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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/12/2021 TO 30/12/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	2025	03/02/2022		Bond Future	155.3231	155.3231	155.3275	155.3275	0.003	0.0000	0.0000	5,554
2021/12/30	2025	05/05/2022		Bond Future	157.1925	157.1925	157.1961	157.1961	0.002	0.0000	0.0000	164
2021/12/30	2025	04/08/2022		Bond Future	157.5279	157.5279	157.5315	157.5315	0.002	0.0000	0.0000	0
2021/12/30	2025	03/11/2022		Bond Future	159.5126	159.5126	159.5159	159.5159	0.002	0.0000	0.0000	0
2021/12/30	2029	03/02/2022		Bond Future	113.5185	113.5185	114.1269	114.1269	0.536	0.0000	0.0000	3,872
2021/12/30	2029	05/05/2022		Bond Future	113.6836	113.6836	114.2988	114.2988	0.541	0.0000	0.0000	591
2021/12/30	2029	04/08/2022		Bond Future	115.0932	115.0932	115.7158	115.7158	0.541	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	2029	03/11/2022			Bond Future	115.3184	115.3184	115.9487	115.9487	0.547	0.0000	0.0000	0
2021/12/30	2030	03/02/2022	8.39	Call	Bond Future	11.6700	0.0117	7.2700	0.0073	(37.704)	0	0	101
2021/12/30	2030	03/02/2022	8.39	Put	Bond Future	5,772.7500	5.7727	6,074.8500	6.0749	5.233	0	0	0
2021/12/30	2030	03/02/2022	8.80	Put	Bond Future	3,589.3100	3.5893	3,865.0800	3.8651	7.683	0	0	0
2021/12/30	2030	03/02/2022	8.85	Call	Bond Future	138.9900	0.1390	101.9500	0.1020	(26.649)	0	0	1,000
2021/12/30	2030	03/02/2022	8.85	Put	Bond Future	3,344.0600	3.3441	3,613.5200	3.6135	8.058	0	0	0
2021/12/30	2030	03/02/2022	9.80	Call	Bond Future	2,239.3600	2.2394	2,002.3600	2.0024	(10.583)	0	0	950
2021/12/30	2030	03/02/2022	9.80	Put	Bond Future	429.6500	0.4297	499.1500	0.4991	16.176	0	0	0
2021/12/30	2030	03/02/2022	9.90	Put	Bond Future	321.2000	0.3212	375.2000	0.3752	16.812	0	0	8,000
2021/12/30	2030	03/02/2022	9.45	Call	Bond Future	1,083.4900	1.0835	920.2200	0.9202	(15.069)	0	0	0
2021/12/30	2030	03/02/2022	9.45	Put	Bond Future	1,081.1300	1.0811	1,224.3600	1.2244	13.248	0	0	0
2021/12/30	2030	03/02/2022	9.40	Call	Bond Future	954.6000	0.9546	803.4300	0.8034	(15.836)	0	0	0
2021/12/30	2030	03/02/2022	9.40	Put	Bond Future	1,214.2100	1.2142	1,369.5400	1.3695	12.793	0	0	0
2021/12/30	2030	03/02/2022	9.10	Call	Bond Future	380.0300	0.3800	299.2800	0.2993	(21.248)	0	0	0
2021/12/30	2030	03/02/2022	9.10	Put	Bond Future	2,231.6000	2.2316	2,457.3500	2.4574	10.116	0	0	0
2021/12/30	2030	03/02/2022	9.20	Call	Bond Future	534.8800	0.5349	431.7900	0.4318	(19.273)	0	0	950
2021/12/30	2030	03/02/2022	9.20	Put	Bond Future	1,851.9300	1.8519	2,055.3400	2.0553	10.984	0	0	0
2021/12/30	2030	03/02/2022	9.35	Call	Bond Future	835.4300	0.8354	696.4400	0.6964	(16.637)	0	0	0
2021/12/30	2030	03/02/2022	9.35	Put	Bond Future	1,357.9600	1.3580	1,525.4700	1.5255	12.335	0	0	101
2021/12/30	2030	03/02/2022			Bond Future	9.4496	92.1768	9.5083	91.8703	0.622	0.0000	0.0000	82,785
2021/12/30	2030	03/02/2022	8.80	Call	Bond Future	110.5600	0.1106	79.8300	0.0798	(27.795)	0	0	0
2021/12/30	2030	03/02/2022	9.90	Call	Bond Future	2,638.9200	2.6389	2,386.4200	2.3864	(9.568)	0	0	0
2021/12/30	2030	03/02/2022	10.85	Call	Bond Future	6,976.8000	6.9768	6,672.5300	6.6725	(4.361)	0	0	0
2021/12/30	2030	03/02/2022	10.85	Put	Bond Future	11.6900	0.0117	13.9200	0.0139	19.076	0	0	1,000
2021/12/30	2030	03/02/2022	9.60	Call	Bond Future	1,527.3600	1.5274	1,329.4400	1.3294	(12.958)	0	0	1,000
2021/12/30	2030	03/02/2022	9.60	Put	Bond Future	744.8000	0.7448	853.3800	0.8534	14.578	0	0	0
2021/12/30	2030	03/02/2022	9.78	Call	Bond Future	2,162.3100	2.1623	1,928.7400	1.9287	(10.802)	0	0	0
2021/12/30	2030	03/02/2022	9.78	Put	Bond Future	454.6500	0.4547	527.5800	0.5276	16.041	0	0	101
2021/12/30	2030	03/02/2022	9.43	Call	Bond Future	1,030.8000	1.0308	872.3500	0.8723	(15.372)	0	0	0
2021/12/30	2030	03/02/2022	9.43	Put	Bond Future	1,133.1100	1.1331	1,281.1600	1.2812	13.066	0	0	0
2021/12/30	2030	03/02/2022	9.44	Call	Bond Future	1,056.8900	1.0569	896.0300	0.8960	(15.220)	0	0	0
2021/12/30	2030	03/02/2022	9.44	Put	Bond Future	1,106.8500	1.1069	1,252.4900	1.2525	13.158	0	0	0
2021/12/30	2030	05/05/2022	10.21	Call	Bond Future	3,749.9200	3.7499	3,526.4000	3.5264	(5.961)	0	0	0
2021/12/30	2030	05/05/2022	10.21	Put	Bond Future	1,031.9500	1.0319	1,118.9900	1.1190	8.435	0	0	0
2021/12/30	2030	05/05/2022	9.95	Call	Bond Future	2,869.3000	2.8693	2,672.2400	2.6722	(6.868)	0	0	0
2021/12/30	2030	05/05/2022	8.81	Put	Bond Future	4,910.7500	4.9107	5,160.8500	5.1609	5.093	0	0	0
2021/12/30	2030	05/05/2022	8.89	Put	Bond Future	4,571.6800	4.5717	4,813.5400	4.8135	5.290	0	0	0
2021/12/30	2030	05/05/2022	8.14	Call	Bond Future	98.5700	0.0986	82.0200	0.0820	(16.790)	0	0	1,800
2021/12/30	2030	05/05/2022	8.14	Put	Bond Future	8,211.4100	8.2114	8,505.4200	8.5054	3.581	0	0	0
2021/12/30	2030	05/05/2022	8.47	Call	Bond Future	213.2900	0.2133	181.3100	0.1813	(14.994)	0	0	1,073
2021/12/30	2030	05/05/2022			Bond Future	9.6613	93.2638	9.7229	92.9532	0.638	0.0000	0.0000	14,763
2021/12/30	2030	05/05/2022	11.04	Call	Bond Future	6,985.6800	6.9857	6,708.2600	6.7083	(3.971)	0	0	0
2021/12/30	2030	05/05/2022	11.04	Put	Bond Future	350.4300	0.3504	383.5700	0.3836	9.457	0	0	1,800
2021/12/30	2030	05/05/2022	9.95	Put	Bond Future	1,426.1500	1.4262	1,539.6500	1.5397	7.958	0	0	1,073
2021/12/30	2030	05/05/2022	10.19	Call	Bond Future	3,679.0200	3.6790	3,457.3600	3.4574	(6.025)	0	0	0
2021/12/30	2030	05/05/2022	10.19	Put	Bond Future	1,058.2800	1.0583	1,147.1800	1.1472	8.400	0	0	0
2021/12/30	2030	05/05/2022	10.20	Call	Bond Future	3,714.4100	3.7144	3,491.8200	3.4918	(5.993)	0	0	0

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2021/12/30	2030	05/05/2022	10.20	Put	Bond Future	1,045.0400	1.0450	1,133.0100	1.1330	8.418	0	0	200
2021/12/30	2030	05/05/2022	8.81	Call	Bond Future	479.2900	0.4793	418.8300	0.4188	(12.614)	0	0	200
2021/12/30	2030	05/05/2022	8.89	Call	Bond Future	568.1500	0.5681	499.4500	0.4995	(12.092)	0	0	1,800
2021/12/30	2030	05/05/2022	9.35	Call	Bond Future	1,303.4300	1.3034	1,180.0300	1.1800	(9.467)	0	0	0
2021/12/30	2030	05/05/2022	9.35	Put	Bond Future	2,893.0000	2.8930	3,080.1600	3.0802	6.469	0	0	1,073
2021/12/30	2030	05/05/2022	7.73	Call	Bond Future	33.7100	0.0337	27.2900	0.0273	(19.045)	0	0	200
2021/12/30	2030	05/05/2022	7.73	Put	Bond Future	10,487.8800	10.4879	10,792.0200	10.7920	2.900	0	0	0
2021/12/30	2030	05/05/2022	8.47	Put	Bond Future	6,490.9100	6.4909	6,769.4900	6.7695	4.292	0	0	0
2021/12/30	2030	04/08/2022	9.56	Call	Bond Future	1,816.6000	1.8166	1,684.0700	1.6841	(7.295)	0	0	0
2021/12/30	2030	04/08/2022	9.56	Put	Bond Future	3,440.4100	3.4404	3,622.4900	3.6225	5.292	0	0	0
2021/12/30	2030	04/08/2022	10.95	Call	Bond Future	5,960.7300	5.9607	5,714.3700	5.7144	(4.133)	0	0	0
2021/12/30	2030	04/08/2022	10.95	Put	Bond Future	983.4600	0.9835	1,051.7100	1.0517	6.940	0	0	800
2021/12/30	2030	04/08/2022			Bond Future	9.8898	90.3448	9.9546	90.0302	0.655	0.0000	0.0000	0
2021/12/30	2030	04/08/2022	9.05	Call	Bond Future	931.0800	0.9311	847.2200	0.8472	(9.007)	0	0	800
2021/12/30	2030	04/08/2022	9.05	Put	Bond Future	5,139.4400	5.1394	5,370.1900	5.3702	4.490	0	0	0
2021/12/30	2030	04/08/2022	9.54	Call	Bond Future	1,775.4300	1.7754	1,644.8600	1.6449	(7.354)	0	0	0
2021/12/30	2030	04/08/2022	9.54	Put	Bond Future	3,498.8900	3.4989	3,682.9300	3.6829	5.260	0	0	0
2021/12/30	2030	04/08/2022	9.55	Call	Bond Future	1,796.0800	1.7961	1,664.5300	1.6645	(7.324)	0	0	0
2021/12/30	2030	04/08/2022	9.55	Put	Bond Future	3,469.7000	3.4697	3,652.7600	3.6528	5.276	0	0	0
2021/12/30	2030	04/08/2022	8.30	Call	Bond Future	282.7500	0.2827	249.8600	0.2499	(11.632)	0	0	800
2021/12/30	2030	04/08/2022	8.30	Put	Bond Future	8,461.5500	8.4615	8,743.2700	8.7433	3.329	0	0	0
2021/12/30	2030	03/11/2022	10.10	Call	Bond Future	2,985.4400	2.9854	2,819.5300	2.8195	(5.557)	0	0	0
2021/12/30	2030	03/11/2022	10.10	Put	Bond Future	3,031.2400	3.0312	3,183.8700	3.1839	5.035	0	0	0
2021/12/30	2030	03/11/2022			Bond Future	10.1098	91.5112	10.1777	91.1927	0.672	0.0000	0.0000	0
2021/12/30	2030	03/11/2022	10.09	Call	Bond Future	2,960.8600	2.9609	2,795.7600	2.7958	(5.576)	0	0	0
2021/12/30	2030	03/11/2022	10.09	Put	Bond Future	3,053.6700	3.0537	3,207.1100	3.2071	5.025	0	0	0
2021/12/30	2030	03/11/2022	10.08	Call	Bond Future	2,936.7300	2.9367	2,772.4200	2.7724	(5.595)	0	0	0
2021/12/30	2030	03/11/2022	10.08	Put	Bond Future	3,076.5800	3.0766	3,230.8100	3.2308	5.013	0	0	0
2021/12/30	2032	03/02/2022	8.91	Put	Bond Future	6,057.8300	6.0578	6,454.0000	6.4540	6.540	0	0	0
