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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/12/2021 TO 21/12/2021

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
2021/12/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	2025	03/02/2022		Bond Future	154.6149	154.6149	154.8921	154.8921	0.179	0.0000	0.0000	5,554
2021/12/21	2025	05/05/2022		Bond Future	156.4818	156.4818	156.7621	156.7621	0.179	0.0000	0.0000	164
2021/12/21	2025	04/08/2022		Bond Future	156.8186	156.8186	157.0987	157.0987	0.179	0.0000	0.0000	0
2021/12/21	2025	03/11/2022		Bond Future	158.8066	158.8066	159.0855	159.0855	0.176	0.0000	0.0000	0
2021/12/21	2029	03/02/2022		Bond Future	113.9125	113.9125	113.4616	113.4616	(0.396)	0.0000	0.0000	3,872
2021/12/21	2029	05/05/2022		Bond Future	114.0868	114.0868	113.6303	113.6303	(0.400)	0.0000	0.0000	591
2021/12/21	2029	04/08/2022		Bond Future	115.5088	115.5088	115.0439	115.0439	(0.403)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/21	2029	03/11/2022			Bond Future	115.7482	115.7482	115.2739	115.2739	(0.410)	0.0000	0.0000	0
2021/12/21	2030	03/02/2022	8.39	Call	Bond Future	50.9800	0.0510	26.4600	0.0265	(48.097)	0	0	101
2021/12/21	2030	03/02/2022	8.39	Put	Bond Future	4,944.4000	4.9444	5,558.5800	5.5586	12.422	0	0	0
2021/12/21	2030	03/02/2022	8.80	Put	Bond Future	2,900.6700	2.9007	3,430.7700	3.4308	18.275	0	0	0
2021/12/21	2030	03/02/2022	8.85	Call	Bond Future	345.7600	0.3458	220.5700	0.2206	(36.207)	0	0	1,000
2021/12/21	2030	03/02/2022	8.85	Put	Bond Future	2,683.1700	2.6832	3,196.6800	3.1967	19.138	0	0	0
2021/12/21	2030	03/02/2022	9.80	Call	Bond Future	3,007.6500	3.0076	2,497.0900	2.4971	(16.975)	0	0	950
2021/12/21	2030	03/02/2022	9.80	Put	Bond Future	330.2800	0.3303	458.4200	0.4584	38.797	0	0	0
2021/12/21	2030	03/02/2022	9.90	Put	Bond Future	250.3600	0.2504	352.2100	0.3522	40.681	0	0	8,000
2021/12/21	2030	03/02/2022	9.45	Call	Bond Future	1,689.9900	1.6900	1,307.0200	1.3070	(22.661)	0	0	0
2021/12/21	2030	03/02/2022	9.45	Put	Bond Future	819.9700	0.8200	1,075.7000	1.0757	31.188	0	0	0
2021/12/21	2030	03/02/2022	9.40	Call	Bond Future	1,530.5300	1.5305	1,169.3400	1.1693	(23.599)	0	0	0
2021/12/21	2030	03/02/2022	9.40	Put	Bond Future	922.4800	0.9225	1,199.9900	1.2000	30.083	0	0	0
2021/12/21	2030	03/02/2022	9.10	Call	Bond Future	750.7000	0.7507	525.3600	0.5254	(30.017)	0	0	0
2021/12/21	2030	03/02/2022	9.10	Put	Bond Future	1,734.6100	1.7346	2,147.9700	2.1480	23.830	0	0	0
2021/12/21	2030	03/02/2022	9.20	Call	Bond Future	976.3600	0.9764	705.8100	0.7058	(27.710)	0	0	950
2021/12/21	2030	03/02/2022	9.20	Put	Bond Future	1,425.7500	1.4257	1,793.9000	1.7939	25.821	0	0	0
2021/12/21	2030	03/02/2022	9.35	Call	Bond Future	1,379.3400	1.3793	1,040.4300	1.0404	(24.570)	0	0	0
2021/12/21	2030	03/02/2022	9.35	Put	Bond Future	1,034.2100	1.0342	1,334.0000	1.3340	28.987	0	0	101
2021/12/21	2030	03/02/2022			Bond Future	9.2846	93.0444	9.4058	92.4057	1.305	0.0000	0.0000	82,799
2021/12/21	2030	03/02/2022	8.80	Call	Bond Future	289.5800	0.2896	180.9800	0.1810	(37.503)	0	0	0
2021/12/21	2030	03/02/2022	9.90	Call	Bond Future	3,435.7400	3.4357	2,898.8900	2.8989	(15.625)	0	0	0
2021/12/21	2030	03/02/2022	10.85	Call	Bond Future	7,845.4600	7.8455	7,213.6000	7.2136	(8.054)	0	0	0
2021/12/21	2030	03/02/2022	10.85	Put	Bond Future	12.6900	0.0127	19.5300	0.0195	53.901	0	0	1,000
2021/12/21	2030	03/02/2022	9.60	Call	Bond Future	2,215.1000	2.2151	1,771.3500	1.7713	(20.033)	0	0	1,000
2021/12/21	2030	03/02/2022	9.60	Put	Bond Future	564.8800	0.5649	759.8300	0.7598	34.512	0	0	0
2021/12/21	2030	03/02/2022	9.78	Call	Bond Future	2,924.0000	2.9240	2,419.2400	2.4192	(17.263)	0	0	0
2021/12/21	2030	03/02/2022	9.78	Put	Bond Future	348.6800	0.3487	482.6200	0.4826	38.413	0	0	101
2021/12/21	2030	03/02/2022	9.43	Call	Bond Future	1,625.2600	1.6253	1,250.9400	1.2509	(23.031)	0	0	0
2021/12/21	2030	03/02/2022	9.43	Put	Bond Future	859.9100	0.8599	1,124.2900	1.1243	30.745	0	0	0
2021/12/21	2030	03/02/2022	9.44	Call	Bond Future	1,657.4000	1.6574	1,278.7400	1.2787	(22.847)	0	0	0
2021/12/21	2030	03/02/2022	9.44	Put	Bond Future	839.7000	0.8397	1,099.7400	1.0997	30.968	0	0	0
2021/12/21	2030	05/05/2022	10.21	Call	Bond Future	4,397.3400	4.3973	3,912.5100	3.9125	(11.026)	0	0	0
2021/12/21	2030	05/05/2022	10.21	Put	Bond Future	797.7900	0.7978	959.2300	0.9592	20.236	0	0	0
2021/12/21	2030	05/05/2022	9.95	Call	Bond Future	3,455.6800	3.4557	3,022.3400	3.0223	(12.540)	0	0	0
2021/12/21	2030	05/05/2022	8.81	Put	Bond Future	4,234.8200	4.2348	4,731.2300	4.7312	11.722	0	0	0
2021/12/21	2030	05/05/2022	8.89	Put	Bond Future	3,921.5600	3.9216	4,399.5500	4.3995	12.189	0	0	0
2021/12/21	2030	05/05/2022	8.14	Call	Bond Future	180.4400	0.1804	131.1300	0.1311	(27.328)	0	0	1,800
2021/12/21	2030	05/05/2022	8.14	Put	Bond Future	7,411.7000	7.4117	8,008.6600	8.0087	8.054	0	0	0
2021/12/21	2030	05/05/2022	8.47	Call	Bond Future	358.9800	0.3590	270.2200	0.2702	(24.726)	0	0	1,073
2021/12/21	2030	05/05/2022			Bond Future	9.4878	94.1454	9.6148	93.4991	1.338	0.0000	0.0000	14,763
2021/12/21	2030	05/05/2022	11.04	Call	Bond Future	7,779.7200	7.7797	7,194.3500	7.1943	(7.524)	0	0	0
2021/12/21	2030	05/05/2022	11.04	Put	Bond Future	262.8900	0.2629	323.7900	0.3238	23.166	0	0	1,800
2021/12/21	2030	05/05/2022	9.95	Put	Bond Future	1,130.9500	1.1309	1,343.8800	1.3439	18.828	0	0	1,073
2021/12/21	2030	05/05/2022	10.19	Call	Bond Future	4,322.0100	4.3220	3,840.7900	3.8408	(11.134)	0	0	0
2021/12/21	2030	05/05/2022	10.19	Put	Bond Future	819.6900	0.8197	984.7400	0.9847	20.136	0	0	0
2021/12/21	2030	05/05/2022	10.20	Call	Bond Future	4,359.6200	4.3596	3,876.5900	3.8766	(11.080)	0	0	0

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2021/12/21	2030	05/05/2022	10.20	Put	Bond Future	808.6700	0.8087	971.9100	0.9719	20.186	0	0	200
2021/12/21	2030	05/05/2022	8.81	Call	Bond Future	684.9400	0.6849	535.0800	0.5351	(21.879)	0	0	200
2021/12/21	2030	05/05/2022	8.89	Call	Bond Future	799.6100	0.7996	631.3300	0.6313	(21.045)	0	0	1,800
2021/12/21	2030	05/05/2022	9.35	Call	Bond Future	1,700.0800	1.7001	1,414.7400	1.4147	(16.784)	0	0	0
2021/12/21	2030	05/05/2022	9.35	Put	Bond Future	2,408.0700	2.4081	2,769.0000	2.7690	14.988	0	0	1,073
2021/12/21	2030	05/05/2022	7.73	Call	Bond Future	68.7800	0.0688	47.7700	0.0478	(30.547)	0	0	200
2021/12/21	2030	05/05/2022	7.73	Put	Bond Future	9,641.3700	9.6414	10,266.6300	10.2666	6.485	0	0	0
2021/12/21	2030	05/05/2022	8.47	Put	Bond Future	5,755.0200	5.7550	6,312.5300	6.3125	9.687	0	0	0
2021/12/21	2030	04/08/2022	9.56	Call	Bond Future	2,200.6300	2.2006	1,900.8500	1.9009	(13.622)	0	0	0
2021/12/21	2030	04/08/2022	9.56	Put	Bond Future	2,925.4200	2.9254	3,282.3800	3.2824	12.202	0	0	0
2021/12/21	2030	04/08/2022	10.95	Call	Bond Future	6,644.6000	6.6446	6,115.0400	6.1150	(7.970)	0	0	0
2021/12/21	2030	04/08/2022	10.95	Put	Bond Future	768.3100	0.7683	895.4900	0.8955	16.553	0	0	800
2021/12/21	2030	04/08/2022			Bond Future	9.7063	91.2438	9.8401	90.5871	1.379	0.0000	0.0000	0
2021/12/21	2030	04/08/2022	9.05	Call	Bond Future	1,172.5400	1.1725	977.1700	0.9772	(16.662)	0	0	800
2021/12/21	2030	04/08/2022	9.05	Put	Bond Future	4,481.8800	4.4819	4,943.2500	4.9432	10.294	0	0	0
2021/12/21	2030	04/08/2022	9.54	Call	Bond Future	2,153.5500	2.1535	1,857.9100	1.8579	(13.728)	0	0	0
2021/12/21	2030	04/08/2022	9.54	Put	Bond Future	2,977.9900	2.9780	3,339.0900	3.3391	12.126	0	0	0
2021/12/21	2030	04/08/2022	9.55	Call	Bond Future	2,177.0200	2.1770	1,879.3100	1.8793	(13.675)	0	0	0
2021/12/21	2030	04/08/2022	9.55	Put	Bond Future	2,951.6200	2.9516	3,310.6500	3.3106	12.164	0	0	0
2021/12/21	2030	04/08/2022	8.30	Call	Bond Future	403.5600	0.4036	320.2200	0.3202	(20.651)	0	0	800
2021/12/21	2030	04/08/2022	8.30	Put	Bond Future	7,683.3400	7.6833	8,256.7400	8.2567	7.463	0	0	0
2021/12/21	2030	03/11/2022	10.10	Call	Bond Future	3,447.5000	3.4475	3,079.2500	3.0793	(10.682)	0	0	0
2021/12/21	2030	03/11/2022	10.10	Put	Bond Future	2,576.2400	2.5762	2,875.3700	2.8754	11.611	0	0	0
2021/12/21	2030	03/11/2022			Bond Future	9.9157	92.4283	10.0567	91.7609	1.421	0.0000	0.0000	0
2021/12/21	2030	03/11/2022	10.09	Call	Bond Future	3,420.6000	3.4206	3,054.0100	3.0540	(10.717)	0	0	0
2021/12/21	2030	03/11/2022	10.09	Put	Bond Future	2,596.3500	2.5963	2,897.1400	2.8971	11.585	0	0	0
2021/12/21	2030	03/11/2022	10.08	Call	Bond Future	3,394.1400	3.3941	3,029.2200	3.0292	(10.751)	0	0	0
2021/12/21	2030	03/11/2022	10.08	Put	Bond Future	2,616.9300	2.6169	2,919.3900	2.9194	11.558	0	0	0
2021/12/21	2032	03/02/2022	8.91	Put	Bond Future	5,209.3400	5.2093	5,867.8700	5.8679	12.641	0	0	0
