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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/12/2021 TO 13/12/2021

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
2021/12/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	2025	03/02/2022		Bond Future	154.6993	154.6993	154.7317	154.7317	0.021	0.0000	0.0000	5,416
2021/12/13	2025	05/05/2022		Bond Future	156.5707	156.5707	156.6024	156.6024	0.020	0.0000	0.0000	164
2021/12/13	2025	04/08/2022		Bond Future	156.9153	156.9153	156.9472	156.9472	0.020	0.0000	0.0000	0
2021/12/13	2025	03/11/2022		Bond Future	158.9111	158.9111	158.9429	158.9429	0.020	0.0000	0.0000	0
2021/12/13	2029	03/02/2022		Bond Future	113.5666	113.5666	113.2009	113.2009	(0.322)	0.0000	0.0000	3,872
2021/12/13	2029	05/05/2022		Bond Future	113.7429	113.7429	113.3720	113.3720	(0.326)	0.0000	0.0000	186
2021/12/13	2029	04/08/2022		Bond Future	115.1645	115.1645	114.7887	114.7887	(0.326)	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
2021/12/13	2029	03/11/2022			Bond Future	115.4054	115.4054	115.0246	115.0246	(0.330)	0.0000	0.0000	0
2021/12/13	2030	03/02/2022	8.39	Call	Bond Future	21.4900	0.0215	17.2600	0.0173	(19.684)	0	0	101
2021/12/13	2030	03/02/2022	8.39	Put	Bond Future	6,539.1100	6.5391	6,563.4400	6.5634	0.372	0	0	0
2021/12/13	2030	03/02/2022	8.80	Put	Bond Future	4,369.2300	4.3692	4,381.3200	4.3813	0.277	0	0	0
2021/12/13	2030	03/02/2022	8.85	Call	Bond Future	162.5100	0.1625	143.7800	0.1438	(11.525)	0	0	1,000
2021/12/13	2030	03/02/2022	8.85	Put	Bond Future	4,124.1200	4.1241	4,133.9500	4.1339	0.238	0	0	0
2021/12/13	2030	03/02/2022	9.80	Call	Bond Future	1,942.8600	1.9429	1,889.2900	1.8893	(2.757)	0	0	950
2021/12/13	2030	03/02/2022	9.80	Put	Bond Future	889.6900	0.8897	864.6800	0.8647	(2.811)	0	0	0
2021/12/13	2030	03/02/2022	9.90	Put	Bond Future	724.1700	0.7242	699.2300	0.6992	(3.444)	0	0	8,000
2021/12/13	2030	03/02/2022	9.45	Call	Bond Future	977.8900	0.9779	930.5500	0.9306	(4.841)	0	0	0
2021/12/13	2030	03/02/2022	9.45	Put	Bond Future	1,732.0700	1.7321	1,713.2900	1.7133	(1.084)	0	0	0
2021/12/13	2030	03/02/2022	9.40	Call	Bond Future	871.1500	0.8711	825.5800	0.8256	(5.231)	0	0	0
2021/12/13	2030	03/02/2022	9.40	Put	Bond Future	1,887.3000	1.8873	1,870.2900	1.8703	(0.901)	0	0	0
2021/12/13	2030	03/02/2022	9.10	Call	Bond Future	384.7600	0.3848	353.2900	0.3533	(8.179)	0	0	0
2021/12/13	2030	03/02/2022	9.10	Put	Bond Future	2,992.8700	2.9929	2,989.9600	2.9900	(0.097)	0	0	0
2021/12/13	2030	03/02/2022	9.20	Call	Bond Future	519.0100	0.5190	482.3300	0.4823	(7.067)	0	0	950
2021/12/13	2030	03/02/2022	9.20	Put	Bond Future	2,592.6000	2.5926	2,584.4800	2.5845	(0.313)	0	0	0
2021/12/13	2030	03/02/2022	9.35	Call	Bond Future	772.1300	0.7721	728.5300	0.7285	(5.647)	0	0	0
2021/12/13	2030	03/02/2022	9.35	Put	Bond Future	2,051.2000	2.0512	2,036.1600	2.0362	(0.733)	0	0	101
2021/12/13	2030	03/02/2022			Bond Future	9.5950	91.4202	9.6005	91.3917	0.058	0.0000	0.0000	83,592
2021/12/13	2030	03/02/2022	8.80	Call	Bond Future	133.9400	0.1339	117.4700	0.1175	(12.297)	0	0	0
2021/12/13	2030	03/02/2022	9.90	Call	Bond Future	2,285.3500	2.2853	2,231.8500	2.2319	(2.341)	0	0	0
2021/12/13	2030	03/02/2022	10.85	Call	Bond Future	6,283.9300	6.2839	6,246.5700	6.2466	(0.595)	0	0	0
2021/12/13	2030	03/02/2022	10.85	Put	Bond Future	75.3600	0.0754	66.5600	0.0666	(11.677)	0	0	1,000
2021/12/13	2030	03/02/2022	9.60	Call	Bond Future	1,345.5800	1.3456	1,294.2100	1.2942	(3.818)	0	0	1,000
2021/12/13	2030	03/02/2022	9.60	Put	Bond Future	1,319.5600	1.3196	1,296.7500	1.2968	(1.729)	0	0	0
2021/12/13	2030	03/02/2022	9.78	Call	Bond Future	1,877.3100	1.8773	1,823.8200	1.8238	(2.849)	0	0	0
2021/12/13	2030	03/02/2022	9.78	Put	Bond Future	926.1900	0.9262	901.2600	0.9013	(2.692)	0	0	101
2021/12/13	2030	03/02/2022	9.43	Call	Bond Future	934.2900	0.9343	887.6300	0.8876	(4.994)	0	0	0
2021/12/13	2030	03/02/2022	9.43	Put	Bond Future	1,793.1400	1.7931	1,775.0400	1.7750	(1.009)	0	0	0
2021/12/13	2030	03/02/2022	9.44	Call	Bond Future	955.8700	0.9559	908.8600	0.9089	(4.918)	0	0	0
2021/12/13	2030	03/02/2022	9.44	Put	Bond Future	1,762.3700	1.7624	1,743.9200	1.7439	(1.047)	0	0	0
2021/12/13	2030	05/05/2022	10.21	Call	Bond Future	3,305.9600	3.3060	3,265.5200	3.2655	(1.223)	0	0	0
2021/12/13	2030	05/05/2022	10.21	Put	Bond Future	1,347.6000	1.3476	1,336.7400	1.3367	(0.806)	0	0	0
2021/12/13	2030	05/05/2022	9.95	Call	Bond Future	2,506.4600	2.5065	2,467.8700	2.4679	(1.540)	0	0	0
2021/12/13	2030	05/05/2022	8.81	Put	Bond Future	5,596.3900	5.5964	5,609.0100	5.6090	0.226	0	0	0
2021/12/13	2030	05/05/2022	8.89	Put	Bond Future	5,244.6700	5.2447	5,255.4300	5.2554	0.205	0	0	0
2021/12/13	2030	05/05/2022	8.14	Call	Bond Future	97.7400	0.0977	91.2900	0.0913	(6.599)	0	0	1,800
2021/12/13	2030	05/05/2022	8.14	Put	Bond Future	8,970.1900	8.9702	8,993.3200	8.9933	0.258	0	0	0
2021/12/13	2030	05/05/2022	8.47	Call	Bond Future	202.1000	0.2021	191.3000	0.1913	(5.344)	0	0	1,073
2021/12/13	2030	05/05/2022			Bond Future	9.8125	92.5042	9.8185	92.4746	0.060	0.0000	0.0000	14,763
2021/12/13	2030	05/05/2022	11.04	Call	Bond Future	6,379.7600	6.3798	6,339.7600	6.3398	(0.627)	0	0	0
2021/12/13	2030	05/05/2022	11.04	Put	Bond Future	504.1200	0.5041	493.7000	0.4937	(2.067)	0	0	1,800
2021/12/13	2030	05/05/2022	9.95	Put	Bond Future	1,822.9200	1.8229	1,813.9100	1.8139	(0.494)	0	0	1,073
2021/12/13	2030	05/05/2022	10.19	Call	Bond Future	3,240.8500	3.2408	3,200.5100	3.2005	(1.245)	0	0	0
2021/12/13	2030	05/05/2022	10.19	Put	Bond Future	1,379.7200	1.3797	1,368.9600	1.3690	(0.780)	0	0	0
2021/12/13	2030	05/05/2022	10.20	Call	Bond Future	3,273.3400	3.2733	3,232.9400	3.2329	(1.234)	0	0	0

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2021/12/13	2030	05/05/2022	10.20	Put	Bond Future	1,363.5800	1.3636	1,352.7600	1.3528	(0.793)	0	0	200
2021/12/13	2030	05/05/2022	8.81	Call	Bond Future	405.3200	0.4053	388.3600	0.3884	(4.184)	0	0	200
2021/12/13	2030	05/05/2022	8.89	Call	Bond Future	481.5300	0.4815	462.7100	0.4627	(3.908)	0	0	1,800
2021/12/13	2030	05/05/2022	9.35	Call	Bond Future	1,121.6800	1.1217	1,092.3000	1.0923	(2.619)	0	0	0
2021/12/13	2030	05/05/2022	9.35	Put	Bond Future	3,470.8600	3.4709	3,471.0600	3.4711	0.006	0	0	1,073
2021/12/13	2030	05/05/2022	7.73	Call	Bond Future	35.7500	0.0358	32.7700	0.0328	(8.336)	0	0	200
2021/12/13	2030	05/05/2022	7.73	Put	Bond Future	11,249.5300	11.2495	11,276.1300	11.2761	0.236	0	0	0
2021/12/13	2030	05/05/2022	8.47	Put	Bond Future	7,239.3300	7.2393	7,258.1100	7.2581	0.259	0	0	0
2021/12/13	2030	04/08/2022	9.56	Call	Bond Future	1,559.9900	1.5600	1,533.6100	1.5336	(1.691)	0	0	0
2021/12/13	2030	04/08/2022	9.56	Put	Bond Future	3,943.5800	3.9436	3,947.3900	3.9474	0.097	0	0	0
2021/12/13	2030	04/08/2022	10.95	Call	Bond Future	5,402.7300	5.4027	5,365.5600	5.3656	(0.688)	0	0	0
2021/12/13	2030	04/08/2022	10.95	Put	Bond Future	1,185.2400	1.1852	1,178.2600	1.1783	(0.589)	0	0	800
2021/12/13	2030	04/08/2022			Bond Future	10.0468	89.5850	10.0530	89.5549	0.062	0.0000	0.0000	0
2021/12/13	2030	04/08/2022	9.05	Call	Bond Future	774.2700	0.7743	755.8500	0.7558	(2.379)	0	0	800
2021/12/13	2030	04/08/2022	9.05	Put	Bond Future	5,742.4100	5.7424	5,754.1800	5.7542	0.205	0	0	0
2021/12/13	2030	04/08/2022	9.54	Call	Bond Future	1,522.8400	1.5228	1,496.7400	1.4967	(1.714)	0	0	0
2021/12/13	2030	04/08/2022	9.54	Put	Bond Future	4,006.0800	4.0061	4,010.1700	4.0102	0.102	0	0	0
2021/12/13	2030	04/08/2022	9.55	Call	Bond Future	1,541.3500	1.5413	1,515.1100	1.5151	(1.702)	0	0	0
2021/12/13	2030	04/08/2022	9.55	Put	Bond Future	3,974.7500	3.9748	3,978.7000	3.9787	0.099	0	0	0
2021/12/13	2030	04/08/2022	8.30	Call	Bond Future	245.6600	0.2457	236.8000	0.2368	(3.607)	0	0	800
2021/12/13	2030	04/08/2022	8.30	Put	Bond Future	9,184.2400	9.1842	9,205.5700	9.2056	0.232	0	0	0
2021/12/13	2030	03/11/2022	10.10	Call	Bond Future	2,625.9700	2.6260	2,597.6500	2.5976	(1.078)	0	0	0
2021/12/13	2030	03/11/2022	10.10	Put	Bond Future	3,429.5200	3.4295	3,432.0800	3.4321	0.075	0	0	0
2021/12/13	2030	03/11/2022			Bond Future	10.2720	90.7535	10.2786	90.7226	0.065	0.0000	0.0000	0
2021/12/13	2030	03/11/2022	10.09	Call	Bond Future	2,603.2400	2.6032	2,575.0100	2.5750	(1.084)	0	0	0
2021/12/13	2030	03/11/2022	10.09	Put	Bond Future	3,453.8000	3.4538	3,456.4500	3.4564	0.077	0	0	0
2021/12/13	2030	03/11/2022	10.08	Call	Bond Future	2,580.9400	2.5809	2,552.8100	2.5528	(1.090)	0	0	0
2021/12/13	2030	03/11/2022	10.08	Put	Bond Future	3,478.5400	3.4785	3,481.2900	3.4813	0.079	0	0	0
2021/12/13	2032	03/02/2022	8.91	Put	Bond Future	6,958.7000	6.9587	6,899.8200	6.8998	(0.846)	0	0	0