2021/12/30	2032	03/02/2022	11.13	Call	Bond Future	6,892.9100	6.8929	6,496.8600	6.4969	(5.746)	0	0	0
2021/12/30	2032	03/02/2022	11.13	Put	Bond Future	28.9700	0.0290	35.8300	0.0358	23.680	0	0	210
2021/12/30	2032	03/02/2022	10.53	Call	Bond Future	3,844.7900	3.8448	3,489.1800	3.4892	(9.249)	0	0	0
2021/12/30	2032	03/02/2022	10.53	Put	Bond Future	226.2900	0.2263	273.5900	0.2736	20.902	0	0	210
2021/12/30	2032	03/02/2022	10.65	Call	Bond Future	4,438.3300	4.4383	4,069.2300	4.0692	(8.316)	0	0	0
2021/12/30	2032	03/02/2022	10.65	Put	Bond Future	157.1800	0.1572	190.9900	0.1910	21.510	0	0	0
2021/12/30	2032	03/02/2022	10.66	Call	Bond Future	4,488.5000	4.4885	4,118.4500	4.1185	(8.244)	0	0	0
2021/12/30	2032	03/02/2022	10.66	Put	Bond Future	152.4400	0.1524	185.3000	0.1853	21.556	0	0	97
2021/12/30	2032	03/02/2022	10.43	Call	Bond Future	3,364.6700	3.3647	3,023.3900	3.0234	(10.143)	0	0	0
2021/12/30	2032	03/02/2022	10.43	Put	Bond Future	303.6800	0.3037	365.3100	0.3653	20.294	0	0	0
2021/12/30	2032	03/02/2022	10.45	Put	Bond Future	286.5800	0.2866	345.1100	0.3451	20.424	0	0	198
2021/12/30	2032	03/02/2022	10.35	Put	Bond Future	381.6900	0.3817	457.0700	0.4571	19.749	0	0	400
2021/12/30	2032	03/02/2022	10.42	Call	Bond Future	3,317.5700	3.3176	2,977.9000	2.9779	(10.239)	0	0	0
2021/12/30	2032	03/02/2022	10.42	Put	Bond Future	312.6000	0.3126	375.8400	0.3758	20.230	0	0	0
2021/12/30	2032	03/02/2022	9.81	Call	Bond Future	981.9300	0.9819	798.5700	0.7986	(18.673)	0	0	0
2021/12/30	2032	03/02/2022	9.81	Put	Bond Future	1,488.0400	1.4880	1,707.5900	1.7076	14.754	0	0	198
2021/12/30	2032	03/02/2022	9.90	Put	Bond Future	1,214.6900	1.2147	1,405.7800	1.4058	15.732	0	0	900
2021/12/30	2032	03/02/2022	9.58	Call	Bond Future	484.7900	0.4848	372.0200	0.3720	(23.262)	0	0	400

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2021/12/30	2032	03/02/2022	9.58	Put	Bond Future	2,364.1200	2.3641	2,654.2600	2.6543	12.273	0	0	0
2021/12/30	2032	03/02/2022	9.67	Call	Bond Future	652.4700	0.6525	513.0600	0.5131	(21.366)	0	0	0
2021/12/30	2032	03/02/2022			Bond Future	9.8960	92.5624	9.9648	92.1594	0.696	0.0000	0.0000	123,757
2021/12/30	2032	03/02/2022	8.91	Call	Bond Future	16.2900	0.0163	9.5500	0.0096	(41.375)	0	0	198
2021/12/30	2032	03/02/2022	9.14	Call	Bond Future	66.7100	0.0667	43.5700	0.0436	(34.687)	0	0	97
2021/12/30	2032	03/02/2022	9.14	Put	Bond Future	4,651.6500	4.6517	5,031.4200	5.0314	8.164	0	0	0
2021/12/30	2032	03/02/2022	9.57	Call	Bond Future	468.2300	0.4682	358.3000	0.3583	(23.478)	0	0	0
2021/12/30	2032	03/02/2022	9.57	Put	Bond Future	2,407.9000	2.4079	2,700.8800	2.7009	12.167	0	0	0
2021/12/30	2032	03/02/2022	10.90	Call	Bond Future	5,707.8100	5.7078	5,320.3900	5.3204	(6.788)	0	0	0
2021/12/30	2032	03/02/2022	10.90	Put	Bond Future	68.0800	0.0681	83.5700	0.0836	22.753	0	0	900
2021/12/30	2032	03/02/2022	10.95	Call	Bond Future	5,964.7600	5.9648	5,574.9200	5.5749	(6.536)	0	0	0
2021/12/30	2032	03/02/2022	10.95	Put	Bond Future	56.8300	0.0568	69.9000	0.0699	22.998	0	0	400
2021/12/30	2032	03/02/2022	10.44	Call	Bond Future	3,411.9400	3.4119	3,069.0900	3.0691	(10.049)	0	0	0
2021/12/30	2032	03/02/2022	10.44	Put	Bond Future	294.9800	0.2950	355.0400	0.3550	20.361	0	0	0
2021/12/30	2032	03/02/2022	10.45	Call	Bond Future	3,459.4600	3.4595	3,115.0800	3.1151	(9.955)	0	0	0
2021/12/30	2032	03/02/2022	10.14	Call	Bond Future	2,089.8500	2.0899	1,808.6900	1.8087	(13.454)	0	0	0
2021/12/30	2032	03/02/2022	10.14	Put	Bond Future	673.3400	0.6733	795.0900	0.7951	18.082	0	0	97
2021/12/30	2032	03/02/2022	10.35	Call	Bond Future	2,993.1700	2.9932	2,665.6400	2.6656	(10.943)	0	0	0
2021/12/30	2032	03/02/2022	9.90	Call	Bond Future	1,238.4400	1.2384	1,026.6200	1.0266	(17.104)	0	0	900
2021/12/30	2032	03/02/2022	10.04	Call	Bond Future	1,706.4500	1.7065	1,452.4400	1.4524	(14.885)	0	0	100
2021/12/30	2032	03/02/2022	10.04	Put	Bond Future	866.7100	0.8667	1,015.6100	1.0156	17.180	0	0	0
2021/12/30	2032	03/02/2022	9.62	Call	Bond Future	555.1800	0.5552	430.8000	0.4308	(22.404)	0	0	210
2021/12/30	2032	03/02/2022	9.62	Put	Bond Future	2,193.7000	2.1937	2,472.2300	2.4722	12.697	0	0	0
2021/12/30	2032	03/02/2022	9.67	Put	Bond Future	1,991.1600	1.9912	2,254.6600	2.2547	13.233	0	0	0
2021/12/30	2032	05/05/2022	11.18	Call	Bond Future	6,448.0300	6.4480	6,101.8800	6.1019	(5.368)	0	0	0
2021/12/30	2032	05/05/2022	11.18	Put	Bond Future	551.5600	0.5516	613.5700	0.6136	11.243	0	0	780
2021/12/30	2032	05/05/2022	10.98	Call	Bond Future	5,569.9800	5.5700	5,240.4500	5.2404	(5.916)	0	0	0
2021/12/30	2032	05/05/2022	10.98	Put	Bond Future	720.0600	0.7201	798.6900	0.7987	10.920	0	0	993
2021/12/30	2032	05/05/2022	11.02	Put	Bond Future	683.1100	0.6831	758.1600	0.7582	10.987	0	0	0
2021/12/30	2032	05/05/2022	11.03	Call	Bond Future	5,787.2800	5.7873	5,453.2900	5.4533	(5.771)	0	0	0
2021/12/30	2032	05/05/2022	11.03	Put	Bond Future	674.0600	0.6741	748.2300	0.7482	11.003	0	0	0
2021/12/30	2032	05/05/2022	10.29	Put	Bond Future	1,735.3500	1.7353	1,899.7500	1.8997	9.474	0	0	0
2021/12/30	2032	05/05/2022			Bond Future	10.0951	89.5073	10.1671	89.0992	0.713	0.0000	0.0000	20,406
2021/12/30	2032	05/05/2022	11.04	Call	Bond Future	5,830.8600	5.8309	5,496.0000	5.4960	(5.743)	0	0	0
2021/12/30	2032	05/05/2022	11.04	Put	Bond Future	665.1200	0.6651	738.4200	0.7384	11.021	0	0	0
2021/12/30	2032	05/05/2022	11.02	Call	Bond Future	5,743.7600	5.7438	5,410.6500	5.4107	(5.800)	0	0	0
2021/12/30	2032	05/05/2022	9.58	Call	Bond Future	961.0600	0.9611	838.1400	0.8381	(12.790)	0	0	780
2021/12/30	2032	05/05/2022	9.58	Put	Bond Future	3,958.0000	3.9580	4,243.2400	4.2432	7.207	0	0	0
2021/12/30	2032	05/05/2022	10.18	Call	Bond Future	2,473.7600	2.4738	2,247.7700	2.2478	(9.135)	0	0	780
2021/12/30	2032	05/05/2022	10.18	Put	Bond Future	1,992.5100	1.9925	2,174.6800	2.1747	9.143	0	0	0
2021/12/30	2032	05/05/2022	10.29	Call	Bond Future	2,835.1000	2.8351	2,591.3400	2.5913	(8.598)	0	0	993
2021/12/30	2032	04/08/2022	10.22	Call	Bond Future	2,568.8300	2.5688	2,365.1200	2.3651	(7.930)	0	0	0
2021/12/30	2032	04/08/2022	9.72	Call	Bond Future	1,380.3000	1.3803	1,244.1800	1.2442	(9.862)	0	0	800
2021/12/30	2032	04/08/2022	9.72	Put	Bond Future	4,675.8000	4.6758	4,953.0300	4.9530	5.929	0	0	0
2021/12/30	2032	04/08/2022	10.20	Put	Bond Future	3,083.4900	3.0835	3,295.8000	3.2958	6.885	0	0	0
2021/12/30	2032	04/08/2022	10.21	Put	Bond Future	3,055.0700	3.0551	3,266.0400	3.2660	6.906	0	0	0
2021/12/30	2032	04/08/2022	8.97	Call	Bond Future	385.2000	0.3852	333.0500	0.3330	(13.538)	0	0	800
2021/12/30	2032	04/08/2022	8.97	Put	Bond Future	8,167.6800	8.1677	8,528.8800	8.5289	4.422	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	2032	04/08/2022			Bond Future	10.3027	90.5459	10.3779	90.1325	0.729	0.0000	0.0000	0
2021/12/30	2032	04/08/2022	10.22	Put	Bond Future	3,026.8400	3.0268	3,236.4800	3.2365	6.926	0	0	0
2021/12/30	2032	04/08/2022	11.60	Call	Bond Future	7,609.0000	7.6090	7,267.7300	7.2677	(4.485)	0	0	0
2021/12/30	2032	04/08/2022	11.60	Put	Bond Future	823.5700	0.8236	895.6500	0.8956	8.752	0	0	800
2021/12/30	2032	04/08/2022	11.89	Call	Bond Future	8,834.9000	8.8349	8,477.8200	8.4778	(4.042)	0	0	0
2021/12/30	2032	04/08/2022	11.89	Put	Bond Future	629.8600	0.6299	686.1300	0.6861	8.934	0	0	0
2021/12/30	2032	04/08/2022	10.20	Call	Bond Future	2,514.2600	2.5143	2,313.2200	2.3132	(7.996)	0	0	0
2021/12/30	2032	04/08/2022	10.21	Call	Bond Future	2,541.4700	2.5415	2,339.0900	2.3391	(7.963)	0	0	0
2021/12/30	2032	03/11/2022			Bond Future	10.5117	87.5698	10.5902	87.1512	0.747	0.0000	0.0000	0
2021/12/30	2032	03/11/2022	10.66	Call	Bond Future	3,685.4200	3.6854	3,451.2800	3.4513	(6.353)	0	0	0
2021/12/30	2032	03/11/2022	10.66	Put	Bond Future	2,896.9800	2.8970	3,081.3500	3.0813	6.364	0	0	0
2021/12/30	2033	03/02/2022			Bond Future	113.2953	113.2953	113.3130	113.3130	0.016	0.0000	0.0000	7,281
2021/12/30	2033	05/05/2022			Bond Future	113.3758	113.3758	113.3930	113.3930	0.015	0.0000	0.0000	2,121
2021/12/30	2033	04/08/2022			Bond Future	114.7814	114.7814	114.7987	114.7987	0.015	0.0000	0.0000	0
2021/12/30	2033	03/11/2022			Bond Future	114.9220	114.9220	114.9394	114.9394	0.015	0.0000	0.0000	0
2021/12/30	2037	03/02/2022	11.45	Call	Bond Future	5,410.4400	5.4104	4,991.5100	4.9915	(7.743)	0	0	0
2021/12/30	2037	03/02/2022	11.46	Call	Bond Future	5,465.6400	5.4656	5,045.8600	5.0459	(7.680)	0	0	0
2021/12/30	2037	03/02/2022	11.47	Put	Bond Future	137.1400	0.1371	166.0800	0.1661	21.103	0	0	0