2021/12/21	2032	03/02/2022	11.13	Call	Bond Future	7,776.1800	7.7762	7,103.9000	7.1039	(8.645)	0	0	0
2021/12/21	2032	03/02/2022	11.13	Put	Bond Future	25.7200	0.0257	38.3800	0.0384	49.222	0	0	210
2021/12/21	2032	03/02/2022	10.53	Call	Bond Future	4,669.2100	4.6692	4,053.5600	4.0536	(13.185)	0	0	0
2021/12/21	2032	03/02/2022	10.53	Put	Bond Future	164.1900	0.1642	233.4800	0.2335	42.201	0	0	210
2021/12/21	2032	03/02/2022	10.65	Call	Bond Future	5,283.3200	5.2833	4,649.0300	4.6490	(12.006)	0	0	0
2021/12/21	2032	03/02/2022	10.65	Put	Bond Future	115.6500	0.1156	166.3000	0.1663	43.796	0	0	0
2021/12/21	2032	03/02/2022	10.66	Call	Bond Future	5,334.8700	5.3349	4,699.2500	4.6993	(11.914)	0	0	0
2021/12/21	2032	03/02/2022	10.66	Put	Bond Future	112.2900	0.1123	161.6100	0.1616	43.922	0	0	97
2021/12/21	2032	03/02/2022	10.43	Call	Bond Future	4,166.7700	4.1668	3,571.0200	3.5710	(14.298)	0	0	0
2021/12/21	2032	03/02/2022	10.43	Put	Bond Future	219.2600	0.2193	308.4500	0.3084	40.678	0	0	0
2021/12/21	2032	03/02/2022	10.45	Put	Bond Future	206.9800	0.2070	291.8300	0.2918	40.994	0	0	198
2021/12/21	2032	03/02/2022	10.35	Put	Bond Future	275.2400	0.2752	383.5700	0.3836	39.358	0	0	400
2021/12/21	2032	03/02/2022	10.42	Call	Bond Future	4,117.1100	4.1171	3,523.5800	3.5236	(14.416)	0	0	0
2021/12/21	2032	03/02/2022	10.42	Put	Bond Future	225.6200	0.2256	317.0300	0.3170	40.515	0	0	0
2021/12/21	2032	03/02/2022	9.81	Call	Bond Future	1,506.2000	1.5062	1,141.3000	1.1413	(24.227)	0	0	0
2021/12/21	2032	03/02/2022	9.81	Put	Bond Future	1,125.7900	1.1258	1,445.8300	1.4458	28.428	0	0	198
2021/12/21	2032	03/02/2022	9.90	Put	Bond Future	911.2600	0.9113	1,187.5800	1.1876	30.323	0	0	900
2021/12/21	2032	03/02/2022	9.58	Call	Bond Future	836.0800	0.8361	588.3100	0.5883	(29.635)	0	0	400

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2021/12/21	2032	03/02/2022	9.58	Put	Bond Future	1,828.8900	1.8289	2,266.0600	2.2661	23.904	0	0	0
2021/12/21	2032	03/02/2022	9.67	Call	Bond Future	1,073.5800	1.0736	779.7400	0.7797	(27.370)	0	0	0
2021/12/21	2032	03/02/2022			Bond Future	9.7458	93.4489	9.8616	92.7639	1.188	0.0000	0.0000	124,449
2021/12/21	2032	03/02/2022	8.91	Call	Bond Future	54.3200	0.0543	27.9100	0.0279	(48.619)	0	0	198
2021/12/21	2032	03/02/2022	9.14	Call	Bond Future	165.5500	0.1655	95.8500	0.0959	(42.102)	0	0	97
2021/12/21	2032	03/02/2022	9.14	Put	Bond Future	3,863.9700	3.8640	4,479.2100	4.4792	15.922	0	0	0
2021/12/21	2032	03/02/2022	9.57	Call	Bond Future	811.9000	0.8119	569.1800	0.5692	(29.895)	0	0	0
2021/12/21	2032	03/02/2022	9.57	Put	Bond Future	1,865.0500	1.8650	2,307.2700	2.3073	23.711	0	0	0
2021/12/21	2032	03/02/2022	10.90	Call	Bond Future	6,580.9200	6.5809	5,921.4400	5.9214	(10.021)	0	0	0
2021/12/21	2032	03/02/2022	10.90	Put	Bond Future	54.6700	0.0547	80.1300	0.0801	46.570	0	0	900
2021/12/21	2032	03/02/2022	10.95	Call	Bond Future	6,841.4000	6.8414	6,178.5400	6.1785	(9.689)	0	0	0
2021/12/21	2032	03/02/2022	10.95	Put	Bond Future	46.9500	0.0470	69.0300	0.0690	47.029	0	0	400
2021/12/21	2032	03/02/2022	10.44	Call	Bond Future	4,216.4900	4.2165	3,618.5400	3.6185	(14.181)	0	0	0
2021/12/21	2032	03/02/2022	10.44	Put	Bond Future	213.0100	0.2130	300.0000	0.3000	40.838	0	0	0
2021/12/21	2032	03/02/2022	10.45	Call	Bond Future	4,266.3800	4.2664	3,666.2900	3.6663	(14.066)	0	0	0
2021/12/21	2032	03/02/2022	10.14	Call	Bond Future	2,795.8800	2.7959	2,285.2400	2.2852	(18.264)	0	0	0
2021/12/21	2032	03/02/2022	10.14	Put	Bond Future	492.8500	0.4928	667.1500	0.6672	35.366	0	0	97
2021/12/21	2032	03/02/2022	10.35	Call	Bond Future	3,773.2400	3.7732	3,196.6300	3.1966	(15.282)	0	0	0
2021/12/21	2032	03/02/2022	9.90	Call	Bond Future	1,821.5300	1.8215	1,412.9100	1.4129	(22.433)	0	0	900
2021/12/21	2032	03/02/2022	10.04	Call	Bond Future	2,368.5800	2.3686	1,897.3700	1.8974	(19.894)	0	0	100
2021/12/21	2032	03/02/2022	10.04	Put	Bond Future	642.3200	0.6423	856.0500	0.8561	33.275	0	0	0
2021/12/21	2032	03/02/2022	9.62	Call	Bond Future	937.3700	0.9374	669.2100	0.6692	(28.608)	0	0	210
2021/12/21	2032	03/02/2022	9.62	Put	Bond Future	1,689.3700	1.6894	2,106.1500	2.1062	24.671	0	0	0
2021/12/21	2032	03/02/2022	9.67	Put	Bond Future	1,525.7500	1.5257	1,916.8500	1.9169	25.633	0	0	0
2021/12/21	2032	05/05/2022	11.18	Call	Bond Future	7,214.0200	7.2140	6,611.6600	6.6117	(8.350)	0	0	0
2021/12/21	2032	05/05/2022	11.18	Put	Bond Future	417.0300	0.4170	507.7300	0.5077	21.749	0	0	780
2021/12/21	2032	05/05/2022	10.98	Call	Bond Future	6,296.3600	6.2964	5,718.7000	5.7187	(9.175)	0	0	0
2021/12/21	2032	05/05/2022	10.98	Put	Bond Future	545.9200	0.5459	661.3200	0.6613	21.139	0	0	993
2021/12/21	2032	05/05/2022	11.02	Put	Bond Future	517.2200	0.5172	627.2300	0.6272	21.269	0	0	0
2021/12/21	2032	05/05/2022	11.03	Call	Bond Future	6,524.1200	6.5241	5,939.7700	5.9398	(8.957)	0	0	0
2021/12/21	2032	05/05/2022	11.03	Put	Bond Future	510.3800	0.5104	619.0900	0.6191	21.300	0	0	0
2021/12/21	2032	05/05/2022	10.29	Put	Bond Future	1,400.4800	1.4005	1,650.9600	1.6510	17.885	0	0	0
2021/12/21	2032	05/05/2022			Bond Future	9.9379	90.4078	10.0587	89.7148	1.215	0.0000	0.0000	20,406
2021/12/21	2032	05/05/2022	11.04	Call	Bond Future	6,569.7600	6.5698	5,984.1100	5.9841	(8.914)	0	0	0
2021/12/21	2032	05/05/2022	11.04	Put	Bond Future	503.5000	0.5035	610.9100	0.6109	21.333	0	0	0
2021/12/21	2032	05/05/2022	11.02	Call	Bond Future	6,478.3900	6.4784	5,895.3400	5.8953	(9.000)	0	0	0
2021/12/21	2032	05/05/2022	9.58	Call	Bond Future	1,244.6000	1.2446	1,006.2700	1.0063	(19.149)	0	0	780
2021/12/21	2032	05/05/2022	9.58	Put	Bond Future	3,341.0200	3.3410	3,795.7500	3.7957	13.611	0	0	0
2021/12/21	2032	05/05/2022	10.18	Call	Bond Future	3,005.0200	3.0050	2,591.2200	2.5912	(13.770)	0	0	780
2021/12/21	2032	05/05/2022	10.18	Put	Bond Future	1,623.2500	1.6232	1,902.5100	1.9025	17.204	0	0	0
2021/12/21	2032	05/05/2022	10.29	Call	Bond Future	3,400.7500	3.4007	2,958.1700	2.9582	(13.014)	0	0	993
2021/12/21	2032	04/08/2022	10.22	Call	Bond Future	3,008.6300	3.0086	2,635.5300	2.6355	(12.401)	0	0	0
2021/12/21	2032	04/08/2022	9.72	Call	Bond Future	1,648.1600	1.6482	1,393.0900	1.3931	(15.476)	0	0	800
2021/12/21	2032	04/08/2022	9.72	Put	Bond Future	4,025.8000	4.0258	4,474.6900	4.4747	11.150	0	0	0
2021/12/21	2032	04/08/2022	10.20	Put	Bond Future	2,598.3500	2.5983	2,933.7300	2.9337	12.907	0	0	0
2021/12/21	2032	04/08/2022	10.21	Put	Bond Future	2,573.4700	2.5735	2,906.5900	2.9066	12.944	0	0	0
2021/12/21	2032	04/08/2022	8.97	Call	Bond Future	523.8500	0.5238	417.3200	0.4173	(20.336)	0	0	800
2021/12/21	2032	04/08/2022	8.97	Put	Bond Future	7,388.4700	7.3885	7,985.9000	7.9859	8.086	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
2021/12/21	2032	04/08/2022			Bond Future	10.1375	91.4638	10.2640	90.7598	1.248	0.0000	0.0000	0
2021/12/21	2032	04/08/2022	10.22	Put	Bond Future	2,548.7800	2.5488	2,879.6400	2.8796	12.981	0	0	0
2021/12/21	2032	04/08/2022	11.60	Call	Bond Future	8,335.5900	8.3356	7,738.2000	7.7382	(7.167)	0	0	0
2021/12/21	2032	04/08/2022	11.60	Put	Bond Future	632.3000	0.6323	738.8700	0.7389	16.854	0	0	800
2021/12/21	2032	04/08/2022	11.89	Call	Bond Future	9,601.4000	9.6014	8,979.8900	8.9799	(6.473)	0	0	0
2021/12/21	2032	04/08/2022	11.89	Put	Bond Future	478.5000	0.4785	560.9500	0.5609	17.231	0	0	0
2021/12/21	2032	04/08/2022	10.20	Call	Bond Future	2,946.9800	2.9470	2,578.4000	2.5784	(12.507)	0	0	0
2021/12/21	2032	04/08/2022	10.21	Call	Bond Future	2,977.7300	2.9777	2,606.8900	2.6069	(12.454)	0	0	0
2021/12/21	2032	03/11/2022			Bond Future	10.3380	88.5058	10.4705	87.7906	1.282	0.0000	0.0000	0
2021/12/21	2032	03/11/2022	10.66	Call	Bond Future	4,194.6000	4.1946	3,771.3100	3.7713	(10.091)	0	0	0
2021/12/21	2032	03/11/2022	10.66	Put	Bond Future	2,470.1000	2.4701	2,762.0100	2.7620	11.818	0	0	0
2021/12/21	2033	03/02/2022			Bond Future	111.2077	111.2077	112.0262	112.0262	0.736	0.0000	0.0000	7,393
2021/12/21	2033	05/05/2022			Bond Future	111.2672	111.2672	112.0955	112.0955	0.744	0.0000	0.0000	2,121
2021/12/21	2033	04/08/2022			Bond Future	112.6541	112.6541	113.4900	113.4900	0.742	0.0000	0.0000	0
2021/12/21	2033	03/11/2022			Bond Future	112.7765	112.7765	113.6197	113.6197	0.748	0.0000	0.0000	0
2021/12/21	2037	03/02/2022	11.45	Call	Bond Future	5,953.4600	5.9535	5,553.4700	5.5535	(6.719)	0	0	0
2021/12/21	2037	03/02/2022	11.46	Call	Bond Future	6,009.3100	6.0093	5,608.6300	5.6086	(6.668)	0	0	0
2021/12/21	2037	03/02/2022	11.47	Put	Bond Future	125.1400	0.1251	149.7200	0.1497	19.642	0	0	0
2021/12/21	2037	03/02/2022			Bond Future	10.5223	85.1012	10.5869	84.6753	0.614	0.0000	0.0000	119,325