2021/12/13	2032	03/02/2022	11.13	Call	Bond Future	6,099.1300	6.0991	6,136.5700	6.1366	0.614	0	0	0
2021/12/13	2032	03/02/2022	11.13	Put	Bond Future	130.8100	0.1308	112.2500	0.1122	(14.189)	0	0	210
2021/12/13	2032	03/02/2022	10.53	Call	Bond Future	3,261.5300	3.2615	3,272.3300	3.2723	0.331	0	0	0
2021/12/13	2032	03/02/2022	10.53	Put	Bond Future	538.6500	0.5387	493.4500	0.4934	(8.391)	0	0	210
2021/12/13	2032	03/02/2022	10.65	Call	Bond Future	3,798.4000	3.7984	3,815.3400	3.8153	0.446	0	0	0
2021/12/13	2032	03/02/2022	10.65	Put	Bond Future	412.8700	0.4129	373.8100	0.3738	(9.461)	0	0	0
2021/12/13	2032	03/02/2022	10.66	Call	Bond Future	3,844.1400	3.8441	3,861.5800	3.8616	0.454	0	0	0
2021/12/13	2032	03/02/2022	10.66	Put	Bond Future	403.7000	0.4037	365.1400	0.3651	(9.552)	0	0	97
2021/12/13	2032	03/02/2022	10.43	Call	Bond Future	2,835.1200	2.8351	2,840.6900	2.8407	0.196	0	0	0
2021/12/13	2032	03/02/2022	10.43	Put	Bond Future	669.7500	0.6697	619.3200	0.6193	(7.530)	0	0	0
2021/12/13	2032	03/02/2022	10.45	Put	Bond Future	641.3800	0.6414	592.0000	0.5920	(7.699)	0	0	198
2021/12/13	2032	03/02/2022	10.35	Put	Bond Future	794.1500	0.7942	739.6100	0.7396	(6.868)	0	0	400
2021/12/13	2032	03/02/2022	10.42	Call	Bond Future	2,793.6200	2.7936	2,798.6700	2.7987	0.181	0	0	0
2021/12/13	2032	03/02/2022	10.42	Put	Bond Future	684.2700	0.6843	633.3200	0.6333	(7.446)	0	0	0
2021/12/13	2032	03/02/2022	9.81	Call	Bond Future	838.3200	0.8383	821.5400	0.8215	(2.002)	0	0	0
2021/12/13	2032	03/02/2022	9.81	Put	Bond Future	2,240.0500	2.2400	2,167.2700	2.1673	(3.249)	0	0	198
2021/12/13	2032	03/02/2022	9.90	Put	Bond Future	1,919.3100	1.9193	1,847.7300	1.8477	(3.729)	0	0	900
2021/12/13	2032	03/02/2022	9.58	Call	Bond Future	422.9400	0.4229	407.1400	0.4071	(3.736)	0	0	400

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2021/12/13	2032	03/02/2022	9.58	Put	Bond Future	3,197.8900	3.1979	3,126.0900	3.1261	(2.245)	0	0	0
2021/12/13	2032	03/02/2022	9.67	Call	Bond Future	564.9800	0.5650	548.1700	0.5482	(2.975)	0	0	0
2021/12/13	2032	03/02/2022			Bond Future	10.0497	91.6667	10.0400	91.7227	(0.096)	0.0000	0.0000	124,446
2021/12/13	2032	03/02/2022	8.91	Call	Bond Future	21.5400	0.0215	18.6600	0.0187	(13.370)	0	0	198
2021/12/13	2032	03/02/2022	9.14	Call	Bond Future	69.7300	0.0697	63.2600	0.0633	(9.279)	0	0	97
2021/12/13	2032	03/02/2022	9.14	Put	Bond Future	5,550.2900	5.5503	5,487.8200	5.4878	(1.126)	0	0	0
2021/12/13	2032	03/02/2022	9.57	Call	Bond Future	408.8900	0.4089	393.2400	0.3932	(3.827)	0	0	0
2021/12/13	2032	03/02/2022	9.57	Put	Bond Future	3,244.1800	3.2442	3,172.5300	3.1725	(2.209)	0	0	0
2021/12/13	2032	03/02/2022	10.90	Call	Bond Future	4,976.8400	4.9768	5,005.3500	5.0054	0.573	0	0	0
2021/12/13	2032	03/02/2022	10.90	Put	Bond Future	232.7300	0.2327	205.2400	0.2052	(11.812)	0	0	900
2021/12/13	2032	03/02/2022	10.95	Call	Bond Future	5,219.3000	5.2193	5,249.8500	5.2499	0.585	0	0	0
2021/12/13	2032	03/02/2022	10.95	Put	Bond Future	206.9900	0.2070	181.5400	0.1815	(12.295)	0	0	400
2021/12/13	2032	03/02/2022	10.44	Call	Bond Future	2,876.7100	2.8767	2,882.8100	2.8828	0.212	0	0	0
2021/12/13	2032	03/02/2022	10.44	Put	Bond Future	655.3700	0.6554	605.4700	0.6055	(7.614)	0	0	0
2021/12/13	2032	03/02/2022	10.45	Call	Bond Future	2,918.6400	2.9186	2,925.2600	2.9253	0.227	0	0	0
2021/12/13	2032	03/02/2022	10.14	Call	Bond Future	1,743.9200	1.7439	1,735.5600	1.7356	(0.479)	0	0	0
2021/12/13	2032	03/02/2022	10.14	Put	Bond Future	1,223.0300	1.2230	1,158.6700	1.1587	(5.262)	0	0	97
2021/12/13	2032	03/02/2022	10.35	Call	Bond Future	2,510.0100	2.5100	2,511.4700	2.5115	0.058	0	0	0
2021/12/13	2032	03/02/2022	9.90	Call	Bond Future	1,047.4400	1.0474	1,031.8600	1.0319	(1.487)	0	0	900
2021/12/13	2032	03/02/2022	10.04	Call	Bond Future	0.0000	0.0000	1,417.7300	1.4177	100.000	0	0	100
2021/12/13	2032	03/02/2022	10.04	Put	Bond Future	0.0000	0.0000	1,417.6100	1.4176	100.000	0	0	0
2021/12/13	2032	03/02/2022	9.62	Call	Bond Future	482.6800	0.4827	466.3500	0.4663	(3.383)	0	0	210
2021/12/13	2032	03/02/2022	9.62	Put	Bond Future	3,016.8200	3.0168	2,944.4900	2.9445	(2.398)	0	0	0
2021/12/13	2032	03/02/2022	9.67	Put	Bond Future	2,799.2900	2.7993	2,726.4800	2.7265	(2.601)	0	0	0
2021/12/13	2032	05/05/2022	11.18	Call	Bond Future	5,763.8800	5.7639	5,789.8000	5.7898	0.450	0	0	0
2021/12/13	2032	05/05/2022	11.18	Put	Bond Future	767.9600	0.7680	737.8400	0.7378	(3.922)	0	0	780
2021/12/13	2032	05/05/2022	10.98	Call	Bond Future	4,925.4200	4.9254	4,946.9800	4.9470	0.438	0	0	0
2021/12/13	2032	05/05/2022	10.98	Put	Bond Future	976.0500	0.9761	941.5700	0.9416	(3.533)	0	0	993
2021/12/13	2032	05/05/2022	11.02	Put	Bond Future	930.3600	0.9304	896.7600	0.8968	(3.612)	0	0	0
2021/12/13	2032	05/05/2022	11.03	Call	Bond Future	5,132.0600	5.1321	5,154.7300	5.1547	0.442	0	0	0
2021/12/13	2032	05/05/2022	11.03	Put	Bond Future	919.3900	0.9194	886.0200	0.8860	(3.630)	0	0	0
2021/12/13	2032	05/05/2022	10.29	Put	Bond Future	2,221.1500	2.2212	2,170.8000	2.1708	(2.267)	0	0	0
2021/12/13	2032	05/05/2022			Bond Future	10.2545	88.6068	10.2445	88.6628	(0.097)	0.0000	0.0000	20,406
2021/12/13	2032	05/05/2022	11.04	Call	Bond Future	5,173.5700	5.1736	5,196.4600	5.1965	0.442	0	0	0
2021/12/13	2032	05/05/2022	11.04	Put	Bond Future	908.3800	0.9084	875.2300	0.8752	(3.649)	0	0	0
2021/12/13	2032	05/05/2022	11.02	Call	Bond Future	5,090.4600	5.0905	5,112.9000	5.1129	0.441	0	0	0
2021/12/13	2032	05/05/2022	9.58	Call	Bond Future	767.8100	0.7678	764.1800	0.7642	(0.473)	0	0	780
2021/12/13	2032	05/05/2022	9.58	Put	Bond Future	4,665.3000	4.6653	4,605.6300	4.6056	(1.279)	0	0	0
2021/12/13	2032	05/05/2022	10.18	Call	Bond Future	2,101.0500	2.1010	2,104.5400	2.1045	0.166	0	0	780
2021/12/13	2032	05/05/2022	10.18	Put	Bond Future	2,520.3500	2.5203	2,467.8000	2.4678	(2.085)	0	0	0
2021/12/13	2032	05/05/2022	10.29	Call	Bond Future	2,420.3500	2.4203	2,426.0400	2.4260	0.235	0	0	993
2021/12/13	2032	04/08/2022	10.22	Call	Bond Future	2,176.7500	2.1768	2,184.1300	2.1841	0.339	0	0	0
2021/12/13	2032	04/08/2022	9.72	Call	Bond Future	1,105.4000	1.1054	1,107.1000	1.1071	0.154	0	0	800
2021/12/13	2032	04/08/2022	9.72	Put	Bond Future	5,303.5400	5.3035	5,248.7200	5.2487	(1.034)	0	0	0
2021/12/13	2032	04/08/2022	10.20	Put	Bond Future	3,598.4500	3.5985	3,549.0300	3.5490	(1.373)	0	0	0
2021/12/13	2032	04/08/2022	10.21	Put	Bond Future	3,567.8200	3.5678	3,518.5400	3.5185	(1.381)	0	0	0
2021/12/13	2032	04/08/2022	8.97	Call	Bond Future	314.5300	0.3145	313.0300	0.3130	(0.477)	0	0	800
2021/12/13	2032	04/08/2022	8.97	Put	Bond Future	8,999.6500	8.9997	8,941.6300	8.9416	(0.645)	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
2021/12/13	2032	04/08/2022			Bond Future	10.4674	89.6433	10.4570	89.6998	(0.099)	0.0000	0.0000	0
2021/12/13	2032	04/08/2022	10.22	Put	Bond Future	3,537.4000	3.5374	3,488.2600	3.4883	(1.389)	0	0	0
2021/12/13	2032	04/08/2022	11.60	Call	Bond Future	6,883.9400	6.8839	6,913.9900	6.9140	0.437	0	0	0
2021/12/13	2032	04/08/2022	11.60	Put	Bond Future	1,001.1500	1.0011	974.6800	0.9747	(2.644)	0	0	800
2021/12/13	2032	04/08/2022	11.89	Call	Bond Future	8,074.9400	8.0749	8,108.9500	8.1089	0.421	0	0	0
2021/12/13	2032	04/08/2022	11.89	Put	Bond Future	772.5400	0.7725	750.0300	0.7500	(2.914)	0	0	0
2021/12/13	2032	04/08/2022	10.20	Call	Bond Future	2,126.5800	2.1266	2,133.6800	2.1337	0.334	0	0	0
2021/12/13	2032	04/08/2022	10.21	Call	Bond Future	2,151.5800	2.1516	2,158.8200	2.1588	0.336	0	0	0
2021/12/13	2032	03/11/2022			Bond Future	10.6816	86.6670	10.6709	86.7239	(0.101)	0.0000	0.0000	0
2021/12/13	2032	03/11/2022	10.66	Call	Bond Future	3,219.4000	3.2194	3,233.6700	3.2337	0.443	0	0	0
2021/12/13	2032	03/11/2022	10.66	Put	Bond Future	3,333.7100	3.3337	3,291.0900	3.2911	(1.278)	0	0	0
2021/12/13	2033	03/02/2022			Bond Future	111.1026	111.1026	110.3068	110.3068	(0.716)	0.0000	0.0000	7,393
2021/12/13	2033	05/05/2022			Bond Future	111.1674	111.1674	110.3612	110.3612	(0.725)	0.0000	0.0000	2,121
2021/12/13	2033	04/08/2022			Bond Future	112.5568	112.5568	111.7403	111.7403	(0.725)	0.0000	0.0000	0
2021/12/13	2033	03/11/2022			Bond Future	112.6838	112.6838	111.8568	111.8568	(0.734)	0.0000	0.0000	0
2021/12/13	2037	03/02/2022	11.45	Call	Bond Future	4,610.5000	4.6105	4,520.7600	4.5208	(1.946)	0	0	0
2021/12/13	2037	03/02/2022	11.46	Call	Bond Future	4,661.4100	4.6614	4,571.7700	4.5718	(1.923)	0	0	0
2021/12/13	2037	03/02/2022	11.47	Put	Bond Future	380.2400	0.3802	361.3300	0.3613	(4.973)	0	0	0
2021/12/13	2037	03/02/2022			Bond Future	10.7688	83.4933	10.7798	83.4227	0.102	0.0000	0.0000	119,322