2021/12/30	2037	03/02/2022			Bond Future	10.6068	84.5449	10.6757	84.0954	0.650	0.0000	0.0000	119,310
2021/12/30	2037	03/02/2022	11.45	Put	Bond Future	145.5400	0.1455	176.1700	0.1762	21.046	0	0	0
2021/12/30	2037	03/02/2022	11.46	Put	Bond Future	141.2800	0.1413	171.0600	0.1711	21.079	0	0	0
2021/12/30	2037	03/02/2022	11.47	Call	Bond Future	5,520.8900	5.5209	5,100.2700	5.1003	(7.619)	0	0	0
2021/12/30	2037	05/05/2022	11.82	Call	Bond Future	6,867.8200	6.8678	6,488.6400	6.4886	(5.521)	0	0	0
2021/12/30	2037	05/05/2022	11.83	Call	Bond Future	6,915.7600	6.9158	6,535.7200	6.5357	(5.495)	0	0	0
2021/12/30	2037	05/05/2022	11.84	Put	Bond Future	691.1500	0.6911	765.6000	0.7656	10.772	0	0	0
2021/12/30	2037	05/05/2022			Bond Future	10.7973	85.5420	10.8691	85.0867	0.664	0.0000	0.0000	11,855
2021/12/30	2037	05/05/2022	11.82	Put	Bond Future	708.7900	0.7088	784.9600	0.7850	10.746	0	0	0
2021/12/30	2037	05/05/2022	11.83	Put	Bond Future	699.9100	0.6999	775.2200	0.7752	10.760	0	0	0
2021/12/30	2037	05/05/2022	11.84	Call	Bond Future	6,963.7600	6.9638	6,582.8600	6.5829	(5.470)	0	0	0
2021/12/30	2037	04/08/2022	11.95	Call	Bond Future	6,901.3800	6.9014	6,547.8500	6.5478	(5.123)	0	0	0
2021/12/30	2037	04/08/2022	11.95	Put	Bond Future	1,310.7300	1.3107	1,418.2400	1.4182	8.202	0	0	1,050
2021/12/30	2037	04/08/2022	10.91	Put	Bond Future	3,449.7100	3.4497	3,682.4900	3.6825	6.748	0	0	0
2021/12/30	2037	04/08/2022	10.89	Call	Bond Future	2,831.4900	2.8315	2,606.1900	2.6062	(7.957)	0	0	0
2021/12/30	2037	04/08/2022	10.89	Put	Bond Future	3,513.8400	3.5138	3,749.5800	3.7496	6.709	0	0	0
2021/12/30	2037	04/08/2022	10.90	Call	Bond Future	2,862.1300	2.8621	2,635.3500	2.6354	(7.923)	0	0	0
2021/12/30	2037	04/08/2022			Bond Future	10.9994	82.2784	11.0741	81.8173	0.679	0.0000	0.0000	0
2021/12/30	2037	04/08/2022	10.91	Call	Bond Future	2,892.6800	2.8927	2,664.4200	2.6644	(7.891)	0	0	0
2021/12/30	2037	04/08/2022	11.21	Call	Bond Future	3,888.6600	3.8887	3,617.7100	3.6177	(6.968)	0	0	1,050
2021/12/30	2037	04/08/2022	11.21	Put	Bond Future	2,599.0300	2.5990	2,789.1200	2.7891	7.314	0	0	0
2021/12/30	2037	04/08/2022	11.42	Call	Bond Future	4,677.7700	4.6778	4,379.5800	4.3796	(6.375)	0	0	0
2021/12/30	2037	04/08/2022	11.42	Put	Bond Future	2,131.6400	2.1316	2,294.4900	2.2945	7.640	0	0	50
2021/12/30	2037	04/08/2022	10.10	Call	Bond Future	935.0300	0.9350	828.1800	0.8282	(11.427)	0	0	50
2021/12/30	2037	04/08/2022	10.10	Put	Bond Future	6,799.5400	6.7995	7,153.7300	7.1537	5.209	0	0	0
2021/12/30	2037	04/08/2022	10.90	Put	Bond Future	3,481.7800	3.4818	3,716.0400	3.7160	6.728	0	0	50
2021/12/30	2037	03/11/2022	11.32	Call	Bond Future	4,110.9700	4.1110	3,850.3100	3.8503	(6.341)	0	0	0
2021/12/30	2037	03/11/2022	11.30	Put	Bond Future	3,387.6500	3.3876	3,596.1900	3.5962	6.156	0	0	0

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2021/12/30	2037	03/11/2022	11.31	Call	Bond Future	4,077.9000	4.0779	3,818.4300	3.8184	(6.363)	0	0	0
2021/12/30	2037	03/11/2022	11.31	Put	Bond Future	3,360.7000	3.3607	3,568.0400	3.5680	6.170	0	0	0
2021/12/30	2037	03/11/2022			Bond Future	11.1904	83.3457	11.2681	82.8789	0.694	0.0000	0.0000	0
2021/12/30	2037	03/11/2022	11.32	Put	Bond Future	3,334.2300	3.3342	3,540.3800	3.5404	6.183	0	0	0
2021/12/30	2037	03/11/2022	11.30	Call	Bond Future	4,045.2400	4.0452	3,786.9700	3.7870	(6.385)	0	0	0
2021/12/30	2038	03/02/2022			Bond Future	128.1698	128.1698	128.6787	128.6787	0.397	0.0000	0.0000	6,104
2021/12/30	2038	05/05/2022			Bond Future	129.7124	129.7124	130.2268	130.2268	0.397	0.0000	0.0000	677
2021/12/30	2038	04/08/2022			Bond Future	129.5055	129.5055	130.0261	130.0261	0.402	0.0000	0.0000	0
2021/12/30	2038	03/11/2022			Bond Future	131.1372	131.1372	131.6644	131.6644	0.402	0.0000	0.0000	0
2021/12/30	2040	03/02/2022	11.57	Put	Bond Future	131.5700	0.1316	166.7100	0.1667	26.708	0	0	0
2021/12/30	2040	03/02/2022	11.58	Put	Bond Future	127.6400	0.1276	161.7900	0.1618	26.755	0	0	0
2021/12/30	2040	03/02/2022	11.59	Call	Bond Future	6,080.0100	6.0800	5,556.3700	5.5564	(8.612)	0	0	0
2021/12/30	2040	03/02/2022			Bond Future	10.6992	86.7511	10.7783	86.1942	0.740	0.0000	0.0000	90,006
2021/12/30	2040	03/02/2022	10.60	Call	Bond Future	1,126.1100	1.1261	883.5800	0.8836	(21.537)	0	0	2,000
2021/12/30	2040	03/02/2022	10.60	Put	Bond Future	1,831.8700	1.8319	2,146.1700	2.1462	17.157	0	0	0
2021/12/30	2040	03/02/2022	11.57	Call	Bond Future	5,961.2200	5.9612	5,439.5300	5.4395	(8.751)	0	0	0
2021/12/30	2040	03/02/2022	11.58	Call	Bond Future	6,020.5800	6.0206	5,497.9000	5.4979	(8.682)	0	0	0
2021/12/30	2040	03/02/2022	11.59	Put	Bond Future	123.8600	0.1239	157.0500	0.1571	26.796	0	0	0
2021/12/30	2040	05/05/2022	13.04	Call	Bond Future	13,202.2900	13.2023	12,662.9500	12.6630	(4.085)	0	0	0
2021/12/30	2040	05/05/2022	13.04	Put	Bond Future	173.0900	0.1731	197.5700	0.1976	14.143	0	0	1,200
2021/12/30	2040	05/05/2022	11.91	Put	Bond Future	715.3700	0.7154	808.5800	0.8086	13.030	0	0	0
2021/12/30	2040	05/05/2022	11.92	Call	Bond Future	7,402.4300	7.4024	6,930.7700	6.9308	(6.372)	0	0	0
2021/12/30	2040	05/05/2022	11.92	Put	Bond Future	706.5100	0.7065	798.6700	0.7987	13.044	0	0	0
2021/12/30	2040	05/05/2022	10.57	Call	Bond Future	1,639.0900	1.6391	1,424.1200	1.4241	(13.115)	0	0	1,200
2021/12/30	2040	05/05/2022	10.57	Put	Bond Future	3,836.6600	3.8367	4,185.5100	4.1855	9.093	0	0	0
2021/12/30	2040	05/05/2022			Bond Future	10.8829	87.7742	10.9652	87.2104	0.756	0.0000	0.0000	8,568
2021/12/30	2040	05/05/2022	11.90	Call	Bond Future	7,299.1200	7.2991	6,829.5900	6.8296	(6.433)	0	0	0
2021/12/30	2040	05/05/2022	11.90	Put	Bond Future	724.3400	0.7243	818.6300	0.8186	13.017	0	0	0
2021/12/30	2040	05/05/2022	11.91	Call	Bond Future	7,350.7600	7.3508	6,880.1500	6.8801	(6.402)	0	0	0
2021/12/30	2040	05/05/2022	9.82	Call	Bond Future	306.7200	0.3067	245.7600	0.2458	(19.875)	0	0	1,200
2021/12/30	2040	05/05/2022	9.82	Put	Bond Future	8,143.2100	8.1432	8,646.0700	8.6461	6.175	0	0	0
2021/12/30	2040	04/08/2022	12.24	Put	Bond Future	1,191.2500	1.1913	1,305.6800	1.3057	9.606	0	0	460
2021/12/30	2040	04/08/2022	11.05	Call	Bond Future	3,331.9300	3.3319	3,039.6000	3.0396	(8.774)	0	0	0
2021/12/30	2040	04/08/2022	11.05	Put	Bond Future	3,515.8900	3.5159	3,794.3800	3.7944	7.921	0	0	0
2021/12/30	2040	04/08/2022	9.70	Put	Bond Future	10,494.6900	10.4947	10,999.2800	10.9993	4.808	0	0	0
2021/12/30	2040	04/08/2022			Bond Future	11.0774	84.2859	11.1632	83.7150	0.774	0.0000	0.0000	0
2021/12/30	2040	04/08/2022	12.24	Call	Bond Future	8,438.7500	8.4388	7,982.3600	7.9824	(5.408)	0	0	0
2021/12/30	2040	04/08/2022	11.03	Call	Bond Future	3,263.2700	3.2633	2,974.5600	2.9746	(8.847)	0	0	0
2021/12/30	2040	04/08/2022	11.03	Put	Bond Future	3,581.7000	3.5817	3,863.8100	3.8638	7.876	0	0	0
2021/12/30	2040	04/08/2022	11.04	Call	Bond Future	3,297.5100	3.2975	3,007.0000	3.0070	(8.810)	0	0	0
2021/12/30	2040	04/08/2022	11.04	Put	Bond Future	3,548.6600	3.5487	3,828.9700	3.8290	7.899	0	0	0
2021/12/30	2040	04/08/2022	9.70	Call	Bond Future	427.5500	0.4276	361.3200	0.3613	(15.491)	0	0	460
2021/12/30	2040	04/08/2022	10.70	Call	Bond Future	2,238.3900	2.2384	2,011.0000	2.0110	(10.159)	0	0	460
2021/12/30	2040	04/08/2022	10.70	Put	Bond Future	4,824.9400	4.8249	5,168.3700	5.1684	7.118	0	0	0
2021/12/30	2040	03/11/2022	11.41	Put	Bond Future	3,535.5400	3.5355	3,789.0400	3.7890	7.170	0	0	0
2021/12/30	2040	03/11/2022	11.39	Call	Bond Future	4,428.6900	4.4287	4,107.0800	4.1071	(7.262)	0	0	0

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2021/12/30	2040	03/11/2022	11.40	Call	Bond Future	4,464.2600	4.4643	4,141.1800	4.1412	(7.237)	0	0	0
2021/12/30	2040	03/11/2022			Bond Future	11.2608	85.3796	11.3499	84.8015	0.792	0.0000	0.0000	0
2021/12/30	2040	03/11/2022	11.41	Call	Bond Future	4,499.9500	4.5000	4,175.3900	4.1754	(7.213)	0	0	0
2021/12/30	2040	03/11/2022	11.39	Put	Bond Future	3,592.4900	3.5925	3,848.9400	3.8489	7.139	0	0	0
2021/12/30	2040	03/11/2022	11.40	Put	Bond Future	3,563.9200	3.5639	3,818.9000	3.8189	7.154	0	0	0
2021/12/30	2044	03/02/2022	11.59	Call	Bond Future	5,882.5400	5.8825	5,419.6000	5.4196	(7.870)	0	0	0
2021/12/30	2044	03/02/2022	11.59	Put	Bond Future	148.3300	0.1483	180.8000	0.1808	21.890	0	0	0
2021/12/30	2044	03/02/2022	11.60	Call	Bond Future	5,942.1400	5.9421	5,478.3000	5.4783	(7.806)	0	0	0
2021/12/30	2044	03/02/2022	11.60	Put	Bond Future	144.0300	0.1440	175.6000	0.1756	21.919	0	0	0
2021/12/30	2044	03/02/2022			Bond Future	10.7456	83.4784	10.8147	82.9830	0.643	0.0000	0.0000	59,709