2021/12/21	2037	03/02/2022	11.45	Put	Bond Future	132.2800	0.1323	158.2100	0.1582	19.602	0	0	0
2021/12/21	2037	03/02/2022	11.46	Put	Bond Future	128.6700	0.1287	153.9100	0.1539	19.616	0	0	0
2021/12/21	2037	03/02/2022	11.47	Call	Bond Future	6,065.1700	6.0652	5,663.8300	5.6638	(6.617)	0	0	0
2021/12/21	2037	05/05/2022	11.82	Call	Bond Future	7,374.4200	7.3744	7,008.8200	7.0088	(4.958)	0	0	0
2021/12/21	2037	05/05/2022	11.83	Call	Bond Future	7,423.2300	7.4232	7,056.8900	7.0569	(4.935)	0	0	0
2021/12/21	2037	05/05/2022	11.84	Put	Bond Future	633.2800	0.6333	697.1900	0.6972	10.092	0	0	0
2021/12/21	2037	05/05/2022			Bond Future	10.7090	86.1082	10.7762	85.6773	0.627	0.0000	0.0000	11,855
2021/12/21	2037	05/05/2022	11.82	Put	Bond Future	649.2000	0.6492	714.5900	0.7146	10.072	0	0	0
2021/12/21	2037	05/05/2022	11.83	Put	Bond Future	641.1900	0.6412	705.8400	0.7058	10.083	0	0	0
2021/12/21	2037	05/05/2022	11.84	Call	Bond Future	7,472.0800	7.4721	7,105.0000	7.1050	(4.913)	0	0	0
2021/12/21	2037	04/08/2022	11.95	Call	Bond Future	7,347.5200	7.3475	7,002.5000	7.0025	(4.696)	0	0	0
2021/12/21	2037	04/08/2022	11.95	Put	Bond Future	1,177.9300	1.1779	1,271.3100	1.2713	7.927	0	0	1,050
2021/12/21	2037	04/08/2022	10.91	Put	Bond Future	3,160.6900	3.1607	3,368.8700	3.3689	6.587	0	0	0
2021/12/21	2037	04/08/2022	10.89	Call	Bond Future	3,117.6400	3.1176	2,890.2100	2.8902	(7.295)	0	0	0
2021/12/21	2037	04/08/2022	10.89	Put	Bond Future	3,221.0500	3.2211	3,432.0200	3.4320	6.550	0	0	0
2021/12/21	2037	04/08/2022	10.90	Call	Bond Future	3,150.1700	3.1502	2,921.3500	2.9213	(7.264)	0	0	0
2021/12/21	2037	04/08/2022			Bond Future	10.9065	82.8573	10.9768	82.4189	0.644	0.0000	0.0000	0
2021/12/21	2037	04/08/2022	10.91	Call	Bond Future	3,182.6000	3.1826	2,952.3800	2.9524	(7.234)	0	0	0
2021/12/21	2037	04/08/2022	11.21	Call	Bond Future	4,232.9700	4.2330	3,962.8500	3.9629	(6.381)	0	0	1,050
2021/12/21	2037	04/08/2022	11.21	Put	Bond Future	2,364.4000	2.3644	2,532.6800	2.5327	7.117	0	0	0
2021/12/21	2037	04/08/2022	11.42	Call	Bond Future	5,055.2000	5.0552	4,760.0500	4.7600	(5.839)	0	0	0
2021/12/21	2037	04/08/2022	11.42	Put	Bond Future	1,930.1300	1.9301	2,073.3800	2.0734	7.422	0	0	50
2021/12/21	2037	04/08/2022	10.10	Call	Bond Future	1,076.3900	1.0764	963.4800	0.9635	(10.490)	0	0	50
2021/12/21	2037	04/08/2022	10.10	Put	Bond Future	6,361.9600	6.3620	6,687.4500	6.6875	5.116	0	0	0
2021/12/21	2037	04/08/2022	10.90	Put	Bond Future	3,190.8800	3.1909	3,400.4600	3.4005	6.568	0	0	50
2021/12/21	2037	03/11/2022	11.32	Call	Bond Future	4,435.5700	4.4356	4,174.8900	4.1749	(5.877)	0	0	0
2021/12/21	2037	03/11/2022	11.30	Put	Bond Future	3,116.7600	3.1168	3,304.6400	3.3046	6.028	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
2021/12/21	2037	03/11/2022	11.31	Call	Bond Future	4,401.2600	4.4013	4,141.7000	4.1417	(5.897)	0	0	0
2021/12/21	2037	03/11/2022	11.31	Put	Bond Future	3,091.3500	3.0913	3,278.1000	3.2781	6.041	0	0	0
2021/12/21	2037	03/11/2022			Bond Future	11.0928	83.9384	11.1662	83.4921	0.662	0.0000	0.0000	0
2021/12/21	2037	03/11/2022	11.32	Put	Bond Future	3,066.1200	3.0661	3,251.7500	3.2518	6.054	0	0	0
2021/12/21	2037	03/11/2022	11.30	Call	Bond Future	4,367.0600	4.3671	4,108.6300	4.1086	(5.918)	0	0	0
2021/12/21	2038	03/02/2022			Bond Future	125.9450	125.9450	125.9487	125.9487	0.003	0.0000	0.0000	6,294
2021/12/21	2038	05/05/2022			Bond Future	127.4657	127.4657	127.4693	127.4693	0.003	0.0000	0.0000	677
2021/12/21	2038	04/08/2022			Bond Future	127.2392	127.2392	127.2399	127.2399	0.001	0.0000	0.0000	0
2021/12/21	2038	03/11/2022			Bond Future	128.8524	128.8524	128.8492	128.8492	(0.002)	0.0000	0.0000	0
2021/12/21	2040	03/02/2022	11.57	Put	Bond Future	159.8100	0.1598	190.1100	0.1901	18.960	0	0	0
2021/12/21	2040	03/02/2022	11.58	Put	Bond Future	155.5800	0.1556	185.1100	0.1851	18.981	0	0	0
2021/12/21	2040	03/02/2022	11.59	Call	Bond Future	6,422.7500	6.4227	5,993.4300	5.9934	(6.684)	0	0	0
2021/12/21	2040	03/02/2022			Bond Future	10.6547	87.0662	10.7194	86.6081	0.607	0.0000	0.0000	89,889
2021/12/21	2040	03/02/2022	10.60	Call	Bond Future	1,393.2100	1.3932	1,171.3300	1.1713	(15.926)	0	0	2,000
2021/12/21	2040	03/02/2022	10.60	Put	Bond Future	1,783.8200	1.7838	2,020.0400	2.0200	13.242	0	0	0
2021/12/21	2040	03/02/2022	11.57	Call	Bond Future	6,304.6100	6.3046	5,876.8100	5.8768	(6.786)	0	0	0
2021/12/21	2040	03/02/2022	11.58	Call	Bond Future	6,363.6700	6.3637	5,935.1000	5.9351	(6.735)	0	0	0
2021/12/21	2040	03/02/2022	11.59	Put	Bond Future	151.4500	0.1514	180.2300	0.1802	19.003	0	0	0
2021/12/21	2040	05/05/2022	13.04	Call	Bond Future	13,525.9700	13.5260	13,081.6100	13.0816	(3.285)	0	0	0
2021/12/21	2040	05/05/2022	13.04	Put	Bond Future	174.4400	0.1744	193.5700	0.1936	10.967	0	0	1,200
2021/12/21	2040	05/05/2022	11.91	Put	Bond Future	693.3500	0.6933	765.0400	0.7650	10.340	0	0	0
2021/12/21	2040	05/05/2022	11.92	Call	Bond Future	7,703.0700	7.7031	7,310.4500	7.3104	(5.097)	0	0	0
2021/12/21	2040	05/05/2022	11.92	Put	Bond Future	684.8200	0.6848	755.6900	0.7557	10.349	0	0	0
2021/12/21	2040	05/05/2022	10.57	Call	Bond Future	1,813.3900	1.8134	1,623.7600	1.6238	(10.457)	0	0	1,200
2021/12/21	2040	05/05/2022	10.57	Put	Bond Future	3,688.6300	3.6886	3,962.4900	3.9625	7.424	0	0	0
2021/12/21	2040	05/05/2022			Bond Future	10.8362	88.0966	10.9034	87.6331	0.620	0.0000	0.0000	8,568
2021/12/21	2040	05/05/2022	11.90	Call	Bond Future	7,598.9700	7.5990	7,207.9900	7.2080	(5.145)	0	0	0
2021/12/21	2040	05/05/2022	11.90	Put	Bond Future	701.8600	0.7019	774.3700	0.7744	10.331	0	0	0
2021/12/21	2040	05/05/2022	11.91	Call	Bond Future	7,651.0700	7.6511	7,259.2700	7.2593	(5.121)	0	0	0
2021/12/21	2040	05/05/2022	9.82	Call	Bond Future	369.8200	0.3698	310.9300	0.3109	(15.924)	0	0	1,200
2021/12/21	2040	05/05/2022	9.82	Put	Bond Future	7,883.9800	7.8840	8,288.5800	8.2886	5.132	0	0	0
2021/12/21	2040	04/08/2022	12.24	Put	Bond Future	1,033.2000	1.0332	1,118.7200	1.1187	8.277	0	0	460
2021/12/21	2040	04/08/2022	11.05	Call	Bond Future	3,424.7200	3.4247	3,174.3200	3.1743	(7.312)	0	0	0
2021/12/21	2040	04/08/2022	11.05	Put	Bond Future	3,276.4400	3.2764	3,497.3700	3.4974	6.743	0	0	0
2021/12/21	2040	04/08/2022	9.70	Put	Bond Future	10,199.7900	10.1998	10,611.4900	10.6115	4.036	0	0	0
2021/12/21	2040	04/08/2022			Bond Future	11.0280	84.6181	11.0983	84.1468	0.637	0.0000	0.0000	0
2021/12/21	2040	04/08/2022	12.24	Call	Bond Future	8,612.9400	8.6129	8,227.1300	8.2271	(4.479)	0	0	0
2021/12/21	2040	04/08/2022	11.03	Call	Bond Future	3,354.3200	3.3543	3,106.9500	3.1069	(7.375)	0	0	0
2021/12/21	2040	04/08/2022	11.03	Put	Bond Future	3,340.5100	3.3405	3,564.4700	3.5645	6.704	0	0	0
2021/12/21	2040	04/08/2022	11.04	Call	Bond Future	3,389.4300	3.3894	3,140.5500	3.1406	(7.343)	0	0	0
2021/12/21	2040	04/08/2022	11.04	Put	Bond Future	3,308.3400	3.3083	3,530.7900	3.5308	6.724	0	0	0
2021/12/21	2040	04/08/2022	9.70	Call	Bond Future	464.8900	0.4649	405.2600	0.4053	(12.827)	0	0	460
2021/12/21	2040	04/08/2022	10.70	Call	Bond Future	2,279.5100	2.2795	2,084.4000	2.0844	(8.559)	0	0	460
2021/12/21	2040	04/08/2022	10.70	Put	Bond Future	4,533.8200	4.5338	4,810.0400	4.8100	6.092	0	0	0
2021/12/21	2040	03/11/2022	11.41	Put	Bond Future	3,360.1800	3.3602	3,562.2500	3.5623	6.014	0	0	0
2021/12/21	2040	03/11/2022	11.39	Call	Bond Future	4,594.5300	4.5945	4,319.3200	4.3193	(5.990)	0	0	0

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2021/12/21	2040	03/11/2022	11.40	Call	Bond Future	4,631.0300	4.6310	4,354.6100	4.3546	(5.969)	0	0	0
2021/12/21	2040	03/11/2022			Bond Future	11.2083	85.7227	11.2817	85.2430	0.655	0.0000	0.0000	0
2021/12/21	2040	03/11/2022	11.41	Call	Bond Future	4,667.6600	4.6677	4,390.0200	4.3900	(5.948)	0	0	0
2021/12/21	2040	03/11/2022	11.39	Put	Bond Future	3,415.2600	3.4153	3,619.7600	3.6198	5.988	0	0	0
2021/12/21	2040	03/11/2022	11.40	Put	Bond Future	3,387.6200	3.3876	3,590.9100	3.5909	6.001	0	0	0
2021/12/21	2044	03/02/2022	11.59	Call	Bond Future	6,273.6100	6.2736	5,838.6600	5.8387	(6.933)	0	0	0
2021/12/21	2044	03/02/2022	11.59	Put	Bond Future	173.6200	0.1736	206.4700	0.2065	18.921	0	0	0
2021/12/21	2044	03/02/2022	11.60	Call	Bond Future	6,333.0400	6.3330	5,897.2700	5.8973	(6.881)	0	0	0
2021/12/21	2044	03/02/2022	11.60	Put	Bond Future	169.1500	0.1691	201.1800	0.2012	18.936	0	0	0
2021/12/21	2044	03/02/2022			Bond Future	10.6950	83.8442	10.7598	83.3764	0.605	0.0000	0.0000	59,672
2021/12/21	2044	03/02/2022	11.61	Call	Bond Future	6,392.4400	6.3924	5,955.8700	5.9559	(6.829)	0	0	0
2021/12/21	2044	03/02/2022	11.61	Put	Bond Future	164.7400	0.1647	195.9700	0.1960	18.957	0	0	0