2021/12/13	2037	03/02/2022	11.45	Put	Bond Future	397.1700	0.3972	378.0400	0.3780	(4.817)	0	0	0
2021/12/13	2037	03/02/2022	11.46	Put	Bond Future	388.6200	0.3886	369.5900	0.3696	(4.897)	0	0	0
2021/12/13	2037	03/02/2022	11.47	Call	Bond Future	4,712.4200	4.7124	4,622.9000	4.6229	(1.900)	0	0	0
2021/12/13	2037	05/05/2022	11.82	Call	Bond Future	6,135.9400	6.1359	6,056.9100	6.0569	(1.288)	0	0	0
2021/12/13	2037	05/05/2022	11.83	Call	Bond Future	6,181.2000	6.1812	6,102.1100	6.1021	(1.280)	0	0	0
2021/12/13	2037	05/05/2022	11.84	Put	Bond Future	1,012.5500	1.0125	1,005.4800	1.0055	(0.698)	0	0	0
2021/12/13	2037	05/05/2022			Bond Future	10.9650	84.4834	10.9765	84.4113	0.105	0.0000	0.0000	11,855
2021/12/13	2037	05/05/2022	11.82	Put	Bond Future	1,035.5400	1.0355	1,028.5900	1.0286	(0.671)	0	0	0
2021/12/13	2037	05/05/2022	11.83	Put	Bond Future	1,023.9800	1.0240	1,016.9700	1.0170	(0.685)	0	0	0
2021/12/13	2037	05/05/2022	11.84	Call	Bond Future	6,226.5300	6.2265	6,147.3800	6.1474	(1.271)	0	0	0
2021/12/13	2037	04/08/2022	11.95	Call	Bond Future	6,176.7000	6.1767	6,105.0900	6.1051	(1.159)	0	0	0
2021/12/13	2037	04/08/2022	11.95	Put	Bond Future	1,649.0000	1.6490	1,650.5800	1.6506	0.096	0	0	1,050
2021/12/13	2037	04/08/2022	10.91	Put	Bond Future	4,083.3100	4.0833	4,104.5700	4.1046	0.521	0	0	0
2021/12/13	2037	04/08/2022	10.89	Call	Bond Future	2,408.5400	2.4085	2,357.1500	2.3572	(2.134)	0	0	0
2021/12/13	2037	04/08/2022	10.89	Put	Bond Future	4,153.8400	4.1538	4,175.6400	4.1756	0.525	0	0	0
2021/12/13	2037	04/08/2022	10.90	Call	Bond Future	2,435.9800	2.4360	2,384.3200	2.3843	(2.121)	0	0	0
2021/12/13	2037	04/08/2022			Bond Future	11.1726	81.2154	11.1847	81.1423	0.108	0.0000	0.0000	0
2021/12/13	2037	04/08/2022	10.91	Call	Bond Future	2,463.3300	2.4633	2,411.4000	2.4114	(2.108)	0	0	0
2021/12/13	2037	04/08/2022	11.21	Call	Bond Future	3,364.3800	3.3644	3,305.0400	3.3050	(1.764)	0	0	1,050
2021/12/13	2037	04/08/2022	11.21	Put	Bond Future	3,137.7000	3.1377	3,151.5500	3.1515	0.441	0	0	0
2021/12/13	2037	04/08/2022	11.42	Call	Bond Future	4,089.1000	4.0891	4,025.3700	4.0254	(1.559)	0	0	0
2021/12/13	2037	04/08/2022	11.42	Put	Bond Future	2,605.9200	2.6059	2,615.3800	2.6154	0.363	0	0	50
2021/12/13	2037	04/08/2022	10.10	Call	Bond Future	755.5700	0.7556	728.8200	0.7288	(3.540)	0	0	50
2021/12/13	2037	04/08/2022	10.10	Put	Bond Future	7,683.0300	7.6830	7,729.4700	7.7295	0.604	0	0	0
2021/12/13	2037	04/08/2022	10.90	Put	Bond Future	4,118.5800	4.1186	4,140.1100	4.1401	0.523	0	0	50
2021/12/13	2037	03/11/2022	11.32	Call	Bond Future	3,588.2800	3.5883	3,533.3900	3.5334	(1.530)	0	0	0
2021/12/13	2037	03/11/2022	11.30	Put	Bond Future	3,936.5200	3.9365	3,956.3800	3.9564	0.505	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
2021/12/13	2037	03/11/2022	11.31	Call	Bond Future	3,558.1700	3.5582	3,503.4800	3.5035	(1.537)	0	0	0
2021/12/13	2037	03/11/2022	11.31	Put	Bond Future	3,906.8900	3.9069	3,926.5600	3.9266	0.503	0	0	0
2021/12/13	2037	03/11/2022			Bond Future	11.3687	82.2797	11.3813	82.2054	0.111	0.0000	0.0000	0
2021/12/13	2037	03/11/2022	11.32	Put	Bond Future	3,877.4600	3.8775	3,896.9300	3.8969	0.502	0	0	0
2021/12/13	2037	03/11/2022	11.30	Call	Bond Future	3,528.1900	3.5282	3,473.6900	3.4737	(1.545)	0	0	0
2021/12/13	2038	03/02/2022			Bond Future	125.8868	125.8868	125.9023	125.9023	0.012	0.0000	0.0000	6,294
2021/12/13	2038	05/05/2022			Bond Future	127.4097	127.4097	127.4245	127.4245	0.012	0.0000	0.0000	677
2021/12/13	2038	04/08/2022			Bond Future	127.1884	127.1884	127.2034	127.2034	0.012	0.0000	0.0000	0
2021/12/13	2038	03/11/2022			Bond Future	128.8063	128.8063	128.8209	128.8209	0.011	0.0000	0.0000	0
2021/12/13	2040	03/02/2022	11.57	Put	Bond Future	433.0500	0.4330	435.1200	0.4351	0.478	0	0	0
2021/12/13	2040	03/02/2022	11.58	Put	Bond Future	423.9200	0.4239	425.6800	0.4257	0.415	0	0	0
2021/12/13	2040	03/02/2022	11.59	Call	Bond Future	5,139.5100	5.1395	4,923.0000	4.9230	(4.213)	0	0	0
2021/12/13	2040	03/02/2022			Bond Future	10.8753	85.5194	10.9069	85.3015	0.290	0.0000	0.0000	89,884
2021/12/13	2040	03/02/2022	10.60	Call	Bond Future	933.0500	0.9331	819.5000	0.8195	(12.170)	0	0	2,000
2021/12/13	2040	03/02/2022	10.60	Put	Bond Future	2,870.4200	2.8704	2,974.8500	2.9749	3.638	0	0	0
2021/12/13	2040	03/02/2022	11.57	Call	Bond Future	5,031.0900	5.0311	4,815.1800	4.8152	(4.292)	0	0	0
2021/12/13	2040	03/02/2022	11.58	Call	Bond Future	5,085.2500	5.0852	4,869.0300	4.8690	(4.252)	0	0	0
2021/12/13	2040	03/02/2022	11.59	Put	Bond Future	414.9700	0.4150	416.4400	0.4164	0.354	0	0	0
2021/12/13	2040	05/05/2022	13.04	Call	Bond Future	12,091.3800	12.0914	11,873.4700	11.8735	(1.802)	0	0	0
2021/12/13	2040	05/05/2022	13.04	Put	Bond Future	302.9000	0.3029	306.1700	0.3062	1.080	0	0	1,200
2021/12/13	2040	05/05/2022	11.91	Put	Bond Future	1,071.4800	1.0715	1,097.5200	1.0975	2.430	0	0	0
2021/12/13	2040	05/05/2022	11.92	Call	Bond Future	6,514.6800	6.5147	6,319.1500	6.3191	(3.001)	0	0	0
2021/12/13	2040	05/05/2022	11.92	Put	Bond Future	1,059.4800	1.0595	1,085.1300	1.0851	2.421	0	0	0
2021/12/13	2040	05/05/2022	10.57	Call	Bond Future	1,337.0700	1.3371	1,243.2700	1.2433	(7.015)	0	0	1,200
2021/12/13	2040	05/05/2022	10.57	Put	Bond Future	4,775.3600	4.7754	4,902.7400	4.9027	2.667	0	0	0
2021/12/13	2040	05/05/2022			Bond Future	11.0652	86.5335	11.0981	86.3123	0.298	0.0000	0.0000	8,568
2021/12/13	2040	05/05/2022	11.90	Call	Bond Future	6,417.5300	6.4175	6,222.7800	6.2228	(3.035)	0	0	0
2021/12/13	2040	05/05/2022	11.90	Put	Bond Future	1,083.4700	1.0835	1,109.9000	1.1099	2.439	0	0	0
2021/12/13	2040	05/05/2022	11.91	Call	Bond Future	6,466.1500	6.4662	6,271.0100	6.2710	(3.018)	0	0	0
2021/12/13	2040	05/05/2022	9.82	Call	Bond Future	244.3900	0.2444	215.9800	0.2160	(11.625)	0	0	1,200
2021/12/13	2040	05/05/2022	9.82	Put	Bond Future	9,321.6000	9.3216	9,514.3700	9.5144	2.068	0	0	0
2021/12/13	2040	04/08/2022	12.24	Put	Bond Future	1,428.8800	1.4289	1,464.2500	1.4643	2.475	0	0	460
2021/12/13	2040	04/08/2022	11.05	Call	Bond Future	2,723.4000	2.7234	2,601.9100	2.6019	(4.461)	0	0	0
2021/12/13	2040	04/08/2022	11.05	Put	Bond Future	4,154.3300	4.1543	4,256.9800	4.2570	2.471	0	0	0
2021/12/13	2040	04/08/2022	9.70	Put	Bond Future	11,638.3000	11.6383	11,834.3000	11.8343	1.684	0	0	0
2021/12/13	2040	04/08/2022			Bond Future	11.2660	83.0389	11.3003	82.8148	0.305	0.0000	0.0000	0
2021/12/13	2040	04/08/2022	12.24	Call	Bond Future	7,429.4100	7.4294	7,240.6400	7.2406	(2.541)	0	0	0
2021/12/13	2040	04/08/2022	11.03	Call	Bond Future	2,662.9400	2.6629	2,542.9600	2.5430	(4.506)	0	0	0
2021/12/13	2040	04/08/2022	11.03	Put	Bond Future	4,228.3400	4.2283	4,332.5000	4.3325	2.463	0	0	0
2021/12/13	2040	04/08/2022	11.04	Call	Bond Future	2,693.0800	2.6931	2,572.3500	2.5724	(4.483)	0	0	0
2021/12/13	2040	04/08/2022	11.04	Put	Bond Future	4,191.2000	4.1912	4,294.6100	4.2946	2.467	0	0	0
2021/12/13	2040	04/08/2022	9.70	Call	Bond Future	324.1900	0.3242	296.0500	0.2961	(8.680)	0	0	460
2021/12/13	2040	04/08/2022	10.70	Call	Bond Future	1,753.4600	1.7535	1,659.5500	1.6596	(5.356)	0	0	460
2021/12/13	2040	04/08/2022	10.70	Put	Bond Future	5,586.9800	5.5870	5,717.2100	5.7172	2.331	0	0	0
2021/12/13	2040	03/11/2022	11.41	Put	Bond Future	4,149.4700	4.1495	4,243.0100	4.2430	2.254	0	0	0
2021/12/13	2040	03/11/2022	11.39	Call	Bond Future	3,796.8200	3.7968	3,664.3500	3.6644	(3.489)	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
2021/12/13	2040	03/11/2022	11.40	Call	Bond Future	3,829.2600	3.8293	3,696.1900	3.6962	(3.475)	0	0	0
2021/12/13	2040	03/11/2022			Bond Future	11.4551	84.1275	11.4908	83.9003	0.312	0.0000	0.0000	0
2021/12/13	2040	03/11/2022	11.41	Call	Bond Future	3,861.8300	3.8618	3,728.1600	3.7282	(3.461)	0	0	0
2021/12/13	2040	03/11/2022	11.39	Put	Bond Future	4,212.6700	4.2127	4,307.4100	4.3074	2.249	0	0	0
2021/12/13	2040	03/11/2022	11.40	Put	Bond Future	4,180.9700	4.1810	4,275.1100	4.2751	2.252	0	0	0
2021/12/13	2044	03/02/2022	11.59	Call	Bond Future	5,022.1800	5.0222	4,742.5600	4.7426	(5.568)	0	0	0
2021/12/13	2044	03/02/2022	11.59	Put	Bond Future	456.7800	0.4568	472.0700	0.4721	3.347	0	0	0
2021/12/13	2044	03/02/2022	11.60	Call	Bond Future	5,076.6800	5.0767	4,796.4900	4.7965	(5.519)	0	0	0
2021/12/13	2044	03/02/2022	11.60	Put	Bond Future	447.3800	0.4474	462.1000	0.4621	3.290	0	0	0
2021/12/13	2044	03/02/2022			Bond Future	10.9097	82.3096	10.9517	82.0147	0.385	0.0000	0.0000	59,613
2021/12/13	2044	03/02/2022	11.61	Call	Bond Future	5,131.1900	5.1312	4,850.4600	4.8505	(5.471)	0	0	0
2021/12/13	2044	03/02/2022	11.61	Put	Bond Future	438.0800	0.4381	452.2600	0.4523	3.237	0	0	0