2021/12/30	2044	03/02/2022	11.61	Call	Bond Future	6,001.7500	6.0017	5,537.0200	5.5370	(7.743)	0	0	0
2021/12/30	2044	03/02/2022	11.61	Put	Bond Future	139.8300	0.1398	170.5100	0.1705	21.941	0	0	0
2021/12/30	2044	05/05/2022	11.91	Call	Bond Future	7,247.9300	7.2479	6,831.0600	6.8311	(5.752)	0	0	0
2021/12/30	2044	05/05/2022	11.91	Put	Bond Future	762.7800	0.7628	847.6700	0.8477	11.129	0	0	0
2021/12/30	2044	05/05/2022	11.92	Call	Bond Future	7,299.7300	7.2997	6,881.9100	6.8819	(5.724)	0	0	0
2021/12/30	2044	05/05/2022	11.92	Put	Bond Future	753.5000	0.7535	837.4400	0.8374	11.140	0	0	0
2021/12/30	2044	05/05/2022			Bond Future	10.9202	84.4631	10.9921	83.9613	0.658	0.0000	0.0000	5,735
2021/12/30	2044	05/05/2022	11.93	Call	Bond Future	7,351.4400	7.3514	6,932.6700	6.9327	(5.696)	0	0	0
2021/12/30	2044	05/05/2022	11.93	Put	Bond Future	744.2200	0.7442	827.2100	0.8272	11.151	0	0	0
2021/12/30	2044	04/08/2022	11.08	Call	Bond Future	3,377.5700	3.3776	3,114.7400	3.1147	(7.782)	0	0	0
2021/12/30	2044	04/08/2022	11.08	Put	Bond Future	3,547.0700	3.5471	3,792.2100	3.7922	6.911	0	0	0
2021/12/30	2044	04/08/2022	11.09	Call	Bond Future	3,412.8900	3.4129	3,148.4500	3.1485	(7.748)	0	0	0
2021/12/30	2044	04/08/2022	11.09	Put	Bond Future	3,513.9700	3.5140	3,757.5000	3.7575	6.930	0	0	0
2021/12/30	2044	04/08/2022			Bond Future	11.1048	81.0614	11.1796	80.5534	0.674	0.0000	0.0000	0
2021/12/30	2044	04/08/2022	11.10	Call	Bond Future	3,448.1300	3.4481	3,182.0700	3.1821	(7.716)	0	0	0
2021/12/30	2044	04/08/2022	11.10	Put	Bond Future	3,480.8900	3.4809	3,722.8000	3.7228	6.950	0	0	0
2021/12/30	2044	03/11/2022	11.40	Put	Bond Future	3,645.4500	3.6455	3,872.4200	3.8724	6.226	0	0	0
2021/12/30	2044	03/11/2022	11.41	Call	Bond Future	4,483.7100	4.4837	4,195.0000	4.1950	(6.439)	0	0	0
2021/12/30	2044	03/11/2022	11.41	Put	Bond Future	3,616.0000	3.6160	3,841.6400	3.8416	6.240	0	0	0
2021/12/30	2044	03/11/2022			Bond Future	11.2783	82.1134	11.3561	81.5990	0.689	0.0000	0.0000	0
2021/12/30	2044	03/11/2022	11.39	Call	Bond Future	4,412.0400	4.4120	4,125.9800	4.1260	(6.484)	0	0	0
2021/12/30	2044	03/11/2022	11.39	Put	Bond Future	3,675.1200	3.6751	3,903.4100	3.9034	6.212	0	0	0
2021/12/30	2044	03/11/2022	11.40	Call	Bond Future	4,447.8100	4.4478	4,160.4300	4.1604	(6.461)	0	0	0
2021/12/30	2046	03/02/2022			Bond Future	118.4787	118.4787	118.6869	118.6869	0.176	0.0000	0.0000	15,506
2021/12/30	2046	05/05/2022			Bond Future	118.0175	118.0175	118.2277	118.2277	0.178	0.0000	0.0000	171
2021/12/30	2046	04/08/2022			Bond Future	119.4809	119.4809	119.6933	119.6933	0.178	0.0000	0.0000	0
2021/12/30	2046	03/11/2022			Bond Future	119.0619	119.0619	119.2770	119.2770	0.181	0.0000	0.0000	0
2021/12/30	2050	03/02/2022			Bond Future	120.4430	120.4430	121.8340	121.8340	1.155	0.0000	0.0000	9,280
2021/12/30	2050	05/05/2022			Bond Future	121.8922	121.8922	123.2994	123.2994	1.154	0.0000	0.0000	379
2021/12/30	2050	04/08/2022			Bond Future	121.3882	121.3882	122.8127	122.8127	1.174	0.0000	0.0000	0
2021/12/30	2050	03/11/2022			Bond Future	122.9175	122.9175	124.3599	124.3599	1.174	0.0000	0.0000	0
2021/12/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	AL37	03/02/2022			Index Future	810.7200	810.7200	808.6090	808.6090	(0.260)	0.0000	0.0000	0
2021/12/30	AL37	05/05/2022			Index Future	820.2760	820.2760	818.1360	818.1360	(0.261)	0.0000	0.0000	0
2021/12/30	AL37	04/08/2022			Index Future	830.1400	830.1400	827.9730	827.9730	(0.261)	0.0000	0.0000	0
2021/12/30	AL37	03/11/2022			Index Future	840.5090	840.5090	838.3140	838.3140	(0.261)	0.0000	0.0000	0
2021/12/30	AL7T	03/02/2022			Index Future	929.6630	929.6630	926.2400	926.2400	(0.368)	0.0000	0.0000	0
2021/12/30	AL7T	05/05/2022			Index Future	940.6210	940.6210	937.1530	937.1530	(0.369)	0.0000	0.0000	0
2021/12/30	AL7T	04/08/2022			Index Future	951.9320	951.9320	948.4210	948.4210	(0.369)	0.0000	0.0000	0
2021/12/30	AL7T	03/11/2022			Index Future	963.8230	963.8230	960.2660	960.2660	(0.369)	0.0000	0.0000	0
2021/12/30	ALBI	03/02/2022			Index Future	824.8360	824.8360	821.4610	821.4610	(0.409)	0.0000	0.0000	193
2021/12/30	ALBI	05/05/2022			Index Future	834.5580	834.5580	831.1390	831.1390	(0.410)	0.0000	0.0000	29
2021/12/30	ALBI	04/08/2022			Index Future	844.5940	844.5940	841.1330	841.1330	(0.410)	0.0000	0.0000	0
2021/12/30	ALBI	03/11/2022			Index Future	855.1440	855.1440	851.6380	851.6380	(0.410)	0.0000	0.0000	0
2021/12/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/30	ES33	03/02/2022			Bond Future	11.3312	78.6157	11.3946	78.2839	0.559	0.0000	0.0000	263
2021/12/30	ES33	05/05/2022			Bond Future	11.5648	75.7844	11.6310	75.4483	0.572	0.0000	0.0000	87
2021/12/30	ES33	04/08/2022			Bond Future	11.8089	76.6764	11.8779	76.3359	0.585	0.0000	0.0000	0
2021/12/30	ES33	03/11/2022			Bond Future	12.0564	73.9134	12.1285	73.5686	0.598	0.0000	0.0000	0
2021/12/30	ES42	03/02/2022			Bond Future	11.7818	77.3461	11.8556	76.9021	0.626	0.0000	0.0000	3,579
2021/12/30	ES42	05/05/2022			Bond Future	12.0005	74.0186	12.0776	73.5688	0.643	0.0000	0.0000	1,190
2021/12/30	ES42	04/08/2022			Bond Future	12.2227	74.8883	12.3031	74.4328	0.658	0.0000	0.0000	0
2021/12/30	ES42	03/11/2022			Bond Future	12.4485	71.6233	12.5326	71.1620	0.675	0.0000	0.0000	0
2021/12/30	GOVI	03/02/2022	792.76	Call	GOVI	212,060.0000	21.2060	179,210.0000	17.9210	(15.491)	0	0	0
2021/12/30	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	03/02/2022			GOVI	813.9660	813.9660	810.6810	810.6810	(0.404)	0.0000	0.0000	987
2021/12/30	GOVI	03/02/2022	792.74	Call	GOVI	212,260.0000	21.2260	179,410.0000	17.9410	(15.476)	0	0	0
2021/12/30	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	03/02/2022	792.75	Call	GOVI	212,160.0000	21.2160	179,310.0000	17.9310	(15.484)	0	0	0
2021/12/30	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	05/05/2022	788.25	Call	GOVI	353,100.0000	35.3100	319,820.0000	31.9820	(9.425)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	05/05/2022			GOVI	823.5600	823.5600	820.2320	820.2320	(0.404)	0.0000	0.0000	0
2021/12/30	GOVI	05/05/2022	788.23	Call	GOVI	353,300.0000	35.3300	320,020.0000	32.0020	(9.420)	0	0	0
2021/12/30	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	05/05/2022	788.24	Call	GOVI	353,200.0000	35.3200	319,920.0000	31.9920	(9.422)	0	0	0
2021/12/30	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	04/08/2022	819.28	Call	GOVI	141,840.0000	14.1840	108,140.0000	10.8140	(23.759)	0	0	0
2021/12/30	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	04/08/2022			GOVI	833.4640	833.4640	830.0940	830.0940	(0.404)	0.0000	0.0000	0
2021/12/30	GOVI	04/08/2022	819.26	Call	GOVI	142,040.0000	14.2040	108,340.0000	10.8340	(23.726)	0	0	0
2021/12/30	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	04/08/2022	819.27	Call	GOVI	141,940.0000	14.1940	108,240.0000	10.8240	(23.742)	0	0	0
2021/12/30	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	03/11/2022	820.41	Call	GOVI	234,640.0000	23.4640	200,520.0000	20.0520	(14.541)	0	0	0
2021/12/30	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	03/11/2022	820.42	Call	GOVI	234,540.0000	23.4540	200,420.0000	20.0420	(14.548)	0	0	0
2021/12/30	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GOVI	03/11/2022			GOVI	843.8740	843.8740	840.4620	840.4620	(0.404)	0.0000	0.0000	0
2021/12/30	GOVI	03/11/2022	820.43	Call	GOVI	234,440.0000	23.4440	200,320.0000	20.0320	(14.554)	0	0	0
2021/12/30	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/30	IGOV	03/02/2022			Index Future	309.8070	309.8070	310.8160	310.8160	0.326	0.0000	0.0000	483
2021/12/30	IGOV	05/05/2022			Index Future	313.5350	313.5350	314.5550	314.5550	0.325	0.0000	0.0000	16
2021/12/30	IGOV	04/08/2022			Index Future	317.3810	317.3810	318.4130	318.4130	0.325	0.0000	0.0000	0
2021/12/30	IGOV	03/11/2022			Index Future	321.4200	321.4200	322.4640	322.4640	0.325	0.0000	0.0000	0
2021/12/30	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/30	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/30	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/30	JBAF	19/01/2022			Jibar Tradeable Future	3.9250	96.0750	3.9250	96.0750	0.000	0.0000	0.0000	0
2021/12/30	JBAF	16/02/2022			Jibar Tradeable Future	4.1600	95.8400	4.1700	95.8300	0.240	0.0000	0.0000	0
2021/12/30	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.2250	95.7750	0.000	0.0000	0.0000	0
2021/12/30	JBAF	20/04/2022			Jibar Tradeable Future	4.5200	95.4800	4.5300	95.4700	0.221	0.0000	0.0000	0
2021/12/30	JBAF	18/05/2022			Jibar Tradeable Future	4.5800	95.4200	4.5900	95.4100	0.218	0.0000	0.0000	0