2021/12/21	2044	05/05/2022	11.91	Call	Bond Future	7,588.7400	7.5887	7,190.9400	7.1909	(5.242)	0	0	0
2021/12/21	2044	05/05/2022	11.91	Put	Bond Future	730.1600	0.7302	805.8400	0.8058	10.365	0	0	0
2021/12/21	2044	05/05/2022	11.92	Call	Bond Future	7,640.9900	7.6410	7,242.3400	7.2423	(5.217)	0	0	0
2021/12/21	2044	05/05/2022	11.92	Put	Bond Future	721.3300	0.7213	796.1600	0.7962	10.374	0	0	0
2021/12/21	2044	05/05/2022			Bond Future	10.8672	84.8365	10.9345	84.3630	0.619	0.0000	0.0000	5,735
2021/12/21	2044	05/05/2022	11.93	Call	Bond Future	7,693.2700	7.6933	7,293.7800	7.2938	(5.193)	0	0	0
2021/12/21	2044	05/05/2022	11.93	Put	Bond Future	712.6200	0.7126	786.6100	0.7866	10.383	0	0	0
2021/12/21	2044	04/08/2022	11.08	Call	Bond Future	3,492.9500	3.4930	3,235.4700	3.2355	(7.371)	0	0	0
2021/12/21	2044	04/08/2022	11.08	Put	Bond Future	3,278.7900	3.2788	3,502.5800	3.5026	6.825	0	0	0
2021/12/21	2044	04/08/2022	11.09	Call	Bond Future	3,529.0900	3.5291	3,270.0500	3.2700	(7.340)	0	0	0
2021/12/21	2044	04/08/2022	11.09	Put	Bond Future	3,246.5100	3.2465	3,468.7400	3.4687	6.845	0	0	0
2021/12/21	2044	04/08/2022			Bond Future	11.0488	81.4451	11.1191	80.9638	0.637	0.0000	0.0000	0
2021/12/21	2044	04/08/2022	11.10	Call	Bond Future	3,565.6500	3.5656	3,305.0600	3.3051	(7.308)	0	0	0
2021/12/21	2044	04/08/2022	11.10	Put	Bond Future	3,214.7500	3.2148	3,435.4300	3.4354	6.865	0	0	0
2021/12/21	2044	03/11/2022	11.40	Put	Bond Future	3,443.4700	3.4435	3,651.6500	3.6517	6.046	0	0	0
2021/12/21	2044	03/11/2022	11.41	Call	Bond Future	4,677.7900	4.6778	4,395.0500	4.3950	(6.044)	0	0	0
2021/12/21	2044	03/11/2022	11.41	Put	Bond Future	3,415.1000	3.4151	3,622.0100	3.6220	6.059	0	0	0
2021/12/21	2044	03/11/2022			Bond Future	11.2192	82.5084	11.2926	82.0187	0.654	0.0000	0.0000	0
2021/12/21	2044	03/11/2022	11.39	Call	Bond Future	4,603.9500	4.6039	4,323.7400	4.3237	(6.086)	0	0	0
2021/12/21	2044	03/11/2022	11.39	Put	Bond Future	3,472.0500	3.4720	3,681.4900	3.6815	6.032	0	0	0
2021/12/21	2044	03/11/2022	11.40	Call	Bond Future	4,640.8100	4.6408	4,359.3400	4.3593	(6.065)	0	0	0
2021/12/21	2046	03/02/2022			Bond Future	117.0118	117.0118	117.0151	117.0151	0.003	0.0000	0.0000	15,506
2021/12/21	2046	05/05/2022			Bond Future	116.5374	116.5374	116.5406	116.5406	0.003	0.0000	0.0000	171
2021/12/21	2046	04/08/2022			Bond Future	117.9899	117.9899	117.9905	117.9905	0.000	0.0000	0.0000	0
2021/12/21	2046	03/11/2022			Bond Future	117.5612	117.5612	117.5583	117.5583	(0.002)	0.0000	0.0000	0
2021/12/21	2050	03/02/2022			Bond Future	119.6865	119.6865	119.6899	119.6899	0.003	0.0000	0.0000	9,280
2021/12/21	2050	05/05/2022			Bond Future	121.1313	121.1313	121.1347	121.1347	0.003	0.0000	0.0000	379
2021/12/21	2050	04/08/2022			Bond Future	120.6257	120.6257	120.6259	120.6259	0.000	0.0000	0.0000	0
2021/12/21	2050	03/11/2022			Bond Future	122.1549	122.1549	122.1516	122.1516	(0.003)	0.0000	0.0000	0
2021/12/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	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
2021/12/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	AL37	03/02/2022			Index Future	818.9700	818.9700	816.3070	816.3070	(0.325)	0.0000	0.0000	0
2021/12/21	AL37	05/05/2022			Index Future	828.6480	828.6480	825.9520	825.9520	(0.325)	0.0000	0.0000	0
2021/12/21	AL37	04/08/2022			Index Future	838.6660	838.6660	835.9170	835.9170	(0.328)	0.0000	0.0000	0
2021/12/21	AL37	03/11/2022			Index Future	849.2050	849.2050	846.3970	846.3970	(0.331)	0.0000	0.0000	0
2021/12/21	AL7T	03/02/2022			Index Future	938.4640	938.4640	932.0620	932.0620	(0.682)	0.0000	0.0000	0
2021/12/21	AL7T	05/05/2022			Index Future	949.5550	949.5550	943.0750	943.0750	(0.682)	0.0000	0.0000	0
2021/12/21	AL7T	04/08/2022			Index Future	961.0340	961.0340	954.4530	954.4530	(0.685)	0.0000	0.0000	0
2021/12/21	AL7T	03/11/2022			Index Future	973.1110	973.1110	966.4180	966.4180	(0.688)	0.0000	0.0000	0
2021/12/21	ALBI	03/02/2022			Index Future	830.7740	830.7740	826.5930	826.5930	(0.503)	0.0000	0.0000	193
2021/12/21	ALBI	05/05/2022			Index Future	840.5930	840.5930	836.3600	836.3600	(0.504)	0.0000	0.0000	29
2021/12/21	ALBI	04/08/2022			Index Future	850.7540	850.7540	846.4500	846.4500	(0.506)	0.0000	0.0000	0
2021/12/21	ALBI	03/11/2022			Index Future	861.4450	861.4450	857.0620	857.0620	(0.509)	0.0000	0.0000	0
2021/12/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	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
2021/12/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/21	ES33	03/02/2022			Bond Future	11.2573	79.0048	11.3216	78.6661	0.571	0.0000	0.0000	263
2021/12/21	ES33	05/05/2022			Bond Future	11.4873	76.1811	11.5543	75.8382	0.583	0.0000	0.0000	87
2021/12/21	ES33	04/08/2022			Bond Future	11.7269	77.0833	11.7972	76.7342	0.599	0.0000	0.0000	0
2021/12/21	ES33	03/11/2022			Bond Future	11.9697	74.3312	12.0435	73.9756	0.616	0.0000	0.0000	0
2021/12/21	ES42	03/02/2022			Bond Future	11.7359	77.6243	11.8004	77.2340	0.549	0.0000	0.0000	3,579
2021/12/21	ES42	05/05/2022			Bond Future	11.9521	74.3031	12.0194	73.9081	0.563	0.0000	0.0000	1,190
2021/12/21	ES42	04/08/2022			Bond Future	12.1713	75.1813	12.2418	74.7795	0.579	0.0000	0.0000	0
2021/12/21	ES42	03/11/2022			Bond Future	12.3939	71.9259	12.4679	71.5168	0.597	0.0000	0.0000	0
2021/12/21	GOVI	03/02/2022	792.76	Call	GOVI	271,630.0000	27.1630	229,820.0000	22.9820	(15.392)	0	0	0
2021/12/21	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	03/02/2022			GOVI	819.9230	819.9230	815.7420	815.7420	(0.510)	0.0000	0.0000	987
2021/12/21	GOVI	03/02/2022	792.74	Call	GOVI	271,830.0000	27.1830	230,020.0000	23.0020	(15.381)	0	0	0
2021/12/21	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	03/02/2022	792.75	Call	GOVI	271,730.0000	27.1730	229,920.0000	22.9920	(15.387)	0	0	0
2021/12/21	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	05/05/2022	788.25	Call	GOVI	413,630.0000	41.3630	371,310.0000	37.1310	(10.231)	0	0	0

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2021/12/21	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	05/05/2022			GOVI	829.6130	829.6130	825.3810	825.3810	(0.510)	0.0000	0.0000	0
2021/12/21	GOVI	05/05/2022	788.23	Call	GOVI	413,830.0000	41.3830	371,510.0000	37.1510	(10.226)	0	0	0
2021/12/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	05/05/2022	788.24	Call	GOVI	413,730.0000	41.3730	371,410.0000	37.1410	(10.229)	0	0	0
2021/12/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	04/08/2022	819.28	Call	GOVI	203,620.0000	20.3620	160,590.0000	16.0590	(21.133)	0	0	0
2021/12/21	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	04/08/2022			GOVI	839.6420	839.6420	835.3390	835.3390	(0.512)	0.0000	0.0000	0
2021/12/21	GOVI	04/08/2022	819.26	Call	GOVI	203,820.0000	20.3820	160,790.0000	16.0790	(21.112)	0	0	0
2021/12/21	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	04/08/2022	819.27	Call	GOVI	203,720.0000	20.3720	160,690.0000	16.0690	(21.122)	0	0	0
2021/12/21	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	03/11/2022	820.41	Call	GOVI	297,830.0000	29.7830	254,010.0000	25.4010	(14.713)	0	0	0
2021/12/21	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	03/11/2022	820.42	Call	GOVI	297,730.0000	29.7730	253,910.0000	25.3910	(14.718)	0	0	0
2021/12/21	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GOVI	03/11/2022			GOVI	850.1930	850.1930	845.8110	845.8110	(0.515)	0.0000	0.0000	0
2021/12/21	GOVI	03/11/2022	820.43	Call	GOVI	297,630.0000	29.7630	253,810.0000	25.3810	(14.723)	0	0	0
2021/12/21	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/21	IGOV	03/02/2022			Index Future	307.6240	307.6240	307.7860	307.7860	0.053	0.0000	0.0000	483
2021/12/21	IGOV	05/05/2022			Index Future	311.3350	311.3350	311.4990	311.4990	0.053	0.0000	0.0000	16
2021/12/21	IGOV	04/08/2022			Index Future	315.1740	315.1740	315.3320	315.3320	0.050	0.0000	0.0000	0
2021/12/21	IGOV	03/11/2022			Index Future	319.2080	319.2080	319.3590	319.3590	0.047	0.0000	0.0000	0
2021/12/21	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	0
2021/12/21	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/21	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
2021/12/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/12/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/21	JBAF	19/01/2022			Jibar Tradeable Future	3.9250	96.0750	3.9250	96.0750	0.000	0.0000	0.0000	0
2021/12/21	JBAF	16/02/2022			Jibar Tradeable Future	4.1600	95.8400	4.1500	95.8500	(0.240)	0.0000	0.0000	0
2021/12/21	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2050	95.7950	(0.237)	0.0000	0.0000	0
