/11/2022	11.02	Call	Bond Future	3,023.3300	3.0233	3,493.2500	3.4932	15.543	0	0	0
2021/12/17	R209	03/11/2022	11.02	Put	Bond Future	3,350.0000	3.3500	2,914.2600	2.9143	(13.007)	0	0	0
2021/12/17	R210	03/02/2022			Bond Future	212.9680	212.9680	212.9764	212.9764	0.004	0.0000	0.0000	1,449
2021/12/17	R210	05/05/2022			Bond Future	212.6801	212.6801	212.6878	212.6878	0.004	0.0000	0.0000	104
2021/12/17	R210	04/08/2022			Bond Future	215.3316	215.3316	215.3392	215.3392	0.004	0.0000	0.0000	0
2021/12/17	R210	03/11/2022			Bond Future	215.1453	215.1453	215.1519	215.1519	0.003	0.0000	0.0000	0
2021/12/17	R213	03/02/2022	8.63	Call	Bond Future	13.6600	0.0137	27.9100	0.0279	104.319	0	0	200
2021/12/17	R213	03/02/2022	8.63	Put	Bond Future	6,618.6300	6.6186	5,755.5400	5.7555	(13.040)	0	0	0
2021/12/17	R213	03/02/2022	8.80	Call	Bond Future	32.9300	0.0329	63.6300	0.0636	93.228	0	0	102
2021/12/17	R213	03/02/2022	8.80	Put	Bond Future	5,660.5500	5.6605	4,813.9100	4.8139	(14.957)	0	0	0
2021/12/17	R213	03/02/2022	10.60	Put	Bond Future	227.0600	0.2271	126.1500	0.1262	(44.442)	0	0	430
2021/12/17	R213	03/02/2022	10.67	Call	Bond Future	4,465.4900	4.4655	5,256.2100	5.2562	17.707	0	0	0
2021/12/17	R213	03/02/2022	10.67	Put	Bond Future	190.8500	0.1909	104.2300	0.1042	(45.386)	0	0	220
2021/12/17	R213	03/02/2022	10.00	Call	Bond Future	1,801.5600	1.8016	2,362.0900	2.3621	31.114	0	0	0
2021/12/17	R213	03/02/2022	10.00	Put	Bond Future	903.2300	0.9032	586.4200	0.5864	(35.075)	0	0	430
2021/12/17	R213	03/02/2022	9.98	Call	Bond Future	1,737.3300	1.7373	2,287.5200	2.2875	31.669	0	0	0

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2021/12/17	R213	03/02/2022	9.98	Put	Bond Future	942.6300	0.9426	615.4800	0.6155	(34.706)	0	0	0
2021/12/17	R213	03/02/2022	9.22	Put	Bond Future	3,495.7200	3.4957	2,761.5800	2.7616	(21.001)	0	0	0
2021/12/17	R213	03/02/2022	9.58	Put	Bond Future	2,030.6100	2.0306	1,477.8800	1.4779	(27.220)	0	0	200
2021/12/17	R213	03/02/2022			Bond Future	9.8277	86.4017	9.6617	87.2791	(1.689)	0.0000	0.0000	22,660
2021/12/17	R213	03/02/2022	9.15	Call	Bond Future	171.6400	0.1716	288.0200	0.2880	67.805	0	0	220
2021/12/17	R213	03/02/2022	9.15	Put	Bond Future	3,829.4200	3.8294	3,068.4600	3.0685	(19.871)	0	0	0
2021/12/17	R213	03/02/2022	10.25	Call	Bond Future	2,700.4800	2.7005	3,373.1400	3.3731	24.909	0	0	0
2021/12/17	R213	03/02/2022	10.25	Put	Bond Future	520.9000	0.5209	316.2200	0.3162	(39.294)	0	0	102
2021/12/17	R213	03/02/2022	10.60	Call	Bond Future	4,157.4400	4.1574	4,933.8700	4.9339	18.676	0	0	0
2021/12/17	R213	03/02/2022	10.15	Call	Bond Future	2,323.2700	2.3233	2,954.7800	2.9548	27.182	0	0	0