2021/12/30	JBAF	15/06/2022			Jibar Tradeable Future	4.8550	95.1450	4.8650	95.1350	0.206	0.0000	0.0000	72
2021/12/30	JBAF	21/09/2022			Jibar Tradeable Future	5.2300	94.7700	5.2600	94.7400	0.574	0.0000	0.0000	0
2021/12/30	JBAF	21/12/2022			Jibar Tradeable Future	5.7050	94.2950	5.7350	94.2650	0.526	0.0000	0.0000	68
2021/12/30	JBAF	15/03/2023			Jibar Tradeable Future	5.9550	94.0450	5.9900	94.0100	0.588	0.0000	0.0000	0
2021/12/30	JBAF	21/06/2023			Jibar Tradeable Future	6.2100	93.7900	6.2600	93.7400	0.805	0.0000	0.0000	0
2021/12/30	JBAF	20/09/2023			Jibar Tradeable Future	6.3950	93.6050	6.4550	93.5450	0.938	0.0000	0.0000	75
2021/12/30	JBAF	20/12/2023			Jibar Tradeable Future	6.5650	93.4350	6.6050	93.3950	0.609	0.0000	0.0000	0
2021/12/30	R023	03/02/2022	5.08	Call	Bond Future	109.6700	0.1097	108.4200	0.1084	(1.140)	0	0	0
2021/12/30	R023	03/02/2022	5.08	Put	Bond Future	201.1500	0.2011	197.9100	0.1979	(1.611)	0	0	0
2021/12/30	R023	03/02/2022			Bond Future	5.1683	106.0605	5.1664	106.0625	(0.037)	0.0000	0.0000	16,431
2021/12/30	R023	03/02/2022	5.06	Call	Bond Future	100.6200	0.1006	99.3800	0.0994	(1.232)	0	0	0
2021/12/30	R023	03/02/2022	5.06	Put	Bond Future	212.8300	0.2128	209.6000	0.2096	(1.518)	0	0	0
2021/12/30	R023	03/02/2022	5.07	Call	Bond Future	105.0200	0.1050	103.7800	0.1038	(1.181)	0	0	0
2021/12/30	R023	03/02/2022	5.07	Put	Bond Future	206.8700	0.2069	203.6400	0.2036	(1.561)	0	0	0
2021/12/30	R023	05/05/2022	6.31	Call	Bond Future	858.7600	0.8588	859.3400	0.8593	0.068	0	0	0
2021/12/30	R023	05/05/2022	6.31	Put	Bond Future	55.2000	0.0552	54.3200	0.0543	(1.594)	0	0	0
2021/12/30	R023	05/05/2022			Bond Future	5.2920	103.4006	5.2901	103.4020	(0.035)	0.0000	0.0000	835
2021/12/30	R023	05/05/2022	6.29	Call	Bond Future	844.9400	0.8449	845.5100	0.8455	0.067	0	0	0
2021/12/30	R023	05/05/2022	6.29	Put	Bond Future	57.0700	0.0571	56.1800	0.0562	(1.559)	0	0	0
2021/12/30	R023	05/05/2022	6.30	Call	Bond Future	851.7800	0.8518	852.3600	0.8524	0.068	0	0	0
2021/12/30	R023	05/05/2022	6.30	Put	Bond Future	56.0600	0.0561	55.1800	0.0552	(1.570)	0	0	0
2021/12/30	R023	04/08/2022	6.05	Call	Bond Future	444.7900	0.4448	445.2100	0.4452	0.094	0	0	0
2021/12/30	R023	04/08/2022	6.05	Put	Bond Future	128.7600	0.1288	127.8200	0.1278	(0.730)	0	0	0
2021/12/30	R023	04/08/2022			Bond Future	5.4779	104.6268	5.4754	104.6281	(0.045)	0.0000	0.0000	0
2021/12/30	R023	04/08/2022	6.03	Call	Bond Future	436.6800	0.4367	437.0800	0.4371	0.092	0	0	0
2021/12/30	R023	04/08/2022	6.03	Put	Bond Future	131.6600	0.1317	130.7000	0.1307	(0.729)	0	0	0
2021/12/30	R023	04/08/2022	6.04	Call	Bond Future	440.7200	0.4407	441.1300	0.4411	0.093	0	0	0
2021/12/30	R023	04/08/2022	6.04	Put	Bond Future	130.2000	0.1302	129.2500	0.1293	(0.730)	0	0	0
2021/12/30	R023	03/11/2022	6.25	Call	Bond Future	246.4100	0.2464	246.8600	0.2469	0.183	0	0	0
2021/12/30	R023	03/11/2022	6.25	Put	Bond Future	125.7700	0.1258	125.0200	0.1250	(0.596)	0	0	0
2021/12/30	R023	03/11/2022	6.26	Call	Bond Future	248.6200	0.2486	249.0700	0.2491	0.181	0	0	0
2021/12/30	R023	03/11/2022	6.26	Put	Bond Future	124.9200	0.1249	124.1700	0.1242	(0.600)	0	0	0
2021/12/30	R023	03/11/2022			Bond Future	5.8573	102.0410	5.8534	102.0422	(0.066)	0.0000	0.0000	0
2021/12/30	R023	03/11/2022	6.27	Call	Bond Future	250.4900	0.2505	250.9500	0.2509	0.184	0	0	0
2021/12/30	R023	03/11/2022	6.27	Put	Bond Future	123.7200	0.1237	122.9800	0.1230	(0.598)	0	0	0
2021/12/30	R035	03/02/2022	9.92	Call	Bond Future	311.6300	0.3116	238.7400	0.2387	(23.390)	0	0	200
2021/12/30	R035	03/02/2022	9.92	Put	Bond Future	3,455.0600	3.4551	3,763.3200	3.7633	8.922	0	0	0
2021/12/30	R035	03/02/2022	11.73	Call	Bond Future	8,170.8400	8.1708	7,794.3400	7.7943	(4.608)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	R035	03/02/2022	11.73	Put	Bond Future	26.6800	0.0267	31.3300	0.0313	17.429	0	0	280
2021/12/30	R035	03/02/2022	11.28	Call	Bond Future	5,658.6500	5.6587	5,298.8100	5.2988	(6.359)	0	0	0
2021/12/30	R035	03/02/2022	11.28	Put	Bond Future	126.8300	0.1268	148.1400	0.1481	16.802	0	0	200
2021/12/30	R035	03/02/2022	11.33	Put	Bond Future	107.6300	0.1076	125.8700	0.1259	16.947	0	0	500
2021/12/30	R035	03/02/2022	11.39	Call	Bond Future	6,269.6600	6.2697	5,903.5600	5.9036	(5.839)	0	0	0
2021/12/30	R035	03/02/2022	11.39	Put	Bond Future	88.1000	0.0881	103.1500	0.1031	17.083	0	0	683
2021/12/30	R035	03/02/2022	11.22	Call	Bond Future	5,327.1600	5.3272	4,971.4900	4.9715	(6.677)	0	0	0
2021/12/30	R035	03/02/2022	11.22	Put	Bond Future	152.8500	0.1529	178.3300	0.1783	16.670	0	0	0
2021/12/30	R035	03/02/2022	11.23	Call	Bond Future	5,382.4100	5.3824	5,026.0200	5.0260	(6.621)	0	0	0
2021/12/30	R035	03/02/2022	11.23	Put	Bond Future	148.3600	0.1484	173.1200	0.1731	16.689	0	0	0
2021/12/30	R035	03/02/2022	11.03	Call	Bond Future	4,293.4800	4.2935	3,955.5400	3.9555	(7.871)	0	0	0
2021/12/30	R035	03/02/2022	11.05	Put	Bond Future	251.1600	0.2512	292.1200	0.2921	16.308	0	0	1,600
2021/12/30	R035	03/02/2022	11.11	Call	Bond Future	4,724.3500	4.7244	4,377.9600	4.3780	(7.332)	0	0	0
2021/12/30	R035	03/02/2022	10.35	Call	Bond Future	1,252.4500	1.2525	1,060.1600	1.0602	(15.353)	0	0	1,600
2021/12/30	R035	03/02/2022	10.35	Put	Bond Future	1,519.1400	1.5191	1,708.0000	1.7080	12.432	0	0	0
2021/12/30	R035	03/02/2022	10.61	Call	Bond Future	2,232.1900	2.2322	1,968.6500	1.9687	(11.806)	0	0	0
2021/12/30	R035	03/02/2022	10.61	Put	Bond Future	821.0900	0.8211	938.7000	0.9387	14.324	0	0	200
2021/12/30	R035	03/02/2022	10.65	Call	Bond Future	2,407.8600	2.4079	2,134.8600	2.1349	(11.338)	0	0	0
2021/12/30	R035	03/02/2022	10.24	Put	Bond Future	1,921.8600	1.9219	2,143.4700	2.1435	11.531	0	0	0
2021/12/30	R035	03/02/2022	10.26	Call	Bond Future	985.5200	0.9855	820.0300	0.8200	(16.792)	0	0	200
2021/12/30	R035	03/02/2022	10.26	Put	Bond Future	1,843.6600	1.8437	2,059.3200	2.0593	11.697	0	0	0
2021/12/30	R035	03/02/2022	10.34	Call	Bond Future	1,220.9500	1.2209	1,031.6200	1.0316	(15.507)	0	0	0
2021/12/30	R035	03/02/2022	10.34	Put	Bond Future	1,553.0800	1.5531	1,744.9000	1.7449	12.351	0	0	500
2021/12/30	R035	03/02/2022			Bond Future	10.3909	93.2350	10.4496	92.8539	0.565	0.0000	0.0000	103,053
2021/12/30	R035	03/02/2022	9.70	Call	Bond Future	112.1900	0.1122	79.8900	0.0799	(28.790)	0	0	683
2021/12/30	R035	03/02/2022	9.70	Put	Bond Future	4,778.3900	4.7784	5,127.2400	5.1272	7.301	0	0	0
2021/12/30	R035	03/02/2022	10.10	Call	Bond Future	606.1100	0.6061	487.1100	0.4871	(19.633)	0	0	280
2021/12/30	R035	03/02/2022	10.10	Put	Bond Future	2,529.5400	2.5295	2,791.6900	2.7917	10.364	0	0	0
2021/12/30	R035	03/02/2022	11.88	Call	Bond Future	9,003.8500	9.0038	8,625.3600	8.6254	(4.204)	0	0	0
2021/12/30	R035	03/02/2022	11.88	Put	Bond Future	15.2900	0.0153	17.9500	0.0180	17.397	0	0	1,800
2021/12/30	R035	03/02/2022	11.33	Call	Bond Future	5,935.7000	5.9357	5,572.7900	5.5728	(6.114)	0	0	0
2021/12/30	R035	03/02/2022	11.24	Call	Bond Future	5,437.7100	5.4377	5,080.6100	5.0806	(6.567)	0	0	0
2021/12/30	R035	03/02/2022	11.24	Put	Bond Future	143.9900	0.1440	168.0400	0.1680	16.703	0	0	0
2021/12/30	R035	03/02/2022	11.03	Put	Bond Future	265.9800	0.2660	309.1900	0.3092	16.246	0	0	280
2021/12/30	R035	03/02/2022	11.05	Call	Bond Future	4,400.4400	4.4004	4,060.2500	4.0602	(7.731)	0	0	0
2021/12/30	R035	03/02/2022	11.11	Put	Bond Future	211.2500	0.2113	246.0100	0.2460	16.454	0	0	200
2021/12/30	R035	03/02/2022	10.65	Put	Bond Future	742.6400	0.7426	850.7900	0.8508	14.563	0	0	683
2021/12/30	R035	03/02/2022	10.24	Call	Bond Future	931.5400	0.9315	772.0000	0.7720	(17.126)	0	0	500
2021/12/30	R035	05/05/2022	11.63	Call	Bond Future	6,977.0400	6.9770	6,652.2200	6.6522	(4.656)	0	0	0
2021/12/30	R035	05/05/2022	11.63	Put	Bond Future	683.7000	0.6837	745.0300	0.7450	8.970	0	0	0
2021/12/30	R035	05/05/2022	11.64	Call	Bond Future	7,025.2200	7.0252	6,699.6900	6.6997	(4.634)	0	0	0
2021/12/30	R035	05/05/2022	11.64	Put	Bond Future	674.9500	0.6750	735.5700	0.7356	8.981	0	0	0
2021/12/30	R035	05/05/2022	10.72	Call	Bond Future	2,979.3000	2.9793	2,754.6000	2.7546	(7.542)	0	0	1,200
2021/12/30	R035	05/05/2022	10.72	Put	Bond Future	2,115.3900	2.1154	2,276.8400	2.2768	7.632	0	0	0
2021/12/30	R035	05/05/2022			Bond Future	10.5827	89.8564	10.6438	89.4702	0.578	0.0000	0.0000	8,926
2021/12/30	R035	05/05/2022	11.65	Call	Bond Future	7,073.4500	7.0735	6,747.2200	6.7472	(4.612)	0	0	0
2021/12/30	R035	05/05/2022	11.65	Put	Bond Future	666.3100	0.6663	726.2300	0.7262	8.993	0	0	0
