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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/12/2021 TO 22/12/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	2025	03/02/2022		Bond Future	154.8921	154.8921	154.9104	154.9104	0.012	0.0000	0.0000	5,554
2021/12/22	2025	05/05/2022		Bond Future	156.7621	156.7621	156.7779	156.7779	0.010	0.0000	0.0000	164
2021/12/22	2025	04/08/2022		Bond Future	157.0987	157.0987	157.1139	157.1139	0.010	0.0000	0.0000	0
2021/12/22	2025	03/11/2022		Bond Future	159.0855	159.0855	159.0999	159.0999	0.009	0.0000	0.0000	0
2021/12/22	2029	03/02/2022		Bond Future	113.4616	113.4616	113.4859	113.4859	0.021	0.0000	0.0000	3,872
2021/12/22	2029	05/05/2022		Bond Future	113.6303	113.6303	113.6529	113.6529	0.020	0.0000	0.0000	591
2021/12/22	2029	04/08/2022		Bond Future	115.0439	115.0439	115.0663	115.0663	0.019	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
2021/12/22	2029	03/11/2022			Bond Future	115.2739	115.2739	115.2959	115.2959	0.019	0.0000	0.0000	0
2021/12/22	2030	03/02/2022	8.39	Call	Bond Future	26.4600	0.0265	19.6300	0.0196	(25.813)	0	0	101
2021/12/22	2030	03/02/2022	8.39	Put	Bond Future	5,558.5800	5.5586	5,877.7200	5.8777	5.741	0	0	0
2021/12/22	2030	03/02/2022	8.80	Put	Bond Future	3,430.7700	3.4308	3,718.4600	3.7185	8.386	0	0	0
2021/12/22	2030	03/02/2022	8.85	Call	Bond Future	220.5700	0.2206	175.0500	0.1750	(20.637)	0	0	1,000
2021/12/22	2030	03/02/2022	8.85	Put	Bond Future	3,196.6800	3.1967	3,477.1300	3.4771	8.773	0	0	0
2021/12/22	2030	03/02/2022	9.80	Call	Bond Future	2,497.0900	2.4971	2,253.7100	2.2537	(9.747)	0	0	950
2021/12/22	2030	03/02/2022	9.80	Put	Bond Future	458.4200	0.4584	541.0100	0.5410	18.016	0	0	0
2021/12/22	2030	03/02/2022	9.90	Put	Bond Future	352.2100	0.3522	418.9400	0.4189	18.946	0	0	8,000
2021/12/22	2030	03/02/2022	9.45	Call	Bond Future	1,307.0200	1.3070	1,135.5000	1.1355	(13.123)	0	0	0
2021/12/22	2030	03/02/2022	9.45	Put	Bond Future	1,075.7000	1.0757	1,230.1500	1.2302	14.358	0	0	0
2021/12/22	2030	03/02/2022	9.40	Call	Bond Future	1,169.3400	1.1693	1,009.3600	1.0094	(13.681)	0	0	0
2021/12/22	2030	03/02/2022	9.40	Put	Bond Future	1,199.9900	1.2000	1,365.9800	1.3660	13.833	0	0	0
2021/12/22	2030	03/02/2022	9.10	Call	Bond Future	525.3600	0.5254	433.3500	0.4334	(17.514)	0	0	0
2021/12/22	2030	03/02/2022	9.10	Put	Bond Future	2,147.9700	2.1480	2,381.9300	2.3819	10.892	0	0	0
2021/12/22	2030	03/02/2022	9.20	Call	Bond Future	705.8100	0.7058	591.9500	0.5920	(16.132)	0	0	950
2021/12/22	2030	03/02/2022	9.20	Put	Bond Future	1,793.9000	1.7939	2,006.0100	2.0060	11.824	0	0	0
2021/12/22	2030	03/02/2022	9.35	Call	Bond Future	1,040.4300	1.0404	892.0800	0.8921	(14.259)	0	0	0
2021/12/22	2030	03/02/2022	9.35	Put	Bond Future	1,334.0000	1.3340	1,511.6200	1.5116	13.315	0	0	101
2021/12/22	2030	03/02/2022			Bond Future	9.4058	92.4057	9.4681	92.0798	0.662	0.0000	0.0000	82,799
2021/12/22	2030	03/02/2022	8.80	Call	Bond Future	180.9800	0.1810	142.7000	0.1427	(21.152)	0	0	0
2021/12/22	2030	03/02/2022	9.90	Call	Bond Future	2,898.8900	2.8989	2,639.6500	2.6396	(8.943)	0	0	0
2021/12/22	2030	03/02/2022	10.85	Call	Bond Future	7,213.6000	7.2136	6,892.0100	6.8920	(4.458)	0	0	0
2021/12/22	2030	03/02/2022	10.85	Put	Bond Future	19.5300	0.0195	23.9100	0.0239	22.427	0	0	1,000
2021/12/22	2030	03/02/2022	9.60	Call	Bond Future	1,771.3500	1.7713	1,566.5300	1.5665	(11.563)	0	0	1,000
2021/12/22	2030	03/02/2022	9.60	Put	Bond Future	759.8300	0.7598	880.9800	0.8810	15.944	0	0	0
2021/12/22	2030	03/02/2022	9.78	Call	Bond Future	2,419.2400	2.4192	2,179.3200	2.1793	(9.917)	0	0	0
2021/12/22	2030	03/02/2022	9.78	Put	Bond Future	482.6200	0.4826	568.6700	0.5687	17.830	0	0	101
2021/12/22	2030	03/02/2022	9.43	Call	Bond Future	1,250.9400	1.2509	1,084.0200	1.0840	(13.344)	0	0	0
2021/12/22	2030	03/02/2022	9.43	Put	Bond Future	1,124.2900	1.1243	1,283.3400	1.2833	14.147	0	0	0
2021/12/22	2030	03/02/2022	9.44	Call	Bond Future	1,278.7400	1.2787	1,109.5200	1.1095	(13.233)	0	0	0
2021/12/22	2030	03/02/2022	9.44	Put	Bond Future	1,099.7400	1.0997	1,256.4900	1.2565	14.253	0	0	0
2021/12/22	2030	05/05/2022	10.21	Call	Bond Future	3,912.5100	3.9125	3,733.4900	3.7335	(4.576)	0	0	0
2021/12/22	2030	05/05/2022	10.21	Put	Bond Future	959.2300	0.9592	1,111.7100	1.1117	15.896	0	0	0
2021/12/22	2030	05/05/2022	9.95	Call	Bond Future	3,022.3400	3.0223	2,864.3400	2.8643	(5.228)	0	0	0
2021/12/22	2030	05/05/2022	8.81	Put	Bond Future	4,731.2300	4.7312	5,023.7000	5.0237	6.182	0	0	0
2021/12/22	2030	05/05/2022	8.89	Put	Bond Future	4,399.5500	4.3995	4,685.2000	4.6852	6.493	0	0	0
2021/12/22	2030	05/05/2022	8.14	Call	Bond Future	131.1300	0.1311	107.1600	0.1072	(18.280)	0	0	1,800
2021/12/22	2030	05/05/2022	8.14	Put	Bond Future	8,008.6600	8.0087	8,316.1900	8.3162	3.840	0	0	0
2021/12/22	2030	05/05/2022	8.47	Call	Bond Future	270.2200	0.2702	225.8300	0.2258	(16.427)	0	0	1,073
2021/12/22	2030	05/05/2022			Bond Future	9.6148	93.4991	9.6804	93.1676	0.682	0.0000	0.0000	14,763
2021/12/22	2030	05/05/2022	11.04	Call	Bond Future	7,194.3500	7.1943	6,933.8500	6.9338	(3.621)	0	0	0
2021/12/22	2030	05/05/2022	11.04	Put	Bond Future	323.7900	0.3238	394.7900	0.3948	21.928	0	0	1,800
2021/12/22	2030	05/05/2022	9.95	Put	Bond Future	1,343.8800	1.3439	1,517.3800	1.5174	12.910	0	0	1,073
2021/12/22	2030	05/05/2022	10.19	Call	Bond Future	3,840.7900	3.8408	3,663.4900	3.6635	(4.616)	0	0	0
2021/12/22	2030	05/05/2022	10.19	Put	Bond Future	984.7400	0.9847	1,138.9400	1.1389	15.659	0	0	0
2021/12/22	2030	05/05/2022	10.20	Call	Bond Future	3,876.5900	3.8766	3,698.4300	3.6984	(4.596)	0	0	0

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2021/12/22	2030	05/05/2022	10.20	Put	Bond Future	971.9100	0.9719	1,125.2500	1.1253	15.777	0	0	200
2021/12/22	2030	05/05/2022	8.81	Call	Bond Future	535.0800	0.5351	496.0500	0.4960	(7.294)	0	0	200
2021/12/22	2030	05/05/2022	8.89	Call	Bond Future	631.3300	0.6313	585.4800	0.5855	(7.262)	0	0	1,800
2021/12/22	2030	05/05/2022	9.35	Call	Bond Future	1,414.7400	1.4147	1,318.0700	1.3181	(6.833)	0	0	0
2021/12/22	2030	05/05/2022	9.35	Put	Bond Future	2,769.0000	2.7690	3,003.8300	3.0038	8.481	0	0	1,073
2021/12/22	2030	05/05/2022	7.73	Call	Bond Future	47.7700	0.0478	38.1400	0.0381	(20.159)	0	0	200
2021/12/22	2030	05/05/2022	7.73	Put	Bond Future	10,266.6300	10.2666	10,588.5000	10.5885	3.135	0	0	0
2021/12/22	2030	05/05/2022	8.47	Put	Bond Future	6,312.5300	6.3125	6,599.6400	6.5996	4.548	0	0	0
2021/12/22	2030	04/08/2022	9.56	Call	Bond Future	1,900.8500	1.9009	1,817.1700	1.8172	(4.402)	0	0	0
2021/12/22	2030	04/08/2022	9.56	Put	Bond Future	3,282.3800	3.2824	3,534.9000	3.5349	7.693	0	0	0
2021/12/22	2030	04/08/2022	10.95	Call	Bond Future	6,115.0400	6.1150	5,923.2800	5.9233	(3.136)	0	0	0
2021/12/22	2030	04/08/2022	10.95	Put	Bond Future	895.4900	0.8955	1,039.9300	1.0399	16.130	0	0	800
2021/12/22	2030	04/08/2022			Bond Future	9.8401	90.5871	9.9091	90.2509	0.701	0.0000	0.0000	0
2021/12/22	2030	04/08/2022	9.05	Call	Bond Future	977.1700	0.9772	938.1600	0.9382	(3.992)	0	0	800
2021/12/22	2030	04/08/2022	9.05	Put	Bond Future	4,943.2500	4.9432	5,240.4400	5.2404	6.012	0	0	0
2021/12/22	2030	04/08/2022	9.54	Call	Bond Future	1,857.9100	1.8579	1,776.3800	1.7764	(4.388)	0	0	0
2021/12/22	2030	04/08/2022	9.54	Put	Bond Future	3,339.0900	3.3391	3,593.7600	3.5938	7.627	0	0	0
2021/12/22	2030	04/08/2022	9.55	Call	Bond Future	1,879.3100	1.8793	1,796.8400	1.7968	(4.388)	0	0	0
2021/12/22	2030	04/08/2022	9.55	Put	Bond Future	3,310.6500	3.3106	3,564.3800	3.5644	7.664	0	0	0
2021/12/22	2030	04/08/2022	8.30	Call	Bond Future	320.2200	0.3202	290.2000	0.2902	(9.375)	0	0	800
2021/12/22	2030	04/08/2022	8.30	Put	Bond Future	8,256.7400	8.2567	8,562.9200	8.5629	3.708	0	0	0
2021/12/22	2030	03/11/2022	10.10	Call	Bond Future	3,079.2500	3.0793	2,972.6500	2.9726	(3.462)	0	0	0
2021/12/22	2030	03/11/2022	10.10	Put	Bond Future	2,875.3700	2.8754	3,109.6000	3.1096	8.146	0	0	0
2021/12/22	2030	03/11/2022			Bond Future	10.0567	91.7609	10.1292	91.4201	0.721	0.0000	0.0000	0
2021/12/22	2030	03/11/2022	10.09	Call	Bond Future	3,054.0100	3.0540	2,948.2800	2.9483	(3.462)	0	0	0
2021/12/22	2030	03/11/2022	10.09	Put	Bond Future	2,897.1400	2.8971	3,132.2400	3.1322	8.115	0	0	0
2021/12/22	2030	03/11/2022	10.08	Call	Bond Future	3,029.2200	3.0292	2,924.3500	2.9244	(3.462)	0	0	0
2021/12/22	2030	03/11/2022	10.08	Put	Bond Future	2,919.3900	2.9194	3,155.3500	3.1554	8.083	0	0	0
2021/12/22	2032	03/02/2022	8.91	Put	Bond Future	5,867.8700	5.8679	6,173.6200	6.1736	5.211	0	0	0