2021/12/13	2044	05/05/2022	11.91	Call	Bond Future	6,423.4200	6.4234	6,169.5000	6.1695	(3.953)	0	0	0
2021/12/13	2044	05/05/2022	11.91	Put	Bond Future	1,115.6600	1.1157	1,160.7700	1.1608	4.043	0	0	0
2021/12/13	2044	05/05/2022	11.92	Call	Bond Future	6,472.1900	6.4722	6,217.7000	6.2177	(3.932)	0	0	0
2021/12/13	2044	05/05/2022	11.92	Put	Bond Future	1,103.3500	1.1033	1,147.8900	1.1479	4.037	0	0	0
2021/12/13	2044	05/05/2022			Bond Future	11.0900	83.2857	11.1338	82.9867	0.395	0.0000	0.0000	5,735
2021/12/13	2044	05/05/2022	11.93	Call	Bond Future	6,521.0100	6.5210	6,265.9500	6.2660	(3.911)	0	0	0
2021/12/13	2044	05/05/2022	11.93	Put	Bond Future	1,091.1800	1.0912	1,135.1500	1.1352	4.030	0	0	0
2021/12/13	2044	04/08/2022	11.08	Call	Bond Future	2,791.1500	2.7912	2,633.1000	2.6331	(5.663)	0	0	0
2021/12/13	2044	04/08/2022	11.08	Put	Bond Future	4,143.8400	4.1438	4,288.7400	4.2887	3.497	0	0	0
2021/12/13	2044	04/08/2022	11.09	Call	Bond Future	2,822.3100	2.8223	2,663.2500	2.6632	(5.636)	0	0	0
2021/12/13	2044	04/08/2022	11.09	Put	Bond Future	4,106.5800	4.1066	4,250.4700	4.2505	3.504	0	0	0
2021/12/13	2044	04/08/2022			Bond Future	11.2804	79.8782	11.3260	79.5753	0.405	0.0000	0.0000	0
2021/12/13	2044	04/08/2022	11.10	Call	Bond Future	2,853.9000	2.8539	2,693.8300	2.6938	(5.609)	0	0	0
2021/12/13	2044	04/08/2022	11.10	Put	Bond Future	4,069.8500	4.0699	4,212.7300	4.2127	3.511	0	0	0
2021/12/13	2044	03/11/2022	11.40	Put	Bond Future	4,232.6600	4.2327	4,366.6000	4.3666	3.164	0	0	0
2021/12/13	2044	03/11/2022	11.41	Call	Bond Future	3,880.0700	3.8801	3,706.2600	3.7063	(4.480)	0	0	0
2021/12/13	2044	03/11/2022	11.41	Put	Bond Future	4,200.2000	4.2002	4,333.3400	4.3333	3.170	0	0	0
2021/12/13	2044	03/11/2022			Bond Future	11.4592	80.9255	11.5067	80.6186	0.414	0.0000	0.0000	0
2021/12/13	2044	03/11/2022	11.39	Call	Bond Future	3,814.4000	3.8144	3,642.2100	3.6422	(4.514)	0	0	0
2021/12/13	2044	03/11/2022	11.39	Put	Bond Future	4,265.3200	4.2653	4,400.0800	4.4001	3.159	0	0	0
2021/12/13	2044	03/11/2022	11.40	Call	Bond Future	3,847.1800	3.8472	3,674.1700	3.6742	(4.497)	0	0	0
2021/12/13	2046	03/02/2022			Bond Future	115.4841	115.4841	114.6259	114.6259	(0.743)	0.0000	0.0000	15,506
2021/12/13	2046	05/05/2022			Bond Future	114.9997	114.9997	114.1301	114.1301	(0.756)	0.0000	0.0000	171
2021/12/13	2046	04/08/2022			Bond Future	116.4372	116.4372	115.5564	115.5564	(0.756)	0.0000	0.0000	0
2021/12/13	2046	03/11/2022			Bond Future	115.9951	115.9951	115.1033	115.1033	(0.769)	0.0000	0.0000	0
2021/12/13	2050	03/02/2022			Bond Future	117.3842	117.3842	116.7357	116.7357	(0.552)	0.0000	0.0000	9,280
2021/12/13	2050	05/05/2022			Bond Future	118.8041	118.8041	118.1469	118.1469	(0.553)	0.0000	0.0000	379
2021/12/13	2050	04/08/2022			Bond Future	118.2751	118.2751	117.6098	117.6098	(0.563)	0.0000	0.0000	0
2021/12/13	2050	03/11/2022			Bond Future	119.7796	119.7796	119.1053	119.1053	(0.563)	0.0000	0.0000	0
2021/12/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	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
2021/12/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	AL37	03/02/2022			Index Future	808.6450	808.6450	809.6260	809.6260	0.121	0.0000	0.0000	0
2021/12/13	AL37	05/05/2022			Index Future	818.2270	818.2270	819.2120	819.2120	0.120	0.0000	0.0000	0
2021/12/13	AL37	04/08/2022			Index Future	828.1490	828.1490	829.1420	829.1420	0.120	0.0000	0.0000	0
2021/12/13	AL37	03/11/2022			Index Future	838.5930	838.5930	839.5950	839.5950	0.119	0.0000	0.0000	0
2021/12/13	AL7T	03/02/2022			Index Future	921.4350	921.4350	921.6540	921.6540	0.024	0.0000	0.0000	0
2021/12/13	AL7T	05/05/2022			Index Future	932.3540	932.3540	932.5660	932.5660	0.023	0.0000	0.0000	0
2021/12/13	AL7T	04/08/2022			Index Future	943.6600	943.6600	943.8710	943.8710	0.022	0.0000	0.0000	0
2021/12/13	AL7T	03/11/2022			Index Future	955.5600	955.5600	955.7700	955.7700	0.022	0.0000	0.0000	0
2021/12/13	ALBI	03/02/2022			Index Future	817.0990	817.0990	816.5720	816.5720	(0.064)	0.0000	0.0000	193
2021/12/13	ALBI	05/05/2022			Index Future	826.7810	826.7810	826.2400	826.2400	(0.065)	0.0000	0.0000	29
2021/12/13	ALBI	04/08/2022			Index Future	836.8070	836.8070	836.2560	836.2560	(0.066)	0.0000	0.0000	0
2021/12/13	ALBI	03/11/2022			Index Future	847.3600	847.3600	846.7980	846.7980	(0.066)	0.0000	0.0000	0
2021/12/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/12/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/13	ES33	03/02/2022			Bond Future	11.5341	77.5606	11.5389	77.5360	0.042	0.0000	0.0000	263
2021/12/13	ES33	05/05/2022			Bond Future	11.7755	74.7213	11.7806	74.6958	0.043	0.0000	0.0000	87
2021/12/13	ES33	04/08/2022			Bond Future	12.0272	75.6076	12.0326	75.5815	0.045	0.0000	0.0000	0
2021/12/13	ES33	03/11/2022			Bond Future	12.2824	72.8402	12.2880	72.8136	0.046	0.0000	0.0000	0
2021/12/13	ES42	03/02/2022			Bond Future	11.9596	76.2839	11.9957	76.0714	0.302	0.0000	0.0000	3,579
2021/12/13	ES42	05/05/2022			Bond Future	12.1853	72.9482	12.2231	72.7327	0.310	0.0000	0.0000	1,190
2021/12/13	ES42	04/08/2022			Bond Future	12.4142	73.8120	12.4537	73.5936	0.318	0.0000	0.0000	0
2021/12/13	ES42	03/11/2022			Bond Future	12.6469	70.5424	12.6882	70.3209	0.326	0.0000	0.0000	0
2021/12/13	GOVI	03/02/2022	792.76	Call	GOVI	137,730.0000	13.7730	132,620.0000	13.2620	(3.710)	0	0	0
2021/12/13	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	03/02/2022			GOVI	806.5330	806.5330	806.0220	806.0220	(0.063)	0.0000	0.0000	983
2021/12/13	GOVI	03/02/2022	792.74	Call	GOVI	137,930.0000	13.7930	132,820.0000	13.2820	(3.705)	0	0	0
2021/12/13	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	03/02/2022	792.75	Call	GOVI	137,830.0000	13.7830	132,720.0000	13.2720	(3.707)	0	0	0
2021/12/13	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	05/05/2022	788.25	Call	GOVI	278,400.0000	27.8400	273,150.0000	27.3150	(1.886)	0	0	0

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2021/12/13	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	05/05/2022			GOVI	816.0900	816.0900	815.5650	815.5650	(0.064)	0.0000	0.0000	0
2021/12/13	GOVI	05/05/2022	788.23	Call	GOVI	278,600.0000	27.8600	273,350.0000	27.3350	(1.884)	0	0	0
2021/12/13	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	05/05/2022	788.24	Call	GOVI	278,500.0000	27.8500	273,250.0000	27.3250	(1.885)	0	0	0
2021/12/13	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	04/08/2022	819.28	Call	GOVI	67,060.0000	6.7060	61,710.0000	6.1710	(7.978)	0	0	0
2021/12/13	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	04/08/2022			GOVI	825.9860	825.9860	825.4510	825.4510	(0.065)	0.0000	0.0000	0
2021/12/13	GOVI	04/08/2022	819.26	Call	GOVI	67,260.0000	6.7260	61,910.0000	6.1910	(7.954)	0	0	0
2021/12/13	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	04/08/2022	819.27	Call	GOVI	67,160.0000	6.7160	61,810.0000	6.1810	(7.966)	0	0	0
2021/12/13	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	03/11/2022	820.41	Call	GOVI	159,930.0000	15.9930	154,480.0000	15.4480	(3.408)	0	0	0
2021/12/13	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	03/11/2022	820.42	Call	GOVI	159,830.0000	15.9830	154,380.0000	15.4380	(3.410)	0	0	0
2021/12/13	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GOVI	03/11/2022			GOVI	836.4030	836.4030	835.8580	835.8580	(0.065)	0.0000	0.0000	0
2021/12/13	GOVI	03/11/2022	820.43	Call	GOVI	159,730.0000	15.9730	154,280.0000	15.4280	(3.412)	0	0	0
2021/12/13	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/13	IGOV	03/02/2022			Index Future	305.8490	305.8490	304.9010	304.9010	(0.310)	0.0000	0.0000	483
2021/12/13	IGOV	05/05/2022			Index Future	309.5480	309.5480	308.5850	308.5850	(0.311)	0.0000	0.0000	16
2021/12/13	IGOV	04/08/2022			Index Future	313.3760	313.3760	312.4000	312.4000	(0.311)	0.0000	0.0000	0
2021/12/13	IGOV	03/11/2022			Index Future	317.4010	317.4010	316.4110	316.4110	(0.312)	0.0000	0.0000	0
2021/12/13	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/13	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/13	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/13	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
2021/12/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/12/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/13	JBAF	15/12/2021			Jibar Tradeable Future	3.8750	96.1250	3.8750	96.1250	0.000	0.0000	0.0000	0
2021/12/13	JBAF	19/01/2022			Jibar Tradeable Future	3.9350	96.0650	3.9350	96.0650	0.000	0.0000	0.0000	0
2021/12/13	JBAF	16/02/2022			Jibar Tradeable Future	4.1800	95.8200	4.1800	95.8200	0.000	0.0000	0.0000	0