2021/12/17	R213	03/02/2022	10.15	Put	Bond Future	653.0800	0.6531	407.2500	0.4073	(37.642)	0	0	200
2021/12/17	R213	03/02/2022	10.17	Call	Bond Future	2,396.9900	2.3970	3,037.1300	3.0371	26.706	0	0	0
2021/12/17	R213	03/02/2022	10.17	Put	Bond Future	624.5900	0.6246	387.3900	0.3874	(37.977)	0	0	220
2021/12/17	R213	03/02/2022	9.96	Call	Bond Future	1,674.3700	1.6744	2,214.0700	2.2141	32.233	0	0	0
2021/12/17	R213	03/02/2022	9.96	Put	Bond Future	983.4600	0.9835	645.8200	0.6458	(34.332)	0	0	0
2021/12/17	R213	03/02/2022	9.97	Call	Bond Future	1,705.7100	1.7057	2,250.6700	2.2507	31.949	0	0	0
2021/12/17	R213	03/02/2022	9.97	Put	Bond Future	962.8800	0.9629	630.5000	0.6305	(34.519)	0	0	0
2021/12/17	R213	03/02/2022	9.22	Call	Bond Future	225.1900	0.2252	368.3900	0.3684	63.591	0	0	430
2021/12/17	R213	03/02/2022	9.58	Call	Bond Future	717.0700	0.7171	1,041.6800	1.0417	45.269	0	0	0
2021/12/17	R213	03/02/2022	9.76	Call	Bond Future	1,111.8500	1.1119	1,540.1800	1.5402	38.524	0	0	0
2021/12/17	R213	03/02/2022	9.76	Put	Bond Future	1,468.2000	1.4682	1,019.1900	1.0192	(30.582)	0	0	102
2021/12/17	R213	05/05/2022	10.63	Call	Bond Future	4,015.4900	4.0155	4,663.0400	4.6630	16.126	0	0	0
2021/12/17	R213	05/05/2022	10.65	Put	Bond Future	995.1100	0.9951	760.0600	0.7601	(23.621)	0	0	0
2021/12/17	R213	05/05/2022			Bond Future	10.0275	83.8924	9.8545	84.7798	(1.726)	0.0000	0.0000	0
2021/12/17	R213	05/05/2022	10.63	Put	Bond Future	1,019.5300	1.0195	779.7300	0.7797	(23.521)	0	0	0
2021/12/17	R213	05/05/2022	10.64	Call	Bond Future	4,051.7500	4.0518	4,701.6800	4.7017	16.041	0	0	0
2021/12/17	R213	05/05/2022	10.64	Put	Bond Future	1,007.2500	1.0072	769.8300	0.7698	(23.571)	0	0	0
2021/12/17	R213	05/05/2022	10.65	Call	Bond Future	4,088.1000	4.0881	4,740.4000	4.7404	15.956	0	0	0
2021/12/17	R213	04/08/2022	9.88	Call	Bond Future	1,760.7900	1.7608	2,137.6800	2.1377	21.405	0	0	0
2021/12/17	R213	04/08/2022	9.89	Call	Bond Future	1,782.0100	1.7820	2,161.7200	2.1617	21.308	0	0	0
2021/12/17	R213	04/08/2022	9.90	Put	Bond Future	3,498.2900	3.4983	2,982.4000	2.9824	(14.747)	0	0	0
2021/12/17	R213	04/08/2022			Bond Future	10.2390	84.8721	10.0582	85.7705	(1.766)	0.0000	0.0000	0
2021/12/17	R213	04/08/2022	9.88	Put	Bond Future	3,557.1000	3.5571	3,035.5700	3.0356	(14.662)	0	0	0
2021/12/17	R213	04/08/2022	9.89	Put	Bond Future	3,527.6100	3.5276	3,008.9000	3.0089	(14.704)	0	0	0
2021/12/17	R213	04/08/2022	9.90	Call	Bond Future	1,803.3700	1.8034	2,185.9000	2.1859	21.212	0	0	0
2021/12/17	R213	03/11/2022	10.38	Call	Bond Future	2,828.0000	2.8280	3,294.5700	3.2946	16.498	0	0	0
2021/12/17	R213	03/11/2022	10.38	Put	Bond Future	3,181.1800	3.1812	2,738.6500	2.7387	(13.911)	0	0	0