2021/12/22	2032	03/02/2022	11.13	Call	Bond Future	7,103.9000	7.1039	6,811.2800	6.8113	(4.119)	0	0	0
2021/12/22	2032	03/02/2022	11.13	Put	Bond Future	38.3800	0.0384	52.8500	0.0529	37.702	0	0	210
2021/12/22	2032	03/02/2022	10.53	Call	Bond Future	4,053.5600	4.0536	3,825.9700	3.8260	(5.615)	0	0	0
2021/12/22	2032	03/02/2022	10.53	Put	Bond Future	233.4800	0.2335	312.9800	0.3130	34.050	0	0	210
2021/12/22	2032	03/02/2022	10.65	Call	Bond Future	4,649.0300	4.6490	4,403.5600	4.4036	(5.280)	0	0	0
2021/12/22	2032	03/02/2022	10.65	Put	Bond Future	166.3000	0.1663	227.9200	0.2279	37.054	0	0	0
2021/12/22	2032	03/02/2022	10.66	Call	Bond Future	4,699.2500	4.6993	4,452.4900	4.4525	(5.251)	0	0	0
2021/12/22	2032	03/02/2022	10.66	Put	Bond Future	161.6100	0.1616	221.9400	0.2219	37.331	0	0	97
2021/12/22	2032	03/02/2022	10.43	Call	Bond Future	3,571.0200	3.5710	3,360.1300	3.3601	(5.906)	0	0	0
2021/12/22	2032	03/02/2022	10.43	Put	Bond Future	308.4500	0.3084	404.6500	0.4047	31.188	0	0	0
2021/12/22	2032	03/02/2022	10.45	Put	Bond Future	291.8300	0.2918	384.6600	0.3847	31.810	0	0	198
2021/12/22	2032	03/02/2022	10.35	Put	Bond Future	383.5700	0.3836	494.4100	0.4944	28.897	0	0	400
2021/12/22	2032	03/02/2022	10.42	Call	Bond Future	3,523.5800	3.5236	3,314.4900	3.3145	(5.934)	0	0	0
2021/12/22	2032	03/02/2022	10.42	Put	Bond Future	317.0300	0.3170	415.0300	0.4150	30.912	0	0	0
2021/12/22	2032	03/02/2022	9.81	Call	Bond Future	1,141.3000	1.1413	1,047.2000	1.0472	(8.245)	0	0	0
2021/12/22	2032	03/02/2022	9.81	Put	Bond Future	1,445.8300	1.4458	1,658.8200	1.6588	14.731	0	0	198
2021/12/22	2032	03/02/2022	9.90	Put	Bond Future	1,187.5800	1.1876	1,380.9800	1.3810	16.285	0	0	900
2021/12/22	2032	03/02/2022	9.58	Call	Bond Future	588.3100	0.5883	547.7900	0.5478	(6.888)	0	0	400

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2021/12/22	2032	03/02/2022	9.58	Put	Bond Future	2,266.0600	2.2661	2,532.6300	2.5326	11.764	0	0	0
2021/12/22	2032	03/02/2022	9.67	Call	Bond Future	779.7400	0.7797	718.6200	0.7186	(7.839)	0	0	0
2021/12/22	2032	03/02/2022			Bond Future	9.8616	92.7639	9.9139	92.4568	0.530	0.0000	0.0000	124,449
2021/12/22	2032	03/02/2022	8.91	Call	Bond Future	27.9100	0.0279	26.5700	0.0266	(4.801)	0	0	198
2021/12/22	2032	03/02/2022	9.14	Call	Bond Future	95.8500	0.0959	92.1800	0.0922	(3.829)	0	0	97
2021/12/22	2032	03/02/2022	9.14	Put	Bond Future	4,479.2100	4.4792	4,782.6300	4.7826	6.774	0	0	0
2021/12/22	2032	03/02/2022	9.57	Call	Bond Future	569.1800	0.5692	530.7200	0.5307	(6.757)	0	0	0
2021/12/22	2032	03/02/2022	9.57	Put	Bond Future	2,307.2700	2.3073	2,575.9000	2.5759	11.643	0	0	0
2021/12/22	2032	03/02/2022	10.90	Call	Bond Future	5,921.4400	5.9214	5,644.6100	5.6446	(4.675)	0	0	0
2021/12/22	2032	03/02/2022	10.90	Put	Bond Future	80.1300	0.0801	110.3900	0.1104	37.764	0	0	900
2021/12/22	2032	03/02/2022	10.95	Call	Bond Future	6,178.5400	6.1785	5,896.8700	5.8969	(4.559)	0	0	0
2021/12/22	2032	03/02/2022	10.95	Put	Bond Future	69.0300	0.0690	94.4500	0.0945	36.825	0	0	400
2021/12/22	2032	03/02/2022	10.44	Call	Bond Future	3,618.5400	3.6185	3,405.9500	3.4060	(5.875)	0	0	0
2021/12/22	2032	03/02/2022	10.44	Put	Bond Future	300.0000	0.3000	394.5000	0.3945	31.500	0	0	0
2021/12/22	2032	03/02/2022	10.45	Call	Bond Future	3,666.2900	3.6663	3,452.0300	3.4520	(5.844)	0	0	0
2021/12/22	2032	03/02/2022	10.14	Call	Bond Future	2,285.2400	2.2852	2,126.5400	2.1265	(6.945)	0	0	0
2021/12/22	2032	03/02/2022	10.14	Put	Bond Future	667.1500	0.6672	815.5400	0.8155	22.242	0	0	97
2021/12/22	2032	03/02/2022	10.35	Call	Bond Future	3,196.6300	3.1966	3,000.3800	3.0004	(6.139)	0	0	0
2021/12/22	2032	03/02/2022	9.90	Call	Bond Future	1,412.9100	1.4129	1,299.2200	1.2992	(8.047)	0	0	900
2021/12/22	2032	03/02/2022	10.04	Call	Bond Future	1,897.3700	1.8974	1,754.8500	1.7549	(7.511)	0	0	100
2021/12/22	2032	03/02/2022	10.04	Put	Bond Future	856.0500	0.8561	1,020.6200	1.0206	19.224	0	0	0
2021/12/22	2032	03/02/2022	9.62	Call	Bond Future	669.2100	0.6692	619.9000	0.6199	(7.368)	0	0	210
2021/12/22	2032	03/02/2022	9.62	Put	Bond Future	2,106.1500	2.1062	2,363.9300	2.3639	12.239	0	0	0
2021/12/22	2032	03/02/2022	9.67	Put	Bond Future	1,916.8500	1.9169	2,162.8200	2.1628	12.832	0	0	0
2021/12/22	2032	05/05/2022	11.18	Call	Bond Future	6,611.6600	6.6117	6,403.2300	6.4032	(3.152)	0	0	0
2021/12/22	2032	05/05/2022	11.18	Put	Bond Future	507.7300	0.5077	611.6600	0.6117	20.470	0	0	780
2021/12/22	2032	05/05/2022	10.98	Call	Bond Future	5,718.7000	5.7187	5,534.7500	5.5348	(3.217)	0	0	0
2021/12/22	2032	05/05/2022	10.98	Put	Bond Future	661.3200	0.6613	789.7300	0.7897	19.417	0	0	993
2021/12/22	2032	05/05/2022	11.02	Put	Bond Future	627.2300	0.6272	750.8400	0.7508	19.707	0	0	0
2021/12/22	2032	05/05/2022	11.03	Call	Bond Future	5,939.7700	5.9398	5,749.6200	5.7496	(3.201)	0	0	0
2021/12/22	2032	05/05/2022	11.03	Put	Bond Future	619.0900	0.6191	741.3000	0.7413	19.740	0	0	0
2021/12/22	2032	05/05/2022	10.29	Put	Bond Future	1,650.9600	1.6510	1,838.7400	1.8387	11.374	0	0	0
2021/12/22	2032	05/05/2022			Bond Future	10.0587	89.7148	10.1136	89.4024	0.545	0.0000	0.0000	20,406
2021/12/22	2032	05/05/2022	11.04	Call	Bond Future	5,984.1100	5.9841	5,792.7100	5.7927	(3.198)	0	0	0
2021/12/22	2032	05/05/2022	11.04	Put	Bond Future	610.9100	0.6109	731.8700	0.7319	19.800	0	0	0
2021/12/22	2032	05/05/2022	11.02	Call	Bond Future	5,895.3400	5.8953	5,706.5900	5.7066	(3.202)	0	0	0
2021/12/22	2032	05/05/2022	9.58	Call	Bond Future	1,006.2700	1.0063	979.3800	0.9794	(2.672)	0	0	780
2021/12/22	2032	05/05/2022	9.58	Put	Bond Future	3,795.7500	3.7957	4,081.2200	4.0812	7.521	0	0	0
2021/12/22	2032	05/05/2022	10.18	Call	Bond Future	2,591.2200	2.5912	2,477.1000	2.4771	(4.404)	0	0	780
2021/12/22	2032	05/05/2022	10.18	Put	Bond Future	1,902.5100	1.9025	2,100.7500	2.1007	10.420	0	0	0
2021/12/22	2032	05/05/2022	10.29	Call	Bond Future	2,958.1700	2.9582	2,833.5900	2.8336	(4.211)	0	0	993
2021/12/22	2032	04/08/2022	10.22	Call	Bond Future	2,635.5300	2.6355	2,563.0900	2.5631	(2.749)	0	0	0
2021/12/22	2032	04/08/2022	9.72	Call	Bond Future	1,393.0900	1.3931	1,385.1400	1.3851	(0.571)	0	0	800
2021/12/22	2032	04/08/2022	9.72	Put	Bond Future	4,474.6900	4.4747	4,783.4800	4.7835	6.901	0	0	0
2021/12/22	2032	04/08/2022	10.20	Put	Bond Future	2,933.7300	2.9337	3,181.1600	3.1812	8.434	0	0	0
2021/12/22	2032	04/08/2022	10.21	Put	Bond Future	2,906.5900	2.9066	3,152.4500	3.1525	8.459	0	0	0
2021/12/22	2032	04/08/2022	8.97	Call	Bond Future	417.3200	0.4173	393.1000	0.3931	(5.804)	0	0	800
2021/12/22	2032	04/08/2022	8.97	Put	Bond Future	7,985.9000	7.9859	8,278.4200	8.2784	3.663	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	
2021/12/22	2032	04/08/2022			Bond Future		10.2640	90.7598	10.3214	90.4431	0.559	0.0000	0.0000	0
2021/12/22	2032	04/08/2022	10.22	Put	Bond Future	2,879.6400		2.8796	3,123.9400	3.1239	8.484	0	0	0
2021/12/22	2032	04/08/2022	11.60	Call	Bond Future	7,738.2000		7.7382	7,559.2000	7.5592	(2.313)	0	0	0
2021/12/22	2032	04/08/2022	11.60	Put	Bond Future	738.8700		0.7389	876.6100	0.8766	18.642	0	0	800
2021/12/22	2032	04/08/2022	11.89	Call	Bond Future	8,979.8900		8.9799	8,777.2200	8.7772	(2.257)	0	0	0
2021/12/22	2032	04/08/2022	11.89	Put	Bond Future	560.9500		0.5609	675.0200	0.6750	20.335	0	0	0
2021/12/22	2032	04/08/2022	10.20	Call	Bond Future	2,578.4000		2.5784	2,509.0900	2.5091	(2.688)	0	0	0
2021/12/22	2032	04/08/2022	10.21	Call	Bond Future	2,606.8900		2.6069	2,536.0100	2.5360	(2.719)	0	0	0
2021/12/22	2032	03/11/2022			Bond Future	10.4705		87.7906	10.5305	87.4694	0.573	0.0000	0.0000	0
2021/12/22	2032	03/11/2022	10.66	Call	Bond Future	3,771.3100		3.7713	3,666.5100	3.6665	(2.779)	0	0	0
2021/12/22	2032	03/11/2022	10.66	Put	Bond Future	2,762.0100		2.7620	2,978.4000	2.9784	7.835	0	0	0
2021/12/22	2033	03/02/2022			Bond Future	112.0262		112.0262	112.0534	112.0534	0.024	0.0000	0.0000	7,393
2021/12/22	2033	05/05/2022			Bond Future	112.0955		112.0955	112.1209	112.1209	0.023	0.0000	0.0000	2,121
2021/12/22	2033	04/08/2022			Bond Future	113.4900		113.4900	113.5152	113.5152	0.022	0.0000	0.0000	0
2021/12/22	2033	03/11/2022			Bond Future	113.6197		113.6197	113.6446	113.6446	0.022	0.0000	0.0000	0
2021/12/22	2037	03/02/2022	11.45	Call	Bond Future	5,553.4700		5.5535	5,577.2100	5.5772	0.427	0	0	0
2021/12/22	2037	03/02/2022	11.46	Call	Bond Future	5,608.6300		5.6086	5,631.6900	5.6317	0.411	0	0	0
2021/12/22	2037	03/02/2022	11.47	Put	Bond Future	149.7200		0.1497	183.2700	0.1833	22.408	0	0	0
2021/12/22	2037	03/02/2022			Bond Future	10.5869		84.6753	10.5886	84.6641	0.016	0.0000	0.0000	119,325