2021/12/30	R035	05/05/2022	12.64	Call	Bond Future	11,940.2100	11.9402	11,571.3300	11.5713	(3.089)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	R035	05/05/2022	12.64	Put	Bond Future	176.2800	0.1763	193.5500	0.1936	9.797	0	0	1,200
2021/12/30	R035	05/05/2022	10.82	Call	Bond Future	3,356.4100	3.3564	3,117.0700	3.1171	(7.131)	0	0	0
2021/12/30	R035	05/05/2022	10.82	Put	Bond Future	1,870.9700	1.8710	2,017.7800	2.0178	7.847	0	0	1,200
2021/12/30	R035	04/08/2022	11.13	Put	Bond Future	2,282.6300	2.2826	2,427.8400	2.4278	6.362	0	0	100
2021/12/30	R035	04/08/2022	10.72	Call	Bond Future	2,956.5500	2.9565	2,758.7900	2.7588	(6.689)	0	0	0
2021/12/30	R035	04/08/2022	10.72	Put	Bond Future	3,354.2000	3.3542	3,547.4900	3.5475	5.763	0	0	0
2021/12/30	R035	04/08/2022	10.73	Call	Bond Future	2,987.5500	2.9875	2,788.5500	2.7886	(6.661)	0	0	0
2021/12/30	R035	04/08/2022	10.73	Put	Bond Future	3,323.2600	3.3233	3,515.3100	3.5153	5.779	0	0	0
2021/12/30	R035	04/08/2022	9.84	Call	Bond Future	863.0200	0.8630	776.3700	0.7764	(10.040)	0	0	100
2021/12/30	R035	04/08/2022	9.84	Put	Bond Future	6,964.4100	6.9644	7,268.8100	7.2688	4.371	0	0	0
2021/12/30	R035	04/08/2022	10.53	Put	Bond Future	3,981.7800	3.9818	4,199.0600	4.1991	5.457	0	0	0
2021/12/30	R035	04/08/2022	10.64	Call	Bond Future	2,712.5800	2.7126	2,524.8500	2.5249	(6.921)	0	0	0
2021/12/30	R035	04/08/2022	10.64	Put	Bond Future	3,607.9800	3.6080	3,811.3000	3.8113	5.635	0	0	100
2021/12/30	R035	04/08/2022	9.53	Call	Bond Future	501.9600	0.5020	445.1200	0.4451	(11.324)	0	0	400
2021/12/30	R035	04/08/2022	9.53	Put	Bond Future	8,737.6500	8.7376	9,071.8600	9.0719	3.825	0	0	0
2021/12/30	R035	04/08/2022			Bond Future	10.7844	90.8968	10.8481	90.5058	0.591	0.0000	0.0000	0
2021/12/30	R035	04/08/2022	11.13	Call	Bond Future	4,373.9200	4.3739	4,128.0800	4.1281	(5.621)	0	0	0
2021/12/30	R035	04/08/2022	12.18	Call	Bond Future	8,896.6100	8.8966	8,568.3000	8.5683	(3.690)	0	0	0
2021/12/30	R035	04/08/2022	12.18	Put	Bond Future	877.5200	0.8775	940.2600	0.9403	7.150	0	0	400
2021/12/30	R035	04/08/2022	10.74	Call	Bond Future	3,018.9900	3.0190	2,818.7500	2.8188	(6.633)	0	0	0
2021/12/30	R035	04/08/2022	10.74	Put	Bond Future	3,292.8300	3.2928	3,483.6400	3.4836	5.795	0	0	0
2021/12/30	R035	04/08/2022	10.53	Call	Bond Future	2,395.3700	2.3954	2,221.6000	2.2216	(7.254)	0	0	400
2021/12/30	R035	03/11/2022	11.15	Call	Bond Future	4,199.3800	4.1994	3,974.0100	3.9740	(5.367)	0	0	0
2021/12/30	R035	03/11/2022	11.15	Put	Bond Future	3,230.1400	3.2301	3,400.6500	3.4006	5.279	0	0	0
2021/12/30	R035	03/11/2022			Bond Future	10.9867	87.5951	11.0531	87.1992	0.604	0.0000	0.0000	0
2021/12/30	R035	03/11/2022	11.14	Call	Bond Future	4,166.2400	4.1662	3,941.8700	3.9419	(5.385)	0	0	0
2021/12/30	R035	03/11/2022	11.14	Put	Bond Future	3,255.9300	3.2559	3,427.4400	3.4274	5.268	0	0	0
2021/12/30	R035	03/11/2022	11.13	Call	Bond Future	4,133.2200	4.1332	3,909.8500	3.9099	(5.404)	0	0	0
2021/12/30	R035	03/11/2022	11.13	Put	Bond Future	3,281.8900	3.2819	3,454.4000	3.4544	5.256	0	0	0
2021/12/30	R186	03/02/2022	7.30	Call	Bond Future	84.6500	0.0846	57.1600	0.0572	(32.475)	0	0	0
2021/12/30	R186	03/02/2022	7.30	Put	Bond Future	2,726.8600	2.7269	2,992.0700	2.9921	9.726	0	0	0
2021/12/30	R186	03/02/2022			Bond Future	7.9160	111.6623	7.9853	111.3696	0.876	0.0000	0.0000	69,865
2021/12/30	R186	03/02/2022	7.28	Call	Bond Future	76.7600	0.0768	51.4300	0.0514	(32.999)	0	0	0
2021/12/30	R186	03/02/2022	7.28	Put	Bond Future	2,806.0800	2.8061	3,073.4500	3.0735	9.528	0	0	0
2021/12/30	R186	03/02/2022	7.29	Call	Bond Future	80.6200	0.0806	54.2300	0.0542	(32.734)	0	0	0
2021/12/30	R186	03/02/2022	7.29	Put	Bond Future	2,766.3800	2.7664	3,032.6900	3.0327	9.627	0	0	0
2021/12/30	R186	05/05/2022	9.18	Call	Bond Future	4,438.1200	4.4381	4,186.4000	4.1864	(5.672)	0	0	0
2021/12/30	R186	05/05/2022	9.18	Put	Bond Future	354.1100	0.3541	399.1500	0.3991	12.719	0	0	454
2021/12/30	R186	05/05/2022	8.32	Call	Bond Future	1,935.9800	1.9360	1,761.3700	1.7614	(9.019)	0	0	0
2021/12/30	R186	05/05/2022	8.32	Put	Bond Future	1,192.6900	1.1927	1,314.8400	1.3148	10.242	0	0	0
2021/12/30	R186	05/05/2022	8.14	Call	Bond Future	1,534.1800	1.5342	1,381.5900	1.3816	(9.946)	0	0	454
2021/12/30	R186	05/05/2022	8.14	Put	Bond Future	1,506.8900	1.5069	1,651.0600	1.6511	9.567	0	0	0
2021/12/30	R186	05/05/2022	7.28	Call	Bond Future	322.8100	0.3228	271.6100	0.2716	(15.861)	0	0	435
2021/12/30	R186	05/05/2022	7.28	Put	Bond Future	3,799.3000	3.7993	4,044.8600	4.0449	6.463	0	0	0
2021/12/30	R186	05/05/2022	7.48	Call	Bond Future	506.3300	0.5063	434.5200	0.4345	(14.182)	0	0	3,600
2021/12/30	R186	05/05/2022	7.48	Put	Bond Future	3,155.5800	3.1556	3,380.5300	3.3805	7.129	0	0	0
2021/12/30	R186	05/05/2022			Bond Future	8.1332	112.9784	8.2076	112.6817	0.915	0.0000	0.0000	4,514

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	R186	05/05/2022	8.64	Call	Bond Future	2,774.6600	2.7747	2,565.1700	2.5652	(7.550)	0	0	0
2021/12/30	R186	05/05/2022	8.64	Put	Bond Future	772.9500	0.7730	860.2200	0.8602	11.291	0	0	4,035
2021/12/30	R186	05/05/2022	8.94	Call	Bond Future	3,669.3200	3.6693	3,433.7600	3.4338	(6.420)	0	0	0
2021/12/30	R186	05/05/2022	8.94	Put	Bond Future	504.4500	0.5045	565.6500	0.5656	12.132	0	0	454
2021/12/30	R186	05/05/2022	8.31	Call	Bond Future	1,912.1800	1.9122	1,738.7600	1.7388	(9.069)	0	0	0
2021/12/30	R186	05/05/2022	8.31	Put	Bond Future	1,208.5100	1.2085	1,331.8500	1.3319	10.206	0	0	0
2021/12/30	R186	05/05/2022	8.35	Call	Bond Future	2,008.5100	2.0085	1,830.3600	1.8304	(8.870)	0	0	454
2021/12/30	R186	05/05/2022	8.35	Put	Bond Future	1,146.4600	1.1465	1,265.0700	1.2651	10.346	0	0	0
2021/12/30	R186	05/05/2022	7.88	Call	Bond Future	1,048.4500	1.0484	928.7100	0.9287	(11.421)	0	0	435
2021/12/30	R186	05/05/2022	7.88	Put	Bond Future	2,065.8800	2.0659	2,242.9000	2.2429	8.569	0	0	0
2021/12/30	R186	05/05/2022	8.30	Call	Bond Future	1,888.5300	1.8885	1,716.3000	1.7163	(9.120)	0	0	0
2021/12/30	R186	05/05/2022	8.30	Put	Bond Future	1,224.5000	1.2245	1,349.0300	1.3490	10.170	0	0	0
2021/12/30	R186	05/05/2022	6.73	Call	Bond Future	83.2300	0.0832	66.5700	0.0666	(20.017)	0	0	3,600
2021/12/30	R186	05/05/2022	6.73	Put	Bond Future	5,874.3900	5.8744	6,154.4900	6.1545	4.768	0	0	0
2021/12/30	R186	04/08/2022	8.15	Call	Bond Future	1,543.7400	1.5437	1,410.6400	1.4106	(8.622)	0	0	0
2021/12/30	R186	04/08/2022	8.15	Put	Bond Future	2,376.9000	2.3769	2,544.6200	2.5446	7.056	0	0	0
2021/12/30	R186	04/08/2022	9.78	Call	Bond Future	5,670.8400	5.6708	5,419.1700	5.4192	(4.438)	0	0	0
2021/12/30	R186	04/08/2022	9.78	Put	Bond Future	516.3400	0.5163	565.4900	0.5655	9.519	0	0	3,600
2021/12/30	R186	04/08/2022	7.96	Call	Bond Future	1,228.6200	1.2286	1,113.7300	1.1137	(9.351)	0	0	3,600
2021/12/30	R186	04/08/2022			Bond Future	8.3700	109.0184	8.4499	108.7176	0.955	0.0000	0.0000	0
2021/12/30	R186	04/08/2022	8.14	Call	Bond Future	1,526.3700	1.5264	1,394.2200	1.3942	(8.658)	0	0	0
2021/12/30	R186	04/08/2022	8.14	Put	Bond Future	2,397.6000	2.3976	2,566.2700	2.5663	7.035	0	0	0
2021/12/30	R186	04/08/2022	6.96	Call	Bond Future	224.0300	0.2240	191.2000	0.1912	(14.654)	0	0	3,600
2021/12/30	R186	04/08/2022	6.96	Put	Bond Future	5,706.4100	5.7064	5,974.4000	5.9744	4.696	0	0	0
2021/12/30	R186	04/08/2022	7.96	Put	Bond Future	2,787.8900	2.7879	2,973.8200	2.9738	6.669	0	0	0
2021/12/30	R186	04/08/2022	8.13	Call	Bond Future	1,508.7800	1.5088	1,377.5900	1.3776	(8.695)	0	0	0
2021/12/30	R186	04/08/2022	8.13	Put	Bond Future	2,418.0900	2.4181	2,587.7200	2.5877	7.015	0	0	0
2021/12/30	R186	03/11/2022	8.53	Call	Bond Future	2,138.2500	2.1382	1,988.8400	1.9888	(6.987)	0	0	0
2021/12/30	R186	03/11/2022	8.53	Put	Bond Future	2,439.0800	2.4391	2,594.0600	2.5941	6.354	0	0	0
2021/12/30	R186	03/11/2022	8.54	Call	Bond Future	2,156.5800	2.1566	2,006.4000	2.0064	(6.964)	0	0	0
2021/12/30	R186	03/11/2022	8.54	Put	Bond Future	2,421.8600	2.4219	2,576.0700	2.5761	6.367	0	0	0
2021/12/30	R186	03/11/2022			Bond Future	8.6148	110.4170	8.7008	110.1127	0.999	0.0000	0.0000	0
2021/12/30	R186	03/11/2022	8.55	Call	Bond Future	2,174.9900	2.1750	2,024.0400	2.0240	(6.940)	0	0	0
2021/12/30	R186	03/11/2022	8.55	Put	Bond Future	2,404.7400	2.4047	2,558.1800	2.5582	6.381	0	0	0
2021/12/30	R197	03/02/2022			Bond Future	322.1030	322.1030	322.1033	322.1033	0.000	0.0000	0.0000	1,132
2021/12/30	R197	05/05/2022			Bond Future	325.9791	325.9791	325.9778	325.9778	0.000	0.0000	0.0000	237
2021/12/30	R197	04/08/2022			Bond Future	321.6486	321.6486	321.6472	321.6472	0.000	0.0000	0.0000	0