2021/12/17	R213	03/11/2022	10.39	Call	Bond Future	2,852.4800	2.8525	3,321.3500	3.3213	16.437	0	0	0
2021/12/17	R213	03/11/2022	10.39	Put	Bond Future	3,157.6200	3.1576	2,717.3900	2.7174	(13.942)	0	0	0
2021/12/17	R213	03/11/2022			Bond Future	10.4537	82.4429	10.2648	83.3520	(1.807)	0.0000	0.0000	0
2021/12/17	R213	03/11/2022	10.40	Call	Bond Future	2,876.7600	2.8768	3,347.9400	3.3479	16.379	0	0	0
2021/12/17	R213	03/11/2022	10.40	Put	Bond Future	3,133.8900	3.1339	2,695.9700	2.6960	(13.974)	0	0	0
2021/12/17	R214	03/02/2022	11.39	Put	Bond Future	494.4800	0.4945	325.4900	0.3255	(34.175)	0	0	0
2021/12/17	R214	03/02/2022	11.40	Put	Bond Future	483.6900	0.4837	317.7500	0.3177	(34.307)	0	0	0
2021/12/17	R214	03/02/2022	11.41	Call	Bond Future	3,299.9600	3.3000	3,913.4200	3.9134	18.590	0	0	0
2021/12/17	R214	03/02/2022			Bond Future	10.8978	67.8703	10.7632	68.6467	(1.235)	0.0000	0.0000	17,604
2021/12/17	R214	03/02/2022	11.39	Call	Bond Future	3,214.5500	3.2145	3,821.9700	3.8220	18.896	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	R214	03/02/2022	11.40	Call	Bond Future	3,257.1400	3.2571	3,867.6100	3.8676	18.743	0	0	0
2021/12/17	R214	03/02/2022	11.41	Put	Bond Future	473.2000	0.4732	310.2500	0.3102	(34.436)	0	0	0
2021/12/17	R214	05/05/2022	11.73	Put	Bond Future	1,044.7300	1.0447	839.7800	0.8398	(19.618)	0	0	0
2021/12/17	R214	05/05/2022	11.74	Put	Bond Future	1,032.6400	1.0326	829.6600	0.8297	(19.656)	0	0	0
2021/12/17	R214	05/05/2022	11.75	Call	Bond Future	4,645.0900	4.6451	5,229.3700	5.2294	12.578	0	0	0
2021/12/17	R214	05/05/2022			Bond Future	11.0697	65.3940	10.9302	66.1793	(1.260)	0.0000	0.0000	441
2021/12/17	R214	05/05/2022	11.73	Call	Bond Future	4,567.1400	4.5671	5,147.5000	5.1475	12.707	0	0	0
2021/12/17	R214	05/05/2022	11.74	Call	Bond Future	4,606.0200	4.6060	5,188.3500	5.1884	12.643	0	0	0
2021/12/17	R214	05/05/2022	11.75	Put	Bond Future	1,020.8100	1.0208	819.7800	0.8198	(19.693)	0	0	0
2021/12/17	R214	04/08/2022	10.98	Put	Bond Future	3,624.1900	3.6242	3,182.5800	3.1826	(12.185)	0	0	0
2021/12/17	R214	04/08/2022	10.99	Call	Bond Future	2,160.4600	2.1605	2,516.2300	2.5162	16.467	0	0	0
2021/12/17	R214	04/08/2022			Bond Future	11.2488	66.1542	11.1040	66.9491	(1.287)	0.0000	0.0000	0
2021/12/17	R214	04/08/2022	10.97	Call	Bond Future	2,111.4300	2.1114	2,462.1500	2.4622	16.611	0	0	0
2021/12/17	R214	04/08/2022	10.97	Put	Bond Future	3,656.2700	3.6563	3,212.1400	3.2121	(12.147)	0	0	0
2021/12/17	R214	04/08/2022	10.98	Call	Bond Future	2,135.7700	2.1358	2,489.0100	2.4890	16.539	0	0	0
2021/12/17	R214	04/08/2022	10.99	Put	Bond Future	3,592.5400	3.5925	3,153.4600	3.1535	(12.222)	0	0	0
2021/12/17	R214	03/11/2022	11.34	Call	Bond Future	3,051.1000	3.0511	3,461.4300	3.4614	13.449	0	0	0