2021/12/22	2037	03/02/2022	11.45	Put	Bond Future	158.2100		0.1582	193.1100	0.1931	22.059	0	0	0
2021/12/22	2037	03/02/2022	11.46	Put	Bond Future	153.9100		0.1539	188.1300	0.1881	22.234	0	0	0
2021/12/22	2037	03/02/2022	11.47	Call	Bond Future	5,663.8300		5.6638	5,686.2200	5.6862	0.395	0	0	0
2021/12/22	2037	05/05/2022	11.82	Call	Bond Future	7,008.8200		7.0088	7,019.2800	7.0193	0.149	0	0	0
2021/12/22	2037	05/05/2022	11.83	Call	Bond Future	7,056.8900		7.0569	7,067.1700	7.0672	0.146	0	0	0
2021/12/22	2037	05/05/2022	11.84	Put	Bond Future	697.1900		0.6972	720.1400	0.7201	3.292	0	0	0
2021/12/22	2037	05/05/2022			Bond Future	10.7762		85.6773	10.7782	85.6644	0.019	0.0000	0.0000	11,855
2021/12/22	2037	05/05/2022	11.82	Put	Bond Future	714.5900		0.7146	737.8900	0.7379	3.261	0	0	0
2021/12/22	2037	05/05/2022	11.83	Put	Bond Future	705.8400		0.7058	728.9600	0.7290	3.276	0	0	0
2021/12/22	2037	05/05/2022	11.84	Call	Bond Future	7,105.0000		7.1050	7,115.1100	7.1151	0.142	0	0	0
2021/12/22	2037	04/08/2022	11.95	Call	Bond Future	7,002.5000		7.0025	7,041.7900	7.0418	0.561	0	0	0
2021/12/22	2037	04/08/2022	11.95	Put	Bond Future	1,271.3100		1.2713	1,324.0200	1.3240	4.146	0	0	1,050
2021/12/22	2037	04/08/2022	10.91	Put	Bond Future	3,368.8700		3.3689	3,435.7500	3.4357	1.985	0	0	0
2021/12/22	2037	04/08/2022	10.89	Call	Bond Future	2,890.2100		2.8902	2,943.7500	2.9438	1.852	0	0	0
2021/12/22	2037	04/08/2022	10.89	Put	Bond Future	3,432.0200		3.4320	3,498.9800	3.4990	1.951	0	0	0
2021/12/22	2037	04/08/2022	10.90	Call	Bond Future	2,921.3500		2.9213	2,974.8400	2.9748	1.831	0	0	0
2021/12/22	2037	04/08/2022			Bond Future	10.9768		82.4189	10.9789	82.4055	0.020	0.0000	0.0000	0
2021/12/22	2037	04/08/2022	10.91	Call	Bond Future	2,952.3800		2.9524	3,005.8400	3.0058	1.811	0	0	0
2021/12/22	2037	04/08/2022	11.21	Call	Bond Future	3,962.8500		3.9629	4,013.4100	4.0134	1.276	0	0	1,050
2021/12/22	2037	04/08/2022	11.21	Put	Bond Future	2,532.6800		2.5327	2,596.6600	2.5967	2.526	0	0	0
2021/12/22	2037	04/08/2022	11.42	Call	Bond Future	4,760.0500		4.7600	4,808.7500	4.8088	1.023	0	0	0
2021/12/22	2037	04/08/2022	11.42	Put	Bond Future	2,073.3800		2.0734	2,135.5000	2.1355	2.996	0	0	50
2021/12/22	2037	04/08/2022	10.10	Call	Bond Future	963.4800		0.9635	1,000.5800	1.0006	3.851	0	0	50
2021/12/22	2037	04/08/2022	10.10	Put	Bond Future	6,687.4500		6.6875	6,737.9700	6.7380	0.755	0	0	0
2021/12/22	2037	04/08/2022	10.90	Put	Bond Future	3,400.4600		3.4005	3,467.3700	3.4674	1.968	0	0	50
2021/12/22	2037	03/11/2022	11.32	Call	Bond Future	4,174.8900		4.1749	4,226.3700	4.2264	1.233	0	0	0
2021/12/22	2037	03/11/2022	11.30	Put	Bond Future	3,304.6400		3.3046	3,370.1600	3.3702	1.983	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
2021/12/22	2037	03/11/2022	11.31	Call	Bond Future	4,141.7000	4.1417	4,192.9700	4.1930	1.238	0	0	0
2021/12/22	2037	03/11/2022	11.31	Put	Bond Future	3,278.1000	3.2781	3,343.5300	3.3435	1.996	0	0	0
2021/12/22	2037	03/11/2022			Bond Future	11.1662	83.4921	11.1685	83.4779	0.021	0.0000	0.0000	0
2021/12/22	2037	03/11/2022	11.32	Put	Bond Future	3,251.7500	3.2518	3,317.3900	3.3174	2.019	0	0	0
2021/12/22	2037	03/11/2022	11.30	Call	Bond Future	4,108.6300	4.1086	4,159.9900	4.1600	1.250	0	0	0
2021/12/22	2038	03/02/2022			Bond Future	125.9487	125.9487	125.9805	125.9805	0.025	0.0000	0.0000	6,294
2021/12/22	2038	05/05/2022			Bond Future	127.4693	127.4693	127.4992	127.4992	0.023	0.0000	0.0000	677
2021/12/22	2038	04/08/2022			Bond Future	127.2399	127.2399	127.2695	127.2695	0.023	0.0000	0.0000	0
2021/12/22	2038	03/11/2022			Bond Future	128.8492	128.8492	128.8785	128.8785	0.023	0.0000	0.0000	0
2021/12/22	2040	03/02/2022	11.57	Put	Bond Future	190.1100	0.1901	192.7800	0.1928	1.404	0	0	0
2021/12/22	2040	03/02/2022	11.58	Put	Bond Future	185.1100	0.1851	187.7700	0.1878	1.437	0	0	0
2021/12/22	2040	03/02/2022	11.59	Call	Bond Future	5,993.4300	5.9934	6,090.5200	6.0905	1.620	0	0	0
2021/12/22	2040	03/02/2022			Bond Future	10.7194	86.6081	10.7060	86.7025	(0.125)	0.0000	0.0000	89,889
2021/12/22	2040	03/02/2022	10.60	Call	Bond Future	1,171.3300	1.1713	1,237.4900	1.2375	5.648	0	0	2,000
2021/12/22	2040	03/02/2022	10.60	Put	Bond Future	2,020.0400	2.0200	1,991.8100	1.9918	(1.397)	0	0	0
2021/12/22	2040	03/02/2022	11.57	Call	Bond Future	5,876.8100	5.8768	5,973.8700	5.9739	1.652	0	0	0
2021/12/22	2040	03/02/2022	11.58	Call	Bond Future	5,935.1000	5.9351	6,032.1500	6.0322	1.635	0	0	0
2021/12/22	2040	03/02/2022	11.59	Put	Bond Future	180.2300	0.1802	182.9300	0.1829	1.498	0	0	0
2021/12/22	2040	05/05/2022	13.04	Call	Bond Future	13,081.6100	13.0816	13,181.1400	13.1811	0.761	0	0	0
2021/12/22	2040	05/05/2022	13.04	Put	Bond Future	193.5700	0.1936	199.2900	0.1993	2.955	0	0	1,200
2021/12/22	2040	05/05/2022	11.91	Put	Bond Future	765.0400	0.7650	776.3700	0.7764	1.481	0	0	0
2021/12/22	2040	05/05/2022	11.92	Call	Bond Future	7,310.4500	7.3104	7,415.7100	7.4157	1.440	0	0	0
2021/12/22	2040	05/05/2022	11.92	Put	Bond Future	755.6900	0.7557	767.1400	0.7671	1.515	0	0	0
2021/12/22	2040	05/05/2022	10.57	Call	Bond Future	1,623.7600	1.6238	1,687.5100	1.6875	3.926	0	0	1,200
2021/12/22	2040	05/05/2022	10.57	Put	Bond Future	3,962.4900	3.9625	3,932.4300	3.9324	(0.759)	0	0	0
2021/12/22	2040	05/05/2022			Bond Future	10.9034	87.6331	10.8898	87.7269	(0.125)	0.0000	0.0000	8,568
2021/12/22	2040	05/05/2022	11.90	Call	Bond Future	7,207.9900	7.2080	7,313.1500	7.3132	1.459	0	0	0
2021/12/22	2040	05/05/2022	11.90	Put	Bond Future	774.3700	0.7744	785.7200	0.7857	1.466	0	0	0
2021/12/22	2040	05/05/2022	11.91	Call	Bond Future	7,259.2700	7.2593	7,364.4100	7.3644	1.448	0	0	0
2021/12/22	2040	05/05/2022	9.82	Call	Bond Future	310.9300	0.3109	332.2800	0.3323	6.866	0	0	1,200
2021/12/22	2040	05/05/2022	9.82	Put	Bond Future	8,288.5800	8.2886	8,216.1200	8.2161	(0.874)	0	0	0
2021/12/22	2040	04/08/2022	12.24	Put	Bond Future	1,118.7200	1.1187	1,245.1100	1.2451	11.298	0	0	460
2021/12/22	2040	04/08/2022	11.05	Call	Bond Future	3,174.3200	3.1743	3,363.5800	3.3636	5.962	0	0	0
2021/12/22	2040	04/08/2022	11.05	Put	Bond Future	3,497.3700	3.4974	3,592.1600	3.5922	2.710	0	0	0
2021/12/22	2040	04/08/2022	9.70	Put	Bond Future	10,611.4900	10.6115	10,558.4300	10.5584	(0.500)	0	0	0
2021/12/22	2040	04/08/2022			Bond Future	11.0983	84.1468	11.0841	84.2412	(0.127)	0.0000	0.0000	0
2021/12/22	2040	04/08/2022	12.24	Call	Bond Future	8,227.1300	8.2271	8,447.9900	8.4480	2.685	0	0	0
2021/12/22	2040	04/08/2022	11.03	Call	Bond Future	3,106.9500	3.1069	3,295.1200	3.2951	6.056	0	0	0
2021/12/22	2040	04/08/2022	11.03	Put	Bond Future	3,564.4700	3.5645	3,658.1700	3.6582	2.629	0	0	0
2021/12/22	2040	04/08/2022	11.04	Call	Bond Future	3,140.5500	3.1406	3,329.2700	3.3293	6.009	0	0	0
2021/12/22	2040	04/08/2022	11.04	Put	Bond Future	3,530.7900	3.5308	3,625.0400	3.6250	2.669	0	0	0
2021/12/22	2040	04/08/2022	9.70	Call	Bond Future	405.2600	0.4053	446.6700	0.4467	10.218	0	0	460
2021/12/22	2040	04/08/2022	10.70	Call	Bond Future	2,084.4000	2.0844	2,271.8400	2.2718	8.993	0	0	460
2021/12/22	2040	04/08/2022	10.70	Put	Bond Future	4,810.0400	4.8100	4,903.0100	4.9030	1.933	0	0	0
2021/12/22	2040	03/11/2022	11.41	Put	Bond Future	3,562.2500	3.5623	3,598.5700	3.5986	1.020	0	0	0
2021/12/22	2040	03/11/2022	11.39	Call	Bond Future	4,319.3200	4.3193	4,450.4200	4.4504	3.035	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
2021/12/22	2040	03/11/2022	11.40	Call	Bond Future	4,354.6100	4.3546	4,485.8700	4.4859	3.014	0	0	0
2021/12/22	2040	03/11/2022			Bond Future	11.2817	85.2430	11.2671	85.3381	(0.130)	0.0000	0.0000	0
2021/12/22	2040	03/11/2022	11.41	Call	Bond Future	4,390.0200	4.3900	4,521.4500	4.5214	2.994	0	0	0
2021/12/22	2040	03/11/2022	11.39	Put	Bond Future	3,619.7600	3.6198	3,655.7500	3.6557	0.994	0	0	0
2021/12/22	2040	03/11/2022	11.40	Put	Bond Future	3,590.9100	3.5909	3,627.0600	3.6271	1.007	0	0	0
2021/12/22	2044	03/02/2022	11.59	Call	Bond Future	5,838.6600	5.8387	5,936.0900	5.9361	1.669	0	0	0
2021/12/22	2044	03/02/2022	11.59	Put	Bond Future	206.4700	0.2065	210.6000	0.2106	2.000	0	0	0
2021/12/22	2044	03/02/2022	11.60	Call	Bond Future	5,897.2700	5.8973	5,994.6700	5.9947	1.652	0	0	0
2021/12/22	2044	03/02/2022	11.60	Put	Bond Future	201.1800	0.2012	205.2800	0.2053	2.038	0	0	0
2021/12/22	2044	03/02/2022			Bond Future	10.7598	83.3764	10.7468	83.4697	(0.120)	0.0000	0.0000	59,672
2021/12/22	2044	03/02/2022	11.61	Call	Bond Future	5,955.8700	5.9559	6,053.2400	6.0532	1.635	0	0	0
2021/12/22	2044	03/02/2022	11.61	Put	Bond Future	195.9700	0.1960	200.0400	0.2000	2.077	0	0	0