2021/12/13	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2550	95.7450	0.236	0.0000	0.0000	0
2021/12/13	JBAF	20/04/2022			Jibar Tradeable Future	4.5600	95.4400	4.5600	95.4400	0.000	0.0000	0.0000	0
2021/12/13	JBAF	18/05/2022			Jibar Tradeable Future	4.6200	95.3800	4.6200	95.3800	0.000	0.0000	0.0000	0
2021/12/13	JBAF	15/06/2022			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	72
2021/12/13	JBAF	21/09/2022			Jibar Tradeable Future	5.2550	94.7450	5.2650	94.7350	0.190	0.0000	0.0000	0
2021/12/13	JBAF	21/12/2022			Jibar Tradeable Future	5.7200	94.2800	5.7200	94.2800	0.000	0.0000	0.0000	68
2021/12/13	JBAF	15/03/2023			Jibar Tradeable Future	5.9700	94.0300	5.9600	94.0400	(0.168)	0.0000	0.0000	0
2021/12/13	JBAF	21/06/2023			Jibar Tradeable Future	6.2650	93.7350	6.2650	93.7350	0.000	0.0000	0.0000	0
2021/12/13	JBAF	20/09/2023			Jibar Tradeable Future	6.4350	93.5650	6.4350	93.5650	0.000	0.0000	0.0000	75
2021/12/13	R023	03/02/2022	5.08	Call	Bond Future	142.4400	0.1424	129.1500	0.1291	(9.330)	0	0	0
2021/12/13	R023	03/02/2022	5.08	Put	Bond Future	246.4700	0.2465	253.4300	0.2534	2.824	0	0	0
2021/12/13	R023	03/02/2022			Bond Future	5.1805	106.0480	5.2000	106.0277	0.378	0.0000	0.0000	16,327
2021/12/13	R023	03/02/2022	5.06	Call	Bond Future	133.4300	0.1334	120.5600	0.1206	(9.646)	0	0	0
2021/12/13	R023	03/02/2022	5.06	Put	Bond Future	258.1900	0.2582	265.5700	0.2656	2.858	0	0	0
2021/12/13	R023	03/02/2022	5.07	Call	Bond Future	137.8900	0.1379	124.8100	0.1248	(9.486)	0	0	0
2021/12/13	R023	03/02/2022	5.07	Put	Bond Future	252.2900	0.2523	259.4600	0.2595	2.842	0	0	0
2021/12/13	R023	05/05/2022	6.31	Call	Bond Future	864.6900	0.8647	844.8700	0.8449	(2.292)	0	0	0
2021/12/13	R023	05/05/2022	6.31	Put	Bond Future	67.3700	0.0674	68.7600	0.0688	2.063	0	0	0
2021/12/13	R023	05/05/2022			Bond Future	5.2998	103.3943	5.3265	103.3731	0.504	0.0000	0.0000	835
2021/12/13	R023	05/05/2022	6.29	Call	Bond Future	850.9200	0.8509	831.1500	0.8311	(2.323)	0	0	0
2021/12/13	R023	05/05/2022	6.29	Put	Bond Future	69.2900	0.0693	70.7300	0.0707	2.078	0	0	0
2021/12/13	R023	05/05/2022	6.30	Call	Bond Future	857.8000	0.8578	838.0100	0.8380	(2.307)	0	0	0
2021/12/13	R023	05/05/2022	6.30	Put	Bond Future	68.3200	0.0683	69.7400	0.0697	2.078	0	0	0
2021/12/13	R023	04/08/2022	6.05	Call	Bond Future	448.5400	0.4485	432.0200	0.4320	(3.683)	0	0	0
2021/12/13	R023	04/08/2022	6.05	Put	Bond Future	128.1900	0.1282	133.6300	0.1336	4.244	0	0	0
2021/12/13	R023	04/08/2022			Bond Future	5.4701	104.6311	5.5098	104.6091	0.725	0.0000	0.0000	0
2021/12/13	R023	04/08/2022	6.03	Call	Bond Future	440.3800	0.4404	423.9800	0.4240	(3.724)	0	0	0
2021/12/13	R023	04/08/2022	6.03	Put	Bond Future	131.0400	0.1310	136.6000	0.1366	4.243	0	0	0
2021/12/13	R023	04/08/2022	6.04	Call	Bond Future	444.4500	0.4445	427.9900	0.4280	(3.703)	0	0	0
2021/12/13	R023	04/08/2022	6.04	Put	Bond Future	129.6100	0.1296	135.1100	0.1351	4.243	0	0	0
2021/12/13	R023	03/11/2022	6.25	Call	Bond Future	370.7700	0.3708	356.7000	0.3567	(3.795)	0	0	0
2021/12/13	R023	03/11/2022	6.25	Put	Bond Future	233.3100	0.2333	241.6100	0.2416	3.557	0	0	0
2021/12/13	R023	03/11/2022	6.26	Call	Bond Future	372.9000	0.3729	358.8000	0.3588	(3.781)	0	0	0
2021/12/13	R023	03/11/2022	6.26	Put	Bond Future	232.3800	0.2324	240.6500	0.2407	3.559	0	0	0
2021/12/13	R023	03/11/2022			Bond Future	5.8026	102.0578	5.8754	102.0355	1.253	0.0000	0.0000	0
2021/12/13	R023	03/11/2022	6.27	Call	Bond Future	375.0400	0.3750	360.9000	0.3609	(3.770)	0	0	0
2021/12/13	R023	03/11/2022	6.27	Put	Bond Future	231.4500	0.2314	239.6800	0.2397	3.556	0	0	0
2021/12/13	R035	03/02/2022	9.92	Call	Bond Future	245.1800	0.2452	218.8600	0.2189	(10.735)	0	0	200
2021/12/13	R035	03/02/2022	9.92	Put	Bond Future	4,644.4300	4.6444	4,654.1600	4.6542	0.209	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
2021/12/13	R035	03/02/2022	11.73	Call	Bond Future	7,027.7600	7.0278	6,977.5300	6.9775	(0.715)	0	0	0
2021/12/13	R035	03/02/2022	11.73	Put	Bond Future	139.4200	0.1394	125.2400	0.1252	(10.171)	0	0	280
2021/12/13	R035	03/02/2022	11.28	Call	Bond Future	4,674.4300	4.6744	4,613.5300	4.6135	(1.303)	0	0	0
2021/12/13	R035	03/02/2022	11.28	Put	Bond Future	398.4300	0.3984	373.5800	0.3736	(6.237)	0	0	200
2021/12/13	R035	03/02/2022	11.33	Put	Bond Future	357.4200	0.3574	333.6900	0.3337	(6.639)	0	0	500
2021/12/13	R035	03/02/2022	11.39	Call	Bond Future	5,239.2200	5.2392	5,180.8300	5.1808	(1.114)	0	0	0
2021/12/13	R035	03/02/2022	11.39	Put	Bond Future	313.4800	0.3135	291.1400	0.2911	(7.126)	0	0	683
2021/12/13	R035	03/02/2022	11.22	Call	Bond Future	4,371.9500	4.3719	4,309.7500	4.3098	(1.423)	0	0	0
2021/12/13	R035	03/02/2022	11.22	Put	Bond Future	453.4600	0.4535	427.3100	0.4273	(5.767)	0	0	0
2021/12/13	R035	03/02/2022	11.23	Call	Bond Future	4,422.0600	4.4221	4,360.0800	4.3601	(1.402)	0	0	0
2021/12/13	R035	03/02/2022	11.23	Put	Bond Future	443.8300	0.4438	417.9000	0.4179	(5.842)	0	0	0
2021/12/13	R035	03/02/2022	11.03	Call	Bond Future	3,449.2800	3.4493	3,383.7400	3.3837	(1.900)	0	0	0
2021/12/13	R035	03/02/2022	11.05	Put	Bond Future	649.9100	0.6499	620.7000	0.6207	(4.494)	0	0	1,600
2021/12/13	R035	03/02/2022	11.11	Call	Bond Future	3,830.3700	3.8304	3,766.0500	3.7661	(1.679)	0	0	0
2021/12/13	R035	03/02/2022	10.35	Call	Bond Future	965.0200	0.9650	910.7300	0.9107	(5.626)	0	0	1,600
2021/12/13	R035	03/02/2022	10.35	Put	Bond Future	2,487.5300	2.4875	2,469.2900	2.4693	(0.733)	0	0	0
2021/12/13	R035	03/02/2022	10.61	Call	Bond Future	1,724.0400	1.7240	1,659.7500	1.6597	(3.729)	0	0	0
2021/12/13	R035	03/02/2022	10.61	Put	Bond Future	1,568.7600	1.5688	1,540.5200	1.5405	(1.800)	0	0	200
2021/12/13	R035	03/02/2022	10.65	Call	Bond Future	1,862.9700	1.8630	1,797.8400	1.7978	(3.496)	0	0	0
2021/12/13	R035	03/02/2022	10.24	Put	Bond Future	2,966.8200	2.9668	2,954.8800	2.9549	(0.402)	0	0	0
2021/12/13	R035	03/02/2022	10.26	Call	Bond Future	762.2300	0.7622	713.0000	0.7130	(6.459)	0	0	200
2021/12/13	R035	03/02/2022	10.26	Put	Bond Future	2,876.1900	2.8762	2,863.0100	2.8630	(0.458)	0	0	0
2021/12/13	R035	03/02/2022	10.34	Call	Bond Future	941.0200	0.9410	887.2600	0.8873	(5.713)	0	0	0
2021/12/13	R035	03/02/2022	10.34	Put	Bond Future	2,528.9700	2.5290	2,511.2600	2.5113	(0.700)	0	0	500
2021/12/13	R035	03/02/2022			Bond Future	10.5856	91.9792	10.5913	91.9432	0.053	0.0000	0.0000	108,629
2021/12/13	R035	03/02/2022	9.70	Call	Bond Future	96.0900	0.0961	82.1800	0.0822	(14.476)	0	0	683
2021/12/13	R035	03/02/2022	9.70	Put	Bond Future	6,018.1100	6.0181	6,040.2500	6.0402	0.368	0	0	0
2021/12/13	R035	03/02/2022	10.10	Call	Bond Future	467.5200	0.4675	428.9500	0.4290	(8.250)	0	0	280
2021/12/13	R035	03/02/2022	10.10	Put	Bond Future	3,646.7700	3.6468	3,644.2500	3.6443	(0.069)	0	0	0
2021/12/13	R035	03/02/2022	11.88	Call	Bond Future	7,827.8200	7.8278	7,780.7100	7.7807	(0.602)	0	0	0
2021/12/13	R035	03/02/2022	11.88	Put	Bond Future	95.0800	0.0951	84.0200	0.0840	(11.632)	0	0	1,800
2021/12/13	R035	03/02/2022	11.33	Call	Bond Future	4,929.6700	4.9297	4,869.8900	4.8699	(1.213)	0	0	0
2021/12/13	R035	03/02/2022	11.24	Call	Bond Future	4,472.3000	4.4723	4,410.5300	4.4105	(1.381)	0	0	0
2021/12/13	R035	03/02/2022	11.24	Put	Bond Future	434.4000	0.4344	408.6800	0.4087	(5.921)	0	0	0
2021/12/13	R035	03/02/2022	11.03	Put	Bond Future	677.6000	0.6776	648.1100	0.6481	(4.352)	0	0	280
2021/12/13	R035	03/02/2022	11.05	Call	Bond Future	3,543.3700	3.5434	3,478.1100	3.4781	(1.842)	0	0	0
2021/12/13	R035	03/02/2022	11.11	Put	Bond Future	573.0900	0.5731	544.8200	0.5448	(4.933)	0	0	200
2021/12/13	R035	03/02/2022	10.65	Put	Bond Future	1,453.5700	1.4536	1,424.4900	1.4245	(2.001)	0	0	683
2021/12/13	R035	03/02/2022	10.24	Call	Bond Future	720.6800	0.7207	672.6900	0.6727	(6.659)	0	0	500
2021/12/13	R035	05/05/2022	11.63	Call	Bond Future	6,013.1200	6.0131	5,961.8800	5.9619	(0.852)	0	0	0
2021/12/13	R035	05/05/2022	11.63	Put	Bond Future	984.8700	0.9849	970.7300	0.9707	(1.436)	0	0	0
2021/12/13	R035	05/05/2022	11.64	Call	Bond Future	6,058.8600	6.0589	6,007.6300	6.0076	(0.846)	0	0	0
2021/12/13	R035	05/05/2022	11.64	Put	Bond Future	973.6800	0.9737	959.5500	0.9595	(1.451)	0	0	0
2021/12/13	R035	05/05/2022	10.72	Call	Bond Future	2,402.1000	2.4021	2,357.2100	2.3572	(1.869)	0	0	1,200
2021/12/13	R035	05/05/2022	10.72	Put	Bond Future	2,803.2800	2.8033	2,795.4900	2.7955	(0.278)	0	0	0
2021/12/13	R035	05/05/2022			Bond Future	10.7844	88.5913	10.7904	88.5542	0.055	0.0000	0.0000	8,926
2021/12/13	R035	05/05/2022	11.65	Call	Bond Future	6,104.5000	6.1045	6,053.2900	6.0533	(0.839)	0	0	0