2021/12/17	R214	03/11/2022	11.36	Put	Bond Future	3,460.8000	3.4608	3,070.6500	3.0706	(11.273)	0	0	0
2021/12/17	R214	03/11/2022			Bond Future	11.4269	63.7376	11.2768	64.5422	(1.314)	0.0000	0.0000	0
2021/12/17	R214	03/11/2022	11.34	Put	Bond Future	3,514.9700	3.5150	3,120.6300	3.1206	(11.219)	0	0	0
2021/12/17	R214	03/11/2022	11.35	Call	Bond Future	3,077.5600	3.0776	3,489.9900	3.4900	13.401	0	0	0
2021/12/17	R214	03/11/2022	11.35	Put	Bond Future	3,487.8000	3.4878	3,095.5600	3.0956	(11.246)	0	0	0
2021/12/17	R214	03/11/2022	11.36	Call	Bond Future	3,104.1300	3.1041	3,518.6500	3.5187	13.354	0	0	0
2021/12/17	R248	03/02/2022	9.80	Call	Bond Future	24.8400	0.0248	42.4500	0.0425	70.894	0	0	0
2021/12/17	R248	03/02/2022	9.80	Put	Bond Future	8,624.8800	8.6249	7,697.1400	7.6971	(10.757)	0	0	0
2021/12/17	R248	03/02/2022	10.00	Call	Bond Future	76.6100	0.0766	123.2900	0.1233	60.932	0	0	0
2021/12/17	R248	03/02/2022	10.00	Put	Bond Future	6,988.3100	6.9883	6,089.6400	6.0896	(12.860)	0	0	0
2021/12/17	R248	03/02/2022	10.20	Put	Bond Future	5,472.3700	5.4724	4,628.8100	4.6288	(15.415)	0	0	0
2021/12/17	R248	03/02/2022	11.47	Call	Bond Future	4,498.8900	4.4989	5,268.0700	5.2681	17.097	0	0	0
2021/12/17	R248	03/02/2022	11.48	Call	Bond Future	4,553.8500	4.5538	5,326.2600	5.3263	16.962	0	0	0
2021/12/17	R248	03/02/2022	11.49	Put	Bond Future	486.7800	0.4868	317.0200	0.3170	(34.874)	0	0	0
2021/12/17	R248	03/02/2022	10.90	Call	Bond Future	1,762.3700	1.7624	2,255.6900	2.2557	27.992	0	0	900
2021/12/17	R248	03/02/2022	10.90	Put	Bond Future	1,706.7500	1.7068	1,254.7200	1.2547	(26.485)	0	0	0
2021/12/17	R248	03/02/2022	10.40	Call	Bond Future	435.3000	0.4353	624.8300	0.6248	43.540	0	0	100
2021/12/17	R248	03/02/2022	10.50	Call	Bond Future	614.3500	0.6144	858.4300	0.8584	39.730	0	0	0
2021/12/17	R248	03/02/2022	10.50	Put	Bond Future	3,533.8400	3.5338	2,832.5700	2.8326	(19.844)	0	0	0
2021/12/17	R248	03/02/2022			Bond Future	10.8923	85.4527	10.7626	86.3981	(1.190)	0.0000	0.0000	192,244
2021/12/17	R248	03/02/2022	10.20	Call	Bond Future	195.7100	0.1957	297.5000	0.2975	52.011	0	0	900
2021/12/17	R248	03/02/2022	11.47	Put	Bond Future	508.6800	0.5087	332.5100	0.3325	(34.633)	0	0	0
2021/12/17	R248	03/02/2022	11.48	Put	Bond Future	497.6100	0.4976	324.6700	0.3247	(34.754)	0	0	0
2021/12/17	R248	03/02/2022	11.49	Call	Bond Future	4,608.9400	4.6089	5,384.5300	5.3845	16.828	0	0	0
2021/12/17	R248	03/02/2022	10.70	Call	Bond Future	1,095.5400	1.0955	1,461.4400	1.4614	33.399	0	0	0
2021/12/17	R248	03/02/2022	10.70	Put	Bond Future	2,504.2900	2.5043	1,924.8400	1.9248	(23.138)	0	0	0