2021/12/22	2044	05/05/2022	11.91	Call	Bond Future	7,190.9400	7.1909	7,296.6400	7.2966	1.470	0	0	0
2021/12/22	2044	05/05/2022	11.91	Put	Bond Future	805.8400	0.8058	818.6500	0.8186	1.590	0	0	0
2021/12/22	2044	05/05/2022	11.92	Call	Bond Future	7,242.3400	7.2423	7,348.1500	7.3482	1.461	0	0	0
2021/12/22	2044	05/05/2022	11.92	Put	Bond Future	796.1600	0.7962	809.0800	0.8091	1.623	0	0	0
2021/12/22	2044	05/05/2022			Bond Future	10.9345	84.3630	10.9213	84.4559	(0.121)	0.0000	0.0000	5,735
2021/12/22	2044	05/05/2022	11.93	Call	Bond Future	7,293.7800	7.2938	7,399.5500	7.3996	1.450	0	0	0
2021/12/22	2044	05/05/2022	11.93	Put	Bond Future	786.6100	0.7866	799.4900	0.7995	1.637	0	0	0
2021/12/22	2044	04/08/2022	11.08	Call	Bond Future	3,235.4700	3.2355	3,430.5700	3.4306	6.030	0	0	0
2021/12/22	2044	04/08/2022	11.08	Put	Bond Future	3,502.5800	3.5026	3,604.1000	3.6041	2.898	0	0	0
2021/12/22	2044	04/08/2022	11.09	Call	Bond Future	3,270.0500	3.2700	3,465.9100	3.4659	5.990	0	0	0
2021/12/22	2044	04/08/2022	11.09	Put	Bond Future	3,468.7400	3.4687	3,571.0200	3.5710	2.949	0	0	0
2021/12/22	2044	04/08/2022			Bond Future	11.1191	80.9638	11.1054	81.0574	(0.123)	0.0000	0.0000	0
2021/12/22	2044	04/08/2022	11.10	Call	Bond Future	3,305.0600	3.3051	3,501.1600	3.5012	5.933	0	0	0
2021/12/22	2044	04/08/2022	11.10	Put	Bond Future	3,435.4300	3.4354	3,537.9500	3.5380	2.984	0	0	0
2021/12/22	2044	03/11/2022	11.40	Put	Bond Future	3,651.6500	3.6517	3,690.9500	3.6910	1.076	0	0	0
2021/12/22	2044	03/11/2022	11.41	Call	Bond Future	4,395.0500	4.3950	4,528.6000	4.5286	3.039	0	0	0
2021/12/22	2044	03/11/2022	11.41	Put	Bond Future	3,622.0100	3.6220	3,661.4900	3.6615	1.090	0	0	0
2021/12/22	2044	03/11/2022			Bond Future	11.2926	82.0187	11.2784	82.1128	(0.125)	0.0000	0.0000	0
2021/12/22	2044	03/11/2022	11.39	Call	Bond Future	4,323.7400	4.3237	4,456.9500	4.4569	3.081	0	0	0
2021/12/22	2044	03/11/2022	11.39	Put	Bond Future	3,681.4900	3.6815	3,720.6300	3.7206	1.063	0	0	0
2021/12/22	2044	03/11/2022	11.40	Call	Bond Future	4,359.3400	4.3593	4,492.7100	4.4927	3.059	0	0	0
2021/12/22	2046	03/02/2022			Bond Future	117.0151	117.0151	117.0442	117.0442	0.025	0.0000	0.0000	15,506
2021/12/22	2046	05/05/2022			Bond Future	116.5406	116.5406	116.5681	116.5681	0.024	0.0000	0.0000	171
2021/12/22	2046	04/08/2022			Bond Future	117.9905	117.9905	118.0178	118.0178	0.023	0.0000	0.0000	0
2021/12/22	2046	03/11/2022			Bond Future	117.5583	117.5583	117.5852	117.5852	0.023	0.0000	0.0000	0
2021/12/22	2050	03/02/2022			Bond Future	119.6899	119.6899	119.2653	119.2653	(0.355)	0.0000	0.0000	9,280
2021/12/22	2050	05/05/2022			Bond Future	121.1347	121.1347	120.7028	120.7028	(0.356)	0.0000	0.0000	379
2021/12/22	2050	04/08/2022			Bond Future	120.6259	120.6259	120.1882	120.1882	(0.363)	0.0000	0.0000	0
2021/12/22	2050	03/11/2022			Bond Future	122.1516	122.1516	121.7076	121.7076	(0.363)	0.0000	0.0000	0
2021/12/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	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
2021/12/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	AL37	03/02/2022			Index Future	816.3070	816.3070	813.3700	813.3700	(0.360)	0.0000	0.0000	0
2021/12/22	AL37	05/05/2022			Index Future	825.9520	825.9520	822.9770	822.9770	(0.360)	0.0000	0.0000	0
2021/12/22	AL37	04/08/2022			Index Future	835.9170	835.9170	832.9050	832.9050	(0.360)	0.0000	0.0000	0
2021/12/22	AL37	03/11/2022			Index Future	846.3970	846.3970	843.3460	843.3460	(0.360)	0.0000	0.0000	0
2021/12/22	AL7T	03/02/2022			Index Future	932.0620	932.0620	928.6180	928.6180	(0.370)	0.0000	0.0000	0
2021/12/22	AL7T	05/05/2022			Index Future	943.0750	943.0750	939.5860	939.5860	(0.370)	0.0000	0.0000	0
2021/12/22	AL7T	04/08/2022			Index Future	954.4530	954.4530	950.9210	950.9210	(0.370)	0.0000	0.0000	0
2021/12/22	AL7T	03/11/2022			Index Future	966.4180	966.4180	962.8400	962.8400	(0.370)	0.0000	0.0000	0
2021/12/22	ALBI	03/02/2022			Index Future	826.5930	826.5930	825.3150	825.3150	(0.155)	0.0000	0.0000	193
2021/12/22	ALBI	05/05/2022			Index Future	836.3600	836.3600	835.0640	835.0640	(0.155)	0.0000	0.0000	29
2021/12/22	ALBI	04/08/2022			Index Future	846.4500	846.4500	845.1370	845.1370	(0.155)	0.0000	0.0000	0
2021/12/22	ALBI	03/11/2022			Index Future	857.0620	857.0620	855.7310	855.7310	(0.155)	0.0000	0.0000	0
2021/12/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	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
2021/12/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/22	ES33	03/02/2022			Bond Future	11.3216	78.6661	11.3161	78.6950	(0.049)	0.0000	0.0000	263
2021/12/22	ES33	05/05/2022			Bond Future	11.5543	75.8382	11.5488	75.8662	(0.047)	0.0000	0.0000	87
2021/12/22	ES33	04/08/2022			Bond Future	11.7972	76.7342	11.7916	76.7621	(0.048)	0.0000	0.0000	0
2021/12/22	ES33	03/11/2022			Bond Future	12.0435	73.9756	12.0377	74.0033	(0.048)	0.0000	0.0000	0
2021/12/22	ES42	03/02/2022			Bond Future	11.8004	77.2340	11.7856	77.3230	(0.125)	0.0000	0.0000	3,579
2021/12/22	ES42	05/05/2022			Bond Future	12.0194	73.9081	12.0042	73.9968	(0.126)	0.0000	0.0000	1,190
2021/12/22	ES42	04/08/2022			Bond Future	12.2418	74.7795	12.2261	74.8689	(0.129)	0.0000	0.0000	0
2021/12/22	ES42	03/11/2022			Bond Future	12.4679	71.5168	12.4515	71.6068	(0.131)	0.0000	0.0000	0
2021/12/22	GOVI	03/02/2022	792.76	Call	GOVI	229,820.0000	22.9820	216,340.0000	21.6340	(5.865)	0	0	0
2021/12/22	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	03/02/2022			GOVI	815.7420	815.7420	814.3940	814.3940	(0.165)	0.0000	0.0000	987
2021/12/22	GOVI	03/02/2022	792.74	Call	GOVI	230,020.0000	23.0020	216,540.0000	21.6540	(5.860)	0	0	0
2021/12/22	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	03/02/2022	792.75	Call	GOVI	229,920.0000	22.9920	216,440.0000	21.6440	(5.863)	0	0	0
2021/12/22	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	05/05/2022	788.25	Call	GOVI	371,310.0000	37.1310	357,640.0000	35.7640	(3.682)	0	0	0

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2021/12/22	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	05/05/2022			GOVI	825.3810	825.3810	824.0140	824.0140	(0.166)	0.0000	0.0000	0
2021/12/22	GOVI	05/05/2022	788.23	Call	GOVI	371,510.0000	37.1510	357,840.0000	35.7840	(3.680)	0	0	0
2021/12/22	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	05/05/2022	788.24	Call	GOVI	371,410.0000	37.1410	357,740.0000	35.7740	(3.681)	0	0	0
2021/12/22	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	04/08/2022	819.28	Call	GOVI	160,590.0000	16.0590	146,740.0000	14.6740	(8.624)	0	0	0
2021/12/22	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	04/08/2022			GOVI	835.3390	835.3390	833.9540	833.9540	(0.166)	0.0000	0.0000	0
2021/12/22	GOVI	04/08/2022	819.26	Call	GOVI	160,790.0000	16.0790	146,940.0000	14.6940	(8.614)	0	0	0
2021/12/22	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	04/08/2022	819.27	Call	GOVI	160,690.0000	16.0690	146,840.0000	14.6840	(8.619)	0	0	0
2021/12/22	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	03/11/2022	820.41	Call	GOVI	254,010.0000	25.4010	239,980.0000	23.9980	(5.523)	0	0	0
2021/12/22	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	03/11/2022	820.42	Call	GOVI	253,910.0000	25.3910	239,880.0000	23.9880	(5.526)	0	0	0
2021/12/22	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GOVI	03/11/2022			GOVI	845.8110	845.8110	844.4080	844.4080	(0.166)	0.0000	0.0000	0
2021/12/22	GOVI	03/11/2022	820.43	Call	GOVI	253,810.0000	25.3810	239,780.0000	23.9780	(5.528)	0	0	0
2021/12/22	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/22	IGOV	03/02/2022			Index Future	307.7860	307.7860	307.6420	307.6420	(0.047)	0.0000	0.0000	483
2021/12/22	IGOV	05/05/2022			Index Future	311.4990	311.4990	311.3520	311.3520	(0.047)	0.0000	0.0000	16
2021/12/22	IGOV	04/08/2022			Index Future	315.3320	315.3320	315.1830	315.1830	(0.047)	0.0000	0.0000	0
2021/12/22	IGOV	03/11/2022			Index Future	319.3590	319.3590	319.2080	319.2080	(0.047)	0.0000	0.0000	0
2021/12/22	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/22	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/22	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/22	JBAF	19/01/2022			Jibar Tradeable Future	3.9250	96.0750	3.9250	96.0750	0.000	0.0000	0.0000	0
2021/12/22	JBAF	16/02/2022			Jibar Tradeable Future	4.1500	95.8500	4.1600	95.8400	0.241	0.0000	0.0000	0
2021/12/22	JBAF	16/03/2022			Jibar Tradeable Future	4.2050	95.7950	4.2350	95.7650	0.713	0.0000	0.0000	0