2021/12/13	R035	05/05/2022	11.65	Put	Bond Future	962.4500	0.9625	948.3400	0.9483	(1.466)	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
2021/12/13	R035	05/05/2022	12.64	Call	Bond Future	10,806.6800	10.8067	10,760.0200	10.7600	(0.432)	0	0	0
2021/12/13	R035	05/05/2022	12.64	Put	Bond Future	307.8400	0.3078	298.2800	0.2983	(3.106)	0	0	1,200
2021/12/13	R035	05/05/2022	10.82	Call	Bond Future	2,724.2000	2.7242	2,677.6900	2.6777	(1.707)	0	0	0
2021/12/13	R035	05/05/2022	10.82	Put	Bond Future	2,503.8500	2.5038	2,494.4400	2.4944	(0.376)	0	0	1,200
2021/12/13	R035	04/08/2022	11.13	Put	Bond Future	2,807.8500	2.8079	2,804.3600	2.8044	(0.124)	0	0	100
2021/12/13	R035	04/08/2022	10.72	Call	Bond Future	2,375.0000	2.3750	2,339.2200	2.3392	(1.507)	0	0	0
2021/12/13	R035	04/08/2022	10.72	Put	Bond Future	4,044.2600	4.0443	4,046.2700	4.0463	0.050	0	0	0
2021/12/13	R035	04/08/2022	10.73	Call	Bond Future	2,402.6600	2.4027	2,366.7200	2.3667	(1.496)	0	0	0
2021/12/13	R035	04/08/2022	10.73	Put	Bond Future	4,009.9800	4.0100	4,011.8300	4.0118	0.046	0	0	0
2021/12/13	R035	04/08/2022	9.84	Call	Bond Future	639.6400	0.6396	621.6200	0.6216	(2.817)	0	0	100
2021/12/13	R035	04/08/2022	9.84	Put	Bond Future	8,012.6400	8.0126	8,032.4100	8.0324	0.247	0	0	0
2021/12/13	R035	04/08/2022	10.53	Put	Bond Future	4,738.3400	4.7383	4,743.7300	4.7437	0.114	0	0	0
2021/12/13	R035	04/08/2022	10.64	Call	Bond Future	2,159.0300	2.1590	2,124.6200	2.1246	(1.594)	0	0	0
2021/12/13	R035	04/08/2022	10.64	Put	Bond Future	4,326.0400	4.3260	4,329.4200	4.3294	0.078	0	0	100
2021/12/13	R035	04/08/2022	9.53	Call	Bond Future	374.2500	0.3742	361.5200	0.3615	(3.401)	0	0	400
2021/12/13	R035	04/08/2022	9.53	Put	Bond Future	9,881.5500	9.8815	9,906.6100	9.9066	0.254	0	0	0
2021/12/13	R035	04/08/2022			Bond Future	10.9931	89.6252	10.9994	89.5874	0.057	0.0000	0.0000	0
2021/12/13	R035	04/08/2022	11.13	Call	Bond Future	3,627.5300	3.6275	3,586.2500	3.5863	(1.138)	0	0	0
2021/12/13	R035	04/08/2022	12.18	Call	Bond Future	7,850.6700	7.8507	7,804.2300	7.8042	(0.592)	0	0	0
2021/12/13	R035	04/08/2022	12.18	Put	Bond Future	1,103.1900	1.1032	1,094.5400	1.0945	(0.784)	0	0	400
2021/12/13	R035	04/08/2022	10.74	Call	Bond Future	2,430.4800	2.4305	2,394.3800	2.3944	(1.485)	0	0	0
2021/12/13	R035	04/08/2022	10.74	Put	Bond Future	3,975.9300	3.9759	3,977.6200	3.9776	0.043	0	0	0
2021/12/13	R035	04/08/2022	10.53	Call	Bond Future	1,880.3200	1.8803	1,847.9200	1.8479	(1.723)	0	0	400
2021/12/13	R035	03/11/2022	11.15	Call	Bond Future	3,510.7100	3.5107	3,474.3900	3.4744	(1.035)	0	0	0
2021/12/13	R035	03/11/2022	11.15	Put	Bond Future	3,817.8700	3.8179	3,820.1400	3.8201	0.059	0	0	0
2021/12/13	R035	03/11/2022			Bond Future	11.2023	86.3187	11.2089	86.2801	0.059	0.0000	0.0000	0
2021/12/13	R035	03/11/2022	11.14	Call	Bond Future	3,480.7400	3.4807	3,444.5300	3.4445	(1.040)	0	0	0
2021/12/13	R035	03/11/2022	11.14	Put	Bond Future	3,846.8300	3.8468	3,849.2100	3.8492	0.062	0	0	0
2021/12/13	R035	03/11/2022	11.13	Call	Bond Future	3,451.2200	3.4512	3,415.1200	3.4151	(1.046)	0	0	0
2021/12/13	R035	03/11/2022	11.13	Put	Bond Future	3,876.2900	3.8763	3,878.7800	3.8788	0.064	0	0	0
2021/12/13	R186	03/02/2022	7.30	Call	Bond Future	135.8300	0.1358	137.9500	0.1380	1.561	0	0	0
2021/12/13	R186	03/02/2022	7.30	Put	Bond Future	3,064.9700	3.0650	2,938.0000	2.9380	(4.143)	0	0	0
2021/12/13	R186	03/02/2022			Bond Future	7.9840	111.3753	7.9533	111.5044	(0.384)	0.0000	0.0000	69,931
2021/12/13	R186	03/02/2022	7.28	Call	Bond Future	126.1700	0.1262	127.9400	0.1279	1.403	0	0	0
2021/12/13	R186	03/02/2022	7.28	Put	Bond Future	3,142.4200	3.1424	3,015.1000	3.0151	(4.052)	0	0	0
2021/12/13	R186	03/02/2022	7.29	Call	Bond Future	130.9300	0.1309	132.8700	0.1329	1.482	0	0	0
2021/12/13	R186	03/02/2022	7.29	Put	Bond Future	3,103.6200	3.1036	2,976.4700	2.9765	(4.097)	0	0	0
2021/12/13	R186	05/05/2022	9.18	Call	Bond Future	4,261.8900	4.2619	4,356.1100	4.3561	2.211	0	0	0
2021/12/13	R186	05/05/2022	9.18	Put	Bond Future	461.2200	0.4612	425.5900	0.4256	(7.725)	0	0	454
2021/12/13	R186	05/05/2022	8.32	Call	Bond Future	1,870.4200	1.8704	1,926.2500	1.9263	2.985	0	0	0
2021/12/13	R186	05/05/2022	8.32	Put	Bond Future	1,410.4700	1.4105	1,336.4500	1.3365	(5.248)	0	0	0
2021/12/13	R186	05/05/2022	8.14	Call	Bond Future	1,490.8900	1.4909	1,537.6200	1.5376	3.134	0	0	454
2021/12/13	R186	05/05/2022	8.14	Put	Bond Future	1,746.9400	1.7469	1,663.8200	1.6638	(4.758)	0	0	0
2021/12/13	R186	05/05/2022	7.28	Call	Bond Future	318.3000	0.3183	330.3800	0.3304	3.795	0	0	435
2021/12/13	R186	05/05/2022	7.28	Put	Bond Future	4,078.1300	4.0781	3,960.3600	3.9604	(2.888)	0	0	0
2021/12/13	R186	05/05/2022	7.48	Call	Bond Future	495.9700	0.4960	514.1400	0.5141	3.664	0	0	3,600
2021/12/13	R186	05/05/2022	7.48	Put	Bond Future	3,428.5600	3.4286	3,316.8800	3.3169	(3.257)	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
2021/12/13	R186	05/05/2022			Bond Future	8.2042	112.6951	8.1716	112.8249	(0.397)	0.0000	0.0000	4,514
2021/12/13	R186	05/05/2022	8.64	Call	Bond Future	2,658.6800	2.6587	2,730.4900	2.7305	2.701	0	0	0
2021/12/13	R186	05/05/2022	8.64	Put	Bond Future	940.3100	0.9403	882.2700	0.8823	(6.172)	0	0	4,035
2021/12/13	R186	05/05/2022	8.94	Call	Bond Future	3,517.1100	3.5171	3,602.2500	3.6023	2.421	0	0	0
2021/12/13	R186	05/05/2022	8.94	Put	Bond Future	635.5800	0.6356	590.8700	0.5909	(7.035)	0	0	454
2021/12/13	R186	05/05/2022	8.31	Call	Bond Future	1,848.3500	1.8484	1,903.6600	1.9037	2.992	0	0	0
2021/12/13	R186	05/05/2022	8.31	Put	Bond Future	1,428.0200	1.4280	1,353.4800	1.3535	(5.220)	0	0	0
2021/12/13	R186	05/05/2022	8.35	Call	Bond Future	1,938.0400	1.9380	1,995.4000	1.9954	2.960	0	0	454
2021/12/13	R186	05/05/2022	8.35	Put	Bond Future	1,359.3300	1.3593	1,286.8400	1.2868	(5.333)	0	0	0
2021/12/13	R186	05/05/2022	7.88	Call	Bond Future	1,024.0800	1.0241	1,058.3400	1.0583	3.345	0	0	435
2021/12/13	R186	05/05/2022	7.88	Put	Bond Future	2,324.8500	2.3249	2,229.2600	2.2293	(4.112)	0	0	0
2021/12/13	R186	05/05/2022	8.30	Call	Bond Future	1,826.1400	1.8261	1,880.9400	1.8809	3.001	0	0	0
2021/12/13	R186	05/05/2022	8.30	Put	Bond Future	1,445.4500	1.4454	1,370.4000	1.3704	(5.192)	0	0	0
2021/12/13	R186	05/05/2022	6.73	Call	Bond Future	105.1500	0.1052	108.5500	0.1086	3.233	0	0	3,600
2021/12/13	R186	05/05/2022	6.73	Put	Bond Future	6,179.6500	6.1797	6,053.2000	6.0532	(2.046)	0	0	0
2021/12/13	R186	04/08/2022	8.15	Call	Bond Future	1,453.5400	1.4535	1,497.0800	1.4971	2.995	0	0	0
2021/12/13	R186	04/08/2022	8.15	Put	Bond Future	2,562.5400	2.5625	2,474.8200	2.4748	(3.423)	0	0	0
2021/12/13	R186	04/08/2022	9.78	Call	Bond Future	5,469.6600	5.4697	5,567.6300	5.5676	1.791	0	0	0
2021/12/13	R186	04/08/2022	9.78	Put	Bond Future	591.0000	0.5910	557.7100	0.5577	(5.633)	0	0	3,600
2021/12/13	R186	04/08/2022	7.96	Call	Bond Future	1,143.3000	1.1433	1,179.7400	1.1797	3.187	0	0	3,600
2021/12/13	R186	04/08/2022			Bond Future	8.4433	108.7426	8.4084	108.8738	(0.413)	0.0000	0.0000	0
2021/12/13	R186	04/08/2022	8.14	Call	Bond Future	1,436.2400	1.4362	1,479.4100	1.4794	3.006	0	0	0
2021/12/13	R186	04/08/2022	8.14	Put	Bond Future	2,583.3100	2.5833	2,495.2200	2.4952	(3.410)	0	0	0
2021/12/13	R186	04/08/2022	6.96	Call	Bond Future	222.6200	0.2226	231.6100	0.2316	4.038	0	0	3,600
2021/12/13	R186	04/08/2022	6.96	Put	Bond Future	5,980.8400	5.9808	5,858.5700	5.8586	(2.044)	0	0	0
2021/12/13	R186	04/08/2022	7.96	Put	Bond Future	2,978.4100	2.9784	2,883.5900	2.8836	(3.184)	0	0	0
2021/12/13	R186	04/08/2022	8.13	Call	Bond Future	1,419.4000	1.4194	1,462.1900	1.4622	3.015	0	0	0
2021/12/13	R186	04/08/2022	8.13	Put	Bond Future	2,604.5500	2.6045	2,516.0800	2.5161	(3.397)	0	0	0
2021/12/13	R186	03/11/2022	8.53	Call	Bond Future	2,038.3500	2.0384	2,090.8000	2.0908	2.573	0	0	0
2021/12/13	R186	03/11/2022	8.53	Put	Bond Future	2,604.8400	2.6048	2,524.9200	2.5249	(3.068)	0	0	0
2021/12/13	R186	03/11/2022	8.54	Call	Bond Future	2,056.4900	2.0565	2,109.2500	2.1093	2.566	0	0	0
2021/12/13	R186	03/11/2022	8.54	Put	Bond Future	2,587.4300	2.5874	2,507.8200	2.5078	(3.077)	0	0	0
2021/12/13	R186	03/11/2022			Bond Future	8.6899	110.1514	8.6524	110.2838	(0.431)	0.0000	0.0000	0
2021/12/13	R186	03/11/2022	8.55	Call	Bond Future	2,074.3000	2.0743	2,127.3800	2.1274	2.559	0	0	0
2021/12/13	R186	03/11/2022	8.55	Put	Bond Future	2,569.7100	2.5697	2,490.4200	2.4904	(3.086)	0	0	0
2021/12/13	R197	03/02/2022			Bond Future	322.2282	322.2282	322.0758	322.0758	(0.047)	0.0000	0.0000	1,132
2021/12/13	R197	05/05/2022			Bond Future	326.1256	326.1256	325.9692	325.9692	(0.048)	0.0000	0.0000	237
2021/12/13	R197	04/08/2022			Bond Future	321.8403	321.8403	321.6818	321.6818	(0.049)	0.0000	0.0000	0