2021/12/21	JBAF	20/04/2022			Jibar Tradeable Future	4.5100	95.4900	4.5100	95.4900	0.000	0.0000	0.0000	0
2021/12/21	JBAF	18/05/2022			Jibar Tradeable Future	4.5600	95.4400	4.5500	95.4500	(0.219)	0.0000	0.0000	0
2021/12/21	JBAF	15/06/2022			Jibar Tradeable Future	4.8050	95.1950	4.7950	95.2050	(0.208)	0.0000	0.0000	72
2021/12/21	JBAF	21/09/2022			Jibar Tradeable Future	5.1600	94.8400	5.1400	94.8600	(0.388)	0.0000	0.0000	0
2021/12/21	JBAF	21/12/2022			Jibar Tradeable Future	5.6050	94.3950	5.5850	94.4150	(0.357)	0.0000	0.0000	68
2021/12/21	JBAF	15/03/2023			Jibar Tradeable Future	5.7670	94.2330	5.7650	94.2350	(0.035)	0.0000	0.0000	0
2021/12/21	JBAF	21/06/2023			Jibar Tradeable Future	6.1100	93.8900	6.0900	93.9100	(0.327)	0.0000	0.0000	0
2021/12/21	JBAF	20/09/2023			Jibar Tradeable Future	6.2850	93.7150	6.2650	93.7350	(0.318)	0.0000	0.0000	75
2021/12/21	JBAF	20/12/2023			Jibar Tradeable Future	6.4650	93.5350	6.4050	93.5950	(0.928)	0.0000	0.0000	0
2021/12/21	R023	03/02/2022	5.08	Call	Bond Future	146.8400	0.1468	136.4000	0.1364	(7.110)	0	0	0
2021/12/21	R023	03/02/2022	5.08	Put	Bond Future	199.4200	0.1994	208.2500	0.2082	4.428	0	0	0
2021/12/21	R023	03/02/2022			Bond Future	5.1308	106.0994	5.1494	106.0801	0.363	0.0000	0.0000	16,431
2021/12/21	R023	03/02/2022	5.06	Call	Bond Future	137.1100	0.1371	127.0600	0.1271	(7.330)	0	0	0
2021/12/21	R023	03/02/2022	5.06	Put	Bond Future	210.4200	0.2104	219.6400	0.2196	4.382	0	0	0
2021/12/21	R023	03/02/2022	5.07	Call	Bond Future	141.9200	0.1419	131.6800	0.1317	(7.215)	0	0	0
2021/12/21	R023	03/02/2022	5.07	Put	Bond Future	204.8700	0.2049	213.9000	0.2139	4.408	0	0	0
2021/12/21	R023	05/05/2022	6.31	Call	Bond Future	900.5600	0.9006	883.0700	0.8831	(1.942)	0	0	0
2021/12/21	R023	05/05/2022	6.31	Put	Bond Future	53.6000	0.0536	55.6800	0.0557	3.881	0	0	0
2021/12/21	R023	05/05/2022			Bond Future	5.2374	103.4440	5.2620	103.4244	0.470	0.0000	0.0000	835
2021/12/21	R023	05/05/2022	6.29	Call	Bond Future	886.5000	0.8865	869.0700	0.8691	(1.966)	0	0	0
2021/12/21	R023	05/05/2022	6.29	Put	Bond Future	55.2300	0.0552	57.3700	0.0574	3.875	0	0	0
2021/12/21	R023	05/05/2022	6.30	Call	Bond Future	893.5300	0.8935	876.0700	0.8761	(1.954)	0	0	0
2021/12/21	R023	05/05/2022	6.30	Put	Bond Future	54.4100	0.0544	56.5200	0.0565	3.878	0	0	0
2021/12/21	R023	04/08/2022	6.05	Call	Bond Future	477.0300	0.4770	460.4600	0.4605	(3.474)	0	0	0
2021/12/21	R023	04/08/2022	6.05	Put	Bond Future	109.6100	0.1096	115.5600	0.1156	5.428	0	0	0
2021/12/21	R023	04/08/2022			Bond Future	5.3852	104.6782	5.4258	104.6556	0.754	0.0000	0.0000	0
2021/12/21	R023	04/08/2022	6.03	Call	Bond Future	468.5900	0.4686	452.1400	0.4521	(3.511)	0	0	0
2021/12/21	R023	04/08/2022	6.03	Put	Bond Future	112.1800	0.1122	118.2500	0.1182	5.411	0	0	0
2021/12/21	R023	04/08/2022	6.04	Call	Bond Future	472.8000	0.4728	456.2800	0.4563	(3.494)	0	0	0
2021/12/21	R023	04/08/2022	6.04	Put	Bond Future	110.8900	0.1109	116.8900	0.1169	5.411	0	0	0
2021/12/21	R023	03/11/2022	6.25	Call	Bond Future	391.4300	0.3914	375.7900	0.3758	(3.996)	0	0	0
2021/12/21	R023	03/11/2022	6.25	Put	Bond Future	211.1500	0.2111	221.1700	0.2212	4.745	0	0	0
2021/12/21	R023	03/11/2022	6.26	Call	Bond Future	393.6200	0.3936	377.9500	0.3780	(3.981)	0	0	0
2021/12/21	R023	03/11/2022	6.26	Put	Bond Future	210.2800	0.2103	220.2700	0.2203	4.751	0	0	0
2021/12/21	R023	03/11/2022			Bond Future	5.6635	102.1006	5.7469	102.0750	1.472	0.0000	0.0000	0
2021/12/21	R023	03/11/2022	6.27	Call	Bond Future	395.8300	0.3958	380.1100	0.3801	(3.971)	0	0	0
2021/12/21	R023	03/11/2022	6.27	Put	Bond Future	209.4200	0.2094	219.3600	0.2194	4.746	0	0	0
2021/12/21	R035	03/02/2022	9.92	Call	Bond Future	465.9000	0.4659	357.6200	0.3576	(23.241)	0	0	200
2021/12/21	R035	03/02/2022	9.92	Put	Bond Future	3,096.3600	3.0964	3,444.3000	3.4443	11.237	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
2021/12/21	R035	03/02/2022	11.73	Call	Bond Future	8,688.7000	8.6887	8,239.6300	8.2396	(5.168)	0	0	0
2021/12/21	R035	03/02/2022	11.73	Put	Bond Future	31.5700	0.0316	38.7200	0.0387	22.648	0	0	280
2021/12/21	R035	03/02/2022	11.28	Call	Bond Future	6,167.0100	6.1670	5,737.0900	5.7371	(6.971)	0	0	0
2021/12/21	R035	03/02/2022	11.28	Put	Bond Future	122.2200	0.1222	148.5200	0.1485	21.519	0	0	200
2021/12/21	R035	03/02/2022	11.33	Put	Bond Future	106.2800	0.1063	129.2900	0.1293	21.650	0	0	500
2021/12/21	R035	03/02/2022	11.39	Call	Bond Future	6,784.3400	6.7843	6,347.6900	6.3477	(6.436)	0	0	0
2021/12/21	R035	03/02/2022	11.39	Put	Bond Future	89.8100	0.0898	109.3800	0.1094	21.790	0	0	683
2021/12/21	R035	03/02/2022	11.22	Call	Bond Future	5,831.6700	5.8317	5,406.2600	5.4063	(7.295)	0	0	0
2021/12/21	R035	03/02/2022	11.22	Put	Bond Future	144.3900	0.1444	175.2000	0.1752	21.338	0	0	0
2021/12/21	R035	03/02/2022	11.23	Call	Bond Future	5,887.4700	5.8875	5,461.2700	5.4613	(7.239)	0	0	0
2021/12/21	R035	03/02/2022	11.23	Put	Bond Future	140.4500	0.1404	170.4700	0.1705	21.374	0	0	0
2021/12/21	R035	03/02/2022	11.03	Call	Bond Future	4,783.3200	4.7833	4,377.1300	4.3771	(8.492)	0	0	0
2021/12/21	R035	03/02/2022	11.05	Put	Bond Future	230.0300	0.2300	277.6400	0.2776	20.697	0	0	1,600
2021/12/21	R035	03/02/2022	11.11	Call	Bond Future	5,221.4900	5.2215	4,806.2000	4.8062	(7.953)	0	0	0
2021/12/21	R035	03/02/2022	10.35	Call	Bond Future	1,599.6300	1.5996	1,350.6500	1.3506	(15.565)	0	0	1,600
2021/12/21	R035	03/02/2022	10.35	Put	Bond Future	1,353.3500	1.3534	1,560.5900	1.5606	15.313	0	0	0
2021/12/21	R035	03/02/2022	10.61	Call	Bond Future	2,656.4200	2.6564	2,330.1800	2.3302	(12.281)	0	0	0
2021/12/21	R035	03/02/2022	10.61	Put	Bond Future	732.3500	0.7323	862.3300	0.8623	17.748	0	0	200
2021/12/21	R035	03/02/2022	10.65	Call	Bond Future	2,839.9200	2.8399	2,503.4800	2.5035	(11.847)	0	0	0
2021/12/21	R035	03/02/2022	10.24	Put	Bond Future	1,711.2900	1.7113	1,955.0600	1.9551	14.245	0	0	0
2021/12/21	R035	03/02/2022	10.26	Call	Bond Future	1,297.0300	1.2970	1,077.8400	1.0778	(16.899)	0	0	200
2021/12/21	R035	03/02/2022	10.26	Put	Bond Future	1,642.2000	1.6422	1,879.2300	1.8792	14.434	0	0	0
2021/12/21	R035	03/02/2022	10.34	Call	Bond Future	1,564.3500	1.5644	1,318.6300	1.3186	(15.707)	0	0	0
2021/12/21	R035	03/02/2022	10.34	Put	Bond Future	1,383.5100	1.3835	1,594.0100	1.5940	15.215	0	0	500
2021/12/21	R035	03/02/2022			Bond Future	10.3124	93.7480	10.3821	93.2918	0.676	0.0000	0.0000	108,562
2021/12/21	R035	03/02/2022	9.70	Call	Bond Future	194.0000	0.1940	139.4500	0.1395	(28.119)	0	0	683
2021/12/21	R035	03/02/2022	9.70	Put	Bond Future	4,347.2300	4.3472	4,748.9000	4.7489	9.240	0	0	0
2021/12/21	R035	03/02/2022	10.10	Call	Bond Future	838.6100	0.8386	673.5900	0.6736	(19.678)	0	0	280
2021/12/21	R035	03/02/2022	10.10	Put	Bond Future	2,249.0700	2.2491	2,540.2700	2.5403	12.948	0	0	0
2021/12/21	R035	03/02/2022	11.88	Call	Bond Future	9,520.8100	9.5208	9,069.0100	9.0690	(4.745)	0	0	0
2021/12/21	R035	03/02/2022	11.88	Put	Bond Future	19.2800	0.0193	23.7000	0.0237	22.925	0	0	1,800
2021/12/21	R035	03/02/2022	11.33	Call	Bond Future	6,447.3200	6.4473	6,014.1100	6.0141	(6.719)	0	0	0
2021/12/21	R035	03/02/2022	11.24	Call	Bond Future	5,943.3100	5.9433	5,516.3200	5.5163	(7.184)	0	0	0
2021/12/21	R035	03/02/2022	11.24	Put	Bond Future	136.6200	0.1366	165.8500	0.1659	21.395	0	0	0
2021/12/21	R035	03/02/2022	11.03	Put	Bond Future	242.8500	0.2429	292.8800	0.2929	20.601	0	0	280
2021/12/21	R035	03/02/2022	11.05	Call	Bond Future	4,892.2800	4.8923	4,483.6700	4.4837	(8.352)	0	0	0
2021/12/21	R035	03/02/2022	11.11	Put	Bond Future	195.4200	0.1954	236.3500	0.2364	20.945	0	0	200
2021/12/21	R035	03/02/2022	10.65	Put	Bond Future	661.7300	0.6617	781.5100	0.7815	18.101	0	0	683
2021/12/21	R035	03/02/2022	10.24	Call	Bond Future	1,233.9400	1.2339	1,021.4900	1.0215	(17.217)	0	0	500
2021/12/21	R035	05/05/2022	11.63	Call	Bond Future	7,397.6900	7.3977	7,002.9000	7.0029	(5.337)	0	0	0
2021/12/21	R035	05/05/2022	11.63	Put	Bond Future	581.8200	0.5818	648.7100	0.6487	11.497	0	0	0
2021/12/21	R035	05/05/2022	11.64	Call	Bond Future	7,447.2800	7.4473	7,051.7100	7.0517	(5.312)	0	0	0
2021/12/21	R035	05/05/2022	11.64	Put	Bond Future	574.4800	0.5745	640.5900	0.6406	11.508	0	0	0
2021/12/21	R035	05/05/2022	10.72	Call	Bond Future	3,285.8200	3.2858	3,006.0200	3.0060	(8.515)	0	0	1,200
2021/12/21	R035	05/05/2022	10.72	Put	Bond Future	1,899.3800	1.8994	2,081.2600	2.0813	9.576	0	0	0
2021/12/21	R035	05/05/2022			Bond Future	10.5006	90.3789	10.5731	89.9172	0.691	0.0000	0.0000	8,926
2021/12/21	R035	05/05/2022	11.65	Call	Bond Future	7,496.7800	7.4968	7,100.4300	7.1004	(5.287)	0	0	0