2021/12/22	JBAF	20/04/2022			Jibar Tradeable Future	4.5100	95.4900	4.5200	95.4800	0.222	0.0000	0.0000	0
2021/12/22	JBAF	18/05/2022			Jibar Tradeable Future	4.5500	95.4500	4.5800	95.4200	0.659	0.0000	0.0000	0
2021/12/22	JBAF	15/06/2022			Jibar Tradeable Future	4.7950	95.2050	4.8350	95.1650	0.834	0.0000	0.0000	72
2021/12/22	JBAF	21/09/2022			Jibar Tradeable Future	5.1400	94.8600	5.2100	94.7900	1.362	0.0000	0.0000	0
2021/12/22	JBAF	21/12/2022			Jibar Tradeable Future	5.5850	94.4150	5.6550	94.3450	1.253	0.0000	0.0000	68
2021/12/22	JBAF	15/03/2023			Jibar Tradeable Future	5.7650	94.2350	5.9050	94.0950	2.428	0.0000	0.0000	0
2021/12/22	JBAF	21/06/2023			Jibar Tradeable Future	6.0900	93.9100	6.1700	93.8300	1.314	0.0000	0.0000	0
2021/12/22	JBAF	20/09/2023			Jibar Tradeable Future	6.2650	93.7350	6.3550	93.6450	1.437	0.0000	0.0000	75
2021/12/22	JBAF	20/12/2023			Jibar Tradeable Future	6.4050	93.5950	6.5250	93.4750	1.874	0.0000	0.0000	0
2021/12/22	R023	03/02/2022	5.08	Call	Bond Future	136.4000	0.1364	113.2600	0.1133	(16.965)	0	0	0
2021/12/22	R023	03/02/2022	5.08	Put	Bond Future	208.2500	0.2082	229.8200	0.2298	10.358	0	0	0
2021/12/22	R023	03/02/2022			Bond Future	5.1494	106.0801	5.1926	106.0354	0.839	0.0000	0.0000	16,431
2021/12/22	R023	03/02/2022	5.06	Call	Bond Future	127.0600	0.1271	104.4500	0.1045	(17.795)	0	0	0
2021/12/22	R023	03/02/2022	5.06	Put	Bond Future	219.6400	0.2196	241.7400	0.2417	10.062	0	0	0
2021/12/22	R023	03/02/2022	5.07	Call	Bond Future	131.6800	0.1317	108.7300	0.1087	(17.429)	0	0	0
2021/12/22	R023	03/02/2022	5.07	Put	Bond Future	213.9000	0.2139	235.6600	0.2357	10.173	0	0	0
2021/12/22	R023	05/05/2022	6.31	Call	Bond Future	883.0700	0.8831	843.7200	0.8437	(4.456)	0	0	0
2021/12/22	R023	05/05/2022	6.31	Put	Bond Future	55.6800	0.0557	63.4400	0.0634	13.937	0	0	0
2021/12/22	R023	05/05/2022			Bond Future	5.2620	103.4244	5.3213	103.3773	1.127	0.0000	0.0000	835
2021/12/22	R023	05/05/2022	6.29	Call	Bond Future	869.0700	0.8691	830.0800	0.8301	(4.486)	0	0	0
2021/12/22	R023	05/05/2022	6.29	Put	Bond Future	57.3700	0.0574	65.4900	0.0655	14.154	0	0	0
2021/12/22	R023	05/05/2022	6.30	Call	Bond Future	876.0700	0.8761	836.8200	0.8368	(4.480)	0	0	0
2021/12/22	R023	05/05/2022	6.30	Put	Bond Future	56.5200	0.0565	64.3800	0.0644	13.907	0	0	0
2021/12/22	R023	04/08/2022	6.05	Call	Bond Future	460.4600	0.4605	434.8800	0.4349	(5.555)	0	0	0
2021/12/22	R023	04/08/2022	6.05	Put	Bond Future	115.5600	0.1156	138.7100	0.1387	20.033	0	0	0
2021/12/22	R023	04/08/2022			Bond Future	5.4258	104.6556	5.5138	104.6069	1.621	0.0000	0.0000	0
2021/12/22	R023	04/08/2022	6.03	Call	Bond Future	452.1400	0.4521	426.9000	0.4269	(5.582)	0	0	0
2021/12/22	R023	04/08/2022	6.03	Put	Bond Future	118.2500	0.1182	141.7400	0.1417	19.865	0	0	0
2021/12/22	R023	04/08/2022	6.04	Call	Bond Future	456.2800	0.4563	430.8800	0.4309	(5.567)	0	0	0
2021/12/22	R023	04/08/2022	6.04	Put	Bond Future	116.8900	0.1169	140.2200	0.1402	19.959	0	0	0
2021/12/22	R023	03/11/2022	6.25	Call	Bond Future	375.7900	0.3758	239.0500	0.2391	(36.387)	0	0	0
2021/12/22	R023	03/11/2022	6.25	Put	Bond Future	221.1700	0.2212	133.9600	0.1340	(39.431)	0	0	0
2021/12/22	R023	03/11/2022	6.26	Call	Bond Future	377.9500	0.3780	241.2300	0.2412	(36.174)	0	0	0
2021/12/22	R023	03/11/2022	6.26	Put	Bond Future	220.2700	0.2203	133.0800	0.1331	(39.583)	0	0	0
2021/12/22	R023	03/11/2022			Bond Future	5.7469	102.0750	5.9079	102.0255	2.802	0.0000	0.0000	0
2021/12/22	R023	03/11/2022	6.27	Call	Bond Future	380.1100	0.3801	243.0500	0.2430	(36.058)	0	0	0
2021/12/22	R023	03/11/2022	6.27	Put	Bond Future	219.3600	0.2194	131.8300	0.1318	(39.902)	0	0	0
2021/12/22	R035	03/02/2022	9.92	Call	Bond Future	357.6200	0.3576	424.8200	0.4248	18.791	0	0	200
2021/12/22	R035	03/02/2022	9.92	Put	Bond Future	3,444.3000	3.4443	3,420.1700	3.4202	(0.701)	0	0	0
2021/12/22	R035	03/02/2022	11.73	Call	Bond Future	8,239.6300	8.2396	8,335.1800	8.3352	1.160	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
2021/12/22	R035	03/02/2022	11.73	Put	Bond Future	38.7200	0.0387	42.9400	0.0429	10.899	0	0	280
2021/12/22	R035	03/02/2022	11.28	Call	Bond Future	5,737.0900	5.7371	5,848.5000	5.8485	1.942	0	0	0
2021/12/22	R035	03/02/2022	11.28	Put	Bond Future	148.5200	0.1485	168.6000	0.1686	13.520	0	0	200
2021/12/22	R035	03/02/2022	11.33	Put	Bond Future	129.2900	0.1293	145.8700	0.1459	12.824	0	0	500
2021/12/22	R035	03/02/2022	11.39	Call	Bond Future	6,347.6900	6.3477	6,451.9100	6.4519	1.642	0	0	0
2021/12/22	R035	03/02/2022	11.39	Put	Bond Future	109.3800	0.1094	122.2700	0.1223	11.785	0	0	683
2021/12/22	R035	03/02/2022	11.22	Call	Bond Future	5,406.2600	5.4063	5,521.1800	5.5212	2.126	0	0	0
2021/12/22	R035	03/02/2022	11.22	Put	Bond Future	175.2000	0.1752	198.7900	0.1988	13.465	0	0	0
2021/12/22	R035	03/02/2022	11.23	Call	Bond Future	5,461.2700	5.4613	5,575.7600	5.5758	2.096	0	0	0
2021/12/22	R035	03/02/2022	11.23	Put	Bond Future	170.4700	0.1705	193.6300	0.1936	13.586	0	0	0
2021/12/22	R035	03/02/2022	11.03	Call	Bond Future	4,377.1300	4.3771	4,500.1100	4.5001	2.810	0	0	0
2021/12/22	R035	03/02/2022	11.05	Put	Bond Future	277.6400	0.2776	308.4300	0.3084	11.090	0	0	1,600
2021/12/22	R035	03/02/2022	11.11	Call	Bond Future	4,806.2000	4.8062	4,925.7400	4.9257	2.487	0	0	0
2021/12/22	R035	03/02/2022	10.35	Call	Bond Future	1,350.6500	1.3506	1,452.6900	1.4527	7.555	0	0	1,600
2021/12/22	R035	03/02/2022	10.35	Put	Bond Future	1,560.5900	1.5606	1,571.3000	1.5713	0.686	0	0	0
2021/12/22	R035	03/02/2022	10.61	Call	Bond Future	2,330.1800	2.3302	2,451.8200	2.4518	5.220	0	0	0
2021/12/22	R035	03/02/2022	10.61	Put	Bond Future	862.3300	0.8623	892.6400	0.8926	3.515	0	0	200
2021/12/22	R035	03/02/2022	10.65	Call	Bond Future	2,503.4800	2.5035	2,628.1600	2.6282	4.980	0	0	0
2021/12/22	R035	03/02/2022	10.24	Put	Bond Future	1,955.0600	1.9551	1,957.2300	1.9572	0.111	0	0	0
2021/12/22	R035	03/02/2022	10.26	Call	Bond Future	1,077.8400	1.0778	1,172.3700	1.1724	8.770	0	0	200
2021/12/22	R035	03/02/2022	10.26	Put	Bond Future	1,879.2300	1.8792	1,882.4300	1.8824	0.170	0	0	0
2021/12/22	R035	03/02/2022	10.34	Call	Bond Future	1,318.6300	1.3186	1,419.8700	1.4199	7.678	0	0	0
2021/12/22	R035	03/02/2022	10.34	Put	Bond Future	1,594.0100	1.5940	1,603.9200	1.6039	0.622	0	0	500
2021/12/22	R035	03/02/2022			Bond Future	10.3821	93.2918	10.3682	93.3831	(0.135)	0.0000	0.0000	108,562
2021/12/22	R035	03/02/2022	9.70	Call	Bond Future	139.4500	0.1395	174.9300	0.1749	25.443	0	0	683
2021/12/22	R035	03/02/2022	9.70	Put	Bond Future	4,748.9000	4.7489	4,693.0500	4.6931	(1.176)	0	0	0
2021/12/22	R035	03/02/2022	10.10	Call	Bond Future	673.5900	0.6736	761.8100	0.7618	13.097	0	0	280
2021/12/22	R035	03/02/2022	10.10	Put	Bond Future	2,540.2700	2.5403	2,537.1600	2.5372	(0.122)	0	0	0
2021/12/22	R035	03/02/2022	11.88	Call	Bond Future	9,069.0100	9.0690	9,163.1000	9.1631	1.037	0	0	0
2021/12/22	R035	03/02/2022	11.88	Put	Bond Future	23.7000	0.0237	26.4600	0.0265	11.646	0	0	1,800
2021/12/22	R035	03/02/2022	11.33	Call	Bond Future	6,014.1100	6.0141	6,122.0200	6.1220	1.794	0	0	0
2021/12/22	R035	03/02/2022	11.24	Call	Bond Future	5,516.3200	5.5163	5,630.4000	5.6304	2.068	0	0	0
2021/12/22	R035	03/02/2022	11.24	Put	Bond Future	165.8500	0.1659	188.6000	0.1886	13.717	0	0	0
2021/12/22	R035	03/02/2022	11.03	Put	Bond Future	292.8800	0.2929	324.5300	0.3245	10.806	0	0	280
2021/12/22	R035	03/02/2022	11.05	Call	Bond Future	4,483.6700	4.4837	4,605.7900	4.6058	2.724	0	0	0
2021/12/22	R035	03/02/2022	11.11	Put	Bond Future	236.3500	0.2364	264.5600	0.2646	11.936	0	0	200
2021/12/22	R035	03/02/2022	10.65	Put	Bond Future	781.5100	0.7815	814.8600	0.8149	4.267	0	0	683
2021/12/22	R035	03/02/2022	10.24	Call	Bond Future	1,021.4900	1.0215	1,114.9900	1.1150	9.153	0	0	500
2021/12/22	R035	05/05/2022	11.63	Call	Bond Future	7,002.9000	7.0029	7,152.4200	7.1524	2.135	0	0	0
2021/12/22	R035	05/05/2022	11.63	Put	Bond Future	648.7100	0.6487	707.4100	0.7074	9.049	0	0	0
2021/12/22	R035	05/05/2022	11.64	Call	Bond Future	7,051.7100	7.0517	7,200.5900	7.2006	2.111	0	0	0
2021/12/22	R035	05/05/2022	11.64	Put	Bond Future	640.5900	0.6406	698.6500	0.6986	9.064	0	0	0
2021/12/22	R035	05/05/2022	10.72	Call	Bond Future	3,006.0200	3.0060	3,133.9900	3.1340	4.257	0	0	1,200
2021/12/22	R035	05/05/2022	10.72	Put	Bond Future	2,081.2600	2.0813	2,118.4100	2.1184	1.785	0	0	0
2021/12/22	R035	05/05/2022			Bond Future	10.5731	89.9172	10.5588	90.0080	(0.135)	0.0000	0.0000	8,926
2021/12/22	R035	05/05/2022	11.65	Call	Bond Future	7,100.4300	7.1004	7,248.8100	7.2488	2.090	0	0	0