2021/12/13	R197	03/11/2022			Bond Future	325.9344	325.9344	325.7729	325.7729	(0.050)	0.0000	0.0000	0
2021/12/13	R202	03/02/2022			Bond Future	242.6679	242.6679	241.0637	241.0637	(0.661)	0.0000	0.0000	7,693
2021/12/13	R202	05/05/2022			Bond Future	245.6030	245.6030	243.9777	243.9777	(0.662)	0.0000	0.0000	413
2021/12/13	R202	04/08/2022			Bond Future	244.2315	244.2315	242.5856	242.5856	(0.674)	0.0000	0.0000	0
2021/12/13	R202	03/11/2022			Bond Future	247.3377	247.3377	245.6703	245.6703	(0.674)	0.0000	0.0000	0
2021/12/13	R209	03/02/2022	11.02	Call	Bond Future	3,114.9100	3.1149	3,056.4500	3.0564	(1.877)	0	0	0
2021/12/13	R209	03/02/2022	11.02	Put	Bond Future	528.0700	0.5281	504.3500	0.5044	(4.492)	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
2021/12/13	R209	03/02/2022	11.03	Call	Bond Future	3,156.6000	3.1566	3,098.2600	3.0983	(1.848)	0	0	0
2021/12/13	R209	03/02/2022	11.03	Put	Bond Future	516.8800	0.5169	493.2800	0.4933	(4.566)	0	0	0
2021/12/13	R209	03/02/2022			Bond Future	10.5443	71.0313	10.5505	70.9965	0.059	0.0000	0.0000	20,306
2021/12/13	R209	03/02/2022	11.04	Call	Bond Future	3,198.3700	3.1984	3,140.1600	3.1402	(1.820)	0	0	0
2021/12/13	R209	03/02/2022	11.04	Put	Bond Future	505.8200	0.5058	482.3500	0.4823	(4.640)	0	0	0
2021/12/13	R209	05/05/2022	11.44	Call	Bond Future	4,707.0300	4.7070	4,660.2500	4.6602	(0.994)	0	0	0
2021/12/13	R209	05/05/2022	11.44	Put	Bond Future	950.6100	0.9506	939.4700	0.9395	(1.172)	0	0	0
2021/12/13	R209	05/05/2022	9.75	Call	Bond Future	361.0900	0.3611	344.3500	0.3444	(4.636)	0	0	8,525
2021/12/13	R209	05/05/2022	9.75	Put	Bond Future	5,968.9500	5.9689	5,987.8500	5.9878	0.317	0	0	0
2021/12/13	R209	05/05/2022	10.75	Call	Bond Future	2,315.8500	2.3159	2,274.0000	2.2740	(1.807)	0	0	0
2021/12/13	R209	05/05/2022	10.75	Put	Bond Future	2,167.7300	2.1677	2,161.5200	2.1615	(0.286)	0	0	12,050
2021/12/13	R209	05/05/2022	11.43	Call	Bond Future	4,668.0200	4.6680	4,621.2500	4.6213	(1.002)	0	0	0
2021/12/13	R209	05/05/2022	11.43	Put	Bond Future	961.9200	0.9619	950.7900	0.9508	(1.157)	0	0	0
2021/12/13	R209	05/05/2022			Bond Future	10.7228	68.7319	10.7293	68.6963	0.061	0.0000	0.0000	5,396
2021/12/13	R209	05/05/2022	11.45	Call	Bond Future	4,746.1200	4.7461	4,699.3300	4.6993	(0.986)	0	0	0
2021/12/13	R209	05/05/2022	11.45	Put	Bond Future	939.4300	0.9394	928.2800	0.9283	(1.187)	0	0	0
2021/12/13	R209	05/05/2022	12.00	Call	Bond Future	6,975.2500	6.9752	6,929.5100	6.9295	(0.656)	0	0	0
2021/12/13	R209	05/05/2022	12.00	Put	Bond Future	488.3500	0.4884	478.2500	0.4783	(2.068)	0	0	12,050
2021/12/13	R209	04/08/2022	10.57	Put	Bond Future	3,760.9500	3.7610	3,765.3900	3.7654	0.118	0	0	0
2021/12/13	R209	04/08/2022	10.58	Call	Bond Future	1,961.3500	1.9613	1,929.3200	1.9293	(1.633)	0	0	0
2021/12/13	R209	04/08/2022	10.58	Put	Bond Future	3,728.6200	3.7286	3,732.9100	3.7329	0.115	0	0	0
2021/12/13	R209	04/08/2022			Bond Future	10.9062	69.5344	10.9131	69.4980	0.063	0.0000	0.0000	0
2021/12/13	R209	04/08/2022	10.57	Call	Bond Future	1,938.4800	1.9385	1,906.6000	1.9066	(1.645)	0	0	0
2021/12/13	R209	04/08/2022	10.59	Call	Bond Future	1,984.5900	1.9846	1,952.4000	1.9524	(1.622)	0	0	0
2021/12/13	R209	04/08/2022	10.59	Put	Bond Future	3,696.7300	3.6967	3,700.8600	3.7009	0.112	0	0	0
2021/12/13	R209	03/11/2022	11.03	Call	Bond Future	3,058.0300	3.0580	3,024.6100	3.0246	(1.093)	0	0	0
2021/12/13	R209	03/11/2022	11.03	Put	Bond Future	3,363.7400	3.3637	3,367.2600	3.3673	0.105	0	0	0
2021/12/13	R209	03/11/2022			Bond Future	11.0887	67.3023	11.0958	67.2654	0.064	0.0000	0.0000	0
2021/12/13	R209	03/11/2022	11.01	Call	Bond Future	3,005.7400	3.0057	2,972.5200	2.9725	(1.105)	0	0	0
2021/12/13	R209	03/11/2022	11.01	Put	Bond Future	3,416.0600	3.4161	3,419.7800	3.4198	0.109	0	0	0
2021/12/13	R209	03/11/2022	11.02	Call	Bond Future	3,031.9600	3.0320	2,998.6300	2.9986	(1.099)	0	0	0
2021/12/13	R209	03/11/2022	11.02	Put	Bond Future	3,389.9500	3.3900	3,393.5600	3.3936	0.106	0	0	0
2021/12/13	R210	03/02/2022			Bond Future	212.9255	212.9255	212.8205	212.8205	(0.049)	0.0000	0.0000	1,449
2021/12/13	R210	05/05/2022			Bond Future	212.6488	212.6488	212.5413	212.5413	(0.051)	0.0000	0.0000	104
2021/12/13	R210	04/08/2022			Bond Future	215.3067	215.3067	215.1972	215.1972	(0.051)	0.0000	0.0000	0
2021/12/13	R210	03/11/2022			Bond Future	215.1301	215.1301	215.0190	215.0190	(0.052)	0.0000	0.0000	0
2021/12/13	R213	03/02/2022	8.63	Call	Bond Future	15.8300	0.0158	13.2000	0.0132	(16.614)	0	0	200
2021/12/13	R213	03/02/2022	8.63	Put	Bond Future	6,824.7100	6.8247	6,797.8900	6.7979	(0.393)	0	0	0
2021/12/13	R213	03/02/2022	8.80	Call	Bond Future	36.3800	0.0364	31.4700	0.0315	(13.496)	0	0	102
2021/12/13	R213	03/02/2022	8.80	Put	Bond Future	5,867.9100	5.8679	5,838.8100	5.8388	(0.496)	0	0	0
2021/12/13	R213	03/02/2022	10.60	Put	Bond Future	293.2400	0.2932	266.1900	0.2662	(9.225)	0	0	430
2021/12/13	R213	03/02/2022	10.67	Call	Bond Future	4,320.7400	4.3207	4,320.2800	4.3203	(0.011)	0	0	0
2021/12/13	R213	03/02/2022	10.67	Put	Bond Future	250.0100	0.2500	225.3600	0.2254	(9.860)	0	0	220
2021/12/13	R213	03/02/2022	10.00	Call	Bond Future	1,740.6500	1.7406	1,717.9900	1.7180	(1.302)	0	0	0
2021/12/13	R213	03/02/2022	10.00	Put	Bond Future	1,046.2300	1.0462	999.3800	0.9994	(4.478)	0	0	430
2021/12/13	R213	03/02/2022	9.98	Call	Bond Future	1,679.1800	1.6792	1,656.0700	1.6561	(1.376)	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
2021/12/13	R213	03/02/2022	9.98	Put	Bond Future	1,088.3900	1.0884	1,041.0900	1.0411	(4.346)	0	0	0
2021/12/13	R213	03/02/2022	9.22	Put	Bond Future	3,703.5000	3.7035	3,663.2000	3.6632	(1.088)	0	0	0
2021/12/13	R213	03/02/2022	9.58	Put	Bond Future	2,221.7000	2.2217	2,172.4500	2.1725	(2.217)	0	0	200
2021/12/13	R213	03/02/2022			Bond Future	9.8666	86.1978	9.8620	86.2220	(0.047)	0.0000	0.0000	22,660
2021/12/13	R213	03/02/2022	9.15	Call	Bond Future	176.3900	0.1764	162.4200	0.1624	(7.920)	0	0	220
2021/12/13	R213	03/02/2022	9.15	Put	Bond Future	4,038.0800	4.0381	3,999.9200	3.9999	(0.945)	0	0	0
2021/12/13	R213	03/02/2022	10.25	Call	Bond Future	2,605.0700	2.6051	2,589.7200	2.5897	(0.589)	0	0	0
2021/12/13	R213	03/02/2022	10.25	Put	Bond Future	629.4000	0.6294	589.8600	0.5899	(6.282)	0	0	102
2021/12/13	R213	03/02/2022	10.60	Call	Bond Future	4,019.7100	4.0197	4,016.8500	4.0169	(0.071)	0	0	0
2021/12/13	R213	03/02/2022	10.15	Call	Bond Future	2,241.6300	2.2416	2,222.9900	2.2230	(0.832)	0	0	0
2021/12/13	R213	03/02/2022	10.15	Put	Bond Future	775.3500	0.7753	732.5200	0.7325	(5.524)	0	0	200
2021/12/13	R213	03/02/2022	10.17	Call	Bond Future	2,312.5700	2.3126	2,294.5600	2.2946	(0.779)	0	0	0
2021/12/13	R213	03/02/2022	10.17	Put	Bond Future	744.0800	0.7441	701.8800	0.7019	(5.671)	0	0	220
2021/12/13	R213	03/02/2022	9.96	Call	Bond Future	1,618.9600	1.6190	1,595.4300	1.5954	(1.453)	0	0	0
2021/12/13	R213	03/02/2022	9.96	Put	Bond Future	1,131.9600	1.1320	1,084.2400	1.0842	(4.216)	0	0	0
2021/12/13	R213	03/02/2022	9.97	Call	Bond Future	1,648.9300	1.6489	1,625.6100	1.6256	(1.414)	0	0	0
2021/12/13	R213	03/02/2022	9.97	Put	Bond Future	1,110.0100	1.1100	1,062.5000	1.0625	(4.280)	0	0	0
2021/12/13	R213	03/02/2022	9.22	Call	Bond Future	229.0600	0.2291	212.9500	0.2130	(7.033)	0	0	430
2021/12/13	R213	03/02/2022	9.58	Call	Bond Future	704.2500	0.7042	679.1900	0.6792	(3.558)	0	0	0
2021/12/13	R213	03/02/2022	9.76	Call	Bond Future	1,081.5600	1.0816	1,055.6200	1.0556	(2.398)	0	0	0
2021/12/13	R213	03/02/2022	9.76	Put	Bond Future	1,641.8200	1.6418	1,591.6900	1.5917	(3.053)	0	0	102
2021/12/13	R213	05/05/2022	10.63	Call	Bond Future	3,903.6500	3.9037	3,900.1000	3.9001	(0.091)	0	0	0
2021/12/13	R213	05/05/2022	10.65	Put	Bond Future	1,086.8900	1.0869	1,059.7400	1.0597	(2.498)	0	0	0
2021/12/13	R213	05/05/2022			Bond Future	10.0679	83.6874	10.0632	83.7113	(0.047)	0.0000	0.0000	0
2021/12/13	R213	05/05/2022	10.63	Put	Bond Future	1,112.6900	1.1127	1,085.2800	1.0853	(2.463)	0	0	0
2021/12/13	R213	05/05/2022	10.64	Call	Bond Future	3,939.2200	3.9392	3,935.8000	3.9358	(0.087)	0	0	0
2021/12/13	R213	05/05/2022	10.64	Put	Bond Future	1,099.7200	1.0997	1,072.4400	1.0724	(2.481)	0	0	0
2021/12/13	R213	05/05/2022	10.65	Call	Bond Future	3,974.8800	3.9749	3,971.5900	3.9716	(0.083)	0	0	0
2021/12/13	R213	04/08/2022	9.88	Call	Bond Future	1,705.3500	1.7053	1,699.1400	1.6991	(0.364)	0	0	0
2021/12/13	R213	04/08/2022	9.89	Call	Bond Future	1,726.0100	1.7260	1,719.8300	1.7198	(0.358)	0	0	0
2021/12/13	R213	04/08/2022	9.90	Put	Bond Future	3,646.6100	3.6466	3,616.4900	3.6165	(0.826)	0	0	0