2021/12/21	R035	05/05/2022	11.65	Put	Bond Future	567.1100	0.5671	632.4400	0.6324	11.520	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
2021/12/21	R035	05/05/2022	12.64	Call	Bond Future	12,447.8200	12.4478	12,005.8600	12.0059	(3.551)	0	0	0
2021/12/21	R035	05/05/2022	12.64	Put	Bond Future	161.3600	0.1614	181.0800	0.1811	12.221	0	0	1,200
2021/12/21	R035	05/05/2022	10.82	Call	Bond Future	3,675.8200	3.6758	3,378.9500	3.3789	(8.076)	0	0	0
2021/12/21	R035	05/05/2022	10.82	Put	Bond Future	1,667.8500	1.6678	1,832.6600	1.8327	9.882	0	0	1,200
2021/12/21	R035	04/08/2022	11.13	Put	Bond Future	2,023.0400	2.0230	2,187.6200	2.1876	8.135	0	0	100
2021/12/21	R035	04/08/2022	10.72	Call	Bond Future	3,172.3300	3.1723	2,925.1000	2.9251	(7.793)	0	0	0
2021/12/21	R035	04/08/2022	10.72	Put	Bond Future	3,034.9200	3.0349	3,257.2700	3.2573	7.326	0	0	0
2021/12/21	R035	04/08/2022	10.73	Call	Bond Future	3,205.6500	3.2056	2,956.9100	2.9569	(7.759)	0	0	0
2021/12/21	R035	04/08/2022	10.73	Put	Bond Future	3,006.3000	3.0063	3,227.1400	3.2271	7.346	0	0	0
2021/12/21	R035	04/08/2022	9.84	Call	Bond Future	964.0100	0.9640	852.4500	0.8525	(11.572)	0	0	100
2021/12/21	R035	04/08/2022	9.84	Put	Bond Future	6,530.3400	6.5303	6,888.3600	6.8884	5.482	0	0	0
2021/12/21	R035	04/08/2022	10.53	Put	Bond Future	3,620.6500	3.6206	3,872.3200	3.8723	6.951	0	0	0
2021/12/21	R035	04/08/2022	10.64	Call	Bond Future	2,910.8600	2.9109	2,675.8200	2.6758	(8.075)	0	0	0
2021/12/21	R035	04/08/2022	10.64	Put	Bond Future	3,271.2000	3.2712	3,505.7400	3.5057	7.170	0	0	100
2021/12/21	R035	04/08/2022	9.53	Call	Bond Future	584.3000	0.5843	509.0700	0.5091	(12.875)	0	0	400
2021/12/21	R035	04/08/2022	9.53	Put	Bond Future	8,284.9300	8.2849	8,679.2800	8.6793	4.760	0	0	0
2021/12/21	R035	04/08/2022			Bond Future	10.6979	91.4319	10.7738	90.9623	0.709	0.0000	0.0000	0
2021/12/21	R035	04/08/2022	11.13	Call	Bond Future	4,649.3900	4.6494	4,344.3900	4.3444	(6.560)	0	0	0
2021/12/21	R035	04/08/2022	12.18	Call	Bond Future	9,287.7400	9.2877	8,886.2900	8.8863	(4.322)	0	0	0
2021/12/21	R035	04/08/2022	12.18	Put	Bond Future	733.5900	0.7336	801.7200	0.8017	9.287	0	0	400
2021/12/21	R035	04/08/2022	10.74	Call	Bond Future	3,239.1300	3.2391	2,988.9000	2.9889	(7.725)	0	0	0
2021/12/21	R035	04/08/2022	10.74	Put	Bond Future	2,977.9100	2.9779	3,197.2600	3.1973	7.366	0	0	0
2021/12/21	R035	04/08/2022	10.53	Call	Bond Future	2,569.3000	2.5693	2,351.3900	2.3514	(8.481)	0	0	400
2021/12/21	R035	03/11/2022	11.15	Call	Bond Future	4,453.1500	4.4531	4,172.0000	4.1720	(6.314)	0	0	0
2021/12/21	R035	03/11/2022	11.15	Put	Bond Future	2,935.2200	2.9352	3,132.0900	3.1321	6.707	0	0	0
2021/12/21	R035	03/11/2022			Bond Future	10.8955	88.1438	10.9749	87.6658	0.729	0.0000	0.0000	0
2021/12/21	R035	03/11/2022	11.14	Call	Bond Future	4,418.5300	4.4185	4,138.5800	4.1386	(6.336)	0	0	0
2021/12/21	R035	03/11/2022	11.14	Put	Bond Future	2,959.5300	2.9595	3,157.6000	3.1576	6.693	0	0	0
2021/12/21	R035	03/11/2022	11.13	Call	Bond Future	4,384.3400	4.3843	4,105.6000	4.1056	(6.358)	0	0	0
2021/12/21	R035	03/11/2022	11.13	Put	Bond Future	2,984.3200	2.9843	3,183.6000	3.1836	6.678	0	0	0
2021/12/21	R186	03/02/2022	7.30	Call	Bond Future	325.8500	0.3259	235.9700	0.2360	(27.583)	0	0	0
2021/12/21	R186	03/02/2022	7.30	Put	Bond Future	1,840.1700	1.8402	2,119.8800	2.1199	15.200	0	0	0
2021/12/21	R186	03/02/2022			Bond Future	7.6508	112.7901	7.7373	112.4206	1.131	0.0000	0.0000	69,926
2021/12/21	R186	03/02/2022	7.28	Call	Bond Future	304.8600	0.3049	219.5000	0.2195	(28.000)	0	0	0
2021/12/21	R186	03/02/2022	7.28	Put	Bond Future	1,906.2900	1.9063	2,190.5200	2.1905	14.910	0	0	0
2021/12/21	R186	03/02/2022	7.29	Call	Bond Future	315.2200	0.3152	227.6200	0.2276	(27.790)	0	0	0
2021/12/21	R186	03/02/2022	7.29	Put	Bond Future	1,873.0900	1.8731	2,155.0800	2.1551	15.055	0	0	0
2021/12/21	R186	05/05/2022	9.18	Call	Bond Future	5,450.8100	5.4508	5,115.8200	5.1158	(6.146)	0	0	0
2021/12/21	R186	05/05/2022	9.18	Put	Bond Future	221.1800	0.2212	260.2900	0.2603	17.682	0	0	454
2021/12/21	R186	05/05/2022	8.32	Call	Bond Future	2,703.7600	2.7038	2,446.8100	2.4468	(9.503)	0	0	0
2021/12/21	R186	05/05/2022	8.32	Put	Bond Future	814.8500	0.8148	932.0000	0.9320	14.377	0	0	0
2021/12/21	R186	05/05/2022	8.14	Call	Bond Future	2,224.9500	2.2250	1,992.7100	1.9927	(10.438)	0	0	454
2021/12/21	R186	05/05/2022	8.14	Put	Bond Future	1,052.0400	1.0520	1,193.9000	1.1939	13.484	0	0	0
2021/12/21	R186	05/05/2022	7.28	Call	Bond Future	585.0400	0.5850	486.8800	0.4869	(16.778)	0	0	435
2021/12/21	R186	05/05/2022	7.28	Put	Bond Future	2,915.9100	2.9159	3,191.8500	3.1919	9.463	0	0	0
2021/12/21	R186	05/05/2022	7.48	Call	Bond Future	860.2700	0.8603	731.4000	0.7314	(14.980)	0	0	3,600
2021/12/21	R186	05/05/2022	7.48	Put	Bond Future	2,363.9000	2.3639	2,609.1300	2.6091	10.374	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
2021/12/21	R186	05/05/2022			Bond Future	7.8483	114.1240	7.9409	113.7499	1.180	0.0000	0.0000	4,514
2021/12/21	R186	05/05/2022	8.64	Call	Bond Future	3,651.5400	3.6515	3,357.4600	3.3575	(8.054)	0	0	0
2021/12/21	R186	05/05/2022	8.64	Put	Bond Future	504.2100	0.5042	584.2300	0.5842	15.870	0	0	4,035
2021/12/21	R186	05/05/2022	8.94	Call	Bond Future	4,630.2500	4.6302	4,310.4000	4.3104	(6.908)	0	0	0
2021/12/21	R186	05/05/2022	8.94	Put	Bond Future	319.7600	0.3198	374.0100	0.3740	16.966	0	0	454
2021/12/21	R186	05/05/2022	8.31	Call	Bond Future	2,676.2800	2.6763	2,420.6500	2.4206	(9.552)	0	0	0
2021/12/21	R186	05/05/2022	8.31	Put	Bond Future	826.9900	0.8270	945.4600	0.9455	14.325	0	0	0
2021/12/21	R186	05/05/2022	8.35	Call	Bond Future	2,787.4300	2.7874	2,526.6000	2.5266	(9.357)	0	0	454
2021/12/21	R186	05/05/2022	8.35	Put	Bond Future	779.7600	0.7798	893.0300	0.8930	14.526	0	0	0
2021/12/21	R186	05/05/2022	7.88	Call	Bond Future	1,609.7600	1.6098	1,416.7800	1.4168	(11.988)	0	0	435
2021/12/21	R186	05/05/2022	7.88	Put	Bond Future	1,481.5700	1.4816	1,662.6900	1.6627	12.225	0	0	0
2021/12/21	R186	05/05/2022	8.30	Call	Bond Future	2,648.6800	2.6487	2,394.3600	2.3944	(9.602)	0	0	0
2021/12/21	R186	05/05/2022	8.30	Put	Bond Future	839.0300	0.8390	958.8100	0.9588	14.276	0	0	0
2021/12/21	R186	05/05/2022	6.73	Call	Bond Future	208.9300	0.2089	166.7900	0.1668	(20.169)	0	0	3,600
2021/12/21	R186	05/05/2022	6.73	Put	Bond Future	4,854.4700	4.8545	5,186.4300	5.1864	6.838	0	0	0
2021/12/21	R186	04/08/2022	8.15	Call	Bond Future	2,101.3700	2.1014	1,898.3600	1.8984	(9.661)	0	0	0
2021/12/21	R186	04/08/2022	8.15	Put	Bond Future	1,766.2800	1.7663	1,945.0400	1.9450	10.121	0	0	0
2021/12/21	R186	04/08/2022	9.78	Call	Bond Future	6,666.8500	6.6668	6,331.0000	6.3310	(5.038)	0	0	0
2021/12/21	R186	04/08/2022	9.78	Put	Bond Future	344.1000	0.3441	390.0200	0.3900	13.345	0	0	3,600
2021/12/21	R186	04/08/2022	7.96	Call	Bond Future	1,705.5000	1.7055	1,525.8700	1.5259	(10.532)	0	0	3,600
2021/12/21	R186	04/08/2022			Bond Future	8.0621	110.1867	8.1623	109.8049	1.242	0.0000	0.0000	0
2021/12/21	R186	04/08/2022	8.14	Call	Bond Future	2,079.6100	2.0796	1,877.8000	1.8778	(9.704)	0	0	0
2021/12/21	R186	04/08/2022	8.14	Put	Bond Future	1,782.5900	1.7826	1,962.5500	1.9625	10.095	0	0	0
2021/12/21	R186	04/08/2022	6.96	Call	Bond Future	400.6300	0.4006	336.4800	0.3365	(16.012)	0	0	3,600
2021/12/21	R186	04/08/2022	6.96	Put	Bond Future	4,714.7600	4.7148	5,032.3800	5.0324	6.737	0	0	0
2021/12/21	R186	04/08/2022	7.96	Put	Bond Future	2,096.5200	2.0965	2,298.6600	2.2987	9.642	0	0	0
2021/12/21	R186	04/08/2022	8.13	Call	Bond Future	2,058.3000	2.0583	1,857.6900	1.8577	(9.746)	0	0	0
2021/12/21	R186	04/08/2022	8.13	Put	Bond Future	1,799.3600	1.7994	1,980.5200	1.9805	10.068	0	0	0
2021/12/21	R186	03/11/2022	8.53	Call	Bond Future	2,762.1400	2.7621	2,541.1300	2.5411	(8.001)	0	0	0
2021/12/21	R186	03/11/2022	8.53	Put	Bond Future	1,872.8100	1.8728	2,041.2000	2.0412	8.991	0	0	0
2021/12/21	R186	03/11/2022	8.54	Call	Bond Future	2,783.8300	2.7838	2,561.8700	2.5619	(7.973)	0	0	0
2021/12/21	R186	03/11/2022	8.54	Put	Bond Future	1,858.9500	1.8590	2,026.3900	2.0264	9.007	0	0	0
2021/12/21	R186	03/11/2022			Bond Future	8.2812	111.6072	8.3898	111.2178	1.312	0.0000	0.0000	0
2021/12/21	R186	03/11/2022	8.55	Call	Bond Future	2,805.1800	2.8052	2,582.2800	2.5823	(7.946)	0	0	0
2021/12/21	R186	03/11/2022	8.55	Put	Bond Future	1,844.7700	1.8448	2,011.2700	2.0113	9.026	0	0	0
2021/12/21	R197	03/02/2022			Bond Future	322.1241	322.1241	322.1134	322.1134	(0.003)	0.0000	0.0000	1,132
2021/12/21	R197	05/05/2022			Bond Future	326.0129	326.0129	326.0017	326.0017	(0.003)	0.0000	0.0000	237
2021/12/21	R197	04/08/2022			Bond Future	321.7040	321.7040	321.6847	321.6847	(0.006)	0.0000	0.0000	0