2021/12/22	R035	05/05/2022	11.65	Put	Bond Future	632.4400	0.6324	690.0000	0.6900	9.101	0	0	0
2021/12/22	R035	05/05/2022	12.64	Call	Bond Future	12,005.8600	12.0059	12,107.0500	12.1070	0.843	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
2021/12/22	R035	05/05/2022	12.64	Put	Bond Future	181.0800	0.1811	191.4500	0.1914	5.727	0	0	1,200
2021/12/22	R035	05/05/2022	10.82	Call	Bond Future	3,378.9500	3.3789	3,516.0400	3.5160	4.057	0	0	0
2021/12/22	R035	05/05/2022	10.82	Put	Bond Future	1,832.6600	1.8327	1,878.9300	1.8789	2.525	0	0	1,200
2021/12/22	R035	04/08/2022	11.13	Put	Bond Future	2,187.6200	2.1876	2,272.8600	2.2729	3.896	0	0	100
2021/12/22	R035	04/08/2022	10.72	Call	Bond Future	2,925.1000	2.9251	3,085.4000	3.0854	5.480	0	0	0
2021/12/22	R035	04/08/2022	10.72	Put	Bond Future	3,257.2700	3.2573	3,326.1000	3.3261	2.113	0	0	0
2021/12/22	R035	04/08/2022	10.73	Call	Bond Future	2,956.9100	2.9569	3,116.9200	3.1169	5.411	0	0	0
2021/12/22	R035	04/08/2022	10.73	Put	Bond Future	3,227.1400	3.2271	3,295.6800	3.2957	2.124	0	0	0
2021/12/22	R035	04/08/2022	9.84	Call	Bond Future	852.4500	0.8525	932.2400	0.9322	9.360	0	0	100
2021/12/22	R035	04/08/2022	9.84	Put	Bond Future	6,888.3600	6.8884	6,876.6800	6.8767	(0.170)	0	0	0
2021/12/22	R035	04/08/2022	10.53	Put	Bond Future	3,872.3200	3.8723	3,942.9400	3.9429	1.824	0	0	0
2021/12/22	R035	04/08/2022	10.64	Call	Bond Future	2,675.8200	2.6758	2,837.0800	2.8371	6.027	0	0	0
2021/12/22	R035	04/08/2022	10.64	Put	Bond Future	3,505.7400	3.5057	3,575.5300	3.5755	1.991	0	0	100
2021/12/22	R035	04/08/2022	9.53	Call	Bond Future	509.0700	0.5091	551.1800	0.5512	8.272	0	0	400
2021/12/22	R035	04/08/2022	9.53	Put	Bond Future	8,679.2800	8.6793	8,629.9200	8.6299	(0.569)	0	0	0
2021/12/22	R035	04/08/2022			Bond Future	10.7738	90.9623	10.7589	91.0538	(0.138)	0.0000	0.0000	0
2021/12/22	R035	04/08/2022	11.13	Call	Bond Future	4,344.3900	4.3444	4,521.1000	4.5211	4.068	0	0	0
2021/12/22	R035	04/08/2022	12.18	Call	Bond Future	8,886.2900	8.8863	9,064.2700	9.0643	2.003	0	0	0
2021/12/22	R035	04/08/2022	12.18	Put	Bond Future	801.7200	0.8017	888.2300	0.8882	10.791	0	0	400
2021/12/22	R035	04/08/2022	10.74	Call	Bond Future	2,988.9000	2.9889	3,148.8800	3.1489	5.352	0	0	0
2021/12/22	R035	04/08/2022	10.74	Put	Bond Future	3,197.2600	3.1973	3,265.7700	3.2658	2.143	0	0	0
2021/12/22	R035	04/08/2022	10.53	Call	Bond Future	2,351.3900	2.3514	2,513.4800	2.5135	6.893	0	0	400
2021/12/22	R035	03/11/2022	11.15	Call	Bond Future	4,172.0000	4.1720	4,332.7700	4.3328	3.854	0	0	0
2021/12/22	R035	03/11/2022	11.15	Put	Bond Future	3,132.0900	3.1321	3,200.8700	3.2009	2.196	0	0	0
2021/12/22	R035	03/11/2022			Bond Future	10.9749	87.6658	10.9596	87.7577	(0.140)	0.0000	0.0000	0
2021/12/22	R035	03/11/2022	11.14	Call	Bond Future	4,138.5800	4.1386	4,299.2400	4.2992	3.882	0	0	0
2021/12/22	R035	03/11/2022	11.14	Put	Bond Future	3,157.6000	3.1576	3,226.2700	3.2263	2.175	0	0	0
2021/12/22	R035	03/11/2022	11.13	Call	Bond Future	4,105.6000	4.1056	4,265.8300	4.2658	3.903	0	0	0
2021/12/22	R035	03/11/2022	11.13	Put	Bond Future	3,183.6000	3.1836	3,251.8400	3.2518	2.143	0	0	0
2021/12/22	R186	03/02/2022	7.30	Call	Bond Future	235.9700	0.2360	167.4700	0.1675	(29.029)	0	0	0
2021/12/22	R186	03/02/2022	7.30	Put	Bond Future	2,119.8800	2.1199	2,429.7100	2.4297	14.615	0	0	0
2021/12/22	R186	03/02/2022			Bond Future	7.7373	112.4206	7.8263	112.0422	1.149	0.0000	0.0000	69,866
2021/12/22	R186	03/02/2022	7.28	Call	Bond Future	219.5000	0.2195	154.5600	0.1546	(29.585)	0	0	0
2021/12/22	R186	03/02/2022	7.28	Put	Bond Future	2,190.5200	2.1905	2,503.9100	2.5039	14.307	0	0	0
2021/12/22	R186	03/02/2022	7.29	Call	Bond Future	227.6200	0.2276	160.9100	0.1609	(29.308)	0	0	0
2021/12/22	R186	03/02/2022	7.29	Put	Bond Future	2,155.0800	2.1551	2,466.7000	2.4667	14.460	0	0	0
2021/12/22	R186	05/05/2022	9.18	Call	Bond Future	5,115.8200	5.1158	4,793.6200	4.7936	(6.298)	0	0	0
2021/12/22	R186	05/05/2022	9.18	Put	Bond Future	260.2900	0.2603	322.9100	0.3229	24.058	0	0	454
2021/12/22	R186	05/05/2022	8.32	Call	Bond Future	2,446.8100	2.4468	2,209.1200	2.2091	(9.714)	0	0	0
2021/12/22	R186	05/05/2022	8.32	Put	Bond Future	932.0000	0.9320	1,079.1300	1.0791	15.786	0	0	0
2021/12/22	R186	05/05/2022	8.14	Call	Bond Future	1,992.7100	1.9927	1,780.2000	1.7802	(10.664)	0	0	454
2021/12/22	R186	05/05/2022	8.14	Put	Bond Future	1,193.9000	1.1939	1,366.2100	1.3662	14.433	0	0	0
2021/12/22	R186	05/05/2022	7.28	Call	Bond Future	486.8800	0.4869	422.2900	0.4223	(13.266)	0	0	435
2021/12/22	R186	05/05/2022	7.28	Put	Bond Future	3,191.8500	3.1919	3,512.0800	3.5121	10.033	0	0	0
2021/12/22	R186	05/05/2022	7.48	Call	Bond Future	731.4000	0.7314	639.0500	0.6391	(12.626)	0	0	3,600
2021/12/22	R186	05/05/2022	7.48	Put	Bond Future	2,609.1300	2.6091	2,901.6000	2.9016	11.209	0	0	0
2021/12/22	R186	05/05/2022			Bond Future	7.9409	113.7499	8.0366	113.3651	1.205	0.0000	0.0000	4,514

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/22	R186	05/05/2022	8.64	Call	Bond Future	3,357.4600	3.3575	3,087.6900	3.0877	(8.035)	0	0	0
2021/12/22	R186	05/05/2022	8.64	Put	Bond Future	584.2300	0.5842	699.2800	0.6993	19.693	0	0	4,035
2021/12/22	R186	05/05/2022	8.94	Call	Bond Future	4,310.4000	4.3104	4,009.4400	4.0094	(6.982)	0	0	0
2021/12/22	R186	05/05/2022	8.94	Put	Bond Future	374.0100	0.3740	457.8700	0.4579	22.422	0	0	454
2021/12/22	R186	05/05/2022	8.31	Call	Bond Future	2,420.6500	2.4206	2,183.8900	2.1839	(9.781)	0	0	0
2021/12/22	R186	05/05/2022	8.31	Put	Bond Future	945.4600	0.9455	1,093.5200	1.0935	15.660	0	0	0
2021/12/22	R186	05/05/2022	8.35	Call	Bond Future	2,526.6000	2.5266	2,285.8700	2.2859	(9.528)	0	0	454
2021/12/22	R186	05/05/2022	8.35	Put	Bond Future	893.0300	0.8930	1,037.1200	1.0371	16.135	0	0	0
2021/12/22	R186	05/05/2022	7.88	Call	Bond Future	1,416.7800	1.4168	1,251.2300	1.2512	(11.685)	0	0	435
2021/12/22	R186	05/05/2022	7.88	Put	Bond Future	1,662.6900	1.6627	1,881.9600	1.8820	13.188	0	0	0
2021/12/22	R186	05/05/2022	8.30	Call	Bond Future	2,394.3600	2.3944	2,158.8000	2.1588	(9.838)	0	0	0
2021/12/22	R186	05/05/2022	8.30	Put	Bond Future	958.8100	0.9588	1,108.0700	1.1081	15.567	0	0	0
2021/12/22	R186	05/05/2022	6.73	Call	Bond Future	166.7900	0.1668	120.7300	0.1207	(27.616)	0	0	3,600
2021/12/22	R186	05/05/2022	6.73	Put	Bond Future	5,186.4300	5.1864	5,525.1900	5.5252	6.532	0	0	0
2021/12/22	R186	04/08/2022	8.15	Call	Bond Future	1,898.3600	1.8984	1,755.2700	1.7553	(7.538)	0	0	0
2021/12/22	R186	04/08/2022	8.15	Put	Bond Future	1,945.0400	1.9450	2,192.4300	2.1924	12.719	0	0	0
2021/12/22	R186	04/08/2022	9.78	Call	Bond Future	6,331.0000	6.3310	6,025.0200	6.0250	(4.833)	0	0	0
2021/12/22	R186	04/08/2022	9.78	Put	Bond Future	390.0200	0.3900	474.5200	0.4745	21.666	0	0	3,600
2021/12/22	R186	04/08/2022	7.96	Call	Bond Future	1,525.8700	1.5259	1,415.1800	1.4152	(7.254)	0	0	3,600
2021/12/22	R186	04/08/2022			Bond Future	8.1623	109.8049	8.2652	109.4144	1.261	0.0000	0.0000	0
2021/12/22	R186	04/08/2022	8.14	Call	Bond Future	1,877.8000	1.8778	1,736.6100	1.7366	(7.519)	0	0	0
2021/12/22	R186	04/08/2022	8.14	Put	Bond Future	1,962.5500	1.9625	2,211.8400	2.2118	12.702	0	0	0
2021/12/22	R186	04/08/2022	6.96	Call	Bond Future	336.4800	0.3365	285.6500	0.2857	(15.106)	0	0	3,600
2021/12/22	R186	04/08/2022	6.96	Put	Bond Future	5,032.3800	5.0324	5,372.0300	5.3720	6.749	0	0	0
2021/12/22	R186	04/08/2022	7.96	Put	Bond Future	2,298.6600	2.2987	2,578.4500	2.5785	12.172	0	0	0
2021/12/22	R186	04/08/2022	8.13	Call	Bond Future	1,857.6900	1.8577	1,717.7200	1.7177	(7.535)	0	0	0
2021/12/22	R186	04/08/2022	8.13	Put	Bond Future	1,980.5200	1.9805	2,231.0300	2.2310	12.649	0	0	0
2021/12/22	R186	03/11/2022	8.53	Call	Bond Future	2,541.1300	2.5411	2,368.0300	2.3680	(6.812)	0	0	0
2021/12/22	R186	03/11/2022	8.53	Put	Bond Future	2,041.2000	2.0412	2,263.7200	2.2637	10.901	0	0	0
2021/12/22	R186	03/11/2022	8.54	Call	Bond Future	2,561.8700	2.5619	2,387.3700	2.3874	(6.811)	0	0	0
2021/12/22	R186	03/11/2022	8.54	Put	Bond Future	2,026.3900	2.0264	2,247.5100	2.2475	10.912	0	0	0
2021/12/22	R186	03/11/2022			Bond Future	8.3898	111.2178	8.5007	110.8222	1.322	0.0000	0.0000	0
2021/12/22	R186	03/11/2022	8.55	Call	Bond Future	2,582.2800	2.5823	2,406.7900	2.4068	(6.796)	0	0	0
2021/12/22	R186	03/11/2022	8.55	Put	Bond Future	2,011.2700	2.0113	2,231.4000	2.2314	10.945	0	0	0
2021/12/22	R197	03/02/2022			Bond Future	322.1134	322.1134	322.1137	322.1137	0.000	0.0000	0.0000	1,132
2021/12/22	R197	05/05/2022			Bond Future	326.0017	326.0017	325.9965	325.9965	(0.002)	0.0000	0.0000	237