2021/12/13	R213	04/08/2022			Bond Future	10.2806	84.6672	10.2757	84.6912	(0.047)	0.0000	0.0000	0
2021/12/13	R213	04/08/2022	9.88	Put	Bond Future	3,706.5400	3.7065	3,676.3700	3.6764	(0.814)	0	0	0
2021/12/13	R213	04/08/2022	9.89	Put	Bond Future	3,676.4900	3.6765	3,646.3500	3.6463	(0.820)	0	0	0
2021/12/13	R213	04/08/2022	9.90	Call	Bond Future	1,746.8100	1.7468	1,740.6500	1.7406	(0.353)	0	0	0
2021/12/13	R213	03/11/2022	10.38	Call	Bond Future	2,750.2100	2.7502	2,748.1200	2.7481	(0.076)	0	0	0
2021/12/13	R213	03/11/2022	10.38	Put	Bond Future	3,307.4700	3.3075	3,281.4600	3.2815	(0.786)	0	0	0
2021/12/13	R213	03/11/2022	10.39	Call	Bond Future	2,774.1800	2.7742	2,772.1400	2.7721	(0.074)	0	0	0
2021/12/13	R213	03/11/2022	10.39	Put	Bond Future	3,283.4000	3.2834	3,257.4400	3.2574	(0.791)	0	0	0
2021/12/13	R213	03/11/2022			Bond Future	10.4965	82.2388	10.4914	82.2627	(0.048)	0.0000	0.0000	0
2021/12/13	R213	03/11/2022	10.40	Call	Bond Future	2,797.9500	2.7980	2,795.9600	2.7960	(0.071)	0	0	0
2021/12/13	R213	03/11/2022	10.40	Put	Bond Future	3,259.1600	3.2592	3,233.2500	3.2332	(0.795)	0	0	0
2021/12/13	R214	03/02/2022	11.39	Put	Bond Future	505.5800	0.5056	520.0100	0.5200	2.854	0	0	0
2021/12/13	R214	03/02/2022	11.40	Put	Bond Future	495.0900	0.4951	508.9800	0.5090	2.806	0	0	0
2021/12/13	R214	03/02/2022	11.41	Call	Bond Future	3,508.9800	3.5090	3,310.8200	3.3108	(5.647)	0	0	0
2021/12/13	R214	03/02/2022			Bond Future	10.8633	68.0676	10.9002	67.8561	0.340	0.0000	0.0000	17,604
2021/12/13	R214	03/02/2022	11.39	Call	Bond Future	3,422.9900	3.4230	3,225.9100	3.2259	(5.758)	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
2021/12/13	R214	03/02/2022	11.40	Call	Bond Future	3,465.8800	3.4659	3,268.2600	3.2683	(5.702)	0	0	0
2021/12/13	R214	03/02/2022	11.41	Put	Bond Future	484.8800	0.4849	498.2300	0.4982	2.753	0	0	0
2021/12/13	R214	05/05/2022	11.73	Put	Bond Future	1,027.9500	1.0280	1,062.7400	1.0627	3.384	0	0	0
2021/12/13	R214	05/05/2022	11.74	Put	Bond Future	1,016.2300	1.0162	1,050.5600	1.0506	3.378	0	0	0
2021/12/13	R214	05/05/2022	11.75	Call	Bond Future	4,829.7100	4.8297	4,649.1600	4.6492	(3.738)	0	0	0
2021/12/13	R214	05/05/2022			Bond Future	11.0338	65.5946	11.0722	65.3802	0.348	0.0000	0.0000	441
2021/12/13	R214	05/05/2022	11.73	Call	Bond Future	4,751.0100	4.7510	4,571.3800	4.5714	(3.781)	0	0	0
2021/12/13	R214	05/05/2022	11.74	Call	Bond Future	4,790.2600	4.7903	4,610.1700	4.6102	(3.760)	0	0	0
2021/12/13	R214	05/05/2022	11.75	Put	Bond Future	1,004.7800	1.0048	1,038.6500	1.0386	3.371	0	0	0
2021/12/13	R214	04/08/2022	10.98	Put	Bond Future	3,539.6000	3.5396	3,642.8000	3.6428	2.916	0	0	0
2021/12/13	R214	04/08/2022	10.99	Call	Bond Future	2,281.8600	2.2819	2,167.0300	2.1670	(5.032)	0	0	0
2021/12/13	R214	04/08/2022			Bond Future	11.2112	66.3595	11.2510	66.1422	0.356	0.0000	0.0000	0
2021/12/13	R214	04/08/2022	10.97	Call	Bond Future	2,231.4100	2.2314	2,118.0300	2.1180	(5.081)	0	0	0
2021/12/13	R214	04/08/2022	10.97	Put	Bond Future	3,570.9700	3.5710	3,674.8900	3.6749	2.910	0	0	0
2021/12/13	R214	04/08/2022	10.98	Call	Bond Future	2,256.4600	2.2565	2,142.3600	2.1424	(5.057)	0	0	0
2021/12/13	R214	04/08/2022	10.99	Put	Bond Future	3,508.6600	3.5087	3,611.1300	3.6111	2.920	0	0	0
2021/12/13	R214	03/11/2022	11.34	Call	Bond Future	3,183.2900	3.1833	3,056.2600	3.0563	(3.991)	0	0	0
2021/12/13	R214	03/11/2022	11.36	Put	Bond Future	3,383.7400	3.3837	3,475.7400	3.4757	2.719	0	0	0
2021/12/13	R214	03/11/2022			Bond Future	11.3874	63.9479	11.4288	63.7277	0.364	0.0000	0.0000	0
2021/12/13	R214	03/11/2022	11.34	Put	Bond Future	3,436.7800	3.4368	3,529.9400	3.5299	2.711	0	0	0
2021/12/13	R214	03/11/2022	11.35	Call	Bond Future	3,210.3200	3.2103	3,082.7100	3.0827	(3.975)	0	0	0
2021/12/13	R214	03/11/2022	11.35	Put	Bond Future	3,410.1800	3.4102	3,502.7600	3.5028	2.715	0	0	0
2021/12/13	R214	03/11/2022	11.36	Call	Bond Future	3,237.4500	3.2375	3,109.2600	3.1093	(3.960)	0	0	0
2021/12/13	R248	03/02/2022	9.80	Call	Bond Future	41.2800	0.0413	28.0300	0.0280	(32.098)	0	0	0
2021/12/13	R248	03/02/2022	9.80	Put	Bond Future	8,353.9800	8.3540	8,645.6800	8.6457	3.492	0	0	0
2021/12/13	R248	03/02/2022	10.00	Call	Bond Future	114.3600	0.1144	83.6800	0.0837	(26.828)	0	0	0
2021/12/13	R248	03/02/2022	10.00	Put	Bond Future	6,738.7200	6.7387	7,012.9900	7.0130	4.070	0	0	0
2021/12/13	R248	03/02/2022	10.20	Put	Bond Future	5,257.0300	5.2570	5,502.6400	5.5026	4.672	0	0	0
2021/12/13	R248	03/02/2022	11.47	Call	Bond Future	4,795.3600	4.7954	4,510.4400	4.5104	(5.942)	0	0	0
2021/12/13	R248	03/02/2022	11.48	Call	Bond Future	4,850.7000	4.8507	4,565.1000	4.5651	(5.888)	0	0	0
2021/12/13	R248	03/02/2022	11.49	Put	Bond Future	496.6400	0.4966	515.3300	0.5153	3.763	0	0	0
2021/12/13	R248	03/02/2022	10.90	Call	Bond Future	1,998.7200	1.9987	1,787.6500	1.7876	(10.560)	0	0	900
2021/12/13	R248	03/02/2022	10.90	Put	Bond Future	1,655.7600	1.6558	1,749.6400	1.7496	5.670	0	0	0
2021/12/13	R248	03/02/2022	10.40	Call	Bond Future	554.0400	0.5540	454.4000	0.4544	(17.984)	0	0	100
2021/12/13	R248	03/02/2022	10.50	Call	Bond Future	758.8100	0.7588	636.2800	0.6363	(16.148)	0	0	0
2021/12/13	R248	03/02/2022	10.50	Put	Bond Future	3,390.9600	3.3910	3,573.3800	3.5734	5.380	0	0	0
2021/12/13	R248	03/02/2022			Bond Future	10.8526	85.7400	10.8947	85.4351	0.388	0.0000	0.0000	192,221
2021/12/13	R248	03/02/2022	10.20	Call	Bond Future	267.7100	0.2677	208.3700	0.2084	(22.166)	0	0	900
2021/12/13	R248	03/02/2022	11.47	Put	Bond Future	517.8100	0.5178	537.8400	0.5378	3.868	0	0	0
2021/12/13	R248	03/02/2022	11.48	Put	Bond Future	507.1200	0.5071	526.4700	0.5265	3.816	0	0	0
2021/12/13	R248	03/02/2022	11.49	Call	Bond Future	4,906.1400	4.9061	4,619.8800	4.6199	(5.835)	0	0	0
2021/12/13	R248	03/02/2022	10.70	Call	Bond Future	1,289.4200	1.2894	1,120.8800	1.1209	(13.071)	0	0	0
2021/12/13	R248	03/02/2022	10.70	Put	Bond Future	2,410.8300	2.4108	2,547.2400	2.5472	5.658	0	0	0
2021/12/13	R248	03/02/2022	11.00	Call	Bond Future	2,413.9700	2.4140	2,184.4900	2.1845	(9.506)	0	0	1,400
2021/12/13	R248	03/02/2022	11.00	Put	Bond Future	1,355.6600	1.3557	1,431.1300	1.4311	5.567	0	0	0
2021/12/13	R248	03/02/2022	10.30	Call	Bond Future	390.7500	0.3908	312.5500	0.3125	(20.013)	0	0	1,300
2021/12/13	R248	03/02/2022	10.30	Put	Bond Future	4,581.8800	4.5819	4,808.6300	4.8086	4.949	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
2021/12/13	R248	03/02/2022	10.40	Put	Bond Future	3,959.5300	3.9595	4,164.8400	4.1648	5.185	0	0	0
2021/12/13	R248	05/05/2022	11.79	Call	Bond Future	6,299.6800	6.2997	6,040.0000	6.0400	(4.122)	0	0	0
2021/12/13	R248	05/05/2022	11.79	Put	Bond Future	1,173.4900	1.1735	1,222.9800	1.2230	4.217	0	0	0
2021/12/13	R248	05/05/2022	11.80	Call	Bond Future	6,349.5800	6.3496	6,089.2700	6.0893	(4.100)	0	0	0
2021/12/13	R248	05/05/2022			Bond Future	11.0219	82.3412	11.0658	82.0320	0.398	0.0000	0.0000	2,035
2021/12/13	R248	05/05/2022	11.80	Put	Bond Future	1,160.4800	1.1605	1,209.3400	1.2093	4.210	0	0	0
2021/12/13	R248	05/05/2022	11.81	Call	Bond Future	6,399.3900	6.3994	6,138.4600	6.1385	(4.077)	0	0	0
2021/12/13	R248	05/05/2022	11.81	Put	Bond Future	1,147.4600	1.1475	1,195.7000	1.1957	4.204	0	0	0
2021/12/13	R248	04/08/2022	10.98	Call	Bond Future	2,832.8700	2.8329	2,671.3200	2.6713	(5.703)	0	0	0
2021/12/13	R248	04/08/2022	10.98	Put	Bond Future	4,358.4400	4.3584	4,510.1200	4.5101	3.480	0	0	0
2021/12/13	R248	04/08/2022	10.99	Call	Bond Future	2,865.1000	2.8651	2,702.5000	2.7025	(5.675)	0	0	0
2021/12/13	R248	04/08/2022	10.99	Put	Bond Future	4,319.6600	4.3197	4,470.2900	4.4703	3.487	0	0	0
2021/12/13	R248	04/08/2022			Bond Future	11.1983	83.3014	11.2440	82.9882	0.408	0.0000	0.0000	0
2021/12/13	R248	04/08/2022	11.00	Call	Bond Future	2,897.2600	2.8973	2,733.6100	2.7336	(5.648)	0	0	0
2021/12/13	R248	04/08/2022	11.00	Put	Bond Future	4,280.9100	4.2809	4,430.4900	4.4305	3.494	0	0	0
2021/12/13	R248	03/11/2022	11.30	Put	Bond Future	4,344.1200	4.3441	4,484.1300	4.4841	3.223	0	0	0
2021/12/13	R248	03/11/2022	11.31	Put	Bond Future	4,310.4200	4.3104	4,449.5700	4.4496	3.228	0	0	0
2021/12/13	R248	03/11/2022	11.32	Call	Bond Future	3,917.6900	3.9177	3,738.6100	3.7386	(4.571)	0	0	0
2021/12/13	R248	03/11/2022			Bond Future	11.3734	79.9762	11.4210	79.6588	0.419	0.0000	0.0000	0
2021/12/13	R248	03/11/2022	11.30	Call	Bond Future	3,850.0700	3.8501	3,672.7000	3.6727	(4.607)	0	0	0
2021/12/13	R248	03/11/2022	11.31	Call	Bond Future	3,883.9700	3.8840	3,705.7400	3.7057	(4.589)	0	0	0
2021/12/13	R248	03/11/2022	11.32	Put	Bond Future	4,276.6400	4.2766	4,414.9400	4.4149	3.234	0	0	0

Total

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