2021/12/21	R197	03/11/2022			Bond Future	325.7830	325.7830	325.7538	325.7538	(0.009)	0.0000	0.0000	0
2021/12/21	R202	03/02/2022			Bond Future	245.3670	245.3670	245.3730	245.3730	0.002	0.0000	0.0000	7,693
2021/12/21	R202	05/05/2022			Bond Future	248.3290	248.3290	248.3351	248.3351	0.002	0.0000	0.0000	413
2021/12/21	R202	04/08/2022			Bond Future	246.9773	246.9773	246.9772	246.9772	0.000	0.0000	0.0000	0
2021/12/21	R202	03/11/2022			Bond Future	250.1082	250.1082	250.1009	250.1009	(0.003)	0.0000	0.0000	0
2021/12/21	R209	03/02/2022	11.02	Call	Bond Future	4,302.7900	4.3028	3,966.7400	3.9667	(7.810)	0	0	0
2021/12/21	R209	03/02/2022	11.02	Put	Bond Future	182.1400	0.1821	217.6400	0.2176	19.491	0	0	0

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2021/12/21	R209	03/02/2022	11.03	Call	Bond Future	4,350.6800		4.3507	4,013.7200	4.0137	(7.745)	0	0	0
2021/12/21	R209	03/02/2022	11.03	Put	Bond Future	177.1500		0.1771	211.7400	0.2117	19.526	0	0	0
2021/12/21	R209	03/02/2022			Bond Future	10.2740		72.5651	10.3388	72.1935	0.630	0.0000	0.0000	20,306
2021/12/21	R209	03/02/2022	11.04	Call	Bond Future	4,398.6000		4.3986	4,060.7500	4.0607	(7.681)	0	0	0
2021/12/21	R209	03/02/2022	11.04	Put	Bond Future	172.2400		0.1722	205.9400	0.2059	19.566	0	0	0
2021/12/21	R209	05/05/2022	11.44	Call	Bond Future	5,873.3000		5.8733	5,558.0000	5.5580	(5.368)	0	0	0
2021/12/21	R209	05/05/2022	11.44	Put	Bond Future	566.5500		0.5666	627.2600	0.6273	10.716	0	0	0
2021/12/21	R209	05/05/2022	9.75	Call	Bond Future	596.1800		0.5962	512.7200	0.5127	(13.999)	0	0	8,525
2021/12/21	R209	05/05/2022	9.75	Put	Bond Future	4,653.7100		4.6537	4,946.2600	4.9463	6.286	0	0	0
2021/12/21	R209	05/05/2022	10.75	Call	Bond Future	3,140.6000		3.1406	2,898.2800	2.8983	(7.716)	0	0	0
2021/12/21	R209	05/05/2022	10.75	Put	Bond Future	1,442.1500		1.4422	1,575.8400	1.5758	9.270	0	0	12,050
2021/12/21	R209	05/05/2022	11.43	Call	Bond Future	5,830.5000		5.8305	5,515.9400	5.5159	(5.395)	0	0	0
2021/12/21	R209	05/05/2022	11.43	Put	Bond Future	574.0700		0.5741	635.5200	0.6355	10.704	0	0	0
2021/12/21	R209	05/05/2022			Bond Future	10.4429		70.2823	10.5100	69.9062	0.642	0.0000	0.0000	5,396
2021/12/21	R209	05/05/2022	11.45	Call	Bond Future	5,916.1400		5.9161	5,600.1200	5.6001	(5.342)	0	0	0
2021/12/21	R209	05/05/2022	11.45	Put	Bond Future	559.1200		0.5591	619.1100	0.6191	10.729	0	0	0
2021/12/21	R209	05/05/2022	12.00	Call	Bond Future	8,307.8500		8.3078	7,962.2700	7.9623	(4.160)	0	0	0
2021/12/21	R209	05/05/2022	12.00	Put	Bond Future	270.6200		0.2706	301.0500	0.3011	11.245	0	0	12,050
2021/12/21	R209	04/08/2022	10.57	Put	Bond Future	2,855.4300		2.8554	3,043.2600	3.0433	6.578	0	0	0
2021/12/21	R209	04/08/2022	10.58	Call	Bond Future	2,627.7200		2.6277	2,432.0200	2.4320	(7.448)	0	0	0
2021/12/21	R209	04/08/2022	10.58	Put	Bond Future	2,828.0600		2.8281	3,014.6300	3.0146	6.597	0	0	0
2021/12/21	R209	04/08/2022			Bond Future	10.6164		71.1013	10.6862	70.7190	0.658	0.0000	0.0000	0
2021/12/21	R209	04/08/2022	10.57	Call	Bond Future	2,599.8900		2.5999	2,405.4500	2.4054	(7.479)	0	0	0
2021/12/21	R209	04/08/2022	10.59	Call	Bond Future	2,655.9100		2.6559	2,458.9700	2.4590	(7.415)	0	0	0
2021/12/21	R209	04/08/2022	10.59	Put	Bond Future	2,801.1200		2.8011	2,986.4500	2.9864	6.616	0	0	0
2021/12/21	R209	03/11/2022	11.03	Call	Bond Future	3,875.7200		3.8757	3,646.2500	3.6463	(5.921)	0	0	0
2021/12/21	R209	03/11/2022	11.03	Put	Bond Future	2,598.0400		2.5980	2,757.6900	2.7577	6.145	0	0	0
2021/12/21	R209	03/11/2022			Bond Future	10.7887		68.8857	10.8615	68.4966	0.675	0.0000	0.0000	0
2021/12/21	R209	03/11/2022	11.01	Call	Bond Future	3,815.2200		3.8152	3,587.7500	3.5877	(5.962)	0	0	0
2021/12/21	R209	03/11/2022	11.01	Put	Bond Future	2,642.1500		2.6421	2,803.8000	2.8038	6.118	0	0	0
2021/12/21	R209	03/11/2022	11.02	Call	Bond Future	3,845.5400		3.8455	3,617.0700	3.6171	(5.941)	0	0	0
2021/12/21	R209	03/11/2022	11.02	Put	Bond Future	2,620.1400		2.6201	2,780.7900	2.7808	6.131	0	0	0
2021/12/21	R210	03/02/2022			Bond Future	212.9848		212.9848	212.9863	212.9863	0.001	0.0000	0.0000	1,449
2021/12/21	R210	05/05/2022			Bond Future	212.6956		212.6956	212.6968	212.6968	0.001	0.0000	0.0000	104
2021/12/21	R210	04/08/2022			Bond Future	215.3467		215.3467	215.3429	215.3429	(0.002)	0.0000	0.0000	0
2021/12/21	R210	03/11/2022			Bond Future	215.1592		215.1592	215.1489	215.1489	(0.005)	0.0000	0.0000	0
2021/12/21	R213	03/02/2022	8.63	Call	Bond Future	37.8300		0.0378	19.3700	0.0194	(48.797)	0	0	200
2021/12/21	R213	03/02/2022	8.63	Put	Bond Future	5,234.5900		5.2346	5,834.7900	5.8348	11.466	0	0	0
2021/12/21	R213	03/02/2022	8.80	Call	Bond Future	85.3500		0.0854	47.2700	0.0473	(44.616)	0	0	102
2021/12/21	R213	03/02/2022	8.80	Put	Bond Future	4,304.7600		4.3048	4,885.3400	4.8853	13.487	0	0	0
2021/12/21	R213	03/02/2022	10.60	Put	Bond Future	77.5700		0.0776	111.4000	0.1114	43.612	0	0	430
2021/12/21	R213	03/02/2022	10.67	Call	Bond Future	5,745.8300		5.7458	5,155.1200	5.1551	(10.281)	0	0	0
2021/12/21	R213	03/02/2022	10.67	Put	Bond Future	62.9800		0.0630	90.9300	0.0909	44.379	0	0	220
2021/12/21	R213	03/02/2022	10.00	Call	Bond Future	2,724.8800		2.7249	2,252.3500	2.2524	(17.341)	0	0	0
2021/12/21	R213	03/02/2022	10.00	Put	Bond Future	418.3400		0.4183	564.4700	0.5645	34.931	0	0	430
2021/12/21	R213	03/02/2022	9.98	Call	Bond Future	2,644.2300		2.6442	2,178.0100	2.1780	(17.632)	0	0	0

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2021/12/21	R213	03/02/2022	9.98	Put	Bond Future	441.3200		0.4413	593.7600	0.5938	34.542	0	0	0
2021/12/21	R213	03/02/2022	9.22	Put	Bond Future	2,330.0500		2.3300	2,794.4400	2.7944	19.930	0	0	0
2021/12/21	R213	03/02/2022	9.58	Put	Bond Future	1,164.9800		1.1650	1,474.2000	1.4742	26.543	0	0	200
2021/12/21	R213	03/02/2022			Bond Future	9.5623		87.8100	9.6782	87.1913	1.212	0.0000	0.0000	22,660
2021/12/21	R213	03/02/2022	9.15	Call	Bond Future	369.1500		0.3691	240.7200	0.2407	(34.791)	0	0	220
2021/12/21	R213	03/02/2022	9.15	Put	Bond Future	2,618.7200		2.6187	3,108.9500	3.1089	18.720	0	0	0
2021/12/21	R213	03/02/2022	10.25	Call	Bond Future	3,799.7800		3.7998	3,264.0400	3.2640	(14.099)	0	0	0
2021/12/21	R213	03/02/2022	10.25	Put	Bond Future	211.9900		0.2120	294.9100	0.2949	39.115	0	0	102
2021/12/21	R213	03/02/2022	10.60	Call	Bond Future	5,416.1600		5.4162	4,831.3300	4.8313	(10.798)	0	0	0
2021/12/21	R213	03/02/2022	10.15	Call	Bond Future	3,358.3700		3.3584	2,844.7100	2.8447	(15.295)	0	0	0
2021/12/21	R213	03/02/2022	10.15	Put	Bond Future	279.9700		0.2800	384.9700	0.3850	37.504	0	0	200
2021/12/21	R213	03/02/2022	10.17	Call	Bond Future	3,445.6100		3.4456	2,927.2000	2.9272	(15.046)	0	0	0
2021/12/21	R213	03/02/2022	10.17	Put	Bond Future	265.0000		0.2650	365.2500	0.3652	37.830	0	0	220
2021/12/21	R213	03/02/2022	9.96	Call	Bond Future	2,564.5700		2.5646	2,104.8300	2.1048	(17.927)	0	0	0
2021/12/21	R213	03/02/2022	9.96	Put	Bond Future	465.4500		0.4655	624.3700	0.6244	34.143	0	0	0
2021/12/21	R213	03/02/2022	9.97	Call	Bond Future	2,604.2900		2.6043	2,141.2900	2.1413	(17.778)	0	0	0
2021/12/21	R213	03/02/2022	9.97	Put	Bond Future	453.2500		0.4533	608.9100	0.6089	34.343	0	0	0
2021/12/21	R213	03/02/2022	9.22	Call	Bond Future	467.7300		0.4677	313.4600	0.3135	(32.983)	0	0	430
2021/12/21	R213	03/02/2022	9.58	Call	Bond Future	1,259.6500		1.2597	950.2100	0.9502	(24.566)	0	0	0
2021/12/21	R213	03/02/2022	9.76	Call	Bond Future	1,823.2900		1.8233	1,437.2000	1.4372	(21.175)	0	0	0
2021/12/21	R213	03/02/2022	9.76	Put	Bond Future	771.4300		0.7714	1,004.0000	1.0040	30.148	0	0	102
2021/12/21	R213	05/05/2022	10.63	Call	Bond Future	5,066.5700		5.0666	4,569.5900	4.5696	(9.809)	0	0	0
2021/12/21	R213	05/05/2022	10.65	Put	Bond Future	629.5000		0.6295	755.6000	0.7556	20.032	0	0	0
2021/12/21	R213	05/05/2022			Bond Future	9.7509		85.3166	9.8718	84.6906	1.239	0.0000	0.0000	0
2021/12/21	R213	05/05/2022	10.63	Put	Bond Future	646.4500		0.6464	775.4800	0.7755	19.960	0	0	0
2021/12/21	R213	05/05/2022	10.64	Call	Bond Future	5,106.5800		5.1066	4,608.1300	4.6081	(9.761)	0	0	0
2021/12/21	R213	05/05/2022	10.64	Put	Bond Future	637.9200		0.6379	765.4800	0.7655	19.996	0	0	0
2021/12/21	R213	05/05/2022	10.65	Call	Bond Future	5,146.6500		5.1466	4,646.7400	4.6467	(9.713)	0	0	0
2021/12/21	R213	04/08/2022	9.88	Call	Bond Future	2,379.6000		2.3796	2,073.3700	2.0734	(12.869)	0	0	0
2021/12/21	R213	04/08/2022	9.89	Call	Bond Future	2,405.3400		2.4053	2,097.0700	2.0971	(12.816)	0	0	0
2021/12/21	R213	04/08/2022	9.90	Put	Bond Future	2,684.3100		2.6843	3,009.9700	3.0100	12.132	0	0	0