2021/12/30	R197	03/11/2022			Bond Future	325.7018	325.7018	325.6998	325.6998	(0.001)	0.0000	0.0000	0
2021/12/30	R202	03/02/2022			Bond Future	246.6933	246.6933	247.6363	247.6363	0.382	0.0000	0.0000	7,693
2021/12/30	R202	05/05/2022			Bond Future	249.6619	249.6619	250.6151	250.6151	0.382	0.0000	0.0000	413
2021/12/30	R202	04/08/2022			Bond Future	248.3102	248.3102	249.2751	249.2751	0.389	0.0000	0.0000	0
2021/12/30	R202	03/11/2022			Bond Future	251.4390	251.4390	252.4155	252.4155	0.388	0.0000	0.0000	0
2021/12/30	R209	03/02/2022	11.02	Call	Bond Future	3,856.8600	3.8569	3,531.3800	3.5314	(8.439)	0	0	0
2021/12/30	R209	03/02/2022	11.02	Put	Bond Future	202.5900	0.2026	240.9400	0.2409	18.930	0	0	0
2021/12/30	R209	03/02/2022	11.03	Call	Bond Future	3,903.8600	3.9039	3,577.3400	3.5773	(8.364)	0	0	0

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2021/12/30	R209	03/02/2022	11.03	Put	Bond Future	196.7100	0.1967	234.0200	0.2340	18.967	0	0	0
2021/12/30	R209	03/02/2022			Bond Future	10.3553	72.0987	10.4193	71.7349	0.618	0.0000	0.0000	20,296
2021/12/30	R209	03/02/2022	11.04	Call	Bond Future	3,950.9600	3.9510	3,623.4300	3.6234	(8.290)	0	0	0
2021/12/30	R209	03/02/2022	11.04	Put	Bond Future	190.9800	0.1910	227.2800	0.2273	19.007	0	0	0
2021/12/30	R209	05/05/2022	11.44	Call	Bond Future	5,504.8700	5.5049	5,203.6100	5.2036	(5.473)	0	0	0
2021/12/30	R209	05/05/2022	11.44	Put	Bond Future	672.7800	0.6728	740.0000	0.7400	9.991	0	0	0
2021/12/30	R209	05/05/2022	9.75	Call	Bond Future	513.4200	0.5134	440.3400	0.4403	(14.234)	0	0	8,525
2021/12/30	R209	05/05/2022	9.75	Put	Bond Future	5,045.6100	5.0456	5,341.0100	5.3410	5.855	0	0	0
2021/12/30	R209	05/05/2022	10.75	Call	Bond Future	2,846.0600	2.8461	2,619.8500	2.6199	(7.948)	0	0	0
2021/12/30	R209	05/05/2022	10.75	Put	Bond Future	1,622.2700	1.6223	1,764.5400	1.7645	8.770	0	0	12,050
2021/12/30	R209	05/05/2022	11.43	Call	Bond Future	5,463.2800	5.4633	5,162.8000	5.1628	(5.500)	0	0	0
2021/12/30	R209	05/05/2022	11.43	Put	Bond Future	681.5100	0.6815	749.5100	0.7495	9.978	0	0	0
2021/12/30	R209	05/05/2022			Bond Future	10.5277	69.8076	10.5940	69.4391	0.630	0.0000	0.0000	5,396
2021/12/30	R209	05/05/2022	11.45	Call	Bond Future	5,546.6400	5.5466	5,244.6000	5.2446	(5.445)	0	0	0
2021/12/30	R209	05/05/2022	11.45	Put	Bond Future	664.2800	0.6643	730.7200	0.7307	10.002	0	0	0
2021/12/30	R209	05/05/2022	12.00	Call	Bond Future	7,885.0200	7.8850	7,550.6900	7.5507	(4.240)	0	0	0
2021/12/30	R209	05/05/2022	12.00	Put	Bond Future	322.4500	0.3224	356.6000	0.3566	10.591	0	0	12,050
2021/12/30	R209	04/08/2022	10.57	Put	Bond Future	3,097.0500	3.0970	3,290.7000	3.2907	6.253	0	0	0
2021/12/30	R209	04/08/2022	10.58	Call	Bond Future	2,382.7900	2.3828	2,202.0500	2.2021	(7.585)	0	0	0
2021/12/30	R209	04/08/2022	10.58	Put	Bond Future	3,068.2700	3.0683	3,260.6900	3.2607	6.271	0	0	0
2021/12/30	R209	04/08/2022			Bond Future	10.7051	70.6161	10.7740	70.2430	0.643	0.0000	0.0000	0
2021/12/30	R209	04/08/2022	10.57	Call	Bond Future	2,356.3700	2.3564	2,176.8600	2.1769	(7.618)	0	0	0
2021/12/30	R209	04/08/2022	10.59	Call	Bond Future	2,409.3600	2.4094	2,227.3900	2.2274	(7.553)	0	0	0
2021/12/30	R209	04/08/2022	10.59	Put	Bond Future	3,039.7100	3.0397	3,230.9000	3.2309	6.290	0	0	0
2021/12/30	R209	03/11/2022	11.03	Call	Bond Future	3,647.2800	3.6473	3,433.2100	3.4332	(5.869)	0	0	0
2021/12/30	R209	03/11/2022	11.03	Put	Bond Future	2,866.2700	2.8663	3,030.0400	3.0300	5.714	0	0	0
2021/12/30	R209	03/11/2022			Bond Future	10.8817	68.3890	10.9532	68.0112	0.656	0.0000	0.0000	0
2021/12/30	R209	03/11/2022	11.01	Call	Bond Future	3,587.5200	3.5875	3,375.3800	3.3754	(5.913)	0	0	0
2021/12/30	R209	03/11/2022	11.01	Put	Bond Future	2,911.1200	2.9111	3,076.8200	3.0768	5.692	0	0	0
2021/12/30	R209	03/11/2022	11.02	Call	Bond Future	3,617.2300	3.6172	3,404.1200	3.4041	(5.892)	0	0	0
2021/12/30	R209	03/11/2022	11.02	Put	Bond Future	2,888.5000	2.8885	3,053.2300	3.0532	5.703	0	0	0
2021/12/30	R210	03/02/2022			Bond Future	213.9111	213.9111	214.4047	214.4047	0.231	0.0000	0.0000	1,449
2021/12/30	R210	05/05/2022			Bond Future	213.6247	213.6247	214.1232	214.1232	0.233	0.0000	0.0000	104
2021/12/30	R210	04/08/2022			Bond Future	216.2733	216.2733	216.7777	216.7777	0.233	0.0000	0.0000	0
2021/12/30	R210	03/11/2022			Bond Future	216.0810	216.0810	216.5915	216.5915	0.236	0.0000	0.0000	0
2021/12/30	R213	03/02/2022	8.63	Call	Bond Future	8.2900	0.0083	5.0300	0.0050	(39.324)	0	0	200
2021/12/30	R213	03/02/2022	8.63	Put	Bond Future	6,058.1200	6.0581	6,365.0000	6.3650	5.066	0	0	0
2021/12/30	R213	03/02/2022	8.80	Call	Bond Future	23.7900	0.0238	15.4200	0.0154	(35.183)	0	0	102
2021/12/30	R213	03/02/2022	8.80	Put	Bond Future	5,096.2700	5.0963	5,398.0400	5.3980	5.921	0	0	0
2021/12/30	R213	03/02/2022	10.60	Put	Bond Future	88.0500	0.0880	104.0200	0.1040	18.137	0	0	430
2021/12/30	R213	03/02/2022	10.67	Call	Bond Future	4,899.5600	4.8996	4,602.1600	4.6022	(6.070)	0	0	0
2021/12/30	R213	03/02/2022	10.67	Put	Bond Future	69.7800	0.0698	82.5200	0.0825	18.257	0	0	220
2021/12/30	R213	03/02/2022	10.00	Call	Bond Future	1,992.9600	1.9930	1,766.4300	1.7664	(11.367)	0	0	0
2021/12/30	R213	03/02/2022	10.00	Put	Bond Future	539.4900	0.5395	623.1000	0.6231	15.498	0	0	430
2021/12/30	R213	03/02/2022	9.98	Call	Bond Future	1,919.9000	1.9199	1,697.2300	1.6972	(11.598)	0	0	0
2021/12/30	R213	03/02/2022	9.98	Put	Bond Future	570.0600	0.5701	657.5300	0.6575	15.344	0	0	0

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2021/12/30	R213	03/02/2022	9.22	Put	Bond Future	2,923.4100	2.9234	3,182.0900	3.1821	8.849	0	0	0
2021/12/30	R213	03/02/2022	9.58	Put	Bond Future	1,509.3600	1.5094	1,689.2300	1.6892	11.917	0	0	200
2021/12/30	R213	03/02/2022			Bond Future	9.7224	86.9569	9.7811	86.6467	0.604	0.0000	0.0000	22,660
2021/12/30	R213	03/02/2022	9.15	Call	Bond Future	153.5200	0.1535	113.1000	0.1131	(26.329)	0	0	220
2021/12/30	R213	03/02/2022	9.15	Put	Bond Future	3,256.1600	3.2562	3,525.8800	3.5259	8.283	0	0	0
2021/12/30	R213	03/02/2022	10.25	Call	Bond Future	2,999.5900	2.9996	2,734.3700	2.7344	(8.842)	0	0	0
2021/12/30	R213	03/02/2022	10.25	Put	Bond Future	264.8700	0.2649	309.7900	0.3098	16.959	0	0	102
2021/12/30	R213	03/02/2022	10.60	Call	Bond Future	4,573.5700	4.5736	4,279.4000	4.2794	(6.432)	0	0	0
2021/12/30	R213	03/02/2022	10.15	Call	Bond Future	2,580.4200	2.5804	2,328.6300	2.3286	(9.758)	0	0	0
2021/12/30	R213	03/02/2022	10.15	Put	Bond Future	355.0900	0.3551	413.4400	0.4134	16.432	0	0	200
2021/12/30	R213	03/02/2022	10.17	Call	Bond Future	2,662.7400	2.6627	2,408.0500	2.4081	(9.565)	0	0	0
2021/12/30	R213	03/02/2022	10.17	Put	Bond Future	335.2000	0.3352	390.6500	0.3906	16.542	0	0	220
2021/12/30	R213	03/02/2022	9.96	Call	Bond Future	1,848.1400	1.8481	1,629.4400	1.6294	(11.834)	0	0	0
2021/12/30	R213	03/02/2022	9.96	Put	Bond Future	602.0900	0.6021	693.5300	0.6935	15.187	0	0	0
2021/12/30	R213	03/02/2022	9.97	Call	Bond Future	1,883.8700	1.8839	1,663.1700	1.6632	(11.715)	0	0	0
2021/12/30	R213	03/02/2022	9.97	Put	Bond Future	585.9000	0.5859	675.3400	0.6753	15.265	0	0	0
2021/12/30	R213	03/02/2022	9.22	Call	Bond Future	208.0200	0.2080	156.5600	0.1566	(24.738)	0	0	430
2021/12/30	R213	03/02/2022	9.58	Call	Bond Future	750.9600	0.7510	620.6900	0.6207	(17.347)	0	0	0
2021/12/30	R213	03/02/2022	9.76	Call	Bond Future	1,203.4900	1.2035	1,029.1400	1.0291	(14.487)	0	0	0
2021/12/30	R213	03/02/2022	9.76	Put	Bond Future	1,004.7000	1.0047	1,140.4900	1.1405	13.515	0	0	102
2021/12/30	R213	05/05/2022	10.63	Call	Bond Future	4,403.8000	4.4038	4,162.9200	4.1629	(5.470)	0	0	0
2021/12/30	R213	05/05/2022	10.65	Put	Bond Future	828.8400	0.8288	900.6100	0.9006	8.659	0	0	0
2021/12/30	R213	05/05/2022			Bond Future	9.9185	84.4501	9.9798	84.1359	0.618	0.0000	0.0000	0
2021/12/30	R213	05/05/2022	10.63	Put	Bond Future	850.1200	0.8501	923.5000	0.9235	8.632	0	0	0
2021/12/30	R213	05/05/2022	10.64	Call	Bond Future	4,441.5600	4.4416	4,199.8700	4.1999	(5.442)	0	0	0
2021/12/30	R213	05/05/2022	10.64	Put	Bond Future	839.3400	0.8393	911.9100	0.9119	8.646	0	0	0
2021/12/30	R213	05/05/2022	10.65	Call	Bond Future	4,479.5500	4.4795	4,237.0600	4.2371	(5.413)	0	0	0
2021/12/30	R213	04/08/2022	9.88	Call	Bond Future	1,992.9200	1.9929	1,850.8300	1.8508	(7.130)	0	0	0
2021/12/30	R213	04/08/2022	9.89	Call	Bond Future	2,015.5700	2.0156	1,872.4600	1.8725	(7.100)	0	0	0
2021/12/30	R213	04/08/2022	9.90	Put	Bond Future	3,174.4700	3.1745	3,348.6100	3.3486	5.486	0	0	0