2021/12/22	R197	04/08/2022			Bond Future	321.6847	321.6847	321.6778	321.6778	(0.002)	0.0000	0.0000	0
2021/12/22	R197	03/11/2022			Bond Future	325.7538	325.7538	325.7447	325.7447	(0.003)	0.0000	0.0000	0
2021/12/22	R202	03/02/2022			Bond Future	245.3730	245.3730	245.4305	245.4305	0.023	0.0000	0.0000	7,693
2021/12/22	R202	05/05/2022			Bond Future	248.3351	248.3351	248.3890	248.3890	0.022	0.0000	0.0000	413
2021/12/22	R202	04/08/2022			Bond Future	246.9772	246.9772	247.0305	247.0305	0.022	0.0000	0.0000	0
2021/12/22	R202	03/11/2022			Bond Future	250.1009	250.1009	250.1534	250.1534	0.021	0.0000	0.0000	0
2021/12/22	R209	03/02/2022	11.02	Call	Bond Future	3,966.7400	3.9667	4,017.0600	4.0171	1.269	0	0	0
2021/12/22	R209	03/02/2022	11.02	Put	Bond Future	217.6400	0.2176	252.7400	0.2527	16.128	0	0	0
2021/12/22	R209	03/02/2022	11.03	Call	Bond Future	4,013.7200	4.0137	4,063.4300	4.0634	1.239	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
2021/12/22	R209	03/02/2022	11.03	Put	Bond Future	211.7400	0.2117	246.2300	0.2462	16.289	0	0	0
2021/12/22	R209	03/02/2022			Bond Future	10.3388	72.1935	10.3361	72.2088	(0.026)	0.0000	0.0000	20,306
2021/12/22	R209	03/02/2022	11.04	Call	Bond Future	4,060.7500	4.0607	4,109.9100	4.1099	1.211	0	0	0
2021/12/22	R209	03/02/2022	11.04	Put	Bond Future	205.9400	0.2059	239.8800	0.2399	16.481	0	0	0
2021/12/22	R209	05/05/2022	11.44	Call	Bond Future	5,558.0000	5.5580	5,641.1300	5.6411	1.496	0	0	0
2021/12/22	R209	05/05/2022	11.44	Put	Bond Future	627.2600	0.6273	696.2600	0.6963	11.000	0	0	0
2021/12/22	R209	05/05/2022	9.75	Call	Bond Future	512.7200	0.5127	573.7300	0.5737	11.899	0	0	8,525
2021/12/22	R209	05/05/2022	9.75	Put	Bond Future	4,946.2600	4.9463	4,993.1400	4.9931	0.948	0	0	0
2021/12/22	R209	05/05/2022	10.75	Call	Bond Future	2,898.2800	2.8983	2,972.1900	2.9722	2.550	0	0	0
2021/12/22	R209	05/05/2022	10.75	Put	Bond Future	1,575.8400	1.5758	1,635.6200	1.6356	3.794	0	0	12,050
2021/12/22	R209	05/05/2022	11.43	Call	Bond Future	5,515.9400	5.5159	5,599.5400	5.5995	1.516	0	0	0
2021/12/22	R209	05/05/2022	11.43	Put	Bond Future	635.5200	0.6355	704.9900	0.7050	10.931	0	0	0
2021/12/22	R209	05/05/2022			Bond Future	10.5100	69.9062	10.5074	69.9204	(0.024)	0.0000	0.0000	5,396
2021/12/22	R209	05/05/2022	11.45	Call	Bond Future	5,600.1200	5.6001	5,682.8900	5.6829	1.478	0	0	0
2021/12/22	R209	05/05/2022	11.45	Put	Bond Future	619.1100	0.6191	687.7500	0.6878	11.087	0	0	0
2021/12/22	R209	05/05/2022	12.00	Call	Bond Future	7,962.2700	7.9623	8,017.7800	8.0178	0.697	0	0	0
2021/12/22	R209	05/05/2022	12.00	Put	Bond Future	301.0500	0.3011	342.4300	0.3424	13.745	0	0	12,050
2021/12/22	R209	04/08/2022	10.57	Put	Bond Future	3,043.2600	3.0433	3,079.2200	3.0792	1.182	0	0	0
2021/12/22	R209	04/08/2022	10.58	Call	Bond Future	2,432.0200	2.4320	2,482.1600	2.4822	2.062	0	0	0
2021/12/22	R209	04/08/2022	10.58	Put	Bond Future	3,014.6300	3.0146	3,050.8700	3.0509	1.202	0	0	0
2021/12/22	R209	04/08/2022			Bond Future	10.6862	70.7190	10.6837	70.7329	(0.024)	0.0000	0.0000	0
2021/12/22	R209	04/08/2022	10.57	Call	Bond Future	2,405.4500	2.4054	2,455.3100	2.4553	2.073	0	0	0
2021/12/22	R209	04/08/2022	10.59	Call	Bond Future	2,458.9700	2.4590	2,509.1600	2.5092	2.041	0	0	0
2021/12/22	R209	04/08/2022	10.59	Put	Bond Future	2,986.4500	2.9864	3,022.7400	3.0227	1.215	0	0	0
2021/12/22	R209	03/11/2022	11.03	Call	Bond Future	3,646.2500	3.6463	3,752.0000	3.7520	2.900	0	0	0
2021/12/22	R209	03/11/2022	11.03	Put	Bond Future	2,757.6900	2.7577	2,849.8200	2.8498	3.341	0	0	0
2021/12/22	R209	03/11/2022			Bond Future	10.8615	68.4966	10.8589	68.5102	(0.024)	0.0000	0.0000	0
2021/12/22	R209	03/11/2022	11.01	Call	Bond Future	3,587.7500	3.5877	3,691.6400	3.6916	2.896	0	0	0
2021/12/22	R209	03/11/2022	11.01	Put	Bond Future	2,803.8000	2.8038	2,894.0700	2.8941	3.220	0	0	0
2021/12/22	R209	03/11/2022	11.02	Call	Bond Future	3,617.0700	3.6171	3,721.6400	3.7216	2.891	0	0	0
2021/12/22	R209	03/11/2022	11.02	Put	Bond Future	2,780.7900	2.7808	2,871.7400	2.8717	3.271	0	0	0
2021/12/22	R210	03/02/2022			Bond Future	212.9863	212.9863	213.0206	213.0206	0.016	0.0000	0.0000	1,449
2021/12/22	R210	05/05/2022			Bond Future	212.6968	212.6968	212.7277	212.7277	0.015	0.0000	0.0000	104
2021/12/22	R210	04/08/2022			Bond Future	215.3429	215.3429	215.3731	215.3731	0.014	0.0000	0.0000	0
2021/12/22	R210	03/11/2022			Bond Future	215.1489	215.1489	215.1782	215.1782	0.014	0.0000	0.0000	0
2021/12/22	R213	03/02/2022	8.63	Call	Bond Future	19.3700	0.0194	14.5600	0.0146	(24.832)	0	0	200
2021/12/22	R213	03/02/2022	8.63	Put	Bond Future	5,834.7900	5.8348	6,160.8000	6.1608	5.587	0	0	0
2021/12/22	R213	03/02/2022	8.80	Call	Bond Future	47.2700	0.0473	36.6400	0.0366	(22.488)	0	0	102
2021/12/22	R213	03/02/2022	8.80	Put	Bond Future	4,885.3400	4.8853	5,205.5300	5.2055	6.554	0	0	0
2021/12/22	R213	03/02/2022	10.60	Put	Bond Future	111.4000	0.1114	135.9600	0.1360	22.047	0	0	430
2021/12/22	R213	03/02/2022	10.67	Call	Bond Future	5,155.1200	5.1551	4,844.5700	4.8446	(6.024)	0	0	0
2021/12/22	R213	03/02/2022	10.67	Put	Bond Future	90.9300	0.0909	111.2000	0.1112	22.292	0	0	220
2021/12/22	R213	03/02/2022	10.00	Call	Bond Future	2,252.3500	2.2524	2,019.0800	2.0191	(10.357)	0	0	0
2021/12/22	R213	03/02/2022	10.00	Put	Bond Future	564.4700	0.5645	662.0200	0.6620	17.282	0	0	430
2021/12/22	R213	03/02/2022	9.98	Call	Bond Future	2,178.0100	2.1780	1,948.5700	1.9486	(10.534)	0	0	0
2021/12/22	R213	03/02/2022	9.98	Put	Bond Future	593.7600	0.5938	695.1400	0.6951	17.074	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
2021/12/22	R213	03/02/2022	9.22	Put	Bond Future	2,794.4400	2.7944	3,063.4000	3.0634	9.625	0	0	0
2021/12/22	R213	03/02/2022	9.58	Put	Bond Future	1,474.2000	1.4742	1,664.8100	1.6648	12.930	0	0	200
2021/12/22	R213	03/02/2022			Bond Future	9.6782	87.1913	9.7406	86.8605	0.645	0.0000	0.0000	22,660
2021/12/22	R213	03/02/2022	9.15	Call	Bond Future	240.7200	0.2407	191.5600	0.1916	(20.422)	0	0	220
2021/12/22	R213	03/02/2022	9.15	Put	Bond Future	3,108.9500	3.1089	3,390.6100	3.3906	9.060	0	0	0
2021/12/22	R213	03/02/2022	10.25	Call	Bond Future	3,264.0400	3.2640	2,992.5200	2.9925	(8.319)	0	0	0
2021/12/22	R213	03/02/2022	10.25	Put	Bond Future	294.9100	0.2949	354.2100	0.3542	20.108	0	0	102
2021/12/22	R213	03/02/2022	10.60	Call	Bond Future	4,831.3300	4.8313	4,525.0700	4.5251	(6.339)	0	0	0
2021/12/22	R213	03/02/2022	10.15	Call	Bond Future	2,844.7100	2.8447	2,586.8700	2.5869	(9.064)	0	0	0
2021/12/22	R213	03/02/2022	10.15	Put	Bond Future	384.9700	0.3850	457.9500	0.4580	18.957	0	0	200
2021/12/22	R213	03/02/2022	10.17	Call	Bond Future	2,927.2000	2.9272	2,666.4900	2.6665	(8.906)	0	0	0
2021/12/22	R213	03/02/2022	10.17	Put	Bond Future	365.2500	0.3652	435.3600	0.4354	19.195	0	0	220
2021/12/22	R213	03/02/2022	9.96	Call	Bond Future	2,104.8300	2.1048	1,879.3200	1.8793	(10.714)	0	0	0
2021/12/22	R213	03/02/2022	9.96	Put	Bond Future	624.3700	0.6244	729.6800	0.7297	16.867	0	0	0
2021/12/22	R213	03/02/2022	9.97	Call	Bond Future	2,141.2900	2.1413	1,913.8000	1.9138	(10.624)	0	0	0
2021/12/22	R213	03/02/2022	9.97	Put	Bond Future	608.9100	0.6089	712.2400	0.7122	16.970	0	0	0
2021/12/22	R213	03/02/2022	9.22	Call	Bond Future	313.4600	0.3135	251.6000	0.2516	(19.735)	0	0	430
2021/12/22	R213	03/02/2022	9.58	Call	Bond Future	950.2100	0.9502	810.0000	0.8100	(14.756)	0	0	0
2021/12/22	R213	03/02/2022	9.76	Call	Bond Future	1,437.2000	1.4372	1,254.7700	1.2548	(12.693)	0	0	0
2021/12/22	R213	03/02/2022	9.76	Put	Bond Future	1,004.0000	1.0040	1,152.3900	1.1524	14.780	0	0	102
2021/12/22	R213	05/05/2022	10.63	Call	Bond Future	4,569.5900	4.5696	4,380.7200	4.3807	(4.133)	0	0	0
2021/12/22	R213	05/05/2022	10.65	Put	Bond Future	755.6000	0.7556	900.6800	0.9007	19.201	0	0	0
2021/12/22	R213	05/05/2022			Bond Future	9.8718	84.6906	9.9372	84.3543	0.662	0.0000	0.0000	0
2021/12/22	R213	05/05/2022	10.63	Put	Bond Future	775.4800	0.7755	922.8600	0.9229	19.005	0	0	0
2021/12/22	R213	05/05/2022	10.64	Call	Bond Future	4,608.1300	4.6081	4,418.0300	4.4180	(4.125)	0	0	0
2021/12/22	R213	05/05/2022	10.64	Put	Bond Future	765.4800	0.7655	911.6300	0.9116	19.093	0	0	0
2021/12/22	R213	05/05/2022	10.65	Call	Bond Future	4,646.7400	4.6467	4,455.5700	4.4556	(4.114)	0	0	0
2021/12/22	R213	04/08/2022	9.88	Call	Bond Future	2,073.3700	2.0734	1,992.0100	1.9920	(3.924)	0	0	0
2021/12/22	R213	04/08/2022	9.89	Call	Bond Future	2,097.0700	2.0971	2,014.4400	2.0144	(3.940)	0	0	0
2021/12/22	R213	04/08/2022	9.90	Put	Bond Future	3,009.9700	3.0100	3,266.9700	3.2670	8.538	0	0	0