2021/12/21	R213	04/08/2022			Bond Future	9.9501		86.3139	10.0767	85.6780	1.273	0.0000	0.0000	0
2021/12/21	R213	04/08/2022	9.88	Put	Bond Future	2,734.0700		2.7341	3,063.8100	3.0638	12.060	0	0	0
2021/12/21	R213	04/08/2022	9.89	Put	Bond Future	2,709.1000		2.7091	3,036.8000	3.0368	12.096	0	0	0
2021/12/21	R213	04/08/2022	9.90	Call	Bond Future	2,431.2300		2.4312	2,120.9200	2.1209	(12.763)	0	0	0
2021/12/21	R213	03/11/2022	10.38	Call	Bond Future	3,589.4400		3.5894	3,223.3700	3.2234	(10.199)	0	0	0
2021/12/21	R213	03/11/2022	10.38	Put	Bond Future	2,483.6600		2.4837	2,763.7100	2.7637	11.276	0	0	0
2021/12/21	R213	03/11/2022	10.39	Call	Bond Future	3,617.6100		3.6176	3,249.9200	3.2499	(10.164)	0	0	0
2021/12/21	R213	03/11/2022	10.39	Put	Bond Future	2,463.7900		2.4638	2,742.2200	2.7422	11.301	0	0	0
2021/12/21	R213	03/11/2022			Bond Future	10.1519		83.9019	10.2847	83.2557	1.308	0.0000	0.0000	0
2021/12/21	R213	03/11/2022	10.40	Call	Bond Future	3,645.5800		3.6456	3,276.2600	3.2763	(10.131)	0	0	0
2021/12/21	R213	03/11/2022	10.40	Put	Bond Future	2,443.7500		2.4438	2,720.5500	2.7206	11.327	0	0	0
2021/12/21	R214	03/02/2022	11.39	Put	Bond Future	204.2000		0.2042	242.4400	0.2424	18.727	0	0	0
2021/12/21	R214	03/02/2022	11.40	Put	Bond Future	198.8600		0.1989	236.1700	0.2362	18.762	0	0	0
2021/12/21	R214	03/02/2022	11.41	Call	Bond Future	4,496.4400		4.4964	4,151.5900	4.1516	(7.669)	0	0	0
2021/12/21	R214	03/02/2022			Bond Future	10.6440		69.3463	10.7087	68.9650	0.608	0.0000	0.0000	17,604
2021/12/21	R214	03/02/2022	11.39	Call	Bond Future	4,400.2600		4.4003	4,057.2500	4.0573	(7.795)	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
2021/12/21	R214	03/02/2022	11.40	Call	Bond Future	4,448.3000	4.4483	4,104.3600	4.1044	(7.732)	0	0	0
2021/12/21	R214	03/02/2022	11.41	Put	Bond Future	193.6900	0.1937	230.0900	0.2301	18.793	0	0	0
2021/12/21	R214	05/05/2022	11.73	Put	Bond Future	674.9400	0.6749	744.5100	0.7445	10.308	0	0	0
2021/12/21	R214	05/05/2022	11.74	Put	Bond Future	666.4600	0.6665	735.2400	0.7352	10.320	0	0	0
2021/12/21	R214	05/05/2022	11.75	Call	Bond Future	5,775.4000	5.7754	5,457.5500	5.4575	(5.504)	0	0	0
2021/12/21	R214	05/05/2022			Bond Future	10.8068	66.8869	10.8738	66.5010	0.620	0.0000	0.0000	441
2021/12/21	R214	05/05/2022	11.73	Call	Bond Future	5,690.2600	5.6903	5,373.9900	5.3740	(5.558)	0	0	0
2021/12/21	R214	05/05/2022	11.74	Call	Bond Future	5,732.7500	5.7327	5,415.6900	5.4157	(5.531)	0	0	0
2021/12/21	R214	05/05/2022	11.75	Put	Bond Future	658.2100	0.6582	726.2000	0.7262	10.330	0	0	0
2021/12/21	R214	04/08/2022	10.98	Put	Bond Future	2,807.4600	2.8075	2,993.0300	2.9930	6.610	0	0	0
2021/12/21	R214	04/08/2022	10.99	Call	Bond Future	2,859.5700	2.8596	2,651.7100	2.6517	(7.269)	0	0	0
2021/12/21	R214	04/08/2022			Bond Future	10.9760	67.6653	11.0458	67.2731	0.636	0.0000	0.0000	0
2021/12/21	R214	04/08/2022	10.97	Call	Bond Future	2,800.9300	2.8009	2,595.5900	2.5956	(7.331)	0	0	0
2021/12/21	R214	04/08/2022	10.97	Put	Bond Future	2,834.7300	2.8347	3,021.5700	3.0216	6.591	0	0	0
2021/12/21	R214	04/08/2022	10.98	Call	Bond Future	2,830.0800	2.8301	2,623.4700	2.6235	(7.301)	0	0	0
2021/12/21	R214	04/08/2022	10.99	Put	Bond Future	2,780.6100	2.7806	2,964.9300	2.9649	6.629	0	0	0
2021/12/21	R214	03/11/2022	11.34	Call	Bond Future	3,851.4700	3.8515	3,620.1000	3.6201	(6.007)	0	0	0
2021/12/21	R214	03/11/2022	11.36	Put	Bond Future	2,739.5100	2.7395	2,905.0800	2.9051	6.044	0	0	0
2021/12/21	R214	03/11/2022			Bond Future	11.1440	65.2672	11.2168	64.8682	0.653	0.0000	0.0000	0
2021/12/21	R214	03/11/2022	11.34	Put	Bond Future	2,785.7500	2.7857	2,953.3600	2.9534	6.017	0	0	0
2021/12/21	R214	03/11/2022	11.35	Call	Bond Future	3,881.9000	3.8819	3,649.5100	3.6495	(5.987)	0	0	0
2021/12/21	R214	03/11/2022	11.35	Put	Bond Future	2,762.5500	2.7625	2,929.1400	2.9291	6.030	0	0	0
2021/12/21	R214	03/11/2022	11.36	Call	Bond Future	3,912.4300	3.9124	3,679.0200	3.6790	(5.966)	0	0	0
2021/12/21	R248	03/02/2022	9.80	Call	Bond Future	64.4600	0.0645	43.4200	0.0434	(32.640)	0	0	0
2021/12/21	R248	03/02/2022	9.80	Put	Bond Future	6,832.1700	6.8322	7,294.9100	7.2949	6.773	0	0	0
2021/12/21	R248	03/02/2022	10.00	Call	Bond Future	180.1900	0.1802	130.0400	0.1300	(27.832)	0	0	0
2021/12/21	R248	03/02/2022	10.00	Put	Bond Future	5,259.5600	5.2596	5,693.1900	5.6932	8.245	0	0	0
2021/12/21	R248	03/02/2022	10.20	Put	Bond Future	3,862.2800	3.8623	4,247.8300	4.2478	9.982	0	0	0
2021/12/21	R248	03/02/2022	11.47	Call	Bond Future	6,025.8400	6.0258	5,581.3900	5.5814	(7.376)	0	0	0
2021/12/21	R248	03/02/2022	11.48	Call	Bond Future	6,086.6200	6.0866	5,641.2000	5.6412	(7.318)	0	0	0
2021/12/21	R248	03/02/2022	11.49	Put	Bond Future	192.9300	0.1929	230.3400	0.2303	19.390	0	0	0
2021/12/21	R248	03/02/2022	10.90	Call	Bond Future	2,774.6900	2.7747	2,436.7000	2.4367	(12.181)	0	0	900
2021/12/21	R248	03/02/2022	10.90	Put	Bond Future	886.7400	0.8867	1,032.5300	1.0325	16.441	0	0	0
2021/12/21	R248	03/02/2022	10.40	Call	Bond Future	841.1400	0.8411	677.0300	0.6770	(19.510)	0	0	100
2021/12/21	R248	03/02/2022	10.50	Call	Bond Future	1,131.9900	1.1320	931.3600	0.9314	(17.724)	0	0	0
2021/12/21	R248	03/02/2022	10.50	Put	Bond Future	2,219.1500	2.2191	2,502.3000	2.5023	12.759	0	0	0
2021/12/21	R248	03/02/2022			Bond Future	10.6433	87.2850	10.7081	86.8013	0.609	0.0000	0.0000	192,246
2021/12/21	R248	03/02/2022	10.20	Call	Bond Future	417.9500	0.4180	319.7200	0.3197	(23.503)	0	0	900
2021/12/21	R248	03/02/2022	11.47	Put	Bond Future	203.3000	0.2033	242.6300	0.2426	19.346	0	0	0
2021/12/21	R248	03/02/2022	11.48	Put	Bond Future	198.0500	0.1980	236.4100	0.2364	19.369	0	0	0
2021/12/21	R248	03/02/2022	11.49	Call	Bond Future	6,147.4200	6.1474	5,701.0500	5.7011	(7.261)	0	0	0
2021/12/21	R248	03/02/2022	10.70	Call	Bond Future	1,858.4100	1.8584	1,585.2000	1.5852	(14.701)	0	0	0
2021/12/21	R248	03/02/2022	10.70	Put	Bond Future	1,434.8300	1.4348	1,645.4000	1.6454	14.676	0	0	0
2021/12/21	R248	03/02/2022	11.00	Call	Bond Future	3,289.6500	3.2896	2,924.2700	2.9243	(11.107)	0	0	1,400
2021/12/21	R248	03/02/2022	11.00	Put	Bond Future	686.3500	0.6864	804.7500	0.8047	17.251	0	0	0
2021/12/21	R248	03/02/2022	10.30	Call	Bond Future	602.8400	0.6028	473.4700	0.4735	(21.460)	0	0	1,300
2021/12/21	R248	03/02/2022	10.30	Put	Bond Future	3,248.9800	3.2490	3,603.3900	3.6034	10.908	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
2021/12/21	R248	03/02/2022	10.40	Put	Bond Future	2,701.6400	2.7016	3,021.3100	3.0213	11.832	0	0	0
2021/12/21	R248	05/05/2022	11.79	Call	Bond Future	7,459.6900	7.4597	7,051.9700	7.0520	(5.466)	0	0	0
2021/12/21	R248	05/05/2022	11.79	Put	Bond Future	772.1500	0.7722	853.9800	0.8540	10.598	0	0	0
2021/12/21	R248	05/05/2022	11.80	Call	Bond Future	7,513.2300	7.5132	7,104.5900	7.1046	(5.439)	0	0	0
2021/12/21	R248	05/05/2022			Bond Future	10.8047	83.9025	10.8720	83.4130	0.623	0.0000	0.0000	2,035
2021/12/21	R248	05/05/2022	11.80	Put	Bond Future	762.7800	0.7628	843.6900	0.8437	10.607	0	0	0
2021/12/21	R248	05/05/2022	11.81	Call	Bond Future	7,566.6800	7.5667	7,157.1200	7.1571	(5.413)	0	0	0
2021/12/21	R248	05/05/2022	11.81	Put	Bond Future	753.4000	0.7534	833.3900	0.8334	10.617	0	0	0
2021/12/21	R248	04/08/2022	10.98	Call	Bond Future	3,526.6900	3.5267	3,264.4500	3.2644	(7.436)	0	0	0
2021/12/21	R248	04/08/2022	10.98	Put	Bond Future	3,474.7800	3.4748	3,710.0400	3.7100	6.771	0	0	0
2021/12/21	R248	04/08/2022	10.99	Call	Bond Future	3,563.9400	3.5639	3,300.0800	3.3001	(7.404)	0	0	0
2021/12/21	R248	04/08/2022	10.99	Put	Bond Future	3,441.0200	3.4410	3,674.6600	3.6747	6.790	0	0	0
2021/12/21	R248	04/08/2022			Bond Future	10.9727	84.8789	11.0430	84.3814	0.641	0.0000	0.0000	0
2021/12/21	R248	04/08/2022	11.00	Call	Bond Future	3,601.1100	3.6011	3,335.6300	3.3356	(7.372)	0	0	0
2021/12/21	R248	04/08/2022	11.00	Put	Bond Future	3,407.2800	3.4073	3,639.3000	3.6393	6.810	0	0	0
2021/12/21	R248	03/11/2022	11.30	Put	Bond Future	3,543.3700	3.5434	3,760.7000	3.7607	6.133	0	0	0
2021/12/21	R248	03/11/2022	11.31	Put	Bond Future	3,513.8600	3.5139	3,729.8600	3.7299	6.147	0	0	0
2021/12/21	R248	03/11/2022	11.32	Call	Bond Future	4,718.9200	4.7189	4,427.4600	4.4275	(6.176)	0	0	0
2021/12/21	R248	03/11/2022			Bond Future	11.1394	81.5698	11.2129	81.0636	0.659	0.0000	0.0000	0
2021/12/21	R248	03/11/2022	11.30	Call	Bond Future	4,642.9300	4.6429	4,354.1200	4.3541	(6.220)	0	0	0
2021/12/21	R248	03/11/2022	11.31	Call	Bond Future	4,681.0200	4.6810	4,390.8800	4.3909	(6.198)	0	0	0
2021/12/21	R248	03/11/2022	11.32	Put	Bond Future	3,484.2600	3.4843	3,698.9400	3.6989	6.161	0	0	0

**Total**

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