2021/12/30	R213	04/08/2022			Bond Future	10.1263	85.4309	10.1904	85.1126	0.633	0.0000	0.0000	0
2021/12/30	R213	04/08/2022	9.88	Put	Bond Future	3,230.4200	3.2304	3,406.5900	3.4066	5.453	0	0	0
2021/12/30	R213	04/08/2022	9.89	Put	Bond Future	3,202.3600	3.2024	3,377.5100	3.3775	5.469	0	0	0
2021/12/30	R213	04/08/2022	9.90	Call	Bond Future	2,038.3600	2.0384	1,894.2400	1.8942	(7.070)	0	0	0
2021/12/30	R213	03/11/2022	10.38	Call	Bond Future	3,128.3900	3.1284	2,955.7400	2.9557	(5.519)	0	0	0
2021/12/30	R213	03/11/2022	10.38	Put	Bond Future	2,922.8900	2.9229	3,072.5200	3.0725	5.119	0	0	0
2021/12/30	R213	03/11/2022	10.39	Call	Bond Future	3,154.2400	3.1542	2,980.7700	2.9808	(5.500)	0	0	0
2021/12/30	R213	03/11/2022	10.39	Put	Bond Future	2,900.7000	2.9007	3,049.5100	3.0495	5.130	0	0	0
2021/12/30	R213	03/11/2022			Bond Future	10.3373	83.0016	10.4043	82.6793	0.648	0.0000	0.0000	0
2021/12/30	R213	03/11/2022	10.40	Call	Bond Future	3,179.8900	3.1799	3,005.6000	3.0056	(5.481)	0	0	0
2021/12/30	R213	03/11/2022	10.40	Put	Bond Future	2,878.3400	2.8783	3,026.3300	3.0263	5.142	0	0	0
2021/12/30	R214	03/02/2022	11.39	Put	Bond Future	182.2400	0.1822	225.6300	0.2256	23.809	0	0	0
2021/12/30	R214	03/02/2022	11.40	Put	Bond Future	176.9300	0.1769	219.1600	0.2192	23.868	0	0	0
2021/12/30	R214	03/02/2022	11.41	Call	Bond Future	4,174.7500	4.1748	3,782.3100	3.7823	(9.400)	0	0	0
2021/12/30	R214	03/02/2022			Bond Future	10.6948	69.0465	10.7689	68.6130	0.693	0.0000	0.0000	17,604
2021/12/30	R214	03/02/2022	11.39	Call	Bond Future	4,078.4900	4.0785	3,688.3500	3.6883	(9.566)	0	0	0
2021/12/30	R214	03/02/2022	11.40	Call	Bond Future	4,126.5600	4.1266	3,735.2600	3.7353	(9.482)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	R214	03/02/2022	11.41	Put	Bond Future	171.8100	0.1718	212.9000	0.2129	23.916	0	0	0
2021/12/30	R214	05/05/2022	11.73	Put	Bond Future	769.0400	0.7690	856.5400	0.8565	11.378	0	0	0
2021/12/30	R214	05/05/2022	11.74	Put	Bond Future	759.7200	0.7597	846.2700	0.8463	11.392	0	0	0
2021/12/30	R214	05/05/2022	11.75	Call	Bond Future	5,561.7400	5.5617	5,208.3300	5.2083	(6.354)	0	0	0
2021/12/30	R214	05/05/2022			Bond Future	10.8599	66.5809	10.9368	66.1419	0.708	0.0000	0.0000	441
2021/12/30	R214	05/05/2022	11.73	Call	Bond Future	5,478.3900	5.4784	5,126.8700	5.1269	(6.416)	0	0	0
2021/12/30	R214	05/05/2022	11.74	Call	Bond Future	5,520.0400	5.5200	5,167.5700	5.1676	(6.385)	0	0	0
2021/12/30	R214	05/05/2022	11.75	Put	Bond Future	750.5200	0.7505	836.1300	0.8361	11.407	0	0	0
2021/12/30	R214	04/08/2022	10.98	Put	Bond Future	2,972.5300	2.9725	3,191.8900	3.1919	7.380	0	0	0
2021/12/30	R214	04/08/2022	10.99	Call	Bond Future	2,709.3200	2.7093	2,482.8300	2.4828	(8.360)	0	0	0
2021/12/30	R214	04/08/2022			Bond Future	11.0319	67.3510	11.1117	66.9066	0.723	0.0000	0.0000	0
2021/12/30	R214	04/08/2022	10.97	Call	Bond Future	2,652.7800	2.6528	2,429.1600	2.4292	(8.430)	0	0	0
2021/12/30	R214	04/08/2022	10.97	Put	Bond Future	3,000.8500	3.0008	3,221.6500	3.2217	7.358	0	0	0
2021/12/30	R214	04/08/2022	10.98	Call	Bond Future	2,680.8800	2.6809	2,455.8200	2.4558	(8.395)	0	0	0
2021/12/30	R214	04/08/2022	10.99	Put	Bond Future	2,944.6300	2.9446	3,162.5600	3.1626	7.401	0	0	0
2021/12/30	R214	03/11/2022	11.34	Call	Bond Future	3,690.0400	3.6900	3,437.0200	3.4370	(6.857)	0	0	0
2021/12/30	R214	03/11/2022	11.36	Put	Bond Future	2,900.1200	2.9001	3,094.8300	3.0948	6.714	0	0	0
2021/12/30	R214	03/11/2022			Bond Future	11.2029	64.9438	11.2857	64.4938	0.739	0.0000	0.0000	0
2021/12/30	R214	03/11/2022	11.34	Put	Bond Future	2,947.6600	2.9477	3,144.6900	3.1447	6.684	0	0	0
2021/12/30	R214	03/11/2022	11.35	Call	Bond Future	3,719.8200	3.7198	3,465.6400	3.4656	(6.833)	0	0	0
2021/12/30	R214	03/11/2022	11.35	Put	Bond Future	2,923.8100	2.9238	3,119.6800	3.1197	6.699	0	0	0
2021/12/30	R214	03/11/2022	11.36	Call	Bond Future	3,749.7000	3.7497	3,494.3600	3.4944	(6.810)	0	0	0
2021/12/30	R248	03/02/2022	9.80	Call	Bond Future	32.2200	0.0322	20.0900	0.0201	(37.647)	0	0	0
2021/12/30	R248	03/02/2022	9.80	Put	Bond Future	7,219.2700	7.2193	7,681.2600	7.6813	6.399	0	0	0
2021/12/30	R248	03/02/2022	10.00	Call	Bond Future	103.1000	0.1031	69.8500	0.0699	(32.250)	0	0	0
2021/12/30	R248	03/02/2022	10.00	Put	Bond Future	5,601.8100	5.6018	6,042.6800	6.0427	7.870	0	0	0
2021/12/30	R248	03/02/2022	10.20	Put	Bond Future	4,132.9800	4.1330	4,533.6700	4.5337	9.695	0	0	0
2021/12/30	R248	03/02/2022	11.47	Call	Bond Future	5,585.1400	5.5851	5,147.4500	5.1475	(7.837)	0	0	0
2021/12/30	R248	03/02/2022	11.48	Call	Bond Future	5,645.9200	5.6459	5,207.2200	5.2072	(7.770)	0	0	0
2021/12/30	R248	03/02/2022	11.49	Put	Bond Future	171.5900	0.1716	206.0300	0.2060	20.071	0	0	0
2021/12/30	R248	03/02/2022	10.90	Call	Bond Future	2,372.9800	2.3730	2,051.5200	2.0515	(13.547)	0	0	900
2021/12/30	R248	03/02/2022	10.90	Put	Bond Future	904.3700	0.9044	1,057.0300	1.0570	16.880	0	0	0
2021/12/30	R248	03/02/2022	10.40	Call	Bond Future	605.7600	0.6058	469.6800	0.4697	(22.464)	0	0	100
2021/12/30	R248	03/02/2022	10.50	Call	Bond Future	853.9900	0.8540	680.7300	0.6807	(20.288)	0	0	0
2021/12/30	R248	03/02/2022	10.50	Put	Bond Future	2,360.4900	2.3605	2,661.3500	2.6613	12.746	0	0	0
2021/12/30	R248	03/02/2022			Bond Future	10.6994	86.8657	10.7635	86.3916	0.599	0.0000	0.0000	192,246
2021/12/30	R248	03/02/2022	10.20	Call	Bond Future	269.3100	0.2693	195.8800	0.1959	(27.266)	0	0	900
2021/12/30	R248	03/02/2022	11.47	Put	Bond Future	181.9400	0.1819	218.3700	0.2184	20.023	0	0	0
2021/12/30	R248	03/02/2022	11.48	Put	Bond Future	176.6900	0.1767	212.1100	0.2121	20.046	0	0	0
2021/12/30	R248	03/02/2022	11.49	Call	Bond Future	5,706.7400	5.7067	5,267.0600	5.2671	(7.705)	0	0	0
2021/12/30	R248	03/02/2022	10.70	Call	Bond Future	1,507.1400	1.5071	1,256.8300	1.2568	(16.608)	0	0	0
2021/12/30	R248	03/02/2022	10.70	Put	Bond Future	1,502.9000	1.5029	1,726.7100	1.7267	14.892	0	0	0
2021/12/30	R248	03/02/2022	11.00	Call	Bond Future	2,871.7900	2.8718	2,520.0100	2.5200	(12.250)	0	0	1,400
2021/12/30	R248	03/02/2022	11.00	Put	Bond Future	687.8300	0.6878	810.1700	0.8102	17.786	0	0	0
2021/12/30	R248	03/02/2022	10.30	Call	Bond Future	411.2800	0.4113	309.1400	0.3091	(24.835)	0	0	1,300
2021/12/30	R248	03/02/2022	10.30	Put	Bond Future	3,476.7600	3.4768	3,848.7400	3.8487	10.699	0	0	0
2021/12/30	R248	03/02/2022	10.40	Put	Bond Future	2,885.6000	2.8856	3,223.6400	3.2236	11.715	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/30	R248	05/05/2022	11.79	Call	Bond Future	7,154.7300	7.1547	6,762.6200	6.7626	(5.480)	0	0	0
2021/12/30	R248	05/05/2022	11.79	Put	Bond Future	894.7700	0.8948	982.8500	0.9828	9.844	0	0	0
2021/12/30	R248	05/05/2022	11.80	Call	Bond Future	7,206.7700	7.2068	6,813.6900	6.8137	(5.454)	0	0	0
2021/12/30	R248	05/05/2022			Bond Future	10.8634	83.4750	10.9301	82.9948	0.613	0.0000	0.0000	2,035
2021/12/30	R248	05/05/2022	11.80	Put	Bond Future	883.9000	0.8839	971.0100	0.9710	9.855	0	0	0
2021/12/30	R248	05/05/2022	11.81	Call	Bond Future	7,258.8600	7.2589	6,864.8200	6.8648	(5.428)	0	0	0
2021/12/30	R248	05/05/2022	11.81	Put	Bond Future	873.1600	0.8732	959.3100	0.9593	9.866	0	0	0
2021/12/30	R248	04/08/2022	10.98	Call	Bond Future	3,317.9000	3.3179	3,070.6700	3.0707	(7.451)	0	0	0
2021/12/30	R248	04/08/2022	10.98	Put	Bond Future	3,704.3900	3.7044	3,943.2900	3.9433	6.449	0	0	0
2021/12/30	R248	04/08/2022	10.99	Call	Bond Future	3,353.6700	3.3537	3,104.8500	3.1049	(7.419)	0	0	0
2021/12/30	R248	04/08/2022	10.99	Put	Bond Future	3,669.1500	3.6692	3,906.4600	3.9065	6.468	0	0	0
2021/12/30	R248	04/08/2022			Bond Future	11.0346	84.4405	11.1039	83.9543	0.628	0.0000	0.0000	0
2021/12/30	R248	04/08/2022	11.00	Call	Bond Future	3,389.3600	3.3894	3,138.9500	3.1389	(7.388)	0	0	0
2021/12/30	R248	04/08/2022	11.00	Put	Bond Future	3,633.9300	3.6339	3,869.6500	3.8696	6.487	0	0	0
2021/12/30	R248	03/11/2022	11.30	Put	Bond Future	3,772.9100	3.7729	3,992.3100	3.9923	5.815	0	0	0
2021/12/30	R248	03/11/2022	11.31	Put	Bond Future	3,742.1400	3.7421	3,960.2500	3.9602	5.828	0	0	0
2021/12/30	R248	03/11/2022	11.32	Call	Bond Future	4,495.5800	4.4956	4,220.1200	4.2201	(6.127)	0	0	0
2021/12/30	R248	03/11/2022			Bond Future	11.2047	81.1194	11.2768	80.6271	0.644	0.0000	0.0000	0
2021/12/30	R248	03/11/2022	11.30	Call	Bond Future	4,422.0900	4.4221	4,149.2100	4.1492	(6.171)	0	0	0
2021/12/30	R248	03/11/2022	11.31	Call	Bond Future	4,458.9200	4.4589	4,184.7500	4.1848	(6.149)	0	0	0
2021/12/30	R248	03/11/2022	11.32	Put	Bond Future	3,711.3000	3.7113	3,928.1200	3.9281	5.842	0	0	0

Total

1197550