2021/12/22	R213	04/08/2022			Bond Future	10.0767	85.6780	10.1451	85.3370	0.679	0.0000	0.0000	0
2021/12/22	R213	04/08/2022	9.88	Put	Bond Future	3,063.8100	3.0638	3,323.3600	3.3234	8.471	0	0	0
2021/12/22	R213	04/08/2022	9.89	Put	Bond Future	3,036.8000	3.0368	3,295.0800	3.2951	8.505	0	0	0
2021/12/22	R213	04/08/2022	9.90	Call	Bond Future	2,120.9200	2.1209	2,037.0100	2.0370	(3.956)	0	0	0
2021/12/22	R213	03/11/2022	10.38	Call	Bond Future	3,223.3700	3.2234	3,114.2500	3.1143	(3.385)	0	0	0
2021/12/22	R213	03/11/2022	10.38	Put	Bond Future	2,763.7100	2.7637	3,000.2000	3.0002	8.557	0	0	0
2021/12/22	R213	03/11/2022	10.39	Call	Bond Future	3,249.9200	3.2499	3,139.8800	3.1399	(3.386)	0	0	0
2021/12/22	R213	03/11/2022	10.39	Put	Bond Future	2,742.2200	2.7422	2,977.7900	2.9778	8.590	0	0	0
2021/12/22	R213	03/11/2022			Bond Future	10.2847	83.2557	10.3563	82.9101	0.696	0.0000	0.0000	0
2021/12/22	R213	03/11/2022	10.40	Call	Bond Future	3,276.2600	3.2763	3,165.3100	3.1653	(3.386)	0	0	0
2021/12/22	R213	03/11/2022	10.40	Put	Bond Future	2,720.5500	2.7206	2,955.2100	2.9552	8.625	0	0	0
2021/12/22	R214	03/02/2022	11.39	Put	Bond Future	242.4400	0.2424	245.3500	0.2454	1.200	0	0	0
2021/12/22	R214	03/02/2022	11.40	Put	Bond Future	236.1700	0.2362	239.0800	0.2391	1.232	0	0	0
2021/12/22	R214	03/02/2022	11.41	Call	Bond Future	4,151.5900	4.1516	4,229.8400	4.2298	1.885	0	0	0
2021/12/22	R214	03/02/2022			Bond Future	10.7087	68.9650	10.6959	69.0404	(0.120)	0.0000	0.0000	17,604
2021/12/22	R214	03/02/2022	11.39	Call	Bond Future	4,057.2500	4.0573	4,135.4900	4.1355	1.928	0	0	0
2021/12/22	R214	03/02/2022	11.40	Call	Bond Future	4,104.3600	4.1044	4,182.6000	4.1826	1.906	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
2021/12/22	R214	03/02/2022	11.41	Put	Bond Future	230.0900	0.2301	233.0100	0.2330	1.269	0	0	0
2021/12/22	R214	05/05/2022	11.73	Put	Bond Future	744.5100	0.7445	819.4900	0.8195	10.071	0	0	0
2021/12/22	R214	05/05/2022	11.74	Put	Bond Future	735.2400	0.7352	809.9300	0.8099	10.159	0	0	0
2021/12/22	R214	05/05/2022	11.75	Call	Bond Future	5,457.5500	5.4575	5,606.8300	5.6068	2.735	0	0	0
2021/12/22	R214	05/05/2022			Bond Future	10.8738	66.5010	10.8607	66.5760	(0.120)	0.0000	0.0000	441
2021/12/22	R214	05/05/2022	11.73	Call	Bond Future	5,373.9900	5.3740	5,523.9600	5.5240	2.791	0	0	0
2021/12/22	R214	05/05/2022	11.74	Call	Bond Future	5,415.6900	5.4157	5,565.3700	5.5654	2.764	0	0	0
2021/12/22	R214	05/05/2022	11.75	Put	Bond Future	726.2000	0.7262	800.4900	0.8005	10.230	0	0	0
2021/12/22	R214	04/08/2022	10.98	Put	Bond Future	2,993.0300	2.9930	3,018.6200	3.0186	0.855	0	0	0
2021/12/22	R214	04/08/2022	10.99	Call	Bond Future	2,651.7100	2.6517	2,753.0400	2.7530	3.821	0	0	0
2021/12/22	R214	04/08/2022			Bond Future	11.0458	67.2731	11.0323	67.3486	(0.122)	0.0000	0.0000	0
2021/12/22	R214	04/08/2022	10.97	Call	Bond Future	2,595.5900	2.5956	2,696.4600	2.6965	3.886	0	0	0
2021/12/22	R214	04/08/2022	10.97	Put	Bond Future	3,021.5700	3.0216	3,046.9300	3.0469	0.839	0	0	0
2021/12/22	R214	04/08/2022	10.98	Call	Bond Future	2,623.4700	2.6235	2,724.5700	2.7246	3.854	0	0	0
2021/12/22	R214	04/08/2022	10.99	Put	Bond Future	2,964.9300	2.9649	2,990.7500	2.9907	0.871	0	0	0
2021/12/22	R214	03/11/2022	11.34	Call	Bond Future	3,620.1000	3.6201	3,727.2800	3.7273	2.961	0	0	0
2021/12/22	R214	03/11/2022	11.36	Put	Bond Future	2,905.0800	2.9051	2,936.9600	2.9370	1.097	0	0	0
2021/12/22	R214	03/11/2022			Bond Future	11.2168	64.8682	11.2029	64.9442	(0.124)	0.0000	0.0000	0
2021/12/22	R214	03/11/2022	11.34	Put	Bond Future	2,953.3600	2.9534	2,984.5200	2.9845	1.055	0	0	0
2021/12/22	R214	03/11/2022	11.35	Call	Bond Future	3,649.5100	3.6495	3,757.0500	3.7570	2.947	0	0	0
2021/12/22	R214	03/11/2022	11.35	Put	Bond Future	2,929.1400	2.9291	2,960.6600	2.9607	1.076	0	0	0
2021/12/22	R214	03/11/2022	11.36	Call	Bond Future	3,679.0200	3.6790	3,786.9200	3.7869	2.933	0	0	0
2021/12/22	R248	03/02/2022	9.80	Call	Bond Future	43.4200	0.0434	57.1000	0.0571	31.506	0	0	0
2021/12/22	R248	03/02/2022	9.80	Put	Bond Future	7,294.9100	7.2949	7,175.6100	7.1756	(1.635)	0	0	0
2021/12/22	R248	03/02/2022	10.00	Call	Bond Future	130.0400	0.1300	156.3600	0.1564	20.240	0	0	0
2021/12/22	R248	03/02/2022	10.00	Put	Bond Future	5,693.1900	5.6932	5,586.5300	5.5865	(1.873)	0	0	0
2021/12/22	R248	03/02/2022	10.20	Put	Bond Future	4,247.8300	4.2478	4,156.9100	4.1569	(2.140)	0	0	0
2021/12/22	R248	03/02/2022	11.47	Call	Bond Future	5,581.3900	5.5814	5,715.5300	5.7155	2.403	0	0	0
2021/12/22	R248	03/02/2022	11.48	Call	Bond Future	5,641.2000	5.6412	5,775.3900	5.7754	2.379	0	0	0
2021/12/22	R248	03/02/2022	11.49	Put	Bond Future	230.3400	0.2303	231.6000	0.2316	0.547	0	0	0
2021/12/22	R248	03/02/2022	10.90	Call	Bond Future	2,436.7000	2.4367	2,550.1500	2.5501	4.656	0	0	900
2021/12/22	R248	03/02/2022	10.90	Put	Bond Future	1,032.5300	1.0325	1,013.0000	1.0130	(1.891)	0	0	0
2021/12/22	R248	03/02/2022	10.40	Call	Bond Future	677.0300	0.6770	741.1000	0.7411	9.463	0	0	100
2021/12/22	R248	03/02/2022	10.50	Call	Bond Future	931.3600	0.9314	1,007.4200	1.0074	8.167	0	0	0
2021/12/22	R248	03/02/2022	10.50	Put	Bond Future	2,502.3000	2.5023	2,445.3800	2.4454	(2.275)	0	0	0
2021/12/22	R248	03/02/2022			Bond Future	10.7081	86.8013	10.6902	86.9342	(0.167)	0.0000	0.0000	192,246
2021/12/22	R248	03/02/2022	10.20	Call	Bond Future	319.7200	0.3197	361.7800	0.3618	13.155	0	0	900
2021/12/22	R248	03/02/2022	11.47	Put	Bond Future	242.6300	0.2426	243.7900	0.2438	0.478	0	0	0
2021/12/22	R248	03/02/2022	11.48	Put	Bond Future	236.4100	0.2364	237.6200	0.2376	0.512	0	0	0
2021/12/22	R248	03/02/2022	11.49	Call	Bond Future	5,701.0500	5.7011	5,835.2900	5.8353	2.355	0	0	0
2021/12/22	R248	03/02/2022	10.70	Call	Bond Future	1,585.2000	1.5852	1,682.1200	1.6821	6.114	0	0	0
2021/12/22	R248	03/02/2022	10.70	Put	Bond Future	1,645.4000	1.6454	1,609.3400	1.6093	(2.192)	0	0	0
2021/12/22	R248	03/02/2022	11.00	Call	Bond Future	2,924.2700	2.9243	3,043.9100	3.0439	4.091	0	0	1,400
2021/12/22	R248	03/02/2022	11.00	Put	Bond Future	804.7500	0.8047	791.4100	0.7914	(1.658)	0	0	0
2021/12/22	R248	03/02/2022	10.30	Call	Bond Future	473.4700	0.4735	525.4800	0.5255	10.985	0	0	1,300
2021/12/22	R248	03/02/2022	10.30	Put	Bond Future	3,603.3900	3.6034	3,522.4200	3.5224	(2.247)	0	0	0
2021/12/22	R248	03/02/2022	10.40	Put	Bond Future	3,021.3100	3.0213	2,952.4000	2.9524	(2.281)	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
2021/12/22	R248	05/05/2022	11.79	Call	Bond Future	7,051.9700	7.0520	7,271.7500	7.2717	3.117	0	0	0
2021/12/22	R248	05/05/2022	11.79	Put	Bond Future	853.9800	0.8540	940.7500	0.9408	10.161	0	0	0
2021/12/22	R248	05/05/2022	11.80	Call	Bond Future	7,104.5900	7.1046	7,323.6300	7.3236	3.083	0	0	0
2021/12/22	R248	05/05/2022			Bond Future	10.8720	83.4130	10.8536	83.5460	(0.169)	0.0000	0.0000	2,035
2021/12/22	R248	05/05/2022	11.80	Put	Bond Future	843.6900	0.8437	929.7200	0.9297	10.197	0	0	0
2021/12/22	R248	05/05/2022	11.81	Call	Bond Future	7,157.1200	7.1571	7,375.5600	7.3756	3.052	0	0	0
2021/12/22	R248	05/05/2022	11.81	Put	Bond Future	833.3900	0.8334	918.8200	0.9188	10.251	0	0	0
2021/12/22	R248	04/08/2022	10.98	Call	Bond Future	3,264.4500	3.2644	3,411.6500	3.4117	4.509	0	0	0
2021/12/22	R248	04/08/2022	10.98	Put	Bond Future	3,710.0400	3.7100	3,723.0200	3.7230	0.350	0	0	0
2021/12/22	R248	04/08/2022	10.99	Call	Bond Future	3,300.0800	3.3001	3,447.7000	3.4477	4.473	0	0	0
2021/12/22	R248	04/08/2022	10.99	Put	Bond Future	3,674.6600	3.6747	3,688.0600	3.6881	0.365	0	0	0
2021/12/22	R248	04/08/2022			Bond Future	11.0430	84.3814	11.0240	84.5156	(0.172)	0.0000	0.0000	0
2021/12/22	R248	04/08/2022	11.00	Call	Bond Future	3,335.6300	3.3356	3,483.6600	3.4837	4.438	0	0	0
2021/12/22	R248	04/08/2022	11.00	Put	Bond Future	3,639.3000	3.6393	3,653.1100	3.6531	0.379	0	0	0
2021/12/22	R248	03/11/2022	11.30	Put	Bond Future	3,760.7000	3.7607	3,783.1700	3.7832	0.597	0	0	0
2021/12/22	R248	03/11/2022	11.31	Put	Bond Future	3,729.8600	3.7299	3,752.6000	3.7526	0.610	0	0	0
2021/12/22	R248	03/11/2022	11.32	Call	Bond Future	4,427.4600	4.4275	4,585.7900	4.5858	3.576	0	0	0
2021/12/22	R248	03/11/2022			Bond Future	11.2129	81.0636	11.1932	81.1989	(0.176)	0.0000	0.0000	0
2021/12/22	R248	03/11/2022	11.30	Call	Bond Future	4,354.1200	4.3541	4,511.9000	4.5119	3.624	0	0	0
2021/12/22	R248	03/11/2022	11.31	Call	Bond Future	4,390.8800	4.3909	4,548.9300	4.5489	3.600	0	0	0
2021/12/22	R248	03/11/2022	11.32	Put	Bond Future	3,698.9400	3.6989	3,721.9600	3.7220	0.622	0	0	0

Total

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