2021/12/17	R248	03/02/2022	11.00	Call	Bond Future	2,160.5800	2.1606	2,714.7700	2.7148	25.650	0	0	1,400
2021/12/17	R248	03/02/2022	11.00	Put	Bond Future	1,389.6100	1.3896	998.4500	0.9984	(28.149)	0	0	0
2021/12/17	R248	03/02/2022	10.30	Call	Bond Future	296.6800	0.2967	438.2300	0.4382	47.711	0	0	1,300
2021/12/17	R248	03/02/2022	10.30	Put	Bond Future	4,775.1500	4.7751	3,971.3500	3.9713	(16.833)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/17	R248	03/02/2022	10.40	Put	Bond Future	4,128.1300	4.1281	3,372.3100	3.3723	(18.309)	0	0	0
2021/12/17	R248	05/05/2022	11.79	Call	Bond Future	6,035.4400	6.0354	6,757.6200	6.7576	11.966	0	0	0
2021/12/17	R248	05/05/2022	11.79	Put	Bond Future	1,201.2800	1.2013	967.1600	0.9672	(19.489)	0	0	0
2021/12/17	R248	05/05/2022	11.80	Call	Bond Future	6,084.8200	6.0848	6,809.2400	6.8092	11.905	0	0	0
2021/12/17	R248	05/05/2022			Bond Future	11.0633	82.0492	10.9286	83.0055	(1.218)	0.0000	0.0000	2,035
2021/12/17	R248	05/05/2022	11.80	Put	Bond Future	1,187.7500	1.1878	955.8700	0.9559	(19.523)	0	0	0
2021/12/17	R248	05/05/2022	11.81	Call	Bond Future	6,134.1100	6.1341	6,860.7700	6.8608	11.846	0	0	0
2021/12/17	R248	05/05/2022	11.81	Put	Bond Future	1,174.2100	1.1742	944.5700	0.9446	(19.557)	0	0	0
2021/12/17	R248	04/08/2022	10.98	Call	Bond Future	2,663.1500	2.6631	3,093.4300	3.0934	16.157	0	0	0
2021/12/17	R248	04/08/2022	10.98	Put	Bond Future	4,487.0000	4.4870	3,949.4500	3.9494	(11.980)	0	0	0
2021/12/17	R248	04/08/2022	10.99	Call	Bond Future	2,694.3500	2.6944	3,127.7500	3.1277	16.086	0	0	0
2021/12/17	R248	04/08/2022	10.99	Put	Bond Future	4,447.1900	4.4472	3,912.7600	3.9128	(12.017)	0	0	0
2021/12/17	R248	04/08/2022			Bond Future	11.2418	83.0031	11.1016	83.9709	(1.247)	0.0000	0.0000	0
2021/12/17	R248	04/08/2022	11.00	Call	Bond Future	2,725.4800	2.7255	3,161.9900	3.1620	16.016	0	0	0
2021/12/17	R248	04/08/2022	11.00	Put	Bond Future	4,407.4100	4.4074	3,876.0900	3.8761	(12.055)	0	0	0
2021/12/17	R248	03/11/2022	11.30	Put	Bond Future	4,465.5000	4.4655	3,975.9200	3.9759	(10.964)	0	0	0
2021/12/17	R248	03/11/2022	11.31	Put	Bond Future	4,430.9600	4.4310	3,943.9800	3.9440	(10.990)	0	0	0
2021/12/17	R248	03/11/2022	11.32	Call	Bond Future	3,732.1800	3.7322	4,227.6000	4.2276	13.274	0	0	0
2021/12/17	R248	03/11/2022			Bond Future	11.4192	79.6709	11.2734	80.6507	(1.277)	0.0000	0.0000	0
2021/12/17	R248	03/11/2022	11.30	Call	Bond Future	3,666.2300	3.6662	4,156.4500	4.1564	13.371	0	0	0
2021/12/17	R248	03/11/2022	11.31	Call	Bond Future	3,699.2900	3.6993	4,192.1100	4.1921	13.322	0	0	0
2021/12/17	R248	03/11/2022	11.32	Put	Bond Future	4,396.3500	4.3963	3,911.9700	3.9120	(11.018)	0	0	0

Total

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